



P I M C O

PIMCO FUNDS: GLOBAL INVESTORS SERIES PLC

Semiannual Report

30 June 2024



GENERAL CHARACTERISTICS

Fund Type:

UCITS

Number of Funds offered in the Company:

57 Funds

Classes of shares offered in the Company as at 30 June 2024*:

Institutional
 Institutional AUD (Hedged)
 Institutional BRL (Hedged)
 Institutional CAD (Hedged)
 Institutional CHF (Hedged)
 Institutional CHF (Partially Hedged)
 Institutional CZK (Hedged)
 Institutional EUR (Currency Exposure)
 Institutional EUR (Hedged)
 Institutional EUR (Partially Hedged)
 Institutional EUR (Unhedged)
 Institutional GBP (Currency Exposure)
 Institutional GBP (Hedged)
 Institutional GBP (Partially Hedged)
 Institutional GBP (Unhedged)
 Institutional HKD (Unhedged)
 Institutional ILS (Hedged)
 Institutional JPY (Hedged)
 Institutional MXN (Hedged)
 Institutional NOK (Hedged)
 Institutional NOK (Partially Hedged)
 Institutional NZD (Hedged)
 Institutional RMB (Hedged)
 Institutional RMB (Unhedged)
 Institutional SEK (Hedged)
 Institutional SGD (Hedged)
 Institutional USD (Currency Exposure)
 Institutional USD (Hedged)
 Investor
 Investor AUD (Hedged)
 Investor CAD (Hedged)
 Investor CHF (Hedged)
 Investor EUR (Hedged)
 Investor EUR (Unhedged)
 Investor GBP (Hedged)
 Investor HKD (Unhedged)
 Investor JPY (Hedged)
 Investor NOK (Hedged)
 Investor RMB (Hedged)
 Investor SEK (Hedged)
 Investor SGD (Hedged)
 Investor USD (Unhedged)
 Administrative
 Administrative AUD (Hedged)
 Administrative CHF (Hedged)
 Administrative EUR (Hedged)
 Administrative GBP (Hedged)
 Administrative HKD (Unhedged)
 Administrative JPY (Hedged)
 Administrative SEK (Hedged)
 Administrative SGD (Hedged)
 BE Retail
 BM Retail
 BM Retail AUD (Hedged)
 BM Retail Decumulation
 BM Retail USD (Hedged)
 E Class
 E Class AUD (Hedged)
 E Class AUD (Partially Hedged)
 E Class CHF (Hedged)

E Class EUR (Currency Exposure)
 E Class EUR (Hedged)
 E Class EUR (Partially Hedged)
 E Class EUR (Unhedged)
 E Class GBP (Hedged)
 E Class GBP (Partially Hedged)
 E Class HKD (Unhedged)
 E Class JPY (Hedged)
 E Class RMB (Hedged)
 E Class SGD (Hedged)
 E Class SGD (Partially Hedged)
 E Class USD (Currency Exposure)
 E Class USD (Hedged)
 G Retail EUR (Hedged)
 H Institutional
 H Institutional USD (Currency Exposure)
 H Institutional USD (Hedged)
 M Retail
 M Retail AUD (Hedged)
 M Retail Decumulation
 M Retail GBP (Hedged)
 M Retail HKD (Unhedged)
 M Retail SGD (Hedged)
 M Retail USD (Hedged)
 N Retail
 R Class
 R Class AUD (Hedged)
 R Class EUR (Hedged)
 R Class GBP (Hedged)
 T Class
 T Class EUR (Hedged)
 T Class USD (Hedged)
 UM Retail
 UM Retail SGD (Hedged)
 W Class
 W Class CHF (Hedged)
 W Class EUR (Hedged)
 W Class GBP (Hedged)
 W Class NOK (Hedged)
 W Class SGD (Hedged)
 Z Class
 Z Class AUD (Hedged)

Types of shares:

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

Net Assets (Amounts in thousands):

USD 176,405,639

Minimum Holding:

The Institutional, Investor, Administrative, H Institutional and W Class share Classes require a minimum holding of USD500,000 or its equivalent in the relevant share Class currency. BE Retail Class, BM Retail Class, BN Retail Class, E Class, G Retail, M Retail, N Retail, R Class and T Class share Classes require a minimum holding of USD1,000 or its equivalent in the relevant share Class currency as appropriate. Z Classes require a minimum holding of USD20 million or its equivalent in the relevant share Class currency. Pacific Investment Management Company LLC ("PIMCO"), at sole discretion, is authorised to waive the minimum initial subscription, and minimum holding requirements as set forth in the current Prospectus.

GENERAL CHARACTERISTICS (Cont.)

Dealing Day:

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

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

Funds' Functional Currency:

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

GENERAL CHARACTERISTICS (Cont.)

Hong Kong Authorisation:

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

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

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

PIMCO Capital Securities Fund
 PIMCO Climate Bond Fund
 PIMCO Credit Opportunities Bond Fund
 Diversified Income Duration Hedged Fund
 Diversified Income ESG Fund
 Dynamic Bond Fund
 Dynamic Multi-Asset Fund
 Emerging Local Bond ESG Fund
 Emerging Markets Bond ESG Fund
 Emerging Markets Corporate Bond Fund
 PIMCO Emerging Markets Opportunities Fund
 PIMCO ESG Income Fund
 Euro Bond Fund
 Euro Credit Fund
 Euro Income Bond Fund
 Euro Long Average Duration Fund
 Euro Short-Term Fund
 PIMCO European High Yield Bond Fund
 PIMCO European Short-Term Opportunities Fund
 Global Advantage Fund
 Global Bond ESG Fund
 Global Bond Ex-US Fund
 Global High Yield Bond ESG Fund
 Global Investment Grade Credit ESG Fund
 Global Low Duration Real Return Fund
 Inflation Multi-Asset Fund
 Low Duration Global Investment Grade Credit Fund
 Low Duration Income Fund
 Low Duration Opportunities Fund
 Low Duration Opportunities ESG Fund
 PIMCO MLP & Energy Infrastructure Fund
 Mortgage Opportunities Fund
 PIMCO StocksPLUS™ AR Fund
 StocksPLUS™ Fund
 Strategic Income Fund

PIMCO TRENDS Managed Futures Strategy Fund
 UK Corporate Bond Fund
 UK Long Term Corporate Bond Fund
 US Investment Grade Corporate Bond Fund
 US Short-Term Fund

Singapore Authorisation

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

PIMCO Credit Opportunities Bond Fund
 Diversified Income ESG Fund
 Emerging Local Bond ESG Fund
 Emerging Markets Bond ESG Fund
 PIMCO Emerging Markets Opportunities Fund
 Euro Credit Fund
 Euro Income Bond Fund
 Euro Long Average Duration Fund
 Euro Short-Term Fund
 PIMCO European High Yield Bond Fund
 PIMCO European Short-Term Opportunities Fund
 Global Bond ESG Fund
 Global High Yield Bond ESG Fund
 Global Investment Grade Credit ESG Fund
 Global Low Duration Real Return Fund
 Low Duration Opportunities Fund
 Low Duration Opportunities ESG Fund
 PIMCO MLP & Energy Infrastructure Fund
 Mortgage Opportunities Fund
 PIMCO StocksPLUS™ AR Fund
 PIMCO TRENDS Managed Futures Strategy Fund
 UK Corporate Bond Fund
 UK Long Term Corporate Bond Fund
 US Short-Term Fund

Reuters Page:
 PAFPLC

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Dynamic Bond Fund	19	237
Dynamic Multi-Asset Fund	20	256
Emerging Local Bond Fund	21	269
Emerging Local Bond ESG Fund	22	289
Emerging Markets Bond Fund	23	302
Emerging Markets Bond ESG Fund	24	319
Emerging Markets Corporate Bond Fund	25	334
PIMCO Emerging Markets Opportunities Fund	26	344
Emerging Markets Short-Term Local Currency Fund	27	361
PIMCO ESG Income Fund	28	375
Euro Bond Fund	29	387
Euro Credit Fund	30	395
Euro Income Bond Fund	31	401
Euro Long Average Duration Fund	32	413
Euro Short-Term Fund	33	419
PIMCO European High Yield Bond Fund	34	424
PIMCO European Short-Term Opportunities Fund	35	431
Global Advantage Fund	36	438
Global Bond Fund	37	455
Global Bond ESG Fund	39	480
Global Bond Ex-US Fund	40	498
Global High Yield Bond Fund	41	515
Global High Yield Bond ESG Fund	42	526
Global Investment Grade Credit Fund	43	529
Global Investment Grade Credit ESG Fund	45	552
Global Low Duration Real Return Fund	46	566
Global Real Return Fund	47	575
Income Fund	48	586
Income Fund II	50	626
Inflation Multi-Asset Fund	51	634
Low Average Duration Fund	52	643
Low Duration Global Investment Grade Credit Fund	53	651

FUND	Fund Summary*	Schedule of Investments
Low Duration Income Fund	54	662
Low Duration Opportunities Fund	55	679
Low Duration Opportunities ESG Fund	56	690
PIMCO MLP & Energy Infrastructure Fund	57	695
Mortgage Opportunities Fund	58	699
StocksPLUS™ Fund	59	709
PIMCO StocksPLUS™ AR Fund	60	718
Strategic Income Fund	61	724
Total Return Bond Fund	62	742
PIMCO TRENDS Managed Futures Strategy Fund	63	758
UK Corporate Bond Fund	64	773
UK Long Term Corporate Bond Fund	65	780
US High Yield Bond Fund	66	786
US Investment Grade Corporate Bond Fund	67	796
US Short-Term Fund	68	808

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Dear Shareholder,

This semi-annual report covers the six-month reporting period ended 30 June 2024 (the "Reporting Period"). On the subsequent pages, you will find details regarding investment results and a discussion of certain factors that affected performance during the Reporting Period.

The global economy continued to expand, although at a somewhat slower pace, despite persistent inflation, elevated interest rates and geopolitical concerns.

Several central banks adjusted their monetary policy

Inflation eased over the Reporting Period but remained above central bank targets for most major economies. After the U.S. Federal Reserve (the "Fed") raised the federal funds rate a total of 5.25%, it has, since July 2023, held rates steady. At its June 2024 meeting, the Fed communicated that, while inflation remained elevated, there has been progress made towards the Fed's 2% inflation objective. While some officials have said that, in order to begin to cut rates, they will need further confidence that inflation is sustainably returning to 2%, most Fed officials projected that modest interest rate cuts would begin in 2024. In contrast, the European Central Bank and Bank of Canada began cutting interest rates at their June 2024 meetings. Similarly, the Bank of England has signaled that rate cuts may begin soon. In contrast, the Bank of Japan remains the outlier among major developed markets given it raised its short-term policy rate from -0.1% to between zero and 0.1% in March 2024, marking the exit from a prolonged period of monetary policy accommodation.

Financial markets generally posted positive returns

The yield on the benchmark 10-year U.S. Treasury increased during the Reporting Period. In many other developed markets, yields on 10-year government bonds also moved higher. Overall, the global bond market delivered gains toward the end of 2023, bolstered by central bank officials' policy pronouncements signaling a possible end to monetary tightening. The market was then choppy but weakened overall in the first half of 2024. During the Reporting Period, lower-rated global bonds generally outperformed their higher-rated counterparts. Global equities rallied, as did many commodities. The U.S. dollar strengthened against the Japanese yen, Euro and British pound.

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

Sincerely,



Craig A. Dawson
Chairman

Total Returns of Certain Asset Classes for the Period Ended 30 June 2024	
Asset Class (as measured by, currency)	12-Month
U.S. large cap equities (S&P 500 Index, USD)	15.29%
Global equities (MSCI World Index, USD)	11.75%
European equities (MSCI Europe Index, EUR)	9.05%
Emerging market equities (MSCI Emerging Markets Index, EUR)	7.49%
Japanese equities (Nikkei 225 Index, JPY)	19.3%
Emerging market local bonds (JPMorgan Government Bond Index-Emerging Markets Global Diversified Index, USD Unhedged)	-3.71%
Emerging market external debt (JPMorgan Emerging Markets Bond Index (EMBI) Global, USD Hedged)	1.84%
Below investment grade bonds (ICE BofAML Developed Markets High Yield Constrained Index, USD Hedged)	2.92%
Global investment grade credit bonds (Bloomberg Global Aggregate Credit Index, USD Hedged)	0.23%
Fixed-rate, local currency government debt of investment grade countries (Bloomberg Global Treasury Index, USD Hedged)	-0.15%

As of 30 June 2024. SOURCE: PIMCO.

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

For informational and market context purposes only. Unless referenced in the prospectus and relevant key investor information document/key information document, the aforementioned indices are not used in the active management of any fund.

Source: Trading Economics

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

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

Important Information About the Funds

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

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

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

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

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

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

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

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

Important Information About the Funds (Cont.)

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

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

PIMCO Asia High Yield Bond Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 14-Feb-2019)	9.28%	(0.43%)
Institutional Income (Inception 14-Feb-2019)	9.19%	(0.44%)
Investor Accumulation (Inception 25-May-2021)	9.05%	(6.24%)
Investor Income (Inception 20-Aug-2020)	9.11%	(3.58%)
Administrative Income (Inception 14-Feb-2019)	9.09%	(0.91%)
E Class Accumulation (Inception 01-Jul-2020)	8.86%	(3.01%)
E Class Income (Inception 14-Feb-2019)	8.87%	(1.30%)
H Institutional Accumulation (Inception 12-Mar-2021)	9.21%	(5.08%)
H Institutional Income (Inception 12-Mar-2021)	9.25%	(5.07%)
M Retail Income II (Inception 14-Feb-2019)	8.75%	(1.33%)
Z Class Accumulation (Inception 14-Feb-2019)	9.63%	0.24%
JPMorgan JACI Non-Investment Grade Index	10.52%	(0.14%) ²
Classes denominated in AUD		
Institutional AUD (Hedged) Income (Inception 30-Jul-2021)	8.60%	(5.78%)
Investor AUD (Hedged) Income (Inception 30-Sep-2020)	8.55%	(4.39%)
JPMorgan JACI Non-Investment Grade Index (AUD Hedged)	9.94%	(3.86%) ²
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 23-Oct-2020)	7.08%	(5.81%)
Institutional CHF (Hedged) Income (Inception 23-Oct-2020)	7.09%	(5.81%)
E Class CHF (Hedged) Accumulation (Inception 23-Oct-2020)	6.73%	(6.62%)
E Class CHF (Hedged) Income (Inception 23-Oct-2020)	6.61%	(6.65%)
JPMorgan JACI Non-Investment Grade Index (CHF Hedged)	8.46%	(5.37%)
Classes denominated in CNH		
Investor RMB (Hedged) Income (Inception 09-Oct-2020)	7.97%	(3.78%)
JPMorgan JACI Non-Investment Grade Index (CNH Hedged)	9.37%	(2.99%)
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 25-Sep-2020)	8.58%	(4.68%)
Institutional EUR (Hedged) Income (Inception 25-Sep-2020)	8.52%	(4.68%)
Investor EUR (Hedged) Income (Inception 10-Sep-2020)	8.26%	(5.43%)
E Class EUR (Hedged) Accumulation (Inception 25-Sep-2020)	8.02%	(5.51%)
E Class EUR (Hedged) Income (Inception 25-Sep-2020)	8.04%	(5.52%)
JPMorgan JACI Non-Investment Grade Index (EUR Hedged)	9.73%	(4.81%) ²
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 29-Jul-2021)	9.22%	(5.30%)
Institutional GBP (Hedged) Income (Inception 06-May-2021)	9.16%	(6.11%)
JPMorgan JACI Non-Investment Grade Index (GBP Hedged)	10.38%	(5.55%) ²
Classes denominated in HKD		
E Class HKD (Unhedged) Income (Inception 14-Feb-2019)	8.89%	(1.38%)
M Retail HKD (Unhedged) Income II (Inception 14-Feb-2019)	8.77%	(1.41%)
JPMorgan JACI Non-Investment Grade Index (HKD Unhedged)	10.50%	(0.23%)
Classes denominated in SGD		
Institutional SGD (Hedged) Income (Inception 30-Jul-2021)	8.40%	(5.47%)
Investor SGD (Hedged) Income (Inception 20-Aug-2020)	8.21%	(4.13%)
E Class SGD (Hedged) Income (Inception 14-Feb-2019)	7.88%	(1.92%)
M Retail SGD (Hedged) Income II (Inception 14-Feb-2019)	8.00%	(1.91%)
JPMorgan JACI Non-Investment Grade Index (SGD Hedged)	9.63%	(0.92%) ²

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Credit selection within China consumer, industrial sectors, and Hong Kong real estate contributed to relative performance.
- » Overweight exposure to Pakistan sovereign credit contributed to relative performance.
- » There were no other material contributors.
- » Underweight exposure to the China real estate sector detracted from relative performance.
- » Underweight to Pakistan and China quasi-sovereign credits detracted from relative performance.
- » Credit selection in broader Asia High Yield corporate credit outside of China/Hong Kong detracted from relative performance.

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

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

Asia Strategic Interest Bond Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 02-May-2023)	4.58%	6.25%
Institutional Income (Inception 04-Sep-2020)	4.49%	(1.06%)
Investor Accumulation (Inception 02-May-2023)	4.39%	5.91%
Investor Income (Inception 27-Jul-2023)	4.31%	8.17%
E Class Accumulation (Inception 04-Sep-2020)	4.14%	(1.88%)
E Class Income (Inception 01-Jun-2010)	4.16%	2.60%
Z Class Accumulation (Inception 01-Dec-2020)	4.86%	(0.85%)
JPMorgan Asia Credit Index ³	2.81%	3.37% ²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 02-May-2023)	3.65%	4.29%
Institutional EUR (Hedged) Income (Inception 05-Mar-2021)	3.67%	(3.35%)
Investor EUR (Hedged) Accumulation (Inception 02-May-2023)	3.46%	3.95%
Investor EUR (Hedged) Income (Inception 27-Jul-2023)	3.43%	6.42%
E Class EUR (Hedged) Accumulation (Inception 05-Mar-2021)	3.21%	(4.17%)
JPMorgan Asia Credit Index (EUR Hedged) ³	2.04%	(2.90%) ²
Classes denominated in EUR (Unhedged)		
E Class EUR (Unhedged) Accumulation (Inception 03-Jun-2011)	7.26%	3.26%
JPMorgan Asia Credit Index (EUR Unhedged) ³	5.97%	4.48%
Classes denominated in GBP		
Institutional GBP (Hedged) Income (Inception 13-Aug-2021)	4.29%	(2.78%)
JPMorgan Asia Credit Index (GBP Hedged) ³	2.68%	(2.24%)
Classes denominated in HKD		
E Class HKD (Unhedged) Income (Inception 04-Sep-2020)	4.01%	(1.71%)
M Retail HKD (Unhedged) Income (Inception 01-Mar-2011)	4.03%	1.33%
JPMorgan Asia Credit Index (HKD Unhedged) ³	2.76%	2.37% ²
Classes denominated in SGD		
Institutional SGD (Hedged) Income (Inception 09-Oct-2020)	3.63%	(1.47%)
E Class SGD (Hedged) Income (Inception 09-Oct-2020)	3.14%	(2.32%)
JPMorgan Asia Credit Index (SGD Hedged) ³	1.94%	(1.52%)

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

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Exposure to emerging markets (EM) Asia corporate credit contributed to absolute performance, notably from the high-yield segment.
- » Exposure to USD base carry rate contributed to absolute performance.
- » Exposure to Pakistan and Sri Lanka sovereign bonds contributed to absolute performance.
- » U.S. duration exposure detracted from absolute performance.
- » Exposure to EM local currency corporate bonds detracted from absolute performance.
- » There were no other material detractors for this Fund.

PIMCO Balanced Income and Growth Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 15-Apr-2009)	8.00%	5.85%
Investor Accumulation (Inception 24-Sep-2010)	7.82%	4.15%
E Class Accumulation (Inception 22-Jun-2009)	7.36%	4.38%
E Class Income (Inception 28-Jan-2011)	7.34%	3.08%
H Institutional Accumulation (Inception 29-Apr-2022)	7.91%	5.88%
H Institutional Income (Inception 29-Apr-2022)	7.93%	5.86%
BM Retail Decumulation (Inception 10-Apr-2024)	—	2.48%
M Retail Accumulation (Inception 30-Nov-2023)	7.59%	12.00%
M Retail Decumulation (Inception 10-Apr-2024)	—	2.79%
M Retail Income (Inception 30-Nov-2023)	7.63%	12.02%
M Retail Income II (Inception 30-Nov-2023)	7.64%	12.05%
UM Retail Income II (Inception 29-Apr-2024)	—	3.31%
Z Class Accumulation (Inception 06-Jul-2016)	8.52%	7.61%
60% MSCI All Country World Index/40% Bloomberg U.S. Aggregate Bond Index ³	6.39%	8.03% ²
Classes denominated in CNH		
Institutional RMB (Hedged) Accumulation (Inception 30-Nov-2023)	8.15%	11.90%
Institutional RMB (Hedged) Income (Inception 30-Nov-2023)	8.15%	11.90%
60% MSCI All Country World Index/40% Bloomberg U.S. Aggregate Bond Index (RMB Hedged) ³	6.54%	10.55%
Classes denominated in CNH (Unhedged)		
Institutional RMB (Unhedged) Accumulation (Inception 30-Nov-2023)	10.73%	14.97%
Institutional RMB (Unhedged) Income (Inception 30-Nov-2023)	10.73%	14.97%
60% MSCI All Country World Index/40% Bloomberg U.S. Aggregate Bond Index ³	9.08%	13.57%
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 15-Apr-2009)	8.43%	4.94%
E Class EUR (Hedged) Accumulation (Inception 22-Jun-2009)	7.81%	3.47%
E Class EUR (Hedged) Income (Inception 24-Jun-2011)	7.82%	2.07%
60% MSCI All Country World Index/40% Bloomberg U.S. Aggregate Bond Index (EUR Hedged) ³	6.84%	6.93% ²
Classes denominated in GBP		
Institutional GBP (Hedged) Income (Inception 07-Apr-2010)	9.12%	4.39%
60% MSCI All Country World Index/40% Bloomberg U.S. Aggregate Bond Index (GBP Hedged) ³	7.51%	6.46%
Classes denominated in HKD		
M Retail HKD (Unhedged) Accumulation (Inception 30-Nov-2023)	7.69%	12.00%
M Retail HKD (Unhedged) Income (Inception 30-Nov-2023)	7.63%	12.01%
M Retail HKD (Unhedged) Income II (Inception 30-Nov-2023)	7.64%	11.94%
60% MSCI All Country World Index/40% Bloomberg U.S. Aggregate Bond Index ³	6.37%	11.04%
Classes denominated in SGD		
M Retail SGD (Hedged) Accumulation (Inception 30-Nov-2023)	8.00%	12.00%
M Retail SGD (Hedged) Income (Inception 30-Nov-2023)	8.05%	12.02%
M Retail SGD (Hedged) Income II (Inception 30-Nov-2023)	8.05%	12.05%
UM Retail SGD (Hedged) Income II (Inception 29-Apr-2024)	—	3.21%
60% MSCI All Country World Index/40% Bloomberg U.S. Aggregate Bond Index (SGD Hedged) ³	6.74%	10.82% ²

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

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Long exposure to U.S. equities contributed to performance, as U.S. equities had positive returns during the period.
- » Long exposure to Japanese equities contributed to performance, as Japanese equities had positive returns during the period.
- » Long exposure to Taiwanese equities contributed to performance, as Taiwanese equities had positive returns during the period.
- » Long exposure to the Japanese Yen (JPY) detracted from performance, as the JPY depreciated against the U.S. Dollar (USD) during the period.
- » Long exposure to U.S. duration detracted from performance, as rates rose during the period.
- » Long exposure to the Brazilian Real (BRL) detracted from performance, as the BRL depreciated against the U.S. Dollar (USD) during the period.

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 31-Jul-2013)	4.45%	5.31%
Institutional Income (Inception 23-Sep-2014)	4.47%	4.58%
Investor Accumulation (Inception 19-May-2014)	4.29%	4.14%
Investor Income (Inception 19-May-2014)	4.19%	4.14%
Administrative Accumulation (Inception 09-Aug-2013)	4.21%	4.72%
Administrative Income (Inception 09-Aug-2013)	4.22%	4.72%
Administrative Income II (Inception 12-Aug-2022)	4.21%	5.64%
E Class Accumulation (Inception 28-Oct-2013)	3.99%	4.11%
E Class Income (Inception 19-May-2014)	3.91%	3.58%
M Retail Income II (Inception 23-Dec-2013)	4.07%	3.92%
R Class Income (Inception 18-Mar-2014)	4.39%	4.47%
T Class Income (Inception 16-Oct-2014)	3.76%	3.51%
Z Class Income (Inception 31-Oct-2013)	4.90%	5.84%
ICE BofA SOFR Overnight Rate Index ³	2.73%	1.65% ²
Classes denominated in AUD		
Institutional AUD (Hedged) Accumulation (Inception 24-Apr-2024)	—	2.10%
Institutional AUD (Hedged) Income (Inception 20-Mar-2024)	—	1.54%
Investor AUD (Hedged) Income (Inception 23-May-2018)	3.70%	2.60%
Z Class AUD (Hedged) Income (Inception 11-Aug-2015)	4.23%	4.78%
Bloomberg AusBond Bank Bills Index	2.18%	1.77% ²
Classes denominated in BRL		
Institutional BRL (Hedged) Accumulation (Inception 02-Jan-2018)	(7.09%)	(0.47%)
ICE BofA SOFR Overnight Rate Index (BRL Hedged) ³	(8.64%)	(1.36%)
Classes denominated in CAD		
Investor CAD (Hedged) Income (Inception 25-Jun-2018)	3.99%	3.41%
Canadian Overnight Repo Rate (CORRA) ⁴	2.52%	2.10%
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 09-Aug-2013)	2.41%	2.89%
E Class CHF (Hedged) Accumulation (Inception 18-Jun-2014)	1.95%	0.95%
ICE BofA SARON Overnight Rate Index ⁵	0.79%	(0.48%) ²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 09-Aug-2013)	3.65%	3.54%
Institutional EUR (Hedged) Income (Inception 09-Aug-2013)	3.66%	3.55%
Institutional EUR (Hedged) Income II (Inception 29-Jul-2014)	3.71%	2.65%
Investor EUR (Hedged) Accumulation (Inception 26-Feb-2016)	3.50%	3.21%
Administrative EUR (Hedged) Accumulation (Inception 09-Aug-2013)	3.42%	3.02%
E Class EUR (Hedged) Accumulation (Inception 28-Oct-2013)	3.21%	2.40%
E Class EUR (Hedged) Income (Inception 30-Oct-2015)	3.27%	1.67%
R Class EUR (Hedged) Income (Inception 18-Jun-2014)	3.69%	2.40%
T Class EUR (Hedged) Accumulation (Inception 30-Sep-2014)	3.02%	1.52%
Euro Short-Term Rate (ESTER) ⁶	1.98%	0.30% ²
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 09-Aug-2013)	4.32%	4.38%
Institutional GBP (Hedged) Income (Inception 31-Jul-2013)	4.38%	4.45%
Investor GBP (Hedged) Income (Inception 29-Jan-2020)	4.12%	1.13%
M Retail GBP (Hedged) Income (Inception 09-May-2024)	—	0.76%
R Class GBP (Hedged) Income (Inception 18-Jun-2014)	4.27%	3.26%
ICE BofA SONIA Overnight Rate Index ⁷	2.66%	1.18% ²

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Exposure to Additional Tier 1 bonds, and in particular to select U.K., Dutch and Spanish issuers, contributed to performance as spreads tightened.
- » Exposure to Tier 2 bonds, and in particular to select Italian and French issuers, contributed to performance as spreads tightened.
- » Exposure to Senior Financial bonds, in particular from select Italian and U.K. issuers, contributed to performance as spreads tightened.
- » Exposure to a select non-financial issuer detracted from performance, as the issuer's bonds spreads widened.
- » There were no other material detractors for this Fund.

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024¹ (Cont.)

	6 Months	Class Inception
Classes denominated in HKD		
M Retail HKD (Unhedged) Income (Inception 28-Jul-2017)	3.88%	3.00%
3 Month HIBOR Index	2.55%	2.14%
Classes denominated in SGD		
Institutional SGD (Hedged) Income (Inception 30-Jul-2021)	3.62%	(0.40%)
Investor SGD (Hedged) Income (Inception 23-May-2018)	3.36%	3.04%
Administrative SGD (Hedged) Income II (Inception 12-Aug-2022)	3.29%	4.28%
M Retail SGD (Hedged) Income II (Inception 23-Dec-2013)	3.16%	3.54%
SORA Singapore Interbank Overnight Rate Average ⁸	1.85%	1.46% ²

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

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

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

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

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

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

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

⁸ Benchmark performance for the PIMCO Capital Securities Fund represents the following: Inception to 30 June 2022 — 3 Month GBP LIBOR Index; 01 July 2022 onwards — SORA Singapore Interbank Overnight Rate Average.

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 23-Sep-2020)	0.63%	(0.97%)
Investor Accumulation (Inception 28-Feb-2023)	0.47%	5.72%
Z Class Accumulation (Inception 23-Sep-2020)	0.82%	(0.45%)
Bloomberg MSCI Green Bond Index (USD Hedged)	(0.35%)	(2.81%) ²
Classes denominated in AUD		
Institutional AUD (Hedged) Income (Inception 17-Apr-2023)	0.04%	3.94%
Bloomberg MSCI Green Bond Index (AUD Hedged)	(0.96%)	3.95%
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 13-Nov-2020)	(1.37%)	(3.98%)
Bloomberg MSCI Green Bond Index (CHF Hedged)	(2.36%)	(5.93%)
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 23-Sep-2020)	(0.22%)	(2.59%)
Institutional EUR (Hedged) Income (Inception 02-Dec-2020)	(0.23%)	(2.96%)
Administrative EUR (Hedged) Accumulation (Inception 22-Jan-2024)	—	0.30%
E Class EUR (Hedged) Accumulation (Inception 23-Sep-2020)	(0.57%)	(3.42%)
Bloomberg MSCI Green Bond Index (EUR Hedged)	(1.12%)	(4.49%) ²
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 23-Sep-2020)	0.53%	(1.52%)
Institutional GBP (Hedged) Income (Inception 30-Apr-2021)	0.51%	(1.91%)
Bloomberg MSCI Green Bond Index (GBP Hedged)	(0.48%)	(3.47%) ²
Classes denominated in SEK		
Institutional SEK (Hedged) Accumulation (Inception 30-Jun-2021)	(0.18%)	(3.31%)
Administrative SEK (Hedged) Accumulation (Inception 08-Oct-2021)	(0.43%)	(4.07%)
Bloomberg MSCI Green Bond Index (SEK Hedged)	(1.16%)	(5.04%) ²
Classes denominated in SGD		
Institutional SGD (Hedged) Accumulation (Inception 26-Feb-2021)	(0.21%)	(1.93%)
Bloomberg MSCI Green Bond Index (SGD Hedged)	(1.22%)	(3.69%)

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Spread tightening and carry in investment grade credit, particularly financials, contributed to absolute performance.
- » Spread tightening and security selection in emerging market debt, particularly the utilities sector, contributed to absolute performance.
- » Long exposure to high yield corporate credit, particularly the automotive sector, contributed to absolute performance, as spreads tightened.
- » Modest long exposure to U.S. duration detracted from absolute performance, as yields rose.
- » Modest long exposure to the front-end and belly of the U.K. and European yield curves detracted from absolute performance, as yields rose.

Commodity Real Return Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 31-Aug-2006)	4.27%	(0.42%)
Investor Accumulation (Inception 11-Aug-2011)	4.05%	(1.75%)
E Class Accumulation (Inception 21-Sep-2007)	3.68%	(1.71%)
H Institutional Accumulation (Inception 29-Apr-2022)	4.11%	(9.20%)
Bloomberg Commodity Index Total Return	5.14%	(1.59%) ²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 08-Jun-2010)	3.43%	(0.95%)
E Class EUR (Hedged) Accumulation (Inception 07-Mar-2012)	2.96%	(3.31%)
Bloomberg Commodity Index Total Return (EUR Hedged)	4.36%	(1.97%) ²
Classes denominated in EUR (Unhedged)		
Institutional EUR (Unhedged) Accumulation (Inception 11-Jun-2021)	7.49%	8.37%
Bloomberg Commodity Index Total Return (EUR Unhedged)	8.39%	9.69%
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 01-Mar-2017)	4.06%	3.15%
Bloomberg Commodity Index Total Return (GBP Hedged)	5.01%	2.66%
Classes denominated in GBP (Unhedged)		
Institutional GBP (Unhedged) Income (Inception 11-Nov-2022)	5.16%	(8.23%)
Bloomberg Commodity Index Total Return (GBP Unhedged)	6.01%	(7.80%)
Classes denominated in SGD		
E Class SGD (Hedged) Accumulation (Inception 17-Dec-2021)	2.95%	1.87%
Bloomberg Commodity Index Total Return (SGD Hedged)	4.26%	4.65%

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Overweight exposure to the petroleum subsector contributed to relative performance, as the subsector generated positive returns.
- » Underweight exposure to the natural gas and grains subsectors contributed to relative performance, as both subsectors generated negative returns.
- » Overweight exposure to U.S. and Japanese breakeven inflation contributed to relative performance, as U.S. and Japanese breakeven inflation rose.
- » Underweight exposure to German nominal sovereign interest rates contributed to relative performance, as German nominal yields rose.
- » Exposure to securitised assets, including collateralised loan obligations ("CLO"), contributed to relative performance, as spreads broadly tightened across these securities.
- » The structural allocation to global short-term Inflation-Linked Bonds (ILBs) as collateral backing the Fund's commodity exposure detracted from relative performance, as global short-term ILBs, as measured by the Bloomberg Barclays World Government Inflation-Linked Bond 1-5 Year Index (USD Hedged), underperformed the U.S. 3-Month Treasury Bill collateral within the commodity index.
- » Underweight exposure to the base and precious metals subsectors detracted from relative performance, as both subsectors generated positive returns.
- » Exposure to California Carbon Allowances (CCAs) detracted from relative performance, as CCAs generated negative returns.
- » Overweight exposure to U.S. interest rates detracted from relative performance, as U.S. yields rose.

PIMCO Credit Opportunities Bond Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 14-Oct-2011)	3.18%	3.36%
E Class Accumulation (Inception 21-Dec-2012)	2.73%	1.89%
H Institutional Accumulation (Inception 10-Apr-2024)	—	1.80%
ICE BofA SOFR Overnight Rate Index ³	2.73%	1.47% ²
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 17-Dec-2012)	1.12%	0.69%
ICE BofA SARON Overnight Rate Index ⁴	0.79%	(0.46%)
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 14-Oct-2011)	2.39%	1.99%
E Class EUR (Hedged) Accumulation (Inception 21-Dec-2012)	1.94%	0.42%
Euro Short-Term Rate (ESTER) Index ⁵	1.98%	0.36% ²

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

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

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

⁴ Benchmark performance for the PIMCO Credit Opportunities Bond Fund represents the following: Inception to 30 June 2021 — 3 Month USD LIBOR (Hedged to CHF) Index; 01 July 2021 onwards — ICE BofA SARON Overnight Rate Index.

⁵ Benchmark performance for the PIMCO Credit Opportunities Bond Fund represents the following: Inception to 30 June 2021 — 3 Month Euribor Index; 01 July 2021 onwards — Euro Short-Term Rate (ESTER) Index.

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Long exposure to the U.S. cash interest rate, as carry contributed to performance.
- » Long exposure to investment grade credit, in particular to select issuers in the banking and brokerage sectors, contributed to performance, as spreads tightened.
- » Long exposure to high yield credit, in particular to select issuers in the food and beverage and pipelines sectors, contributed to performance, as spreads tightened.
- » Long exposure to U.S. duration detracted from performance, as interest rates rose.
- » Long exposure to emerging markets local duration detracted from performance, in particular long exposure to Mexican local duration, as interest rates rose.

Diversified Income Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 30-Jun-2005)	2.21%	5.23%
Institutional Income (Inception 08-Sep-2008)	2.23%	5.25%
Investor Accumulation (Inception 30-Apr-2013)	2.00%	2.57%
Investor Income (Inception 30-Apr-2013)	2.06%	2.56%
Administrative Income (Inception 21-Jul-2011)	1.93%	3.40%
BM Retail Decumulation (Inception 21-Dec-2023)	1.25%	1.50%
BM Retail Income II (Inception 28-Apr-2022)	1.51%	1.07%
E Class Accumulation (Inception 11-Sep-2006)	1.77%	4.24%
E Class Income (Inception 31-Jul-2006)	1.72%	4.31%
H Institutional Accumulation (Inception 08-Jun-2011)	2.17%	3.73%
H Institutional Income (Inception 14-May-2020)	2.15%	1.07%
M Retail Decumulation (Inception 21-Dec-2023)	1.76%	2.01%
M Retail Income (Inception 30-Nov-2010)	1.75%	3.22%
M Retail Income II (Inception 23-Dec-2013)	1.76%	2.51%
N Retail Income II (Inception 30-Oct-2020)	1.71%	(1.39%)
T Class Accumulation (Inception 16-Oct-2014)	1.61%	1.90%
T Class Income (Inception 16-Oct-2014)	1.49%	1.89%
W Class Accumulation (Inception 12-Aug-2020)	2.30%	(0.57%)
W Class Income (Inception 12-Aug-2020)	2.27%	(0.58%)
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (USD Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (USD Hedged) and JPMorgan EMBI Global (USD Hedged) ³	1.63%	5.08% ²
Classes denominated in AUD		
M Retail AUD (Hedged) Income (Inception 19-Dec-2012)	1.13%	2.32%
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (AUD Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (AUD Hedged) and JPMorgan EMBI Global (AUD Hedged) ³	0.99%	3.32%
Classes denominated in CAD		
Institutional CAD (Hedged) Accumulation (Inception 20-Feb-2019)	1.89%	1.43%
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (CAD Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (CAD Hedged) and JPMorgan EMBI Global (CAD Hedged) ³	1.30%	1.85%
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 24-Jun-2011)	0.24%	1.81%
Institutional CHF (Hedged) Income (Inception 31-Aug-2012)	0.17%	1.13%
E Class CHF (Hedged) Accumulation (Inception 11-Sep-2019)	(0.23%)	(3.02%)
W Class CHF (Hedged) Accumulation (Inception 12-Aug-2020)	0.34%	(3.30%)
W Class CHF (Hedged) Income (Inception 12-Aug-2020)	0.26%	(3.30%)
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (CHF Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (CHF Hedged) and JPMorgan EMBI Global (CHF Hedged) ³	(0.42%)	1.94% ²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 14-Feb-2007)	1.47%	3.91%
Institutional EUR (Hedged) Income (Inception 17-Oct-2007)	1.42%	3.92%
Investor EUR (Hedged) Accumulation (Inception 05-Jul-2007)	1.23%	3.69%
Investor EUR (Hedged) Income (Inception 15-Feb-2013)	1.30%	1.11%
Administrative EUR (Hedged) Accumulation (Inception 20-Jul-2007)	1.19%	3.53%
E Class EUR (Hedged) Accumulation (Inception 03-Jul-2007)	0.98%	3.15%
E Class EUR (Hedged) Income (Inception 16-Oct-2009)	1.01%	2.59%
T Class EUR (Hedged) Accumulation (Inception 30-Sep-2014)	0.81%	(0.01%)

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Security selection within emerging markets, including overweight exposure to select Eastern European and Latin American issuers contributed to performance, as these issuers outperformed.
- » Macro strategies, in particular positioning within U.S. interest rates contributed to performance, as interest rates rose.
- » Security selection within investment grade credit, including overweight exposure to select issuers in the pipelines and services sectors contributed to performance, as these issuers outperformed.
- » Security selection within high yield credit, including overweight exposure to select issuers in the financial services and telecommunications sectors detracted from performance, as these issuers underperformed.
- » Underweight exposure to select developed market supranational issuers detracted from performance, as these outperformed on a risk-adjusted basis.

Diversified Income Fund (Cont.)

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹ (Cont.)		
	6 Months	Class Inception
T Class EUR (Hedged) Income (Inception 30-Sep-2014)	0.87%	(0.01%)
W Class EUR (Hedged) Accumulation (Inception 12-Aug-2020)	1.56%	(2.29%)
W Class EUR (Hedged) Income (Inception 12-Aug-2020)	1.61%	(2.28%)
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (EUR Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (EUR Hedged) and JPMorgan EMBI Global (EUR Hedged) ³	0.83%	3.58% ²
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 16-May-2006)	2.10%	4.88%
Institutional GBP (Hedged) Income (Inception 14-Feb-2006)	2.17%	4.83%
Administrative GBP (Hedged) Income (Inception 21-Jul-2011)	1.88%	2.73%
W Class GBP (Hedged) Accumulation (Inception 12-Aug-2020)	2.14%	(1.21%)
W Class GBP (Hedged) Income (Inception 12-Aug-2020)	2.14%	(1.22%)
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (GBP Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (GBP Hedged) and JPMorgan EMBI Global (GBP Hedged) ³	1.49%	4.55% ²
Classes denominated in JPY		
Administrative JPY (Hedged) Accumulation (Inception 08-Oct-2021)	(0.84%)	(6.81%)
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (JPY Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (JPY Hedged) and JPMorgan EMBI Global (JPY Hedged) ³	(1.25%)	(5.09%)
Classes denominated in MXN		
Institutional MXN (Hedged) Accumulation (Inception 09-Dec-2020)	5.18%	4.25%
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (MXN Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (MXN Hedged) and JPMorgan EMBI Global (MXN Hedged) ³	4.64%	5.65%
Classes denominated in SEK		
Institutional SEK (Hedged) Accumulation (Inception 31-Mar-2006)	1.39%	4.24%
Administrative SEK (Hedged) Accumulation (Inception 30-Dec-2020)	1.14%	(3.92%)
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (SEK Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (SEK Hedged) and JPMorgan EMBI Global (SEK Hedged) ³	0.77%	3.90% ²
Classes denominated in SGD		
Institutional SGD (Hedged) Income (Inception 07-Nov-2019)	1.36%	(0.18%)
Administrative SGD (Hedged) Income (Inception 01-May-2019)	1.16%	0.26%
E Class SGD (Hedged) Income (Inception 01-Oct-2019)	0.91%	(1.08%)
W Class SGD (Hedged) Income (Inception 12-Aug-2020)	1.41%	(1.24%)
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (SGD Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (SGD Hedged) and JPMorgan EMBI Global (SGD Hedged) ³	0.76%	1.35% ²

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

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

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

Diversified Income Duration Hedged Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 31-May-2011)	5.67%	3.95%
Investor Accumulation (Inception 18-Feb-2014)	5.52%	3.13%
E Class Accumulation (Inception 16-Aug-2013)	5.21%	2.68%
E Class Income (Inception 31-May-2011)	5.25%	3.04%
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (USD Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (USD Hedged) and JPMorgan EMBI Global (USD Hedged) ²	4.72%	3.85% ²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 16-Aug-2011)	4.93%	2.80%
Institutional EUR (Hedged) Income II (Inception 01-Oct-2013)	5.00%	1.96%
E Class EUR (Hedged) Accumulation (Inception 11-Aug-2011)	4.46%	1.98%
E Class EUR (Hedged) Income (Inception 07-May-2013)	4.39%	0.78%
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (EUR Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (EUR Hedged) and JPMorgan EMBI Global (EUR Hedged) ³	3.92%	2.84% ²
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 23-Aug-2011)	5.62%	3.71%
Institutional GBP (Hedged) Income (Inception 22-Jan-2013)	5.54%	2.65%
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (GBP Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (GBP Hedged) and JPMorgan EMBI Global (GBP Hedged) ³	4.60%	3.64% ²

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

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Security selection within emerging markets, including overweight exposure to select Eastern European and Latin American issuers contributed to performance, as these issuers outperformed.
- » Security selection within investment grade credit, including overweight exposure to select issuers in the pipelines and services sectors contributed to performance, as these issuers outperformed.
- » Macro strategies, in particular tactical positioning to a basket of higher-carry currencies contributed to performance.
- » Tactical exposure to high yield credit derivative index detracted from performance, as it underperformed cash bonds.
- » Underweight exposure to select developed market supranational issuers detracted from performance, as these outperformed on a risk-adjusted basis.

Diversified Income ESG Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 27-Jul-2022)	1.38%	5.17%
E Class Accumulation (Inception 27-Jul-2022)	1.03%	4.28%
1/3 each-Bloomberg Global Aggregate Credit ex-Emerging Markets, ICE BofAML BB-B Rated Developed Markets High Yield Constrained ESG Tilt Index and JPMorgan ESG Emerging Markets Bond Index Global Diversified	1.46%	5.56%
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 27-Jul-2022)	0.67%	2.87%
E Class EUR (Hedged) Accumulation (Inception 27-Jul-2022)	0.19%	1.96%
1/3 each-Bloomberg Global Aggregate Credit ex-Emerging Markets (EUR Hedged), ICE BofAML BB-B Rated Developed Markets High Yield Constrained ESG Tilt Index (EUR Hedged) and JPMorgan ESG Emerging Markets Bond Index Global Diversified (EUR Hedged)	0.66%	3.05%
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 27-Jul-2022)	1.31%	4.33%
1/3 each-Bloomberg Global Aggregate Credit ex-Emerging Markets (GBP Hedged), ICE BofAML BB-B Rated Developed Markets High Yield Constrained ESG Tilt Index (GBP Hedged) and JPMorgan ESG Emerging Markets Bond Index Global Diversified (GBP Hedged)	1.32%	4.42%

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Security selection within emerging markets contributed to performance, including overweight exposure to select African issuers, as these issuers outperformed, and underweight exposure to select Middle Eastern and Asian issuers, as these issuers underperformed.
- » Macro strategies, in particular positioning within U.S. interest rates contributed to performance, as interest rates rose.
- » Security selection within investment grade credit contributed to performance, including overweight exposure to select issuers in the financial services and telecommunications sectors, as these issuers outperformed.
- » Security selection within high yield credit detracted from performance, including overweight exposure to select issuers in the telecommunications and healthcare sectors, as these issuers underperformed.
- » Underweight exposure to select developed market supranational issuers detracted from performance, as these issuers outperformed on a risk-adjusted basis.

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 15-Dec-2008)	2.54%	2.61%
Institutional Income (Inception 22-Feb-2010)	2.64%	2.31%
Investor Accumulation (Inception 24-Sep-2010)	2.37%	1.66%
Investor Income (Inception 24-Sep-2010)	2.41%	1.65%
Administrative Accumulation (Inception 21-Jan-2010)	2.28%	1.78%
E Class Accumulation (Inception 11-May-2010)	2.14%	1.27%
E Class Income (Inception 11-May-2010)	2.12%	1.28%
H Institutional Accumulation (Inception 12-Dec-2018)	2.48%	2.00%
R Class Accumulation (Inception 30-Nov-2012)	2.53%	1.70%
Z Class Accumulation (Inception 15-Sep-2021)	3.01%	0.96%
ICE BofA SOFR Overnight Rate Index ³	2.73%	1.14% ²
Classes denominated in AUD		
Z Class AUD (Hedged) Income (Inception 18-Mar-2014)	2.41%	3.12%
Bloomberg AusBond Bank Bills Index	2.18%	1.88%
Classes denominated in CAD		
Institutional CAD (Hedged) Accumulation (Inception 21-Sep-2018)	2.33%	1.65%
Canadian Overnight Repo Rate (CORRA) ⁴	2.52%	2.00%
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 08-Sep-2010)	0.59%	0.19%
E Class CHF (Hedged) Accumulation (Inception 18-Apr-2011)	0.22%	(0.75%)
ICE BofA SARON Overnight Rate Index ⁵	0.79%	(0.24%) ²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 21-May-2009)	1.77%	1.57%
Institutional EUR (Hedged) Income (Inception 23-Dec-2009)	1.93%	1.21%
Investor EUR (Hedged) Accumulation (Inception 31-Jan-2011)	1.71%	0.52%
Administrative EUR (Hedged) Accumulation (Inception 21-Jan-2010)	1.55%	0.64%
E Class EUR (Hedged) Accumulation (Inception 20-Nov-2009)	1.37%	0.30%
G Retail EUR (Hedged) Income (Inception 14-Dec-2010)	1.38%	0.00%
Euro Short-Term Rate (ESTER) ⁶ Index ⁶	1.98%	0.35% ²
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 15-Dec-2009)	2.49%	1.91%
Institutional GBP (Hedged) Income (Inception 27-Feb-2012)	2.49%	1.63%
E Class GBP (Hedged) Accumulation (Inception 18-Mar-2010)	1.97%	0.90%
ICE BofA SONIA Overnight Rate Index ⁷	2.66%	0.99% ²
Classes denominated in NOK		
Institutional NOK (Hedged) Accumulation (Inception 11-Apr-2011)	2.12%	2.00%
1 Month NIBOR Rate Index	2.33%	1.60%
Classes denominated in SEK		
Administrative SEK (Hedged) Accumulation (Inception 18-Nov-2011)	1.51%	0.68%
ICE BofA SOFR Overnight Rate Index (SEK Hedged) ³	1.94%	0.59%

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Exposure to the cash interest rate in the US contributed to performance through carry, as U.S. cash rates remained positive.
- » Long exposure to investment-grade corporate credit contributed to performance, as spreads on these securities tightened.
- » Long exposure to non-agency mortgage backed securities contributed to performance, as spreads on these securities tightened.
- » Long exposure to U.S. duration detracted from performance, as U.S. interest rates rose.
- » Long exposure to the Japanese yen detracted from performance, as it depreciated against the U.S. dollar.
- » Long exposure to Australian duration detracted from performance, as Australian interest rates rose.

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

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

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

⁴ Benchmark performance for the Dynamic Bond Fund represents the following: Inception to 30 June 2022 — 1 Month LIBOR Index (CAD Hedged); 01 July 2022 onwards — Canadian Overnight Repo Rate (CORRA).

⁵ Benchmark performance for the Dynamic Bond Fund represents the following: Inception to 30 June 2021 — 1 Month CHF LIBOR Index; 01 July 2021 onwards — ICE BofA SARON Overnight Rate Index.

⁶ Benchmark performance for the Dynamic Bond Fund represents the following: Inception to 30 June 2021 — 1 Month Euribor Index; 01 July 2021 onwards — Euro Short-Term Rate (ESTER) Index.

⁷ Benchmark performance for the Dynamic Bond Fund represents the following: Inception to 30 June 2021 — 1 Month GBP LIBOR Index; 01 July 2021 onwards — ICE BofA SONIA Overnight Rate Index.

Dynamic Multi-Asset Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in EUR		
Institutional Accumulation (Inception 25-Feb-2016)	1.77%	2.31%
Institutional Income II (Inception 25-Feb-2016)	1.85%	2.32%
Investor Accumulation (Inception 14-Aug-2020)	1.62%	(1.58%)
E Class Accumulation (Inception 25-Feb-2016)	1.28%	1.27%
E Class Income (Inception 10-Sep-2020)	1.37%	(2.05%)
T Class Accumulation (Inception 20-Oct-2016)	1.09%	0.24%
Z Class Accumulation (Inception 01-Aug-2019)	2.22%	2.03%
Euro Short-Term Rate (ESTER) Index ²	1.98%	0.32% ²
Classes denominated in AUD		
BM Retail AUD (Hedged) Income II (Inception 28-Apr-2022)	0.90%	(3.69%)
M Retail AUD (Hedged) Income II (Inception 08-Apr-2021)	1.38%	(4.39%)
Bloomberg AusBond Bank Bills Index	2.18%	2.27% ²
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 14-Mar-2018)	0.30%	0.11%
ICE BofA SARON Overnight Rate Index ⁴	0.79%	(0.15%)
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 25-Feb-2016)	2.43%	3.24%
Institutional GBP (Hedged) Income (Inception 29-Jan-2019)	2.47%	2.71%
ICE BofA SONIA Overnight Rate Index ⁵	2.66%	1.32% ²
Classes denominated in ILS		
Institutional ILS (Hedged) Accumulation (Inception 27-Sep-2022)	1.81%	0.74%
SHIR Shekel Overnight Risk Free Rate	2.27%	4.35%
Classes denominated in SGD		
Institutional SGD (Hedged) Accumulation (Inception 30-Jul-2021)	1.71%	(3.80%)
M Retail SGD (Hedged) Income II (Inception 18-Dec-2020)	1.25%	(3.36%)
SORA Singapore Interbank Overnight Rate Average	1.85%	2.07% ²
Classes denominated in USD		
Institutional USD (Hedged) Accumulation (Inception 25-Feb-2016)	2.66%	4.38%
Institutional USD (Hedged) Income II (Inception 30-Apr-2021)	2.71%	(2.26%)
BM Retail USD (Hedged) Income II (Inception 28-Apr-2022)	1.59%	(2.17%)
E Class USD (Hedged) Accumulation (Inception 15-Mar-2017)	2.06%	2.40%
H Institutional USD (Hedged) Accumulation (Inception 05-Aug-2020)	2.57%	(0.03%)
M Retail USD (Hedged) Income II (Inception 08-Jan-2020)	2.05%	1.13%
T Class USD (Hedged) Accumulation (Inception 09-Sep-2021)	1.87%	(4.76%)
ICE BofA SOFR Overnight Rate Index ⁶	2.73%	1.92% ²

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

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

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

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

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Long exposure to U.S. equities contributed to returns, as prices increased.
- » Long exposure to select Emerging Market currencies contributed to returns, as these appreciated against the Euro.
- » Long exposure to U.S. duration contributed to returns, primarily in the second half of the period as U.S. yields fell.
- » Long exposure to Australian duration detracted from returns, as Australian yields rose.
- » Long exposure to U.K. duration detracted from returns, as U.K. yields rose.
- » Long exposure to German duration detracted from returns, as German yields rose.

Emerging Local Bond Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 11-Dec-2007)	(3.01%)	2.14%
Institutional Income (Inception 18-Apr-2008)	(3.00%)	1.95%
Investor Accumulation (Inception 18-Aug-2010)	(3.09%)	0.46%
E Class Accumulation (Inception 19-Nov-2008)	(3.49%)	2.77%
E Class Income (Inception 08-Jul-2010)	(3.42%)	0.13%
H Institutional Accumulation (Inception 26-Feb-2021)	(3.01%)	(0.06%)
Z Class Income (Inception 18-Nov-2008)	(2.55%)	4.64%
JPMorgan Government Bond Index-Emerging Markets Global Diversified Index (Unhedged)	(3.71%)	1.78% ²
Classes denominated in EUR		
Institutional EUR (Unhedged) Accumulation (Inception 16-Apr-2010)	(0.07%)	2.70%
Institutional EUR (Unhedged) Income (Inception 23-Jun-2010)	0.08%	2.20%
Investor EUR (Unhedged) Accumulation (Inception 20-Dec-2019)	(0.10%)	0.72%
E Class EUR (Unhedged) Accumulation (Inception 02-Jul-2009)	(0.57%)	3.03%
E Class EUR (Unhedged) Income (Inception 12-Dec-2018)	(0.55%)	2.94%
JPMorgan Government Bond Index-Emerging Markets Global Diversified Index (EUR Unhedged)	(0.76%)	3.62% ²
Classes denominated in GBP		
Institutional GBP (Unhedged) Accumulation (Inception 27-Jun-2008)	(2.16%)	5.11%
JPMorgan Government Bond Index-Emerging Markets Global Diversified Index (GBP Unhedged)	(2.90%)	4.69%

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Overweight exposure to the Turkish lira contributed to performance, due to the currency's positive carry.
- » Overweight exposure to the Egyptian pound through non-deliverable forwards (NDFs) contributed to performance, as the NDFs appreciated in price.
- » Underweight exposure to the Kuwaiti dinar, through a bespoke NDF deal, contributed to performance as the trade was executed at a better price than implied by the market at the time of execution.
- » Overweight exposure to Brazilian local duration detracted from performance, as Brazilian local yields rose.
- » Overweight exposure to Mexican local duration detracted from performance, as Mexican local yields rose.

Emerging Local Bond ESG Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 27-Jul-2022)	(3.85%)	8.73%
Institutional Income (Inception 27-Jul-2022)	(3.86%)	8.74%
Investor Accumulation (Inception 27-Jul-2022)	(4.03%)	8.35%
Investor Income (Inception 27-Jul-2022)	(4.04%)	8.36%
E Class Accumulation (Inception 27-Jul-2022)	(4.32%)	7.67%
E Class Income (Inception 27-Jul-2022)	(4.27%)	7.66%
Z Class Accumulation (Inception 23-Sep-2022)	(3.42%)	11.60%
JPMorgan ESG Government Bond Index-Emerging Markets Global Diversified Index	(3.81%)	7.95% ²
Classes denominated in EUR		
Institutional EUR (Unhedged) Accumulation (Inception 27-Jul-2022)	(0.89%)	5.52%
Institutional EUR (Unhedged) Income (Inception 27-Jul-2022)	(0.91%)	5.52%
Investor EUR (Unhedged) Accumulation (Inception 27-Jul-2022)	(1.08%)	5.17%
Investor EUR (Unhedged) Income (Inception 27-Jul-2022)	(1.09%)	5.15%
E Class EUR (Unhedged) Accumulation (Inception 27-Jul-2022)	(1.45%)	4.48%
E Class EUR (Unhedged) Income (Inception 27-Jul-2022)	(1.40%)	4.48%
JPMorgan ESG Government Bond Index-Emerging Markets Global Diversified Index (EUR Unhedged)	(0.85%)	4.79%
Classes denominated in GBP		
Institutional GBP (Unhedged) Income (Inception 28-Jun-2023)	(3.08%)	1.32%
JPMorgan ESG Government Bond Index-Emerging Markets Global Diversified Index (GBP Unhedged)	(2.99%)	0.73%

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Overweight exposure to the Turkish lira contributed to performance, due to the currency's positive carry.
- » Overweight exposure to the Egyptian pound through non-deliverable forwards (NDFs) contributed to performance, as the NDFs appreciated in price.
- » Underweight exposure to the Kuwaiti dinar, through a bespoke NDF deal, contributed to performance as the trade was executed at a better price than implied by the market at the time of execution.
- » Overweight exposure to Brazilian duration detracted from performance, as Brazilian local yields increased.
- » Void exposure to Chinese local duration detracted from performance, as Chinese local yields fell.

Emerging Markets Bond Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 31-Jul-2001)	2.99%	7.46%
Institutional Income (Inception 13-Dec-2001)	2.99%	6.87%
Investor Accumulation (Inception 25-Apr-2002)	2.80%	6.15%
Administrative Accumulation (Inception 29-May-2003)	2.71%	5.14%
BM Retail Decumulation (Inception 21-Dec-2023)	2.01%	2.33%
BM Retail Income II (Inception 28-Apr-2022)	2.07%	2.41%
E Class Accumulation (Inception 31-Mar-2006)	2.53%	3.93%
E Class Income (Inception 28-Oct-2005)	2.48%	4.07%
H Institutional Accumulation (Inception 17-Oct-2002)	2.89%	7.01%
H Institutional Income (Inception 03-Sep-2020)	2.78%	(1.10%)
M Retail Decumulation (Inception 21-Dec-2023)	2.52%	2.85%
M Retail Income (Inception 30-Nov-2010)	2.49%	2.78%
M Retail Income II (Inception 23-Dec-2013)	2.54%	2.21%
Z Class Income (Inception 18-Nov-2008)	3.36%	7.13%
JPMorgan Emerging Markets Bond Index (EMBI) Global	1.84%	6.66% ²
Classes denominated in AUD		
M Retail AUD (Hedged) Income (Inception 19-Dec-2012)	1.75%	1.43%
JPMorgan Emerging Markets Bond Index (EMBI) Global (AUD Hedged)	1.17%	2.13%
Classes denominated in CHF		
Institutional CHF (Hedged) Income (Inception 16-Dec-2005)	0.89%	2.75%
JPMorgan Emerging Markets Bond Index (EMBI) Global (CHF Hedged)	(0.20%)	2.81%
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 17-Dec-2002)	2.17%	5.43%
Institutional EUR (Hedged) Income (Inception 20-Dec-2010)	2.25%	2.33%
Investor EUR (Hedged) Accumulation (Inception 20-Dec-2019)	2.03%	(2.16%)
E Class EUR (Hedged) Accumulation (Inception 31-Mar-2006)	1.73%	2.58%
JPMorgan Emerging Markets Bond Index (EMBI) Global (EUR Hedged)	1.02%	5.22% ²
Classes denominated in EUR (Unhedged)		
Institutional EUR (Unhedged) Accumulation (Inception 09-Feb-2018)	6.09%	4.06%
JPMorgan Emerging Markets Bond Index (EMBI) Global (EUR Unhedged)	4.97%	3.63%
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 05-Feb-2004)	2.84%	5.22%
Institutional GBP (Hedged) Income (Inception 30-Dec-2005)	2.77%	4.30%
JPMorgan Emerging Markets Bond Index (EMBI) Global (GBP Hedged)	1.69%	5.32% ²
Classes denominated in SGD		
Institutional SGD (Hedged) Accumulation (Inception 02-Jul-2018)	2.12%	1.76%
E Class SGD (Hedged) Accumulation (Inception 15-Feb-2007)	1.63%	2.98%
JPMorgan Emerging Markets Bond Index (EMBI) Global (SGD Hedged)	0.94%	4.11% ²

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Overweight exposure to Ecuadorian sovereign debt contributed to performance, as spreads tightened.
- » Overweight exposure to Egyptian sovereign debt contributed to performance, as spreads tightened.
- » Overweight exposure to Ukrainian corporate and quasi-sovereign debt contributed to performance, as spreads tightened.
- » Security selection in Argentinian sovereign debt detracted from performance, as spreads tightened.
- » Underweight exposure to Zambian sovereign debt detracted from performance, as spreads tightened.

Emerging Markets Bond ESG Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 16-Apr-2010)	2.82%	3.40%
Institutional Income (Inception 10-Jul-2019)	2.69%	(0.29%)
Administrative Accumulation (Inception 10-Jul-2019)	2.56%	(0.76%)
Administrative Income (Inception 10-Jul-2019)	2.56%	(0.76%)
E Class Accumulation (Inception 05-Feb-2021)	2.36%	(4.15%)
E Class Income (Inception 05-Feb-2021)	2.36%	(4.18%)
Z Class Accumulation (Inception 01-Mar-2023)	3.16%	10.41%
JPMorgan ESG Emerging Markets Bond Index (EMBI) Global Diversified ³	1.87%	3.78% ²
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 09-Apr-2021)	0.72%	(5.47%)
JPMorgan ESG Emerging Markets Bond Index (EMBI) Global Diversified (CHF Hedged) ³	(0.17%)	(5.50%)
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 16-Oct-2013)	2.00%	0.65%
Institutional EUR (Hedged) Income (Inception 30-Oct-2017)	1.89%	(1.41%)
Administrative EUR (Hedged) Accumulation (Inception 22-Jan-2024)	—	3.30%
E Class EUR (Hedged) Accumulation (Inception 31-Aug-2018)	1.54%	(1.36%)
JPMorgan ESG Emerging Markets Bond Index (EMBI) Global Diversified (EUR Hedged) ³	1.05%	1.01% ²
Classes denominated in GBP		
Institutional GBP (Hedged) Income (Inception 12-Dec-2019)	2.63%	(1.70%)
JPMorgan ESG Emerging Markets Bond Index (EMBI) Global Diversified (GBP Hedged) ³	1.72%	(2.12%)
Classes denominated in GBP (Unhedged)		
Institutional GBP (Unhedged) Income (Inception 11-Dec-2020)	3.68%	(1.82%)
JPMorgan ESG Emerging Markets Bond Index (EMBI) Global Diversified (GBP Unhedged) ³	2.74%	(1.78%)
Classes denominated in NOK		
Investor NOK (Hedged) Accumulation (Inception 17-Mar-2014)	2.03%	1.34%
JPMorgan ESG Emerging Markets Bond Index (EMBI) Global Diversified (NOK Hedged) ³	1.28%	1.77%
Classes denominated in SEK		
Investor SEK (Hedged) Accumulation (Inception 06-Feb-2014)	1.74%	0.40%
Administrative SEK (Hedged) Accumulation (Inception 08-Oct-2021)	1.65%	(5.80%)
JPMorgan ESG Emerging Markets Bond Index (EMBI) Global Diversified (SEK Hedged) ³	0.97%	1.03% ²

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

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Overweight exposure to Ecuadorian sovereign debt contributed to performance, as spreads tightened.
- » Overweight exposure to Ukrainian corporate debt contributed to performance, as spreads tightened.
- » Overweight exposure to Egyptian sovereign debt contributed to performance, as spreads tightened.
- » Underweight exposure to Zambian sovereign debt detracted from performance, as spreads tightened.
- » Underweight exposure to Bahrain sovereign debt detracted from performance, as spreads tightened.

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 12-Nov-2009)	2.78%	3.69%
E Class Accumulation (Inception 27-Feb-2012)	2.34%	1.94%
JPMorgan Corporate Emerging Markets Bond Index Diversified (CEMBI)	3.67%	4.98% ²
Classes denominated in CHF		
E Class CHF (Hedged) Accumulation (Inception 25-May-2012)	0.31%	(0.14%)
JPMorgan Corporate Emerging Markets Bond Diversified Index (CHF Hedged)	1.64%	1.98%
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 19-Feb-2010)	2.07%	2.28%
E Class EUR (Hedged) Accumulation (Inception 02-Mar-2010)	1.53%	1.26%
JPMorgan Corporate Emerging Markets Bond Diversified Index (EUR Hedged)	2.89%	3.49% ²

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Security selection within Chinese corporate debt contributed to performance, as spreads tightened for a security held in the Fund which was not in the benchmark.
- » Underweight exposure to a multi-national corporate issuer contributed to performance, as spreads widened.
- » Security selection within Mexican corporate debt detracted from performance, as spreads tightened for a security in the benchmark which was not held in the Fund.
- » Overweight exposure to Colombian quasi-sovereign debt detracted from performance, as spreads widened.
- » Overweight exposure to Jamaican corporate debt detracted from performance, as spreads widened.

PIMCO Emerging Markets Opportunities Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 04-Jun-2019)	2.71%	3.27%
E Class Accumulation (Inception 02-Oct-2023)	2.23%	10.20%
E Class Income (Inception 02-Oct-2023)	2.20%	10.16%
Z Class Accumulation (Inception 08-Jun-2022)	3.10%	7.65%
50% JPMorgan EMBI Global Index/50% JPMorgan Government Bond Index-Emerging Markets Global Diversified Index (USD Unhedged)	(0.97%)	0.23% ²
Classes denominated in EUR		
Institutional EUR (Partially Hedged) Accumulation (Inception 04-Jun-2019)	3.76%	1.95%
E Class EUR (Partially Hedged) Accumulation (Inception 19-Apr-2022)	3.26%	2.02%
50% JPMorgan EMBI Global Index (EUR Hedged)/50% JPMorgan Government Bond Index-Emerging Markets Global Diversified Index (EUR Unhedged)	0.14%	(0.31%) ²
Classes denominated in GBP		
Institutional GBP (Partially Hedged) Income (Inception 29-Mar-2022)	3.08%	3.48%
50% JPMorgan EMBI Global Index (GBP Hedged)/50% JPMorgan Government Bond Index-Emerging Markets Global Diversified Index (GBP Unhedged)	(0.62%)	1.69%

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Overweight exposure to the Turkish lira contributed to performance, due to the currency's positive carry.
- » Overweight exposure to Ecuadorian spreads contributed to performance, as Ecuadorian spreads tightened.
- » Underweight exposure to the Thai baht contributed to performance, as the currency weakened.
- » Exposure to developed market duration detracted from performance, as yields increased.
- » Overweight exposure to the Brazilian real detracted from performance, as the currency weakened.

Emerging Markets Short-Term Local Currency Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
E Class Accumulation (Inception 19-Nov-2008)	(0.85%)	1.45%
JPMorgan Emerging Local Markets Index Plus (Unhedged)	(1.38%)	1.30%
Classes denominated in EUR		
Institutional EUR (Unhedged) Accumulation (Inception 20-Jan-2010)	2.67%	3.03%
E Class EUR (Unhedged) Accumulation (Inception 02-Jul-2009)	2.20%	2.46%
JPMorgan Emerging Local Markets Index Plus (EUR Unhedged)	1.64%	2.95% ²

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Overweight exposure to the Egyptian pound through non-deliverable forwards (NDFs) contributed to performance, as the NDFs appreciated in price.
- » Underweight exposure to the Chinese yuan detracted from performance, as the currency depreciated.
- » Overweight exposure to the Nigerian naira contributed to performance, as the currency strengthened.
- » Overweight exposure to the Brazilian real detracted from performance, as the currency depreciated.
- » Overweight exposure to the Mexican peso detracted from performance, as the currency depreciated.

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 29-Apr-2021)	1.50%	0.41%
Institutional Income (Inception 29-Apr-2021)	1.50%	0.41%
E Class Accumulation (Inception 29-Apr-2021)	1.13%	(0.48%)
E Class Income (Inception 29-Apr-2021)	1.17%	(0.48%)
Bloomberg U.S. Aggregate Index	(0.71%)	(2.52%)
Classes denominated in AUD		
Institutional AUD (Hedged) Income (Inception 19-Nov-2021)	0.92%	(1.08%)
R Class AUD (Hedged) Income (Inception 29-Apr-2021)	0.81%	(0.90%)
Bloomberg U.S. Aggregate (AUD Hedged) Index	(1.35%)	(3.77%) ²
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 29-Apr-2021)	(0.43%)	(2.60%)
E Class CHF (Hedged) Income (Inception 29-Apr-2021)	(0.90%)	(3.48%)
Bloomberg U.S. Aggregate (CHF Hedged) Index	(2.75%)	(5.67%)
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 29-Apr-2021)	0.74%	(1.38%)
Institutional EUR (Hedged) Income (Inception 21-May-2021)	0.77%	(1.44%)
E Class EUR (Hedged) Accumulation (Inception 25-Jun-2021)	0.33%	(2.52%)
E Class EUR (Hedged) Income (Inception 29-Apr-2021)	0.32%	(2.26%)
Bloomberg U.S. Aggregate (EUR Hedged) Index	(1.50%)	(4.44%) ²
Classes denominated in GBP		
Institutional GBP (Hedged) Income (Inception 29-Apr-2021)	1.50%	(0.20%)
Bloomberg U.S. Aggregate (GBP Hedged) Index	(0.87%)	(3.29%)
Classes denominated in NOK		
Institutional NOK (Hedged) Accumulation (Inception 01-Mar-2023)	0.97%	3.50%
Bloomberg U.S. Aggregate (NOK Hedged) Index	(1.31%)	1.96%
Classes denominated in SEK		
Institutional SEK (Hedged) Accumulation (Inception 29-Oct-2021)	0.70%	(1.63%)
Administrative SEK (Hedged) Accumulation (Inception 12-May-2022)	0.47%	0.33%
Bloomberg U.S. Aggregate (SEK Hedged) Index	(1.60%)	(5.40%) ²
Classes denominated in SGD		
Institutional SGD (Hedged) Income (Inception 29-Apr-2021)	0.72%	(0.35%)
Bloomberg U.S. Aggregate (SGD Hedged) Index	(1.59%)	(3.38%)

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Exposure to the cash interest rate in the US contributed to performance through carry, as US cash rates remained positive.
- » Long exposure to investment grade corporate credit contributed to performance, as spreads on these securities tightened.
- » Long exposure to commercial mortgage backed securities contributed to performance, as spreads on these securities tightened.
- » Long exposure to US agency mortgage backed securities contributed to performance through carry, as spreads on these securities remained positive.
- » Long exposure to US duration detracted from performance, as US interest rates rose.
- » Long exposure to the Japanese yen detracted from performance, as it depreciated against the US dollar.
- » Long exposure to the Brazilian real detracted from performance, as it depreciated against the US dollar.
- » Long exposure to Brazilian duration detracted from performance, as Brazilian interest rates rose.

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in EUR		
Institutional Accumulation (Inception 31-Dec-1998)	(0.86%)	3.33%
Institutional Income (Inception 07-Jan-2003)	(0.86%)	3.00%
Investor Accumulation (Inception 08-May-2002)	(0.97%)	2.93%
E Class Accumulation (Inception 31-Mar-2006)	(1.26%)	1.68%
E Class Income (Inception 10-Oct-2005)	(1.25%)	1.48%
FTSE Euro Broad Investment-Grade Index	(1.20%)	3.11% ²
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 30-Jun-2006)	(2.06%)	1.71%
FTSE Euro Broad Investment-Grade (CHF Hedged) Index	(2.45%)	1.69%

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Underweight exposure to euro bloc duration contributed to relative performance, as interest rates rose.
- » Long exposure to securitised credit, including European collateralised loan obligations and UK residential mortgage-backed securities, contributed to relative performance, as spreads tightened.
- » Currency strategies, including long exposure to the U.S. dollar, South African rand, and Indian rupee, contributed to relative performance, as these currencies appreciated against the euro.
- » Tactical exposure to U.S. duration detracted from relative performance, particularly overweight exposure in the first quarter of the year, as interest rates rose during that period.
- » Underweight exposure to government-related European issuers detracted from relative performance, as the sector's excess return was positive.
- » Modest long exposure to Australian duration detracted from relative performance, as interest rates rose.

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in EUR		
Institutional Accumulation (Inception 31-Jan-2008)	(0.13%)	2.71%
Institutional Income II (Inception 01-Oct-2013)	(0.18%)	1.43%
E Class Accumulation (Inception 25-May-2010)	(0.58%)	1.32%
H Institutional Accumulation (Inception 07-Jun-2019)	(0.11%)	(1.28%)
H Institutional Income II (Inception 07-Jun-2019)	(0.09%)	(1.27%)
Bloomberg Euro-Aggregate Credit Index	0.00%	2.54% ²

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Security selection within securitised products contributed to performance, as exposure to select U.S. agency mortgages outperformed.
- » Security selection within the healthcare sector contributed to performance, as a select overweight issuer outperformed.
- » Security selection within the food and beverage sector contributed to performance, as exposure to select issuers outperformed.
- » Duration strategies, and in particular overweight exposure to euro duration detracted from performance, as interest rates in the eurozone increased.
- » Security selection within the utility sector detracted from performance, as a select overweight issuer underperformed.

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in EUR		
Institutional Accumulation (Inception 28-Feb-2011)	1.06%	3.22%
Institutional Income (Inception 28-Feb-2011)	1.14%	3.23%
Investor Accumulation (Inception 13-Dec-2019)	0.83%	(0.56%)
Investor Income (Inception 29-May-2012)	0.90%	2.84%
Administrative Accumulation (Inception 22-Jan-2024)	—	1.10%
E Class Accumulation (Inception 28-Feb-2011)	0.67%	2.30%
E Class Income (Inception 28-Feb-2011)	0.56%	2.29%
T Class Accumulation (Inception 30-Sep-2014)	0.48%	0.36%
T Class Income (Inception 30-Sep-2014)	0.50%	0.37%
Bloomberg Euro Aggregate 1-10 Year Bond Index	(0.41%)	1.73% ²

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Exposure to the European cash interest rate contributed to performance through carry, as European cash rates remained positive.
- » Long exposure to investment grade corporate credit contributed to performance, as spreads on these securities tightened.
- » Long exposure to external emerging market debt contributed to performance, as these securities appreciated in value.
- » Long exposure to high yield corporate credit contributed to performance, as spreads on these securities tightened.
- » Long exposure to European duration detracted from performance, as European interest rates rose.
- » Long exposure to US duration detracted from performance, as U.S. interest rates rose.
- » Long exposure to the Japanese yen detracted from performance, as it depreciated against the euro.
- » Long exposure to Brazilian duration detracted from performance, as Brazilian interest rates rose.

Euro Long Average Duration Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in EUR		
Institutional Accumulation (Inception 21-Apr-2006)	(7.59%)	3.70%
E Class Accumulation (Inception 03-Nov-2023)	(8.03%)	4.20%
Bloomberg Euro Government (Germany, France, Netherlands) over 15 years Index ³	(7.53%)	2.68% ²

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

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

³ Benchmark performance for the Euro Long Average Duration Fund represents the following: Inception to 30 March 2011 — Citigroup Euro Broad Investment-Grade (EuroBIG) Bond > 15 Years Index; 31 March 2011 to 30 January 2012 — Citigroup Euro Broad Investment-Grade (EuroBIG) Bond AAA rated > 15 Years Index; 31 January 2012 onwards — Bloomberg Euro Government (Germany, France, Netherlands) over 15 years Index.

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Long exposure to securitised credit, including European collateralised loan obligations and UK residential mortgage-backed securities, contributed to relative performance, as spreads tightened.
- » Underweight exposure to euro bloc duration contributed to relative performance, as interest rates rose.
- » Currency strategies, including long exposure to the U.S. dollar, South African rand, and Indian rupee, contributed to relative performance, as these currencies appreciated against the euro.
- » Tactical exposure to U.S. duration detracted from relative performance, particularly overweight exposure in the first quarter of the year, as interest rates rose.
- » Country allocation within European interest rates, including a modest exposure to peripheral sovereigns, detracted from relative performance, as spreads versus Bunds widened.

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024¹

	6 Months	Class Inception
Classes denominated in EUR		
Institutional Accumulation (Inception 31-Jan-2006)	2.35%	1.28%
Investor Accumulation (Inception 11-Jun-2024)	—	0.20%
E Class Accumulation (Inception 31-Mar-2006)	1.94%	0.51%
ICE BofA 3-Month German Treasury Bill Index ³	1.81%	0.91% ²

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

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

³ Benchmark performance for the Euro Short-Term Fund represents the following: Inception to 30 June 2021 — 1 Month Euribor Index; 01 July 2021 to 31 August 2023 — Euro Short-Term Rate (ESTER) Index; 01 September 2023 onwards — ICE BofA 3-Month German Treasury Bill Index.

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Long exposure to securitised credit, mainly via European collateralised loan obligations and U.K. and European residential mortgage backed securities, contributed to absolute performance, as spreads tightened.
- » Long exposure to investment grade corporate credit contributed to absolute performance, as spreads tightened.
- » Instrument selection within euro bloc interest rate strategies contributed to absolute performance, as swap spreads tightened.
- » Long exposure to U.S. duration detracted from absolute performance, as interest rates rose.
- » There were no other material detractors for this Fund.

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in EUR		
Institutional Accumulation (Inception 31-Jan-2020)	2.26%	2.85%
E Class Accumulation (Inception 22-Dec-2022)	1.77%	9.50%
E Class Income (Inception 17-Apr-2023)	1.72%	9.55%
Z Class Accumulation (Inception 31-Jan-2020)	2.48%	3.40%
ICE BofA Merrill Lynch BB-B European Currency High Yield Constrained Index	3.10%	1.74% ²

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Security selection within the technology sector contributed to performance, as a select void issuer underperformed while select overweight issuers outperformed.
- » Overweight exposure to and security selection within the chemical sector contributed to performance, as the sector as well as a select overweight issuer outperformed.
- » Underweight exposure to and security selection within the finance and brokerage sector detracted from performance, as the sector as well as select underweight issuers outperformed the broader market.
- » Security selection within the wireless telecom sector detracted from performance, as a select overweight issuer underperformed.
- » Underweight exposure to and security selection within the banking sector detracted from performance, as the sector as well as select underweight issuer outperformed.

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024¹

	6 Months	Class Inception
Classes denominated in EUR		
Institutional Accumulation (Inception 05-Jul-2011)	2.62%	1.26%
E Class Accumulation (Inception 25-Mar-2013)	2.35%	0.00%
H Institutional Accumulation (Inception 08-Jan-2020)	2.52%	0.40%
Euro Short-Term Rate (ESTER) Index ³	1.97%	1.27% ²

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

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

³ Benchmark performance for the PIMCO European Short-Term Opportunities Fund represents the following: Inception to 29 September 2012 — PIMCO European Advantage Government 1-3 Year Bond Index; 30 September 2012 to 16 January 2020 — Bloomberg Euro Aggregate ex Treasury 1-3 Year Index; 17 January 2020 onwards — Euro Short-Term Rate (ESTER). Since inception benchmark return calculated since 30 June 2011.

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Long exposure to securitised credit, mainly via European collateralised loan obligations and U.K. and European residential mortgage-backed securities, contributed to absolute performance, as spreads tightened.
- » Long exposure to bank capitals contributed to absolute performance, as spreads tightened.
- » Long exposure to senior financials contributed to absolute performance, as spreads tightened.
- » Long exposure to European duration detracted from absolute performance, as interest rates rose.
- » Long exposure to dollar bloc duration detracted from absolute performance, as interest rates rose.
- » Long exposure to U.K. duration detracted from absolute performance, due to carry.

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024¹

	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 09-Jun-2009)	(1.19%)	2.31%
PIMCO Global Advantage Bond Index (GLADI) (London Close)	(2.32%)	1.72%
Classes denominated in CHF		
Institutional CHF (Partially Hedged) Income (Inception 02-Aug-2011)	1.25%	1.22%
PIMCO Global Advantage Bond Index (GLADI) (CHF, Partially Hedged) (London Close)	0.09%	0.60%
Classes denominated in EUR		
Institutional EUR (Partially Hedged) Accumulation (Inception 24-May-2010)	1.19%	2.24%
E Class EUR (Partially Hedged) Accumulation (Inception 06-May-2010)	0.68%	1.23%
PIMCO Global Advantage Bond Index (GLADI) (EUR, Partially Hedged) (London Close)	(0.01%)	1.70% ²
Classes denominated in NOK		
Institutional NOK (Partially Hedged) Accumulation (Inception 05-Mar-2012)	1.88%	3.57%
PIMCO Global Advantage Bond Index (GLADI) (NOK, Partially Hedged) (London Close)	0.69%	3.00%

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Underweight exposure to U.S. duration contributed to relative performance, as interest rates rose.
- » Positioning within Emerging Markets Asia FX, including underweight exposure to the Chinese yuan and the Taiwanese dollar, contributed to relative performance, as the currencies depreciated against the U.S. dollar.
- » Long exposure to securitised credit, mainly via U.S. non-agency mortgage-backed securities and European collateralised loan obligations contributed to relative performance, as spreads tightened.
- » Overweight exposure to UK duration detracted from relative performance, as interest rates rose.
- » Underweight exposure to Chinese duration detracted from relative performance, as interest rates fell.
- » Overweight exposure to dollar bloc duration, detracted from relative performance, as interest rates rose.

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024¹

	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 12-Mar-1998)	0.96%	4.83%
Institutional Income (Inception 18-Apr-2001)	0.93%	4.50%
Investor Accumulation (Inception 01-Mar-1999)	0.76%	4.32%
Investor Income (Inception 23-Jan-2001)	0.80%	4.15%
Administrative Accumulation (Inception 14-Jun-2004)	0.69%	3.82%
E Class Accumulation (Inception 31-Mar-2006)	0.48%	3.30%
E Class Income (Inception 28-Oct-2005)	0.50%	3.27%
H Institutional Accumulation (Inception 15-Oct-2002)	0.88%	4.18%
H Institutional Income (Inception 14-Feb-2020)	0.84%	0.00%
M Retail Income II (Inception 26-Apr-2017)	0.48%	1.13%
T Class Accumulation (Inception 16-Oct-2014)	0.35%	1.34%
T Class Income (Inception 16-Oct-2014)	0.33%	1.35%
W Class Accumulation (Inception 12-Aug-2020)	1.03%	(0.52%)
W Class Income (Inception 12-Aug-2020)	0.94%	(0.55%)
W Class Income II (Inception 23-Feb-2023)	1.01%	5.59%
Bloomberg Global Aggregate (USD Hedged) Index ³	0.13%	4.07% ²
Classes denominated in USD (Currency Exposure)		
Institutional (Currency Exposure) Accumulation (Inception 13-Dec-2002)	(2.03%)	3.62%
Institutional (Currency Exposure) Income (Inception 23-Mar-2006)	(2.05%)	3.19%
E Class (Currency Exposure) Accumulation (Inception 19-May-2010)	(2.44%)	1.28%
E Class (Currency Exposure) Income (Inception 19-May-2010)	(2.39%)	1.28%
H Institutional (Currency Exposure) Accumulation (Inception 26-Feb-2021)	(2.06%)	(4.62%)
Bloomberg Global Aggregate (USD Unhedged) Index ³	(3.16%)	2.73% ²
Classes denominated in AUD		
Institutional AUD (Hedged) Accumulation (Inception 10-Apr-2024)	—	0.80%
Bloomberg Global Aggregate (AUD Hedged) Index ³	(0.48%)	0.97%
Classes denominated in CAD		
Institutional CAD (Hedged) Accumulation (Inception 21-Sep-2018)	0.55%	1.50%
Bloomberg Global Aggregate (CAD Hedged) Index ³	(0.20%)	1.08%
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 08-May-2003)	(1.06%)	2.21%
Institutional CHF (Hedged) Income (Inception 10-Apr-2003)	(1.07%)	2.25%
Investor CHF (Hedged) Accumulation (Inception 28-Jun-2011)	(1.26%)	1.24%
E Class CHF (Hedged) Accumulation (Inception 13-Jun-2018)	(1.42%)	(1.71%)
W Class CHF (Hedged) Accumulation (Inception 12-Aug-2020)	(1.01%)	(3.18%)
W Class CHF (Hedged) Income (Inception 12-Aug-2020)	(1.08%)	(3.19%)
Bloomberg Global Aggregate (CHF Hedged) Index ³	(1.89%)	1.38% ²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 04-Apr-2003)	0.19%	3.26%
Institutional EUR (Hedged) Income (Inception 12-Apr-2005)	0.23%	3.11%
Investor EUR (Hedged) Accumulation (Inception 02-Feb-2005)	0.00%	2.75%
E Class EUR (Hedged) Accumulation (Inception 31-Mar-2006)	(0.26%)	2.29%
E Class EUR (Hedged) Income (Inception 29-Jan-2016)	(0.22%)	(0.39%)
G Retail EUR (Hedged) Income (Inception 12-Dec-2012)	(0.22%)	0.30%
R Class EUR (Hedged) Accumulation (Inception 30-Nov-2012)	0.09%	0.93%
T Class EUR (Hedged) Accumulation (Inception 30-Sep-2014)	(0.41%)	(0.35%)
W Class EUR (Hedged) Accumulation (Inception 12-Aug-2020)	0.33%	(2.12%)
W Class EUR (Hedged) Income (Inception 12-Aug-2020)	0.20%	(2.12%)
Bloomberg Global Aggregate (EUR Hedged) Index ³	(0.64%)	2.37% ²

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Underweight exposure to U.S. duration contributed to relative performance, as interest rates rose.
- » Underweight exposure to Japanese duration contributed to relative performance, as interest rates rose.
- » Long exposure to securitised credit, mainly via U.S. non-agency mortgage-backed securities and European collateralised loan obligations, contributed to relative performance, as spreads tightened.
- » Overweight exposure to UK duration detracted from relative performance, as interest rates rose.
- » Underweight exposure to Chinese duration detracted from relative performance, as interest rates fell.
- » Tactical exposure to euro bloc rates, including overweight exposure in April, detracted from relative performance, as interest rates rose during the time period.

Global Bond Fund (Cont.)

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹ (Cont.)		
	6 Months	Class Inception
Classes denominated in EUR (Currency Exposure)		
Institutional EUR (Currency Exposure) Accumulation (Inception 20-Feb-2013)	0.98%	2.62%
Bloomberg Global Aggregate (EUR Unhedged) Index ³	(0.19%)	1.96%
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 16-Apr-2003)	0.86%	4.27%
Institutional GBP (Hedged) Income (Inception 01-Jun-2004)	0.86%	4.27%
Investor GBP (Hedged) Accumulation (Inception 14-Apr-2005)	0.67%	3.65%
W Class GBP (Hedged) Accumulation (Inception 12-Aug-2020)	0.84%	(1.02%)
W Class GBP (Hedged) Income (Inception 12-Aug-2020)	0.93%	(1.02%)
Bloomberg Global Aggregate (GBP Hedged) Index ³	0.00%	3.43% ²
Classes denominated in GBP (Currency Exposure)		
Institutional GBP (Currency Exposure) Accumulation (Inception 09-Mar-2018)	(1.21%)	0.99%
Bloomberg Global Aggregate (GBP Unhedged) Index ³	(2.35%)	0.43%
Classes denominated in HKD		
M Retail HKD (Unhedged) Income II (Inception 26-Apr-2017)	0.49%	1.16%
Bloomberg Global Aggregate (USD Hedged) Index denominated in HKD ³	0.12%	1.57%
Classes denominated in NOK		
Institutional NOK (Hedged) Accumulation (Inception 30-Jun-2005)	0.41%	4.20%
Investor NOK (Hedged) Accumulation (Inception 26-Jul-2006)	0.24%	4.14%
W Class NOK (Hedged) Accumulation (Inception 13-Apr-2021)	0.47%	(1.86%)
Bloomberg Global Aggregate (NOK Hedged) Index ³	(0.40%)	3.30% ²
Classes denominated in NZD		
Institutional NZD (Hedged) Income (Inception 01-Nov-2004)	0.87%	6.06%
Bloomberg Global Aggregate (NZD Hedged) Index ³	0.06%	5.13%
Classes denominated in SEK		
Institutional SEK (Hedged) Accumulation (Inception 08-Nov-2004)	0.14%	3.40%
Administrative SEK (Hedged) Accumulation (Inception 02-Jul-2021)	(0.11%)	(3.31%)
Bloomberg Global Aggregate (SEK Hedged) Index ³	(0.70%)	2.44% ²
Classes denominated in SGD		
Institutional SGD (Hedged) Accumulation (Inception 07-Aug-2009)	0.11%	4.13%
Institutional SGD (Hedged) Income (Inception 23-Feb-2023)	0.08%	3.83%
M Retail SGD (Hedged) Income II (Inception 23-Feb-2023)	(0.29%)	2.92%
W Class SGD (Hedged) Income II (Inception 23-Feb-2023)	0.11%	3.94%
Bloomberg Global Aggregate (SGD Hedged) Index ³	(0.73%)	2.66% ²

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

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

³ Benchmark performance for the Global Bond Fund represents the following: Inception to 30 November 2000 — JPMorgan GBI Global Index Hedged in USD; 01 December 2000 onwards — Bloomberg Global Aggregate (USD Hedged) Index.

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 12-Jan-2017)	0.79%	1.85%
Institutional Income (Inception 03-Apr-2020)	0.68%	0.39%
Investor Accumulation (Inception 07-Nov-2018)	0.55%	1.51%
E Class Income (Inception 08-Mar-2019)	0.26%	0.49%
Bloomberg Global Aggregate (USD Hedged) Index	0.13%	1.57% ²
Classes denominated in AUD		
Z Class AUD (Hedged) Income (Inception 12-Jan-2017)	0.45%	1.75%
Bloomberg Global Aggregate Index (AUD Hedged)	(0.48%)	0.95%
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 12-Jan-2017)	(1.27%)	(0.92%)
E Class CHF (Hedged) Accumulation (Inception 01-Sep-2022)	(1.72%)	(1.71%)
Bloomberg Global Aggregate (CHF Hedged) Index	(1.89%)	(1.24%) ²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 12-Jan-2017)	0.00%	(0.16%)
Institutional EUR (Hedged) Income (Inception 12-Jan-2017)	(0.05%)	(0.17%)
E Class EUR (Hedged) Accumulation (Inception 09-Feb-2017)	(0.43%)	(1.04%)
Bloomberg Global Aggregate (EUR Hedged) Index	(0.64%)	(0.46%) ²
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 03-Jun-2020)	0.62%	(0.74%)
Institutional GBP (Hedged) Income (Inception 12-Jan-2017)	0.66%	0.91%
Bloomberg Global Aggregate (GBP Hedged) Index	0.00%	0.61% ²
Classes denominated in GBP (Currency Exposure)		
Institutional GBP (Currency Exposure) Income (Inception 04-Aug-2022)	(1.06%)	(2.51%)
Bloomberg Global Aggregate (GBP Unhedged) Index	(2.35%)	(3.58%)
Classes denominated in GBP (Unhedged)		
Institutional GBP (Unhedged) Income (Inception 11-Dec-2020)	1.71%	(0.30%)
Bloomberg Global Aggregate (USD Hedged) Index denominated in GBP	0.98%	(0.14%)
Classes denominated in NOK		
Institutional NOK (Hedged) Accumulation (Inception 12-Jan-2017)	0.28%	0.90%
Bloomberg Global Aggregate (NOK Hedged) Index	(0.40%)	0.67%
Classes denominated in NZD		
Institutional NZD (Hedged) Income (Inception 05-Apr-2017)	0.62%	1.58%
Bloomberg Global Aggregate (NZD Hedged) Index	0.06%	1.38%
Classes denominated in SEK		
Institutional SEK (Hedged) Accumulation (Inception 20-May-2021)	(0.04%)	(2.84%)
Administrative SEK (Hedged) Accumulation (Inception 18-May-2023)	(0.28%)	2.55%
Bloomberg Global Aggregate (SEK Hedged) Index	(0.70%)	(2.89%) ²

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Underweight exposure to U.S. duration contributed to relative performance, as interest rates rose.
- » Underweight exposure to Japanese duration contributed to relative performance, as interest rates rose.
- » Underweight exposure to emerging markets local rates, particularly Singapore, contributed to relative performance, as interest rates rose.
- » Overweight exposure to U.K. duration detracted from relative performance, as interest rates rose.
- » Underweight exposure to Chinese duration detracted from relative performance, as interest rates fell.
- » Tactical exposure to euro bloc rates, including overweight exposure in April, detracted from relative performance, as interest rates rose during the time period.

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024¹

	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 31-Mar-2003)	1.43%	4.37%
Institutional Income (Inception 09-Nov-2005)	1.45%	4.43%
Investor Accumulation (Inception 28-Feb-2006)	1.22%	4.03%
Administrative Accumulation (Inception 14-Sep-2004)	1.17%	4.00%
E Class Income (Inception 30-Apr-2008)	0.99%	3.55%
H Institutional Accumulation (Inception 12-Dec-2018)	1.27%	1.96%
Z Class Accumulation (Inception 30-Oct-2019)	1.62%	1.44%
Bloomberg Global Aggregate ex-USD (USD Hedged) Index ³	0.69%	3.43% ²
Classes denominated in USD (Currency Exposure)		
E Class (Currency Exposure) Income (Inception 04-Oct-2016)	(4.57%)	(2.00%)
Bloomberg Global Aggregate ex-USD (USD Unhedged) Index ³	(5.26%)	(1.93%)
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 04-Apr-2006)	0.64%	3.57%
Bloomberg Global Aggregate ex-USD (EUR Hedged) Index ³	(0.07%)	2.41%

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

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Underweight exposure to U.S. duration contributed to relative performance, as interest rates rose.
- » Underweight exposure to Japanese duration contributed to relative performance, as interest rates rose.
- » Long exposure to securitised credit, mainly via U.S. non-agency mortgage-backed securities and European collateralised loan obligations, contributed to relative performance, as spreads tightened.
- » Overweight exposure to UK duration detracted from relative performance, as interest rates rose.
- » Modest overweight exposure to euro bloc rates detracted from relative performance, as interest rates rose.
- » Underweight exposure to Chinese duration detracted from relative performance, as interest rates fell.

Global High Yield Bond Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 30-Jun-2005)	2.73%	5.97%
Institutional Income (Inception 30-Dec-2005)	2.74%	5.99%
Investor Accumulation (Inception 22-Jun-2016)	2.55%	4.36%
Investor Income (Inception 31-Oct-2023)	2.58%	10.85%
Administrative Accumulation (Inception 27-Jun-2008)	2.47%	5.52%
Administrative Income (Inception 11-Dec-2015)	2.49%	4.68%
BM Retail Income II (Inception 28-Apr-2022)	1.93%	3.88%
E Class Accumulation (Inception 11-Sep-2006)	2.27%	4.96%
E Class Income (Inception 31-Jul-2006)	2.29%	5.03%
H Institutional Accumulation (Inception 29-Aug-2008)	2.63%	5.98%
H Institutional Income (Inception 22-Mar-2013)	2.64%	4.28%
M Retail Income (Inception 30-Nov-2010)	2.26%	4.49%
M Retail Income II (Inception 23-Dec-2013)	2.32%	3.47%
R Class Accumulation (Inception 30-Nov-2012)	2.62%	4.41%
T Class Accumulation (Inception 16-Oct-2014)	2.03%	3.20%
T Class Income (Inception 16-Oct-2014)	2.08%	3.20%
ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index Hedged into USD ³	2.85%	6.31% ²
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 16-Feb-2010)	0.70%	3.91%
Institutional CHF (Hedged) Income (Inception 31-Aug-2012)	0.60%	2.65%
ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index Hedged into CHF ³	0.79%	4.24% ²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 02-May-2008)	1.95%	4.58%
Institutional EUR (Hedged) Income (Inception 30-Dec-2005)	1.97%	4.79%
Investor EUR (Hedged) Accumulation (Inception 05-Jan-2011)	1.75%	3.47%
E Class EUR (Hedged) Accumulation (Inception 31-Mar-2006)	1.48%	3.77%
E Class EUR (Hedged) Income (Inception 29-Apr-2016)	1.55%	1.70%
ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index Hedged into EUR ³	2.06%	4.94% ²
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 25-May-2012)	2.54%	4.45%
Institutional GBP (Hedged) Income (Inception 30-Dec-2005)	2.54%	5.55%
E Class GBP (Hedged) Income (Inception 15-Jun-2009)	2.11%	5.38%
ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index Hedged into GBP ³	2.72%	5.73% ²
Classes denominated in SGD		
E Class SGD (Hedged) Income (Inception 25-Apr-2016)	1.32%	3.23%
ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index Hedged into SGD ³	1.96%	4.54%

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

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Underweight exposure to and security selection within the cable and satellite telecom sector contributed to performance, as the sector as well as a select underweight issuer underperformed.
- » Security selection within the technology sector contributed to performance, as a select void issuer underperformed while select overweight issuers outperformed.
- » Overweight exposure to and security selection within the chemical sector contributed to performance, as the sector as well as a select overweight issuer outperformed.
- » Security selection within the wireless telecom sector detracted from performance, as a select overweight issuer underperformed.
- » Overweight exposure to and security selection within the healthcare sector detracted from performance, as select overweight issuers underperformed while a select underweight issuer outperformed.

Global High Yield Bond ESG Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024¹

	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 17-Jun-2024)	—	0.30%
E Class Income (Inception 17-Jun-2024)	—	0.20%
Z Class Accumulation (Inception 17-Jun-2024)	—	0.30%
ICE BB-B Rated Developed Markets High Yield ESG Tilt Constrained Index (USD Hedged)	—	0.40%
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 17-Jun-2024)	—	0.20%
E Class EUR (Hedged) Income (Inception 17-Jun-2024)	—	0.10%
ICE BB-B Rated Developed Markets High Yield ESG Tilt Constrained Index (EUR Hedged)	—	0.34%
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 17-Jun-2024)	—	0.30%
E Class GBP (Hedged) Income (Inception 17-Jun-2024)	—	0.20%
ICE BB-B Rated Developed Markets High Yield ESG Tilt Constrained Index (GBP Hedged)	—	0.40%

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

Investment Objective and Strategy Overview

Global High Yield Bond ESG Fund seeks to maximise total return, consistent with prudent investment management. The Fund invests at least two-thirds of its assets in a diversified portfolio of high yield Fixed Income Instruments (as defined in the Prospectus) denominated in major world currencies and rated lower than Baa by Moody's or lower than BBB by S&P or equivalently rated by Fitch. The Fund seeks to promote environmental and social characteristics under normal market conditions in various ways as set out in the Fund's Supplement and seeks to invest a portion of its assets in sustainable investments.

The Fund commenced operations on 17 June 2024.

Global Investment Grade Credit Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 18-Apr-2008)	0.88%	4.27%
Institutional Income (Inception 23-Jul-2003)	0.95%	4.45%
Investor Accumulation (Inception 15-Feb-2005)	0.72%	3.84%
Investor Income (Inception 22-Jan-2009)	0.75%	4.49%
Administrative Accumulation (Inception 21-Jan-2009)	0.69%	4.32%
Administrative Income (Inception 21-Jan-2009)	0.64%	4.33%
BM Retail Decumulation (Inception 21-Dec-2023)	(0.05%)	0.12%
E Class Accumulation (Inception 10-Dec-2008)	0.39%	4.09%
E Class Income (Inception 30-Apr-2008)	0.41%	3.29%
H Institutional Accumulation (Inception 29-Aug-2008)	0.80%	4.23%
H Institutional Income (Inception 25-May-2018)	0.85%	1.42%
M Retail Decumulation (Inception 21-Dec-2023)	0.46%	0.73%
M Retail Income (Inception 28-Sep-2012)	0.50%	1.76%
M Retail Income II (Inception 23-Dec-2013)	0.45%	1.92%
R Class Accumulation (Inception 30-Nov-2012)	0.70%	2.27%
R Class Income (Inception 30-Nov-2012)	0.70%	2.28%
T Class Accumulation (Inception 16-Oct-2014)	0.27%	1.08%
W Class Accumulation (Inception 12-Aug-2020)	0.96%	(1.29%)
W Class Income (Inception 12-Aug-2020)	0.91%	(1.27%)
Bloomberg Global Aggregate Credit Index (USD Hedged)	0.23%	3.75% ²
Classes denominated in USD (Currency Exposure)		
Institutional (Currency Exposure) Accumulation (Inception 02-Aug-2013)	(0.40%)	1.64%
Institutional (Currency Exposure) Income (Inception 06-Sep-2016)	(0.36%)	0.76%
H Institutional (Currency Exposure) Accumulation (Inception 26-Feb-2021)	(0.57%)	(3.79%)
Bloomberg Global Aggregate Credit Index (USD Unhedged)	(1.07%)	1.50% ²
Classes denominated in AUD		
Institutional AUD (Hedged) Income (Inception 07-Apr-2020)	0.33%	(0.09%)
Investor AUD (Hedged) Income (Inception 25-Jun-2018)	0.13%	0.30%
Bloomberg Global Aggregate Credit Index (AUD Hedged)	(0.40%)	0.97% ²
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 10-Dec-2009)	(1.10%)	1.91%
Institutional CHF (Hedged) Income (Inception 06-Feb-2015)	(1.27%)	(0.43%)
Investor CHF (Hedged) Accumulation (Inception 10-May-2011)	(1.33%)	0.82%
Investor CHF (Hedged) Income (Inception 22-Jan-2009)	(1.38%)	2.61%
Administrative CHF (Hedged) Accumulation (Inception 31-Jan-2013)	(1.41%)	(0.19%)
E Class CHF (Hedged) Accumulation (Inception 06-Mar-2012)	(1.57%)	0.04%
W Class CHF (Hedged) Accumulation (Inception 12-Aug-2020)	(1.04%)	(3.95%)
Bloomberg Global Aggregate Credit Index (CHF Hedged)	(1.80%)	2.21% ²
Classes denominated in CZK		
Institutional CZK (Hedged) Income (Inception 19-May-2015)	1.02%	1.80%
Bloomberg Global Aggregate Credit Index (CZK Hedged)	0.36%	1.87%
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 15-Sep-2003)	0.11%	3.43%
Institutional EUR (Hedged) Income (Inception 15-Sep-2008)	0.07%	3.36%
Investor EUR (Hedged) Accumulation (Inception 08-May-2006)	(0.06%)	2.91%
Investor EUR (Hedged) Income (Inception 22-Jan-2009)	(0.02%)	3.32%
Administrative EUR (Hedged) Accumulation (Inception 17-Feb-2009)	(0.13%)	3.06%

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Security selection within the emerging markets external debt sector contributed to performance, as select overweight central European corporates and a select emerging markets investment group outperformed.
- » Overweight exposure to and security selection within the real estate investment trust (REIT) sector contributed to performance, as the sector as well as select overweight issuers outperformed.
- » Overweight exposure to and security selection within the banking and brokerage sector contributed to performance, as the sector and select overweight U.S. and European issuers outperformed.
- » Macro strategies, and in particular curve positioning within EUR duration, detracted from performance.
- » Security selection within the finance companies sector detracted from performance, as exposure to a select issuer underperformed amid concerns over weakening operating fundamentals.

Global Investment Grade Credit Fund (Cont.)

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹ (Cont.)		
	6 Months	Class Inception
Administrative EUR (Hedged) Income (Inception 17-Feb-2009)	(0.16%)	3.06%
E Class EUR (Hedged) Accumulation (Inception 31-Mar-2006)	(0.33%)	2.31%
E Class EUR (Hedged) Income (Inception 09-Sep-2010)	(0.32%)	1.19%
R Class EUR (Hedged) Income (Inception 30-Nov-2012)	0.00%	0.70%
T Class EUR (Hedged) Accumulation (Inception 30-Sep-2014)	(0.53%)	(0.68%)
W Class EUR (Hedged) Accumulation (Inception 12-Aug-2020)	0.11%	(2.96%)
W Class EUR (Hedged) Income (Inception 12-Aug-2020)	0.09%	(2.96%)
Bloomberg Global Aggregate Credit Index (EUR Hedged)	(0.56%)	2.70% ²
Classes denominated in EUR (Currency Exposure)		
Institutional EUR (Currency Exposure) Accumulation (Inception 16-Aug-2012)	2.67%	2.78%
E Class EUR (Currency Exposure) Income (Inception 12-Dec-2018)	2.26%	1.04%
Bloomberg Global Aggregate Credit Index (EUR Unhedged)	1.96%	2.82% ²
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 02-Sep-2005)	0.74%	3.87%
Institutional GBP (Hedged) Income (Inception 11-Jul-2008)	0.84%	4.02%
Investor GBP (Hedged) Income (Inception 22-Jan-2009)	0.59%	4.01%
Administrative GBP (Hedged) Income (Inception 30-Jan-2009)	0.51%	3.83%
E Class GBP (Hedged) Income (Inception 31-Mar-2009)	0.27%	3.51%
R Class GBP (Hedged) Income (Inception 30-Nov-2012)	0.61%	1.61%
W Class GBP (Hedged) Accumulation (Inception 12-Aug-2020)	0.87%	(1.85%)
W Class GBP (Hedged) Income (Inception 12-Aug-2020)	0.76%	(1.85%)
Bloomberg Global Aggregate Credit Index (GBP Hedged)	0.08%	3.29% ²
Classes denominated in HKD		
Institutional HKD (Unhedged) Income (Inception 28-Mar-2024)	—	0.18%
Administrative HKD (Unhedged) Income (Inception 28-Jul-2017)	0.54%	0.92%
M Retail HKD (Unhedged) Income (Inception 28-Jul-2017)	0.49%	0.54%
Bloomberg Global Aggregate Credit Index (USD Hedged) Index denominated in HKD	0.21%	1.76% ²
Classes denominated in NOK		
Institutional NOK (Hedged) Accumulation (Inception 18-Jan-2012)	0.32%	2.96%
Bloomberg Global Aggregate Credit Index (NOK Hedged)	(0.33%)	2.71%
Classes denominated in SEK		
Institutional SEK (Hedged) Accumulation (Inception 04-Dec-2009)	0.07%	2.98%
Administrative SEK (Hedged) Accumulation (Inception 13-Dec-2012)	(0.19%)	0.64%
Bloomberg Global Aggregate Credit Index (SEK Hedged)	(0.63%)	2.53% ²
Classes denominated in SGD		
Institutional SGD (Hedged) Income (Inception 30-Oct-2015)	0.05%	1.94%
Investor SGD (Hedged) Income (Inception 23-May-2018)	(0.18%)	0.61%
Administrative SGD (Hedged) Income (Inception 22-Sep-2017)	(0.20%)	0.16%
E Class SGD (Hedged) Income (Inception 18-Jul-2012)	(0.40%)	1.55%
W Class SGD (Hedged) Income (Inception 13-Oct-2020)	0.16%	(2.16%)
Bloomberg Global Aggregate Credit Index (SGD Hedged)	(0.65%)	2.33% ²

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

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

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024¹

	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 28-Sep-2018)	0.71%	2.27%
Institutional Income (Inception 19-Jul-2019)	0.68%	0.73%
Investor Accumulation (Inception 04-May-2021)	0.54%	(2.21%)
E Class Accumulation (Inception 28-Feb-2020)	0.21%	(1.51%)
E Class Income (Inception 28-Feb-2020)	0.29%	(1.50%)
Z Class Accumulation (Inception 20-Jun-2019)	0.94%	1.41%
Bloomberg Global Aggregate Credit Index (USD Hedged)	0.23%	1.98% ²
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 28-Sep-2018)	(1.33%)	(0.65%)
Institutional CHF (Hedged) Income (Inception 28-Feb-2020)	(1.25%)	(3.27%)
E Class CHF (Hedged) Accumulation (Inception 28-Feb-2020)	(1.77%)	(4.15%)
E Class CHF (Hedged) Income (Inception 28-Feb-2020)	(1.70%)	(4.16%)
Bloomberg Global Aggregate Credit Index (CHF Hedged)	(1.80%)	(0.96%) ²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 28-Sep-2018)	(0.10%)	0.22%
Institutional EUR (Hedged) Income (Inception 28-Feb-2020)	(0.06%)	(2.29%)
Investor EUR (Hedged) Accumulation (Inception 05-Jan-2023)	(0.19%)	3.21%
Investor EUR (Hedged) Income (Inception 05-Jan-2023)	(0.28%)	3.21%
E Class EUR (Hedged) Accumulation (Inception 28-Feb-2020)	(0.46%)	(3.19%)
E Class EUR (Hedged) Income (Inception 28-Feb-2020)	(0.51%)	(3.21%)
Bloomberg Global Aggregate Credit Index (EUR Hedged)	(0.56%)	(0.09%) ²
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 28-Sep-2018)	0.56%	1.28%
Institutional GBP (Hedged) Income (Inception 01-May-2019)	0.55%	0.49%
E Class GBP (Hedged) Accumulation (Inception 28-Feb-2020)	0.11%	(2.20%)
Bloomberg Global Aggregate Credit Index (GBP Hedged)	0.08%	0.98% ²
Classes denominated in SEK		
Institutional SEK (Hedged) Accumulation (Inception 03-Nov-2022)	(0.14%)	5.89%
Administrative SEK (Hedged) Accumulation (Inception 27-Nov-2019)	(0.39%)	(1.90%)
Bloomberg Global Aggregate Credit Index (SEK Hedged)	(0.63%)	(1.63%) ²

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Overweight exposure to and security selection within banking and brokerage contributed to performance, as the sector as well as select overweight issuers outperformed.
- » Overweight exposure to and security selection within real estate investment trusts (REIT) contributed to performance, as the sector as well as the ESG bonds of select overweight issuers outperformed the broader market.
- » Security selection within emerging markets external debt contributed to performance, as exposure to the ESG bonds of select sovereign and corporate issuers outperformed.
- » FX positioning in developed markets, and in particular modest long exposure to the Japanese yen detracted from performance, as the yen depreciated against the U.S. dollar.
- » Overweight exposure to the utility sector detracted from performance, as the sector underperformed the broader market over the period.

Global Low Duration Real Return Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 18-Feb-2014)	2.42%	2.35%
Investor Accumulation (Inception 05-Oct-2016)	2.25%	2.66%
E Class Accumulation (Inception 18-Feb-2014)	1.94%	1.43%
Bloomberg World Government Inflation-Linked Bond 1-5 Year Index (USD Hedged)	1.67%	2.25% ²
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 18-Feb-2014)	0.40%	0.02%
Bloomberg World Government Inflation-Linked Bond 1-5 Year Index (CHF Hedged)	(0.38%)	(0.15%)
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 18-Feb-2014)	1.51%	0.69%
Institutional EUR (Hedged) Income (Inception 17-Jan-2017)	1.56%	0.98%
E Class EUR (Hedged) Accumulation (Inception 18-Feb-2014)	1.14%	(0.21%)
Bloomberg World Government Inflation-Linked Bond 1-5 Year Index (EUR Hedged)	0.89%	0.59% ²
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 20-Jan-2017)	2.28%	2.07%
Institutional GBP (Hedged) Income (Inception 18-Feb-2014)	2.22%	1.67%
Bloomberg World Government Inflation-Linked Bond 1-5 Year Index (GBP Hedged)	1.55%	1.57% ²
Classes denominated in SGD		
Institutional SGD (Hedged) Accumulation (Inception 22-Sep-2022)	1.53%	3.35%
Bloomberg World Government Inflation-Linked Bond 1-5 Year Index (SGD Hedged)	0.80%	2.47%

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Underweight exposure to German nominal sovereign interest rates contributed to relative performance, as German nominal yields rose.
- » Exposure to securitised assets, including collateralised loan obligations ("CLO") and non-agency residential mortgage-backed securities ("RMBS"), contributed to relative performance, as spreads broadly tightened across these sectors.
- » Overweight exposure to U.S. and Japanese breakeven inflation contributed to relative performance, as U.S. and Japanese breakeven inflation rose.
- » Security selection in Eurozone inflation-linked bonds and specifically an exposure to Italian BTP bonds detracted from relative performance as the price of these securities declined.
- » Overweight exposure to U.K. and Australian nominal sovereign interest rates, especially in the last 3 months of the period, detracted from relative performance, as U.K. and Australian nominal yields rose.

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024¹

	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 30-Sep-2003)	(0.09%)	4.01%
Institutional Income (Inception 30-Dec-2005)	(0.11%)	3.66%
Investor Accumulation (Inception 04-Mar-2004)	(0.28%)	3.49%
Investor Income (Inception 24-Feb-2009)	(0.24%)	3.87%
Administrative Accumulation (Inception 17-Dec-2004)	(0.34%)	3.23%
E Class Accumulation (Inception 31-Mar-2006)	(0.52%)	2.87%
E Class Income (Inception 28-Oct-2005)	(0.60%)	2.78%
H Institutional Accumulation (Inception 21-May-2004)	(0.23%)	3.81%
R Class Accumulation (Inception 30-Nov-2012)	(0.24%)	1.85%
Bloomberg World Government Inflation-Linked Bond USD Hedged Index	(0.74%)	3.76% ²
Classes denominated in USD (Currency Exposure)		
Institutional (Currency Exposure) Accumulation (Inception 01-Sep-2017)	(1.55%)	0.25%
Bloomberg World Government Inflation-Linked Bond USD Unhedged Index	(2.22%)	(0.11%)
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 16-May-2008)	(2.20%)	1.60%
Institutional CHF (Hedged) Income (Inception 30-Oct-2015)	(2.05%)	(0.11%)
Investor CHF (Hedged) Income (Inception 24-Feb-2009)	(2.29%)	1.97%
Bloomberg World Government Inflation-Linked Bond CHF Hedged Index	(2.81%)	1.24% ²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 30-Sep-2003)	(0.86%)	2.98%
Institutional EUR (Hedged) Income (Inception 30-Dec-2005)	(0.84%)	2.54%
Investor EUR (Hedged) Accumulation (Inception 07-Apr-2004)	(1.10%)	2.51%
E Class EUR (Hedged) Accumulation (Inception 31-Mar-2006)	(1.33%)	1.78%
Bloomberg World Government Inflation-Linked Bond EUR Hedged Index	(1.55%)	2.68% ²
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 05-Feb-2004)	(0.16%)	3.95%
Institutional GBP (Hedged) Income (Inception 27-Apr-2005)	(0.15%)	3.52%
R Class GBP (Hedged) Accumulation (Inception 30-Nov-2012)	(0.35%)	1.19%
Bloomberg World Government Inflation-Linked Bond GBP Hedged Index	(0.89%)	3.72% ²
Classes denominated in SGD		
Institutional SGD (Hedged) Accumulation (Inception 29-Feb-2008)	(0.98%)	2.99%
Bloomberg World Government Inflation-Linked Bond SGD Hedged Index	(1.64%)	2.78%

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Underweight exposure to German nominal sovereign interest rates contributed to relative performance, as German nominal yields rose.
- » Exposure to securitised assets, including collateralised loan obligations ("CLO") and non-agency residential mortgage-backed securities ("RMBS"), contributed to relative performance, as spreads broadly tightened across these sectors.
- » Overweight exposure to U.S. and Japanese breakeven inflation contributed to relative performance, as U.S. and Japanese breakeven inflation rose.
- » Security selection in Eurozone inflation-linked bonds and specifically an exposure to Italian BTP bonds detracted from relative performance as the price of these securities declined.
- » Overweight exposure to U.K. and Australian nominal sovereign interest rates, especially in the last 3 months of the period, detracted from relative performance, as U.K. and Australian nominal yields rose.

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 30-Nov-2012)	1.92%	4.95%
Institutional Income (Inception 30-Nov-2012)	1.88%	4.95%
Investor Accumulation (Inception 20-Jan-2015)	1.73%	3.74%
Investor Income (Inception 18-Apr-2013)	1.73%	3.84%
Administrative Accumulation (Inception 13-Feb-2017)	1.63%	3.07%
Administrative Income (Inception 30-Nov-2012)	1.63%	4.43%
E Class Accumulation (Inception 30-Nov-2012)	1.48%	4.01%
E Class Income (Inception 30-Nov-2012)	1.46%	4.01%
H Institutional Accumulation (Inception 25-May-2018)	1.83%	3.33%
H Institutional Income (Inception 25-May-2018)	1.81%	3.33%
R Class Accumulation (Inception 07-Nov-2019)	1.81%	2.55%
R Class Income (Inception 30-Apr-2015)	1.82%	3.67%
T Class Accumulation (Inception 16-Oct-2014)	1.26%	2.63%
T Class Income (Inception 16-Oct-2014)	1.24%	2.64%
Z Class Accumulation (Inception 30-Nov-2012)	2.20%	5.51%
Bloomberg U.S. Aggregate Index	(0.71%)	1.31% ²
Classes denominated in AUD		
Institutional AUD (Hedged) Accumulation (Inception 17-Jan-2018)	1.33%	2.11%
Institutional AUD (Hedged) Income (Inception 07-Sep-2023)	1.27%	5.26%
Investor AUD (Hedged) Income (Inception 23-May-2018)	1.09%	2.04%
Administrative AUD (Hedged) Income (Inception 08-Jun-2016)	1.04%	2.76%
E Class AUD (Hedged) Income (Inception 16-Feb-2017)	0.90%	1.82%
Z Class AUD (Hedged) Income II (Inception 28-Oct-2015)	1.63%	4.08%
Bloomberg U.S. Aggregate (AUD Hedged) Index	(1.35%)	0.74% ²
Classes denominated in BRL		
Institutional BRL (Hedged) Accumulation (Inception 03-Feb-2016)	(9.45%)	5.38%
Bloomberg Global Aggregate (BRL Hedged) Index	1.69%	7.39%
Classes denominated in CAD		
Institutional CAD (Hedged) Accumulation (Inception 01-Apr-2016)	1.59%	3.61%
Institutional CAD (Hedged) Income (Inception 07-Sep-2018)	1.60%	3.09%
Bloomberg U.S. Aggregate Index (CAD Hedged)	(1.07%)	0.48% ²
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 18-Dec-2014)	(0.17%)	1.49%
Institutional CHF (Hedged) Income (Inception 30-Oct-2015)	(0.12%)	1.27%
E Class CHF (Hedged) Accumulation (Inception 18-Feb-2014)	(0.55%)	0.84%
E Class CHF (Hedged) Income (Inception 18-Feb-2014)	(0.58%)	0.85%
Bloomberg U.S. Aggregate (CHF Hedged) Index	(2.75%)	(0.97%) ²
Classes denominated in CNH		
Institutional RMB (Hedged) Income (Inception 11-Dec-2023)	0.84%	2.80%
Investor RMB (Hedged) Accumulation (Inception 03-Jan-2018)	0.67%	3.16%
E Class RMB (Hedged) Income (Inception 22-May-2013)	0.39%	4.52%
Bloomberg U.S. Aggregate (CNH Hedged) Index	(1.75%)	2.96% ²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 30-Nov-2012)	1.11%	3.33%
Institutional EUR (Hedged) Income (Inception 30-Nov-2012)	1.17%	3.32%
Institutional EUR (Hedged) Income II (Inception 29-Jul-2014)	1.19%	2.13%
Investor EUR (Hedged) Accumulation (Inception 10-Apr-2015)	0.96%	1.57%

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Exposure to the cash interest rate in the U.S. contributed to performance through carry, as U.S. cash rates remained positive.
- » Long exposure to investment corporate credit contributed to performance, as spreads on these securities tightened.
- » Long exposure to high yield corporate credit contributed to performance through carry, as spreads on these securities remained positive.
- » Long exposure to non-agency mortgage backed securities contributed to performance, as spreads on these securities tightened.
- » Long exposure to U.S. duration detracted from performance, as U.S. interest rates rose.
- » Long exposure to the Japanese yen detracted from performance, as it depreciated against the U.S. dollar.
- » Long exposure to the Brazilian real detracted from performance, as it depreciated against the U.S. dollar.
- » Long exposure to Brazilian duration detracted from performance, as Brazilian interest rates rose.

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024¹ (Cont.)

	6 Months	Class Inception
Investor EUR (Hedged) Income (Inception 07-May-2015)	1.01%	1.63%
Investor EUR (Hedged) Income A (Inception 16-Dec-2015)	0.88%	1.76%
Administrative EUR (Hedged) Accumulation (Inception 14-Aug-2015)	0.88%	1.53%
Administrative EUR (Hedged) Income (Inception 08-Jun-2016)	0.91%	1.35%
E Class EUR (Hedged) Accumulation (Inception 30-Nov-2012)	0.69%	2.40%
E Class EUR (Hedged) Income (Inception 30-Nov-2012)	0.70%	2.40%
E Class EUR (Hedged) Income II (Inception 31-Aug-2018)	0.65%	0.60%
E Class EUR (Hedged) Income II Q (Inception 30-Sep-2019)	0.74%	0.10%
G Retail EUR (Hedged) Income (Inception 25-Aug-2017)	0.65%	0.10%
R Class EUR (Hedged) Income (Inception 29-Jan-2016)	1.00%	1.89%
T Class EUR (Hedged) Accumulation (Inception 30-Sep-2014)	0.47%	0.79%
T Class EUR (Hedged) Income (Inception 30-Sep-2014)	0.52%	0.80%
Bloomberg U.S. Aggregate (EUR Hedged) Index	(1.50%)	(0.24%) ²
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 07-Feb-2019)	1.80%	2.36%
Institutional GBP (Hedged) Income (Inception 15-Feb-2013)	1.83%	3.53%
Investor GBP (Hedged) Income (Inception 29-Jan-2020)	1.53%	1.23%
Administrative GBP (Hedged) Income (Inception 02-Sep-2016)	1.47%	2.14%
E Class GBP (Hedged) Income (Inception 15-Mar-2017)	1.30%	1.47%
R Class GBP (Hedged) Income (Inception 30-Nov-2012)	1.67%	3.94%
Bloomberg U.S. Aggregate (GBP Hedged) Index	(0.87%)	0.69% ²
Classes denominated in HKD		
Institutional HKD (Unhedged) Income (Inception 30-Oct-2015)	1.89%	4.13%
Investor HKD (Unhedged) Income (Inception 31-Oct-2023)	1.78%	8.54%
Administrative HKD (Unhedged) Income (Inception 26-Apr-2017)	1.68%	2.96%
E Class HKD (Unhedged) Income (Inception 04-Feb-2013)	1.48%	3.43%
Bloomberg U.S. Aggregate (HKD Unhedged) Index	(0.73%)	1.46% ²
Classes denominated in JPY		
Institutional JPY (Hedged) Accumulation (Inception 10-Mar-2023)	(0.88%)	1.37%
Institutional JPY (Hedged) Income (Inception 12-Jan-2024)	—	(1.20%)
Investor JPY (Hedged) Accumulation (Inception 02-Jun-2023)	(1.08%)	0.93%
E Class JPY (Hedged) Accumulation (Inception 01-Sep-2017)	(1.44%)	(0.58%)
E Class JPY (Hedged) Income (Inception 21-Dec-2022)	(1.39%)	(0.45%)
Bloomberg U.S. Aggregate (JPY Hedged) Index	(3.58%)	(2.21%) ²
Classes denominated in NOK		
Institutional NOK (Hedged) Accumulation (Inception 19-Apr-2017)	1.36%	2.16%
Bloomberg U.S. Aggregate (NOK Hedged) Index	(1.31%)	(0.11%)
Classes denominated in SGD		
Institutional SGD (Hedged) Accumulation (Inception 14-Jul-2020)	1.10%	2.39%
Institutional SGD (Hedged) Income (Inception 16-Dec-2015)	1.15%	3.68%
Investor SGD (Hedged) Accumulation (Inception 07-Feb-2020)	0.86%	1.29%
Investor SGD (Hedged) Income (Inception 23-May-2018)	0.90%	2.46%
Administrative SGD (Hedged) Income (Inception 30-Nov-2012)	0.80%	4.08%
E Class SGD (Hedged) Income (Inception 19-Feb-2013)	0.62%	3.01%
Bloomberg U.S. Aggregate (SGD Hedged) Index	(1.59%)	1.02% ²

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

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

Income Fund II

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 29-Jan-2021)	0.98%	0.81%
Institutional Income (Inception 03-Mar-2023)	1.01%	6.45%
E Class Income (Inception 29-Jan-2021)	0.58%	(0.06%)
Bloomberg U.S. Aggregate Index	(0.71%)	(2.91%) ²
Classes denominated in AUD		
E Class AUD (Hedged) Income (Inception 29-Jan-2021)	(0.08%)	(1.19%)
Bloomberg U.S. Aggregate (AUD Hedged) Index	(1.35%)	(4.08%)
Classes denominated in EUR		
E Class EUR (Hedged) Income (Inception 17-Feb-2021)	(0.27%)	(1.93%)
Bloomberg U.S. Aggregate (EUR Hedged) Index	(1.50%)	(4.61%)
Classes denominated in GBP		
E Class GBP (Hedged) Income (Inception 17-Feb-2021)	0.42%	(0.70%)
Bloomberg U.S. Aggregate (GBP Hedged) Index	(0.87%)	(3.47%)
Classes denominated in HKD		
E Class HKD (Unhedged) Income (Inception 29-Jan-2021)	0.60%	0.11%
Bloomberg U.S. Aggregate (HKD Unhedged) Index	(0.73%)	(2.71%)
Classes denominated in JPY		
E Class JPY (Hedged) Income (Inception 15-Nov-2023)	(2.34%)	1.28%
Bloomberg U.S. Aggregate (JPY Hedged) Index	(3.58%)	0.93%

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Exposure to the US cash interest rate contributed to performance through carry, as US cash rates remained positive.
- » Long exposure to European residential mortgage backed securities contributed to performance, as spreads on these securities tightened.
- » Long exposure to investment grade corporate credit contributed to performance, as spreads on these securities tightened.
- » Long exposure to high yield corporate credit contributed to performance, as spreads on these securities tightened.
- » Long exposure to US duration detracted from performance, as US interest rates rose.
- » Long exposure to Japanese yen detracted from performance, as it depreciated against the US dollar.
- » Long exposure to the Brazilian real detracted from performance, as it depreciated against the US dollar.
- » Long exposure to Brazilian duration detracted from performance, as Brazilian interest rates rose.

Inflation Multi-Asset Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 14-Feb-2013)	2.20%	1.66%
Administrative Income II (Inception 22-Mar-2022)	1.93%	(1.02)%
E Class Accumulation (Inception 14-Feb-2013)	1.83%	0.51%
E Class Income II (Inception 02-Aug-2022)	1.73%	0.45%
H Institutional Accumulation (Inception 23-Aug-2022)	2.10%	1.13%
M Retail Income II (Inception 02-Aug-2022)	1.82%	0.46%
45% Bloomberg Global Inflation Linked 1-30yrs Index (USD Hedged), 15% JPMorgan Emerging Local Markets Index Plus (USD Unhedged), 20% Bloomberg Commodity Total Return Index, 10% FTSE NAREIT Global Real Estate Developed Total Return Index (USD Unhedged), and 10% Bloomberg Gold Subindex Total Return Index weighted (USD Hedged) ³	1.44%	1.47% ²
Classes denominated in AUD		
E Class AUD (Partially Hedged) Accumulation (Inception 18-Aug-2022)	1.76%	(0.81)%
45% Bloomberg Global Inflation Linked 1-30yrs Index (AUD Hedged), 15% JPMorgan Emerging Local Markets Index Plus (AUD Unhedged), 20% Bloomberg Commodity Total Return Index (AUD Hedged), 10% FTSE NAREIT Global Real Estate Developed Total Return Index (AUD Unhedged), and 10% Bloomberg Gold Subindex Total Return Index weighted (AUD Hedged) ³	1.51%	(0.62)%
Classes denominated in EUR		
Institutional EUR (Partially Hedged) Accumulation (Inception 18-Nov-2021)	2.46%	(0.04)%
E Class EUR (Partially Hedged) Accumulation (Inception 16-Apr-2013)	2.00%	(0.28)%
E Class EUR (Partially Hedged) Income (Inception 16-Apr-2013)	1.87%	(0.29)%
45% Bloomberg Global Inflation Linked 1-30yrs Index (EUR Hedged), 15% JPMorgan Emerging Local Markets Index Plus (EUR Unhedged), 20% Bloomberg Commodity Total Return Index (EUR Hedged), 10% FTSE NAREIT Global Real Estate Developed Total Return Index (EUR Unhedged), and 10% Bloomberg Gold Subindex Total Return Index weighted (EUR Hedged) ³	1.61%	0.88% ²
Classes denominated in GBP		
Institutional GBP (Partially Hedged) Accumulation (Inception 30-May-2014)	2.34%	2.02%
E Class GBP (Partially Hedged) Accumulation (Inception 02-Aug-2022)	1.75%	(0.68)%
45% Bloomberg Global Inflation Linked 1-30yrs Index (GBP Hedged), 15% JPMorgan Emerging Local Markets Index Plus (GBP Unhedged), 20% Bloomberg Commodity Total Return Index (GBP Hedged), 10% FTSE NAREIT Global Real Estate Developed Total Return Index (GBP Unhedged), and 10% Bloomberg Gold Subindex Total Return Index weighted (GBP Hedged) ³	1.55%	1.72% ²
Classes denominated in SGD		
Administrative SGD (Hedged) Income II (Inception 22-Feb-2022)	1.98%	(0.55)%
E Class SGD (Partially Hedged) Accumulation (Inception 02-Aug-2022)	1.76%	(0.79)%
45% Bloomberg Global Inflation Linked 1-30yrs Index (SGD Hedged), 15% JPMorgan Emerging Local Markets Index Plus (SGD Unhedged), 20% Bloomberg Commodity Total Return Index (SGD Hedged), 10% FTSE NAREIT Global Real Estate Developed Total Return Index (SGD Unhedged), and 10% Bloomberg Gold Subindex Total Return Index (SGD Hedged) ³	1.52%	(1.61)% ²

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

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Active commodity strategies, including overweight exposure to the petroleum subsector and underweight exposure to the natural gas and grains subsectors contributed to relative performance, as petroleum generated positive returns, while natural gas and grains generated negative returns.
- » Underweight exposure to German nominal sovereign interest rates contributed to relative performance, as German nominal yields rose.
- » Overweight exposure to U.S. and Japanese breakeven inflation contributed to relative performance, as U.S. and Japanese breakeven inflation rose.
- » Exposure to non-agency and U.S. agency mortgage-backed securities (MBS) contributed to relative performance, as the spreads of non-agency MBS tightened, while agency MBS contributed through carry.
- » Underweight exposure to the Chinese Yuan (CNY), South Korean won (KRW) and New Taiwan Dollar (TWD), among other Asian currencies, funded by an overweight in the US Dollar (USD), contributed to relative performance, as USD appreciated.
- » Tactical underweight allocation to gold detracted from relative performance, as gold generated positive returns.
- » Overweight exposure to U.S., Japanese and Australian interest rates detracted from relative performance, as yields rose.
- » Security selection within developed market real estate equities detracted from relative performance.

Low Average Duration Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 05-Dec-2002)	1.59%	2.39%
Institutional Income (Inception 05-Dec-2002)	1.64%	2.39%
Investor Accumulation (Inception 13-May-2004)	1.44%	2.08%
Investor Income (Inception 03-Jul-2003)	1.46%	1.97%
Administrative Accumulation (Inception 08-Sep-2004)	1.28%	1.89%
E Class Accumulation (Inception 21-Sep-2007)	1.12%	1.30%
E Class Income (Inception 28-Oct-2005)	1.19%	1.56%
H Institutional Accumulation (Inception 04-Nov-2009)	1.47%	1.51%
H Institutional Income (Inception 12-Dec-2018)	1.44%	1.35%
R Class Accumulation (Inception 30-Nov-2012)	1.46%	0.91%
ICE BofA Merrill Lynch 1-3 Year U.S. Treasury Index	1.24%	1.86% ²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 30-Jan-2012)	0.90%	0.06%
Institutional EUR (Hedged) Income (Inception 30-Dec-2005)	0.85%	1.43%
E Class EUR (Hedged) Accumulation (Inception 24-Jul-2009)	0.37%	(0.18%)
ICE BofA Merrill Lynch 1-3 Year U.S. Treasury Index (EUR Hedged)	0.47%	0.83% ²
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 20-Jan-2017)	1.47%	0.42%
Institutional GBP (Hedged) Income (Inception 01-Mar-2010)	1.52%	1.20%
ICE BofA Merrill Lynch 1-3 Year U.S. Treasury Index (GBP Hedged)	1.11%	0.70% ²

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Overweight exposure to select securitised credit, particularly collateralised loan obligations ("CLOs"), contributed to relative performance, as spreads tightened.
- » Selection within agency mortgage-backed securities ("MBS") contributed to relative performance, as contributions from income offset detractions due to spreads widening.
- » Holdings of investment grade corporate credit, specifically financials, contributed to relative performance as spreads tightened.
- » Long exposure to the Japanese yen versus the US dollar, specifically in Q1 2024 detracted from relative performance, as the Japanese yen depreciated.
- » Selection within short-dated Brazilian government securities detracted from relative performance.
- » Long exposure to the Brazilian real versus the US dollar detracted from relative performance, as the Brazilian real depreciated.

Low Duration Global Investment Grade Credit Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 28-Feb-2014)	1.63%	2.16%
Institutional Income (Inception 22-Jun-2021)	1.72%	0.61%
Bloomberg Global Aggregate Credit 1-5 Years Index (USD Hedged)	1.65%	2.16% ²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 28-Feb-2014)	0.96%	0.53%
Institutional EUR (Hedged) Income (Inception 03-Jun-2021)	0.96%	(1.17%)
E Class EUR (Hedged) Accumulation (Inception 28-Feb-2014)	0.42%	(0.38%)
Bloomberg Global Aggregate Credit 1-5 Years Index (EUR Hedged)	0.89%	0.50% ²
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 28-Feb-2014)	1.57%	1.49%
Institutional GBP (Hedged) Income (Inception 03-Jun-2021)	1.54%	0.05%
Bloomberg Global Aggregate Credit 1-5 Years Index (GBP Hedged)	1.52%	1.47% ²
Classes denominated in NOK		
Institutional NOK (Hedged) Accumulation (Inception 10-Jul-2017)	1.20%	1.02%
Bloomberg Global Aggregate Credit 1-5 Years Index (NOK Hedged)	1.15%	1.20%
Classes denominated in SEK		
Institutional SEK (Hedged) Accumulation (Inception 25-Aug-2023)	0.89%	4.70%
Bloomberg Global Aggregate Credit 1-5 Years Index (SEK Hedged)	0.84%	4.32%

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Underweight exposure to the government-related sector contributed to performance, as the sector underperformed the broader market on an excess return basis.
- » Security selection within the banking and brokerage sector contributed to performance, as a select overweight issuer outperformed.
- » Overweight exposure to and security selection within the real estate investment trust (REIT) sector contributed to performance, as the sector and a select overweight issuer outperformed.
- » Duration strategies detracted from performance, and in particular overweight exposure to EUR duration, as interest rates rose.
- » Security selection within the utilities sector detracted from performance, as a select overweight issuer underperformed.

Low Duration Income Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 31-May-2018)	3.14%	3.27%
Institutional Income (Inception 31-May-2018)	3.10%	3.26%
E Class Accumulation (Inception 31-May-2018)	2.67%	2.38%
E Class Income (Inception 14-Sep-2018)	2.71%	2.40%
H Institutional Accumulation (Inception 03-Sep-2020)	3.11%	3.15%
H Institutional Income (Inception 18-Jan-2022)	3.01%	2.94%
Bloomberg U.S. Aggregate 1-3 Years Index	1.41%	1.69% ²
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 20-Oct-2023)	1.15%	5.20%
Bloomberg U.S. Aggregate 1-3 Years Index (CHF Hedged)	(0.61%)	1.03%
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 31-May-2018)	2.38%	1.23%
Institutional EUR (Hedged) Income (Inception 22-Nov-2021)	2.31%	1.04%
Administrative EUR (Hedged) Accumulation (Inception 22-Jan-2024)	—	1.90%
E Class EUR (Hedged) Accumulation (Inception 31-May-2018)	1.90%	0.34%
E Class EUR (Hedged) Income (Inception 31-May-2018)	1.96%	0.34%
Bloomberg U.S. Aggregate 1-3 Years Index (EUR Hedged)	0.65%	(0.26%) ²
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 31-May-2018)	2.96%	2.30%
Institutional GBP (Hedged) Income (Inception 31-May-2018)	3.05%	2.29%
Bloomberg U.S. Aggregate 1-3 Years Index (GBP Hedged)	1.29%	0.87%
Classes denominated in SGD		
Institutional SGD (Hedged) Accumulation (Inception 14-Oct-2020)	2.32%	2.70%
Institutional SGD (Hedged) Income (Inception 18-Jun-2024)	—	(0.10%)
Bloomberg U.S. Aggregate 1-3 Years Index (SGD Hedged)	0.55%	(0.10%) ²

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Exposure to the U.S. cash interest rate contributed to performance through carry, as U.S. cash rates remained positive.
- » Long exposure to investment grade corporate credit contributed to performance, as spreads on these securities tightened.
- » Long exposure to high yield corporate credit contributed to performance, as spreads on these securities tightened.
- » Long exposure to commercial mortgage backed securities contributed to performance, as spreads on these tightened.
- » Long exposure to US duration detracted from performance, as U.S. interest rates rose.
- » Long exposure to Japanese yen detracted from performance, as it depreciated against US dollar.
- » Long exposure to Mexican duration detracted from performance, as Mexican interest rates rose.
- » Long exposure to Brazilian real detracted from performance, as it depreciated against US dollar.

Low Duration Opportunities Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024¹

	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 29-Jan-2016)	3.41%	2.32%
Institutional Income (Inception 07-Mar-2019)	3.40%	1.82%
Z Class Accumulation (Inception 15-Sep-2021)	3.62%	1.07%
ICE BofA SOFR Overnight Rate Index ³	2.73%	1.91% ²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 29-Jan-2016)	2.59%	0.36%
Institutional EUR (Hedged) Income (Inception 04-Apr-2018)	2.58%	0.01%
Investor EUR (Hedged) Accumulation (Inception 30-Jan-2018)	2.53%	(0.43%)
E Class EUR (Hedged) Accumulation (Inception 20-Oct-2017)	2.28%	(0.87%)
Euro Short-Term Rate (ESTER) Index ⁴	1.98%	0.32% ²
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 29-Jan-2016)	3.30%	1.43%
Institutional GBP (Hedged) Income (Inception 29-Jan-2019)	3.32%	1.16%
ICE BofA SONIA Overnight Rate Index ⁵	2.66%	1.31% ²

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

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

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

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Exposure to the cash interest rate in the U.S. contributed to performance through carry, as U.S. cash rates remained positive.
- » Long exposure to investment-grade corporate credit contributed to performance, as spreads on these securities tightened.
- » Long exposure to non-agency mortgage backed securities contributed to performance, as spreads on these securities tightened.
- » Long exposure to U.S. duration detracted from performance, as U.S. interest rates rose.
- » Long exposure to Australian duration detracted from performance, as Australian interest rates rose.
- » Long exposure to the Japanese yen detracted from performance, as it depreciated against the US dollar.

Low Duration Opportunities ESG Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 27-Jul-2022)	2.01%	3.37%
Institutional Income (Inception 27-Jul-2022)	2.05%	3.37%
ICE BofA SOFR Overnight Rate Index	2.73%	4.83%
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 27-Jul-2022)	1.29%	1.24%
Institutional EUR (Hedged) Income (Inception 27-Jul-2022)	1.34%	1.23%
Euro Short-Term Rate (ESTER)	1.97%	2.91%
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 27-Jul-2022)	1.84%	2.67%
Institutional GBP (Hedged) Income (Inception 27-Jul-2022)	1.90%	2.70%
ICE BofA SONIA Overnight Rate Index	2.66%	4.40%

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Exposure to the cash interest rate in the US contributed to performance through carry, as US cash rates remained positive.
- » Long exposure to investment-grade corporate credit contributed to performance, as spreads on these securities tightened.
- » Long exposure to US Treasury Inflation Protected Securities contributed to performance, as breakeven inflation levels rose.
- » Long exposure to US duration detracted from performance, as US interest rates rose.
- » Long exposure to Australian duration detracted from performance, as Australian interest rates rose.
- » Long exposure to the Japanese yen detracted from performance, as it depreciated against the US dollar.

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 25-Nov-2014)	18.67%	3.41%
Institutional Income (Inception 25-Nov-2014)	18.57%	3.40%
E Class Income (Inception 25-Nov-2014)	18.12%	2.23%
Z Class Accumulation (Inception 07-Jun-2019)	19.23%	11.98%
Alerian MLP Index	17.71%	2.13% ²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 25-Nov-2014)	17.79%	1.37%
Institutional EUR (Hedged) Income (Inception 25-Nov-2014)	17.65%	1.38%
Alerian MLP Index EUR (Hedged)	17.00%	0.37%
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 25-Nov-2014)	18.41%	1.71%
Alerian MLP Index GBP (Hedged)	17.66%	0.62%

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Underweight to the midstream energy equities, as measured by the Alerian MLP Total Return Index, detracted from relative returns as the index generated positive returns.
- » Underweight to marketing and distribution companies contributed to relative returns as the sector underperformed the broad index.
- » Security selection in the gathering and processing sector contributed to relative returns as the Fund’s holdings within this sector outperformed the holdings within the broad index.
- » Underweight to compression companies contributed to relative returns as the sector underperformed the broad index.
- » An overweight to the pipeline transportation of natural gas sector added to relative returns as the sector outperformed the broad index; however, security selection in the sector detracted as the Fund’s holdings within this sector underperformed the holdings within the broad index.
- » Underweight to the pipeline transportation of petroleum sector detracted from relative returns as the sector outperformed the broad index.
- » Exposure to other equities detracted from relative returns as the other equities underperformed the broad index.

Mortgage Opportunities Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 25-Jan-2017)	2.87%	2.28%
Institutional Income (Inception 25-Jan-2017)	2.86%	2.29%
Investor Accumulation (Inception 12-May-2017)	2.73%	1.70%
Investor Income (Inception 25-Jan-2017)	2.71%	1.93%
E Class Accumulation (Inception 25-Jan-2017)	2.41%	1.37%
E Class Income (Inception 25-Jan-2017)	2.51%	1.38%
H Institutional Accumulation (Inception 14-May-2020)	2.75%	2.00%
H Institutional Income (Inception 02-Oct-2023)	2.80%	6.91%
Z Class Accumulation (Inception 14-Jul-2022)	3.23%	4.66%
ICE BofA SOFR Overnight Rate Index ³	2.73%	2.24% ²
Classes denominated in CAD		
Institutional CAD (Hedged) Accumulation (Inception 01-Jun-2021)	2.54%	0.32%
ICE BofA SOFR Overnight Rate Index (CAD Hedged) ³	2.45%	2.78%
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 25-Jan-2017)	0.83%	(0.45%)
ICE BofA SOFR Overnight Rate Index (CHF Hedged) ³	0.70%	(0.50%)
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 25-Jan-2017)	2.10%	0.29%
Institutional EUR (Hedged) Income (Inception 25-Jan-2017)	2.03%	0.28%
E Class EUR (Hedged) Accumulation (Inception 25-Jan-2017)	1.70%	(0.60%)
ICE BofA SOFR Overnight Rate Index (EUR Hedged) ³	1.96%	0.27%
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 25-Jan-2017)	2.79%	1.37%
Institutional GBP (Hedged) Income (Inception 25-Jan-2017)	2.63%	1.36%
ICE BofA SOFR Overnight Rate Index (GBP Hedged) ³	2.61%	1.36%

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

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Exposure to senior non-agency residential mortgage-backed securities (RMBS) contributed to performance, as spreads tightened.
- » Exposure to structured agency mortgage-backed securities (MBS) contributed to performance, as the sector posted positive returns.
- » Agency MBS relative value strategies contributed to performance as higher coupons outperformed lower coupons.
- » Positive duration exposure, particularly to the middle of the U.S. yield curve, detracted from performance, as rates rose.
- » Exposure to a select collateralised loan obligation (CLO) detracted from performance, as a select security underperformed.
- » There were no other material detractors for this Fund.

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 31-Dec-1998)	15.41%	7.82%
Institutional Income (Inception 22-Nov-2001)	15.41%	9.08%
Investor Accumulation (Inception 07-Jan-1999)	15.21%	7.33%
BE Retail Accumulation (Inception 28-Apr-2022)	15.02%	10.12%
E Class Accumulation (Inception 11-Sep-2006)	14.88%	9.38%
H Institutional Accumulation (Inception 08-Jan-2020)	15.33%	12.58%
S&P 500 Index (Net of Dividend withholding tax)	15.05%	7.40% ²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 28-Sep-2012)	14.53%	11.90%
E Class EUR (Hedged) Accumulation (Inception 02-Aug-2017)	14.02%	9.49%
S&P 500 (EUR Hedged) Index (Net of Dividend withholding tax)	14.19%	11.52% ²
Classes denominated in EUR (Unhedged)		
Institutional EUR (Unhedged) Accumulation (Inception 14-May-2024)	—	5.20%
S&P 500 (EUR Unhedged) Index (Net of Dividend withholding tax)	18.58%	5.27%

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » The Fund's exposure to equity index derivatives linked to the S&P 500 Index contributed to absolute returns, as the S&P 500 Net Total Return Index returned 15.05%.
- » The Fund's bond alpha strategy contributed to returns. Highlights about the drivers of performance include the following:
 - » Holdings of non-agency mortgage-backed securities contributed to returns, as spreads tightened.
 - » Long exposure to investment grade corporate credit contributed to returns, as spreads tightened.
 - » Long exposure to U.S. interest rates detracted from returns, as interest rates increased.
- » No other notable detractors.

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024¹

	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 29-Mar-2019)	15.44%	14.79%
S&P 500 Index (Net of dividend withholding tax)	15.05%	14.61%

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » The Fund's exposure to equity index derivatives linked to the S&P 500 Index contributed to absolute returns, as the S&P 500 Net Total Return Index returned 15.05%.
- » The Fund's bond alpha strategy contributed to returns. Highlights about the drivers of performance include the following:
 - » Long exposure to investment grade corporate credit contributed to returns, as spreads tightened.
 - » Holdings of non-agency mortgage-backed securities contributed to returns, as spreads tightened.
 - » Long exposure to U.S. interest rates detracted from returns, as interest rates increased.
 - » Long exposure to Australian interest rates detracted from returns, as interest rates increased.

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 14-Mar-2018)	3.57%	3.97%
E Class Accumulation (Inception 16-Dec-2013)	3.11%	3.87%
E Class Income II (Inception 16-Dec-2013)	3.08%	3.87%
75% Bloomberg U.S. Aggregate Bond Index/25% MSCI ACWI High Dividend Yield Index ³	0.47%	3.63% ²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 16-Dec-2013)	3.57%	3.40%
E Class EUR (Hedged) Accumulation (Inception 16-Dec-2013)	3.11%	2.46%
E Class EUR (Hedged) Income II (Inception 16-Dec-2013)	3.09%	2.46%
T Class EUR (Hedged) Accumulation (Inception 30-Sep-2014)	2.87%	1.41%
T Class EUR (Hedged) Income (Inception 30-Sep-2014)	2.88%	1.42%
75% Bloomberg U.S. Aggregate Bond Index (EUR Hedged)/25% MSCI ACWI High Dividend Yield Index (EUR Hedged) ³	0.39%	2.27% ²
Classes denominated in GBP		
Institutional GBP (Hedged) Income (Inception 29-Jul-2022)	4.15%	6.19%
75% Bloomberg U.S. Aggregate Bond Index (GBP Hedged)/25% MSCI ACWI High Dividend Yield Index (GBP Hedged) ³	1.03%	0.89%

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

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Long exposure to U.S. equities contributed to returns, as prices increased.
- » Long exposure to European equities contributed to returns, as prices increased.
- » Long exposure to high yield corporate credit contributed to returns, as spreads tightened.
- » Long exposure to U.S. duration detracted from returns, as U.S. yields rose.
- » Long exposure to the Japanese yen (JPY) detracted from performance, as JPY depreciated against the U.S. dollar (USD).
- » Long exposure to U.S. agency mortgage-backed securities detracted from returns, as U.S. yields rose.

Total Return Bond Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 31-Jan-1998)	0.42%	4.35%
Institutional Income (Inception 25-Apr-2000)	0.42%	4.33%
Investor Accumulation (Inception 28-Jan-1999)	0.25%	3.80%
Investor Income (Inception 23-Oct-2000)	0.20%	3.76%
Administrative Accumulation (Inception 16-May-2003)	0.18%	2.93%
Administrative Income (Inception 21-Jul-2022)	0.23%	0.88%
E Class Accumulation (Inception 31-Mar-2006)	(0.04%)	2.66%
E Class Income (Inception 10-Oct-2005)	(0.03%)	2.57%
H Institutional Accumulation (Inception 15-Oct-2002)	0.34%	3.55%
H Institutional Income (Inception 25-May-2018)	0.32%	1.01%
T Class Accumulation (Inception 16-Oct-2014)	(0.10%)	0.26%
Bloomberg U.S. Aggregate Index	(0.71%)	3.89% ²
Classes denominated in CAD		
Institutional CAD (Hedged) Income (Inception 02-May-2013)	0.09%	1.08%
Bloomberg U.S. Aggregate (CAD Hedged) Index	(1.07%)	1.09%
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 24-Jun-2011)	(1.71%)	(0.16%)
Investor CHF (Hedged) Accumulation (Inception 24-Jun-2011)	(1.78%)	(0.51%)
E Class CHF (Hedged) Accumulation (Inception 19-Sep-2012)	(2.14%)	(1.64%)
Bloomberg U.S. Aggregate (CHF Hedged) Index	(2.75%)	(0.28%) ²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 30-Dec-2003)	(0.35%)	2.48%
Institutional EUR (Hedged) Income (Inception 30-Dec-2005)	(0.31%)	2.39%
Investor EUR (Hedged) Accumulation (Inception 30-Dec-2004)	(0.58%)	2.00%
Administrative EUR (Hedged) Accumulation (Inception 14-Oct-2009)	(0.63%)	0.73%
E Class EUR (Hedged) Accumulation (Inception 31-Mar-2006)	(0.82%)	1.57%
E Class EUR (Hedged) Income (Inception 07-Mar-2012)	(0.80%)	(0.62%)
R Class EUR (Hedged) Accumulation (Inception 30-Nov-2012)	(0.42%)	(0.44%)
T Class EUR (Hedged) Accumulation (Inception 30-Sep-2014)	(1.03%)	(1.45%)
Bloomberg U.S. Aggregate (EUR Hedged) Index	(1.50%)	2.00% ²
Classes denominated in EUR (Unhedged)		
Institutional EUR (Unhedged) Accumulation (Inception 13-Jun-2002)	3.53%	3.13%
Bloomberg U.S. Aggregate Index (EUR Unhedged) Index	2.34%	2.74%
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 26-Mar-2010)	0.23%	1.82%
Institutional GBP (Hedged) Income (Inception 30-Dec-2005)	0.34%	3.25%
Bloomberg U.S. Aggregate (GBP Hedged) Index	(0.87%)	2.78% ²
Classes denominated in HKD		
M Retail HKD (Unhedged) Income (Inception 20-Feb-2013)	(0.03%)	0.56%
Bloomberg U.S. Aggregate (HKD Unhedged) Index	(0.73%)	1.47%
Classes denominated in SGD		
Institutional SGD (Hedged) Accumulation (Inception 11-Jan-2011)	(0.47%)	1.77%
Administrative SGD (Hedged) Income (Inception 23-Feb-2023)	(0.72%)	1.77%
E Class SGD (Hedged) Accumulation (Inception 15-Feb-2007)	(0.88%)	2.06%
Bloomberg U.S. Aggregate (SGD Hedged) Index	(1.59%)	2.50% ²

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Tactical U.S. curve positioning, including underweight exposure to the long end of the curve, contributed to relative performance, as yields rose.
- » Overweight exposure to senior financials within investment grade corporate credit contributed to relative performance, as spreads tightened.
- » Long exposure to securitised credit contributed to relative performance, as spreads tightened.
- » Long exposure to duration in the dollar bloc, primarily Canada in the first half of the reporting period, detracted from relative performance, as yields rose.
- » Long exposure to duration in Mexico detracted from relative performance, as yields rose.
- » Long exposure to select Latin American emerging market currencies, namely the Brazilian real and Mexican peso, detracted from relative performance, as those currencies depreciated against the U.S. dollar.

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

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

PIMCO TRENDS Managed Futures Strategy Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024¹

	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 30-Jun-2015)	(1.38%)	2.20%
Investor Accumulation (Inception 23-Sep-2022)	(1.55%)	(6.26%)
E Class Accumulation (Inception 30-Jun-2015)	(1.96%)	1.09%
H Institutional Accumulation (Inception 23-Aug-2022)	(1.54%)	(2.13%)
Z Class Accumulation (Inception 15-Dec-2021)	(0.73%)	3.30%
ICE BofA SOFR Overnight Rate Index ³	2.73%	1.95% ²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 30-Jun-2015)	(2.15%)	0.52%
Investor EUR (Hedged) Accumulation (Inception 23-Sep-2022)	(2.25%)	(7.76%)
E Class EUR (Hedged) Accumulation (Inception 30-Jun-2015)	(2.67%)	(0.58%)
ICE BofA SOFR Overnight Rate Index (EUR Hedged) ³	1.96%	0.26% ²
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 18-Nov-2022)	(1.47%)	(3.95%)
Institutional GBP (Hedged) Income (Inception 23-Sep-2022)	(1.46%)	(6.18%)
ICE BofA SOFR Overnight Rate Index (GBP Hedged) ³	2.61%	4.48% ²

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

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Positioning across a wide range of global rates markets generated losses from several sharp reversals throughout the period. Notable detractors included short positions in United Kingdom, Canadian, and long positions in Hungarian rates.
- » Positioning in British pound sterling, Colombian peso, and Israeli shekel against USD detracted due to price reversals.
- » Long positions in global equity indices contributed to performance this period as prices increased. Notable performance drivers included long exposures to Japanese, Taiwanese, and European equity indices.
- » Long positions in cocoa and coffee contributed to performance as prices increased.

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in GBP		
Institutional Accumulation (Inception 28-Sep-2007)	(0.10%)	4.18%
Institutional Income (Inception 08-Jul-2016)	(0.03%)	0.74%
Z Class Accumulation (Inception 20-Nov-2019)	0.11%	(1.52%)
ICE BofA Merrill Lynch Sterling Non-Gilts Index	(0.08%)	3.95% ²

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Overweight exposure to real estate investment trusts (REITs) contributed to performance, as the sector outperformed.
- » Overweight exposure to and security selection within the banks and brokerage sector contributed to performance, as the sector and select overweight issuers outperformed.
- » Underweight exposure to government related sectors, and in particular supranationals, contributed to performance, as the sector underperformed.
- » Duration strategies, and in particular overweight exposure to GBP duration, detracted from performance, as interest rates in the U.K. increased.
- » Security selection within the insurance sector detracted from performance, as a select underweight issuer outperformed.

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024¹

	6 Months	Class Inception
Classes denominated in GBP		
Institutional Accumulation (Inception 30-Jun-2005)	(3.07%)	3.95%
Institutional Income (Inception 14-Aug-2008)	(3.07%)	4.84%
ICE BofA Merrill Lynch Sterling Non-Gilts 10+ Index ³	(2.74%)	3.60% ²

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

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

³ Benchmark performance for the UK Long Term Corporate Bond Fund represents the following: Inception to 30 March 2013 — Markit iBoxx Sterling Non-Gilts 10+ Index; 31 March 2013 onwards — ICE BofA Merrill Lynch Sterling Non-Gilts 10+ Index.

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Overweight exposure to and security selection within the banks and brokerage sector contributed to performance, as the sector and exposure to select issuers outperformed.
- » Overweight exposure to and security selection within the restaurant sector contributed to performance, as the sector as well as exposure to a select UK pub company outperformed.
- » Void exposure to the tobacco sector detracted from performance, as the sector outperformed.
- » Underweight exposure to government related sectors, and in particular foreign sovereigns, detracted from performance, as the sector outperformed.
- » Security selection within the transportation sector detracted from performance, as a select underweight issuer outperformed.

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024¹

	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 28-May-1998)	2.82%	5.61%
Institutional Income (Inception 23-Jan-2001)	2.84%	5.93%
Investor Accumulation (Inception 18-Mar-1999)	2.64%	5.26%
Investor Income (Inception 14-Jan-1999)	2.58%	5.24%
E Class Accumulation (Inception 31-Mar-2006)	2.35%	4.43%
E Class Income (Inception 31-Jul-2006)	2.30%	4.50%
H Institutional Accumulation (Inception 15-Oct-2002)	2.74%	6.61%
H Institutional Income (Inception 14-Feb-2020)	2.75%	2.24%
M Retail Income (Inception 11-Jan-2012)	2.26%	4.25%
R Class Accumulation (Inception 30-Nov-2012)	2.70%	4.35%
Z Class Accumulation (Inception 29-Jun-2016)	3.07%	5.28%
ICE BofA Merrill Lynch US High Yield Constrained Index ³	2.62%	5.82% ²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 10-Apr-2003)	2.03%	4.93%
Institutional EUR (Hedged) Income (Inception 30-Dec-2005)	1.97%	4.22%
Investor EUR (Hedged) Accumulation (Inception 12-Feb-2003)	1.85%	4.84%
E Class EUR (Hedged) Accumulation (Inception 31-Mar-2006)	1.56%	3.24%
ICE BofA Merrill Lynch US High Yield Constrained Index (EUR Hedged) ³	1.83%	5.58% ²
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 30-Sep-2003)	2.72%	5.58%
Institutional GBP (Hedged) Income (Inception 22-Jun-2016)	2.70%	3.45%
ICE BofA Merrill Lynch US High Yield Constrained Index (GBP Hedged) ³	2.49%	6.05% ²

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

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Security selection within the paper and packaging sector contributed to performance, as a select underweight issuer underperformed, while select overweight issuers outperformed the broader market.
- » Security selection within the cable and satellite telecom sector contributed to performance, as a select underweight issuer underperformed.
- » Security selection within the wireline telecom sector contributed to performance, as select underweight issuers underperformed.
- » Security selection within the wireless telecom sector detracted from performance, as a select overweight issuer underperformed.
- » Underweight exposure to and security selection within the retail sector detracted from performance, as the sector as well as a select underweight issuer outperformed the broader market.

US Investment Grade Corporate Bond Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024¹

	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 15-Sep-2016)	0.44%	1.84%
Institutional Income (Inception 15-Sep-2016)	0.56%	1.86%
E Class Accumulation (Inception 07-Nov-2019)	0.00%	(1.32%)
E Class Income (Inception 08-Mar-2019)	0.03%	0.41%
H Institutional Accumulation (Inception 23-Aug-2022)	0.38%	3.20%
Bloomberg U.S. Credit Index	(0.46%)	1.74% ²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 15-Sep-2016)	(0.31%)	(0.30%)
Bloomberg U.S. Credit Index (EUR Hedged)	(1.25%)	(0.44%)
Classes denominated in GBP		
Institutional GBP (Hedged) Income II (Inception 15-Sep-2016)	0.32%	0.70%
Bloomberg U.S. Credit Index (GBP Hedged)	(0.62%)	0.61%

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » Overweight exposure to and security selection within the banking and brokerage sector contributed to performance, as the sector and select overweight issuers outperformed.
- » Overweight exposure to and security selection within the financial other sector contributed to performance, as the sector outperformed while a select underweight issuer underperformed.
- » Security selection within the transportation sector contributed to performance, as select overweight issuers outperformed.
- » Underweight exposure to the government-related sector detracted from performance, as the sector outperformed the broader market on an excess return basis.
- » Duration strategies detracted from performance, and in particular tactical exposure to emerging markets local rates, which underperformed as interest rates rose.

Total Return Net of Fees and Expenses for the Period Ended 30 June 2024 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 30-Jun-2014)	3.24%	2.18%
Institutional Income (Inception 11-May-2020)	3.20%	2.62%
Investor Accumulation (Inception 30-Jun-2014)	3.10%	1.83%
E Class Accumulation (Inception 30-Jun-2014)	3.02%	1.79%
H Institutional Accumulation (Inception 12-Dec-2018)	3.18%	2.33%
Z Class Income (Inception 07-Aug-2014)	3.42%	2.66%
FTSE 3-Month Treasury Bill Index	2.76%	1.53% ²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 29-Jan-2016)	2.43%	0.63%
E Class EUR (Hedged) Accumulation (Inception 08-Jun-2016)	2.23%	0.12%
ICE BofA Merrill Lynch 3-Month Treasury Bill Index (EUR Hedged)	1.86%	(0.10%) ²
Classes denominated in GBP		
Institutional GBP (Hedged) Income (Inception 31-May-2023)	3.10%	6.16%
ICE BofA Merrill Lynch 3-Month Treasury Bill Index (GBP Hedged)	2.52%	5.12%

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

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

Investment Objective and Strategy Overview

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

Fund Insights

The following affected performance (on a gross basis) during the reporting period:

- » An underweight to United States duration, specifically at the 3yr part of the curve, contributed to relative performance, as interest rates rose.
- » Overweight exposure to investment grade corporate credit, specifically financials and industrials contributed to relative performance, as corporate credit spreads tightened.
- » Overweight exposure to collateralised loan obligations contributed to relative performance, as spreads tightened.
- » There were no material detractors for this Fund.

Benchmark Descriptions

Legal Benchmark Name	Index Description
1 Month NIBOR Rate Index	1 Month NIBOR (Norwegian Interbank Offered Rate) Index is an average interest rate, determined by Norges Bank, that is derived from the rate on a similar loan in the U.S. dollar market plus the interest rate differential between Norwegian Kroner and U.S. dollars from the forward exchange market. It is not possible to invest directly in an unmanaged index.
1/3 each-Bloomberg Global Aggregate Credit ex-Emerging Markets, ICE BofA BB-B Rated Developed Markets High Yield Constrained ESG Tilt Index, JPMorgan ESG Emerging Markets Bond Index Global Diversified; All USD Hedged	The Bloomberg Global Aggregate Credit ex-Emerging Markets Index provides a broad-based measure of the global developed investment-grade fixed income markets. The ICE BofA BB-B Rated Developed Markets High Yield Constrained ESG Tilt Index tracks the performance of below investment grade bonds of corporate issuers domiciled in developed market countries rated BB1 through B3, based on an average of Moody's, S&P and Fitch and adjusts security weightings so as to improve the overall environmental, social, governance (ESG) risk score of the index. The JPMorgan ESG Emerging Markets Bond Index Global Diversified tracks total returns for U.S. dollar-denominated debt instruments issued by emerging market sovereign and quasi-sovereign entities, and incorporating environmental, social, and governance factors in the index construction.
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (USD Hedged), ICE BofA BB-B Rated Developed Markets High Yield Constrained Index (USD Hedged) and JPMorgan EMBI Global (USD Hedged)	The Bloomberg Global Aggregate Credit ex Emerging Markets (USD Hedged) provides a broad-based measure of the global developed markets investment-grade fixed income markets. ICE BofA BB-B Rated Developed Markets High Yield Constrained Index (USD Hedged) tracks the performance of below investment grade bonds of corporate issuers domiciled in developed market countries having an investment grade foreign currency long term debt rating (based on a composite of Moody's, S&P, and Fitch). The Index includes bonds denominated in U.S. dollars, Canadian dollars, sterling, euro (or euro legacy currency), but excludes all multicurrency denominated bonds. Bonds must be rated below investment grade but at least B3 based on a composite of Moody's, S&P, and Fitch. Qualifying bonds are capitalisation-weighted provided the total allocation to an individual issuer (defined by Bloomberg tickers) does not exceed 2%. Issuers that exceed the limit are reduced to 2% and the face value of each of their bonds is adjusted on a pro-rata basis. Similarly, the face value of bonds of all other issuers that fall below the 2% cap are increased on a pro-rata basis. Prior to September 25th, 2009, the ICE BofA Merrill Lynch Indices were known as the Merrill Lynch Indices. The JPMorgan EMBI Global (USD Hedged) tracks total returns for U.S. dollar-denominated debt instruments issued by emerging market sovereign and quasi-sovereign entities, Brady bonds, loans, Eurobonds and local market instruments. It is not possible to invest directly in an unmanaged index.
3 Month HIBOR Index	3 Month HIBOR (Hong Kong Interbank Offered Rate) Index is a reference rate that shows an average of the interest rates at which a number of banks designated by the Hong Kong Association of Banks are willing to lend to one another without collateral at different maturities.
45% Bloomberg Global Inflation Linked 1-30yrs Index (USD Hedged), 15% JPMorgan Emerging Local Markets Index Plus (USD Unhedged), 20% Bloomberg Commodity Total Return Index, 10% FTSE NAREIT Global Real Estate Developed Total Return Index (USD Unhedged), and 10% Bloomberg Gold Subindex Total Return Index weighted (USD Hedged)	The benchmark is a blend of 45% Bloomberg Global Inflation Linked 1-30yrs Index (USD Hedged), 15% JPMorgan Emerging Local Markets Index Plus (USD Unhedged), 20% Bloomberg Commodity Total Return Index, 10% FTSE NAREIT Global Real Estate Developed Total Return Index (USD Unhedged) and 10% Bloomberg Gold Subindex Total Return Index weighted (USD Hedged). The Bloomberg Global Inflation Linked 1-30yrs Index measures the performance of the major developed market government inflation-linked bond markets. It is market capitalisation-weighted and includes maturities up to 30 years. JPMorgan Emerging Local Markets Index Plus tracks total returns for local currency-denominated money market instruments in 24 emerging markets countries. The Bloomberg Commodity Total Return Index reflects the return on fully collateralised positions in the underlying commodity futures of a number of physical commodities. The index is designed to be a highly liquid and diversified benchmark for commodities as an asset class. The FTSE NAREIT Global Real Estate Developed Total Return Index is a free-float adjusted, market capitalisation-weighted index designed to track the performance of listed real estate companies worldwide. The Bloomberg Gold Subindex Total Return Index reflects the return on fully collateralised positions in the underlying commodity futures. It is not possible to invest in an unmanaged index.
50% JPMorgan EMBI Global Index/ 50% JPMorgan Government Bond Index-Emerging Markets Global Diversified Index (USD Unhedged)	The benchmark is a blend of 50% JPMorgan EMBI Global Index/50% JPMorgan Government Bond Index-Emerging Markets Global Diversified Index (USD Unhedged). JPMorgan EMBI Global Index tracks total returns for U.S. dollar-denominated debt instruments issued by emerging market sovereign and quasi-sovereign entities: Brady bonds, loans, and Eurobonds JPMorgan Government Bond Index-Emerging Markets Global Diversified Index (USD Unhedged) is a comprehensive global local emerging markets index, and consists of regularly traded, liquid fixed-rate, domestic currency government bonds to which international investors can gain exposure. It is not possible to invest directly in an unmanaged index.
60% MSCI All Country World Index/ 40% Bloomberg U.S. Aggregate Bond Index (USD Hedged)	The benchmark is a blend of 60% MSCI All Country World Index (ACWI) and 40% Bloomberg U.S. Aggregate Bond (USD Hedged) Index. The MSCI All Country World Index is a free float-adjusted market capitalisation-weighted index that is designed to measure the equity market performance of developed and emerging markets. The Index consists of 47 country indices comprising 23 developed and 23 emerging market country indices. Bloomberg U.S. Aggregate Bond (USD Hedged) Index provides a broad-based measure of the global investment-grade fixed income markets. The three major components of this index are the U.S. Aggregate, the Pan-European Aggregate, and the Asian-Pacific Aggregate Indices. The index also includes Eurodollar and Euro-Yen corporate bonds, Canadian Government securities, and USD investment grade 144A securities. It is not possible to invest directly in an unmanaged index.

Benchmark Descriptions (Cont.)

Legal Benchmark Name	Index Description
75% Bloomberg U.S. Aggregate Bond Index/25% MSCI ACWI High Dividend Yield Index	Bloomberg U.S. Aggregate (EUR Hedged) Index represents securities that are SEC-registered, taxable, and U.S. dollar denominated. The index covers the U.S. investment grade fixed rate bond market, with index components for government and corporate securities, mortgage pass-through securities, and asset-backed securities. These major sectors are subdivided into more specific indices that are calculated and reported on a regular basis. It is not possible to invest directly in an unmanaged index. The MSCI ACWI High Dividend Yield Index is based on MSCI ACWI (EUR Hedged), its parent index, and includes large and mid cap stocks across 23 developed markets (DM) and 24 emerging markets (EM) countries. The index is designed to reflect the performance of equities in the parent index (excluding REITs) with higher dividend income and quality characteristics than average dividend yields that are both sustainable and persistent. The index also applies quality screens and reviews 12-month past performance to omit stocks with potentially deteriorating fundamentals that could force them to cut or reduce dividends.
Alerian MLP Index	The Alerian MLP Index is the leading gauge of large-and mid-cap energy master limited partnerships (MLPs). It is a float-adjusted, capitalisation-weighted index, which includes 50 prominent companies.
Bloomberg AusBond Bank Bills Index	The Bloomberg AusBond Bank Bills Index is an unmanaged index representative of the total return performance of Australian money market securities. It is not possible to invest directly in an unmanaged index.
Bloomberg Commodity Index Total Return	Bloomberg Commodity Index Total Return is an unmanaged index composed of futures contracts on a number of physical commodities. The index is designed to be a highly liquid and diversified benchmark for commodities as an asset class. The futures exposures of the benchmark are collateralised by U.S. T-bills. It is not possible to invest directly in an unmanaged index.
Bloomberg Euro-Aggregate 1-10 Year Bond Index	The Bloomberg Euro-Aggregate 1-10 Year Bond Index represents the Euro-Aggregate 1-10 Year component of the Bloomberg Pan-European Aggregate Index. The Bloomberg Euro-Aggregate Index consists of bonds issued in the Euro or the legacy currencies of the 17 sovereign countries participating in the European Monetary Union (EMU). All issues must be investment grade rated, fixed-rate securities with at least one year remaining to maturity. The Euro-Aggregate Index excludes convertible securities, floating rate notes, perpetual notes, warrants, linked bonds and structured products. German Schuldscheine (quasi-loan securities) are also excluded because of their trading restrictions and unlisted status, which results in illiquidity. The country of issue is not an index criterion and securities of issuers from outside the Eurozone are included if they meet the index criteria. It is not possible to invest directly in an unmanaged index.
Bloomberg Euro-Aggregate Credit Index	The Bloomberg Euro-Aggregate Credit Index is the credit component of the Bloomberg Euro-Aggregate Index. The Bloomberg Euro-Aggregate Index consists of bonds issued in the Euro or the legacy currencies of the 17 sovereign countries participating in the European Monetary Union (EMU). All issues must be investment grade rated, fixed-rate securities with at least one year remaining to maturity. The Euro-Aggregate Index excludes convertible securities, floating rate notes, perpetual notes, warrants, linked bonds, and structured products. German Schuldscheine (quasi-loan securities) are also excluded because of their trading restrictions and unlisted status, which results in illiquidity. The country of issue is not an index criterion, and securities of issuers from outside the Eurozone are included if they meet the index criteria. It is not possible to invest directly in an unmanaged index.
Bloomberg Euro Government (Germany, France, Netherlands) over 15 years Index	Bloomberg Euro Government (Germany, France, Netherlands) over 15 years Index represents the Germany, France and Netherlands government exposure with maturity over 15 years component of the Bloomberg Euro-Aggregate Index consists of bonds issued in the Euro or the legacy currencies of the 17 sovereign countries participating in the European Monetary Union (EMU). All issues must be investment grade rated, fixed-rate securities with at least one year remaining to maturity. The Euro-Aggregate Index excludes convertible securities, floating rate notes, perpetual notes, warrants, linked bonds, and structured products. German Schuldscheine (quasi-loan securities) are also excluded because of their trading restrictions and unlisted status, which results in illiquidity. The country of issue is not an index criterion, and securities of issuers from outside the Eurozone are included if they meet the index criteria.
Bloomberg Global Aggregate (USD Hedged) Index	Bloomberg Global Aggregate (USD Hedged) Index provides a broad-based measure of the global investment-grade fixed income markets. The three major components of this index are the U.S. Aggregate, the Pan-European Aggregate, and the Asian-Pacific Aggregate Indices. The index also includes Eurodollar and Euro-Yen corporate bonds, Canadian government securities, and USD investment grade 144A securities. It is not possible to invest directly in an unmanaged index.
Bloomberg Global Aggregate Credit 1-5 Years Index (USD Hedged)	Bloomberg Global Aggregate Credit Index 1-5 Years Index (USD Hedged) is an unmanaged Index that provides a broad-based measure of the global investment-grade fixed income markets having a maturity of at least 1 year and less than 5 years. The three major components of this index are the U.S. Aggregate, the Pan-European Aggregate, and the Asian-Pacific Aggregate Indices. This index excludes government and securitised securities. The index also includes Eurodollar and Euro-Yen corporate bonds, Canadian securities, and USD investment grade 144A securities.

Legal Benchmark Name	Index Description
Bloomberg Global Aggregate Credit Index (USD Hedged)	Bloomberg Global Aggregate Credit Index (USD Hedged) is an unmanaged Index that provides a broadbased measure of the global investment-grade fixed income markets. The three major components of this index are the U.S. Aggregate, the Pan-European Aggregate, and the Asian-Pacific Aggregate Indices. This index excludes government and securitised securities. The index also includes Eurodollar and Euro-Yen corporate bonds, Canadian securities, and USD investment grade 144A securities. It is not possible to invest directly in an unmanaged index.
Bloomberg Global Aggregate ex-USD (USD Hedged) Index	Bloomberg Global Aggregate ex-USD (USD Hedged) Index provides a broad-based measure of the global investment-grade fixed income markets. The three major components of this index are the U.S. Aggregate, the Pan-European Aggregate, and the Asian-Pacific Aggregate indices. The index also includes Eurodollar and Euro-Yen corporate bonds, Canadian government, agency and corporate securities, and USD investment grade 144A securities.
Bloomberg MSCI Green Bond Index (USD Hedged)	The Bloomberg MSCI Green Bond (USD Hedged) Index offers investors an objective and robust measure of the global market for fixed income securities issued to fund projects with direct environmental benefits. An independent research driven methodology is used to evaluate index-eligible green bonds to ensure they adhere to established Green Bond Principles and to classify bonds by their environmental use of proceeds. It is not possible to invest directly in an unmanaged index.
Bloomberg U.S. Aggregate Index	Bloomberg U.S. Aggregate Index represents securities that are SEC-registered, taxable, and U.S. dollar-denominated. The index covers the U.S. investment grade fixed rate bond market, with index components for government and corporate securities, mortgage pass-through securities, and asset-backed securities. These major sectors are subdivided into more specific indices that are calculated and reported on a regular basis. It is not possible to invest directly in an unmanaged index.
Bloomberg U.S. Aggregate 1-3 Years Index	Bloomberg U.S. Aggregate 1-3 Years Index represents securities that are SEC-registered, taxable, and U.S. dollar-denominated with a maturity between one and three years. The index covers the U.S. investment grade fixed rate bond market, with index components for government and corporate securities, mortgage passthrough securities, and asset-backed securities. It is not possible to invest directly in an unmanaged index.
Bloomberg U.S. Credit Index	Bloomberg U.S. Credit Index is an unmanaged index comprised of publicly issued U.S. corporate and specified non-U.S. debentures and secured notes that meet the specified maturity, liquidity, and quality requirements. To qualify, bonds must be SEC-registered. This index was formerly known as the Bloomberg Credit Investment Grade Index. It is not possible to invest directly in an unmanaged index.
Bloomberg World Government Inflation-Linked Bond (USD Hedged) Index	Bloomberg World Government Inflation-Linked Bond (USD Hedged) Index measures the performance of the major government inflation-linked bond markets. The Index includes inflation-linked debt issued by the following countries: Australia, Canada, France, Sweden, United Kingdom, and the United States. It is not possible to invest directly in an unmanaged index.
Bloomberg World Government Inflation-Linked Bond 1-5 Year Index (USD Hedged)	Bloomberg World Government Inflation-Linked Bond 1-5 Year Index (USD Hedged) measures the performance of the world government inflation-linked bond market having a maturity of at least 1 year and less than 5 years. It is not possible to invest directly in an unmanaged index.
Canadian Overnight Repo Rate (CORRA)	Canadian Overnight Repo Rate (CORRA) measures the cost of overnight general collateral funding in Canadian dollars using Government of Canada treasury bills and bonds as collateral for repurchase transactions.
FTSE 3-Month Treasury Bill Index	FTSE 3-Month Treasury Bill Index is an unmanaged index representing monthly return equivalents of yield averages of the last 3 month U.S. Treasury Bill issues. It is not possible to invest directly in an unmanaged index.
FTSE Euro Broad Investment-Grade Index	FTSE Euro Broad Investment-Grade Index is an index of the Euro-based investment-grade fixed-income market that is accessible to institutional investors (in Euro terms). It is not possible to invest directly in an unmanaged index.
ICE BB-B Rated Developed Markets High Yield ESG Tilt Constrained Index (USD Hedged)	ICE BB-B Rated Developed Markets High Yield ESG Tilt Constrained Index (USD Hedged) contains all securities in the ICE BofA Global High Yield Index (the "Parent Index") provided all securities: 1) are rated BB1 through B3 based on average of Moody's, S&P and Fitch; 2) have a developed markets country of risk. Developed markets is defined as an FX-G10 member, a Western European nation, or a territory of the US or a Western European nation. The FX-G10 includes all Euro members, the US, Japan, the UK, Canada, Australia, New Zealand, Switzerland, Norway, and Sweden. The security weightings of the resulting screen Parent Index are adjusted to improve the overall environmental, social, governance risk score of the index.
ICE BofA 3-Month German Treasury Bill Index	ICE BofA 3-Month German Treasury Bill Index is comprised of a single issue purchased at the beginning of the month and held for a full month. At the end of the month that issue is sold and rolled into a newly selected issue. The issue selected at each month-end rebalancing is the outstanding German Treasury Bill that matures closest to three months from the rebalancing date, but not less than one month. To qualify for selection, the bill must have settled on or before the month-end rebalancing date.
ICE BofA 1-3 Year U.S. Treasury Index	The ICE BofA 1-3 Year U.S. Treasury Index is an unmanaged index comprised of U.S. Treasury securities, other than inflation-protection securities and STRIPS, with at least \$1 billion in outstanding face value and a remaining term to final maturity of at least one year and less than three years. It is not possible to invest directly in an unmanaged index.

Benchmark Descriptions (Cont.)

Legal Benchmark Name	Index Description
ICE BofA 3-Month Treasury Bill Index (EUR Hedged)	The ICE BofA 3-Month Treasury Bill Index (EUR Hedged) is comprised of a single issue purchased at the beginning of the month and held for a full month. At the end of the month that issue is sold and rolled into a newly selected issue. The issue selected at each month-end rebalancing is the outstanding Treasury Bill that matures closest to, but not beyond, three months from the rebalancing date. To qualify for selection, an issue must have settled on or before the month-end rebalancing date. While the index will often hold the Treasury Bill issued at the most recent 3-month auction, it is also possible for a seasoned 6-month Treasury Bill to be selected.
ICE BofA BB-B European Currency High Yield Constrained Index	The ICE BofA BB-B European Currency High Yield Constrained Index is designed to track the performance of Euro and British pound sterling-denominated below investment grade corporate debt publicly issued in the eurobond, sterling domestic or euro domestic markets. To be eligible for Index inclusion bonds must be rated below investment grade but at least B3 based on an average of Moody's, S&P, and Fitch. Individual issuer exposure within the Index is capped at 3%.
ICE BofA BB-B Rated Developed Markets High Yield Constrained Index Hedged into USD	ICE BofA BB-B Rated Developed Markets High Yield Constrained Index Hedged into USD tracks the performance of below investment grade bonds of corporate issuers domiciled in developed market countries having an investment grade foreign currency long term debt rating (based on a composite of Moody's, S&P, and Fitch). The Index includes bonds denominated in U.S. dollars, Canadian dollar, British pound sterling, Euro (or Euro legacy currency), but excludes all multicurrency denominated bonds. Bonds must be rated below investment grade but at least B3 based on a composite of Moody's, S&P, and Fitch. Qualifying bonds are capitalisation-weighted provided the total allocation to an individual issuer (defined by Bloomberg tickers) does not exceed 2%. Issuers that exceed the limit are reduced to 2% and the face value of each of their bonds is adjusted on a pro-rata basis. Similarly, the face value of bonds of all other issuers that fall below the 2% cap are increased on a pro-rata basis. Prior to 25 September 2009, the ICE BofA Merrill Lynch Indices were known as the Merrill Lynch Indices.
ICE BofA Sterling Non-Gilts 10+ Index	The ICE BofA Sterling Non-Gilts 10+ Index is made up of investment grade Sterling-denominated bonds, excluding Sterling-denominated bonds issued by the British government. All bonds in the index must be rated investment grade by at least one of the major rating agencies. It is not possible to invest directly in an unmanaged index.
ICE BofA Sterling Non-Gilts Index	ICE BofA Sterling Non-Gilts Index tracks the performance of Sterling-denominated investment grade public debt of Corporate, quasi-government and non-UK sovereign issuers. It is not possible to invest directly in an unmanaged index.
ICE BofA U.S. High Yield Constrained Index	The ICE BofA U.S. High Yield Constrained Index tracks the performance of U.S. dollar-denominated below investment grade rated corporate debt publically issued in the U.S. domestic market. To qualify for inclusion in the index, securities must have a below investment grade rating (based on an average of Moody's, S&P, and Fitch) and an investment grade rated country of risk (based on an average of Moody's, S&P, and Fitch foreign currency long term sovereign debt ratings).
ICE BofA SARON Overnight Rate Index	ICE BofA SARON Overnight Rate Index tracks the performance of a synthetic asset paying SARON to a stated maturity. The index is based on the assumed purchase at par of a synthetic instrument having exactly its stated maturity and with a coupon equal to that day's fixing rate. That issue is assumed to be sold the following business day (priced at a yield equal to the current day fixing rate) and rolled into a new instrument.
ICE BofA SOFR Overnight Rate Index	ICE BofA SOFR Overnight Rate Index tracks the performance of a synthetic asset paying SOFR to a stated maturity. The index is based on the assumed purchase at par of a synthetic instrument having exactly its stated maturity and with a coupon equal to that days fixing rate. That issue is assumed to be sold the following business day (priced at a yield equal to the current day fixing rate) and rolled into a new instrument. It is not possible to invest directly in an unmanaged index.
ICE BofA SONIA Overnight Rate Index	ICE BofA SONIA Overnight Rate Index tracks the performance of a synthetic asset paying SONIA to a stated maturity. The index is based on the assumed purchase at par of a synthetic instrument having exactly its stated maturity and with a coupon equal to that day's fixing rate. That issue is assumed to be sold the following business day (priced at a yield equal to the current day fixing rate) and rolled into a new instrument.
JPMorgan Asia Credit Index	The JPMorgan Asia Credit Index measures the performance of Asia ex-Japan U.S. dollar-denominated bond market. Index provides a benchmark for investment opportunities in U.S. dollar-denominated fixed income instruments issued by Asia ex-Japan sovereigns, quasi-sovereigns, and corporates.
JPMorgan Corporate Emerging Markets Bond Index Diversified (CEMBI)	The JPMorgan Corporate Emerging Markets Bond Index Diversified (CEMBI) is a uniquely weighted version of the CEMBI index. It limits the weights of those index countries with larger corporate debt stocks by only including a specified portion of these countries' eligible current face amounts of debt outstanding. The CEMBI Diversified results in well-distributed, more balanced weightings for countries included in the index. The countries covered in the CEMBI Diversified are identical to those covered by the CEMBI. It is not possible to invest directly in an unmanaged index.
JPMorgan Emerging Local Markets Index Plus (Unhedged)	JPMorgan Emerging Local Markets Index Plus (Unhedged) tracks total returns for local-currency-denominated money market instruments in 22 emerging markets countries with at least US\$10 billion of external trade. It is not possible to invest directly in an unmanaged index.

Legal Benchmark Name	Index Description
JPMorgan Emerging Markets Bond Index (EMBI) Global	JPMorgan Emerging Markets Bond Index (EMBI) Global tracks total returns for U.S. dollar-denominated debt instruments issued by emerging market sovereign and quasi-sovereign entities.
JPMorgan ESG Emerging Markets Bond Index (EMBI) Global Diversified	The JPMorgan ESG Emerging Markets Bond Index (EMBI) Global Diversified tracks total returns for U.S. dollar-denominated debt instruments issued by emerging market sovereign and quasi-sovereign entities incorporating environmental, social, and governance factors in the index construction.
JPMorgan ESG Government Bond Index-Emerging Markets Global Diversified Index	The JPMorgan ESG Government Bond Index-Emerging Markets Global Diversified (JESG GBI-EM) tracks the performance of bonds issued by emerging market governments and denominated in the local currency of the issuer. The index applies an environmental, social and governance (ESG) scoring and screening methodology to tilt toward issuers ranked higher on ESG criteria and green bond issues, and to underweight or remove issuers that rank lower.
JPMorgan Government Bond Index-Emerging Markets Global Diversified Index (Unhedged)	The JPMorgan Government Bond Index-Emerging Markets Global Diversified Index (Unhedged) is a comprehensive global local emerging markets index, and consists of regularly traded, liquid fixed-rate, domestic currency government bonds to which international investors can gain exposure. It is not possible to invest directly in an unmanaged index.
JPMorgan Asia Credit Index Composite Total Return (EUR Hedged)	The JPMorgan Asia Credit Index (EUR Hedged) measures the performance of Asia ex-Japan U.S. dollar-denominated bond market. Index provides a benchmark for investment opportunities in U.S. dollar-denominated fixed income instruments issued by Asia ex-Japan sovereigns, quasi-sovereigns, and corporates.
JPMorgan Asia Credit Index Non-Investment Grade	JPMorgan Asia Credit Index Non-Investment Grade comprises fixed rate U.S. dollar-denominated high yield bonds issued by Asia sovereigns, quasi-sovereigns, banks and corporates. The existing JPMorgan Asia Credit Index Non-Investment Grade contains both fixed and floating rate bonds issued by Asia-domiciled entities having a nominal outstanding of at least US\$150 million and more than one year to maturity.
PIMCO Global Advantage Bond Index (GLADI) (London Close)	The PIMCO Global Advantage Bond Index (GLADI) (London Close) is a diversified global index that covers a wide spectrum of global fixed income opportunities and sectors, from developed to emerging markets, nominal to real asset, and cash to derivative instruments. Unlike traditional indices, which are frequently comprised of bonds weighted according to their market capitalisation, GLADI uses GDP-weighting which puts an emphasis on faster-growing areas of the world and thus makes the index forward-looking in nature. PIMCO's GLADI methodology is intellectual property covered by U.S. Patent No. 8,306,892. GLOBAL ADVANTAGE and GLADI are trademarks of Pacific Investment Management Company LLC.
S&P 500 Index	S&P 500 Index is an unmanaged market index generally considered representative of the stock market as a whole. The Index focuses on the large-cap segment of the U.S. equities market. It is not possible to invest directly in an unmanaged index.
SHIR Shekel Overnight Risk Free Rate	This index stores the Shekel Overnight Interest Rate and is equal to the Bank of Israel rate, except on days when the SHIR is not published, it's value will be what it was on the last day it was published. The Bank of Israel Rate is determined by the Bank of Israel Monetary Committee eight times a year, generally on Mondays at 16:00. The dates of the Bank of Israel interest rate's publication and application are published each year on the Bank of Israel's website. The SHIR will be published on the Bank of Israel website by 11:00 each day, except for Saturdays, Sundays, and additional dates as published on the Bank of Israel website each year, and that will be updated periodically. It is not possible to invest directly in an unmanaged index.
SORA Singapore Interbank Overnight Rate Average	The Singapore Overnight Rate Average (SORA) is the volume-weighted average rate of borrowing transactions in the unsecured overnight interbank Singapore dollar cash market in Singapore.

Statement of Assets and Liabilities

(Amounts in thousands)	PIMCO Asia High Yield Bond Fund		Asia Strategic Interest Bond Fund	
	As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023
Current Assets:				
Financial Assets at fair value through profit or loss:				
Transferable securities	\$ 2,345,204	\$ 2,167,937	\$ 203,811	\$ 160,430
Investment funds	145,505	212,144	11,616	11,571
Repurchase agreements	0	3,856	527	252
Deposits with credit institutions	0	0	0	0
Financial derivative instruments	9,905	22,105	626	1,399
Cash	2,030	1,043	531	432
Deposits with counterparty	28,373	29,911	1,805	1,742
Income receivable	35,442	37,487	2,847	2,427
Receivables for investments sold	60,325	59,339	4,336	4,588
Receivables for TBA investments sold	0	0	0	0
Receivables for Fund shares sold	1,516	505	145	851
Receivables for financial derivatives margin	30,894	31,996	521	422
Other assets	0	150	0	0
Total Current Assets	2,659,194	2,566,473	226,765	184,114
Current Liabilities:				
Financial Liabilities at fair value through profit or loss:				
Financial derivative instruments	(13,628)	(13,307)	(712)	(756)
Fair value of securities sold short	0	0	0	0
Payable for investments purchased	(103,471)	(60,920)	(10,274)	(4,588)
Payable for TBA investments purchased	0	0	0	0
Payable for Fund shares redeemed	(2,582)	(1,920)	(201)	(173)
Payable for management fee	(1,363)	(1,379)	(111)	(100)
Payable for reverse repurchase agreements	(19,393)	(12,951)	(516)	(505)
Payable for sale-buyback financing transactions	0	0	0	0
Expenses payable	(19)	(94)	0	0
Bank overdraft	0	0	0	0
Dividend payable	(217)	(141)	(2)	(1)
Payable for financial derivatives margin	(33,732)	(37,183)	(639)	(783)
Deposits from counterparty	(60)	(3,850)	(60)	0
Other liabilities	0	0	0	0
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders	(174,465)	(131,745)	(12,515)	(6,906)
Net Assets Attributable to Redeemable Participating Shareholders	\$ 2,484,729	\$ 2,434,728	\$ 214,250	\$ 177,208

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

PIMCO Balanced Income and Growth Fund		PIMCO Capital Securities Fund		PIMCO Climate Bond Fund		Commodity Real Return Fund	
As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023
\$ 1,088,778	\$ 767,569	\$ 4,894,314	\$ 5,268,327	\$ 281,859	\$ 249,832	\$ 1,155,786	\$ 1,293,427
39,825	881	51	147	0	0	29	127
7,168	12,604	1,324	7,572	6,894	5,800	20,333	83,018
0	0	0	0	0	0	0	0
7,448	13,769	55,452	64,207	3,424	4,659	12,790	25,732
6,745	592	4,207	0	572	1,074	6,802	2,517
14,766	6,088	50,931	55,029	4,428	3,188	14,105	15,924
3,469	1,876	60,057	55,730	2,765	2,454	2,785	3,578
2,166	2,752	3,127	2,691	0	0	378	679
175,754	290,704	0	0	0	0	108,231	106,892
727	8,328	2,117	6,536	88	169	2,863	1,490
12,484	14,527	4,816	46,739	1,873	3,546	16,495	11,129
0	0	0	0	0	0	0	0
1,359,330	1,119,690	5,076,396	5,506,978	301,903	270,722	1,340,597	1,544,513
(14,330)	(16,776)	(43,409)	(62,651)	(3,953)	(4,527)	(16,195)	(40,086)
0	(2,036)	0	0	0	0	0	0
(2,707)	(2,585)	(57,838)	(540)	0	0	(3,336)	(40,534)
(336,882)	(408,618)	0	0	0	0	(213,411)	(190,314)
(691)	(212)	(2,121)	(5,504)	(169)	(72)	(1,117)	(3,763)
(1,078)	(800)	(3,910)	(4,248)	(136)	(128)	(676)	(768)
0	0	(230,980)	(232,205)	0	(803)	(286,141)	(396,058)
0	0	0	0	0	0	0	0
(3)	(45)	(198)	(206)	(1)	0	(6)	(7)
0	0	0	(609)	0	0	0	0
(6)	(6)	(983)	(1,070)	(486)	(276)	(506)	(93)
(9,712)	(11,712)	(11,344)	(32,876)	(896)	(2,060)	(14,343)	(5,728)
(1,192)	(6,784)	(20,675)	(29,183)	(770)	(540)	(6,301)	(8,260)
0	0	0	0	0	0	0	0
(366,601)	(449,574)	(371,458)	(369,092)	(6,411)	(8,406)	(542,032)	(685,611)
\$ 992,729	\$ 670,116	\$ 4,704,938	\$ 5,137,886	\$ 295,492	\$ 262,316	\$ 798,565	\$ 858,902

Statement of Assets and Liabilities (Cont.)

(Amounts in thousands)	PIMCO Credit Opportunities Bond Fund		Diversified Income Fund	
	As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023
Current Assets:				
Financial Assets at fair value through profit or loss:				
Transferable securities	\$ 135,260	\$ 120,305	\$ 7,034,936	\$ 6,280,493
Investment funds	3,588	3,607	766,224	739,526
Repurchase agreements	103	737	907,070	1,221,471
Deposits with credit institutions	0	0	0	0
Financial derivative instruments	1,200	1,941	68,638	157,414
Cash	148	196	6,886	0
Deposits with counterparty	2,470	1,630	180,397	211,549
Income receivable	1,402	1,062	85,092	77,767
Receivables for investments sold	1,609	1	35,576	9,984
Receivables for TBA investments sold	18,656	39,677	910,677	1,262,381
Receivables for Fund shares sold	91	66	20,131	11,388
Receivables for financial derivatives margin	1,270	1,083	66,072	46,900
Other assets	0	0	0	0
Total Current Assets	165,797	170,305	10,081,699	10,018,873
Current Liabilities:				
Financial Liabilities at fair value through profit or loss:				
Financial derivative instruments	(1,059)	(1,789)	(81,031)	(67,651)
Fair value of securities sold short	0	0	0	0
Payable for investments purchased	(2,523)	(3,608)	(77,873)	(86,708)
Payable for TBA investments purchased	(37,422)	(59,979)	(2,005,632)	(2,159,820)
Payable for Fund shares redeemed	0	(6)	(5,905)	(11,377)
Payable for management fee	(85)	(91)	(6,711)	(6,585)
Payable for reverse repurchase agreements	(2,775)	(2,942)	(72,565)	(49,676)
Payable for sale-buyback financing transactions	0	0	0	0
Expenses payable	0	0	(324)	(155)
Bank overdraft	0	0	0	(531)
Dividend payable	0	0	(3,742)	(3,455)
Payable for financial derivatives margin	(1,492)	(793)	(74,504)	(123,820)
Deposits from counterparty	0	(1,034)	(6,594)	(69,297)
Other liabilities	0	0	0	0
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders	(45,356)	(70,242)	(2,334,881)	(2,579,075)
Net Assets Attributable to Redeemable Participating Shareholders	\$ 120,441	\$ 100,063	\$ 7,746,818	\$ 7,439,798

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

Diversified Income Duration Hedged Fund		Diversified Income ESG Fund		Dynamic Bond Fund		Dynamic Multi-Asset Fund	
As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023
\$ 360,586	\$ 363,886	\$ 51,239	\$ 51,106	\$ 3,808,846	\$ 4,176,007	€ 3,074,791	€ 3,381,141
37,846	40,652	5,023	5,470	349,941	337,503	241,753	312,665
18,550	69,552	402	3,000	968,483	734,416	76,499	358,849
0	0	0	0	0	0	0	0
12,441	21,706	310	517	72,831	70,864	50,870	130,271
561	856	49	419	21,985	9,665	8,245	29,609
18,608	20,514	598	367	89,555	90,899	83,840	319,479
4,231	4,588	612	649	21,039	19,762	15,212	18,511
617	2,756	0	0	73	116	2,059	3,973
56,772	88,965	4,715	8,774	2,329,733	1,853,086	591,506	965,122
824	58	16	0	2,876	5,110	904	1,770
13,255	21,368	217	268	53,751	83,836	34,676	47,148
0	0	0	0	0	0	0	0
524,291	634,901	63,181	70,570	7,719,113	7,381,264	4,180,355	5,568,538
(5,397)	(5,107)	(718)	(402)	(91,921)	(112,104)	(31,206)	(53,086)
0	0	0	(970)	(78,994)	(82,577)	0	0
(1,910)	(32,509)	0	(161)	(84,150)	(162,221)	(4,623)	(36,114)
(113,353)	(143,391)	(9,413)	(11,118)	(3,895,639)	(3,458,082)	(1,570,373)	(2,003,102)
(118)	(345)	(37)	(189)	(1,053)	(1,357)	(5,849)	(7,846)
(303)	(330)	(32)	(34)	(2,684)	(2,660)	(2,558)	(3,382)
(775)	(529)	0	0	(683)	(1,354)	0	0
0	0	0	0	0	0	0	0
(2)	(1)	(1)	0	(370)	(681)	(23)	(27)
0	0	0	0	0	0	0	0
(72)	(1,027)	0	0	(1,217)	(1,043)	(69)	(65)
(20,840)	(35,680)	(111)	(133)	(32,723)	(33,384)	(53,664)	(141,264)
(1,161)	(3,143)	(7)	0	(30,726)	(80,228)	(14,251)	(61,607)
0	0	0	0	0	0	0	0
(143,931)	(222,062)	(10,319)	(13,007)	(4,220,160)	(3,935,691)	(1,682,616)	(2,306,493)
\$ 380,360	\$ 412,839	\$ 52,862	\$ 57,563	\$ 3,498,953	\$ 3,445,573	€ 2,497,739	€ 3,262,045

Statement of Assets and Liabilities (Cont.)

(Amounts in thousands)	Emerging Local Bond Fund		Emerging Local Bond ESG Fund	
	As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023
Current Assets:				
Financial Assets at fair value through profit or loss:				
Transferable securities	\$ 2,730,718	\$ 2,843,626	\$ 112,555	\$ 83,869
Investment funds	263,385	233,751	0	0
Repurchase agreements	24,763	0	5,444	15,600
Deposits with credit institutions	0	48,155	0	134
Financial derivative instruments	99,854	135,418	2,545	1,505
Cash	112	16,830	772	961
Deposits with counterparty	71,731	68,149	1,545	1,388
Income receivable	58,935	49,909	2,246	1,604
Receivables for investments sold	188,431	222,222	3,881	10,117
Receivables for TBA investments sold	0	0	0	344
Receivables for Fund shares sold	4,296	1,423	0	0
Receivables for financial derivatives margin	65,885	70,465	1,981	1,372
Other assets	0	0	0	0
Total Current Assets	3,508,110	3,689,948	130,969	116,894
Current Liabilities:				
Financial Liabilities at fair value through profit or loss:				
Financial derivative instruments	(133,248)	(134,807)	(3,291)	(1,041)
Fair value of securities sold short	0	0	0	0
Payable for investments purchased	(404,577)	(296,249)	(9,530)	(10,705)
Payable for TBA investments purchased	0	0	0	(343)
Payable for Fund shares redeemed	(322)	(610)	0	0
Payable for management fee	(2,045)	(2,257)	(84)	(60)
Payable for reverse repurchase agreements	(237,131)	(281,349)	(3,414)	(722)
Payable for sale-buyback financing transactions	0	0	0	0
Expenses payable	(60)	(835)	(5)	(22)
Bank overdraft	0	0	0	0
Dividend payable	0	0	0	0
Payable for financial derivatives margin	(45,261)	(61,675)	(1,258)	(1,523)
Deposits from counterparty	(12,994)	(31,163)	0	(70)
Other liabilities	(242)	(62)	0	0
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders	(835,880)	(809,007)	(17,582)	(14,486)
Net Assets Attributable to Redeemable Participating Shareholders	\$ 2,672,230	\$ 2,880,941	\$ 113,387	\$ 102,408

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

Emerging Markets Bond Fund		Emerging Markets Bond ESG Fund		Emerging Markets Corporate Bond Fund		PIMCO Emerging Markets Opportunities Fund	
As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023
\$ 4,416,127	\$ 3,933,972	\$ 3,191,625	\$ 2,833,512	\$ 159,877	\$ 148,275	\$ 311,163	\$ 264,943
84,642	192,346	0	0	4,703	6,863	17,221	836
0	2,599	11,797	13,694	540	993	3,392	6,274
0	60,900	0	45,181	0	2,753	0	5,043
44,770	71,306	30,532	55,089	1,032	2,340	23,540	30,376
8,295	11,960	2,636	7,900	691	805	3,212	2,267
44,270	32,680	42,711	23,558	1,987	1,732	12,197	13,141
71,041	65,470	47,273	46,301	2,247	2,052	4,650	3,143
734	3,198	795	12,207	244	259	18,274	20,374
56,517	162,903	0	128,924	3,380	5,331	0	22,390
2,431	32,733	1,442	7,335	0	6	100	357
14,635	19,143	9,354	11,359	993	707	8,700	6,457
0	0	0	14	0	0	0	0
4,743,462	4,589,210	3,338,165	3,185,074	175,694	172,116	402,449	375,601
(48,844)	(43,533)	(39,464)	(30,895)	(2,168)	(1,329)	(19,942)	(29,047)
0	0	0	0	0	0	0	0
(100,418)	(16,221)	(68,293)	(6,098)	(6,418)	(1,746)	(50,668)	(21,839)
(112,689)	(217,275)	0	(128,520)	(6,727)	(8,675)	0	(22,311)
(1,355)	(1,778)	(939)	(2,002)	(135)	(80)	(161)	(24)
(3,013)	(2,776)	(2,001)	(2,046)	(149)	(159)	(123)	(99)
(310,446)	(402,727)	(323,694)	(214,833)	(7,942)	(166)	0	(5,271)
0	0	0	(56,665)	0	0	0	0
(18)	(83)	(2)	(53)	0	(3)	0	(2)
0	0	0	0	0	0	0	0
(383)	(317)	(2,165)	(2,039)	0	0	(1)	(1)
(15,335)	(33,004)	(11,821)	(19,603)	(1,010)	(974)	(11,135)	(13,257)
(16,844)	(25,211)	(6,161)	(28,399)	(321)	(1,271)	(1,470)	(960)
0	0	0	0	0	0	0	0
(609,345)	(742,925)	(454,540)	(491,153)	(24,870)	(14,403)	(83,500)	(92,811)
\$ 4,134,117	\$ 3,846,285	\$ 2,883,625	\$ 2,693,921	\$ 150,824	\$ 157,713	\$ 318,949	\$ 282,790

Statement of Assets and Liabilities (Cont.)

(Amounts in thousands)	Emerging Markets Short-Term Local Currency Fund		PIMCO ESG Income Fund	
	As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023
Current Assets:				
Financial Assets at fair value through profit or loss:				
Transferable securities	\$ 15,313	\$ 17,763	\$ 312,324	\$ 274,526
Investment funds	1,745	1,837	0	0
Repurchase agreements	130	158	11,988	8,200
Deposits with credit institutions	0	363	0	0
Financial derivative instruments	840	1,223	3,851	7,131
Cash	93	153	767	1,059
Deposits with counterparty	332	305	6,789	2,915
Income receivable	169	112	2,404	1,980
Receivables for investments sold	448	233	9	20
Receivables for TBA investments sold	0	976	17,447	28,121
Receivables for Fund shares sold	0	7	213	459
Receivables for financial derivatives margin	220	233	4,034	5,731
Other assets	0	0	0	0
Total Current Assets	19,290	23,363	359,826	330,142
Current Liabilities:				
Financial Liabilities at fair value through profit or loss:				
Financial derivative instruments	(563)	(803)	(4,079)	(5,389)
Fair value of securities sold short	0	0	(426)	(443)
Payable for investments purchased	(1,025)	(1,028)	(137)	(138)
Payable for TBA investments purchased	0	(970)	(33,497)	(45,457)
Payable for Fund shares redeemed	(1)	(1)	(1,047)	(52)
Payable for management fee	(21)	(24)	(149)	(146)
Payable for reverse repurchase agreements	0	0	(7,983)	0
Payable for sale-buyback financing transactions	0	0	(19,027)	0
Expenses payable	0	0	(2)	(2)
Bank overdraft	0	0	0	0
Dividend payable	0	0	(6)	(1)
Payable for financial derivatives margin	(284)	(320)	(4,820)	(2,491)
Deposits from counterparty	0	(271)	(31)	(4,815)
Other liabilities	0	0	0	0
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders	(1,894)	(3,417)	(71,204)	(58,934)
Net Assets Attributable to Redeemable Participating Shareholders	\$ 17,396	\$ 19,946	\$ 288,622	\$ 271,208

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

Euro Bond Fund		Euro Credit Fund		Euro Income Bond Fund		Euro Long Average Duration Fund	
As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023
€ 1,610,890	€ 1,547,627	€ 532,751	€ 536,515	€ 2,138,183	€ 1,698,144	€ 1,343,825	€ 890,605
149,626	164,208	0	9,501	144,529	135,514	0	38,073
2,754	97,581	361	14,437	5,275	137,975	838	52,334
0	0	0	0	0	0	0	0
26,544	52,302	1,589	5,984	46,172	45,840	8,354	18,572
3,912	3,541	1,178	3,470	7,706	17,714	3,411	1,236
34,184	37,643	8,381	8,072	60,304	49,751	24,565	20,472
11,343	10,531	5,569	6,584	12,082	10,060	9,721	12,456
1,241	200	1	0	1,300	228	10,511	554
141,760	319,172	30,858	46,380	639,479	615,833	50,276	91,778
965	1,039	0	721	1,901	5,934	105	3,473
11,417	12,883	10,711	10,537	26,329	33,918	9,652	4,174
0	0	0	0	0	0	0	0
1,994,636	2,246,727	591,399	642,201	3,083,260	2,750,911	1,461,258	1,133,727
(19,089)	(32,678)	(3,083)	(5,319)	(46,219)	(23,982)	(9,083)	(8,349)
0	0	0	0	0	0	0	0
(4,985)	0	0	0	(12,772)	(190)	0	(3,877)
(376,121)	(488,304)	(64,568)	(79,001)	(1,448,709)	(1,248,173)	(193,286)	(159,831)
(2,250)	(1,343)	(114)	(443)	(2,234)	(1,212)	(13)	(70)
(664)	(702)	(210)	(228)	(1,307)	(1,266)	(441)	(324)
(2,371)	(1,041)	0	(8,176)	(59,590)	(4,268)	(90,375)	(10,485)
0	0	0	0	0	0	0	0
(6)	(6)	0	0	(23)	(21)	0	0
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
(9,475)	(34,354)	(8,663)	(10,718)	(32,566)	(56,332)	(9,287)	(23,159)
(11,831)	(16,586)	0	(1,130)	(4,227)	(28,240)	(1,465)	(3,663)
0	0	0	0	0	0	0	0
(426,792)	(575,014)	(76,638)	(105,015)	(1,607,647)	(1,363,684)	(303,950)	(209,758)
€ 1,567,844	€ 1,671,713	€ 514,761	€ 537,186	€ 1,475,613	€ 1,387,227	€ 1,157,308	€ 923,969

Statement of Assets and Liabilities (Cont.)

(Amounts in thousands)	Euro Short-Term Fund		PIMCO European High Yield Bond Fund	
	As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023
Current Assets:				
Financial Assets at fair value through profit or loss:				
Transferable securities	€ 198,017	€ 174,163	€ 316,693	€ 306,261
Investment funds	0	0	21,862	18,291
Repurchase agreements	5,100	12,400	14,220	30,300
Deposits with credit institutions	0	0	0	0
Financial derivative instruments	852	208	1,636	4,615
Cash	385	448	839	2,070
Deposits with counterparty	1,440	1,628	3,147	9,203
Income receivable	1,220	1,173	4,703	4,039
Receivables for investments sold	46	1,971	357	1
Receivables for TBA investments sold	0	0	0	0
Receivables for Fund shares sold	1,414	2,058	121	981
Receivables for financial derivatives margin	530	702	1,004	2,730
Other assets	0	0	0	0
Total Current Assets	209,004	194,751	364,582	378,491
Current Liabilities:				
Financial Liabilities at fair value through profit or loss:				
Financial derivative instruments	(729)	(1,031)	(1,226)	(924)
Fair value of securities sold short	0	0	0	0
Payable for investments purchased	0	0	(17,069)	(1,470)
Payable for TBA investments purchased	0	0	0	0
Payable for Fund shares redeemed	(232)	(143)	(85)	(158)
Payable for management fee	(84)	(63)	(87)	(99)
Payable for reverse repurchase agreements	0	0	(2,471)	(1,858)
Payable for sale-buyback financing transactions	0	0	0	0
Expenses payable	0	0	0	0
Bank overdraft	0	0	0	0
Dividend payable	0	0	0	0
Payable for financial derivatives margin	0	0	(1,661)	(5,955)
Deposits from counterparty	(251)	0	0	(260)
Other liabilities	0	0	0	0
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders	(1,296)	(1,237)	(22,599)	(10,724)
Net Assets Attributable to Redeemable Participating Shareholders	€ 207,708	€ 193,514	€ 341,983	€ 367,767

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

PIMCO European Short-Term Opportunities Fund		Global Advantage Fund		Global Bond Fund		Global Bond ESG Fund	
As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023
€ 979,959	€ 132,036	\$ 559,493	\$ 558,153	\$ 16,181,473	\$ 14,935,571	\$ 4,285,953	\$ 3,995,935
78,140	7,680	6,848	18,210	1,536,131	1,311,189	0	0
3,449	1,000	617	534	582,002	371,917	144,076	165,958
0	0	0	0	0	0	0	0
4,965	2,387	19,760	29,981	584,931	701,868	138,602	194,051
1,453	383	3,442	3,823	995	51,511	4,221	13,203
14,402	1,906	11,895	15,196	534,321	497,830	99,180	110,870
7,360	955	3,716	3,128	104,925	59,192	27,856	18,670
5,049	698	46,125	8,712	1,718,721	277,948	378,387	26,215
114,673	16,715	226,450	271,238	6,673,695	6,650,551	1,792,587	1,499,812
925	635	13	1	5,139	24,912	2,384	4,091
8,063	2,956	8,009	18,679	383,712	406,567	65,797	102,970
0	0	0	0	0	0	0	0
1,218,438	167,351	886,368	927,655	28,306,045	25,289,056	6,939,043	6,131,775
(8,033)	(5,140)	(13,881)	(22,347)	(463,515)	(696,202)	(106,129)	(119,746)
0	0	(43,346)	(42,127)	(1,766,226)	(930,028)	(614,263)	(277,758)
(15,168)	0	(51,051)	(8,490)	(1,672,638)	(346,698)	(375,436)	(116,439)
(246,647)	(30,198)	(345,930)	(391,325)	(8,583,526)	(9,559,374)	(1,863,945)	(1,839,724)
(226)	(68)	0	(49)	(8,022)	(57,022)	(1,589)	(4,171)
(242)	(45)	(247)	(256)	(7,124)	(6,410)	(1,547)	(1,426)
0	0	0	0	(3,508)	(617)	(781)	0
0	0	0	0	0	0	0	0
0	0	(14)	(21)	(165)	(173)	(8)	(7)
0	0	0	0	0	0	0	0
0	0	0	0	(1,617)	(642)	(1,453)	(485)
(4,712)	(663)	(6,866)	(20,035)	(310,856)	(451,767)	(46,796)	(131,420)
(1,303)	(627)	(3,888)	(10,715)	(145,789)	(162,861)	(34,272)	(79,419)
0	0	0	0	0	0	0	0
(276,331)	(36,741)	(465,223)	(495,365)	(12,962,986)	(12,211,794)	(3,046,219)	(2,570,595)
€ 942,107	€ 130,610	\$ 421,145	\$ 432,290	\$ 15,343,059	\$ 13,077,262	\$ 3,892,824	\$ 3,561,180

Statement of Assets and Liabilities (Cont.)

(Amounts in thousands)	Global Bond Ex-US Fund		Global High Yield Bond Fund	
	As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023
Current Assets:				
Financial Assets at fair value through profit or loss:				
Transferable securities	\$ 976,516	\$ 962,952	\$ 2,881,155	\$ 2,863,479
Investment funds	41,951	10,172	182,808	76,320
Repurchase agreements	510	1,005	404	0
Deposits with credit institutions	0	0	0	0
Financial derivative instruments	35,533	48,425	14,880	17,367
Cash	5,171	8,288	1,716	1,951
Deposits with counterparty	26,706	41,103	18,790	34,091
Income receivable	6,009	4,201	44,825	41,913
Receivables for investments sold	98,044	16,167	1,752	2,737
Receivables for TBA investments sold	416,446	509,310	0	0
Receivables for Fund shares sold	5,679	3,753	8,191	7,590
Receivables for financial derivatives margin	25,717	32,367	5,591	11,285
Other assets	0	0	11	95
Total Current Assets	1,638,282	1,637,743	3,160,123	3,056,828
Current Liabilities:				
Financial Liabilities at fair value through profit or loss:				
Financial derivative instruments	(24,022)	(48,860)	(26,085)	(7,830)
Fair value of securities sold short	(144,686)	(97,971)	0	0
Payable for investments purchased	(93,263)	(15,657)	(81,396)	(17,070)
Payable for TBA investments purchased	(458,755)	(627,293)	0	0
Payable for Fund shares redeemed	(2,943)	(1,908)	(3,759)	(3,108)
Payable for management fee	(399)	(370)	(1,797)	(1,825)
Payable for reverse repurchase agreements	0	0	(29,136)	(20,553)
Payable for sale-buyback financing transactions	0	0	0	0
Expenses payable	(6)	(6)	(24)	(23)
Bank overdraft	0	0	0	0
Dividend payable	0	0	(3,698)	(3,511)
Payable for financial derivatives margin	(19,387)	(42,188)	(1,268)	(9,588)
Deposits from counterparty	(10,525)	(3,364)	(6,991)	(13,070)
Other liabilities	0	0	0	0
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders	(753,986)	(837,617)	(154,154)	(76,578)
Net Assets Attributable to Redeemable Participating Shareholders	\$ 884,296	\$ 800,126	\$ 3,005,969	\$ 2,980,250

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

(1) The Global High Yield Bond ESG Fund launched on 17 June 2024.

Global High Yield Bond ESG Fund ⁽¹⁾	Global Investment Grade Credit Fund		Global Investment Grade Credit ESG Fund		Global Low Duration Real Return Fund	
	As at 30-Jun-2024	As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024
\$ 8,846	\$ 9,398,574	\$ 10,091,319	\$ 2,134,247	\$ 2,410,642	\$ 1,744,857	\$ 1,923,658
0	530,469	1,045,218	0	0	2,201	506
0	1,689	177,113	54,087	1,300	565	2,889
0	0	0	0	0	0	0
10	108,465	179,275	19,556	34,989	23,619	28,421
773	10,895	18,362	2,835	1,598	6,196	4,962
12	168,816	189,977	35,785	25,954	21,368	24,578
141	101,453	100,050	24,575	24,605	5,774	4,830
0	3,736	213	2,180	1,105	647	1,088
0	918,700	1,178,395	98,414	251,937	74,753	160,441
0	7,902	21,980	2,381	4,337	161	777
3	67,254	68,902	9,493	24,763	15,480	21,747
0	0	0	0	0	0	0
9,785	11,317,953	13,070,804	2,383,553	2,781,230	1,895,621	2,173,897
(5)	(132,653)	(120,283)	(23,674)	(22,233)	(26,153)	(39,941)
0	0	0	0	0	0	0
0	(78,569)	(192)	(15,619)	0	(16,470)	(2,856)
0	(1,877,202)	(2,021,670)	(98,508)	(394,267)	(227,803)	(287,563)
0	(5,550)	(8,457)	(1,596)	(3,826)	(1,161)	(778)
(2)	(4,974)	(5,770)	(977)	(948)	(495)	(606)
0	(9,254)	(7,828)	(9,235)	(108,032)	(597,645)	(618,014)
0	0	0	0	(36,861)	0	(24,686)
0	(218)	(262)	(212)	(188)	(1)	(1)
0	0	0	0	0	0	0
0	(7,126)	(7,188)	(2,967)	(2,767)	(1,136)	(527)
0	(46,987)	(85,679)	(8,293)	(10,054)	(7,954)	(9,704)
0	(26,107)	(99,753)	(5,011)	(31,847)	(8,816)	(12,169)
0	0	0	0	0	0	0
(7)	(2,188,640)	(2,357,082)	(166,092)	(611,023)	(887,634)	(996,845)
\$ 9,778	\$ 9,129,313	\$ 10,713,722	\$ 2,217,461	\$ 2,170,207	\$ 1,007,987	\$ 1,177,052

Statement of Assets and Liabilities (Cont.)

(Amounts in thousands)	Global Real Return Fund		Income Fund	
	As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023
Current Assets:				
Financial Assets at fair value through profit or loss:				
Transferable securities	\$ 3,653,403	\$ 3,700,069	\$ 108,870,993	\$ 96,949,829
Investment funds	415	23,397	2,970,999	1,805,212
Repurchase agreements	0	2,878	6,002,467	274,468
Deposits with credit institutions	0	0	0	0
Financial derivative instruments	48,099	53,168	5,150,575	4,452,969
Cash	10,580	9,826	61,114	65,968
Deposits with counterparty	41,499	53,688	2,053,002	1,594,328
Income receivable	13,017	10,809	609,330	463,626
Receivables for investments sold	1,535	437,235	644,696	26,720
Receivables for TBA investments sold	268,462	319,813	45,137,933	24,623,052
Receivables for Fund shares sold	1,274	921	175,510	217,821
Receivables for financial derivatives margin	29,965	30,224	2,013,445	1,889,968
Other assets	0	0	0	92
Total Current Assets	4,068,249	4,642,028	173,690,064	132,364,053
Current Liabilities:				
Financial Liabilities at fair value through profit or loss:				
Financial derivative instruments	(59,103)	(76,489)	(3,777,843)	(3,184,989)
Fair value of securities sold short	0	0	(936,158)	(937,631)
Payable for investments purchased	0	(5,696)	(367,508)	(228,964)
Payable for TBA investments purchased	(588,010)	(576,267)	(85,750,904)	(53,120,749)
Payable for Fund shares redeemed	(9,899)	(6,207)	(56,622)	(91,455)
Payable for management fee	(1,140)	(1,299)	(60,791)	(55,002)
Payable for reverse repurchase agreements	(1,208,653)	(1,556,968)	(3,836)	(495)
Payable for sale-buyback financing transactions	(8,448)	0	0	0
Expenses payable	(29)	(36)	(5,135)	(4,542)
Bank overdraft	0	0	0	0
Dividend payable	(4,904)	(1,105)	(4,134)	(3,824)
Payable for financial derivatives margin	(10,329)	(16,758)	(3,671,610)	(2,987,747)
Deposits from counterparty	(13,948)	(20,110)	(222,369)	(1,205,538)
Other liabilities	0	0	0	0
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders	(1,904,463)	(2,260,935)	(94,856,910)	(61,820,936)
Net Assets Attributable to Redeemable Participating Shareholders	\$ 2,163,786	\$ 2,381,093	\$ 78,833,154	\$ 70,543,117

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

Income Fund II		Inflation Multi-Asset Fund		Low Average Duration Fund		Low Duration Global Investment Grade Credit Fund	
As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023
\$ 279,719	\$ 135,928	\$ 262,191	\$ 289,304	\$ 771,353	\$ 1,099,774	\$ 982,424	\$ 1,024,085
229	123	22,645	28,256	72,868	82,593	5,751	16,247
2,903	0	543	364	20,380	100,744	527	678
0	0	0	0	0	0	0	0
2,405	857	6,865	9,713	6,011	3,586	6,731	8,563
419	2,627	1,084	1,667	446	2,008	341	892
3,637	1,493	5,500	6,470	7,293	9,047	12,848	11,190
1,999	900	445	462	4,631	7,935	10,618	10,372
101	5	136	1,236	34	257,005	0	0
43,462	18,950	56,684	67,319	129,734	239,895	29,913	102,013
708	14,089	19	59	117	647	855	834
3,815	1,853	3,841	7,218	5,010	8,585	4,574	3,456
0	0	0	0	0	0	0	0
339,397	176,825	359,953	412,068	1,017,877	1,811,819	1,054,582	1,178,330
(3,952)	(360)	(6,194)	(14,826)	(4,225)	(7,795)	(11,077)	(5,543)
(566)	(582)	0	0	(48,308)	(50,185)	0	0
(2,466)	(823)	0	(80)	0	(41,000)	(3,396)	0
(85,645)	(43,381)	(110,942)	(117,222)	(214,172)	(323,595)	(88,690)	(174,185)
(1,139)	(741)	(397)	(988)	(276)	(627)	(883)	(1,818)
(291)	(123)	(200)	(267)	(322)	(380)	(389)	(417)
(2,517)	0	(28,036)	(15,063)	0	(525,595)	(27,694)	(6,973)
0	(3,572)	0	(1,229)	0	(44,279)	0	(4,817)
0	0	(2)	(3)	(99)	(187)	0	0
0	0	0	0	0	0	0	0
0	0	0	0	(77)	(16)	(15)	(44)
(3,453)	(1,793)	(4,386)	(4,899)	(3,377)	(4,015)	(1,744)	(4,533)
(624)	(290)	(1,443)	(4,243)	(2,613)	(4,300)	(1,653)	(7,157)
0	0	0	0	0	0	0	0
(100,653)	(51,665)	(151,600)	(158,820)	(273,469)	(1,001,974)	(135,541)	(205,487)
\$ 238,744	\$ 125,160	\$ 208,353	\$ 253,248	\$ 744,408	\$ 809,845	\$ 919,041	\$ 972,843

Statement of Assets and Liabilities (Cont.)

(Amounts in thousands)	Low Duration Income Fund		Low Duration Opportunities Fund	
	As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023
Current Assets:				
Financial Assets at fair value through profit or loss:				
Transferable securities	\$ 3,358,746	\$ 2,692,081	\$ 896,259	\$ 1,047,330
Investment funds	229,495	199,001	72,941	70,798
Repurchase agreements	105,754	345,484	59,376	2,805
Deposits with credit institutions	0	0	0	0
Financial derivative instruments	100,503	77,338	24,423	21,493
Cash	33,586	7,667	2,175	3,584
Deposits with counterparty	59,629	47,017	18,944	27,622
Income receivable	19,670	11,731	4,676	5,531
Receivables for investments sold	5,543	426	199	22
Receivables for TBA investments sold	1,067,380	988,905	170,724	494,771
Receivables for Fund shares sold	3,635	14,906	11	28
Receivables for financial derivatives margin	30,873	31,081	20,335	32,067
Other assets	0	0	0	0
Total Current Assets	5,014,814	4,415,637	1,270,063	1,706,051
Current Liabilities:				
Financial Liabilities at fair value through profit or loss:				
Financial derivative instruments	(64,630)	(48,681)	(27,386)	(33,847)
Fair value of securities sold short	0	(5,624)	(36,723)	(41,577)
Payable for investments purchased	(30,672)	(99,442)	(4,112)	(9)
Payable for TBA investments purchased	(2,543,140)	(2,128,585)	(448,277)	(796,267)
Payable for Fund shares redeemed	(309)	(2,117)	0	(185)
Payable for management fee	(1,199)	(976)	(281)	(311)
Payable for reverse repurchase agreements	0	0	0	(15,085)
Payable for sale-buyback financing transactions	0	0	0	0
Expenses payable	(31)	(24)	(85)	(166)
Bank overdraft	0	0	0	0
Dividend payable	(716)	(600)	(2,853)	(313)
Payable for financial derivatives margin	(69,812)	(54,022)	(14,529)	(15,582)
Deposits from counterparty	(7,867)	(45,261)	(5,749)	(15,085)
Other liabilities	0	0	0	0
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders	(2,718,376)	(2,385,332)	(539,995)	(918,427)
Net Assets Attributable to Redeemable Participating Shareholders	\$ 2,296,438	\$ 2,030,305	\$ 730,068	\$ 787,624

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

Low Duration Opportunities ESG Fund		PIMCO MLP & Energy Infrastructure Fund		Mortgage Opportunities Fund		StocksPLUS™ Fund	
As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023
\$ 4,837	\$ 5,199	\$ 99,505	\$ 88,045	\$ 2,237,560	\$ 1,902,209	\$ 1,892,926	\$ 1,318,561
0	0	10,901	9,668	4	4	330,950	179,118
911	0	1,122	631	14,185	68,968	1,333,842	544,588
0	0	0	0	0	0	0	0
37	27	2,394	264	22,422	16,817	65,382	25,961
8	163	108	98	211	300	3,504	4,397
98	69	0	970	20,982	13,878	113,320	57,022
40	37	288	36	6,110	5,108	10,697	6,425
0	0	0	351	183	0	2,090	61,217
461	466	0	0	1,376,649	2,175,726	62,030	162,621
0	0	519	36	3,559	866	149,167	2,442
26	61	0	0	5,165	12,095	27,048	10,848
0	0	0	0	0	0	0	0
6,418	6,022	114,837	100,099	3,687,030	4,195,971	3,990,956	2,373,200
(27)	(57)	(749)	(296)	(16,441)	(13,734)	(6,970)	(17,262)
(99)	(100)	0	0	(304,072)	(432,300)	0	0
0	0	0	(963)	(10,839)	(39,100)	(46,383)	(52,179)
(555)	(624)	0	0	(2,116,135)	(2,702,052)	(188,940)	(243,902)
0	0	(64)	(119)	(134)	(669)	(930)	(2,282)
(2)	(2)	(95)	(90)	(746)	(585)	(1,670)	(1,153)
(405)	0	0	0	(8,328)	(55,855)	0	0
0	0	0	0	0	(823)	0	0
0	0	0	0	(8)	(8)	(25)	(13)
0	0	0	0	0	0	0	0
0	0	0	0	(75)	(48)	0	0
(18)	(18)	0	0	(7,553)	(5,796)	(42,169)	(31,885)
0	0	(1,451)	(138)	(6,392)	(19,745)	(63,338)	(61,536)
0	0	0	0	0	0	0	0
(1,106)	(801)	(2,359)	(1,606)	(2,470,723)	(3,270,715)	(350,425)	(410,212)
\$ 5,312	\$ 5,221	\$ 112,478	\$ 98,493	\$ 1,216,307	\$ 925,256	\$ 3,640,531	\$ 1,962,988

Statement of Assets and Liabilities (Cont.)

(Amounts in thousands)	PIMCO StocksPLUS™ AR Fund		Strategic Income Fund	
	As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023
Current Assets:				
Financial Assets at fair value through profit or loss:				
Transferable securities	\$ 7,743	\$ 9,254	\$ 654,332	\$ 654,744
Investment funds	1,158	1,042	534	179
Repurchase agreements	3,532	1,095	1,165	605
Deposits with credit institutions	0	0	0	0
Financial derivative instruments	454	295	40,892	38,858
Cash	25	22	5,566	2,419
Deposits with counterparty	526	389	13,348	8,906
Income receivable	26	23	3,223	3,085
Receivables for investments sold	0	433	2,882	65
Receivables for TBA investments sold	1,002	3,816	205,994	154,850
Receivables for Fund shares sold	5	0	690	315
Receivables for financial derivatives margin	599	559	15,334	17,307
Other assets	0	0	0	0
Total Current Assets	15,070	16,928	943,960	881,333
Current Liabilities:				
Financial Liabilities at fair value through profit or loss:				
Financial derivative instruments	(61)	(323)	(35,986)	(33,040)
Fair value of securities sold short	0	0	(8,994)	(13,890)
Payable for investments purchased	0	0	(153)	(8)
Payable for TBA investments purchased	(2,193)	(4,496)	(396,537)	(319,259)
Payable for Fund shares redeemed	0	0	(339)	(579)
Payable for management fee	(7)	(7)	(497)	(501)
Payable for reverse repurchase agreements	0	0	(23,381)	(33,125)
Payable for sale-buyback financing transactions	0	0	0	(1,037)
Expenses payable	0	0	(114)	(131)
Bank overdraft	0	0	0	0
Dividend payable	0	0	0	0
Payable for financial derivatives margin	(606)	(637)	(23,564)	(21,991)
Deposits from counterparty	(80)	(290)	(1,521)	(7,823)
Other liabilities	0	0	0	0
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders	(2,947)	(5,753)	(491,086)	(431,384)
Net Assets Attributable to Redeemable Participating Shareholders	\$ 12,123	\$ 11,175	\$ 452,874	\$ 449,949

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

Total Return Bond Fund		PIMCO TRENDS Managed Futures Strategy Fund		UK Corporate Bond Fund		UK Long Term Corporate Bond Fund	
As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023
\$ 5,606,401	\$ 5,908,989	\$ 191,386	\$ 203,304	£ 236,612	£ 365,325	£ 338,305	£ 330,293
126,791	151,381	22,445	23,640	19,189	18,137	0	0
417	732	18,533	18,466	347	5,455	0	6,500
0	0	0	0	0	0	0	0
69,732	60,519	40,642	63,061	564	2,225	4,449	6,669
11,202	12,041	2,503	4,102	4,930	1,280	595	1,177
82,728	63,287	14,386	26,538	3,522	3,382	5,150	3,694
36,139	33,067	1,294	1,340	3,024	5,404	5,887	5,519
70	80	0	208	382	57	0	0
2,552,539	2,343,513	22,134	12,700	17,819	19,621	13,360	25,877
1,468	6,409	8	97	251	137	0	0
37,012	58,602	16,136	19,620	3,812	6,788	1,353	1,024
0	0	0	0	0	0	0	0
8,524,499	8,638,620	329,467	373,076	290,452	427,811	369,099	380,753
(64,921)	(81,227)	(49,890)	(66,665)	(1,029)	(2,583)	(891)	(841)
(1,175)	(34,262)	(5,353)	0	0	0	0	0
(248)	(81)	0	(203)	(496)	(1,403)	0	(67)
(4,242,599)	(3,960,404)	(42,056)	(42,429)	(32,996)	(33,437)	(30,896)	(43,049)
(2,842)	(6,899)	(19)	(81)	(118)	(524)	(6)	(4)
(2,496)	(2,720)	(201)	(242)	(67)	(106)	(125)	(123)
(17,827)	(3,246)	0	0	(7,229)	(20,592)	(421)	(3,946)
(7,759)	0	0	0	0	0	0	0
(186)	(206)	(1)	(1)	0	0	0	0
0	0	0	0	0	0	0	0
(171)	(143)	(372)	(528)	(1,914)	(1,838)	(426)	(393)
(33,606)	(25,978)	(7,146)	(16,727)	(2,944)	(5,857)	(4,747)	(6,722)
(23,966)	(103,403)	(630)	(5,854)	0	(410)	0	(840)
0	0	0	0	0	0	0	0
(4,397,796)	(4,218,569)	(105,668)	(132,730)	(46,793)	(66,750)	(37,512)	(55,985)
\$ 4,126,703	\$ 4,420,051	\$ 223,799	\$ 240,346	£ 243,659	£ 361,061	£ 331,587	£ 324,768

Statement of Assets and Liabilities (Cont.)

(Amounts in thousands)	US High Yield Bond Fund		US Investment Grade Corporate Bond Fund	
	As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023
Current Assets:				
Financial Assets at fair value through profit or loss:				
Transferable securities	\$ 1,682,421	\$ 1,770,912	\$ 550,835	\$ 487,346
Investment funds	52,568	74,138	6,578	18,239
Repurchase agreements	10,073	912	2,068	259
Deposits with credit institutions	0	0	0	0
Financial derivative instruments	2,428	10,460	4,061	7,317
Cash	4,681	1,581	405	680
Deposits with counterparty	13,062	18,827	10,456	8,358
Income receivable	28,826	29,726	5,999	5,209
Receivables for investments sold	1,288	111	8	8
Receivables for TBA investments sold	0	0	50,667	62,254
Receivables for Fund shares sold	1,726	1,577	245	759
Receivables for financial derivatives margin	4,444	3,338	3,310	2,128
Other assets	0	0	0	0
Total Current Assets	1,801,517	1,911,582	634,632	592,557
Current Liabilities:				
Financial Liabilities at fair value through profit or loss:				
Financial derivative instruments	(5,472)	(4,499)	(2,874)	(1,161)
Fair value of securities sold short	0	0	0	0
Payable for investments purchased	(29,212)	(13,824)	(6,629)	(8)
Payable for TBA investments purchased	0	0	(104,635)	(100,772)
Payable for Fund shares redeemed	(7,837)	(3,060)	(395)	(128)
Payable for management fee	(995)	(1,080)	(250)	(235)
Payable for reverse repurchase agreements	(8,588)	(8,200)	(19,605)	0
Payable for sale-buyback financing transactions	0	0	0	0
Expenses payable	(62)	(17)	0	0
Bank overdraft	0	0	0	0
Dividend payable	(51)	(42)	(465)	(394)
Payable for financial derivatives margin	(1,625)	(4,851)	(5,492)	(7,154)
Deposits from counterparty	(371)	(3,122)	(399)	(1,844)
Other liabilities	0	0	0	0
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders	(54,213)	(38,695)	(140,744)	(111,696)
Net Assets Attributable to Redeemable Participating Shareholders	\$ 1,747,304	\$ 1,872,887	\$ 493,888	\$ 480,861

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

* The Company Total as of 30 June 2024 and 31 December 2023 has been adjusted to eliminate cross investments and balances in the name of the Company. Please refer to Note 10 in the Notes to the Financial Statements for details of cross investments.

US Short-Term Fund		Company Total*	
As at 30-Jun-2024	As at 31-Dec-2023	As at 30-Jun-2024	As at 31-Dec-2023
\$ 2,345,757	\$ 1,683,085	\$ 216,783,587	\$ 200,471,776
198,207	184,482	7,269,194	6,375,691
62,771	4,561	10,530,146	5,072,632
0	0	0	162,529
3,329	716	7,152,204	7,073,805
588	1,292	277,944	363,899
4,727	12,558	4,238,203	3,986,039
13,556	13,665	1,581,862	1,328,589
7,277	314	3,259,179	1,479,653
0	0	66,779,204	48,619,873
429	6,660	418,778	416,969
2,050	7,819	3,227,745	3,338,437
0	0	11	351
2,638,691	1,915,152	321,518,057	278,690,243
(2,215)	(8,435)	(5,609,695)	(5,397,203)
0	0	(3,989,389)	(2,950,061)
(636,984)	0	(4,567,355)	(1,786,064)
0	0	(121,404,038)	(91,155,892)
(567)	(5,085)	(137,175)	(246,185)
(591)	(583)	(120,636)	(115,314)
0	0	(3,678,452)	(4,637,552)
0	(43,894)	(35,234)	(217,863)
(2)	(2)	(7,494)	(8,387)
0	0	0	(1,140)
0	0	(44,648)	(31,351)
0	(2,187)	(4,779,048)	(4,700,999)
(2,113)	(760)	(739,012)	(2,339,615)
0	0	(242)	(62)
(642,472)	(60,946)	(145,112,418)	(113,587,688)
\$ 1,996,219	\$ 1,854,206	\$ 176,405,639	\$ 165,102,555

Statement of Operations

(Amounts in thousands)	PIMCO Asia High Yield Bond Fund		Asia Strategic Interest Bond Fund	
	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023
Income				
Interest and dividend income	\$ 99,957	\$ 127,322	\$ 5,940	\$ 10,414
Other income	0	0	0	65
Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	(133,689)	(127,920)	(4,440)	(11,781)
Net realised gain/(loss) on financial derivative instruments	940	16,031	(273)	2,220
Net realised gain/(loss) on foreign currency	(3,198)	22	(318)	21
Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	252,688	(6,170)	7,431	5,133
Net change in unrealised appreciation/(depreciation) on financial derivative instruments	(10,173)	(10,526)	(681)	(765)
Net change in unrealised appreciation/(depreciation) on foreign currency	48	(54)	2	(10)
Total Investment Income/(Loss)	206,573	(1,295)	7,661	5,297
Operating Expenses				
Management fee	(8,154)	(9,601)	(620)	(1,035)
Service fee	(101)	(145)	0	0
Trail fee	(63)	(68)	0	0
Other expenses	(1)	(2)	0	0
Total Expenses	(8,319)	(9,816)	(620)	(1,035)
Reimbursement by Investment Advisors	8	8	2	2
Net Operating Expenses	(8,311)	(9,808)	(618)	(1,033)
Net Investment Income/(Loss)	198,262	(11,103)	7,043	4,264
Finance Costs				
Interest expense	(499)	(61)	(13)	(30)
Credit facility expense	(204)	0	0	0
Distributions to Redeemable Participating Shareholders	(13,008)	(17,012)	(2,744)	(5,596)
Net Equalisation Credits and (Charges)	79	(545)	66	2
Total Finance Costs	(13,632)	(17,618)	(2,691)	(5,624)
Profit/(Loss) for the Period before Tax	184,630	(28,721)	4,352	(1,360)
Withholding taxes on dividends and other investment income	(38)	0	(3)	0
Capital Gains Tax	0	0	0	0
Profit/(Loss) for the Period after Tax	184,592	(28,721)	4,349	(1,360)
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	\$ 184,592	\$ (28,721)	\$ 4,349	\$ (1,360)

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

PIMCO Balanced Income and Growth Fund		PIMCO Capital Securities Fund		PIMCO Climate Bond Fund		Commodity Real Return Fund	
Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023
\$ 15,092	\$ 12,416	\$ 154,480	\$ 170,864	\$ 4,748	\$ 5,112	\$ 14,189	\$ 20,182
0	729	0	14	0	0	0	68
14,691	(2,455)	(62,282)	(550,340)	(2,826)	(10,449)	(19,469)	(45,548)
(3,151)	20,337	(20,268)	(4,548)	351	(2,927)	23,914	(118,831)
(614)	(2,083)	(1,283)	(7,044)	129	(394)	(38)	25
25,783	(15,061)	58,889	393,969	(5,746)	17,685	4,552	60,903
(3,753)	39,440	10,487	(35,289)	(661)	1,801	10,366	(14,337)
171	(409)	(173)	692	(51)	(19)	(54)	(685)
48,219	52,914	139,850	(31,682)	(4,056)	10,809	33,460	(98,223)
(5,011)	(4,774)	(23,880)	(27,395)	(778)	(887)	(4,118)	(6,190)
(20)	(18)	(496)	(551)	0	0	(36)	(67)
0	0	(573)	(603)	(3)	0	0	0
0	0	(149)	(167)	0	(8)	0	(1)
(5,031)	(4,792)	(25,098)	(28,716)	(781)	(895)	(4,154)	(6,258)
0	166	0	0	0	0	0	0
(5,031)	(4,626)	(25,098)	(28,716)	(781)	(895)	(4,154)	(6,258)
43,188	48,288	114,752	(60,398)	(4,837)	9,914	29,306	(104,481)
(179)	(260)	(7,480)	(9,931)	(10)	(4)	(8,222)	(9,408)
0	0	0	0	0	0	0	0
(3,690)	(1,398)	(40,678)	(39,969)	(2,053)	(1,972)	(639)	(566)
380	(29)	3,123	(1,417)	0	34	429	(34)
(3,489)	(1,687)	(45,035)	(51,317)	(2,063)	(1,942)	(8,432)	(10,008)
39,699	46,601	69,717	(111,715)	(6,900)	7,972	20,874	(114,489)
(952)	(295)	0	(26)	6	2	1	1
29	0	0	0	0	0	0	0
38,776	46,306	69,717	(111,741)	(6,894)	7,974	20,875	(114,488)
\$ 38,776	\$ 46,306	\$ 69,717	\$ (111,741)	\$ (6,894)	\$ 7,974	\$ 20,875	\$ (114,488)

Statement of Operations (Cont.)

(Amounts in thousands)	PIMCO Credit Opportunities Bond Fund		Diversified Income Fund	
	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023
Income				
Interest and dividend income	\$ 3,565	\$ 2,759	\$ 212,212	\$ 209,219
Other income	0	65	0	1,911
Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	(705)	(173)	(121,826)	(184,578)
Net realised gain/(loss) on financial derivative instruments	(755)	6	23,201	65,169
Net realised gain/(loss) on foreign currency	(12)	(28)	8,860	(10,292)
Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	(901)	1,051	28,219	276,276
Net change in unrealised appreciation/(depreciation) on financial derivative instruments	(3)	478	(98,959)	25,065
Net change in unrealised appreciation/(depreciation) on foreign currency	0	7	(337)	171
Total Investment Income/(Loss)	1,189	4,165	51,370	382,941
Operating Expenses				
Management fee	(448)	(528)	(40,099)	(45,117)
Service fee	0	0	(244)	(312)
Trail fee	0	0	(340)	(365)
Other expenses	0	0	(771)	(217)
Total Expenses	(448)	(528)	(41,454)	(46,011)
Reimbursement by Investment Advisors	1	1	470	464
Net Operating Expenses	(447)	(527)	(40,984)	(45,547)
Net Investment Income/(Loss)	742	3,638	10,386	337,394
Finance Costs				
Interest expense	(54)	(6)	(2,215)	(1,699)
Credit facility expense	0	0	0	0
Distributions to Redeemable Participating Shareholders	0	0	(63,969)	(63,554)
Net Equalisation Credits and (Charges)	0	0	(6,983)	(2,594)
Total Finance Costs	(54)	(6)	(73,167)	(67,847)
Profit/(Loss) for the Period before Tax	688	3,632	(62,781)	269,547
Withholding taxes on dividends and other investment income	2	(1)	(41)	(16)
Capital Gains Tax	0	0	0	0
Profit/(Loss) for the Period after Tax	690	3,631	(62,822)	269,531
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	\$ 690	\$ 3,631	\$ (62,822)	\$ 269,531

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

Diversified Income Duration Hedged Fund		Diversified Income ESG Fund		Dynamic Bond Fund		Dynamic Multi-Asset Fund	
Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023
\$ 12,445	\$ 13,553	\$ 1,446	\$ 701	\$ 93,510	\$ 83,905	€ 45,340	€ 60,266
0	197	0	0	11	2,045	0	0
(7,769)	(12,205)	55	(2)	(32,303)	(3,875)	(62,329)	(123,631)
17,179	12,129	(696)	(265)	49,686	50,224	85,055	(171,519)
26	203	24	(307)	1,840	(22,506)	1,562	7,680
4,475	16,730	(1,043)	(201)	(58,223)	14,326	99,680	162,189
(9,626)	8,649	(542)	(205)	20,638	106,698	(57,084)	12,190
(45)	29	(6)	0	(1,056)	586	(31,278)	22,296
16,685	39,285	(762)	(279)	74,103	231,403	80,946	(30,529)
(1,903)	(2,456)	(195)	(98)	(16,261)	(16,606)	(17,394)	(30,207)
(9)	(9)	0	0	(78)	(84)	(15)	(19)
0	0	0	0	(50)	(64)	0	0
0	0	(1)	(1)	(2)	(3)	(128)	(175)
(1,912)	(2,465)	(196)	(99)	(16,391)	(16,757)	(17,537)	(30,401)
1	1	0	0	217	228	124	565
(1,911)	(2,464)	(196)	(99)	(16,174)	(16,529)	(17,413)	(29,836)
14,774	36,821	(958)	(378)	57,929	214,874	63,533	(60,365)
(46)	(119)	0	0	(729)	(797)	(404)	(636)
0	0	0	0	0	0	0	0
(3,177)	(4,882)	0	0	(5,667)	(4,869)	(937)	(3,405)
(521)	94	0	0	(250)	(47)	1,823	479
(3,744)	(4,907)	0	0	(6,646)	(5,713)	482	(3,562)
11,030	31,914	(958)	(378)	51,283	209,161	64,015	(63,927)
(3)	0	3	(2)	(172)	(49)	(1,683)	(2,177)
0	0	0	0	(364)	0	(2)	0
11,027	31,914	(955)	(380)	50,747	209,112	62,330	(66,104)
\$ 11,027	\$ 31,914	\$ (955)	\$ (380)	\$ 50,747	\$ 209,112	€ 62,330	€ (66,104)

Statement of Operations (Cont.)

(Amounts in thousands)	Emerging Local Bond Fund		Emerging Local Bond ESG Fund	
	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023
Income				
Interest and dividend income	\$ 104,888	\$ 84,704	\$ 3,754	\$ 243
Other income	0	498	0	0
Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	(4,009)	(8,824)	(1,200)	97
Net realised gain/(loss) on financial derivative instruments	23,718	41,594	490	47
Net realised gain/(loss) on foreign currency	(9,430)	3,626	(592)	10
Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	(151,362)	97,627	(5,152)	327
Net change in unrealised appreciation/(depreciation) on financial derivative instruments	(42,531)	7,059	(1,040)	(47)
Net change in unrealised appreciation/(depreciation) on foreign currency	13,128	(4,724)	27	0
Total Investment Income/(Loss)	(65,598)	221,560	(3,713)	677
Operating Expenses				
Management fee	(12,880)	(11,305)	(490)	(26)
Service fee	(12)	(36)	0	0
Trail fee	0	0	0	0
Other expenses	(1)	(1)	(3)	0
Total Expenses	(12,893)	(11,342)	(493)	(26)
Reimbursement by Investment Advisors	0	0	0	0
Net Operating Expenses	(12,893)	(11,342)	(493)	(26)
Net Investment Income/(Loss)	(78,491)	210,218	(4,206)	651
Finance Costs				
Interest expense	(7,472)	(5,964)	(108)	(3)
Credit facility expense	0	0	0	0
Distributions to Redeemable Participating Shareholders	(10,117)	(8,029)	(2)	(2)
Net Equalisation Credits and (Charges)	856	261	0	0
Total Finance Costs	(16,733)	(13,732)	(110)	(5)
Profit/(Loss) for the Period before Tax	(95,224)	196,486	(4,316)	646
Withholding taxes on dividends and other investment income	(1,220)	(739)	(28)	(2)
Capital Gains Tax	598	(673)	17	(9)
Profit/(Loss) for the Period after Tax	(95,846)	195,074	(4,327)	635
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	\$ (95,846)	\$ 195,074	\$ (4,327)	\$ 635

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Emerging Markets Bond Fund		Emerging Markets Bond ESG Fund		Emerging Markets Corporate Bond Fund		PIMCO Emerging Markets Opportunities Fund	
Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023
\$ 136,881	\$ 108,490	\$ 98,131	\$ 69,582	\$ 4,560	\$ 4,269	\$ 11,812	\$ 5,081
0	1,298	0	0	0	274	0	0
(24,743)	(34,567)	(64,425)	(75,552)	(2,493)	(8,005)	2,629	(3,419)
(15,303)	9,227	(44,918)	20,332	(2,336)	2,942	(530)	4,580
1,974	2,144	2,085	944	(27)	1	388	(1,229)
2,482	81,031	51,929	107,494	2,195	7,136	(7,892)	4,216
(28,787)	2,443	(31,573)	(2,752)	(2,250)	(1,517)	1,261	2,929
243	858	3,029	122	(29)	6	(95)	17
72,747	170,924	14,258	120,170	(380)	5,106	7,573	12,175
(17,024)	(14,672)	(12,116)	(10,963)	(914)	(996)	(698)	(388)
(14)	(13)	(5)	(5)	0	0	0	0
(75)	(56)	(5)	(3)	0	0	0	0
(14)	(3)	(1)	(2)	0	0	0	0
(17,127)	(14,744)	(12,127)	(10,973)	(914)	(996)	(698)	(388)
0	0	0	0	0	0	1	1
(17,127)	(14,744)	(12,127)	(10,973)	(914)	(996)	(697)	(387)
55,620	156,180	2,131	109,197	(1,294)	4,110	6,876	11,788
(8,142)	(2,991)	(7,307)	(1,483)	(107)	(29)	(142)	(14)
0	0	0	0	0	0	0	0
(27,460)	(19,646)	(18,230)	(13,396)	0	0	(45)	(23)
2,669	156	1,022	(838)	0	0	0	0
(32,933)	(22,481)	(24,515)	(15,717)	(107)	(29)	(187)	(37)
22,687	133,699	(22,384)	93,480	(1,401)	4,081	6,689	11,751
(675)	(119)	(238)	5	(21)	(5)	(137)	(40)
274	(5)	198	0	9	0	32	8
22,286	133,575	(22,424)	93,485	(1,413)	4,076	6,584	11,719
\$ 22,286	\$ 133,575	\$ (22,424)	\$ 93,485	\$ (1,413)	\$ 4,076	\$ 6,584	\$ 11,719

Statement of Operations (Cont.)

(Amounts in thousands)	Emerging Markets Short-Term Local Currency Fund		PIMCO ESG Income Fund	
	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023
Income				
Interest and dividend income	\$ 515	\$ 558	\$ 7,234	\$ 5,673
Other income	0	144	0	0
Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	(281)	168	361	(2,034)
Net realised gain/(loss) on financial derivative instruments	443	670	(5,091)	(3,062)
Net realised gain/(loss) on foreign currency	(16)	122	(35)	251
Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	(484)	103	(3,280)	3,258
Net change in unrealised appreciation/(depreciation) on financial derivative instruments	(195)	(607)	(1,982)	(984)
Net change in unrealised appreciation/(depreciation) on foreign currency	13	14	(6)	81
Total Investment Income/(Loss)	(5)	1,172	(2,799)	3,183
Operating Expenses				
Management fee	(133)	(152)	(856)	(806)
Service fee	0	0	0	0
Trail fee	0	0	(12)	(21)
Other expenses	0	0	(5)	(6)
Total Expenses	(133)	(152)	(873)	(833)
Reimbursement by Investment Advisors	3	3	0	0
Net Operating Expenses	(130)	(149)	(873)	(833)
Net Investment Income/(Loss)	(135)	1,023	(3,672)	2,350
Finance Costs				
Interest expense	(6)	(7)	(676)	0
Credit facility expense	0	0	0	0
Distributions to Redeemable Participating Shareholders	0	0	(2,633)	(1,248)
Net Equalisation Credits and (Charges)	0	0	0	4
Total Finance Costs	(6)	(7)	(3,309)	(1,244)
Profit/(Loss) for the Period before Tax	(141)	1,016	(6,981)	1,106
Withholding taxes on dividends and other investment income	(12)	(1)	70	0
Capital Gains Tax	3	1	0	0
Profit/(Loss) for the Period after Tax	(150)	1,016	(6,911)	1,106
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	\$ (150)	\$ 1,016	\$ (6,911)	\$ 1,106

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Euro Bond Fund		Euro Credit Fund		Euro Income Bond Fund		Euro Long Average Duration Fund	
Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023
€ 26,993	€ 22,648	€ 9,338	€ 7,837	€ 32,271	€ 20,803	€ 19,474	€ 1,471
0	359	0	17	0	6	0	63
(16,732)	(82,934)	469	(24,398)	(4,721)	(48,614)	(2,578)	(20,288)
(16,525)	(31,337)	205	(961)	(4,153)	9,453	(15,712)	(13,811)
(1,405)	4,011	(67)	371	6,871	5,817	(1,287)	243
(318)	67,301	(6,356)	28,907	38,078	49,623	(66,318)	21,727
(12,907)	68,666	(2,138)	8,150	(21,537)	4,948	(10,875)	15,292
(4,925)	(603)	(1,078)	(594)	(27,846)	251	(2,322)	(57)
(25,819)	48,111	373	19,329	18,963	42,287	(79,618)	4,640
(4,304)	(4,987)	(1,327)	(1,453)	(7,956)	(7,214)	(2,604)	(259)
(35)	(30)	0	0	(37)	(33)	0	0
0	0	0	0	(2)	0	0	0
(1)	(1)	0	0	(92)	(68)	0	0
(4,340)	(5,018)	(1,327)	(1,453)	(8,087)	(7,315)	(2,604)	(259)
278	329	6	89	215	195	27	12
(4,062)	(4,689)	(1,321)	(1,364)	(7,872)	(7,120)	(2,577)	(247)
(29,881)	43,422	(948)	17,965	11,091	35,167	(82,195)	4,393
(205)	(131)	(186)	(59)	(413)	(243)	(284)	(13)
0	0	0	0	0	0	0	0
(594)	(537)	(84)	(202)	(9,485)	(6,848)	0	0
(44)	(35)	(2)	(9)	128	(31)	0	0
(843)	(703)	(272)	(270)	(9,770)	(7,122)	(284)	(13)
(30,724)	42,719	(1,220)	17,695	1,321	28,045	(82,479)	4,380
(5)	(51)	(2)	0	1	(1)	2	(7)
0	0	0	0	0	0	0	0
(30,729)	42,668	(1,222)	17,695	1,322	28,044	(82,477)	4,373
€ (30,729)	€ 42,668	€ (1,222)	€ 17,695	€ 1,322	€ 28,044	€ (82,477)	€ 4,373

Statement of Operations (Cont.)

(Amounts in thousands)	Euro Short-Term Fund		PIMCO European High Yield Bond Fund	
	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023
Income				
Interest and dividend income	€ 3,873	€ 3,681	€ 10,217	€ 5,210
Other income	0	12	0	0
Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	(236)	(3,351)	1,822	(6,228)
Net realised gain/(loss) on financial derivative instruments	1,146	1,343	899	678
Net realised gain/(loss) on foreign currency	101	(170)	23	117
Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	(827)	4,196	(1,050)	8,574
Net change in unrealised appreciation/(depreciation) on financial derivative instruments	959	(977)	(3,293)	60
Net change in unrealised appreciation/(depreciation) on foreign currency	19	134	11	(35)
Total Investment Income/(Loss)	5,035	4,868	8,629	8,376
Operating Expenses				
Management fee	(450)	(448)	(593)	(219)
Service fee	0	0	0	0
Trail fee	0	0	0	0
Other expenses	0	0	0	0
Total Expenses	(450)	(448)	(593)	(219)
Reimbursement by Investment Advisors	0	0	43	19
Net Operating Expenses	(450)	(448)	(550)	(200)
Net Investment Income/(Loss)	4,585	4,420	8,079	8,176
Finance Costs				
Interest expense	(2)	(8)	(45)	(3)
Credit facility expense	0	0	0	0
Distributions to Redeemable Participating Shareholders	0	0	(1)	0
Net Equalisation Credits and (Charges)	0	0	0	0
Total Finance Costs	(2)	(8)	(46)	(3)
Profit/(Loss) for the Period before Tax	4,583	4,412	8,033	8,173
Withholding taxes on dividends and other investment income	(19)	2	0	0
Capital Gains Tax	0	0	0	0
Profit/(Loss) for the Period after Tax	4,564	4,414	8,033	8,173
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	€ 4,564	€ 4,414	€ 8,033	€ 8,173

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PIMCO European Short-Term Opportunities Fund		Global Advantage Fund		Global Bond Fund		Global Bond ESG Fund	
Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023
€ 6,762	€ 2,654	\$ 8,057	\$ 7,573	\$ 300,835	\$ 172,649	\$ 77,461	\$ 50,235
0	2	0	166	0	3,707	0	0
(1,890)	(8,500)	(13,568)	(8,671)	(206,112)	(144,975)	(42,628)	(6,283)
(437)	1,303	930	3,498	183,528	(60,657)	16,520	(74,830)
1,247	155	(131)	316	(28,841)	(21,493)	(1,656)	(201)
2,505	9,649	(192)	14,032	(296,362)	1,883	(85,193)	(49,756)
(269)	(3,786)	(2,652)	(6,890)	87,697	428,444	(48,291)	148,590
(1,521)	14	(3,248)	(299)	(99,736)	(7,263)	(27,239)	(1,859)
6,397	1,491	(10,804)	9,725	(58,991)	372,295	(111,026)	65,896
(601)	(355)	(1,492)	(1,465)	(43,204)	(36,839)	(8,849)	(8,138)
0	0	0	0	(875)	(766)	(14)	(17)
0	0	0	0	(58)	(58)	(28)	0
0	0	0	0	(79)	(63)	(2)	(2)
(601)	(355)	(1,492)	(1,465)	(44,216)	(37,726)	(8,893)	(8,157)
33	25	0	0	1,399	1,396	0	0
(568)	(330)	(1,492)	(1,465)	(42,817)	(36,330)	(8,893)	(8,157)
5,829	1,161	(12,296)	8,260	(101,808)	335,965	(119,919)	57,739
(22)	(17)	(424)	(81)	(3,336)	(2,651)	(1,538)	(746)
0	0	0	0	0	0	0	0
0	0	(2,201)	(2,225)	(26,300)	(16,775)	(10,784)	(7,316)
0	0	(4)	0	(3,336)	714	213	(378)
(22)	(17)	(2,629)	(2,306)	(32,972)	(18,712)	(12,109)	(8,440)
5,807	1,144	(14,925)	5,954	(134,780)	317,253	(132,028)	49,299
(110)	(5)	(15)	(6)	(6,810)	4	(807)	(658)
0	0	7	(8)	0	0	0	0
5,697	1,139	(14,933)	5,940	(141,590)	317,257	(132,835)	48,641
€ 5,697	€ 1,139	\$ (14,933)	\$ 5,940	\$ (141,590)	\$ 317,257	\$ (132,835)	\$ 48,641

Statement of Operations (Cont.)

(Amounts in thousands)	Global Bond Ex-US Fund		Global High Yield Bond Fund	
	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023
Income				
Interest and dividend income	\$ 16,567	\$ 10,248	\$ 92,243	\$ 82,477
Other income	0	285	0	996
Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	(18,077)	(4,851)	(66,492)	(64,412)
Net realised gain/(loss) on financial derivative instruments	25,675	(9,960)	5,030	32,096
Net realised gain/(loss) on foreign currency	(737)	(1,230)	1,585	(3,581)
Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	(16,220)	(6,532)	27,632	136,901
Net change in unrealised appreciation/(depreciation) on financial derivative instruments	10,377	39,158	(20,712)	351
Net change in unrealised appreciation/(depreciation) on foreign currency	(5,860)	(839)	513	(613)
Total Investment Income/(Loss)	11,725	26,279	39,799	184,215
Operating Expenses				
Management fee	(2,299)	(1,949)	(10,829)	(11,191)
Service fee	(11)	(12)	(13)	(17)
Trail fee	(26)	(26)	(97)	(121)
Other expenses	0	0	(41)	(19)
Total Expenses	(2,336)	(1,987)	(10,980)	(11,348)
Reimbursement by Investment Advisors	0	1	0	0
Net Operating Expenses	(2,336)	(1,986)	(10,980)	(11,348)
Net Investment Income/(Loss)	9,389	24,293	28,819	172,867
Finance Costs				
Interest expense	(350)	(173)	(611)	(394)
Credit facility expense	0	0	(228)	(350)
Distributions to Redeemable Participating Shareholders	(1,917)	(1,208)	(27,766)	(26,056)
Net Equalisation Credits and (Charges)	(48)	44	1,046	65
Total Finance Costs	(2,315)	(1,337)	(27,559)	(26,735)
Profit/(Loss) for the Period before Tax	7,074	22,956	1,260	146,132
Withholding taxes on dividends and other investment income	(153)	(3)	(69)	0
Capital Gains Tax	0	0	0	0
Profit/(Loss) for the Period after Tax	6,921	22,953	1,191	146,132
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	\$ 6,921	\$ 22,953	\$ 1,191	\$ 146,132

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Global High Yield Bond ESG Fund	Global Investment Grade Credit Fund		Global Investment Grade Credit ESG Fund		Global Low Duration Real Return Fund	
Period from 17-Jun-2024 to 30-Jun-2024	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023
\$ 21	\$ 222,052	\$ 213,040	\$ 48,929	\$ 32,154	\$ 24,639	\$ 26,758
0	0	3,970	0	0	0	0
0	(234,761)	(320,703)	(65,200)	(38,347)	(18,854)	(22,734)
2	(51,169)	31,909	(17,057)	(11,095)	1,795	19,436
(5)	1,191	(10,330)	155	(293)	(968)	72
5	69,362	483,163	(6,215)	55,391	(7,646)	35,544
5	(80,499)	69,898	(16,874)	1,426	8,091	(20,176)
0	(1,902)	(1,441)	(356)	(179)	169	338
28	(75,726)	469,506	(56,618)	39,057	7,226	39,238
(2)	(32,337)	(35,438)	(5,679)	(4,209)	(3,238)	(4,389)
0	(838)	(1,200)	0	0	(8)	(12)
0	(541)	(591)	(1,174)	(798)	0	0
0	(68)	(70)	(1)	(1)	(1)	(1)
(2)	(33,784)	(37,299)	(6,854)	(5,008)	(3,247)	(4,402)
0	451	445	0	0	0	0
(2)	(33,333)	(36,854)	(6,854)	(5,008)	(3,247)	(4,402)
26	(109,059)	432,652	(63,472)	34,049	3,979	34,836
0	(640)	(989)	(3,571)	(3,342)	(16,981)	(8,678)
0	0	0	0	0	0	0
0	(52,555)	(49,362)	(13,489)	(7,612)	(2,657)	(3,796)
0	(7,393)	482	483	(440)	1,172	(29)
0	(60,588)	(49,869)	(16,577)	(11,394)	(18,466)	(12,503)
26	(169,647)	382,783	(80,049)	22,655	(14,487)	22,333
0	(103)	(188)	30	(56)	16	(46)
0	0	0	0	0	0	0
26	(169,750)	382,595	(80,019)	22,599	(14,471)	22,287
\$ 26	\$ (169,750)	\$ 382,595	\$ (80,019)	\$ 22,599	\$ (14,471)	\$ 22,287

Statement of Operations (Cont.)

(Amounts in thousands)	Global Real Return Fund		Income Fund	
	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period from 30-Jun-2024	Period Ended 30-Jun-2023
Income				
Interest and dividend income	\$ 25,003	\$ 29,916	\$ 2,031,317	\$ 1,539,543
Other income	0	1,734	0	0
Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	(31,534)	(65,319)	(823,916)	(890,181)
Net realised gain/(loss) on financial derivative instruments	25,222	15,092	(203,745)	866,814
Net realised gain/(loss) on foreign currency	(1,065)	(3,548)	11,180	(34,847)
Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	(54,610)	129,216	(704,341)	977,376
Net change in unrealised appreciation/(depreciation) on financial derivative instruments	10,118	(11,965)	102,408	(257,063)
Net change in unrealised appreciation/(depreciation) on foreign currency	2,683	736	13,949	36,810
Total Investment Income/(Loss)	(24,183)	95,862	426,852	2,238,452
Operating Expenses				
Management fee	(7,184)	(8,243)	(352,531)	(287,322)
Service fee	(104)	(152)	(7,247)	(6,709)
Trail fee	(88)	(103)	(20,611)	(15,644)
Other expenses	(1)	(2)	(1,845)	(1,729)
Total Expenses	(7,377)	(8,500)	(382,234)	(311,404)
Reimbursement by Investment Advisors	0	0	506	499
Net Operating Expenses	(7,377)	(8,500)	(381,728)	(310,905)
Net Investment Income/(Loss)	(31,560)	87,362	45,124	1,927,547
Finance Costs				
Interest expense	(29,278)	(19,567)	(6,148)	(8,155)
Credit facility expense	0	0	0	0
Distributions to Redeemable Participating Shareholders	(10,651)	(16,743)	(1,232,307)	(968,561)
Net Equalisation Credits and (Charges)	4,361	46	15,660	(2,574)
Total Finance Costs	(35,568)	(36,264)	(1,222,795)	(979,290)
Profit/(Loss) for the Period before Tax	(67,128)	51,098	(1,177,671)	948,257
Withholding taxes on dividends and other investment income	16	(1)	(2,091)	(8,186)
Capital Gains Tax	0	0	0	(443)
Profit/(Loss) for the Period after Tax	(67,112)	51,097	(1,179,762)	939,628
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	\$ (67,112)	\$ 51,097	\$ (1,179,762)	\$ 939,628

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

Income Fund II		Inflation Multi-Asset Fund		Low Average Duration Fund		Low Duration Global Investment Grade Credit Fund	
Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023
\$ 5,754	\$ 2,160	\$ 2,709	\$ 4,991	\$ 20,688	\$ 21,660	\$ 22,082	\$ 14,194
0	0	0	2	0	447	0	0
(394)	(190)	(4,397)	(2,963)	(8,813)	(18,982)	(7,127)	(5,391)
(2,638)	(405)	(134)	616	(2,558)	(7,707)	(4,127)	127
(161)	122	738	1,000	(172)	9	(159)	(334)
(1,765)	886	(704)	7,057	440	19,793	(9,854)	10,639
(2,044)	(69)	5,396	(4,752)	5,944	1,302	(7,366)	2,379
2	24	(24)	72	(130)	(417)	(128)	(66)
(1,246)	2,528	3,584	6,023	15,399	16,105	(6,679)	21,548
(1,466)	(531)	(1,332)	(2,281)	(2,113)	(2,723)	(2,383)	(1,994)
0	0	0	0	(20)	(32)	0	0
0	0	(14)	(21)	(15)	(25)	0	0
(1)	(2)	0	0	0	(1)	0	0
(1,467)	(533)	(1,346)	(2,302)	(2,148)	(2,781)	(2,383)	(1,994)
0	0	0	0	64	83	0	0
(1,467)	(533)	(1,346)	(2,302)	(2,084)	(2,698)	(2,383)	(1,994)
(2,713)	1,995	2,238	3,721	13,315	13,407	(9,062)	19,554
(77)	(71)	(660)	(64)	(3,254)	(3,162)	(609)	(532)
0	0	0	0	0	0	0	0
(6,018)	(1,680)	(245)	(323)	(867)	(879)	(462)	(248)
202	58	66	(4)	82	(99)	0	(2)
(5,893)	(1,693)	(839)	(391)	(4,039)	(4,140)	(1,071)	(782)
(8,606)	302	1,399	3,330	9,276	9,267	(10,133)	18,772
10	(28)	(109)	(181)	(52)	(20)	(29)	(40)
0	0	0	0	(92)	0	0	0
(8,596)	274	1,290	3,149	9,132	9,247	(10,162)	18,732
\$ (8,596)	\$ 274	\$ 1,290	\$ 3,149	\$ 9,132	\$ 9,247	\$ (10,162)	\$ 18,732

Statement of Operations (Cont.)

(Amounts in thousands)	Low Duration Income Fund		Low Duration Opportunities Fund	
	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023
Income				
Interest and dividend income	\$ 60,538	\$ 31,699	\$ 17,912	\$ 23,132
Other income	0	0	0	0
Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	(6,159)	(17,630)	(12,954)	(20,610)
Net realised gain/(loss) on financial derivative instruments	2,051	10,780	7,850	(1,233)
Net realised gain/(loss) on foreign currency	1,007	(423)	421	8,451
Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	(38,535)	23,985	(1,040)	34,966
Net change in unrealised appreciation/(depreciation) on financial derivative instruments	7,383	23,185	9,013	40,725
Net change in unrealised appreciation/(depreciation) on foreign currency	841	558	(334)	76
Total Investment Income/(Loss)	27,126	72,154	20,868	85,507
Operating Expenses		0		
Management fee	(6,786)	(4,028)	(1,827)	(2,886)
Service fee	0	0	(5)	(8)
Trail fee	(19)	0	0	0
Other expenses	(1)	(1)	0	(1)
Total Expenses	(6,806)	(4,029)	(1,832)	(2,895)
Reimbursement by Investment Advisors	0	0	95	106
Net Operating Expenses	(6,806)	(4,029)	(1,737)	(2,789)
Net Investment Income/(Loss)	20,320	68,125	19,131	82,718
Finance Costs				
Interest expense	(202)	(275)	(146)	(269)
Credit facility expense	0	0	0	0
Distributions to Redeemable Participating Shareholders	(13,140)	(2,284)	(8,663)	(4,241)
Net Equalisation Credits and (Charges)	357	224	(395)	(255)
Total Finance Costs	(12,985)	(2,335)	(9,204)	(4,765)
Profit/(Loss) for the Period before Tax	7,335	65,790	9,927	77,953
Withholding taxes on dividends and other investment income	11	(3)	(42)	89
Capital Gains Tax	0	0	(80)	0
Profit/(Loss) for the Period after Tax	7,346	65,787	9,805	78,042
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	\$ 7,346	\$ 65,787	\$ 9,805	\$ 78,042

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

Low Duration Opportunities ESG Fund		PIMCO MLP & Energy Infrastructure Fund		Mortgage Opportunities Fund		StocksPLUS™ Fund	
Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023
\$ 131	\$ 103	\$ 2,634	\$ 2,443	\$ 31,637	\$ 23,325	\$ 58,602	\$ 31,119
0	0	0	0	0	6	0	36
3	20	2,921	1,586	(3,576)	(58,626)	(5,065)	(16,459)
34	(47)	6,895	3,968	(5,459)	10,480	246,538	109,846
1	(4)	(1)	22	683	(1,185)	(307)	(370)
(101)	(6)	3,173	(3,390)	(5,551)	66,020	(24,634)	24,785
41	37	1,678	771	3,981	(11,895)	49,713	85,329
(3)	(1)	(3)	6	43	1,457	(106)	8
106	102	17,297	5,406	21,758	29,582	324,741	234,294
(14)	(13)	(552)	(565)	(4,090)	(2,614)	(8,070)	(4,906)
0	0	0	0	(46)	(44)	(49)	(37)
0	0	0	0	0	(4)	0	0
0	0	0	0	0	0	(73)	(5)
(14)	(13)	(552)	(565)	(4,136)	(2,662)	(8,192)	(4,948)
0	0	0	0	0	0	0	0
(14)	(13)	(552)	(565)	(4,136)	(2,662)	(8,192)	(4,948)
92	89	16,745	4,841	17,622	26,920	316,549	229,346
(3)	0	(23)	(20)	(566)	(7,636)	(877)	(184)
0	0	0	0	0	0	0	0
(1)	(1)	(710)	(658)	(2,362)	(1,407)	(802)	(434)
0	0	(10)	(35)	(630)	(450)	(1)	7
(4)	(1)	(743)	(713)	(3,558)	(9,493)	(1,680)	(611)
88	88	16,002	4,128	14,064	17,427	314,869	228,735
2	0	(187)	(333)	0	0	(41)	1
0	0	0	0	0	0	0	0
90	88	15,815	3,795	14,064	17,427	314,828	228,736
\$ 90	\$ 88	\$ 15,815	\$ 3,795	\$ 14,064	\$ 17,427	\$ 314,828	\$ 228,736

Statement of Operations (Cont.)

(Amounts in thousands)	PIMCO StocksPLUS™ AR Fund		Strategic Income Fund	
	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023
Income				
Interest and dividend income	\$ 254	\$ 207	\$ 12,427	\$ 12,823
Other income	0	0	0	0
Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	(86)	(46)	(1,857)	(6,895)
Net realised gain/(loss) on financial derivative instruments	1,185	686	(4,117)	10,817
Net realised gain/(loss) on foreign currency	3	(22)	(99)	(522)
Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	(135)	13	2,336	11,162
Net change in unrealised appreciation/(depreciation) on financial derivative instruments	419	886	(1,034)	(3,915)
Net change in unrealised appreciation/(depreciation) on foreign currency	(1)	0	53	264
Total Investment Income/(Loss)	1,639	1,724	7,709	23,734
Operating Expenses				
Management fee	(39)	(36)	(2,965)	(3,208)
Service fee	0	0	0	0
Trail fee	0	0	0	0
Other expenses	0	0	(46)	(46)
Total Expenses	(39)	(36)	(3,011)	(3,254)
Reimbursement by Investment Advisors	1	1	0	0
Net Operating Expenses	(38)	(35)	(3,011)	(3,254)
Net Investment Income/(Loss)	1,601	1,689	4,698	20,480
Finance Costs				
Interest expense	0	0	(729)	(117)
Credit facility expense	0	0	0	0
Distributions to Redeemable Participating Shareholders	0	0	(3,049)	(2,691)
Net Equalisation Credits and (Charges)	0	0	(671)	(62)
Total Finance Costs	0	0	(4,449)	(2,870)
Profit/(Loss) for the Period before Tax	1,601	1,689	249	17,610
Withholding taxes on dividends and other investment income	1	0	(585)	(704)
Capital Gains Tax	0	0	(27)	(5)
Profit/(Loss) for the Period after Tax	1,602	1,689	(363)	16,901
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	\$ 1,602	\$ 1,689	\$ (363)	\$ 16,901

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

Total Return Bond Fund		PIMCO TRENDS Managed Futures Strategy Fund		UK Corporate Bond Fund		UK Long Term Corporate Bond Fund	
Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023
\$ 93,009	\$ 84,744	\$ 5,848	\$ 9,305	£ 7,167	£ 7,122	£ 7,860	£ 6,796
0	4,080	0	0	0	30	0	83
(79,254)	(54,618)	(587)	2,055	(17,962)	(8,084)	(3,555)	(13,392)
(2,726)	(7,773)	1,834	(28,724)	975	4,123	1,414	2,534
(374)	(2,910)	(394)	(1,749)	332	(10)	439	27
(56,223)	117,352	(3,478)	(6,449)	10,128	(3,359)	(12,271)	(2,332)
25,638	(29,541)	(5,980)	15,082	(82)	(2,489)	(2,270)	(1,462)
(306)	219	(26)	95	(549)	(65)	(658)	(31)
(20,236)	111,553	(2,783)	(10,385)	9	(2,732)	(9,041)	(7,777)
(15,406)	(16,143)	(1,334)	(2,635)	(547)	(671)	(747)	(721)
(705)	(873)	(8)	(5)	0	0	0	0
(429)	(446)	0	0	0	0	0	0
(18)	(20)	0	0	0	0	0	0
(16,558)	(17,482)	(1,342)	(2,640)	(547)	(671)	(747)	(721)
0	0	38	44	33	5	0	0
(16,558)	(17,482)	(1,304)	(2,596)	(514)	(666)	(747)	(721)
(36,794)	94,071	(4,087)	(12,981)	(505)	(3,398)	(9,788)	(8,498)
(3,031)	(500)	(40)	(216)	(430)	(317)	(122)	(141)
0	0	0	0	0	0	0	0
(11,560)	(10,113)	(744)	(1,312)	(4,768)	(3,656)	(808)	(797)
437	(16)	(129)	12	409	(161)	6	(7)
(14,154)	(10,629)	(913)	(1,516)	(4,789)	(4,134)	(924)	(945)
(50,948)	83,442	(5,000)	(14,497)	(5,294)	(7,532)	(10,712)	(9,443)
274	(192)	0	0	0	0	0	0
0	0	0	0	0	0	0	0
(50,674)	83,250	(5,000)	(14,497)	(5,294)	(7,532)	(10,712)	(9,443)
\$ (50,674)	\$ 83,250	\$ (5,000)	\$ (14,497)	£ (5,294)	£ (7,532)	£ (10,712)	£ (9,443)

Statement of Operations (Cont.)

(Amounts in thousands)	US High Yield Bond Fund		US Investment Grade Corporate Bond Fund	
	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023
Income				
Interest and dividend income	\$ 60,475	\$ 61,723	\$ 11,857	\$ 9,367
Other income	0	365	0	0
Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	(43,133)	(62,031)	(3,702)	(4,417)
Net realised gain/(loss) on financial derivative instruments	2,346	12,692	976	1,316
Net realised gain/(loss) on foreign currency	4	42	(21)	210
Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	30,308	107,278	(4,490)	8,433
Net change in unrealised appreciation/(depreciation) on financial derivative instruments	(8,836)	(2,449)	(4,965)	3,982
Net change in unrealised appreciation/(depreciation) on foreign currency	(9)	(33)	15	(65)
Total Investment Income/(Loss)	41,155	117,587	(330)	18,826
Operating Expenses				
Management fee	(6,133)	(6,895)	(1,481)	(1,212)
Service fee	(431)	(471)	0	0
Trail fee	0	0	0	0
Other expenses	(1)	(1)	0	0
Total Expenses	(6,565)	(7,367)	(1,481)	(1,212)
Reimbursement by Investment Advisors	0	0	0	0
Net Operating Expenses	(6,565)	(7,367)	(1,481)	(1,212)
Net Investment Income/(Loss)	34,590	110,220	(1,811)	17,614
Finance Costs				
Interest expense	(206)	(151)	(282)	(36)
Credit facility expense	(144)	(254)	0	0
Distributions to Redeemable Participating Shareholders	(9,626)	(10,534)	(2,217)	(1,917)
Net Equalisation Credits and (Charges)	(292)	115	(90)	89
Total Finance Costs	(10,268)	(10,824)	(2,589)	(1,864)
Profit/(Loss) for the Period before Tax	24,322	99,396	(4,400)	15,750
Withholding taxes on dividends and other investment income	0	0	(27)	(39)
Capital Gains Tax	0	0	0	0
Profit/(Loss) for the Period after Tax	24,322	99,396	(4,427)	15,711
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	\$ 24,322	\$ 99,396	\$ (4,427)	\$ 15,711

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

* The Company Total for the financial period ended 30 June 2024 and financial period ended 30 June 2023 has been adjusted to eliminate cross investments. Please refer to Note 10 in the Notes to the Financial Statements for details of cross investments.

US Short-Term Fund		Company Total*	
Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023
\$ 51,490	\$ 47,173	\$ 4,462,387	\$ 3,621,191
0	0	11	23,737
(3,887)	(28,034)	(2,286,659)	(3,311,905)
(1,192)	2,688	337,677	833,179
61	(876)	(9,708)	(90,477)
6,047	44,606	(940,773)	3,658,223
8,679	(3,479)	(171,471)	744,967
(42)	(18)	(182,425)	47,262
61,156	62,060	1,209,039	5,526,177
(3,773)	(4,354)	(713,705)	(660,693)
(14)	(24)	(11,497)	(11,708)
0	0	(24,223)	(19,017)
(1)	(1)	(3,366)	(2,639)
(3,788)	(4,379)	(752,791)	(694,057)
330	371	4,414	5,159
(3,458)	(4,008)	(748,377)	(688,898)
57,698	58,052	460,662	4,837,279
(59)	(231)	(119,434)	(92,810)
0	0	(576)	(604)
(20,022)	(15,308)	(1,660,370)	(1,342,840)
9	(44)	14,543	(7,256)
(20,072)	(15,583)	(1,765,837)	(1,443,510)
37,626	42,469	(1,305,175)	3,393,769
(4)	0	(16,185)	(14,296)
0	0	602	(1,134)
37,622	42,469	(1,320,758)	3,378,339
\$ 37,622	\$ 42,469	\$ (1,320,758)	\$ 3,378,339

PIMCO Capital Securities Fund		PIMCO Climate Bond Fund		Commodity Real Return Fund		PIMCO Credit Opportunities Bond Fund	
Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023
\$ 5,137,886	\$ 5,721,591	\$ 262,316	\$ 292,655	\$ 858,902	\$ 1,369,877	\$ 100,063	\$ 97,153
564,042	1,152,469	70,397	95,287	121,200	235,884	30,059	4,461
3,998	4,901	4	2	0	0	0	0
(1,070,705)	(1,317,218)	(30,331)	(106,394)	(202,412)	(518,107)	(10,371)	(5,449)
0	0	0	0	0	0	0	0
69,717	(111,741)	(6,894)	7,974	20,875	(114,488)	690	3,631
\$ 4,704,938	\$ 5,450,002	\$ 295,492	\$ 289,524	\$ 798,565	\$ 973,166	\$ 120,441	\$ 99,796
Dynamic Bond Fund		Dynamic Multi-Asset Fund		Emerging Local Bond Fund		Emerging Local Bond ESG Fund	
Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023
\$ 3,445,573	\$ 3,483,601	€ 3,262,045	€ 5,115,170	\$ 2,880,941	\$ 1,919,668	\$ 102,408	\$ 6,609
276,243	187,421	117,536	263,195	571,824	1,046,430	23,992	446
647	705	15	35	1,134	1,071	2	2
(274,257)	(513,546)	(944,187)	(1,054,085)	(685,823)	(376,800)	(8,688)	0
0	0	0	0	0	0	0	0
50,747	209,112	62,330	(66,104)	(95,846)	195,074	(4,327)	635
\$ 3,498,953	\$ 3,367,293	€ 2,497,739	€ 4,258,211	\$ 2,672,230	\$ 2,785,443	\$ 113,387	\$ 7,692
PIMCO Emerging Markets Opportunities Fund		Emerging Markets Short-Term Local Currency Fund		PIMCO ESG Income Fund		Euro Bond Fund	
Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023
\$ 282,790	\$ 205,131	\$ 19,946	\$ 20,937	\$ 271,208	\$ 237,961	€ 1,671,713	€ 1,913,275
41,575	38,588	2,624	2,533	78,839	109,092	252,091	242,427
38	22	0	0	770	432	0	0
(12,038)	(24,892)	(5,024)	(4,403)	(55,284)	(93,899)	(325,231)	(444,809)
0	0	0	0	0	0	0	0
6,584	11,719	(150)	1,016	(6,911)	1,106	(30,729)	42,668
\$ 318,949	\$ 230,568	\$ 17,396	\$ 20,083	\$ 288,622	\$ 254,692	€ 1,567,844	€ 1,753,561

Statement of Changes in Net Assets (Cont.)

(Amounts in thousands)	Euro Credit Fund		Euro Income Bond Fund		Euro Long Average Duration Fund	
	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023
Net Assets at the Beginning of the Period	€ 537,186	€ 610,008	€ 1,387,227	€ 1,352,980	€ 923,969	€ 110,048
Proceeds from shares issued	47,495	84,231	244,798	130,742	326,914	362,362
Proceeds from reinvestment of distributions	0	0	8	13	0	0
Payments on shares redeemed	(68,698)	(101,995)	(157,742)	(249,609)	(11,098)	(26,818)
Notional exchange rate adjustment	0	0	0	0	0	0
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	(1,222)	17,695	1,322	28,044	(82,477)	4,373
Net Assets at the End of the Period	€ 514,761	€ 609,939	€ 1,475,613	€ 1,262,170	€ 1,157,308	€ 449,965
	Global Bond Fund		Global Bond ESG Fund		Global Bond Ex-US Fund	
	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023
Net Assets at the Beginning of the Period	\$ 13,077,262	\$ 11,420,112	\$ 3,561,180	\$ 3,106,190	\$ 800,126	\$ 716,022
Proceeds from shares issued	4,182,289	3,108,542	824,189	814,491	199,931	79,619
Proceeds from reinvestment of distributions	2,819	1,646	6,611	3,499	737	454
Payments on shares redeemed	(1,777,721)	(2,235,847)	(366,321)	(627,987)	(123,419)	(88,472)
Notional exchange rate adjustment	0	0	0	0	0	0
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	(141,590)	317,257	(132,835)	48,641	6,921	22,953
Net Assets at the End of the Period	\$ 15,343,059	\$ 12,611,710	\$ 3,892,824	\$ 3,344,834	\$ 884,296	\$ 730,576
	Global Low Duration Real Return Fund		Global Real Return Fund		Income Fund	
	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period from 30-Jun-2024	Period Ended 30-Jun-2023
Net Assets at the Beginning of the Period	\$ 1,177,052	\$ 1,364,375	\$ 2,381,093	\$ 2,571,862	\$ 70,543,117	\$ 57,980,327
Proceeds from shares issued	34,476	254,055	208,918	270,535	17,869,038	13,763,965
Proceeds from reinvestment of distributions	1	13	1,675	1,724	96,671	77,852
Payments on shares redeemed	(189,071)	(387,573)	(360,788)	(384,549)	(8,495,910)	(8,234,205)
Notional exchange rate adjustment	0	0	0	0	0	0
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	(14,471)	22,287	(67,112)	51,097	(1,179,762)	939,628
Net Assets at the End of the Period	\$ 1,007,987	\$ 1,253,157	\$ 2,163,786	\$ 2,510,669	\$ 78,833,154	\$ 64,527,567

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

Euro Short-Term Fund		PIMCO European High Yield Bond Fund		PIMCO European Short-Term Opportunities Fund		Global Advantage Fund	
Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023
€ 193,514	€ 353,095	€ 367,767	€ 174,162	€ 130,610	€ 211,172	\$ 432,290	\$ 410,459
75,099	23,762	28,137	108,227	842,813	25,909	5,198	2,120
0	0	0	0	0	0	0	0
(65,469)	(167,912)	(61,954)	(65,889)	(37,013)	(90,342)	(1,410)	(6,904)
0	0	0	0	0	0	0	0
4,564	4,414	8,033	8,173	5,697	1,139	(14,933)	5,940
€ 207,708	€ 213,359	€ 341,983	€ 224,673	€ 942,107	€ 147,878	\$ 421,145	\$ 411,615
Global High Yield Bond Fund		Global High Yield Bond ESG Fund		Global Investment Grade Credit Fund		Global Investment Grade Credit ESG Fund	
Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period from 17-Jun-2024 to 30-Jun-2024		Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023
\$ 2,980,250	\$ 3,102,868	\$ 0		\$ 10,713,722	\$ 10,538,341	\$ 2,170,207	\$ 1,369,890
551,142	494,510	9,752		1,267,841	2,744,657	357,317	754,616
2,021	1,377	0		1,786	2,085	26	12
(528,635)	(675,051)	0		(2,684,286)	(3,174,827)	(230,070)	(327,768)
0	0	0		0	0	0	0
1,191	146,132	26		(169,750)	382,595	(80,019)	22,599
\$ 3,005,969	\$ 3,069,836	\$ 9,778		\$ 9,129,313	\$ 10,492,851	\$ 2,217,461	\$ 1,819,349
Income Fund II		Inflation Multi-Asset Fund		Low Average Duration Fund		Low Duration Global Investment Grade Credit Fund	
Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023
\$ 125,160	\$ 56,623	\$ 253,248	\$ 403,078	\$ 809,845	\$ 1,072,758	\$ 972,843	\$ 654,749
193,217	86,951	8,759	13,707	85,604	71,088	107,723	159,600
27	17	72	73	317	306	313	172
(71,064)	(46,148)	(55,016)	(95,829)	(160,490)	(267,387)	(151,676)	(35,036)
0	0	0	0	0	0	0	0
(8,596)	274	1,290	3,149	9,132	9,247	(10,162)	18,732
\$ 238,744	\$ 97,717	\$ 208,353	\$ 324,178	\$ 744,408	\$ 886,012	\$ 919,041	\$ 798,217

Statement of Changes in Net Assets (Cont.)

(Amounts in thousands)	Low Duration Income Fund		Low Duration Opportunities Fund		Low Duration Opportunities ESG Fund	
	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023
Net Assets at the Beginning of the Period	\$ 2,030,305	\$ 1,084,380	\$ 787,624	\$ 1,345,781	\$ 5,221	\$ 4,928
Proceeds from shares issued	418,268	437,266	7,705	248,767	0	0
Proceeds from reinvestment of distributions	50	58	1,215	1,437	1	1
Payments on shares redeemed	(159,531)	(132,106)	(76,281)	(552,650)	0	0
Notional exchange rate adjustment	0	0	0	0	0	0
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	7,346	65,787	9,805	78,042	90	88
Net Assets at the End of the Period	\$ 2,296,438	\$ 1,455,385	\$ 730,068	\$ 1,121,377	\$ 5,312	\$ 5,017

	Strategic Income Fund		Total Return Bond Fund		PIMCO TRENDS Managed Futures Strategy Fund	
	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023
Net Assets at the Beginning of the Period	\$ 449,949	\$ 506,557	\$ 4,420,051	\$ 4,150,717	\$ 240,346	\$ 435,924
Proceeds from shares issued	52,703	20,350	489,293	670,578	31,019	111,465
Proceeds from reinvestment of distributions	10	13	6,618	5,200	5	4
Payments on shares redeemed	(49,425)	(81,885)	(738,585)	(583,376)	(42,571)	(230,532)
Notional exchange rate adjustment	0	0	0	0	0	0
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	(363)	16,901	(50,674)	83,250	(5,000)	(14,497)
Net Assets at the End of the Period	\$ 452,874	\$ 461,936	\$ 4,126,703	\$ 4,326,369	\$ 223,799	\$ 302,364

	US Short-Term Fund		Company Total*	
	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023
Net Assets at the Beginning of the Period	\$ 1,854,206	\$ 2,310,115	\$ 165,102,555	\$ 151,524,519
Proceeds from shares issued	349,961	328,573	37,086,911	32,330,533
Proceeds from reinvestment of distributions	16,999	12,934	159,888	131,146
Payments on shares redeemed	(262,569)	(627,187)	(24,340,921)	(29,325,755)
Notional exchange rate adjustment	0	0	(282,036)	265,492
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	37,622	42,469	(1,320,758)	3,378,339
Net Assets at the End of the Period	\$ 1,996,219	\$ 2,066,904	\$ 176,405,639	\$ 158,304,274

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

* The Company Total for the financial period ended 30 June 2024 and financial period ended 30 June 2023 has been adjusted to eliminate cross investments. Please refer to Note 10 in the Notes to the Financial Statements for details of cross investments.

PIMCO MLP & Energy Infrastructure Fund		Mortgage Opportunities Fund		StocksPLUS™ Fund		PIMCO StocksPLUS™ AR Fund	
Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023
\$ 98,493	\$ 120,137	\$ 925,256	\$ 849,148	\$ 1,962,988	\$ 1,008,739	\$ 11,175	\$ 9,528
13,281	4,956	360,999	82,072	1,769,769	825,580	553	1,073
2	2	432	198	794	429	0	0
(15,113)	(31,799)	(84,444)	(328,509)	(407,848)	(259,525)	(1,207)	(743)
0	0	0	0	0	0	0	0
15,815	3,795	14,064	17,427	314,828	228,736	1,602	1,689
\$ 112,478	\$ 97,091	\$ 1,216,307	\$ 620,336	\$ 3,640,531	\$ 1,803,959	\$ 12,123	\$ 11,547

UK Corporate Bond Fund		UK Long Term Corporate Bond Fund		US High Yield Bond Fund		US Investment Grade Corporate Bond Fund	
Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023	Period Ended 30-Jun-2024	Period Ended 30-Jun-2023
£ 361,061	£ 389,173	£ 324,768	£ 325,020	\$ 1,872,887	\$ 1,984,922	\$ 480,861	\$ 388,522
17,754	35,847	19,635	1,886	237,976	289,270	122,851	144,702
0	0	1	1	1,372	1,930	33	30
(129,862)	(82,653)	(2,105)	(19,552)	(389,253)	(397,917)	(105,430)	(104,172)
0	0	0	0	0	0	0	0
(5,294)	(7,532)	(10,712)	(9,443)	24,322	99,396	(4,427)	15,711
£ 243,659	£ 334,835	£ 331,587	£ 297,912	\$ 1,747,304	\$ 1,977,601	\$ 493,888	\$ 444,793

Schedule of Investments PIMCO Asia High Yield Bond Fund

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES								SOVEREIGN ISSUES			
AUSTRALIA								Colombia Government International Bond			
CORPORATE BONDS & NOTES								8.750% due 14/11/2053 \$ 300 \$ 316 0.01			
Emeco Pty. Ltd.	AUD 11,810	\$ 7,670	0.31	5.875% due 15/05/2026	\$ 3,100	\$ 3,070	0.12	Total Colombia		6,343	0.25
6.250% due 10/07/2026				7.125% due 26/06/2031	7,000	7,042	0.28				
Perenti Finance Pty. Ltd.	\$ 400	408	0.01	New Metro Global Ltd.							
7.500% due 26/04/2029				4.500% due 02/05/2026	5,200	3,170	0.13				
Total Australia		8,078	0.32	PCPD Capital Ltd.							
				5.125% due 18/06/2026				15,384 13,321 0.54			
BERMUDA								Seazen Group Ltd.			
CORPORATE BONDS & NOTES								4.450% due 13/07/2025			
China Oil & Gas Group Ltd.	800	736	0.03	5.500% due 03/03/2025				3,400 2,801 0.11			
4.700% due 30/06/2026				5.500% due 29/06/2026				14,000 10,111 0.41			
				6.150% due 24/08/2024				1,400 1,341 0.05			
CAYMAN ISLANDS								Sunac China Holdings Ltd. (5.000% Cash or 6.000% PIK)			
CONVERTIBLE BONDS & NOTES								5.000% due 30/09/2026 (b)			
Alibaba Group Holding Ltd.	6,500	6,290	0.25	5.250% due 30/09/2027 (b)				8,972 902 0.04			
0.500% due 01/06/2031				Sunac China Holdings Ltd. (5.500% Cash or 6.500% PIK)				5.500% due 30/09/2027 (b)			
Cathay Pacific Finance Ltd.	HKD 72,000	9,660	0.39	5.500% due 30/09/2027 (b)				17,388 1,627 0.06			
2.750% due 05/02/2026				Sunac China Holdings Ltd. (5.750% Cash or 6.750% PIK)				5.750% due 30/09/2028 (b)			
JD.com, Inc.	\$ 3,500	3,292	0.13	5.750% due 30/09/2028 (b)				36,548 3,139 0.13			
0.250% due 01/06/2029				Sunac China Holdings Ltd. (6.000% Cash or 7.000% PIK)				6.000% due 30/09/2029 (b)			
Meituan				6.000% due 30/09/2029 (b)				16,429 1,229 0.05			
0.000% due 27/04/2028 (c)	14,200	12,808	0.52	Sunac China Holdings Ltd. (6.250% Cash or 7.250% PIK)				6.250% due 30/09/2030 (b)			
Sunac China Holdings Ltd.	6,370	414	0.02	6.250% due 30/09/2030 (b)				5,375 385 0.01			
1.000% due 30/09/2032				Times China Holdings Ltd.				6.600% due 02/03/2023 ^			
Wynn Macau Ltd.	11,800	12,116	0.49	6.750% due 16/07/2023 ^				7,236 206 0.01			
4.500% due 07/03/2029				VLL International, Inc.				5.750% due 28/11/2024			
Xiaomi Best Time International Ltd.	5,200	4,842	0.19	5.750% due 28/11/2024				3,285 3,236 0.13			
0.000% due 17/12/2027 (c)				Weibo Corp.				3.500% due 05/07/2024			
		49,422	1.99	3.500% due 05/07/2024				4,550 4,555 0.18			
CORPORATE BONDS & NOTES								Wynn Macau Ltd.			
Country Garden Holdings Co. Ltd.	15,517	1,358	0.05	4.875% due 01/10/2024				4,471 4,456 0.18			
3.875% due 22/10/2030 ^				5.125% due 15/12/2029				4,851 4,397 0.18			
4.200% due 06/02/2026 ^	8,300	740	0.03	5.500% due 15/01/2026				28,044 27,475 1.11			
6.150% due 17/09/2025 ^	300	26	0.00	5.500% due 01/10/2027				24,513 23,378 0.94			
eHi Car Services Ltd.	17,464	16,069	0.65	5.625% due 26/08/2028				17,730 16,639 0.67			
12.000% due 26/09/2027				Total Cayman Islands				455,876 18.35			
FWD Group Holdings Ltd.	200	199	0.01	CHILE							
5.750% due 09/07/2024	200	200	0.01	CORPORATE BONDS & NOTES							
6.375% due 13/09/2024 (e)	15,270	15,247	0.61	AES Andes S.A.				8.150% due 10/06/2055			
7.635% due 02/07/2031 (a)	22,500	22,884	0.92	8.150% due 10/06/2055				10,000 10,020 0.40			
8.045% due 15/12/2024 (e)	11,100	10,874	0.44	CHINA							
8.400% due 05/04/2029	18,400	18,819	0.76	CORPORATE BONDS & NOTES							
Geely Automobile Holdings Ltd.	8,462	8,365	0.34	Flourish Century				6.600% due			
4.000% due 09/12/2024 (e)				04/02/2022 ^ (h)				10,900 419 0.02			
Greentown China Holdings Ltd.	8,000	7,600	0.31	Greenland Global Investment Ltd. (6.875% Cash or 1.000% PIK)				6.875% due 03/07/2030 (b)			
4.700% due 29/04/2025				6.875% due 03/07/2030 (b)				7,650 841 0.03			
Health & Happiness International Holdings Ltd.	21,235	22,608	0.91	Greenland Global Investment Ltd. (8.250% Cash or 1.000% PIK)				8.250% due 22/01/2031 (b)			
13.500% due 26/06/2026				8.250% due 22/01/2031 (b)				1,246 137 0.01			
Kaisa Group Holdings Ltd.	17,900	649	0.03	New Metro Global Ltd.				4.625% due 15/10/2025			
8.500% due 30/06/2022 ^	15,750	571	0.02	4.800% due 15/12/2024				4,500 3,162 0.13			
9.375% due 30/06/2024 ^	13,200	445	0.02	Yango Group Co. Ltd.				6.900% due 31/10/2022 ^ CNY 40,000			
9.750% due 28/09/2023 ^	20,200	732	0.03	6.900% due 31/10/2022 ^				144 0.01			
10.500% due 15/01/2025 ^	9,800	355	0.01	Yango Justice International Ltd.				7.500% due 15/04/2024 ^ \$ 17,800			
10.875% due 23/07/2023 ^	6,700	243	0.01	7.500% due 15/04/2024 ^				97 0.00			
11.250% due 09/04/2022 ^	1,450	51	0.00	7.500% due 17/02/2025 ^				3,000 16 0.00			
11.700% due 11/11/2025 ^	800	29	0.00	7.875% due 04/09/2024 ^				5,800 30 0.00			
11.950% due 22/10/2022 ^	12,100	439	0.02	8.250% due 25/11/2023 ^				4,400 24 0.00			
11.950% due 12/11/2023 ^				9.250% due 15/04/2023 ^				10,900 56 0.00			
KWG Group Holdings Ltd.	16,723	1,137	0.05	Total China				7,481 0.30			
5.950% due 10/08/2025 ^				COLOMBIA							
Longfor Group Holdings Ltd.	3,000	1,973	0.08	CORPORATE BONDS & NOTES							
3.850% due 13/01/2032	14,800	10,734	0.43	Ecopetrol S.A.				5.875% due 28/05/2045			
3.950% due 16/09/2029	6,400	5,074	0.20	5.875% due 28/05/2045				8,400 6,027 0.24			
4.500% due 16/01/2028				Total Colombia				11,451 0.46			
Melco Resorts Finance Ltd.	23,760	23,290	0.94	HONG KONG							
4.875% due 06/06/2025	11,324	10,950	0.44	CORPORATE BONDS & NOTES							
5.250% due 26/04/2026	10,800	9,699	0.39	Bank of East Asia Ltd.				4.000% due 29/05/2030 (g)			
5.375% due 04/12/2029	8,250	7,883	0.32	4.000% due 29/05/2030 (g)				\$ 7,300 7,143 0.29			
5.625% due 17/07/2027	39,977	37,487	1.51	5.825% due 21/10/2025 (e)(g)				3,800 3,726 0.15			
5.750% due 21/07/2028				5.875% due 19/09/2024 (e)(g)				14,200 14,147 0.57			
MGM China Holdings Ltd.	32,155	30,656	1.23	6.750% due 27/06/2034 (g)				10,200 10,140 0.41			
4.750% due 01/02/2027				Central Plaza Development Ltd.				4.650% due 19/01/2026			
				4.650% due 19/01/2026				3,400 3,184 0.13			
				Far East Horizon Ltd.				6.625% due 16/04/2027			
				6.625% due 16/04/2027				10,000 10,044 0.40			
				Fortune Star BVI Ltd.				3.950% due 02/10/2026			
				3.950% due 02/10/2026				€ 14,824 14,466 0.58			
				5.000% due 18/05/2026				\$ 20,900 19,467 0.78			
				5.050% due 27/01/2027				8,400 7,607 0.31			
				5.950% due 19/10/2025				6,600 6,355 0.26			
				Franshion Brilliant Ltd.				3.200% due 09/04/2026			
				3.200% due 09/04/2026				3,000 2,713 0.11			
				4.250% due 23/07/2029				18,900 14,408 0.58			
				6.000% due 08/02/2026 (e)(h)				700 621 0.02			
				Fuqing Investment Management Ltd.				3.250% due 23/06/2025			
				3.250% due 23/06/2025				3,900 3,614 0.15			
				GLP China Holdings Ltd.				2.950% due 29/03/2026			
				2.950% due 29/03/2026				13,450 11,637 0.47			
				Huarong Finance Co. Ltd.				4.250% due 07/11/2027			
				4.250% due 07/11/2027				6,569 6,074 0.24			
				4.500% due 29/05/2029				7,700 6,986 0.28			
				4.625% due 03/06/2026				13,577 13,088 0.53			
				4.750% due 27/04/2027				19,500 18,403 0.74			
				4.875% due 22/11/2026				7,180 6,929 0.28			
				5.000% due 19/11/2025				2,900 2,842 0.11			
				Lai Sun MTN Ltd.				5.000% due 28/07/2026			
				5.000% due 28/07/2026				9,100 6,047 0.24			
				Nanyang Commercial Bank Ltd.				3.800% due 20/11/2029 (g)			
				3.800% due 20/11/2029 (g)				1,000 992 0.04			
				Pingan Real Estate Capital Ltd.				3.450% due 29/07/2026			
				3.450% due 29/07/2026				3,600 3,101 0.12			
				Vanke Real Estate Hong Kong Co. Ltd.				3.150% due 12/05/2025			
				3.150% due 12/05/2025				3,900 3,363 0.14			
				3.500% due 12/11/2029				7,400 4,133 0.17			
				3.975% due 09/11/2027				24,200 15,378 0.62			
				Yanlord Land HK Co. Ltd.				5.125% due 20/05/2026			
				5.125% due 20/05/2026				11,599 9,958 0.40			
				Total Hong Kong				226,566 9.12			
				INDIA							
				CORPORATE BONDS & NOTES							
				Adani Green Energy Ltd.				4.375% due 08/09/2024			
				4.375% due 08/09/2024				4,800 4,751 0.19			
				Adani Green Energy UP Ltd.				6.700% due 12/03/2042			
				6.700% due 12/03/2042				16,200 14,983 0.60			
				Adani Ports & Special Economic Zone Ltd.				4.200% due 04/08/2027			
				4.200% due 04/08/2027				3,300 3,070 0.12			
				4.375% due 03/07/2029				3,400 3,047 0.12			
				Adani Renewable Energy RJ Ltd.				4.625% due 15/10/2039			
				4.625% due 15/10/2039				3,968 3,187 0.13			
				Adani Transmission Step-One Ltd.				4.000% due 03/08/2026			
				4.000% due 03/08/2026				8,130 7,710 0.31			
				Continuum Green Energy India Pvt				7.500% due 26/06/2033			
				7.500% due 26/06/2033				9,000 8,934 0.36			

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
GMR Hyderabad International Airport Ltd. 4.750% due 02/02/2026	\$ 18,275	\$ 17,870	0.72	MAURITIUS				PHILIPPINES			
HDFC Bank Ltd. 3.700% due 25/08/2026 (e)(g)	11,068	10,283	0.41	CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES			
Indiabulls Housing Finance Ltd. 9.700% due 03/07/2027	10,800	10,592	0.43	CA Magnum Holdings 5.375% due 31/10/2026	\$ 31,160	\$ 29,733	1.19	ACEN Finance Ltd. 4.000% due 08/03/2025 (e)	\$ 7,200	\$ 4,532	0.18
IRB Infrastructure Developers Ltd. 7.110% due 11/03/2032	22,000	22,000	0.89	Greenko Dutch BV 3.850% due 29/03/2026	14,156	13,373	0.54	Globe Telecom, Inc. 4.200% due 02/08/2026 (e)	13,300	12,573	0.51
JSW Hydro Energy Ltd. 4.125% due 18/05/2031	9,842	8,751	0.35	Greenko Solar Mauritius Ltd. 5.550% due 29/01/2025	9,339	9,260	0.37	Petron Corp. 5.950% due 19/04/2026 (e)	6,260	6,074	0.25
Manappuram Finance Ltd. 7.375% due 12/05/2028	12,900	12,771	0.51	Greenko Wind Projects Mauritius Ltd. 5.500% due 06/04/2025	55,941	55,105	2.22	Royal Capital BV 5.000% due 05/02/2026 (e)	900	889	0.04
Muthoot Finance Ltd. 7.125% due 14/02/2028	17,590	17,750	0.72	India Clean Energy Holdings 4.500% due 18/04/2027	3,700	3,404	0.14	San Miguel Corp. 5.500% due 29/07/2025 (e)	14,850	14,567	0.59
Network i2i Ltd. 3.975% due 03/03/2026 (e)	8,300	7,885	0.32	India Cleantech Energy 4.700% due 10/08/2026	14,578	13,907	0.56	San Miguel Global Power Holdings Corp. 5.450% due 09/12/2026 (e)	7,875	7,313	0.29
Periama Holdings LLC 5.650% due 15/01/2025 (e)	7,700	7,658	0.31	India Green Power Holdings 4.000% due 22/02/2027	7,935	7,415	0.30	San Miguel Global Power Holdings Corp. 5.700% due 21/01/2026 (e)	3,754	3,589	0.14
ReNew Wind Energy AP2 4.500% due 14/07/2028	25,588	23,249	0.94	Total Mauritius		137,287	5.52	San Miguel Global Power Holdings Corp. 5.950% due 05/05/2025 (e)	9,000	8,896	0.36
Shriram Finance Ltd. 6.625% due 22/04/2027	8,500	8,515	0.34					San Miguel Global Power Holdings Corp. 7.000% due 21/10/2025 (e)	16,884	16,739	0.67
Total India		239,427	9.64	MEXICO				Total Philippines		75,172	3.03
INDONESIA				CORPORATE BONDS & NOTES				SINGAPORE			
CORPORATE BONDS & NOTES				Banco Mercantil del Norte S.A. 6.750% due 27/09/2024 (e)(g)	15,200	15,128	0.61	CORPORATE BONDS & NOTES			
Adaro Indonesia PT 4.250% due 31/10/2024	10,674	10,591	0.43	BBVA Bancomer S.A. 8.125% due 08/01/2039 (g)(i)	10,300	10,437	0.42	Cathaylife Singapore Pte Ltd. 5.950% due 05/07/2034 (a)	12,600	12,642	0.51
Bank Negara Indonesia Persero Tbk PT 3.750% due 30/03/2026 (g)	12,354	11,815	0.47	Trust Fibra Uno 7.375% due 13/02/2034	7,500	7,408	0.30	Clean Renewable Power Mauritius Pte. Ltd. 4.250% due 25/03/2027	6,482	6,049	0.24
3.400% due 24/03/2027 (e)(g)	15,300	14,217	0.57	Total Mexico		32,973	1.33	Continuum Energy Aura Pte Ltd. 9.500% due 24/02/2027	10,200	10,485	0.42
Bukit Makmur Mandiri Utama PT 7.750% due 10/02/2026	12,256	12,168	0.49	MONGOLIA				GLP Pte. Ltd. 3.875% due 04/06/2025	22,575	20,925	0.84
Cikarang Listrindo Tbk PT 4.950% due 14/09/2026	443	432	0.02	SOVEREIGN ISSUES				4.500% due 17/05/2026 (e)	7,400	4,588	0.18
Indika Energy Tbk PT 8.750% due 07/05/2029	6,700	6,695	0.27	Mongolia Government International Bond 3.500% due 07/07/2027	1,800	1,623	0.07	4.600% due 29/06/2027 (e)	7,000	4,342	0.18
Japfa Comfeed Indonesia Tbk PT 5.375% due 23/03/2026	9,100	8,686	0.35	4.450% due 07/07/2031	9,200	7,769	0.31	Medco Bell Pte. Ltd. 6.375% due 30/01/2027	16,567	16,295	0.66
Pakuwon Jati Tbk PT 4.875% due 29/04/2028	8,300	7,832	0.31	5.125% due 07/04/2026	19,795	19,221	0.77	Medco Laurel Tree Pte. Ltd. 6.950% due 12/11/2028	2,499	2,447	0.10
Total Indonesia		72,436	2.91	7.875% due 05/06/2029	8,000	8,190	0.33	Medco Maple Tree Pte Ltd. 8.960% due 27/04/2029	8,700	9,123	0.37
				8.650% due 19/01/2028	8,202	8,570	0.35	Medco Oak Tree Pte. Ltd. 7.375% due 14/05/2026	6,946	7,010	0.28
				Total Mongolia		45,373	1.83	TML Holdings Pte. Ltd. 4.350% due 09/06/2026	4,000	3,861	0.16
				NETHERLANDS				Yinson Production Financial Services Pte Ltd. 9.625% due 03/05/2029	5,000	4,988	0.20
				CORPORATE BONDS & NOTES				Total Singapore		102,755	4.14
				ING Groep NV 8.000% due 16/05/2030 (e)(g)	6,100	6,228	0.25	SOVEREIGN ISSUES			
				Mong Duong Finance Holdings BV 5.125% due 07/05/2029	21,385	20,343	0.82	Singapore Government International Bond 3.250% due 01/06/2054	SGD 18,328	14,015	0.56
				Prosus NV 4.193% due 19/01/2032	8,500	7,502	0.30	Total Singapore		116,770	4.70
				4.987% due 19/01/2052	6,000	4,692	0.19				
				Yinson Boronia Production BV 8.947% due 31/07/2042	12,400	12,530	0.50	SOUTH AFRICA			
				Total Netherlands		51,295	2.06	CONVERTIBLE BONDS & NOTES			
				PAKISTAN				Sasol Financing USA LLC 4.500% due 08/11/2027	\$ 7,000	6,312	0.25
				SOVEREIGN ISSUES				SOUTH KOREA			
				Pakistan Global Sukuk Programme Co. Ltd. 7.950% due 31/01/2029	5,206	4,659	0.19	CONVERTIBLE BONDS & NOTES			
				Pakistan Government International Bond 6.000% due 08/04/2026	47,171	42,635	1.72	LG Chem Ltd. 1.250% due 18/07/2028	3,800	3,616	0.15
				6.875% due 05/12/2027	52,257	45,301	1.82	POSCO Holdings, Inc. 0.000% due 01/09/2026 (c)	€ 8,400	9,023	0.36
				7.375% due 08/04/2031	10,400	8,227	0.33	Total South Korea		25,072	1.01
				8.250% due 30/09/2025	9,235	8,819	0.36				
				8.875% due 08/04/2051	12,900	9,727	0.39	CORPORATE BONDS & NOTES			
				Pakistan Water & Power Development Authority 7.500% due 04/06/2031	9,000	6,800	0.27	Tongyang Life Insurance Co. Ltd. 5.250% due 22/09/2025 (e)	\$ 12,700	12,433	0.50
				Total Pakistan		126,168	5.08	Total South Korea		25,072	1.01
				PERU				SRI LANKA			
				CORPORATE BONDS & NOTES				SOVEREIGN ISSUES			
				Banco de Credito del Peru S.A. 3.125% due 01/07/2030 (g)	3,000	2,892	0.12	Sri Lanka Government International Bond 5.750% due 18/04/2023 ^	21,512	12,369	0.50
								6.200% due 11/05/2027 ^	25,800	15,208	0.61
								6.350% due 28/06/2024 ^	10,500	6,059	0.24

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

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
6.750% due 18/04/2028 ^	\$ 9,000	\$ 5,314	0.21	Brandywine Operating Partnership LP				NWD MTN Ltd.			
6.825% due 18/07/2026 ^	4,500	2,674	0.11	8.875% due 12/04/2029	\$ 100	\$ 104	0.00	4.125% due 18/07/2029 \$	891	694	0.03
6.850% due 14/03/2024 ^	66,171	38,488	1.55	Cantor Fitzgerald LP				Peak RE BVI Holding Ltd.			
6.850% due 03/11/2025 ^	39,900	23,650	0.95	7.200% due 12/12/2028	6,200	6,379	0.26	5.350% due			
7.550% due 28/03/2030 ^	4,450	2,585	0.11	Citigroup, Inc.				28/10/2025 (e)	7,270	7,062	0.28
7.850% due 14/03/2029 ^	20,600	12,267	0.49	7.125% due 15/08/2029 (e)	6,000	5,998	0.24	RKPF Overseas Ltd.			
Total Sri Lanka		118,614	4.77	Freedom Mortgage Holdings LLC				5.125% due 26/07/2026	16,550	5,236	0.21
THAILAND				9.125% due 15/05/2031	6,100	5,943	0.24	5.200% due 12/01/2026	10,900	3,597	0.14
CORPORATE BONDS & NOTES						34,548	1.39	Star Energy Geothermal Wayang Windu Ltd.			
Bangkok Bank PCL				U.S. TREASURY OBLIGATIONS				6.750% due 24/04/2033	7,830	7,883	0.32
5.000% due 23/09/2025 (e)(g)	23,300	22,737	0.92	U.S. Treasury Bonds				Studio City Finance Ltd.			
Kasikornbank PCL				1.875% due 15/11/2051	2,700	1,568	0.06	5.000% due 15/01/2029	17,300	15,242	0.61
5.275% due 14/10/2025 (e)(g)	30,357	29,634	1.19	U.S. Treasury Inflation Protected Securities (d)				6.000% due 15/07/2025	12,163	12,141	0.49
Total Thailand		52,371	2.11	0.125% due 15/01/2032	51,572	44,669	1.80	6.500% due 15/01/2028	7,967	7,575	0.31
TURKEY						46,237	1.86	Total Virgin Islands (British)		194,280	7.82
CORPORATE BONDS & NOTES				Total United States		80,785	3.25	SHORT-TERM INSTRUMENTS			
Mersin Uluslararası Liman Isletmeciligi A/S				VIETNAM				SHORT-TERM NOTES			
8.250% due 15/11/2028	6,100	6,254	0.25	SOVEREIGN ISSUES				China Hongqiao Group Ltd.			
UNITED KINGDOM				Vietnam Debt & Asset Trading Corp.				7.750% due 27/03/2025	9,100	9,157	0.37
CORPORATE BONDS & NOTES				1.000% due 10/10/2025	1,300	1,196	0.05	Yango Justice International Ltd.			
Diamond Ltd.				Vietnam Government International Bond				10.250% due			
7.950% due 28/07/2026	7,000	7,097	0.28	5.500% due 12/03/2028	888	841	0.03	15/09/2022 ^	4,500	23	0.00
Lloyds Banking Group PLC				Total Vietnam		2,037	0.08	Total Short-Term Instruments		9,180	0.37
8.000% due 27/09/2029 (e)(g)	6,100	6,251	0.25	VIRGIN ISLANDS (BRITISH)				Total Transferable Securities	\$ 2,345,204	94.38	
Standard Chartered PLC				CORPORATE BONDS & NOTES							
4.300% due 19/08/2028 (e)(g)	18,600	15,569	0.63	CAS Capital Ltd.							
4.750% due 14/01/2031 (e)(g)	8,300	8,664	0.28	4.000% due 12/07/2026 (e)	15,100	14,137	0.57				
6.000% due 26/07/2025 (e)(g)(i)	18,100	17,898	0.72	Central Plaza Development Ltd.							
7.750% due 15/08/2027 (e)(g)(i)	56,400	57,088	2.30	3.850% due 14/07/2025	3,700	3,516	0.14				
7.875% due 08/03/2030 (e)(g)	10,800	10,847	0.44	5.750% due 14/11/2024 (e)	1,500	1,476	0.06	Fund (f)	13,083,621	130,385	5.25
Vedanta Resources Finance PLC				Champion Path Holdings Ltd.				PIMCO Specialty Funds			
13.875% due 21/01/2027	9,400	9,304	0.37	4.500% due 27/01/2026	17,700	16,954	0.68	Ireland p.l.c. - PIMCO			
13.875% due 09/12/2028	37,457	36,087	1.45	4.850% due 27/01/2028	9,100	8,287	0.33	China Bond Fund (f)	744,048	10,248	0.41
Vedanta Resources Ltd.				Easy Tactic Ltd.							
13.875% due 09/12/2028	7,332	7,022	0.28	6.500% due 11/07/2025	1,722	56	0.00				
Total United Kingdom		174,027	7.00	6.500% due 11/07/2027	55,964	1,860	0.08				
UNITED STATES				6.500% due 11/07/2028	45,794	1,558	0.06	EXCHANGE-TRADED FUNDS			
CORPORATE BONDS & NOTES				LS Finance Ltd.				PIMCO ETFs plc -			
AES Corp.				4.800% due 18/06/2026	2,300	2,105	0.08	PIMCO US Dollar			
7.600% due 15/01/2055	2,450	2,482	0.10	NWD Finance BVI Ltd.				Short Maturity			
Bayer U.S. Finance LLC				4.125% due 10/03/2028 (e)	23,655	14,388	0.58	UCITS ETF (f)	48,700	4,872	0.20
6.500% due 21/11/2033	6,600	6,754	0.27	4.800% due 29/07/2024 (e)	6,100	2,613	0.11	Total Investment Funds	\$ 145,505	5.86	
6.875% due 21/11/2053	6,700	6,888	0.28	5.250% due 22/03/2026 (e)	32,800	26,732	1.08				
				6.150% due 16/03/2025 (e)	42,800	41,168	1.66				

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
U.S. Treasury 2-Year Note September Futures	Long	09/2024	159	\$ 55	0.00
U.S. Treasury 5-Year Note September Futures	Long	09/2024	1,487	894	0.04
U.S. Treasury 10-Year Note September Futures	Long	09/2024	42	52	0.00
U.S. Treasury 30-Year Bond September Futures	Long	09/2024	390	367	0.01
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2024	67	(41)	0.00
				\$ 1,327	0.05
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 1,327	0.05

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
iTraxx Europe Main 41 5-Year Index	(1.000)%	20/06/2029	€ 110,800	\$ 360	0.02

INTEREST RATE SWAPS

Pay/ Receive	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.000%	18/09/2029	£ 44,600	\$ (257)	(0.01)
Pay ⁽³⁾	1-Day INR-MIBOR Compounded-OIS	6.250	18/09/2029	INR 2,327,210	(36)	0.00
Receive ⁽³⁾	1-Day SGD-SIBCSORA Compounded-OIS	2.750	18/09/2029	SGD 32,880	(105)	0.00
Receive ⁽³⁾	1-Day SGD-SIBCSORA Compounded-OIS	3.000	18/09/2034	14,974	(70)	0.00
Receive ⁽³⁾	1-Day THB-THORON Compounded-OIS	2.250	18/09/2029	THB 1,935,300	521	0.02
Receive	1-Day THB-THORON Compounded-OIS	2.418	17/04/2029	552,000	4	0.00
Receive ⁽³⁾	1-Day THB-THORON Compounded-OIS	2.500	18/09/2029	3,431,870	(464)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	0.750	16/06/2031	\$ 19,400	(224)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.250	15/12/2026	37,550	(280)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.250	15/06/2032	13,300	(9)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.500	15/12/2031	2,400	89	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/12/2051	39,300	1,003	0.04
Receive	1-Day USD-SOFR Compounded-OIS	2.450	20/12/2024	118,200	829	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	5,600	81	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	1,900	(23)	0.00
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	57,100	243	0.01
Receive	6-Month AUD-BBR-BBSW	4.500	20/03/2029	AUD 105,500	(575)	(0.02)
Pay	6-Month AUD-BBR-BBSW	4.500	20/03/2034	105,500	1,853	0.07
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.750	18/09/2029	€ 15,900	232	0.01
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.750	18/09/2034	400	0	0.00
					\$ 2,812	0.11
Total Centrally Cleared Financial Derivative Instruments					\$ 3,172	0.13

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

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

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

PURCHASED OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BPS	Call - OTC USD versus CNH	CNH 7.275	06/12/2024	206	\$ 25	\$ 52	0.01
	Call - OTC USD versus CNH	7.325	06/12/2024	167	21	32	0.00
	Call - OTC USD versus CNH	7.350	06/12/2024	215	20	39	0.00
	Call - OTC USD versus CNH	7.400	06/12/2024	251	23	36	0.00
	Call - OTC USD versus CNH	7.325	14/01/2025	214	21	35	0.00
	Call - OTC USD versus CNH	7.400	14/01/2025	250	20	31	0.00
	Call - OTC USD versus CNH	7.400	23/01/2025	250	24	32	0.00
BRC	Call - OTC USD versus CNH	7.300	14/02/2025	111	12	17	0.00
CBK	Call - OTC USD versus CNH	7.300	14/01/2025	250	26	47	0.01
	Call - OTC USD versus CNH	7.450	14/02/2025	250	24	28	0.00
MBC	Call - OTC USD versus CNH	7.300	14/02/2025	18	2	3	0.00
	Call - OTC USD versus CNH	7.375	14/02/2025	241	23	33	0.00
SCX	Call - OTC USD versus CNH	7.300	14/02/2025	83	8	13	0.00
					\$ 249	\$ 398	0.02

(1) Notional Amount represents the number of contracts.

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

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BPS	South Korea Government International Bond	(1.000)%	20/12/2033	\$ 9,300	\$ (452)	\$ 40	\$ (412)	(0.02)
BRC	South Korea Government International Bond	(1.000)	20/06/2029	53,400	(1,560)	25	(1,535)	(0.06)
MYC	Indonesia Government International Bond	(1.000)	20/06/2029	62,800	(582)	(32)	(614)	(0.02)
					\$ (2,594)	\$ 33	\$ (2,561)	(0.10)

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

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽²⁾

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BPS	Longfor Group Holdings Ltd.	1.000%	20/06/2026	\$ 9,500	\$ (155)	\$ (907)	\$ (1,062)	(0.04)
CBK	Vietnam Government International Bond	1.000	20/12/2027	9,100	(263)	296	33	0.00
GST	Alibaba Group Holding Ltd.	1.000	20/06/2029	24,800	131	(25)	106	0.00
					\$ (287)	\$ (636)	\$ (923)	(0.04)

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

CROSS-CURRENCY SWAPS

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
JPM	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Plus 0.053% based on the notional amount of currency received	Floating rate equal to 3-Month PHP-LIBOR based on the notional amount of currency delivered	18/09/2029	\$ 55,883	PHP 3,285,920	\$ (95)	\$ (515)	\$ (610)	(0.02)

INTEREST RATE SWAPS

Counterparty	Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BPS	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.500%	18/09/2029	MYR 132,020	\$ 224	\$ (43)	\$ 181	0.01
JPM	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.750	18/09/2029	125,060	(135)	5	(130)	(0.01)
						\$ 89	\$ (38)	\$ 51	0.00

- (1) This instrument has a forward starting effective date.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	AUD 13,239	\$ 8,821	\$ 0	\$ (21)	\$ (21)	0.00
	07/2024	NZD 242	148	1	0	1	0.00
	07/2024	\$ 51	NZD 83	0	0	0	0.00
BOA	08/2024	NZD 83	\$ 51	0	0	0	0.00
	07/2024	€ 55,544	60,304	775	0	775	0.03
	07/2024	HKD 2,827	362	0	0	0	0.00
	07/2024	\$ 26,975	SGD 36,614	41	0	41	0.00
	08/2024	SGD 36,560	\$ 26,975	0	(41)	(41)	0.00
BPS	02/2025	CNH 3,200	448	2	0	2	0.00
	07/2024	IDR 213,317,627	13,032	0	(6)	(6)	0.00
	07/2024	\$ 7,645	AUD 11,473	18	0	18	0.00
	08/2024	AUD 11,473	\$ 7,651	0	(18)	(18)	0.00
	09/2024	CNH 70,140	9,777	114	0	114	0.00
	09/2024	TWD 1,782	55	0	0	0	0.00
	10/2024	CNH 302	42	1	0	1	0.00
	12/2024	\$ 816	CNH 5,852	0	(5)	(5)	0.00
BRC	01/2025	CNH 6,329	\$ 886	6	0	6	0.00
	08/2024	TRY 400	11	0	0	0	0.00
	09/2024	1,065	29	0	(2)	(2)	0.00
	09/2024	\$ 10,335	TRY 369,863	76	0	76	0.00
CBK	02/2025	448	CNH 3,198	0	(2)	(2)	0.00
	07/2024	£ 448	\$ 569	3	0	3	0.00
	07/2024	THB 4,708	129	0	0	0	0.00
	07/2024	\$ 1,167	AUD 1,766	13	0	13	0.00
	07/2024	1,052	€ 981	0	0	0	0.00
	09/2024	TWD 679	\$ 21	0	0	0	0.00
	09/2024	\$ 20,230	INR 1,691,262	16	(8)	8	0.00
DUB	09/2024	399	PHP 23,468	2	0	2	0.00
	01/2025	886	CNH 6,325	0	(7)	(7)	0.00
	07/2024	MYR 61,569	\$ 13,059	0	(2)	(2)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
GLM	07/2024	\$ 12,803	MYR 60,302	\$ 0	\$ (11)	\$ (11)	0.00
JPM	07/2024	CNY 1,363	\$ 192	2	0	2	0.00
	07/2024	SGD 36,470	27,080	170	0	170	0.01
	07/2024	\$ 10,445	CNY 74,490	0	(112)	(112)	0.00
	07/2024	13,317	IDR 215,981,063	0	(118)	(118)	0.00
	08/2024	CNY 74,537	\$ 10,445	3	0	3	0.00
	08/2024	NZD 159	97	0	0	0	0.00
	08/2024	\$ 2,762	TRY 96,951	24	0	24	0.00
	09/2024	TWD 1,156	\$ 36	0	0	0	0.00
	09/2024	\$ 2,753	INR 230,688	7	0	7	0.00
	10/2024	CNH 62,998	\$ 8,805	102	0	102	0.00
	12/2024	5,855	816	4	0	4	0.00
MBC	07/2024	¥ 664,639	4,250	118	0	118	0.01
	07/2024	SGD 91	67	0	0	0	0.00
	07/2024	\$ 567	£ 448	0	0	0	0.00
	08/2024	£ 448	\$ 567	1	0	1	0.00
MYI	07/2024	€ 171	183	0	0	0	0.00
	07/2024	SGD 107	79	0	0	0	0.00
	07/2024	\$ 81	CHF 73	0	0	0	0.00
	07/2024	217	£ 171	0	0	0	0.00
	09/2024	TWD 460	\$ 14	0	0	0	0.00
	09/2024	\$ 1,841	INR 153,983	1	0	1	0.00
SCX	07/2024	CNY 73,075	\$ 10,276	142	0	142	0.01
	07/2024	\$ 58,459	€ 54,563	19	0	19	0.00
	08/2024	€ 54,563	\$ 58,545	0	(19)	(19)	0.00
	09/2024	CNH 48,682	6,786	79	0	79	0.00
	09/2024	TWD 669	21	0	0	0	0.00
	09/2024	\$ 12,489	INR 1,045,295	19	0	19	0.00
	09/2024	400	PHP 23,442	1	0	1	0.00
				\$ 1,760	\$ (372)	\$ 1,388	0.06

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional AUD (Hedged) Income and Investor AUD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	AUD 1,284	\$ 855	\$ 0	\$ (2)	\$ (2)	0.00
	07/2024	\$ 1,690	AUD 2,538	6	0	6	0.00
	08/2024	856	1,284	2	0	2	0.00
BOA	07/2024	7	10	0	0	0	0.00
BPS	07/2024	AUD 1,284	\$ 855	0	(2)	(2)	0.00
	08/2024	\$ 856	AUD 1,284	2	0	2	0.00
BRC	07/2024	751	1,135	7	0	7	0.00
MBC	07/2024	AUD 22	\$ 15	0	0	0	0.00
	07/2024	\$ 63	AUD 95	0	0	0	0.00
				\$ 17	\$ (4)	\$ 13	0.00

As at 30 June 2024, the Institutional CHF (Hedged) Accumulation, Institutional CHF (Hedged) Income, E Class CHF (Hedged) Accumulation and E Class CHF (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 1,899	CHF 1,708	\$ 2	\$ 0	\$ 2	0.00
BRC	07/2024	CHF 5	\$ 5	0	0	0	0.00
	07/2024	\$ 39	CHF 35	0	0	0	0.00
CBK	07/2024	CHF 16	\$ 17	0	0	0	0.00
	07/2024	\$ 163	CHF 149	2	0	2	0.00
MBC	07/2024	CHF 46	\$ 51	0	0	0	0.00
	07/2024	\$ 1,558	CHF 1,403	3	0	3	0.00
MYI	07/2024	CHF 38	\$ 43	0	0	0	0.00
SCX	07/2024	\$ 135	CHF 121	0	0	0	0.00
UAG	07/2024	CHF 1,712	\$ 1,908	3	0	3	0.00
	07/2024	\$ 1,885	CHF 1,704	11	0	11	0.00
	08/2024	1,908	1,706	0	(3)	(3)	0.00
				\$ 21	\$ (3)	\$ 18	0.00

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

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Income, E Class EUR (Hedged) Accumulation and E Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 193	\$ 209	\$ 2	\$ 0	\$ 2	0.00
	07/2024	\$ 170,342	€ 156,898	0	(2,187)	(2,187)	(0.10)
BPS	07/2024	€ 146,594	\$ 156,797	0	(315)	(315)	(0.01)
	07/2024	\$ 173,421	€ 160,164	0	(1,765)	(1,765)	(0.07)
BRC	08/2024	157,518	147,053	316	0	316	0.01
	07/2024	€ 1,124	\$ 1,202	0	(2)	(2)	0.00
	07/2024	\$ 141,903	€ 131,039	0	(1,461)	(1,461)	(0.06)
CBK	07/2024	€ 182	\$ 196	1	0	1	0.00
	07/2024	\$ 326	€ 304	0	0	0	0.00
GLM	07/2024	126	116	0	(1)	(1)	0.00
MBC	07/2024	€ 150,476	\$ 160,904	0	(369)	(369)	(0.01)
	07/2024	\$ 342	€ 317	0	(3)	(3)	0.00
	08/2024	161,139	150,476	369	0	369	0.01
SCX	07/2024	€ 150,405	\$ 161,144	0	(53)	(53)	0.00
	07/2024	\$ 146	€ 136	0	0	0	0.00
	08/2024	161,381	150,405	51	0	51	0.00
				\$ 739	\$ (6,156)	\$ (5,417)	(0.23)

As at 30 June 2024, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	£ 53	\$ 67	\$ 0	\$ 0	\$ 0	0.00
BRC	07/2024	13	17	0	0	0	0.00
	07/2024	\$ 15	£ 12	0	0	0	0.00
CBK	07/2024	£ 14,967	\$ 18,939	18	0	18	0.01
	07/2024	\$ 462	£ 362	0	(5)	(5)	0.00
	08/2024	18,662	14,748	0	(16)	(16)	0.00
GLM	07/2024	£93	\$ 118	1	0	1	0.00
MBC	07/2024	14,883	18,833	19	0	19	0.01
	07/2024	\$ 19,059	£ 14,971	0	(133)	(133)	(0.01)
	08/2024	18,314	14,473	0	(16)	(16)	0.00
MYI	07/2024	18,248	14,327	0	(138)	(138)	(0.01)
SSB	07/2024	18,248	14,327	0	(137)	(137)	(0.01)
				\$ 38	\$ (445)	\$ (407)	(0.01)

As at 30 June 2024, the Investor RMB (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	CNH 2	\$ 0	\$ 1	\$ 0	\$ 1	0.00
BOA	07/2024	\$ 84	CNH 610	0	(1)	(1)	0.00
BRC	08/2024	84	613	0	0	0	0.00
GLM	07/2024	74	533	0	(1)	(1)	0.00
MBC	07/2024	6	43	0	0	0	0.00
SCX	07/2024	84	606	0	(1)	(1)	0.00
				\$ 1	\$ (3)	\$ (2)	0.00

As at 30 June 2024, the Institutional SGD (Hedged) Income, Investor SGD (Hedged) Income, E Class SGD (Hedged) Income and M Retail SGD (Hedged) Income II had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	SGD 15,835	\$ 11,667	\$ 0	\$ (18)	\$ (18)	0.00
	07/2024	\$ 8,617	SGD 11,630	0	(35)	(35)	0.00
	08/2024	11,694	15,849	18	0	18	0.00
BPS	07/2024	SGD 15,857	\$ 11,692	0	(9)	(9)	0.00
	08/2024	\$ 11,692	SGD 15,834	9	0	9	0.00
BRC	07/2024	76	103	0	0	0	0.00
CBK	07/2024	580	782	0	(3)	(3)	0.00
GLM	07/2024	SGD 172	\$ 128	1	0	1	0.00
	07/2024	\$ 1,551	SGD 2,088	0	(10)	(10)	0.00
MBC	07/2024	7,300	9,829	0	(47)	(47)	0.00
SCX	07/2024	8,676	11,691	0	(50)	(50)	(0.01)
UAG	07/2024	7,647	10,329	0	(26)	(26)	0.00
				\$ 28	\$ (198)	\$ (170)	(0.01)

Total OTC Financial Derivative Instruments

\$ (8,222) (0.33)

Total Investments

\$ 2,486,986 100.09

Other Current Assets & Liabilities

\$ (2,257) (0.09)

Net Assets

\$ 2,484,729 100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) When-issued security.
- (b) Payment in-kind security.
- (c) Zero coupon security.
- (d) Principal amount of security is adjusted for inflation.
- (e) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (f) Affiliated to the Fund.
- (g) Contingent convertible security.
- (h) Restricted Securities (31 December 2023: 0.04%):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Flourish Century	6.600%	04/02/2022	25/08/2021 - 27/08/2021	\$ 10,747	\$ 419	0.02
Franshion Brilliant Ltd.	6.000	08/02/2026	10/05/2024	602	621	0.02
Goldman Sachs Finance Corp. International Ltd.	0.000	10/05/2027	25/04/2024	6,600	6,439	0.26
				<u>\$ 17,949</u>	<u>\$ 7,479</u>	<u>0.30</u>

- (i) Securities with an aggregate fair value of \$19,311 (31 December 2023: \$13,246) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Cash of \$Nil (31 December 2023: \$630) has been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as 30 June 2024.

Cash of \$19,303 (31 December 2023: \$24,631) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$9,070 (31 December 2023: \$5,280) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 2,338,202	\$ 7,002	\$ 2,345,204
Investment Funds	145,505	0	0	145,505
Financial Derivative Instruments ⁽³⁾	0	(3,723)	0	(3,723)
Totals	\$ 145,505	\$ 2,334,479	\$ 7,002	\$ 2,486,986

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

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

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

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

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

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	4.700%	15/02/2024	TBD ⁽¹⁾	\$ (4,027)	\$ (4,099)	(0.16)
	4.750	15/02/2024	TBD ⁽¹⁾	(9,084)	(9,248)	(0.37)
BRC	0.500	17/06/2024	TBD ⁽¹⁾	€ (1,092)	(1,171)	(0.05)
	5.000	27/02/2024	TBD ⁽¹⁾	\$ (2,873)	(2,923)	(0.12)
MYI	0.250	18/06/2024	TBD ⁽¹⁾	€ (1,821)	(1,952)	(0.08)
Total Reverse Repurchase Agreements					\$ (19,393)	(0.78)

(1) Open maturity reverse repurchase agreement.

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

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (13)	\$ 0	\$ (13)	\$ (65)	\$ 0	\$ (65)
BOA	(1,442)	1,750	308	(661)	350	(311)
BPS	(2,690)	2,810	120	(2,780)	2,630	(150)
BRC	(2,902)	3,230	328	975	(1,700)	(725)
CBK	124	0	124	(8)	0	(8)
DUB	(2)	0	(2)	(322)	440	118
GLM	(21)	0	(21)	87	0	87
GST	106	0	106	205	0	205
IND	N/A	N/A	N/A	183	0	183
JPM	(658)	310	(348)	(678)	850	172
MBC	(22)	0	(22)	(78)	260	182
MYC	(614)	600	(14)	N/A	N/A	N/A
MYI	(137)	260	123	785	(1,300)	(515)
SCX	201	(60)	141	47	10	57
SSB	(137)	110	(27)	132	(220)	(88)
UAG	(15)	0	(15)	746	740	1,486

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	75.39	75.37
Transferable securities dealt in on another regulated market*	18.99	13.68
Investment funds	5.86	8.71
Repurchase agreements	N/A	0.16
Financial derivative instruments dealt in on a regulated market	0.05	0.53
Centrally cleared financial derivative instruments	0.13	(0.11)
OTC financial derivative instruments	(0.33)	(0.06)
Reverse repurchase agreements	(0.78)	(0.53)

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Australia	0.32	0.81
Bermuda	0.03	N/A
Brazil	N/A	0.30
Cayman Islands	18.35	18.21
Chile	0.40	N/A
China	0.30	1.95
Colombia	0.25	0.27
France	0.46	0.75
Hong Kong	9.12	8.29
India	9.64	8.17
Indonesia	2.91	3.76
Italy	0.27	0.28
Japan	0.49	N/A
Jersey, Channel Islands	0.95	0.63
Mali Republic	0.31	0.29
Mauritius	5.52	6.77
Mexico	1.33	0.30
Mongolia	1.83	1.87
Netherlands	2.06	1.48
Oman	N/A	0.20
Pakistan	5.08	4.06
Peru	0.12	N/A
Philippines	3.03	3.62
Singapore	4.70	3.36
South Africa	0.25	0.26
South Korea	1.01	0.91
Sri Lanka	4.77	4.11
Thailand	2.11	2.45
Turkey	0.25	0.26
United Kingdom	7.00	5.25
United States	3.25	2.96
Vietnam	0.08	0.08
Virgin Islands (British)	7.82	7.40
Short-Term Instruments	0.37	0.00
Investment Funds	5.86	8.71
Repurchase Agreements	N/A	0.16
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.05	0.53

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	N/A	0.01
Credit Default Swaps on Credit Indices — Buy Protection	0.02	(0.01)
Interest Rate Swaps	0.11	(0.11)
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.02	N/A
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	(0.10)	N/A
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.04)	(0.11)
Cross-Currency Swaps	(0.02)	(0.02)
Interest Rate Swaps	0.00	0.01
Forward Foreign Currency Contracts	0.06	(0.04)
Hedged Forward Foreign Currency Contracts	(0.25)	0.10
Other Current Assets & Liabilities	(0.09)	1.72
Net Assets	100.00	100.00

Schedule of Investments Asia Strategic Interest Bond Fund

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES								COLOMBIA			
AUSTRALIA								CORPORATE BONDS & NOTES			
CORPORATE BONDS & NOTES								Ecopetrol S.A.			
Brisbane Airport Corp. Pty. Ltd.				4.875% due 06/06/2025	\$ 450	\$ 441	0.21	5.875% due 28/05/2045	\$ 700	\$ 502	0.23
5.900% due 08/03/2034	AUD 1,200	\$ 807	0.38	5.250% due 26/04/2026	1,700	1,644	0.77				
Emeco Pty. Ltd.				5.375% due 04/12/2029	200	180	0.08				
6.250% due 10/07/2026	450	292	0.13	5.750% due 21/07/2028	500	469	0.22				
Pacific National Finance Pty. Ltd.				MGM China Holdings Ltd.				FRANCE			
4.750% due 22/03/2028	\$ 600	573	0.27	4.750% due 01/02/2027	1,000	953	0.44	CORPORATE BONDS & NOTES			
Perenti Finance Pty. Ltd.				5.250% due 18/06/2025	200	198	0.09	BNP Paribas S.A.			
7.500% due 26/04/2029	500	510	0.24	7.125% due 26/06/2031	400	402	0.19	9.250% due 17/11/2027 (d)(f)	500	531	0.25
Santos Finance Ltd.				PCPD Capital Ltd.				Credit Agricole S.A.			
5.250% due 13/03/2029	400	390	0.18	5.125% due 18/06/2026	1,200	1,039	0.49	7.250% due 23/09/2028 (d)(f)	€ 600	665	0.31
WestConnex Finance Co. Pty. Ltd.				Sands China Ltd.				Total France			
6.150% due 09/10/2030	AUD 1,500	1,034	0.48	2.300% due 08/03/2027 (h)	1,000	912	0.43			1,196	0.56
Woodside Finance Ltd.				5.400% due 08/08/2028	900	882	0.41				
3.700% due 15/09/2026	\$ 1,000	962	0.45	Shui On Development Holding Ltd.							
Total Australia		4,568	2.13	5.500% due 03/03/2025	300	247	0.12				
				5.500% due 29/06/2026	400	289	0.13				
				Sunac China Holdings Ltd. (5.000% Cash or 6.000% PIK)							
				5.000% due 30/09/2026 (b)	144	17	0.01				
				Sunac China Holdings Ltd. (5.250% Cash or 6.250% PIK)							
				5.250% due 30/09/2027 (b)	268	27	0.01				
				Sunac China Holdings Ltd. (5.500% Cash or 6.500% PIK)							
				5.500% due 30/09/2027 (b)	291	27	0.01				
				Sunac China Holdings Ltd. (5.750% Cash or 6.750% PIK)							
				5.750% due 30/09/2028 (b)	1,285	110	0.05				
				Sunac China Holdings Ltd. (6.000% Cash or 7.000% PIK)							
				6.000% due 30/09/2029 (b)	434	32	0.01				
				Sunac China Holdings Ltd. (6.250% Cash or 7.250% PIK)							
				6.250% due 30/09/2030 (b)	204	15	0.01				
				Tencent Holdings Ltd.							
				3.240% due 03/06/2050	700	459	0.21				
				Weibo Corp.							
				3.975% due 11/04/2029	1,700	1,616	0.75				
				Wynne Macau Ltd.							
				5.500% due 15/01/2026	1,500	1,470	0.69				
				Wynn Macau Ltd.							
				5.500% due 01/10/2027	400	381	0.18				
				Xiaomi Best Time International Ltd.							
				5.625% due 26/08/2028	300	282	0.13				
						26,768	12.49				
				Total Cayman Islands		32,285	15.07				
				CHILE							
				CORPORATE BONDS & NOTES							
				AES Andes S.A.							
				8.150% due 10/06/2055	300	301	0.14				
				CHINA							
				CORPORATE BONDS & NOTES							
				China Life Insurance Overseas Co. Ltd.							
				3.350% due 15/08/2033	1,000	1,007	0.47				
				Flourish Century							
				6.600% due 04/02/2022 ^ (g)	1,700	65	0.03				
				Greenland Global Investment Ltd. (6.875% Cash or 1.000% PIK)							
				6.875% due 03/07/2030 (b)	1,177	130	0.06				
				Huaxin Cement International Finance Co. Ltd.							
				2.250% due 19/11/2025	600	564	0.26				
				Midea Investment Development Co. Ltd.							
				2.880% due 24/02/2027	800	754	0.35				
				New Metro Global Ltd.							
				4.625% due 15/10/2025	440	309	0.15				
				SF Holding Investment Ltd.							
				4.800% due 15/12/2024	200	176	0.08				
				Yango Group Co. Ltd.							
				2.375% due 17/11/2026	400	374	0.18				
				Yango Justice International Ltd.							
				6.900% due 31/10/2022 ^ CNY	20,000	72	0.03				
				Yunda Holding Investment Ltd.							
				7.875% due 04/09/2024 ^	\$ 700	4	0.00				
				ZhongAn Online P&C Insurance Co. Ltd.							
				2.250% due 19/08/2025	1,500	1,435	0.67				
				Total China							
						6,195	2.89				
				INDIA							
				CORPORATE BONDS & NOTES							
				Adani Electricity Mumbai Ltd.							
				3.949% due 12/02/2030	1,198	1,030	0.48				
				Adani Green Energy UP Ltd.							
				6.700% due 12/03/2042	1,000	925	0.43				
				Adani Ports & Special Economic Zone Ltd.							
				4.375% due 03/07/2029	400	358	0.17				
				Adani Transmission Step-One Ltd.							
				4.000% due 03/08/2026	1,100	1,043	0.49				
				SOVEREIGN ISSUES							
				Airport Authority Hong Kong							
				2.100% due 08/03/2026 (d)	1,100	1,036	0.48				
				Lenovo Group Ltd.							
				4.750% due 12/01/2028	850	850	0.40				
				Vanke Real Estate Hong Kong Co. Ltd.							
				3.500% due 12/11/2029	350	195	0.09				
				Yanlord Land HK Co. Ltd.							
				3.975% due 09/11/2027	1,100	699	0.33				
				Yanlord Land HK Co. Ltd.							
				5.125% due 20/05/2026	200	172	0.08				
						16,176	7.55				
				Total Hong Kong							
						18,466	8.62				
				INDIA							
				CORPORATE BONDS & NOTES							
				Adani Electricity Mumbai Ltd.							
				3.949% due 12/02/2030	1,198	1,030	0.48				
				Adani Green Energy UP Ltd.							
				6.700% due 12/03/2042	1,000	925	0.43				
				Adani Ports & Special Economic Zone Ltd.							
				4.375% due 03/07/2029	400	358	0.17				
				Adani Transmission Step-One Ltd.							
				4.000% due 03/08/2026	1,100	1,043	0.49				

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Continuum Green Energy India Pvt 7.500% due 26/06/2033	\$ 800	\$ 794	0.37	Pertamina Persero PT 4.175% due 21/01/2050	\$ 1,200	\$ 929	0.44	India Clean Energy Holdings 4.500% due 18/04/2027	\$ 200	\$ 184	0.09
GMR Hyderabad International Airport Ltd. 4.250% due 27/10/2027	1,100	1,031	0.48	6.450% due 30/05/2044	200	211	0.10	India Cleantech Energy 4.700% due 10/08/2026	1,194	1,139	0.53
HDFC Bank Ltd. 3.700% due 25/08/2026 (d)(f)	200	186	0.09	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara 6.150% due 21/05/2048	1,000	988	0.46	India Green Power Holdings 4.000% due 22/02/2027	280	262	0.12
Indiabulls Housing Finance Ltd. 9.700% due 03/07/2027	800	785	0.37	6.250% due 25/01/2049	500	498	0.23	Total Mauritius		6,834	3.19
Indian Railway Finance Corp. Ltd. 3.570% due 21/01/2032	1,000	891	0.41	Total Indonesia		12,102	5.65	MEXICO			
IRB Infrastructure Developers Ltd. 7.110% due 11/03/2032	1,600	1,600	0.75	IRELAND				CORPORATE BONDS & NOTES			
JSW Hydro Energy Ltd. 4.125% due 18/05/2031	380	338	0.16	CORPORATE BONDS & NOTES				Banco Mercantil del Norte S.A. 6.750% due 27/09/2024 (d)(f)	1,260	1,254	0.59
JSW Steel Ltd. 5.050% due 05/04/2032	900	792	0.37	SMBC Aviation Capital Finance DAC 5.450% due 03/05/2028	2,100	2,102	0.98	Trust Fibra Uno 7.375% due 13/02/2034	500	494	0.23
Manappuram Finance Ltd. 7.375% due 12/05/2028	800	792	0.37	ITALY				Total Mexico		1,748	0.82
Muthoot Finance Ltd. 7.125% due 14/02/2028	1,400	1,413	0.66	CORPORATE BONDS & NOTES				MONGOLIA			
Network iZi Ltd. 3.975% due 03/03/2026 (d)	200	190	0.09	Nexi SpA 2.125% due 30/04/2029	€ 500	485	0.23	SOVEREIGN ISSUES			
5.650% due 15/01/2025 (d)	700	696	0.32	JAPAN				Mongolia Government International Bond			
NTPC Ltd. 4.250% due 26/02/2026	400	393	0.18	CONVERTIBLE BONDS & NOTES				3.500% due 07/07/2027	350	316	0.15
Periama Holdings LLC 5.950% due 19/04/2026	1,700	1,683	0.78	Resonac Holdings Corp. 0.000% due 29/12/2028 (c)	¥ 50,000	323	0.15	4.450% due 07/07/2031	300	253	0.12
Reliance Industries Ltd. 2.875% due 12/01/2032	400	339	0.16	CORPORATE BONDS & NOTES				5.125% due 07/04/2026	300	291	0.14
ReNew Pvt Ltd. 5.875% due 05/03/2027	900	874	0.41	Mitsubishi UFJ Financial Group, Inc. 5.063% due 12/09/2025	\$ 1,700	1,697	0.79	7.875% due 05/06/2029	200	205	0.09
Shriram Finance Ltd. 4.150% due 18/07/2025	958	935	0.44	SoftBank Group Corp. 3.125% due 06/01/2025	508	498	0.24	8.650% due 19/01/2028	330	345	0.16
6.625% due 22/04/2027	700	701	0.33	7.000% due 08/07/2031 (a)	1,400	1,397	0.65	Total Mongolia		1,410	0.66
UltraTech Cement Ltd. 2.800% due 16/02/2031	700	592	0.27	Sumitomo Mitsui Trust Bank Ltd. 4.800% due 15/09/2025	1,900	1,885	0.88				
		18,381	8.58	Total Japan		5,800	2.71	NETHERLANDS			
				JERSEY, CHANNEL ISLANDS				CORPORATE BONDS & NOTES			
				CONVERTIBLE BONDS & NOTES				ING Groep NV 8.000% due 16/05/2030 (d)(f)	500	511	0.24
				Goldman Sachs Finance Corp. International Ltd. 0.000% due 10/05/2027 (c)(g)	500	488	0.23	Mong Duong Finance Holdings BV 5.125% due 07/05/2029	1,265	1,203	0.56
				CORPORATE BONDS & NOTES				Prosus NV 4.193% due 19/01/2032	500	441	0.21
				West China Cement Ltd. 4.950% due 08/07/2026	1,600	1,312	0.61	Yinson Boronia Production BV 8.947% due 31/07/2042	1,000	1,010	0.47
				Total Jersey, Channel Islands		1,800	0.84	Total Netherlands		3,165	1.48
				MALAYSIA				PAKISTAN			
				CORPORATE BONDS & NOTES				SOVEREIGN ISSUES			
				Khazanah Capital Ltd. 4.876% due 01/06/2033	300	294	0.14	Pakistan Government International Bond			
				Khazanah Global Sukuk Bhd. 4.687% due 01/06/2028	700	689	0.32	6.000% due 08/04/2026	2,450	2,214	1.03
				Misc Capital Two Labuan Ltd. 3.625% due 06/04/2025	2,600	2,562	1.19	6.875% due 05/12/2027	1,400	1,214	0.57
				Petronas Capital Ltd. 2.480% due 28/01/2032	400	333	0.16	8.250% due 30/09/2025	900	860	0.40
				3.404% due 28/04/2061	550	369	0.17	8.875% due 08/04/2051	600	452	0.21
				SOVEREIGN ISSUES		4,247	1.98	Pakistan Water & Power Development Authority 7.500% due 04/06/2031	300	227	0.11
				Export-Import Bank of Malaysia Bhd. 1.831% due 26/11/2026	700	644	0.30	Total Pakistan		4,967	2.32
				Total Malaysia		4,891	2.28	PERU			
				MAURITIUS				CORPORATE BONDS & NOTES			
				CORPORATE BONDS & NOTES				Banco de Credito del Peru S.A. 3.125% due 01/07/2030 (f)	200	193	0.09
				CA Magnum Holdings 5.375% due 31/10/2026	1,600	1,527	0.71	PHILIPPINES			
				Greenko Dutch BV 3.850% due 29/03/2026	2,730	2,578	1.20	CORPORATE BONDS & NOTES			
				Greenko Power Ltd. 4.300% due 13/12/2028	174	159	0.08	Metropolitan Bank & Trust Co. 5.500% due 06/03/2034	900	897	0.42
				Greenko Wind Projects Mauritius Ltd. 5.500% due 06/04/2025	1,000	985	0.46	San Miguel Corp. 5.500% due 29/07/2025 (d)	500	490	0.23
								San Miguel Global Power Holdings Corp. 7.000% due 21/10/2025 (d)	200	198	0.09
								Total Philippines		1,856	0.87
								SOVEREIGN ISSUES			
								Philippines Government International Bond			
								3.200% due 06/07/2046	900	646	0.30
								5.000% due 17/07/2033	400	395	0.19
								5.000% due 13/01/2037	200	197	0.09
								5.609% due 13/04/2033	600	618	0.29
								Total Philippines		3,441	1.61

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

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
POLAND				Shinhan Card Co. Ltd.				UNITED STATES			
SOVEREIGN ISSUES				2.500% due 27/01/2027				CORPORATE BONDS & NOTES			
Republic of Poland Government International Bond				5.500% due 12/03/2029				AES Corp.			
5.500% due 18/03/2024				\$ 900 \$ 875 0.41				7.600% due 15/01/2055			
SAUDI ARABIA				Tongyang Life Insurance Co. Ltd.				Bayer U.S. Finance LLC			
SOVEREIGN ISSUES				5.250% due 22/09/2025 (d)				6.500% due 21/11/2033			
Saudi Arabia Government International Bond				1,100 1,077 0.50				6.875% due 21/11/2053			
5.750% due 16/01/2024				1,100 1,075 0.50				Brandywine Operating Partnership LP			
SINGAPORE				SOVEREIGN ISSUES				8.875% due 12/04/2029			
CORPORATE BONDS & NOTES				Korea Housing Finance Corp.				Cantor Fitzgerald LP			
BOC Aviation Ltd.				4.875% due 27/08/2027				7.200% due 12/12/2028			
3.500% due 10/10/2024				600 598 0.28				Citigroup, Inc.			
Cathaylife Singapore Pte Ltd.				Korea National Oil Corp.				7.125% due 15/08/2029 (d)			
5.950% due 05/07/2024 (a)				4.875% due 03/04/2028				Freedom Mortgage Holdings LLC			
1,100 1,104 0.52				5.250% due 14/11/2026				9.125% due 15/05/2031			
Clean Renewable Power Mauritius Pte. Ltd.				2,200 2,199 1.02				9.250% due 01/02/2029			
4.250% due 25/03/2027				3,393 1.58				Hanwha Q Cells Americas Holdings Corp.			
435 406 0.19				15,973 7.45				5.000% due 27/07/2028			
GLP Pte. Ltd.				SRI LANKA				SOVEREIGN ISSUES			
3.875% due 04/06/2025				Sri Lanka Government International Bond				5.750% due 18/04/2023 ^			
1,300 1,205 0.56				5.750% due 18/04/2023 ^				900 517 0.24			
Medco Bell Pte. Ltd.				6.200% due 11/05/2027 ^				6.200% due 11/05/2027 ^			
6.375% due 30/01/2027				1,100 648 0.30				6.350% due 28/06/2024 ^			
478 470 0.22				500 289 0.14				6.750% due 18/04/2028 ^			
Medco Maple Tree Pte Ltd.				6.750% due 18/04/2028 ^				400 236 0.11			
8.960% due 27/04/2029				6.825% due 18/07/2026 ^				500 297 0.14			
500 524 0.25				6.850% due 14/03/2024 ^				1,100 640 0.30			
Medco Oak Tree Pte. Ltd.				6.850% due 03/11/2025 ^				1,300 771 0.36			
7.375% due 14/05/2026				7.850% due 14/03/2029 ^				900 536 0.25			
391 395 0.18				Total Sri Lanka				3,934 1.84			
Oversea-Chinese Banking Corp. Ltd.				THAILAND				CORPORATE BONDS & NOTES			
4.602% due 15/06/2032 (f)				Bangkok Bank PCL				4.300% due 15/06/2027			
1,800 1,763 0.82				4.300% due 15/06/2027				600 583 0.27			
Singapore Airlines Ltd.				5.300% due 21/09/2028				1,150 1,150 0.54			
5.250% due 21/03/2024				Kasikornbank PCL				5.275% due 14/10/2025 (d)(f)			
1,000 1,027 0.48				5.275% due 14/10/2025 (d)(f)				1,100 1,074 0.50			
United Overseas Bank Ltd.				5.458% due 07/03/2028				1,400 1,409 0.66			
1.750% due 16/03/2031 (f)				Total Thailand				4,216 1.97			
500 469 0.22				UNITED ARAB EMIRATES				CORPORATE BONDS & NOTES			
Yinson Production Financial Services Pte Ltd.				Masdar Abu Dhabi Future Energy Co.				4.875% due 25/07/2033			
9.625% due 03/05/2029				4.875% due 25/07/2033				800 775 0.36			
400 399 0.19				NBK SPC Ltd.				5.500% due 06/06/2030			
8,756 4.09				5.500% due 06/06/2030				1,000 1,010 0.47			
SOVEREIGN ISSUES				Total United Arab Emirates				1,785 0.83			
Singapore Government International Bond				UNITED KINGDOM				CORPORATE BONDS & NOTES			
3.250% due 01/06/2054				Diamond Ltd.				7.950% due 28/07/2026			
SGD 1,428 1,092 0.51				7.950% due 28/07/2026				1,000 1,014 0.47			
Total Singapore				HSBC Holdings PLC				8.000% due 07/03/2028 (d)(f)			
9,848 4.60				8.000% due 07/03/2028 (d)(f)				400 421 0.20			
SOUTH AFRICA				Lloyds Banking Group PLC				8.000% due 27/09/2029 (d)(f)			
CONVERTIBLE BONDS & NOTES				8.000% due 27/09/2029 (d)(f)				500 512 0.24			
Sasol Financing USA LLC				Prudential Funding Asia PLC				2.950% due 03/11/2033			
4.500% due 08/11/2027				2.950% due 03/11/2033				500 445 0.21			
\$ 600 541 0.25				Standard Chartered PLC				1.822% due 23/11/2025			
SOUTH KOREA				1.822% due 23/11/2025				1,400 1,377 0.64			
CONVERTIBLE BONDS & NOTES				3.603% due 12/01/2033				500 421 0.20			
LG Chem Ltd.				3.603% due 12/01/2033				500 419 0.19			
1.250% due 18/07/2028				4.300% due 19/08/2028 (d)(f)				500 419 0.19			
300 285 0.13				5.905% due 14/05/2035				500 496 0.23			
POSCO Holdings, Inc.				6.000% due 26/07/2025 (d)(f)				600 593 0.28			
0.000% due 01/09/2026 (c)				6.170% due 09/01/2027				1,500 1,511 0.70			
€ 600 645 0.30				6.187% due 06/07/2027				500 505 0.23			
930 0.43				7.018% due 08/02/2030				1,500 1,585 0.74			
CORPORATE BONDS & NOTES				7.750% due 15/08/2027 (d)(f)				800 810 0.38			
GS Caltex Corp.				7.875% due 08/03/2030 (d)(f)				300 301 0.14			
5.375% due 07/08/2028				Vedanta Resources Finance PLC				13.875% due 21/01/2027			
\$ 1,100 1,103 0.52				13.875% due 21/01/2027				282 279 0.13			
Hyundai Card Co. Ltd.				13.875% due 09/12/2028				882 850 0.40			
5.750% due 24/04/2029				Vedanta Resources Ltd.				13.875% due 09/12/2028			
1,600 1,612 0.75				13.875% due 09/12/2028				470 450 0.21			
KB Capital Co. Ltd.				Total United Kingdom				11,989 5.59			
1.500% due 28/10/2025				VIETNAM				SOVEREIGN ISSUES			
500 473 0.22				Vietnam Debt & Asset Trading Corp.				1.000% due 10/10/2025			
Kodit Global Co. Ltd.				1.000% due 10/10/2025				1,000 920 0.43			
4.954% due 25/05/2026				Vietnam Government International Bond				5.500% due 12/03/2028			
1,000 992 0.46				5.500% due 12/03/2028				1,850 1,753 0.82			
Kookmin Bank				Total Vietnam				2,673 1.25			
2.500% due 04/11/2030 (f)				VIRGIN ISLANDS (BRITISH)				CORPORATE BONDS & NOTES			
900 756 0.35				CORPORATE BONDS & NOTES				CAS Capital Ltd.			
LG Energy Solution Ltd.				4.000% due 12/07/2026 (d)				600 562 0.26			
5.375% due 02/07/2029 (a)				Central Plaza Development Ltd.				3.850% due 14/07/2025			
1,100 1,091 0.51				3.850% due 14/07/2025				200 190 0.09			
POSCO				Champion Path Holdings Ltd.				4.500% due 27/01/2026			
4.875% due 23/01/2027				4.500% due 27/01/2026				600 575 0.27			
400 395 0.19				Easy Tactic Ltd.				6.500% due 11/07/2027			
5.750% due 17/01/2028				6.500% due 11/07/2027				753 25 0.01			
1,000 1,013 0.47				6.500% due 11/07/2028				1,896 65 0.03			
Shinhan Bank Co. Ltd.				Joy Treasure Assets Holdings, Inc.				7.750% due 06/06/2029			
4.000% due 23/04/2029 (f)				7.750% due 06/06/2029				600 598 0.28			
200 188 0.09				NWD Finance BVI Ltd.				4.125% due 10/03/2028 (d)			
SOVEREIGN ISSUES				4.125% due 10/03/2028 (d)				850 517 0.24			
Singapore Government International Bond				4.800% due 29/07/2024 (d)				400 171 0.08			
3.250% due 01/06/2054				5.250% due 22/03/2026 (d)				2,200 1,793 0.84			
SGD 1,428 1,092 0.51				6.150% due 16/03/2025 (d)				900 866 0.40			
Total Singapore				Peak RE BVI Holding Ltd.				5.350% due 28/10/2025 (d)			
9,848 4.60				5.350% due 28/10/2025 (d)				800 777 0.36			
SOUTH AFRICA				RKPF Overseas Ltd.				5.125% due 26/07/2026			
CONVERTIBLE BONDS & NOTES				5.125% due 26/07/2026				1,000 316 0.15			
Sasol Financing USA LLC				Studio City Finance Ltd.				5.000% due 15/01/2029			
4.500% due 08/11/2027				5.000% due 15/01/2029				1,600 1,410 0.66			
\$ 600 541 0.25				6.000% due 15/07/2025				400 399 0.18			
SOUTH KOREA				6.500% due 15/01/2028				400 380 0.18			
CONVERTIBLE BONDS & NOTES				Total Virgin Islands (British)				8,644 4.03			
LG Chem Ltd.				SHORT-TERM INSTRUMENTS				SHORT-TERM NOTES			
1.250% due 18/07/2028				China Hongqiao Group Ltd.				7.750% due 27/03/2025			
300 285 0.13				7.750% due 27/03/2025				900 906 0.42			
POSCO Holdings, Inc.				Total Short-Term Instruments				906 0.42			
0.000% due 01/09/2026 (c)				Total Transferable Securities				\$ 203,811 95.13			
€ 600 645 0.30											
930 0.43											
CORPORATE BONDS & NOTES											
GS Caltex Corp.											
5.375% due 07/08/2028											
\$ 1,100 1,103 0.52											
Hyundai Card Co. Ltd.											
5.750% due 24/04/2029											
1,600 1,612 0.75											
KB Capital Co. Ltd.											
1.500% due 28/10/2025											
500 473 0.22											
Kodit Global Co. Ltd.											
4.954% due 25/05/2026											
1,000 992 0.46											
Kookmin Bank											
2.500% due 04/11/2030 (f)											
900 756 0.35											
LG Energy Solution Ltd.											
5.375% due 02/07/2029 (a)											
1,100 1,091 0.51											
POSCO											
4.875% due 23/01/2027											
400 395 0.19											
5.750% due 17/01/2028											
1,000 1,013 0.47											
Shinhan Bank Co. Ltd.											
4.000% due 23/04/2029 (f)											
200 188 0.09											

DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
INVESTMENT FUNDS				EXCHANGE-TRADED FUNDS			
COLLECTIVE INVESTMENT SCHEMES				PIMCO ETFs plc - PIMCO			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (e)	1,061,662	\$ 10,580	4.94	US Dollar Short Maturity UCITS ETF (e)	10,100	\$ 1,010	0.47
PIMCO Specialty Funds Ireland p.l.c. - PIMCO China Bond Fund (e)	1,880	26	0.01				
		<u>10,606</u>	<u>4.95</u>	Total Investment Funds		\$ 11,616	5.42

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
SSB	2.600%	28/06/2024	01/07/2024	\$ 527	U.S. Treasury Notes 1.125% due 28/02/2027	\$ (538)	\$ 527	\$ 527	0.25
Total Repurchase Agreements						\$ (538)	\$ 527	\$ 527	0.25

(1) Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/Depreciation	% of Net Assets
Euro-Bobl September Futures	Short	09/2024	6	\$ (7)	0.00
U.S. Treasury 2-Year Note September Futures	Long	09/2024	24	3	0.00
U.S. Treasury 5-Year Note September Futures	Long	09/2024	2	1	0.00
U.S. Treasury 10-Year Note September Futures	Long	09/2024	74	19	0.01
U.S. Treasury 10-Year Ultra September Futures	Long	09/2024	44	23	0.01
U.S. Treasury 30-Year Bond September Futures	Long	09/2024	40	37	0.02
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2024	15	0	0.00
				<u>\$ 76</u>	<u>0.04</u>
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 76	0.04

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/Depreciation	% of Net Assets
Mundys SpA	1.000%	20/06/2025	€ 100	\$ 1	0.00

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

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/Depreciation	% of Net Assets
iTraxx Asia Ex-Japan IG-41 5-Year Index	(1.000)%	20/06/2029	\$ 3,550	\$ (4)	0.00
iTraxx Europe Main 41 5-Year Index	(1.000)	20/06/2029	€ 8,700	27	0.01
				<u>\$ 23</u>	<u>0.01</u>

INTEREST RATE SWAPS

Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/Depreciation	% of Net Assets
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	4.000%	18/09/2029	£ 3,800	\$ (22)	(0.01)
Pay ⁽⁴⁾	1-Day INR-MIBOR Compounded-OIS	6.250	18/09/2029	INR 200,140	(3)	0.00
Receive ⁽⁴⁾	1-Day SGD-SIBCSORA Compounded-OIS	2.750	18/09/2029	SGD 2,560	(8)	0.00
Receive ⁽⁴⁾	1-Day SGD-SIBCSORA Compounded-OIS	3.000	18/09/2034	1,168	(5)	0.00
Receive ⁽⁴⁾	1-Day THB-THORON Compounded-OIS	2.250	18/09/2029	THB 146,700	39	0.02
Receive	1-Day THB-THORON Compounded-OIS	2.400	17/04/2029	41,440	1	0.00
Receive ⁽⁴⁾	1-Day THB-THORON Compounded-OIS	2.500	18/09/2029	304,060	(41)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	\$ 1,600	(18)	(0.01)
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	4,800	20	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	300	4	0.00

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

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	6-Month AUD-BBR-BBSW	0.500%	16/12/2025	AUD 800	\$ (11)	(0.01)
Receive	6-Month AUD-BBR-BBSW	4.500	20/03/2029	6,200	(71)	(0.03)
Pay	6-Month AUD-BBR-BBSW	4.500	20/03/2034	6,200	162	0.07
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.750	18/09/2034	€ 200	3	0.00
					\$ 50	0.02
Total Centrally Cleared Financial Derivative Instruments					\$ 74	0.03

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

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

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

PURCHASED OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BPS	Call - OTC USD versus CNH	CNH 7.275	06/12/2024	15	\$ 2	\$ 4	0.01
	Call - OTC USD versus CNH	7.325	06/12/2024	13	2	2	0.00
	Call - OTC USD versus CNH	7.350	06/12/2024	15	1	3	0.00
	Call - OTC USD versus CNH	7.400	06/12/2024	19	2	3	0.00
	Call - OTC USD versus CNH	7.325	14/01/2025	16	1	3	0.00
	Call - OTC USD versus CNH	7.400	14/01/2025	20	1	2	0.00
	Call - OTC USD versus CNH	7.400	23/01/2025	20	2	3	0.00
BRC	Call - OTC USD versus CNH	7.300	14/02/2025	9	1	1	0.00
CBK	Call - OTC USD versus CNH	7.300	14/01/2025	20	2	4	0.00
	Call - OTC USD versus CNH	7.450	14/02/2025	20	2	2	0.00
MBC	Call - OTC USD versus CNH	7.300	14/02/2025	1	0	0	0.00
	Call - OTC USD versus CNH	7.375	14/02/2025	19	2	3	0.00
SCX	Call - OTC USD versus CNH	7.300	14/02/2025	7	1	1	0.00
					\$ 19	\$ 31	0.01

(1) Notional Amount represents the number of contracts.

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

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BPS	South Korea Government International Bond	(1.000)%	20/12/2033	\$ 700	\$ (34)	\$ 3	\$ (31)	(0.02)
BRC	South Korea Government International Bond	(1.000)	20/06/2029	4,000	(117)	2	(115)	(0.05)
					\$ (151)	\$ 5	\$ (146)	(0.07)

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽²⁾

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BPS	Longfor Group Holdings Ltd.	1.000%	20/06/2026	\$ 600	\$ (10)	\$ (57)	\$ (67)	(0.03)
GST	Alibaba Group Holding Ltd.	1.000	20/06/2029	2,000	11	(3)	8	0.01
	Indonesia Government International Bond	1.000	20/06/2029	5,200	72	(21)	51	0.02
JPM	Philippines Government International Bond	1.000	20/06/2029	1,300	24	(6)	18	0.01
					\$ 97	\$ (87)	\$ 10	0.01

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

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

CROSS-CURRENCY SWAPS

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
JPM	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Plus 0.053% based on the notional amount of currency received	Floating rate equal to 3-Month PHP-LIBOR based on the notional amount of currency delivered	18/09/2029	\$ 4,321	PHP 254,080	\$ (7)	\$ (40)	\$ (47)	(0.03)

INTEREST RATE SWAPS

Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BPS	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.500%	18/09/2029	MYR 10,160	\$ 17	\$ (3)	\$ 14	0.01
JPM	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.750	18/09/2029	11,970	(13)	0	(13)	(0.01)
						\$ 4	\$ (3)	\$ 1	0.00

⁽¹⁾ This instrument has a forward starting effective date.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/(Depreciation)	% of Net Assets
BOA	07/2024	€ 4,290	\$ 4,658	\$ 60	\$ 0	\$ 60	0.03
	07/2024	HKD 3,622	464	0	0	0	0.00
	07/2024	\$ 56	SGD 76	0	0	0	0.00
	08/2024	SGD 75	\$ 56	0	0	0	0.00
	02/2025	CNH 257	36	0	0	0	0.00
BPS	07/2024	IDR 15,228,780	930	0	(1)	(1)	0.00
	07/2024	\$ 2,172	AUD 3,260	5	0	5	0.00
	07/2024	2,227	SGD 3,021	2	0	2	0.00
	08/2024	AUD 3,260	\$ 2,174	0	(5)	(5)	0.00
	08/2024	SGD 3,016	2,227	0	(2)	(2)	0.00
	09/2024	CNH 5,846	815	9	0	9	0.01
	09/2024	TWD 33	1	0	0	0	0.00
	12/2024	\$ 64	CNH 459	0	0	0	0.00
	01/2025	CNH 507	\$ 71	1	0	1	0.00
	BRC	07/2024	\$ 74	HKD 575	0	0	0
07/2024		3	THB 96	0	0	0	0.00
07/2024		175	TRY 5,942	2	0	2	0.00
08/2024		174	6,026	2	0	2	0.00
09/2024		49	1,781	1	0	1	0.00
CBK	02/2025	36	CNH 257	0	0	0	0.00
	07/2024	£ 39	\$ 50	0	0	0	0.00
	09/2024	TWD 35	1	0	0	0	0.00
	09/2024	\$ 1,502	INR 125,551	2	(1)	1	0.00
DUB	01/2025	71	CNH 507	0	(1)	(1)	0.00
	07/2024	MYR 4,467	\$ 947	0	0	0	0.00
FAR	07/2024	AUD 3,260	2,172	0	(5)	(5)	0.00
	07/2024	\$ 110	€ 103	0	0	0	0.00
	07/2024	309	¥ 49,235	0	(3)	(3)	0.00
GLM	08/2024	¥ 49,004	\$ 309	3	0	3	0.00
	07/2024	\$ 918	MYR 4,326	0	(1)	(1)	0.00
	08/2024	387	TRY 13,363	2	0	2	0.00
JPM	09/2024	184	6,541	1	0	1	0.00
	07/2024	SGD 2,808	\$ 2,085	13	0	13	0.01
	07/2024	\$ 283	CNY 2,019	0	(3)	(3)	0.00
	07/2024	951	IDR 15,418,923	0	(8)	(8)	0.00
	08/2024	CNY 2,020	\$ 283	0	0	0	0.00
	09/2024	\$ 204	INR 17,125	1	0	1	0.00
	10/2024	CNH 5,265	\$ 736	8	0	8	0.00
MBC	12/2024	459	64	0	0	0	0.00
	07/2024	¥ 49,277	315	9	0	9	0.00
	07/2024	SGD 158	117	0	0	0	0.00
	07/2024	\$ 4,638	€ 4,337	11	0	11	0.01
	07/2024	49	£ 39	0	0	0	0.00
	08/2024	€ 4,337	\$ 4,645	0	(10)	(10)	0.00
	08/2024	£ 39	49	0	0	0	0.00

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MYI	07/2024	€ 10	\$ 11	\$ 0	\$ 0	\$ 0	0.00
	07/2024	SGD 235	174	0	0	0	0.00
	07/2024	\$ 2	£ 1	0	0	0	0.00
SCX	09/2024	137	INR 11,431	0	0	0	0.00
	07/2024	CNY 2,018	\$ 284	4	0	4	0.00
	07/2024	\$ 16	€ 15	0	0	0	0.00
	09/2024	CNH 4,078	\$ 568	7	0	7	0.00
	09/2024	\$ 927	INR 77,598	1	0	1	0.00
SSB	09/2024	60	PHP 3,514	0	0	0	0.00
	07/2024	€ 47	\$ 51	1	0	1	0.00
				\$ 145	\$ (40)	\$ 105	0.06

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation, Investor EUR (Hedged) Income and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 9	\$ 9	\$ 0	\$ 0	\$ 0	0.00
	07/2024	\$ 2,519	€ 2,321	0	(32)	(32)	(0.02)
CBK	07/2024	11	10	0	0	0	0.00
	07/2024	€ 9	\$ 9	0	0	0	0.00
MBC	07/2024	2,152	2,302	0	(5)	(5)	0.00
	07/2024	\$ 2,093	€ 1,923	0	(32)	(32)	(0.01)
	08/2024	2,300	2,148	5	0	5	0.00
MYI	08/2024	11	10	0	0	0	0.00
	07/2024	€ 2,147	\$ 2,300	0	(1)	(1)	0.00
SCX	07/2024	\$ 2,362	€ 2,177	0	(28)	(28)	(0.01)
	08/2024	2,301	2,144	1	0	1	0.00
	07/2024	€ 2,121	\$ 2,272	0	(1)	(1)	0.00
SSB	08/2024	\$ 2,275	€ 2,121	1	0	1	0.00
	07/2024	6	5	0	0	0	0.00
UAG	07/2024			0	0	0	0.00
				\$ 7	\$ (99)	\$ (92)	(0.04)

As at 30 June 2024, the Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
CBK	07/2024	£ 134	\$ 169	\$ 0	\$ 0	\$ 0	0.00
	07/2024	\$ 155	£ 122	0	(1)	(1)	0.00
	08/2024	188	149	0	0	0	0.00
MBC	07/2024	£ 125	\$ 159	0	0	0	0.00
	07/2024	\$ 161	£ 126	0	(1)	(1)	0.00
	08/2024	159	125	0	0	0	0.00
SCX	07/2024	161	126	0	(1)	(1)	0.00
				\$ 0	\$ (3)	\$ (3)	0.00

As at 30 June 2024, the Institutional SGD (Hedged) Income and E Class SGD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	SGD 9,886	\$ 7,284	\$ 0	\$ (11)	\$ (11)	(0.01)
	07/2024	\$ 6,822	SGD 9,208	0	(29)	(29)	(0.02)
	08/2024	7,339	9,947	12	0	12	0.01
CBK	07/2024	393	529	0	(2)	(2)	0.00
GLM	07/2024	SGD 63	\$ 47	0	0	0	0.00
	07/2024	\$ 6,540	SGD 8,834	0	(22)	(22)	(0.01)
MBC	07/2024	539	728	0	(2)	(2)	0.00
MYI	07/2024	239	322	0	(1)	(1)	0.00
SCX	07/2024	6,861	9,245	0	(40)	(40)	(0.02)
UAG	07/2024	133	180	0	0	0	0.00
				\$ 12	\$ (107)	\$ (95)	(0.05)

Total OTC Financial Derivative Instruments

\$ (236) (0.11)

Total Investments

\$ 215,868 100.76

Other Current Assets & Liabilities

\$ (1,618) (0.76)

Net Assets

\$ 214,250 100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) When-issued security.
- (b) Payment in-kind security.
- (c) Zero coupon security.
- (d) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (e) Affiliated to the Fund.
- (f) Contingent convertible security.
- (g) Restricted Securities (31 December 2023: 0.32%):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Flourish Century	6.600%	04/02/2022	25/08/2021 -27/08/2021	\$ 1,676	\$ 65	0.03
Goldman Sachs Finance Corp. International Ltd.	0.000	10/05/2027	25/04/2024	500	488	0.23
				\$ 2,176	\$ 553	0.26

- (h) Security with an aggregate fair value of \$547 (31 December 2023: \$546) has been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Cash of \$1,485 (31 December 2023: \$1,422) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$320 (31 December 2023: \$320) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 203,186	\$ 625	\$ 203,811
Investment Funds	11,616	0	0	11,616
Repurchase Agreements	0	527	0	527
Financial Derivative Instruments ⁽³⁾	(7)	(79)	0	(86)
Totals	\$ 11,609	\$ 203,634	\$ 625	\$ 215,868

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

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

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

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

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

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	4.300%	22/11/2023	TBD ⁽¹⁾	\$ (503)	\$ (516)	(0.24)
Total Reverse Repurchase Agreements					\$ (516)	(0.24)

(1) Open maturity reverse repurchase agreement.

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

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ N/A	\$ N/A	\$ N/A	\$ 37	\$ 0	\$ 37
BOA	N/A	N/A	N/A	(34)	0	(34)
BPS	(55)	270	215	(95)	270	175
BRC	(109)	0	(109)	2	0	2
CBK	3	0	3	1	0	1
FAR	(5)	0	(5)	N/A	N/A	N/A
DUB	N/A	N/A	N/A	(7)	0	(7)
GLM	(20)	0	(20)	11	0	11
GST	59	(60)	(1)	120	0	120
IND	N/A	N/A	N/A	6	0	6
JPM	(31)	0	(31)	(63)	0	(63)
MBC	(22)	0	(22)	14	0	14
MYI	(1)	50	49	42	50	92
SCX	(56)	0	(56)	105	0	105
SSB	1	0	1	1	0	1
TOR	N/A	N/A	N/A	(1)	0	(1)
UAG	N/A	N/A	N/A	14	0	14

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	73.66	77.00
Transferable securities dealt in on another regulated market*	21.47	13.53
Investment funds	5.42	6.53
Repurchase agreements	0.25	0.14
Financial derivative instruments dealt in on a regulated market	0.04	0.28
Centrally cleared financial derivative instruments	0.03	0.00
OTC financial derivative instruments	(0.11)	0.09
Reverse repurchase agreements	(0.24)	(0.28)

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Australia	2.13	2.72
Brazil	N/A	0.33
Cayman Islands	15.07	14.34
Chile	0.14	N/A
China	2.89	3.87
Colombia	0.23	N/A
France	0.56	0.70
Hong Kong	8.62	7.76
India	9.00	7.24
Indonesia	5.65	6.14
Ireland	0.98	1.28
Italy	0.23	0.28
Japan	2.71	2.02
Jersey, Channel Islands	0.84	0.45
Luxembourg	N/A	0.26
Malaysia	2.28	2.78
Mauritius	3.19	4.08
Mexico	0.82	0.45
Mongolia	0.66	0.67
Netherlands	1.48	0.97
Pakistan	2.32	1.82
Peru	0.09	N/A
Philippines	1.61	1.47
Poland	0.41	N/A
Saudi Arabia	0.50	N/A
Singapore	4.60	3.36
South Africa	0.25	N/A
South Korea	7.45	10.65
Sri Lanka	1.84	1.23
Thailand	1.97	2.39
Turkey	N/A	0.24
United Arab Emirates	0.83	0.45
United Kingdom	5.59	4.36
United States	4.49	3.88
Vietnam	1.25	1.53
Virgin Islands (British)	4.03	2.81

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Short-Term Instruments	0.42	N/A
Investment Funds	5.42	6.53
Repurchase Agreements	0.25	0.14
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.04	0.28
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.01
Credit Default Swaps on Credit Indices — Buy Protection	0.01	(0.02)
Interest Rate Swaps	0.02	0.01
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.01	N/A
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	(0.07)	N/A
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	(0.04)
Cross-Currency Swaps	(0.03)	(0.03)
Interest Rate Swaps	0.00	0.01
Forward Foreign Currency Contracts	0.06	(0.04)
Hedged Forward Foreign Currency Contracts	(0.09)	0.19
Other Current Assets & Liabilities	(0.76)	2.43
Net Assets	100.00	100.00

Schedule of Investments PIMCO Balanced Income and Growth Fund

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES											
LOAN PARTICIPATIONS AND ASSIGNMENTS											
AI Silk Midco Ltd. 8.785% due 04/03/2031	€ 1,000	\$ 1,064	0.11	Santander UK Group Holdings PLC 6.833% due 21/11/2026	\$ 2,500	\$ 2,534	0.26	Uniform Mortgage-Backed Security 4.500% due 01/04/2054	\$ 6,118	\$ 5,770	0.58
CORPORATE BONDS & NOTES											
BANKING & FINANCE											
ABN AMRO Bank NV 6.875% due 22/09/2031 (h)(j)	1,600	1,739	0.18	Societe Generale S.A. 6.691% due 10/01/2034	1,900	1,961	0.20	5.000% due 01/11/2053 - 01/05/2054	22,960	22,200	2.24
AIB Group PLC 7.125% due 30/10/2029 (h)(j)	1,700	1,825	0.18	Sunac China Holdings Ltd. (5.000% Cash or 6.000% PIK) 5.000% due 30/09/2026 (c)	31	4	0.00	5.500% due 01/04/2054	7,155	7,059	0.71
Alamo Re Ltd. 16.605% due 07/06/2026	\$ 260	257	0.03	Sunac China Holdings Ltd. (5.250% Cash or 6.250% PIK) 5.250% due 30/09/2027 (c)	31	3	0.00	6.000% due 01/10/2053	8,853	8,883	0.90
Avolon Holdings Funding Ltd. 2.528% due 18/11/2027	216	194	0.02	Sunac China Holdings Ltd. (5.500% Cash or 6.500% PIK) 5.500% due 30/09/2027 (c)	62	6	0.00	6.500% due 01/11/2053 - 01/12/2053	10,983	11,187	1.13
Banca Monte dei Paschi di Siena SpA 6.750% due 02/03/2026	€ 2,000	2,168	0.22	Sunac China Holdings Ltd. (5.750% Cash or 6.750% PIK) 5.750% due 30/09/2028 (c)	94	8	0.00	Uniform Mortgage-Backed Security, TBA 3.000% due 01/08/2054	6,500	5,535	0.56
Banco Bilbao Vizcaya Argentaria S.A. 5.381% due 13/03/2029	\$ 600	602	0.06	Sunac China Holdings Ltd. (6.000% Cash or 7.000% PIK) 6.000% due 30/09/2029 (c)	94	7	0.00	3.500% due 01/08/2054	13,800	12,217	1.23
6.033% due 13/03/2035	600	599	0.06	Sunac China Holdings Ltd. (6.250% Cash or 7.250% PIK) 6.250% due 30/09/2030 (c)	44	3	0.00	4.000% due 01/08/2054	13,000	11,903	1.20
Banco Santander S.A. 5.538% due 14/03/2030	300	298	0.03	UBS Group AG 4.125% due 09/06/2033	€ 1,700	1,840	0.19	4.500% due 01/08/2054	7,900	7,450	0.75
6.753% due 14/03/2028	200	202	0.02	6.537% due 12/08/2033	\$ 3,100	3,255	0.33	5.000% due 01/07/2054	18,800	18,171	1.83
6.938% due 07/11/2033	1,200	1,312	0.13	UniCredit SpA 5.459% due 30/06/2035	1,400	1,312	0.13	5.500% due 01/08/2054	24,800	24,458	2.46
Bank of America Corp. 1.102% due 24/05/2032	€ 2,000	1,799	0.18	VICI Properties LP 3.875% due 15/02/2029	800	740	0.07	6.000% due 01/08/2054	43,300	43,407	4.37
5.875% due 15/03/2028 (h)	\$ 602	600	0.06	4.625% due 01/12/2029	800	758	0.08	6.500% due 01/07/2054 - 01/08/2054	33,600	34,195	3.44
Barclays PLC 4.347% due 08/05/2035	€ 1,600	1,719	0.17	5.750% due 01/04/2034	100	99	0.01	7.000% due 01/08/2054	2,100	2,159	0.22
4.972% due 16/05/2029	\$ 800	783	0.08	6.125% due 01/04/2054	100	96	0.01				
BPCE S.A. 7.003% due 19/10/2034	2,000	2,140	0.22	Wells Fargo & Co. 1.741% due 04/05/2030	€ 1,800	1,762	0.18				
CaixaBank S.A. 5.673% due 15/03/2030	200	199	0.02	Yango Justice International Ltd. 7.500% due 15/04/2024 ^	\$ 1,300	7	0.00				
6.037% due 15/06/2035	200	201	0.02			55,731	5.62				
Credit Agricole S.A. 6.500% due 23/09/2029 (h)(j)	€ 1,600	1,718	0.17	INDUSTRIALS				U.S. TREASURY OBLIGATIONS			
Danske Bank A/S 3.875% due 09/01/2032	1,700	1,813	0.18	American Airlines Pass-Through Trust 3.575% due 15/07/2029	386	365	0.04	U.S. Treasury Bonds 1.375% due 15/11/2040	5,700	3,599	0.37
Deutsche Bank AG 1.750% due 19/11/2030	1,900	1,792	0.18	Bayer U.S. Finance LLC 6.500% due 21/11/2033	200	205	0.02	4.000% due 15/11/2042	3,040	2,802	0.28
Erste Group Bank AG 7.000% due 15/04/2031 (h)(j)	1,600	1,687	0.17	Carvana Co. (13.000% PIK) 13.000% due 01/06/2030 (c)	1,059	1,108	0.11	4.000% due 15/11/2052	2,290	2,087	0.21
Ford Motor Credit Co. LLC 6.050% due 05/03/2031	\$ 2,600	2,604	0.26	Choice Hotels International, Inc. 5.850% due 01/08/2034 (b)	100	99	0.01	U.S. Treasury Inflation Protected Securities (g) 0.125% due 15/04/2026	8,249	7,881	0.79
HSBC Holdings PLC 6.254% due 09/03/2034	1,800	1,875	0.19	Energy Transfer LP 3.750% due 15/05/2030	2,100	1,932	0.19	0.625% due 15/02/2043	1,773	1,332	0.13
ING Groep NV 5.550% due 19/03/2035	300	296	0.03	Intelsat Jackson Holdings S.A. 6.500% due 15/03/2030	1,300	1,213	0.12	0.875% due 15/02/2047	1,559	1,172	0.12
Intesa Sanpaolo SpA 4.950% due 01/06/2042	2,700	2,019	0.20	Venture Global Calcasieu Pass LLC 3.875% due 15/08/2029	2,800	2,552	0.26	1.125% due 15/01/2033	15,261	14,126	1.42
JPMorgan Chase & Co. 2.522% due 22/04/2031	1,200	1,038	0.11			7,474	0.75	1.375% due 15/07/2033	3,200	3,023	0.31
Kaisa Group Holdings Ltd. 9.375% due 30/06/2024 ^	650	24	0.00	UTILITIES				U.S. Treasury Notes 4.375% due 30/11/2030	22,500	22,523	2.27
9.750% due 28/09/2023 ^	1,100	37	0.00	Pacific Gas & Electric Co. 2.500% due 01/02/2031	1,100	907	0.09	4.500% due 31/03/2026	5,400	5,372	0.54
11.700% due 11/11/2025 ^	250	9	0.00	5.900% due 15/06/2032	5,700	5,707	0.58	4.500% due 15/04/2027	5,500	5,493	0.55
Lloyds Banking Group PLC 3.875% due 14/05/2032	€ 1,700	1,819	0.18			6,614	0.67				
Mizuho Financial Group, Inc. 5.382% due 10/07/2030 (b)	\$ 300	300	0.03	CONVERTIBLE BONDS & NOTES				NON-AGENCY MORTGAGE-BACKED SECURITIES			
5.594% due 10/07/2035 (b)	300	299	0.03	Multiplan Corp. (6.000% Cash or 7.000% PIK) 6.000% due 15/10/2027 (c)	1,400	987	0.10	Bear Stearns Adjustable Rate Mortgage Trust 4.819% due 25/02/2036	31	27	0.00
Morgan Stanley 5.148% due 25/01/2034	€ 1,500	1,745	0.18	Sunac China Holdings Ltd. 1.000% due 30/09/2032	52	3	0.00	4.912% due 25/07/2036	90	75	0.01
Nationwide Building Society 2.972% due 16/02/2028	\$ 2,100	1,969	0.20			990	0.10	Bear Stearns Mortgage Funding Trust 5.760% due 25/04/2037	1,285	1,111	0.11
NatWest Group PLC 6.016% due 02/03/2034	1,900	1,944	0.20	U.S. GOVERNMENT AGENCIES				Cheshire PLC 7.334% due 20/08/2045	€ 1,231	1,562	0.16
Nomura Holdings, Inc. 5.594% due 02/07/2027 (b)	200	200	0.02	Fannie Mae 1.130% due 25/03/2036 (a)	95	9	0.00	Countrywide Alternative Loan Trust 5.760% due 25/07/2035	\$ 838	635	0.06
5.783% due 03/07/2034 (b)	200	199	0.02	Freddie Mac 0.000% due 15/05/2035	162	147	0.02	5.780% due 25/09/2047	168	149	0.01
6.580% due 02/07/2027 (b)	200	201	0.02	0.652% due 15/08/2043 (a)	299	34	0.00	6.000% due 25/04/2037	696	571	0.06
Panama Infrastructure Receivable Purchaser PLC 0.000% due 05/04/2032 (e)	1,700	1,111	0.11	Ginnie Mae 6.233% due 20/09/2071	6,173	6,187	0.62	Countrywide Home Loan Mortgage Pass-Through Trust 6.080% due 25/04/2035	102	87	0.01
				6.246% due 20/08/2068	745	736	0.07	Dilosk RMBS DAC 4.470% due 25/01/2063	€ 1,500	1,610	0.16
				Ginnie Mae, TBA 3.000% due 01/08/2054	2,000	1,744	0.18	Eurosail PLC 6.353% due 13/06/2045	€ 1,234	1,485	0.15
								First Horizon Alternative Mortgage Securities Trust 6.000% due 25/02/2037	\$ 44	17	0.00
								Great Hall Mortgages PLC 5.613% due 18/06/2038	€ 1,343	1,682	0.17
								5.653% due 18/06/2039	1,500	1,856	0.19
								5.813% due 18/06/2038	3,900	4,721	0.48
								HomeBanc Mortgage Trust 6.320% due 25/08/2029	\$ 239	228	0.02
								Impac CMB Trust 6.080% due 25/04/2035	152	139	0.01
								6.105% due 25/04/2035	196	174	0.02
								IndyMac Mortgage Loan Trust 5.780% due 25/04/2037	1,610	1,344	0.14
								6.020% due 25/07/2035	87	61	0.01
								Lehman XS Trust 5.860% due 25/08/2046	1,002	910	0.09
								Madison Avenue Mortgage Trust 3.294% due 15/08/2034	1,137	1,057	0.11
								MASTR Adjustable Rate Mortgages Trust 5.940% due 25/05/2037	555	225	0.02

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

DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
CPFL Energia S.A.	14,600	\$ 86	0.01	PREFERRED SECURITIES				SHORT-TERM INSTRUMENTS			
Endesa S.A.	23,380	440	0.04	Bancolumbia S.A.	35,321	\$ 291	0.03	U.S. TREASURY BILLS			
Enel SpA (d)	634,282	4,404	0.44	0.000%				5.384% due			
Energisa S.A.	17,700	145	0.01	Cia Energetica de Minas Gerais	82,810	148	0.01	15/08/2024 (b)(e)(f)	\$ 1,200	\$ 1,192	0.12
Engie Brasil Energia S.A.	12,900	103	0.01	0.000%				5.386% due			
Fortum Oyj (d)	29,717	435	0.04	Cia Paranaense de Energia	74,800	125	0.01	01/08/2024 (e)(f)	12,200	12,145	1.22
Iberdrola S.A. (d)	11,931	155	0.02	0.000%				5.388% due			
Kansai Electric Power Co., Inc. (d)	55,300	929	0.09	Gerdau S.A.	108,600	359	0.04	29/08/2024 (e)(f)	1,100	1,091	0.11
Kunlun Energy Co. Ltd.	304,000	315	0.03	0.000%				5.407% due			
Osaka Gas Co. Ltd. (d)	26,700	590	0.06	Nationwide Building Society	1,490	246	0.02	24/09/2024 (e)(f)	1,400	1,383	0.14
Power Grid Corp. of India Ltd. (d)	365,518	1,448	0.15	10.250%						15,811	1.59
Sembcorp Industries Ltd.	69,700	247	0.02	Petroleo Brasileiro S.A.	372,600	2,552	0.26	Total Short-Term Instruments		15,811	1.59
SSE PLC (d)	76,315	1,723	0.17	0.000%				Total Transferable Securities		\$ 1,088,778	109.68
Tenaga Nasional Bhd.	203,200	594	0.06	Samsung Electronics Co. Ltd.	64,293	2,952	0.30				
Tokyo Gas Co. Ltd. (d)	28,300	609	0.06	0.000%							
Verbund AG	5,308	420	0.04	REAL ESTATE INVESTMENT TRUSTS				INVESTMENT FUNDS			
Vistra Corp.	21,482	1,847	0.19	Nippon Building Fund, Inc.	34	119	0.01	COLLECTIVE INVESTMENT SCHEMES			
Zhejiang Zheneng Electric Power Co. Ltd. 'A' (d)	60,800	60	0.01	Simon Property Group, Inc.	25,459	3,865	0.39	PIMCO Select Funds			
		17,561	1.77			3,984	0.40	plc - PIMCO US Dollar			
		570,532	57.47					Short-Term Floating			
								NAV Fund (i)			
								3,996,272		39,825	4.01
								Total Investment Funds		\$ 39,825	4.01

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
DEU	5.350%	28/06/2024	01/07/2024	\$ 5,000	U.S. Treasury Bonds 5.375% due 15/02/2031	\$ (5,100)	\$ 5,000	\$ 5,002	0.50
FICC	2.600	28/06/2024	01/07/2024	761	U.S. Treasury Inflation Protected Securities	(776)	761	761	0.08
					0.625% due 15/01/2026	(1,240)	1,200	1,201	0.12
GSC	5.400	28/06/2024	01/07/2024	1,200	Ginnie Mae 5.500% due 20/11/2052	(211)	207	207	0.02
SSB	2.600	28/06/2024	01/07/2024	207	U.S. Treasury Notes 4.125% due 31/07/2028				
Total Repurchase Agreements						\$ (7,327)	\$ 7,168	\$ 7,171	0.72

(1) Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 10-Year Bond September Futures	Long	09/2024	48	\$ (33)	0.00
CAC 40 Index July Futures	Short	07/2024	5	8	0.00
E-mini S&P 500 Index September Futures	Short	09/2024	2	(2)	0.00
Euro STOXX 50 September Futures	Short	09/2024	11	2	0.00
FTSE 100 Index September Futures	Long	09/2024	24	(2)	0.00
FTSE China A50 Index July Futures	Long	07/2024	187	(12)	0.00
FTSE/JSE Index September Futures	Short	09/2024	1	0	0.00
IBEX 35 July Futures	Long	07/2024	2	(1)	0.00
Mini MSCI Emerging Markets Index September Futures	Short	09/2024	7	(2)	0.00
MSCI Singapore Index July Futures	Short	07/2024	59	(12)	0.00
OMXS30 Index July Futures	Short	07/2024	10	(1)	0.00
S&P CNX Nifty Index July Futures	Long	07/2024	16	14	0.00
S&P/Toronto Stock Exchange 60 September Futures	Long	09/2024	6	11	0.00
SPI 200 Index September Futures	Short	09/2024	7	(4)	0.00
Topix Index September Futures	Short	09/2024	15	(29)	0.00
U.S. Treasury 10-Year Note September Futures	Long	09/2024	46	16	0.00
U.S. Treasury 10-Year Ultra September Futures	Short	09/2024	53	(47)	(0.01)
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2024	42	(26)	0.00
WIG20 Index September Futures	Long	09/2024	40	23	0.00
				\$ (97)	(0.01)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (97)	(0.01)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
iTraxx Crossover 41 5-Year Index	(5.000)%	20/06/2029	€ 1,130	\$ 6	0.00
iTraxx Europe Main 41 5-Year Index	(1.000)	20/06/2029	4,770	7	0.00
				\$ 13	0.00

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-41 5-Year Index	5.000%	20/12/2028	\$ 4,455	\$ (23)	0.00
CDX.HY-42 5-Year Index	5.000	20/06/2029	25,300	(32)	(0.01)
CDX.IG-42 5-Year Index	1.000	20/06/2029	930	(1)	0.00
				\$ (56)	(0.01)

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	3.750%	18/09/2034	£ 2,400	\$ 5	0.00
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	4.000	18/09/2029	21,000	(178)	(0.02)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.050	15/12/2031	¥ 690,000	(15)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.125	12/10/2024	18,020,000	1	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.450	15/12/2051	300,000	31	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.000	21/03/2034	573,500	14	0.00
Receive ⁽⁴⁾	1-Day JPY-MUTKCALM Compounded-OIS	1.000	18/09/2034	703,900	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2029	\$ 800	(9)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2052	3,100	(64)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	2.385	08/06/2032	6,100	(69)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	2.750	21/06/2053	4,000	(91)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	5,100	(57)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.085	13/02/2034	23,920	50	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.308	21/02/2029	10,400	(85)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	26,600	157	0.02
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	27,240	44	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	19,140	(244)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	1,600	10	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	200	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	6,000	(95)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	400	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2031	3,700	52	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2031	900	35	0.00
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2031	13,100	(68)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	15,300	134	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	4,500	18	0.00
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/09/2034	200	(1)	0.00
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	100	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2036	10,100	(528)	(0.04)
Pay	1-Day USD-SOFR Compounded-OIS	3.760	23/08/2033	7,135	(39)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	10/03/2028	4,504	(16)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	30/08/2033	4,300	(21)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.830	12/10/2053	475	6	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.000	20/06/2027	7,600	(50)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	4.250	22/11/2033	1,700	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/03/2034	7,600	170	0.03
Pay	1-Year BRL-CDI	10.256	04/01/2027	BRL 19,800	(98)	(0.01)
Pay	1-Year BRL-CDI	11.604	04/01/2027	27,900	(150)	(0.01)
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.250	20/03/2034	CAD 1,700	(1)	0.00
Pay ⁽⁴⁾	3-Month CAD-CAONREPO Compounded-OIS	3.250	18/09/2034	1,300	(13)	0.00
Pay	3-Month NZD-BBR	4.750	19/06/2029	NZD 2,500	4	0.00
Pay	6-Month AUD-BBR-BBSW	4.500	20/03/2034	AUD 5,100	30	0.00
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.500	18/09/2054	€ 5,600	(102)	(0.01)
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.750	18/09/2034	300	2	0.00
Receive	28-Day MXN-TIIE	8.673	31/05/2029	MXN 600	1	0.00
Receive	28-Day MXN-TIIE	8.680	31/05/2029	1,000	2	0.00
Receive	28-Day MXN-TIIE	8.681	31/05/2029	1,300	3	0.00
Receive	28-Day MXN-TIIE	8.683	31/05/2029	500	1	0.00
Pay	28-Day MXN-TIIE	8.700	05/11/2027	63,500	(53)	(0.01)
Receive	28-Day MXN-TIIE	8.720	07/03/2029	400	1	0.00
Receive	28-Day MXN-TIIE	8.725	07/03/2029	1,000	2	0.00
Receive	28-Day MXN-TIIE	8.730	07/03/2029	600	1	0.00
Receive	28-Day MXN-TIIE	8.760	01/03/2029	1,700	3	0.00
Receive	28-Day MXN-TIIE	8.770	01/03/2029	800	1	0.00
Receive	28-Day MXN-TIIE	8.780	01/03/2029	800	1	0.00
Receive	28-Day MXN-TIIE	8.810	29/05/2031	900	2	0.00

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

Pay/Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/Depreciation	% of Net Assets
Receive		28-Day MXN-TIE	9.073%	03/06/2027	MXN 2,700	\$ 3	0.00
Receive		28-Day MXN-TIE	9.260	03/06/2027	1,600	2	0.00
Receive		28-Day MXN-TIE	9.340	03/06/2027	2,800	3	0.00
						\$ (1,258)	(0.12)
Total Centrally Cleared Financial Derivative Instruments						\$ (1,301)	(0.13)

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

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

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

WRITTEN OPTIONS

INFLATION-CAPPED OPTIONS

Counterparty	Description	Initial Index	Floating Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
GLM	Cap - OTC CPALEMU	\$ 100.151	Maximum of [(Final Index/Initial Index - 1) - 3.000%] or 0	22/06/2035	8,200	\$ (359)	\$ (291)	(0.03)

- Notional Amount represents the number of contracts.

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

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/Depreciation	Fair Value	% of Net Assets
GLM	Turkey Government International Bond	1.000%	20/06/2025	\$ 3,100	\$ (16)	\$ 18	\$ 2	0.00

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

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/Depreciation	Fair Value	% of Net Assets	
GST	CMBX.NA.AAA.10 Index	0.500%	17/11/2059	\$ 2,900	\$ (9)	\$ 1	\$ (8)	0.00	
MYC	CMBX.NA.AAA.10 Index	0.500	17/11/2059	12,200	(40)	8	(32)	(0.01)	
SAL	CMBX.NA.AAA.12 Index	0.500	17/08/2061	2,200	(22)	6	(16)	0.00	
						\$ (71)	\$ 15	\$ (56)	(0.01)

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

TOTAL RETURN SWAPS ON INDICES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/Depreciation	Fair Value	% of Net Assets
MEI	Receive	BOVESPA Index	35	0.000%	BRL 4,312	14/08/2024	\$ 0	\$ 14	\$ 14	0.00
	Receive	NDUEACWF Index	31,935	1-Month USD-LIBOR plus a specified spread	\$ 13,649	08/01/2025	0	94	94	0.01
MYI	Receive	NDUEACWF Index	19,000	1-Month USD-LIBOR plus a specified spread	8,029	19/03/2025	0	145	145	0.01
	Pay	KOSPI2 Index	2,500,000	0.000	KRW 932,060	12/09/2024	0	(25)	(25)	0.00
	Pay	SET 50 Index	19,000	0.000	THB 15,353	27/09/2024	0	3	3	0.00
	Receive	NDUEACWF Index	91,994	1-Month USD-LIBOR plus a specified spread	\$ 38,798	27/11/2024	0	762	762	0.08
	Receive	NDUEACWF Index	22,827	1-Month USD-LIBOR plus a specified spread	9,645	07/05/2025	0	175	175	0.02
	Receive	NDUEACWF Index	22,979	1-Month USD-LIBOR plus a specified spread	9,709	04/06/2025	0	179	179	0.02
						\$ 0	\$ 1,347	\$ 1,347	0.14	

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets	
AZD	07/2024	CAD 309	\$ 225	\$ 0	\$ (1)	\$ (1)	0.00	
	07/2024	NZD 6,154	3,776	26	0	26	0.00	
	07/2024	\$ 959	NZD 1,565	0	(5)	(5)	0.00	
	08/2024	NZD 1,565	\$ 959	5	0	5	0.00	
	09/2024	\$ 311	NZD 500	0	(6)	(6)	0.00	
BOA	10/2024	CNH 674	\$ 94	1	0	1	0.00	
	07/2024	KRW 1,010,450	739	4	0	4	0.00	
	07/2024	SGD 245	181	0	0	0	0.00	
	07/2024	\$ 30	€ 28	0	0	0	0.00	
	07/2024	15	KRW 20,875	0	0	0	0.00	
	07/2024	9	PLN 38	0	0	0	0.00	
	08/2024	SGD 27	\$ 20	0	0	0	0.00	
	08/2024	\$ 13	TRY 457	0	0	0	0.00	
	09/2024	SGD 135	\$ 100	0	0	0	0.00	
	09/2024	\$ 890	£ 700	0	(5)	(5)	0.00	
	09/2024	100	INR 8,371	0	0	0	0.00	
	09/2024	100	THB 3,622	0	(1)	(1)	0.00	
	BPS	07/2024	AUD 68	\$ 45	0	0	0	0.00
		07/2024	CAD 1,024	750	2	0	2	0.00
		07/2024	€ 3,349	3,626	36	0	36	0.00
07/2024		£ 18,016	23,014	240	0	240	0.02	
07/2024		KRW 1,002,878	731	1	0	1	0.00	
07/2024		PLN 29	7	0	0	0	0.00	
07/2024		SGD 322	238	0	0	0	0.00	
07/2024		\$ 5,343	AUD 8,018	12	0	12	0.00	
07/2024		1,816	BRL 9,472	0	(111)	(111)	(0.01)	
07/2024		685	¥ 107,000	0	(20)	(20)	0.00	
07/2024		15	KRW 20,719	0	0	0	0.00	
07/2024		450	PLN 1,824	3	0	3	0.00	
07/2024		181	SGD 245	0	0	0	0.00	
08/2024		AUD 8,018	\$ 5,347	0	(12)	(12)	0.00	
08/2024		€ 2,582	2,765	0	(6)	(6)	0.00	
08/2024		SGD 245	181	0	0	0	0.00	
08/2024		\$ 238	SGD 322	0	0	0	0.00	
08/2024		9	TRY 315	0	0	0	0.00	
09/2024		CNH 358	\$ 50	1	0	1	0.00	
09/2024		MXN 64,327	3,451	0	(24)	(24)	0.00	
09/2024		TWD 42,466	1,320	1	(1)	0	0.00	
09/2024		\$ 200	HUF 74,311	1	0	1	0.00	
09/2024		7	TWD 232	0	0	0	0.00	
10/2024		CNH 299	\$ 42	0	0	0	0.00	
BRC		07/2024	DKK 118	17	0	0	0	0.00
		07/2024	¥ 17,345	112	4	0	4	0.00
		07/2024	NOK 22,628	2,142	16	0	16	0.00
		07/2024	PLN 2,498	631	11	(1)	10	0.00
		07/2024	\$ 421	BRL 2,197	0	(25)	(25)	0.00
		07/2024	10	PLN 40	0	0	0	0.00
	07/2024	868	TRY 30,925	60	0	60	0.01	
	08/2024	847	29,242	5	0	5	0.00	
	09/2024	MXN 29	\$ 2	0	0	0	0.00	
	09/2024	THB 3,654	100	0	0	0	0.00	
	09/2024	TRY 439	12	0	(1)	(1)	0.00	
	09/2024	\$ 1	MXN 12	0	0	0	0.00	
	11/2024	13	TRY 508	1	0	1	0.00	
	CBK	07/2024	BRL 4,352	\$ 799	15	0	15	0.00
		07/2024	CHF 10	11	0	0	0	0.00
07/2024		€ 1,770	1,901	4	0	4	0.00	
07/2024		£ 5,449	6,913	25	0	25	0.00	
07/2024		SEK 818	77	0	0	0	0.00	
07/2024		\$ 5,561	CNY 39,567	0	(114)	(114)	(0.01)	
07/2024		35	£ 27	0	0	0	0.00	
07/2024		15	PLN 60	0	0	0	0.00	
07/2024		65	THB 2,392	0	0	0	0.00	
07/2024		313	TRY 10,546	1	0	1	0.00	
07/2024		302	ZAR 5,498	0	(2)	(2)	0.00	
08/2024		799	BRL 4,366	0	(16)	(16)	0.00	
09/2024		INR 1,475	\$ 18	0	0	0	0.00	
09/2024		¥ 25,700	163	1	0	1	0.00	
09/2024		TWD 16,191	502	0	(1)	(1)	0.00	
DUB	09/2024	\$ 100	SGD 134	0	(1)	(1)	0.00	
	07/2024	BRL 5,876	\$ 1,124	66	0	66	0.01	
	07/2024	CLP 500,027	541	11	0	11	0.00	
	07/2024	KRW 548,128	398	0	0	0	0.00	
	07/2024	\$ 8	KRW 11,324	0	0	0	0.00	
FAR	07/2024	4	PLN 15	0	0	0	0.00	
	08/2024	675	BRL 3,476	0	(52)	(52)	(0.01)	
	07/2024	AUD 7,408	\$ 4,936	0	(12)	(12)	0.00	
	07/2024	€ 47,372	51,595	825	0	825	0.08	
	07/2024	\$ 9,973	¥ 1,557,404	0	(293)	(293)	(0.03)	
07/2024	1,835	NZD 3,008	0	(2)	(2)	0.00		
08/2024	NZD 3,008	\$ 1,835	2	0	2	0.00		

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets	
	09/2024	\$	224	CHF	198	\$ 0	\$ (1)	0.00
	09/2024		1,078	€	1,000	1	(3)	0.00
	09/2024		629	¥	97,946	0	(13)	0.00
GLM	07/2024	PLN	59	\$	15	0	0	0.00
	07/2024	\$	284	BRL	1,489	0	(16)	0.00
	07/2024		1,995	CAD	2,746	12	0	0.00
	07/2024		157	MYR	741	0	0	0.00
	07/2024	ZAR	27,461	\$	1,501	0	(1)	0.00
	08/2024	BRL	2,509		489	39	0	0.00
	08/2024	\$	6,500	BRL	34,382	0	(334)	(0.03)
	08/2024		500	TRY	17,252	3	0	0.00
	09/2024		100	ILS	367	0	(2)	0.00
	09/2024		1,246	¥	191,368	0	(42)	0.00
	09/2024		35	TRY	1,237	0	0	0.00
JPM	07/2024	CHF	1,382	\$	1,564	26	0	0.00
	07/2024	CNY	731		103	2	0	0.00
	07/2024	KRW	676,467		490	0	(2)	0.00
	07/2024	PEN	766		205	5	0	0.00
	07/2024	PLN	102		25	0	0	0.00
	07/2024	SGD	76		57	0	0	0.00
	07/2024	\$	31	AUD	46	0	0	0.00
	07/2024		301	BRL	1,586	0	(16)	0.00
	07/2024		1,666	CHF	1,495	0	(2)	0.00
	07/2024		47	CNY	336	0	(1)	0.00
	07/2024		26	DKK	178	0	0	0.00
	07/2024		276	IDR	4,468,266	0	(3)	0.00
	07/2024		10	KRW	13,978	0	0	0.00
	07/2024		4	PLN	17	0	0	0.00
	07/2024	ZAR	52,017	\$	2,826	0	(19)	0.00
	08/2024	AUD	46		31	0	0	0.00
	08/2024	CHF	1,490		1,666	2	0	0.00
	08/2024	CNY	337		47	1	0	0.00
	08/2024	DKK	178		26	0	0	0.00
	08/2024	\$	1,586	TRY	54,562	3	0	0.00
	09/2024	MXN	10,589	\$	585	13	0	0.00
	09/2024	TWD	27,546		856	0	0	0.00
	09/2024	\$	133	AUD	200	1	0	0.00
	09/2024		100	BRL	546	0	(3)	0.00
	09/2024		679	CHF	594	0	(12)	0.00
	09/2024		254	£	200	0	(1)	0.00
	09/2024		1,459	MXN	26,399	0	(32)	0.00
	10/2024	CNH	620	\$	87	1	0	0.00
MBC	07/2024	CAD	15,523		11,396	52	0	0.00
	07/2024	CZK	5,821		252	4	0	0.00
	07/2024	€	520		564	6	0	0.00
	07/2024	£	76		97	1	0	0.00
	07/2024	HUF	256,675		690	0	(6)	0.00
	07/2024	¥	2,034,590		12,801	152	0	0.01
	07/2024	\$	5,335	CAD	7,304	3	0	0.00
	07/2024		5,167	£	4,084	0	(4)	0.00
	07/2024		92	HUF	34,449	1	0	0.00
	07/2024		1,940	¥	303,658	0	(52)	0.00
	07/2024		1,652	NOK	17,602	1	0	0.00
	07/2024		5	PLN	21	0	0	0.00
	08/2024	CAD	7,299	\$	5,335	0	(3)	0.00
	08/2024	£	3,769		4,769	4	0	0.00
	08/2024	NOK	17,588		1,652	0	(1)	0.00
	08/2024	SEK	70		7	0	0	0.00
	08/2024	\$	816	CAD	1,116	1	0	0.00
	08/2024		7,324	¥	1,170,286	0	(14)	0.00
	09/2024		336	AUD	500	0	(1)	0.00
	09/2024		146	CAD	200	0	0	0.00
	09/2024		9	TWD	274	0	0	0.00
MYI	07/2024	NZD	700	\$	429	3	0	0.00
	07/2024	PLN	1,949		480	0	(5)	0.00
	07/2024	SGD	29		21	0	0	0.00
	07/2024	\$	4,502	BRL	23,257	0	(316)	(0.03)
	07/2024		5,521	CAD	7,595	29	0	0.00
	07/2024		18	DKK	122	0	0	0.00
	07/2024		387	€	362	1	0	0.00
	07/2024		6	£	5	0	0	0.00
	07/2024		471	NOK	5,027	1	0	0.00
	07/2024		33	PLN	132	0	0	0.00
	07/2024		1,636	SEK	17,275	0	(4)	0.00
	07/2024		295	SGD	399	0	(1)	0.00
	08/2024	DKK	122	\$	18	0	0	0.00
	08/2024	NOK	5,023		471	0	(1)	0.00
	08/2024	SEK	17,248		1,636	4	0	0.00
	09/2024	INR	150		2	0	0	0.00
	09/2024	MXN	1,924		100	0	(4)	0.00
	09/2024	TWD	10,958		342	1	0	0.00
	09/2024	\$	100	CLP	93,485	0	(1)	0.00
	09/2024		100	HUF	36,826	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/(Depreciation)	% of Net Assets
	09/2024	\$ 100	IDR 1,623,090	\$ 0	\$ (1)	\$ (1)	0.00
	09/2024	100	ILS 371	0	(1)	(1)	0.00
	09/2024	200	MXN 3,737	2	0	2	0.00
	09/2024	100	MYR 468	0	0	0	0.00
	09/2024	868	NOK 9,183	0	(4)	(4)	0.00
	09/2024	200	PLN 808	1	0	1	0.00
RBC	07/2024	CAD 720	\$ 525	0	(1)	(1)	0.00
	07/2024	\$ 24,639	£ 19,430	0	(78)	(78)	(0.01)
	08/2024	£ 19,430	\$ 24,643	77	0	77	0.01
	09/2024	AUD 1,400	932	0	(5)	(5)	0.00
	09/2024	IDR 1,642,149	100	0	0	0	0.00
	09/2024	INR 8,364	100	0	0	0	0.00
	09/2024	NZD 1,200	734	2	0	2	0.00
	09/2024	PHP 5,883	100	0	0	0	0.00
	09/2024	\$ 100	COP 414,611	0	(1)	(1)	0.00
	09/2024	61	NZD 100	0	0	0	0.00
	09/2024	100	PHP 5,845	0	0	0	0.00
RYL	07/2024	AUD 588	\$ 392	0	0	0	0.00
SCX	07/2024	SEK 16,435	1,575	23	0	23	0.00
	07/2024	CAD 65	47	0	0	0	0.00
	07/2024	CNY 39,172	5,508	116	0	116	0.01
	07/2024	KRW 508,907	373	3	0	3	0.00
	07/2024	\$ 56,766	€ 52,983	19	0	19	0.00
	07/2024	8	KRW 10,514	0	0	0	0.00
	07/2024	10	PLN 38	0	0	0	0.00
	07/2024	ZAR 38,511	\$ 2,090	0	(16)	(16)	0.00
	08/2024	€ 52,983	56,849	0	(18)	(18)	0.00
	09/2024	CNH 318	44	1	0	1	0.00
	09/2024	INR 869	10	0	0	0	0.00
	09/2024	PHP 569	10	0	0	0	0.00
	09/2024	TWD 15,928	494	0	(1)	(1)	0.00
	09/2024	\$ 292	CAD 399	0	0	0	0.00
	09/2024	94	INR 7,852	0	0	0	0.00
	09/2024	68	PHP 4,005	0	0	0	0.00
	09/2024	9	TWD 303	0	0	0	0.00
	10/2024	1,194	CNH 8,600	0	(6)	(6)	0.00
SSB	07/2024	536	¥ 83,800	0	(16)	(16)	0.00
	09/2024	KRW 138,499	\$ 100	0	(1)	(1)	0.00
	09/2024	NOK 199	19	0	0	0	0.00
	09/2024	\$ 100	CZK 2,305	0	(1)	(1)	0.00
	09/2024	200	KRW 271,888	0	(2)	(2)	0.00
	09/2024	254	NOK 2,688	0	(1)	(1)	0.00
	09/2024	870	SEK 9,060	0	(11)	(11)	0.00
	09/2024	4,180	TWD 134,680	4	0	4	0.00
	09/2024	200	ZAR 3,658	0	(1)	(1)	0.00
TOR	07/2024	1,397	NZD 2,280	0	(7)	(7)	0.00
	08/2024	COP 3,652,302	\$ 911	36	0	36	0.00
	08/2024	NZD 2,280	1,397	7	0	7	0.00
	09/2024	CAD 1,298	952	1	0	1	0.00
UAG	07/2024	BRL 27,774	5,161	162	0	162	0.02
	07/2024	CHF 104	115	0	(1)	(1)	0.00
	07/2024	DKK 183	27	0	0	0	0.00
	07/2024	ILS 2,223	600	9	0	9	0.00
	07/2024	\$ 3,352	KRW 4,608,333	0	0	0	0.00
				\$ 2,216	\$ (1,801)	\$ 415	0.04

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation, E Class EUR (Hedged) Accumulation and E Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/(Depreciation)	% of Net Assets
AZD	07/2024	\$ 56	NZD 92	\$ 0	\$ 0	\$ 0	0.00
	08/2024	NZD 92	\$ 56	0	0	0	0.00
BOA	07/2024	€ 976	1,057	11	0	11	0.00
	07/2024	MXN 5,536	330	27	0	27	0.00
	07/2024	\$ 155	CLP 144,422	0	(2)	(2)	0.00
	07/2024	205,013	€ 188,830	0	(2,635)	(2,635)	(0.26)
	07/2024	209	ILS 783	0	(1)	(1)	0.00
	08/2024	CLP 144,422	\$ 155	2	0	2	0.00
	08/2024	ILS 782	209	1	0	1	0.00
BPS	07/2024	BRL 19	4	0	0	0	0.00
	07/2024	CAD 3	2	0	0	0	0.00
	07/2024	€ 146,054	156,243	20	(310)	(290)	(0.03)
	07/2024	£ 9,615	12,282	129	0	129	0.01
	07/2024	\$ 6,150	AUD 9,230	14	0	14	0.00
	07/2024	138,594	€ 128,020	0	(1,390)	(1,390)	(0.14)
	07/2024	1	¥ 142	0	0	0	0.00
	07/2024	1,184	SGD 1,606	1	0	1	0.00

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	08/2024	AUD 9,230	\$ 6,155	\$ 0	\$ (14)	\$ (14)	0.00
	08/2024	SGD 1,604	1,184	0	(1)	(1)	0.00
	08/2024	\$ 3	BRL 19	0	0	0	0.00
	08/2024	154,195	€ 143,951	311	0	311	0.03
BRC	07/2024	DKK 7,089	\$ 1,032	13	0	13	0.00
	07/2024	€ 288	308	0	(1)	(1)	0.00
	07/2024	IDR 10,411,807	641	4	0	4	0.00
	07/2024	NOK 1,003	95	1	0	1	0.00
	07/2024	THB 42,942	1,169	0	(2)	(2)	0.00
	07/2024	\$ 3,587	KRW 4,992,856	39	0	39	0.00
	07/2024	910	MXN 16,607	0	(2)	(2)	0.00
	07/2024	527	PHP 30,891	1	0	1	0.00
	08/2024	KRW 4,984,248	\$ 3,587	0	(36)	(36)	0.00
	08/2024	MXN 16,607	906	2	0	2	0.00
	08/2024	PHP 30,908	527	0	(2)	(2)	0.00
CBK	09/2024	TRY 31,452	896	0	(1)	(1)	0.00
	07/2024	CHF 603	662	0	(8)	(8)	0.00
	07/2024	€ 584	631	5	0	5	0.00
	07/2024	ILS 784	211	3	0	3	0.00
	07/2024	MXN 5,536	330	28	0	28	0.00
	07/2024	PHP 30,940	528	0	0	0	0.00
	07/2024	SEK 26,491	2,495	0	(6)	(6)	0.00
	07/2024	TWD 209,067	6,458	16	(2)	14	0.00
	07/2024	\$ 208	BRL 1,124	0	(5)	(5)	0.00
	07/2024	3,829	INR 320,085	10	0	10	0.00
	07/2024	555	PLN 2,239	2	0	2	0.00
	08/2024	BRL 1,121	\$ 207	5	0	5	0.00
	08/2024	INR 320,397	3,829	0	(10)	(10)	0.00
DUB	08/2024	PLN 2,240	555	0	(2)	(2)	0.00
	07/2024	INR 83,198	998	0	0	0	0.00
FAR	07/2024	KRW 4,981,378	3,625	8	0	8	0.00
	07/2024	AUD 9,230	6,150	0	(15)	(15)	0.00
	07/2024	¥ 2,785,431	17,837	522	0	522	0.05
	07/2024	NZD 402	248	3	0	3	0.00
	07/2024	\$ 196,364	€ 180,290	0	(3,139)	(3,139)	(0.32)
	07/2024	17,963	¥ 2,862,042	0	(171)	(171)	(0.02)
	07/2024	108	NZD 177	0	0	0	0.00
	08/2024	¥ 2,848,614	\$ 17,963	171	0	171	0.02
GLM	08/2024	NZD 177	108	0	0	0	0.00
	07/2024	€ 419	454	5	0	5	0.00
	07/2024	MYR 4,480	954	4	0	4	0.00
	07/2024	\$ 952	MYR 4,480	0	(2)	(2)	0.00
JPM	08/2024	MYR 4,480	\$ 954	3	0	3	0.00
	07/2024	CNY 197	28	0	0	0	0.00
	07/2024	€ 744	796	0	(1)	(1)	0.00
	07/2024	INR 242,209	2,900	0	(5)	(5)	0.00
	07/2024	SGD 1,607	1,194	8	0	8	0.00
	07/2024	\$ 1,514	BRL 8,201	0	(38)	(38)	0.00
	07/2024	7,782	CHF 6,983	0	(10)	(10)	0.00
	07/2024	1,513	CNY 10,788	0	(16)	(16)	0.00
	07/2024	1,537	DKK 10,709	2	0	2	0.00
	07/2024	1,989	INR 166,023	2	0	2	0.00
	07/2024	6,423	TWD 209,176	24	0	24	0.00
	08/2024	BRL 8,229	\$ 1,514	38	0	38	0.00
	08/2024	CHF 6,957	7,782	10	0	10	0.00
	08/2024	CNY 10,795	1,513	0	0	0	0.00
	08/2024	DKK 10,690	1,537	0	(2)	(2)	0.00
	08/2024	INR 166,178	1,989	0	(2)	(2)	0.00
MBC	08/2024	TWD 208,990	6,423	0	(21)	(21)	0.00
	07/2024	CAD 13,244	9,726	48	0	48	0.01
	07/2024	€ 180,447	192,969	11	(438)	(427)	(0.04)
	07/2024	HUF 147,405	411	11	0	11	0.00
	07/2024	¥ 79,192	506	14	0	14	0.00
	07/2024	PLN 2,238	569	12	0	12	0.00
	07/2024	\$ 7,679	CAD 10,512	4	0	4	0.00
	07/2024	8,638	HKD 67,451	1	0	1	0.00
	07/2024	73	NOK 781	0	0	0	0.00
	07/2024	7	SEK 69	0	0	0	0.00
	08/2024	CAD 10,505	\$ 7,679	0	(4)	(4)	0.00
	08/2024	HKD 67,389	8,638	0	(1)	(1)	0.00
	08/2024	NOK 776	73	0	0	0	0.00
MYI	08/2024	\$ 190,785	€ 178,160	437	0	437	0.05
	07/2024	CZK 10,228	\$ 446	9	0	9	0.00
	07/2024	€24	26	0	0	0	0.00
	07/2024	\$ 439	CZK 10,251	0	(1)	(1)	0.00
	07/2024	1,053	DKK 7,350	3	0	3	0.00
	07/2024	634	IDR 10,420,876	2	0	2	0.00
	07/2024	21	NOK 222	0	0	0	0.00
	07/2024	2,505	SEK 26,455	0	(7)	(7)	0.00
	07/2024	213	ZAR 3,888	0	(1)	(1)	0.00
	07/2024	ZAR 22,200	\$ 1,188	0	(27)	(27)	0.00
	08/2024	CZK 10,247	439	1	0	1	0.00
	08/2024	DKK 7,337	1,053	0	(3)	(3)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	08/2024	IDR 10,427,725	\$ 634	\$ 0	\$ (3)	\$ (3)	0.00
	08/2024	NOK 222	21	0	0	0	0.00
	08/2024	SEK 26,414	2,505	7	0	7	0.00
	08/2024	ZAR 3,897	213	1	0	1	0.00
RBC	07/2024	€ 261	283	4	0	4	0.00
	07/2024	\$ 12,193	£ 9,615	0	(38)	(38)	0.00
	08/2024	£ 9,615	\$ 12,195	38	0	38	0.00
RYL	07/2024	DKK 18	3	0	0	0	0.00
	07/2024	€ 238	255	0	0	0	0.00
SCX	07/2024	CNY 10,583	1,488	20	0	20	0.00
	07/2024	€ 178,855	191,629	3	(62)	(59)	(0.01)
	07/2024	\$ 0	CHF 0	0	0	0	0.00
	08/2024	190,614	€ 177,650	60	0	60	0.01
SSB	07/2024	BRL 9,306	\$ 1,814	139	0	139	0.02
	07/2024	MXN 5,536	330	27	0	27	0.00
	07/2024	\$ 12,747	€ 11,750	0	(154)	(154)	(0.01)
TOR	07/2024	CHF 28	\$ 31	0	0	0	0.00
	07/2024	CLP 144,422	159	6	0	6	0.00
	07/2024	\$ 397	HUF 147,425	3	0	3	0.00
	07/2024	82	NZD 134	0	0	0	0.00
	08/2024	HUF 147,598	\$ 397	0	(3)	(3)	0.00
	08/2024	NZD 134	82	0	0	0	0.00
UAG	07/2024	CHF 6,356	7,034	0	(40)	(40)	0.00
	07/2024	DKK 10,973	1,594	17	0	17	0.00
	07/2024	HKD 67,460	8,633	0	(8)	(8)	0.00
	07/2024	INR 221,328	2,653	0	(2)	(2)	0.00
	07/2024	\$ 1,166	THB 42,942	5	0	5	0.00
	07/2024	580	ZAR 10,681	5	0	5	0.00
	08/2024	€ 173	\$ 186	0	0	0	0.00
	08/2024	THB 42,942	1,167	0	(6)	(6)	0.00
	08/2024	ZAR 10,706	580	0	(5)	(5)	0.00
				\$ 2,333	\$ (8,655)	\$ (6,322)	(0.63)

As at 30 June 2024, the Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	NZD 0	\$ 0	\$ 0	\$ 0	\$ 0	0.00
	08/2024	\$ 0	NZD 0	0	0	0	0.00
BOA	07/2024	€ 29	\$ 31	0	0	0	0.00
	07/2024	MXN 6	0	0	0	0	0.00
	07/2024	TWD 185	6	0	0	0	0.00
	07/2024	\$ 0	CLP 120	0	0	0	0.00
	07/2024	1	ILS 2	0	0	0	0.00
	08/2024	CLP 120	\$ 0	0	0	0	0.00
	08/2024	ILS 2	1	0	0	0	0.00
BPS	07/2024	BRL 0	0	0	0	0	0.00
	07/2024	£ 152	192	0	0	0	0.00
	07/2024	¥ 1	0	0	0	0	0.00
	07/2024	\$ 7	AUD 10	0	0	0	0.00
	07/2024	398	£ 312	0	(3)	(3)	0.00
	07/2024	1	SGD 2	0	0	0	0.00
	08/2024	AUD 10	\$ 7	0	0	0	0.00
	08/2024	SGD 2	1	0	0	0	0.00
	08/2024	\$ 0	BRL 0	0	0	0	0.00
	08/2024	192	£ 152	0	0	0	0.00
BRC	07/2024	DKK 8	\$ 1	0	0	0	0.00
	07/2024	IDR 12,287	1	0	0	0	0.00
	07/2024	NOK 2	0	0	0	0	0.00
	07/2024	THB 42	1	0	0	0	0.00
	07/2024	\$ 5	KRW 6,477	0	0	0	0.00
	07/2024	1	MXN 17	0	0	0	0.00
	07/2024	0	PHP 8	0	0	0	0.00
	07/2024	3	TRY 96	0	0	0	0.00
	08/2024	KRW 6,466	\$ 5	0	0	0	0.00
	08/2024	MXN 17	1	0	0	0	0.00
	08/2024	PHP 9	0	0	0	0	0.00
CBK	07/2024	CHF 1	1	0	0	0	0.00
	07/2024	COP 2,508	1	0	0	0	0.00
	07/2024	£ 1	2	0	0	0	0.00
	07/2024	ILS 2	1	0	0	0	0.00
	07/2024	MXN 6	0	0	0	0	0.00
	07/2024	PHP 9	0	0	0	0	0.00
	07/2024	SEK 28	3	0	0	0	0.00
	07/2024	TRY 68	2	0	0	0	0.00
	07/2024	TWD 34	1	0	0	0	0.00
	07/2024	\$ 0	BRL 1	0	0	0	0.00
	07/2024	17	£ 14	0	0	0	0.00
	07/2024	7	INR 582	0	0	0	0.00
	07/2024	0	PLN 2	0	0	0	0.00
	08/2024	BRL 1	\$ 0	0	0	0	0.00

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	08/2024	INR 582	\$ 7	\$ 0	\$ 0	\$ 0	0.00
	08/2024	PLN 2	0	0	0	0	0.00
DUB	07/2024	KRW 6,462	5	0	0	0	0.00
	07/2024	\$ 222	£ 174	0	(2)	(2)	0.00
FAR	07/2024	AUD 10	\$ 7	0	0	0	0.00
	07/2024	¥ 3,168	20	1	0	1	0.00
	07/2024	\$ 20	¥ 3,166	0	0	0	0.00
	07/2024	0	NZD 0	0	0	0	0.00
	08/2024	¥ 3,151	\$ 20	0	0	0	0.00
GLM	07/2024	MYR 3	1	0	0	0	0.00
	07/2024	\$ 1	MYR 3	0	0	0	0.00
	08/2024	MYR 3	\$ 1	0	0	0	0.00
JPM	07/2024	SGD 2	1	0	0	0	0.00
	07/2024	TRY 34	1	0	0	0	0.00
	07/2024	\$ 2	BRL 9	0	0	0	0.00
	07/2024	9	CHF 8	0	0	0	0.00
	07/2024	2	CNY 12	0	0	0	0.00
	07/2024	2	DKK 12	0	0	0	0.00
	07/2024	1	TWD 34	0	0	0	0.00
	08/2024	BRL 9	\$ 2	0	0	0	0.00
	08/2024	CHF 8	9	0	0	0	0.00
	08/2024	CNY 12	2	0	0	0	0.00
	08/2024	DKK 12	2	0	0	0	0.00
MBC	08/2024	TWD 34	1	0	0	0	0.00
	07/2024	CAD 14	11	0	0	0	0.00
	07/2024	£ 174	220	0	0	0	0.00
	07/2024	HUF 48	0	0	0	0	0.00
	07/2024	PLN 1	0	0	0	0	0.00
	07/2024	\$ 11	CAD 14	0	0	0	0.00
	07/2024	1	COP 2,508	0	0	0	0.00
	07/2024	31	€ 29	0	0	0	0.00
	07/2024	9	HKD 74	0	0	0	0.00
	07/2024	0	NOK 2	0	0	0	0.00
	07/2024	0	SEK 0	0	0	0	0.00
	08/2024	CAD 14	\$ 11	0	0	0	0.00
	08/2024	COP 2,508	1	0	0	0	0.00
	08/2024	€ 29	31	0	0	0	0.00
	08/2024	HKD 74	9	0	0	0	0.00
	08/2024	NOK 2	0	0	0	0	0.00
MYI	08/2024	\$ 219	£ 173	0	0	0	0.00
	07/2024	CZK 2	\$ 0	0	0	0	0.00
	07/2024	\$ 0	CZK 2	0	0	0	0.00
	07/2024	1	DKK 8	0	0	0	0.00
	07/2024	1	IDR 12,298	0	0	0	0.00
	07/2024	3	SEK 28	0	0	0	0.00
	07/2024	1	ZAR 21	0	0	0	0.00
	07/2024	ZAR 21	\$ 1	0	0	0	0.00
	08/2024	CZK 2	0	0	0	0	0.00
	08/2024	DKK 8	1	0	0	0	0.00
	08/2024	IDR 12,306	1	0	0	0	0.00
	08/2024	SEK 28	3	0	0	0	0.00
RBC	08/2024	ZAR 21	1	0	0	0	0.00
	07/2024	£ 172	219	1	0	1	0.00
	08/2024	\$ 219	£ 172	0	(1)	(1)	0.00
SCX	07/2024	CHF 1	\$ 1	0	0	0	0.00
	07/2024	CNY 12	2	0	0	0	0.00
SSB	07/2024	BRL 10	2	0	0	0	0.00
	07/2024	MXN 6	0	0	0	0	0.00
TOR	07/2024	CLP 120	0	0	0	0	0.00
	07/2024	NZD 0	0	0	0	0	0.00
	07/2024	\$ 0	HUF 48	0	0	0	0.00
	08/2024	HUF 48	\$ 0	0	0	0	0.00
	08/2024	\$ 0	NZD 0	0	0	0	0.00
UAG	07/2024	CHF 6	\$ 7	0	0	0	0.00
	07/2024	DKK 12	2	0	0	0	0.00
	07/2024	HKD 74	9	0	0	0	0.00
	07/2024	INR 582	7	0	0	0	0.00
	07/2024	\$ 1	THB 42	0	0	0	0.00
	08/2024	THB 42	\$ 1	0	0	0	0.00
				\$ 2	\$ (6)	\$ (4)	0.00

As at 30 June 2024, the Institutional RMB (Hedged) Accumulation and Institutional RMB (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 50	\$ 54	\$ 1	\$ 0	\$ 1	0.00
	07/2024	HKD 130	17	0	0	0	0.00
	07/2024	KRW 2,869	2	0	0	0	0.00
	07/2024	MXN 9	1	0	0	0	0.00
	07/2024	\$ 385	CNH 2,793	0	(3)	(3)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets	
BPS	07/2024	BRL 0	\$ 0	\$ 0	\$ 0	\$ 0	0.00	
	07/2024	£ 19	24	0	0	0	0.00	
	07/2024	¥ 2	0	0	0	0	0.00	
	07/2024	KRW 2,849	2	0	0	0	0.00	
	07/2024	\$ 12	AUD 17	0	0	0	0.00	
	07/2024	2	SGD 3	0	0	0	0.00	
	08/2024	AUD 17	\$ 12	0	0	0	0.00	
	08/2024	SGD 3	2	0	0	0	0.00	
	08/2024	\$ 0	BRL 0	0	0	0	0.00	
	09/2024	TWD 124	\$ 4	0	0	0	0.00	
BRC	09/2024	\$ 23	CNH 168	0	0	0	0.00	
	10/2024	11	82	0	0	0	0.00	
	07/2024	DKK 16	\$ 2	0	0	0	0.00	
	07/2024	NOK 11	1	0	0	0	0.00	
	07/2024	THB 39	1	0	0	0	0.00	
	07/2024	\$ 2	MXN 28	0	0	0	0.00	
	08/2024	MXN 28	\$ 2	0	0	0	0.00	
	08/2024	\$ 384	CNH 2,799	0	0	0	0.00	
	07/2024	CHF 1	\$ 1	0	0	0	0.00	
	07/2024	MXN 9	1	0	0	0	0.00	
CBK	07/2024	SEK 49	5	0	0	0	0.00	
	07/2024	TWD 44	1	0	0	0	0.00	
	07/2024	\$ 0	BRL 2	0	0	0	0.00	
	07/2024	1	INR 110	0	0	0	0.00	
	08/2024	BRL 2	\$ 0	0	0	0	0.00	
	08/2024	INR 110	1	0	0	0	0.00	
	09/2024	521	6	0	0	0	0.00	
	09/2024	TWD 45	1	0	0	0	0.00	
	07/2024	KRW 1,556	1	0	0	0	0.00	
	DUB FAR	07/2024	AUD 17	12	0	0	0	0.00
07/2024		¥ 5,648	36	1	0	1	0.00	
07/2024		\$ 35	¥ 5,645	0	0	0	0.00	
08/2024		¥ 5,619	\$ 35	0	0	0	0.00	
GLM	07/2024	MYR 4	1	0	0	0	0.00	
	07/2024	\$ 293	CNH 2,121	0	(2)	(2)	0.00	
	07/2024	1	MYR 4	0	0	0	0.00	
	08/2024	MYR 4	\$ 1	0	0	0	0.00	
JPM	07/2024	CNY 3	0	0	0	0	0.00	
	07/2024	IDR 18,733	1	0	0	0	0.00	
	07/2024	KRW 1,923	1	0	0	0	0.00	
	07/2024	SGD 3	2	0	0	0	0.00	
	07/2024	\$ 3	BRL 16	0	0	0	0.00	
	07/2024	14	CHF 13	0	0	0	0.00	
	07/2024	28	CNY 200	0	0	0	0.00	
	07/2024	3	DKK 23	0	0	0	0.00	
	07/2024	1	TWD 44	0	0	0	0.00	
	08/2024	BRL 16	\$ 3	0	0	0	0.00	
	08/2024	CHF 13	14	0	0	0	0.00	
	08/2024	CNY 200	28	0	0	0	0.00	
	08/2024	DKK 23	3	0	0	0	0.00	
	08/2024	TWD 44	1	0	0	0	0.00	
	09/2024	INR 71	1	0	0	0	0.00	
	09/2024	TWD 77	2	0	0	0	0.00	
MBC	10/2024	\$ 17	CNH 120	0	0	0	0.00	
	05/2025	AED 3	\$ 1	0	0	0	0.00	
	07/2024	CAD 24	18	0	0	0	0.00	
	07/2024	\$ 18	CAD 24	0	0	0	0.00	
	07/2024	31	CNH 222	0	0	0	0.00	
	07/2024	53	€ 50	0	0	0	0.00	
	07/2024	24	£ 19	0	0	0	0.00	
	07/2024	1	NOK 9	0	0	0	0.00	
	07/2024	0	SEK 0	0	0	0	0.00	
	08/2024	CAD 24	\$ 18	0	0	0	0.00	
	08/2024	€ 50	53	0	0	0	0.00	
	08/2024	£ 19	24	0	0	0	0.00	
	08/2024	NOK 9	1	0	0	0	0.00	
	09/2024	TWD 6	0	0	0	0	0.00	
	MYI	07/2024	\$ 2	DKK 16	0	0	0	0.00
		07/2024	0	NOK 2	0	0	0	0.00
07/2024		5	SEK 49	0	0	0	0.00	
07/2024		2	ZAR 38	0	0	0	0.00	
07/2024		ZAR 38	\$ 2	0	0	0	0.00	
08/2024		DKK 16	2	0	0	0	0.00	
08/2024		NOK 2	0	0	0	0	0.00	
08/2024		SEK 49	5	0	0	0	0.00	
08/2024		ZAR 38	2	0	0	0	0.00	
09/2024		INR 47	1	0	0	0	0.00	
RYL SCX	09/2024	TWD 31	1	0	0	0	0.00	
	07/2024	DKK 0	0	0	0	0	0.00	
	07/2024	CHF 0	0	0	0	0	0.00	
	07/2024	CNY 169	24	0	0	0	0.00	
SCX	07/2024	KRW 1,444	1	0	0	0	0.00	
	07/2024	\$ 382	CNH 2,765	0	(4)	(4)	0.00	

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	09/2024	INR 322	\$ 4	\$ 0	\$ 0	\$ 0	0.00
	09/2024	TWD 51	\$ 2	0	0	0	0.00
	09/2024	\$ 7	CNH 49	0	0	0	0.00
SOG	07/2024	CNY 28	\$ 4	0	0	0	0.00
SSB	07/2024	BRL 18	\$ 4	0	0	0	0.00
	07/2024	MXN 9	\$ 1	0	0	0	0.00
TOR	07/2024	CNH 2,828	\$ 387	0	0	0	0.00
	08/2024	\$ 387	CNH 2,822	0	0	0	0.00
UAG	07/2024	CHF 11	\$ 13	0	0	0	0.00
	07/2024	DKK 24	\$ 3	0	0	0	0.00
	07/2024	ILS 3	\$ 1	0	0	0	0.00
	07/2024	INR 110	\$ 1	0	0	0	0.00
	07/2024	\$ 0	HKD 1	0	0	0	0.00
	07/2024	\$ 1	THB 39	0	0	0	0.00
	08/2024	THB 39	\$ 1	0	0	0	0.00
				\$ 2	\$ (9)	\$ (7)	0.00

As at 30 June 2024, the M Retail SGD (Hedged) Accumulation, M Retail SGD (Hedged) Income, M Retail SGD (Hedged) Income II and UM Retail SGD (Hedged) Income II had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	CAD 406	\$ 296	\$ 0	\$ 0	\$ 0	0.00
BOA	07/2024	€ 4,394	\$ 4,771	62	0	62	0.01
	07/2024	HKD 130	\$ 17	0	0	0	0.00
	07/2024	INR 21,831	\$ 262	0	0	0	0.00
	07/2024	KRW 161,501	\$ 118	0	0	0	0.00
	07/2024	MXN 1,011	\$ 60	5	0	5	0.00
	07/2024	SEK 1,484	\$ 142	2	0	2	0.00
	07/2024	SGD 80,503	\$ 59,311	0	(90)	(90)	(0.01)
	07/2024	TWD 6,188	\$ 191	0	0	0	0.00
	07/2024	\$ 20	ILS 77	0	0	0	0.00
	07/2024	\$ 42,290	SGD 57,079	0	(173)	(173)	(0.02)
	08/2024	ILS 77	\$ 20	0	0	0	0.00
	08/2024	\$ 60,101	SGD 81,455	91	0	91	0.01
BPS	07/2024	AUD 215	\$ 142	0	(1)	(1)	0.00
	07/2024	BRL 1,634	\$ 314	20	0	20	0.00
	07/2024	CAD 1,403	\$ 1,028	3	0	3	0.00
	07/2024	€ 509	\$ 552	6	0	6	0.00
	07/2024	£ 1,670	\$ 2,132	20	0	20	0.00
	07/2024	SGD 78,962	\$ 58,221	0	(43)	(43)	0.00
	07/2024	\$ 1,736	AUD 2,605	4	0	4	0.00
	07/2024	412	BRL 2,163	0	(22)	(22)	0.00
	07/2024	286	¥ 44,607	0	(8)	(8)	0.00
	07/2024	85	KRW 118,314	1	0	1	0.00
	08/2024	AUD 2,605	\$ 1,737	0	(4)	(4)	0.00
	08/2024	KRW 118,109	\$ 85	0	0	0	0.00
	08/2024	\$ 1	BRL 5	0	0	0	0.00
	08/2024	\$ 58,221	SGD 78,848	45	0	45	0.01
BRC	09/2024	TWD 31	\$ 1	0	0	0	0.00
	07/2024	AUD 336	\$ 222	0	(2)	(2)	0.00
	07/2024	BRL 465	\$ 89	5	0	5	0.00
	07/2024	CHF 71	\$ 80	1	0	1	0.00
	07/2024	DKK 1,339	\$ 195	2	0	2	0.00
	07/2024	IDR 2,256,490	\$ 139	1	0	1	0.00
	07/2024	NOK 208	\$ 20	0	0	0	0.00
	07/2024	THB 40	\$ 1	0	0	0	0.00
	07/2024	\$ 1,126	KRW 1,568,007	12	0	12	0.00
	07/2024	166	MXN 3,032	0	0	0	0.00
	07/2024	10,566	SGD 14,249	0	(53)	(53)	(0.01)
	08/2024	KRW 1,565,303	\$ 1,126	0	(11)	(11)	0.00
	08/2024	MXN 3,032	\$ 165	0	0	0	0.00
CBK	09/2024	TRY 3,753	\$ 107	0	0	0	0.00
	07/2024	AUD 133	\$ 88	0	(1)	(1)	0.00
	07/2024	BRL 273	\$ 53	4	0	4	0.00
	07/2024	CHF 344	\$ 378	0	(5)	(5)	0.00
	07/2024	£ 1,170	\$ 1,488	10	0	10	0.00
	07/2024	ILS 77	\$ 21	0	0	0	0.00
	07/2024	MXN 1,011	\$ 60	5	0	5	0.00
	07/2024	PLN 347	\$ 88	1	0	1	0.00
	07/2024	SEK 2,511	\$ 237	0	(1)	(1)	0.00
	07/2024	TWD 45,063	\$ 1,391	3	(1)	2	0.00
	07/2024	\$ 49	BRL 267	0	(1)	(1)	0.00
	07/2024	1,892	INR 158,130	5	0	5	0.00
	07/2024	96	PLN 387	0	0	0	0.00
	07/2024	13,924	SGD 18,781	0	(65)	(65)	(0.01)
	08/2024	BRL 268	\$ 49	1	0	1	0.00
	08/2024	INR 158,284	\$ 1,892	0	(5)	(5)	0.00
	08/2024	PLN 387	\$ 96	0	0	0	0.00
	09/2024	INR 152	\$ 2	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
DUB	07/2024	BRL 335	\$ 65	\$ 5	\$ 0	\$ 5	0.00
	07/2024	HKD 803	103	0	0	0	0.00
	07/2024	KRW 1,064,193	774	2	0	2	0.00
FAR	07/2024	ZAR 2,145	114	0	(3)	(3)	0.00
	07/2024	AUD 1,475	983	0	(2)	(2)	0.00
	07/2024	¥ 459,503	2,942	86	0	86	0.01
GLM	07/2024	AED 298	81	0	0	0	0.00
	07/2024	AUD 148	99	0	0	0	0.00
	07/2024	€ 627	679	7	0	7	0.00
	07/2024	INR 9,061	109	0	0	0	0.00
	07/2024	¥ 35,016	227	9	0	9	0.00
	07/2024	KRW 210,273	152	0	(1)	(1)	0.00
	07/2024	MYR 591	126	0	0	0	0.00
	07/2024	\$ 126	MYR 591	0	0	0	0.00
	07/2024	12,629	SGD 17,015	0	(74)	(74)	(0.01)
	08/2024	MYR 591	\$ 126	0	0	0	0.00
IND	07/2024	AED 102	28	0	0	0	0.00
	07/2024	HKD 602	77	0	0	0	0.00
	07/2024	BRL 1,064	208	16	0	16	0.00
JPM	07/2024	CAD 124	90	0	0	0	0.00
	07/2024	CHF 160	177	0	(1)	(1)	0.00
	07/2024	\$ 362	BRL 1,961	0	(9)	(9)	0.00
	07/2024	2,311	CHF 2,074	0	(3)	(3)	0.00
	07/2024	431	CNY 3,077	0	(5)	(5)	0.00
	07/2024	513	DKK 3,578	1	0	1	0.00
	07/2024	33,837	SGD 45,544	0	(232)	(232)	(0.02)
	07/2024	1,876	TWD 61,091	7	0	7	0.00
	08/2024	BRL 1,968	\$ 362	9	0	9	0.00
	08/2024	CHF 2,066	2,311	3	0	3	0.00
MBC	08/2024	CNY 3,079	431	0	0	0	0.00
	08/2024	DKK 3,572	513	0	(1)	(1)	0.00
	08/2024	TWD 61,036	1,876	0	(6)	(6)	0.00
	07/2024	AUD 298	198	0	(1)	(1)	0.00
	07/2024	CAD 1,910	1,402	6	0	6	0.00
	07/2024	CHF 84	94	1	0	1	0.00
	07/2024	€ 1,123	1,222	19	0	19	0.00
	07/2024	¥ 287,481	1,839	52	0	52	0.01
	07/2024	NOK 1,063	101	1	0	1	0.00
	07/2024	PLN 40	10	0	0	0	0.00
MYI	07/2024	SGD 825	610	1	0	1	0.00
	07/2024	\$ 2,808	CAD 3,845	2	0	2	0.00
	07/2024	3,593	£ 2,840	0	(3)	(3)	0.00
	07/2024	2,504	HKD 19,552	0	0	0	0.00
	07/2024	93	NOK 988	0	0	0	0.00
	07/2024	1	SEK 7	0	0	0	0.00
	07/2024	4,911	SGD 6,620	0	(27)	(27)	0.00
	08/2024	CAD 3,843	\$ 2,808	0	(2)	(2)	0.00
	08/2024	£ 2,840	3,594	3	0	3	0.00
	08/2024	HKD 19,534	2,504	0	0	0	0.00
RBC	08/2024	NOK 988	93	0	0	0	0.00
	07/2024	CHF 109	121	0	(1)	(1)	0.00
	07/2024	€ 75	80	0	0	0	0.00
	07/2024	HKD 706	90	0	0	0	0.00
	07/2024	¥ 14,939	95	2	0	2	0.00
	07/2024	\$ 352	DKK 2,456	1	0	1	0.00
	07/2024	137	IDR 2,258,456	1	0	1	0.00
	07/2024	26	NOK 282	0	0	0	0.00
	07/2024	735	SEK 7,762	0	(2)	(2)	0.00
	07/2024	25	SGD 34	0	0	0	0.00
RYL	07/2024	259	ZAR 4,719	0	(1)	(1)	0.00
	07/2024	ZAR 2,586	\$ 138	0	(3)	(3)	0.00
	08/2024	DKK 2,452	352	0	(1)	(1)	0.00
	08/2024	IDR 2,259,940	137	0	(1)	(1)	0.00
	08/2024	NOK 282	26	0	0	0	0.00
	08/2024	SEK 7,750	735	2	0	2	0.00
	08/2024	ZAR 4,730	259	1	0	1	0.00
	09/2024	INR 48	1	0	0	0	0.00
	07/2024	€ 428	465	6	0	6	0.00
	07/2024	HKD 1,115	143	0	0	0	0.00
SCX	07/2024	INR 12,909	154	0	(1)	(1)	0.00
	07/2024	KRW 250,382	182	1	(1)	0	0.00
	07/2024	TWD 6,824	211	1	0	1	0.00
SOG	07/2024	DKK 1,852	270	4	0	4	0.00
	07/2024	SEK 3,764	357	1	0	1	0.00
SOG	07/2024	CHF 314	350	1	0	1	0.00
	07/2024	CNY 193	27	0	0	0	0.00
	07/2024	¥ 12,396	79	2	0	2	0.00
	07/2024	SGD 237	176	1	0	1	0.00
	07/2024	\$ 8,138	€ 7,596	3	0	3	0.00
	07/2024	55,651	SGD 75,015	0	(300)	(300)	(0.03)
	08/2024	€ 7,596	\$ 8,150	0	(3)	(3)	0.00
	07/2024	CNY 2,337	329	5	0	5	0.00
	07/2024	TWD 2,984	92	0	0	0	0.00

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets		
SSB	07/2024	BRL 621	\$ 121	\$ 9	\$ 0	\$ 9	0.00		
	07/2024	CNY 545	77	1	0	1	0.00		
	07/2024	€ 439	476	6	0	6	0.00		
	07/2024	INR 6,252	75	0	0	0	0.00		
	07/2024	¥ 80,538	516	15	0	15	0.00		
	07/2024	MXN 1,011	60	5	0	5	0.00		
TOR	07/2024	\$ 5,287	¥ 845,318	0	(32)	(32)	0.00		
	08/2024	¥ 841,354	\$ 5,287	31	0	31	0.00		
UAG	07/2024	CHF 992	1,098	0	(6)	(6)	0.00		
	07/2024	DKK 2,850	414	4	0	4	0.00		
	07/2024	HKD 16,328	2,090	0	(2)	(2)	0.00		
	07/2024	INR 108,074	1,296	0	0	0	0.00		
	07/2024	\$ 229	SGD 310	0	0	0	0.00		
	07/2024	1	THB 40	0	0	0	0.00		
	08/2024	THB 40	\$ 1	0	0	0	0.00		
						\$ 642	\$ (1,210)	\$ (568)	(0.06)
Total OTC Financial Derivative Instruments								\$ (5,484)	(0.55)
Total Investments								\$ 1,128,889	113.72
Other Current Assets & Liabilities								\$ (136,160)	(13.72)
Net Assets								\$ 992,729	100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) When-issued security.
- (c) Payment in-kind security.
- (d) Security did not produce income within the last twelve months.
- (e) Zero coupon security.
- (f) Coupon represents a yield to maturity.
- (g) Principal amount of security is adjusted for inflation.
- (h) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (i) Affiliated to the Fund.
- (j) Contingent convertible security.
- (k) Restricted Securities (31 December 2023: 0.02%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
Baidu, Inc. 'A'	12/03/2024	\$ 124	\$ 102	0.01
Parkland Corp.	12/12/2023	335	307	0.03
		\$ 459	\$ 409	0.04

Cash of \$7,879 (31 December 2023: \$5,701) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Security with an aggregate fair value of \$Nil (31 December 2023: \$1,345) and cash of \$6,840 (31 December 2023: \$350) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 386,034	\$ 702,260	\$ 484	\$ 1,088,778
Investment Funds	39,825	0	0	39,825
Repurchase Agreements	0	7,168	0	7,168
Financial Derivative Instruments ⁽³⁾	(41)	(6,841)	0	(6,882)
Totals	\$ 425,818	\$ 702,587	\$ 484	\$ 1,128,889

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

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

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

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

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

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ 20	\$ 0	\$ 20	\$ (77)	\$ 0	\$ (77)
BOA	(2,704)	2,990	286	(346)	342	(4)
BPS	(1,099)	1,160	61	90	0	90
BRC	41	0	41	539	(1,130)	(591)
CBK	(102)	0	(102)	(560)	350	(210)
DUB	35	0	35	(230)	0	(230)
FAR	(2,039)	2,150	111	1	0	1
GLM	(681)	0	(681)	(463)	(60)	(523)
GST	(8)	0	(8)	N/A	N/A	N/A
JPM	(269)	260	(9)	114	0	114
MBC	291	(190)	101	362	(570)	(208)
MEI	253	0	253	28	0	28
MYC	(32)	0	(32)	(1)	0	(1)
MYI	777	(140)	637	231	0	231
RBC	4	0	4	19	0	19
RYL	28	0	28	(444)	732	288
SAL	(16)	0	(16)	(9)	0	(9)
SCX	(181)	280	99	(266)	271	5
SOG	5	0	5	N/A	N/A	N/A
SSB	19	0	19	33	0	33
TOR	42	0	42	121	0	121
UAG	132	0	132	(190)	(320)	(510)

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	78.21	80.16
Transferable securities dealt in on another regulated market*	29.77	34.38
Other transferable securities	1.70	N/A
Investment funds	4.01	0.13
Repurchase agreements	0.72	1.88
Financial derivative instruments dealt in on a regulated market	(0.01)	(0.07)
Centrally cleared financial derivative instruments	(0.13)	(0.22)
OTC financial derivative instruments	(0.55)	(0.16)
Securities sold short	N/A	(0.30)

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Loan Participations and Assignments	0.11	N/A
Corporate Bonds & Notes	7.04	5.35
Convertible Bonds & Notes	0.10	0.14
U.S. Government Agencies	22.51	24.13
U.S. Treasury Obligations	6.99	6.91
Non-Agency Mortgage-Backed Securities	3.90	1.85
Asset-Backed Securities	6.63	7.89
Sovereign Issues	2.27	4.16
Common Stocks	57.47	57.73
Preferred Securities	0.67	0.41
Real Estate Investment Trusts	0.40	0.04
Short-Term Instruments	1.59	5.93

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Investment Funds	4.01	0.13
Repurchase Agreements	0.72	1.88
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.01)	(0.07)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Credit Indices — Buy Protection	0.00	(0.01)
Credit Default Swaps on Credit Indices — Sell Protection	(0.01)	0.00
Interest Rate Swaps	(0.12)	(0.21)
OTC Financial Derivative Instruments		
Written Options		
Inflation-Capped Options	(0.03)	(0.04)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	N/A
Credit Default Swaps on Credit Indices — Sell Protection	(0.01)	(0.00)
Total Return Swaps on Indices	0.14	(0.04)
Forward Foreign Currency Contracts	0.04	(0.15)
Hedged Forward Foreign Currency Contracts	(0.69)	0.07
Securities Sold Short	N/A	(0.30)
Other Current Assets & Liabilities	(13.72)	(15.80)
Net Assets	100.00	100.00

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES											
AUSTRIA											
CORPORATE BONDS & NOTES											
Erste Group Bank AG											
4.250% due 15/10/2027 (d)(f)	€ 38,800	\$ 37,633	0.80	7.750% due 16/08/2029 (d)(f)	\$ 10,065	\$ 10,176	0.22	UniCredit SpA			
7.000% due 15/04/2031 (d)(f)	28,200	29,732	0.63	8.000% due 22/08/2031 (d)(f)	57,100	57,456	1.22	2.569% due 22/09/2026 (h)	\$ 7,850	\$ 7,532	0.16
8.500% due 15/10/2028 (d)(f)(h)	17,800	20,554	0.44	8.500% due 14/08/2028 (d)(f)	24,600	25,257	0.54	5.375% due 16/04/2034	€ 8,900	9,688	0.20
Total Austria		87,919	1.87	9.250% due 17/11/2027 (d)(f)	16,500	17,537	0.37	7.500% due 03/06/2026 (d)(f)(h)	47,185	51,803	1.10
BELGIUM											
CORPORATE BONDS & NOTES											
KBC Group NV											
4.250% due 24/10/2025 (d)(f)	67,800	70,551	1.50	BPCE S.A.							
4.750% due 17/04/2035	18,500	20,014	0.42	1.500% due 13/01/2042 (f)	€ 15,800	15,615	0.33	UnipolSai Assicurazioni SpA	4,500	4,757	0.10
8.000% due 05/09/2028 (d)(f)	45,400	51,668	1.10	2.125% due 13/10/2046 (f)	36,000	31,532	0.67	4.900% due 23/05/2034			
Total Belgium		142,233	3.02	4.250% due 11/01/2035	5,500	5,966	0.13	Total Italy		342,654	7.28
CANADA											
CORPORATE BONDS & NOTES											
Bank of Nova Scotia											
3.625% due 27/10/2081 (f)(h)	\$ 16,900	14,359	0.31	Credit Agricole S.A.							
4.900% due 04/06/2025 (d)(f)(h)	24,000	23,586	0.50	5.875% due 25/10/2033	€ 10,700	12,435	0.26				
8.000% due 27/01/2084 (f)	21,900	22,670	0.48	Credit Agricole S.A.							
				6.251% due 10/01/2035							
				6.500% due 23/09/2029 (d)(f)							
				7.250% due 23/09/2028 (d)(f)							
				6.508% due 18/01/2035							
				6.251% due 10/01/2035							
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				6.251% due 10/01/2035							
				6.500% due 23/09/2029 (d)(f)							
				7.250% due 23/09/2028 (d)(f)							
				6.508% due 18/01/2035							

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Canada Government 10-Year Bond September Futures	Long	09/2024	211	\$ 136	0.00
Euro-Bobl September Futures	Short	09/2024	1,584	(1,394)	(0.03)
Euro-Bund 10-Year Bond September Futures	Long	09/2024	937	1,559	0.03
Euro-Buxl 30-Year Bond September Futures	Long	09/2024	45	31	0.00
Euro-OAT France Government 10-Year Bond September Futures	Short	09/2024	1,589	2,049	0.04
Euro-Schatz September Futures	Long	09/2024	298	147	0.00
U.S. Treasury 2-Year Note September Futures	Long	09/2024	3,477	1,144	0.03
U.S. Treasury 5-Year Note September Futures	Short	09/2024	2,923	(1,113)	(0.02)
U.S. Treasury 10-Year Note September Futures	Long	09/2024	5,409	2,841	0.06
U.S. Treasury 10-Year Ultra September Futures	Short	09/2024	2,064	(1,520)	(0.03)
U.S. Treasury 30-Year Bond September Futures	Long	09/2024	51	1	0.00
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2024	326	441	0.01
United Kingdom Long Gilt September Futures	Long	09/2024	586	236	0.01
				\$ 4,558	0.10
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 4,558	0.10

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

INTEREST RATE SWAPS

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day GBP-SONIO Compounded-OIS		0.750%	15/09/2051	£ 3,800	\$ 1,550	0.03
Receive ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS		3.750	18/09/2034	95,400	2,467	0.05
Receive ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS		3.750	18/09/2054	34,800	1,804	0.04
Receive ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS		4.000	18/09/2029	126,800	1,930	0.04
Pay ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS		4.250	18/09/2026	22,100	(106)	0.00
Receive	1-Day USD-SOFR Compounded-OIS		3.750	20/06/2034	\$ 17,300	52	0.00
Receive	1-Day USD-SOFR Compounded-OIS		4.250	20/12/2025	59,300	620	0.01
Receive ⁽¹⁾	6-Month EUR-EURIBOR		2.500	18/09/2054	€ 51,700	2,554	0.06
Pay ⁽¹⁾	6-Month EUR-EURIBOR		2.750	18/09/2034	67,600	(1,158)	(0.02)
						\$ 9,713	0.21
Total Centrally Cleared Financial Derivative Instruments						\$ 9,713	0.21

⁽¹⁾ This instrument has a forward starting effective date.**OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)**

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

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 18,349	\$ 20,006	\$ 341	\$ 0	\$ 341	0.01
	07/2024	SGD 11	8	0	0	0	0.00
BPS	07/2024	€ 1,491,049	1,614,174	16,141	0	16,141	0.34
	07/2024	£ 1,725	2,192	11	0	11	0.00
	07/2024	\$ 674	AUD 1,012	2	0	2	0.00
	07/2024	1,589,512	€ 1,485,971	3,182	(104)	3,078	0.06
	07/2024	1,503	£ 1,182	0	(9)	(9)	0.00
	07/2024	692	SGD 938	1	0	1	0.00
	08/2024	AUD 1,012	\$ 675	0	(2)	(2)	0.00
BRC	08/2024	€ 1,479,851	1,585,160	0	(3,181)	(3,181)	(0.07)
	08/2024	SGD 937	692	0	(1)	(1)	0.00
	07/2024	\$ 19,951	€ 18,645	32	0	32	0.00
CBK	07/2024	1,142	SGD 1,545	0	(2)	(2)	0.00
	07/2024	€ 330	\$ 359	6	0	6	0.00
	07/2024	£ 23,565	30,063	274	0	274	0.01
	07/2024	SEK 4,530	427	0	(1)	(1)	0.00
DUB	07/2024	\$ 5	CHF 5	0	0	0	0.00
	07/2024	8,170	£ 6,431	0	(40)	(40)	0.00
	08/2024	£ 11,177	\$ 14,130	0	(2)	(2)	0.00
	07/2024	499,184	636,949	5,931	0	5,931	0.12
	07/2024	AUD 1,012	673	0	(3)	(3)	0.00
FAR	07/2024	CHF 53	59	0	0	0	0.00
	07/2024	CNY 1,059	148	2	0	2	0.00
JPM	07/2024	€ 159,440	173,151	2,271	0	2,271	0.05
	07/2024	SGD 2,187	1,625	11	0	11	0.00

Schedule of Investments PIMCO Capital Securities Fund (cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	\$ 10,771	€ 10,066	\$ 17	\$ 0	\$ 17	0.00
	07/2024	1,644	£ 1,298	0	(3)	(3)	0.00
	08/2024	59	CHF 53	0	0	0	0.00
	08/2024	148	CNY 1,060	0	0	0	0.00
MBC	07/2024	CAD 19,281	\$ 14,161	70	0	70	0.00
	07/2024	€ 2,305	2,475	5	0	5	0.00
	07/2024	£ 2,248	2,857	15	0	15	0.00
	07/2024	SGD 296	219	1	0	1	0.00
	07/2024	\$ 14,091	CAD 19,293	8	0	8	0.00
	07/2024	14,196	€ 13,038	0	(222)	(222)	(0.01)
	07/2024	661,956	£ 523,203	0	(576)	(576)	(0.01)
	08/2024	CAD 19,280	\$ 14,091	0	(9)	(9)	0.00
	08/2024	£ 442,486	559,927	479	0	479	0.01
MYI	07/2024	€ 653	700	0	0	0	0.00
	07/2024	£ 31	39	0	0	0	0.00
	07/2024	SGD 151	112	0	0	0	0.00
	07/2024	\$ 223	€ 208	1	0	1	0.00
	07/2024	983	£ 777	0	(1)	(1)	0.00
	07/2024	429	SEK 4,536	0	(1)	(1)	0.00
	08/2024	SEK 4,529	\$ 429	1	0	1	0.00
RBC	07/2024	\$ 11,296	€ 10,400	0	(150)	(150)	0.00
RYL	07/2024	£ 5,392	\$ 6,900	84	0	84	0.00
	07/2024	\$ 1,567	€ 1,465	3	0	3	0.00
SCX	07/2024	€ 175,836	\$ 190,788	2,336	0	2,336	0.05
	07/2024	\$ 149	CNY 1,058	0	(2)	(2)	0.00
	07/2024	7,007	€ 6,522	0	(17)	(17)	0.00
	07/2024	22	SGD 31	0	0	0	0.00
SSB	07/2024	€ 18,125	\$ 19,662	236	0	236	0.01
	08/2024	319,894	343,216	0	(130)	(130)	0.00
UAG	07/2024	\$ 54	CHF 49	0	0	0	0.00
				\$ 31,461	\$ (4,456)	\$ 27,005	0.57

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional AUD (Hedged) Accumulation, Institutional AUD (Hedged) Income, Investor AUD (Hedged) Income and Z Class AUD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	AUD 28,197	\$ 18,782	\$ 0	\$ (49)	\$ (49)	0.00
	07/2024	\$ 25,483	AUD 38,263	71	0	71	0.00
	08/2024	18,798	28,197	49	0	49	0.00
BOA	07/2024	AUD 59	\$ 39	0	0	0	0.00
BPS	07/2024	28,342	18,883	0	(45)	(45)	0.00
	08/2024	\$ 18,804	AUD 28,197	43	0	43	0.00
BRC	07/2024	AUD 486	\$ 322	0	(3)	(3)	0.00
CBK	07/2024	1,062	705	0	(4)	(4)	0.00
DUB	07/2024	211	140	0	(1)	(1)	0.00
FAR	07/2024	26,445	17,639	0	(22)	(22)	0.00
	07/2024	\$ 19,342	AUD 29,030	46	0	46	0.00
	08/2024	17,654	26,445	22	0	22	0.00
MBC	07/2024	805	1,211	4	0	4	0.00
RBC	07/2024	AUD 164	\$ 109	0	0	0	0.00
RYL	07/2024	398	265	0	(1)	(1)	0.00
TOR	07/2024	\$ 11,212	AUD 16,858	47	0	47	0.00
				\$ 282	\$ (125)	\$ 157	0.00

As at 30 June 2024, the Institutional BRL (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	BRL 6,710	\$ 1,244	\$ 36	\$ 0	\$ 36	0.00
	07/2024	\$ 735	BRL 3,942	0	(25)	(25)	0.00
	08/2024	1,240	6,710	0	(36)	(36)	0.00
CBK	07/2024	BRL 28,055	\$ 5,186	135	0	135	0.01
	07/2024	\$ 6,126	BRL 31,716	0	(416)	(416)	(0.01)
	08/2024	5,289	28,722	0	(137)	(137)	0.00
JPM	07/2024	BRL 23,639	\$ 4,366	110	0	110	0.00
	07/2024	\$ 4,711	BRL 24,245	0	(346)	(346)	(0.01)
	08/2024	4,222	22,941	0	(107)	(107)	0.00
SCX	07/2024	BRL 4	\$ 1	0	0	0	0.00
SSB	07/2024	28,066	5,186	133	0	133	0.00
	07/2024	\$ 5,178	BRL 26,571	0	(395)	(395)	(0.01)
	08/2024	5,186	28,161	0	(134)	(134)	0.00
				\$ 414	\$ (1,596)	\$ (1,182)	(0.02)

As at 30 June 2024, the Investor CAD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	\$ 476	CAD 651	\$ 0	\$ 0	\$ 0	0.00
CBK	07/2024	CAD 951	\$ 695	0	0	0	0.00
	07/2024	\$ 701	CAD 955	0	(3)	(3)	0.00
	08/2024	695	950	0	0	0	0.00
MBC	07/2024	CAD 1,928	\$ 1,408	0	(1)	(1)	0.00
	07/2024	\$ 578	CAD 787	0	(3)	(3)	0.00
	08/2024	1,408	1,927	1	0	1	0.00
MYI	07/2024	CAD 33	\$ 24	0	0	0	0.00
	07/2024	\$ 356	CAD 486	0	(1)	(1)	0.00
				\$ 1	\$ (8)	\$ (7)	0.00

As at 30 June 2024, the Institutional CHF (Hedged) Accumulation and E Class CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 11,843	CHF 10,652	\$ 12	\$ 0	\$ 12	0.00
BRC	07/2024	CHF 180	\$ 203	2	0	2	0.00
	07/2024	\$ 149	CHF 132	0	(1)	(1)	0.00
CBK	07/2024	CHF 79	\$ 87	0	(1)	(1)	0.00
	07/2024	\$ 1,227	CHF 1,117	16	0	16	0.00
JPM	07/2024	CHF 12,982	\$ 14,466	19	0	19	0.00
	08/2024	\$ 14,466	CHF 12,934	0	(19)	(19)	0.00
MBC	08/2024	CHF 57	\$ 63	0	0	0	0.00
SCX	07/2024	\$ 543	CHF 488	0	0	0	0.00
TOR	07/2024	14,302	12,919	75	0	75	0.00
UAG	07/2024	CHF 12,906	\$ 14,384	22	0	22	0.00
	07/2024	\$ 14,164	CHF 12,800	80	0	80	0.00
	08/2024	14,384	12,858	0	(22)	(22)	0.00
				\$ 226	\$ (43)	\$ 183	0.00

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Institutional EUR (Hedged) Income II, Investor EUR (Hedged) Accumulation, Administrative EUR (Hedged) Accumulation, E Class EUR (Hedged) Accumulation, E Class EUR (Hedged) Income, R Class EUR (Hedged) Income and T Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 447	\$ 487	\$ 8	\$ 0	\$ 8	0.00
	07/2024	\$ 713,088	€ 656,801	0	(9,161)	(9,161)	(0.19)
BPS	07/2024	€ 610,833	\$ 653,351	3	(1,312)	(1,309)	(0.03)
	07/2024	\$ 598,423	€ 552,764	0	(5,998)	(5,998)	(0.13)
	08/2024	653,583	610,162	1,312	0	1,312	0.03
BRC	07/2024	€ 6,678	\$ 7,146	0	(11)	(11)	0.00
CBK	07/2024	383	418	7	0	7	0.00
	07/2024	\$ 703	€ 655	0	(1)	(1)	0.00
FAR	07/2024	692,229	635,566	0	(11,062)	(11,062)	(0.23)
GLM	07/2024	€ 654	\$ 708	7	0	7	0.00
JPM	07/2024	1,680	1,798	0	(3)	(3)	0.00
MBC	07/2024	627,990	671,662	131	(1,517)	(1,386)	(0.03)
	07/2024	\$ 465	€ 433	0	(1)	(1)	0.00
	08/2024	662,907	619,040	1,517	0	1,517	0.03
MYI	07/2024	€ 259	\$ 278	0	0	0	0.00
RBC	07/2024	6	7	0	0	0	0.00
RYL	07/2024	446	477	0	(1)	(1)	0.00
SCX	07/2024	620,549	664,856	0	(218)	(218)	0.00
	07/2024	\$ 1,046	€ 974	0	(2)	(2)	0.00
	08/2024	665,834	620,549	209	0	209	0.00
SSB	07/2024	€ 2,744	\$ 2,940	0	(1)	(1)	0.00
	07/2024	\$ 27,637	€ 25,477	0	(332)	(332)	(0.01)
	08/2024	2,944	2,744	1	0	1	0.00
UAG	08/2024	€ 22,380	\$ 23,966	0	(55)	(55)	0.00
				\$ 3,195	\$ (29,675)	\$ (26,480)	(0.56)

As at 30 June 2024, the Institutional GBP (Hedged) Accumulation, Institutional GBP (Hedged) Income, Investor GBP (Hedged) Income, M Retail GBP (Hedged) Income and R Class GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	£ 35,415	\$ 44,784	\$ 15	\$ 0	\$ 15	0.00
	07/2024	\$ 88,151	£ 69,172	0	(711)	(711)	(0.01)
	08/2024	44,629	35,288	0	(14)	(14)	0.00
BRC	07/2024	37	29	0	0	0	0.00
CBK	07/2024	£ 900	\$ 1,144	6	0	6	0.00
	07/2024	\$ 2,126	£ 1,672	0	(13)	(13)	0.00
	08/2024	£ 9	\$ 11	0	0	0	0.00

Schedule of Investments PIMCO Capital Securities Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
DUB	07/2024	\$ 46,537	£ 36,471	\$ 0	\$ (433)	\$ (433)	(0.01)
MBC	07/2024	£ 35,602	\$ 45,044	40	0	40	0.00
	07/2024	\$ 36	£ 28	0	0	0	0.00
	08/2024	44,968	35,536	0	(39)	(39)	0.00
RBC	07/2024	£ 35,469	\$ 44,978	142	0	142	0.00
	08/2024	\$ 44,986	£ 35,469	0	(141)	(141)	0.00
RYL	07/2024	18	14	0	0	0	0.00
				\$ 203	\$ (1,351)	\$ (1,148)	(0.02)

As at 30 June 2024, the Institutional SGD (Hedged) Income, Investor SGD (Hedged) Income, Administrative SGD (Hedged) Income II and M Retail SGD (Hedged) Income II had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	SGD 62,625	\$ 46,139	\$ 0	\$ (70)	\$ (70)	0.00
	07/2024	\$ 40,609	SGD 54,813	1	(165)	(164)	0.00
	08/2024	46,139	62,533	70	0	70	0.00
BPS	07/2024	SGD 62,792	\$ 46,298	0	(34)	(34)	0.00
	08/2024	\$ 46,298	SGD 62,701	36	0	36	0.00
BRC	07/2024	SGD 0	\$ 0	0	0	0	0.00
	07/2024	\$ 887	SGD 1,198	0	(3)	(3)	0.00
CBK	07/2024	2,641	3,563	0	(12)	(12)	0.00
GLM	07/2024	1,169	1,573	0	(8)	(8)	0.00
JPM	07/2024	SGD 299	\$ 222	1	0	1	0.00
	07/2024	\$ 44,559	SGD 59,975	0	(305)	(305)	(0.01)
MBC	07/2024	2,009	2,711	0	(9)	(9)	0.00
MYI	07/2024	24	32	0	0	0	0.00
SCX	07/2024	SGD 108	\$ 80	0	0	0	0.00
	07/2024	\$ 44,623	SGD 60,128	0	(257)	(257)	(0.01)
UAG	07/2024	422	570	0	(1)	(1)	0.00
				\$ 108	\$ (864)	\$ (756)	(0.02)

Total OTC Financial Derivative Instruments

\$ (2,228) (0.05)

Total Investments

\$ 4,907,732 104.31

Other Current Assets & Liabilities

\$ (202,794) (4.31)

Net Assets

\$ 4,704,938 100.00

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

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

^ Security is in default.

(a) When-issued security.

(b) Zero coupon security.

(c) Coupon represents a yield to maturity.

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

(e) Affiliated to the Fund.

(f) Contingent convertible security.

(g) Restricted Securities (31 December 2023: 0.51%):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Altice France S.A.	11.500%	01/02/2027	20/12/2023	\$ 534	\$ 439	0.01

(h) Securities with an aggregate fair value of \$249,948 (31 December 2023: \$275,063) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

(i) Securities with an aggregate fair value of \$10,103 (31 December 2023: \$4,406) and cash of \$11,860 (31 December 2023: \$8,850) have been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Securities with an aggregate fair value of \$629 (31 December 2023: \$7,385) and cash of \$1,028 (31 December 2023: \$12,629) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Cash of \$39,071 (31 December 2023: \$46,179) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 4,893,306	\$ 1,008	\$ 4,894,314
Investment Funds	51	0	0	51
Repurchase Agreements	0	1,324	0	1,324
Financial Derivative Instruments ⁽³⁾	2,764	9,279	0	12,043
Totals	\$ 2,815	\$ 4,903,909	\$ 1,008	\$ 4,907,732

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

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

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

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

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

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	3.550%	12/06/2024	TBD ⁽¹⁾	€ (2,177)	\$ (2,337)	(0.05)
	5.350	12/04/2024	TBD ⁽¹⁾	£ (4,870)	(6,228)	(0.13)
	5.750	04/04/2024	03/07/2024	\$ (6,972)	(7,070)	(0.15)
	5.900	05/04/2024	03/07/2024	(37,204)	(37,734)	(0.80)
BRC	3.700	12/06/2024	TBD ⁽¹⁾	€ (5,409)	(5,808)	(0.12)
	4.000	08/05/2024	TBD ⁽¹⁾	\$ (4,244)	(4,270)	(0.09)
IND	5.650	11/04/2024	10/07/2024	(30,901)	(31,294)	(0.67)
JML	3.000	12/06/2024	TBD ⁽¹⁾	€ (4,641)	(4,982)	(0.11)
	3.650	12/06/2024	TBD ⁽¹⁾	(6,184)	(6,640)	(0.14)
JPS	5.784	28/06/2024	27/09/2024	\$ (38,949)	(38,968)	(0.83)
SCX	5.710	08/05/2024	05/09/2024	(18,696)	(18,855)	(0.40)
	5.710	04/06/2024	05/09/2024	(38,467)	(38,632)	(0.82)
WFS	5.743	08/04/2024	08/07/2024	(27,790)	(28,162)	(0.60)
Total Reverse Repurchase Agreements					\$ (230,980)	(4.91)

(1) Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ 71	\$ 0	\$ 71	\$ 939	\$ (980)	\$ (41)
BOA	(8,964)	9,810	846	(14)	0	(14)
BPS	9,310	(10,040)	(730)	(3,885)	8,850	4,965
BRC	14	0	14	3,327	(7,000)	(3,673)
CBK	(186)	0	(186)	619	(610)	9
DUB	5,497	(5,110)	387	178	0	178
FAR	(11,019)	11,860	841	N/A	N/A	N/A
GLM	(1)	0	(1)	298	(320)	(22)
JPM	1,648	(1,790)	(142)	65	0	65
MBC	(106)	0	(106)	3,492	(5,190)	(1,698)
MYI	(1)	0	(1)	884	(980)	(96)
RBC	(149)	0	(149)	N/A	N/A	N/A
RYL	85	0	85	(2)	0	(2)
SCX	2,049	(2,120)	(71)	725	(960)	(235)
SSB	(622)	293	(329)	331	(450)	(119)
TOR	122	(270)	(148)	246	0	246
UAG	24	(280)	(256)	(2,859)	4,406	1,547

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	82.55	93.20
Transferable securities dealt in on another regulated market*	21.00	8.76
Other transferable securities	0.47	0.59
Investment funds	0.00	0.00
Repurchase agreements	0.03	0.15
Financial derivative instruments dealt in on a regulated market	0.10	0.45
Centrally cleared financial derivative instruments	0.21	(0.51)
OTC financial derivative instruments	(0.05)	0.08
Reverse repurchase agreements	(4.91)	(4.52)

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Austria	1.87	1.55
Belgium	3.02	2.61
Canada	2.78	1.31
Denmark	0.06	0.06
Finland	0.79	0.87
France	14.42	12.53
Germany	3.21	2.70
Ireland	4.55	3.99
Italy	7.28	8.60
Japan	1.76	1.21
Jersey, Channel Islands	1.78	1.82
Mexico	0.28	N/A
Netherlands	12.40	12.89
Norway	0.64	N/A
Portugal	0.38	0.34
Slovenia	0.44	0.51
Spain	9.18	10.31
Sweden	0.75	0.48
Switzerland	4.63	4.81
United Kingdom	21.09	21.40
United States	3.98	3.17
Short-Term Instruments	8.73	11.39
Investment Funds	0.00	0.00
Repurchase Agreements	0.03	0.15
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.10	0.45
Centrally Cleared Financial Derivative Instruments		
Interest Rate Swaps	0.21	(0.51)
OTC Financial Derivative Instruments		
Forward Foreign Currency Contracts	0.57	(0.30)
Hedged Forward Foreign Currency Contracts	(0.62)	0.38
Other Current Assets & Liabilities	(4.31)	(2.72)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	
Xunta de Galicia	€ 50	\$ 49	0.02	DS Smith PLC	€ 400	\$ 438	0.15	CBRE Services, Inc.	\$ 1,370	\$ 1,141	0.39	
0.084% due 30/07/2027				4.375% due 27/07/2027				2.500% due 01/04/2031				
		2,925	0.99	Grainger PLC	£ 450	521	0.18	CenterPoint Energy Houston Electric LLC	600	576	0.20	
Total Spain		10,877	3.68	3.375% due 24/04/2028				5.300% due 01/04/2053				
SUPRANATIONAL				Land Securities Capital Markets PLC	500	628	0.21	Citigroup, Inc.	€ 400	429	0.15	
CORPORATE BONDS & NOTES				4.875% due 15/09/2034				Community Preservation Corp.	\$ 360	314	0.11	
Eurofima Europäische Gesellschaft fuer die Finanzierung von Eisenbahnmateral				Lloyds Banking Group PLC	€ 1,300	1,391	0.47	2.867% due 01/02/2030				
0.000% due 28/07/2026 (a)	100	100	0.03	London & Quadrant Housing Trust	£ 400	401	0.14	Continental Wind LLC	492	486	0.16	
0.010% due 23/06/2028	2,000	1,902	0.64	2.000% due 31/03/2032				Coty, Inc.	€ 500	541	0.18	
0.150% due 10/10/2034	500	400	0.14	Marks & Spencer PLC	300	368	0.12	4.500% due 15/05/2027				
3.125% due 09/11/2031	800	864	0.29	4.500% due 10/07/2027				Crown Cork & Seal Co., Inc.	\$ 725	750	0.25	
European Investment Bank				National Grid PLC	€ 300	324	0.11	7.375% due 15/12/2026				
0.750% due 15/07/2027	AUD 500	298	0.10	3.875% due 16/01/2029				Duke Energy Progress LLC	1,400	1,390	0.47	
1.500% due 15/06/2032	€ 5,600	5,395	1.83	NatWest Group PLC	£ 1,200	1,367	0.46	5.100% due 15/03/2034				
2.250% due 15/03/2030	1,230	1,274	0.43	2.057% due 09/11/2028				Farmers Exchange Capital	30	25	0.01	
2.750% due 16/01/2034	600	627	0.21	Severn Trent Utilities Finance PLC	600	613	0.21	5.454% due 15/10/2054				
3.750% due 14/02/2033	\$ 5,000	4,755	1.61	2.625% due 22/02/2033				Ford Motor Co.	200	165	0.06	
International Bank for Reconstruction & Development				South Eastern Power Networks PLC	1,400	1,288	0.44	3.250% due 12/02/2032				
2.125% due 03/03/2025	1,000	980	0.33	1.750% due 30/09/2034				Gap, Inc.	1,000	867	0.29	
International Development Association				SSE PLC	€ 600	656	0.22	3.625% due 01/10/2029				
0.750% due 21/09/2028	£ 1,450	1,584	0.54	4.000% due 05/09/2031				HAT Holdings LLC	500	500	0.17	
		18,179	6.15	Standard Chartered PLC	1,800	1,693	0.57	6.000% due 15/04/2025				
SOVEREIGN ISSUES				0.800% due 17/11/2029				8.000% due 15/06/2027				
European Union				Travis Perkins PLC	£ 1,100	1,323	0.45	Host Hotels & Resorts LP	600	536	0.18	
0.000% due 04/10/2030 (a)	€ 1,400	1,253	0.43	3.750% due 17/02/2026				3.375% due 15/12/2029				
0.300% due 04/11/2050	100	52	0.02	United Utilities Water Finance PLC	€ 400	416	0.14	3.500% due 15/09/2030				
0.400% due 04/02/2037	800	610	0.21	3.750% due 23/05/2034				Hudson Pacific Properties LP	500	419	0.14	
2.625% due 04/02/2048	900	834	0.28	Vmed O2 UK Financing PLC	500	522	0.18	3.950% due 01/11/2027				
2.750% due 04/02/2033	600	629	0.21	5.625% due 15/04/2032				5.950% due 15/02/2028				
		3,378	1.15	Vodafone Group PLC	\$ 950	701	0.24	Hyundai Capital America	1,700	1,702	0.58	
Total Supranational		21,557	7.30	5.125% due 04/06/2081				5.800% due 26/06/2025				
SWEDEN				Workspace Group PLC	£ 400	433	0.15	IHG Finance LLC	€ 800	879	0.30	
CORPORATE BONDS & NOTES				2.250% due 11/03/2028				4.375% due 28/11/2029				
Castellum AB				Zenith Finco PLC	500	417	0.14	JPMorgan Chase & Co.	\$ 1,300	1,323	0.45	
0.750% due 04/09/2026	1,100	1,100	0.37	6.500% due 30/06/2027				Kilroy Realty LP	700	525	0.18	
Ellevio AB						24,063	8.14	2.500% due 15/11/2032				
4.125% due 07/03/2034	500	542	0.18	SOVEREIGN ISSUES				2.650% due 15/11/2033				
EQT AB				United Kingdom Gilt	400	255	0.09	MidAmerican Energy Co.	950	573	0.19	
0.875% due 14/05/2031	1,200	1,040	0.35	1.500% due 31/07/2053	800	865	0.29	2.700% due 01/08/2052				
Sagax AB				3.750% due 22/10/2053	5,120	6,174	2.09	3.650% due 01/08/2048				
4.375% due 29/05/2030	1,300	1,401	0.48	4.375% due 31/07/2054				4.250% due 15/07/2049				
		4,083	1.38			7,294	2.47	Mississippi Power Co.	900	572	0.19	
SOVEREIGN ISSUES				Total United Kingdom			31,357	10.61	3.100% due 30/07/2051			
Svensk Exportkredit AB				UNITED STATES				Moody's Corp.	300	244	0.08	
2.000% due 30/06/2027	1,100	1,139	0.39	ASSET-BACKED SECURITIES				2.000% due 19/08/2031				
Total Sweden		5,222	1.77	GoodLeap Sustainable Home Solutions Trust	\$ 932	733	0.25	3.100% due 29/11/2061				
UNITED KINGDOM				2.100% due 20/05/2048				MSCI, Inc.	200	165	0.06	
CORPORATE BONDS & NOTES				4.000% due 20/04/2049				4.000% due 15/11/2029				
Anglian Water Services Financing PLC				4.950% due 20/07/2049				New York State Electric & Gas Corp.	1,100	883	0.30	
5.750% due 07/06/2043	£ 300	366	0.12	5.520% due 22/02/2055				2.150% due 01/10/2031				
Assura Financing PLC				Loanpal Solar Loan Ltd.	537	422	0.14	5.650% due 15/08/2028				
1.625% due 30/06/2033	1,100	1,016	0.34	2.220% due 20/03/2048				2,300	2,337	0.79		
Berkeley Group PLC				CORPORATE BONDS & NOTES				Northern States Power Co.	600	506	0.17	
2.500% due 11/08/2031	1,300	1,281	0.43	AES Corp.	300	247	0.08	2.250% due 01/04/2031				
British Land Co. PLC				2.450% due 15/01/2031				5.400% due 15/03/2054				
2.375% due 14/09/2029	1,400	1,525	0.52	5.450% due 01/06/2028	700	699	0.24	NSTAR Electric Co.	1,070	708	0.24	
British Telecommunications PLC				7.600% due 15/01/2055	615	623	0.21	3.100% due 01/06/2051				
3.875% due 20/01/2034	€ 600	643	0.22	Alexandria Real Estate Equities, Inc.	1,100	861	0.29	Oberlin College	1,800	1,167	0.40	
Burberry Group PLC				2.000% due 18/05/2032				Oncor Electric Delivery Co. LLC	€ 1,800	1,918	0.65	
1.125% due 21/09/2025	£ 600	717	0.24	Amgen, Inc.	1,300	1,196	0.41	3.500% due 15/05/2031				
5.750% due 20/06/2030	600	757	0.26	3.000% due 22/02/2029				Owens Corning	\$ 800	807	0.27	
Chanel Ceres PLC				Autodesk, Inc.	1,000	830	0.28	5.500% due 15/06/2027				
1.000% due 31/07/2031	€ 2,200	1,952	0.66	2.400% due 15/12/2031				Pacific Gas & Electric Co.	600	625	0.21	
Compass Group PLC				Bank of America Corp.	1,100	1,089	0.37	6.700% due 01/04/2053				
4.375% due 08/09/2032	£ 900	1,109	0.37	2.456% due 22/10/2025	€ 1,400	1,532	0.52	PacifiCorp	600	354	0.12	
Derwent London PLC				4.134% due 12/06/2028	\$ 500	515	0.17	2.900% due 15/06/2052				
1.875% due 17/11/2031	1,200	1,197	0.40	6.204% due 10/11/2028				Public Service Co. of Colorado	75	44	0.02	
				Boston Properties LP	1,020	756	0.26	2.700% due 15/01/2051				
				2.450% due 01/10/2033	150	153	0.05	3.200% due 01/03/2050				
				6.500% due 15/01/2034				5.750% due 15/05/2054				
								400	395	0.13		
								Public Service Electric & Gas Co.	1,100	1,061	0.36	
								4.650% due 15/03/2033				

Schedule of Investments PIMCO Climate Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Puget Sound Energy, Inc. 5.685% due 15/06/2054	\$ 400	\$ 396	0.13	VF Corp. 4.250% due 07/03/2029	€ 400	\$ 413	0.14	State Board of Administration Finance Corp., Florida Revenue Notes, Series 2020 2.154% due 01/07/2030	\$ 170	\$ 144	0.05
PVH Corp. 4.125% due 16/07/2029	€ 700	748	0.25	Wisconsin Power & Light Co. 4.950% due 01/04/2033	\$ 600	581	0.20			428	0.14
Solar Star Funding LLC 5.375% due 30/06/2035	\$ 893	871	0.30	5.375% due 30/03/2034	1,300	1,292	0.44				
Southern California Edison Co. 2.500% due 01/06/2031	1,000	840	0.28	Wisconsin Public Service Corp. 2.850% due 01/12/2051	450	278	0.09	U.S. GOVERNMENT AGENCIES			
Southwestern Public Service Co. 3.150% due 01/05/2050	450	288	0.10			46,509	15.74	Uniform Mortgage-Backed Security 5.000% due 01/10/2053 - 01/11/2053	16,945	16,387	5.55
3.750% due 15/06/2049	400	288	0.10	MUNICIPAL BONDS & NOTES				Total United States		67,542	22.86
Starwood Property Trust, Inc. 7.250% due 01/04/2029	300	304	0.10	New York City Municipal Water Finance Authority Revenue Bonds, (BABs), Series 2010 5.724% due 15/06/2042	170	172	0.06	VIRGIN ISLANDS (BRITISH)			
TerraForm Power Operating LLC 5.000% due 31/01/2028	650	621	0.21	New York City Municipal Water Finance Authority Revenue Bonds, Series 2010 5.882% due 15/06/2044	110	112	0.03	CORPORATE BONDS & NOTES			
Topaz Solar Farms LLC 5.750% due 30/09/2039	748	724	0.25					Star Energy Geothermal Wayang Windu Ltd. 6.750% due 24/04/2033	783	788	0.27
								Total Transferable Securities		\$ 281,859	95.39

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BOS	5.390%	28/06/2024	01/07/2024	\$ 6,300	U.S. Treasury Bonds 2.875% due 15/05/2052	\$ (6,292)	\$ 6,300	\$ 6,303	2.13
FICC	2.600	28/06/2024	01/07/2024	594	U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2026	(606)	594	594	0.20
Total Repurchase Agreements						\$ (6,898)	\$ 6,894	\$ 6,897	2.33

(1) Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 10-Year Bond September Futures	Long	09/2024	13	\$ (7)	0.00
Euro-Bund 10-Year Bond September Futures	Short	09/2024	323	(480)	(0.16)
Euro-Buxl 30-Year Bond September Futures	Short	09/2024	28	(92)	(0.03)
U.S. Treasury 5-Year Note September Futures	Long	09/2024	530	205	0.07
U.S. Treasury 10-Year Note September Futures	Long	09/2024	158	132	0.04
U.S. Treasury 10-Year Ultra September Futures	Long	09/2024	129	66	0.02
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2024	64	(38)	(0.01)
United Kingdom Long Gilt September Futures	Short	09/2024	93	(41)	(0.02)
				\$ (255)	(0.09)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (255)	(0.09)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	3.750%	18/09/2054	€ 600	\$ 35	0.01
Pay ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	4.000	18/09/2029	800	(3)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2027	\$ 6,400	(91)	(0.03)
Pay	3-Month CAD-CAONREPO Compounded-OIS	1.000	16/06/2026	CAD 900	7	0.00
Receive ⁽¹⁾	6-Month EUR-EURIBOR	2.500	18/09/2054	€ 1,900	101	0.04
Pay ⁽¹⁾	6-Month EUR-EURIBOR	2.750	18/09/2029	6,400	(115)	(0.04)
					\$ (66)	(0.02)
Total Centrally Cleared Financial Derivative Instruments					\$ (66)	(0.02)

(1) This instrument has a forward starting effective date.

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

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

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	AUD 2,023	\$ 1,348	\$ 0	\$ (3)	\$ (3)	0.00
BOA	07/2024	€ 94,275	102,360	1,322	0	1,322	0.45
BPS	07/2024	47,359	51,272	515	0	515	0.17
	07/2024	£ 23,033	29,423	307	0	307	0.10
	07/2024	\$ 3,939	AUD 5,912	9	0	9	0.00
	07/2024	2,644	€ 2,457	0	(11)	(11)	0.00
	07/2024	24	SGD 33	0	0	0	0.00
	08/2024	AUD 5,912	\$ 3,943	0	(9)	(9)	0.00
	08/2024	SGD 33	24	0	0	0	0.00
BRC	07/2024	€ 1,531	1,646	5	0	5	0.00
	09/2024	MXN 13	1	0	0	0	0.00
CBK	07/2024	AUD 3,222	2,146	0	(6)	(6)	0.00
	07/2024	€ 2,162	2,315	0	(2)	(2)	0.00
	07/2024	£ 961	1,223	8	0	8	0.00
GLM	07/2024	€ 700	758	8	0	8	0.00
	08/2024	\$ 693	BRL 3,667	0	(35)	(35)	(0.01)
JPM	07/2024	£ 550	\$ 704	9	0	9	0.00
	07/2024	SGD 14	11	0	0	0	0.00
	09/2024	\$ 663	MXN 12,005	0	(15)	(15)	(0.01)
MBC	07/2024	AUD 667	\$ 443	0	(2)	(2)	0.00
	07/2024	CAD 7,550	5,545	27	0	27	0.01
	07/2024	€ 1,086	1,178	14	0	14	0.01
	07/2024	\$ 5,518	CAD 7,555	3	0	3	0.00
	07/2024	54,973	€ 51,410	126	0	126	0.04
	08/2024	CAD 7,550	\$ 5,518	0	(3)	(3)	0.00
	08/2024	€ 51,410	55,053	0	(127)	(127)	(0.04)
MYI	07/2024	£ 18	22	0	0	0	0.00
	07/2024	SGD 19	14	0	0	0	0.00
	07/2024	\$ 93	€ 87	0	0	0	0.00
	07/2024	497	£ 393	0	0	0	0.00
	07/2024	9	SGD 13	0	0	0	0.00
RBC	07/2024	31,125	£ 24,544	0	(99)	(99)	(0.03)
	08/2024	£ 24,544	\$ 31,130	98	0	98	0.03
SCX	07/2024	\$ 99,903	€ 93,245	33	0	33	0.01
	08/2024	€ 93,245	\$ 100,050	0	(32)	(32)	(0.01)
				\$ 2,484	\$ (344)	\$ 2,140	0.72

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional AUD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	AUD 1,052	\$ 701	\$ 0	\$ (2)	\$ (2)	0.00
	07/2024	\$ 1,379	AUD 2,071	4	0	4	0.00
	08/2024	701	1,052	2	0	2	0.00
BRC	07/2024	655	990	6	0	6	0.01
MBC	07/2024	14	21	0	0	0	0.00
				\$ 12	\$ (2)	\$ 10	0.01

As at 30 June 2024, the Institutional CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 44	CHF 39	\$ 0	\$ 0	\$ 0	0.00
CBK	07/2024	4	3	0	0	0	0.00
MBC	07/2024	37	33	0	0	0	0.00
SCX	07/2024	1	1	0	0	0	0.00
UAG	07/2024	CHF 40	\$ 45	0	0	0	0.00
	07/2024	\$ 43	CHF 39	0	0	0	0.00
	08/2024	45	40	0	0	0	0.00
				\$ 0	\$ 0	\$ 0	0.00

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Administrative EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 96	\$ 103	\$ 0	\$ 0	\$ 0	0.00
	07/2024	\$ 48,398	€ 44,578	0	(623)	(623)	(0.21)

Schedule of Investments PIMCO Climate Bond Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	€ 41,504	\$ 44,393	\$ 0	\$ (89)	\$ (89)	(0.03)
	07/2024	\$ 46,342	€ 42,805	0	(466)	(466)	(0.16)
	08/2024	€ 37	\$ 40	0	0	0	0.00
BRC	08/2024	\$ 44,371	€ 41,423	89	0	89	0.03
	07/2024	43,156	39,852	0	(444)	(444)	(0.15)
CBK	07/2024	€ 279	\$ 299	0	0	0	0.00
	07/2024	\$ 223	€ 208	0	0	0	0.00
GLM	07/2024	€ 2	\$ 2	0	0	0	0.00
JPM	07/2024	36	38	0	0	0	0.00
MBC	07/2024	42,786	45,752	1	(105)	(104)	(0.04)
	08/2024	\$ 45,785	€ 42,755	106	0	106	0.04
SCX	07/2024	€ 42,740	\$ 45,792	0	(15)	(15)	(0.01)
	08/2024	\$ 45,859	€ 42,740	14	0	14	0.01
				\$ 210	\$ (1,742)	\$ (1,532)	(0.52)

As at 30 June 2024, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	£ 27,797	\$ 35,151	\$ 12	\$ 0	\$ 12	0.01
	07/2024	\$ 106,741	£ 83,838	0	(762)	(762)	(0.26)
	08/2024	35,013	27,684	0	(11)	(11)	0.00
BRC	07/2024	25	20	0	0	0	0.00
	07/2024	£ 99	\$ 126	1	0	1	0.00
CBK	07/2024	\$ 3,282	£ 2,578	0	(23)	(23)	(0.01)
	08/2024	10	8	0	0	0	0.00
	07/2024	£ 30,083	\$ 38,068	40	0	40	0.01
MBC	07/2024	\$ 2	£ 2	0	0	0	0.00
	08/2024	36,041	28,482	0	(31)	(31)	(0.01)
	07/2024	£ 28,458	\$ 36,087	114	0	114	0.04
RBC	08/2024	\$ 36,093	£ 28,458	0	(114)	(114)	(0.04)
				\$ 167	\$ (941)	\$ (774)	(0.26)

As at 30 June 2024, the Institutional SEK (Hedged) Accumulation and Administrative SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 2	SEK 24	\$ 0	\$ 0	\$ 0	0.00
BRC	07/2024	SEK 15,733	\$ 1,484	0	(1)	(1)	0.00
	07/2024	\$ 1,180	SEK 12,364	0	(12)	(12)	0.00
CBK	08/2024	1,484	15,708	1	0	1	0.00
	07/2024	SEK 492	\$ 47	0	0	0	0.00
MBC	07/2024	\$ 685	SEK 7,269	2	0	2	0.00
	07/2024	SEK 24	\$ 2	0	0	0	0.00
	07/2024	\$ 659	SEK 6,918	0	(5)	(5)	0.00
RYL	08/2024	16	168	0	0	0	0.00
	07/2024	SEK 43	\$ 4	0	0	0	0.00
SCX	07/2024	\$ 659	SEK 6,925	0	(5)	(5)	0.00
	07/2024	SEK 5	\$ 0	0	0	0	0.00
UAG	07/2024	\$ 1,181	SEK 12,364	0	(14)	(14)	(0.01)
	07/2024	2	21	0	0	0	0.00
				\$ 3	\$ (37)	\$ (34)	(0.01)

As at 30 June 2024, the Institutional SGD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	SGD 1,913	\$ 1,409	\$ 0	\$ (2)	\$ (2)	0.00
	07/2024	\$ 2,693	SGD 3,636	0	(10)	(10)	(0.01)
	08/2024	SGD 10	\$ 7	0	0	0	0.00
CBK	08/2024	\$ 1,409	SGD 1,910	2	0	2	0.00
	07/2024	17	23	0	0	0	0.00
GLM	07/2024	SGD 17	\$ 13	0	0	0	0.00
	07/2024	\$ 26	SGD 35	0	0	0	0.00
MBC	07/2024	SGD 4	\$ 3	0	0	0	0.00
	07/2024	\$ 2	SGD 3	0	0	0	0.00
SCX	07/2024	SGD 3	\$ 2	0	0	0	0.00
	07/2024	\$ 1,401	SGD 1,887	0	(8)	(8)	0.00
UAG	07/2024	SGD 5	\$ 3	0	0	0	0.00
				\$ 2	\$ (20)	\$ (18)	(0.01)

Total OTC Financial Derivative Instruments

\$ (208) (0.07)

Total Investments

\$ 288,224 97.54

Other Current Assets & Liabilities

\$ 7,268 2.46

Net Assets

\$ 295,492 100.00

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

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

- (a) Zero coupon security.
 (b) Perpetual maturity; date shown, if applicable, represents next contractual call date.
 (c) Contingent convertible security.

Securities with an aggregate fair value of \$Nil (31 December 2023: \$623) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Cash of \$3,388 (31 December 2023: \$3,138) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$1,040 (31 December 2023: \$50) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 281,859	\$ 0	\$ 281,859
Repurchase Agreements	0	6,894	0	6,894
Financial Derivative Instruments ⁽³⁾	(619)	90	0	(529)
Totals	\$ (619)	\$ 288,843	\$ 0	\$ 288,224

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

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

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

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

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

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ 1	\$ 0	\$ 1	\$ 32	\$ 0	\$ 32
BOA	689	(760)	(71)	90	0	90
BPS	(416)	510	94	35	0	35
BRC	(445)	530	85	(17)	50	33
CBK	(20)	0	(20)	(2)	0	(2)
GLM	(27)	0	(27)	(172)	0	(172)
JPM	(6)	0	(6)	N/A	N/A	N/A
MBC	44	0	44	2	0	2
MYI	0	(10)	(10)	274	(540)	(266)
RBC	(1)	0	(1)	N/A	N/A	N/A
RYL	(5)	0	(5)	(15)	0	(15)
SCX	(22)	0	(22)	88	0	88
SSB	N/A	N/A	N/A	173	0	173
UAG	N/A	N/A	N/A	42	0	42

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	78.80	82.55
Transferable securities dealt in on another regulated market*	16.39	12.69
Other transferable securities	0.20	2.21
Repurchase agreements	2.33	(0.12)
Financial derivative instruments dealt in on a regulated market	(0.09)	(0.03)
Centrally cleared financial derivative instruments	(0.02)	0.20
OTC financial derivative instruments	(0.07)	(0.31)

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Australia	1.88	0.37
Austria	0.93	0.51
Belgium	1.16	0.50
Brazil	0.20	0.08
Canada	2.63	1.97
Chile	0.90	0.85
Cyprus	N/A	0.36
Czech Republic	0.22	0.26
Denmark	1.65	1.54
Finland	1.02	1.39
France	6.07	6.56
Germany	11.37	13.86
Iceland	0.33	N/A
India	0.84	0.95
Ireland	2.31	2.23
Italy	1.68	1.95
Japan	2.10	3.15
Jersey, Channel Islands	0.33	0.05
Luxembourg	3.60	3.20
Mauritius	0.12	0.14
Mexico	0.27	0.37
Multinational	0.20	0.63
Netherlands	7.60	7.67
New Zealand	0.07	N/A
Norway	0.66	0.18
Singapore	0.19	0.22
South Korea	0.57	0.38
Spain	3.68	3.97
Supranational	7.30	8.34
Sweden	1.77	1.58
United Arab Emirates	N/A	0.23
United Kingdom	10.61	10.77
United States	22.86	20.67
Virgin Islands (British)	0.27	0.31
Repurchase Agreements	2.33	2.21
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.09)	(0.12)
Centrally Cleared Financial Derivative Instruments		
Interest Rate Swaps	(0.02)	(0.03)
OTC Financial Derivative Instruments		
Forward Foreign Currency Contracts	0.72	(0.37)
Hedged Forward Foreign Currency Contracts	(0.79)	0.57
Other Current Assets & Liabilities	2.46	2.50
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES				Realkredit Danmark A/S				4.662% due 15/10/2028 € 6,700 \$ 7,199 0.90			
AUSTRALIA				1.000% due 01/10/2050 DKK 0 \$ 0 0.00				Total Italy 88,522 11.08			
SOVEREIGN ISSUES				1.000% due 01/10/2053 0 0 0.00				JAPAN			
Australia Government International Bond				1.500% due 01/10/2053 10,765 1,230 0.15				SOVEREIGN ISSUES			
0.250% due 21/11/2032	AUD 3,822	\$ 3,325	0.42	2.000% due 01/10/2053 851 92 0.01				Japan Government International Bond			
0.750% due 21/11/2027	2,730	2,807	0.35	2.500% due 01/10/2047 12 2 0.00				0.100% due			
3.000% due 20/09/2025	944	1,207	0.15	Total Denmark 4,456 0.56				10/09/2024 (a) ¥ 960,960 6,004 0.75			
Total Australia		7,339	0.92	FRANCE				0.100% due 10/03/2025 (a) 1,044,770 6,573 0.82			
CANADA				SOVEREIGN ISSUES				0.100% due 10/03/2026 (a) 791,093 5,048 0.63			
SOVEREIGN ISSUES				France Government International Bond				0.100% due 10/03/2028 (a) 1,368,436 8,903 1.12			
Canadian Government Real Return Bond				0.100% due 01/03/2025 (a) € 20,373 21,423 2.68				0.100% due 10/03/2029 (a) 4,834,106 31,569 3.95			
0.500% due 01/12/2050 (a)	CAD 247	138	0.02	0.100% due 25/07/2031 (a) 9,927 10,024 1.26				Total Japan 58,097 7.27			
4.250% due 01/12/2026 (a)	2,925	2,267	0.28	0.100% due 25/07/2038 (a) 7,164 6,607 0.83				NEW ZEALAND			
Total Canada		2,405	0.30	Total France 38,054 4.77				SOVEREIGN ISSUES			
CAYMAN ISLANDS				IRELAND				New Zealand Government International Bond			
ASSET-BACKED SECURITIES				ASSET-BACKED SECURITIES				2.000% due 20/09/2025 NZD 1,378 1,981 0.25			
Atlas Senior Loan Fund Ltd.				Ares European CLO DAC				PERU			
6.680% due 15/01/2031	\$ 3,336	3,339	0.42	4.516% due 15/04/2030 460 492 0.06				SOVEREIGN ISSUES			
6.739% due 16/01/2030	313	314	0.04	4.566% due 15/10/2030 737 790 0.10				Peru Government International Bond			
BlueMountain CLO Ltd.				4.747% due 20/04/2032 2,100 2,252 0.28				5.940% due 12/02/2029 PEN 400 105 0.01			
6.766% due 22/10/2030	875	876	0.11	Armada Euro CLO DAC				SPAIN			
Carlyle Global Market Strategies CLO Ltd.				4.626% due 15/07/2031 441 472 0.06				SOVEREIGN ISSUES			
6.590% due 15/01/2031	371	371	0.05	Bain Capital Euro CLO DAC				Spain Government International Bond			
Catamaran CLO Ltd.				4.997% due 24/01/2033 1,297 1,392 0.17				0.500% due 30/04/2030 € 2,500 2,319 0.29			
6.686% due 22/04/2030	1,300	1,302	0.16	Black Diamond CLO DAC				0.650% due			
Cedar Funding CLO Ltd.				4.757% due 20/01/2032 1,164 1,248 0.16				30/11/2027 (a) 27,475 28,976 3.63			
6.679% due 17/07/2031	618	619	0.08	4.808% due 15/05/2032 2,280 2,445 0.30				0.700% due			
Dryden CLO Ltd.				BlueMountain Fuji EUR CLO DAC				30/11/2033 (a) 1,354 1,378 0.17			
6.594% due 15/05/2031	648	649	0.08	1.050% due 15/01/2031 992 1,012 0.13				Total Spain 32,673 4.09			
Greystone Commercial Real Estate Notes Ltd.				4.626% due 15/01/2031 2,084 2,232 0.28				SWEDEN			
6.623% due 15/09/2037	274	273	0.03	BNPP AM Euro CLO DAC				SOVEREIGN ISSUES			
ICG U.S. CLO Ltd.				4.506% due 15/04/2031 1,599 1,711 0.21				Sweden Government International Bond			
6.666% due 22/07/2031	1,783	1,785	0.22	Cairn CLO DAC				0.125% due 01/06/2026 SEK 3,178 293 0.03			
LCM LP				4.686% due 15/10/2031 2,297 2,453 0.31				0.125% due 01/12/2027 16,587 1,518 0.19			
6.626% due 20/07/2031	2,309	2,311	0.29	Carlyle Euro CLO DAC				1.000% due 01/06/2025 129,054 12,042 1.51			
6.720% due 15/10/2031	965	966	0.12	4.706% due 15/08/2032 900 963 0.12				Total Sweden 13,853 1.73			
Octagon Loan Funding Ltd.				CVC Cordatus Loan Fund DAC				SWITZERLAND			
6.767% due 18/11/2031	2,344	2,347	0.29	4.691% due 26/08/2032 500 536 0.07				CORPORATE BONDS & NOTES			
Sound Point CLO Ltd.				Carlyle Euro CLO DAC				UBS Group AG			
6.686% due 26/07/2031	1,352	1,354	0.17	4.606% due 15/01/2031 1,914 2,054 0.26				2.593% due 11/09/2025 \$ 600 596 0.08			
6.706% due 21/01/2031	897	898	0.11	4.718% due 15/08/2032 900 963 0.12				4.923% due 16/01/2026 € 400 430 0.05			
6.739% due 18/04/2031	1,946	1,950	0.25	Laurelin DAC				Total Switzerland 1,026 0.13			
Voya CLO Ltd.				Madison Park Euro Funding DAC				UNITED KINGDOM			
6.690% due 14/07/2031	352	352	0.04	4.706% due 15/07/2032 700 745 0.09				NON-AGENCY MORTGAGE-BACKED SECURITIES			
6.800% due 15/10/2030	1,007	1,008	0.13	Oak Hill European Credit Partners DAC				Great Hall Mortgages PLC			
		20,714	2.59	4.637% due 20/10/2031 955 1,021 0.13				5.483% due 18/03/2039 £ 1 1 0.00			
CORPORATE BONDS & NOTES				OCP Euro CLO DAC				Polaris PLC			
Avolon Holdings Funding Ltd.				4.777% due 22/09/2034 2,600 2,777 0.35				6.010% due 23/10/2059 2,285 2,890 0.36			
2.528% due 18/11/2027	258	232	0.03	Palmer Square European Loan Funding DAC				2,891 0.36			
Total Cayman Islands		20,946	2.62	4.626% due 15/10/2031 676 720 0.09				SHARES			
DENMARK				Segovia European CLO DAC				PREFERRED SECURITIES			
CORPORATE BONDS & NOTES				4.777% due 20/07/2032 2,296 2,449 0.31				Nationwide Building Society			
Jyske Realkredit A/S				4.723% due 04/08/2034 2,252 2,415 0.30				10.250% 1,606 265 0.04			
1.000% due 01/10/2050	DKK 533	59	0.01	Tikehau CLO DAC				SOVEREIGN ISSUES			
1.000% due 01/10/2053	0	0	0.00	4.723% due 04/08/2034 2,252 2,415 0.30				United Kingdom Gilt			
1.500% due 01/10/2053	1,928	211	0.03	Toro European CLO DAC				0.125% due			
2.000% due 01/10/2053	2,768	323	0.04	4.638% due 15/02/2034 3,700 3,969 0.50				22/03/2026 (a) £ 180 226 0.03			
2.500% due 01/10/2047	1	0	0.00	Total Ireland 43,653 5.47				0.125% due			
Nordea Kredit Realkreditatieselskab				ITALY				10/08/2028 (a) 20,196 25,315 3.17			
0.500% due 01/10/2043	0	0	0.00	SOVEREIGN ISSUES				0.125% due			
1.000% due 01/10/2050	0	0	0.00	Italy Buoni Poliennali Del Tesoro				22/03/2029 (a) 13,619 16,972 2.12			
1.500% due 01/10/2053	1,335	132	0.02	0.400% due 15/05/2030 (a) 11,036 10,896 1.36							
2.000% due 01/10/2053	999	117	0.02	1.400% due 26/05/2025 (a) 33,678 35,699 4.47							
2.500% due 01/10/2047	3	0	0.00	1.800% due 15/05/2036 (a) 4,156 4,249 0.53							
Nykredit Realkredit A/S				2.350% due 15/09/2024 (a) 26,885 28,817 3.61							
1.000% due 01/10/2050	1	0	0.00	2.550% due 15/09/2041 (a) 1,498 1,662 0.21							
1.000% due 01/10/2053	10	1	0.00								
1.500% due 01/10/2052	2,754	314	0.04								
1.500% due 01/10/2053	299	29	0.00								
2.000% due 01/10/2053	0	0	0.00								
2.500% due 01/10/2047	12	2	0.00								
3.500% due 01/04/2053	14,180	1,944	0.24								

DESCRIPTION	SHARES	FAIR VALUE (0005)	% OF NET ASSETS
INVESTMENT FUNDS			
COLLECTIVE INVESTMENT SCHEMES			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (b)	2,933	\$ 29	0.00
Total Investment Funds		\$ 29	0.00

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
FICC	2.600%	28/06/2024	01/07/2024	\$ 333	U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2026	\$ (340)	\$ 333	\$ 333	0.04
SAL	5.270 5.400	28/06/2024 28/06/2024	01/07/2024 01/07/2024	2,000 18,000	U.S. Treasury Notes 4.875% due 30/11/2025 U.S. Treasury Notes 0.750% due 31/03/2026	(2,048) (18,386)	2,000 18,000	2,001 18,008	0.25 2.26
Total Repurchase Agreements						\$ (20,774)	\$ 20,333	\$ 20,342	2.55

⁽¹⁾ Includes accrued interest.**FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)**

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 3-Year Note September Futures	Short	09/2024	69	\$ 15	0.00
Australia Government 10-Year Bond September Futures	Long	09/2024	124	(21)	0.00
Euro-Bobl September Futures	Long	09/2024	107	132	0.02
Euro-BTP Italy Government Bond September Futures	Long	09/2024	164	(206)	(0.03)
Euro-BTP Italy Government Bond September Futures	Short	09/2024	373	(8)	0.00
Euro-Bund 10-Year Bond September Futures	Short	09/2024	207	(177)	(0.02)
Euro-Buxl 30-Year Bond September Futures	Short	09/2024	39	(128)	(0.02)
Euro-OAT France Government 10-Year Bond September Futures	Short	09/2024	55	66	0.01
Euro-Schatz September Futures	Long	09/2024	733	361	0.04
U.S. Treasury 2-Year Note September Futures	Short	09/2024	942	(591)	(0.07)
U.S. Treasury 5-Year Note September Futures	Short	09/2024	323	(257)	(0.03)
U.S. Treasury 10-Year Note September Futures	Short	09/2024	121	(101)	(0.01)
U.S. Treasury 10-Year Ultra September Futures	Long	09/2024	313	219	0.03
U.S. Treasury 30-Year Bond September Futures	Short	09/2024	628	(433)	(0.06)
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2024	130	77	0.01
United Kingdom Long Gilt September Futures	Long	09/2024	92	37	0.00
				\$ (1,015)	(0.13)

WRITTEN OPTIONS**FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS**

Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Call - EUREX Euro-Schatz August 2024 Futures	€ 106.200	26/07/2024	306	\$ (53)	\$ (21)	0.00
Total Financial Derivative Instruments Dealt in on a Regulated Market					\$ (1,036)	(0.13)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	4.000%	18/09/2029	£ 29,200	\$ 159	0.02
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.300	20/09/2027	¥ 74,880	2	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.500	15/12/2031	986,000	40	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.550	14/09/2028	2,370,000	67	0.01
Receive	1-Day USD-Federal Funds Rate Compounded-OIS	2.000	15/12/2047	\$ 1,750	50	0.01
Receive	1-Day USD-Federal Funds Rate Compounded-OIS	2.428	20/12/2047	400	11	0.00
Receive	1-Day USD-Federal Funds Rate Compounded-OIS	2.478	20/12/2047	1,115	31	0.00
Receive	1-Day USD-Federal Funds Rate Compounded-OIS	2.499	20/12/2047	570	16	0.00

Schedule of Investments Commodity Real Return Fund (cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day USD-SOFR Compounded-OIS	1.880%	25/01/2052	\$ 5,000	\$ (60)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	2.237	21/11/2053	7,640	105	0.01
Pay	1-Day USD-SOFR Compounded-OIS	2.340	21/11/2028	37,090	(379)	(0.05)
Receive	1-Day USD-SOFR Compounded-OIS	2.865	13/02/2054	18,600	474	0.06
Pay	1-Day USD-SOFR Compounded-OIS	3.085	13/02/2034	22,300	(523)	(0.07)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	4,600	72	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.758	18/01/2026	690	10	0.00
Receive	3-Month NZD-BBR	3.250	21/03/2028	NZD 900	(3)	0.00
Receive	6-Month EUR-EURIBOR	0.000	17/03/2053	€ 1,200	4	0.00
Receive	6-Month EUR-EURIBOR	0.190	04/11/2052	900	(2)	0.00
Receive	6-Month EUR-EURIBOR	0.195	04/11/2052	950	(2)	0.00
Receive	6-Month EUR-EURIBOR	0.197	08/11/2052	1,600	(4)	0.00
Pay	6-Month EUR-EURIBOR	0.550	10/08/2024	200	1	0.00
Pay	6-Month EUR-EURIBOR	0.650	12/04/2027	4,900	(27)	0.00
Pay	6-Month EUR-EURIBOR	0.650	11/05/2027	2,400	(6)	0.00
Pay	6-Month EUR-EURIBOR	0.700	11/04/2027	2,100	(12)	0.00
Pay	6-Month EUR-EURIBOR	1.000	13/05/2027	4,700	(18)	0.00
Pay	6-Month EUR-EURIBOR	1.000	18/05/2027	2,100	(7)	0.00
Receive ⁽¹⁾	6-Month EUR-EURIBOR	2.500	18/09/2054	30,400	1,286	0.16
Pay ⁽¹⁾	6-Month EUR-EURIBOR	2.750	18/09/2034	64,800	(1,379)	(0.17)
Pay	6-Month EUR-EURIBOR	2.879	15/08/2032	13,400	15	0.00
Receive	6-Month EUR-EURIBOR	3.475	26/02/2025	145,000	192	0.02
Pay	CPTFEMU	1.380	15/03/2031	4,000	(7)	0.00
Pay	CPTFEMU	1.946	15/03/2048	60	0	0.00
Pay	CPTFEMU	2.356	15/11/2033	3,200	(16)	0.00
Pay	CPTFEMU	2.363	15/11/2033	1,800	(9)	0.00
Pay	CPTFEMU	2.390	15/11/2033	1,800	(9)	0.00
Pay	CPTFEMU	2.400	15/02/2044	3,400	7	0.00
Pay	CPTFEMU	2.421	15/05/2052	700	(2)	0.00
Receive	CPTFEMU	2.470	15/07/2032	11,900	50	0.01
Pay	CPTFEMU	2.488	15/05/2037	4,790	(19)	0.00
Receive	CPTFEMU	2.548	15/11/2053	500	2	0.00
Receive	CPTFEMU	2.570	15/06/2032	8,800	37	0.00
Pay	CPTFEMU	2.580	15/03/2052	500	(2)	0.00
Pay	CPTFEMU	2.590	15/03/2052	4,940	(16)	0.00
Receive	CPTFEMU	2.600	15/05/2032	10,600	47	0.01
Receive	CPTFEMU	2.620	15/11/2053	200	1	0.00
Pay	CPTFEMU	2.680	15/04/2053	2,100	(9)	0.00
Pay	CPTFEMU	2.682	15/10/2053	600	(3)	0.00
Pay	CPTFEMU	2.700	15/04/2053	1,100	(5)	0.00
Pay	CPTFEMU	2.736	15/10/2053	900	(4)	0.00
Pay	CPTFEMU	2.763	15/09/2053	1,800	(8)	0.00
Receive	CPTFEMU	4.470	15/09/2024	19,900	47	0.01
Receive	CPURNSA	1.798	25/08/2027	\$ 1,000	12	0.00
Receive	CPURNSA	1.890	27/08/2027	3,000	37	0.00
Pay	CPURNSA	1.954	03/06/2029	700	(7)	0.00
Pay	CPURNSA	1.998	25/07/2029	3,600	(35)	(0.01)
Pay	CPURNSA	2.155	17/10/2027	1,900	(24)	0.00
Receive	CPURNSA	2.311	24/02/2031	5,100	35	0.00
Pay	CPURNSA	2.335	05/02/2028	2,680	(32)	(0.01)
Pay	CPURNSA	2.353	09/05/2028	1,790	(20)	0.00
Pay	CPURNSA	2.360	09/05/2028	2,690	(30)	0.00
Pay	CPURNSA	2.364	10/05/2028	2,750	(31)	0.00
Pay	CPURNSA	2.560	12/09/2024	3,400	(22)	0.00
Pay	CPURNSA	2.565	12/09/2024	5,000	(32)	0.00
Receive	CPURNSA	2.573	26/08/2028	1,100	11	0.00
Receive	CPURNSA	2.645	10/09/2028	1,500	15	0.00
Receive	CPURNSA	2.690	01/06/2026	2,100	24	0.00
Receive	CPURNSA	2.703	25/05/2026	1,270	14	0.00
Receive	CPURNSA	2.768	13/05/2026	3,100	35	0.00
Receive	CPURNSA	2.813	14/05/2026	1,400	16	0.00
Pay	FRCPXTOB	1.910	15/01/2038	€ 390	3	0.00
Pay	UKRPI	3.100	15/06/2031	£ 2,300	(57)	(0.01)
Pay	UKRPI	3.400	15/06/2030	1,610	(40)	(0.01)
Pay	UKRPI	3.530	15/10/2031	540	(14)	0.00
Pay	UKRPI	4.066	15/09/2031	300	(7)	0.00
Receive	UKRPI	4.125	15/09/2032	590	13	0.00
Receive	UKRPI	4.130	15/09/2032	2,610	56	0.01
Receive	UKRPI	4.143	15/10/2032	2,300	49	0.01
					\$ 164	0.02
Total Centrally Cleared Financial Derivative Instruments					\$ 164	0.02

⁽¹⁾ This instrument has a forward starting effective date.

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

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

WRITTEN OPTIONS**INFLATION-CAPPED OPTIONS**

Counterparty	Description	Initial Index	Floating Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
GLM	Cap - OTC CPALEMU	\$ 100.151	Maximum of [(Final Index/Initial Index - 1) - 3.000%] or 0	22/06/2035	1,200	\$ (55)	\$ (43)	(0.01)

INTEREST RATE SWAPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BRC	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	3.150%	06/10/2025	13,100	\$ (151)	\$ (176)	(0.02)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.150	06/10/2025	13,100	(151)	(59)	(0.01)
CBK	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.950	15/09/2025	10,800	(131)	(119)	(0.01)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.950	15/09/2025	10,800	(131)	(68)	(0.01)
GLM	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.900	29/08/2025	6,800	(88)	(66)	(0.01)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	29/08/2025	6,800	(88)	(42)	(0.01)
GST	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.800	01/09/2025	14,600	(185)	(126)	(0.01)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.800	01/09/2025	14,600	(185)	(102)	(0.01)
							\$ (1,110)	\$ (758)	(0.09)

(1) Notional Amount represents the number of contracts.

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

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
DUB	CMBX.NA.AAA.8 Index	0.500%	17/10/2057	\$ 1,031	\$ (72)	\$ 72	\$ 0	0.00
GST	CMBX.NA.AAA.8 Index	0.500	17/10/2057	1,238	(64)	63	(1)	0.00
					\$ (136)	\$ 135	\$(1)	0.00

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

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

INTEREST RATE SWAPS

Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	Pay	3-Month ILS-TELBOR	1.998%	20/06/2028	ILS 890	\$ 0	\$ (20)	\$ (20)	0.00
BRC	Pay	3-Month ILS-TELBOR	1.950	20/06/2028	810	0	(18)	(18)	0.00
CKL	Pay	3-Month ILS-TELBOR	2.100	20/06/2028	750	(2)	(14)	(16)	0.00
GLM	Pay	3-Month ILS-TELBOR	1.971	16/02/2028	1,430	0	(29)	(29)	(0.01)
	Pay	3-Month ILS-TELBOR	1.998	20/06/2028	610	0	(14)	(14)	0.00
HUS	Pay	3-Month ILS-TELBOR	1.998	20/06/2028	480	0	(11)	(11)	0.00
						\$ (2)	\$ (106)	\$ (108)	(0.01)

TOTAL RETURN SWAPS ON INDICES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BPS	Receive	BCOMTR Index	70,056	3-Month U.S. Treasury Bill rate plus a specified spread	\$ 16,803	18/02/2025	\$ 0	\$ (157)	\$ (157)	(0.02)
	Receive	BCOMTR1 Index	1,368,505	3-Month U.S. Treasury Bill rate plus a specified spread	125,120	18/02/2025	0	(1,170)	(1,170)	(0.15)
CBK	Receive	BCOMF1TC Index	348,889	3-Month U.S. Treasury Bill rate plus a specified spread	41,211	18/02/2025	0	(409)	(409)	(0.05)
	Receive	BCOMTR Index	35,951	3-Month U.S. Treasury Bill rate plus a specified spread	8,623	18/02/2025	0	(81)	(81)	(0.01)
	Receive	CIXBSTR3 Index	693,551	3-Month U.S. Treasury Bill rate plus a specified spread	182,240	18/02/2025	0	(1,610)	(1,610)	(0.20)
GST	Receive	BCOMF1TC Index	235,692	3-Month U.S. Treasury Bill rate plus a specified spread	90,279	18/02/2025	0	(897)	(897)	(0.11)
	Receive	BCOMTR Index	256,229	3-Month U.S. Treasury Bill rate plus a specified spread	61,457	18/02/2025	0	(575)	(575)	(0.07)
JPM	Receive	BCOMF1TC Index	315,223	3-Month U.S. Treasury Bill rate plus a specified spread	63,150	18/02/2025	0	(627)	(627)	(0.08)
	Receive	BCOMTR Index	99,288	3-Month U.S. Treasury Bill rate plus a specified spread	23,815	18/02/2025	0	(223)	(223)	(0.03)
	Receive	JMABDEWU Index	494,170	0.053%	79,348	18/02/2025	0	505	505	0.06
	Receive	JMABNIU5 Index	164,986	0.000	30,535	18/02/2025	0	62	62	0.01

Schedule of Investments Commodity Real Return Fund (cont.)

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
MAC	Receive	PIMCOBVB Index	155,117	0.600%	\$ 17,634	15/07/2024	\$ 0	\$ 520	\$ 520	0.07
	Receive	PIMCOBVB Index	539,651	0.210	90,194	16/09/2024	0	417	417	0.05
MEI	Receive	BCOMTR Index	54,100	3-Month U.S. Treasury Bill rate plus a specified spread	12,976	18/02/2025	0	(121)	(121)	(0.01)
SOG	Receive	BCOMTR Index	233,991	3-Month U.S. Treasury Bill rate plus a specified spread	56,123	18/02/2025	0	(524)	(524)	(0.07)
							\$ 0	\$ (4,890)	\$ (4,890)	(0.61)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	\$ 271	NZD 443	\$ 0	\$ (1)	\$ (1)	0.00
	08/2024	NZD 443	\$ 271	1	0	1	0.00
	10/2024	\$ 1,140	CNH 8,158	0	(13)	(13)	0.00
BOA	07/2024	KRW 1,662,898	\$ 1,216	8	0	8	0.00
	07/2024	\$ 253	PLN 1,008	0	(2)	(2)	0.00
BPS	07/2024	£ 58,540	\$ 74,779	779	0	779	0.10
	07/2024	KRW 1,650,437	\$ 1,202	4	0	4	0.00
	07/2024	\$ 9,538	AUD 14,315	22	0	22	0.00
	07/2024	409	€ 380	0	(2)	(2)	0.00
	07/2024	200	IDR 3,277,278	0	0	0	0.00
	07/2024	872	NZD 1,419	0	(7)	(7)	0.00
	07/2024	605	PLN 2,402	0	(7)	(7)	0.00
	07/2024	1,415	SGD 1,919	1	0	1	0.00
	08/2024	AUD 14,315	\$ 9,546	0	(22)	(22)	0.00
	08/2024	SGD 1,916	1,415	0	(1)	(1)	0.00
	09/2024	CNH 19,194	2,679	34	0	34	0.01
	09/2024	TWD 56,943	1,770	11	0	11	0.00
	09/2024	\$ 452	INR 37,804	1	0	1	0.00
	10/2024	CNH 10,318	\$ 1,440	15	0	15	0.00
	10/2024	\$ 228	CNH 1,632	0	(2)	(2)	0.00
BRC	07/2024	DKK 12,313	\$ 1,793	23	0	23	0.00
	07/2024	MXN 4,358	236	0	(2)	(2)	0.00
	07/2024	NOK 3,949	375	4	0	4	0.00
	07/2024	\$ 351	PLN 1,401	0	(2)	(2)	0.00
	07/2024	13,824	SEK 146,513	11	0	11	0.00
	08/2024	SEK 146,289	\$ 13,824	0	(10)	(10)	0.00
	09/2024	MXN 6,678	353	0	(8)	(8)	0.00
	09/2024	\$ 2,161	MXN 40,490	27	0	27	0.00
CBK	07/2024	CHF 393	\$ 432	0	(6)	(6)	0.00
	07/2024	£ 91	116	1	0	1	0.00
	07/2024	KRW 123,663	91	1	0	1	0.00
	07/2024	SEK 146,438	13,814	0	(14)	(14)	0.00
	07/2024	\$ 788	BRL 4,293	0	(15)	(15)	0.00
	07/2024	622	PLN 2,467	0	(8)	(8)	0.00
	08/2024	BRL 4,308	\$ 788	15	0	15	0.00
	08/2024	PEN 954	252	3	0	3	0.00
	09/2024	TWD 21,710	674	3	0	3	0.00
	09/2024	\$ 2,018	INR 168,682	2	(1)	1	0.00
DUB	07/2024	KRW 902,056	\$ 656	0	0	0	0.00
	07/2024	\$ 649	PLN 2,549	0	(15)	(15)	0.00
	08/2024	BRL 1,565	\$ 304	23	0	23	0.00
FAR	07/2024	AUD 14,115	9,404	0	(22)	(22)	0.00
	07/2024	€ 191,664	208,752	3,335	0	3,335	0.41
	07/2024	¥ 9,337,503	59,794	1,747	0	1,747	0.22
	07/2024	NZD 3,358	2,069	23	0	23	0.00
	07/2024	\$ 519	NZD 851	0	0	0	0.00
	08/2024	NZD 851	\$ 519	0	0	0	0.00
GLM	07/2024	MXN 4,105	221	0	(3)	(3)	0.00
	07/2024	\$ 400	PLN 1,580	0	(7)	(7)	0.00
	07/2024	1,177	ZAR 21,537	1	0	1	0.00
	08/2024	1,233	BRL 6,323	0	(98)	(98)	(0.01)
JPM	07/2024	CHF 238	\$ 263	0	(2)	(2)	0.00
	07/2024	KRW 1,113,262	807	0	(1)	(1)	0.00
	07/2024	SGD 1,919	1,426	10	0	10	0.00
	07/2024	\$ 3,309	CHF 2,969	0	(4)	(4)	0.00
	07/2024	2,666	DKK 18,582	4	0	4	0.00
	07/2024	1,035	€ 949	0	(18)	(18)	0.00
	07/2024	155	IDR 2,508,972	0	(1)	(1)	0.00
	07/2024	150	ILS 553	0	(3)	(3)	0.00
	07/2024	258	PLN 1,010	0	(7)	(7)	0.00
	07/2024	2,216	ZAR 40,795	15	0	15	0.00
	08/2024	CHF 2,958	\$ 3,309	4	0	4	0.00
	08/2024	DKK 18,549	2,666	0	(4)	(4)	0.00
	09/2024	TWD 36,937	1,147	6	0	6	0.00
	09/2024	\$ 230	INR 19,235	1	0	1	0.00
	10/2024	CNH 10,581	\$ 1,479	17	0	17	0.00
	10/2024	\$ 228	CNH 1,627	0	(3)	(3)	0.00
MBC	07/2024	AUD 200	\$ 133	0	(1)	(1)	0.00
	07/2024	CAD 7,644	5,614	28	0	28	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	¥ 26,300	\$ 167	\$ 3	\$ 0	\$ 3	0.00
	07/2024	\$ 5,586	CAD 7,649	3	0	3	0.00
	07/2024	288	NOK 3,072	0	0	0	0.00
	08/2024	CAD 7,644	\$ 5,586	0	(4)	(4)	0.00
	08/2024	NOK 3,070	288	0	0	0	0.00
	10/2024	CNH 1	0	0	0	0	0.00
MYI	07/2024	BRL 4,292	831	58	0	58	0.01
	07/2024	€ 662	709	0	(1)	(1)	0.00
	07/2024	£ 29	36	0	0	0	0.00
	07/2024	SGD 340	251	0	(1)	(1)	0.00
	07/2024	\$ 1,827	DKK 12,753	6	0	6	0.00
	07/2024	1	£ 1	0	0	0	0.00
	07/2024	82	NOK 877	0	0	0	0.00
	08/2024	DKK 12,731	\$ 1,827	0	(6)	(6)	0.00
	08/2024	NOK 877	82	0	0	0	0.00
	09/2024	TWD 14,694	458	4	0	4	0.00
	09/2024	\$ 154	INR 12,839	0	0	0	0.00
RBC	07/2024	£ 74,350	£ 58,631	0	(235)	(235)	(0.03)
	08/2024	£ 58,631	\$ 74,362	234	0	234	0.03
SCX	07/2024	€ 56	60	0	0	0	0.00
	07/2024	KRW 837,512	614	6	0	6	0.00
	07/2024	MXN 44	2	0	0	0	0.00
	07/2024	\$ 204,959	€ 191,300	67	0	67	0.01
	07/2024	£ 518	£ 410	0	0	0	0.00
	08/2024	€ 191,300	\$ 205,260	0	(65)	(65)	(0.01)
	08/2024	PEN 1,107	293	4	0	4	0.00
	09/2024	CNH 7,112	991	12	0	12	0.00
	09/2024	TWD 21,358	662	3	0	3	0.00
	09/2024	\$ 1,853	INR 155,131	3	0	3	0.00
SSB	07/2024	€ 965	\$ 1,035	1	0	1	0.00
TOR	07/2024	CHF 10	12	0	0	0	0.00
	07/2024	\$ 58,564	¥ 9,364,389	0	(349)	(349)	(0.04)
	07/2024	395	NZD 645	0	(2)	(2)	0.00
	08/2024	¥ 9,320,478	\$ 58,564	349	0	349	0.04
	08/2024	NZD 645	395	2	0	2	0.00
UAG	07/2024	CHF 2,329	2,578	0	(15)	(15)	0.00
	07/2024	DKK 19,060	2,768	29	0	29	0.00
	07/2024	ILS 1,437	388	6	0	6	0.00
				\$ 6,970	\$ (990)	\$ 5,980	0.74

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 13	\$ 14	\$ 0	\$ 0	\$ 0	0.00
	07/2024	\$ 69,593	€ 64,098	0	(896)	(896)	(0.11)
BPS	07/2024	€ 59,669	\$ 63,856	30	(124)	(94)	(0.01)
	07/2024	\$ 53,385	€ 49,312	0	(535)	(535)	(0.07)
	08/2024	61,687	57,589	123	0	123	0.02
BRC	07/2024	€ 86	\$ 92	0	0	0	0.00
CBK	07/2024	299	326	5	0	5	0.00
	07/2024	\$ 1,313	€ 1,223	0	(2)	(2)	0.00
FAR	07/2024	65,806	60,419	0	(1,050)	(1,050)	(0.13)
GLM	07/2024	5	4	0	0	0	0.00
JPM	07/2024	€ 472	\$ 505	0	(1)	(1)	0.00
MBC	07/2024	57,937	61,952	1	(142)	(141)	(0.02)
	07/2024	\$ 106	€ 98	0	(1)	(1)	0.00
	08/2024	61,860	57,767	141	0	141	0.02
RBC	07/2024	69	63	0	(1)	(1)	0.00
RYL	07/2024	187	175	0	0	0	0.00
SCX	07/2024	€ 58,811	\$ 63,012	1	(20)	(19)	0.00
	08/2024	\$ 62,620	€ 58,361	20	0	20	0.00
SSB	07/2024	€ 2,219	\$ 2,378	0	(1)	(1)	0.00
	07/2024	\$ 4,462	€ 4,113	0	(54)	(54)	(0.01)
	08/2024	2,331	2,173	1	0	1	0.00
UAG	08/2024	281	263	1	0	1	0.00
				\$ 323	\$ (2,827)	\$ (2,504)	(0.31)

As at 30 June 2024, the Institutional GBP (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	£ 6,373	\$ 8,059	\$ 3	\$ 0	\$ 3	0.00
	07/2024	\$ 15,350	£ 12,044	0	(125)	(125)	(0.02)
	08/2024	8,011	6,335	0	(3)	(3)	0.00
BRC	07/2024	£ 0	\$ 0	0	0	0	0.00

Schedule of Investments Commodity Real Return Fund (cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
CBK	07/2024	£ 344	\$ 437	\$ 3	\$ 0	\$ 3	0.00
	07/2024	\$ 641	£ 504	0	(4)	(4)	0.00
	08/2024	139	110	0	0	0	0.00
DUB	07/2024	8,511	6,670	0	(79)	(79)	(0.01)
	08/2024	£ 6,242	\$ 7,898	7	0	7	0.00
MBC	07/2024	\$ 7,837	£ 6,193	0	(7)	(7)	0.00
	08/2024	£ 6,259	\$ 7,937	25	0	25	0.00
RBC	07/2024	\$ 7,939	£ 6,259	0	(25)	(25)	0.00
	08/2024	1	1	0	0	0	0.00
RYL	07/2024			0	0	0	0.00
				\$ 38	\$ (243)	\$ (205)	(0.03)

As at 30 June 2024, the E Class SGD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	SGD 530	\$ 391	\$ 0	\$ (1)	\$ (1)	0.00
	07/2024	\$ 312	SGD 422	0	(2)	(2)	0.00
	08/2024	391	530	1	0	1	0.00
BPS	07/2024	SGD 404	\$ 298	0	0	0	0.00
	08/2024	\$ 488	SGD 661	0	0	0	0.00
CBK	07/2024	22	29	0	0	0	0.00
GLM	07/2024	SGD 8	\$ 6	0	0	0	0.00
	07/2024	\$ 21	SGD 28	0	0	0	0.00
JPM	07/2024	309	416	0	(2)	(2)	0.00
MBC	07/2024	SGD 63	\$ 47	0	0	0	0.00
	07/2024	\$ 292	SGD 397	1	0	1	0.00
MYI	07/2024	266	360	0	(1)	(1)	0.00
				\$ 2	\$ (6)	\$ (4)	0.00

Total OTC Financial Derivative Instruments

\$ (2,533) (0.32)

Total Investments

\$ 1,172,743 146.86

Other Current Assets & Liabilities

\$ (374,178) (46.86)

Net Assets

\$ 798,565 100.00

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

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

^ Security is in default.

(a) Principal amount of security is adjusted for inflation.

(b) Affiliated to the Fund.

(c) Securities with an aggregate fair value of \$320,086 (31 December 2023: \$397,126) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Securities with an aggregate fair value of \$Nil (31 December 2023: \$777) and cash of \$Nil (31 December 2023: \$935) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Cash of \$9,405 (31 December 2023: \$10,174) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$4,700 (31 December 2023: \$5,750) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,155,604	\$ 182	\$ 1,155,786
Investment Funds	29	0	0	29
Repurchase Agreements	0	20,333	0	20,333
Financial Derivative Instruments ⁽³⁾	50	(3,455)	0	(3,405)
Totals	\$ 79	\$ 1,172,482	\$ 182	\$ 1,172,743

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,293,241	\$ 186	\$ 1,293,427
Investment Funds	127	0	0	127
Repurchase Agreements	0	83,018	0	83,018
Financial Derivative Instruments ⁽³⁾	83	(14,437)	0	(14,354)
Totals	\$ 210	\$ 1,361,822	\$ 186	\$ 1,362,218

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

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOS	5.500%	27/06/2024	05/07/2024	\$ (6,707)	\$ (6,711)	(0.84)
STR	5.450	28/06/2024	01/07/2024	(279,303)	(279,430)	(34.99)
Total Reverse Repurchase Agreements					\$ (286,141)	(35.83)

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (13)	\$ 0	\$ (13)	\$ (110)	\$ 0	\$ (110)
BOA	(912)	930	18	(1,708)	1,650	(58)
BPS	(1,132)	700	(432)	(1,871)	690	(1,181)
BRC	(210)	130	(80)	(994)	1,770	776
CBK	(2,304)	1,200	(1,104)	(1,028)	(1,270)	(2,298)
CIB	N/A	N/A	N/A	(27)	0	(27)
CKL	(16)	0	(16)	(9)	0	(9)
DUB	(71)	0	(71)	1	0	1
FAR	4,033	(4,200)	(167)	(416)	400	(16)
GLM	(301)	260	(41)	(853)	690	(163)
GST	(1,701)	1,150	(551)	(1,244)	(1,480)	(2,724)
HUS	(11)	0	(11)	(6)	0	(6)
JPM	(272)	50	(222)	(784)	(390)	(1,174)
MAC	937	(1,130)	(193)	(422)	(10)	(432)
MBC	29	0	29	90	0	90
MEI	(121)	0	(121)	(33)	0	(33)
MYC	N/A	N/A	N/A	(56)	0	(56)
MYI	59	(60)	(1)	3	(530)	(527)
RBC	(2)	0	(2)	N/A	N/A	N/A
SCX	31	0	31	(494)	550	56
SOG	(524)	280	(244)	(7)	0	(7)
SSB	(53)	0	(53)	55	0	55
UAG	21	0	21	(187)	0	(187)

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	124.11	128.93
Transferable securities dealt in on another regulated market*	17.38	21.67
Other transferable securities	3.25	N/A
Investment funds	0.00	0.01
Repurchase agreements	2.55	9.67
Financial derivative instruments dealt in on a regulated market	(0.13)	(0.54)
Centrally cleared financial derivative instruments	0.02	0.04
OTC financial derivative instruments	(0.32)	(1.18)
Reverse repurchase agreements	(35.83)	(46.11)

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Australia	0.92	0.88
Canada	0.30	0.29
Cayman Islands	2.62	4.88
Denmark	0.56	1.33
France	4.77	4.65
Ireland	5.47	6.06
Italy	11.08	10.15
Japan	7.27	7.70
New Zealand	0.25	0.24
Peru	0.01	0.01
Spain	4.09	3.94
Sweden	1.73	1.68
Switzerland	0.13	0.12

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
United Kingdom	9.41	10.95
United States	95.60	97.58
Short-Term Instruments	0.53	0.14
Investment Funds	0.00	0.01
Repurchase Agreements	2.55	9.67
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.13)	(0.51)
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	0.00	(0.03)
Centrally Cleared Financial Derivative Instruments		
Interest Rate Swaps	0.02	0.04
OTC Financial Derivative Instruments		
Written Options		
Inflation-Capped Options	(0.01)	(0.01)
Interest Rate Swaptions	(0.09)	(0.28)
Credit Default Swaps on Credit Indices — Sell Protection	0.00	0.00
Interest Rate Swaps	(0.01)	(0.01)
Total Return Swaps on Indices	(0.61)	(0.37)
Forward Foreign Currency Contracts	0.74	(0.65)
Hedged Forward Foreign Currency Contracts	(0.34)	0.14
Other Current Assets & Liabilities	(46.86)	(58.60)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES			
ARGENTINA			
SOVEREIGN ISSUES			
Argentina Government International Bond			
1.000% due 09/07/2029	\$ 13	\$ 8	0.01
3.500% due 09/07/2041	800	315	0.26
Total Argentina		323	0.27
AUSTRALIA			
CORPORATE BONDS & NOTES			
Santos Finance Ltd.			
3.649% due 29/04/2031	1,170	1,024	0.85
Virgin Australia Holdings Pty. Ltd			
8.125% due 15/11/2024 ^	373	3	0.00
Woodside Finance Ltd.			
3.700% due 15/03/2028	200	189	0.16
4.500% due 04/03/2029	600	579	0.48
Total Australia		1,795	1.49
BERMUDA			
CORPORATE BONDS & NOTES			
Aircastle Ltd.			
6.500% due 18/07/2028	725	739	0.61
NCL Finance Ltd.			
6.125% due 15/03/2028 (h)	500	494	0.41
Total Bermuda		1,233	1.02
CANADA			
CORPORATE BONDS & NOTES			
Air Canada Pass-Through Trust			
3.300% due 15/07/2031	36	33	0.03
Bombardier, Inc.			
7.250% due 01/07/2031	325	334	0.28
Fairfax Financial Holdings Ltd.			
6.000% due 07/12/2033	50	51	0.04
Garda World Security Corp.			
6.000% due 01/06/2029	400	365	0.30
		783	0.65
LOAN PARTICIPATIONS AND ASSIGNMENTS			
B.C. Unlimited Liability Co.			
7.094% due 20/09/2030	900	899	0.75
Bausch & Lomb Corp.			
9.344% due 29/09/2028	496	496	0.41
GFL Environmental, Inc.			
TBD% due 27/06/2031	300	301	0.25
Ontario Gaming GTA LP			
9.585% due 01/08/2030	199	200	0.16
		1,896	1.57
Total Canada		2,679	2.22
CAYMAN ISLANDS			
CONVERTIBLE BONDS & NOTES			
Sunac China Holdings Ltd.			
1.000% due 30/09/2032	28	2	0.00
CORPORATE BONDS & NOTES			
Avolon Holdings Funding Ltd.			
2.528% due 18/11/2027	925	832	0.69
GGAM Finance Ltd.			
8.000% due 15/02/2027	200	207	0.17
Kaisa Group Holdings Ltd.			
11.500% due 30/01/2023 ^	600	21	0.02
Melco Resorts Finance Ltd.			
5.625% due 17/07/2027	300	287	0.24
MGM China Holdings Ltd.			
4.750% due 01/02/2027	900	858	0.71
Sands China Ltd.			
3.250% due 08/08/2031	700	590	0.49
4.050% due 08/01/2026	600	581	0.48
5.400% due 08/08/2028	100	98	0.08
Sunac China Holdings Ltd. (5.000% Cash or 6.000% PIK)			
5.000% due 30/09/2026 (a)	33	4	0.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Sunac China Holdings Ltd. (5.250% Cash or 6.250% PIK)			
5.250% due 30/09/2027 (a)	\$ 33	\$ 3	0.00
Sunac China Holdings Ltd. (5.500% Cash or 6.500% PIK)			
5.500% due 30/09/2027 (a)	66	6	0.01
Sunac China Holdings Ltd. (5.750% Cash or 6.750% PIK)			
5.750% due 30/09/2028 (a)	100	9	0.01
Sunac China Holdings Ltd. (6.000% Cash or 7.000% PIK)			
6.000% due 30/09/2029 (a)	100	8	0.01
Sunac China Holdings Ltd. (6.250% Cash or 7.250% PIK)			
6.250% due 30/09/2030 (a)	47	3	0.00
Wynn Macau Ltd.			
5.125% due 15/12/2029	375	340	0.28
5.500% due 01/10/2027	100	95	0.08
		3,942	3.27
Total Cayman Islands		3,944	3.27
CHINA			
CORPORATE BONDS & NOTES			
Yango Justice International Ltd.			
7.500% due 15/04/2024 ^	200	1	0.00
9.250% due 15/04/2023 ^	200	1	0.00
Total China		2	0.00
CZECH REPUBLIC			
CORPORATE BONDS & NOTES			
EP Infrastructure A/S			
1.698% due 30/07/2026	€ 200	199	0.16
1.816% due 02/03/2031	400	346	0.29
2.045% due 09/10/2028	200	188	0.16
Total Czech Republic		733	0.61
FRANCE			
CORPORATE BONDS & NOTES			
Altice France S.A.			
5.125% due 15/07/2029	\$ 365	240	0.20
BNP Paribas S.A.			
7.750% due 16/08/2029 (d)(f)	200	202	0.17
CAB SELAS			
3.375% due 01/02/2028	€ 375	360	0.30
Cerba Healthcare SACA			
3.500% due 31/05/2028	100	89	0.07
Ubisoft Entertainment S.A.			
0.878% due 24/11/2027	300	278	0.23
Total France		1,169	0.97
IRELAND			
CORPORATE BONDS & NOTES			
AerCap Ireland Capital DAC			
3.300% due 30/01/2032	\$ 1,200	1,031	0.86
ITALY			
CORPORATE BONDS & NOTES			
Banca Monte dei Paschi di Siena SpA			
6.750% due 05/09/2027	€ 500	558	0.46
Intesa Sanpaolo SpA			
4.950% due 01/06/2042	\$ 200	149	0.13
6.625% due 20/06/2033	500	516	0.43
7.200% due 28/11/2033	600	642	0.53
Nexi SpA			
2.125% due 30/04/2029	€ 525	510	0.42
Societa per Azioni Esercizi Aeroportuali SEA SpA			
3.500% due 09/10/2025	200	213	0.18
Total Italy		2,588	2.15
JERSEY, CHANNEL ISLANDS			
CORPORATE BONDS & NOTES			
Aston Martin Capital Holdings Ltd.			
10.000% due 31/03/2029	\$ 100	99	0.08
Kennedy Wilson Europe Real Estate Ltd.			
3.250% due 12/11/2025	€ 300	306	0.26
Total Jersey, Channel Islands		405	0.34

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
LIBERIA			
CORPORATE BONDS & NOTES			
Royal Caribbean Cruises Ltd.			
4.250% due 01/07/2026	\$ 500	\$ 484	0.40
5.500% due 01/04/2028	500	494	0.41
Total Liberia		978	0.81
LUXEMBOURG			
COMMON STOCKS			
Intelsat Emergence S.A. (g)	7,496	279	0.23
CORPORATE BONDS & NOTES			
Constellation Oil Services Holding S.A. (3.000% Cash or 4.000% PIK)			
3.000% due 31/12/2026 (a)	\$ 515	424	0.35
Intelsat Jackson Holdings S.A.			
6.500% due 15/03/2030	562	524	0.44
		948	0.79
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Motion Finco SARL			
8.835% due 12/11/2029	200	200	0.16
Total Luxembourg		1,427	1.18
MEXICO			
CORPORATE BONDS & NOTES			
Petroleos Mexicanos			
10.000% due 07/02/2033	100	100	0.08
SOVEREIGN ISSUES			
Mexico Government International Bond			
2.750% due 27/11/2031 (c)	MXN 6,421	296	0.25
3.000% due 03/12/2026 (c)	406	20	0.02
4.000% due 30/11/2028 (c)	813	42	0.03
4.000% due 24/08/2034 (c)	732	36	0.03
		394	0.33
Total Mexico		494	0.41
MULTINATIONAL			
CORPORATE BONDS & NOTES			
Delta Air Lines, Inc.			
4.750% due 20/10/2028	\$ 400	390	0.32
NETHERLANDS			
CORPORATE BONDS & NOTES			
Akelius Residential Property Financing BV			
1.125% due 11/01/2029	€ 300	278	0.23
Citycon Treasury BV			
1.250% due 08/09/2026	100	98	0.08
1.625% due 12/03/2028	100	92	0.08
NE Property BV			
2.000% due 20/01/2030	300	280	0.23
Prosus NV			
3.832% due 08/02/2051	\$ 300	195	0.16
Sagax Euro MTN NL BV			
1.000% due 17/05/2029	€ 300	278	0.23
Teva Pharmaceutical Finance Netherlands BV			
3.150% due 01/10/2026	\$ 600	564	0.47
Wintershall Dea Finance BV			
2.499% due 20/04/2026 (d)	€ 100	100	0.08
ZF Europe Finance BV			
3.000% due 23/10/2029	300	298	0.25
		2,183	1.81
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Pegasus BidCo BV			
9.072% due 12/07/2029	\$ 199	201	0.17
Total Netherlands		2,384	1.98

Schedule of Investments PIMCO Credit Opportunities Bond Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
NORWAY				First Franklin Mortgage Loan Trust				Becton Dickinson & Co.			
CORPORATE BONDS & NOTES				6.885% due 25/10/2034 \$ 249 \$ 247 0.21				3.828% due 07/06/2032 € 100 \$ 108 0.09			
Var Energi ASA				GSAMP Trust				BGC Group, Inc.			
8.000% due 15/11/2032	\$ 500	\$ 561	0.47	5.550% due 25/01/2037	350	207	0.17	8.000% due 25/05/2028	\$ 50	53	0.04
PANAMA				5.580% due 25/12/2036	507	239	0.20	Blackstone Holdings Finance Co. LLC			
CORPORATE BONDS & NOTES				5.920% due 25/12/2046	620	301	0.25	1.600% due 30/03/2031			
Carnival Corp.				MASTR Asset-Backed Securities Trust				Block, Inc.			
4.000% due 01/08/2028	1,300	1,222	1.01	5.940% due 25/08/2036	454	169	0.14	3.500% due 01/06/2031			
PERU				Merrill Lynch Mortgage Investors Trust				Blue Owl Finance LLC			
SOVEREIGN ISSUES				4.692% due 25/11/2037				3.125% due 10/06/2031			
Peru Government International Bond				Morgan Stanley ABS Capital, Inc. Trust				Boeing Co.			
6.950% due 12/08/2031	PEN 300	80	0.07	5.590% due 25/01/2037	329	150	0.13	3.950% due 01/08/2059			
SPAIN				5.600% due 25/10/2036	259	113	0.09	5.705% due 01/05/2040			
CORPORATE BONDS & NOTES				5.760% due 25/09/2036	1,720	588	0.49	5.805% due 01/05/2050			
Cellnex Finance Co. S.A.				5.920% due 25/09/2036	57	24	0.02	6.298% due 01/05/2029			
1.500% due 08/06/2028	€ 400	394	0.33	Morgan Stanley Home Equity Loan Trust				Boost Newco Borrower LLC			
SWITZERLAND				5.560% due 25/04/2037	58	30	0.03	7.500% due 15/01/2031			
CORPORATE BONDS & NOTES				Morgan Stanley Mortgage Loan Trust				Booz Allen Hamilton, Inc.			
UBS Group AG				6.465% due 25/09/2046	606	197	0.16	3.875% due 01/09/2028			
4.988% due 05/08/2033	\$ 500	477	0.39	New Century Home Equity Loan Trust				Boston Scientific Corp.			
6.442% due 11/08/2028	400	410	0.34	8.460% due 25/01/2033	50	41	0.03	2.650% due 01/06/2030			
6.537% due 12/08/2033	250	263	0.22	NovaStar Mortgage Funding Trust				4.700% due 01/03/2049			
Total Switzerland		1,150	0.95	5.760% due 25/06/2036	496	354	0.29	Brandywine Operating Partnership LP			
UNITED KINGDOM				5.760% due 25/09/2036	811	334	0.28	3.950% due 15/11/2027			
CORPORATE BONDS & NOTES				Option One Mortgage Loan Trust				British Airways Pass-Through Trust			
Barclays PLC				5.710% due 25/03/2037	472	232	0.19	3.300% due 15/06/2034			
5.746% due 09/08/2033	500	499	0.42	Residential Asset Mortgage Products Trust				Cantor Fitzgerald LP			
Berkeley Group PLC				5.920% due 25/12/2035	1,061	845	0.70	7.200% due 12/12/2028			
2.500% due 11/08/2031	£ 300	296	0.25	Residential Asset Securities Corp. Trust				Centene Corp.			
Gazprom PJSC Via Gaz Finance PLC				6.340% due 25/08/2034	298	292	0.24	2.450% due 15/07/2028			
2.950% due 27/01/2029	\$ 500	270	0.23	Securitized Asset-Backed Receivables LLC Trust				Charles Schwab Corp.			
Grainger PLC				6.420% due 25/01/2036	97	89	0.07	6.196% due 17/11/2029			
3.000% due 03/07/2030	£ 200	214	0.18	Soundview Home Loan Trust				Charter Communications Operating LLC			
HSBC Holdings PLC				5.640% due 25/07/2037	221	195	0.16	3.950% due 30/06/2062			
4.600% due 17/12/2030 (d)(f)	\$ 300	258	0.21	Specialty Underwriting & Residential Finance Trust				6.100% due 01/06/2029			
John Lewis PLC				5.760% due 25/09/2037	327	219	0.18	Cheniere Energy Partners LP			
4.250% due 18/12/2034	£ 300	292	0.24			6,414	5.32	3.250% due 31/01/2032 (h)			
Lloyds Banking Group PLC								4.500% due 01/10/2029			
5.679% due 05/01/2035	\$ 1,200	1,196	0.99	COMMON STOCKS				5.750% due 15/08/2034			
Royalty Pharma PLC				ENERGY				Chesapeake Energy Corp.			
1.750% due 02/09/2027	600	539	0.45	Constellation Oil Services				5.500% due 01/02/2026			
Santander UK Group Holdings PLC				Constellation Oil Services				Choice Hotels International, Inc.			
3.823% due 03/11/2028	300	284	0.24	Holding S.A. 'B' (b)(g)				3.700% due 01/12/2029			
Smith & Nephew PLC				580,149	63	0.05	3.700% due 15/01/2031				
5.400% due 20/03/2034	600	591	0.49	CORPORATE BONDS & NOTES				Clearway Energy Operating LLC			
Thames Water Utilities Finance PLC				Alaska Airlines Pass-Through Trust				4.750% due 15/03/2028			
1.250% due 31/01/2032	€ 300	232	0.19	4.800% due 15/02/2029	\$ 290	285	0.24	Constellation Brands, Inc.			
7.125% due 30/04/2031	£ 100	112	0.09	Allstate Corp.				2.250% due 01/08/2031			
Virgin Media Secured Finance PLC				8.522% due 15/08/2053	100	100	0.08	Constellation Energy Generation LLC			
4.125% due 15/08/2030	300	316	0.26	Ally Financial, Inc.				6.125% due 15/01/2034			
4.500% due 15/08/2030	\$ 200	170	0.14	4.750% due 09/06/2027	600	585	0.49	Continental Resources, Inc.			
		5,269	4.38	American Airlines Pass-Through Trust				5.750% due 15/01/2031			
LOAN PARTICIPATIONS AND ASSIGNMENTS				American Airlines Pass-Through Trust				Crowdstrike Holdings, Inc.			
Fleet Midco Ltd.				American Builders & Contractors Supply Co., Inc.				3.000% due 15/02/2029			
8.571% due 21/02/2031	300	302	0.25	4.000% due 15/01/2028	500	467	0.39	Crown Castle, Inc.			
Total United Kingdom				American Homes 4 Rent LP				5.600% due 01/06/2029			
		5,571	4.63	3.375% due 15/07/2051	600	391	0.32	Directv Financing LLC			
UNITED STATES				American Tower Corp.				5.875% due 15/08/2027			
ASSET-BACKED SECURITIES				2.700% due 15/04/2031	300	254	0.21	8.875% due 01/02/2030			
ACE Securities Corp. Home Equity Loan Trust				2.950% due 15/01/2051	1,125	704	0.58	Encore Capital Group, Inc.			
6.285% due 25/12/2045	260	195	0.16	5.800% due 15/11/2028	100	102	0.08	8.500% due 15/05/2030			
Argent Securities Trust				Ares Capital Corp.				Energy Transfer LP			
5.610% due 25/09/2036	744	226	0.19	5.950% due 15/07/2029	200	197	0.16	5.000% due 15/05/2044			
5.820% due 25/04/2036	261	82	0.07	7.000% due 15/01/2027	100	102	0.08	Entergy Corp.			
6.020% due 25/04/2036	638	200	0.17	Ashtead Capital, Inc.				3.750% due 15/06/2050			
Citigroup Mortgage Loan Trust, Inc.				4.375% due 15/08/2027				EPR Properties			
5.780% due 25/12/2036	1,527	822	0.68	Assured Guaranty U.S. Holdings, Inc.				3.600% due 15/11/2031			
				6.125% due 15/09/2028				4.500% due 01/06/2027			
				Athena Global Funding				4.950% due 15/04/2028			
				5.583% due 09/01/2029				Eversource Energy			
				Aviation Capital Group LLC				5.950% due 15/07/2034			
				1.950% due 20/09/2026				600			
				3.500% due 01/11/2027				606			
				Bank of America Corp.				5.450% due 15/03/2034			
				5.819% due 15/09/2029				600			
								596			
								503			
								0.42			

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Ford Motor Credit Co. LLC 5.850% due 17/05/2027	\$ 200	\$ 200	0.17	3.950% due 01/12/2047	\$ 425	\$ 305	0.25	Caesars Entertainment, Inc. 8.097% due 06/02/2031	\$ 200	\$ 200	0.17
Freedom Mortgage Holdings LLC 9.250% due 01/02/2029	100	100	0.08	4.550% due 01/07/2030	100	95	0.08	Cedar Fair LP 7.329% due 01/05/2031	500	500	0.41
Glencore Funding LLC 5.400% due 08/05/2028	500	500	0.42	PennyMac Financial Services, Inc. 7.875% due 15/12/2029	200	206	0.17	Cloud Software Group, Inc. 9.345% due 30/03/2029	499	499	0.41
Global Atlantic Fin Co. 3.125% due 15/06/2031	300	248	0.21	Piedmont Operating Partnership LP 9.250% due 20/07/2028	500	534	0.44	CNT Holdings Corp. 8.830% due 08/11/2027	249	250	0.21
Global Payments, Inc. 5.400% due 15/08/2032	300	294	0.24	PRA Health Sciences, Inc. 2.875% due 15/07/2026	300	285	0.24	Concentra, Inc. TBD% due 26/06/2031	100	100	0.08
5.950% due 15/08/2052 (h)	400	386	0.32	Qorvo, Inc. 3.375% due 01/04/2031	600	515	0.43	Cotiviti Corp. 8.579% due 01/05/2031	299	299	0.25
GLP Capital LP 4.000% due 15/01/2030	600	550	0.46	Rexford Industrial Realty LP 2.125% due 01/12/2030	200	164	0.14	Crown Subsea Communications Holding, Inc. 10.080% due 30/01/2031	175	176	0.15
4.000% due 15/01/2031	100	90	0.07	RGA Global Funding 6.000% due 21/11/2028	100	103	0.09	Fiesta Purchaser, Inc. 9.344% due 12/02/2031	200	202	0.17
6.750% due 01/12/2033	100	105	0.09	Rocket Mortgage LLC 2.875% due 15/10/2026	550	514	0.43	Genesee & Wyoming, Inc. 7.335% due 10/04/2031	100	100	0.08
HAT Holdings LLC 3.375% due 15/06/2026	400	378	0.31	SBA Communications Corp. 3.125% due 01/02/2029	200	178	0.15	Hilton Domestic Operating Co., Inc. 7.089% - 7.095% due 08/11/2030	400	401	0.33
8.000% due 15/06/2027	300	312	0.26	Sealed Air Corp. 1.573% due 15/10/2026	450	410	0.34	LifePoint Health, Inc. 10.056% due 16/11/2028	499	502	0.42
HCA, Inc. 3.500% due 01/09/2030 (h)	850	767	0.64	Silgan Holdings, Inc. 1.400% due 01/04/2026	300	278	0.23	Mauser Packaging Solutions Holding Co. 8.829% due 15/04/2027	298	299	0.25
Highwoods Realty LP 4.200% due 15/04/2029	400	367	0.30	SLM Corp. 3.125% due 02/11/2026	725	676	0.56	Olympus Water U.S. Holding Corp. 9.595% due 09/11/2028	460	463	0.38
Host Hotels & Resorts LP 2.900% due 15/12/2031	500	418	0.35	Stryker Corp. 1.000% due 03/12/2031	€ 400	358	0.30	Station Casinos LLC 7.594% due 14/03/2031	499	499	0.41
3.375% due 15/12/2029	100	89	0.07	Sysco Corp. 5.750% due 17/01/2029	\$ 200	205	0.17	TransUnion LLC TBD% due 16/11/2026	321	321	0.27
3.500% due 15/09/2030 (h)	925	818	0.68	6.000% due 17/01/2034	300	315	0.26	TBD% due 24/06/2031	304	304	0.25
Howard Midstream Energy Partners LLC 8.875% due 15/07/2028	300	318	0.26	Tallgrass Energy Partners LP 6.000% due 31/12/2030	100	93	0.08	Triton Water Holdings, Inc. 8.595% due 31/03/2028	299	300	0.25
Hudson Pacific Properties LP 5.950% due 01/11/2027	300	251	0.21	7.375% due 15/02/2029	100	101	0.08	9.345% due 31/03/2028	100	100	0.08
5.950% due 15/02/2028	100	85	0.07	Time Warner Cable Enterprises LLC 8.375% due 15/07/2033	100	111	0.09	UKG, Inc. 8.576% due 10/02/2031	300	301	0.25
IHG Finance LLC 4.375% due 28/11/2029	€ 100	110	0.09	Travel + Leisure Co. 6.625% due 31/07/2026	75	76	0.06	United Airlines, Inc. 8.094% due 22/02/2031	299	300	0.25
Invitation Homes Operating Partnership LP 5.450% due 15/08/2030	\$ 50	50	0.04	UKG, Inc. 6.875% due 01/02/2031	200	203	0.17	Wrench Group LLC 9.596% due 30/10/2028	0	0	0.00
5.500% due 15/08/2033	725	715	0.59	United Airlines Pass-Through Trust 5.875% due 15/04/2029	55	55	0.05				
JPMorgan Chase & Co. 3.540% due 01/05/2028	1,900	1,814	1.51	Venture Global Calcasieu Pass LLC 3.875% due 15/08/2029	1,675	1,527	1.27				
5.000% due 01/08/2024 (d)	100	100	0.08	3.875% due 01/11/2033	300	256	0.21				
Kilroy Realty LP 3.050% due 15/02/2030	400	338	0.28	4.125% due 15/08/2031	300	269	0.22				
Las Vegas Sands Corp. 5.900% due 01/06/2027	200	201	0.17	VICI Properties LP 3.875% due 15/02/2029	700	648	0.54				
Leidos, Inc. 2.300% due 15/02/2031	1,200	989	0.82	4.500% due 15/01/2028	125	120	0.10				
Live Nation Entertainment, Inc. 3.750% due 15/01/2028	800	745	0.62	Vistra Operations Co. LLC 3.550% due 15/07/2024	300	300	0.25				
6.500% due 15/05/2027	200	201	0.17	3.700% due 30/01/2027	500	478	0.40				
Marvell Technology, Inc. 5.750% due 15/02/2029	20	20	0.02	6.950% due 15/10/2033	625	669	0.56				
Mattel, Inc. 3.375% due 01/04/2026	900	866	0.72	Vornado Realty LP 2.150% due 01/06/2026	275	254	0.21				
Moody's Corp. 3.100% due 29/11/2061	475	292	0.24	Wells Fargo & Co. 3.526% due 24/03/2028	100	95	0.08				
Morgan Stanley 4.889% due 20/07/2033	1,300	1,254	1.04	4.897% due 25/07/2033	1,100	1,058	0.88				
MSCI, Inc. 3.625% due 01/11/2031	1,100	966	0.80	Weyerhaeuser Co. 4.000% due 15/04/2030	500	467	0.39				
4.000% due 15/11/2029	100	94	0.08	4.000% due 09/03/2052	1,125	850	0.71				
Mutual of Omaha Cos. Global Funding 5.800% due 27/07/2026	50	50	0.04	7.375% due 15/03/2032	99	111	0.09				
Newfold Digital Holdings Group, Inc. 11.750% due 15/10/2028	100	104	0.09	Wynn Resorts Finance LLC 7.125% due 15/02/2031	500	519	0.43				
Newmark Group, Inc. 7.500% due 12/01/2029	400	412	0.34			52,249	43.38				
NextEra Energy Operating Partners LP 7.250% due 15/01/2029	100	103	0.09	LOAN PARTICIPATIONS AND ASSIGNMENTS							
Nissan Motor Acceptance Co. LLC 2.450% due 15/09/2028	500	434	0.36	Al Aqua Merger Sub, Inc. 4.250% - 9.595% due 31/07/2028	500	501	0.42	Banc of America Funding Trust 6.000% due 25/07/2037	172	135	0.11
Olympus Water U.S. Holding Corp. 4.250% due 01/10/2028	200	182	0.15	Applied Systems, Inc. 8.835% due 24/02/2031	250	252	0.21	BCAP LLC Trust 5.900% due 25/05/2047	144	140	0.12
7.250% due 15/06/2031	200	199	0.17	Asplundh Tree Expert LLC 7.096% due 23/05/2031	200	200	0.17	Bear Stearns Adjustable Rate Mortgage Trust 4.912% due 25/07/2036	42	35	0.03
OneMain Finance Corp. 7.875% due 15/03/2030	300	310	0.26	BCPE Empire Holdings, Inc. 9.344% due 11/12/2028	597	598	0.50	Countrywide Alternative Loan Trust 4.786% due 25/07/2035	130	112	0.09
Pacific Gas & Electric Co. 2.500% due 01/02/2031	200	165	0.14	Broadcom, Inc. TBD% due 15/08/2025	100	99	0.08	5.500% due 25/12/2035	268	142	0.12
				TBD% due 14/08/2026	100	100	0.08	5.643% due 20/09/2046	5	5	0.00
								5.840% due 25/09/2046	4	4	0.00
								6.000% due 25/10/2035	11	8	0.01
								6.000% due 25/08/2037	107	77	0.06
								6.500% due 25/08/2037	1,888	758	0.63
								6.553% due 25/08/2035	10	9	0.01
								6.561% due 25/09/2037	283	216	0.18
								Countrywide Home Loan Mortgage Pass-Through Trust 3.860% due 25/09/2037	35	31	0.03
								5.750% due 25/07/2037	7	4	0.00
								Credit Suisse First Boston Mortgage Securities Corp. 6.000% due 25/09/2035	229	63	0.05
								Credit Suisse Mortgage Capital Certificates 3.888% due 29/12/2037	629	327	0.27
								Credit Suisse Mortgage Capital Mortgage-Backed Trust 6.000% due 25/07/2036	140	65	0.05
								6.500% due 25/10/2021	160	26	0.02
								Deutsche ALT-A Securities Mortgage Loan Trust 4.182% due 25/08/2035	11	9	0.01
								5.600% due 25/07/2047	12	11	0.01
								5.610% due 25/02/2047	2,981	1,661	1.38
								5.840% due 25/10/2036	163	46	0.04
								First Horizon Alternative Mortgage Securities Trust 4.783% due 25/08/2035	4	4	0.00

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽²⁾

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
AT&T, Inc.	1.000%	20/06/2027	\$ 100	\$ 3	0.00
AT&T, Inc.	1.000	20/06/2028	100	2	0.00
MetLife, Inc.	1.000	20/12/2024	100	(1)	0.00
Rolls-Royce PLC	1.000	20/06/2025	€ 100	21	0.02
Rolls-Royce PLC	1.000	20/12/2025	200	20	0.02
T-Mobile USA, Inc.	5.000	20/06/2028	\$ 300	(1)	0.00
Toll Brothers Finance Corp.	1.000	20/06/2026	200	4	0.00
Verizon Communications, Inc.	1.000	20/12/2024	100	0	0.00
Verizon Communications, Inc.	1.000	20/12/2028	100	2	0.00
				\$ 50	0.04

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-42 5-Year Index	1.000%	20/06/2029	\$ 28,900	\$ (67)	(0.06)

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	3.750%	18/09/2054	£ 100	\$ 6	0.00
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	4.000	18/09/2029	400	(1)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	15/09/2027	¥ 46,300	5	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.060	27/10/2053	\$ 1,500	441	0.37
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	2,800	56	0.05
Receive	1-Day USD-SOFR Compounded-OIS	4.080	05/06/2034	1,500	16	0.01
Pay	1-Year BRL-CDI	9.815	04/01/2027	BRL 2,300	(16)	(0.01)
Pay	1-Year BRL-CDI	9.832	04/01/2027	2,100	(15)	(0.01)
Pay	1-Year BRL-CDI	9.835	04/01/2027	3,700	(26)	(0.02)
Pay ⁽⁴⁾	1-Year BRL-CDI	9.842	04/01/2027	500	(3)	0.00
Pay	6-Month AUD-BBR-BBSW	4.500	20/09/2033	AUD 1,000	8	0.01
Pay	6-Month AUD-BBR-BBSW	4.500	20/03/2034	100	3	0.00
Receive	6-Month EUR-EURIBOR	0.000	17/03/2053	€ 440	200	0.17
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.500	18/09/2054	800	29	0.02
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.750	18/09/2034	800	(6)	(0.01)
Receive	6-Month EUR-EURIBOR	3.179	29/11/2028	100	(3)	0.00
					\$ 694	0.58
					\$ 724	0.60

Total Centrally Cleared Financial Derivative Instruments

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

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

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

PURCHASED OPTIONS**INTEREST RATE SWAPPTIONS**

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
GLM	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.725%	14/11/2024	1,800	\$ 0	\$ 1	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.749	13/11/2024	2,700	0	1	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.754	15/11/2024	900	0	0	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.765	18/11/2024	900	0	1	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.800	20/11/2024	900	0	1	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.800	17/12/2024	900	0	1	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.820	21/11/2024	900	0	1	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.840	05/12/2024	1,800	0	1	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.850	22/11/2024	900	0	1	0.00

Schedule of Investments PIMCO Credit Opportunities Bond Fund (Cont.)

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900%	09/12/2024	1,800	\$ 0	\$ 2	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	13/12/2024	1,800	0	2	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.920	25/11/2024	1,800	0	2	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.920	03/12/2024	900	0	1	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.930	29/11/2024	2,700	0	3	0.01
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.930	11/12/2024	1,800	0	2	0.01
							\$ 0	\$ 20	0.02

WRITTEN OPTIONS

INTEREST RATE SWAPPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.800%	08/07/2024	100	\$ (1)	\$ 0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.350	08/07/2024	100	(1)	0	0.00
BRC	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.700	04/07/2024	100	0	0	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.000	04/07/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Receive	3.700	05/07/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Pay	4.070	05/07/2024	100	0	0	0.00
CBK	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.710	26/07/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.060	26/07/2024	100	0	(1)	0.00
FAR	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.586	15/07/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.885	10/07/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.986	15/07/2024	100	0	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.235	10/07/2024	100	0	0	0.00
GLM	Call - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.689	15/07/2024	200	(1)	0	0.00
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.139	15/07/2024	200	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.540	24/07/2024	100	(1)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.628	18/07/2024	200	(1)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	24/07/2024	200	(1)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.680	22/07/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.844	03/07/2024	200	(1)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.880	08/07/2024	200	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.978	18/07/2024	200	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.998	24/07/2024	200	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.000	24/07/2024	100	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.030	22/07/2024	100	0	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.194	03/07/2024	200	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.230	08/07/2024	200	(1)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.300	14/11/2024	200	0	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	13/11/2024	300	0	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	15/11/2024	100	0	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	18/11/2024	100	0	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.350	20/11/2024	100	0	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.353	17/12/2024	100	0	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.357	21/11/2024	100	0	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.360	22/11/2024	100	0	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.363	05/12/2024	200	0	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.395	09/12/2024	200	0	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.400	25/11/2024	200	0	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.425	13/12/2024	200	0	(2)	(0.01)
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440	03/12/2024	100	0	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.465	29/11/2024	100	0	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.468	29/11/2024	200	0	(2)	(0.01)
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.468	11/12/2024	200	0	(2)	(0.01)
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.550	15/07/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.550	18/07/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.880	15/07/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	18/07/2024	100	0	0	0.00
JPM	Call - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.850	05/07/2024	200	(1)	0	0.00
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.250	05/07/2024	200	(1)	0	0.00
	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.610	15/07/2024	100	0	0	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.940	15/07/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.640	23/07/2024	100	(1)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.675	22/07/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.800	05/07/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.990	23/07/2024	100	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.025	22/07/2024	100	0	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.150	05/07/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Receive	3.800	03/07/2024	100	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Pay	4.150	03/07/2024	100	(1)	0	0.00
MYC	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.820	11/07/2024	100	0	0	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.120	11/07/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.630	29/07/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.690	29/07/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.765	22/07/2024	100	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.040	29/07/2024	100	0	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.090	29/07/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.265	22/07/2024	100	(1)	0	0.00
RYL	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.630	17/07/2024	100	0	0	0.00
	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.630	22/07/2024	100	0	0	0.00

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
ULO	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.740%	15/07/2024	100	\$ 0	\$ 0	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.940	22/07/2024	100	0	0	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.970	17/07/2024	100	0	0	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.040	15/07/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.570	25/07/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	25/07/2024	100	0	0	0.00
							\$ (22)	\$ (32)	(0.03)

OPTIONS ON SECURITIES

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
JPM	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	\$ 97.266	08/07/2024	100	\$ 0	\$ 0	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/08/2054	95.594	06/08/2024	100	0	(1)	0.00
SAL	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/08/2054	98.594	06/08/2024	100	0	0	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	97.969	08/07/2024	100	(1)	0	0.00
					\$ (1)	\$ (1)	0.00

⁽¹⁾ Notional Amount represents the number of contracts.

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

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BRC	Pertamina Persero PT	1.000%	20/12/2024	\$ 100	\$ 0	\$ 0	\$ 0	0.00

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

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

TOTAL RETURN SWAPS ON INDICES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BPS	Receive	iBoxx USD Liquid High Yield Index	N/A	1.144%	\$ 4,800	20/09/2024	\$ 60	\$ (131)	\$ (71)	(0.06)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/(Depreciation)	% of Net Assets
BOA	07/2024	\$ 69	€ 64	\$ 0	\$ 0	\$ 0	0.00
BPS	07/2024	CAD 1,250	\$ 916	2	0	2	0.00
	07/2024	£ 1,216	1,553	16	0	16	0.01
BRC	07/2024	IDR 4,439,793	271	0	0	0	0.00
	07/2024	\$ 14	AUD 21	0	0	0	0.00
	07/2024	632	€ 587	0	(3)	(3)	0.00
	08/2024	AUD 21	\$ 14	0	0	0	0.00
	10/2024	CNH 2,258	314	2	0	2	0.00
	07/2024	\$ 173	TRY 6,003	8	0	8	0.01
CBK	08/2024	124	4,323	1	0	1	0.00
	09/2024	MXN 1,651	\$ 88	0	(1)	(1)	0.00
FAR	07/2024	\$ 12	TRY 418	0	0	0	0.00
	09/2024	PEN 182	\$ 48	1	0	1	0.00
GLM	09/2024	\$ 161	INR 13,466	0	0	0	0.00
	07/2024	AUD 21	\$ 14	0	0	0	0.00
JPM	07/2024	€ 7,874	8,576	137	0	137	0.11
	07/2024	\$ 461	€ 426	0	(5)	(5)	0.00
MBC	08/2024	191	BRL 979	0	(15)	(15)	(0.01)
	07/2024	277	IDR 4,491,911	0	(2)	(2)	0.00
MYI	07/2024	95	TRY 3,229	3	0	3	0.00
	08/2024	234	8,161	3	0	3	0.00
	09/2024	22	INR 1,837	0	0	0	0.00
	07/2024	914	CAD 1,251	1	0	1	0.00
RYL	07/2024	76	€ 70	0	(1)	(1)	0.00
	07/2024	1,538	£ 1,216	0	(1)	(1)	0.00
SCX	08/2024	CAD 1,250	\$ 914	0	(1)	(1)	0.00
	08/2024	£ 1,216	1,539	1	0	1	0.00
YLI	09/2024	\$ 15	INR 1,226	0	0	0	0.00
	09/2024	117	MXN 2,190	2	0	2	0.00
ZLI	07/2024	205	€ 192	0	0	0	0.00
	07/2024	7,001	6,535	2	0	2	0.00
ZLI	07/2024	0	MXN 2	0	0	0	0.00

Schedule of Investments PIMCO Credit Opportunities Bond Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	08/2024	€ 6,535	\$ 7,012	\$ 0	\$ (2)	\$ (2)	0.00
	09/2024	\$ 99	INR 8,323	0	0	0	0.00
				\$ 179	\$ (31)	\$ 148	0.12

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 3,577	CHF 3,217	\$ 4	\$ 0	\$ 4	0.00
CBK	07/2024	354	322	4	0	4	0.00
JPM	07/2024	CHF 3,754	\$ 4,183	6	0	6	0.01
	08/2024	\$ 4,183	CHF 3,740	0	(6)	(6)	0.00
MBC	07/2024	90	80	0	(1)	(1)	0.00
SCX	07/2024	CHF 5	\$ 5	0	0	0	0.00
TOR	07/2024	\$ 4,136	CHF 3,736	22	0	22	0.02
UAG	07/2024	CHF 3,748	\$ 4,178	6	0	6	0.01
	07/2024	\$ 4,089	CHF 3,695	23	0	23	0.02
	08/2024	4,178	3,735	0	(6)	(6)	(0.01)
				\$ 65	\$ (13)	\$ 52	0.05

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 2	\$ 2	\$ 0	\$ 0	\$ 0	0.00
	07/2024	\$ 16,157	€ 14,881	0	(208)	(208)	(0.17)
BPS	07/2024	€ 10,289	\$ 11,005	0	(22)	(22)	(0.02)
	07/2024	\$ 14,289	€ 13,198	0	(143)	(143)	(0.12)
	08/2024	11,021	10,289	22	0	22	0.02
CBK	07/2024	€ 24	\$ 25	0	0	0	0.00
DUB	07/2024	5,802	6,208	0	(10)	(10)	(0.01)
FAR	07/2024	\$ 15,672	€ 14,389	0	(251)	(251)	(0.21)
GLM	07/2024	69	63	0	(1)	(1)	0.00
JPM	07/2024	213	199	0	0	0	0.00
MBC	07/2024	€ 12,283	\$ 13,134	0	(30)	(30)	(0.03)
	08/2024	\$ 13,140	€ 12,270	31	0	31	0.03
RBC	07/2024	€ 26	\$ 28	0	0	0	0.00
SCX	07/2024	14,256	15,274	0	(5)	(5)	0.00
	08/2024	\$ 15,292	€ 14,252	5	0	5	0.00
SSB	07/2024	€ 51	\$ 54	0	0	0	0.00
				\$ 58	\$ (670)	\$ (612)	(0.51)

Total OTC Financial Derivative Instruments

\$ (496) (0.41)

Total Investments

\$ 139,092 115.49

Other Current Assets & Liabilities

\$ (18,651) (15.49)

Net Assets

\$ 120,441 100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Payment in-kind security.
- (b) Security did not produce income within the last twelve months.
- (c) Principal amount of security is adjusted for inflation.
- (d) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (e) Affiliated to the Fund.
- (f) Contingent convertible security.
- (g) Restricted Securities (31 December 2023: 0.47%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
Constellation Oil Services Holding S.A. 'B'	10/06/2022	\$ 63	\$ 63	0.05
Intelsat Emergence S.A.	12/11/2019	750	279	0.23
		\$ 813	\$ 342	0.28

- (h) Securities with an aggregate fair value of \$2,978 (31 December 2023: \$2,971) have been pledged as collateral under the terms of the Master Repurchase Agreements and/ or Global Master Repurchase Agreements as at 30 June 2024.

Cash of \$2,470 (31 December 2023: \$1,360) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$Nil (31 December 2023: \$270) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 132,540	\$ 2,720	\$ 135,260
Investment Funds	3,588	0	0	3,588
Repurchase Agreements	0	103	0	103
Financial Derivative Instruments ⁽³⁾	(6)	147	0	141
Totals	\$ 3,582	\$ 132,790	\$ 2,720	\$ 139,092

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 118,444	\$ 1,861	\$ 120,305
Investment Funds	3,208	399	0	3,607
Repurchase Agreements	0	737	0	737
Financial Derivative Instruments ⁽³⁾	(24)	176	0	152
Totals	\$ 3,184	\$ 119,756	\$ 1,861	\$ 124,801

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

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

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

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOS	5.250%	14/06/2024	11/07/2024	\$ (787)	\$ (789)	(0.65)
	5.270	14/06/2024	11/07/2024	(1,114)	(1,117)	(0.93)
	5.280	14/06/2024	11/07/2024	(375)	(375)	(0.31)
	5.300	14/06/2024	11/07/2024	(493)	(494)	(0.41)
Total Reverse Repurchase Agreements				\$ (2,775)	(2.30)	

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
BOA	\$ (204)	\$ 0	\$ (204)	\$ (2)	\$ 0	\$ (2)
BPS	(197)	0	(197)	(349)	270	(79)
BRC	8	0	8	5	0	5
CBK	4	0	4	(23)	0	(23)
DUB	(10)	0	(10)	(49)	0	(49)
FAR	(115)	0	(115)	N/A	N/A	N/A
GLM	(28)	0	(28)	196	0	196
GST	N/A	N/A	N/A	(1)	0	(1)
JPM	1	0	1	(5)	0	(5)
MBC	(1)	0	(1)	26	0	26
MYC	(1)	0	(1)	(3)	0	(3)
MYI	2	0	2	207	(260)	(53)
TOR	22	0	22	N/A	N/A	N/A
SAL	N/A	N/A	N/A	(1)	0	(1)
SCX	N/A	N/A	N/A	1	0	1
UAG	23	0	23	207	(260)	(53)

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	47.33	52.54
Transferable securities dealt in on another regulated market*	64.14	66.59
Other transferable securities	0.83	1.10
Investment funds	2.98	3.60
Repurchase agreements	0.09	0.74
Financial derivative instruments dealt in on a regulated market	(0.07)	(0.72)
Centrally cleared financial derivative instruments	0.60	0.66
OTC financial derivative instruments	(0.41)	0.21
Reverse repurchase agreements	(2.30)	(2.94)

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Argentina	0.27	0.28
Australia	1.49	0.96
Bermuda	1.02	0.67
Canada	2.22	0.58
Cayman Islands	3.27	4.87
China	0.00	0.00
Czech Republic	0.61	0.53
France	0.97	1.40
Ireland	0.86	1.13
Italy	2.15	2.41
Jersey, Channel Islands	0.34	N/A
Liberia	0.81	0.48
Luxembourg	1.18	1.13
Mexico	0.41	0.50
Multinational	0.32	0.39
Netherlands	1.98	0.93
Norway	0.47	N/A
Panama	1.01	1.02
Peru	0.07	N/A
South Africa	N/A	1.53
Spain	0.33	0.41
Switzerland	0.95	1.61
United Kingdom	4.63	4.11
United States	86.88	95.23
Virgin Islands (British)	0.06	0.06
Investment Funds	2.98	3.60
Repurchase Agreements	0.09	0.74
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.07)	(0.72)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	0.04	0.11
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.04	0.05
Credit Default Swaps on Credit Indices — Buy Protection	N/A	(0.02)
Credit Default Swaps on Credit Indices — Sell Protection	(0.06)	N/A
Interest Rate Swaps	0.58	0.52
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	0.02	0.00
Written Options		
Interest Rate Swaptions	(0.03)	(0.02)
Options on Securities	0.00	N/A
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	N/A
Total Return Swaps on Indices	(0.06)	(0.37)
Forward Foreign Currency Contracts	0.12	(0.08)
Hedged Forward Foreign Currency Contracts	(0.46)	0.68
Other Current Assets & Liabilities	(15.49)	(24.72)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES				SOVEREIGN ISSUES				Lima Metro Line Finance Ltd.			
ALBANIA				Brazil Government International Bond				5.875% due 05/07/2034 (k) \$ 2,532 \$ 2,496 0.03			
SOVEREIGN ISSUES				7.125% due 13/05/2054 \$ 21,700 \$ 21,011 0.27				Melco Resorts Finance Ltd.			
Albania Government International Bond				Total Brazil				4.875% due 06/06/2025 3,400 3,333 0.04			
3.500% due 16/06/2027 € 3,330 \$ 3,462 0.04				32,937 0.42				5.375% due 04/12/2029 8,900 7,992 0.10			
ANGOLA				CANADA				5.750% due 21/07/2028 1,000 938 0.01			
SOVEREIGN ISSUES				CORPORATE BONDS & NOTES				MGM China Holdings Ltd.			
Angola Government International Bond				Air Canada Pass-Through Trust				4.750% due 01/02/2027 400 381 0.01			
8.000% due 26/11/2029 \$ 7,600 6,852 0.09				3.300% due 15/07/2031 718 658 0.01				Sands China Ltd.			
9.125% due 26/11/2049 9,900 8,143 0.10				4.125% due 15/11/2026 998 978 0.01				2.850% due 08/03/2029 500 440 0.01			
Total Angola				5.250% due 01/10/2030 2,577 2,546 0.03				Seagate HDD Cayman			
14,995 0.19				B.C. Unlimited Liability Co.				4.125% due 15/01/2031 5,318 4,755 0.06			
ARGENTINA				3.875% due 15/01/2028 7,900 7,406 0.09				9.625% due 01/12/2032 8,386 9,572 0.12			
SOVEREIGN ISSUES				4.000% due 15/10/2030 5,075 4,471 0.06				Spirit Loyalty Cayman Ltd.			
Argentina Government International Bond				4.375% due 15/01/2028 9,070 8,562 0.11				8.000% due 20/09/2025 4,653 3,400 0.04			
3.500% due 09/07/2041 133,299 52,520 0.68				Bausch & Lomb Corp.				Suci Second Investment Co.			
3.625% due 09/07/2035 16,928 7,141 0.09				8.375% due 01/10/2028 2,750 2,819 0.04				5.171% due 05/03/2031 6,000 5,939 0.08			
Total Argentina				CI Financial Corp.				6.000% due 25/10/2028 13,300 13,668 0.18			
59,661 0.77				7.500% due 30/05/2029 6,500 6,442 0.08				Trafford Centre Finance Ltd.			
AUSTRALIA				Enbridge, Inc.				6.077% due 28/07/2038 £ 3,700 3,730 0.05			
CORPORATE BONDS & NOTES				5.700% due 08/03/2033 2,000 2,016 0.03				Wynn Macau Ltd.			
CIMIC Finance Ltd.				Fairfax Financial Holdings Ltd.				4.875% due 01/10/2024 \$ 300 299 0.00			
1.500% due 28/05/2029 € 100 94 0.00				2.750% due 29/03/2028 € 21,750 22,269 0.29				5.500% due 15/01/2026 3,900 3,821 0.05			
Pacific National Finance Pty. Ltd.				4.850% due 17/04/2028 \$ 200 196 0.00				5.625% due 26/08/2028 1,700 1,595 0.02			
4.750% due 22/03/2028 \$ 1,000 954 0.01				goeasy Ltd.				Total Cayman Islands			
Santos Finance Ltd.				9.250% due 01/12/2028 3,450 3,665 0.05				133,177 1.72			
3.649% due 29/04/2031 3,200 2,800 0.04				Northriver Midstream Finance LP				167,385 2.16			
6.875% due 19/09/2033 2,200 2,329 0.03				6.750% due 15/07/2032 (a) 1,000 1,002 0.01				CHILE			
Woodside Finance Ltd.				Open Text Corp.				CORPORATE BONDS & NOTES			
3.700% due 15/09/2026 700 674 0.01				3.875% due 15/02/2028 3,000 2,780 0.04				Empresa de Transporte de Pasajeros Metro S.A.			
4.500% due 04/03/2029 2,200 2,124 0.03				Total Canada				3.650% due 07/05/2030 3,800 3,481 0.05			
Total Australia				65,810 0.85				GNL Quintero S.A.			
8,975 0.12				CAYMAN ISLANDS				4.634% due 31/07/2029 2,718 2,656 0.03			
AZERBAIJAN				ASSET-BACKED SECURITIES				SOVEREIGN ISSUES			
CORPORATE BONDS & NOTES				Atlas Senior Loan Fund Ltd.				Chile Government International Bond			
Southern Gas Corridor CJSC				6.739% due 16/01/2030 451 451 0.01				4.850% due 22/01/2029 33,000 32,656 0.42			
6.875% due 24/03/2026 8,000 8,054 0.10				Catamaran CLO Ltd.				Total Chile			
BERMUDA				6.686% due 22/04/2030 2,089 2,092 0.03				38,793 0.50			
CORPORATE BONDS & NOTES				CIFC Funding Ltd.				CHINA			
Aircastle Ltd.				6.635% due 24/04/2030 13,052 13,066 0.17				CORPORATE BONDS & NOTES			
2.850% due 26/01/2028 9,900 8,961 0.11				Trinitas CLO Ltd.				Yango Justice International Ltd.			
4.250% due 15/06/2026 1,600 1,559 0.02				6.876% due 25/04/2037 10,120 10,135 0.13				7.500% due 15/04/2024 ^ 28,200 154 0.00			
5.250% due 11/08/2025 30,300 30,077 0.39				Venture CLO Ltd.				7.500% due 17/02/2025 ^ 19,100 99 0.00			
Alamo Re Ltd.				6.574% due 07/09/2030 5,732 5,733 0.07				7.875% due 04/09/2024 ^ 19,800 101 0.00			
16.605% due 07/06/2026 1,500 1,483 0.02				6.686% due 20/01/2029 1,724 1,727 0.02				Total China			
Bacardi Ltd.				Vibrant CLO Ltd.				354 0.00			
4.700% due 15/05/2028 22,840 22,216 0.29				6.626% due 15/09/2030 652 653 0.01				COLOMBIA			
NCL Corp. Ltd.				CONVERTIBLE BONDS & NOTES				CORPORATE BONDS & NOTES			
8.125% due 15/01/2029 4,300 4,509 0.06				Sunac China Holdings Ltd.				Ecopetrol S.A.			
Palm RE Ltd.				1.000% due 30/09/2032 5,406 351 0.00				5.875% due 28/05/2045 200 143 0.00			
14.855% due 09/06/2031 1,500 1,483 0.02				CORPORATE BONDS & NOTES				SOVEREIGN ISSUES			
Purple Re Ltd.				Avolon Holdings Funding Ltd.				Colombia Government International Bond			
14.355% due 06/06/2031 1,500 1,493 0.02				2.528% due 18/11/2027 10,810 9,728 0.13				4.500% due 15/03/2029 12,100 11,068 0.14			
Sabine Re Ltd.				2.875% due 15/02/2025 6,800 6,663 0.09				5.000% due 15/06/2045 49,920 35,212 0.46			
13.605% due 07/04/2031 1,500 1,493 0.02				3.250% due 15/02/2027 4,900 4,587 0.06				5.625% due 26/02/2044 3,100 2,384 0.03			
Seadrill Finance Ltd.				4.250% due 15/04/2026 3,600 3,498 0.05				8.000% due 14/11/2035 8,500 8,760 0.11			
8.375% due 01/08/2030 7,400 7,741 0.10				5.000% due 15/01/2026 10,500 10,421 0.14				Total Colombia			
Valaris Ltd.				Gaci First Investment Co.				57,424 0.74			
8.375% due 30/04/2030 7,800 8,081 0.10				4.875% due 14/02/2035 5,000 4,730 0.06				57,567 0.74			
Total Bermuda				5.000% due 29/01/2029 5,000 4,938 0.06				COSTA RICA			
89,096 1.15				5.125% due 14/02/2053 12,300 10,658 0.14				SOVEREIGN ISSUES			
BRAZIL				5.250% due 29/01/2034 5,000 4,928 0.06				Costa Rica Government International Bond			
CORPORATE BONDS & NOTES				5.375% due 29/01/2054 8,100 7,198 0.09				7.300% due 13/11/2054 5,100 5,361 0.07			
Banco do Brasil S.A.				Kaisa Group Holdings Ltd.				CYPRUS			
8.500% due 29/07/2026 MXN 89,000 4,611 0.06				9.375% due 30/06/2024 ^ 9,850 357 0.01				CORPORATE BONDS & NOTES			
Vale Overseas Ltd.				9.750% due 28/09/2023 ^ 22,900 773 0.01				Atrium Finance PLC			
6.400% due 28/06/2054 \$ 3,375 3,340 0.04				10.500% due 15/01/2025 ^ 21,600 783 0.01				2.625% due 05/09/2027 € 9,900 9,010 0.12			
XP, Inc.				10.875% due 23/07/2023 ^ 5,800 210 0.00							
6.750% due 02/07/2029 (a) 4,000 3,975 0.05				11.250% due 16/04/2025 ^ 17,000 616 0.01							
11,926 0.15				11.500% due 30/01/2023 ^ 900 31 0.00							
				11.650% due 01/06/2026 ^ 9,300 337 0.00							
				11.700% due 11/11/2025 ^ 5,750 202 0.00							
				11.950% due 12/11/2023 ^ 4,400 160 0.00							

Schedule of Investments Diversified Income Fund (cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	
CZECH REPUBLIC								HONG KONG				
CORPORATE BONDS & NOTES								CORPORATE BONDS & NOTES				
EPH Financing International A/S 5.875% due 30/11/2029	€ 2,100	\$ 2,258	0.03	Eramet S.A. 6.500% due 30/11/2029	€ 7,500	\$ 8,087	0.10	Fortune Star BVI Ltd. 3.950% due 02/10/2026	€ 8,300	\$ 8,099	0.10	
DENMARK								HUNGARY				
CORPORATE BONDS & NOTES								SOVEREIGN ISSUES				
TDC Net A/S 5.056% due 31/05/2028	12,000	13,120	0.17	La Mondiale SAM 5.050% due 17/12/2025 (g)	12,665	13,570	0.18	Hungary Government International Bond 4.000% due 25/07/2029	17,675	18,801	0.24	
DOMINICAN REPUBLIC												
SOVEREIGN ISSUES												
Dominican Republic Government International Bond 6.500% due 15/02/2048 (k)	\$ 30,900	29,333	0.38	Loxam S.A.S. 2.875% due 15/04/2026	1,600	1,674	0.02	5.375% due 12/09/2033	20,675	23,038	0.30	
ECUADOR												
SOVEREIGN ISSUES												
Ecuador Government International Bond 0.000% due 31/07/2030 (d)	21,275	10,239	0.13	2.750% due 26/11/2026	200	205	0.00	5.500% due 26/03/2036	\$ 5,000	4,809	0.06	
2.500% due 31/07/2040	14,324	6,531	0.08	New Immo Holding S.A. 2.750% due 25/05/2026	18,200	18,902	0.24	Magyar Export-Import Bank 6.000% due 16/05/2029	€ 6,000	6,772	0.09	
3.500% due 31/07/2035	12,238	6,138	0.08	Renault S.A. 2.375% due 25/05/2026	6,000	5,558	0.07	Total Hungary		53,420	0.69	
6.000% due 31/07/2030	12,797	8,138	0.11	TDF Infrastructure SASU 1.750% due 01/12/2029	45,500	42,883	0.55					
Total Ecuador		31,046	0.40	Ubisoft Entertainment S.A. 0.878% due 24/11/2027 (k)	6,000	5,558	0.07					
EGYPT												
SOVEREIGN ISSUES												
Egypt Government International Bond 6.375% due 11/04/2031	€ 20,150	17,163	0.22	Verallia S.A. 1.875% due 10/11/2031	8,100	7,511	0.10					
7.500% due 16/02/2061	\$ 36,675	24,669	0.32	Viridien 8.750% due 01/04/2027	\$ 2,000	1,908	0.02					
8.500% due 31/01/2047	9,500	7,064	0.09	Total France		173,695	2.24					
Total Egypt		48,896	0.63									
EL SALVADOR												
SOVEREIGN ISSUES												
El Salvador Government International Bond 0.250% due 17/04/2030	13,000	395	0.01									
6.375% due 18/01/2027	1,181	1,056	0.01									
7.650% due 15/06/2035	2,000	1,456	0.02									
8.250% due 10/04/2032	4,000	3,165	0.04									
9.250% due 17/04/2030	13,000	11,586	0.15									
Total El Salvador		17,658	0.23									
FINLAND												
CORPORATE BONDS & NOTES												
Balder Finland Oyj 1.000% due 18/01/2027	€ 200	195	0.00									
1.000% due 20/01/2029	300	265	0.00									
1.375% due 24/05/2030	4,900	4,185	0.06									
2.000% due 18/01/2031	300	260	0.00									
Total Finland		4,905	0.06									
FRANCE												
CORPORATE BONDS & NOTES												
Altarea S.C.A. 1.750% due 16/01/2030	500	448	0.01									
1.875% due 17/01/2028	600	583	0.01									
Altareit S.C.A. 2.875% due 02/07/2025	100	105	0.00									
Altice France S.A. 4.000% due 15/07/2029	4,075	2,911	0.04									
4.250% due 15/10/2029	10,300	7,361	0.10									
11.500% due 01/02/2027 (j)	4,870	4,278	0.06									
BNP Paribas S.A. 5.497% due 20/05/2030	\$ 5,200	5,181	0.07									
5.738% due 20/02/2035	5,000	4,977	0.06									
BPCE S.A. 6.714% due 19/10/2029	7,000	7,260	0.09									
7.003% due 19/10/2034 (k)	5,000	5,349	0.07									
Electricite de France S.A. 4.500% due 21/09/2028	5,700	5,500	0.07									
6.000% due 22/04/2064	6,700	6,235	0.08									
6.900% due 23/05/2053	1,700	1,807	0.02									
9.125% due 15/03/2033 (g)	12,400	13,517	0.17									
				GERMANY								
				CORPORATE BONDS & NOTES								
				Deutsche Bank AG 3.729% due 14/01/2032				2,900	2,446	0.03		
				3.742% due 07/01/2033				1,900	1,563	0.02		
				5.882% due 08/07/2031				37,300	36,571	0.47		
				DVI Deutsche Vermoegens- & Immobilienverwaltungs GmbH 2.500% due 25/01/2027				€ 1,200	1,189	0.02		
				IHO Verwaltungs GmbH (3.750% Cash or 4.500% PIK) 3.750% due 15/09/2026 (b)				19,950	21,100	0.27		
				INEOS Styrolution Ludwigshafen GmbH 2.250% due 16/01/2027 (k)				19,000	19,142	0.25		
				Schaeffler AG 4.500% due 14/08/2026				3,700	3,998	0.05		
				4.750% due 14/08/2029				1,700	1,838	0.03		
				Volkswagen Bank GmbH 2.500% due 31/07/2026				15,800	16,498	0.21		
				Volkswagen Leasing GmbH 3.875% due 11/10/2028				2,000	2,153	0.03		
				4.000% due 11/04/2031				800	863	0.01		
				ZF Finance GmbH 2.750% due 25/05/2027				16,200	16,539	0.21		
				3.750% due 21/09/2028				25,200	26,198	0.34		
									150,098	1.94		
				LOAN PARTICIPATIONS AND ASSIGNMENTS								
				SCUR-Alpha 1503 GmbH 10.830% due 29/03/2030				\$ 2,469	2,340	0.03		
				Total Germany					152,438	1.97		
				GHANA								
				SOVEREIGN ISSUES								
				Ghana Government International Bond 7.750% due 07/04/2029 ^ (k)				14,200	7,272	0.10		
				8.125% due 26/03/2032 ^				4,200	2,166	0.03		
				8.750% due 11/03/2061 ^				5,100	2,627	0.03		
				8.950% due 26/03/2051 ^				12,400	6,384	0.08		
				Total Ghana					18,449	0.24		
				GUATEMALA								
				SOVEREIGN ISSUES								
				Guatemala Government International Bond 7.050% due 04/10/2032				14,600	15,353	0.20		
				GUERNSEY, CHANNEL ISLANDS								
				CORPORATE BONDS & NOTES								
				Sirius Real Estate Ltd. 1.125% due 22/06/2026				€ 200	201	0.00		
				1.750% due 24/11/2028				500	466	0.01		
				Total Guernsey, Channel Islands					667	0.01		
				IRELAND								
				ASSET-BACKED SECURITIES								
				Accunia European CLO DAC 4.836% due 15/10/2030				312	335	0.00		
				Adagio CLO DAC 4.626% due 15/10/2031				5,632	6,008	0.08		
				Ares European CLO DAC 4.516% due 15/04/2030				1,116	1,196	0.02		
				4.566% due 15/10/2030				1,053	1,129	0.01		
				4.686% due 15/10/2031				8,383	8,991	0.12		
				4.747% due 20/04/2032				500	536	0.01		
				Armada Euro CLO DAC 4.626% due 15/07/2031				9,784	10,479	0.14		
				Aurium CLO DAC 4.630% due 22/06/2034				5,000	5,355	0.07		
				4.653% due 16/01/2031				4,784	5,126	0.07		
				4.750% due 23/03/2032				10,393	11,179	0.14		
				Avoca CLO DAC 4.726% due 15/10/2032				2,900	3,114	0.04		
				Bain Capital Euro CLO DAC 4.637% due 20/01/2032				5,180	5,527	0.07		
				Black Diamond CLO DAC 4.757% due 20/01/2032				1,239	1,328	0.02		
				4.808% due 15/05/2032				3,858	4,137	0.05		
				Blackrock European CLO DAC 4.526% due 15/10/2031				10,572	11,302	0.15		
				BlueMountain Fuji EUR CLO DAC 1.050% due 15/01/2031				992	1,012	0.01		
				4.626% due 15/01/2031				7,741	8,289	0.11		
				BNPP AM Euro CLO DAC 4.506% due 15/04/2031				1,000	1,069	0.01		
				Bridgepoint CLO DAC 5.116% due 15/01/2034				1,300	1,398	0.02		
				Cairn CLO DAC 4.686% due 15/10/2031				8,589	9,171	0.12		

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Carlyle Euro CLO DAC			
4.458% due 15/08/2030	€ 2,399	\$ 2,573	0.03
4.606% due 15/01/2031	10,092	10,832	0.14
4.718% due 15/08/2032	4,398	4,706	0.06
Carlyle Global Market Strategies Euro CLO Ltd.			
4.578% due 15/11/2031	6,911	7,372	0.10
Cumulus Static CLO DAC			
5.025% due 15/11/2033	22,100	23,674	0.31
CVC Cordatus Loan Fund DAC			
4.556% due 15/10/2031	12,719	13,613	0.18
4.599% due 27/01/2031	1,319	1,412	0.02
4.608% due 15/08/2032	1,934	2,073	0.03
4.666% due 15/04/2032	1,072	1,149	0.01
Dryden Euro CLO DAC			
4.566% due 15/04/2033	12,619	13,502	0.17
4.688% due 15/05/2034	13,977	14,978	0.19
Euro-Galaxy CLO DAC			
4.511% due 24/04/2034	9,581	10,205	0.13
4.626% due 11/04/2031	868	931	0.01
GoldenTree Loan Management EUR CLO DAC			
4.797% due 20/01/2032	1,546	1,658	0.02
Griffith Park CLO DAC			
4.550% due 21/11/2031	28,830	30,768	0.40
Harvest CLO DAC			
1.040% due 15/07/2031	1,589	1,620	0.02
4.577% due 20/10/2031	17,786	19,033	0.25
4.666% due 15/07/2031	10,326	11,053	0.14
4.756% due 15/01/2032	17,600	18,821	0.24
Invesco Euro CLO DAC			
4.556% due 15/07/2031	850	906	0.01
Jubilee CLO DAC			
4.506% due 15/04/2030	2,689	2,886	0.04
4.516% due 15/04/2030	761	816	0.01
4.556% due 15/04/2031	5,850	6,249	0.08
Laurelin DAC			
4.617% due 20/10/2031	6,282	6,741	0.09
Madison Park Euro Funding DAC			
4.656% due 15/01/2032	35,461	37,888	0.49
4.706% due 15/07/2032	5,598	5,963	0.08
Man GLG Euro CLO DAC			
4.409% due 15/12/2031	9,408	10,081	0.13
4.716% due 15/10/2032	4,795	5,125	0.07
Oak Hill European Credit Partners DAC			
4.627% due 20/01/2032	1,507	1,616	0.02
4.637% due 20/10/2031	13,196	14,104	0.18
OCP Euro CLO DAC			
4.726% due 15/01/2032	1,634	1,752	0.02
4.777% due 22/09/2034	12,700	13,562	0.17
OZLME DAC			
4.684% due 27/07/2032	1,722	1,845	0.02
Palmer Square European Loan Funding DAC			
4.686% due 15/04/2031	4,221	4,526	0.06
4.956% due 15/10/2031	3,823	4,085	0.05
Rockford Tower Europe CLO DAC			
5.220% due 24/04/2037	41,000	43,983	0.57
Sculptor European CLO DAC			
4.696% due 14/01/2032	6,591	7,065	0.09
Segovia European CLO DAC			
4.777% due 20/07/2032	10,085	10,753	0.14
St. Paul's CLO DAC			
4.826% due 15/04/2033	3,450	3,697	0.05
Tikehau CLO DAC			
4.723% due 04/08/2034	8,144	8,730	0.11
Toro European CLO DAC			
4.638% due 15/02/2034	7,650	8,207	0.11
4.832% due 12/01/2032	2,500	2,676	0.03
	489,910	6.33	
CORPORATE BONDS & NOTES			
ABH Financial Ltd. Via Alfa Holding Issuance PLC			
2.700% due 11/06/2023 ^	26,550	4,268	0.05
AerCap Ireland Capital DAC			
4.625% due 15/10/2027	\$ 34,750	33,873	0.44
Flutter Treasury Designated Activity Co.			
6.375% due 29/04/2029	6,800	6,847	0.09

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Iridium Capital PLC			
9.250% due 18/06/2029	€ 19,525	\$ 21,109	0.27
SMBC Aviation Capital Finance DAC			
2.300% due 15/06/2028	\$ 900	800	0.01
		66,897	0.86
NON-AGENCY MORTGAGE-BACKED SECURITIES			
Dilosk RMBS DAC			
4.470% due 25/01/2063	€ 1,300	1,396	0.02
Total Ireland		558,203	7.21
ISLE OF MAN			
CORPORATE BONDS & NOTES			
AngloGold Ashanti Holdings PLC			
3.750% due 01/10/2030	\$ 2,000	1,747	0.02
ISRAEL			
SOVEREIGN ISSUES			
Israel Government International Bond			
5.000% due 30/10/2026	€ 6,000	6,531	0.08
5.375% due 12/03/2029	\$ 6,125	6,017	0.08
5.500% due 12/03/2034	4,000	3,816	0.05
Total Israel		16,364	0.21
ITALY			
ASSET-BACKED SECURITIES			
Marzio Finance SRL			
4.472% due 28/09/2049	€ 3,300	3,544	0.05
CORPORATE BONDS & NOTES			
Aeroporti di Roma SpA			
1.750% due 30/07/2031	3,400	3,160	0.04
Banca Monte dei Paschi di Siena SpA			
2.625% due 28/04/2025	30,685	32,344	0.42
3.625% due 24/09/2024	9,656	10,327	0.13
8.500% due 10/09/2030	20,780	22,829	0.29
Eni SpA			
5.500% due 15/05/2034	\$ 7,700	7,632	0.10
Intesa Sanpaolo SpA			
3.250% due 23/09/2024	7,900	7,850	0.10
4.000% due 23/09/2029	10,276	9,483	0.12
5.148% due 10/06/2030	€ 6,000	7,011	0.09
Mundys SpA			
1.625% due 03/02/2025	€ 4,362	4,602	0.06
1.875% due 13/07/2027	3,000	3,001	0.04
1.875% due 12/02/2028	71,500	70,402	0.91
Nexi SpA			
2.125% due 30/04/2029 (k)	40,500	39,314	0.51
Societa per Azioni Esercizi Aeroportuali SEA SpA			
3.500% due 09/10/2025	100	106	0.00
Telecom Italia SpA			
7.875% due 31/07/2028	8,700	10,192	0.13
UniCredit SpA			
1.982% due 03/06/2027	\$ 10,500	9,795	0.13
7.296% due 02/04/2034	4,401	4,494	0.06
		242,542	3.13
Total Italy		246,086	3.18
IVORY COAST			
SOVEREIGN ISSUES			
Ivory Coast Government International Bond			
6.625% due 22/03/2048	€ 10,400	8,696	0.11
6.875% due 17/10/2040	3,400	3,055	0.04
8.250% due 30/01/2037	\$ 4,100	3,979	0.05
Total Ivory Coast		15,730	0.20
JAPAN			
CORPORATE BONDS & NOTES			
Mizuho Financial Group, Inc.			
5.594% due 10/07/2035 (a)	2,200	2,193	0.03
Nissan Motor Co. Ltd.			
4.345% due 17/09/2027	20,700	19,772	0.25
4.810% due 17/09/2030	3,000	2,788	0.04

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
SoftBank Group Corp.			
5.375% due 08/01/2029 (a)	€ 1,900	\$ 2,028	0.03
5.750% due 08/07/2032 (a)	1,100	1,174	0.01
6.750% due 08/07/2029 (a)	\$ 1,600	1,596	0.02
7.000% due 08/07/2031 (a)	1,200	1,197	0.02
Total Japan		30,748	0.40
JERSEY, CHANNEL ISLANDS			
CORPORATE BONDS & NOTES			
AA Bond Co. Ltd.			
5.500% due 31/07/2050	£ 21,190	26,158	0.34
7.375% due 31/07/2050	7,300	9,567	0.12
Adient Global Holdings Ltd.			
3.500% due 15/08/2024	€ 687	736	0.01
Kennedy Wilson Europe Real Estate Ltd.			
3.250% due 12/11/2025	900	919	0.01
Total Jersey, Channel Islands		37,380	0.48
JORDAN			
SOVEREIGN ISSUES			
Jordan Government International Bond			
7.500% due 13/01/2029	\$ 4,000	3,922	0.05
KAZAKHSTAN			
CORPORATE BONDS & NOTES			
KazMunayGas National Co. JSC			
5.375% due 24/04/2030	1,500	1,465	0.02
5.750% due 19/04/2047	3,400	2,967	0.04
6.375% due 24/10/2048	6,000	5,658	0.07
Total Kazakhstan		10,090	0.13
KENYA			
SOVEREIGN ISSUES			
Republic of Kenya Government International Bond			
9.750% due 16/02/2031	9,700	9,318	0.12
			SHARES
LUXEMBOURG			
COMMON STOCKS			
Corestate Capital Holding S.A. (c)(j)			
	3,586,721	0	0.00
DrillCo Holding Lux S.A. (c)(j)			
	443,430	10,365	0.13
Foresea Holding S.A. 'A' (c)			
	25	1	0.00
Intelsat Emergence S.A. (j)			
	184,535	6,863	0.09
Total Common Stocks		17,229	0.22
			PAR (000S)
CORPORATE BONDS & NOTES			
Albion Financing SARRL			
5.250% due 15/10/2026	€ 15,600	16,791	0.22
6.125% due 15/10/2026	\$ 5,500	5,435	0.07
Aroundtown S.A.			
5.375% due 21/03/2029	14,700	13,099	0.17
Constellation Oil Services Holding S.A. (3.000% Cash or 4.000% PIK)			
3.000% due 31/12/2026 (b)	759	624	0.01
Corestate Capital Holding S.A. (10.000% Cash or 11.000% PIK)			
10.000% due 31/12/2026 (b)	€ 1,778	1,715	0.02
Cromwell Ereit Lux Finco SARRL			
2.125% due 19/11/2025	600	619	0.01
FORESEA Holding S.A.			
7.500% due 15/06/2030	\$ 4,579	4,269	0.05
Greensaif Pipelines Bidco SARRL			
6.129% due 23/02/2038	3,850	3,917	0.05
6.510% due 23/02/2042	4,700	4,894	0.06
Intelsat Jackson Holdings S.A.			
6.500% due 15/03/2030	13,710	12,790	0.16
Logicor Financing SARRL			
0.750% due 15/07/2024	€ 1,100	1,177	0.02
3.250% due 13/11/2028	13,900	14,147	0.18
Petrorio Luxembourg Trading SARRL			
6.125% due 09/06/2026	\$ 3,700	3,617	0.05

Schedule of Investments Diversified Income Fund (cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Sberbank of Russia Via SB Capital S.A.				Imperial Brands Finance Netherlands BV				PERU			
5.125% due 29/10/2022 ^	\$ 3,900	\$	234 0.00	1.7500% due 18/03/2033	€ 23,500	\$	20,410 0.26	CORPORATE BONDS & NOTES			
Tierra Mojada Luxembourg SARL				ING Groep NV				Credicorp Capital Sociedad Titulizadora S.A.			
5.7500% due 01/12/2040	20,514	18,522	0.24	5.7500% due 16/11/2026 (g)(i)	\$ 9,000	8,659	0.11	10.100% due 15/12/2043	PEN 68,400	\$ 18,301	0.24
		<u>101,850</u>	<u>1.31</u>	6.500% due 16/04/2025 (g)(i)(k)	18,702	18,558	0.24	SOVEREIGN ISSUES			
LOAN PARTICIPATIONS AND ASSIGNMENTS				NE Property BV				Peru Government International Bond			
Albion Financing SARL				3.375% due 14/07/2027	€ 25,250	26,322	0.34	5.350% due 12/08/2040	5,500	1,165	0.01
9.147% due 17/08/2026	€ 6,946	7,475	0.10	NN Group NV				5.400% due 12/08/2034	16,500	3,800	0.05
Total Luxembourg		<u>126,554</u>	<u>1.63</u>	4.500% due 15/01/2026 (g)	17,900	19,181	0.25	6.150% due 12/08/2032	13,200	3,326	0.04
MACEDONIA				Q-Park Holding BV				6.900% due 12/08/2037	20,900	5,244	0.07
SOVEREIGN ISSUES				3.500% due 01/02/2025	33,350	35,698	0.46	6.950% due 12/08/2031	12,000	3,218	0.04
North Macedonia Government International Bond				Sandoz Finance BV				7.300% due 12/08/2033	11,000	2,951	0.04
2.7500% due 18/01/2025	1,600	1,690	0.02	4.220% due 17/04/2030	1,225	1,341	0.02	8.750% due 21/11/2033	\$ 15,000	18,313	0.24
3.675% due 03/06/2026	5,200	5,412	0.07	4.500% due 17/11/2033	2,300	2,560	0.03	Total Peru		<u>56,318</u>	<u>0.73</u>
Total Macedonia		<u>7,102</u>	<u>0.09</u>	Teva Pharmaceutical Finance Netherlands BV				PHILIPPINES			
				4.375% due 09/05/2030	100	104	0.00	SOVEREIGN ISSUES			
				4.500% due 01/03/2025	1,808	1,937	0.03	Philippines Government International Bond			
				United Group BV				5.000% due 17/07/2033	2,000	1,976	0.02
				3.625% due 15/02/2028	300	303	0.00	POLAND			
				Upfield BV				SOVEREIGN ISSUES			
				6.875% due 02/07/2029 (a)	5,500	5,874	0.08	Bank Gospodarstwa Krajowego			
				Yinson Boronia Production BV				4.000% due 13/03/2032	€ 2,000	2,147	0.03
				8.947% due 31/07/2042	\$ 10,400	10,509	0.14	4.375% due 13/03/2039	5,000	5,335	0.07
						<u>171,926</u>	<u>2.22</u>	Republic of Poland Government International Bond			
				NON-AGENCY MORTGAGE-BACKED SECURITIES				5.500% due 18/03/2054	\$ 3,250	3,159	0.04
				Domi BV				Total Poland		<u>10,641</u>	<u>0.14</u>
				4.419% due 15/06/2056	€ 11,000	11,802	0.15	PORTUGAL			
				EMF-NL Prime BV				CORPORATE BONDS & NOTES			
				4.688% due 17/04/2041	14	15	0.00	Banco Espirito Santo S.A.			
				Jubilee Place BV				4.750% due 15/01/2018 ^	€ 200	62	0.00
				4.519% due 17/09/2060	19,014	20,455	0.27	Galp Energia SGPS S.A.			
						<u>32,272</u>	<u>0.42</u>	2.000% due 15/01/2026	12,300	12,812	0.17
				Total Netherlands		<u>206,780</u>	<u>2.67</u>	Total Portugal		<u>12,874</u>	<u>0.17</u>
				NIGERIA				ROMANIA			
				SOVEREIGN ISSUES				SOVEREIGN ISSUES			
				Nigeria Government International Bond				Romania Government International Bond			
				7.625% due 28/11/2047	\$ 17,700	12,881	0.17	2.000% due 14/04/2033	1,500	1,208	0.01
				7.875% due 16/02/2032	23,600	20,437	0.26	2.875% due 13/04/2042	8,000	5,581	0.07
				Total Nigeria		<u>33,318</u>	<u>0.43</u>	5.250% due 30/05/2032	4,500	4,698	0.06
				OMAN				5.500% due 18/09/2028	4,000	4,402	0.06
				SOVEREIGN ISSUES				5.625% due 22/02/2036	5,725	5,992	0.08
				Oman Government International Bond				5.625% due 30/05/2037	9,800	10,140	0.13
				6.750% due 17/01/2048	21,300	21,735	0.28	6.375% due 18/09/2033	16,400	18,299	0.24
				PAKISTAN				6.625% due 27/09/2029	14,500	16,663	0.21
				SOVEREIGN ISSUES				Total Romania		<u>66,983</u>	<u>0.86</u>
				Pakistan Government International Bond				RUSSIA			
				6.000% due 08/04/2026	3,700	3,344	0.05	CORPORATE BONDS & NOTES			
				6.875% due 05/12/2027	1,800	1,561	0.02	ALROSA Finance S.A.			
				7.375% due 08/04/2031	1,200	949	0.01	3.100% due 25/06/2027 ^	\$ 22,400	1,344	0.02
				Total Pakistan		<u>5,854</u>	<u>0.08</u>	4.650% due 09/04/2024 ^	3,200	192	0.00
				PANAMA				MMK International Capital DAC			
				SOVEREIGN ISSUES				4.375% due 13/06/2024 ^	8,600	516	0.01
				Panama Government International Bond				Total Russia		<u>2,052</u>	<u>0.03</u>
				3.750% due 16/03/2025	7,700	7,586	0.10	SAUDI ARABIA			
				3.875% due 17/03/2028	15,250	14,093	0.18	SOVEREIGN ISSUES			
				4.500% due 16/04/2050	2,600	1,754	0.02	Saudi Arabia Government International Bond			
				6.700% due 26/01/2036	20,600	20,041	0.26	3.450% due 02/02/2061	34,500	22,655	0.29
				6.853% due 28/03/2054	13,450	12,347	0.16	4.875% due 18/07/2033	20,000	19,542	0.25
				6.875% due 31/01/2036	5,700	5,580	0.07	5.000% due 18/01/2053	20,000	17,648	0.23
				7.875% due 01/03/2057 (k)	7,500	7,826	0.10	Total Saudi Arabia		<u>59,845</u>	<u>0.77</u>
				8.000% due 01/03/2038	1,000	1,056	0.02	SENEGAL			
				Total Panama		<u>70,283</u>	<u>0.91</u>	SOVEREIGN ISSUES			
				PARAGUAY				Senegal Government International Bond			
				SOVEREIGN ISSUES				4.750% due 13/03/2028	€ 3,100	3,073	0.04
				Paraguay Government International Bond				5.375% due 08/06/2037	7,800	6,104	0.08
				6.000% due 09/02/2036	20,500	20,655	0.27				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
6.250% due 23/05/2033	\$ 700	\$ 589	0.01	Volvo Car AB				6.125% due 21/01/2025	£ 5,600	\$ 7,090	0.09
6.750% due 13/03/2048	2,100	1,521	0.02	4.250% due 31/05/2028	€ 400	\$ 429	0.01	Lloyds Banking Group PLC			
7.750% due 10/06/2031	11,550	11,005	0.14	Total Sweden		2,457	0.03	4.976% due 11/08/2033	\$ 1,300	1,243	0.02
Total Senegal		22,292	0.29					5.679% due 05/01/2035 (k)	2,000	1,993	0.03
SERBIA				SWITZERLAND				Market Bidco Finco PLC			
SOVEREIGN ISSUES				CORPORATE BONDS & NOTES				4.750% due 04/11/2027			
Serbia Government International Bond				UBS Group AG				€ 11,950			
1.650% due 03/03/2033	€ 8,900	7,164	0.09	3.869% due 12/01/2029	\$ 700	661	0.01	Marks & Spencer PLC			
6.000% due 12/06/2034	\$ 4,450	4,386	0.06	4.125% due 15/04/2026	15,100	14,727	0.19	4.500% due 10/07/2027	£ 10,138	12,433	0.16
6.500% due 26/09/2033 (k)	9,400	9,547	0.12	4.194% due 01/04/2031	1,400	1,308	0.02	Mitchells & Butlers Finance PLC			
Total Serbia		21,097	0.27	4.703% due 05/08/2027	1,200	1,178	0.02	5.802% due 15/12/2030	2,866	3,433	0.04
SINGAPORE				TURKEY				6.013% due 15/12/2030			
CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES				308			
Flex Ltd.				Turkiye Varlik Fonu Yonetimi A/S				308			
3.750% due 01/02/2026	14,000	13,593	0.17	8.250% due 14/02/2029	2,500	2,547	0.03	6.084% due 15/12/2030	\$ 1,156	1,081	0.01
Yinson Production Financial Services Pte Ltd.				Total Turkey		76,242	0.98	6.469% due 15/09/2032	£ 1,700	2,011	0.03
9.625% due 03/05/2029	2,800	2,793	0.04	UKRAINE				National Grid PLC			
Total Singapore		16,386	0.21	CORPORATE BONDS & NOTES				5.418% due 11/01/2034			
SOUTH AFRICA				SOVEREIGN ISSUES				\$ 5,000			
CORPORATE BONDS & NOTES				Turkey Government International Bond				Nationwide Building Society			
Sasol Financing USA LLC				4.875% due 16/04/2043				5.750% due 20/06/2027 (g)(i)			
6.500% due 27/09/2028	8,800	8,397	0.11	5.750% due 11/05/2047	58,300	44,858	0.58	5.750% due 15/10/2027	£ 3,300	4,212	0.05
8.750% due 03/05/2029	5,600	5,701	0.07	5.875% due 21/05/2030	€ 5,000	5,368	0.07	Royalty Pharma PLC			
		14,098	0.18	Total Turkey		76,242	0.98	3.300% due 02/09/2040	\$ 5,000	3,617	0.05
SOVEREIGN ISSUES				UKRAINE				Santander UK Group Holdings PLC			
South Africa Government International Bond				NPC Ukrenergo				3.823% due 03/11/2028			
5.650% due 27/09/2047	13,700	10,376	0.14	6.875% due 09/11/2028	\$ 1,000	368	0.01	15,824	14,960	0.19	
Total South Africa		24,474	0.32	CORPORATE BONDS & NOTES				SW Finance PLC			
SPAIN				SOVEREIGN ISSUES				7.000% due 16/04/2040			
CORPORATE BONDS & NOTES				State Agency of Roads of Ukraine				7.375% due 12/12/2041			
ACS Actividades de Construccion y Servicios S.A.				6.250% due 24/06/2030				Tesco Property Finance PLC			
1.375% due 17/06/2025	€ 700	732	0.01	Ukraine Government International Bond	1,400	391	0.01	5.744% due 13/04/2040	1,910	2,410	0.03
Banco Bilbao Vizcaya Argentaria S.A.				4.375% due 27/01/2032	€ 67,619	18,915	0.24	Thames Water Utilities Finance PLC			
6.000% due 15/01/2026 (g)(i)	9,200	9,829	0.13	6.750% due 20/06/2028	6,300	1,924	0.02	4.375% due 18/01/2031	€ 3,600	3,331	0.04
6.138% due 14/09/2028	\$ 15,800	16,113	0.21	6.876% due 21/05/2031	\$ 6,400	1,856	0.02	5.125% due 28/09/2037	£ 900	939	0.01
CaixaBank S.A.				7.375% due 25/09/2034	5,300	1,537	0.02	6.500% due 09/02/2032	1,300	1,451	0.02
6.208% due 18/01/2029	2,500	2,541	0.03	8.994% due 01/02/2026	8,200	2,698	0.04	7.125% due 30/04/2031	1,400	1,571	0.02
Cellnex Finance Co. S.A.				Total Ukraine		27,689	0.36	TP ICAP Finance PLC			
2.000% due 15/09/2032	€ 14,400	13,273	0.17	UNITED ARAB EMIRATES				5.250% due 29/05/2026			
Grifols S.A.				CORPORATE BONDS & NOTES				Virgin Media Secured Finance PLC			
2.250% due 15/11/2027	1,150	1,107	0.01	Abu Dhabi Developmental Holding Co. PJSC				4.125% due 15/08/2030			
Lorca Telecom Bondco S.A.				5.375% due 08/05/2029				Virgin Money UK PLC			
4.000% due 18/09/2027	1,900	1,989	0.03	5.500% due 08/05/2034				3.375% due 24/04/2026			
5.750% due 30/04/2029	9,500	10,449	0.13	DAE Sukuk Dific Ltd.				4.000% due 25/09/2026			
Total Spain		56,033	0.72	3.750% due 15/02/2026				4.000% due 03/09/2027			
SRI LANKA				UNITED KINGDOM				Vmed O2 UK Financing PLC			
SOVEREIGN ISSUES				CORPORATE BONDS & NOTES				4.000% due 31/01/2029			
Sri Lanka Government International Bond				AGPS BondCo PLC				4.500% due 15/07/2031			
7.550% due 28/03/2030 ^	\$ 16,800	9,757	0.13	4.625% due 14/01/2026	€ 1,100	386	0.00	28,700	31,429	0.41	
7.850% due 14/03/2029 ^	5,800	3,454	0.04	5.500% due 13/11/2026	2,000	703	0.01	7,900	8,262	0.11	
Total Sri Lanka		13,211	0.17	Barclays PLC				263,517	3.40		
SUPRANATIONAL				UNITED KINGDOM				LOAN PARTICIPATIONS AND ASSIGNMENTS			
SOVEREIGN ISSUES				CORPORATE BONDS & NOTES				AI Silk Midco Ltd.			
European Union				British Telecommunications PLC				8.785% due 04/03/2031			
3.000% due 04/12/2034	€ 41,710	44,077	0.57	3.875% due 20/01/2034	€ 1,250	1,339	0.02	INEOS Finance PLC			
3.375% due 04/10/2039	18,290	19,508	0.25	Greene King Finance PLC				6.396% due 08/11/2028	7,075	7,531	0.10
Total Supranational		63,585	0.82	5.106% due 15/03/2034	£ 329	400	0.01	INEOS Quattro Holdings U.K. Ltd.			
SWEDEN				UNITED KINGDOM				8.146% due 02/04/2029			
CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES				9.679% due 02/04/2029			
Castellum AB				HSBC Holdings PLC				30,350 0.39			
0.750% due 04/09/2026	200	200	0.00	2.848% due 04/06/2031	\$ 4,200	3,632	0.05	NON-AGENCY MORTGAGE-BACKED SECURITIES			
Epiroc AB				3.973% due 22/05/2030	9,300	8,696	0.11	Auburn PLC			
3.625% due 28/02/2031	1,325	1,405	0.01	5.887% due 14/08/2027	2,400	2,419	0.03	0.000% due 20/07/2045			
Sagax AB				Informa PLC				£ 3,200			
2.250% due 13/03/2025	400	423	0.01	1.250% due 22/04/2028	€ 7,500	7,364	0.09	Hops Hill PLC			
				John Lewis PLC				0.000% due 21/04/2056			
				4.250% due 18/12/2034				8,800			
								Stratton Mortgage Funding PLC			
								0.000% due 25/06/2049			
								19,000			
								24,035			
								0.31			
								Tower Point Mortgage Funding PLC			
								0.000% due 20/07/2053			
								18,000			
								22,787			
								0.30			
								Tower Bridge Funding PLC			
								0.000% due 20/05/2066			
								1,100			
								1,396			
								0.02			
								Trinity Square PLC			
								0.000% due 15/07/2059			
								6,000			
								7,600			
								0.10			
								71,024 0.92			

Schedule of Investments Diversified Income Fund (cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
SOVEREIGN ISSUES											
United Kingdom Gilt				5.960% due 25/01/2046	\$ 6,265	\$ 5,856	0.08	5.760% due 25/03/2036	\$ 914	\$ 827	0.01
4.375% due 31/07/2054	£ 16,000	\$ 19,293	0.25	5.985% due 25/08/2036	3,515	3,402	0.04	5.820% due 25/02/2036	321	118	0.00
Total United Kingdom		384,184	4.96	6.020% due 25/04/2034	16	15	0.00	5.940% due 25/03/2036	959	589	0.01
				6.060% due 25/06/2036	28	27	0.00	6.210% due 25/10/2035	272	254	0.00
				6.150% due 25/05/2036	102	101	0.00	6.240% due 25/02/2034	414	422	0.01
				6.160% due 25/03/2036	1,199	1,016	0.01	6.360% due 25/04/2034	266	248	0.00
				6.180% due 25/07/2034	23	23	0.00	6.360% due 25/10/2035	1,325	1,169	0.02
				6.210% due 25/03/2034	19	19	0.00	MASTR Specialized Loan Trust			
				6.300% due 25/10/2047	3,220	3,102	0.04	6.585% due 25/11/2035	128	120	0.00
				6.315% due 25/08/2034	48	48	0.00	Merrill Lynch Mortgage Investors Trust			
				6.360% due 25/03/2047	51	38	0.00	4.692% due 25/11/2037	2,702	931	0.01
				6.450% due 25/02/2036	10,608	9,359	0.12	5.760% due 25/08/2037	2,613	1,340	0.02
				6.555% due 25/07/2035	26	26	0.00	6.180% due 25/05/2036	35	34	0.00
				6.560% due 25/05/2047	714	559	0.01	6.360% due 25/02/2047	98	56	0.00
				7.035% due 25/11/2034	662	651	0.01	6.510% due 25/04/2035	63	60	0.00
				Credit Suisse First Boston Mortgage Securities Corp.				Morgan Stanley ABS Capital, Inc. Trust			
				5.099% due 25/01/2032	15	15	0.00	5.530% due 25/10/2036	64	28	0.00
				Credit-Based Asset Servicing & Securitization LLC				5.590% due 25/11/2036	293	126	0.00
				3.530% due 25/07/2036	3,302	3,038	0.04	5.590% due 25/01/2037	846	386	0.01
				5.659% due 25/07/2037	169	109	0.00	5.600% due 25/10/2036	1,863	816	0.01
				Ellington Loan Acquisition Trust				5.600% due 25/11/2036	181	85	0.00
				6.510% due 25/05/2037	1,837	1,787	0.02	5.600% due 25/05/2037	3,085	2,298	0.03
				EMC Mortgage Loan Trust				5.610% due 25/10/2036	168	89	0.00
				6.560% due 25/11/2041	3	3	0.00	5.610% due 25/10/2036	2,798	1,596	0.02
				First Franklin Mortgage Loan Trust				5.660% due 25/09/2036	3	1	0.00
				5.780% due 25/04/2036	106	102	0.00	5.680% due 25/11/2036	226	106	0.00
				5.940% due 25/04/2036	400	360	0.01	5.710% due 25/03/2037	1,047	442	0.01
				5.940% due 25/08/2036	131	123	0.00	5.780% due 25/09/2036	1,602	676	0.01
				6.405% due 25/03/2035	36	36	0.00	5.820% due 25/03/2036	88	72	0.00
				6.660% due 25/01/2035	58	57	0.00	6.040% due 25/01/2035	500	500	0.01
				6.885% due 25/10/2034	162	160	0.00	6.080% due 25/12/2035	96	92	0.00
				7.335% due 25/07/2034	404	403	0.01	6.165% due 25/12/2034	75	70	0.00
				First NLC Trust				6.165% due 25/01/2035	1,380	1,339	0.02
				2.853% due 25/05/2035	167	144	0.00	6.255% due 25/03/2034	540	543	0.01
				Fremont Home Loan Trust				6.315% due 25/03/2034	295	294	0.00
				5.800% due 25/02/2036	1,406	1,334	0.02	6.330% due 25/09/2035	4,368	3,491	0.05
				5.800% due 25/02/2037	1,048	340	0.01	6.450% due 25/06/2035	613	603	0.01
				6.390% due 25/06/2035	2,677	2,357	0.03	6.710% due 25/07/2037	400	338	0.01
				GSAA Home Equity Trust				9.260% due 25/02/2047	636	509	0.01
				5.580% due 25/11/2036	398	90	0.00	Morgan Stanley Dean Witter Capital, Inc. Trust			
				5.700% due 25/04/2047	60	54	0.00	6.810% due 25/02/2033	170	174	0.00
				6.360% due 25/08/2037	33	32	0.00	Morgan Stanley Home Equity Loan Trust			
				GSAMP Trust				5.560% due 25/12/2036	1,370	654	0.01
				3.845% due 25/11/2034	291	271	0.00	5.690% due 25/04/2037	2,254	1,159	0.02
				5.550% due 25/01/2037	256	151	0.00	5.780% due 25/04/2036	63	44	0.00
				5.560% due 25/12/2046	224	109	0.00	5.810% due 25/04/2037	15,389	7,912	0.10
				5.600% due 25/12/2036	5,559	2,829	0.04	Morgan Stanley Mortgage Loan Trust			
				6.000% due 25/04/2036	2,684	1,764	0.02	6.000% due 25/02/2037	52	28	0.00
				Home Equity Loan Trust				6.000% due 25/04/2037	9,749	3,354	0.04
				5.800% due 25/04/2037	2,000	1,661	0.02	7.004% due 25/11/2036	216	72	0.00
				Home Equity Mortgage Loan Asset-Backed Trust				New Century Home Equity Loan Trust			
				5.600% due 25/11/2036	262	240	0.00	5.820% due 25/05/2036	5	5	0.00
				5.700% due 25/04/2037	747	498	0.01	6.180% due 25/03/2035	167	164	0.00
				5.840% due 25/06/2036	34	34	0.00	NovaStar Mortgage Funding Trust			
				HSI Asset Securitization Corp. Trust				5.620% due 25/09/2037	520	514	0.01
				5.680% due 25/12/2036	482	124	0.00	5.660% due 25/01/2037	990	340	0.00
				5.720% due 25/12/2036	9,934	3,882	0.05	5.660% due 25/03/2037	838	277	0.00
				5.740% due 25/01/2037	2,821	1,970	0.03	5.760% due 25/03/2037	1,050	347	0.01
				5.960% due 25/07/2036	2,419	1,063	0.01	5.880% due 25/01/2037	1,181	405	0.01
				JPMorgan Mortgage Acquisition Trust				7.335% due 25/03/2035	426	418	0.01
				4.372% due 25/01/2037	459	230	0.00	Option One Mortgage Loan Trust			
				4.918% due 25/11/2036	6,243	6,416	0.08	5.600% due 25/01/2037	142	82	0.00
				5.650% due 25/03/2047	151	150	0.00	5.630% due 25/05/2037	122	66	0.00
				5.700% due 25/08/2036	110	109	0.00	5.640% due 25/04/2037	437	210	0.00
				5.720% due 25/03/2037	90	88	0.00	5.710% due 25/07/2037	2,177	1,382	0.02
				5.760% due 25/03/2037	4,349	4,149	0.05	5.740% due 25/07/2036	13,039	7,444	0.10
				5.865% due 25/07/2036	127	124	0.00	6.000% due 25/01/2036	400	364	0.01
				Lehman ABS Mortgage Loan Trust				6.030% due 25/01/2036	5,043	3,660	0.05
				5.550% due 25/06/2037	238	155	0.00	6.150% due 25/11/2035	357	336	0.00
				5.660% due 25/06/2037	122	80	0.00	6.225% due 25/08/2035	319	305	0.00
				Long Beach Mortgage Loan Trust				Ownit Mortgage Loan Trust			
				5.640% due 25/09/2036	13,747	3,701	0.05	6.360% due 25/10/2036	115	109	0.00
				6.000% due 25/05/2046	2,438	741	0.01	Park Place Securities, Inc. Asset-Backed Pass-Through Certificates			
				6.060% due 25/02/2036	10,939	9,015	0.12	6.195% due 25/08/2035	272	264	0.00
				6.510% due 25/06/2035	373	358	0.01	6.195% due 25/09/2035	5,120	4,936	0.06
				6.735% due 25/02/2035	1,615	1,576	0.02	6.255% due 25/07/2035	50	50	0.00
				MASTR Asset-Backed Securities Trust				6.285% due 25/07/2035	1,805	1,675	0.02
				5.660% due 25/08/2036	4,835	1,463	0.02	6.510% due 25/10/2034	191	187	0.00
				5.680% due 25/08/2036	1,852	692	0.01	6.585% due 25/03/2035	175	171	0.00
				5.730% due 25/08/2036	3,215	1,208	0.02	6.705% due 25/01/2036	863	852	0.01
								7.260% due 25/12/2034	361	355	0.01

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
People's Choice Home Loan Securities Trust				CORPORATE BONDS & NOTES				Caesars Entertainment, Inc.			
6.810% due 25/01/2035	\$ 330	\$	313 0.00	Advantage Sales & Marketing, Inc.				6.500% due 15/02/2032	\$ 6,280	\$	6,315 0.08
People's Financial Realty Mortgage Securities Trust				5.500% due 15/11/2028	1,200	\$	1,087 0.01	Cantor Fitzgerald LP			
5.600% due 25/09/2036	973		248 0.00	Alaska Airlines Pass-Through Trust				7.200% due 12/12/2028	4,875		5,016 0.06
Popular ABS Mortgage Pass-Through Trust				4.800% due 15/02/2029	2,264		2,223 0.03	Centene Corp.			
5.670% due 25/01/2037	300		288 0.00	Ally Financial, Inc.				3.000% due 15/10/2030	5,000		4,279 0.06
6.045% due 25/02/2036	10		10 0.00	8.000% due 01/11/2031	12,575		13,887 0.18	4.625% due 15/12/2029	3,500		3,313 0.04
RAAC Trust				AMC Networks, Inc.				Charter Communications Operating LLC			
6.060% due 25/06/2044	42		35 0.00	4.250% due 15/02/2029	750		507 0.01	3.850% due 01/04/2061	14,000		8,183 0.11
6.060% due 25/09/2045	63		61 0.00	American Airlines Pass-Through Trust				Chesapeake Energy Corp.			
6.160% due 25/11/2046	144		137 0.00	3.000% due 15/04/2030	712		656 0.01	5.500% due 01/02/2026	2,250		2,231 0.03
6.960% due 25/09/2047	373		356 0.01	3.150% due 15/08/2033	2,848		2,545 0.03	Chobani LLC			
Renaissance Home Equity Loan Trust				3.200% due 15/12/2029	3,456		3,210 0.04	4.625% due 15/11/2028	5,000		4,728 0.06
5.340% due 25/01/2037	1,336		421 0.01	3.350% due 15/04/2031	2,498		2,305 0.03	Citigroup, Inc.			
Residential Asset Mortgage Products Trust				3.375% due 01/11/2028	3,465		3,275 0.04	2.572% due 03/06/2031	6,900		5,925 0.08
6.100% due 25/01/2036	353		326 0.00	3.575% due 15/07/2029	2,058		1,947 0.03	Clear Channel Outdoor Holdings, Inc.			
Residential Asset Securities Corp. Trust				3.650% due 15/12/2029	3,912		3,599 0.05	7.875% due 01/04/2030	8,000		8,059 0.10
5.720% due 25/11/2036	218		200 0.00	3.650% due 15/08/2030	3,975		3,758 0.05	Cloud Software Group, Inc.			
5.800% due 25/11/2036	60		55 0.00	3.700% due 01/04/2028	3,233		3,091 0.04	6.500% due 31/03/2029	4,600		4,421 0.06
6.020% due 25/04/2036	22		21 0.00	American Tower Corp.				Community Health Systems, Inc.			
6.060% due 25/02/2036	116		115 0.00	2.950% due 15/01/2051	10,000		6,261 0.08	6.000% due 15/01/2029	2,200		1,943 0.03
6.090% due 25/12/2035	16		16 0.00	4.100% due 16/05/2034	€ 3,300		3,512 0.05	10.875% due 15/01/2032	3,900		4,064 0.05
6.120% due 25/12/2035	136		118 0.00	5.200% due 15/02/2029	\$ 1,700		1,695 0.02	Concentra Escrow Issuer Corp.			
6.300% due 25/12/2034	2		2 0.00	5.450% due 15/02/2034	1,200		1,190 0.02	6.875% due 15/07/2032 (a)	1,450		1,471 0.02
Saxon Asset Securities Trust				5.900% due 15/11/2033	4,000		4,098 0.05	Coty, Inc.			
5.760% due 25/05/2047	6,034		4,227 0.06	Amgen, Inc.				3.875% due 15/04/2026	€ 16,400		17,501 0.23
5.860% due 25/09/2047	10,969		10,165 0.13	5.250% due 02/03/2033	10,000		9,976 0.13	CQP Holdco LP			
5.925% due 25/03/2036	1,275		1,209 0.02	5.750% due 02/03/2063	2,800		2,744 0.04	5.500% due 15/06/2031	\$ 21,350		20,253 0.26
Securitized Asset-Backed Receivables LLC Trust				Anheuser-Busch Cos. LLC				Credit Acceptance Corp.			
5.640% due 25/07/2036	237		83 0.00	4.900% due 01/02/2046	7,500		6,919 0.09	9.250% due 15/12/2028	5,000		5,291 0.07
5.740% due 25/07/2036	665		541 0.01	Antares Holdings LP				Credit Suisse AG AT1 Claim			
5.960% due 25/03/2036	1,185		714 0.01	2.750% due 15/01/2027	2,700		2,454 0.03	10.400% due 15/02/2029	5,000		5,000 0.06
5.960% due 25/05/2036	244		127 0.00	Ashtead Capital, Inc.				Crown Castle, Inc.			
6.000% due 25/03/2036	102		91 0.00	5.800% due 15/04/2034	1,300		1,291 0.02	2.100% due 01/04/2031	6,500		5,266 0.07
6.120% due 25/08/2035	104		83 0.00	AT&T, Inc.				2.250% due 15/01/2031	4,000		3,291 0.04
SG Mortgage Securities Trust				3.800% due 01/12/2057	12,200		8,530 0.11	2.500% due 15/07/2031	5,000		4,133 0.05
5.670% due 25/10/2036	1,500		1,064 0.01	Aviation Capital Group LLC				5.000% due 11/01/2028	6,500		6,423 0.08
Soundview Home Loan Trust				4.875% due 01/10/2025	600		592 0.01	CVS Health Corp.			
5.580% due 25/11/2036	33		9 0.00	5.500% due 15/12/2024	8,900		8,878 0.11	3.250% due 15/08/2029	8,330		7,559 0.10
5.925% due 25/06/2036	15,530		12,962 0.17	Bank of America Corp.				5.125% due 21/02/2030	5,000		4,947 0.06
5.940% due 25/07/2036	200		176 0.00	2.592% due 29/04/2031	10,000		8,649 0.11	DAE Funding LLC			
Specialty Underwriting & Residential Finance Trust				4.571% due 27/04/2033	5,000		4,717 0.06	1.550% due 01/08/2024	15,800		15,736 0.20
4.270% due 25/02/2037	467		159 0.00	5.202% due 25/04/2029	15,000		14,980 0.19	2.625% due 20/03/2025	7,700		7,503 0.10
5.730% due 25/04/2037	110		80 0.00	Bayer U.S. Finance LLC				3.375% due 20/03/2028	8,700		8,003 0.10
5.760% due 25/11/2037	611		338 0.00	4.375% due 15/12/2028	3,935		3,738 0.05	Dell International LLC			
Structured Asset Investment Loan Trust				6.125% due 21/11/2026	5,457		5,517 0.07	8.100% due 15/07/2036	2,337		2,789 0.04
5.610% due 25/09/2036	72		70 0.00	BGC Group, Inc.				DISH DBS Corp.			
5.760% due 25/06/2036	16		15 0.00	6.600% due 10/06/2029	3,500		3,484 0.05	5.750% due 01/12/2028	4,900		3,406 0.04
6.060% due 25/01/2036	69		67 0.00	Block, Inc.				Duke Energy Indiana LLC			
6.135% due 25/11/2035	7,259		6,284 0.08	6.500% due 15/05/2032	17,100		17,350 0.22	5.250% due 01/03/2034	15,000		14,953 0.19
6.225% due 25/08/2035	3,555		3,410 0.04	Blue Owl Finance LLC				Edison International			
6.360% due 25/09/2034	41		39 0.00	6.250% due 18/04/2034	5,875		5,894 0.08	5.450% due 15/06/2029	1,100		1,100 0.01
6.390% due 25/01/2035	205		199 0.00	Blue Racer Midstream LLC				5.750% due 15/06/2027	100		101 0.00
6.585% due 25/07/2033	18		18 0.00	7.250% due 15/07/2032	3,775		3,884 0.05	El Paso Natural Gas Co. LLC			
6.840% due 25/04/2033	11		10 0.00	Boeing Co.				8.375% due 15/06/2032	1,000		1,157 0.01
Structured Asset Securities Corp. Mortgage Loan Trust				3.250% due 01/02/2028	600		550 0.01	Elevance Health, Inc.			
5.690% due 25/01/2037	1,941		1,110 0.01	3.950% due 01/08/2059	1,500		957 0.01	4.750% due 15/02/2033	2,400		2,319 0.03
5.800% due 25/12/2036	61		57 0.00	5.150% due 01/05/2030	8,900		8,549 0.11	Encore Capital Group, Inc.			
5.800% due 25/12/2036	77		75 0.00	5.930% due 01/05/2060	10,000		8,947 0.12	8.500% due 15/05/2030	7,400		7,542 0.10
5.880% due 25/02/2037	111		107 0.00	6.298% due 01/05/2029	1,700		1,724 0.02	9.250% due 01/04/2029	4,950		5,164 0.07
6.150% due 25/09/2035	139		130 0.00	7.008% due 01/05/2064	1,700		1,742 0.02	Energy Transfer LP			
7.260% due 25/08/2037	26		26 0.00	Boost Newco Borrower LLC				4.950% due 15/05/2028	14,763		14,544 0.19
Truman Capital Mortgage Loan Trust				7.500% due 15/01/2031	4,125		4,304 0.06	5.950% due 01/10/2043	200		194 0.00
5.720% due 25/03/2036	224		222 0.00	Booz Allen Hamilton, Inc.				6.050% due 01/06/2041	3,811		3,750 0.05
WaMu Asset-Backed Certificates WaMu Trust				3.875% due 01/09/2028	1,200		1,131 0.01	6.100% due 15/02/2042	800		785 0.01
5.760% due 25/01/2037	1,399		1,165 0.02	Brandywine Operating Partnership LP				6.500% due 01/02/2042	7,140		7,390 0.10
Washington Mutual Asset-Backed Certificates Trust				8.875% due 12/04/2029	8,000		8,342 0.11	6.625% due 15/10/2036	800		846 0.01
5.940% due 25/05/2036	604		466 0.01	British Airways Pass-Through Trust				7.500% due 01/07/2038	12,865		14,659 0.19
Wells Fargo Home Equity Asset-Backed Securities Trust				2.900% due 15/09/2036	1,163		1,006 0.01	EnLink Midstream LLC			
5.955% due 25/05/2036	707		706 0.01	4.250% due 15/05/2034	2,216		2,082 0.03	6.500% due 01/09/2030	2,475		2,535 0.03
6.200% due 25/04/2034	132		127 0.00	Broadcom, Inc.				Entergy Louisiana LLC			
SHARES				2.450% due 15/02/2031	8,900		7,498 0.10	5.350% due 15/03/2034	5,000		4,965 0.06
COMMON STOCKS				3.187% due 15/11/2036	2,600		2,059 0.03	Esab Corp.			
ENERGY				4.926% due 15/05/2037	1,242		1,169 0.02	6.250% due 15/04/2029	5,150		5,187 0.07
Constellation Oil Services				Builders FirstSource, Inc.							
Holding S.A. 'B' (c)(j)	844,339		92 0.00	6.375% due 01/03/2034	3,950		3,915 0.05				

Schedule of Investments Diversified Income Fund (cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Exelon Corp.				LABL, Inc.				4.250% due 15/03/2046	\$ 2,000	\$ 1,512	0.02
5.450% due 15/03/2034	\$ 7,000	\$ 6,954	0.09	6.750% due 15/07/2026	\$ 4,500	\$ 4,448	0.06	4.450% due 15/04/2042	3,500	2,779	0.04
Fidelity National Financial, Inc.				Ladder Capital Finance Holdings LLLP				4.500% due 01/07/2040	9,396	7,747	0.10
3.400% due 15/06/2030	200	178	0.00	7.000% due 15/07/2031 (a)	1,400	1,413	0.02	4.600% due 15/06/2043	3,600	2,928	0.04
First Student Bidco, Inc.				Las Vegas Sands Corp.				4.650% due 01/08/2028	100	97	0.00
4.000% due 31/07/2029	2,000	1,804	0.02	3.500% due 18/08/2026	6,500	6,206	0.08	PacifiCorp			
Ford Motor Credit Co. LLC				3.900% due 08/08/2029	6,875	6,293	0.08	5.300% due 15/02/2031	3,300	3,291	0.04
2.386% due 17/02/2026	€ 4,200	4,396	0.06	5.900% due 01/06/2027	8,250	8,297	0.11	5.450% due 15/02/2034	9,000	8,894	0.11
2.700% due 10/08/2026	\$ 11,600	10,899	0.14	6.000% due 15/08/2029	1,875	1,885	0.02	5.800% due 15/01/2055	3,450	3,343	0.04
3.250% due 15/09/2025	€ 4,000	4,253	0.06	Level 3 Financing, Inc.				Panther Escrow Issuer LLC			
3.815% due 02/11/2027	\$ 1,200	1,126	0.01	11.000% due 15/11/2029	5,635	5,774	0.07	7.125% due 01/06/2031	11,000	11,134	0.14
4.125% due 17/08/2027	6,100	5,799	0.08	LifePoint Health, Inc.				PennyMac Financial Services, Inc.			
4.271% due 09/01/2027	1,700	1,639	0.02	11.000% due 15/10/2030	13,350	14,725	0.19	7.125% due 15/11/2030	11,050	11,024	0.14
4.389% due 08/01/2026	1,800	1,763	0.02	Live Nation Entertainment, Inc.				Plains All American Pipeline LP			
4.535% due 06/03/2025	£ 2,800	3,513	0.05	3.750% due 15/01/2028	5,500	5,123	0.07	5.150% due 01/06/2042	12,177	10,799	0.14
4.542% due 01/08/2026	\$ 1,900	1,850	0.02	Marriott International, Inc.				6.650% due 15/01/2037	6,790	7,147	0.09
5.125% due 16/06/2025	1,525	1,514	0.02	4.625% due 15/06/2030	900	874	0.01	Raising Cane's Restaurants LLC			
7.350% due 04/11/2027	1,100	1,147	0.01	Marvell Technology, Inc.				9.375% due 01/05/2029	4,300	4,649	0.06
Fortress Intermediate, Inc.				5.750% due 15/02/2029	2,200	2,247	0.03	Rand Parent LLC			
7.500% due 01/06/2031	5,750	5,898	0.08	Matador Resources Co.				8.500% due 15/02/2030	325	329	0.00
Fortress Transportation & Infrastructure Investors LLC				6.500% due 15/04/2032	5,600	5,605	0.07	Rio Oil Finance Trust			
5.500% due 01/05/2028	19,600	19,022	0.25	Mattel, Inc.				8.200% due 06/04/2028	139	141	0.00
7.000% due 01/05/2031	10,075	10,304	0.13	3.375% due 01/04/2026	2,800	2,694	0.03	9.750% due 06/01/2027	1,624	1,679	0.02
Freedom Mortgage Corp.				McAfee Corp.				Rivian Holdings LLC			
7.625% due 01/05/2026	22,600	22,460	0.29	7.375% due 15/02/2030	2,000	1,849	0.02	11.310% due 15/10/2026	12,200	12,368	0.16
Frontier Communications Holdings LLC				Medline Borrower LP				RLJ Lodging Trust LP			
5.875% due 15/10/2027	2,125	2,077	0.03	3.875% due 01/04/2029	6,000	5,530	0.07	3.750% due 01/07/2026	1,600	1,523	0.02
General Motors Co.				5.250% due 01/10/2029	4,650	4,441	0.06	Rockies Express Pipeline LLC			
6.800% due 01/10/2027	375	389	0.01	6.250% due 01/04/2029	4,200	4,253	0.06	3.600% due 15/05/2025	100	98	0.00
Genesis Energy LP				Morgan Stanley				4.800% due 15/05/2030	15,450	14,277	0.18
8.875% due 15/04/2030	1,400	1,474	0.02	3.955% due 21/03/2035	€ 7,700	8,209	0.11	4.950% due 15/07/2029	5,000	4,711	0.06
Georgia Power Co.				5.250% due 21/04/2034	\$ 5,000	4,924	0.06	Sabine Pass Liquefaction LLC			
5.250% due 15/03/2034	6,600	6,582	0.09	MPH Acquisition Holdings LLC				5.625% due 01/03/2025	16,250	16,220	0.21
Global Atlantic Fin Co.				5.500% due 01/09/2028	875	662	0.01	Sammons Financial Group, Inc.			
4.400% due 15/10/2029	11,620	10,830	0.14	National Fuel Gas Co.				6.875% due 15/04/2034	6,550	6,720	0.09
Global Medical Response, Inc.				2.950% due 01/03/2031	1,017	854	0.01	Santander Holdings USA, Inc.			
0.000% due 31/10/2028	1,717	1,677	0.02	Nationstar Mortgage Holdings, Inc.				3.450% due 02/06/2025	7,900	7,731	0.10
GLP Capital LP				7.125% due 01/02/2032	5,300	5,337	0.07	Sirius XM Radio, Inc.			
5.750% due 01/06/2028	3,720	3,725	0.05	Netflix, Inc.				3.125% due 01/09/2026	4,300	4,049	0.05
GN Bondco LLC				4.875% due 15/06/2030 (k)	21,000	20,677	0.27	4.125% due 01/07/2030	3,000	2,565	0.03
9.500% due 15/10/2031	7,700	7,184	0.09	New Fortress Energy, Inc.				Sitio Royalties Operating Partnership LP			
Goldman Sachs Group, Inc.				8.750% due 15/03/2029	1,800	1,645	0.02	7.875% due 01/11/2028	2,000	2,069	0.03
2.615% due 22/04/2032	5,000	4,206	0.05	Newmark Group, Inc.				Southern California Edison Co.			
5.727% due 25/04/2030	7,950	8,093	0.10	7.500% due 12/01/2029	3,100	3,189	0.04	5.200% due 01/06/2034	7,700	7,522	0.10
Gray Oak Pipeline LLC				NextEra Energy Operating Partners LP				Spirit AeroSystems, Inc.			
3.450% due 15/10/2027	6,900	6,496	0.08	7.250% due 15/01/2029	2,650	2,719	0.04	9.375% due 30/11/2029	900	970	0.01
Gray Television, Inc.				NGPL PipeCo LLC				9.750% due 15/11/2030	3,100	3,424	0.04
4.750% due 15/10/2030	4,550	2,734	0.04	7.768% due 15/12/2037	21,356	24,668	0.32	Spirit Airlines Pass-Through Trust			
Hannon Armstrong Sustainable Infrastructure Capital, Inc.				Noble Finance LLC				3.375% due 15/08/2031	673	594	0.01
6.375% due 01/07/2034 (a)	5,700	5,585	0.07	8.000% due 15/04/2030	3,650	3,801	0.05	4.100% due 01/10/2029	270	253	0.00
HAT Holdings LLC				NuStar Logistics LP				Sprint Capital Corp.			
3.375% due 15/06/2026	1,675	1,581	0.02	5.625% due 28/04/2027	20,400	20,241	0.26	8.750% due 15/03/2032	12,000	14,444	0.19
3.750% due 15/09/2030	2,085	1,820	0.02	Occidental Petroleum Corp.				Sprint LLC			
8.000% due 15/06/2027	5,300	5,517	0.07	6.625% due 01/09/2030	20,900	21,931	0.28	7.625% due 01/03/2026	1,125	1,157	0.01
HCA, Inc.				8.875% due 15/07/2030	2,915	3,360	0.04	Standard Industries, Inc.			
3.500% due 15/07/2051	5,000	3,345	0.04	Olympus Water U.S. Holding Corp.				2.250% due 21/11/2026	€ 37,000	37,560	0.48
5.500% due 01/06/2033	1,600	1,587	0.02	7.250% due 15/06/2031	7,000	6,964	0.09	4.750% due 15/01/2028	\$ 3,450	3,286	0.04
5.900% due 01/06/2053	1,775	1,730	0.02	Omega Healthcare Investors, Inc.				Station Casinos LLC			
Howard Midstream Energy Partners LLC				4.750% due 15/01/2028	200	194	0.00	6.625% due 15/03/2032	2,250	2,241	0.03
7.375% due 15/07/2032	5,275	5,360	0.07	OneMain Finance Corp.				Synchrony Financial			
Imola Merger Corp.				7.125% due 15/03/2026	3,458	3,517	0.05	5.150% due 19/03/2029	300	288	0.00
4.750% due 15/05/2029	8,000	7,485	0.10	Organon & Co.				T-Mobile USA, Inc.			
IQVIA, Inc.				2.875% due 30/04/2028	€ 26,850	27,129	0.35	4.950% due 15/03/2028	1,000	994	0.01
5.700% due 15/05/2028	2,000	2,024	0.03	4.125% due 30/04/2028	\$ 6,750	6,275	0.08	5.650% due 15/01/2053	2,000	1,972	0.03
Jane Street Group				Pacific Gas & Electric Co.				Tallgrass Energy Partners LP			
7.125% due 30/04/2031	13,900	14,265	0.18	2.100% due 01/08/2027	300	271	0.00	5.500% due 15/01/2028	3,400	3,256	0.04
JetBlue Pass-Through Trust				2.500% due 01/02/2031	1,300	1,072	0.01	6.000% due 31/12/2030	6,315	5,888	0.08
2.750% due 15/11/2033	793	686	0.01	3.150% due 01/01/2026	8,400	8,095	0.10	Tennessee Gas Pipeline Co. LLC			
4.000% due 15/05/2034	8,812	8,266	0.11	3.300% due 15/03/2027	3,100	2,938	0.04	8.375% due 15/06/2032	1,351	1,562	0.02
JPMorgan Chase & Co.				3.300% due 01/12/2027	2,900	2,705	0.04	TransDigm, Inc.			
4.586% due 26/04/2033	5,000	4,772	0.06	3.300% due 01/08/2040	25,900	18,467	0.24	6.375% due 01/03/2029	3,400	3,421	0.04
5.040% due 23/01/2028	5,000	4,974	0.06	3.400% due 15/08/2024	1,900	1,894	0.02	7.125% due 01/12/2031	7,125	7,350	0.10
5.581% due 22/04/2030	1,700	1,727	0.02	3.450% due 01/07/2025	2,250	2,196	0.03	Triton Water Holdings, Inc.			
6.559% due 23/01/2028	5,000	5,061	0.07	3.500% due 15/06/2025	2,000	1,957	0.03	6.250% due 01/04/2029	5,400	5,213	0.07
Kennedy-Wilson, Inc.				3.750% due 01/07/2028	2,350	2,208	0.03	U.S. Airways Pass-Through Trust			
4.750% due 01/02/2030	24,300	20,194	0.26	3.950% due 01/12/2047	800	574	0.01	3.950% due 15/05/2027	1,672	1,634	0.02
				4.200% due 01/06/2041	1,100	863	0.01				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
UKG, Inc.				Fortress Intermediate, Inc.				4.809% due 25/03/2035	\$ 22	\$ 19	0.00
6.875% due 01/02/2031	\$ 12,600	12,767	0.16	TBD% due 27/06/2031	\$ 2,900	2,907	0.04	4.819% due 25/02/2036	26	23	0.00
United Airlines Pass-Through Trust				Global Medical Response, Inc.				4.912% due 25/07/2036	18	15	0.00
2.700% due 01/11/2033	1,374	1,192	0.02	TBD% due 31/10/2028	2,127	2,064	0.03	4.968% due 25/01/2035	86	79	0.00
2.900% due 01/11/2029	2,085	1,882	0.02	GTCR W Merger Sub LLC				5.075% due 25/01/2035	2	1	0.00
3.100% due 07/01/2030	657	611	0.01	8.335% due 31/01/2031	700	702	0.01	6.172% due 25/07/2034	15	14	0.00
3.450% due 01/06/2029	736	694	0.01	Level 3 Financing, Inc.				6.228% due 25/10/2035	21	20	0.00
3.450% due 07/01/2030	1,314	1,207	0.02	11.904% due 15/04/2029	756	742	0.01	6.330% due 25/06/2035	1	1	0.00
3.500% due 01/09/2031	1,723	1,595	0.02	11.904% due 15/04/2030	822	802	0.01	8.065% due 25/12/2046	51	41	0.00
4.000% due 11/10/2027	508	493	0.01	Lumen Technologies, Inc.				Bear Stearns ALT-A Trust			
4.150% due 25/02/2033	443	416	0.01	7.808% due 15/04/2029	0	0	0.00	4.386% due 25/11/2036	226	122	0.00
5.875% due 15/04/2029	22,314	22,401	0.29	Marriott Ownership Resorts, Inc.				4.500% due 25/08/2036	243	112	0.00
Univision Communications, Inc.				7.594% due 01/04/2031	871	875	0.01	4.759% due 25/05/2036	341	147	0.00
6.625% due 01/06/2027	1,800	1,725	0.02	Medline Borrower LP				4.802% due 25/03/2036	265	157	0.00
Venture Global Calcasieu Pass LLC				TBD% due 23/10/2028	1,600	1,602	0.02	4.984% due 25/09/2035	59	34	0.00
6.250% due 15/01/2030	9,100	9,241	0.12	Modena Buyer LLC				5.780% due 25/01/2047	113	89	0.00
Venture Global LNG, Inc.				TBD% due 18/04/2031	12,300	12,021	0.15	5.900% due 25/04/2036	65	57	0.00
8.125% due 01/06/2028	18,775	19,357	0.25	MPH Acquisition Holdings LLC				6.435% due 25/07/2035	6,750	6,370	0.08
8.375% due 01/06/2031	21,725	22,550	0.29	9.859% due 01/09/2028	325	271	0.00	Bear Stearns Structured Products, Inc. Trust			
9.500% due 01/02/2029	3,380	3,704	0.05	Project Hudson				5.159% due 26/01/2036	74	55	0.00
Verizon Communications, Inc.				7.730% due 29/05/2026	3,900	3,917	0.05	Chase Mortgage Finance Trust			
2.355% due 15/03/2032	26,800	21,918	0.28	SS&C Technologies, Inc.				4.675% due 25/03/2037	41	38	0.00
VICI Properties LP				7.345% due 09/05/2031	11,150	11,179	0.14	4.808% due 25/03/2037	181	168	0.00
3.500% due 15/02/2025	3,200	3,159	0.04	Standard Industries, Inc.				4.918% due 25/01/2036	181	161	0.00
3.875% due 15/02/2029	2,350	2,175	0.03	7.344% due 22/09/2028	11,075	11,113	0.14	6.000% due 25/11/2036	56	22	0.00
4.500% due 15/01/2028	2,750	2,648	0.03	Station Casinos LLC				6.000% due 25/02/2037	45	14	0.00
Vital Energy, Inc.				7.594% due 14/03/2031	6,434	6,439	0.08	6.000% due 25/03/2037	111	59	0.00
7.875% due 15/04/2032	2,930	2,981	0.04	TransDigm, Inc.				ChaseFlex Trust			
VMware LLC				8.085% due 22/03/2030	1,950	1,956	0.03	6.060% due 25/07/2037	135	113	0.00
4.700% due 15/05/2030	3,900	3,774	0.05	Triton Water Holdings, Inc.				6.300% due 25/06/2036	51	43	0.00
Walgreens Boots Alliance, Inc.				9.345% due 31/03/2028	2,795	2,808	0.04	Citicorp Mortgage Securities Trust			
3.600% due 20/11/2025	£ 5,850	7,143	0.09	UKG, Inc.				6.000% due 25/09/2037	21	20	0.00
Wand NewCo, Inc.				8.576% due 10/02/2031	8,200	8,240	0.11	Citigroup Mortgage Loan Trust, Inc.			
7.625% due 30/01/2032	\$ 4,000	4,135	0.05	Wand NewCo 3, Inc.				4.046% due 25/09/2037	11	11	0.00
Wells Fargo & Co.				9.094% due 30/01/2031	5,300	5,341	0.07	4.284% due 25/10/2046	55	47	0.00
1.741% due 04/05/2030	€ 5,800	5,678	0.07			<u>195,281</u>	<u>2.52</u>	4.560% due 25/09/2037	65	57	0.00
5.198% due 23/01/2030	\$ 3,100	3,088	0.04					4.564% due 25/03/2037	2,438	2,030	0.03
5.499% due 23/01/2035 (k)	5,000	4,984	0.06					4.771% due 25/09/2037	126	110	0.00
5.557% due 25/07/2034	5,000	4,998	0.06					5.261% due 25/07/2046	152	134	0.00
Western Midstream Operating LP								6.175% due 25/02/2034	7	7	0.00
5.250% due 01/02/2050	1,500	1,316	0.02					6.238% due 25/03/2034	2	2	0.00
Westinghouse Air Brake Technologies Corp.								7.560% due 25/09/2035	6	6	0.00
5.611% due 11/03/2034	800	805	0.01					CitiMortgage Alternative Loan Trust			
WMG Acquisition Corp.				Massachusetts Port Authority Revenue Bonds, Series 2011				6.000% due 25/01/2037	39	33	0.00
3.000% due 15/02/2031	6,300	5,438	0.07	6.202% due 01/07/2031	425	440	0.01	6.000% due 25/06/2037	481	398	0.01
3.875% due 15/07/2030	3,000	2,681	0.03					Countrywide Alternative Loan Resecuritization Trust			
Wynn Las Vegas LLC								6.000% due 25/05/2036	210	115	0.00
5.250% due 15/05/2027	700	683	0.01					Countrywide Alternative Loan Trust			
Wynn Resorts Finance LLC				Adjustable Rate Mortgage Trust				1.614% due 25/02/2036	253	183	0.00
5.125% due 01/10/2029	9,400	8,946	0.12	4.094% due 25/01/2036	33	29	0.00	5.250% due 25/06/2035	207	153	0.00
7.125% due 15/02/2031	2,000	2,075	0.03	4.767% due 25/02/2036	76	47	0.00	5.383% due 25/05/2036	154	133	0.00
XPO, Inc.				American Home Mortgage Assets Trust				5.500% due 25/02/2035	798	689	0.01
6.250% due 01/06/2028	5,000	5,024	0.07	5.840% due 25/09/2046	1,305	1,153	0.02	5.500% due 25/11/2035	347	188	0.00
Zayo Group Holdings, Inc.				6.750% due 25/06/2037	92	77	0.00	5.500% due 25/11/2035	1,301	725	0.01
4.000% due 01/03/2027	765	613	0.01	American Home Mortgage Investment Trust				5.500% due 25/12/2035	496	303	0.01
		<u>1,481,526</u>	<u>19.12</u>	7.504% due 25/12/2035	703	230	0.00	5.500% due 25/12/2035	304	112	0.00
				Angel Oak Mortgage Trust				5.500% due 25/05/2036	147	113	0.00
				1.469% due 25/06/2065	143	133	0.00	5.633% due 20/02/2047	93	95	0.00
				Banc of America Alternative Loan Trust				5.643% due 20/09/2046	54	43	0.00
				6.000% due 25/06/2046	83	69	0.00	5.663% due 20/07/2046	308	263	0.01
				6.000% due 25/07/2046	88	73	0.00	5.740% due 25/08/2037	3,831	3,335	0.04
				Banc of America Funding Trust				5.740% due 25/04/2047	161	153	0.00
				4.333% due 20/09/2047	64	52	0.00	5.750% due 25/01/2035	334	185	0.00
				4.916% due 20/09/2035	75	59	0.00	5.750% due 25/07/2037	53	24	0.00
				5.020% due 20/01/2047	194	162	0.00	5.810% due 25/08/2036	24	29	0.00
				5.750% due 25/03/2036	59	44	0.00	5.820% due 25/11/2036	30	30	0.00
				5.873% due 20/04/2047	221	169	0.00	5.840% due 25/07/2046	168	155	0.00
				6.040% due 25/07/2037	217	203	0.00	5.840% due 25/09/2046	76	64	0.00
				6.260% due 25/05/2037	54	45	0.00	5.873% due 20/03/2046	1,242	1,038	0.02
				Banc of America Mortgage Trust				5.940% due 25/12/2046	1,784	1,062	0.02
				4.875% due 25/02/2036	2	1	0.00	5.960% due 25/06/2035	68	59	0.00
				5.546% due 25/07/2035	5	5	0.00	5.960% due 25/04/2036	3,064	1,208	0.02
				5.717% due 25/01/2035	24	23	0.00	5.980% due 25/07/2035	51	44	0.00
				6.000% due 25/10/2036	23	18	0.00	6.000% due 25/03/2035	4,194	1,892	0.03
				BCAP LLC Trust				6.000% due 25/02/2036	140	68	0.00
				4.230% due 26/05/2037	3,923	3,583	0.05	6.000% due 25/03/2036	334	145	0.00
				5.900% due 25/05/2047	169	164	0.00	6.000% due 25/08/2036	43	23	0.00
				6.250% due 26/08/2036	1,896	784	0.01	6.000% due 25/08/2036	147	81	0.00
				6.760% due 25/09/2047	49	41	0.00	6.000% due 25/08/2036	9	5	0.00
				Bear Stearns Adjustable Rate Mortgage Trust				6.000% due 25/08/2036	488	397	0.01
				4.328% due 25/05/2034	17	15	0.00	6.000% due 25/01/2037	1,988	773	0.01
				4.398% due 25/06/2047	86	75	0.00				

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
4.422% due 25/09/2036	\$ 22	\$ 18	0.00	U.S. GOVERNMENT AGENCIES				SHORT-TERM INSTRUMENTS			
4.422% due 25/09/2036	435	347	0.01	Uniform Mortgage-Backed Security				SHORT-TERM NOTES			
4.448% due 27/02/2034	103	96	0.00	5.500% due 01/12/2052	\$ 14,558	\$ 14,396	0.18	Gateway Re Ltd.			
4.483% due 25/08/2036	41	36	0.00	Uniform Mortgage-Backed Security, TBA				5.355% due			
4.580% due 25/03/2036	105	95	0.00	4.500% due 01/07/2054	33,800	31,868	0.41	23/12/2028	\$ 1,500	\$ 1,378	0.02
4.694% due 25/04/2035	9	8	0.00	5.000% due 01/07/2054 -				TER Finance Jersey Ltd.			
4.824% due 25/12/2035	56	49	0.00	01/09/2054	185,800	179,584	2.32	7.020% due			
4.923% due 25/05/2046	64	53	0.00	5.500% due 01/08/2054	255,800	252,273	3.26	02/01/2025 (d)(e)	3,900	3,761	0.05
5.014% due 25/01/2036	2,038	1,896	0.03	6.000% due 01/08/2054	209,900	210,416	2.72	Total Short-Term Instruments		5,139	0.07
5.542% due 25/02/2033	7	7	0.00	6.500% due 01/07/2054 -				Total Transferable Securities	\$ 7,034,936	90.81	
5.963% due 25/07/2047	413	324	0.01	01/08/2054	415,650	422,901	5.46				
6.040% due 25/10/2045	21	20	0.00			1,111,438	14.35	SHARES			
6.100% due 25/01/2045	461	438	0.01	U.S. TREASURY OBLIGATIONS				INVESTMENT FUNDS			
6.153% due 25/08/2046	247	225	0.00	U.S. Treasury Bonds				COLLECTIVE INVESTMENT SCHEMES			
6.200% due 25/11/2034	235	219	0.00	4.000% due 15/11/2042	98,500	90,801	1.17	PIMCO Funds: Global			
6.292% due 25/06/2033	26	25	0.00	Total United States		3,207,764	41.41	Investors Series plc -			
6.300% due 25/06/2044	227	208	0.00					PIMCO Asia High			
6.353% due 25/11/2042	3	2	0.00	UZBEKISTAN				Yield Bond Fund (h)	3,514,066	35,598	0.46
6.553% due 25/04/2044	1	1	0.00	SOVEREIGN ISSUES				PIMCO Funds: Global			
6.653% due 25/10/2046	16	14	0.00	Republic of Uzbekistan International Bond				Investors Series plc -			
Washington Mutual Mortgage Pass-Through				5.375% due 29/05/2027	€ 5,100	5,458	0.07	US Short-Term			
Certificates Trust								Fund (h)	35,003,844	356,689	4.60
5.500% due 25/05/2035	187	151	0.00	VENEZUELA				PIMCO Select Funds			
5.500% due 25/07/2035	371	322	0.01	CORPORATE BONDS & NOTES				plc - PIMCO US Dollar			
5.500% due 25/11/2035	110	94	0.00	Petroleos de Venezuela S.A.				Short-Term Floating			
5.780% due 25/02/2037	516	380	0.01	6.000% due 16/05/2024	\$ 8,400	1,050	0.01	NAV Fund (h)	10,428,428	103,925	1.34
6.000% due 25/06/2037	445	386	0.01						496,212	6.40	
Wells Fargo Alternative Loan Trust				SOVEREIGN ISSUES				EXCHANGE-TRADED FUNDS			
5.750% due 25/07/2037	47	39	0.00	Venezuela Government International Bond				PIMCO ETFs plc -			
Wells Fargo Mortgage-Backed Securities Trust				6.000% due 09/12/2020 ^	2,651	379	0.01	PIMCO US Dollar			
5.930% due 25/11/2037	61	52	0.00	7.000% due 31/03/2038 ^	16,792	2,514	0.03	Short Maturity			
6.000% due 25/06/2037	1,689	1,479	0.02	9.250% due 07/05/2028 ^	7,813	1,348	0.02	UCITS ETF (h)	2,698,640	270,012	3.49
6.347% due 25/04/2036	7	6	0.00			4,241	0.06	Total Investment Funds	\$ 766,224	9.89	
6.356% due 25/12/2036	52	49	0.00	Total Venezuela		5,291	0.07				
6.578% due 25/04/2036	119	110	0.00								
		87,210	1.13								

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
CEW	4.720%	24/06/2024	02/07/2024	CAD 570,000	Province of Alberta	\$ (297,263)	\$ 416,561	\$ 416,937	5.38
					3.100% - 3.300% due 01/12/2046 - 01/06/2050				
					Province of British Columbia				
					3.200% due 18/06/2044				
	4.720	25/06/2024	03/07/2024	430,000	Province of Ontario 2.150% due 02/06/2031	(107,849)	314,247	314,491	4.06
					Province of Quebec 1.500% due 01/09/2031				
					Province of British Columbia				
					4.250% due 18/12/2053				
	4.720	27/06/2024	05/07/2024	170,000	Province of Ontario	(111,579)	124,237	124,301	1.60
					2.250% - 2.600% due 02/06/2027 - 02/12/2031				
					Province of British Columbia				
					2.800% due 18/06/2048				
	4.720	28/06/2024	08/07/2024	50,000	Province of Ontario 3.500% due 02/06/2043	(33,201)	36,540	36,555	0.47
					Province of Ontario 3.750% due 02/12/2053				
					Province of Quebec 4.250% due 01/12/2043				
					(3,927)				
FICC	2.600	28/06/2024	01/07/2024	\$ 8,177	U.S. Treasury Inflation Protected Securities	(8,341)	8,177	8,177	0.11
MEI	4.710	26/06/2024	03/07/2024	CAD 10,000	0.625% due 15/01/2026	(7,462)	7,308	7,313	0.09
					Canada Government International Bond				
					4.500% due 01/11/2025				
Total Repurchase Agreements						\$ (915,337)	\$ 907,070	\$ 907,774	11.71

⁽¹⁾ Includes accrued interest.

Schedule of Investments Diversified Income Fund (Cont.)

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 10-Year Bond September Futures	Long	09/2024	156	\$ (27)	0.00
Euro-Bobl September Futures	Short	09/2024	793	(760)	(0.01)
Euro-BTP Italy Government Bond September Futures	Long	09/2024	72	(103)	0.00
Euro-Bund 10-Year Bond September Futures	Long	09/2024	303	508	0.01
Euro-Schatz September Futures	Short	09/2024	285	(142)	0.00
U.S. Treasury 2-Year Note September Futures	Long	09/2024	3,590	1,112	0.01
U.S. Treasury 5-Year Note September Futures	Long	09/2024	4,830	2,416	0.03
U.S. Treasury 10-Year Note September Futures	Long	09/2024	1,995	1,677	0.02
U.S. Treasury 10-Year Ultra September Futures	Long	09/2024	730	858	0.01
U.S. Treasury 30-Year Bond September Futures	Short	09/2024	38	24	0.00
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2024	1,459	1,209	0.02
United Kingdom Long Gilt September Futures	Short	09/2024	74	(32)	0.00
				<u>\$ 6,740</u>	<u>0.09</u>

WRITTEN OPTIONS

FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS

Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Put - CBOT U.S. Treasury 10-Year Note August Futures	\$ 109.000	26/07/2024	13	\$ (4)	\$ (5)	0.00
Call - CBOT U.S. Treasury 10-Year Note August Futures	112.000	26/07/2024	13	(4)	(2)	0.00
				<u>\$ (8)</u>	<u>\$ (7)</u>	<u>0.00</u>

Total Financial Derivative Instruments Dealt in on a Regulated Market

\$ 6,733 0.09

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
AT&T, Inc.	1.000%	20/06/2026	\$ 12,800	\$ (82)	0.00
AT&T, Inc.	1.000	20/06/2028	4,400	94	0.00
Boeing Co.	1.000	20/12/2026	500	3	0.00
Boeing Co.	1.000	20/06/2027	1,200	(4)	0.00
Carnival Corp.	1.000	20/12/2028	6,200	1,197	0.02
Cellnex Telecom S.A.	5.000	20/12/2030	€ 12,400	1,124	0.02
Charter Communications, Inc.	5.000	20/12/2027	\$ 21,000	396	0.01
Ford Motor Credit Co. LLC	5.000	20/12/2024	600	(11)	0.00
Ford Motor Credit Co. LLC	5.000	20/06/2025	1,300	8	0.00
Ford Motor Credit Co. LLC	5.000	20/06/2026	800	31	0.00
Ford Motor Credit Co. LLC	5.000	20/06/2027	6,900	251	0.00
General Electric Co.	1.000	20/06/2026	35,000	333	0.01
General Electric Co.	1.000	20/12/2026	4,300	37	0.00
General Motors Co.	5.000	20/06/2026	4,200	(414)	(0.01)
Glencore Finance Europe Ltd.	5.000	20/06/2031	€ 10,000	(122)	0.00
Marks & Spencer PLC	1.000	20/12/2024	18,600	999	0.01
Marks & Spencer PLC	1.000	20/12/2028	11,000	922	0.01
Rolls-Royce PLC	1.000	20/12/2024	40,600	137	0.00
T-Mobile USA, Inc.	5.000	20/06/2028	\$ 1,400	(3)	0.00
Volkswagen International Finance NV	1.000	20/06/2027	€ 6,400	303	0.00
				<u>\$ 5,199</u>	<u>0.07</u>

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-40 5-Year Index	1.000%	20/12/2028	\$ 29,900	\$ 61	0.00
CDX.EM-41 5-Year Index	1.000	20/06/2029	18,500	91	0.00
CDX.HY-41 5-Year Index	5.000	20/12/2028	207,900	6,019	0.08
CDX.HY-42 5-Year Index	5.000	20/06/2029	418,000	(1,752)	(0.02)
CDX.IG-42 5-Year Index	1.000	20/06/2029	425,900	(524)	(0.01)
				<u>\$ 3,895</u>	<u>0.05</u>

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day GBP-SONIO Compounded-OIS	0.500%	16/09/2025	£ 21,100	\$ 2,339	0.03
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	3.750	18/09/2054	5,000	(294)	0.00
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.000	18/09/2029	71,800	(653)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	15/06/2032	¥ 12,250,000	1,779	0.02
Pay ⁽³⁾	1-Year BRL-CDI	10.284	04/01/2027	BRL 387,600	(2,016)	(0.03)
Pay	3-Month CAD-CAONREPO Compounded-OIS	2.500	19/06/2029	CAD 91,700	352	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/12/2025	115,100	212	0.00
Pay ⁽³⁾	6-Month AUD-BBR-BBSW	4.750	20/12/2033	AUD 103,000	1,193	0.02
Pay	6-Month EUR-EURIBOR	1.520	07/07/2027	€ 127,500	(3,683)	(0.05)
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.500	18/09/2054	40,200	1,931	0.03
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.750	18/09/2034	85,800	(2,175)	(0.03)
					\$ (1,015)	(0.02)
Total Centrally Cleared Financial Derivative Instruments					\$ 8,079	0.10

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

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

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

WRITTEN OPTIONS

INTEREST RATE SWAPPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.800%	08/07/2024	4,800	\$ (22)	\$ (6)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.350	08/07/2024	4,800	(22)	0	0.00
CBK	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.710	26/07/2024	3,800	(14)	(11)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.060	26/07/2024	3,800	(14)	(19)	0.00
FAR	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.586	15/07/2024	5,600	(21)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.986	15/07/2024	5,600	(21)	(31)	0.00
GLM	Call - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.689	15/07/2024	8,500	(17)	(4)	0.00
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.139	15/07/2024	8,500	(17)	(20)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.540	24/07/2024	4,500	(19)	(4)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.628	18/07/2024	9,900	(38)	(11)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	24/07/2024	10,000	(36)	(18)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.680	22/07/2024	5,100	(20)	(10)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.844	03/07/2024	7,300	(25)	(12)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.978	18/07/2024	9,900	(38)	(64)	(0.01)
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.998	24/07/2024	10,000	(36)	(65)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.000	24/07/2024	4,500	(19)	(29)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.030	22/07/2024	5,100	(20)	(26)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.194	03/07/2024	7,300	(25)	(2)	0.00
JPM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.640	23/07/2024	2,600	(10)	(4)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.675	22/07/2024	5,200	(20)	(10)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.800	05/07/2024	2,800	(11)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.990	23/07/2024	2,600	(10)	(17)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.025	22/07/2024	5,200	(20)	(28)	0.00
MYC	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.150	05/07/2024	2,800	(11)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.630	29/07/2024	5,100	(13)	(10)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.690	29/07/2024	5,100	(19)	(14)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.765	22/07/2024	5,200	(22)	(16)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.040	29/07/2024	5,100	(19)	(29)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.090	29/07/2024	5,100	(13)	(22)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.265	22/07/2024	5,200	(22)	(6)	0.00
							\$ (614)	\$ (495)	(0.01)

(1) Notional Amount represents the number of contracts.

Schedule of Investments Diversified Income Fund (Cont.)

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

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets	
BOA	Brazil Government International Bond	1.000%	20/12/2028	\$ 23,600	\$ (467)	\$ (41)	\$ (508)	(0.01)	
	South Africa Government International Bond	1.000	20/06/2028	22,000	(1,915)	1,369	(546)	(0.01)	
BPS	Brazil Government International Bond	1.000	20/12/2028	23,700	(458)	(52)	(510)	(0.01)	
BRC	Indonesia Government International Bond	1.000	20/06/2031	61,600	(2,646)	2,568	(78)	0.00	
CBK	Israel Government International Bond	1.000	20/06/2027	9,000	(45)	6	(39)	0.01	
DUB	Eskom Holdings SOC Ltd.	4.650	30/06/2029	5,000	0	386	386	0.01	
GLM	Turkey Government International Bond	1.000	20/06/2029	9,400	(962)	271	(691)	(0.01)	
GST	ADLER Real Estate AG	5.000	20/12/2026	€ 7,400	(47)	(198)	(245)	0.00	
	Israel Government International Bond	1.000	20/06/2029	\$ 200	(2)	(2)	(4)	0.00	
JPM	Israel Government International Bond	1.000	20/06/2029	200	(2)	(2)	(4)	0.00	
MYC	South Africa Government International Bond	1.000	20/06/2028	22,400	(1,303)	747	(556)	(0.01)	
						\$ (7,847)	\$ 5,052	\$ (2,795)	(0.03)

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

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

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets	
AZD	07/2024	NZD 6,414	\$ 3,928	\$ 20	\$ 0	\$ 20	0.00	
	08/2024	\$ 3,928	NZD 6,414	0	(20)	(20)	0.00	
	10/2024	10,982	CNH 78,601	0	(124)	(124)	0.00	
BOA	07/2024	€ 922,376	\$ 1,001,423	12,866	0	12,866	0.17	
	07/2024	KRW 15,467,452	11,306	72	0	72	0.00	
	07/2024	SGD 356	262	0	(1)	(1)	0.00	
	07/2024	\$ 2,469	PLN 9,840	0	(22)	(22)	0.00	
	07/2024	24,715	SGD 33,519	32	(14)	18	0.00	
	08/2024	SGD 28,766	\$ 21,225	0	(32)	(32)	0.00	
	08/2024	\$ 3,574	TRY 125,156	41	0	41	0.00	
	07/2024	BRL 13,686	\$ 2,721	257	0	257	0.00	
	07/2024	CAD 14,069	10,293	12	0	12	0.00	
	07/2024	€ 643,202	696,221	6,869	0	6,869	0.09	
BPS	07/2024	£ 206,751	264,102	2,748	0	2,748	0.04	
	07/2024	KRW 15,561,136	11,337	35	0	35	0.00	
	07/2024	\$ 30,112	AUD 45,193	70	0	70	0.00	
	07/2024	100	BRL 535	0	(4)	(4)	0.00	
	07/2024	884,188	€ 826,653	1,778	0	1,778	0.02	
	07/2024	3,150	IDR 51,613,454	5	0	5	0.00	
	07/2024	852	ILS 3,160	0	(13)	(13)	0.00	
	07/2024	8,365	NZD 13,617	0	(68)	(68)	0.00	
	07/2024	6,643	PLN 26,446	6	(72)	(66)	0.00	
	08/2024	AUD 45,193	\$ 30,138	0	(69)	(69)	0.00	
	08/2024	€ 826,653	885,479	0	(1,778)	(1,778)	(0.02)	
	08/2024	TRY 866	25	0	0	0	0.00	
	09/2024	CNH 176,636	24,648	313	0	313	0.00	
	09/2024	TWD 507,143	15,761	96	0	96	0.00	
	09/2024	\$ 27,455	INR 2,300,663	74	0	74	0.00	
	10/2024	CNH 60,887	\$ 8,504	93	0	93	0.00	
	10/2024	\$ 2,177	CNH 15,590	0	(23)	(23)	0.00	
	BRC	07/2024	AUD 1,050	\$ 695	0	(6)	(6)	0.00
		07/2024	CAD 7,183	5,228	0	(21)	(21)	0.00
		07/2024	MXN 66,201	3,584	0	(30)	(30)	0.00
07/2024		NOK 3,817	363	4	0	4	0.00	
07/2024		PLN 71	18	0	0	0	0.00	
07/2024		SGD 7,990	5,917	21	0	21	0.00	
07/2024		THB 5,505	150	0	0	0	0.00	
07/2024		\$ 6,424	CAD 8,782	5	(11)	(6)	0.00	
07/2024		5,419	PLN 21,648	0	(35)	(35)	0.00	
07/2024		12,160	TRY 414,609	181	0	181	0.00	
08/2024		3,360	115,890	12	0	12	0.00	
09/2024		MXN 102,525	\$ 5,424	0	(116)	(116)	0.00	
09/2024		\$ 10,550	MXN 197,662	131	0	131	0.00	
09/2024		4,593	TRY 169,620	236	0	236	0.00	
10/2024		CNH 168,070	\$ 23,451	234	0	234	0.00	
CBK	07/2024	CAD 1,086,844	794,291	493	(487)	6	0.00	
	07/2024	CHF 5,500	6,044	0	(77)	(77)	0.00	
	07/2024	£ 2,591	3,302	27	0	27	0.00	
	07/2024	KRW 1,133,556	831	8	0	8	0.00	
	07/2024	SEK 2,170	204	0	(1)	(1)	0.00	
	07/2024	\$ 10,396	BRL 56,645	0	(197)	(197)	0.00	
	07/2024	9,045	£ 7,073	0	(104)	(104)	0.00	
	07/2024	6,935	PLN 27,508	0	(94)	(94)	0.00	
	07/2024	51	ZAR 927	0	0	0	0.00	

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	08/2024	BRL 56,836	\$ 10,396	\$ 200	\$ 0	\$ 200	0.00
	09/2024	PEN 48,015	12,819	286	0	286	0.00
	09/2024	TWD 193,357	5,999	27	0	27	0.00
	09/2024	\$ 18,599	INR 1,554,976	13	(6)	7	0.00
DUB	07/2024	AUD 1,970	\$ 1,304	0	(12)	(12)	0.00
	07/2024	BRL 528	100	5	0	5	0.00
	07/2024	IDR 815,550	50	0	0	0	0.00
	07/2024	KRW 8,390,482	6,099	4	0	4	0.00
	07/2024	\$ 16,020	PLN 62,958	0	(362)	(362)	0.00
	08/2024	BRL 14,510	\$ 2,819	216	0	216	0.00
FAR	09/2024	PEN 39,364	10,579	303	0	303	0.00
	07/2024	AUD 45,976	30,632	0	(73)	(73)	0.00
	07/2024	CAD 85,088	62,108	0	(79)	(79)	0.00
	07/2024	NZD 12,325	7,517	7	0	7	0.00
	07/2024	\$ 5,462	¥ 870,226	0	(52)	(52)	0.00
	07/2024	330	NZD 535	0	(4)	(4)	0.00
	08/2024	¥ 866,143	\$ 5,462	52	0	52	0.00
GLM	08/2024	\$ 7,517	NZD 12,325	0	(7)	(7)	0.00
	07/2024	KRW 19,247	\$ 14	0	0	0	0.00
	07/2024	MXN 62,496	3,365	0	(46)	(46)	0.00
	07/2024	TRY 1,445	42	0	0	0	0.00
	07/2024	\$ 5,084	CAD 6,986	22	0	22	0.00
	07/2024	200	KRW 274,759	0	(1)	(1)	0.00
	07/2024	5,878	PLN 23,220	0	(103)	(103)	0.00
	07/2024	10,939	ZAR 200,140	8	0	8	0.00
JPM	08/2024	12,273	BRL 64,919	0	(628)	(628)	(0.01)
	07/2024	BRL 3,928	\$ 781	74	0	74	0.00
	07/2024	CHF 3,303	3,652	0	(24)	(24)	0.00
	07/2024	CNY 5,902	828	9	0	9	0.00
	07/2024	IDR 19,653,939	1,212	11	0	11	0.00
	07/2024	KRW 41,854,947	30,377	0	(22)	(22)	0.00
	07/2024	SGD 24,513	18,212	125	0	125	0.00
	07/2024	\$ 46,423	CHF 41,660	0	(62)	(62)	0.00
	07/2024	15	CNY 108	0	0	0	0.00
	07/2024	30,750	€ 28,724	45	(10)	35	0.00
	07/2024	2,245	ILS 8,304	0	(40)	(40)	0.00
	07/2024	14	KRW 19,668	0	0	0	0.00
	07/2024	3,672	PLN 14,362	0	(100)	(100)	0.00
	07/2024	20,594	ZAR 379,109	142	0	142	0.00
	08/2024	CHF 41,506	\$ 46,423	61	0	61	0.00
	08/2024	\$ 828	CNY 5,906	0	0	0	0.00
	08/2024	7,454	TRY 259,115	116	0	116	0.00
	09/2024	TWD 328,966	\$ 10,218	57	0	57	0.00
	09/2024	\$ 2,098	INR 175,752	5	0	5	0.00
	10/2024	CNH 104,963	\$ 14,668	169	0	169	0.00
MBC	10/2024	\$ 2,176	CNH 15,544	0	(29)	(29)	0.00
	07/2024	CAD 127,312	\$ 93,292	280	(34)	246	0.00
	07/2024	€ 40,711	43,977	345	0	345	0.01
	07/2024	£ 18,838	23,983	170	0	170	0.00
	07/2024	¥ 870,968	5,560	146	0	146	0.00
	07/2024	SGD 541	400	1	0	1	0.00
	07/2024	\$ 57,091	CAD 78,208	64	0	64	0.00
	07/2024	847,060	€ 792,093	1,903	(37)	1,866	0.03
	07/2024	15,664	£ 12,382	0	(12)	(12)	0.00
	07/2024	109	HUF 40,454	1	0	1	0.00
	07/2024	279	NOK 2,969	0	0	0	0.00
	08/2024	CAD 70,248	\$ 51,342	0	(32)	(32)	0.00
	08/2024	€ 776,632	831,667	0	(1,902)	(1,902)	(0.02)
MYI	08/2024	NOK 2,967	279	0	0	0	0.00
	07/2024	AUD 18	12	0	0	0	0.00
	07/2024	BRL 39,023	7,555	529	0	529	0.01
	07/2024	€ 18,597	19,941	9	0	9	0.00
	07/2024	£ 167	212	0	0	0	0.00
	07/2024	MXN 2,110	115	0	(1)	(1)	0.00
	07/2024	SGD 413	304	0	0	0	0.00
	07/2024	\$ 8	AUD 12	0	0	0	0.00
	07/2024	2,256	€ 2,108	3	0	3	0.00
	07/2024	3,858	£ 3,050	0	(3)	(3)	0.00
	07/2024	80	NOK 848	0	0	0	0.00
	07/2024	8,543	NZD 13,929	0	(55)	(55)	0.00
	07/2024	206	SEK 2,173	0	(1)	(1)	0.00
	08/2024	NOK 847	\$ 80	0	0	0	0.00
	08/2024	SEK 2,170	206	1	0	1	0.00
	09/2024	TWD 130,864	4,079	37	0	37	0.00
RBC	09/2024	\$ 1,403	INR 117,313	1	0	1	0.00
	07/2024	4,246	CAD 5,835	18	0	18	0.00
	07/2024	3,557	€ 3,275	0	(47)	(47)	0.00
	07/2024	264,684	£ 208,725	0	(835)	(835)	(0.01)
RYL	08/2024	£ 208,725	\$ 264,730	832	0	832	0.01
	07/2024	€ 18,344	19,624	0	(36)	(36)	0.00
	07/2024	\$ 2,537	AUD 3,803	3	0	3	0.00
SCX	07/2024	€ 7,516	\$ 8,075	19	0	19	0.00
	07/2024	IDR 1,148,840	70	0	0	0	0.00

Schedule of Investments Diversified Income Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	KRW 7,886,543	\$ 5,783	\$ 55	\$ 0	\$ 55	0.00
	07/2024	MXN 212	11	0	0	0	0.00
	07/2024	PEN 61,466	16,395	349	0	349	0.01
	07/2024	\$ 814	CNY 5,790	0	(11)	(11)	0.00
	07/2024	15,388	ZAR 283,567	122	0	122	0.00
	09/2024	CNH 72,488	\$ 10,104	117	0	117	0.00
	09/2024	TWD 935,194	29,024	138	0	138	0.00
	09/2024	\$ 17,337	INR 1,451,074	26	0	26	0.00
TOR	07/2024	CHF 146	\$ 162	0	(1)	(1)	0.00
	07/2024	NZD 9,342	5,722	29	0	29	0.00
	08/2024	\$ 5,722	NZD 9,342	0	(29)	(29)	0.00
UAG	07/2024	CAD 10,009	\$ 7,332	17	0	17	0.00
	07/2024	CHF 32,733	36,223	0	(204)	(204)	0.00
	07/2024	ILS 11,291	3,047	48	0	48	0.00
	07/2024	\$ 26	CHF 23	0	0	0	0.00
	08/2024	CHF 23	\$ 26	0	0	0	0.00
				\$ 33,959	\$ (8,319)	\$ 25,640	0.33

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the M Retail AUD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	AUD 15,015	\$ 10,002	\$ 0	\$ (26)	\$ (26)	0.00
	07/2024	\$ 13,185	AUD 19,797	37	0	37	0.00
	08/2024	10,010	15,015	26	0	26	0.00
BOA	07/2024	43	65	0	0	0	0.00
BPS	07/2024	AUD 15,045	\$ 10,025	0	(23)	(23)	0.00
	07/2024	\$ 65	AUD 98	1	0	1	0.00
	08/2024	10,013	15,015	23	0	23	0.00
BRC	07/2024	AUD 9	\$ 6	0	0	0	0.00
CBK	07/2024	339	226	0	(1)	(1)	0.00
	07/2024	\$ 144	AUD 218	1	0	1	0.00
DUB	07/2024	6	9	0	0	0	0.00
FAR	07/2024	AUD 13,767	\$ 9,183	0	(12)	(12)	0.00
	07/2024	\$ 9,955	AUD 14,942	24	0	24	0.00
	08/2024	9,191	13,767	11	0	11	0.00
GLM	07/2024	AUD 4	\$ 3	0	0	0	0.00
JPM	07/2024	\$ 7	AUD 10	0	0	0	0.00
	08/2024	AUD 263	\$ 175	0	0	0	0.00
MBC	07/2024	162	108	0	(1)	(1)	0.00
	07/2024	\$ 233	AUD 350	1	0	1	0.00
MYI	07/2024	AUD 2	\$ 1	0	0	0	0.00
RBC	07/2024	\$ 101	AUD 152	0	0	0	0.00
RYL	07/2024	AUD 161	\$ 106	0	(1)	(1)	0.00
TOR	07/2024	\$ 5,895	AUD 8,864	25	0	25	0.00
				\$ 149	\$ (64)	\$ 85	0.00

As at 30 June 2024, the Institutional CAD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	CAD 1,689	\$ 1,232	\$ 0	\$ (3)	\$ (3)	0.00
	07/2024	\$ 80,014	CAD 109,502	12	(1)	11	0.00
CBK	07/2024	CAD 159,777	\$ 116,769	3	0	3	0.00
	07/2024	\$ 70,683	CAD 96,283	0	(318)	(318)	0.00
	08/2024	116,769	159,668	0	0	0	0.00
GLM	07/2024	CAD 181	\$ 132	0	0	0	0.00
MBC	07/2024	329,161	240,425	0	(128)	(128)	0.00
	07/2024	\$ 94,467	CAD 128,628	0	(465)	(465)	(0.01)
	08/2024	240,425	328,938	136	0	136	0.00
MYI	07/2024	4,641	6,384	24	0	24	0.00
RBC	07/2024	109,548	150,067	122	0	122	0.00
				\$ 297	\$ (915)	\$ (618)	(0.01)

As at 30 June 2024, the Institutional CHF (Hedged) Accumulation, Institutional CHF (Hedged) Income, E Class CHF (Hedged) Accumulation, W Class CHF (Hedged) Accumulation and W Class CHF (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 6,778	CHF 6,097	\$ 7	\$ 0	\$ 7	0.00
BRC	07/2024	CHF 37	\$ 42	0	0	0	0.00
CBK	07/2024	\$ 691	CHF 629	9	0	9	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
JPM	07/2024	CHF 7,301	\$ 8,136	\$ 11	\$ 0	\$ 11	0.00
	07/2024	\$ 7	CHF 6	0	0	0	0.00
	08/2024	8,136	7,274	0	(11)	(11)	0.00
MYI	07/2024	CHF 53	\$ 59	0	0	0	0.00
SCX	07/2024	\$ 73	CHF 66	0	0	0	0.00
TOR	07/2024	8,022	7,246	42	0	42	0.00
UAG	07/2024	CHF 7,258	\$ 8,090	12	0	12	0.00
	07/2024	\$ 7,935	CHF 7,170	45	0	45	0.00
	08/2024	8,090	7,231	0	(12)	(12)	0.00
				\$ 126	\$ (23)	\$ 103	0.00

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation, Investor EUR (Hedged) Income, Administrative EUR (Hedged) Accumulation, E Class EUR (Hedged) Accumulation, E Class EUR (Hedged) Income, T Class EUR (Hedged) Accumulation, T Class EUR (Hedged) Income, W Class EUR (Hedged) Accumulation and W Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 3,663	\$ 3,965	\$ 39	\$ 0	\$ 39	0.00
	07/2024	\$ 996,961	€ 918,266	0	(12,809)	(12,809)	(0.16)
BPS	07/2024	€ 848,198	\$ 907,281	39	(1,814)	(1,775)	(0.02)
	07/2024	\$ 853,915	€ 788,764	0	(8,557)	(8,557)	(0.11)
	08/2024	903,625	843,593	1,814	0	1,814	0.02
BRC	07/2024	€ 1,221	\$ 1,307	0	(2)	(2)	0.00
CBK	07/2024	2,665	2,872	16	0	16	0.00
FAR	07/2024	\$ 969,922	€ 890,528	0	(15,498)	(15,498)	(0.20)
GLM	07/2024	€ 953	\$ 1,032	10	0	10	0.00
JPM	07/2024	8,456	9,049	0	(14)	(14)	0.00
MBC	07/2024	874,630	935,280	29	(2,134)	(2,105)	(0.03)
	07/2024	\$ 237	€ 220	0	0	0	0.00
	08/2024	932,674	870,956	2,133	0	2,133	0.03
MYI	07/2024	€ 1,318	\$ 1,414	1	0	1	0.00
RBC	07/2024	1,275	1,385	18	0	18	0.00
RYL	07/2024	1,193	1,276	0	(2)	(2)	0.00
SCX	07/2024	872,099	934,370	3	(305)	(302)	0.00
	08/2024	\$ 934,370	€ 870,822	294	0	294	0.00
SSB	07/2024	19,410	17,893	0	(233)	(233)	0.00
UAG	08/2024	€ 576	\$ 616	0	(2)	(2)	0.00
				\$ 4,396	\$ (41,370)	\$ (36,974)	(0.47)

As at 30 June 2024, the Institutional GBP (Hedged) Accumulation, Institutional GBP (Hedged) Income, Administrative GBP (Hedged) Income, W Class GBP (Hedged) Accumulation and W Class GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	£ 253,866	\$ 321,016	\$ 104	\$ 0	\$ 104	0.00
	07/2024	\$ 653,191	£ 512,572	0	(5,249)	(5,249)	(0.07)
	08/2024	321,050	253,851	0	(98)	(98)	0.00
BRC	07/2024	0	0	0	0	0	0.00
CBK	07/2024	£ 5,788	\$ 7,341	25	0	25	0.00
	07/2024	\$ 10,654	£ 8,372	0	(70)	(70)	0.00
	08/2024	£ 78	\$ 99	0	0	0	0.00
DUB	07/2024	\$ 340,972	£ 267,223	0	(3,175)	(3,175)	(0.04)
MBC	07/2024	£ 264,017	\$ 334,037	294	0	294	0.00
	07/2024	\$ 4	£ 3	0	0	0	0.00
	08/2024	333,236	263,342	0	(285)	(285)	0.00
RBC	07/2024	£ 264,502	\$ 335,415	1,058	0	1,058	0.01
	08/2024	\$ 335,473	£ 264,502	0	(1,055)	(1,055)	(0.01)
RYL	07/2024	1	1	0	0	0	0.00
				\$ 1,481	\$ (9,932)	\$ (8,451)	(0.11)

As at 30 June 2024, the Administrative JPY (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	\$ 816	¥ 127,614	\$ 0	\$ (23)	\$ (23)	0.00
MBC	07/2024	¥ 133,110	\$ 829	2	0	2	0.00
	07/2024	\$ 785	¥ 122,726	0	(22)	(22)	0.00
	08/2024	829	132,487	0	(2)	(2)	0.00
RBC	07/2024	724	113,312	0	(20)	(20)	0.00
SCX	08/2024	152	24,328	0	0	0	0.00
				\$ 2	\$ (67)	\$ (65)	0.00

Schedule of Investments Diversified Income Fund (Cont.)

As at 30 June 2024, the Institutional MXN (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 12,604	MXN 211,342	\$ 0	\$ (1,046)	\$ (1,046)	(0.01)
BRC	07/2024	MXN 213,385	\$ 11,703	34	0	34	0.00
	08/2024	\$ 11,405	MXN 209,137	0	(21)	(21)	0.00
CBK	07/2024	MXN 209,135	\$ 11,470	33	0	33	0.00
	07/2024	\$ 12,643	MXN 211,931	0	(1,053)	(1,053)	(0.02)
	08/2024	11,413	209,135	0	(30)	(30)	0.00
GLM	08/2024	270	4,893	0	(4)	(4)	0.00
MYI	08/2024	318	5,762	0	(5)	(5)	0.00
SCX	07/2024	MXN 210,302	\$ 11,550	49	0	49	0.00
	08/2024	\$ 11,492	MXN 210,302	0	(45)	(45)	0.00
SSB	07/2024	12,608	211,342	0	(1,050)	(1,050)	(0.01)
UAG	07/2024	MXN 1,792	\$ 105	7	0	7	0.00
				\$ 123	\$ (3,254)	\$ (3,131)	(0.04)

As at 30 June 2024, the Institutional SEK (Hedged) Accumulation and Administrative SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	07/2024	SEK 63,410	\$ 5,983	\$ 0	\$ (5)	\$ (5)	0.00
	08/2024	\$ 5,983	SEK 63,313	5	0	5	0.00
CBK	07/2024	5,939	63,051	15	0	15	0.00
DUB	07/2024	SEK 56,928	\$ 5,379	3	0	3	0.00
	08/2024	\$ 5,379	SEK 56,841	0	(3)	(3)	0.00
MBC	07/2024	5,759	60,478	0	(48)	(48)	0.00
MYI	07/2024	SEK 63,637	\$ 6,025	16	0	16	0.00
	08/2024	\$ 6,025	SEK 63,539	0	(16)	(16)	0.00
RYL	07/2024	5,750	60,463	0	(41)	(41)	0.00
				\$ 39	\$ (113)	\$ (74)	0.00

As at 30 June 2024, the Institutional SGD (Hedged) Income, Administrative SGD (Hedged) Income, E Class SGD (Hedged) Income and W Class SGD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	SGD 36,161	\$ 26,642	\$ 0	\$ (40)	\$ (40)	0.00
	07/2024	\$ 24,015	SGD 32,414	0	(98)	(98)	0.00
	08/2024	26,754	36,259	41	0	41	0.00
BPS	07/2024	SGD 36,291	\$ 26,759	0	(20)	(20)	0.00
	07/2024	\$ 425	SGD 574	0	(1)	(1)	0.00
	08/2024	26,759	36,239	20	0	20	0.00
BRC	07/2024	310	419	0	(1)	(1)	0.00
CBK	07/2024	SGD 495	\$ 367	2	0	2	0.00
GLM	07/2024	\$ 1,016	SGD 1,372	0	(4)	(4)	0.00
JPM	07/2024	SGD 183	\$ 136	1	0	1	0.00
	07/2024	\$ 25,763	SGD 34,676	0	(176)	(176)	(0.01)
MBC	07/2024	988	1,334	0	(3)	(3)	0.00
MYI	07/2024	14	19	0	0	0	0.00
SCX	07/2024	26,084	35,147	0	(150)	(150)	0.00
UAG	07/2024	280	379	0	(1)	(1)	0.00
				\$ 64	\$ (494)	\$ (430)	(0.01)

Total OTC Financial Derivative Instruments

\$ (27,205) (0.35)

Total Investments

\$ 8,695,837 112.25

Other Current Assets & Liabilities

\$ (949,019) (12.25)

Net Assets

\$ 7,746,818 100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) When-issued security.
- (b) Payment in-kind security.
- (c) Security did not produce income within the last twelve months.
- (d) Zero coupon security.
- (e) Coupon represents a yield to maturity.
- (f) Principal amount of security is adjusted for inflation.
- (g) Perpetual maturity; date shown, if applicable, represents next contractual call date.

(h) Affiliated to the Fund.

(i) Contingent convertible security.

(j) Restricted Securities (31 December 2023: 0.41%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
Altice France S.A. 11.500% due 01/02/2027	20/12/2023	\$ 5,205	\$ 4,278	0.06
Constellation Oil Services Holding S.A. 'B'	10/06/2022	92	92	0.00
Corestate Capital Holding S.A.	22/08/2023	0	0	0.00
DrillCo Holding Lux S.A.	08/06/2023	8,869	10,365	0.13
Intelsat Emergence S.A.	24/02/2020 - 29/10/2021	16,083	6,863	0.09
		\$ 30,249	\$ 21,598	0.28

(k) Securities with an aggregate fair value of \$74,318 (31 December 2023: \$51,497) and cash of \$8,466 (31 December 2023: \$35,459) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Cash of \$29 (31 December 2023: \$2,346) has been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Cash of \$141,889 (31 December 2023: \$146,278) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$30,042 (31 December 2023: \$29,812) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 6,974,052	\$ 60,884	\$ 7,034,936
Investment Funds	766,224	0	0	766,224
Repurchase Agreements	0	907,070	0	907,070
Financial Derivative Instruments ⁽³⁾	(556)	(12,223)	386	(12,393)
Totals	\$ 765,668	\$ 7,868,899	\$ 61,270	\$ 8,695,837

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 6,229,045	\$ 51,448	\$ 6,280,493
Investment Funds	470,418	269,108	0	739,526
Repurchase Agreements	0	1,221,471	0	1,221,471
Financial Derivative Instruments ⁽³⁾	5,332	83,997	434	89,763
Totals	\$ 475,750	\$ 7,803,621	\$ 51,882	\$ 8,331,253

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

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

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

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BRC	0.500%	17/06/2024	TBD ⁽¹⁾	€ (5,007)	\$ (5,367)	(0.07)
	3.000	12/06/2024	TBD ⁽¹⁾	(2,778)	(2,982)	(0.04)
JML	5.300	26/02/2024	TBD ⁽¹⁾	\$ (9,520)	(9,697)	(0.13)
	0.500	17/06/2024	TBD ⁽¹⁾	€ (8,193)	(8,783)	(0.11)
JPS	2.750	12/06/2024	TBD ⁽¹⁾	(1,704)	(1,829)	(0.02)
	3.000	11/04/2024	TBD ⁽¹⁾	\$ (888)	(894)	(0.01)
MEI	5.300	14/06/2024	02/08/2024	(11,803)	(11,832)	(0.15)
MYI	0.500	17/06/2024	TBD ⁽¹⁾	€ (3,550)	(3,806)	(0.05)
NOM	0.250	18/06/2024	TBD ⁽¹⁾	(7,831)	(8,394)	(0.11)
	5.000	06/06/2024	TBD ⁽¹⁾	\$ (1,946)	(1,953)	(0.03)
SCX	5.200	12/03/2024	TBD ⁽¹⁾	(3,032)	(3,081)	(0.04)
	5.200	28/03/2024	TBD ⁽¹⁾	(1,437)	(1,457)	(0.02)
SCX	5.300	04/06/2024	TBD ⁽¹⁾	(3,722)	(3,737)	(0.05)
	5.300	27/06/2024	TBD ⁽¹⁾	(6,418)	(6,421)	(0.08)
	5.200	08/05/2024	TBD ⁽¹⁾	(2,315)	(2,332)	(0.03)
Total Reverse Repurchase Agreements					\$ (72,565)	(0.94)

(1) Open maturity reverse repurchase agreement.

Schedule of Investments Diversified Income Fund (Cont.)

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (87)	\$ 0	\$ (87)	\$ 576	\$ (650)	\$ (74)
BOA	(2,024)	2,110	86	(539)	420	(119)
BPS	(3,957)	3,830	(127)	(23,811)	26,170	2,359
BRC	537	(320)	217	7,734	(12,990)	(5,256)
CBK	(1,349)	1,240	(109)	104	0	104
DUB	(2,635)	2,450	(185)	(490)	280	(210)
FAR	(15,665)	16,590	925	N/A	N/A	N/A
GLM	(1,702)	1,510	(192)	3,394	(3,020)	374
GST	(249)	182	(67)	(1,620)	1,522	(98)
JPM	271	(160)	111	(185)	0	(185)
MBC	400	(340)	60	10,556	(15,430)	(4,874)
MYC	(653)	600	(53)	(802)	790	(12)
MYI	540	(390)	150	(595)	630	35
RBC	91	0	91	23	0	23
RYL	(77)	0	(77)	N/A	N/A	N/A
SCX	661	(590)	71	4,558	(5,960)	(1,402)
SSB	(1,283)	1,380	97	(1)	0	(1)
TOR	66	0	66	(41)	0	(41)
UAG	(90)	150	60	4,291	(3,950)	341

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	51.18	53.89
Transferable securities dealt in on another regulated market*	37.60	30.36
Other transferable securities	2.03	0.16
Investment funds	9.89	9.94
Repurchase agreements	11.71	16.42
Financial derivative instruments dealt in on a regulated market	0.09	0.92
Centrally cleared financial derivative instruments	0.10	0.25
OTC financial derivative instruments	(0.35)	0.04
Reverse repurchase agreements	(0.94)	(0.67)

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Albania	0.04	0.24
Angola	0.19	0.20
Argentina	0.77	0.69
Australia	0.12	0.12
Azerbaijan	0.10	N/A
Bermuda	1.15	1.14
Brazil	0.42	0.07
Canada	0.85	0.67
Cayman Islands	2.16	2.20
Chile	0.50	0.09
China	0.00	0.01
Colombia	0.74	0.78
Costa Rica	0.07	0.07
Cyprus	0.12	0.11
Czech Republic	0.03	N/A
Denmark	0.17	0.19
Dominican Republic	0.38	0.52
Ecuador	0.40	0.39
Egypt	0.63	0.56
El Salvador	0.23	N/A
Finland	0.06	0.06
France	2.24	2.38
Germany	1.97	2.31
Ghana	0.24	0.17
Guatemala	0.20	0.21
Guernsey, Channel Islands	0.01	0.23
Hong Kong	0.10	0.08
Hungary	0.69	0.42
Indonesia	1.08	1.04
International	0.11	0.12
Ireland	7.21	6.81
Isle of Man	0.02	N/A
Israel	0.21	0.09
Italy	3.18	3.37
Ivory Coast	0.20	0.17

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Japan	0.40	0.30
Jersey, Channel Islands	0.48	1.16
Jordan	0.05	0.05
Kazakhstan	0.13	0.14
Kenya	0.12	N/A
Luxembourg	1.63	2.73
Macedonia	0.09	0.10
Mexico	2.43	2.20
Multinational	0.12	0.18
Netherlands	2.67	2.79
Nigeria	0.43	0.48
Oman	0.28	0.30
Pakistan	0.08	N/A
Panama	0.91	0.38
Paraguay	0.27	N/A
Peru	0.73	0.51
Philippines	0.02	0.03
Poland	0.14	N/A
Portugal	0.17	0.18
Romania	0.86	0.69
Russia	0.03	0.10
Saudi Arabia	0.77	0.86
Senegal	0.29	0.04
Serbia	0.27	0.23
Singapore	0.21	0.18
Slovenia	N/A	0.21
South Africa	0.32	0.36
Spain	0.72	0.64
Sri Lanka	0.17	0.15
Supranational	0.82	N/A
Sweden	0.03	0.46
Switzerland	0.40	0.36
Turkey	0.98	0.94
Ukraine	0.36	0.31
United Arab Emirates	0.26	0.15
United Kingdom	4.96	4.88
United States	41.41	36.27
Uzbekistan	0.07	N/A
Venezuela	0.07	0.07
Short-Term Instruments	0.07	0.47
Investment Funds	9.89	9.94
Repurchase Agreements	11.71	16.42
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.09	0.92
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	0.00	N/A
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.07	(0.01)
Credit Default Swaps on Credit Indices — Sell Protection	0.05	0.42
Interest Rate Swaps	(0.02)	(0.16)
OTC Financial Derivative Instruments		
Written Options		
Interest Rate Swaptions	(0.01)	N/A
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.03)	(0.06)
Forward Foreign Currency Contracts	0.33	(0.42)
Hedged Forward Foreign Currency Contracts	(0.64)	0.52
Other Current Assets & Liabilities	(12.25)	(11.98)
Net Assets	100.00	100.00

Schedule of Investments Diversified Income Duration Hedged Fund

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES								ANGOLA			
SOVEREIGN ISSUES								SOVEREIGN ISSUES			
Angola Government International Bond				Vibrant CLO Ltd.				Dominican Republic Government International Bond			
8.000% due 26/11/2029	\$ 500	\$ 451	0.12	6.626% due 15/09/2030	\$ 93	\$ 93	0.02	6.500% due 15/02/2048	\$ 1,500	\$ 1,424	0.37
9.125% due 26/11/2049	400	329	0.09			3,190	0.84				
Total Angola		780	0.21	CONVERTIBLE BONDS & NOTES				ECUADOR			
ARGENTINA								SOVEREIGN ISSUES			
SOVEREIGN ISSUES								SOVEREIGN ISSUES			
Argentina Government International Bond				Sunac China Holdings Ltd.				Ecuador Government International Bond			
3.500% due 09/07/2041	7,247	2,855	0.75	1.000% due 30/09/2032	512	33	0.01	0.000% due 31/07/2030 (d)	1,416	681	0.18
AUSTRALIA								SOVEREIGN ISSUES			
CORPORATE BONDS & NOTES								SOVEREIGN ISSUES			
Santos Finance Ltd.				CORPORATE BONDS & NOTES				SOVEREIGN ISSUES			
6.875% due 19/09/2033	500	529	0.14	Avolon Holdings Funding Ltd.				6.000% due 31/07/2030	989	629	0.16
AZERBAIJAN								Total Ecuador			
CORPORATE BONDS & NOTES								1,310 0.34			
Southern Gas Corridor CJSC				2.125% due 21/02/2026	500	470	0.12	EGYPT			
6.875% due 24/03/2026	400	403	0.11	2.528% due 18/11/2027	1,627	1,464	0.39	SOVEREIGN ISSUES			
BERMUDA								SOVEREIGN ISSUES			
CORPORATE BONDS & NOTES								SOVEREIGN ISSUES			
Aircastle Ltd.				Gaci First Investment Co.				Egypt Government International Bond			
2.850% due 26/01/2028	1,100	995	0.26	4.750% due 14/02/2030	2,000	1,947	0.51	6.375% due 11/04/2031	€ 850	724	0.19
5.250% due 11/08/2025	1,250	1,241	0.33	5.125% due 14/02/2053	800	693	0.18	7.500% due 16/02/2061	\$ 2,400	1,614	0.42
Valaris Ltd.				CHINA				Total Egypt			
8.375% due 30/04/2030	300	311	0.08	CORPORATE BONDS & NOTES				2,338 0.61			
Total Bermuda		2,547	0.67	SOVEREIGN ISSUES				EL SALVADOR			
BRAZIL								SOVEREIGN ISSUES			
CORPORATE BONDS & NOTES								SOVEREIGN ISSUES			
Banco BTG Pactual S.A.				Lima Metro Line Finance Ltd.				El Salvador Government International Bond			
6.250% due 08/04/2029	800	804	0.21	5.875% due 05/07/2034	386	381	0.10	0.250% due 17/04/2030	500	15	0.00
Banco do Brasil S.A.				Melco Resorts Finance Ltd.				7.650% due 15/06/2035	500	364	0.10
6.000% due 18/03/2031	400	392	0.10	4.875% due 06/06/2025	700	686	0.18	9.250% due 17/04/2030	500	446	0.12
		1,196	0.31	CHILE				Total El Salvador			
SOVEREIGN ISSUES								825 0.22			
Brazil Government International Bond				CORPORATE BONDS & NOTES				FINLAND			
7.125% due 13/05/2054	825	799	0.21	SOVEREIGN ISSUES				CORPORATE BONDS & NOTES			
Total Brazil		1,995	0.52	SOVEREIGN ISSUES				SOVEREIGN ISSUES			
CANADA								SOVEREIGN ISSUES			
CORPORATE BONDS & NOTES								SOVEREIGN ISSUES			
Air Canada Pass-Through Trust				Chile Government International Bond				Balder Finland Oyj			
5.250% due 01/10/2030	401	396	0.11	4.850% due 22/01/2029	\$ 1,000	990	0.26	1.375% due 24/05/2030	€ 200	171	0.05
B.C. Unlimited Liability Co.				CHINA				FRANCE			
4.375% due 15/01/2028	700	661	0.17	CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES			
Bausch & Lomb Corp.				Yango Justice International Ltd.				2.000% due 18/01/2031	100	87	0.02
8.375% due 01/10/2028	300	307	0.08	7.500% due 15/04/2024 ^	2,600	14	0.01	Total Finland		258	0.07
CI Financial Corp.				7.500% due 17/02/2025 ^	1,900	10	0.00	FRANCE			
7.500% due 30/05/2029	300	297	0.08	7.875% due 04/09/2024 ^	1,900	10	0.00	CORPORATE BONDS & NOTES			
Fairfax Financial Holdings Ltd.				Total China		34	0.01	Altice France S.A.			
2.750% due 29/03/2028	€ 2,000	2,048	0.54	COLOMBIA				4.000% due 15/07/2029			
goeasy Ltd.				SOVEREIGN ISSUES				800 0.15			
9.250% due 01/12/2028	\$ 400	425	0.11	SOVEREIGN ISSUES				4.250% due 15/10/2029			
Open Text Corp.				SOVEREIGN ISSUES				600 0.11			
3.875% due 15/02/2028	700	649	0.17	SOVEREIGN ISSUES				BNP Paribas S.A.			
Total Canada		4,783	1.26	SOVEREIGN ISSUES				1.904% due 30/09/2028			
CAYMAN ISLANDS								\$ 1,725 1,541 0.40			
ASSET-BACKED SECURITIES								BPCE S.A.			
CIFC Funding Ltd.				SOVEREIGN ISSUES				5.936% due 30/05/2035			
6.565% due 24/04/2031	819	820	0.22	SOVEREIGN ISSUES				600 0.16			
6.635% due 24/04/2030	1,275	1,277	0.34	SOVEREIGN ISSUES				Electricite de France S.A.			
Golub Capital Partners CLO Ltd.				SOVEREIGN ISSUES				6.000% due 22/04/2064			
6.641% due 25/10/2034	1,000	1,000	0.26	SOVEREIGN ISSUES				9.125% due 15/03/2033 (g)			
								900 981 0.26			
								Eramet S.A.			
								6.500% due 30/11/2029			
								€ 400 431 0.11			
								TDF Infrastructure SASU			
								1.750% due 01/12/2029			
								1,800 1,697 0.45			
								Ubisoft Entertainment S.A.			
								0.878% due 24/11/2027			
								400 371 0.10			
								GERMANY			
								CORPORATE BONDS & NOTES			
								Deutsche Bank AG			
								5.882% due 08/07/2031			
								\$ 1,100 1,079 0.29			
								IHO Verwaltungs GmbH (3.750% Cash or 4.500% PIK)			
								3.750% due 15/09/2026 (b)			
								€ 1,550 1,639 0.43			
								INEOS Styrolution Ludwigshafen GmbH			
								2.250% due 16/01/2027			
								1,350 1,360 0.36			
								ZF Finance GmbH			
								2.750% due 25/05/2027			
								1,200 1,225 0.32			
								LOAN PARTICIPATIONS AND ASSIGNMENTS			
								LOAN PARTICIPATIONS AND ASSIGNMENTS			
								SCUR-Alpha 1503 GmbH			
								10.830% due 29/03/2030			
								\$ 494 468 0.12			
								Total Germany			
								5,771 1.52			

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	SHARES	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	
GHANA				LOAN PARTICIPATIONS AND ASSIGNMENTS				LUXEMBOURG					
SOVEREIGN ISSUES				Setanta Aircraft Leasing DAC				COMMON STOCKS					
Ghana Government International Bond				7.346% due 05/11/2028	\$ 800	\$ 806	0.21	ADLER Group S.A. (c)	1,725	\$	0	0.00	
7.750% due 07/04/2029 ^ (k)	\$ 800	\$ 410	0.11	Total Ireland		17,899	4.71	Corestate Capital Holding S.A. (c)(j)	210,984		0	0.00	
8.125% due 26/03/2032 ^	400	206	0.05	ISLE OF MAN				DrillCo Holding Lux S.A. (c)(j)	61,666	1,442	0.38		
8.950% due 26/03/2051 ^	500	257	0.07	CORPORATE BONDS & NOTES				Foresea Holding S.A. 'A' (c)	130	3	0.00		
Total Ghana		873	0.23	AngloGold Ashanti Holdings PLC				Intelsat Emergence S.A. (j)	14,429	537	0.14		
GUATEMALA				3.750% due 01/10/2030				Total Common Stocks		\$	1,982	0.52	
SOVEREIGN ISSUES				ISRAEL					PAR (0005)				
Guatemala Government International Bond				SOVEREIGN ISSUES				CORPORATE BONDS & NOTES					
7.050% due 04/10/2032	800	841	0.22	Israel Government International Bond				Aroundtown S.A.		\$	800	713	0.19
HONG KONG				5.000% due 30/10/2026				Chile Electricity Lux MPC SARRL	1,000	1,013	0.27		
CORPORATE BONDS & NOTES				5.375% due 12/03/2029				Constellation Oil Services Holding S.A. (3.000% Cash or 4.000% PIK)	145	120	0.03		
Fortune Star BVI Ltd.				Total Israel				Corestate Capital Holding S.A. (10.000% Cash or 11.000% PIK)		€	105	101	0.03
3.950% due 02/10/2026	€ 600	585	0.15	ITALY				10.000% due 31/12/2026 (b)		€	105	101	0.03
HUNGARY				2.625% due 28/04/2025				Cromwell Ereit Lux Finco SARRL	400	412	0.11		
SOVEREIGN ISSUES				8.000% due 22/01/2030				FORESEA Holding S.A.		\$	638	594	0.15
Hungary Government International Bond				Eni SpA				Greensaif Pipelines Bidco SARRL	725	738	0.19		
4.000% due 25/07/2029	800	851	0.22	Intesa Sanpaolo SpA				Intelsat Jackson Holdings S.A.	1,072	1,000	0.26		
5.375% due 12/09/2033	1,400	1,560	0.41	5.148% due 10/06/2030				Logicor Financing SARRL		€	1,000	1,018	0.27
Magyar Export-Import Bank				5.500% due 01/03/2028 (g)(i)				Tierra Mojada Luxembourg SARRL		\$	1,227	1,108	0.29
6.000% due 16/05/2029	500	564	0.15	Mundys SpA							6,817	1.79	
Total Hungary		2,975	0.78	1.875% due 12/02/2028				LOAN PARTICIPATIONS AND ASSIGNMENTS					
INDONESIA				Nexi SpA				Albion Financing SARRL					
CORPORATE BONDS & NOTES				2.125% due 30/04/2029				9.147% due 17/08/2026					
Pertamina Persero PT				Telecom Italia SpA				Total Luxembourg					
6.500% due 07/11/2048	\$ 1,700	1,815	0.47	7.875% due 31/07/2028									
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara				UniCredit SpA									
1.875% due 05/11/2031	€ 500	448	0.12	7.296% due 02/04/2034									
6.150% due 21/05/2048	\$ 1,000	988	0.26	Total Italy									
Total Indonesia		3,251	0.85	10,754									
IRELAND				IVORY COAST									
ASSET-BACKED SECURITIES				SOVEREIGN ISSUES									
Aurium CLO DAC				Ivory Coast Government International Bond									
4.630% due 22/06/2034	€ 2,000	2,142	0.56	5.750% due 31/12/2032									
4.653% due 16/01/2031	299	320	0.09	7.625% due 30/01/2033									
Bain Capital Euro CLO DAC				Total Ivory Coast									
4.637% due 20/01/2032	1,884	2,010	0.53	2,142									
Barings Euro CLO DAC				JAPAN									
4.862% due 25/07/2035	1,000	1,070	0.28	CORPORATE BONDS & NOTES									
Cumulus Static CLO DAC				Nissan Motor Co. Ltd.									
5.025% due 15/11/2033	2,000	2,142	0.56	4.345% due 17/09/2027									
GoldenTree Loan Management EUR CLO DAC				SoftBank Group Corp.									
4.797% due 20/01/2032	182	195	0.05	5.375% due 08/01/2029 (a)									
Harvest CLO DAC				Total Japan									
4.756% due 15/01/2032	2,500	2,674	0.70	1,753									
Laurelin DAC				Jersey, Channel Islands									
4.617% due 20/10/2031	634	680	0.18	CORPORATE BONDS & NOTES									
Rockford Tower Europe CLO DAC				AA Bond Co. Ltd.									
5.220% due 24/04/2037	2,000	2,145	0.56	5.500% due 31/07/2050									
SCF Rahoituspalvelut DAC				Adient Global Holdings Ltd.									
4.364% due 25/06/2034	300	322	0.09	3.500% due 15/08/2024									
Sculptor European CLO DAC				Total Jersey, Channel Islands									
4.696% due 14/01/2032	787	844	0.22	1,992									
Toro European CLO DAC				KAZAKHSTAN									
4.638% due 15/02/2034	750	805	0.21	CORPORATE BONDS & NOTES									
4.832% due 12/01/2032	300	321	0.09	KazMunayGas National Co. JSC									
		15,670	4.12	5.375% due 24/04/2030									
CORPORATE BONDS & NOTES				5.750% due 19/04/2047									
ABH Financial Ltd. Via Alfa Holding Issuance PLC				6.375% due 24/10/2048									
2.700% due 11/06/2023 ^	2,800	450	0.12	Total Kazakhstan									
Iridium Capital PLC				747									
9.250% due 18/06/2029	900	973	0.26	Kenya									
		1,423	0.38	SOVEREIGN ISSUES									
NETHERLANDS				Republic of Kenya Government International Bond									
CORPORATE BONDS & NOTES				9.750% due 16/02/2031									
ASR Nederland NV				500									
7.000% due 07/12/2043	€ 100	121	0.03										

Schedule of Investments Diversified Income Duration Hedged Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Athora Netherlands NV 7.000% due 19/06/2025 (g)(i)	€ 200	\$ 215	0.06	Republic of Poland Government International Bond 5.125% due 18/09/2034	\$ 600	\$ 591	0.16	SUPRANATIONAL			
Boels Topholding BV 5.750% due 15/05/2030	400	437	0.11	5.500% due 18/03/2054	400	389	0.10	SOVEREIGN ISSUES			
Imperial Brands Finance Netherlands BV 1.750% due 18/03/2033	400	347	0.09	Total Poland		1,624	0.43	European Union	€ 2,100	\$ 2,219	0.59
ING Groep NV 6.500% due 16/04/2025 (g)(i)	\$ 1,300	1,290	0.34	ROMANIA				3.375% due 04/10/2039	900	960	0.25
IPD BV 7.086% due 15/06/2031	€ 450	482	0.13	SOVEREIGN ISSUES				Total Supranational		3,179	0.84
NE Property BV 3.375% due 14/07/2027	1,500	1,564	0.41	Romania Government International Bond				SWITZERLAND			
NN Group NV 4.500% due 15/01/2026 (g)	1,100	1,179	0.31	2.000% due 14/04/2033	€ 600	483	0.13	CORPORATE BONDS & NOTES			
Q-Park Holding BV 3.500% due 01/02/2025	1,600	1,713	0.45	2.875% due 13/04/2042	600	419	0.11	UBS Group AG	\$ 700	671	0.18
Sandoz Finance BV 4.220% due 17/04/2030	400	438	0.12	5.000% due 27/09/2026	600	657	0.17	5.617% due 13/09/2030	800	804	0.21
Yinson Boronia Production BV 8.947% due 31/07/2042	\$ 500	505	0.13	5.250% due 30/05/2032	700	731	0.19	Total Switzerland		1,475	0.39
ZF Europe Finance BV 2.000% due 23/02/2026	€ 100	103	0.03	5.375% due 22/03/2031	600	639	0.17	TURKEY			
		8,394	2.21	6.375% due 18/09/2033	600	669	0.18	CORPORATE BONDS & NOTES			
NON-AGENCY MORTGAGE-BACKED SECURITIES				Total Romania		3,598	0.95	Turkiye Varlik Fonu Yonetimi A/S			
Domi BV 4.419% due 15/06/2056	500	537	0.14	SAUDI ARABIA				8.250% due 14/02/2029	300	305	0.08
Total Netherlands		8,931	2.35	SOVEREIGN ISSUES				SOVEREIGN ISSUES			
NIGERIA				Saudi Arabia Government International Bond				Turkey Government International Bond			
SOVEREIGN ISSUES				3.450% due 02/02/2061	\$ 1,400	919	0.24	4.875% due 16/04/2043	1,200	852	0.22
Nigeria Government International Bond				4.500% due 26/10/2046	1,200	1,018	0.27	5.750% due 11/05/2047	3,000	2,308	0.61
7.696% due 23/02/2038	\$ 400	311	0.08	4.875% due 18/07/2033	1,500	1,466	0.38	5.875% due 21/05/2030	€ 800	859	0.23
7.875% due 16/02/2032	1,400	1,212	0.32	Total Saudi Arabia		3,403	0.89	Total Turkey		4,019	1.06
Total Nigeria		1,523	0.40	SENEGAL				UKRAINE			
OMAN				SOVEREIGN ISSUES				CORPORATE BONDS & NOTES			
SOVEREIGN ISSUES				Senegal Government International Bond				NPC Ukrenerg			
Oman Government International Bond				4.750% due 13/03/2028	€ 200	198	0.05	6.875% due 09/11/2028	\$ 800	294	0.08
6.750% due 17/01/2048	1,000	1,020	0.27	5.375% due 08/06/2037	400	313	0.08	SOVEREIGN ISSUES			
PAKISTAN				7.750% due 10/06/2031	\$ 600	572	0.15	Ukraine Government International Bond			
SOVEREIGN ISSUES				Total Senegal		1,083	0.28	4.375% due 27/01/2032	€ 4,400	1,231	0.32
Pakistan Government International Bond				SERBIA				6.750% due 20/06/2028	200	61	0.02
6.000% due 08/04/2026	200	181	0.05	SOVEREIGN ISSUES				8.994% due 01/02/2026	\$ 300	99	0.02
7.375% due 08/04/2031	200	158	0.04	SINGAPORE				Total Ukraine		1,685	0.44
Total Pakistan		339	0.09	CORPORATE BONDS & NOTES				UNITED ARAB EMIRATES			
PANAMA				Yinson Production Financial Services Pte Ltd.				CORPORATE BONDS & NOTES			
SOVEREIGN ISSUES				9.625% due 03/05/2029	200	200	0.05	Abu Dhabi Developmental Holding Co. PJSC			
Panama Government International Bond				SOUTH AFRICA				5.500% due 08/05/2034	600	617	0.16
6.400% due 14/02/2035	600	570	0.15	CORPORATE BONDS & NOTES				DAE Sukuk Dfc Ltd.			
6.853% due 28/03/2054	1,550	1,423	0.37	Sasol Financing USA LLC				3.750% due 15/02/2026	900	868	0.23
7.500% due 01/03/2031	325	340	0.09	6.500% due 27/09/2028	600	573	0.15	Total United Arab Emirates		1,485	0.39
Total Panama		2,333	0.61	SOVEREIGN ISSUES				UNITED KINGDOM			
PERU				South Africa Government International Bond				CORPORATE BONDS & NOTES			
CORPORATE BONDS & NOTES				5.650% due 27/09/2047	550	416	0.11	AGPS BondCo PLC			
Credicorp Capital Sociedad Titulizadora S.A.				Total South Africa		989	0.26	4.625% due 14/01/2026	€ 100	35	0.01
10.100% due 15/12/2043	PEN 3,900	1,043	0.28	SPAIN				5.000% due 27/04/2027	500	175	0.05
SOVEREIGN ISSUES				CORPORATE BONDS & NOTES				5.500% due 13/11/2026	500	176	0.05
Peru Government International Bond				Banco Bilbao Vizcaya Argentaria S.A.				Barclays PLC			
6.150% due 12/08/2032	2,600	655	0.17	6.000% due 15/01/2026 (g)(i)	€ 800	855	0.22	5.690% due 12/03/2030	\$ 800	802	0.21
8.750% due 21/11/2033	\$ 1,000	1,221	0.32	CaixaBank S.A.				Greene King Finance PLC			
Total Peru		1,876	0.49	6.037% due 15/06/2035	\$ 300	301	0.08	5.106% due 15/03/2034	£ 247	300	0.08
POLAND				Cellnex Finance Co. S.A.				HSBC Holdings PLC			
SOVEREIGN ISSUES				3.875% due 07/07/2041	700	553	0.15	2.804% due 24/05/2032	\$ 300	251	0.07
Bank Gospodarstwa Krajowego				Lorca Telecom Bondco S.A.				2.848% due 04/06/2031	200	173	0.05
4.000% due 13/03/2032	€ 600	644	0.17	4.000% due 18/09/2027	€ 300	314	0.08	3.973% due 22/05/2030	600	561	0.15
				5.750% due 30/04/2029	300	330	0.09	4.041% due 13/03/2028	300	289	0.08
				Total Spain		2,353	0.62	5.210% due 11/08/2028	325	323	0.08
				SRI LANKA				John Lewis PLC			
				SOVEREIGN ISSUES				4.250% due 18/12/2034	€ 400	389	0.10
				Sri Lanka Government International Bond				6.125% due 21/01/2025	300	380	0.10
				7.550% due 28/03/2030 ^	\$ 525	305	0.08	Lloyds Banking Group PLC			
				7.850% due 14/03/2029 ^	600	357	0.09	4.976% due 11/08/2033	\$ 400	382	0.10
				Total Sri Lanka		662	0.17	Market Bidco Finco PLC			
								4.750% due 04/11/2027	€ 500	510	0.13
								Mitchells & Butlers Finance PLC			
								5.802% due 15/12/2030	£ 162	194	0.05
								6.084% due 15/12/2030	\$ 648	607	0.16

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
6.469% due 15/09/2032	£ 332	\$ 393	0.10
NatWest Group PLC			
6.000% due 29/12/2025 (g)(i)	\$ 1,700	1,667	0.44
Panama Infrastructure Receivable Purchaser PLC			
0.000% due 05/04/2032 (d)	1,000	654	0.17
Rolls-Royce PLC			
4.625% due 16/02/2026	€ 650	703	0.18
Santander UK Group Holdings PLC			
3.823% due 03/11/2028	\$ 1,500	1,418	0.37
SW Finance PLC			
7.375% due 12/12/2041	£ 300	370	0.10
Thames Water Utilities Finance PLC			
4.375% due 18/01/2031	€ 500	463	0.12
Virgin Media Secured Finance PLC			
4.250% due 15/01/2030	£ 2,800	3,017	0.79
Virgin Money UK PLC			
4.000% due 03/09/2027	1,400	1,715	0.45
		<u>15,947</u>	<u>4.19</u>
NON-AGENCY MORTGAGE-BACKED SECURITIES			
Stratton Mortgage Funding PLC			
0.000% due 25/06/2049	700	885	0.23
Trinity Square PLC			
0.000% due 15/07/2059	500	634	0.17
		<u>1,519</u>	<u>0.40</u>
SOVEREIGN ISSUES			
United Kingdom Gilt			
4.375% due 31/07/2054	1,200	1,447	0.38
Total United Kingdom		<u>18,913</u>	<u>4.97</u>
UNITED STATES			
ASSET-BACKED SECURITIES			
Aames Mortgage Investment Trust			
6.240% due 25/10/2035	\$ 67	66	0.02
ACE Securities Corp. Home Equity Loan Trust			
5.830% due 25/02/2037	2,353	971	0.25
6.060% due 25/02/2036	49	49	0.01
Ameriquest Mortgage Securities, Inc. Asset-Backed Pass-Through Certificates			
6.165% due 25/11/2035	43	42	0.01
8.835% due 25/11/2032	412	414	0.11
Argent Securities Trust			
5.780% due 25/05/2036	553	133	0.03
Bear Stearns Asset-Backed Securities Trust			
6.465% due 25/06/2035	443	434	0.11
7.260% due 25/07/2034	21	21	0.01
Carrington Mortgage Loan Trust			
5.720% due 25/02/2037	611	565	0.15
6.510% due 25/05/2035	220	208	0.05
Countrywide Asset-Backed Certificates Trust, Inc.			
3.645% due 25/03/2036	46	45	0.01
5.820% due 25/11/2047	497	472	0.12
5.940% due 25/02/2037	1,600	1,469	0.39
5.985% due 25/08/2036	1,800	1,742	0.46
6.020% due 25/04/2034	176	167	0.04
6.300% due 25/10/2047	1,605	1,546	0.41
6.510% due 25/11/2034	29	29	0.01
6.560% due 25/05/2047	714	559	0.15
7.035% due 25/11/2034	110	109	0.03
Credit Suisse First Boston Mortgage Securities Corp.			
5.099% due 25/01/2032	3	3	0.00
Ellington Loan Acquisition Trust			
6.510% due 25/05/2037	289	281	0.07
First Franklin Mortgage Loan Trust			
6.735% due 25/07/2034	73	72	0.02
Fremont Home Loan Trust			
6.000% due 25/04/2036	271	245	0.06
6.390% due 25/06/2035	700	616	0.16
GSAA Home Equity Trust			
5.580% due 25/11/2036	73	16	0.00
GSAMP Trust			
5.550% due 25/01/2037	39	23	0.01
5.560% due 25/12/2046	23	11	0.00
5.940% due 25/06/2036	185	101	0.03
5.940% due 25/08/2036	535	420	0.11

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
6.195% due 25/09/2035	\$ 65	\$ 63	0.02
Home Equity Asset Trust			
6.555% due 25/05/2035	39	39	0.01
Home Equity Mortgage Loan Asset-Backed Trust			
5.840% due 25/06/2036	10	10	0.00
JPMorgan Mortgage Acquisition Trust			
4.359% due 25/07/2036	617	261	0.07
4.456% due 25/07/2036	104	102	0.03
5.650% due 25/03/2047	26	26	0.01
5.760% due 25/03/2037	400	382	0.10
Long Beach Mortgage Loan Trust			
6.000% due 25/05/2046	542	165	0.04
6.060% due 25/02/2036	865	713	0.19
MASTR Asset-Backed Securities Trust			
5.660% due 25/08/2036	3,604	1,090	0.29
5.760% due 25/03/2036	910	823	0.22
6.210% due 25/12/2034	887	868	0.23
6.240% due 25/02/2034	414	422	0.11
6.360% due 25/04/2034	77	72	0.02
Morgan Stanley ABS Capital, Inc. Trust			
5.600% due 25/05/2037	181	135	0.04
5.780% due 25/09/2036	229	97	0.03
6.040% due 25/01/2035	408	407	0.11
6.165% due 25/01/2035	290	281	0.07
9.260% due 25/02/2047	106	85	0.02
New Century Home Equity Loan Trust			
8.460% due 25/01/2033	150	124	0.03
NovaStar Mortgage Funding Trust			
5.620% due 25/09/2037	111	110	0.03
Option One Mortgage Loan Trust			
5.680% due 25/01/2037	237	137	0.04
Park Place Securities, Inc. Asset-Backed Pass-Through Certificates			
6.510% due 25/09/2034	10	10	0.00
7.260% due 25/12/2034	421	414	0.11
Renaissance Home Equity Loan Trust			
5.340% due 25/01/2037	1,336	421	0.11
Residential Asset Securities Corp. Trust			
6.150% due 25/11/2035	22	22	0.01
6.165% due 25/09/2035	567	533	0.14
6.345% due 25/01/2034	16	16	0.00
Saxon Asset Securities Trust			
5.925% due 25/03/2036	248	235	0.06
Securitized Asset-Backed Receivables LLC Trust			
5.640% due 25/07/2036	84	29	0.01
6.135% due 25/01/2035	17	15	0.00
Soundview Home Loan Trust			
5.925% due 25/06/2036	4,830	4,032	1.06
Structured Asset Investment Loan Trust			
5.840% due 25/03/2036	50	49	0.01
6.090% due 25/11/2035	238	229	0.06
Structured Asset Securities Corp. Mortgage Loan Trust			
6.150% due 25/09/2035	185	173	0.05
7.460% due 25/08/2036	68	68	0.02
Truman Capital Mortgage Loan Trust			
5.720% due 25/03/2036	224	222	0.06
WaMu Asset-Backed Certificates WaMu Trust			
5.760% due 25/01/2037	159	132	0.03
		<u>23,841</u>	<u>6.27</u>
	SHARES		
COMMON STOCKS			
ENERGY			
Constellation Oil Services Holding S.A. 'B' (c)(j)	161,700	18	0.00
	PAR (000S)		
CONVERTIBLE BONDS & NOTES			
Rivian Automotive, Inc.			
4.625% due 15/03/2029	\$ 800	779	0.20
CORPORATE BONDS & NOTES			
Advantage Sales & Marketing, Inc.			
6.500% due 15/11/2028	100	91	0.02
AEP Transmission Co. LLC			
5.150% due 01/04/2034	450	440	0.12

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Alaska Airlines Pass-Through Trust			
4.800% due 15/02/2029	\$ 435	\$ 427	0.11
AMC Networks, Inc.			
4.250% due 15/02/2029	100	68	0.02
American Airlines Pass-Through Trust			
3.000% due 15/04/2030	65	60	0.02
3.150% due 15/08/2033	78	70	0.02
3.200% due 15/12/2029	522	485	0.13
3.350% due 15/04/2031	203	187	0.05
3.375% due 01/11/2028	330	312	0.08
3.575% due 15/07/2029	257	243	0.06
3.650% due 15/12/2029	65	60	0.02
3.650% due 15/08/2030	199	188	0.05
3.700% due 01/04/2028	51	48	0.01
American Tower Corp.			
3.950% due 15/03/2029	700	661	0.17
5.900% due 15/11/2033	800	820	0.22
Amgen, Inc.			
5.650% due 02/03/2053	600	591	0.16
Ashtead Capital, Inc.			
5.800% due 15/04/2034	400	397	0.10
AT&T, Inc.			
3.800% due 01/12/2057	800	559	0.15
Aviation Capital Group LLC			
3.500% due 01/11/2027	600	562	0.15
5.500% due 15/12/2024	800	798	0.21
Bank of America Corp.			
4.571% due 27/04/2033	1,000	943	0.25
Bayer U.S. Finance LLC			
4.375% due 15/12/2028	600	570	0.15
Block, Inc.			
6.500% due 15/05/2032	800	812	0.21
Blue Racer Midstream LLC			
7.000% due 15/07/2029	375	382	0.10
Boeing Co.			
3.950% due 01/08/2059	500	319	0.08
5.705% due 01/05/2040	500	461	0.12
6.298% due 01/05/2029	400	406	0.11
Boost Newco Borrower LLC			
7.500% due 15/01/2031	500	522	0.14
Booz Allen Hamilton, Inc.			
3.875% due 01/09/2028	500	471	0.12
Brandywine Operating Partnership LP			
8.875% due 12/04/2029	450	469	0.12
British Airways Pass-Through Trust			
4.250% due 15/05/2034	193	181	0.05
Broadcom, Inc.			
3.137% due 15/11/2035	508	407	0.11
3.187% due 15/11/2036	1,015	804	0.21
Cantor Fitzgerald LP			
7.200% due 12/12/2028	400	412	0.11
Charter Communications Operating LLC			
3.850% due 01/04/2061	1,000	585	0.15
Citigroup, Inc.			
5.449% due 11/06/2035	400	397	0.10
Cloud Software Group, Inc.			
8.250% due 30/06/2032	350	357	0.09
Community Health Systems, Inc.			
5.625% due 15/03/2027	250	233	0.06
Coty, Inc.			
6.625% due 15/07/2030	300	305	0.08
CQP Holdco LP			
5.500% due 15/06/2031	1,000	949	0.25
Credit Acceptance Corp.			
9.250% due 15/12/2028	400	423	0.11
Crown Castle, Inc.			
2.100% due 01/04/2031	700	567	0.15
2.250% due 15/01/2031	800	658	0.17
CVS Health Corp.			
3.250% due 15/08/2029	500	454	0.12
DAE Funding LLC			
3.375% due 20/03/2028	600	552	0.15
DISH DBS Corp.			
5.750% due 01/12/2028	300	209	0.06
Duke Energy Progress LLC			
5.100% due 15/03/2034	500	496	0.13

Schedule of Investments Diversified Income Duration Hedged Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Everance Health, Inc. 4.7500% due 15/02/2033	\$ 600	\$ 580	0.15	NextEra Energy Operating Partners LP 7.2500% due 15/01/2029	\$ 400	\$ 410	0.11	3.4500% due 07/01/2030	\$ 131	\$ 121	0.03
Encore Capital Group, Inc. 9.2500% due 01/04/2029	400	417	0.11	NGPL PipeCo LLC 7.768% due 15/12/2037	1,400	1,617	0.43	3.5000% due 01/09/2031	147	136	0.04
Energy Transfer LP 7.5000% due 01/07/2038	1,325	1,510	0.40	Noble Finance LLC 8.0000% due 15/04/2030	450	469	0.12	5.8750% due 15/04/2029	1,818	1,825	0.48
EnLink Midstream LLC 5.3750% due 01/06/2029	400	391	0.10	NuStar Logistics LP 5.6250% due 28/04/2027	600	595	0.16	Venture Global Calcasieu Pass LLC 6.2500% due 15/01/2030	1,000	1,016	0.27
EQT Corp. 3.6250% due 15/05/2031	400	353	0.09	Occidental Petroleum Corp. 7.8750% due 15/09/2031	850	954	0.25	Venture Global LNG, Inc. 8.1250% due 01/06/2028	1,800	1,856	0.49
Esab Corp. 6.2500% due 15/04/2029	425	428	0.11	Olympus Water U.S. Holding Corp. 7.2500% due 15/06/2031	400	398	0.10	Verizon Communications, Inc. 2.3550% due 15/03/2032	1,500	1,227	0.32
Ford Motor Credit Co. LLC 2.3300% due 25/11/2025	€ 500	524	0.14	OneMain Finance Corp. 7.5000% due 15/05/2031	500	506	0.13	VFH Parent LLC 7.5000% due 15/06/2031	200	201	0.05
Fortress Transportation & Infrastructure Investors LLC 5.5000% due 01/05/2028	\$ 1,400	1,359	0.36	9.0000% due 15/01/2029	500	528	0.14	VICI Properties LP 3.5000% due 15/02/2025	200	197	0.05
7.0000% due 01/05/2031	425	435	0.11	Organon & Co. 2.8750% due 30/04/2028	€ 1,400	1,415	0.37	3.8750% due 15/02/2029	250	231	0.06
Freedom Mortgage Corp. 6.6250% due 15/01/2027	1,100	1,063	0.28	4.1250% due 30/04/2028	\$ 500	465	0.12	4.5000% due 15/01/2028	250	241	0.06
Frontier Communications Holdings LLC 5.8750% due 15/10/2027	100	98	0.03	Pacific Gas & Electric Co. 3.3000% due 01/08/2040	1,800	1,283	0.34	Vital Energy, Inc. 7.8750% due 15/04/2032	400	407	0.11
Global Atlantic Fin Co. 4.4000% due 15/10/2029	1,000	932	0.25	3.7500% due 01/07/2028	200	188	0.05	Walgreens Boots Alliance, Inc. 3.6000% due 20/11/2025	€ 300	366	0.10
GLP Capital LP 5.7500% due 01/06/2028	300	300	0.08	4.5000% due 01/07/2040	850	701	0.18	Wand NewCo, Inc. 7.6250% due 30/01/2032	\$ 400	413	0.11
GN Bondco LLC 9.5000% due 15/10/2031	500	466	0.12	4.6000% due 15/06/2043	200	163	0.04	Wells Fargo & Co. 5.5740% due 25/07/2029	850	858	0.23
Goldman Sachs Group, Inc. 2.6150% due 22/04/2032	700	589	0.15	4.6500% due 01/08/2028	300	291	0.08	WMG Acquisition Corp. 3.0000% due 15/02/2031	1,100	949	0.25
5.7270% due 25/04/2030	100	102	0.03	Panther Escrow Issuer LLC 7.1250% due 01/06/2031	600	607	0.16	Wynn Resorts Finance LLC 7.1250% due 15/02/2031	300	311	0.08
Gray Television, Inc. 4.7500% due 15/10/2030	200	120	0.03	Paramount Global 4.2000% due 19/05/2032	300	245	0.06	XPO, Inc. 6.2500% due 01/06/2028	500	502	0.13
HAT Holdings LLC 8.0000% due 15/06/2027	500	520	0.14	PennyMac Financial Services, Inc. 7.1250% due 15/11/2030	600	599	0.16			75,679	19.90
HCA, Inc. 5.5000% due 01/06/2033	1,000	992	0.26	Phinia, Inc. 6.7500% due 15/04/2029	425	432	0.11	LOAN PARTICIPATIONS AND ASSIGNMENTS			
Howard Midstream Energy Partners LLC 7.3750% due 15/07/2032	250	254	0.07	Plains All American Pipeline LP 5.1500% due 01/06/2042	850	754	0.20	Broadcom, Inc. TBD% due 15/08/2025	350	348	0.09
IQVIA, Inc. 5.7000% due 15/05/2028	600	607	0.16	PRA Group, Inc. 8.3750% due 01/02/2028	700	698	0.18	TBD% due 14/08/2026	350	348	0.09
Jane Street Group 7.1250% due 30/04/2031	650	667	0.18	Rio Oil Finance Trust 8.2000% due 06/04/2028	416	422	0.11	Caesars Entertainment, Inc. 8.0970% due 06/02/2031	400	401	0.11
JPMorgan Chase & Co. 4.5860% due 26/04/2033	1,000	954	0.25	Rivian Holdings LLC 11.3100% due 15/10/2026	500	507	0.13	Charter Communications Operating LLC 7.0520% due 01/02/2027	2,305	2,305	0.61
Kinder Morgan Energy Partners LP 6.5000% due 01/02/2037	400	420	0.11	RLJ Lodging Trust LP 3.7500% due 01/07/2026	200	190	0.05	Cotiviti Corp. 8.5790% due 01/05/2031	998	995	0.26
6.9500% due 15/01/2038	200	217	0.06	Rockies Express Pipeline LLC 4.8000% due 15/05/2030	700	647	0.17	DirecTV Financing LLC 10.7080% due 02/08/2029	382	381	0.10
Las Vegas Sands Corp. 3.5000% due 18/08/2026	600	573	0.15	4.9500% due 15/07/2029	300	283	0.07	Fortress Intermediate, Inc. TBD% due 27/06/2031	400	401	0.11
3.9000% due 08/08/2029	300	275	0.07	Sammons Financial Group, Inc. 6.8750% due 15/04/2034	500	513	0.13	Global Medical Response, Inc. TBD% due 31/10/2028	100	97	0.03
LifePoint Health, Inc. 11.0000% due 15/10/2030	600	662	0.17	San Diego Gas & Electric Co. 4.9500% due 15/08/2028	600	597	0.16	Lumen Technologies, Inc. 7.8080% due 15/04/2030	0	0	0.00
Marvell Technology, Inc. 5.7500% due 15/02/2029	500	511	0.13	Sirius XM Radio, Inc. 4.1250% due 01/07/2030	400	342	0.09	Modena Buyer LLC TBD% due 18/04/2031	400	391	0.10
Medline Borrower LP 3.8750% due 01/04/2029	500	461	0.12	Sitio Royalties Operating Partnership LP 7.8750% due 01/11/2028	450	466	0.12	SS&C Technologies, Inc. 7.3450% due 09/05/2031	600	602	0.16
5.2500% due 01/10/2029	200	191	0.05	Southern California Edison Co. 4.0000% due 01/04/2047	200	153	0.04	Standard Industries, Inc. 7.3440% due 22/09/2028	545	547	0.14
Miter Brands Acquisition Holdco, Inc. 6.7500% due 01/04/2032	400	403	0.11	Spirit AeroSystems, Inc. 9.3750% due 30/11/2029	100	108	0.03	Station Casinos LLC 7.5940% due 14/03/2031	399	399	0.10
Morgan Stanley 5.2500% due 21/04/2034	700	689	0.18	9.7500% due 15/11/2030	400	442	0.12	TransDigm, Inc. 8.5950% due 28/02/2031	418	419	0.11
MPH Acquisition Holdings LLC 5.5000% due 01/09/2028	100	76	0.02	Spirit Airlines Pass-Through Trust 3.3750% due 15/08/2031	471	416	0.11	Triton Water Holdings, Inc. 9.3450% due 31/03/2028	499	501	0.13
National Fuel Gas Co. 5.2000% due 15/07/2025	200	199	0.05	Sprint Capital Corp. 6.8750% due 15/11/2028	485	514	0.14			8,135	2.14
Nationstar Mortgage Holdings, Inc. 7.1250% due 01/02/2032	500	503	0.13	Standard Industries, Inc. 2.2500% due 21/11/2026	€ 1,800	1,827	0.48	NON-AGENCY MORTGAGE-BACKED SECURITIES			
NCR Atleos Corp. 9.5000% due 01/04/2029	100	108	0.03	T-Mobile USA, Inc. 2.5500% due 15/02/2031	\$ 400	340	0.09	Banc of America Alternative Loan Trust 5.8600% due 25/01/2037	75	56	0.01
Netflix, Inc. 4.8750% due 15/06/2030	1,400	1,378	0.36	4.9500% due 15/03/2028	500	497	0.13	Banc of America Funding Trust 5.0200% due 20/01/2047	35	29	0.01
New Fortress Energy, Inc. 8.7500% due 15/03/2029	300	274	0.07	Tallgrass Energy Partners LP 5.5000% due 15/01/2028	500	479	0.13	BCAP LLC Trust 6.2500% due 26/08/2036	1,896	784	0.21
Newmark Group, Inc. 7.5000% due 12/01/2029	400	412	0.11	U.S. Airways Pass-Through Trust 3.9500% due 15/05/2027	139	136	0.04	Bear Stearns Adjustable Rate Mortgage Trust 7.6600% due 25/02/2036	82	69	0.02
				UKG, Inc. 6.8750% due 01/02/2031	1,000	1,013	0.27	Citigroup Mortgage Loan Trust, Inc. 4.2840% due 25/10/2046	18	16	0.00
				United Airlines Pass-Through Trust 2.9000% due 01/11/2029	80	72	0.02	7.7800% due 25/10/2035	56	54	0.01
				3.4500% due 01/06/2029	123	116	0.03				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Countrywide Alternative Loan Trust				Structured Adjustable Rate Mortgage Loan Trust				VENEZUELA			
5.860% due 25/07/2036	\$ 3	\$ 1	0.00	5.900% due 25/06/2037	\$ 169	\$ 134	0.04	CORPORATE BONDS & NOTES			
5.873% due 20/05/2046	257	215	0.06	Structured Asset Mortgage Investments Trust				Petroleos de Venezuela S.A.			
5.960% due 25/04/2036	536	212	0.06	5.860% due 25/05/2036	403	312	0.08	6.000% due 16/05/2024	\$ 1,600	\$ 200	0.05
6.000% due 25/05/2036	132	67	0.02	5.880% due 25/09/2047	483	395	0.10	SOVEREIGN ISSUES			
6.000% due 25/02/2037	850	339	0.09	SunTrust Alternative Loan Trust				Venezuela Government International Bond			
6.000% due 25/04/2037	192	102	0.03	5.750% due 25/12/2035	1	1	0.00	6.000% due 09/12/2020 ^	241	35	0.01
6.633% due 25/01/2036	9	9	0.00	Thornburg Mortgage Securities Trust				7.000% due 31/03/2038 ^	1,528	229	0.06
Countrywide Home Loan Mortgage Pass-Through Trust				6.710% due 25/06/2037	9	8	0.00	7.750% due 13/10/2019 ^	1,900	289	0.08
4.483% due 25/03/2037	8	6	0.00	WaMu Mortgage Pass-Through Certificates Trust							
6.000% due 25/12/2036	334	134	0.04	6.353% due 25/11/2042	5	4	0.00				
6.000% due 25/07/2037	65	22	0.01	Washington Mutual Mortgage Pass-Through Certificates Trust							
6.000% due 25/04/2046	1,715	493	0.13	4.048% due 25/09/2036	123	33	0.01				
6.113% due 25/04/2046	17	5	0.00								
6.500% due 25/11/2036	98	31	0.01								
Credit Suisse First Boston Mortgage Securities Corp.											
6.500% due 25/04/2033	0	0	0.00								
Credit Suisse Mortgage Capital Certificates											
3.500% due 26/04/2038	72	69	0.02								
4.916% due 27/09/2035	85	72	0.02								
First Horizon Mortgage Pass-Through Trust											
5.968% due 25/09/2035	11	10	0.00								
HarborView Mortgage Loan Trust											
5.893% due 19/05/2035	138	128	0.03								
5.933% due 19/06/2035	3	2	0.00								
5.993% due 20/10/2045	270	236	0.06								
6.073% due 19/11/2035	3	2	0.00								
HSI Asset Securitization Corp. Trust											
5.900% due 25/11/2035	1,334	1,204	0.32								
IndyMac Mortgage Loan Trust											
3.285% due 25/06/2037	10	8	0.00								
4.246% due 25/12/2036	2	1	0.00								
5.820% due 25/07/2047	52	33	0.01								
Lehman Mortgage Trust											
6.000% due 25/09/2037	78	71	0.02								
Luminent Mortgage Trust											
5.860% due 25/10/2046	628	543	0.14								
Merrill Lynch Mortgage Investors Trust											
5.016% due 25/05/2036	3	2	0.00								
6.120% due 25/11/2029	1	1	0.00								
Morgan Stanley Mortgage Loan Trust											
4.944% due 25/03/2036	28	16	0.00								
Residential Accredited Loans, Inc. Trust											
5.860% due 25/05/2047	58	50	0.01								

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BOS	5.390%	28/06/2024	01/07/2024	\$ 17,500	U.S. Treasury Bonds 2.875% due 15/05/2052	\$ (17,477)	\$ 17,500	\$ 17,508	4.60
FICC	2.600	28/06/2024	01/07/2024	1,050	U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2026	(1,071)	1,050	1,050	0.28
Total Repurchase Agreements						\$ (18,548)	\$ 18,550	\$ 18,558	4.88

(1) Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bobl September Futures	Long	09/2024	24	\$ 30	0.01
Euro-BTP Italy Government Bond September Futures	Long	09/2024	4	(6)	0.00
Euro-Bund 10-Year Bond September Futures	Long	09/2024	23	39	0.01
Euro-Buxl 30-Year Bond September Futures	Long	09/2024	6	20	0.01
Euro-Schatz September Futures	Long	09/2024	87	43	0.01
U.S. Treasury 2-Year Note September Futures	Long	09/2024	117	40	0.01
U.S. Treasury 10-Year Note September Futures	Long	09/2024	236	197	0.05
U.S. Treasury 30-Year Bond September Futures	Short	09/2024	2	1	0.00
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2024	40	4	0.00
United Kingdom Long Gilt September Futures	Short	09/2024	8	(3)	0.00
				\$ 365	0.10

Schedule of Investments Diversified Income Duration Hedged Fund (Cont.)

WRITTEN OPTIONS

FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS

Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Put - CBOT U.S. Treasury 10-Year Note August Futures	\$ 109.000	26/07/2024	1	\$ 0	\$ (1)	0.00
Call - CBOT U.S. Treasury 10-Year Note August Futures	112.000	26/07/2024	1	(1)	0	0.00
				\$ (1)	\$ (1)	0.00
Total Financial Derivative Instruments Dealt in on a Regulated Market					\$ 364	0.10

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
AT&T, Inc.	1.000%	20/06/2026	\$ 1,900	\$ (11)	0.00
AT&T, Inc.	1.000	20/06/2028	300	6	0.00
Boeing Co.	1.000	20/12/2026	500	(1)	0.00
Carnival Corp.	1.000	20/12/2028	400	77	0.02
Charter Communications, Inc.	5.000	20/12/2027	575	12	0.00
Ford Motor Credit Co. LLC	5.000	20/06/2027	1,000	42	0.01
Glencore Finance Europe Ltd.	5.000	20/06/2031	€ 500	(6)	0.00
				\$ 119	0.03

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-41 5-Year Index	5.000%	20/12/2028	\$ 6,732	\$ 297	0.08
CDX.HY-42 5-Year Index	5.000	20/06/2029	21,800	(105)	(0.03)
CDX.IG-42 5-Year Index	1.000	20/06/2029	16,900	(28)	(0.01)
				\$ 164	0.04

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	3.750%	18/09/2034	£ 900	\$ 23	0.01
Receive ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	3.750	18/09/2054	500	29	0.01
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.000	18/09/2029	2,500	(18)	(0.01)
Receive ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.250	18/09/2026	4,100	20	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.050	15/12/2031	¥ 940,000	73	0.02
Receive	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2027	\$ 33,300	(571)	(0.15)
Receive	1-Day USD-SOFR Compounded-OIS	1.000	16/12/2030	22,300	4,053	1.07
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2032	10,100	182	0.05
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	64,800	3,232	0.85
Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	74,900	1,078	0.28
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	30,200	(672)	(0.18)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	11,700	26	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.000	20/06/2026	8,900	153	0.04
Pay ⁽³⁾	1-Year BRL-CDI	10.284	04/01/2027	BRL 21,400	(111)	(0.03)
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/12/2025	CAD 1,100	2	0.00
Pay ⁽³⁾	6-Month AUD-BBR-BBSW	4.750	20/12/2033	AUD 7,600	89	0.02
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.500	18/09/2054	€ 4,500	202	0.05
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.750	18/09/2029	23,400	341	0.09
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.750	18/09/2034	400	(2)	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR	3.000	18/09/2026	23,400	157	0.04
					\$ 8,286	2.18
Total Centrally Cleared Financial Derivative Instruments					\$ 8,569	2.25

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

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

(3) This instrument has a forward starting effective date.

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

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

WRITTEN OPTIONS**INTEREST RATE SWAPPTIONS**

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.800%	08/07/2024	200	\$ (1)	\$ 0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.350	08/07/2024	200	(1)	0	0.00
CBK	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.710	26/07/2024	200	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.060	26/07/2024	200	(1)	(1)	0.00
FAR	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.586	15/07/2024	300	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.986	15/07/2024	300	(1)	(2)	0.00
GLM	Call - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.689	15/07/2024	400	(1)	0	0.00
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.139	15/07/2024	400	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.540	24/07/2024	200	(1)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.628	18/07/2024	500	(2)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	24/07/2024	500	(2)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.680	22/07/2024	300	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.844	03/07/2024	400	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.978	18/07/2024	500	(2)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.998	24/07/2024	500	(2)	(3)	(0.01)
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.000	24/07/2024	200	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.030	22/07/2024	300	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.194	03/07/2024	400	(1)	0	0.00
JPM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.640	23/07/2024	100	(1)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.675	22/07/2024	200	(1)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.800	05/07/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.990	23/07/2024	100	0	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.025	22/07/2024	200	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.150	05/07/2024	100	0	0	0.00
MYC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.630	29/07/2024	300	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.690	29/07/2024	300	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.765	22/07/2024	300	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.040	29/07/2024	300	(1)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.090	29/07/2024	300	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.265	22/07/2024	300	(1)	0	0.00
							\$ (31)	\$ (25)	(0.01)

⁽¹⁾ Notional Amount represents the number of contracts.**CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾**

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	Brazil Government International Bond	1.000%	20/12/2028	\$ 1,400	\$ (28)	\$ (2)	\$ (30)	(0.01)
	South Africa Government International Bond	1.000	20/06/2028	1,600	(139)	99	(40)	(0.01)
BPS	Brazil Government International Bond	1.000	20/12/2028	1,300	(25)	(3)	(28)	(0.01)
BRC	Indonesia Government International Bond	1.000	20/06/2031	3,200	(137)	133	(4)	0.00
CBK	Israel Government International Bond	1.000	20/06/2027	500	(3)	1	(2)	0.01
GLM	Turkey Government International Bond	1.000	20/06/2029	275	(28)	8	(20)	(0.01)
GST	ADLER Real Estate AG	5.000	20/12/2026	€ 700	(4)	(19)	(23)	(0.01)
MYC	South Africa Government International Bond	1.000	20/06/2028	\$ 2,200	(128)	73	(55)	(0.01)
					\$ (492)	\$ 290	\$ (202)	(0.05)

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

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

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/(Depreciation)	% of Net Assets
AZD	07/2024	NZD 302	\$ 185	\$ 1	\$ 0	\$ 1	0.00
	08/2024	\$ 185	NZD 302	0	(1)	(1)	0.00
	10/2024	540	CNH 3,864	0	(6)	(6)	0.00
BOA	07/2024	KRW 772,986	\$ 565	4	0	4	0.00
	07/2024	SGD 14	10	0	0	0	0.00
	07/2024	\$ 121	PLN 483	0	(1)	(1)	0.00
	07/2024	10	SGD 14	0	0	0	0.00
	08/2024	SGD 14	\$ 10	0	0	0	0.00
BPS	07/2024	CAD 2,825	2,070	5	0	5	0.00
	07/2024	€ 865	931	4	0	4	0.00
	07/2024	£ 9,016	11,517	120	0	120	0.03
	07/2024	KRW 767,193	559	2	0	2	0.00

Schedule of Investments Diversified Income Duration Hedged Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	\$ 1,658	AUD 2,488	\$ 4	\$ 0	\$ 4	0.00
	07/2024	150	IDR 2,457,959	0	0	0	0.00
	07/2024	561	NZD 913	0	(4)	(4)	0.00
	07/2024	286	PLN 1,138	0	(4)	(4)	0.00
	07/2024	1,045	SGD 1,417	1	0	1	0.00
	08/2024	AUD 2,488	\$ 1,659	0	(4)	(4)	0.00
	08/2024	SGD 1,415	1,045	0	(1)	(1)	0.00
	09/2024	CNH 10,182	1,421	18	0	18	0.01
	09/2024	TWD 25,676	798	5	0	5	0.00
	09/2024	\$ 1,348	INR 112,937	4	0	4	0.00
	10/2024	CNH 3,510	\$ 490	5	0	5	0.00
	10/2024	\$ 101	CNH 725	0	(1)	(1)	0.00
BRC	07/2024	MXN 3,036	\$ 164	0	(1)	(1)	0.00
	07/2024	NOK 1,972	187	2	0	2	0.00
	07/2024	SGD 203	150	1	0	1	0.00
	07/2024	\$ 251	PLN 1,001	0	(2)	(2)	0.00
	08/2024	TRY 7,368	\$ 213	0	(1)	(1)	0.00
	08/2024	\$ 881	TRY 30,518	7	0	7	0.00
	09/2024	MXN 5,037	\$ 266	0	(6)	(6)	0.00
	09/2024	\$ 529	MXN 9,914	7	0	7	0.00
	10/2024	CNH 8,331	\$ 1,162	12	0	12	0.00
CBK	07/2024	CHF 268	295	0	(4)	(4)	0.00
	07/2024	£ 49	62	0	0	0	0.00
	07/2024	KRW 61,833	45	0	0	0	0.00
	07/2024	\$ 373	BRL 2,034	0	(7)	(7)	0.00
	07/2024	352	PLN 1,394	0	(5)	(5)	0.00
	08/2024	BRL 2,041	\$ 373	7	0	7	0.00
	09/2024	PEN 2,759	739	19	0	19	0.01
	09/2024	TWD 9,790	304	1	0	1	0.00
	09/2024	\$ 971	INR 81,161	0	0	0	0.00
DUB	07/2024	KRW 419,314	\$ 305	0	0	0	0.00
	07/2024	\$ 799	PLN 3,138	0	(18)	(18)	0.00
	08/2024	BRL 741	\$ 144	11	0	11	0.00
FAR	07/2024	AUD 1,918	1,278	0	(3)	(3)	0.00
	07/2024	€ 59,554	64,863	1,037	0	1,037	0.27
	07/2024	NZD 822	503	2	0	2	0.00
	07/2024	\$ 83	¥ 13,189	0	(1)	(1)	0.00
	08/2024	¥ 13,127	\$ 83	1	0	1	0.00
	08/2024	\$ 355	NZD 581	0	0	0	0.00
GLM	07/2024	MXN 3,193	\$ 172	0	(2)	(2)	0.00
	07/2024	\$ 299	PLN 1,182	0	(5)	(5)	0.00
	07/2024	569	ZAR 10,417	0	0	0	0.00
	08/2024	310	BRL 1,589	0	(25)	(25)	(0.01)
JPM	07/2024	CHF 158	\$ 175	0	(1)	(1)	0.00
	07/2024	CNY 2,720	381	4	0	4	0.00
	07/2024	IDR 572,496	35	0	0	0	0.00
	07/2024	KRW 2,077,962	1,508	0	(1)	(1)	0.00
	07/2024	SGD 1,214	902	6	0	6	0.00
	07/2024	\$ 2,274	CHF 2,040	0	(3)	(3)	0.00
	07/2024	100	ILS 369	0	(2)	(2)	0.00
	07/2024	179	PLN 699	0	(5)	(5)	0.00
	07/2024	1,072	ZAR 19,733	7	0	7	0.00
	08/2024	CHF 2,033	\$ 2,274	3	0	3	0.00
	08/2024	\$ 381	CNY 2,722	0	0	0	0.00
	08/2024	926	TRY 32,252	16	0	16	0.01
	09/2024	TWD 16,655	\$ 517	3	0	3	0.00
	09/2024	\$ 111	INR 9,283	0	0	0	0.00
	10/2024	CNH 6,047	\$ 845	10	0	10	0.00
	10/2024	\$ 101	CNH 723	0	(1)	(1)	0.00
MBC	07/2024	AUD 570	\$ 379	0	(2)	(2)	0.00
	07/2024	€ 3,857	4,180	46	0	46	0.01
	07/2024	£ 639	814	6	0	6	0.00
	07/2024	¥ 13,200	84	2	0	2	0.00
	07/2024	\$ 2,065	CAD 2,827	1	0	1	0.00
	07/2024	905	£ 715	0	(1)	(1)	0.00
	07/2024	144	NOK 1,534	0	0	0	0.00
	08/2024	CAD 2,825	\$ 2,065	0	(1)	(1)	0.00
	08/2024	NOK 1,533	144	0	0	0	0.00
MYI	07/2024	BRL 2,033	394	28	0	28	0.01
	07/2024	€ 2,026	2,172	0	0	0	0.00
	07/2024	\$ 43	€ 40	0	0	0	0.00
	07/2024	77	£ 61	0	0	0	0.00
	07/2024	41	NOK 438	0	0	0	0.00
	07/2024	400	NZD 652	0	(3)	(3)	0.00
	08/2024	NOK 438	\$ 41	0	0	0	0.00
	09/2024	TWD 6,626	207	2	0	2	0.00
	09/2024	\$ 74	INR 6,196	0	0	0	0.00
RBC	07/2024	11,399	£ 8,989	0	(37)	(37)	(0.01)
	08/2024	£ 8,989	\$ 11,401	36	0	36	0.01
RYL	07/2024	€ 936	1,001	0	(2)	(2)	0.00
SCX	07/2024	328	352	1	0	1	0.00
	07/2024	KRW 389,310	285	3	0	3	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	MXN 11	\$ 1	\$ 0	\$ 0	\$ 0	0.00
	07/2024	PEN 3,906	\$ 1,042	22	0	22	0.01
	07/2024	\$ 382	CNY 2,718	0	(5)	(5)	0.00
	07/2024	72,347	€ 67,526	24	0	24	0.01
	07/2024	742	ZAR 13,674	6	0	6	0.00
	08/2024	€ 67,526	\$ 72,453	0	(23)	(23)	(0.01)
	09/2024	CNH 4,179	582	7	0	7	0.00
	09/2024	TWD 46,558	1,445	7	0	7	0.00
	09/2024	\$ 887	INR 74,261	1	0	1	0.00
SSB	07/2024	€ 556	\$ 603	7	0	7	0.00
TOR	07/2024	NZD 441	270	1	0	1	0.00
	08/2024	\$ 270	NZD 441	0	(1)	(1)	0.00
UAG	07/2024	CHF 1,615	\$ 1,788	0	(10)	(10)	0.00
	07/2024	ILS 346	93	2	0	2	0.00
				\$ 1,531	\$ (200)	\$ 1,331	0.35

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income II, E Class EUR (Hedged) Accumulation and E Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 35,124	€ 32,353	\$ 0	\$ (450)	\$ (450)	(0.12)
BPS	07/2024	€ 30,621	\$ 32,753	0	(66)	(66)	(0.02)
	07/2024	\$ 31,816	€ 29,383	0	(324)	(324)	(0.09)
	08/2024	32,800	30,621	66	0	66	0.02
BRC	07/2024	€ 29	\$ 31	0	0	0	0.00
CBK	07/2024	174	188	1	0	1	0.00
FAR	07/2024	\$ 33,248	€ 30,527	0	(531)	(531)	(0.14)
GLM	07/2024	€ 249	\$ 269	3	0	3	0.00
JPM	07/2024	828	887	0	(1)	(1)	0.00
MBC	07/2024	30,686	32,813	0	(75)	(75)	(0.02)
	07/2024	\$ 345	€ 320	0	(2)	(2)	0.00
	08/2024	32,815	30,644	75	0	75	0.02
MYI	07/2024	8	7	0	0	0	0.00
RBC	07/2024	117	108	0	(2)	(2)	0.00
RYL	07/2024	28	26	0	0	0	0.00
SCX	07/2024	€ 30,635	\$ 32,822	0	(11)	(11)	0.00
	07/2024	\$ 38	€ 36	0	0	0	0.00
	08/2024	32,870	30,635	10	0	10	0.00
SSB	07/2024	794	732	0	(10)	(10)	0.00
UAG	08/2024	€ 40	\$ 43	0	0	0	0.00
				\$ 155	\$ (1,472)	\$ (1,317)	(0.35)

As at 30 June 2024, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	£ 52,263	\$ 66,087	\$ 21	\$ 0	\$ 21	0.01
	07/2024	\$ 129,424	£ 101,562	0	(1,040)	(1,040)	(0.27)
	08/2024	66,098	52,263	0	(20)	(20)	(0.01)
CBK	07/2024	£ 23	\$ 29	0	0	0	0.00
	07/2024	\$ 1,864	£ 1,466	0	(11)	(11)	0.00
	08/2024	£ 4	\$ 5	0	0	0	0.00
DUB	07/2024	\$ 67,531	£ 52,924	0	(629)	(629)	(0.17)
MBC	07/2024	£ 51,916	\$ 65,684	57	0	57	0.01
	07/2024	\$ 63	£ 50	0	(1)	(1)	0.00
	08/2024	65,509	51,769	0	(56)	(56)	(0.01)
RBC	07/2024	£ 51,731	\$ 65,600	208	0	208	0.05
	08/2024	\$ 65,611	£ 51,731	0	(206)	(206)	(0.05)
RYL	07/2024	£ 70	\$ 89	1	0	1	0.00
				\$ 287	\$ (1,963)	\$ (1,676)	(0.44)

Total OTC Financial Derivative Instruments

\$ (1,889) (0.50)

Total Investments

\$ 424,026 111.48

Other Current Assets & Liabilities

\$ (43,666) (11.48)

Net Assets

\$ 380,360 100.00

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

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

^ Security is in default.

(a) When-issued security.

Schedule of Investments Diversified Income Duration Hedged Fund (Cont.)

- (b) Payment in-kind security.
- (c) Security did not produce income within the last twelve months.
- (d) Zero coupon security.
- (e) Coupon represents a yield to maturity.
- (f) Principal amount of security is adjusted for inflation.
- (g) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (h) Affiliated to the Fund.
- (i) Contingent convertible security.
- (j) Restricted Securities (31 December 2023: 0.47%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
Constellation Oil Services Holding S.A. 'B'	10/06/2022	\$ 18	\$ 18	0.00
Corestate Capital Holding S.A.	22/08/2023	0	0	0.00
DrillCo Holding Lux S.A.	08/06/2023	1,233	1,442	0.38
Intelsat Emergence S.A.	24/02/2020 - 01/05/2020	1,289	537	0.14
		\$ 2,540	\$ 1,997	0.52

- (k) Securities with an aggregate fair value of \$815 (31 December 2023: \$559) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Cash of \$16,088 (31 December 2023: \$20,224) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$2,520 (31 December 2023: \$290) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 356,903	\$ 3,683	\$ 360,586
Investment Funds	37,846	0	0	37,846
Repurchase Agreements	0	18,550	0	18,550
Financial Derivative Instruments ⁽³⁾	122	6,922	0	7,044
Totals	\$ 37,968	\$ 382,375	\$ 3,683	\$ 424,026

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 5	\$ 360,156	\$ 3,725	\$ 363,886
Investment Funds	40,097	555	0	40,652
Repurchase Agreements	0	69,552	0	69,552
Financial Derivative Instruments ⁽³⁾	247	16,352	0	16,599
Totals	\$ 40,349	\$ 446,615	\$ 3,725	\$ 490,689

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

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

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

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BRC	5.000%	15/02/2024	TBD ⁽¹⁾	\$ (519)	\$ (529)	(0.14)
SCX	5.250	12/06/2024	TBD ⁽¹⁾	(246)	(246)	(0.06)
Total Reverse Repurchase Agreements					\$ (775)	(0.20)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (6)	\$ 0	\$ (6)	\$ N/A	\$ N/A	\$ N/A
BOA	(517)	610	93	(48)	0	(48)
BPS	(1,237)	1,180	(57)	119	0	119
BRC	15	0	15	36	0	36
CBK	(3)	0	(3)	(67)	0	(67)
DUB	(636)	730	94	(232)	290	58
FAR	503	(620)	(117)	N/A	N/A	N/A
GLM	(62)	0	(62)	2	0	2
GST	(23)	0	(23)	(138)	0	(138)
JPM	33	0	33	(22)	0	(22)
MBC	49	0	49	194	(390)	(196)
MYC	(61)	0	(61)	(76)	0	(76)
MYI	27	(10)	17	178	(390)	(212)
RBC	(1)	0	(1)	N/A	N/A	N/A
RYL	(1)	0	(1)	(3)	0	(3)
SCX	42	0	42	643	(910)	(267)
SSB	(3)	0	(3)	838	(730)	108
UAG	(8)	0	(8)	13	0	13

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	48.89	49.72
Transferable securities dealt in on another regulated market*	44.05	38.05
Other transferable securities	1.86	0.37
Investment funds	9.95	9.85
Repurchase agreements	4.88	16.85
Financial derivative instruments dealt in on a regulated market	0.10	0.75
Centrally cleared financial derivative instruments	2.25	2.92
OTC financial derivative instruments	(0.50)	0.35
Reverse repurchase agreements	(0.20)	(0.13)

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Angola	0.21	0.23
Argentina	0.75	0.72
Australia	0.14	0.13
Azerbaijan	0.11	N/A
Bermuda	0.67	0.74
Brazil	0.52	0.02
Canada	1.26	1.12
Cayman Islands	2.87	3.08
Chile	0.26	N/A
China	0.01	0.01
Colombia	0.57	0.96
Costa Rica	0.08	0.08
Czech Republic	0.08	N/A
Denmark	0.23	0.22
Dominican Republic	0.37	0.60
Ecuador	0.34	0.40
Egypt	0.61	0.65
El Salvador	0.22	N/A
Finland	0.07	0.20
France	1.81	2.21
Germany	1.52	1.82
Ghana	0.23	0.18
Guatemala	0.22	0.26
Guernsey, Channel Islands	N/A	0.10
Hong Kong	0.15	0.10
Hungary	0.78	0.54
Indonesia	0.85	1.19
Ireland	4.71	2.88
Isle of Man	0.05	N/A
Israel	0.27	0.11
Italy	2.83	2.86
Ivory Coast	0.56	0.44
Japan	0.46	0.35
Jersey, Channel Islands	0.52	1.52
Kazakhstan	0.20	0.18
Kenya	0.13	N/A

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Luxembourg	2.60	4.17
Macedonia	0.08	0.08
Mexico	2.82	2.30
Netherlands	2.35	2.79
Nigeria	0.40	0.39
Oman	0.27	0.25
Pakistan	0.09	N/A
Panama	0.61	0.35
Peru	0.77	0.56
Poland	0.43	N/A
Romania	0.95	0.95
Russia	N/A	0.02
Saudi Arabia	0.89	1.12
Senegal	0.28	0.04
Serbia	0.27	0.43
Singapore	0.05	N/A
Slovenia	N/A	0.41
South Africa	0.26	0.41
Spain	0.62	0.44
Sri Lanka	0.17	0.14
Supranational	0.84	N/A
Sweden	N/A	0.14
Switzerland	0.39	0.16
Turkey	1.14	0.88
Ukraine	0.44	0.33
United Arab Emirates	0.39	0.21
United Kingdom	4.97	4.89
United States	47.73	42.15
Uzbekistan	0.08	N/A
Venezuela	0.20	0.17
Short-Term Instruments	0.05	0.46
Investment Funds	9.95	9.85
Repurchase Agreements	4.88	16.85
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.10	0.75
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	0.00	N/A
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.03	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.04	0.43
Interest Rate Swaps	2.18	2.49
OTC Financial Derivative Instruments		
Written Options		
Interest Rate Swaptions	(0.01)	N/A
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.05)	(0.08)
Forward Foreign Currency Contracts	0.35	(0.12)
Hedged Forward Foreign Currency Contracts	(0.79)	0.55
Other Current Assets & Liabilities	(11.48)	(18.86)
Net Assets	100.00	100.00

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES				DENMARK				GHANA			
ARGENTINA				CORPORATE BONDS & NOTES				SOVEREIGN ISSUES			
SOVEREIGN ISSUES				TDC Net A/S				Ghana Government International Bond			
Argentina Government International Bond				5.618% due 06/02/2030	€ 300	\$ 331	0.63	7.875% due 11/02/2035 ^	\$ 350	\$ 180	0.34
3.500% due 09/07/2041	\$ 750	\$ 295	0.56	DOMINICAN REPUBLIC				HUNGARY			
AUSTRALIA				SOVEREIGN ISSUES				SOVEREIGN ISSUES			
CORPORATE BONDS & NOTES				Dominican Republic Government International Bond				Hungary Government International Bond			
Goodman Australia Finance Pty. Ltd.				4.500% due 30/01/2030	\$ 100	91	0.17	2.125% due 22/09/2031	200	159	0.30
4.250% due 03/05/2030	€ 125	136	0.26	6.500% due 15/02/2048	200	190	0.36	4.000% due 25/07/2029	€ 125	133	0.25
BERMUDA				Total Dominican Republic				6.750% due 25/09/2052			
CORPORATE BONDS & NOTES								\$ 200			
NCL Corp. Ltd.								Total Hungary			
8.375% due 01/02/2028	\$ 200	209	0.40					506			
BRAZIL				ECUADOR				INDIA			
CORPORATE BONDS & NOTES				SOVEREIGN ISSUES				CORPORATE BONDS & NOTES			
Banco BTG Pactual S.A.				Ecuador Government International Bond				ReNew Pvt Ltd.			
2.750% due 11/01/2026	100	95	0.18	3.500% due 31/07/2035	400	201	0.38	5.875% due 05/03/2027	275	267	0.50
SOVEREIGN ISSUES				6.000% due 31/07/2030	128	81	0.15	Shriram Finance Ltd.			
Brazil Government International Bond				Total Ecuador				6.625% due 22/04/2027			
5.000% due 27/01/2045	200	154	0.29					Total India			
6.250% due 18/03/2031	200	199	0.38					367			
								0.69			
								INDONESIA			
								SOVEREIGN ISSUES			
								Perusahaan Penerbit SBSN Indonesia			
								4.700% due 06/06/2032			
								500			
								482			
								0.91			
								IRELAND			
								ASSET-BACKED SECURITIES			
								Cumulus Static CLO DAC			
								5.025% due 15/11/2033			
								€ 500			
								536			
								1.01			
								Rockford Tower Europe CLO DAC			
								5.220% due 24/04/2037			
								500			
								536			
								1.01			
								SCF Rahoituspalvelut DAC			
								4.364% due 25/06/2034			
								200			
								215			
								0.41			
								1,287			
								2.43			
								CORPORATE BONDS & NOTES			
								Bank of Ireland Group PLC			
								6.253% due 16/09/2026			
								\$ 200			
								201			
								0.38			
								Perrigo Finance Unlimited Co.			
								5.150% due 15/06/2030			
								200			
								184			
								0.35			
								Smurfit Kappa Treasury ULC			
								5.200% due 15/01/2030			
								200			
								199			
								0.38			
								584			
								1.11			
								Total Ireland			
								1,871			
								3.54			
								ITALY			
								CORPORATE BONDS & NOTES			
								Intesa Sanpaolo SpA			
								8.248% due 21/11/2033			
								50			
								55			
								0.11			
								Mundys SpA			
								1.875% due 12/02/2028			
								€ 200			
								197			
								0.37			
								Nexi SpA			
								2.125% due 30/04/2029			
								100			
								97			
								0.18			
								Telecom Italia SpA			
								7.875% due 31/07/2028			
								100			
								117			
								0.22			
								Total Italy			
								466			
								0.88			
								IVORY COAST			
								SOVEREIGN ISSUES			
								Ivory Coast Government International Bond			
								6.125% due 15/06/2033			
								\$ 100			
								89			
								0.17			
								7.625% due 30/01/2033			
								200			
								195			
								0.37			
								Total Ivory Coast			
								284			
								0.54			
								JAPAN			
								CORPORATE BONDS & NOTES			
								Mitsubishi UFJ Financial Group, Inc.			
								5.475% due 22/02/2031			
								200			
								202			
								0.38			
								Mizuho Financial Group, Inc.			
								3.490% due 05/09/2027			
								€ 200			
								215			
								0.41			

Schedule of Investments Diversified Income ESG Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Sumitomo Mitsui Financial Group, Inc. 2.472% due 14/01/2029	\$ 100	\$ 89	0.17	OMAN				5.750% due 30/09/2049	\$ 240	\$ 182	0.34
Sumitomo Mitsui Trust Bank Ltd. 5.500% due 09/03/2028	200	203	0.38	SOVEREIGN ISSUES				Total South Africa		282	0.53
Total Japan		709	1.34	Oman Government International Bond 6.750% due 17/01/2048	\$ 200	\$ 204	0.39	SPAIN			
KAZAKHSTAN				PANAMA				CORPORATE BONDS & NOTES			
SOVEREIGN ISSUES				CORPORATE BONDS & NOTES				Abertis Infraestructuras S.A. 3.375% due 27/11/2026	€ 100	120	0.23
Kazakhstan Government International Bond 6.500% due 21/07/2045	200	231	0.44	Carnival Corp. 4.000% due 01/08/2028	100	94	0.18	Banco Bilbao Vizcaya Argentaria S.A. 6.138% due 14/09/2028	\$ 200	204	0.38
LIBERIA				SOVEREIGN ISSUES				CaixaBank S.A. 3.750% due 07/09/2029 6.840% due 13/09/2034	€ 100 \$ 100	109 106	0.21 0.20
CORPORATE BONDS & NOTES				Panama Government International Bond 6.700% due 26/01/2036	700	681	1.29	Cellnex Finance Co. S.A. 2.000% due 15/09/2032	€ 300	277	0.52
Royal Caribbean Cruises Ltd. 4.250% due 01/07/2026	350	339	0.64	Total Panama		775	1.47	Grifols S.A. 2.250% due 15/11/2027	50	48	0.09
LUXEMBOURG				PARAGUAY				Total Spain		864	1.63
CORPORATE BONDS & NOTES				SOVEREIGN ISSUES				SRI LANKA			
Logicor Financing SARL 1.625% due 17/01/2030	€ 200	184	0.35	Paraguay Government International Bond 5.400% due 30/03/2050	100	88	0.17	SOVEREIGN ISSUES			
MEXICO				PERU				Sri Lanka Government International Bond 6.750% due 18/04/2028 ^	\$ 200	118	0.22
SOVEREIGN ISSUES				SOVEREIGN ISSUES				SUPRANATIONAL			
Mexico Government International Bond 2.750% due 27/11/2031 (c) 4.875% due 19/05/2033 5.750% due 12/10/2110 6.400% due 07/05/2054	MXN 3,251 \$ 200 175 75	150 185 145 71	0.28 0.35 0.28 0.13	Peru Government International Bond 3.000% due 15/01/2034 3.300% due 11/03/2041 6.150% due 12/08/2032	200 300 PEN 300	163 223 75	0.31 0.42 0.14	SOVEREIGN ISSUES			
Total Mexico		551	1.04	Total Peru		461	0.87	European Union 3.375% due 04/10/2039	€ 100	107	0.20
MOROCCO				PHILIPPINES				SWEDEN			
SOVEREIGN ISSUES				SOVEREIGN ISSUES				CORPORATE BONDS & NOTES			
Morocco Government International Bond 3.000% due 15/12/2032	200	161	0.30	Philippines Government International Bond 5.500% due 17/01/2048	\$ 250	254	0.48	EQT AB 0.875% due 14/05/2031	300	260	0.49
MULTINATIONAL				POLAND				SWITZERLAND			
SOVEREIGN ISSUES				SOVEREIGN ISSUES				CORPORATE BONDS & NOTES			
American Airlines, Inc. 5.750% due 20/04/2029	100	97	0.18	Republic of Poland Government International Bond 3.625% due 11/01/2034 4.875% due 04/10/2033 5.500% due 18/03/2054	€ 250 \$ 125 100	266 122 97	0.50 0.23 0.19	UBS Group AG 3.091% due 14/05/2032	\$ 250	213	0.40
NXP BV 5.350% due 01/03/2026	50	50	0.10	Total Poland		485	0.92	TURKEY			
Total Multinational		147	0.28	ROMANIA				CORPORATE BONDS & NOTES			
NETHERLANDS				SOVEREIGN ISSUES				Turkiye Varlik Fonu Yonetimi A/S 8.250% due 14/02/2029	200	204	0.39
CORPORATE BONDS & NOTES				Romania Government International Bond 1.750% due 13/07/2030 5.250% due 30/05/2032 5.625% due 22/02/2036 5.625% due 30/05/2037 6.625% due 27/09/2029	€ 100 50 100 200 75	88 52 105 207 86	0.17 0.10 0.20 0.39 0.16	UNITED KINGDOM			
AerCap Holdings NV 5.875% due 10/10/2079	200	199	0.38	Total Romania		538	1.02	CORPORATE BONDS & NOTES			
Citycon Treasury BV 1.625% due 12/03/2028	€ 100	92	0.17	SENEGAL				Atlantica Sustainable Infrastructure PLC 4.125% due 15/06/2028	250	245	0.46
Cooperatieve Rabobank UA 3.758% due 06/04/2033	\$ 300	266	0.50	SOVEREIGN ISSUES				Barclays PLC 7.437% due 02/11/2033	200	220	0.42
Digital Dutch Finco BV 1.000% due 15/01/2032	€ 200	172	0.33	Senegal Government International Bond 4.750% due 13/03/2028 5.375% due 08/06/2037	100 100	99 78	0.19 0.15	Berkeley Group PLC 2.500% due 11/08/2031	€ 100	99	0.19
Enel Finance International NV 2.250% due 12/07/2031	\$ 350	286	0.54	Total Senegal		177	0.34	British Telecommunications PLC 3.875% due 20/01/2034	€ 100	107	0.20
ING Groep NV 4.125% due 24/08/2033	€ 100	106	0.20	SERBIA				HSBC Holdings PLC 3.973% due 22/05/2030	\$ 100	93	0.18
IPD BV 7.086% due 15/06/2031	125	134	0.25	SOVEREIGN ISSUES				Land Securities Capital Markets PLC 4.875% due 15/09/2034	€ 100	126	0.24
JDE Peet's NV 2.250% due 24/09/2031	\$ 50	40	0.08	Serbia Government International Bond 1.650% due 03/03/2033	200	161	0.30	Marks & Spencer PLC 4.500% due 10/07/2027	100	123	0.23
NE Property BV 3.375% due 14/07/2027	€ 100	104	0.20	SINGAPORE				National Grid PLC 3.875% due 16/01/2029	€ 300	324	0.61
Prosus NV 3.061% due 13/07/2031	\$ 200	166	0.31	CORPORATE BONDS & NOTES				NatWest Group PLC 0.780% due 26/02/2030	400	373	0.70
Sensata Technologies BV 4.000% due 15/04/2029	300	276	0.52	Flex Ltd. 4.875% due 15/06/2029	\$ 50	48	0.09	Panama Infrastructure Receivable Purchaser PLC 0.000% due 05/04/2032 (a)	\$ 125	82	0.15
Universal Music Group NV 4.000% due 13/06/2031	€ 100	109	0.21	SOUTH AFRICA				Standard Chartered PLC 0.800% due 17/11/2029 6.301% due 09/01/2029	€ 200 \$ 50	188 51	0.35 0.10
Wabtec Transportation Netherlands BV 1.250% due 03/12/2027	50	50	0.09	SOVEREIGN ISSUES				Virgin Media Secured Finance PLC 4.125% due 15/08/2030	€ 100	105	0.20
Total Netherlands		2,000	3.78	South Africa Government International Bond 4.850% due 30/09/2029 5.650% due 27/09/2047	60 60	55 45	0.10 0.09	Vmed O2 UK Financing PLC 4.500% due 15/07/2031 5.625% due 15/04/2032	200 € 100	209 104	0.39 0.20
								Vodafone Group PLC 5.125% due 04/06/2081	\$ 300	221	0.42

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Weir Group PLC				Credit Acceptance Corp.				National Rural Utilities Cooperative Finance Corp.			
2.200% due 13/05/2026	\$ 200	\$ 188	0.36	6.625% due 15/03/2026	\$ 200	\$ 200	0.38	1.350% due 15/03/2031	\$ 200	\$ 157	0.30
		<u>2,858</u>	<u>5.40</u>	Cros, Inc.	50	46	0.09	Netflix, Inc.	300	295	0.56
				4.250% due 15/03/2029				4.875% due 15/06/2030			
SOVEREIGN ISSUES				Crown Castle, Inc.	300	248	0.47	OneMain Finance Corp.	250	234	0.44
United Kingdom Gilt				2.500% due 15/07/2031	50	45	0.09	3.500% due 15/01/2027			
4.375% due 31/07/2054	£ 100	121	0.23	3.100% due 15/11/2029				Open Text Holdings, Inc.	100	90	0.17
Total United Kingdom		<u>2,979</u>	<u>5.63</u>	CVS Health Corp.	300	276	0.52	4.125% due 15/02/2030			
				3.750% due 01/04/2030				Organon & Co.	€ 200	202	0.38
UNITED STATES				Dell International LLC	100	73	0.14	2.875% due 30/04/2028	\$ 50	47	0.09
ASSET-BACKED SECURITIES				3.375% due 15/12/2041	19	19	0.04	4.125% due 30/04/2028			
GoodLeap Sustainable Home Solutions Trust				6.020% due 15/06/2026				Pacific Gas & Electric Co.	225	234	0.44
5.520% due 22/02/2055	\$ 90	86	0.17	Edgewell Personal Care Co.	50	49	0.09	6.700% due 01/04/2053			
Home Equity Mortgage Loan Asset-Backed Trust				5.500% due 01/06/2028				Panther Escrow Issuer LLC	75	76	0.14
5.760% due 25/08/2036	12	12	0.02	Elanco Animal Health, Inc.	200	203	0.38	7.125% due 01/06/2031			
Option One Mortgage Loan Trust				6.650% due 28/08/2028				Park Intermediate Holdings LLC	100	94	0.18
5.960% due 25/07/2036	252	<u>144</u>	<u>0.27</u>	Embecta Corp.	200	165	0.31	4.875% due 15/05/2029			
		<u>242</u>	<u>0.46</u>	5.000% due 15/02/2030				PennyMac Financial Services, Inc.	100	103	0.20
				Equinix, Inc.	150	126	0.24	7.875% due 15/12/2029			
CORPORATE BONDS & NOTES				2.500% due 15/05/2031				PNC Financial Services Group, Inc.	300	297	0.56
AES Corp.				Ford Motor Co.	275	227	0.43	2.200% due 01/11/2024			
2.450% due 15/01/2031	250	206	0.39	3.250% due 12/02/2032				Post Holdings, Inc.	150	145	0.27
5.450% due 01/06/2028	150	150	0.28	Fortress Intermediate, Inc.	50	51	0.10	5.500% due 15/12/2029			
Albertsons Cos., Inc.				7.500% due 01/06/2031				Quanta Services, Inc.	200	163	0.31
3.500% due 15/03/2029	100	90	0.17	Freedom Mortgage Holdings LLC	100	97	0.18	2.350% due 15/01/2032			
Ally Financial, Inc.				9.125% due 15/05/2031				Radian Group, Inc.	100	101	0.19
8.000% due 01/11/2031	140	155	0.29	Frontier Communications Holdings LLC	73	75	0.14	6.200% due 15/05/2029			
American Tower Corp.				8.750% due 15/05/2030				Reworld Holding Corp.	200	183	0.35
2.900% due 15/01/2030	50	44	0.08	Global Medical Response, Inc.	25	25	0.05	4.875% due 01/12/2029			
2.950% due 15/01/2051	200	125	0.24	10.000% due 31/10/2028				Ritchie Bros Holdings, Inc.	50	52	0.10
Amgen, Inc.				Goldman Sachs Group, Inc.	100	85	0.16	7.750% due 15/03/2031			
3.000% due 22/02/2029	250	230	0.44	3.102% due 24/02/2033	25	25	0.05	Rivian Holdings LLC	100	101	0.19
AT&T, Inc.				5.727% due 25/04/2030				11.310% due 15/10/2026			
4.300% due 15/02/2030	300	288	0.55	Gray Television, Inc.	50	28	0.05	Rocket Mortgage LLC	200	169	0.32
Avantor Funding, Inc.				5.375% due 15/11/2031				4.000% due 15/10/2033			
3.875% due 01/11/2029	200	182	0.34	Haleon U.S. Capital LLC	350	325	0.62	San Diego Gas & Electric Co.	75	75	0.14
Aviation Capital Group LLC				3.375% due 24/03/2029				4.950% due 15/08/2028			
5.500% due 15/12/2024	50	50	0.09	HAT Holdings LLC	50	47	0.09	Santander Holdings USA, Inc.	200	199	0.38
Axalta Coating Systems LLC				3.375% due 15/06/2026	100	104	0.20	5.807% due 09/09/2026			
3.375% due 15/02/2029	200	179	0.34	8.000% due 15/06/2027				SBA Communications Corp.	75	67	0.13
Ball Corp.				HCA, Inc.	350	332	0.63	3.125% due 01/02/2029			
2.875% due 15/08/2030	400	340	0.64	4.125% due 15/06/2029				Scripps Escrow, Inc.	25	17	0.03
Bank of America Corp.				Hilton Domestic Operating Co., Inc.	200	173	0.33	3.875% due 15/01/2029			
6.204% due 10/11/2028	400	412	0.78	3.625% due 15/02/2032				Sirius XM Radio, Inc.	150	123	0.23
Bank of New York Mellon Corp.				Hilton Grand Vacations Borrower Escrow LLC	200	177	0.33	3.875% due 01/09/2031			
4.706% due 01/02/2034	200	191	0.36	4.875% due 01/07/2031				SLM Corp.	150	140	0.26
Beacon Roofing Supply, Inc.				Host Hotels & Resorts LP	250	209	0.40	3.125% due 02/11/2026			
4.500% due 15/11/2026	200	195	0.37	2.900% due 15/12/2031				Solar Star Funding LLC	260	254	0.48
Block, Inc.				Ingevity Corp.	50	45	0.09	5.375% due 30/06/2035			
6.500% due 15/05/2032	125	127	0.24	3.875% due 01/11/2028				Southern California Edison Co.	500	420	0.79
Boise Cascade Co.				Intercontinental Exchange, Inc.	300	283	0.54	2.500% due 01/06/2031			
4.875% due 01/07/2030	250	232	0.44	3.625% due 01/09/2028				Sprint Capital Corp.	400	482	0.91
Brandywine Operating Partnership LP				IQVIA, Inc.	€ 250	250	0.47	8.750% due 15/03/2032			
8.875% due 12/04/2029	60	63	0.12	2.250% due 15/01/2028				Standard Industries, Inc.	200	181	0.34
Builders FirstSource, Inc.				JPMorgan Chase & Co.	\$ 600	507	0.97	4.375% due 15/07/2030			
4.250% due 01/02/2032	200	177	0.34	2.580% due 22/04/2032				Starwood Property Trust, Inc.	50	51	0.10
Cable One, Inc.				Kilroy Realty LP	200	147	0.28	7.250% due 01/04/2029			
4.000% due 15/11/2030	100	75	0.14	2.650% due 15/11/2033				TEGNA, Inc.	75	66	0.13
CCO Holdings LLC				Kraft Heinz Foods Co.	50	47	0.09	5.000% due 15/09/2029			
4.500% due 01/05/2032	75	60	0.11	3.750% due 01/04/2030	100	107	0.20	4.625% due 15/06/2028			
Charter Communications Operating LLC				6.500% due 09/02/2040				Tenet Healthcare Corp.	200	190	0.36
3.850% due 01/04/2061	100	58	0.11	Lamb Weston Holdings, Inc.	200	179	0.34	4.625% due 15/06/2028			
3.950% due 30/06/2062	200	119	0.23	4.375% due 31/01/2032				TerraForm Power Operating LLC	200	191	0.36
Chobani LLC				Level 3 Financing, Inc.	50	26	0.05	5.000% due 31/01/2028			
4.625% due 15/11/2028	300	284	0.54	3.875% due 15/10/2030	6	6	0.01	Topaz Solar Farms LLC	188	182	0.34
Citigroup, Inc.				11.000% due 15/11/2029				5.750% due 30/09/2039			
5.449% due 11/06/2035	75	74	0.14	LPL Holdings, Inc.	50	47	0.09	TopBuild Corp.	250	225	0.43
Clearway Energy Operating LLC				4.000% due 15/03/2029				3.625% due 15/03/2029			
3.750% due 15/02/2031	275	240	0.45	Marvell Technology, Inc.	50	49	0.09	Travel + Leisure Co.	250	228	0.43
Comcast Corp.				4.875% due 22/06/2028				4.625% due 01/03/2030			
4.650% due 15/02/2033	100	97	0.18	Moody's Corp.	250	203	0.38	Twilio, Inc.	200	180	0.34
Community Health Systems, Inc.				2.000% due 19/08/2031				3.625% due 15/03/2029			
4.750% due 15/02/2031	50	39	0.07	Morgan Stanley	330	329	0.62	Uber Technologies, Inc.	200	191	0.36
Coty, Inc.				5.123% due 01/02/2029				4.500% due 15/08/2029			
5.000% due 15/04/2026	157	155	0.29	MSCI, Inc.	50	45	0.09	UKG, Inc.	125	127	0.24
				3.625% due 01/09/2030				6.875% due 01/02/2031			

Schedule of Investments Diversified Income ESG Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
United Airlines Pass-Through Trust 5.875% due 15/04/2029	\$ 55	\$ 55	0.10	U.S. GOVERNMENT AGENCIES				UZBEKISTAN			
United Rentals North America, Inc. 3.875% due 15/02/2031	200	179	0.34	Uniform Mortgage-Backed Security 4.500% due 01/09/2053	\$ 99	\$ 94	0.18	SOVEREIGN ISSUES			
Verizon Communications, Inc. 1.500% due 18/09/2030	50	41	0.08	5.000% due 01/04/2053 - 01/10/2053	1,704	1,648	3.12	Republic of Uzbekistan International Bond 5.375% due 29/05/2027	€ 100	\$ 107	0.20
2.850% due 03/09/2041	100	70	0.13	5.500% due 01/11/2052 - 01/12/2053	759	749	1.42	SHORT-TERM INSTRUMENTS			
VMware LLC 2.200% due 15/08/2031	200	163	0.31	6.000% due 01/10/2053	99	100	0.19	U.S. TREASURY BILLS			
4.500% due 15/05/2025	50	50	0.09	6.500% due 01/02/2054	288	293	0.55	5.396% due 29/08/2024 (a)(b)(h)	\$ 800	793	1.50
Walgreens Boots Alliance, Inc. 2.125% due 20/11/2026	€ 100	101	0.19	Uniform Mortgage-Backed Security, TBA 4.500% due 01/08/2054	200	189	0.36	Total Short-Term Instruments		793	1.50
Wells Fargo & Co. 4.540% due 15/08/2026	\$ 100	99	0.19	5.500% due 01/08/2054	1,500	1,479	2.80	Total Transferable Securities		\$ 51,239	96.94
Wisconsin Power & Light Co. 4.950% due 01/04/2033	200	194	0.37	6.000% due 01/08/2054	1,000	1,002	1.89				
WMG Acquisition Corp. 2.250% due 15/08/2031	€ 400	375	0.71	6.500% due 01/08/2054	2,000	2,035	3.85				
Yum! Brands, Inc. 4.625% due 31/01/2032	\$ 100	92	0.17			7,589	14.36				
ZF North America Capital, Inc. 7.125% due 14/04/2030	200	207	0.39	U.S. TREASURY OBLIGATIONS				INVESTMENT FUNDS			
		18,295	34.62	U.S. Treasury Bonds				COLLECTIVE INVESTMENT SCHEMES			
NON-AGENCY MORTGAGE-BACKED SECURITIES				3.875% due 15/05/2043	500	451	0.85	PIMCO Funds: Global			
Downey Savings & Loan Association Mortgage Loan Trust 6.293% due 19/09/2044	26	23	0.04	4.000% due 15/11/2042	175	162	0.31	Investors Series plc - Emerging Markets Bond ESG Fund (e)	303,571	3,464	6.55
						613	1.16	PIMCO Funds: Global			
				Total United States		26,762	50.64	Investors Series plc - Global Investment Grade Credit ESG Fund (e)	145,292	1,559	2.95
				URUGUAY				Total Investment Funds		\$ 5,023	9.50
				SOVEREIGN ISSUES							
				Uruguay Government International Bond 5.100% due 18/06/2050	300	283	0.54				

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
SSB	2.600%	28/06/2024	01/07/2024	\$ 402,000	U.S. Treasury Notes 4.125% due 31/07/2028	\$ (410)	\$ 402	\$ 402	0.76
Total Repurchase Agreements						\$ (410)	\$ 402	\$ 402	0.76

⁽¹⁾ Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Canada Government 10-Year Bond September Futures	Long	09/2024	4	\$ 3	0.01
Euro-Bobl September Futures	Short	09/2024	13	(16)	(0.03)
Euro-BTP Italy Government Bond September Futures	Long	09/2024	4	(6)	(0.01)
Euro-Bund 10-Year Bond September Futures	Short	09/2024	5	0	0.00
Euro-Schatz September Futures	Long	09/2024	21	10	0.02
U.S. Treasury 10-Year Note September Futures	Short	09/2024	7	(6)	(0.01)
U.S. Treasury 10-Year Ultra September Futures	Short	09/2024	18	(15)	(0.03)
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2024	7	4	0.01
United Kingdom Long Gilt September Futures	Short	09/2024	3	(1)	(0.01)
				\$ (27)	(0.05)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (27)	(0.05)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Cellnex Telecom S.A.	5.000%	20/12/2030	€ 100	\$ 21	0.04

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-42 5-Year Index	5.000%	20/06/2029	\$ 700	\$ (4)	(0.01)

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	3.750%	18/09/2034	£ 100	\$ (2)	0.00
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	3.750	18/09/2054	30	(2)	0.00
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.000	18/09/2029	1,100	(11)	(0.02)
Receive ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.250	18/09/2026	200	1	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	15/06/2032	¥ 10,000	2	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.850	20/09/2033	70,000	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	\$ 1,900	55	0.10
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2031	2,100	(18)	(0.03)
Pay ⁽³⁾	1-Day USD-SOFR Compounded-OIS	4.000	18/12/2026	3,800	(29)	(0.05)
Pay	1-Year BRL-CDI	10.284	04/01/2027	BRL 2,400	(12)	(0.02)
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/12/2025	CAD 400	1	0.00
Pay ⁽³⁾	6-Month AUD-BBR-BBSW	4.750	20/12/2033	AUD 1,000	12	0.02
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.500	18/09/2054	€ 300	14	0.02
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.750	18/09/2034	700	(15)	(0.03)
					\$ (4)	(0.01)
Total Centrally Cleared Financial Derivative Instruments					\$ 13	0.02

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

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

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

WRITTEN OPTIONS**INTEREST RATE SWAPPTIONS**

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
GLM	Call - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.689%	15/07/2024	100	\$ 0	\$ 0	0.00
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.139	15/07/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.628	18/07/2024	100	(1)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	24/07/2024	100	(1)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.844	03/07/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.978	18/07/2024	100	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.998	24/07/2024	100	0	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.194	03/07/2024	100	0	0	0.00
							\$ (3)	\$ (2)	0.00

- (1) Notional Amount represents the number of contracts.

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

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Brazil Government International Bond	1.000%	20/06/2028	\$ 300	\$ (17)	\$ 13	\$ (4)	(0.01)
BRC	Turkey Government International Bond	1.000	20/12/2027	100	(17)	13	(4)	(0.01)
GST	Indonesia Government International Bond	1.000	20/06/2029	350	4	(1)	3	0.01
MYC	Turkey Government International Bond	1.000	20/06/2028	200	(35)	26	(9)	(0.02)
					\$ (65)	\$ 51	\$ (14)	(0.03)

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

Schedule of Investments Diversified Income ESG Fund (Cont.)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 8,409	\$ 9,129	\$ 117	\$ 0	\$ 117	0.22
BRC	07/2024	174	187	0	0	0	0.00
	08/2024	\$ 189	TRY 6,551	1	0	1	0.00
	09/2024	MXN 7,186	\$ 384	0	(5)	(5)	(0.01)
CBK	07/2024	PEN 111	30	1	0	1	0.00
	08/2024	£ 8	10	0	0	0	0.00
	09/2024	PEN 231	62	2	0	2	0.01
GLM	07/2024	€ 99	107	1	0	1	0.00
MBC	07/2024	CAD 12	9	0	0	0	0.00
	07/2024	€ 357	389	6	0	6	0.01
	07/2024	£ 749	954	7	0	7	0.02
	07/2024	\$ 948	£ 749	0	(1)	(1)	0.00
	08/2024	£ 749	\$ 948	1	0	1	0.00
MYI	07/2024	€ 248	265	0	0	0	0.00
	07/2024	\$ 37	€ 34	0	0	0	0.00
SCX	07/2024	9,936	9,272	3	(2)	1	0.00
	07/2024	0	MXN 8	0	0	0	0.00
	08/2024	€ 9,110	\$ 9,775	0	(3)	(3)	(0.01)
				\$ 139	\$ (11)	\$ 128	0.24

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 45	\$ 48	\$ 0	\$ 0	\$ 0	0.00
	07/2024	\$ 15,380	€ 14,166	0	(198)	(198)	(0.37)
BRC	07/2024	€ 189	\$ 202	0	0	0	0.00
	07/2024	\$ 14,236	€ 13,147	0	(146)	(146)	(0.28)
CBK	07/2024	€ 58	\$ 62	0	0	0	0.00
	07/2024	\$ 9	€ 8	0	0	0	0.00
GLM	07/2024	€ 7	\$ 8	0	0	0	0.00
MBC	07/2024	13,216	14,132	0	(32)	(32)	(0.06)
	08/2024	\$ 14,115	€ 13,181	33	0	33	0.06
MYI	07/2024	€ 20	\$ 22	0	0	0	0.00
	08/2024	34	37	0	0	0	0.00
SCX	07/2024	13,187	14,129	0	(5)	(5)	(0.01)
	07/2024	\$ 13,301	€ 12,259	0	(163)	(163)	(0.31)
	08/2024	14,150	13,187	5	0	5	0.01
SSB	07/2024	€ 12,775	\$ 13,687	0	(5)	(5)	(0.01)
	08/2024	\$ 13,707	€ 12,775	5	0	5	0.01
UAG	07/2024	€ 83	\$ 90	1	0	1	0.00
				\$ 44	\$ (549)	\$ (505)	(0.96)

As at 30 June 2024, the Institutional GBP (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
CBK	07/2024	£ 71	\$ 89	\$ 1	\$ 0	\$ 1	0.00
	07/2024	\$ 83	£ 65	0	0	0	0.00
	08/2024	89	71	0	0	0	0.00
MBC	07/2024	£ 70	\$ 88	0	0	0	0.00
	07/2024	\$ 89	£ 70	0	(1)	(1)	0.00
	08/2024	88	70	0	0	0	0.00
SCX	07/2024	89	70	0	(1)	(1)	0.00
				\$ 1	\$ (2)	\$ (1)	0.00

Total OTC Financial Derivative Instruments

\$ (394) (0.75)

Total Investments

\$ 56,256 106.42

Other Current Assets & Liabilities

\$ (3,394) (6.42)

Net Assets

\$ 52,862 100.00

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

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

^ Security is in default.

(a) Zero coupon security.

(b) Coupon represents a yield to maturity.

(c) Principal amount of security is adjusted for inflation.

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

(e) Affiliated to the Fund.

(f) Contingent convertible security.

(g) Restricted Securities (31 December 2023: 0.29%):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Altice France S.A.	11.500%	01/02/2027	20/12/2023	\$ 160	\$ 132	0.25

(h) Security with an aggregate fair value of \$162 (31 December 2023: \$Nil) and cash of \$200 (31 December 2023: \$Nil) have been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Cash of \$398 (31 December 2023: \$367) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 51,216	\$ 23	\$ 51,239
Investment Funds	5,023	0	0	5,023
Repurchase Agreements	0	402	0	402
Financial Derivative Instruments ⁽³⁾	(10)	(398)	0	(408)
Totals	\$ 5,013	\$ 51,220	\$ 23	\$ 56,256

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 51,082	\$ 24	\$ 51,106
Investment Funds	5,470	0	0	5,470
Repurchase Agreements	0	3,000	0	3,000
Financial Derivative Instruments ⁽³⁾	19	96	0	115
Securities Sold Short	0	(970)	0	(970)
Totals	\$ 5,489	\$ 53,208	\$ 24	\$ 58,721

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

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

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

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
BOA	\$ (85)	\$ 0	\$ (85)	\$ (9)	\$ 0	\$ (9)
BRC	(154)	172	18	10	0	10
CBK	4	0	4	(2)	0	(2)
GLM	(1)	0	(1)	N/A	N/A	N/A
GST	3	0	3	5	0	5
MBC	13	0	13	36	0	36
MYC	(9)	0	(9)	(12)	0	(12)
MYI	0	(7)	(7)	80	0	80
SCX	(166)	190	24	4	0	4
SSB	N/A	N/A	N/A	1	0	1
UAG	1	0	1	55	0	55

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	56.54	54.77
Transferable securities dealt in on another regulated market*	39.39	34.03
Other transferable securities	1.01	N/A
Investment funds	9.50	9.50
Repurchase agreements	0.76	5.21
Financial derivative instruments dealt in on a regulated market	(0.05)	(0.21)
Centrally cleared financial derivative instruments	0.02	0.11
OTC financial derivative instruments	(0.75)	0.29
Securities sold short	N/A	(1.69)

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Argentina	0.56	0.53
Australia	0.26	N/A
Bermuda	0.40	0.37
Brazil	0.85	0.81
Canada	0.95	0.64
Cayman Islands	0.62	0.56
Chile	0.60	0.40
Colombia	0.84	0.96
Costa Rica	0.26	0.24
Czech Republic	0.20	N/A
Denmark	0.63	0.59
Dominican Republic	0.53	0.49
Ecuador	0.53	0.43
Egypt	0.64	0.50
El Salvador	0.21	0.20
France	2.53	3.30
Germany	1.88	1.10
Ghana	0.34	0.27
Hong Kong	N/A	0.37
Hungary	0.96	0.67
India	0.69	0.46
Indonesia	0.91	0.88
Ireland	3.54	1.00
Italy	0.88	1.00
Ivory Coast	0.54	0.16
Japan	1.34	1.80
Kazakhstan	0.44	0.40
Liberia	0.64	0.59
Luxembourg	0.35	0.64
Mexico	1.04	0.61
Morocco	0.30	0.29
Multinational	0.28	1.11
Netherlands	3.78	3.43
Oman	0.39	0.36
Panama	1.47	1.37
Paraguay	0.17	0.15
Peru	0.87	0.70
Philippines	0.48	0.46
Poland	0.92	0.22
Romania	1.02	0.70
Senegal	0.34	0.18
Serbia	0.30	0.28
Singapore	0.09	0.09
South Africa	0.53	0.60
Spain	1.63	1.98
Sri Lanka	0.22	0.18
Supranational	0.20	N/A
Sweden	0.49	0.46
Switzerland	0.40	0.37
Turkey	0.39	N/A
United Kingdom	5.63	4.82
United States	50.64	50.16
Uruguay	0.54	0.52
Uzbekistan	0.20	N/A
Short-Term Instruments	1.50	0.40
Investment Funds	9.50	9.50
Repurchase Agreements	0.76	5.21
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.05)	(0.21)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.04	0.01
Credit Default Swaps on Credit Indices — Sell Protection	(0.01)	N/A
Interest Rate Swaps	(0.01)	0.10
OTC Financial Derivative Instruments		
Written Options		
Interest Rate Swaptions	0.00	N/A
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.03)	(0.04)
Forward Foreign Currency Contracts	0.24	(0.08)
Hedged Forward Foreign Currency Contracts	(0.96)	0.41
Securities Sold Short	N/A	(1.69)
Other Current Assets & Liabilities	(6.42)	(2.01)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES											
LOAN PARTICIPATIONS AND ASSIGNMENTS											
American Airlines, Inc. 10.336% due 20/04/2028	\$ 720	\$ 745	0.02	Athene Global Funding 4.823% due 23/02/2027	€ 5,200	\$ 5,582	0.16	3.035% due 28/05/2032	\$ 800	\$ 672	0.02
BCP Modular Services Holdings Ltd. 7.897% due 15/12/2028	€ 4,900	5,231	0.15	Aviation Capital Group LLC 3.500% due 01/11/2027	\$ 3,600	3,372	0.10	3.742% due 07/01/2033	1,200	988	0.03
Caesars Entertainment, Inc. 8.097% due 06/02/2031	\$ 4,300	4,309	0.12	5.500% due 15/12/2024	200	200	0.01	Digital Dutch Finco BV 1.500% due 15/03/2030	€ 1,100	1,032	0.03
Carnival Corp. 8.094% due 08/08/2027	2,213	2,227	0.06	Avolon Holdings Funding Ltd. 5.268% due 18/11/2027	4,290	3,861	0.11	DVI Deutsche Vermoegens- & Immobilienverwaltungs GmbH 2.500% due 25/01/2027	3,500	3,467	0.10
Charter Communications Operating LLC 7.052% due 01/02/2027	185	185	0.01	Balder Finland Oyj 1.000% due 18/01/2027 (l)	€ 1,800	1,755	0.05	EQT AB 2.375% due 06/04/2028	1,200	1,213	0.03
Delos Aircraft DAC 7.052% due 31/10/2027	1,840	1,852	0.05	Banca Monte dei Paschi di Siena SpA 6.750% due 02/03/2026	6,500	7,045	0.20	Equinix, Inc. 0.250% due 15/03/2027	1,500	1,472	0.04
Hertz Corp. 8.859% due 30/06/2028	2,772	2,514	0.07	Banco Santander S.A. 4.375% due 14/01/2026 (h)(j)	3,200	3,291	0.09	3.900% due 15/04/2032	\$ 300	273	0.01
Hilton Domestic Operating Co., Inc. 7.089% - 7.095% due 08/11/2030	4,774	4,784	0.14	Bank of America Corp. 2.687% due 22/04/2032	\$ 200	169	0.00	Everglades Re Ltd. 15.855% due 13/05/2031	450	448	0.01
IRB Holding Corp. 8.179% due 15/12/2027	1,799	1,801	0.05	4.300% due 28/01/2025 (h)	3,600	3,540	0.10	16.855% due 13/05/2031	450	448	0.01
LifePoint Health, Inc. 9.329% due 17/05/2031	2,300	2,306	0.07	Bank of Ireland Group PLC 7.500% due 19/05/2025 (h)(j)	€ 3,700	4,036	0.12	18.105% due 13/05/2031	450	449	0.01
10.056% due 16/11/2028	4,190	4,218	0.12	Barclays PLC 2.645% due 24/06/2031	\$ 900	765	0.02	Fairfax Financial Holdings Ltd. 4.625% due 29/04/2030	2,500	2,385	0.07
Modena Buyer LLC TBD% due 18/04/2031	3,100	3,030	0.09	3.330% due 24/11/2042	3,600	2,587	0.07	Federation des Caisses Desjardins du Quebec 5.874% due 30/11/2026	€ 1,700	2,156	0.06
MPH Acquisition Holdings LLC 9.859% due 01/09/2028	4,376	3,654	0.10	4.337% due 10/01/2028	300	289	0.01	Ford Motor Credit Co. LLC 2.330% due 25/11/2025	€ 200	210	0.01
Nouryon Finance BV 7.215% due 03/04/2028	€ 5,476	5,851	0.17	4.972% due 16/05/2029	300	294	0.01	2.700% due 10/08/2026	\$ 3,900	3,664	0.10
Telekom Srbija TBD% due 11/06/2029	7,500	8,001	0.23	5.304% due 09/08/2026	2,500	2,484	0.07	2.900% due 16/02/2028	1,800	1,629	0.05
United Airlines, Inc. TBD% due 21/04/2028	\$ 0	0	0.00	5.501% due 09/08/2028	600	599	0.02	3.250% due 15/09/2025	€ 100	106	0.00
		50,708	1.45	6.375% due 15/12/2025 (h)(j)	€ 1,700	2,094	0.06	4.535% due 06/03/2025	€ 200	251	0.01
				7.125% due 15/06/2025 (h)(j)	900	1,129	0.03	5.800% due 05/03/2027	\$ 4,600	4,602	0.13
				7.385% due 02/11/2028	\$ 2,500	2,635	0.08	G City Europe Ltd. 4.250% due 11/09/2025	€ 1,200	1,242	0.04
				7.437% due 02/11/2033	2,700	2,971	0.08	Globalworth Real Estate Investments Ltd. 6.250% due 31/03/2029	1,587	1,643	0.05
				Bayou Re Ltd. 23.855% due 30/04/2031	600	591	0.02	6.250% due 31/03/2030	978	981	0.03
				Bevco Lux SARL 1.000% due 16/01/2030	€ 4,400	4,021	0.11	Goldman Sachs Group, Inc. 1.875% due 16/12/2030	€ 2,500	2,610	0.07
				BGC Group, Inc. 4.375% due 15/12/2025	\$ 1,100	1,071	0.03	2.615% due 22/04/2032	\$ 200	168	0.00
				Blue Owl Capital Corp. 2.875% due 11/06/2028	1,900	1,681	0.05	3.615% due 15/03/2028	2,000	1,913	0.05
				Blue Owl Finance LLC 3.125% due 10/06/2031	4,500	3,752	0.11	3.691% due 05/06/2028	300	287	0.01
				6.250% due 18/04/2034	1,500	1,505	0.04	5.727% due 25/04/2030	700	713	0.02
				BNP Paribas S.A. 1.904% due 30/09/2028	7,800	6,969	0.20	5.798% due 10/08/2026	4,200	4,203	0.12
				2.125% due 23/01/2027	€ 2,400	2,504	0.07	Goodman Australia Finance Pty. Ltd. 4.250% due 03/05/2030	€ 1,300	1,410	0.04
				BPCE S.A. 2.125% due 13/10/2046 (j)	3,800	3,328	0.09	HSBC Holdings PLC 1.750% due 24/07/2027	€ 3,200	3,761	0.11
				6.612% due 19/10/2027	\$ 3,550	3,606	0.10	2.357% due 18/08/2031	\$ 2,200	1,839	0.05
				Brown & Brown, Inc. 4.200% due 15/09/2024	7,500	7,469	0.21	2.804% due 24/05/2032	800	670	0.02
				Cape Lookout Re Ltd. 13.355% due 05/04/2027	3,500	3,466	0.10	2.871% due 22/11/2032	5,000	4,160	0.12
				CapitaLand Ascendas REIT 0.750% due 23/06/2028	€ 3,200	3,003	0.09	3.973% due 22/05/2030	4,700	4,395	0.13
				CBRE Global Investors Open-Ended Funds S.C.A. SICAV-SIF-Pan European Core Fund 0.500% due 27/01/2028	2,000	1,891	0.05	4.583% due 19/06/2029	4,170	4,032	0.12
				0.900% due 12/10/2029	2,300	2,086	0.06	4.750% due 04/07/2029 (h)(j)	€ 2,200	2,213	0.06
				Constellation Insurance, Inc. 6.800% due 24/01/2030	\$ 3,500	3,425	0.10	5.210% due 11/08/2028	\$ 2,600	2,584	0.07
				Cooperatieve Rabobank UA 4.375% due 29/06/2027 (h)(j)	€ 1,800	1,836	0.05	6.375% due 30/03/2025 (h)(j)	500	499	0.01
				5.500% due 05/10/2026	\$ 3,000	3,021	0.09	ING Groep NV 5.550% due 19/03/2035	7,000	6,914	0.20
				Coventry Building Society 2.625% due 07/12/2026	€ 1,100	1,156	0.03	5.750% due 16/11/2026 (h)(j)	900	866	0.02
				Credit Suisse AG AT1 Claim 2.125% due 19/11/2025	€ 3,100	3,196	0.09	Intesa Sanpaolo SpA 0.750% due 16/03/2028	€ 3,100	2,991	0.09
				Cromwell Ereit Lux Finco SARL 3.100% due 15/11/2029	\$ 250	223	0.01	3.250% due 23/09/2024	\$ 5,800	5,764	0.16
				Crown Castle, Inc. 3.800% due 15/02/2028	2,250	2,133	0.06	4.000% due 23/09/2029	400	369	0.01
				CTP NV 0.625% due 27/09/2026	€ 1,800	1,796	0.05	5.148% due 10/06/2030	€ 1,400	1,636	0.05
				1.250% due 21/06/2029	5,100	4,749	0.14	JAB Holdings BV 2.200% due 23/11/2030	\$ 1,638	1,320	0.04
				1.500% due 27/09/2031	1,700	1,493	0.04	JPMorgan Chase & Co. 2.595% due 24/02/2026	6,400	6,274	0.18
				Deutsche Bank AG 1.375% due 17/02/2032	4,600	4,114	0.12	4.005% due 23/04/2029	4,500	4,304	0.12
				1.625% due 20/01/2027	1,900	1,928	0.06	JPMorgan Chase Bank N.A. 5.110% due 08/12/2026	2,100	2,100	0.06
				2.625% due 16/12/2024	€ 1,200	1,496	0.04	Kennedy-Wilson, Inc. 4.750% due 01/02/2030	3,000	2,493	0.07
								Kizuna RE Pte Ltd. 8.105% due 09/04/2029	602	607	0.02
								Lazard Group LLC 4.375% due 11/03/2029	15,300	14,650	0.42
								Legal & General Group PLC 5.625% due 24/03/2031 (h)(j)	€ 800	902	0.03
								LFS Topco LLC 5.875% due 15/10/2026	\$ 1,500	1,385	0.04
								Lloyds Banking Group PLC 4.375% due 22/03/2028	900	872	0.02

Schedule of Investments Dynamic Bond Fund (cont.)

DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS	DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS	DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS
4.947% due 27/06/2025 (h)(j)	€ 1,100	\$ 1,164	0.03	Torrey Pines Re Ltd.				3.700% due 01/04/2028	\$ 152	\$ 145	0.00
4.976% due 11/08/2033	\$ 2,900	2,772	0.08	11.355% due 07/06/2032	\$ 800	\$ 804	0.02	American Airlines, Inc.			
Logicor Financing SARL				12.605% due 07/06/2032	400	401	0.01	5.500% due 20/04/2026	867	860	0.03
0.625% due 17/11/2025	€ 300	306	0.01	14.355% due 05/06/2031	400	402	0.01	5.750% due 20/04/2029	3,900	3,798	0.11
1.500% due 13/07/2026	2,300	2,326	0.07	TP ICAP Finance PLC				Bayer U.S. Finance LLC			
1.625% due 17/01/2030	900	830	0.02	2.625% due 18/11/2028	€ 1,200	1,301	0.04	6.125% due 21/11/2026	800	809	0.02
2.000% due 17/01/2034	1,000	850	0.02	5.250% due 29/05/2026	3,500	4,372	0.12	Becton Dickinson Euro Finance SARL			
2.750% due 15/01/2030	€ 900	954	0.03	UBS AG				1.336% due 13/08/2041	€ 3,100	2,197	0.06
Longleaf Pine Re Ltd.				0.250% due 01/09/2028	€ 3,700	3,473	0.10	Boeing Co.			
22.855% due 27/05/2031	\$ 900	894	0.03	7.500% due 15/02/2028	\$ 300	321	0.01	2.750% due 01/02/2026	\$ 5,100	4,849	0.14
Mizuho Financial Group, Inc.				UBS Group AG				6.298% due 01/05/2029	2,000	2,029	0.06
0.470% due 06/09/2029	€ 3,000	2,826	0.08	3.091% due 14/05/2032	950	811	0.02	British Airways Pass-Through Trust			
2.564% due 13/09/2031	\$ 1,600	1,303	0.04	3.869% due 12/01/2029	4,750	4,485	0.13	2.900% due 15/09/2036	1,431	1,239	0.04
Morgan Stanley				4.194% due 01/04/2031	2,100	1,961	0.06	4.250% due 15/05/2034	626	588	0.02
0.000% due 02/04/2032 (k)	3,600	2,284	0.07	4.375% due 10/02/2031 (h)(j)	1,300	1,057	0.03	Broadcom, Inc.			
Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal				5.699% due 08/02/2035	600	600	0.02	3.137% due 15/11/2035	4	3	0.00
0.625% due 21/06/2027	€ 1,200	1,165	0.03	6.442% due 11/08/2028	4,750	4,872	0.14	4.926% due 15/05/2037	4	4	0.00
2.125% due 21/06/2052	3,400	2,892	0.08	7.750% due 01/03/2029	€ 400	485	0.01	Carnival Holdings Bermuda Ltd.			
National Australia Bank Ltd.				UniCredit SpA				10.375% due 01/05/2028	2,500	2,708	0.08
3.146% due 05/02/2031	3,200	3,420	0.10	2.569% due 22/09/2026	\$ 350	336	0.01	CCO Holdings LLC			
National Bank of Canada				VICI Properties LP				5.000% due 01/02/2028	1,550	1,450	0.04
3.500% due 25/04/2028	1,800	1,945	0.06	3.500% due 15/02/2025	1,700	1,678	0.05	Charter Communications Operating LLC			
Nationwide Building Society				3.750% due 15/02/2027	3,300	3,137	0.09	3.500% due 01/06/2041	2,000	1,345	0.04
3.960% due 18/07/2030	\$ 900	833	0.02	4.125% due 15/08/2030	2,500	2,276	0.07	3.900% due 01/06/2052	1,900	1,193	0.03
4.302% due 08/03/2029	6,800	6,513	0.19	4.750% due 15/02/2028	2,300	2,248	0.06	6.384% due 23/10/2035	875	854	0.02
5.875% due 20/12/2024 (h)(j)	€ 1,600	2,013	0.06	Virgin Money UK PLC				6.484% due 23/10/2045	1,100	1,006	0.03
NatWest Group PLC				3.375% due 24/04/2026	€ 200	248	0.01	6.834% due 23/10/2055	150	142	0.00
4.892% due 18/05/2029	\$ 1,700	1,663	0.05	4.000% due 18/03/2028	€ 1,600	1,718	0.05	Cloud Software Group, Inc.			
5.125% due 12/05/2027 (h)(j)	€ 200	235	0.01	Volkswagen Financial Services NV				6.500% due 31/03/2029	3,800	3,652	0.11
Nissan Motor Acceptance Co. LLC				0.875% due 20/02/2025	€ 3,200	3,938	0.11	Constellation Oil Services Holding S.A.			
1.850% due 16/09/2026	\$ 1,600	1,465	0.04	Volkswagen Leasing GmbH				13.500% due 30/06/2025	259	263	0.01
2.000% due 09/03/2026	1,400	1,311	0.04	3.625% due 11/10/2026	€ 1,700	1,821	0.05	Constellation Oil Services Holding S.A. (3.000% Cash or 4.000% PIK)			
2.450% due 15/09/2028	700	608	0.02	3.875% due 11/10/2028	2,300	2,476	0.07	3.000% due 31/12/2026 (c)	936	770	0.02
Nuveen Finance LLC				Wells Fargo & Co.				Coty, Inc.			
4.125% due 01/11/2024	500	497	0.01	3.000% due 22/04/2026	\$ 2,100	2,014	0.06	3.875% due 15/04/2026	€ 4,200	4,482	0.13
Panama Infrastructure Receivable Purchaser PLC				3.526% due 24/03/2028	2,600	2,480	0.07	4.750% due 15/01/2029	\$ 2,000	1,902	0.05
0.000% due 05/04/2032 (e)	6,500	4,249	0.12	6.303% due 23/10/2029	6,100	6,331	0.18	DISH DBS Corp.			
Polestar Re Ltd.				Wells Fargo Bank N.A.				5.250% due 01/12/2026	1,000	791	0.02
18.605% due 07/01/2027	2,900	2,950	0.08	5.254% due 11/12/2026	8,000	8,010	0.23	5.750% due 01/12/2028	2,000	1,390	0.04
PRA Group, Inc.				Windmill Re DAC				DISH Network Corp.			
7.375% due 01/09/2025	1,100	1,102	0.03	0.000% due 05/07/2028	€ 250	268	0.01	11.750% due 15/11/2027	6,400	6,281	0.18
Prologis International Funding S.A.				Workspace Group PLC				Exela Intermediate LLC (11.500% PIK)			
3.125% due 01/06/2031	€ 2,200	2,230	0.06	2.250% due 11/03/2028	€ 2,700	2,923	0.08	11.500% due 15/04/2026 (c)	980	150	0.00
Purple Re Ltd.				WPC Eurobond BV				Expedia Group, Inc.			
14.355% due 06/06/2031	\$ 1,000	995	0.03	1.350% due 15/04/2028	€ 1,700	1,655	0.05	6.250% due 01/05/2025	2,069	2,073	0.06
Realty Income Corp.						486,230	13.90	Ford Motor Co.			
4.000% due 15/07/2029	400	379	0.01	INDUSTRIALS				3.250% due 12/02/2032	1,300	1,075	0.03
RLJ Lodging Trust LP				AA Bond Co. Ltd.				Global Payments, Inc.			
3.750% due 01/07/2026	1,600	1,523	0.04	3.250% due 31/07/2050	€ 2,300	2,570	0.07	5.300% due 15/08/2029	1,800	1,788	0.05
Sagax AB				AbbVie, Inc.				GN Store Nord A/S			
1.125% due 30/01/2027	€ 3,800	3,777	0.11	4.950% due 15/03/2031	\$ 8,300	8,281	0.24	0.875% due 25/11/2024	€ 3,400	3,578	0.10
2.250% due 13/03/2025	2,200	2,325	0.07	Accor S.A.				Grifols S.A.			
Sagax Euro MTN NL BV				2.375% due 29/11/2028	€ 3,500	3,536	0.10	3.875% due 15/10/2028	3,100	2,735	0.08
0.750% due 26/01/2028	2,200	2,098	0.06	Adani Ports & Special Economic Zone Ltd.				Haleon U.S. Capital LLC			
1.000% due 17/05/2029	1,200	1,114	0.03	3.100% due 02/02/2031	\$ 5,000	3,993	0.11	3.375% due 24/03/2029	\$ 1,850	1,718	0.05
Santander UK Group Holdings PLC				3.375% due 24/07/2024	409	409	0.01	Haleon UK Capital PLC			
3.823% due 03/11/2028	\$ 3,100	2,931	0.08	Aeroporti di Roma SpA				3.125% due 24/03/2025	3,000	2,946	0.08
7.482% due 29/08/2029	€ 5,400	7,261	0.21	1.750% due 30/07/2031	€ 3,800	3,532	0.10	HCA, Inc.			
SELP Finance SARL				Air Canada				5.375% due 01/09/2026	900	898	0.03
3.750% due 10/08/2027	€ 3,300	3,521	0.10	3.875% due 15/08/2026	\$ 1,300	1,238	0.04	Hilton Domestic Operating Co., Inc.			
Sirius Real Estate Ltd.				Air Canada Pass-Through Trust				3.750% due 01/05/2029	300	275	0.01
1.125% due 22/06/2026	4,800	4,830	0.14	3.600% due 15/09/2028	957	910	0.03	4.000% due 01/05/2031	3,200	2,867	0.08
Sofina S.A.				Alaska Airlines Pass-Through Trust				Hilton Grand Vacations Borrower Escrow LLC			
1.000% due 23/09/2028	2,900	2,737	0.08	4.800% due 15/02/2029	798	784	0.02	5.000% due 01/06/2029	4,000	3,733	0.11
Stichting AK Rabobank Certificaten				Allegiant Travel Co.				Holding d'Infrastructures des Metiers de l'Environnement			
6.500% (h)	1,344	1,565	0.04	7.250% due 15/08/2027	2,600	2,477	0.07	0.125% due 16/09/2025	€ 1,600	1,632	0.05
Store Capital LLC				Altice France S.A.				0.625% due 16/09/2028	2,200	2,009	0.06
4.625% due 15/03/2029	\$ 200	189	0.01	4.250% due 15/10/2029	€ 2,300	1,644	0.05	Imperial Brands Finance Netherlands BV			
Sumitomo Mitsui Trust Bank Ltd.				5.500% due 15/10/2029	\$ 2,700	1,783	0.05	1.750% due 18/03/2033	1,700	1,476	0.04
3.629% due 06/04/2026	€ 3,300	3,537	0.10	11.500% due 01/02/2027 (k)	€ 2,010	1,766	0.05	Intelsat Jackson Holdings S.A.			
Synchrony Financial				American Airlines Pass-Through Trust				6.500% due 15/03/2030	\$ 1,406	1,312	0.04
4.500% due 23/07/2025	\$ 800	787	0.02	3.000% due 15/04/2030	\$ 389	358	0.01	JetBlue Pass-Through Trust			
5.150% due 19/03/2029	9,000	8,646	0.25	3.250% due 15/04/2030	130	118	0.00	2.750% due 15/11/2033	159	137	0.00
Toronto-Dominion Bank				3.350% due 15/04/2031	743	685	0.02	Kraft Heinz Foods Co.			
3.879% due 13/03/2026	€ 23,400	25,301	0.72	3.375% due 01/11/2028	880	832	0.02	5.000% due 15/07/2035	73	71	0.00
				3.575% due 15/07/2029	900	852	0.02				

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Las Vegas Sands Corp. 3.900% due 08/08/2029	\$ 200	\$ 183	0.01	Wabtec Transportation Netherlands BV 1.250% due 03/12/2027	€ 4,600	\$ 4,574	0.13	0.750% due 25/05/2048 (a)	\$ 1,630	\$ 177	0.01
Melco Resorts Finance Ltd. 5.375% due 04/12/2029	200	180	0.01	Werfen S.A. 4.250% due 03/05/2030	400	432	0.01	1.050% due 25/03/2042 (a)	6,342	647	0.02
MGM China Holdings Ltd. 7.125% due 26/06/2031	700	704	0.02	WMG Acquisition Corp. 2.250% due 15/08/2031	2,300	2,155	0.06	1.150% due 25/11/2035 (a)	45	1	0.00
Mileage Plus Holdings LLC 6.500% due 20/06/2027	3,960	3,971	0.11	Wynn Macau Ltd. 5.500% due 15/01/2026	\$ 400	392	0.01	1.180% due 25/10/2039 (a)	118	0	0.00
Motability Operations Group PLC 4.000% due 17/01/2030	€ 3,400	3,690	0.11	5.500% due 01/10/2027	200	191	0.01	1.500% due 25/01/2052 (a)	9,101	917	0.03
MPH Acquisition Holdings LLC 5.500% due 01/09/2028	\$ 3,300	2,495	0.07			224,648	6.42	2.000% due 25/11/2050 - 25/07/2052 (a)	37,843	4,661	0.13
Mundys SpA 1.875% due 12/02/2028	€ 10,100	9,945	0.28	UTILITIES				2.230% due 25/06/2043 (a)	4,428	289	0.01
Nidec Corp. 0.046% due 30/03/2026	1,100	1,111	0.03	AES Corp. 2.450% due 15/01/2031	2,200	1,812	0.05	2.500% due 25/07/2037 (a)	42,548	3,269	0.09
Nissan Motor Co. Ltd. 3.522% due 17/09/2025	\$ 7,500	7,280	0.21	CK Hutchison Group Telecom Finance S.A. 1.500% due 17/10/2031	€ 2,500	2,273	0.06	3.000% due 25/08/2043 - 25/02/2052 (a)	51,865	8,157	0.23
4.345% due 17/09/2027	1,700	1,624	0.05	2.625% due 17/10/2034	£ 2,500	2,309	0.07	3.500% due 25/01/2051 (a)	15,538	2,736	0.08
4.810% due 17/09/2030	500	465	0.01	Electricite de France S.A. 4.125% due 17/06/2031	€ 1,900	2,054	0.06	4.584% due 25/03/2036	212	229	0.01
Penske Truck Leasing Co. LP 3.950% due 10/03/2025	2,000	1,976	0.06	Entergy Corp. 2.400% due 15/06/2031	\$ 300	248	0.01	5.558% due 25/03/2034	21	20	0.00
Petroleos Mexicanos 6.700% due 16/02/2032	4,981	4,174	0.12	EPH Financing International A/S 5.875% due 30/11/2029	€ 3,000	3,225	0.09	5.590% due 25/02/2032	22	22	0.00
10.000% due 07/02/2033	900	904	0.03	Georgia Power Co. 4.700% due 15/05/2032	\$ 1,200	1,161	0.03	5.620% due 25/11/2032	6	5	0.00
Prosus NV 3.680% due 21/01/2030	600	533	0.02	NextEra Energy Capital Holdings, Inc. 4.625% due 15/07/2027	350	344	0.01	5.795% due 01/12/2034	2	2	0.00
Sabine Pass Liquefaction LLC 4.200% due 15/03/2028	4,000	3,860	0.11	ONEOK, Inc. 4.350% due 15/03/2029	100	96	0.00	5.800% due 25/03/2037	16	16	0.00
5.000% due 15/03/2027	800	793	0.02	Pacific Gas & Electric Co. 3.000% due 15/06/2028	2,400	2,195	0.06	5.850% due 25/09/2032	2	2	0.00
Sandoz Finance BV 4.220% due 17/04/2030	€ 3,200	3,504	0.10	3.150% due 01/01/2026	500	482	0.01	5.898% due 18/10/2030	3	3	0.00
Sands China Ltd. 2.850% due 08/03/2029	\$ 900	793	0.02	3.250% due 01/06/2031	2,400	2,065	0.06	5.959% due 01/02/2035	3	3	0.00
3.250% due 08/08/2031	1,100	927	0.03	3.300% due 01/12/2027	3,000	2,798	0.08	6.314% due 01/11/2042	9	9	0.00
5.400% due 08/08/2028	7,800	7,642	0.22	3.500% due 15/06/2025	200	196	0.01	Freddie Mac			
Sartorius Finance BV 4.375% due 14/09/2029	€ 700	769	0.02	3.500% due 01/08/2050	300	196	0.01	0.000% due 15/08/2042	1,010	695	0.02
4.875% due 14/09/2035	600	670	0.02	4.300% due 15/03/2045	500	385	0.01	0.260% due 15/12/2050 (a)	35,503	1,304	0.04
Schaeffler AG 4.500% due 28/03/2030	3,200	3,394	0.10	4.550% due 01/07/2030	4,100	3,888	0.11	0.482% due 15/12/2037 (a)	262	18	0.00
Scripps Escrow, Inc. 5.375% due 15/01/2031	\$ 1,600	711	0.02	4.950% due 08/06/2025	1,500	1,487	0.04	0.650% due 25/06/2050 (a)	8,312	908	0.03
Southern Co. 3.700% due 30/04/2030	400	369	0.01	5.450% due 15/06/2027	200	200	0.01	0.700% due 25/06/2050 (a)	11,109	1,278	0.04
Studio City Finance Ltd. 5.000% due 15/01/2029	600	529	0.02	6.150% due 15/01/2033	3,800	3,863	0.11	0.702% due 15/07/2047 (a)	119	14	0.00
Syngenta Finance NV 3.375% due 16/04/2026	€ 1,000	1,062	0.03	Southern California Gas Co. 2.950% due 15/04/2027	1,900	1,790	0.05	1.162% due 15/04/2042 (a)	130	12	0.00
T-Mobile USA, Inc. 2.250% due 15/11/2031	\$ 2,300	1,881	0.05			33,067	0.94	1.500% due 25/12/2035 (a)	7,461	320	0.01
3.300% due 15/02/2051	2,700	1,824	0.05			743,945	21.26	2.000% due 25/12/2050 - 25/06/2052 (a)	60,229	7,577	0.22
3.875% due 15/04/2030	4,200	3,927	0.11					3.000% due 25/10/2049 - 15/10/2052 (a)	32,051	5,603	0.16
TD SYNNEK Corp. 2.375% due 09/08/2028	5,800	5,169	0.15					3.500% due 25/04/2050 - 25/05/2051 (a)	17,095	3,211	0.09
TDF Infrastructure SASU 1.750% due 01/12/2029	€ 6,400	6,032	0.17					4.000% due 15/01/2033 - 25/07/2050 (a)	15,643	3,102	0.09
Tesco Corporate Treasury Services PLC 0.875% due 29/05/2026	2,200	2,243	0.06					4.000% due 01/07/2047	96	89	0.00
Thales S.A. 4.125% due 18/10/2028	1,500	1,637	0.05					5.500% due 01/04/2027 - 01/01/2040	385	385	0.01
Thames Water Utilities Finance PLC 4.375% due 18/01/2031	700	648	0.02					5.730% due 25/09/2031	67	69	0.00
4.375% due 03/07/2034	€ 400	401	0.01					6.553% due 25/07/2044	290	269	0.01
5.125% due 28/09/2037	800	835	0.02					Ginnie Mae			
6.500% due 09/02/2032	400	446	0.01					3.500% due 15/07/2045	10,211	9,205	0.26
7.125% due 30/04/2031	700	786	0.02					3.625% due 20/09/2031	93	91	0.00
United Airlines Pass-Through Trust 5.875% due 15/04/2029	\$ 2,369	2,378	0.07					3.750% due 20/11/2029	1	1	0.00
United Airlines, Inc. 4.625% due 15/04/2029	200	186	0.01					4.000% due 20/10/2042 (a)	3,226	524	0.02
Venture Global Calcasieu Pass LLC 3.875% due 01/11/2033	6,400	5,460	0.16					4.000% due 15/02/2052 - 15/03/2052	4,093	3,832	0.11
6.250% due 15/01/2030	4,800	4,874	0.14					4.500% due 20/10/2045 (a)	2,144	421	0.01
Vmed O2 UK Financing PLC 4.500% due 15/07/2031	€ 2,800	2,928	0.08					Ginnie Mae, TBA			
								4.000% due 01/07/2054	3,000	2,777	0.08
								Uniform Mortgage-Backed Security			
								3.500% due 01/04/2037 - 01/07/2048	11,268	10,119	0.29
								4.000% due 01/05/2047 - 01/03/2049	8,235	7,712	0.22
								4.500% due 01/04/2028	3	3	0.00
								5.500% due 01/07/2026 - 01/08/2040	391	393	0.01
								6.000% due 01/10/2025 - 01/05/2041	207	209	0.01
								Uniform Mortgage-Backed Security, TBA			
								3.500% due 01/08/2054	119,800	106,060	3.03
								4.000% due 01/07/2054 - 01/08/2054	160,200	146,663	4.19
								4.500% due 01/07/2054 - 01/08/2054	120,300	113,448	3.24
								5.000% due 01/07/2054 - 01/09/2054	1,037,500	1,002,857	28.66
								5.500% due 01/08/2054	135,100	133,237	3.81
								6.000% due 01/08/2054	77,500	77,691	2.22
								6.500% due 01/08/2054	68,400	69,581	1.99
									1,733,614	49.55	
								U.S. GOVERNMENT AGENCIES			
								Fannie Mae			
								0.032% due 25/11/2046 (a)	4,539	84	0.00
								0.450% due 25/12/2056 (a)	3,257	421	0.01
								0.463% due 25/07/2042 (a)	17,799	246	0.01
								0.600% due 25/07/2059 (a)	8,154	770	0.02
								0.611% due 25/06/2042 (a)	13,897	136	0.00
								0.650% due 25/07/2050 (a)	3,886	395	0.01
								0.700% due 25/07/2043 - 25/09/2060 (a)	12,072	719	0.02
								U.S. TREASURY OBLIGATIONS			
								U.S. Treasury Inflation Protected Securities (g)			
								0.625% due 15/07/2032	79,200	71,051	2.03

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Friary PLC				Mansard Mortgages PLC				Rochester Financing PLC			
5.954% due 21/11/2067	£ 462	\$ 585	0.02	5.652% due 15/04/2049	£ 2,716	\$ 3,294	0.09	5.934% due 18/12/2044	£ 1,297	\$ 1,637	0.05
GMAC Mortgage Corp. Loan Trust				MASTR Adjustable Rate Mortgages Trust				Sequoia Mortgage Trust			
3.620% due 19/04/2036	\$ 44	34	0.00	3.501% due 25/07/2035	\$ 172	143	0.00	4.898% due 20/01/2047	\$ 121	83	0.00
Great Hall Mortgages PLC				5.994% due 21/11/2034	99	92	0.00	6.332% due 20/07/2033	13	11	0.00
5.763% due 18/06/2039	6	6	0.00	6.141% due 25/05/2034	39	35	0.00	6.597% due 20/04/2035	34	33	0.00
GreenPoint Mortgage Funding Trust				MASTR Seasoned Securitization Trust				Shamrock Residential DAC			
6.000% due 25/11/2045	135	118	0.00	5.884% due 25/10/2032	42	40	0.00	4.448% due 24/01/2061	€ 2,438	2,612	0.08
6.080% due 25/10/2045	12	11	0.00	Mellon Residential Funding Corp. Mortgage Pass-Through Trust				Stratton BTL Mortgage Funding PLC			
GSR Mortgage Loan Trust				5.883% due 15/12/2030	126	119	0.00	5.963% due 20/01/2054	£ 2,214	2,797	0.08
1.190% due 25/01/2037 (a)	3,047	215	0.01	6.143% due 15/11/2031	14	13	0.00	Structured Adjustable Rate Mortgage Loan Trust			
4.375% due 25/11/2035	47	41	0.00	Merrill Lynch Mortgage Investors Trust				4.133% due 25/04/2036	\$ 111	58	0.00
4.968% due 25/11/2035	90	46	0.00	4.303% due 25/03/2036	404	195	0.01	5.099% due 25/04/2035	123	109	0.00
5.057% due 25/09/2035	123	113	0.00	5.637% due 25/05/2033	45	43	0.00	5.160% due 25/09/2035	71	62	0.00
5.750% due 25/03/2036	9	8	0.00	5.783% due 25/02/2035	10	8	0.00	5.760% due 25/09/2034	3	3	0.00
5.750% due 25/01/2037	18	11	0.00	5.874% due 25/07/2035	29	25	0.00	5.789% due 25/09/2034	215	200	0.01
6.000% due 25/03/2032	0	0	0.00	5.960% due 25/11/2035	39	36	0.00	5.945% due 25/10/2035	138	121	0.00
6.000% due 25/11/2035	828	301	0.01	6.354% due 25/10/2038	9	8	0.00	5.985% due 25/04/2035	221	197	0.01
6.000% due 25/03/2037	46	24	0.00	7.254% due 25/12/2032	3	3	0.00	6.575% due 25/07/2034	104	98	0.00
6.000% due 25/05/2037	12	9	0.00	Morgan Stanley Mortgage Loan Trust				6.814% due 25/04/2034	0	0	0.00
6.000% due 25/05/2037	98	68	0.00	3.370% due 25/11/2037	1,526	1,037	0.03	6.860% due 25/12/2034	7	7	0.00
6.500% due 25/09/2036	78	38	0.00	4.405% due 25/12/2037	1,206	795	0.02	7.282% due 25/02/2034	27	26	0.00
HarborView Mortgage Loan Trust				5.720% due 25/04/2035	37	36	0.00	7.282% due 25/02/2034	63	58	0.00
4.062% due 19/10/2033	26	22	0.00	5.962% due 25/06/2036	718	202	0.01	Structured Asset Mortgage Investments Trust			
5.048% due 19/06/2045	1,091	492	0.01	6.354% due 25/08/2036	772	139	0.00	5.580% due 25/08/2036	594	501	0.01
5.620% due 25/05/2038	443	339	0.01	Morgan Stanley Re-REMIC Trust				5.800% due 25/03/2037	60	13	0.00
5.893% due 19/05/2035	132	123	0.00	5.250% due 26/05/2037	842	392	0.01	5.820% due 25/07/2046	336	274	0.01
5.953% due 19/01/2036	625	380	0.01	MortgageIT Securities Corp. Mortgage Loan Trust				5.840% due 25/06/2036	52	50	0.00
6.013% due 19/02/2036	217	104	0.00	5.920% due 25/06/2047	1,362	1,114	0.03	5.860% due 25/10/2036	1,162	989	0.03
6.273% due 19/11/2034	72	63	0.00	Newgate Funding PLC				5.880% due 25/04/2036	239	206	0.01
Harmony French Home Loans				4.005% due 01/12/2050	€ 3,388	3,554	0.10	5.880% due 25/08/2036	56	44	0.00
4.451% due 27/05/2062	€ 5,166	5,555	0.16	Nomura Asset Acceptance Corp. Alternative Loan Trust				5.953% due 19/07/2035	95	90	0.00
HomeBanc Mortgage Trust				4.769% due 25/10/2035	\$ 101	85	0.00	6.080% due 25/12/2035	152	119	0.00
4.899% due 25/04/2037	\$ 1,482	1,282	0.04	5.050% due 25/06/2036	1,240	887	0.03	Structured Asset Securities Corp. Mortgage Pass-Through Certificates			
Impac CMB Trust				6.530% due 25/02/2035	218	211	0.01	6.941% due 25/12/2033	50	46	0.00
6.100% due 25/09/2034	2	1	0.00	NovaStar Mortgage Funding Trust				7.351% due 25/06/2033	1	1	0.00
6.100% due 25/03/2035	285	267	0.01	0.536% due 25/09/2046	1,826	614	0.02	Thornburg Mortgage Securities Trust			
6.120% due 25/03/2035	296	257	0.01	OBX Trust				5.865% due 25/07/2036	131	103	0.00
6.240% due 25/10/2034	171	167	0.01	6.110% due 25/06/2057	144	139	0.00	6.710% due 25/06/2037	293	265	0.01
6.380% due 25/11/2034	11	10	0.00	Precise Mortgage Funding PLC				7.017% due 25/06/2037	1,773	1,513	0.04
IndyMac Adjustable Rate Mortgage Trust				6.140% due 16/10/2056	€ 58	74	0.00	Towd Point Mortgage Funding PLC			
5.686% due 25/01/2032	12	11	0.00	Prime Mortgage Trust				6.583% due 20/07/2045	€ 2,350	2,973	0.09
IndyMac Mortgage Loan Trust				8.000% due 25/07/2034	\$ 261	199	0.01	Tower Bridge Funding PLC			
3.215% due 25/06/2037	852	485	0.01	RBSGC Structured Trust				5.954% due 20/12/2063	1,003	1,267	0.04
3.553% due 25/07/2037	1,954	1,196	0.03	5.500% due 25/11/2035	677	550	0.02	Twin Bridges PLC			
4.120% due 25/06/2037	61	38	0.00	RBSSP Resecuritization Trust				6.084% due 12/03/2055	3,348	4,236	0.12
4.122% due 25/06/2036	229	193	0.01	5.679% due 27/06/2036	4,946	4,062	0.12	WaMu Mortgage Pass-Through Certificates Trust			
4.633% due 25/07/2037	442	189	0.01	Residential Accredit Loans, Inc. Trust				3.419% due 25/05/2037	\$ 25	19	0.00
5.149% due 25/10/2034	201	189	0.01	5.260% due 25/01/2036	197	140	0.00	4.171% due 25/02/2037	140	115	0.00
5.820% due 25/07/2047	562	364	0.01	5.345% due 25/12/2035	147	124	0.00	4.262% due 25/12/2046	175	149	0.00
5.880% due 25/07/2036	701	665	0.02	5.610% due 25/02/2047	2,599	874	0.03	4.335% due 25/02/2037	1,095	935	0.03
6.060% due 25/07/2035	193	154	0.00	5.760% due 25/08/2035	186	136	0.00	4.343% due 25/06/2037	67	56	0.00
6.100% due 25/02/2035	51	45	0.00	5.840% due 25/09/2036	576	520	0.02	4.372% due 25/12/2046	104	86	0.00
6.260% due 25/11/2034	89	78	0.00	5.840% due 25/12/2036	339	289	0.01	4.422% due 25/09/2036	285	233	0.01
6.280% due 25/11/2034	65	55	0.00	5.840% due 25/05/2047	350	303	0.01	4.580% due 25/03/2036	9	8	0.00
6.500% due 25/07/2037	3,045	901	0.03	5.860% due 25/11/2036	99	69	0.00	5.406% due 25/08/2034	66	63	0.00
JPMorgan Alternative Loan Trust				5.960% due 25/08/2037	78	70	0.00	5.850% due 25/09/2033	18	16	0.00
4.733% due 25/03/2036	185	129	0.00	6.000% due 25/08/2036	263	211	0.01	5.853% due 25/02/2047	562	468	0.01
5.820% due 25/06/2037	8,823	4,461	0.13	6.020% due 25/10/2037	159	130	0.00	5.883% due 25/01/2047	152	138	0.00
5.843% due 26/05/2037	926	698	0.02	6.020% due 25/12/2045	67	46	0.00	5.893% due 25/01/2047	53	46	0.00
JPMorgan Mortgage Trust				6.500% due 25/09/2037	99	78	0.00	5.903% due 25/06/2047	4	3	0.00
4.150% due 27/07/2037	111	100	0.00	6.653% due 25/08/2035	50	40	0.00	5.913% due 25/04/2047	933	792	0.02
4.987% due 25/11/2035	18	15	0.00	Residential Asset Securitization Trust				5.978% due 25/10/2034	1	1	0.00
5.240% due 25/10/2035	137	105	0.00	5.500% due 25/06/2033	38	35	0.00	5.980% due 25/11/2045	709	647	0.02
5.549% due 25/04/2036	7	6	0.00	5.500% due 25/09/2035	16	8	0.00	6.031% due 25/03/2034	232	225	0.01
5.750% due 25/01/2036	52	23	0.00	5.500% due 25/12/2035	81	36	0.00	6.040% due 25/07/2045	115	109	0.00
5.924% due 25/12/2034	16	15	0.00	5.750% due 25/02/2036	124	44	0.00	6.040% due 25/10/2045	170	163	0.01
6.000% due 25/08/2037	256	118	0.00	6.000% due 25/07/2037	388	144	0.00	6.133% due 25/06/2046	268	237	0.01
6.250% due 25/07/2036	143	48	0.00	6.250% due 25/08/2037	2,326	546	0.02	6.153% due 25/02/2046	320	277	0.01
6.500% due 25/08/2036	248	79	0.00	Residential Funding Mortgage Securities, Inc. Trust				6.153% due 25/08/2046	333	304	0.01
7.365% due 25/05/2034	5	4	0.00	5.322% due 25/09/2035	318	204	0.01	6.201% due 25/07/2046	208	175	0.01
Jubilee Place BV				5.382% due 27/07/2037	230	169	0.01	6.201% due 25/08/2046	2,712	2,206	0.06
4.888% due 17/10/2057	€ 386	415	0.01	5.440% due 25/04/2037	29	23	0.00	6.300% due 25/07/2045	181	169	0.01
Lehman Mortgage Trust				6.500% due 25/03/2032	21	20	0.00	6.553% due 25/06/2042	9	8	0.00
5.772% due 25/04/2036	\$ 902	562	0.02	Resloc UK PLC				6.553% due 25/08/2042	40	38	0.00
Lehman XS Trust				3.899% due 15/12/2043	€ 840	845	0.02	6.653% due 25/11/2046	1,858	1,613	0.05
5.910% due 25/08/2046	129	123	0.00	3.969% due 15/12/2043	3,715	3,720	0.11	Washington Mutual Mortgage Pass-Through Certificates Trust			
6.360% due 25/08/2047	441	362	0.01	5.572% due 15/12/2043	€ 5,071	6,005	0.17	5.500% due 25/07/2035	349	311	0.01
Luminent Mortgage Trust								5.750% due 25/11/2035	283	246	0.01
5.820% due 25/12/2036	16	14	0.00								

Schedule of Investments Dynamic Bond Fund (cont.)

DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS	DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS	DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS
5.750% due 25/01/2036	\$ 322	\$ 255	0.01	Belle Haven ABS CDO Ltd.				3.281% due 25/03/2037	\$ 9,155	\$ 3,175	0.09
5.780% due 25/02/2037	191	141	0.00	8.860% due 03/11/2044	\$ 4,598	\$ 1,237	0.04	3.408% due 25/01/2037	137	40	0.00
5.873% due 25/12/2046	2,805	2,130	0.06	8.900% due 03/11/2044	6,801	1,838	0.05	3.530% due 25/07/2036	1,743	1,604	0.05
6.000% due 25/10/2035	132	98	0.00	Black Diamond CLO DAC				CSAB Mortgage-Backed Trust			
6.000% due 25/03/2036	227	209	0.01	4.757% due 20/01/2032	€ 644	690	0.02	6.220% due 25/09/2036	3,351	946	0.03
6.000% due 25/07/2036	1,286	812	0.02	4.808% due 15/05/2032	4,822	5,172	0.15	CVC Cordatus Loan Fund DAC			
Washington Mutual MSC Mortgage Pass-Through Certificates Trust				Blackrock European CLO DAC				4.349% due 15/09/2031	€ 2,824	3,022	0.09
4.470% due 25/02/2033	0	0	0.00	4.526% due 15/10/2031	3,007	3,214	0.09	4.547% due 21/07/2030	11,858	12,714	0.36
Wells Fargo Alternative Loan Trust				BlueMountain CLO Ltd.				4.691% due 26/08/2032	500	536	0.02
5.810% due 25/06/2037	233	155	0.00	6.670% due 15/07/2031	\$ 3,262	3,265	0.09	Delta Funding Home Equity Loan Trust			
		206,271	5.89	BlueMountain Fuji EUR CLO DAC				6.263% due 15/09/2029	\$ 4	4	0.00
				1.050% due 15/01/2031	€ 496	506	0.01	Dryden Euro CLO DAC			
				4.626% due 15/01/2031	9,428	10,096	0.29	4.566% due 15/04/2033	€ 8,774	9,388	0.27
				4.736% due 15/04/2034	2,200	2,348	0.07	4.688% due 15/05/2034	5,515	5,910	0.17
				BNPP AM Euro CLO DAC				4.868% due 17/01/2033	5,000	5,352	0.15
				4.556% due 15/10/2031	1,475	1,579	0.05	EMC Mortgage Loan Trust			
				4.717% due 22/07/2032	5,800	6,207	0.18	6.200% due 25/05/2040	\$ 81	81	0.00
				Bosphorus CLO DAC				Euro-Galaxy CLO DAC			
				4.753% due 12/12/2032	3,400	3,642	0.10	4.511% due 24/04/2034	€ 3,792	4,040	0.12
				Cairn CLO DAC				Fieldstone Mortgage Investment Trust			
				4.686% due 15/10/2031	5,293	5,652	0.16	5.759% due 25/11/2036	\$ 1,096	643	0.02
				Cairn CLO DAC				6.119% due 25/04/2047	3,564	2,375	0.07
				4.535% due 31/01/2030	3,607	3,866	0.11	First Franklin Mortgage Loan Trust			
				Carlyle Euro CLO DAC				5.740% due 25/12/2036	1,076	437	0.01
				4.458% due 15/08/2030	791	849	0.02	6.180% due 25/11/2035	1,201	1,085	0.03
				4.606% due 15/01/2031	5,655	6,069	0.17	6.360% due 25/07/2035	1,603	1,569	0.04
				Carlyle Global Market Strategies Euro CLO DAC				First NLC Trust			
				4.883% due 16/01/2033	5,600	5,991	0.17	5.640% due 25/08/2037	6,642	3,286	0.09
				Carlyle Global Market Strategies Euro CLO Ltd.				Fremont Home Loan Trust			
				4.578% due 15/11/2031	10,296	10,984	0.31	5.590% due 25/11/2036	1,811	625	0.02
				Carrington Mortgage Loan Trust				5.660% due 25/08/2036	597	186	0.01
				5.620% due 25/10/2036	\$ 2,207	2,139	0.06	5.730% due 25/10/2036	3,119	2,726	0.08
				5.710% due 25/10/2036	879	689	0.02	5.740% due 25/02/2037	6,736	5,028	0.14
				5.940% due 25/06/2036	830	790	0.02	5.800% due 25/02/2037	1,624	526	0.02
				6.360% due 25/05/2034	337	343	0.01	5.960% due 25/05/2036	1,260	773	0.02
				Centex Home Equity Loan Trust				6.075% due 25/11/2035	5,788	5,137	0.15
				6.390% due 25/09/2034	272	263	0.01	6.330% due 25/05/2034	1,414	1,334	0.04
				CIT Mortgage Loan Trust				GE-WMC Mortgage Securities Trust			
				6.960% due 25/10/2037	9,321	9,333	0.27	5.760% due 25/08/2036	9,920	4,131	0.12
				Citigroup Mortgage Loan Trust Asset-Backed Pass-Through Certificates				GoldenTree Loan Management EUR CLO DAC			
				6.405% due 25/10/2034	238	226	0.01	4.797% due 20/01/2032	€ 2,637	2,828	0.08
				Citigroup Mortgage Loan Trust, Inc.				4.917% due 20/07/2034	3,000	3,214	0.09
				5.630% due 25/07/2045	1,246	857	0.02	Golub Capital Partners CLO Ltd.			
				5.660% due 25/05/2037	3,792	2,477	0.07	6.641% due 25/10/2034	\$ 1,000	1,000	0.03
				5.720% due 25/03/2037	386	335	0.01	Greystone Commercial Real Estate Notes Ltd.			
				5.780% due 25/12/2036	240	160	0.00	6.623% due 15/09/2037	700	699	0.02
				5.960% due 25/08/2036	2,305	2,237	0.06	GSA Home Equity Trust			
				5.980% due 25/09/2036	638	547	0.02	5.580% due 25/05/2036	641	142	0.00
				7.250% due 25/05/2036	504	253	0.01	5.600% due 25/03/2036	2,483	802	0.02
				Clarinda Park CLO DAC				5.985% due 25/06/2036	6,179	1,531	0.04
				4.728% due 15/02/2034	€ 7,550	8,101	0.23	6.060% due 25/05/2047	104	61	0.00
				Contego CLO DAC				6.360% due 25/08/2037	63	61	0.00
				4.532% due 23/01/2030	4,182	4,476	0.13	6.502% due 25/11/2036	41	16	0.00
				Countrywide Asset-Backed Certificates Trust, Inc.				GSAMP Trust			
				4.413% due 25/10/2032	\$ 476	479	0.01	5.530% due 25/12/2036	319	151	0.00
				4.513% due 25/07/2036	2,461	2,268	0.06	5.660% due 25/11/2036	2,753	1,301	0.04
				5.600% due 25/07/2037	1,113	1,007	0.03	5.780% due 25/04/2036	32	21	0.00
				5.600% due 25/08/2037	148	133	0.00	5.980% due 25/06/2036	2,014	1,914	0.05
				5.660% due 25/09/2037	593	520	0.01	6.000% due 25/04/2036	509	335	0.01
				5.660% due 25/06/2047	4,740	4,040	0.12	Hayfin Emerald CLO DAC			
				5.680% due 25/09/2037	196	201	0.01	0.000% due 18/07/2038	€ 2,500	2,687	0.08
				5.740% due 25/06/2035	391	346	0.01	Home Equity Asset Trust			
				5.820% due 25/11/2047	25	28	0.00	6.555% due 25/05/2035	\$ 98	96	0.00
				5.859% due 25/10/2046	1	2	0.00	Home Equity Mortgage Loan Asset-Backed Trust			
				5.880% due 25/05/2047	1,727	1,491	0.04	5.620% due 25/07/2037	747	403	0.01
				5.900% due 25/09/2047	1,528	1,479	0.04	5.680% due 25/04/2037	824	612	0.02
				5.920% due 25/05/2037	207	195	0.01	5.700% due 25/04/2037	846	564	0.02
				6.095% due 25/08/2035	70	67	0.00	HSI Asset Securitization Corp. Trust			
				6.140% due 25/12/2036	83	63	0.00	5.650% due 25/01/2037	829	578	0.02
				6.555% due 25/04/2036	300	280	0.01	5.680% due 25/12/2036	4,136	1,062	0.03
				7.185% due 25/05/2035	573	564	0.02	5.900% due 25/12/2036	3,755	948	0.03
				7.410% due 25/08/2035	1,485	1,332	0.04	5.985% due 25/02/2036	6,100	5,006	0.14
				Credit Suisse First Boston Mortgage Securities Corp.				6.240% due 25/01/2036	3,968	3,250	0.09
				5.099% due 25/01/2032	2	2	0.00	IXIS Real Estate Capital Trust			
				Credit-Based Asset Servicing & Securitization LLC				5.920% due 25/01/2037	272	95	0.00
				3.038% due 25/12/2036	542	434	0.01	JPMorgan Mortgage Acquisition Trust			
				3.181% due 25/01/2037	141	40	0.00	4.359% due 25/07/2036	617	261	0.01
								4.372% due 25/01/2037	791	397	0.01
								5.865% due 25/07/2036	2,099	2,039	0.06

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Jubilee CLO DAC				5.740% due 25/02/2037	\$ 771	\$ 476	0.01	Toro European CLO DAC			
4.556% due 15/04/2031	€ 3,100	\$ 3,315	0.09	Ownit Mortgage Loan Trust				4.832% due 12/01/2032	€ 6,200	\$ 6,637	0.19
Lehman XS Trust				5.739% due 25/05/2037	602	474	0.01	Triaxx Prime CDO Ltd.			
4.857% due 25/06/2036	\$ 652	607	0.02	OZLME DAC				5.704% due 02/10/2039	\$ 524	5	0.00
5.780% due 25/05/2036	1,698	1,447	0.04	4.569% due 24/08/2030	€ 1,725	1,851	0.05	5.704% due 02/10/2039	1,318	12	0.00
Long Beach Mortgage Loan Trust				Palmer Square European Loan Funding DAC				Voya Euro CLO DAC			
5.680% due 25/11/2036	9,055	2,762	0.08	4.636% due 15/07/2031	6,197	6,607	0.19	4.656% due 15/10/2030	€ 1,574	1,687	0.05
5.900% due 25/02/2036	1,268	1,233	0.04	4.686% due 15/04/2031	3,400	3,646	0.10	WaMu Asset-Backed Certificates WaMu Trust			
6.060% due 25/02/2036	254	210	0.01	Park Place Securities, Inc. Asset-Backed Pass-Through Certificates				5.685% due 25/05/2037	\$ 2,889	2,672	0.08
6.375% due 25/08/2035	700	625	0.02	6.780% due 25/01/2036	\$ 1,700	1,577	0.05	5.760% due 25/01/2037	9,436	4,330	0.12
Madison Park Euro Funding DAC				People's Choice Home Loan Securities Trust				Washington Mutual Asset-Backed Certificates Trust			
4.656% due 15/01/2032	€ 9,789	10,459	0.30	6.405% due 25/05/2035	2,069	1,892	0.05	5.760% due 25/05/2036	755	581	0.02
Madison Park Funding Ltd.				6.810% due 25/01/2035	280	266	0.01	5.940% due 25/05/2036	617	476	0.01
6.340% due 15/04/2029	\$ 2,942	2,945	0.08	Popular ABS Mortgage Pass-Through Trust				Wells Fargo Home Equity Asset-Backed Securities Trust			
Man GLG Euro CLO DAC				5.670% due 25/01/2037	710	681	0.02	6.060% due 25/04/2037	2,967	2,078	0.06
4.409% due 15/12/2031	€ 3,077	3,297	0.09	RAAC Trust				7.185% due 25/11/2035	4,580	4,541	0.13
Massachusetts Educational Financing Authority				6.060% due 25/06/2044	98	82	0.00	Willow Park CLO DAC			
6.559% due 25/04/2038	\$ 321	321	0.01	6.220% due 25/10/2046	1,179	1,132	0.03	4.746% due 15/01/2031	€ 432	463	0.01
MASTR Specialized Loan Trust				6.315% due 25/03/2037	11	11	0.00			504,463	14.42
6.160% due 25/05/2037	68	63	0.00	Red & Black Auto Germany							
6.200% due 25/01/2037	1,144	463	0.01	4.159% due 15/09/2031	€ 1,355	1,456	0.04				
Merrill Lynch Mortgage Investors Trust				Regatta Funding Ltd.				SOVEREIGN ISSUES			
5.800% due 25/07/2037	54	23	0.00	6.649% due 17/07/2031	\$ 780	780	0.02	Argentina Government International Bond			
5.940% due 25/08/2037	11,324	5,827	0.17	Renaissance Home Equity Loan Trust				0.750% due 09/07/2030	\$ 3,875	2,165	0.06
5.980% due 25/03/2037	2,081	1,877	0.05	3.269% due 25/09/2037	691	456	0.01	1.000% due 09/07/2029	483	278	0.01
5.980% due 25/04/2037	1,324	662	0.02	5.612% due 25/04/2037	3,152	807	0.02	3.625% due 09/07/2035	10,189	4,304	0.12
5.980% due 25/05/2037	1,001	593	0.02	6.160% due 25/08/2032	10	9	0.00	Brazil Letras do Tesouro Nacional			
6.100% due 25/03/2037	733	662	0.02	Residential Asset Mortgage Products Trust				0.000% due			
Morgan Stanley ABS Capital, Inc. Trust				6.200% due 25/05/2037	2,278	2,011	0.06	01/04/2025 (e)	BRL 287,500	47,916	1.37
5.520% due 25/12/2036	1,073	532	0.02	Residential Asset Securities Corp. Trust				Dominican Republic Government International Bond			
5.590% due 25/10/2036	624	544	0.02	5.800% due 25/11/2036	1,723	1,580	0.05	7.050% due 03/02/2031	\$ 300	309	0.01
5.600% due 25/10/2036	26	11	0.00	5.800% due 25/04/2037	2,266	2,147	0.06	10.750% due			
5.600% due 25/11/2036	677	317	0.01	5.980% due 25/07/2036	850	737	0.02	01/06/2036 (b)	DOP 160,000	2,768	0.08
5.600% due 25/05/2037	2,746	2,409	0.07	6.000% due 25/07/2036	1,161	997	0.03	Israel Government International Bond			
5.610% due 25/10/2036	6,436	3,429	0.10	Saxon Asset Securities Trust				5.000% due 30/10/2026	€ 14,600	15,892	0.45
5.610% due 25/11/2036	1,038	592	0.02	5.800% due 25/10/2046	195	188	0.01	Mexico Government International Bond			
5.610% due 25/12/2036	219	109	0.00	Sculptor European CLO DAC				2.750% due			
5.640% due 25/03/2037	1,038	438	0.01	4.696% due 14/01/2032	€ 10,920	11,705	0.33	27/11/2031 (g)	MXN 283,673	13,063	0.37
5.680% due 25/10/2036	1,035	453	0.01	Securitized Asset-Backed Receivables LLC Trust				4.000% due			
5.690% due 25/10/2036	3,806	2,028	0.06	5.780% due 25/10/2036	\$ 9,494	3,150	0.09	30/11/2028 (g)	86,646	4,434	0.13
5.710% due 25/07/2036	665	577	0.02	6.120% due 25/08/2035	1,735	1,391	0.04	6.350% due 09/02/2035	\$ 3,700	3,729	0.11
5.710% due 25/03/2037	519	219	0.01	6.225% due 25/02/2034	163	162	0.00	Peru Government International Bond			
5.760% due 25/06/2036	13	11	0.00	6.420% due 25/01/2036	209	191	0.01	5.940% due 12/02/2029	PEN 3,800	998	0.03
5.760% due 25/07/2036	1,472	541	0.02	SG Mortgage Securities Trust				6.150% due 12/08/2032	57,300	14,437	0.41
5.760% due 25/09/2036	64	22	0.00	5.670% due 25/10/2036	1,800	1,277	0.04	6.950% due 12/08/2031	42,000	11,264	0.32
5.820% due 25/03/2036	1,002	811	0.02	Sierra Madre Funding Ltd.				Republic of Greece Government International Bond			
6.240% due 25/01/2035	817	799	0.02	5.822% due 07/09/2039	1,753	1,119	0.03	1.875% due 24/01/2052	€ 1,700	1,160	0.03
6.510% due 25/09/2033	53	52	0.00	5.842% due 07/09/2039	10,056	6,435	0.18	3.750% due 30/01/2028	360	395	0.01
6.710% due 25/07/2037	2,100	1,777	0.05	Soundview Home Loan Trust				3.900% due 30/01/2033	2,035	2,225	0.06
Morgan Stanley IXIS Real Estate Capital Trust				5.540% due 25/06/2037	549	356	0.01	4.000% due 30/01/2037	1,120	1,210	0.04
5.760% due 25/07/2036	1,551	615	0.02	5.580% due 25/11/2036	262	72	0.00	Romania Government International Bond			
Morgan Stanley Mortgage Loan Trust				5.630% due 25/07/2037	696	596	0.02	1.750% due 13/07/2030	5,100	4,466	0.13
6.465% due 25/09/2046	1,029	336	0.01	5.630% due 25/08/2037	2,055	1,715	0.05	South Africa Government International Bond			
Navient Private Education Loan Trust				5.670% due 25/06/2037	2,546	1,652	0.05	4.850% due 30/09/2029	\$ 10,100	9,263	0.27
6.500% due 27/12/2066	3,095	3,108	0.09	5.740% due 25/06/2037	3,668	2,380	0.07	8.000% due 31/01/2030	ZAR 265,100	13,339	0.38
New Century Home Equity Loan Trust				6.020% due 25/10/2036	330	320	0.01	8.500% due 31/01/2037	307,800	13,274	0.38
6.180% due 25/03/2035	552	543	0.02	6.360% due 25/10/2037	4,656	3,627	0.10	10.500% due			
Newcastle Investment Trust				Specialty Underwriting & Residential Finance Trust				21/12/2026	894,100	50,822	1.45
0.000% due 01/05/2033	1,036	1,008	0.03	4.270% due 25/02/2037	1,446	493	0.01	Turkey Government International Bond			
Nomura Home Equity Loan, Inc. Home Equity Loan Trust				5.411% due 25/12/2036	779	740	0.02	6.350% due 10/08/2024	\$ 9,400	9,410	0.27
5.610% due 25/07/2036	1,413	1,310	0.04	5.760% due 25/09/2037	459	158	0.00	7.625% due 15/05/2034	8,300	8,373	0.24
6.120% due 25/10/2036	2,101	469	0.01	St. Paul's CLO DAC							
6.260% due 25/02/2037	567	165	0.00	4.656% due 15/01/2032	€ 1,191	1,276	0.04				
NovaStar Mortgage Funding Trust				Structured Asset Investment Loan Trust							
5.620% due 25/09/2037	314	310	0.01	6.435% due 25/01/2035	\$ 2,327	2,087	0.06				
5.660% due 25/09/2037	534	514	0.01	6.585% due 25/01/2035	418	348	0.01				
5.800% due 25/11/2036	2,069	622	0.02	7.035% due 25/01/2035	456	358	0.01	ENERGY			
5.880% due 25/01/2037	1,350	463	0.01	7.185% due 25/01/2035	342	158	0.00	Constellation Oil Services Holding S.A. 'B' (d)(k)	1,038,200	112	0.00
7.335% due 25/03/2035	618	606	0.02	Structured Asset Securities Corp. Mortgage Loan Trust				FINANCIALS			
OCP Euro CLO DAC				5.615% due 25/09/2036	6,860	4,160	0.12	National Bank of Greece S.A. (d)	307,710	2,567	0.08
4.726% due 15/01/2032	€ 2,179	2,336	0.07	5.640% due 25/01/2037	811	463	0.01	REAL ESTATE			
4.777% due 22/09/2034	6,800	7,262	0.21	5.960% due 25/11/2037	1,881	1,684	0.05	ADLER Group S.A. (d)	14,844	3	0.00
Octagon Investment Partners Ltd.				6.150% due 25/09/2035	3,421	3,209	0.09				
6.560% due 15/04/2031	\$ 750	751	0.02	6.465% due 25/11/2035	6,240	6,148	0.18				
Option One Mortgage Loan Trust				6.944% due 25/04/2035	42	42	0.00				
5.600% due 25/01/2037	786	499	0.01	Takehau CLO DAC							
5.600% due 25/03/2037	132	117	0.00	4.723% due 04/08/2034	€ 433	464	0.01				
5.680% due 25/04/2037	4,279	2,885	0.08								
5.680% due 25/05/2037	3,452	2,042	0.06								

Schedule of Investments Dynamic Bond Fund (cont.)

DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
WARRANTS				TER Finance Jersey Ltd. 7.020% due 02/01/2025 (e)(f) \$ 1,500 \$ 1,447 0.04				PIMCO Funds: Global Investors Series plc - Asia Strategic Interest Bond Fund (i) 1,496,908 \$ 14,520 0.42			
Constellation Oil Services Holding S.A. 'D' - Exp. 10/06/2071 (k) 1 \$ 0 0.00				U.S. TREASURY BILLS				PIMCO Funds: Global Investors Series plc - US Short-Term Fund (i) 10,035,127 102,258 2.92			
PREFERRED SECURITIES				5.365% due 30/07/2024 (b)(e)(f)(m) 84,100 83,745 2.40				PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (i) 10,123,168 100,883 2.88			
Nationwide Building Society 10.250% 7,094 1,172 0.03				Total Short-Term Instruments 101,232 2.90				225,468 6.44			
PAR (000S)				Total Transferable Securities \$ 3,808,846 108.86							
SHORT-TERM INSTRUMENTS				INVESTMENT FUNDS				EXCHANGE-TRADED FUNDS			
COMMERCIAL PAPER				COLLECTIVE INVESTMENT SCHEMES				PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (i) 1,244,050 124,473 3.56			
AES Corp. 5.900% due 23/07/2024 \$ 14,700 14,638 0.42				PIMCO Funds: Global Investors Series plc - PIMCO Asia High Yield Bond Fund (i) 770,713 7,807 0.22				Total Investment Funds \$ 349,941 10.00			
SHORT-TERM NOTES											
Gateway Re Ltd. 5.355% due 23/12/2028 1,500 1,402 0.04											

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BOM	4.710%	26/06/2024	03/07/2024	CAD 200,000	Canada Government International Bond 2.750% due 01/12/2064	\$ (145,966)	\$ 146,162	\$ 146,256	4.18
BRC	5.430	28/06/2024	01/07/2024	\$ 166,800	U.S. Treasury Inflation Protected Securities 0.125% - 2.375% due 15/01/2025 - 15/01/2031	(170,132)	166,800	166,875	4.77
CEW	4.720	24/06/2024	02/07/2024	CAD 410,000	Province of Ontario 3.650% - 4.150% due 02/06/2033 - 02/12/2054	(283,990)	299,632	299,902	8.56
					Province of Quebec 1.500% due 01/09/2031	(17,259)			
					Province of Ontario 2.600% due 02/06/2027	(14,928)	14,616	14,627	0.42
					Province of Ontario 3.500% due 02/06/2043	(5,306)	36,540	36,559	1.04
					Province of Quebec 3.500% due 01/12/2048	(31,724)			
FICC	2.600	28/06/2024	01/07/2024	\$ 2,211	Province of Ontario 1.900% - 2.900% due 02/12/2046 - 02/12/2051	(122,668)	138,853	138,907	3.97
					Province of Quebec 4.250% due 01/12/2043	(18,448)			
					U.S. Treasury Notes 3.875% due 15/01/2026	(2,255)	2,211	2,211	0.06
MEI	4.710	25/06/2024	03/07/2024	CAD 20,000	Canada Government International Bond 3.000% due 01/06/2034	(14,749)	14,616	14,627	0.42
					Canada Government International Bond 1.500% - 4.500% due 01/11/2025 - 01/12/2031	(140,906)	138,853	138,943	3.97
SAL	5.340	28/06/2024	01/07/2024	\$ 10,200	U.S. Treasury Notes 5.000% due 30/09/2025	(10,532)	10,200	10,205	0.29
Total Repurchase Agreements						\$ (978,863)	\$ 968,483	\$ 969,112	27.68

(1) Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Canada Government 10-Year Bond September Futures	Long	09/2024	337	\$ 209	0.01
Euro-Bobl September Futures	Short	09/2024	918	(880)	(0.03)
Euro-Bund 10-Year Bond September Futures	Short	09/2024	634	(1,112)	(0.03)
Euro-Schatz September Futures	Short	09/2024	1,154	(577)	(0.02)
U.S. Treasury 2-Year Note September Futures	Long	09/2024	2,230	675	0.02
U.S. Treasury 5-Year Note September Futures	Long	09/2024	2,475	1,167	0.03
U.S. Treasury 10-Year Note September Futures	Short	09/2024	1,879	(623)	(0.02)
U.S. Treasury 10-Year Ultra September Futures	Short	09/2024	3,597	(2,481)	(0.07)
U.S. Treasury 30-Year Bond September Futures	Short	09/2024	566	(351)	(0.01)
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2024	877	(1,170)	(0.03)
				\$ (5,143)	(0.15)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (5,143)	(0.15)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
AES Corp.	5.000%	20/12/2025	\$ 500	\$ (63)	0.00
AT&T, Inc.	1.000	20/06/2026	2,700	(18)	0.00
AT&T, Inc.	1.000	20/06/2028	300	7	0.00
Boeing Co.	1.000	20/06/2026	100	1	0.00
British Telecommunications PLC	1.000	20/12/2024	€ 7,000	11	0.00
General Electric Co.	1.000	20/06/2026	\$ 4,300	25	0.00
General Electric Co.	1.000	20/12/2026	400	4	0.00
Tesco PLC	1.000	20/06/2028	€ 4,300	89	0.00
				\$ 56	0.00

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

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-33 5-Year Index	(1.000)%	20/06/2025	\$ 87	\$ (6)	0.00
CDX.HY-41 5-Year Index	(5.000)	20/12/2028	48,114	(282)	(0.01)
				\$ (288)	(0.01)

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
iTraxx Crossover 41 5-Year Index	5.000%	20/06/2029	€ 13,000	\$ (234)	(0.01)

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day GBP-SONIO Compounded-OIS	3.700%	28/03/2034	£ 2,100	\$ 58	0.00
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	4.000	18/09/2029	87,600	(496)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.550	14/09/2028	¥ 28,270,000	232	0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.700	19/09/2028	\$ 62,000	(743)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.725	19/09/2028	59,800	(722)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	1.750	21/12/2052	24,100	3,779	0.11
Pay	1-Day USD-SOFR Compounded-OIS	1.827	03/07/2028	85,800	(9,529)	(0.27)
Receive	1-Day USD-SOFR Compounded-OIS	1.842	19/09/2053	12,500	415	0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.857	15/07/2032	29,320	(4,917)	(0.14)
Receive	1-Day USD-SOFR Compounded-OIS	1.874	19/09/2053	11,700	367	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.999	03/07/2053	17,500	5,038	0.14
Pay	1-Day USD-SOFR Compounded-OIS	2.000	27/10/2028	38,000	(3,390)	(0.10)
Receive	1-Day USD-SOFR Compounded-OIS	2.000	10/12/2029	40	5	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.060	27/10/2053	7,600	2,233	0.06
Receive	1-Day USD-SOFR Compounded-OIS	2.250	20/06/2028	104,830	1,777	0.05
Pay	1-Day USD-SOFR Compounded-OIS	2.841	31/10/2024	3,700	(72)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.973	27/10/2024	3,700	(67)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.018	24/10/2024	3,700	(67)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.080	23/02/2053	2,500	(296)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.140	25/10/2024	3,700	(60)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.190	25/10/2024	3,700	(58)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.225	25/10/2024	3,700	(57)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.545	31/10/2030	7,700	246	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.550	31/10/2030	1,400	44	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.572	31/10/2030	98,400	2,983	0.08
Receive	1-Day USD-SOFR Compounded-OIS	3.592	31/10/2030	241,500	7,037	0.20
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.594	09/01/2034	4,300	161	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.595	31/10/2030	20,900	606	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.600	17/01/2034	2,700	111	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.601	31/10/2030	18,500	530	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.602	31/10/2030	49,300	1,407	0.04
Receive	1-Day USD-SOFR Compounded-OIS	3.606	31/10/2030	46,900	1,328	0.04
Pay	1-Day USD-SOFR Compounded-OIS	3.620	31/01/2034	2,000	(60)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.623	31/10/2030	20,300	554	0.01
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.648	08/01/2034	5,000	188	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.650	05/03/2034	2,400	(63)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.655	24/01/2034	2,700	(75)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.664	31/10/2030	13,400	334	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.665	24/01/2034	2,600	(70)	0.00
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.670	08/01/2034	6,100	219	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.677	31/10/2030	10,900	264	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.685	24/01/2034	5,800	(146)	0.00

Schedule of Investments Dynamic Bond Fund (cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	3.687%	31/10/2030	\$ 45,000	\$ 1,061	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.691	31/10/2030	21,300	497	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.710	05/03/2034	2,900	(63)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.721	31/10/2030	43,900	946	0.03
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.725	07/02/2034	3,500	(71)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.735	23/01/2034	1,800	(38)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.738	23/01/2034	300	(6)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.739	31/10/2030	15,700	322	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.749	31/10/2030	29,000	578	0.02
Pay	1-Day USD-SOFR Compounded-OIS	3.750	11/12/2024	10,800	(146)	0.00
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	162,200	767	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.750	02/01/2034	3,200	93	0.00
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.783	07/02/2034	3,800	(59)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	10/03/2028	7,400	(124)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.810	02/01/2034	3,200	77	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.842	26/12/2033	3,200	70	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.854	29/12/2033	6,000	124	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.860	21/02/2034	9,300	(84)	0.00
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.900	10/04/2034	5,100	(22)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.940	22/02/2029	8,000	(77)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.950	19/12/2033	5,800	75	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.950	16/04/2034	300	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.030	15/12/2033	3,400	22	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.078	29/04/2034	2,700	28	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.080	17/04/2034	7,400	77	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.080	05/06/2034	8,700	(44)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.085	22/04/2034	7,400	86	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.090	30/04/2034	15,100	170	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.105	24/04/2034	10,400	133	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.130	03/05/2034	6,900	100	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.150	22/04/2034	6,800	112	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.170	03/10/2033	17,000	176	0.01
Pay	1-Year BRL-CDI	10.768	04/01/2027	BRL 926,600	(3,224)	(0.09)
Pay	1-Year BRL-CDI	11.496	04/01/2027	109,600	(168)	(0.01)
Pay	1-Year BRL-CDI	11.566	04/01/2027	564,000	(535)	(0.02)
Receive	1-Year BRL-CDI	11.691	04/01/2027	1,076,000	641	0.02
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.500	01/06/2032	CAD 45,000	470	0.01
Pay	3-Month CAD-CAONREPO Compounded-OIS	4.000	21/06/2025	387,200	204	0.01
Pay	6-Month EUR-EURIBOR	0.650	12/04/2027	€ 6,700	(471)	(0.01)
Pay	6-Month EUR-EURIBOR	0.650	11/05/2027	5,800	(387)	(0.01)
Pay	6-Month EUR-EURIBOR	0.700	11/04/2027	3,400	(237)	(0.01)
Pay	6-Month EUR-EURIBOR	1.000	13/05/2027	7,200	(433)	(0.01)
Pay	6-Month EUR-EURIBOR	1.000	18/05/2027	3,500	(209)	(0.01)
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.500	18/09/2054	39,700	906	0.03
Pay	6-Month EUR-EURIBOR	2.750	05/03/2034	1,300	(10)	0.00
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.750	18/09/2034	137,900	(1,832)	(0.05)
Pay	6-Month EUR-EURIBOR	2.760	04/03/2034	3,100	(21)	0.00
Pay	6-Month EUR-EURIBOR	2.770	16/04/2029	5,100	(32)	0.00
Pay	6-Month EUR-EURIBOR	2.770	29/04/2034	1,000	(4)	0.00
Pay	6-Month EUR-EURIBOR	2.780	02/05/2029	3,700	(19)	0.00
Receive	6-Month EUR-EURIBOR	2.818	26/06/2029	3,000	12	0.00
Pay	6-Month EUR-EURIBOR	2.827	06/05/2029	2,700	(7)	0.00
Pay	6-Month EUR-EURIBOR	2.860	24/04/2029	3,500	(6)	0.00
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.950	12/06/2029	1,600	8	0.00
Pay	6-Month PLN-WIBOR	4.641	19/02/2029	PLN 59,000	(282)	(0.01)
Pay	6-Month PLN-WIBOR	4.730	16/02/2029	55,200	(211)	(0.01)
Pay	6-Month PLN-WIBOR	4.810	16/02/2029	21,700	(64)	0.00
Pay	6-Month PLN-WIBOR	4.970	21/03/2029	116,200	(129)	0.00
Pay	6-Month PLN-WIBOR	5.020	21/03/2029	31,700	(12)	0.00
Pay	6-Month PLN-WIBOR	5.158	22/03/2027	204,500	(127)	0.00
Pay	6-Month PLN-WIBOR	5.160	21/03/2027	204,100	(133)	0.00
Receive	6-Month PLN-WIBOR	6.160	16/09/2027	93,100	(1,437)	(0.04)
Receive	6-Month PLN-WIBOR	6.210	26/04/2027	116,600	(850)	(0.03)
Receive	6-Month PLN-WIBOR	6.240	23/09/2027	78,600	(1,274)	(0.04)
Receive	6-Month PLN-WIBOR	6.270	20/09/2027	89,800	(1,479)	(0.04)
Receive	6-Month PLN-WIBOR	6.280	26/09/2027	26,700	(443)	(0.01)
Receive	6-Month PLN-WIBOR	6.310	19/09/2027	94,800	(1,597)	(0.05)
Receive	6-Month PLN-WIBOR	6.985	11/10/2027	113,000	(2,617)	(0.08)
Receive	6-Month PLN-WIBOR	7.156	13/10/2027	58,300	(1,445)	(0.04)
					\$ (3,646)	(0.10)
Total Centrally Cleared Financial Derivative Instruments					\$ (4,112)	(0.12)

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

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

- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (4) This instrument has a forward starting effective date.

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

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

PURCHASED OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BPS	Call - OTC USD versus CNH	CNH 7.275	06/12/2024	500	\$ 60	\$ 127	0.00
	Call - OTC USD versus CNH	7.325	06/12/2024	380	48	73	0.00
	Call - OTC USD versus CNH	7.400	06/12/2024	900	82	129	0.00
	Call - OTC USD versus CNH	7.325	14/01/2025	870	84	143	0.01
	Call - OTC USD versus CNH	7.400	14/01/2025	900	72	112	0.00
	Call - OTC USD versus CNH	7.400	23/01/2025	900	85	114	0.00
BRC	Call - OTC USD versus CNH	7.300	14/02/2025	420	45	64	0.00
	Call - OTC USD versus JPY	¥ 153.500	05/07/2024	32,000	180	1,431	0.04
CBK	Call - OTC USD versus CNH	CNH 7.300	14/01/2025	900	94	168	0.01
	Call - OTC USD versus CNH	7.450	14/02/2025	900	85	103	0.00
MBC	Call - OTC USD versus CNH	7.350	06/12/2024	900	87	164	0.01
	Call - OTC USD versus CNH	7.375	14/02/2025	1,080	106	147	0.01
SCX	Call - OTC USD versus CNH	7.300	14/02/2025	350	36	53	0.00
					\$ 1,064	\$ 2,828	0.08

INTEREST RATE SWAPPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
GLM	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.725%	14/11/2024	59,000	\$ 0	\$ 29	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.749	13/11/2024	101,600	0	51	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.754	15/11/2024	42,700	0	23	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.765	18/11/2024	32,600	0	18	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.800	20/11/2024	42,200	0	28	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.800	17/12/2024	24,000	0	23	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.820	21/11/2024	42,300	0	30	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.850	22/11/2024	33,600	0	27	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	09/12/2024	60,800	0	68	0.01
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	13/12/2024	20,700	0	25	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.920	25/11/2024	43,500	0	43	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.930	29/11/2024	54,300	0	59	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.930	11/12/2024	45,000	0	57	0.00
							\$ 0	\$ 481	0.01

WRITTEN OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC USD versus MXN	MXN 18.989	24/07/2024	17,300	\$ (248)	\$ (108)	0.00
BRC	Call - OTC USD versus JPY	¥ 157.250	05/07/2024	64,000	(119)	(1,401)	(0.04)
					\$ (367)	\$ (1,509)	(0.04)

INTEREST RATE SWAPPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.800%	08/07/2024	9,200	\$ (42)	\$ (12)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.350	08/07/2024	9,200	(41)	0	0.00
BPS	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.060	28/06/2024	0	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.410	28/06/2024	0	0	0	0.00
BRC	Call - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Receive	3.700	05/07/2024	2,100	(8)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Pay	4.070	05/07/2024	2,100	(8)	(1)	0.00
FAR	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.586	15/07/2024	6,700	(25)	(4)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.986	15/07/2024	6,700	(25)	(37)	0.00
GLM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.628	18/07/2024	7,000	(27)	(8)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.680	22/07/2024	4,500	(18)	(8)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.880	08/07/2024	8,900	(27)	(25)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.978	18/07/2024	7,000	(27)	(45)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.994	28/06/2024	0	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.030	22/07/2024	4,500	(18)	(23)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.230	08/07/2024	8,900	(27)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.344	28/06/2024	0	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.300	14/11/2024	6,600	0	(32)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	13/11/2024	11,300	0	(56)	(0.01)
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	15/11/2024	4,700	0	(24)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	18/11/2024	3,600	0	(19)	0.00

Schedule of Investments Dynamic Bond Fund (cont.)

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.350%	20/11/2024	4,700	\$ 0	\$ (28)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.353	17/12/2024	2,700	0	(20)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.357	21/11/2024	4,700	0	(29)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.360	22/11/2024	3,700	0	(23)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.395	09/12/2024	6,700	0	(53)	(0.01)
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.400	25/11/2024	4,900	0	(35)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.425	13/12/2024	2,300	0	(20)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.465	29/11/2024	6,000	0	(54)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.468	11/12/2024	5,000	0	(49)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.550	15/07/2024	200	(1)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.550	18/07/2024	1,300	(4)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.760	28/06/2024	0	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.880	15/07/2024	200	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	18/07/2024	1,300	(4)	(6)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.030	28/06/2024	0	0	0	0.00
JPM	Call - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.850	05/07/2024	4,900	(12)	(2)	0.00
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.250	05/07/2024	4,900	(12)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.675	22/07/2024	3,900	(15)	(7)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.025	22/07/2024	3,900	(15)	(21)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Receive	3.800	03/07/2024	1,700	(7)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Pay	4.150	03/07/2024	1,700	(7)	0	0.00
MYC	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.820	11/07/2024	5,600	(9)	(13)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.120	11/07/2024	5,600	(9)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.690	29/07/2024	2,800	(10)	(8)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.765	22/07/2024	4,000	(17)	(13)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.040	29/07/2024	2,800	(10)	(16)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.265	22/07/2024	4,000	(17)	(5)	0.00
RYL	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.630	17/07/2024	4,100	(7)	(3)	0.00
	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.630	22/07/2024	3,900	(6)	(3)	0.00
	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.740	15/07/2024	200	0	0	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.940	22/07/2024	3,900	(6)	(8)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.970	17/07/2024	4,100	(7)	(6)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.040	15/07/2024	200	0	0	0.00
ULO	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.570	25/07/2024	2,100	(7)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	25/07/2024	2,100	(7)	(10)	0.00
							\$ (483)	\$ (740)	(0.02)

⁽¹⁾ Notional Amount represents the number of contracts.

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

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
CBK	Brazil Government International Bond	1.000%	20/12/2024	\$ 100	\$ (2)	\$ 2	\$ 0	0.00
GST	Brazil Government International Bond	1.000	20/12/2024	400	(6)	7	1	0.00
MYC	California State General Obligation Bonds, Series 2003	1.000	20/09/2024	2,900	23	(16)	7	0.00
					\$ 15	\$ (7)	\$ 8	0.00

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

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
GST	CMBX.NA.AAA.10 Index	0.500%	17/11/2059	\$ 800	\$ (24)	\$ 22	\$ (2)	0.00
MYC	CMBX.NA.AAA.10 Index	0.500	17/11/2059	11,000	(379)	351	(28)	0.00
UAG	CMBX.NA.AAA.10 Index	0.500	17/11/2059	10,900	(378)	349	(29)	0.00
					\$ (781)	\$ 722	\$ (59)	0.00

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

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

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/(Depreciation)	% of Net Assets
AZD	07/2024	NZD 5,004	\$ 3,064	\$ 15	\$ 0	\$ 15	0.00
	08/2024	\$ 3,064	NZD 5,004	0	(15)	(15)	0.00
	10/2024	12,543	CNH 89,774	0	(142)	(142)	0.00
BOA	07/2024	HKD 6,378	\$ 817	0	0	0	0.00
	07/2024	KRW 17,841,792	13,042	83	0	83	0.00
	07/2024	SGD 271	200	0	0	0	0.00
	07/2024	\$ 1,195	€ 1,110	0	(5)	(5)	0.00
	07/2024	38,801	PLN 156,247	88	(30)	58	0.00
	07/2024	36,219	SGD 49,140	51	(11)	40	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	08/2024	PEN 2,581	\$ 674	\$ 0	\$ 0	\$ 0	0.00
	08/2024	SGD 45,500	33,572	0	(51)	(51)	0.00
	08/2024	TRY 1,329	38	0	0	0	0.00
	02/2025	CNH 12,149	1,701	8	0	8	0.00
BPS	07/2024	BRL 14,816	2,946	278	0	278	0.01
	07/2024	CAD 15,902	11,635	14	0	14	0.00
	07/2024	€ 6,518	7,014	28	0	28	0.00
	07/2024	£ 73,119	93,403	973	0	973	0.03
	07/2024	¥ 204,900	1,312	38	0	38	0.00
	07/2024	KRW 17,833,855	12,993	41	0	41	0.00
	07/2024	PLN 212,678	52,485	0	(408)	(408)	(0.01)
	07/2024	\$ 8,201	AUD 12,308	19	0	19	0.00
	07/2024	100	BRL 535	0	(4)	(4)	0.00
	07/2024	5,575	CAD 7,638	9	(2)	7	0.00
	07/2024	2,400	IDR 39,323,662	3	0	3	0.00
	07/2024	652	ILS 2,417	0	(10)	(10)	0.00
	07/2024	6,412	NZD 10,437	0	(52)	(52)	0.00
	07/2024	6,644	PLN 26,384	0	(83)	(83)	0.00
	08/2024	AUD 12,308	\$ 8,208	0	(19)	(19)	0.00
	09/2024	CNH 193,518	27,005	344	0	344	0.01
	09/2024	TWD 580,756	18,049	110	0	110	0.00
	09/2024	\$ 4,918	INR 411,645	7	0	7	0.00
	10/2024	CNH 69,183	\$ 9,662	106	0	106	0.00
	10/2024	\$ 2,481	CNH 17,766	0	(27)	(27)	0.00
	12/2024	3,509	25,165	0	(21)	(21)	0.00
BRC	01/2025	CNH 26,930	\$ 3,770	27	0	27	0.00
	07/2024	AUD 751	497	0	(5)	(5)	0.00
	07/2024	DKK 436	63	1	0	1	0.00
	07/2024	MXN 50,465	2,732	0	(23)	(23)	0.00
	07/2024	NOK 437	41	1	0	1	0.00
	07/2024	SGD 6,423	4,756	17	0	17	0.00
	07/2024	THB 3,670	100	0	0	0	0.00
	07/2024	\$ 17,966	CAD 24,583	8	(9)	(1)	0.00
	07/2024	4,153	PLN 16,592	0	(27)	(27)	0.00
	07/2024	11,982	TRY 412,535	333	0	333	0.01
	08/2024	7,227	251,358	46	0	46	0.00
	09/2024	MXN 563,026	\$ 29,610	0	(813)	(813)	(0.02)
	09/2024	\$ 3,485	TRY 126,293	76	0	76	0.00
	02/2025	1,701	CNH 12,143	0	(9)	(9)	0.00
BSH	08/2024	PEN 22,516	\$ 5,899	22	0	22	0.00
CBK	07/2024	BRL 69,729	12,797	243	0	243	0.01
	07/2024	CAD 491,707	359,038	46	(353)	(307)	(0.01)
	07/2024	CHF 4,150	4,560	0	(58)	(58)	0.00
	07/2024	£ 797	1,017	10	0	10	0.00
	07/2024	KRW 1,298,438	952	9	0	9	0.00
	07/2024	MXN 324,389	17,609	0	(97)	(97)	0.00
	07/2024	PEN 44,831	11,853	150	0	150	0.00
	07/2024	\$ 1,036	CAD 1,427	7	0	7	0.00
	07/2024	5,338	£ 4,174	0	(61)	(61)	0.00
	07/2024	5,879	PEN 22,412	0	(29)	(29)	0.00
	07/2024	22,589	PLN 89,010	3	(455)	(452)	(0.01)
	07/2024	1,607	TRY 54,179	7	0	7	0.00
	07/2024	2,584	ZAR 46,986	0	(14)	(14)	0.00
	07/2024	ZAR 502	\$ 27	0	0	0	0.00
	08/2024	£ 266	336	0	0	0	0.00
	08/2024	PEN 14,172	3,699	0	0	0	0.00
	08/2024	\$ 12,797	BRL 69,963	0	(246)	(246)	(0.01)
	09/2024	TWD 216,160	\$ 6,707	30	0	30	0.00
	09/2024	\$ 31,476	INR 2,631,505	23	(11)	12	0.00
DUB	01/2025	3,770	CNH 26,914	0	(29)	(29)	0.00
	07/2024	AUD 1,441	\$ 954	0	(9)	(9)	0.00
	07/2024	BRL 528	100	5	0	5	0.00
	07/2024	CAD 7,100	5,172	0	(17)	(17)	0.00
	07/2024	IDR 815,550	50	0	0	0	0.00
	07/2024	KRW 9,678,467	7,035	5	0	5	0.00
	07/2024	\$ 6,987	PLN 27,458	0	(158)	(158)	(0.01)
	08/2024	4,655	BRL 23,961	0	(357)	(357)	(0.01)
FAR	03/2025	812	TRY 38,638	98	0	98	0.00
	07/2024	AUD 12,299	\$ 8,194	0	(19)	(19)	0.00
	07/2024	CAD 25,026	18,267	0	(23)	(23)	0.00
	07/2024	€ 577,742	629,250	10,056	0	10,056	0.29
	07/2024	NZD 9,616	5,865	5	0	5	0.00
	07/2024	\$ 2,767	¥ 440,824	0	(26)	(26)	0.00
	07/2024	543	NZD 881	0	(6)	(6)	0.00
	08/2024	¥ 438,756	\$ 2,767	26	0	26	0.00
	08/2024	\$ 5,865	NZD 9,616	0	(5)	(5)	0.00
GLM	07/2024	BRL 266,600	\$ 53,825	5,827	0	5,827	0.17
	07/2024	KRW 11,549	8	0	0	0	0.00
	07/2024	MXN 48,354	2,604	0	(35)	(35)	0.00
	07/2024	\$ 48,522	BRL 262,500	0	(1,262)	(1,262)	(0.04)
	07/2024	150	KRW 206,069	0	0	0	0.00
	07/2024	17,770	MXN 324,806	0	(42)	(42)	0.00
	07/2024	4,432	PLN 17,509	0	(77)	(77)	0.00

Schedule of Investments Dynamic Bond Fund (cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
JPM	07/2024	ZAR 108,352	\$ 5,922	\$ 0	\$ (4)	\$ (4)	0.00
	08/2024	\$ 5,244	TRY 180,970	32	0	32	0.00
	09/2024	995	39,764	133	0	133	0.00
	04/2025	BRL 283,100	\$ 50,743	1,318	0	1,318	0.04
	07/2024	56,918	10,545	297	0	297	0.01
	07/2024	CHF 2,484	2,746	0	(18)	(18)	0.00
	07/2024	CNY 22,314	3,129	34	0	34	0.00
	07/2024	IDR 15,849,119	977	9	0	9	0.00
	07/2024	KRW 11,956,056	8,668	0	(16)	(16)	0.00
	07/2024	SGD 42,325	31,445	215	0	215	0.01
	07/2024	\$ 752	BRL 4,100	0	(14)	(14)	0.00
	07/2024	35,094	CHF 31,493	0	(47)	(47)	0.00
	07/2024	57	CNY 408	0	(1)	(1)	0.00
	07/2024	94	DKK 658	0	0	0	0.00
	07/2024	8,021	€ 7,357	0	(136)	(136)	0.00
	07/2024	1,747	ILS 6,460	0	(31)	(31)	0.00
	07/2024	16	KRW 22,687	0	0	0	0.00
	07/2024	3,879	PLN 15,237	2	(92)	(90)	0.00
	07/2024	8,628	TRY 292,230	238	0	238	0.01
	07/2024	ZAR 205,243	\$ 11,149	0	(77)	(77)	0.00
	08/2024	CHF 31,377	35,094	46	0	46	0.00
	08/2024	DKK 657	94	0	0	0	0.00
	08/2024	\$ 3,129	CNY 22,328	0	(1)	(1)	0.00
	08/2024	5,744	TRY 200,390	124	0	124	0.00
	09/2024	TWD 367,761	\$ 11,423	64	0	64	0.00
	09/2024	\$ 9,699	BRL 53,014	0	(220)	(220)	(0.01)
	09/2024	7,486	INR 626,839	14	0	14	0.00
	09/2024	30,227	MXN 547,009	0	(669)	(669)	(0.02)
	10/2024	CNH 96,699	\$ 13,512	155	0	155	0.00
	10/2024	\$ 2,480	CNH 17,712	0	(33)	(33)	0.00
	11/2024	826	TRY 32,596	42	0	42	0.00
	12/2024	CNH 25,177	\$ 3,509	19	0	19	0.00
	03/2025	\$ 705	TRY 34,138	100	0	100	0.00
04/2025	BRL 4,400	\$ 783	15	0	15	0.00	
07/2024	CAD 251,198	€ 183,668	198	(127)	71	0.00	
07/2024	€ 2,402	2,615	41	0	41	0.00	
07/2024	£ 86	109	0	0	0	0.00	
07/2024	HUF 75,344	202	0	(2)	(2)	0.00	
07/2024	¥ 236,300	1,500	31	0	31	0.00	
07/2024	SGD 132	98	1	0	1	0.00	
07/2024	\$ 57,803	CAD 79,161	59	(11)	48	0.00	
07/2024	633,752	€ 592,679	1,452	0	1,452	0.04	
07/2024	1,187	£ 938	0	(1)	(1)	0.00	
07/2024	32	NOK 340	0	0	0	0.00	
08/2024	CAD 64,577	\$ 47,197	0	(30)	(30)	0.00	
08/2024	€ 592,679	634,678	0	(1,453)	(1,453)	(0.04)	
08/2024	NOK 339	32	0	0	0	0.00	
09/2024	TWD 16,289	506	3	0	3	0.00	
12/2024	CNH 24,268	3,400	36	0	36	0.00	
12/2024	\$ 3,400	CNH 24,259	0	(37)	(37)	0.00	
07/2024	CHF 25	\$ 28	0	0	0	0.00	
07/2024	€ 5,058	5,420	2	(3)	(1)	0.00	
07/2024	£ 812	1,026	1	(1)	0	0.00	
07/2024	\$ 28,201	BRL 145,670	0	(1,976)	(1,976)	(0.06)	
07/2024	2,283	CAD 3,123	0	0	0	0.00	
07/2024	65	DKK 452	0	0	0	0.00	
07/2024	29	€ 27	0	0	0	0.00	
07/2024	1,209	£ 956	0	(1)	(1)	0.00	
07/2024	6,495	NZD 10,590	0	(42)	(42)	0.00	
08/2024	DKK 451	\$ 65	0	0	0	0.00	
09/2024	TWD 146,298	4,560	41	0	41	0.00	
09/2024	\$ 2,534	INR 211,880	1	0	1	0.00	
07/2024	1,403	CAD 1,928	6	0	6	0.00	
07/2024	87,359	£ 68,890	0	(276)	(276)	(0.01)	
08/2024	£ 68,890	\$ 87,374	275	0	275	0.01	
07/2024	€ 5,575	5,964	0	(11)	(11)	0.00	
07/2024	\$ 1,456	AUD 2,183	2	0	2	0.00	
07/2024	€ 4,630	\$ 4,974	12	0	12	0.00	
07/2024	IDR 820,600	50	0	0	0	0.00	
07/2024	KRW 9,043,799	6,631	63	0	63	0.00	
07/2024	\$ 2,095	CAD 2,864	0	(2)	(2)	0.00	
07/2024	3,078	CNY 21,890	0	(42)	(42)	0.00	
07/2024	103	ZAR 1,905	1	0	1	0.00	
08/2024	PEN 5,810	\$ 1,517	0	0	0	0.00	
09/2024	CNH 77,352	10,782	125	0	125	0.00	
09/2024	TWD 230,679	7,157	32	0	32	0.00	
09/2024	\$ 26,119	INR 2,186,048	39	0	39	0.00	
07/2024	CAD 7,000	\$ 5,135	20	(1)	19	0.00	
07/2024	3,900	2,850	1	(1)	0	0.00	
07/2024	CHF 109	120	0	(1)	(1)	0.00	
07/2024	NZD 7,288	4,464	23	0	23	0.00	
08/2024	CAD 600	439	0	0	0	0.00	
08/2024	\$ 2,708	COP 10,860,531	0	(105)	(105)	0.00	

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
UAG	08/2024	\$ 4,464	NZD 7,288	\$ 0	\$ (23)	\$ (23)	0.00
	07/2024	CAD 390,352	\$ 285,942	663	0	663	0.02
	07/2024	CHF 24,768	27,408	0	(154)	(154)	0.00
	07/2024	DKK 675	98	1	0	1	0.00
	07/2024	ILS 8,484	2,289	36	0	36	0.00
	07/2024	\$ 19	CHF 17	0	0	0	0.00
	08/2024	CHF 17	\$ 19	0	0	0	0.00
					\$ 25,318	\$ (10,814)	\$ 14,504

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Z Class AUD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	AUD 4,585	\$ 3,054	\$ 0	\$ (8)	\$ (8)	0.00
	07/2024	\$ 4,238	AUD 6,363	12	0	12	0.00
BOA	08/2024	3,056	4,585	8	0	8	0.00
	07/2024	AUD 31	\$ 20	0	0	0	0.00
BPS	07/2024	4,639	3,091	0	(8)	(8)	0.00
	08/2024	\$ 3,057	AUD 4,585	7	0	7	0.00
BRC	07/2024	AUD 21	\$ 14	0	0	0	0.00
CBK	07/2024	178	118	0	(1)	(1)	0.00
DUB	07/2024	10	7	0	0	0	0.00
FAR	07/2024	4,280	2,855	0	(4)	(4)	0.00
	07/2024	\$ 3,176	AUD 4,767	8	0	8	0.00
GLM	08/2024	2,857	4,280	4	0	4	0.00
	07/2024	AUD 186	\$ 124	0	(1)	(1)	0.00
MBC	07/2024	73	49	0	0	0	0.00
	07/2024	\$ 4	AUD 6	0	0	0	0.00
MYI	07/2024	AUD 20	\$ 13	0	0	0	0.00
RBC	07/2024	15	10	0	0	0	0.00
RYL	07/2024	13	9	0	0	0	0.00
TOR	07/2024	\$ 1,938	AUD 2,913	8	0	8	0.00
				\$ 47	\$ (22)	\$ 25	0.00

As at 30 June 2024, the Institutional CAD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	\$ 1,808	CAD 2,474	\$ 0	\$ 0	\$ 0	0.00
CBK	07/2024	CAD 3,633	\$ 2,655	0	0	0	0.00
	07/2024	\$ 2,669	CAD 3,635	0	(12)	(12)	0.00
MBC	08/2024	2,655	3,631	0	0	0	0.00
	07/2024	CAD 7,325	\$ 5,351	0	(3)	(3)	0.00
MYI	07/2024	\$ 2,136	CAD 2,908	0	(10)	(10)	0.00
	08/2024	5,351	7,320	3	0	3	0.00
	07/2024	1,423	1,943	0	(4)	(4)	0.00
				\$ 3	\$ (29)	\$ (26)	0.00

As at 30 June 2024, the Institutional CHF (Hedged) Accumulation and E Class CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 3,274	CHF 2,945	\$ 3	\$ 0	\$ 3	0.00
CBK	07/2024	323	294	4	0	4	0.00
GLM	07/2024	3	2	0	0	0	0.00
JPM	07/2024	CHF 3,565	\$ 3,976	9	0	9	0.00
MYI	08/2024	\$ 3,742	CHF 3,345	0	(5)	(5)	0.00
	07/2024	CHF 2	\$ 2	0	0	0	0.00
SCX	07/2024	16	18	0	0	0	0.00
	07/2024	\$ 33	CHF 29	0	0	0	0.00
TOR	07/2024	3,768	3,404	20	0	20	0.00
UAG	07/2024	CHF 3,347	\$ 3,730	6	0	6	0.00
	07/2024	\$ 3,726	CHF 3,367	21	0	21	0.00
	08/2024	3,730	3,335	0	(6)	(6)	0.00
				\$ 63	\$ (11)	\$ 52	0.00

Schedule of Investments Dynamic Bond Fund (cont.)

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation, Administrative EUR (Hedged) Accumulation, E Class EUR (Hedged) Accumulation and G Retail EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 169	\$ 183	\$ 2	\$ 0	\$ 2	0.00
	07/2024	\$ 51,999	€ 47,895	0	(668)	(668)	(0.02)
BPS	07/2024	€ 37,606	\$ 40,225	1	(81)	(80)	0.00
	07/2024	\$ 45,925	€ 42,421	0	(460)	(460)	(0.01)
BRC	08/2024	40,130	37,464	80	0	80	0.00
	07/2024	34	32	0	0	0	0.00
CBK	07/2024	€ 267	\$ 287	1	0	1	0.00
FAR	07/2024	\$ 50,465	€ 46,334	0	(807)	(807)	(0.02)
GLM	07/2024	121	112	0	(1)	(1)	0.00
JPM	07/2024	€ 36	\$ 38	0	0	0	0.00
MBC	07/2024	37,733	40,350	1	(92)	(91)	0.00
	07/2024	\$ 14	€ 13	0	0	0	0.00
MYI	08/2024	40,164	37,506	92	0	92	0.00
	07/2024	€ 23,420	\$ 25,055	0	(46)	(46)	0.00
RBC	07/2024	14	16	0	0	0	0.00
SCX	07/2024	37,504	40,182	0	(13)	(13)	0.00
	07/2024	\$ 82	€ 77	0	0	0	0.00
SSB	08/2024	40,241	37,504	13	0	13	0.00
	07/2024	€ 134	\$ 145	2	0	2	0.00
UAG	08/2024	\$ 838	€ 782	2	0	2	0.00
				\$ 194	\$ (2,168)	\$ (1,974)	(0.05)

As at 30 June 2024, the Institutional GBP (Hedged) Accumulation, Institutional GBP (Hedged) Income and E Class GBP (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	£ 719,312	\$ 909,576	\$ 295	\$ 0	\$ 295	0.01
	07/2024	\$ 1,809,665	£ 1,420,138	0	(14,469)	(14,469)	(0.41)
	08/2024	909,725	719,312	0	(277)	(277)	(0.01)
BRC	07/2024	1,417	1,109	0	(16)	(16)	0.00
CBK	07/2024	£ 2,549	\$ 3,242	20	0	20	0.00
	07/2024	\$ 32,213	£ 25,233	0	(316)	(316)	(0.01)
DUB	08/2024	551	436	0	0	0	0.00
	07/2024	930,631	729,346	0	(8,666)	(8,666)	(0.25)
MBC	07/2024	£ 733,354	\$ 927,838	806	0	806	0.02
	07/2024	\$ 2,717	£ 2,138	0	(15)	(15)	0.00
RBC	08/2024	914,164	722,423	0	(782)	(782)	(0.02)
	07/2024	£ 722,088	\$ 915,679	2,888	0	2,888	0.08
RYL	08/2024	\$ 915,836	£ 722,088	0	(2,878)	(2,878)	(0.08)
	07/2024	£ 661	\$ 846	10	0	10	0.00
				\$ 4,019	\$ (27,419)	\$ (23,400)	(0.67)

As at 30 June 2024, the Institutional NOK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	07/2024	\$ 112	NOK 1,181	\$ 0	\$ (1)	\$ (1)	0.00
CBK	07/2024	112	1,181	0	(1)	(1)	0.00
MBC	07/2024	NOK 926	\$ 87	0	0	0	0.00
	07/2024	\$ 0	NOK 4	0	0	0	0.00
MYI	08/2024	86	919	0	0	0	0.00
	07/2024	NOK 1,178	\$ 110	0	0	0	0.00
	07/2024	\$ 105	NOK 1,107	0	(1)	(1)	0.00
	08/2024	110	1,177	0	0	0	0.00
				\$ 0	\$ (3)	\$ (3)	0.00

As at 30 June 2024, the Administrative SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	SEK 41	\$ 4	\$ 0	\$ 0	\$ 0	0.00
BPS	07/2024	24	2	0	0	0	0.00
BRC	07/2024	17,845	1,684	0	(1)	(1)	0.00
	08/2024	\$ 1,684	SEK 17,818	1	0	1	0.00
CBK	07/2024	SEK 48	\$ 5	0	0	0	0.00
	07/2024	\$ 1,701	SEK 18,055	4	0	4	0.00
DUB	07/2024	SEK 16,457	\$ 1,555	1	0	1	0.00
	08/2024	\$ 1,555	SEK 16,431	0	(1)	(1)	0.00
MBC	07/2024	SEK 364	\$ 35	0	0	0	0.00
	07/2024	\$ 1,643	SEK 17,252	0	(14)	(14)	0.00
MYI	08/2024	SEK 94	\$ 9	0	0	0	0.00
	07/2024	17,866	1,691	5	0	5	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	08/2024	\$ 1,691	SEK 17,839	\$ 0	\$ (4)	\$ (4)	0.00
RYL	07/2024	1,649	17,341	0	(13)	(13)	0.00
SCX	07/2024	0	2	0	0	0	0.00
				\$ 11	\$ (33)	\$ (22)	0.00
Total OTC Financial Derivative Instruments						\$ (9,835)	(0.28)

SECURITIES SOLD SHORT

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA			
2.000% due 01/07/2054	\$ 15,900	\$ (12,438)	(0.36)
2.000% due 01/08/2054	85,000	(66,556)	(1.90)
Total Securities Sold Short		\$ (78,994)	(2.26)
Total Investments		\$ 5,029,186	143.73
Other Current Assets & Liabilities		\$ (1,530,233)	(43.73)
Net Assets		\$ 3,498,953	100.00

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

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

- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) When-issued security.
- (c) Payment in-kind security.
- (d) Security did not produce income within the last twelve months.
- (e) Zero coupon security.
- (f) Coupon represents a yield to maturity.
- (g) Principal amount of security is adjusted for inflation.
- (h) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (i) Affiliated to the Fund.
- (j) Contingent convertible security.
- (k) Restricted Securities (31 December 2023: 0.21%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
Altice France S.A. 11.500% due 01/02/2027	20/12/2023	\$ 2,148	\$ 1,766	0.05
Constellation Oil Services Holding S.A. 'B'	10/06/2022	113	112	0.00
Constellation Oil Services Holding S.A. 'D' - Exp. 10/06/2071	10/06/2022	0	0	0.00
Intelsat Emergence S.A.	05/09/2018	2,000	720	0.02
Morgan Stanley 0.000% due 02/04/2032	29/07/2022	2,568	2,284	0.07
		\$ 6,829	\$ 4,882	0.14

(l) Security with an aggregate fair value of \$683 (31 December 2023: \$35,754) and cash of \$5,292 (31 December 2023: \$Nil) has been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

(m) Security with an aggregate fair value of \$4,049 (31 December 2023: \$Nil) and cash of \$20,140 (31 December 2023: \$21,652) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Cash of \$64,123 (31 December 2023: \$69,247) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 2,570	\$ 3,792,561	\$ 13,715	\$ 3,808,846
Investment Funds	349,941	0	0	349,941
Repurchase Agreements	0	968,483	0	968,483
Financial Derivative Instruments ⁽³⁾	(2,360)	(16,730)	0	(19,090)
Securities Sold Short	0	(78,994)	0	(78,994)
Totals	\$ 350,151	\$ 4,665,320	\$ 13,715	\$ 5,029,186

Schedule of Investments Dynamic Bond Fund (Cont.)

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 44	\$ 4,172,220	\$ 3,743	\$ 4,176,007
Investment Funds	213,446	124,057	0	337,503
Repurchase Agreements	0	734,416	0	734,416
Financial Derivative Instruments ⁽³⁾	(5,514)	(35,726)	0	(41,240)
Securities Sold Short	0	(82,577)	0	(82,577)
Totals	\$ 207,976	\$ 4,912,390	\$ 3,743	\$ 5,124,109

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

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

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

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
MBC	2.850%	12/06/2024	TBD ⁽¹⁾	€ (636)	\$ (683)	(0.02)
Total Reverse Repurchase Agreements					\$ (683)	(0.02)

(1) Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (130)	\$ 0	\$ (130)	\$ 301	\$ (350)	\$ (49)
BOA	(650)	899	249	2,067	(2,059)	8
BPS	(12,843)	11,580	(1,263)	(2,092)	5,240	3,148
BRC	(329)	455	126	(5,671)	5,892	221
BSH	22	0	22	(1,494)	1,850	356
CBK	(855)	798	(57)	(437)	270	(167)
DUB	(9,099)	8,430	(669)	(5,911)	6,570	659
FAR	9,168	(9,860)	(692)	(72)	0	(72)
GLM	5,808	(5,180)	628	726	(670)	56
GST	(1)	0	(1)	60	0	60
HUS	N/A	N/A	N/A	1	0	1
JPM	(11)	20	9	(1,504)	1,540	36
MBC	457	(470)	(13)	184	0	184
MYC	(78)	40	(38)	(160)	290	130
MYI	(2,028)	1,897	(131)	966	(1,160)	(194)
NGF	N/A	N/A	N/A	190	0	190
RBC	15	0	15	2	0	2
RYL	(32)	0	(32)	3,857	(4,790)	(933)
SCX	281	(300)	(19)	6,522	(8,040)	(1,518)
SSB	21	(10)	11	261	(290)	(29)
TOR	(78)	70	(8)	998	(930)	68
UAG	540	(810)	(270)	5,254	0	5,254
ULO	(13)	0	(13)	N/A	N/A	N/A

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	35.35	45.63
Transferable securities dealt in on another regulated market*	73.02	75.48
Other transferable securities	0.49	0.09
Investment funds	10.00	9.80
Repurchase agreements	27.68	21.31
Financial derivative instruments dealt in on a regulated market	(0.15)	(1.12)
Centrally cleared financial derivative instruments	(0.12)	(0.19)
OTC financial derivative instruments	(0.28)	0.12
Securities sold short	(2.26)	(2.40)
Reverse repurchase agreements	(0.02)	(0.04)

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Loan Participations and Assignments	1.45	1.05
Corporate Bonds & Notes	21.26	21.59
Convertible Bonds & Notes	0.21	0.22
Municipal Bonds & Notes	0.21	0.26
U.S. Government Agencies	49.55	52.17
U.S. Treasury Obligations	6.11	8.61
Non-Agency Mortgage-Backed Securities	5.89	7.47
Asset-Backed Securities	14.42	16.91
Sovereign Issues	6.73	5.72
Common Stocks	0.10	0.08
Warrants	0.00	0.00
Preferred Securities	0.03	0.03
Short-Term Instruments	2.90	7.09
Investment Funds	10.00	9.80
Repurchase Agreements	27.68	21.31
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.15)	(1.12)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Buy Protection	(0.01)	(0.01)
Credit Default Swaps on Credit Indices — Sell Protection	(0.01)	0.02
Interest Rate Swaps	(0.10)	(0.20)
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.08	N/A
Interest Rate Swaptions	0.01	N/A
Written Options		
Foreign Currency Options	(0.04)	N/A
Interest Rate Swaptions	(0.02)	(0.02)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.01
Credit Default Swaps on Credit Indices — Sell Protection	0.00	0.00
Forward Foreign Currency Contracts	0.41	(0.48)
Hedged Forward Foreign Currency Contracts	(0.72)	0.61
Securities Sold Short	(2.26)	(2.40)
Other Current Assets & Liabilities	(43.73)	(48.72)
Net Assets	100.00	100.00

Schedule of Investments Dynamic Multi-Asset Fund

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES								U.S. GOVERNMENT AGENCIES			
CORPORATE BONDS & NOTES								U.S. TREASURY OBLIGATIONS			
BANKING & FINANCE								NON-AGENCY MORTGAGE-BACKED SECURITIES			
AMCO - Asset Management Co. SpA				Nordea Bank Abp	€ 1,900	€ 1,897	0.08	Uniform Mortgage-Backed Security, TBA			
4.625% due 06/02/2027	€ 4,800	€ 4,852	0.19	3.625% due 10/02/2026				4.500% due 01/07/2054	\$ 229,900	€ 202,250	8.10
American Express Co.				Nordic Investment Bank	€ 9,600	11,188	0.45	5.000% due 01/07/2054 -			
4.900% due 13/02/2026	\$ 14,400	13,355	0.53	3.875% due 19/02/2026				01/08/2054	268,200	241,856	9.68
6.125% due 13/02/2026	14,400	13,503	0.54	Societe Generale S.A.	\$ 6,700	6,452	0.26	5.500% due 01/08/2054	331,800	305,318	12.22
ANZ New Zealand International Ltd.				6.691% due 10/01/2034				6.000% due 01/08/2054	247,000	231,031	9.25
3.951% due 17/07/2026	€ 1,100	1,113	0.04	Sparebanken Vest Boligkreditt A/S	€ 1,300	1,314	0.05				
Arkea Home Loans SFH S.A.				3.375% due 15/11/2028						980,455	39.25
3.000% due 30/03/2027	4,700	4,668	0.19	State Street Corp.	\$ 15,200	14,121	0.57	U.S. TREASURY OBLIGATIONS			
Banco Bilbao Vizcaya Argentaria S.A.				4.857% due 26/01/2026				U.S. Treasury Inflation Protected Securities (e)			
6.033% due 13/03/2035	\$ 7,000	6,519	0.26	Stichting AK Rabobank Certificaten				0.875% due 15/02/2047	13,186	9,249	0.37
Banco Santander S.A.				6.500% (f)	€ 707	769	0.03	1.000% due 15/02/2046	19,318	14,080	0.57
3.250% due 14/02/2028	€ 3,500	3,499	0.14	Sumitomo Mitsui Banking Corp.				1.375% due 15/07/2033	40,155	35,396	1.42
Bank of America Corp.				3.602% due 16/02/2026	1,600	1,597	0.06	2.125% due 15/04/2029	42,064	39,305	1.57
5.288% due 25/04/2034	\$ 4,600	4,250	0.17	Temasek Financial Ltd.	6,700	6,690	0.27	2.375% due 15/10/2028	48,414	45,775	1.83
Bank of Nova Scotia				3.250% due 15/02/2027						143,805	5.76
4.750% due 02/02/2026	7,500	6,927	0.28	Toronto-Dominion Bank				NON-AGENCY MORTGAGE-BACKED SECURITIES			
Banque Federative du Credit Mutuel S.A.				4.347% due 20/01/2025	12,900	12,927	0.52	Adjustable Rate Mortgage Trust			
5.896% due 13/07/2026	11,800	11,102	0.44	5.532% due 17/07/2026	\$ 8,330	7,801	0.31	5.462% due 25/04/2035	24	21	0.00
Barclays PLC				UBS Group AG				American Home Mortgage Assets Trust			
6.692% due 13/09/2034	6,600	6,532	0.26	6.246% due 22/09/2029	400	384	0.02	6.750% due 25/11/2046	49	39	0.00
BNP Paribas S.A.				UniCredit SpA				Ashford Hospitality Trust			
2.871% due 19/04/2032	200	156	0.01	3.127% due 03/06/2032	8,400	6,644	0.27	6.626% due 15/06/2035	2,254	2,089	0.08
5.738% due 20/02/2035	7,300	6,780	0.27	Wells Fargo & Co.	7,100	6,622	0.26	BCAP LLC Trust			
BPCE S.A.				5.557% due 25/07/2034				4.510% due 26/03/2037	226	204	0.01
5.936% due 30/05/2035	250	232	0.01			305,046	12.21	6.760% due 25/09/2047	157	123	0.01
7.003% due 19/10/2034	6,600	6,588	0.26	INDUSTRIALS				Bear Stearns Adjustable Rate Mortgage Trust			
CaixaBank S.A.				Amgen, Inc.	2,600	2,426	0.10	3.964% due 25/07/2036	411	325	0.01
6.037% due 15/06/2035	7,100	6,643	0.27	5.150% due 02/03/2028				Bear Stearns ALT-A Trust			
Credit Agricole Public Sector SCF S.A.				CVS Health Corp.	29,300	27,142	1.09	4.321% due 25/09/2047	4,900	2,207	0.09
3.750% due 13/07/2026	€ 3,800	3,834	0.15	5.000% due 20/02/2026				7.185% due 25/07/2034	595	579	0.02
Credit Suisse AG AT1 Claim	\$ 3,400	381	0.02	Doosan Enerbility Co. Ltd.	5,000	4,678	0.19	Citigroup Mortgage Loan Trust, Inc.	47	39	0.00
Deutsche Bank AG				5.500% due 17/07/2026				4.560% due 25/09/2037			
7.146% due 13/07/2027	11,400	10,898	0.44	Essent Group Ltd.				Countrywide Alternative Loan Trust			
Digital Euro Finco LLC				6.250% due 01/07/2029 (a)	300	280	0.01	4.441% due 25/06/2037	358	305	0.01
2.500% due 16/01/2026	€ 900	880	0.04	Hanwha Q Cells Americas Holdings Corp.				5.780% due 25/02/2047	51	44	0.00
DNB Bank ASA				5.000% due 27/07/2028	6,000	5,592	0.22	6.000% due 25/01/2037	246	114	0.01
3.625% due 16/02/2027	7,700	7,689	0.31	JDE Peet's NV	€ 6,300	6,371	0.26	6.000% due 25/07/2037	105	47	0.00
HSBC Holdings PLC				4.125% due 23/01/2030				6.060% due 25/08/2035	535	453	0.02
5.887% due 14/08/2027	\$ 1,733	1,629	0.07	McDonald's Corp.	6,300	6,341	0.25	6.093% due 20/12/2035	89	74	0.00
IHG Finance LLC				3.625% due 28/11/2027				Countrywide Asset-Backed Certificates Trust, Inc.			
4.375% due 28/11/2029	€ 5,000	5,123	0.21	Motability Operations Group PLC	600	599	0.02	5.940% due 25/04/2036	292	234	0.01
ING Bank NV				3.625% due 24/07/2029				Countrywide Home Loan Mortgage Pass-Through Trust			
3.000% due 15/02/2026	9,900	9,851	0.39	Nestle Finance International Ltd.	1,000	989	0.04	4.530% due 25/11/2037	68	57	0.00
ING Groep NV				3.000% due 23/01/2031				6.000% due 25/07/2036	65	30	0.00
6.114% due 11/09/2034	\$ 6,900	6,642	0.27	Oracle Corp.	\$ 868	795	0.03	6.040% due 25/04/2035	1,471	1,243	0.05
Intesa Sanpaolo SpA				4.500% due 06/05/2028				6.060% due 25/05/2035	129	99	0.00
8.248% due 21/11/2033	6,400	6,590	0.26	Sandoz Finance BV	€ 1,400	1,415	0.06	6.500% due 25/12/2037	98	37	0.00
KBC Group NV				3.970% due 17/04/2027				Countrywide Home Loan Reperforming REMIC Trust			
6.324% due 21/09/2034	6,900	6,688	0.27	Schaeffler AG	700	706	0.03	4.729% due 25/01/2034	560	442	0.02
KeyBank N.A.				4.500% due 14/08/2026				Downey Savings & Loan Association Mortgage			
4.700% due 26/01/2026	14,600	13,357	0.53	SK Hynix, Inc.	\$ 16,200	15,283	0.61	Loan Trust			
Kreditanstalt fuer Wiederaufbau				6.250% due 17/01/2026				5.643% due 19/10/2036	83	65	0.00
0.500% due 15/09/2027	€ 10,000	9,265	0.37	Smurfit Kappa Acquisitions ULC	€ 500	494	0.02	Dutch Property Finance BV			
2.875% due 07/06/2033	10,400	10,374	0.42	2.875% due 15/01/2026				4.764% due 28/04/2064	€ 1,204	1,211	0.05
Lloyds Bank PLC				4.750% due 21/02/2026	\$ 14,600	13,525	0.54	Formentera Issuer PLC	€ 2,623	3,096	0.12
3.250% due 02/02/2026	3,100	3,091	0.12			86,636	3.47	FWD Securitization Trust			
Mitsubishi UFJ Financial Group, Inc.				UTILITIES				2.240% due 25/01/2050	\$ 103	88	0.00
6.306% due 20/02/2026	\$ 14,200	13,296	0.53	Contemporary Ruiding Development Ltd.				GreenPoint Mortgage Funding Trust			
Mizuho Financial Group, Inc.				1.875% due 17/09/2025	4,800	4,287	0.17	5.700% due 25/10/2045	723	659	0.03
5.382% due 10/07/2030 (a)	800	746	0.03	Enel Finance International NV				GSMPS Mortgage Loan Trust			
5.594% due 10/07/2035 (a)	800	744	0.03	3.375% due 23/07/2028	€ 1,800	1,786	0.07	5.810% due 25/03/2035	1,782	1,513	0.06
Morgan Stanley Bank N.A.				EP Infrastructure A/S				HarborView Mortgage Loan Trust			
5.479% due 16/07/2025	12,000	11,216	0.45	1.698% due 30/07/2026	9,026	8,359	0.34	5.863% due 19/12/2036	501	359	0.01
Nasdaq, Inc.				2.045% due 09/10/2028	6,974	6,119	0.25	7.153% due 19/10/2035	77	36	0.00
3.850% due 30/06/2026	100	91	0.00	National Rural Utilities Cooperative Finance Corp.				Harbour PLC			
NatWest Group PLC				4.450% due 13/03/2026	\$ 2,989	2,752	0.11	6.033% due 28/01/2054	€ 1,073	1,266	0.05
5.076% due 27/01/2030	7,200	6,602	0.26	Optus Finance Pty. Ltd.				Impac CMB Trust			
Nomura Holdings, Inc.				1.000% due 20/06/2029	€ 700	607	0.02	6.100% due 25/03/2035	\$ 40	35	0.00
5.594% due 02/07/2027 (a)	200	187	0.01			23,910	0.96	IndyMac Mortgage Loan Trust			
5.783% due 03/07/2034 (a)	400	372	0.01	Total Corporate Bonds & Notes		415,592	16.64	3.708% due 25/08/2037	2,659	1,612	0.07
6.580% due 02/07/2027 (a)	400	375	0.01					4.263% due 25/06/2036	1,555	1,178	0.05
								5.820% due 25/02/2037	73	60	0.00
								6.040% due 25/01/2036	489	304	0.01

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS						
JPMorgan Chase Commercial Mortgage Securities Trust				BNPP AM Euro CLO DAC				Man GLG Euro CLO DAC									
4.248% due 05/07/2033	\$ 1,000	€ 865	0.04	4.506% due 15/04/2031	€ 300	€ 299	0.01	4.409% due 15/12/2031	€ 3,869	€ 3,868	0.16						
6.517% due 05/07/2033	510	455	0.02	4.556% due 15/10/2031	246	245	0.01	4.586% due 15/10/2030	739	739	0.03						
Kentmere PLC				Cairn CLO DAC				Marlay Park CLO DAC									
6.033% due 28/01/2042	€ 985	1,162	0.05	4.535% due 31/01/2030	587	587	0.02	4.646% due 15/10/2030	543	543	0.02						
Lehman XS Trust				Carlyle Euro CLO DAC				Marzio Finance SRL									
5.960% due 25/08/2037	\$ 1,403	1,230	0.05	4.686% due 15/10/2031	3,695	3,682	0.15	4.472% due 28/09/2049	1,000	1,002	0.04						
London Wall Mortgage Capital PLC				Carlyle Global Market Strategies Euro CLO DAC				MASTR Asset-Backed Securities Trust									
5.984% due 15/05/2051	€ 18,268	21,544	0.86	4.458% due 15/08/2030	99	99	0.00	6.240% due 25/02/2034	\$ 1,084	1,030	0.04						
Miravet SARL				Carlyle Global Market Strategies Euro CLO DAC				Morgan Stanley ABS Capital, Inc. Trust									
4.651% due 26/05/2065	€ 2,408	2,402	0.10	4.606% due 15/01/2031	4,350	4,356	0.17	5.710% due 25/07/2036	118	96	0.00						
Mortgage Equity Conversion Asset Trust				Carlyle Global Market Strategies Euro CLO Ltd.				Morgan Stanley Home Equity Loan Trust									
5.600% due 25/05/2042	\$ 60	55	0.00	4.718% due 15/08/2032	1,449	1,447	0.06	5.760% due 25/07/2036	251	86	0.00						
New Residential Mortgage Loan Trust				Carrington Mortgage Loan Trust				NovaStar Mortgage Funding Trust									
4.500% due 25/05/2058	331	297	0.01	6.060% due 25/01/2036	\$ 7,968	7,132	0.29	5.660% due 25/09/2037	108	97	0.00						
Polaris PLC				CIT Mortgage Loan Trust				Oak Hill European Credit Partners DAC									
6.000% due 23/12/2058	€ 651	769	0.03	6.960% due 25/10/2037	444	415	0.02	4.627% due 20/01/2032	€ 617	617	0.02						
6.510% due 23/05/2059	6,732	7,980	0.32	Citigroup Mortgage Loan Trust, Inc.				OCF Euro CLO DAC									
Residential Accredited Loans, Inc. Trust				4.222% due 25/10/2037			722	574	0.02	4.777% due 22/09/2034			5,200	5,181	0.21		
6.020% due 25/10/2037	\$ 294	223	0.01	7.250% due 25/05/2036			101	47	0.00	Option One Mortgage Loan Trust							
6.500% due 25/07/2036	79	58	0.00	Contego CLO BV				5.600% due 25/03/2037			\$ 155	128	0.01				
Stanlington PLC				4.676% due 15/10/2030			€ 848	847	0.03	5.680% due 25/04/2037			456	287	0.01		
6.184% due 12/06/2045	€ 16,387	19,367	0.78	Contego CLO DAC				5.680% due 25/05/2037			332	183	0.01				
Stratton BTL Mortgage Funding PLC				4.532% due 23/01/2030			2,290	2,287	0.09	6.240% due 25/11/2034			102	92	0.00		
5.963% due 20/01/2054	6,030	7,107	0.29	4.726% due 15/01/2031			1,898	1,898	0.08	Palmer Square European Loan Funding DAC							
Towd Point Mortgage Funding PLC				Countrywide Asset-Backed Certificates Trust, Inc.				4.626% due 15/10/2031			€ 3,153	3,137	0.13				
6.583% due 20/07/2045	5,009	5,912	0.24	5.600% due 25/08/2037			\$ 128	119	0.00	4.636% due 15/07/2031			2,195	2,183	0.09		
Tower Bridge Funding PLC				5.680% due 25/09/2037			42	40	0.00	4.686% due 15/04/2031			1,172	1,173	0.05		
6.014% due 20/11/2063	3,709	4,378	0.18	5.710% due 25/02/2036			90	79	0.00	PBD Germany Auto Lease Master S.A., Compartment							
6.733% due 20/10/2064	18,090	21,456	0.86	CVC Cordatus Loan Fund DAC				4.322% due 26/11/2030			3,544	3,551	0.14				
Tudor Rose Mortgages				4.349% due 15/09/2031			€ 2,542	2,538	0.10	Renaissance Home Equity Loan Trust							
5.834% due 20/06/2048	1,052	1,240	0.05	4.547% due 21/07/2030			4,296	4,298	0.17	5.285% due 25/01/2037			\$ 227	66	0.00		
WaMu Mortgage Pass-Through Certificates Trust				4.556% due 15/10/2031			8,383	8,372	0.34	5.545% due 25/01/2037			334	102	0.00		
4.171% due 25/02/2037	\$ 31	25	0.00	Dryden Euro CLO DAC				Residential Asset Securities Corp. Trust									
6.201% due 25/08/2046	7,570	5,745	0.23	4.566% due 15/04/2033			4,929	4,921	0.20	6.140% due 25/05/2037			865	791	0.03		
6.260% due 25/06/2044	271	231	0.01	4.688% due 15/05/2034			5,610	5,609	0.22	Saxon Asset Securities Trust							
				Ellington Loan Acquisition Trust				5.895% due 25/09/2036			6,890	5,956	0.24				
				6.560% due 25/05/2037			\$ 78	70	0.00	Segovia European CLO DAC							
				Euro-Galaxy CLO DAC				4.777% due 20/07/2032			€ 4,094	4,073	0.16				
				4.511% due 24/04/2034			€ 3,693	3,670	0.15	Silver Arrow Merfina SRL							
				First Franklin Mortgage Loan Trust				4.306% due 20/07/2033			1,744	1,746	0.07				
				6.165% due 25/11/2036			\$ 6,175	5,487	0.22	Soundview Home Loan Trust							
				Fremont Home Loan Trust				5.630% due 25/07/2037			\$ 676	540	0.02				
				5.600% due 25/01/2037			373	175	0.01	5.630% due 25/08/2037			794	618	0.02		
				FTA Santander Consumo				5.760% due 25/03/2037			48	42	0.00				
				4.562% due 21/03/2036			€ 1,618	1,625	0.07	5.960% due 25/10/2036			137	121	0.00		
				GoldenTree Loan Management EUR CLO DAC				6.360% due 25/10/2037			1,792	1,303	0.05				
				4.797% due 20/01/2032			818	819	0.03	Takeau CLO DAC							
				Griffith Park CLO DAC				4.723% due 04/08/2034			€ 1,993	1,993	0.08				
				4.550% due 21/11/2031			14,782	14,720	0.59	Toro European CLO DAC							
				GSAA Home Equity Trust				4.638% due 15/02/2034			5,300	5,305	0.21				
				5.560% due 25/12/2046			\$ 893	402	0.02	4.832% due 12/01/2032			1,700	1,698	0.07		
				5.985% due 25/06/2036			1,118	259	0.01								
				Harvest CLO DAC													
				1.040% due 15/07/2031			€ 496	472	0.02								
				4.546% due 15/10/2031			4,167	4,148	0.17								
				4.577% due 20/10/2031			7,001	6,990	0.28								
				4.666% due 15/07/2031			3,971	3,966	0.16								
				4.756% due 15/01/2032			19,900	19,855	0.80								
				Hill FL BV													
				4.279% due 18/05/2030			6,532	6,554	0.26								
				Invesco Euro CLO DAC													
				4.556% due 15/07/2031			500	497	0.02								
				JPMorgan Mortgage Acquisition Trust													
				5.670% due 25/10/2036			\$ 55	51	0.00								
				5.760% due 25/03/2037			12,800	11,395	0.46								
				Jubilee CLO DAC													
				4.506% due 15/04/2030			€ 896	898	0.04								
				4.516% due 15/04/2030			1,521	1,523	0.06								
				4.556% due 15/04/2031			4,300	4,288	0.17								
				Koromo Italy SRL													
				4.422% due 26/02/2035			1,749	1,756	0.07								
				Laurelin DAC													
				4.617% due 20/10/2031			2,709	2,712	0.11								
				Madison Park Euro Funding DAC													
				4.706% due 15/07/2032			3,199	3,179	0.13								
ASSET-BACKED SECURITIES								SOVEREIGN ISSUES									
Accredited Mortgage Loan Trust				6.330% due 25/09/2035			2,658	2,332	0.09	Bpifrance Financement S.A.							
Accunia European CLO DAC				4.836% due 15/10/2030			€ 245	245	0.01	4.000% due 30/01/2026			€ 2,400	2,792	0.11		
4.856% due 15/07/2030			502	502	0.02	ACE Securities Corp. Home Equity Loan Trust				Caisse d'Amortissement de la Dette Sociale							
5.760% due 25/04/2036			\$ 160	143	0.01	5.760% due 25/07/2036			230	68	0.00	2.750% due 24/09/2027			€ 1,500	1,481	0.06
Adagio CLO DAC				4.626% due 15/10/2031			€ 2,428	2,416	0.10	Caisse des Depots et Consignations							
Aqueduct European CLO DAC				4.537% due 20/07/2030			1,626	1,628	0.07	3.375% due 25/11/2030			4,500	4,531	0.18		
Ares European CLO DAC				4.566% due 15/10/2030			1,580	1,580	0.06	Caisse Francaise de Financement Local							
4.686% due 15/10/2031			5,419	5,423	0.22	Armada Euro CLO DAC				3.625% due 17/01/2029			700	713	0.03		
4.686% due 15/10/2031			5,419	5,423	0.22	Aurium CLO DAC				Development Bank of Japan, Inc.							
4.593% due 16/04/2030			594	594	0.02	Auto ABS Italian Stella Loans SRL				4.500% due 06/06/2025			€ 1,100	1,287	0.05		
4.372% due 29/12/2036			1,100	1,102	0.04	Avoca CLO DAC				European Union							
4.596% due 15/07/2030			434	435	0.02	Bain Capital Euro CLO DAC				3.375% due 04/10/2039			€ 4,300	4,279	0.17		
4.726% due 15/10/2032			1,900	1,903	0.08	Bear Stearns Asset-Backed Securities Trust				Export Development Canada							
4.637% due 20/01/2032			2,731	2,719	0.11	Black Diamond CLO DAC				4.000% due 19/02/2026			€ 12,500	14,585	0.58		
6.510% due 25/08/2037			\$ 152	123	0.01	Blackrock European CLO DAC				Japan Finance Organization for Municipalities							
4.757% due 20/01/2032			€ 991	991	0.04	BlueMountain Fuji EUR CLO DAC				2.875% due 23/01/2029			€ 1,400	1,379	0.06		
4.808% due 15/05/2032			2,630	2,632	0.11	4.050% due 15/01/2031			397	378	0.02	Province of British Columbia					
4.526% due 15/10/2031			4,850	4,838	0.19	4.626% due 15/01/2031			3,076	3,074	0.12	3.000% due 24/07/2034			14,600	14,289	0.57
4.816% due 15/01/2033			1,000	996	0.04	4.816% due 15/01/2033			1,000	996	0.04						

Schedule of Investments Dynamic Multi-Asset Fund (Cont.)

DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000\$)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000\$)	% OF NET ASSETS
Republic of Germany											
2.300% due 15/02/2033	€ 122,400	€ 121,036	4.85	CONSUMER STAPLES				Bank of Beijing Co. Ltd. 'A' (b)	126,100	€ 95	0.00
Romania Government International Bond								Bank of Ireland Group PLC	101,912	994	0.04
5.000% due 27/09/2026	26,000	26,582	1.06	Ambev S.A.	436,700	€ 837	0.03	Bank of Jiangsu Co. Ltd. 'A'	109,500	104	0.00
Serbia Government International Bond								Bunge Global S.A.	13,808	1,376	0.06
6.250% due 26/05/2028	\$ 300	284	0.01	China Feiha Ltd.	212,000	91	0.00	Bank of Nanjing Co. Ltd. 'A'	61,700	82	0.00
Stockholms Lans Landsting								Coca-Cola Co.	31,710	1,883	0.08
0.750% due 26/02/2025	€ 7,000	6,870	0.28	Colgate-Palmolive Co. (b)	49,207	4,455	0.18	Bank of Shanghai Co. Ltd. 'A'	84,800	79	0.00
		200,108	8.01	General Mills, Inc. (b)	37,726	2,227	0.09	Bank Polska Kasa Opieki S.A.	16,514	642	0.03
				George Weston Ltd.	4,890	656	0.03	Bank Rakyat Indonesia			
				Gruma S.A.B. de C.V. 'B' (b)	5,300	90	0.00	Persero Tbk PT	3,211,200	840	0.03
				INNER MONGOLIA YILI INDUSTRIAL GROUP CO. LTD. 'A'				BB Seguridade Participacoes S.A.	57,900	320	0.01
				Inner Mongolia Yili Industrial Group Co. Ltd. 'A'	37,200	123	0.01	Berkshire Hathaway, Inc. 'B' (b)	14,378	5,457	0.22
				Kimberly-Clark Corp.	32,990	4,254	0.17	BlackRock, Inc.	424	312	0.01
				Kimberly-Clark de Mexico S.A.B. de C.V. 'A' (b)	148,800	240	0.01	CaixaBank S.A.	360,287	1,787	0.07
				Kroger Co.	66,722	3,109	0.12	Cboe Global Markets, Inc.	10,117	1,605	0.06
				Target Corp.	45,208	6,245	0.25	China CITIC Bank Corp. Ltd. 'H' (b)	778,000	465	0.02
				Wal-Mart de Mexico S.A.B. de C.V. (b)	151,800	482	0.02	China Merchants Bank Co. Ltd. 'A' (b)	110,300	484	0.02
				Walmart, Inc.	32,267	2,039	0.08	Chubb Ltd.	286	68	0.00
				Want Want China Holdings Ltd. (b)	463,000	261	0.01	Cincinnati Financial Corp.	13,391	1,476	0.06
						28,368	1.14	CITIC Securities Co. Ltd. 'A' (b)	73,100	171	0.01
								CITIC Securities Co. Ltd. 'H' (b)	122,500	168	0.01
								CME Group, Inc.	10,814	1,984	0.08
								Corebridge Financial, Inc.	24,383	663	0.03
								Credicorp Ltd.	3,268	492	0.02
								DB Insurance Co. Ltd.	3,685	285	0.01
								Equitable Holdings, Inc.	28,864	1,100	0.04
								Erie Indemnity Co. 'A' (b)	294	99	0.00
								Erste Group Bank AG	20,241	895	0.04
								Everest Group Ltd.	4,136	1,470	0.06
								EXOR NV	9,739	950	0.04
								Fairfax Financial Holdings Ltd.	2,052	2,178	0.09
								Far East Horizon Ltd.	165,000	100	0.00
								FirstRand Ltd.	486,228	1,917	0.08
								Goldman Sachs Group, Inc.	594	251	0.01
								Haci Omer Sabanci Holding A/S	36,589	101	0.00
								Hargreaves Lansdown PLC	30,421	405	0.02
								Hartford Financial Services Group, Inc.	29,116	2,731	0.11
								Huatai Securities Co. Ltd. 'A' (b)	43,600	69	0.00
								Huatai Securities Co. Ltd. 'H' (b)	111,600	115	0.00
								Huaxia Bank Co. Ltd. 'A'	79,100	65	0.00
								IGM Financial, Inc.	5,723	147	0.01
								Industrial Bank of Korea	20,396	194	0.01
								Industrivarden AB 'A'	11,736	373	0.02
								Intesa Sanpaolo SpA	1,124,379	3,902	0.16
								JPMorgan Chase & Co.	8,338	1,574	0.06
								Kasikornbank PCL	37,800	120	0.01
								Krungthai Card PCL	102,600	106	0.00
								LPL Financial Holdings, Inc.	7,284	1,898	0.08
								Mastercard, Inc. 'A' (b)	6,516	2,682	0.11
								Medibank Pvt Ltd.	244,906	567	0.02
								Meritz Financial Group, Inc.	8,825	472	0.02
								Muenchener Ruckversicherungs-Gesellschaft AG in Muenchen	13,365	6,239	0.25
								Nedbank Group Ltd.	43,776	576	0.02
								Onex Corp. (b)	3,605	229	0.01
								ORIX Corp. (b)	86,700	1,793	0.07
								OTP Bank Nyrt	21,938	1,016	0.04
								PICC Property & Casualty Co. Ltd. 'H' (b)	632,000	731	0.03
								Ping An Bank Co. Ltd. 'A'	113,500	148	0.01
								Poste Italiane SpA	40,199	478	0.02
								Powszechny Zaklad Ubezpieczen S.A. (b)	55,771	665	0.03

DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
Progressive Corp. (b)	18,999	€ 3,682	0.15	Horizon Construction Development Ltd. (b)	30,556	€ 5	0.00	NXP Semiconductors NV	20,223	€ 5,077	0.20
Qifu Technology, Inc.	11,858	218	0.01	Illinois Tool Works, Inc.	4,958	1,096	0.04	Oracle Corp. Japan	2,800	180	0.01
Raymond James Financial, Inc. (b)	10,189	1,175	0.05	ITOCHU Corp. (b)	79,000	3,624	0.15	Otsuka Corp. (b)	22,300	401	0.02
Sampo Oyj 'A'	44,210	1,780	0.07	Kawasaki Kisen Kaisha Ltd. (b)	34,100	464	0.02	Pegatron Corp.	179,000	537	0.02
Samsung Fire & Marine Insurance Co. Ltd.	2,798	734	0.03	Kingspan Group PLC	3,118	247	0.01	Qorvo, Inc. (b)	9,073	982	0.04
SCB PCL	58,900	154	0.01	Korean Air Lines Co. Ltd.	13,679	215	0.01	QUALCOMM, Inc.	79,309	14,739	0.59
SEI Investments Co.	10,059	607	0.02	Legrand S.A.	23,666	2,193	0.09	Quanta Computer, Inc.	262,000	2,337	0.09
Singapore Exchange Ltd.	75,200	490	0.02	Makita Corp. (b)	21,900	560	0.02	Realtek Semiconductor Corp.	44,000	689	0.03
Sompo Holdings, Inc. (b)	85,300	1,705	0.07	Marubeni Corp. (b)	138,800	2,402	0.10	Renesas Electronics Corp.	146,400	2,591	0.10
State Street Corp. (b)	29,566	2,041	0.08	Masco Corp.	21,326	1,327	0.05	Samsung Electronics Co. Ltd.	62,256	3,419	0.14
Swiss Re AG	29,499	3,412	0.14	MISC Bhd.	112,700	190	0.01	SCREEN Holdings Co. Ltd. (b)	7,300	618	0.03
Synchrony Financial	39,646	1,746	0.07	Mitsubishi Corp. (b)	264,500	4,852	0.19	Seiko Epson Corp. (b)	24,000	350	0.01
T. Rowe Price Group, Inc.	21,899	2,356	0.09	Mitsui & Co. Ltd. (b)	229,200	4,878	0.20	Shenzhen Transsion Holdings Co. Ltd. 'A'	6,736	66	0.00
Türkiye İ̇ Bankası A.Ş. 'C'	730,822	330	0.01	Mitsui OSK Lines Ltd. (b)	31,900	895	0.04	Skyworks Solutions, Inc.	15,274	1,519	0.06
Wells Fargo & Co.	49,770	2,758	0.11	Nippon Yusen KK (b)	43,300	1,179	0.05	STMicroelectronics NV	6,785	248	0.01
Yapi ve Kredi Bankası A/Ş	267,332	257	0.01	Owens Corning (b)	8,457	1,371	0.06	Taiwan Semiconductor Manufacturing Co. Ltd.	262,000	7,243	0.29
Zurich Insurance Group AG	8,048	3,999	0.16	ROCKWOOL A/Ş 'B'	736	279	0.01	Texas Instruments, Inc.	1,755	318	0.01
		117,900	4.72	Siemens AG	427	74	0.00	Trend Micro, Inc. (b)	11,500	437	0.02
				SKF AB 'B'	30,392	570	0.02	United Microelectronics Corp.	1,081,000	1,744	0.07
				Snap-on, Inc.	4,994	1,218	0.05	VeriSign, Inc. (b)	6,443	1,069	0.04
HEALTH CARE				Sumitomo Corp. (b)	100,600	2,359	0.09	Will Semiconductor Co. Ltd. Shanghai 'A' (b)	7,100	90	0.00
AbbVie, Inc. (b)	109,711	17,558	0.70	Toyota Tsusho Corp. (b)	63,600	1,160	0.05	Wistron Corp.	239,000	724	0.03
AstraZeneca PLC	2,671	388	0.02	Trelleborg AB 'B'	9,616	349	0.01			175,813	7.04
Bristol-Myers Squibb Co. (b)	68,367	2,649	0.11	Türkiye Sise ve Cam Fabrikalari A/Ş	88,906	127	0.01	MATERIALS			
Chugai Pharmaceutical Co. Ltd.	65,800	2,187	0.09	Veralto Corp.	1,033	92	0.00	BHP Group Ltd.	162,404	4,336	0.17
Cigna Group	4,254	1,312	0.05	Wartsila Oyj Abp (b)	34,153	618	0.02	CRH PLC	14,634	1,012	0.04
CSPC Pharmaceutical Group Ltd.	360,000	268	0.01	Waste Management, Inc.	6,137	1,222	0.05	Glencore PLC (b)	47,649	253	0.01
Daiichi Sankyo Co. Ltd. (b)	9,800	318	0.01	Weichai Power Co. Ltd. 'A'	40,500	84	0.00	Heidelberg Materials AG	12,993	1,254	0.05
Gilead Sciences, Inc.	98,914	6,332	0.25	Weichai Power Co. Ltd. 'H'	152,000	270	0.01	Holcim AG	30,939	2,551	0.10
GSK PLC	405,806	7,283	0.29			56,651	2.27	JFE Holdings, Inc. (b)	52,200	703	0.03
Hanmi Pharm Co. Ltd.	689	126	0.01	INFORMATION TECHNOLOGY				Kinross Gold Corp.	120,240	934	0.04
Hologic, Inc. (b)	19,564	1,355	0.05	Adobe, Inc. (b)	1,049	544	0.02	Klabin S.A.	80,500	290	0.01
Ipsen S.A.	3,694	424	0.02	Apple, Inc.	142,066	27,919	1.12	LyondellBasell Industries NV 'A'	19,877	1,774	0.07
Johnson & Johnson	106,299	14,496	0.58	Applied Materials, Inc.	36,211	7,973	0.32	MMG Ltd. (b)	416,000	148	0.01
Merck & Co., Inc.	88,343	10,205	0.41	ASE Technology Holding Co. Ltd. (b)	322,000	1,556	0.06	Mondi PLC	40,190	720	0.03
Novartis AG	96,503	9,585	0.38	Brother Industries Ltd. (b)	18,900	312	0.01	Nippon Steel Corp. (b)	37,300	738	0.03
Ono Pharmaceutical Co. Ltd. (b)	36,100	460	0.02	Canon, Inc.	97,000	2,456	0.10	Nucor Corp.	19,179	2,829	0.11
Regeneron Pharmaceuticals, Inc. (b)	973	954	0.04	Check Point Software Technologies Ltd. (b)	8,844	1,362	0.06	Packaging Corporation of America	2,947	502	0.02
Richter Gedeon Nyrt	13,690	332	0.01	Cisco Systems, Inc.	289,150	12,818	0.51	Reliance, Inc.	4,599	1,225	0.05
Roche Holding AG	27,545	7,162	0.29	Compal Electronics, Inc.	352,000	350	0.01	Rio Tinto PLC	81,734	5,004	0.20
Royalty Pharma PLC 'A'	35,184	866	0.03	F5, Inc. (b)	5,530	889	0.04	Steel Dynamics, Inc.	14,712	1,778	0.07
United Therapeutics Corp. (b)	4,377	1,301	0.05	Fortinet, Inc. (b)	63,507	3,571	0.14	Suzano S.A.	71,300	683	0.03
		85,561	3.42	Gen Digital, Inc.	56,128	1,308	0.05	voestalpine AG (b)	7,658	193	0.01
				GoDaddy, Inc. 'A' (b)	12,818	1,671	0.07			26,927	1.08
INDUSTRIALS				Hewlett Packard Enterprise Co.	84,366	1,666	0.07	REAL ESTATE			
A.O. Smith Corp.	11,392	869	0.04	Hon Hai Precision Industry Co. Ltd. (b)	605,000	3,717	0.15	Hulic Co. Ltd.	30,300	252	0.01
ACS Actividades de Construcción y Servicios S.A. (b)	19,337	780	0.03	HP, Inc.	93,880	3,068	0.12	Swire Pacific Ltd. 'A'	34,000	280	0.01
AGC, Inc.	17,600	534	0.02	International Business Machines Corp.	16,017	2,585	0.10			532	0.02
Allegion PLC	8,134	897	0.04	Jinko Solar Co. Ltd. 'A'	64,661	59	0.00	UTILITIES			
BOC Aviation Ltd.	18,000	120	0.00	KLA Corp.	2,034	1,565	0.06	Canadian Utilities Ltd. 'A'	9,720	196	0.01
Brambles Ltd.	131,043	1,181	0.05	Lam Research Corp.	805	800	0.03	CGN Power Co. Ltd. (b)	120,700	72	0.00
Brenntag SE	12,179	767	0.03	Logitech International S.A. (b)	15,241	1,368	0.06	CGN Power Co. Ltd. 'H'	889,000	365	0.01
Builders FirstSource, Inc. (b)	11,797	1,524	0.06	Luxshare Precision Industry Co. Ltd. 'A' (b)	28,800	145	0.01	China National Nuclear Power Co. Ltd. 'A' (b)	112,700	154	0.01
Carlisle Cos., Inc.	4,681	1,770	0.07	Manhattan Associates, Inc. (b)	2,767	637	0.03	China Yangtze Power Co. Ltd. 'A' (b)	143,200	532	0.02
Caterpillar, Inc. (b)	10,674	3,318	0.13	MediaTek, Inc.	149,000	5,988	0.24	CPFL Energia S.A.	23,000	126	0.01
Cie de Saint-Gobain S.A.	44,638	3,242	0.13	Microchip Technology, Inc.	19,654	1,678	0.07	Endesa S.A.	28,092	493	0.02
Cummins, Inc.	12,942	3,344	0.13	Microsoft Corp.	67,796	28,274	1.13	Enel SpA (b)	443,409	2,873	0.11
Dai Nippon Printing Co. Ltd. (b)	18,200	573	0.02	NetApp, Inc.	19,982	2,401	0.10	Engie Brasil Energia S.A.	20,400	152	0.01
EMCOR Group, Inc.	4,608	1,570	0.06	Novatek Microelectronics Corp.	54,000	940	0.04				
Fortive Corp.	6,068	420	0.02	NVIDIA Corp.	111,179	12,815	0.51				
Fortune Brands Innovations, Inc. 'I'	11,500	697	0.03								
Graco, Inc. (b)	12,996	961	0.04								
Haitian International Holdings Ltd.	62,000	164	0.01								

Schedule of Investments Dynamic Multi-Asset Fund (Cont.)

DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
Fortum Oyj (b)	43,936	€ 601	0.02	EUROPEAN STABILITY MECHANISM TREASURY BILLS				INVESTMENT FUNDS			
Iberdrola S.A.	40,983	496	0.02	COLLECTIVE INVESTMENT SCHEMES							
Kansai Electric Power Co., Inc. (b)	66,000	1,034	0.04	3.811% due 08/08/2024 (c)(d)	€ 640	€ 637	0.03	PIMCO Funds: Global Investors Series plc - PIMCO Capital Securities Fund (g)			
Kunlun Energy Co. Ltd.	318,000	307	0.01	3.822% due 08/08/2024 (c)(d)	550	548	0.02	0	€	0	0.00
Osaka Gas Co. Ltd. (b)	34,000	701	0.03	3.824% due 08/08/2024 (c)(d)	2,730	2,720	0.11	PIMCO Funds: Global Investors Series plc - Income Fund (g)			
Petronas Gas Bhd.	32,300	114	0.00			3,905	0.16	9,493,528	164,935	6.60	
SSE PLC (b)	59,195	1,247	0.05	FRANCE TREASURY BILLS				PIMCO Funds: Global Investors Series plc - PIMCO TRENDS Managed Futures Strategy Fund (g)			
Tokyo Gas Co. Ltd. (b)	33,500	673	0.03	3.734% due 11/09/2024 (c)(d)	1,840	1,827	0.07	4,458,785	45,181	1.81	
Verbund AG	6,101	451	0.02	3.762% due 11/09/2024 (c)(d)	920	913	0.04	EXCHANGE-TRADED FUNDS			
		10,587	0.42	3.782% due 21/08/2024 (c)(d)	10,300	10,248	0.41	PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (g)			
		658,593	26.37	3.787% due 21/08/2024 (c)(d)	44,290	44,068	1.76	287,700	28,184	1.13	
PREFERRED SECURITIES				3.856% due 31/07/2024 (c)(d)	23,270	23,201	0.93	PIMCO ETFs plc - PIMCO Euro Short-Term High Yield Corporate Bond Index UCITS ETF (g)			
Bancolumbia S.A. 0.000%	23,450	180	0.01	3.858% due 31/07/2024 (c)(d)	12,260	12,224	0.49	310,100	3,453	0.14	
Gerdau S.A. 0.000%	116,400	360	0.01	3.861% due 31/07/2024 (c)(d)	10,780	10,748	0.43	Total Investment Funds			
Petroleo Brasileiro S.A. 0.000%	464,400	2,968	0.12	3.863% due 17/07/2024 (c)(d)	37,200	37,143	1.49	€	241,753	9.68	
Samsung Electronics Co. Ltd. 0.000%	69,349	2,971	0.12	3.863% due 31/07/2024 (c)(d)	1,380	1,376	0.06				
		6,479	0.26	3.877% due 03/07/2024 (c)(d)	23,230	23,228	0.93				
REAL ESTATE INVESTMENT TRUSTS				3.880% due 03/07/2024 (c)(d)	2,900	2,900	0.12				
Host Hotels & Resorts, Inc.	3,712	62	0.00	3.886% due 03/07/2024 (c)(d)	12,820	12,819	0.51				
Simon Property Group, Inc.	31,910	4,520	0.18	3.892% due 03/07/2024 (c)(d)	850	850	0.03				
		4,582	0.18			181,545	7.27				
		PAR (000S)		JAPAN TREASURY BILLS							
SHORT-TERM INSTRUMENTS				(0.003)% due 08/07/2024 (c)(d)	¥ 14,150,000	82,076	3.28				
COMMERCIAL PAPER				Total Short-Term Instruments		297,455	11.91				
Regie Autonome des Transports Parisiens EPIC				Total Transferable Securities	€	3,074,791	123.10				
3.969% due 05/07/2024	€ 10,000	9,993	0.40								
Universal Music Group NV											
4.127% due 31/07/2024	20,000	19,936	0.80								
		29,929	1.20								

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BPS	3.630%	28/06/2024	01/07/2024	€ 65,800	Societe Nationale SNCF S.A. 4.150% due 18/01/2042	€ (66,182)	€ 65,800	€ 65,820	2.63
FICC	2.600	28/06/2024	01/07/2024	\$ 11,467	U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2026	(10,913)	10,699	10,699	0.43
Total Repurchase Agreements						€ (77,095)	€ 76,499	€ 76,519	3.06

(1) Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 10-Year Bond September Futures	Long	09/2024	241	€ (38)	0.00
Canada Government 10-Year Bond September Futures	Long	09/2024	59	36	0.00
E-mini S&P 500 Index September Futures	Long	09/2024	150	43	0.00
Euro STOXX 600 September Futures	Long	09/2024	702	(66)	0.00
Euro-Bund 10-Year Bond September Futures	Short	09/2024	23	(39)	0.00
FTSE 100 Index September Futures	Long	09/2024	40	(1)	0.00
Japan Government 10-Year Bond September Futures	Short	09/2024	26	29	0.00
Mini MSCI Emerging Markets Index September Futures	Long	09/2024	316	132	0.01
SPI 200 Index September Futures	Long	09/2024	16	12	0.00
Topix Index September Futures	Long	09/2024	62	111	0.00
U.S. Treasury 2-Year Note September Futures	Long	09/2024	793	376	0.01
U.S. Treasury 5-Year Note September Futures	Short	09/2024	464	99	0.00

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
U.S. Treasury 10-Year Note September Futures	Long	09/2024	4,601	€ 2,139	0.09
U.S. Treasury 30-Year Bond September Futures	Long	09/2024	169	149	0.01
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2024	143	79	0.00
United Kingdom Long Gilt September Futures	Long	09/2024	400	151	0.01
				€ 3,212	0.13
Total Financial Derivative Instruments Dealt in on a Regulated Market				€ 3,212	0.13

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
AT&T, Inc.	1.000%	20/06/2026	\$ 500	€ (2)	0.00
Verizon Communications, Inc.	1.000	20/12/2027	100	3	0.00
Verizon Communications, Inc.	1.000	20/06/2028	1,000	18	0.00
Verizon Communications, Inc.	1.000	20/12/2028	200	4	0.00
				€ 23	0.00

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-42 5-Year Index	5.000%	20/06/2029	\$ 133,600	€ (763)	(0.03)
CDX.IG-41 5-Year Index	1.000	20/12/2028	29,700	260	0.01
CDX.IG-42 5-Year Index	1.000	20/06/2029	439,900	(408)	(0.01)
				€ (911)	(0.03)

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.000%	18/09/2029	£ 9,700	€ (63)	0.00
Receive ⁽³⁾	1-Day JPY-MUTKCALM Compounded-OIS	0.600	18/09/2029	¥ 22,730,000	429	0.02
Receive	1-Day USD-SOFR Compounded-OIS	2.750	21/06/2053	\$ 110,400	9,052	0.36
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2030	90,100	2,222	0.09
Receive	1-Day USD-SOFR Compounded-OIS	3.250	20/12/2053	30,500	3,250	0.13
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	174,400	6,112	0.24
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2026	29,500	17	0.00
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	24,700	56	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2031	52,600	1,422	0.06
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	10,100	57	0.00
Pay ⁽³⁾	1-Year BRL-CDI	10.520	02/01/2026	BRL 193,100	(381)	(0.02)
Pay ⁽³⁾	1-Year BRL-CDI	10.525	02/01/2026	117,163	(230)	(0.01)
Pay ⁽³⁾	1-Year BRL-CDI	10.875	04/01/2027	81,038	(236)	(0.01)
Pay ⁽³⁾	1-Year BRL-CDI	10.880	04/01/2027	136,700	(396)	(0.02)
Pay	3-Month ZAR-JIBAR	8.649	03/04/2029	ZAR 414,300	435	0.02
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.500	18/09/2054	€ 42,300	620	0.03
Pay	6-Month EUR-EURIBOR	2.547	09/03/2033	17,200	(70)	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.750	18/09/2029	87,400	(161)	(0.01)
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.750	18/09/2034	135,350	741	0.03
Receive ⁽³⁾	6-Month EUR-EURIBOR	3.000	18/09/2026	70,300	(48)	0.00
Pay ⁽³⁾	28-Day MXN-TIIE	9.230	04/05/2029	MXN 733,000	(543)	(0.02)
					€ 22,285	0.89

Total Centrally Cleared Financial Derivative Instruments

€ 21,397 0.86

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

Schedule of Investments Dynamic Multi-Asset Fund (Cont.)

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

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

PURCHASED OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BPS	Call - OTC USD versus CNH	CNH 7.275	06/12/2024	489	€ 54	€ 116	0.01
	Call - OTC USD versus CNH	7.350	06/12/2024	527	45	90	0.01
	Call - OTC USD versus CNH	7.400	06/12/2024	607	52	81	0.00
	Call - OTC USD versus CNH	7.325	14/01/2025	509	46	78	0.00
	Call - OTC USD versus CNH	7.400	14/01/2025	607	45	71	0.00
CBK	Call - OTC USD versus CNH	7.400	23/01/2025	607	54	72	0.00
	Call - OTC USD versus CNH	7.300	14/01/2025	607	60	106	0.01
MBC	Call - OTC USD versus CNH	7.450	14/02/2025	607	54	64	0.00
	Call - OTC USD versus CNH	7.375	14/02/2025	607	56	77	0.00
SCX	Call - OTC USD versus CNH	7.300	14/02/2025	205	20	29	0.00
					€ 486	€ 784	0.03

WRITTEN OPTIONS

INTEREST RATE SWAPPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
GLM	Call - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.689%	15/07/2024	3,600	€ (7)	€ (1)	0.00
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.139	15/07/2024	3,600	(7)	(8)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.540	24/07/2024	1,800	(7)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.628	18/07/2024	3,000	(11)	(3)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.680	22/07/2024	1,500	(5)	(3)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.880	08/07/2024	6,900	(20)	(18)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.978	18/07/2024	3,000	(11)	(18)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.000	24/07/2024	1,800	(7)	(11)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.030	22/07/2024	1,500	(5)	(7)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.230	08/07/2024	6,900	(20)	(2)	0.00
JPM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.675	22/07/2024	1,500	(5)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.025	22/07/2024	1,500	(5)	(7)	0.00
							€ (110)	€ (83)	0.00

⁽¹⁾ Notional Amount represents the number of contracts.

TOTAL RETURN SWAPS ON INDICES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BPS	Receive	NDUEACWF Index	85,800	1-Month USD-LIBOR plus a specified spread	\$ 36,256	07/05/2025	€ 0	€ 613	€ 613	0.02
MYI	Receive	NDUEACWF Index	61,410	1-Month USD-LIBOR plus a specified spread	25,950	07/05/2025	0	438	438	0.02
	Receive	NDUEACWF Index	19,990	1-Month USD-LIBOR plus a specified spread	8,652	25/06/2025	0	(20)	(20)	0.00
							€ 0	€ 1,031	€ 1,031	0.04

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/(Depreciation)	% of Net Assets
AZD	07/2024	€ 2,049	NZD 3,585	€ 0	€ (11)	€ (11)	0.00
BOA	07/2024	DKK 9,218	€ 1,236	0	0	0	0.00
	07/2024	£ 3,339	3,958	20	0	20	0.00
	07/2024	HKD 210,607	\$ 26,989	0	(1)	(1)	0.00
	07/2024	KRW 17,407,756	12,725	76	0	76	0.00
	07/2024	PLN 6,892	1,718	3	0	3	0.00
	07/2024	SGD 5,694	4,219	16	0	16	0.00
	07/2024	\$ 901,391	€ 830,240	0	(10,804)	(10,804)	(0.43)
	07/2024	1,922	KRW 2,617,380	0	(20)	(20)	0.00
	07/2024	38	SGD 51	0	0	0	0.00
	08/2024	51	\$ 38	0	0	0	0.00
BPS	08/2024	TRY 105,574	3,015	0	(30)	(30)	0.00
	07/2024	CHF 33,928	€ 34,585	0	(643)	(643)	(0.03)
	07/2024	€ 5,995	AUD 9,648	17	0	17	0.00
	07/2024	990	CAD 1,466	10	0	10	0.00
	07/2024	36,849	¥ 6,236,194	0	(677)	(677)	(0.03)
	07/2024	27,154	\$ 29,438	322	(8)	314	0.01
	07/2024	£ 862	€ 1,010	0	(7)	(7)	0.00
	07/2024	KRW 17,403,071	\$ 12,679	37	0	37	0.00
	07/2024	PLN 3,094	769	0	0	0	0.00
	07/2024	\$ 28,440	BRL 148,125	0	(1,653)	(1,653)	(0.07)
	07/2024	110,220	€ 101,747	0	(1,094)	(1,094)	(0.04)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets	
	07/2024	\$	1,400	IDR 22,937,271	€ 2	€ 0	€ 2	0.00
	07/2024		552	ILS 2,045	0	(8)	(8)	0.00
	07/2024		1,384	PLN 5,609	10	0	10	0.00
	07/2024		9,321	SGD 12,642	6	0	6	0.00
	08/2024	SGD	12,623	\$ 9,321	0	(7)	(7)	0.00
	09/2024	CNH	159,496	22,257	260	0	260	0.01
	09/2024	TWD	824,969	25,654	160	0	160	0.01
	09/2024	\$	7,491	TWD 241,033	0	(42)	(42)	0.00
	10/2024	CNH	55,010	\$ 7,683	76	0	76	0.00
	10/2024	\$	4,610	CNH 33,072	0	(38)	(38)	0.00
	01/2025	CNH	15,671	\$ 2,194	14	0	14	0.00
BRC	07/2024	€	19,484	AUD 31,343	47	0	47	0.00
	07/2024		39,089	CAD 57,595	242	(58)	184	0.01
	07/2024		1,899	CHF 1,819	0	(10)	(10)	0.00
	07/2024		1,000	£ 845	0	(3)	(3)	0.00
	07/2024		8,038	\$ 8,687	68	0	68	0.00
	07/2024	£	26,138	€ 30,713	13	(129)	(116)	(0.01)
	07/2024	MXN	81,081	\$ 4,386	0	(36)	(36)	0.00
	07/2024	SEK	41,560	€ 3,613	0	(49)	(49)	0.00
	07/2024	SGD	2,638	\$ 1,953	6	0	6	0.00
	07/2024	THB	1,835	50	0	0	0	0.00
	07/2024	TRY	137,345	4,044	0	(17)	(17)	0.00
	07/2024	\$	5,603	HKD 43,731	1	0	1	0.00
	07/2024		11,936	PLN 47,232	1	(178)	(177)	(0.01)
	07/2024		1,904	SGD 2,570	0	(7)	(7)	0.00
	07/2024		5,660	TRY 195,728	169	0	169	0.01
	08/2024	AUD	31,361	€ 19,484	0	(47)	(47)	0.00
	08/2024	CAD	27,772	18,980	55	0	55	0.00
	08/2024	€	1,466	\$ 1,570	0	(4)	(4)	0.00
	08/2024	TRY	8,995	255	0	(3)	(3)	0.00
	08/2024	\$	10,111	TRY 347,767	77	0	77	0.00
	09/2024	MXN	116,666	\$ 6,191	0	(105)	(105)	0.00
	09/2024	\$	6,482	MXN 122,366	120	0	120	0.00
	09/2024		2,761	TRY 99,519	33	0	33	0.00
	10/2024		19,510	CNH 140,518	0	(88)	(88)	0.00
CBK	07/2024	BRL	30,086	\$ 5,521	98	0	98	0.00
	07/2024	COP	182,953,588	45,041	940	0	940	0.04
	07/2024	€	3,328	£ 2,816	0	(7)	(7)	0.00
	07/2024	£	224	€ 265	1	0	1	0.00
	07/2024	NOK	6,707	587	0	0	0	0.00
	07/2024	\$	1,097	PLN 4,350	0	(14)	(14)	0.00
	07/2024		1,476	TRY 49,744	6	0	6	0.00
	07/2024		48	ZAR 885	0	0	0	0.00
	07/2024	ZAR	166,650	\$ 9,182	99	(39)	60	0.00
	08/2024	\$	5,521	BRL 30,187	0	(99)	(99)	0.00
	09/2024		19,978	INR 1,670,402	16	(7)	9	0.00
	09/2024		409	PHP 24,066	2	0	2	0.00
	09/2024		2,851	TWD 91,898	0	(12)	(12)	0.00
	01/2025		2,194	CNH 15,663	0	(16)	(16)	0.00
DUB	07/2024	BRL	528	\$ 100	5	0	5	0.00
	07/2024	IDR	815,550	50	0	0	0	0.00
	07/2024	KRW	9,443,019	6,864	5	0	5	0.00
	07/2024	\$	12,200	TWD 394,487	0	(38)	(38)	0.00
	08/2024	BRL	8,713	\$ 1,693	121	0	121	0.00
	09/2024	INR	183,944	2,197	0	(4)	(4)	0.00
GLM	07/2024	€	150,599	£ 127,102	0	(686)	(686)	(0.03)
	07/2024	INR	1,017,785	\$ 12,200	0	(4)	(4)	0.00
	07/2024	¥	166,042	€ 977	14	0	14	0.00
	07/2024	KRW	11,549	\$ 8	0	0	0	0.00
	07/2024	MXN	38,319	2,063	0	(26)	(26)	0.00
	07/2024	SEK	18,770	€ 1,671	18	0	18	0.00
	07/2024	\$	150	KRW 206,069	0	0	0	0.00
	07/2024		208	MXN 3,763	0	(3)	(3)	0.00
	07/2024		9,169	PLN 36,397	0	(109)	(109)	0.00
	07/2024		10,450	ZAR 191,198	7	0	7	0.00
	08/2024	£	127,266	€ 150,599	682	0	682	0.03
	08/2024	\$	24,837	BRL 131,375	0	(1,184)	(1,184)	(0.05)
	08/2024		3,637	TRY 125,507	19	0	19	0.00
	09/2024		1,634	57,956	7	0	7	0.00
JPM	07/2024	AUD	1,194	€ 734	0	(10)	(10)	0.00
	07/2024	CHF	32,773	33,402	0	(628)	(628)	(0.03)
	07/2024	CNY	1,309	\$ 184	2	0	2	0.00
	07/2024	€	2,817	¥ 480,300	0	(31)	(31)	0.00
	07/2024		1,735	SEK 19,943	22	0	22	0.00
	07/2024		1,072	\$ 1,155	6	0	6	0.00
	07/2024	£	101,915	€ 119,681	0	(525)	(525)	(0.02)
	07/2024	IDR	37,146,434	\$ 2,290	19	0	19	0.00
	07/2024	KRW	11,665,480	8,457	0	(15)	(15)	0.00
	07/2024	SEK	5,330	€ 474	5	0	5	0.00
	07/2024	SGD	6,796	\$ 5,049	32	0	32	0.00
	07/2024	\$	10,026	CNY 71,503	0	(101)	(101)	0.00
	07/2024		47,981	€ 44,682	0	(87)	(87)	0.00
	07/2024		1,397	ILS 5,168	0	(23)	(23)	0.00

Schedule of Investments Dynamic Multi-Asset Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	\$ 16	KRW 22,135	€ 0	€ 0	€ 0	0.00
	07/2024	1,019	THB 37,415	1	0	1	0.00
	07/2024	19,674	ZAR 362,170	126	0	126	0.01
	08/2024	CNY 71,548	\$ 10,026	3	0	3	0.00
	09/2024	\$ 2,663	INR 223,166	6	0	6	0.00
	09/2024	13,952	MXN 252,484	0	(288)	(288)	(0.01)
	09/2024	4,856	TWD 156,349	0	(25)	(25)	0.00
	10/2024	CNH 17,099	\$ 2,388	24	0	24	0.00
	10/2024	\$ 31,248	CNH 223,589	0	(330)	(330)	(0.01)
MBC	11/2024	TRY 9,787	\$ 248	0	(12)	(12)	0.00
	07/2024	AUD 26,808	€ 16,386	0	(319)	(319)	(0.01)
	07/2024	CHF 5,138	5,313	0	(22)	(22)	0.00
	07/2024	€ 7,545	CHF 7,156	0	(115)	(115)	(0.01)
	07/2024	4,963	NZD 8,689	0	(23)	(23)	0.00
	07/2024	368,791	\$ 394,521	137	(818)	(681)	(0.03)
	07/2024	HUF 1,323,824	3,552	0	(36)	(36)	0.00
	07/2024	¥ 23,371,100	€ 141,950	6,335	0	6,335	0.25
	07/2024	NOK 25,445	2,226	0	(4)	(4)	0.00
	07/2024	SGD 134	\$ 100	1	0	1	0.00
	07/2024	\$ 33,130	€ 30,632	0	(280)	(280)	(0.01)
	08/2024	383,230	357,871	816	0	816	0.03
	09/2024	TWD 973,430	\$ 30,238	159	0	159	0.01
	10/2024	\$ 15	CNH 110	0	0	0	0.00
MYI	07/2024	AUD 13,678	€ 8,360	0	(163)	(163)	(0.01)
	07/2024	BRL 52,787	\$ 10,219	668	0	668	0.03
	07/2024	€ 47,805	CHF 45,904	0	(141)	(141)	(0.01)
	07/2024	1,236	DKK 9,219	0	0	0	0.00
	07/2024	732	£ 619	0	(2)	(2)	0.00
	07/2024	2,815	NOK 32,115	0	(1)	(1)	0.00
	07/2024	17,383	\$ 18,593	0	(35)	(35)	0.00
	07/2024	£ 261	€ 308	0	0	0	0.00
	07/2024	HUF 124,485	\$ 335	0	(2)	(2)	0.00
	07/2024	NOK 18	€ 2	0	0	0	0.00
	07/2024	PLN 32,713	\$ 8,101	0	(33)	(33)	0.00
	07/2024	ZAR 134,402	7,194	0	(155)	(155)	(0.01)
	08/2024	CHF 45,801	€ 47,805	139	0	139	0.01
	08/2024	DKK 9,216	1,236	0	0	0	0.00
	08/2024	NOK 32,136	2,815	1	0	1	0.00
	09/2024	\$ 948	INR 79,264	1	0	1	0.00
	09/2024	1,558	MXN 28,766	0	(4)	(4)	0.00
	09/2024	1,939	TWD 62,197	0	(16)	(16)	0.00
RBC	07/2024	€ 17,232	CHF 17,011	431	0	431	0.02
	07/2024	\$ 42,463	COP 175,000,000	0	(364)	(364)	(0.01)
	07/2024	ZAR 2,400	\$ 128	0	(3)	(3)	0.00
	09/2024	\$ 2,471	TWD 79,045	0	(27)	(27)	0.00
RYL	07/2024	NZD 6,187	€ 3,530	13	0	13	0.00
SCX	07/2024	BRL 64,733	\$ 12,425	719	0	719	0.03
	07/2024	CAD 70,650	€ 47,622	0	(553)	(553)	(0.02)
	07/2024	CNY 70,144	\$ 9,864	126	0	126	0.01
	07/2024	€ 435	£ 371	3	0	3	0.00
	07/2024	15,808	¥ 2,696,412	0	(168)	(168)	(0.01)
	07/2024	837,333	\$ 897,119	0	(274)	(274)	(0.01)
	07/2024	£ 169	€ 200	0	0	0	0.00
	07/2024	IDR 492,360	\$ 30	0	0	0	0.00
	07/2024	KRW 8,825,199	6,471	57	0	57	0.00
	07/2024	\$ 273,212	€ 252,264	0	(2,656)	(2,656)	(0.11)
	07/2024	ZAR 19,440	\$ 1,055	0	(8)	(8)	0.00
	08/2024	€ 200	£ 169	0	0	0	0.00
	08/2024	¥ 719,317	€ 4,202	16	0	16	0.00
	08/2024	\$ 898,438	837,333	263	0	263	0.01
	09/2024	CNH 65,491	\$ 9,129	97	0	97	0.00
	09/2024	TWD 1,077,339	33,522	228	0	228	0.01
	09/2024	\$ 12,082	INR 1,011,209	17	0	17	0.00
	09/2024	410	PHP 24,039	1	0	1	0.00
	09/2024	2,804	TWD 90,406	0	(11)	(11)	0.00
SSB	07/2024	12,200	KRW 16,817,090	13	0	13	0.00
UAG	07/2024	€ 7,543	CAD 11,111	34	0	34	0.00
	07/2024	HUF 1,345	\$ 4	0	0	0	0.00
	07/2024	ILS 9,370	2,528	37	0	37	0.00
				€ 14,459	€ (26,333)	€ (11,874)	(0.48)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the BM Retail AUD (Hedged) Income II and M Retail AUD (Hedged) Income II had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	AUD 4	€ 2	€ 0	€ 0	€ 0	0.00
GLM	07/2024	€ 101	AUD 165	2	0	2	0.00
MBC	07/2024	2	4	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SCX	07/2024	€ 101	AUD 165	€ 2	€ 0	€ 2	0.00
SSB	07/2024	101	165	2	0	2	0.00
				€ 6	€ 0	€ 6	0.00

As at 30 June 2024, the Institutional CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 0	CHF 0	€ 0	€ 0	€ 0	0.00
BRC	07/2024	0	0	0	0	0	0.00
GLM	07/2024	0	0	0	0	0	0.00
JPM	07/2024	4	4	0	0	0	0.00
MBC	07/2024	4	4	0	0	0	0.00
MYI	07/2024	CHF 4	€ 5	0	0	0	0.00
	08/2024	€ 5	CHF 4	0	0	0	0.00
RBC	07/2024	4	4	0	0	0	0.00
RYL	07/2024	0	0	0	0	0	0.00
				€ 0	€ 0	€ 0	0.00

As at 30 June 2024, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 138,151	£ 117,671	€ 638	€ 0	€ 638	0.03
	07/2024	£ 96	€ 113	0	0	0	0.00
BPS	07/2024	€ 7,798	£ 6,651	47	0	47	0.00
BRC	07/2024	426	362	1	0	1	0.00
DUB	07/2024	55	47	0	0	0	0.00
GLM	07/2024	£ 138,697	€ 164,337	748	0	748	0.03
	08/2024	€ 164,337	£ 138,876	0	(746)	(746)	(0.03)
JPM	07/2024	163,654	139,361	718	0	718	0.03
MBC	07/2024	5,946	5,064	28	(1)	27	0.00
	07/2024	£ 154	€ 183	1	0	1	0.00
RYL	07/2024	€ 59	£ 50	0	(1)	(1)	0.00
	07/2024	£ 2,114	€ 2,500	7	(1)	6	0.00
	08/2024	€ 48	£ 41	0	0	0	0.00
SCX	07/2024	164,407	140,340	1,120	0	1,120	0.04
	07/2024	£ 10,647	€ 12,579	21	0	21	0.00
	08/2024	€ 10,295	£ 8,724	0	(19)	(19)	0.00
SSB	07/2024	£ 210	€ 248	1	0	1	0.00
UAG	07/2024	432	506	0	(3)	(3)	0.00
				€ 3,330	€ (771)	€ 2,559	0.10

As at 30 June 2024, the Institutional ILS (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	07/2024	€ 21	ILS 86	€ 0	€ 0	€ 0	0.00
CBK	07/2024	ILS 125	€ 31	1	0	1	0.00
GLM	07/2024	119	30	0	0	0	0.00
	08/2024	€ 18	ILS 71	0	0	0	0.00
MBC	07/2024	1,448	5,760	0	(22)	(22)	0.00
MYI	07/2024	1,418	5,637	0	(22)	(22)	0.00
SSB	07/2024	1,418	5,637	0	(22)	(22)	0.00
				€ 1	€ (66)	€ (65)	0.00

As at 30 June 2024, the Institutional SGD (Hedged) Accumulation and M Retail SGD (Hedged) Income II had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	07/2024	€ 20,590	SGD 30,149	€ 167	€ 0	€ 167	0.01
MBC	07/2024	21,003	30,753	170	0	170	0.01
MYI	07/2024	20,591	30,149	165	0	165	0.00
	07/2024	SGD 1,032	€ 711	0	0	0	0.00
RYL	07/2024	83	57	0	0	0	0.00
				€ 502	€ 0	€ 502	0.02

Schedule of Investments Dynamic Multi-Asset Fund (Cont.)

As at 30 June 2024, the Institutional USD (Hedged) Accumulation, Institutional USD (Hedged) Income II, BM Retail USD (Hedged) Income II, E Class USD (Hedged) Accumulation, H Institutional USD (Hedged) Accumulation, M Retail USD (Hedged) Income II and T Class USD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	\$ 6,737	€ 6,272	€ 9	€ (22)	€ (13)	0.00
BOA	07/2024	€ 74,408	\$ 80,785	969	0	969	0.04
BPS	07/2024	70,740	76,583	716	0	716	0.03
	07/2024	\$ 63,994	€ 59,830	120	0	120	0.00
	08/2024	€ 59,830	\$ 64,087	0	(120)	(120)	0.00
BRC	07/2024	67,300	72,879	700	0	700	0.03
GLM	07/2024	\$ 441	€ 404	0	(7)	(7)	0.00
JPM	07/2024	869	810	0	(1)	(1)	0.00
MBC	07/2024	69,829	65,300	148	(3)	145	0.01
	08/2024	€ 64,478	\$ 69,047	0	(147)	(147)	(0.01)
RBC	07/2024	\$ 589	€ 550	0	0	0	0.00
RYL	07/2024	198	184	0	0	0	0.00
SCX	07/2024	69,976	65,310	21	(2)	19	0.00
	08/2024	€ 64,355	\$ 69,052	0	(20)	(20)	0.00
SSB	07/2024	\$ 14,466	€ 13,337	0	(160)	(160)	(0.01)
UAG	07/2024	488	449	0	(6)	(6)	0.00
	08/2024	38	36	0	0	0	0.00
				€ 2,683	€ (488)	€ 2,195	0.09
Total OTC Financial Derivative Instruments						€ (4,945)	(0.20)
Total Investments						€ 3,412,707	136.63
Other Current Assets & Liabilities						€ (914,968)	(36.63)
Net Assets						€ 2,497,739	100.00

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

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

- (a) When-issued security.
- (b) Security did not produce income within the last twelve months.
- (c) Zero coupon security.
- (d) Coupon represents a yield to maturity.
- (e) Principal amount of security is adjusted for inflation.
- (f) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (g) Affiliated to the Fund.
- (h) Restricted Securities (31 December 2023: Nil):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
Baidu, Inc. 'A'	10/05/2024	€ 345	€ 274	0.01
Parkland Corp.	02/05/2024	328	298	0.01
		€ 673	€ 572	0.02

Cash of €1,221 (31 December 2023: €160,662) has been pledged as collateral as at 30 June 2024 for equity short sales and equity options as governed by prime brokerage agreements and agreements governing listed equity option transactions.

Cash of €67,999 (31 December 2023: €139,157) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of €14,620 (31 December 2023: €20,700) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 444,219	€ 2,630,286	€ 286	€ 3,074,791
Investment Funds	210,116	31,637	0	241,753
Repurchase Agreements	0	76,499	0	76,499
Financial Derivative Instruments ⁽³⁾	370	19,294	0	19,664
Totals	€ 654,705	€ 2,757,716	€ 286	€ 3,412,707

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 350,997	€ 3,029,852	€ 292	€ 3,381,141
Investment Funds	309,264	3,401	0	312,665
Repurchase Agreements	0	358,849	0	358,849
Financial Derivative Instruments ⁽³⁾	63,704	13,481	0	77,185
Totals	€ 723,965	€ 3,405,583	€ 292	€ 4,129,840

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

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

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

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	€ (24)	€ 0	€ (24)	€ (2)	€ 0	€ (2)
BOA	(9,133)	9,630	497	686	(2,500)	(1,814)
BPS	(1,379)	880	(499)	(5,743)	7,890	2,147
BRC	966	(890)	76	(1,298)	2,490	1,192
CBK	1,139	(1,300)	(161)	(3,926)	3,590	(336)
DUB	89	0	89	521	(750)	(229)
GLM	(1,341)	1,200	(141)	824	(730)	94
IND	N/A	N/A	N/A	11	0	11
JPM	(1,122)	1,100	(22)	195	1,160	1,355
MBC	6,082	(5,860)	222	5,541	(5,910)	(369)
MYI	818	(777)	41	738	(1,120)	(382)
RBC	37	0	37	67	2,220	2,287
RYL	18	0	18	966	(1,220)	(254)
SCX	(991)	1,540	549	(4,364)	3,350	(1,014)
SSB	(166)	270	104	897	0	897
UAG	62	0	62	4,966	(8,660)	(3,694)

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	78.81	62.16
Transferable securities dealt in on another regulated market*	44.25	40.00
Other transferable securities	0.04	1.50
Investment funds	9.68	9.58
Repurchase agreements	3.06	11.00
Financial derivative instruments dealt in on a regulated market	0.13	1.64
Centrally cleared financial derivative instruments	0.86	0.72
OTC financial derivative instruments	(0.20)	0.00

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Corporate Bonds & Notes	16.64	10.67
Convertible Bonds & Notes	N/A	0.32
U.S. Government Agencies	39.25	32.95
U.S. Treasury Obligations	5.76	3.22
Non-Agency Mortgage-Backed Securities	4.92	4.52
Asset-Backed Securities	9.80	9.07
Sovereign Issues	8.01	7.83
Common Stocks	26.37	18.21
Preferred Securities	0.26	0.00
Real Estate Investment Trusts	0.18	0.18
Short-Term Instruments	11.91	16.69
Investment Funds	9.68	9.58
Repurchase Agreements	3.06	11.00
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.13	1.98
Purchased Options		
Future Styled Options on Exchange-Traded Futures Contracts	N/A	0.00
Options on Indices	N/A	0.02
Written Options		
Options on Indices	N/A	(0.36)

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Sell Protection	(0.03)	0.20
Interest Rate Swaps	0.89	0.52
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.03	N/A
Written Options		
Interest Rate Swaptions	0.00	N/A
Total Return Swaps on Indices	0.04	(0.01)
Forward Foreign Currency Contracts	(0.48)	0.06
Hedged Forward Foreign Currency Contracts	0.21	(0.05)
Other Current Assets & Liabilities	(36.63)	(26.60)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	
TRANSFERABLE SECURITIES				CHINA				4.200% due 04/12/2036 CZK 65,000 \$ 2,790 0.10				
AZERBAIJAN				CORPORATE BONDS & NOTES				4.500% due 11/11/2032 62,300 2,737 0.10				
CORPORATE BONDS & NOTES				Flourish Century				4.900% due 14/04/2034 142,400 6,441 0.24				
SOCAR Turkey Enerji AS Via Steas Funding DAC				6.600% due 04/02/2022 ⁽ⁱ⁾ \$ 2,800 \$ 108 0.00				5.000% due 30/09/2030 277,000 12,472 0.47				
7.230% due 17/03/2026 \$ 2,900 \$ 2,882 0.11				SOVEREIGN ISSUES				Total Czech Republic 113,097 4.23				
BRAZIL				China Government International Bond				DENMARK				
CORPORATE BONDS & NOTES				2.600% due 01/09/2032 CNY 201,010 28,465 1.07				CORPORATE BONDS & NOTES				
Banco BTG Pactual S.A.				2.750% due 17/02/2032 59,200 8,477 0.32				Jyske Realkredit A/S				
8.300% due 15/08/2024 BRL 228,000 40,934 1.53				3.020% due 27/05/2031 81,490 11,875 0.44				1.500% due 01/10/2053 DKK 0 0 0.00				
Banco do Brasil S.A.				3.120% due 25/10/2052 48,980 7,627 0.29				Nordea Kredit Realkreditaktieselskab				
8.500% due 29/07/2026 MXN 222,000 11,500 0.43				3.810% due 14/09/2050 34,300 5,935 0.22				1.000% due 01/10/2050 0 0 0.00				
Oi S.A.				Total China 62,487 2.34				1.500% due 01/10/2053 0 0 0.00				
0.000% due 25/02/2035 BRL 4,559 95 0.01				COLOMBIA				Realkredit Danmark A/S				
Vale S.A.				CORPORATE BONDS & NOTES				1.500% due 01/10/2053 0 0 0.00				
0.000% (g) 99,420 6,186 0.23				Empresas Publicas de Medellin ESP				Total Denmark 0 0.00				
Total Brazil 58,715 2.20				7.625% due 10/09/2024 COP 7,839,000 1,872 0.07				DOMINICAN REPUBLIC				
CAYMAN ISLANDS				Republic of Colombia				SOVEREIGN ISSUES				
ASSET-BACKED SECURITIES				1.000% due 03/11/2027 147,423,000 31,608 1.19				Dominican Republic Central Bank Notes				
Betony CLO Ltd.				1.000% due 18/09/2030 49,947,400 10,720 0.40				12.000% due 03/10/2025 DOP 310,500 5,289 0.20				
6.671% due 30/04/2031 \$ 769 770 0.03				1.000% due 26/03/2031 104,410,000 21,149 0.79				13.000% due 05/12/2025 1,126,200 19,438 0.73				
Voya CLO Ltd.				1.000% due 30/06/2032 19,886,000 3,897 0.15				13.000% due 30/01/2026 29,280 507 0.02				
6.538% due 19/04/2031 702 703 0.03				1.000% due 09/02/2033 24,621,000 6,756 0.25				Dominican Republic Government International Bond				
Wind River CLO Ltd.				SOVEREIGN ISSUES				9.750% due 05/06/2026 100,500 1,713 0.06				
6.639% due 18/07/2031 631 631 0.02				Colombia Government International Bond				10.750% due 01/06/2036 (a) 1,954,200 33,809 1.26				
Total Cayman Islands 2,104 0.08				8.000% due 14/11/2035 \$ 800 824 0.03				11.250% due 15/09/2035 327,850 5,861 0.22				
CORPORATE BONDS & NOTES				8.750% due 14/11/2053 2,300 2,425 0.09				13.625% due 03/02/2033 739,900 14,859 0.56				
Fish Pond Re Ltd.				9.850% due 28/06/2027 COP 25,455,000 5,959 0.22				13.625% due 10/02/2034 344,300 7,051 0.26				
9.355% due 08/01/2027 1,000 1,002 0.04				Colombian TES				Total Dominican Republic 88,527 3.31				
Interoceanica Finance Ltd.				6.000% due 28/04/2028 29,145,100 6,169 0.23				ECUADOR				
0.000% due 30/11/2025 (d) 11 11 0.00				6.250% due 09/07/2036 75,471,500 12,552 0.47				SOVEREIGN ISSUES				
0.000% due 30/11/2025 (d) 90 85 0.00				7.250% due 26/10/2050 16,745,900 2,622 0.10				Ecuador Government International Bond				
Kaisa Group Holdings Ltd.				9.250% due 28/05/2042 189,714,000 38,174 1.43				0.000% due 31/07/2030 (d) \$ 130 63 0.00				
9.750% due 28/09/2023 [^] 8,000 270 0.01				13.250% due 09/02/2033 26,445,100 7,258 0.27				2.500% due 31/07/2040 540 246 0.01				
10.500% due 15/01/2025 [^] 1,900 69 0.00				Total Colombia 151,985 5.69				3.500% due 31/07/2035 7,081 3,552 0.13				
10.875% due 23/07/2023 [^] 500 18 0.00				CZECH REPUBLIC				6.000% due 31/07/2030 11,080 7,046 0.27				
11.700% due 11/11/2025 [^] 1,900 67 0.00				SOVEREIGN ISSUES				Total Ecuador 10,907 0.41				
Peru Payroll Deduction Finance Ltd.				Czech Republic Government International Bond				HUNGARY				
0.000% due 01/11/2029 (d) 2,788 2,294 0.09				0.950% due 15/05/2030 (j) CZK 511,840 18,441 0.69				SOVEREIGN ISSUES				
Poinsettia Finance Ltd.				1.200% due 13/03/2031 (j) 381,000 13,627 0.51				Hungary Government International Bond				
6.625% due 17/06/2031 6,724 5,797 0.22				1.750% due 23/06/2032 (j) 593,600 21,416 0.80				2.000% due 23/05/2029 HUF 1,211,900 2,665 0.10				
Red Dorsal Finance Ltd.				2.000% due 13/10/2033 297,100 10,667 0.40				2.250% due 20/04/2033 3,760,900 7,220 0.27				
5.875% due 12/10/2031 3,154 3,075 0.11				2.500% due 25/08/2028 (j) 363,000 14,643 0.55				3.000% due 21/08/2030 (j) 6,967,700 15,468 0.58				
Total Cayman Islands 12,688 0.47				2.750% due 23/07/2029 98,200 3,963 0.15				3.000% due 27/10/2038 895,900 1,600 0.06				
14,792 0.55				3.500% due 30/05/2035 146,600 5,900 0.22				4.500% due 23/03/2028 1,272,700 3,215 0.12				
CHILE				HUNGARY				4.750% due 24/11/2032 5,551,300 13,144 0.49				
SOVEREIGN ISSUES				SOVEREIGN ISSUES				6.125% due 22/05/2028 (j) \$ 4,900 4,994 0.19				
Bonos de la Tesoreria de la Republica en Pesos				Czech Republic Government International Bond								
2.300% due 01/10/2028 CLP 2,145,000 1,975 0.07				0.950% due 15/05/2030 (j) CZK 511,840 18,441 0.69								
3.400% due 01/10/2039 (f) 9,054,818 10,019 0.37				1.200% due 13/03/2031 (j) 381,000 13,627 0.51								
5.300% due 01/11/2037 3,725,000 3,637 0.14				1.750% due 23/06/2032 (j) 593,600 21,416 0.80								
5.800% due 01/10/2034 21,190,000 21,839 0.82				2.000% due 13/10/2033 297,100 10,667 0.40								
6.000% due 01/04/2033 23,620,000 24,775 0.93				2.500% due 25/08/2028 (j) 363,000 14,643 0.55								
6.200% due 01/10/2040 16,750,000 17,849 0.67				2.750% due 23/07/2029 98,200 3,963 0.15								
7.000% due 01/05/2034 530,000 595 0.02				3.500% due 30/05/2035 146,600 5,900 0.22								
Chile Government International Bond												
4.850% due 22/01/2029 \$ 3,400 3,365 0.12												
Total Chile 84,054 3.14												

DESCRIPTION		PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
6.850% due 12/02/2042	PEN	26,900	\$ 6,701	0.25
6.900% due 12/08/2037		127,100	31,892	1.19
6.950% due 12/08/2031		25,800	6,919	0.26
7.300% due 12/08/2033		49,900	13,387	0.50
			<u>127,350</u>	<u>4.77</u>
Total Peru			<u>158,734</u>	<u>5.94</u>

PHILIPPINES**SOVEREIGN ISSUES**

Philippines Government International Bond				
6.250% due 14/01/2036	PHP	613,000	9,881	0.37
6.250% due 28/02/2044		961,020	15,425	0.57
6.750% due 15/09/2032		105,040	1,816	0.07
Total Philippines			<u>27,122</u>	<u>1.01</u>

POLAND**SOVEREIGN ISSUES**

Poland Government International Bond				
1.750% due 25/04/2032 (j)	PLN	85,200	16,132	0.60
6.000% due 25/10/2033 (j)		193,300	49,278	1.85
Total Poland			<u>65,410</u>	<u>2.45</u>

QATAR**CORPORATE BONDS & NOTES**

QNB Finance Ltd.				
6.900% due 23/01/2025	IDR	276,200,000	16,801	0.63

ROMANIA**SOVEREIGN ISSUES**

Romania Government International Bond				
4.150% due 26/01/2028	RON	153,900	30,970	1.16
4.250% due 28/04/2036		103,700	17,648	0.66
4.750% due 11/10/2034		62,000	11,303	0.42
5.000% due 12/02/2029		12,600	2,549	0.10
5.250% due 30/05/2032	€	6,400	6,682	0.25
5.625% due 30/05/2037		6,400	6,622	0.25
7.350% due 28/04/2031	RON	41,600	9,214	0.34
7.900% due 24/02/2038		21,000	4,914	0.18
Total Romania			<u>89,902</u>	<u>3.36</u>

SERBIA**SOVEREIGN ISSUES**

Serbia Government International Bond				
4.500% due 20/08/2032	RSD	371,800	3,152	0.12

SINGAPORE**CORPORATE BONDS & NOTES**

Yinson Production Financial Services Pte Ltd.				
9.625% due 03/05/2029	\$	3,600	3,591	0.14

SOVEREIGN ISSUES

Singapore Government International Bond				
1.875% due 01/10/2051	SGD	7,400	4,236	0.16

DESCRIPTION		PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
3.250% due 01/06/2054	SGD	13,732	\$ 10,501	0.39
			<u>14,737</u>	<u>0.55</u>
Total Singapore			<u>18,328</u>	<u>0.69</u>

SOUTH AFRICA**CORPORATE BONDS & NOTES**

Development Bank of Southern Africa				
8.600% due 21/10/2024 (i)	ZAR	221,300	12,045	0.45
Eskom Holdings SOC Ltd.				
0.000% due 18/08/2027 (d)		100,100	3,404	0.13
0.000% due 31/12/2032 (d)		254,000	3,346	0.12
			<u>18,795</u>	<u>0.70</u>

SOVEREIGN ISSUES

South Africa Government International Bond				
6.250% due 31/03/2036		114,500	4,179	0.16
6.500% due 28/02/2041		184,751	6,192	0.23
7.000% due 28/02/2031		588,446	27,033	1.01
8.000% due 31/01/2030 (j)		1,843,127	92,587	3.47
8.250% due 31/03/2032		498,080	23,805	0.89
8.500% due 31/01/2037		1,011,900	43,646	1.63
8.750% due 31/01/2044		432,400	17,761	0.67
8.875% due 28/02/2035		213,800	9,907	0.37
9.000% due 31/01/2040		489,800	21,158	0.79
10.500% due 21/12/2026 (j)		956,132	54,348	2.03
10.500% due 21/12/2026		470,400	26,738	1.00
			<u>327,354</u>	<u>12.25</u>
Total South Africa			<u>346,149</u>	<u>12.95</u>

SUPRANATIONAL**CORPORATE BONDS & NOTES**

Asian Development Bank				
6.720% due 08/02/2028	INR	3,363,500	40,268	1.51
Asian Infrastructure Investment Bank				
7.000% due 01/03/2029		6,090,600	72,523	2.71
7.200% due 25/01/2029		1,474,100	17,601	0.66
7.200% due 02/07/2031 (a)		1,296,700	15,509	0.58
European Investment Bank				
2.875% due 15/11/2029	PLN	108,500	23,551	0.88
6.950% due 01/03/2029	INR	529,800	6,318	0.24
Inter-American Development Bank				
7.000% due 25/01/2029		422,000	4,964	0.19
International Bank for Reconstruction & Development				
6.250% due 12/01/2028	IDR	191,500,000	11,581	0.43
7.050% due 22/07/2029	INR	1,767,000	21,463	0.80
Total Supranational			<u>213,778</u>	<u>8.00</u>

TANZANIA**LOAN PARTICIPATIONS AND ASSIGNMENTS**

The Ministry of Finance and Planning, Government of the United Republic of Tanzania				
TBD% due 20/06/2030	\$	6,600	6,552	0.25
9.225% due 26/04/2028	€	6,545	6,963	0.26
Total Tanzania			<u>13,515</u>	<u>0.51</u>

DESCRIPTION		PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
THAILAND				
SOVEREIGN ISSUES				
Thailand Government International Bond				
2.000% due 17/06/2042	THB	145,900	\$ 3,370	0.13
3.300% due 17/06/2038		234,832	6,677	0.25
3.390% due 17/06/2037		501,188	14,401	0.54
3.400% due 17/06/2036		287,304	8,265	0.31
3.450% due 17/06/2043		943,655	26,532	0.99
4.000% due 17/06/2055		231,780	6,936	0.26
Total Thailand			<u>66,181</u>	<u>2.48</u>

TURKEY**LOAN PARTICIPATIONS AND ASSIGNMENTS**

SOCAR Turkey Enerji A/S				
7.348% due 11/08/2026	€	12,200	13,027	0.49

SOVEREIGN ISSUES

Turkey Government International Bond				
26.200% due 05/10/2033	TRY	798,600	23,896	0.89
37.000% due 18/02/2026		85,600	2,573	0.10
Turkiye Government Bond				
50.000% due 17/05/2028		864,656	26,249	0.98
			<u>52,718</u>	<u>1.97</u>
Total Turkey			<u>65,745</u>	<u>2.46</u>

UKRAINE**SOVEREIGN ISSUES**

Ukraine Government International Bond				
7.253% due 15/03/2035	\$	7,800	2,258	0.08
7.750% due 01/08/2041		4,600	2,268	0.09
Total Ukraine			<u>4,526</u>	<u>0.17</u>

UNITED ARAB EMIRATES**CORPORATE BONDS & NOTES**

Abu Dhabi Developmental Holding Co. PJSC				
5.375% due 08/05/2029		5,400	5,489	0.20
5.500% due 08/05/2034		5,400	5,550	0.21
ADCB Finance Cayman Ltd.				
7.500% due 15/10/2029	IDR	29,000,000	1,758	0.07
8.160% due 29/04/2029		323,000,000	19,975	0.75
			<u>32,772</u>	<u>1.23</u>

LOAN PARTICIPATIONS AND ASSIGNMENTS

NMC Opco Ltd.				
11.585% due 25/03/2027	AED	16,490	4,534	0.17
Total United Arab Emirates			<u>37,306</u>	<u>1.40</u>

UNITED KINGDOM**CORPORATE BONDS & NOTES**

Panama Infrastructure Receivable Purchaser PLC				
0.000% due 05/04/2032 (d)	\$	39,300	25,692	0.96
Petra Diamonds U.S. Treasury PLC				
9.750% due 08/03/2026		859	606	0.03
			<u>26,298</u>	<u>0.99</u>

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
FICC	2.600%	28/06/2024	01/07/2024	\$ 7,863	U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2026	\$ (8,020)	\$ 7,863	\$ 7,863	0.29
SAL	5.400	28/06/2024	01/07/2024	16,900	U.S. Treasury Notes 0.750% due 31/03/2026	(17,262)	16,900	16,908	0.64
Total Repurchase Agreements						\$ (25,282)	\$ 24,763	\$ 24,771	0.93

⁽¹⁾ Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bund 10-Year Bond September Futures	Short	09/2024	49	\$ (90)	0.00
U.S. Treasury 2-Year Note September Futures	Long	09/2024	2,236	(204)	(0.01)
U.S. Treasury 5-Year Note September Futures	Short	09/2024	126	(86)	0.00
U.S. Treasury 10-Year Note September Futures	Short	09/2024	2	0	0.00
U.S. Treasury 10-Year Ultra September Futures	Short	09/2024	56	(50)	0.00
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2024	27	73	0.00
				\$ (357)	(0.01)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (357)	(0.01)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day GBP-SONIO Compounded-OIS	3.700%	28/03/2034	£ 1,700	\$ 47	0.00
Receive ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	3.750	18/09/2034	7,600	44	0.00
Pay ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	3.750	18/09/2054	14,000	(200)	(0.01)
Receive ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	4.000	18/09/2029	43,400	(394)	(0.01)
Pay ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	4.250	18/09/2026	25,300	(39)	0.00
Receive ⁽¹⁾	1-Day INR-MIBOR Compounded-OIS	6.250	18/09/2029	INR 5,416,940	296	0.01
Receive	1-Day INR-MIBOR Compounded-OIS	6.384	20/06/2026	8,667,200	(36)	0.00
Receive	1-Day INR-MIBOR Compounded-OIS	6.384	20/06/2026	15,211,500	563	0.02
Pay	1-Day INR-MIBOR Compounded-OIS	6.397	20/06/2034	3,886,600	(115)	0.00
Pay	1-Day INR-MIBOR Compounded-OIS	6.397	20/06/2034	2,208,900	39	0.00
Receive ⁽¹⁾	1-Day INR-MIBOR Compounded-OIS	6.500	18/09/2029	4,559,990	(290)	(0.01)
Receive ⁽¹⁾	1-Day INR-MIBOR Compounded-OIS	6.500	18/09/2034	1,412,820	130	0.01
Receive	1-Day INR-MIBOR Compounded-OIS	6.621	20/12/2028	1,148,310	(45)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.200	19/06/2025	¥ 33,020,000	49	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.232	05/10/2025	41,960,000	(201)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.350	21/03/2026	8,125,000	(49)	0.00
Receive ⁽¹⁾	1-Day SGD-SIBCSORA Compounded-OIS	2.750	18/09/2029	SGD 82,440	348	0.01
Receive	1-Day SGD-SIBCSORA Compounded-OIS	3.322	20/12/2028	49,620	231	0.01
Pay ⁽¹⁾	1-Day THB-THORON Compounded-OIS	2.250	18/09/2029	THB 732,630	198	0.01
Pay	1-Day THB-THORON Compounded-OIS	2.500	20/03/2026	4,965,840	133	0.01
Receive ⁽¹⁾	1-Day THB-THORON Compounded-OIS	2.500	18/09/2029	3,292,970	(392)	(0.01)
Pay	1-Day THB-THORON Compounded-OIS	2.770	20/12/2028	154,900	67	0.00
Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.000	18/12/2025	\$ 12,000	105	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	26,400	1,107	0.04
Receive	1-Day USD-SOFR Compounded-OIS	3.250	20/12/2053	4,000	(103)	0.00
Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.500	18/09/2029	15,900	(90)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	3,900	(30)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	23,660	866	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	8,400	(93)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	72,000	(1,156)	(0.04)
Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.500	18/09/2054	5,300	(51)	0.00
Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.500	18/12/2054	5,700	106	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.600	17/01/2034	1,000	41	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.620	31/01/2034	2,300	(69)	0.00
Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.648	08/01/2034	2,200	83	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.655	24/01/2034	100	(3)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.665	24/01/2034	1,400	(38)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	2,400	84	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.685	24/01/2034	800	(20)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.730	03/08/2033	2,800	(83)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.735	07/08/2033	3,100	(89)	0.00
Pay ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/09/2026	69,100	276	0.01

Schedule of Investments Emerging Local Bond Fund (cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	3.750%	20/12/2028	\$ 28,100	\$ 607	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	54,700	(520)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	759,765	6,982	0.27
Pay ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	243,000	594	0.01
Pay ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	108,000	(267)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2031	63,900	(271)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	02/01/2034	2,400	70	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	141,100	(2,837)	(0.11)
Pay ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/09/2034	5,200	55	0.00
Pay ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	20,000	(293)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2036	100	(2)	0.00
Pay ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.783	07/02/2034	2,200	(34)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.810	02/01/2034	2,200	53	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.830	12/10/2053	1,200	7	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.842	26/12/2033	1,800	39	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.854	29/12/2033	4,700	97	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.860	21/02/2034	2,400	(22)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.870	17/10/2053	2,000	26	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.880	16/10/2053	500	8	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.900	15/04/2034	2,800	(12)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.940	22/02/2029	15,500	(150)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.950	19/12/2033	3,600	47	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.950	16/04/2034	2,800	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.030	04/10/2033	900	(2)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.030	15/12/2033	3,000	20	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.078	29/04/2034	4,700	48	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.080	17/04/2034	3,800	40	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.080	05/06/2034	4,300	(22)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.085	22/04/2034	3,800	44	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.090	30/04/2034	11,000	141	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.130	03/05/2034	1,700	25	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.150	12/10/2033	3,200	29	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.155	02/10/2033	5,700	51	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.165	27/09/2033	5,200	51	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.170	03/10/2033	7,000	72	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.175	10/10/2033	4,000	43	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.220	20/10/2033	2,400	36	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.230	23/10/2033	1,900	30	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.250	22/11/2033	4,600	(49)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.255	23/10/2033	2,200	40	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.435	01/11/2033	2,300	78	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.450	31/10/2033	2,600	90	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.450	01/11/2033	4,200	149	0.01
Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	4.455	30/06/2026	474,600	251	0.01
Pay	1-Year BRL-CDI	6.151	04/01/2027	BRL 528,200	(13,016)	(0.49)
Pay	1-Year BRL-CDI	9.630	04/01/2027	85,900	(701)	(0.03)
Receive	1-Year BRL-CDI	9.783	04/01/2027	498,300	3,734	0.14
Pay	1-Year BRL-CDI	9.795	04/01/2027	227,500	(1,663)	(0.06)
Pay	1-Year BRL-CDI	9.815	04/01/2027	156,000	(1,091)	(0.04)
Pay	1-Year BRL-CDI	9.830	02/01/2026	540,400	(2,442)	(0.09)
Pay	1-Year BRL-CDI	9.832	04/01/2027	142,200	(985)	(0.04)
Receive	1-Year BRL-CDI	9.840	04/01/2027	185,700	(1,325)	(0.05)
Receive	1-Year BRL-CDI	9.840	04/01/2027	195,800	1,386	0.05
Pay ⁽¹⁾	1-Year BRL-CDI	9.842	04/01/2027	234,800	(1,619)	(0.06)
Pay	1-Year BRL-CDI	10.044	02/01/2029	169,800	(1,563)	(0.06)
Pay	1-Year BRL-CDI	10.076	04/01/2027	325,100	(2,645)	(0.10)
Receive	1-Year BRL-CDI	10.164	02/01/2026	14,390	75	0.00
Pay ⁽¹⁾	1-Year BRL-CDI	10.225	04/01/2027	98,900	(535)	(0.02)
Pay ⁽¹⁾	1-Year BRL-CDI	10.235	04/01/2027	98,900	(531)	(0.02)
Pay	1-Year BRL-CDI	10.512	04/01/2027	115,000	(560)	(0.02)
Receive	1-Year BRL-CDI	10.529	02/01/2026	178,300	536	0.02
Pay	1-Year BRL-CDI	10.565	04/01/2027	141,200	(591)	(0.02)
Receive	1-Year BRL-CDI	10.583	02/01/2029	67,500	482	0.02
Pay	1-Year BRL-CDI	10.602	04/01/2027	259,100	(1,547)	(0.06)
Pay	1-Year BRL-CDI	10.670	02/01/2025	1,501,800	(44)	0.00
Receive	1-Year BRL-CDI	10.671	04/01/2027	311,000	1,187	0.04
Pay	1-Year BRL-CDI	10.691	02/01/2026	193,000	(435)	(0.02)
Pay	1-Year BRL-CDI	10.751	02/01/2026	73,100	(151)	(0.01)
Receive	1-Year BRL-CDI	10.768	04/01/2027	59,800	232	0.01
Pay	1-Year BRL-CDI	10.792	04/01/2027	356,400	(1,426)	(0.05)
Pay	1-Year BRL-CDI	10.811	02/01/2025	542,910	(724)	(0.03)
Receive	1-Year BRL-CDI	10.872	04/01/2027	135,200	467	0.02
Receive	1-Year BRL-CDI	10.880	04/01/2027	441,200	1,362	0.05
Receive	1-Year BRL-CDI	10.943	04/01/2027	243,700	708	0.03
Pay	1-Year BRL-CDI	10.980	04/01/2027	221,300	(606)	(0.02)
Pay	1-Year BRL-CDI	11.064	04/01/2027	259,100	(709)	(0.03)
Receive	1-Year BRL-CDI	11.133	04/01/2027	102,100	236	0.01
Receive	1-Year BRL-CDI	11.135	04/01/2027	96,300	221	0.01
Pay	1-Year BRL-CDI	11.169	04/01/2027	96,950	293	0.01
Receive	1-Year BRL-CDI	11.510	04/01/2027	399,700	449	0.02
Receive	1-Year BRL-CDI	11.600	04/01/2027	283,100	238	0.01
Receive	1-Year BRL-CDI	11.736	04/01/2027	164,500	162	0.01

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date		Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Year BRL-CDI	11.928%	02/01/2029	BRL	113,400	\$ (139)	(0.01)
Pay	1-Year BRL-CDI	11.940	03/01/2033		155,600	(229)	(0.01)
Receive	1-Year BRL-CDI	12.350	01/07/2024		288,000	(66)	0.00
Receive	1-Year BRL-CDI	12.490	01/07/2024		312,400	(154)	(0.01)
Pay	1-Year BRL-CDI	13.080	01/07/2024		542,300	883	0.03
Receive ⁽¹⁾	3-Month CAD-CAONREPO Compounded-OIS	3.000	18/09/2029	CAD	36,300	(243)	(0.01)
Receive ⁽¹⁾	3-Month CAD-CAONREPO Compounded-OIS	3.000	18/09/2054		7,300	(171)	(0.01)
Pay ⁽¹⁾	3-Month CAD-CAONREPO Compounded-OIS	3.250	18/09/2034		28,400	345	0.01
Pay ⁽¹⁾	3-Month CAD-CAONREPO Compounded-OIS	3.500	18/09/2026		24,800	58	0.00
Pay ⁽¹⁾	3-Month CNY-CNREPOFIX	2.250	18/09/2029	CNY	994,710	871	0.03
Receive	3-Month CNY-CNREPOFIX	2.405	20/12/2028		245,800	(269)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	4.115	01/02/2031	COP	14,558,000	213	0.01
Receive	3-Month COP-IBR Compounded-OIS	4.120	01/02/2031		10,388,000	152	0.01
Receive	3-Month COP-IBR Compounded-OIS	4.155	15/01/2031		5,060,000	80	0.00
Receive	3-Month COP-IBR Compounded-OIS	5.675	18/06/2031		20,000,000	590	0.02
Pay	3-Month COP-IBR Compounded-OIS	7.290	22/01/2029		65,042,000	(634)	(0.02)
Pay	3-Month COP-IBR Compounded-OIS	7.620	26/02/2034		65,179,100	(501)	(0.02)
Receive	3-Month COP-IBR Compounded-OIS	7.705	26/03/2031		62,868,510	384	0.01
Receive	3-Month COP-IBR Compounded-OIS	7.930	17/05/2029		70,869,400	228	0.01
Receive	3-Month COP-IBR Compounded-OIS	7.990	12/06/2029		50,723,000	107	0.00
Receive	3-Month COP-IBR Compounded-OIS	8.020	04/12/2030		24,925,400	65	0.00
Pay	3-Month COP-IBR Compounded-OIS	8.085	16/05/2029		75,630,200	(131)	0.00
Receive	3-Month COP-IBR Compounded-OIS	8.090	21/06/2029		20,565,500	20	0.00
Pay	3-Month COP-IBR Compounded-OIS	8.152	25/04/2029		100,846,700	(153)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	8.155	24/06/2029		40,481,600	11	0.00
Pay	3-Month COP-IBR Compounded-OIS	8.168	17/06/2029		28,186,700	(8)	0.00
Receive	3-Month COP-IBR Compounded-OIS	8.215	14/11/2028		106,774,400	243	0.01
Receive	3-Month COP-IBR Compounded-OIS	8.340	26/02/2026		239,703,800	303	0.01
Receive	3-Month COP-IBR Compounded-OIS	8.360	31/05/2029		64,790,200	(81)	0.00
Receive	3-Month COP-IBR Compounded-OIS	8.370	26/04/2029		105,284,000	(68)	0.00
Receive	3-Month COP-IBR Compounded-OIS	8.380	28/06/2034		35,592,000	(24)	0.00
Receive	3-Month COP-IBR Compounded-OIS	8.415	04/06/2029		66,242,000	(123)	0.00
Pay	3-Month COP-IBR Compounded-OIS	8.470	21/06/2026		102,766,000	(44)	0.00
Receive	3-Month COP-IBR Compounded-OIS	8.500	04/04/2026		160,424,000	326	0.01
Receive ⁽¹⁾	3-Month COP-IBR Compounded-OIS	8.500	09/04/2026		14,803,000	28	0.00
Receive	3-Month COP-IBR Compounded-OIS	8.510	29/04/2029		27,597,500	(58)	0.00
Receive ⁽¹⁾	3-Month COP-IBR Compounded-OIS	8.515	09/04/2026		29,464,200	55	0.00
Receive	3-Month COP-IBR Compounded-OIS	8.540	05/04/2026		48,434,000	89	0.00
Pay	3-Month COP-IBR Compounded-OIS	8.580	28/06/2026		127,080,000	27	0.00
Pay	3-Month COP-IBR Compounded-OIS	8.590	20/06/2026		65,136,400	6	0.00
Pay ⁽¹⁾	3-Month COP-IBR Compounded-OIS	8.600	11/04/2026		82,826,000	(117)	0.00
Receive ⁽¹⁾	3-Month COP-IBR Compounded-OIS	8.620	10/04/2026		15,198,400	21	0.00
Receive	3-Month COP-IBR Compounded-OIS	8.650	17/06/2026		174,158,300	(49)	0.00
Pay ⁽¹⁾	3-Month COP-IBR Compounded-OIS	8.653	11/04/2026		50,270,500	(59)	0.00
Pay	3-Month COP-IBR Compounded-OIS	8.820	05/06/2028		50,580,700	(76)	0.00
Pay ⁽¹⁾	3-Month COP-IBR Compounded-OIS	8.860	12/04/2026		66,754,000	(15)	0.00
Pay ⁽¹⁾	3-Month COP-IBR Compounded-OIS	8.920	12/04/2026		66,754,000	3	0.00
Pay	3-Month COP-IBR Compounded-OIS	9.050	15/04/2026		30,626,400	21	0.00
Receive	3-Month COP-IBR Compounded-OIS	9.300	26/03/2031		35,440,700	(469)	(0.02)
Pay	3-Month COP-IBR Compounded-OIS	9.490	30/06/2032		6,936,040	117	0.00
Pay	3-Month COP-IBR Compounded-OIS	9.790	20/01/2028		45,916,600	495	0.02
Pay	3-Month COP-IBR Compounded-OIS	9.800	17/01/2028		54,120,000	580	0.02
Receive	3-Month COP-IBR Compounded-OIS	9.820	27/02/2033		9,049,540	(199)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	10.130	25/01/2028		42,970,500	580	0.02
Receive	3-Month COP-IBR Compounded-OIS	10.400	21/11/2029		3,111,360	(70)	0.00
Receive	3-Month ILS-TELBOR	3.590	18/05/2028	ILS	28,600	132	0.01
Pay	3-Month ILS-TELBOR	3.792	06/11/2028		24,100	(129)	0.00
Pay	3-Month KRW-KORIBOR	3.192	20/06/2034	KRW	11,971,900	30	0.00
Receive	3-Month KRW-KORIBOR	3.302	20/06/2026		60,491,010	(28)	0.00
Pay	3-Month KRW-KORIBOR	3.820	20/12/2028		25,400,300	519	0.02
Receive	3-Month ZAR-JIBAR	7.210	22/04/2027	ZAR	137,000	140	0.01
Receive	3-Month ZAR-JIBAR	7.565	22/03/2026		300,200	89	0.00
Receive ⁽¹⁾	3-Month ZAR-JIBAR	7.881	09/02/2026		502,300	(105)	0.00
Receive	3-Month ZAR-JIBAR	8.070	30/11/2028		83,300	2	0.00
Receive	3-Month ZAR-JIBAR	8.100	05/06/2026		326,200	(71)	0.00
Pay	3-Month ZAR-JIBAR	8.355	31/01/2030		119,200	78	0.00
Pay	3-Month ZAR-JIBAR	8.410	13/07/2025		312,500	(74)	0.00
Pay	3-Month ZAR-JIBAR	8.440	02/11/2028		366,800	248	0.01
Receive	3-Month ZAR-JIBAR	8.599	05/06/2029		308,400	(291)	(0.01)
Receive	3-Month ZAR-JIBAR	8.650	31/01/2030		64,630	(53)	0.00
Receive	3-Month ZAR-JIBAR	8.735	31/01/2030		110,200	(114)	0.00
Receive	3-Month ZAR-JIBAR	8.820	31/01/2030		95,300	(120)	0.00
Pay ⁽¹⁾	3-Month ZAR-JIBAR	9.330	09/02/2034		108,200	221	0.01
Pay	3-Month ZAR-JIBAR	10.150	18/05/2033		121,800	467	0.02
Receive	6-Month CLP-CHILIBOR	3.420	01/09/2030	CLP	1,005,150	83	0.00
Receive	6-Month CLP-CHILIBOR	4.410	01/09/2030		2,839,400	162	0.01
Receive	6-Month CLP-CHILIBOR	4.640	01/10/2028		4,335,000	131	0.00
Receive	6-Month CLP-CHILIBOR	4.695	14/02/2029		7,079,200	236	0.01
Receive	6-Month CLP-CHILIBOR	4.775	23/02/2026		46,910,600	534	0.02
Receive	6-Month CLP-CHILIBOR	4.800	13/02/2026		8,882,500	146	0.01
Receive	6-Month CLP-CHILIBOR	4.855	18/12/2033		5,907,500	130	0.00
Pay	6-Month CLP-CHILIBOR	4.920	13/02/2034		2,120,600	(85)	0.00

Schedule of Investments Emerging Local Bond Fund (Cont.)

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay		6-Month CLP-CHILIBOR	4.940%	01/10/2028	CLP 4,815,000	\$ (71)	0.00
Pay		6-Month CLP-CHILIBOR	4.980	01/10/2028	6,035,000	(80)	0.00
Receive		6-Month CLP-CHILIBOR	5.030	20/03/2033	5,309,140	203	0.01
Pay		6-Month CLP-CHILIBOR	5.030	23/02/2034	11,055,300	(257)	(0.01)
Receive		6-Month CLP-CHILIBOR	5.160	01/10/2028	6,310,500	49	0.00
Receive		6-Month CLP-CHILIBOR	5.220	01/10/2028	4,896,800	25	0.00
Pay		6-Month CLP-CHILIBOR	5.230	17/11/2033	721,200	(9)	0.00
Receive		6-Month CLP-CHILIBOR	5.240	01/09/2030	3,103,000	24	0.00
Receive ⁽¹⁾		6-Month CLP-CHILIBOR	5.250	13/05/2033	6,921,100	11	0.00
Receive		6-Month CLP-CHILIBOR	5.260	17/11/2028	4,919,000	8	0.00
Receive		6-Month CLP-CHILIBOR	5.300	18/05/2033	2,475,470	9	0.00
Pay		6-Month CLP-CHILIBOR	5.313	25/04/2034	10,208,500	(62)	0.00
Receive		6-Month CLP-CHILIBOR	5.350	01/09/2030	4,575,000	5	0.00
Pay		6-Month CLP-CHILIBOR	5.350	01/10/2034	6,370,000	(21)	0.00
Pay		6-Month CLP-CHILIBOR	5.360	28/06/2026	47,053,000	87	0.00
Receive		6-Month CLP-CHILIBOR	5.360	18/05/2033	2,594,000	(5)	0.00
Pay		6-Month CLP-CHILIBOR	5.360	26/04/2034	8,585,800	(18)	0.00
Receive		6-Month CLP-CHILIBOR	5.400	01/04/2033	3,613,700	(12)	0.00
Pay		6-Month CLP-CHILIBOR	5.400	16/11/2033	4,525,900	17	0.00
Receive		6-Month CLP-CHILIBOR	5.450	28/06/2034	11,513,000	(75)	0.00
Pay		6-Month CLP-CHILIBOR	5.500	13/11/2028	8,851,800	(98)	0.00
Receive		6-Month CLP-CHILIBOR	5.550	01/10/2028	3,722,930	41	0.00
Receive		6-Month CLP-CHILIBOR	5.690	01/09/2030	598,400	(11)	0.00
Pay ⁽¹⁾		6-Month CLP-CHILIBOR	5.750	13/05/2034	7,085,400	(10)	0.00
Receive		6-Month CLP-CHILIBOR	5.780	03/10/2028	4,803,000	(90)	0.00
Receive		6-Month CLP-CHILIBOR	5.790	06/10/2033	8,590,000	(316)	(0.01)
Receive		6-Month CLP-CHILIBOR	5.820	01/09/2030	1,514,470	(31)	0.00
Receive		6-Month CLP-CHILIBOR	5.870	11/10/2033	4,522,700	(183)	(0.01)
Receive		6-Month CLP-CHILIBOR	5.920	02/10/2028	1,891,000	(47)	0.00
Receive		6-Month CLP-CHILIBOR	5.940	20/10/2033	1,991,300	(92)	0.00
Receive		6-Month CLP-CHILIBOR	5.990	20/10/2033	18,919,110	(955)	(0.04)
Receive		6-Month CLP-CHILIBOR	6.000	02/10/2028	3,721,000	(103)	0.00
Receive		6-Month CLP-CHILIBOR	6.146	30/10/2032	32,521,400	(1,928)	(0.07)
Receive		6-Month CLP-CHILIBOR	6.235	26/10/2033	5,823,100	(409)	(0.02)
Receive		6-Month CZK-PRIBOR	3.524	16/02/2034	CZK 206,300	350	0.01
Receive		6-Month CZK-PRIBOR	3.534	21/03/2029	497,900	457	0.02
Pay		6-Month CZK-PRIBOR	3.645	01/02/2029	1,498,300	(1,435)	(0.05)
Pay ⁽¹⁾		6-Month CZK-PRIBOR	3.765	09/01/2029	425,000	(433)	(0.02)
Pay ⁽¹⁾		6-Month CZK-PRIBOR	3.850	10/05/2029	174,700	(23)	0.00
Pay		6-Month CZK-PRIBOR	4.070	23/11/2028	255,900	59	0.00
Receive		6-Month CZK-PRIBOR	4.130	03/06/2029	335,900	(149)	(0.01)
Pay		6-Month CZK-PRIBOR	4.388	15/11/2028	293,500	339	0.01
Pay		6-Month CZK-PRIBOR	4.611	06/06/2028	441,490	298	0.01
Pay		6-Month EUR-EURIBOR	2.250	20/03/2044	€ 100	(1)	0.00
Receive ⁽¹⁾		6-Month EUR-EURIBOR	2.500	18/09/2054	12,600	3	0.00
Receive ⁽¹⁾		6-Month EUR-EURIBOR	2.650	08/01/2034	4,300	109	0.00
Receive		6-Month EUR-EURIBOR	2.670	03/04/2034	1,400	28	0.00
Receive ⁽¹⁾		6-Month EUR-EURIBOR	2.750	18/09/2029	78,800	86	0.00
Pay		6-Month EUR-EURIBOR	2.750	05/03/2034	400	(3)	0.00
Pay ⁽¹⁾		6-Month EUR-EURIBOR	2.750	18/09/2034	67,700	(321)	(0.01)
Pay		6-Month EUR-EURIBOR	2.750	20/03/2054	2,200	(30)	0.00
Pay		6-Month EUR-EURIBOR	2.760	04/03/2034	2,700	(18)	0.00
Pay		6-Month EUR-EURIBOR	2.770	29/04/2034	4,400	(18)	0.00
Pay		6-Month EUR-EURIBOR	2.780	02/05/2029	2,000	(10)	0.00
Receive		6-Month EUR-EURIBOR	2.818	26/06/2029	900	4	0.00
Pay		6-Month EUR-EURIBOR	2.827	06/05/2029	4,300	(12)	0.00
Pay		6-Month EUR-EURIBOR	2.860	24/04/2029	1,900	(3)	0.00
Receive		6-Month EUR-EURIBOR	2.890	22/12/2033	5,200	(94)	0.00
Receive		6-Month EUR-EURIBOR	2.910	29/12/2033	3,000	(61)	0.00
Pay ⁽¹⁾		6-Month EUR-EURIBOR	2.950	12/06/2029	6,500	32	0.00
Receive		6-Month EUR-EURIBOR	2.970	15/12/2033	4,300	(108)	0.00
Receive		6-Month EUR-EURIBOR	2.990	08/12/2033	3,700	(99)	0.00
Receive ⁽¹⁾		6-Month EUR-EURIBOR	3.000	18/09/2026	34,800	72	0.00
Receive		6-Month EUR-EURIBOR	3.063	06/12/2033	3,600	(120)	0.00
Receive		6-Month EUR-EURIBOR	3.100	20/09/2030	3,000	(34)	0.00
Receive		6-Month EUR-EURIBOR	3.128	04/12/2033	2,500	(98)	0.00
Receive		6-Month EUR-EURIBOR	3.148	20/11/2033	3,200	(130)	0.00
Receive		6-Month EUR-EURIBOR	3.280	22/11/2033	2,200	(116)	0.00
Receive		6-Month EUR-EURIBOR	3.300	03/10/2033	18,100	52	0.00
Receive		6-Month EUR-EURIBOR	3.305	27/11/2033	500	(28)	0.00
Pay		6-Month HUF-BBR	1.760	21/01/2030	HUF 1,296,900	302	0.01
Pay		6-Month HUF-BBR	2.420	02/08/2026	3,964,700	(975)	(0.04)
Pay		6-Month HUF-BBR	2.680	29/06/2031	1,938,800	(713)	(0.03)
Pay		6-Month HUF-BBR	4.790	17/01/2027	7,857,000	(914)	(0.03)
Receive		6-Month HUF-BBR	5.440	15/01/2029	2,611,700	371	0.01
Receive		6-Month HUF-BBR	5.670	15/01/2027	2,079,600	187	0.01
Pay		6-Month HUF-BBR	5.735	14/03/2029	2,712,100	(219)	(0.01)
Receive ⁽¹⁾		6-Month HUF-BBR	5.880	08/02/2029	4,716,100	373	0.01
Receive ⁽¹⁾		6-Month HUF-BBR	6.040	12/02/2034	163,400	20	0.00
Receive ⁽¹⁾		6-Month HUF-BBR	6.080	12/02/2034	411,700	47	0.00
Receive ⁽¹⁾		6-Month HUF-BBR	6.100	08/02/2034	2,716,000	301	0.01
Pay		6-Month HUF-BBR	6.140	15/02/2034	1,757,500	(4)	0.00

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets	
Pay	6-Month HUF-BBR	6.200%	20/03/2029	HUF 2,642,600	\$ (70)	0.00	
Receive	6-Month HUF-BBR	6.220	15/02/2026	8,649,500	103	0.00	
Receive ⁽¹⁾	6-Month HUF-BBR	6.299	10/06/2029	2,872,900	(1)	0.00	
Pay	6-Month HUF-BBR	6.400	28/03/2029	2,318,400	(4)	0.00	
Receive	6-Month HUF-BBR	6.450	06/06/2029	3,099,500	(53)	0.00	
Pay	6-Month HUF-BBR	6.500	02/04/2029	2,694,200	31	0.00	
Pay ⁽¹⁾	6-Month HUF-BBR	6.590	07/05/2029	1,259,400	34	0.00	
Pay	6-Month HUF-BBR	7.330	06/11/2028	4,993,600	266	0.01	
Pay	6-Month HUF-BBR	7.610	03/11/2028	2,414,000	565	0.02	
Pay	6-Month HUF-BBR	8.670	23/05/2029	1,828,200	517	0.02	
Receive	6-Month HUF-BBR	8.700	16/01/2028	1,002,200	(191)	(0.01)	
Pay	6-Month HUF-BBR	8.740	28/04/2028	1,920,800	175	0.01	
Pay	6-Month HUF-BBR	9.230	26/08/2032	1,440,400	864	0.03	
Pay	6-Month PLN-WIBOR	0.925	16/10/2030	PLN 1,500	(47)	0.00	
Receive	6-Month PLN-WIBOR	1.460	28/05/2026	67,700	(247)	(0.01)	
Receive	6-Month PLN-WIBOR	2.585	14/10/2029	15,200	310	0.01	
Receive	6-Month PLN-WIBOR	2.920	13/12/2031	3,800	109	0.00	
Receive	6-Month PLN-WIBOR	4.075	07/03/2027	37,000	304	0.01	
Receive	6-Month PLN-WIBOR	4.560	06/11/2028	82,100	(108)	0.00	
Pay	6-Month PLN-WIBOR	4.660	19/02/2029	43,700	(200)	(0.01)	
Receive	6-Month PLN-WIBOR	4.680	03/11/2028	14,200	(57)	0.00	
Receive	6-Month PLN-WIBOR	4.710	25/05/2027	73,900	232	0.01	
Pay	6-Month PLN-WIBOR	4.730	16/02/2029	41,100	(157)	(0.01)	
Receive	6-Month PLN-WIBOR	4.735	09/10/2028	62,400	(164)	(0.01)	
Receive	6-Month PLN-WIBOR	4.740	25/10/2033	46,000	51	0.00	
Pay	6-Month PLN-WIBOR	4.810	16/02/2029	49,600	(146)	(0.01)	
Receive	6-Month PLN-WIBOR	4.910	25/07/2027	29,920	(82)	0.00	
Pay	6-Month PLN-WIBOR	4.923	22/03/2029	167,900	(155)	(0.01)	
Pay	6-Month PLN-WIBOR	4.970	21/03/2029	96,300	(107)	0.00	
Pay	6-Month PLN-WIBOR	5.020	21/03/2029	26,100	(10)	0.00	
Pay	6-Month PLN-WIBOR	5.087	28/06/2034	19,700	(13)	0.00	
Pay	6-Month PLN-WIBOR	5.158	22/03/2027	339,900	39	0.00	
Receive	6-Month PLN-WIBOR	5.220	20/03/2033	4,100	(9)	0.00	
Receive	6-Month PLN-WIBOR	5.310	21/03/2033	40,800	15	0.00	
Receive	6-Month PLN-WIBOR	5.335	28/06/2026	82,400	20	0.00	
Receive	6-Month PLN-WIBOR	5.870	22/04/2027	1,000	(4)	0.00	
Receive	6-Month PLN-WIBOR	5.960	25/04/2027	67,900	(346)	(0.01)	
Receive	6-Month PLN-WIBOR	6.456	25/05/2027	20,800	(181)	(0.01)	
Receive	6-Month PLN-WIBOR	6.480	25/05/2027	45,100	(399)	(0.01)	
Receive	6-Month PLN-WIBOR	6.560	25/05/2027	15,800	(148)	(0.01)	
Receive	6-Month PLN-WIBOR	6.830	19/08/2024	52,600	(504)	(0.02)	
Receive	6-Month PLN-WIBOR	6.890	22/08/2024	119,500	(1,174)	(0.04)	
Receive	6-Month PLN-WIBOR	7.310	30/06/2027	15,300	(225)	(0.01)	
Receive	28-Day MXN-TIIE	8.035	31/05/2029	MXN 42,010	144	0.01	
Pay	28-Day MXN-TIIE	8.300	16/06/2028	437,770	(939)	(0.04)	
Receive	28-Day MXN-TIIE	8.400	23/11/2034	10,100	38	0.00	
Receive	28-Day MXN-TIIE	8.810	29/05/2031	354,500	497	0.02	
Pay	28-Day MXN-TIIE	9.270	23/03/2027	457,700	(326)	(0.01)	
Receive	28-Day MXN-TIIE	9.295	30/10/2028	217,600	223	0.01	
Pay	28-Day MXN-TIIE	9.345	10/04/2034	165,720	(43)	0.00	
Pay	28-Day MXN-TIIE	9.440	04/03/2027	485,300	(359)	(0.01)	
Pay	28-Day MXN-TIIE	9.620	30/05/2029	472,050	31	0.00	
Pay	28-Day MXN-TIIE	9.696	23/03/2026	377,300	(247)	(0.01)	
Pay	28-Day MXN-TIIE	9.763	20/03/2026	1,101,900	(689)	(0.03)	
Receive	28-Day MXN-TIIE	9.800	15/06/2029	594,200	(303)	(0.01)	
Pay	28-Day MXN-TIIE	10.055	04/03/2027	248,000	15	0.00	
Pay	28-Day MXN-TIIE	10.090	04/03/2027	130,800	14	0.00	
Receive	28-Day MXN-TIIE	10.285	20/04/2026	2,184,300	213	0.01	
Pay ⁽¹⁾	28-Day MXN-TIIE	10.310	08/06/2026	681,000	(20)	0.00	
Receive	28-Day MXN-TIIE	10.900	04/06/2025	771,210	(13)	0.00	
						\$ (21,558)	(0.81)
Total Centrally Cleared Financial Derivative Instruments						\$ (21,558)	(0.81)

⁽¹⁾ This instrument has a forward starting effective date.

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

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

PURCHASED OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Call - OTC USD versus INR	INR 92.600	16/06/2025	2,200	\$ 132	\$ 3	0.00
	Put - OTC USD versus INR	92.600	16/06/2025	2,200	132	200	0.01
	Put - OTC USD versus ZAR	ZAR 18.100	11/07/2024	14,281	95	96	0.00
	Put - OTC USD versus ZAR	18.300	11/07/2024	14,281	145	170	0.01
BPS	Call - OTC USD versus CNH	CNH 7.275	06/12/2024	1,994	239	507	0.02
	Call - OTC USD versus CNH	7.325	06/12/2024	1,708	214	329	0.01

Schedule of Investments Emerging Local Bond Fund (Cont.)

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
	Call - OTC USD versus CNH	CNH 7.350	06/12/2024	22	\$ 2	\$ 4	0.00
	Call - OTC USD versus CNH	7.400	06/12/2024	2,413	220	344	0.01
	Call - OTC USD versus CNH	7.325	14/01/2025	2,035	197	334	0.01
	Call - OTC USD versus CNH	7.400	14/01/2025	2,409	192	301	0.01
	Call - OTC USD versus CNH	7.400	23/01/2025	2,407	228	305	0.01
BRC	Call - OTC USD versus CNH	7.300	14/02/2025	1,138	122	173	0.01
CBK	Call - OTC USD versus CNH	7.300	14/01/2025	2,407	253	450	0.02
	Call - OTC USD versus CNH	7.450	14/02/2025	2,407	229	274	0.01
GLM	Call - OTC USD versus JPY	¥ 167.000	05/11/2024	9,422	482	1,430	0.05
JPM	Put - OTC EUR versus PLN	PLN 4.400	22/08/2024	1,599	401	1,378	0.05
MBC	Call - OTC USD versus CNH	CNH 7.350	06/12/2024	2,045	197	373	0.02
	Call - OTC USD versus CNH	7.300	14/02/2025	103	11	16	0.00
	Call - OTC USD versus CNH	7.375	14/02/2025	2,374	233	323	0.01
MYI	Call - OTC USD versus JPY	¥ 168.000	29/10/2024	1,714	153	217	0.01
SCX	Call - OTC USD versus CNH	CNH 7.300	14/02/2025	789	80	120	0.01
					\$ 3,957	\$ 7,347	0.28

STRADDLE OPTIONS

Counterparty	Description	Exercise Level ⁽²⁾	Expiration Date	Notional Amount ⁽¹⁾	Cost ⁽²⁾	Fair Value	% of Net Assets
MYI	Call - OTC 3-Month vs. 9-Month Forward Volatility Agreement	14.500%	25/10/2024	12,200	\$ 0	\$ 14	0.00

WRITTEN OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC USD versus TRY	TRY 43.800	01/11/2024	7,802	\$ (192)	\$ (109)	0.00
	Call - OTC USD versus TRY	49.800	28/01/2025	18,634	(601)	(450)	(0.02)
	Call - OTC USD versus TRY	55.000	01/05/2025	7,829	(325)	(293)	(0.01)
	Put - OTC USD versus ZAR	ZAR 17.840	11/07/2024	28,562	(97)	(75)	0.00
	Put - OTC USD versus ZAR	18.000	11/07/2024	28,562	(144)	(137)	(0.01)
CBK	Call - OTC USD versus MXN	MXN 17.450	01/07/2024	15,800	(551)	(724)	(0.03)
	Put - OTC USD versus MXN	17.450	01/07/2024	15,800	(551)	0	0.00
	Put - OTC USD versus TRY	TRY 39.000	03/04/2025	12,366	(187)	(372)	(0.01)
DUB	Call - OTC USD versus TRY	40.385	28/10/2024	3,287	(330)	(75)	0.00
	Put - OTC USD versus TRY	40.385	28/10/2024	3,287	(329)	(355)	(0.01)
GLM	Put - OTC USD versus TRY	33.000	04/07/2024	8,395	(125)	(42)	0.00
	Put - OTC USD versus TRY	35.500	03/10/2024	11,347	(124)	(291)	(0.01)
	Call - OTC USD versus TRY	40.250	30/10/2024	3,318	(333)	(79)	0.00
	Put - OTC USD versus TRY	40.250	30/10/2024	3,318	(333)	(346)	(0.01)
	Call - OTC USD versus TRY	39.800	31/10/2024	1,664	(167)	(44)	0.00
	Put - OTC USD versus TRY	39.800	31/10/2024	1,664	(167)	(156)	(0.01)
	Call - OTC USD versus TRY	40.930	07/11/2024	1,705	(161)	(41)	0.00
	Put - OTC USD versus TRY	40.930	07/11/2024	1,705	(161)	(194)	(0.01)
	Call - OTC USD versus TRY	41.150	07/11/2024	1,705	(161)	(40)	0.00
	Put - OTC USD versus TRY	41.150	07/11/2024	1,705	(161)	(202)	(0.01)
	Call - OTC USD versus TRY	41.160	11/11/2024	1,701	(161)	(43)	0.00
	Put - OTC USD versus TRY	41.160	11/11/2024	1,701	(161)	(196)	(0.01)
	Put - OTC USD versus TRY	36.500	03/01/2025	8,482	(236)	(166)	(0.01)
	Put - OTC USD versus TRY	36.500	07/01/2025	8,323	(223)	(163)	(0.01)
	Put - OTC USD versus TRY	36.757	09/01/2025	8,342	(211)	(180)	(0.01)
MYI	Call - OTC USD versus IDR	IDR 15,370.000	13/08/2024	15,626	(499)	(949)	(0.04)
	Put - OTC USD versus IDR	15,370.000	13/08/2024	15,626	(499)	(2)	0.00
					\$ (7,190)	\$ (5,724)	(0.22)

INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.800%	08/07/2024	5,700	\$ (26)	\$ (7)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.350	08/07/2024	5,700	(26)	0	0.00
BRC	Call - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Receive	3.700	05/07/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Pay	4.070	05/07/2024	100	0	0	0.00
GLM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.880	08/07/2024	7,000	(21)	(20)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.230	08/07/2024	7,000	(21)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.550	15/07/2024	1,500	(5)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.880	15/07/2024	1,500	(5)	(6)	0.00
JPM	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.610	15/07/2024	1,600	(3)	(1)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.940	15/07/2024	1,600	(3)	(3)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.800	05/07/2024	1,200	(5)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.150	05/07/2024	1,200	(5)	(1)	0.00
MYC	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.820	11/07/2024	3,000	(5)	(7)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.120	11/07/2024	3,000	(5)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.765	22/07/2024	3,200	(13)	(10)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.265	22/07/2024	3,200	(13)	(4)	0.00
RYL	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.740	15/07/2024	4,200	(7)	(6)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.040	15/07/2024	4,200	(7)	(3)	0.00
							\$ (170)	\$ (73)	0.00

STRADDLE OPTIONS

Counterparty	Description	Exercise Level ⁽²⁾	Expiration Date	Notional Amount ⁽¹⁾	Premium ⁽²⁾	Fair Value	% of Net Assets
MYI	Put - OTC 3-Month vs. 9-Month Forward Volatility Agreement	14.500%	25/10/2024	12,200	\$ 0	\$ 0	0.00

⁽¹⁾ Notional Amount represents the number of contracts.

⁽²⁾ Exercise level and final cost determined on a future date, based upon implied volatility parameters.

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

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	Brazil Government International Bond	(1.000)%	20/06/2029	\$ 250	\$ 6	\$ 1	\$ 7	0.00
	Mexico Government International Bond	(1.000)	20/06/2029	8,000	59	(24)	35	0.00
BRC	Brazil Government International Bond	(1.000)	20/06/2029	20,450	473	134	607	0.02
	Chile Government International Bond	(1.000)	20/12/2028	6,400	(125)	(4)	(129)	0.00
	Mexico Government International Bond	(1.000)	20/06/2029	12,250	89	(35)	54	0.00
	South Korea Government International Bond	(1.000)	20/06/2029	24,800	(724)	12	(712)	(0.03)
CBK	Mexico Government International Bond	(1.000)	20/06/2029	8,700	65	(27)	38	0.00
	Turkey Government International Bond	(1.000)	20/12/2024	2,700	164	(170)	(6)	0.00
GST	Brazil Government International Bond	(1.000)	20/06/2029	8,000	194	43	237	0.01
MYC	Brazil Government International Bond	(1.000)	20/06/2029	17,300	484	30	514	0.02
					\$ 685	\$ (40)	\$ 645	0.02

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽²⁾

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BPS	Colombia Government International Bond	1.000%	20/06/2029	\$ 5,700	\$ (248)	\$ 17	\$ (231)	(0.01)
BRC	South Africa Government International Bond	1.000	20/06/2029	21,300	(1,006)	17	(989)	(0.04)
CBK	Colombia Government International Bond	1.000	20/06/2029	8,600	(376)	27	(349)	(0.01)
DUB	Eskom Holdings SOC Ltd.	4.650	30/06/2029	11,200	0	864	864	0.03
GST	Colombia Government International Bond	1.000	20/06/2029	15,400	(561)	(65)	(626)	(0.02)
	Israel Government International Bond	1.000	20/12/2024	3,100	4	(1)	3	0.00
	Israel Government International Bond	1.000	20/12/2025	13,800	15	(12)	3	0.00
	Israel Government International Bond	1.000	20/06/2026	2,100	0	(1)	(1)	0.00
	Israel Government International Bond	1.000	20/06/2029	200	(2)	(2)	(4)	0.00
JPM	Banco do Brasil S.A.	1.000	20/12/2024	6,500	(146)	163	17	0.00
	Israel Government International Bond	1.000	20/06/2029	200	(2)	(2)	(4)	0.00
	South Africa Government International Bond	1.000	20/06/2029	7,600	(368)	15	(353)	(0.01)
MYC	South Africa Government International Bond	1.000	20/06/2029	7,250	(339)	2	(337)	(0.01)
					\$ (3,029)	\$ 1,022	\$ (2,007)	(0.07)

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

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

⁽³⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

CROSS-CURRENCY SWAPS

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Plus 0.053% based on the notional amount of currency received	Floating rate equal to 3-Month PHP-LIBOR based on the notional amount of currency delivered	18/09/2029	\$ 43,787	PHP 2,578,910	\$ (97)	\$ (386)	\$ (483)	(0.02)
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Plus 0.063% based on the notional amount of currency received	Floating rate equal to 3-Month IDR-LIBOR based on the notional amount of currency delivered	18/09/2029	36,500	IDR 596,123,530	(117)	274	157	0.01

Schedule of Investments Emerging Local Bond Fund (Cont.)

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
GLM	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Plus 0.053% based on the notional amount of currency received	Floating rate equal to 3-Month PHP-LIBOR based on the notional amount of currency delivered	18/09/2029	\$ 8,261	PHP 486,106	\$ (20)	\$ (87)	\$ (107)	(0.01)
JPM	Floating rate equal to 6-Month USD-LIBOR Plus 0.428% based on the notional amount of currency received	Floating rate equal to 6-Month ARS-LIBOR based on the notional amount of currency delivered	07/06/2027	2,090	ARS 93,789	(3)	2,066	2,063	0.01
MBC	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Plus 0.053% based on the notional amount of currency received	Floating rate equal to 3-Month PHP-LIBOR based on the notional amount of currency delivered	18/09/2029	12,322	PHP 724,510	(21)	(113)	(134)	0.01
SCX	Floating rate equal to 1-Day INR-MIBOR Compounded-OIS Plus 0.068% based on the notional amount of currency received	Floating rate equal to 1-Day USD-SOFR Compounded-OIS based on the notional amount of currency delivered	18/09/2029	INR 1,830,291	\$ 21,852	49	120	169	0.06
			18/09/2029	3,679,294	43,906	133	121	254	0.01
						\$ (76)	\$ 1,995	\$ 1,919	0.07

INTEREST RATE SWAPS

Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BPS	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.500%	18/09/2029	MYR 55,370	\$ 92	\$ (16)	\$ 76	0.00
BRC	Pay	3-Month ILS-TELBOR	1.950	20/06/2028	ILS 28,900	0	(663)	(663)	(0.02)
BSH	Receive	6-Month CLP-CHILIBOR	3.300	21/06/2029	CLP 3,450,000	0	315	315	0.01
	Pay	6-Month CLP-CHILIBOR	3.750	22/03/2026	8,000,000	0	(261)	(261)	(0.01)
	Pay	6-Month CLP-CHILIBOR	3.790	14/03/2026	3,885,000	7	(133)	(126)	0.00
CBK	Receive	3-Month COP-IBR Compounded-OIS	5.960	10/05/2029	COP 27,236,900	0	616	616	0.02
	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.500	18/09/2029	MYR 27,710	36	2	38	0.00
	Pay	6-Month CLP-CHILIBOR	3.763	24/05/2029	CLP 1,841,700	10	(137)	(127)	(0.01)
	Pay	6-Month CLP-CHILIBOR	3.770	19/03/2026	64,800	0	(2)	(2)	0.00
GLM	Receive	1-Year BRL-CDI	11.730	02/01/2025	BRL 18,800	0	26	26	0.00
	Receive	6-Month CLP-CHILIBOR	3.015	20/06/2026	CLP 5,555,000	0	250	250	0.01
	Pay	6-Month CLP-CHILIBOR	3.265	14/06/2029	4,122,200	0	(386)	(386)	(0.01)
	Pay	6-Month CLP-CHILIBOR	3.830	22/05/2029	7,729,900	0	(510)	(510)	(0.02)
	Pay	6-Month CLP-CHILIBOR	4.095	01/06/2027	12,230,000	0	(411)	(411)	(0.02)
	Pay	6-Month CLP-CHILIBOR	4.319	22/05/2029	19,808,000	0	(862)	(862)	(0.03)
GST	Pay	3-Month MYR-KLIBOR	3.500	20/03/2027	MYR 476,920	64	(193)	(129)	0.00
	Pay	3-Month MYR-KLIBOR	3.868	20/12/2028	151,800	286	66	352	0.01
JPM	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.500	18/09/2029	27,440	37	1	38	0.00
	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.750	18/09/2029	51,970	(56)	2	(54)	0.00
	Receive	6-Month CLP-CHILIBOR	3.540	04/06/2029	CLP 4,115,000	0	328	328	0.01
MYC	Pay	1-Year BRL-CDI	7.813	04/01/2027	BRL 12,200	17	(207)	(190)	(0.01)
SCX	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.750	18/09/2029	MYR 91,170	(26)	(69)	(95)	0.00
						\$ 467	\$ (2,244)	\$ (1,777)	(0.07)

⁽¹⁾ This instrument has a forward starting effective date.

TOTAL RETURN SWAPS ON INDICES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
SCX	Receive	SOFR Index	N/A	7.300%	INR 10,000	01/10/2024	\$ 0	\$ 0	\$ 0	0.00

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets	
AZD	07/2024	NZD 18,195	\$ 11,164	\$ 77	\$ 0	\$ 77	0.00	
	07/2024	\$ 899	NZD 1,469	0	(4)	(4)	0.00	
	08/2024	NZD 1,469	\$ 899	4	0	4	0.00	
	10/2024	CNH 102,720	14,345	156	0	156	0.01	
BOA	07/2024	KRW 475,061	347	2	0	2	0.00	
	07/2024	PLN 107,075	26,377	0	(253)	(253)	(0.01)	
	07/2024	SGD 7,427	5,501	21	0	21	0.00	
	07/2024	\$ 15,907	€ 14,649	0	(207)	(207)	(0.01)	
	07/2024	35,311	£ 27,831	0	(130)	(130)	0.00	
	07/2024	230	HKD 1,792	0	0	0	0.00	
	07/2024	621	MYR 2,920	0	(1)	(1)	0.00	
	07/2024	10,629	PLN 42,679	16	(31)	(15)	0.00	
	07/2024	16,115	SGD 21,873	24	0	24	0.00	
	07/2024	1,464	TRY 49,481	36	0	36	0.00	
	07/2024	ZAR 10,739	\$ 588	0	0	0	0.00	
	08/2024	PEN 7,501	1,959	1	0	1	0.00	
	08/2024	SGD 21,841	16,115	0	(24)	(24)	0.00	
	08/2024	TRY 4,766	138	0	(1)	(1)	0.00	
	08/2024	\$ 115	PKR 33,178	3	0	3	0.00	
	08/2024	9	TRY 332	0	0	0	0.00	
	09/2024	12	INR 977	0	0	0	0.00	
	11/2024	TRY 49,409	\$ 1,248	0	(72)	(72)	0.00	
	11/2024	ZMW 22,529	815	0	(72)	(72)	0.00	
	12/2024	EGP 129,223	1,958	0	(545)	(545)	(0.02)	
01/2025	TRY 137,213	3,152	0	(216)	(216)	(0.01)		
02/2025	CNH 31,933	4,471	22	0	22	0.00		
05/2025	TRY 66,364	1,420	0	(79)	(79)	0.00		
BPS	03/2030	\$ 12,534	IDR 246,110,438	718	0	718	0.03	
	07/2024	AUD 1,882	\$ 1,254	0	(3)	(3)	0.00	
	07/2024	CLP 13,242,047	14,026	0	0	0	0.00	
	07/2024	€ 14,589	15,808	172	0	172	0.01	
	07/2024	£ 53,802	68,727	716	0	716	0.03	
	07/2024	INR 1,282,430	15,322	0	(59)	(59)	0.00	
	07/2024	KRW 471,503	344	1	0	1	0.00	
	07/2024	PLN 130,563	32,609	231	(93)	138	0.01	
	07/2024	TRY 218,733	6,480	0	(24)	(24)	0.00	
	07/2024	\$ 16,759	BRL 88,294	0	(863)	(863)	(0.03)	
	07/2024	7,325	CAD 10,045	16	0	16	0.00	
	07/2024	14,030	CLP 13,242,047	0	(1)	(1)	0.00	
	07/2024	8,286	€ 7,714	5	(23)	(18)	0.00	
	07/2024	1,115	£ 877	0	(6)	(6)	0.00	
	07/2024	50,692	IDR 827,804,914	0	(99)	(99)	0.00	
	07/2024	13,824	¥ 2,149,000	0	(464)	(464)	(0.02)	
	07/2024	31,363	PLN 126,068	100	(109)	(9)	0.00	
	07/2024	8,956	RON 41,572	0	(6)	(6)	0.00	
	07/2024	177,018	THB 6,518,450	867	(45)	822	0.03	
	08/2024	€ 2,376	\$ 2,545	0	(5)	(5)	0.00	
	08/2024	\$ 1,255	AUD 1,882	3	0	3	0.00	
	08/2024	8,481	TRY 295,172	71	0	71	0.00	
	09/2024	CNH 37,752	\$ 5,262	61	0	61	0.00	
	09/2024	COP 26,803,076	6,641	250	0	250	0.01	
	09/2024	INR 54,644	651	0	(2)	(2)	0.00	
	09/2024	TWD 44,364	1,379	8	0	8	0.00	
	09/2024	\$ 7,715	CLP 7,110,144	0	(187)	(187)	(0.01)	
	09/2024	3,804	CNH 27,221	0	(54)	(54)	0.00	
	10/2024	71,080	510,909	0	(506)	(506)	(0.02)	
	12/2024	8,135	58,340	0	(48)	(48)	0.00	
	12/2024	1,899	EGP 92,680	0	(104)	(104)	0.00	
	01/2025	CNH 61,960	\$ 8,674	61	0	61	0.00	
	BRC	05/2029	KWD 14,212	48,857	1,406	0	1,406	0.05
		07/2024	BRL 33,699	6,454	387	0	387	0.01
		07/2024	€ 2,376	2,542	0	(4)	(4)	0.00
		07/2024	MXN 214,899	11,750	11	0	11	0.00
07/2024		NOK 1,277	121	1	0	1	0.00	
07/2024		PLN 16,301	4,044	0	(11)	(11)	0.00	
07/2024		TRY 20,780	609	0	(6)	(6)	0.00	
07/2024		\$ 49,382	CZK 1,139,762	0	(593)	(593)	(0.02)	
07/2024		9,082	INR 758,454	12	0	12	0.00	
07/2024		3,796	¥ 589,900	0	(129)	(129)	0.00	
07/2024		10,913	PLN 43,603	13	(82)	(69)	0.00	
07/2024		23,874	RON 110,030	0	(187)	(187)	(0.01)	
07/2024		14,852	TRY 503,912	114	0	114	0.00	
08/2024		10,130	348,444	65	0	65	0.00	
09/2024		PEN 11,056	\$ 2,925	39	0	39	0.00	
09/2024		TRY 23,054	623	0	(36)	(36)	0.00	
09/2024		\$ 37,569	MXN 709,459	767	0	767	0.03	
09/2024		9,893	TRY 366,447	562	0	562	0.02	
10/2024		TRY 88,426	\$ 2,275	0	(165)	(165)	(0.01)	
10/2024		\$ 4,844	CNH 34,910	0	(22)	(22)	0.00	
11/2024	1,248	TRY 49,446	73	0	73	0.00		
01/2025	TRY 314,875	\$ 7,553	0	(338)	(338)	(0.01)		

Schedule of Investments Emerging Local Bond Fund (cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2025	\$ 2,528	TRY 110,210	\$ 177	\$ 0	\$ 177	0.01
	02/2025	4,471	CNH 31,916	0	(24)	(24)	0.00
	04/2025	TRY 106,025	\$ 2,314	0	(133)	(133)	(0.01)
	05/2025	\$ 1,420	TRY 66,364	78	0	78	0.00
BSH	07/2024	6,732	CLP 6,330,014	0	(28)	(28)	0.00
	08/2024	PEN 17,214	\$ 4,510	17	0	17	0.00
CBK	07/2024	BRL 388,427	71,428	1,497	0	1,497	0.06
	07/2024	CHF 1,304	1,433	0	(18)	(18)	0.00
	07/2024	CLP 8,016,880	8,714	221	0	221	0.01
	07/2024	€ 14,364	15,557	163	0	163	0.01
	07/2024	£ 968	1,236	12	0	12	0.00
	07/2024	PEN 78,980	20,994	376	0	376	0.01
	07/2024	PLN 73,327	18,057	0	(180)	(180)	(0.01)
	07/2024	SEK 46,162	4,348	0	(11)	(11)	0.00
	07/2024	TRY 125,244	3,715	0	(17)	(17)	0.00
	07/2024	\$ 30,607	BRL 166,935	0	(553)	(553)	(0.02)
	07/2024	5,977	€ 5,487	0	(96)	(96)	0.00
	07/2024	6,689	£ 5,254	0	(47)	(47)	0.00
	07/2024	633	KES 87,354	40	0	40	0.00
	07/2024	12,116	MXN 217,065	0	(264)	(264)	(0.01)
	07/2024	435	NGN 679,196	14	0	14	0.00
	07/2024	3,262	NOK 34,430	0	(29)	(29)	0.00
	07/2024	8,437	PEN 32,162	0	(41)	(41)	0.00
	07/2024	3,462	PHP 203,003	11	0	11	0.00
	07/2024	36,461	PLN 144,660	57	(541)	(484)	(0.02)
	07/2024	2,791	SEK 29,180	0	(36)	(36)	0.00
	07/2024	4,152	TRY 140,591	60	0	60	0.00
	07/2024	4,354	UYU 171,654	0	(1)	(1)	0.00
	07/2024	4,406	ZAR 80,117	0	(24)	(24)	0.00
	07/2024	UYU 311,730	\$ 7,996	159	(15)	144	0.01
	07/2024	ZAR 73,029	3,963	0	(32)	(32)	0.00
	08/2024	COP 71,809,765	18,274	1,066	0	1,066	0.04
	08/2024	EGP 65,307	1,345	12	0	12	0.00
	08/2024	PEN 142,812	37,939	659	0	659	0.02
	08/2024	\$ 50,641	BRL 277,425	0	(875)	(875)	(0.03)
	09/2024	BRL 88,434	\$ 15,962	150	0	150	0.01
	09/2024	INR 4,763,920	56,982	23	(46)	(23)	0.00
	09/2024	MXN 396,187	21,167	0	(241)	(241)	(0.01)
	09/2024	PEN 59,508	15,972	439	0	439	0.02
	09/2024	TWD 16,104	500	2	0	2	0.00
	09/2024	UYU 82,268	2,080	37	0	37	0.00
	10/2024	\$ 13,610	BRL 74,690	0	(298)	(298)	(0.01)
	10/2024	7,613	COP 33,207,906	286	0	286	0.01
	11/2024	EGP 164,182	\$ 3,292	86	0	86	0.00
	12/2024	113,035	1,746	0	(444)	(444)	(0.02)
	12/2024	\$ 1,453	EGP 70,419	0	(90)	(90)	0.00
	01/2025	8,674	CNH 61,924	0	(67)	(67)	0.00
	01/2025	7,613	COP 33,558,104	269	0	269	0.01
	02/2025	UGX 3,866,311	\$ 931	0	(71)	(71)	0.00
	04/2025	\$ 7,613	COP 34,144,305	308	0	308	0.01
	04/2025	2,314	TRY 105,858	129	0	129	0.00
	05/2025	EGP 115,660	\$ 2,202	82	0	82	0.00
	05/2025	KES 573,480	3,888	0	(106)	(106)	0.00
	06/2025	EGP 602,821	11,315	334	0	334	0.01
	10/2025	\$ 3,831	COP 18,664,632	395	0	395	0.02
DUB	07/2024	BRL 66,914	\$ 12,793	747	0	747	0.03
	07/2024	CLP 22,434,595	24,258	493	0	493	0.02
	07/2024	KRW 257,702	187	0	0	0	0.00
	07/2024	NGN 1,580,256	1,274	228	0	228	0.01
	07/2024	\$ 173,546	BRL 874,497	0	(16,106)	(16,106)	(0.60)
	07/2024	3,275	EGP 156,716	0	(23)	(23)	0.00
	07/2024	98,296	MYR 463,442	16	0	16	0.00
	07/2024	162	PLN 644	0	(1)	(1)	0.00
	08/2024	€ 20,306	93,764	1,490	0	1,490	0.06
	08/2024	\$ 5,572	BRL 28,680	0	(428)	(428)	(0.02)
	08/2024	52	KES 7,095	1	0	1	0.00
	08/2024	2,174	PKR 627,199	60	0	60	0.00
	09/2024	KZT 810,316	\$ 1,732	46	0	46	0.00
	09/2024	PEN 47,050	12,644	363	0	363	0.01
	09/2024	\$ 699	KZT 332,420	0	(7)	(7)	0.00
	10/2024	1,118	TRY 45,133	95	0	95	0.00
	11/2024	¥ 1,030,144	\$ 7,297	769	0	769	0.03
	11/2024	ZMW 23,877	859	0	(81)	(81)	0.00
	02/2025	UGX 13,148,833	3,243	0	(168)	(168)	(0.01)
	02/2025	\$ 1,133	PKR 339,900	26	0	26	0.00
	03/2025	1,717	TRY 81,725	208	0	208	0.01
FAR	07/2024	€ 148,171	\$ 161,382	2,580	0	2,580	0.10
	07/2024	¥ 3,411,355	21,845	638	0	638	0.02
	07/2024	\$ 1,470	AUD 2,206	3	0	3	0.00
	07/2024	1,721	NZD 2,822	0	(2)	(2)	0.00
	08/2024	NZD 2,822	\$ 1,721	2	0	2	0.00
GLM	07/2024	BRL 634,813	116,851	2,563	0	2,563	0.10

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	CLP 19,570,280	\$ 21,317	\$ 586	\$ 0	\$ 586	0.02
	07/2024	DOP 704,049	11,974	63	0	63	0.00
	07/2024	PLN 14,928	3,791	78	0	78	0.00
	07/2024	\$ 1	EGP 49	0	0	0	0.00
	07/2024	26,681	MXN 485,765	0	(167)	(167)	(0.01)
	07/2024	3,060	PLN 12,291	0	(3)	(3)	0.00
	07/2024	1,426	UYU 56,204	0	0	0	0.00
	07/2024	UYU 56,204	\$ 1,469	44	0	44	0.00
	07/2024	ZAR 650,530	35,557	0	(24)	(24)	0.00
	08/2024	DOP 796,425	13,360	3	(69)	(66)	0.00
	08/2024	\$ 8,870	BRL 48,990	0	(82)	(82)	0.00
	08/2024	3,630	COP 15,688,860	129	0	129	0.00
	09/2024	DOP 1,388,925	\$ 23,131	0	(254)	(254)	(0.01)
	09/2024	KZT 788,112	1,684	44	0	44	0.00
	09/2024	\$ 171	MXN 3,190	1	0	1	0.00
	09/2024	8,806	TRY 331,083	582	0	582	0.02
	09/2024	3,387	UYU 134,295	0	(55)	(55)	0.00
	10/2024	93,919	BRL 515,421	0	(2,058)	(2,058)	(0.08)
	10/2024	33,494	CNH 240,502	0	(272)	(272)	(0.01)
	10/2024	3,403	TRY 133,438	245	0	245	0.01
	11/2024	7,297	¥ 1,031,316	0	(761)	(761)	(0.03)
	11/2024	2,355	TRY 96,033	202	0	202	0.01
	12/2024	3,840	EGP 194,880	0	(81)	(81)	0.00
	01/2025	7,553	TRY 314,875	338	0	338	0.01
	03/2025	14,097	675,308	1,792	0	1,792	0.07
	04/2025	15,796	COP 72,164,026	946	0	946	0.04
IND	06/2025	EGP 205,248	\$ 3,840	113	0	113	0.00
	07/2024	¥ 522,000	3,332	87	0	87	0.00
JPM	07/2024	\$ 18,375	PLN 72,553	0	(331)	(331)	(0.01)
	07/2024	CNY 202	\$ 28	0	0	0	0.00
	07/2024	CZK 178,030	7,684	64	0	64	0.00
	07/2024	€ 2,614	2,797	0	(4)	(4)	0.00
	07/2024	INR 1,687,407	20,156	0	(82)	(82)	0.00
	07/2024	KES 232,818	1,791	0	(4)	(4)	0.00
	07/2024	KRW 318,041	231	0	0	0	0.00
	07/2024	PLN 62,129	15,432	27	(47)	(20)	0.00
	07/2024	SGD 14,451	10,725	62	0	62	0.00
	07/2024	\$ 14,311	CHF 12,739	0	(134)	(134)	(0.01)
	07/2024	1,546	CNY 11,027	0	(17)	(17)	0.00
	07/2024	3,278	COP 13,681,121	17	0	17	0.00
	07/2024	6,171	EGP 294,951	0	(88)	(88)	0.00
	07/2024	11,654	MXN 214,574	57	0	57	0.00
	07/2024	10,378	PLN 41,590	13	(47)	(34)	0.00
	07/2024	4,299	THB 157,922	10	0	10	0.00
	07/2024	1,340	UYU 52,667	0	(24)	(24)	0.00
	07/2024	3,934	ZAR 71,568	0	(20)	(20)	0.00
	07/2024	ZAR 1,232,245	\$ 66,938	0	(460)	(460)	(0.02)
	08/2024	CHF 6,116	6,840	9	0	9	0.00
	08/2024	CNY 11,034	1,546	0	0	0	0.00
	08/2024	€ 5,922	PLN 25,519	0	(19)	(19)	0.00
	08/2024	KES 7,095	\$ 54	0	0	0	0.00
	08/2024	PLN 93,519	€ 20,306	0	(1,429)	(1,429)	(0.05)
	08/2024	TRY 200,346	\$ 5,690	0	(141)	(141)	(0.01)
	08/2024	\$ 7,568	COP 32,729,708	275	0	275	0.01
	08/2024	415	NGN 605,627	0	(14)	(14)	0.00
	08/2024	950	PKR 272,666	20	0	20	0.00
	08/2024	1,862	TRY 64,745	29	0	29	0.00
	09/2024	COP 85,654,561	\$ 20,728	322	(16)	306	0.01
	09/2024	€ 4,640	PLN 22,010	481	0	481	0.02
	09/2024	INR 902,844	\$ 10,779	0	(24)	(24)	0.00
	09/2024	PLN 10,106	€ 2,231	0	(113)	(113)	0.00
	09/2024	TWD 27,398	\$ 851	5	0	5	0.00
	09/2024	\$ 6,557	CLP 5,934,965	0	(273)	(273)	(0.01)
	09/2024	1,262	EGP 62,644	0	(1)	(1)	0.00
	10/2024	49,801	CNH 356,343	0	(578)	(578)	(0.02)
	11/2024	2,727	TRY 107,614	137	0	137	0.01
	12/2024	CNH 58,368	\$ 8,135	44	0	44	0.00
	12/2024	EGP 99,707	1,628	0	(303)	(303)	(0.01)
	12/2024	\$ 2,519	EGP 121,881	0	(158)	(158)	(0.01)
	01/2025	624	TRY 26,954	37	0	37	0.00
	03/2025	1,490	72,205	212	0	212	0.01
	03/2030	IDR 252,540,875	\$ 12,118	0	(1,480)	(1,480)	(0.06)
	03/2030	\$ 11,598	IDR 246,110,438	1,654	0	1,654	0.06
MBC	07/2024	CAD 26,437	\$ 19,416	96	0	96	0.00
	07/2024	HUF 5,389,780	14,461	0	(156)	(156)	(0.01)
	07/2024	IDR 1,218,033	75	0	0	0	0.00
	07/2024	INR 49,763	594	0	(2)	(2)	0.00
	07/2024	¥ 3,474,464	22,058	454	0	454	0.02
	07/2024	NOK 25,789	2,421	0	(1)	(1)	0.00
	07/2024	PLN 168,421	42,809	922	0	922	0.03
	07/2024	TRY 219,563	6,570	0	(35)	(35)	0.00
	07/2024	\$ 3,523	AUD 5,297	14	0	14	0.00

Schedule of Investments Emerging Local Bond Fund (cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	\$ 11,980	CAD 16,400	\$ 6	\$ (1)	\$ 5	0.00
	07/2024	2,667	CHF 2,376	0	(23)	(23)	0.00
	07/2024	56,589	CZK 1,303,231	0	(803)	(803)	(0.03)
	07/2024	2,681	£ 2,102	0	(24)	(24)	0.00
	07/2024	14,106	¥ 2,241,600	0	(171)	(171)	(0.01)
	07/2024	156,730	PLN 630,586	247	(148)	99	0.00
	07/2024	4,153	UYU 161,488	0	(58)	(58)	0.00
	07/2024	102	ZAR 1,876	1	0	1	0.00
	07/2024	UYU 309,132	\$ 7,842	65	(5)	60	0.00
	08/2024	CAD 12,299	8,989	0	(6)	(6)	0.00
	08/2024	EGP 149,886	3,084	24	0	24	0.00
	08/2024	\$ 9,727	¥ 1,554,333	0	(19)	(19)	0.00
	08/2024	2,421	NOK 25,769	1	0	1	0.00
	09/2024	INR 1,288,359	\$ 15,387	0	(29)	(29)	0.00
	09/2024	TWD 2,508	78	0	0	0	0.00
	09/2024	\$ 267	MXN 4,996	3	0	3	0.00
	09/2024	2,095	UYU 82,233	0	(55)	(55)	0.00
	09/2024	UYU 191,054	\$ 4,861	121	0	121	0.00
	10/2024	CNH 27,343	3,789	12	0	12	0.00
	10/2024	\$ 27,360	CNH 196,442	0	(225)	(225)	(0.01)
	12/2024	CNH 55,945	\$ 7,838	83	0	83	0.00
	12/2024	\$ 7,838	CNH 55,924	0	(86)	(86)	0.00
	02/2025	UGX 11,592,306	\$ 2,875	0	(133)	(133)	(0.01)
MYI	07/2024	BRL 20,489	3,761	72	0	72	0.00
	07/2024	INR 1,299,718	15,528	0	(60)	(60)	0.00
	07/2024	NOK 7,364	691	0	(1)	(1)	0.00
	07/2024	PLN 38,841	9,806	147	0	147	0.01
	07/2024	\$ 82,459	BRL 436,709	0	(3,836)	(3,836)	(0.14)
	07/2024	14,322	€ 13,357	0	(7)	(7)	0.00
	07/2024	15,602	£ 12,309	0	(42)	(42)	0.00
	07/2024	3,853	¥ 576,967	0	(262)	(262)	(0.01)
	07/2024	4,270	NZD 6,963	0	(28)	(28)	0.00
	07/2024	33,079	PLN 130,945	16	(528)	(512)	(0.02)
	07/2024	1,610	SEK 17,003	0	(4)	(4)	0.00
	07/2024	122	ZAR 2,243	1	0	1	0.00
	08/2024	SEK 16,977	\$ 1,610	4	0	4	0.00
	08/2024	\$ 11,411	BRL 62,981	0	(113)	(113)	0.00
	08/2024	2,812	IDR 43,220,440	0	(172)	(172)	(0.01)
	08/2024	691	NOK 7,358	1	0	1	0.00
	09/2024	INR 444,449	\$ 5,315	0	(3)	(3)	0.00
	09/2024	MXN 141,692	7,538	0	(118)	(118)	0.00
	09/2024	TWD 10,899	340	3	0	3	0.00
	09/2024	\$ 131	MXN 2,388	0	(2)	(2)	0.00
	10/2024	5,795	¥ 887,695	0	(176)	(176)	(0.01)
RBC	12/2024	EGP 8,319	\$ 126	0	(35)	(35)	0.00
	07/2024	\$ 1,956	BRL 10,667	0	(36)	(36)	0.00
	07/2024	4,524	COP 18,645,708	0	(42)	(42)	0.00
	07/2024	8,112	£ 6,397	0	(26)	(26)	0.00
	08/2024	£ 6,397	\$ 8,113	25	0	25	0.00
	09/2024	MXN 165,869	8,762	0	(201)	(201)	(0.01)
RYL	07/2024	AUD 5,621	3,750	0	(4)	(4)	0.00
	07/2024	€ 4,744	5,075	0	(9)	(9)	0.00
	07/2024	\$ 2,972	NZD 4,802	0	(46)	(46)	0.00
	10/2024	¥ 888,337	\$ 5,795	172	0	172	0.01
SCX	07/2024	BRL 20,490	3,761	72	0	72	0.00
	07/2024	CNY 10,818	1,521	21	0	21	0.00
	07/2024	€ 136	146	0	0	0	0.00
	07/2024	£ 2	2	0	0	0	0.00
	07/2024	INR 885,788	10,584	0	(40)	(40)	0.00
	07/2024	KRW 239,262	175	2	0	2	0.00
	07/2024	MXN 819,861	44,231	0	(518)	(518)	(0.02)
	07/2024	MYR 10,894	2,312	1	0	1	0.00
	07/2024	PLN 100,590	25,439	422	0	422	0.02
	07/2024	\$ 294	CZK 6,863	0	(1)	(1)	0.00
	07/2024	137,908	€ 128,657	38	(57)	(19)	0.00
	07/2024	11,732	¥ 1,850,300	0	(230)	(230)	(0.01)
	07/2024	1,056	KES 145,464	65	0	65	0.00
	07/2024	2,695	KRW 3,726,296	11	0	11	0.00
	07/2024	1,534	NGN 2,257,278	13	(53)	(40)	0.00
	07/2024	19,032	PEN 72,109	0	(208)	(208)	(0.01)
	07/2024	76,619	ZAR 1,411,919	607	0	607	0.02
	08/2024	€ 106,661	\$ 114,445	0	(36)	(36)	0.00
	08/2024	NGN 1,533,577	1,084	68	0	68	0.00
	08/2024	PEN 117,283	30,969	352	0	352	0.01
	08/2024	UGX 2,848,361	722	0	(40)	(40)	0.00
	08/2024	\$ 3,425	COP 14,823,400	127	0	127	0.00
	08/2024	294	EGP 16,735	46	0	46	0.00
	08/2024	650	NGN 927,950	0	(36)	(36)	0.00
	09/2024	AED 13,489	\$ 3,674	0	0	0	0.00
	09/2024	CNH 17,738	2,476	32	0	32	0.00
	09/2024	INR 5,132,560	61,325	0	(91)	(91)	0.00
	09/2024	KZT 357,759	761	16	0	16	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	09/2024	MXN 14,269	\$ 759	\$ 0	\$ (12)	\$ (12)	0.00
	09/2024	PEN 11,866	3,146	49	0	49	0.00
	09/2024	PHP 2,029,362	34,590	0	(111)	(111)	0.00
	09/2024	TWD 18,619	578	3	0	3	0.00
	09/2024	\$ 5,481	EGP 269,951	0	(48)	(48)	0.00
	09/2024	754	KZT 357,759	0	(9)	(9)	0.00
	12/2024	EGP 37,942	\$ 599	2	(138)	(136)	(0.01)
	12/2024	\$ 4,035	EGP 200,482	0	(160)	(160)	(0.01)
	03/2030	IDR 239,680,000	\$ 10,700	0	(2,206)	(2,206)	(0.08)
SOG	07/2024	\$ 1,070	RSD 117,233	4	0	4	0.00
	09/2024	4,030	EGP 198,484	0	(35)	(35)	0.00
SSB	07/2024	BRL 426,642	\$ 78,833	2,022	0	2,022	0.08
	07/2024	IDR 52,819,632	3,200	0	(28)	(28)	0.00
	07/2024	\$ 2,661	BRL 14,258	0	(94)	(94)	0.00
	07/2024	18,473	€ 17,014	0	(238)	(238)	(0.01)
	07/2024	5,473	PLN 22,013	1	0	1	0.00
	08/2024	78,833	BRL 428,100	0	(2,038)	(2,038)	(0.08)
	09/2024	PEN 11,600	\$ 3,139	111	0	111	0.00
TOR	07/2024	CHF 61	68	0	0	0	0.00
	07/2024	\$ 1,310	NZD 2,139	0	(7)	(7)	0.00
	07/2024	17,863	PLN 71,197	0	(156)	(156)	(0.01)
	07/2024	2,858	ZAR 51,559	0	(38)	(38)	0.00
	08/2024	NZD 2,139	\$ 1,310	7	0	7	0.00
	08/2024	\$ 13,590	COP 54,509,110	0	(528)	(528)	(0.02)
UAG	07/2024	CHF 13,754	\$ 15,220	0	(86)	(86)	0.00
	07/2024	\$ 1,408	ILS 5,217	0	(22)	(22)	0.00
	07/2024	ZAR 4,383	\$ 238	0	(2)	(2)	0.00
	08/2024	TRY 273,814	7,990	0	(67)	(67)	0.00
	08/2024	\$ 16,664	€ 15,561	38	0	38	0.00
				\$ 39,927	\$ (51,750)	\$ (11,823)	(0.44)
Total OTC Financial Derivative Instruments						\$ (11,479)	(0.43)
Total Investments						\$ 2,985,472	111.72
Other Current Assets & Liabilities						\$ (313,242)	(11.72)
Net Assets						\$ 2,672,230	100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) When-issued security.
- (b) Payment in-kind security.
- (c) Security did not produce income within the last twelve months.
- (d) Zero coupon security.
- (e) Coupon represents a yield to maturity.
- (f) Principal amount of security is adjusted for inflation.
- (g) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (h) Affiliated to the Fund.
- (i) Restricted Securities (31 December 2023: 0.44%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
Constellation Oil Services Holding S.A. 'B'	10/06/2022	\$ 41	\$ 41	0.00
Development Bank of Southern Africa 8.600% due 21/10/2024	07/10/2021	14,861	12,045	0.45
DrillCo Holding Lux S.A.	08/06/2023	158	184	0.01
Flourish Century 6.600% due 04/02/2022	25/08/2021	2,759	108	0.00
		\$ 17,819	\$ 12,378	0.46

- (j) Securities with an aggregate fair value of \$243,934 (31 December 2023: \$294,989) and cash of \$1,809 (31 December 2023: \$Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Cash of \$330 (31 December 2023: \$1,885) has been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as 30 June 2024.

Cash of \$44,038 (31 December 2023: \$55,945) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$25,880 (31 December 2023: \$12,200) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Schedule of Investments Emerging Local Bond Fund (Cont.)

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 2,561,040	\$ 169,678	\$ 2,730,718
Investment Funds	263,385	0	0	263,385
Repurchase Agreements	0	24,763	0	24,763
Financial Derivative Instruments ⁽³⁾	(90)	(34,168)	864	(33,394)
Totals	\$ 263,295	\$ 2,551,635	\$ 170,542	\$ 2,985,472

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 2,660,342	\$ 183,284	\$ 2,843,626
Investment Funds	233,751	0	0	233,751
Financial Derivative Instruments ⁽³⁾	1,240	(1,601)	972	611
Deposits with Credit Institutions	0	48,155	0	48,155
Totals	\$ 234,991	\$ 2,706,896	\$ 184,256	\$ 3,126,143

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

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

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

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	3.850%	12/06/2024	TBD ⁽¹⁾	€ (23,136)	\$ (24,847)	(0.93)
	5.540	27/12/2023	TBD ⁽¹⁾	\$ (4,861)	(5,001)	(0.19)
	5.850	11/12/2023	TBD ⁽¹⁾	PLN (37,669)	(9,685)	(0.36)
	5.900	11/12/2023	TBD ⁽¹⁾	(48,671)	(12,512)	(0.47)
BRC	5.900	01/02/2024	TBD ⁽¹⁾	(21,930)	(5,591)	(0.21)
	4.750	22/03/2024	TBD ⁽¹⁾	CZK (406,352)	(17,657)	(0.66)
	4.800	13/05/2024	TBD ⁽¹⁾	(302,809)	(13,053)	(0.49)
	5.850	10/05/2024	TBD ⁽¹⁾	PLN (50,415)	(12,648)	(0.47)
MBC	5.850	03/06/2024	TBD ⁽¹⁾	(24,670)	(6,165)	(0.23)
	8.400	27/06/2024	TBD ⁽¹⁾	ZAR (296,578)	(16,257)	(0.61)
	4.800	10/05/2024	TBD ⁽¹⁾	CZK (428,295)	(18,471)	(0.69)
	5.850	22/03/2024	TBD ⁽¹⁾	PLN (72,553)	(18,346)	(0.69)
MEI	5.850	10/05/2024	TBD ⁽¹⁾	(906)	(227)	(0.01)
	8.400	05/06/2024	TBD ⁽¹⁾	ZAR (200,936)	(11,070)	(0.41)
SCX	8.400	18/06/2024	TBD ⁽¹⁾	(750,501)	(41,223)	(1.54)
	5.250	19/04/2024	TBD ⁽¹⁾	\$ (13,364)	(13,513)	(0.50)
	5.570	21/03/2024	TBD ⁽¹⁾	(10,697)	(10,865)	(0.41)
Total Reverse Repurchase Agreements					\$ (237,131)	(8.87)

(1) Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ 233	\$ 0	\$ 233	\$ 46	\$ 0	\$ 46
BOA	(1,674)	3,990	2,316	(2,401)	(1,960)	(4,361)
BPS	3,236	(2,600)	636	382	(1,630)	(1,248)
BRC	(1,090)	1,500	410	13,436	(14,670)	(1,234)
BSH	(83)	100	17	(528)	470	(58)
CBK	2,580	(2,750)	(170)	(671)	(4,000)	(4,671)
DUB	(11,838)	10,300	(1,538)	1,073	(1,610)	(537)
FAR	3,221	(3,710)	(489)	(58)	0	(58)
GLM	3,184	(3,150)	34	2,281	(2,840)	(559)
GST	(165)	0	(165)	587	(490)	97
IND	(244)	360	116	(673)	500	(173)
JPM	(791)	70	(721)	100	0	100
MBC	950	(430)	520	(4,769)	5,390	621
MYC	(35)	310	275	(128)	310	182
MYI	(5,863)	5,440	(423)	(1,841)	560	(1,281)
RBC	(280)	290	10	116	0	116

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
RYL	\$ 104	\$ 0	\$ 104	\$ (19)	\$ 0	\$ (19)
SCX	(1,768)	2,020	252	(4,266)	4,300	34
SOG	(31)	0	(31)	942	(1,390)	(448)
SSB	(264)	260	(4)	(106)	(280)	(386)
TOR	(722)	880	158	(51)	180	129
UAG	(139)	360	221	95	490	585

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	77.96	80.36
Transferable securities dealt in on another regulated market*	21.43	14.63
Other transferable securities	2.80	3.72
Investment funds	9.85	8.11
Repurchase agreements	0.93	N/A
Financial derivative instruments dealt in on a regulated market	(0.01)	0.04
Centrally cleared financial derivative instruments	(0.81)	(0.14)
OTC financial derivative instruments	(0.43)	0.12
Certificates of deposit	N/A	1.67
Reverse repurchase agreements	(8.87)	(9.77)

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Argentina	N/A	0.00
Azerbaijan	0.11	0.10
Brazil	2.20	2.30
Cayman Islands	0.55	0.74
Chile	3.14	3.98
China	2.34	5.25
Colombia	5.69	3.74
Czech Republic	4.23	4.32
Denmark	0.00	0.00
Dominican Republic	3.31	3.34
Ecuador	0.41	0.35
Egypt	N/A	0.22
Hungary	4.10	1.52
India	0.62	N/A
Indonesia	5.33	9.03
International	0.31	0.38
Ireland	1.28	0.60
Israel	0.47	1.14
Italy	0.08	N/A
Ivory Coast	1.16	0.21
Jersey, Channel Islands	N/A	0.24
Kazakhstan	0.17	N/A
Kenya	0.37	N/A
Luxembourg	0.02	0.02
Malaysia	6.19	8.07
Mexico	9.42	7.94
Paraguay	0.24	N/A
Peru	5.94	1.88
Philippines	1.01	0.10
Poland	2.45	7.51
Qatar	0.63	0.62
Romania	3.36	2.78
Russia	N/A	0.16
Serbia	0.12	0.11
Singapore	0.69	N/A
South Africa	12.95	12.85
Supranational	8.00	0.57
Tanzania	0.51	0.93
Thailand	2.48	8.35
Turkey	2.46	0.76
Ukraine	0.17	0.14
United Arab Emirates	1.40	1.10
United Kingdom	1.17	0.22
United States	3.24	1.82
Uruguay	1.19	0.38
Uzbekistan	0.29	N/A
Zambia	0.17	0.16
Short-Term Instruments	2.22	4.78
Investment Funds	9.85	8.11
Repurchase Agreements	0.93	N/A

Schedule of Investments Emerging Local Bond Fund (Cont.)

30 June 2024

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.01)	0.04
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Credit Indices — Buy Protection	N/A	(0.08)
Interest Rate Swaps	(0.81)	(0.06)
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.28	0.08
Straddle Options	0.00	N/A
Written Options		
Foreign Currency Options	(0.22)	(0.48)
Interest Rate Swaptions	0.00	(0.01)
Straddle Options	0.00	N/A
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	0.02	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.07)	0.03
Cross-Currency Swaps	0.07	0.21
Interest Rate Swaps	(0.07)	(0.02)
Total Return Swaps on Indices	0.00	N/A
Forward Foreign Currency Contracts	(0.44)	0.31
Certificates of Deposit	N/A	1.67
Other Current Assets & Liabilities	(11.72)	(8.51)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES			
BRAZIL			
CORPORATE BONDS & NOTES			
Banco do Brasil S.A.			
6.000% due 18/03/2031	\$ 200	\$ 196	0.17
CHILE			
SOVEREIGN ISSUES			
Bonos de la Tesoreria de la Republica en Pesos			
2.300% due 01/10/2028	CLP 200,000	184	0.16
2.800% due 01/10/2033	45,000	37	0.03
3.400% due 01/10/2039 (d)	319,361	353	0.31
4.700% due 01/09/2030	35,000	35	0.03
5.000% due 01/10/2028	1,145,000	1,175	1.04
5.300% due 01/11/2037	160,000	156	0.14
5.800% due 01/10/2034	360,000	371	0.33
6.000% due 01/04/2033	960,000	1,007	0.89
6.200% due 01/10/2040	840,000	895	0.79
7.000% due 01/05/2034	20,000	23	0.02
Chile Government International Bond			
4.850% due 22/01/2029	\$ 200	198	0.17
Total Chile		4,434	3.91
COLOMBIA			
CORPORATE BONDS & NOTES			
Republic of Colombia			
1.000% due 03/11/2027	COP 3,699,000	793	0.70
1.000% due 18/09/2030	97,900	21	0.02
1.000% due 26/03/2031	204,600	41	0.04
1.000% due 30/06/2032	61,000	12	0.01
		867	0.77
SOVEREIGN ISSUES			
Colombia Government International Bond			
8.000% due 14/11/2035	\$ 200	206	0.18
8.750% due 14/11/2053	200	211	0.19
Colombian TES			
6.000% due 28/04/2028	COP 1,379,000	292	0.26
6.250% due 09/07/2036	3,087,700	514	0.45
7.000% due 26/03/2031	16,270,800	3,316	2.92
9.250% due 28/05/2042	4,705,500	947	0.84
13.250% due 09/02/2033	1,087,000	298	0.26
		5,784	5.10
Total Colombia		6,651	5.87
CZECH REPUBLIC			
SOVEREIGN ISSUES			
Czech Republic Government International Bond			
0.050% due 29/11/2029	CZK 69,800	2,424	2.14
0.250% due 10/02/2027	1,300	51	0.04
0.950% due 15/05/2030	30,600	1,102	0.97
1.200% due 13/03/2031	1,200	43	0.04
1.500% due 24/04/2040	400	12	0.01
1.750% due 23/06/2032	20,300	732	0.65
1.950% due 30/07/2037	200	7	0.01
2.000% due 13/10/2033	20,300	729	0.64
2.400% due 17/09/2025	4,800	201	0.18
2.500% due 25/08/2028	46,500	1,876	1.65
4.200% due 04/12/2036	5,600	240	0.21
4.900% due 14/04/2034	1,100	50	0.04
5.000% due 30/09/2030	25,100	1,130	1.00
Total Czech Republic		8,597	7.58
DOMINICAN REPUBLIC			
SOVEREIGN ISSUES			
Dominican Republic Central Bank Notes			
12.000% due 03/10/2025	DOP 900	15	0.01
13.000% due 05/12/2025	43,400	749	0.66
13.000% due 30/01/2026	12,500	216	0.19
Dominican Republic Government International Bond			
10.750% due 01/06/2036 (a)	84,300	1,459	1.29
11.250% due 15/09/2035	24,100	431	0.38
13.625% due 03/02/2033	29,500	593	0.52
13.625% due 10/02/2034	9,200	188	0.17
Total Dominican Republic		3,651	3.22

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
ECUADOR			
SOVEREIGN ISSUES			
Ecuador Government International Bond			
3.500% due 31/07/2035	\$ 7	\$ 3	0.00
6.000% due 31/07/2030	330	210	0.19
Total Ecuador		213	0.19
GERMANY			
CORPORATE BONDS & NOTES			
Kreditanstalt fuer Wiederaufbau			
0.625% due 25/07/2025	PLN 500	118	0.10
5.800% due 19/01/2028	ZAR 2,500	126	0.11
Total Germany		244	0.21
HUNGARY			
SOVEREIGN ISSUES			
Hungary Government International Bond			
2.000% due 23/05/2029	HUF 51,400	113	0.10
2.250% due 20/04/2033	61,000	117	0.11
3.000% due 27/10/2038	14,500	26	0.02
4.000% due 28/04/2051	205,700	366	0.32
4.500% due 27/05/2032	955,000	2,237	1.97
4.750% due 24/11/2032	107,800	255	0.23
6.750% due 22/10/2028	293,100	797	0.70
9.500% due 21/10/2026	219,900	632	0.56
Total Hungary		4,543	4.01
INDIA			
CORPORATE BONDS & NOTES			
HDFC Bank Ltd.			
8.100% due 22/03/2025	INR 50,000	599	0.53
INDONESIA			
SOVEREIGN ISSUES			
Indonesia Government International Bond			
6.375% due 15/04/2032	IDR 7,730,000	454	0.40
6.375% due 15/04/2042	7,704,000	437	0.38
6.625% due 15/02/2034	1,468,000	87	0.08
7.125% due 15/06/2042	17,000	1	0.00
7.375% due 15/10/2030	29,504,000	1,839	1.62
7.500% due 15/08/2032	1,605,000	101	0.09
7.500% due 15/06/2035	1,938,000	122	0.11
7.500% due 15/05/2038	3,214,000	203	0.18
7.500% due 15/04/2040	7,370,000	465	0.41
8.250% due 15/05/2036	23,024,000	1,536	1.35
8.375% due 15/03/2034	7,457,000	497	0.44
Total Indonesia		5,742	5.06
IRELAND			
CORPORATE BONDS & NOTES			
Iridium Capital PLC			
9.250% due 18/06/2029	€ 600	649	0.57
ITALY			
SOVEREIGN ISSUES			
Cassa Depositi e Prestiti SpA			
5.875% due 30/04/2029	\$ 200	203	0.18
IVORY COAST			
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Republic of Cote d'Ivoire			
6.852% due 07/03/2025	€ 600	642	0.56
SOVEREIGN ISSUES			
Ivory Coast Government International Bond			
4.875% due 30/01/2032	380	342	0.30
5.250% due 22/03/2030	300	293	0.26
5.875% due 17/10/2031	100	97	0.09
		732	0.65
Total Ivory Coast		1,374	1.21
MALAYSIA			
SOVEREIGN ISSUES			
Malaysia Government International Bond			
2.632% due 15/04/2031	MYR 7,530	1,488	1.31

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
3.885% due 15/08/2029	MYR 3,670	\$ 787	0.69
4.065% due 15/06/2050	1,522	315	0.28
4.232% due 30/06/2031	1,400	305	0.27
4.254% due 31/05/2035	960	210	0.19
4.504% due 30/04/2029	1,680	370	0.33
4.696% due 15/10/2042	2,374	541	0.48
4.762% due 07/04/2037	2,222	508	0.45
4.893% due 08/06/2038	60	14	0.01
Malaysia Government Investment Issue			
4.291% due 14/08/2043	3,080	668	0.59
4.417% due 30/09/2041	2,834	627	0.55
4.662% due 31/03/2038	4,300	978	0.86
5.357% due 15/05/2052	380	95	0.08
Total Malaysia		6,906	6.09
MEXICO			
SOVEREIGN ISSUES			
Mexico Government International Bond			
3.000% due 03/12/2026 (d)	MXN 40,072	2,027	1.79
4.000% due 30/11/2028 (d)	7,315	374	0.33
4.000% due 24/08/2034 (d)	9,754	477	0.42
7.000% due 03/09/2026	48,400	2,410	2.12
7.500% due 03/06/2027	11,800	602	0.53
7.500% due 26/05/2033	5,000	236	0.21
7.750% due 13/11/2042	5,600	248	0.22
8.000% due 24/05/2035	49,000	2,343	2.07
8.000% due 07/11/2047	14,800	664	0.59
8.000% due 31/07/2053	15,900	705	0.62
8.500% due 31/05/2029	4,500	232	0.20
8.500% due 18/11/2038	3,300	160	0.14
Total Mexico		10,478	9.24
PARAGUAY			
SOVEREIGN ISSUES			
Paraguay Government International Bond			
7.900% due 09/02/2031	PYG 1,597,000	220	0.19
PERU			
CORPORATE BONDS & NOTES			
Banco de Credito del Peru S.A.			
4.650% due 17/09/2024	PEN 400	104	0.09
SOVEREIGN ISSUES			
Peru Government International Bond			
5.350% due 12/08/2040	1,900	402	0.35
5.400% due 12/08/2034	1,800	414	0.37
6.150% due 12/08/2032	6,600	1,663	1.47
6.900% due 12/08/2037	5,700	1,431	1.26
6.950% due 12/08/2031	1,400	376	0.33
7.300% due 12/08/2033	9,450	2,535	2.24
		6,821	6.02
Total Peru		6,925	6.11
PHILIPPINES			
SOVEREIGN ISSUES			
Philippines Government International Bond			
6.250% due 14/01/2036	PHP 10,000	161	0.14
6.250% due 28/02/2044	44,060	707	0.63
Total Philippines		868	0.77
POLAND			
SOVEREIGN ISSUES			
Poland Government International Bond			
1.250% due 25/10/2030	PLN 159	31	0.03
1.750% due 25/04/2032	1,250	237	0.21
2.500% due 25/07/2026	2,800	662	0.58
2.500% due 25/07/2027 (e)	3,190	732	0.65
2.750% due 25/10/2029 (e)	5,900	1,288	1.14
3.750% due 25/05/2027	9,000	2,149	1.89
6.000% due 25/10/2033 (e)	6,000	1,529	1.35
Total Poland		6,628	5.85

Schedule of Investments Emerging Local Bond ESG Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS			
ROMANIA				Asian Infrastructure Investment Bank				URUGUAY						
SOVEREIGN ISSUES				SOVEREIGN ISSUES				SOVEREIGN ISSUES						
Romania Government International Bond				4.250% due 27/01/2027 PHP 600 \$ 10 0.01				Uruguay Government International Bond						
4.150% due 26/01/2028	RON 13,100	\$ 2,636	2.32	7.000% due 01/03/2029	INR 220,700	2,628	2.32	3.400% due						
4.250% due 28/04/2036	5,965	1,015	0.90	7.200% due 25/01/2029	51,400	614	0.54	16/05/2045 (d)	UYU 30,121	\$ 761	0.67			
4.750% due 11/10/2034	440	80	0.07	7.200% due 02/07/2031 (a)	37,000	443	0.39	8.500% due 15/03/2028	3,200	79	0.07			
4.850% due 22/04/2026	4,400	928	0.82	European Bank for Reconstruction & Development				9.750% due 20/07/2033	22,100	562	0.50			
5.250% due 30/05/2032	€ 300	313	0.28	3.010% due 13/03/2028	PLN 600	137	0.12	Total Uruguay		1,402	1.24			
5.625% due 30/05/2037	300	311	0.27	5.080% due 15/12/2025	MXN 1,900	95	0.08	UZBEKISTAN						
7.900% due 24/02/2038	RON 900	211	0.19	European Investment Bank				SOVEREIGN ISSUES						
8.000% due 29/04/2030	2,600	593	0.52	2.875% due 15/11/2029	PLN 10,823	2,349	2.07	National Bank of Uzbekistan						
Total Romania		6,087	5.37	6.950% due 01/03/2029	INR 18,400	219	0.19	19.875% due						
SERBIA				Inter-American Development Bank				05/07/2027 (a)				UZS 4,070,000	324	0.29
SOVEREIGN ISSUES				7.000% due 25/01/2029				Total Supranational					13,122	11.56
Serbia Government International Bond				International Bank for Reconstruction & Development				SOVEREIGN ISSUES						
6.000% due 12/06/2034	\$ 400	394	0.35	4.500% due 22/01/2026	ZAR 2,200	114	0.10	Thailand Government International Bond						
SINGAPORE				4.750% due 21/01/2027				1.585% due 17/12/2035				THB 45,696	1,102	0.97
SOVEREIGN ISSUES				6.750% due 09/02/2029				2.000% due 17/06/2042				1,390	32	0.03
Singapore Government International Bond				7.050% due 22/07/2029				2.875% due 17/06/2046				2,100	53	0.05
1.875% due 01/10/2051	SGD 300	172	0.15	7.070% due 26/06/2029	MXN 1,400	69	0.06	3.390% due 17/06/2037				22,939	659	0.58
3.250% due 01/06/2054	490	375	0.33	8.250% due 21/12/2026	ZAR 40,000	2,202	1.93	3.450% due 17/06/2043				29,883	840	0.74
Total Singapore		547	0.48	8.500% due 06/04/2026	MXN 2,300	122	0.11	4.000% due 17/06/2055				8,480	254	0.22
SOUTH AFRICA				9.750% due 21/01/2027				Total Thailand					2,940	2.59
SOVEREIGN ISSUES				Total Turkey				TURKEY						
South Africa Government International Bond				CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES						
2.000% due 31/01/2025 (d)	ZAR 8,998	485	0.43	Turkiye Is Bankasi A/S				Turkiye Is Bankasi A/S						
6.250% due 31/03/2036	7,100	259	0.23	7.750% due 12/06/2029				\$ 300				300	0.27	
7.000% due 28/02/2031	14,500	666	0.59	SOVEREIGN ISSUES				SOVEREIGN ISSUES						
8.000% due 31/01/2030	77,600	3,898	3.44	Turkey Government International Bond				26.200% due 05/10/2033				TRY 19,200	575	0.50
8.250% due 31/03/2032	16,800	803	0.71	Turkiye Government Bond				50.000% due 17/05/2028				36,900	1,120	0.99
8.500% due 31/01/2037	48,000	2,071	1.82	Total Turkey				Total Turkey					1,695	1.49
8.750% due 31/01/2044	21,500	883	0.78	SOVEREIGN ISSUES				Total Turkey					1,995	1.76
8.750% due 28/02/2048	3,900	159	0.14	SOVEREIGN ISSUES				Total Turkey					1,995	1.76
8.875% due 28/02/2035	6,200	288	0.25	SOVEREIGN ISSUES				Total Turkey					1,995	1.76
9.000% due 31/01/2040	20,400	881	0.77	SOVEREIGN ISSUES				Total Turkey					1,995	1.76
10.500% due 21/12/2026	35,100	1,995	1.76	SOVEREIGN ISSUES				Total Turkey					1,995	1.76
Total South Africa		12,388	10.92	SOVEREIGN ISSUES				Total Turkey					1,995	1.76
SUPRANATIONAL				SOVEREIGN ISSUES				SOVEREIGN ISSUES						
CORPORATE BONDS & NOTES				Turkey Government International Bond				26.200% due 05/10/2033				TRY 19,200	575	0.50
Asian Development Bank				Turkiye Government Bond				50.000% due 17/05/2028				36,900	1,120	0.99
6.000% due 05/02/2026	BRL 750	127	0.11	Total Turkey				Total Turkey					1,695	1.49
6.720% due 08/02/2028	INR 119,100	1,426	1.26	SOVEREIGN ISSUES				Total Turkey					1,995	1.76
12.750% due 03/03/2025	COP 539,000	132	0.12	SOVEREIGN ISSUES				Total Turkey					1,995	1.76

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
MBC	5.400%	28/06/2024	01/07/2024	\$ 4,800	U.S. Treasury Bonds 3.750% due 15/11/2043	\$ (4,884)	\$ 4,800	\$ 4,802	4.23
SSB	2.600	28/06/2024	01/07/2024	644	U.S. Treasury Notes 1.125% - 4.125% due 28/02/2027 - 31/07/2028	(657)	644	644	0.57
Total Repurchase Agreements						\$ (5,541)	\$ 5,444	\$ 5,446	4.80

(1) Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/Depreciation	% of Net Assets
Euro-Bund 10-Year Bond September Futures	Short	09/2024	3	\$ (5)	(0.01)
U.S. Treasury 2-Year Note September Futures	Long	09/2024	96	(9)	(0.01)
U.S. Treasury 5-Year Note September Futures	Short	09/2024	11	(3)	0.00
U.S. Treasury 10-Year Note September Futures	Long	09/2024	15	8	0.01
U.S. Treasury 10-Year Ultra September Futures	Short	09/2024	4	(4)	0.00
				\$ (13)	(0.01)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (13)	(0.01)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

INTEREST RATE SWAPS

Pay/ Receive	Floating Rate	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
	Floating Rate Index					
Receive	1-Day GBP-SONIO Compounded-OIS	3.700%	28/03/2034	£ 100	\$ 3	0.00
Receive ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	3.750	18/09/2034	300	2	0.00
Pay ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	3.750	18/09/2054	600	(6)	(0.01)
Receive ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	4.000	18/09/2029	2,600	(21)	(0.02)
Pay ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	4.250	18/09/2026	1,200	(2)	0.00
Pay	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029	800	(12)	(0.01)
Receive ⁽¹⁾	1-Day INR-MIBOR Compounded-OIS	6.250	18/09/2029	INR 27,280	1	0.00
Receive	1-Day INR-MIBOR Compounded-OIS	6.384	20/06/2026	283,100	6	0.00
Pay	1-Day INR-MIBOR Compounded-OIS	6.397	20/06/2034	72,500	0	0.00
Receive ⁽¹⁾	1-Day INR-MIBOR Compounded-OIS	6.500	18/09/2029	308,290	(20)	(0.02)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.200	19/06/2025	¥ 1,490,000	2	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.232	05/10/2025	1,490,000	(8)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.350	21/03/2026	575,000	(2)	0.00
Receive ⁽¹⁾	1-Day SGD-SIBCSORA Compounded-OIS	2.750	18/09/2029	SGD 2,950	12	0.01
Pay ⁽¹⁾	1-Day THB-THORON Compounded-OIS	2.250	18/09/2029	THB 61,760	17	0.01
Pay	1-Day THB-THORON Compounded-OIS	2.500	20/03/2026	117,610	(17)	(0.02)
Receive ⁽¹⁾	1-Day THB-THORON Compounded-OIS	2.500	18/09/2029	135,600	(16)	(0.01)
Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.500	18/09/2029	\$ 700	(4)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	25	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	3,100	(50)	(0.04)
Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.500	18/09/2054	200	(2)	0.00
Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.500	18/12/2054	200	4	0.00
Pay ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/09/2026	2,900	12	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	1,350	(24)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	200	(2)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	6,800	43	0.04
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	20,535	242	0.21
Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	10,300	25	0.01
Pay ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	4,600	(12)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2031	1,100	(3)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2031	1,000	6	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	5,100	(101)	(0.09)
Pay ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/09/2034	200	2	0.00
Pay ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	900	(13)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.940	22/02/2029	300	(3)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.080	17/04/2034	400	4	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.085	22/04/2034	400	5	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.130	03/05/2034	400	6	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.455	30/06/2026	20,300	11	0.01
Receive	1-Year BRL-CDI	9.783	04/01/2027	BRL 9,200	70	0.06
Pay	1-Year BRL-CDI	9.795	04/01/2027	8,500	(62)	(0.05)
Pay	1-Year BRL-CDI	9.808	02/01/2026	18,000	(83)	(0.07)
Pay	1-Year BRL-CDI	9.815	04/01/2027	5,800	(41)	(0.04)
Pay	1-Year BRL-CDI	9.832	04/01/2027	5,200	(36)	(0.03)
Pay	1-Year BRL-CDI	9.840	04/01/2027	6,600	(47)	(0.04)
Pay ⁽¹⁾	1-Year BRL-CDI	9.842	04/01/2027	12,100	(83)	(0.07)
Pay	1-Year BRL-CDI	10.076	04/01/2027	1,100	(9)	(0.01)
Pay	1-Year BRL-CDI	10.083	02/01/2026	110	(1)	0.00
Pay ⁽¹⁾	1-Year BRL-CDI	10.225	04/01/2027	4,100	(22)	(0.02)
Pay ⁽¹⁾	1-Year BRL-CDI	10.235	04/01/2027	4,100	(22)	(0.02)
Pay	1-Year BRL-CDI	10.386	02/01/2029	100	(1)	0.00
Pay	1-Year BRL-CDI	10.512	04/01/2027	60,300	(408)	(0.36)
Receive	1-Year BRL-CDI	10.529	02/01/2026	300	1	0.00
Pay	1-Year BRL-CDI	10.565	04/01/2027	1,400	(6)	(0.01)
Pay	1-Year BRL-CDI	10.602	04/01/2027	900	(5)	0.00
Pay	1-Year BRL-CDI	10.660	02/01/2025	31,700	(1)	0.00
Pay	1-Year BRL-CDI	10.670	02/01/2025	25,600	(1)	0.00
Receive	1-Year BRL-CDI	10.671	04/01/2027	13,400	51	0.05
Pay	1-Year BRL-CDI	10.691	02/01/2026	1,100	(3)	0.00
Pay	1-Year BRL-CDI	10.751	02/01/2026	5,800	(25)	(0.02)
Receive	1-Year BRL-CDI	10.768	04/01/2027	200	1	0.00
Pay	1-Year BRL-CDI	10.811	02/01/2025	1,310	(2)	0.00
Receive	1-Year BRL-CDI	10.872	04/01/2027	500	2	0.00
Receive	1-Year BRL-CDI	10.880	04/01/2027	18,700	58	0.05
Receive	1-Year BRL-CDI	10.943	04/01/2027	11,500	33	0.03
Pay	1-Year BRL-CDI	10.980	04/01/2027	9,400	(26)	(0.02)
Pay	1-Year BRL-CDI	11.064	04/01/2027	400	(1)	0.00
Receive	1-Year BRL-CDI	11.133	04/01/2027	10,200	24	0.02
Pay	1-Year BRL-CDI	11.169	04/01/2027	520	2	0.00
Receive	1-Year BRL-CDI	11.510	04/01/2027	6,800	8	0.01
Receive	1-Year BRL-CDI	11.600	04/01/2027	12,000	10	0.01
Receive	1-Year BRL-CDI	11.603	04/01/2027	8,400	7	0.01
Receive	1-Year BRL-CDI	11.736	04/01/2027	7,000	7	0.01
Pay	1-Year BRL-CDI	11.928	02/01/2029	4,800	(6)	(0.01)
Pay	1-Year BRL-CDI	11.940	03/01/2033	6,600	(10)	(0.01)
Receive	1-Year BRL-CDI	12.350	01/07/2024	900	0	0.00

Schedule of Investments Emerging Local Bond ESG Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Year BRL-CDI	12.490%	01/07/2024	BRL 900	\$ 0	0.00
Pay	1-Year BRL-CDI	12.595	01/07/2024	900	1	0.00
Pay	1-Year BRL-CDI	13.080	01/07/2024	1,800	3	0.00
Receive ⁽¹⁾	3-Month CAD-CAONREPO Compounded-OIS	3.000	18/09/2029	CAD 1,500	(10)	(0.01)
Receive ⁽¹⁾	3-Month CAD-CAONREPO Compounded-OIS	3.000	18/09/2054	300	(7)	(0.01)
Pay ⁽¹⁾	3-Month CAD-CAONREPO Compounded-OIS	3.250	18/09/2034	1,200	15	0.01
Pay ⁽¹⁾	3-Month CAD-CAONREPO Compounded-OIS	3.500	18/09/2026	1,000	2	0.00
Pay	3-Month COP-IBR Compounded-OIS	7.620	26/02/2034	COP 2,514,700	(18)	(0.02)
Receive	3-Month COP-IBR Compounded-OIS	7.705	26/03/2031	906,800	4	0.00
Receive	3-Month COP-IBR Compounded-OIS	7.715	18/09/2030	83,500	0	0.00
Receive	3-Month COP-IBR Compounded-OIS	7.800	30/06/2032	44,500	0	0.00
Receive	3-Month COP-IBR Compounded-OIS	7.910	17/05/2029	2,930,600	10	0.01
Receive	3-Month COP-IBR Compounded-OIS	7.990	12/06/2029	2,168,100	5	0.00
Pay	3-Month COP-IBR Compounded-OIS	8.085	16/05/2029	3,710,700	(6)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	8.090	21/06/2029	818,000	1	0.00
Pay	3-Month COP-IBR Compounded-OIS	8.152	25/04/2029	4,274,700	(7)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	8.155	24/06/2029	1,855,800	1	0.00
Pay	3-Month COP-IBR Compounded-OIS	8.168	17/06/2029	1,156,400	0	0.00
Pay	3-Month COP-IBR Compounded-OIS	8.190	13/06/2029	180,300	0	0.00
Pay	3-Month COP-IBR Compounded-OIS	8.305	28/04/2028	39,570	0	0.00
Receive	3-Month COP-IBR Compounded-OIS	8.340	26/02/2026	9,251,400	11	0.01
Receive	3-Month COP-IBR Compounded-OIS	8.360	31/05/2029	2,764,700	(3)	0.00
Receive	3-Month COP-IBR Compounded-OIS	8.370	26/04/2029	4,552,000	(3)	0.00
Receive	3-Month COP-IBR Compounded-OIS	8.380	28/06/2034	1,255,000	(1)	0.00
Receive	3-Month COP-IBR Compounded-OIS	8.415	04/06/2029	2,944,200	(5)	0.00
Pay	3-Month COP-IBR Compounded-OIS	8.470	21/06/2026	3,978,000	(2)	0.00
Receive	3-Month COP-IBR Compounded-OIS	8.500	04/04/2026	4,909,000	10	0.01
Receive ⁽¹⁾	3-Month COP-IBR Compounded-OIS	8.500	09/04/2026	622,000	1	0.00
Receive	3-Month COP-IBR Compounded-OIS	8.510	29/04/2029	1,176,000	(2)	0.00
Receive ⁽¹⁾	3-Month COP-IBR Compounded-OIS	8.515	09/04/2026	1,237,400	2	0.00
Receive	3-Month COP-IBR Compounded-OIS	8.540	05/04/2026	2,232,000	4	0.00
Pay	3-Month COP-IBR Compounded-OIS	8.580	28/06/2026	4,443,000	1	0.00
Pay	3-Month COP-IBR Compounded-OIS	8.590	20/06/2026	3,292,000	0	0.00
Pay ⁽¹⁾	3-Month COP-IBR Compounded-OIS	8.600	11/04/2026	3,448,500	(5)	0.00
Receive	3-Month COP-IBR Compounded-OIS	8.650	17/06/2026	7,423,700	(2)	0.00
Pay ⁽¹⁾	3-Month COP-IBR Compounded-OIS	8.653	11/04/2026	2,093,000	(2)	0.00
Pay ⁽¹⁾	3-Month COP-IBR Compounded-OIS	8.860	12/04/2026	2,387,000	(1)	0.00
Pay ⁽¹⁾	3-Month COP-IBR Compounded-OIS	8.920	12/04/2026	2,387,000	0	0.00
Receive	3-Month COP-IBR Compounded-OIS	8.950	24/03/2030	81,280	(1)	0.00
Pay	3-Month COP-IBR Compounded-OIS	9.050	15/04/2026	1,510,200	1	0.00
Receive	3-Month COP-IBR Compounded-OIS	9.300	26/03/2031	122,840	(2)	0.00
Receive	3-Month COP-IBR Compounded-OIS	9.370	17/03/2030	47,800	(1)	0.00
Receive	3-Month COP-IBR Compounded-OIS	9.393	21/03/2030	53,400	(1)	0.00
Receive	3-Month COP-IBR Compounded-OIS	9.410	26/03/2031	123,400	(2)	0.00
Receive	3-Month COP-IBR Compounded-OIS	9.423	17/03/2030	100,800	(1)	0.00
Pay	3-Month COP-IBR Compounded-OIS	9.500	19/10/2033	220,600	4	0.00
Receive	3-Month COP-IBR Compounded-OIS	9.930	07/03/2033	34,420	(1)	0.00
Pay	3-Month KRW-KORIBOR	3.192	20/06/2034	KRW 511,760	1	0.00
Receive	3-Month KRW-KORIBOR	3.302	20/06/2026	2,585,780	(1)	0.00
Receive	3-Month ZAR-JIBAR	7.860	22/11/2025	ZAR 600	0	0.00
Receive ⁽¹⁾	3-Month ZAR-JIBAR	7.881	09/02/2026	21,500	(4)	0.00
Receive	3-Month ZAR-JIBAR	8.100	05/06/2026	1,000	0	0.00
Pay	3-Month ZAR-JIBAR	8.130	25/01/2029	10,200	5	0.00
Receive	3-Month ZAR-JIBAR	8.140	16/11/2028	1,000	0	0.00
Receive	3-Month ZAR-JIBAR	8.210	21/12/2026	700	0	0.00
Receive	3-Month ZAR-JIBAR	8.410	10/11/2028	700	(1)	0.00
Receive	3-Month ZAR-JIBAR	8.599	05/06/2029	13,200	(12)	(0.01)
Receive	3-Month ZAR-JIBAR	8.735	31/01/2030	300	0	0.00
Receive	3-Month ZAR-JIBAR	8.820	31/01/2030	37,370	(1)	0.00
Pay ⁽¹⁾	3-Month ZAR-JIBAR	9.330	09/02/2034	4,600	9	0.01
Pay	3-Month ZAR-JIBAR	10.150	18/05/2033	300	1	0.00
Receive	6-Month CLP-CHILIBOR	4.775	23/02/2026	CLP 2,136,100	25	0.02
Receive	6-Month CLP-CHILIBOR	4.855	18/12/2033	202,400	4	0.00
Receive	6-Month CLP-CHILIBOR	5.030	20/03/2033	5,340	0	0.00
Pay	6-Month CLP-CHILIBOR	5.030	23/02/2034	504,300	(12)	(0.01)
Pay	6-Month CLP-CHILIBOR	5.070	24/06/2031	268,600	(4)	0.00
Pay	6-Month CLP-CHILIBOR	5.200	13/06/2034	363,000	(5)	0.00
Receive	6-Month CLP-CHILIBOR	5.230	17/11/2033	2,480,700	65	0.06
Receive ⁽¹⁾	6-Month CLP-CHILIBOR	5.250	13/05/2033	295,900	0	0.00
Receive	6-Month CLP-CHILIBOR	5.260	17/11/2028	8,100	0	0.00
Pay	6-Month CLP-CHILIBOR	5.310	16/11/2028	5,600	0	0.00
Receive	6-Month CLP-CHILIBOR	5.320	16/11/2028	736,100	11	0.01
Pay	6-Month CLP-CHILIBOR	5.360	28/06/2026	1,806,000	3	0.00
Pay	6-Month CLP-CHILIBOR	5.360	26/04/2034	83,200	0	0.00
Pay	6-Month CLP-CHILIBOR	5.400	16/11/2033	13,100	0	0.00
Receive	6-Month CLP-CHILIBOR	5.450	28/06/2034	441,000	(3)	0.00
Receive	6-Month CLP-CHILIBOR	5.631	23/08/2028	15,700	0	0.00
Receive	6-Month CLP-CHILIBOR	5.690	01/09/2030	1,800	0	0.00
Pay ⁽¹⁾	6-Month CLP-CHILIBOR	5.750	13/05/2034	302,900	0	0.00
Receive	6-Month CLP-CHILIBOR	5.770	21/11/2027	28,300	0	0.00
Receive	6-Month CLP-CHILIBOR	5.780	03/10/2028	14,200	0	0.00
Receive	6-Month CLP-CHILIBOR	5.790	06/10/2033	15,000	(1)	0.00

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	6-Month	CLP-CHILIBOR	5.855%	05/10/2033	CLP 33,000	\$ (1)	0.00
Receive	6-Month	CLP-CHILIBOR	5.870	11/10/2033	14,200	(1)	0.00
Receive	6-Month	CLP-CHILIBOR	5.920	02/10/2028	18,000	0	0.00
Receive	6-Month	CLP-CHILIBOR	5.940	20/10/2033	6,100	0	0.00
Receive	6-Month	CLP-CHILIBOR	5.990	20/10/2033	60,410	(3)	0.00
Receive	6-Month	CLP-CHILIBOR	6.000	02/10/2028	35,000	(1)	0.00
Receive	6-Month	CLP-CHILIBOR	6.070	28/02/2028	55,800	(1)	0.00
Receive	6-Month	CLP-CHILIBOR	6.146	30/10/2032	97,000	(6)	(0.01)
Receive	6-Month	CLP-CHILIBOR	6.235	26/10/2033	25,300	(2)	0.00
Receive	6-Month	CZK-PRIBOR	3.534	21/03/2029	CZK 14,900	14	0.01
Pay	6-Month	CZK-PRIBOR	3.645	01/02/2029	42,100	(38)	(0.03)
Pay ⁽¹⁾	6-Month	CZK-PRIBOR	3.765	09/01/2029	14,700	(15)	(0.01)
Pay ⁽¹⁾	6-Month	CZK-PRIBOR	3.850	10/05/2029	6,300	(1)	0.00
Receive	6-Month	CZK-PRIBOR	4.130	03/06/2029	17,200	(8)	(0.01)
Receive ⁽¹⁾	6-Month	EUR-EURIBOR	2.500	18/09/2054	€ 800	0	0.00
Receive	6-Month	EUR-EURIBOR	2.670	03/04/2034	100	2	0.00
Receive ⁽¹⁾	6-Month	EUR-EURIBOR	2.750	18/09/2029	5,000	3	0.00
Pay ⁽¹⁾	6-Month	EUR-EURIBOR	2.750	18/09/2034	3,100	(15)	(0.01)
Pay	6-Month	EUR-EURIBOR	2.750	20/03/2054	100	(1)	0.00
Receive	6-Month	EUR-EURIBOR	2.760	03/01/2029	100	1	0.00
Pay	6-Month	EUR-EURIBOR	2.827	06/05/2029	100	0	0.00
Pay	6-Month	EUR-EURIBOR	2.860	24/04/2029	1,300	(2)	0.00
Pay	6-Month	EUR-EURIBOR	2.880	19/12/2028	3,600	(5)	0.00
Pay ⁽¹⁾	6-Month	EUR-EURIBOR	2.950	12/06/2029	100	0	0.00
Receive ⁽¹⁾	6-Month	EUR-EURIBOR	3.000	18/09/2026	1,400	3	0.00
Pay	6-Month	EUR-EURIBOR	3.100	20/09/2030	1,300	1	0.00
Receive	6-Month	EUR-EURIBOR	3.300	03/10/2033	2,900	13	0.01
Pay	6-Month	HUF-BBR	5.735	14/03/2029	HUF 155,200	(13)	(0.01)
Pay	6-Month	HUF-BBR	6.140	15/02/2034	76,100	0	0.00
Receive	6-Month	HUF-BBR	6.220	15/02/2026	374,900	4	0.00
Receive ⁽¹⁾	6-Month	HUF-BBR	6.299	10/06/2029	120,400	0	0.00
Pay	6-Month	HUF-BBR	6.400	28/03/2029	61,700	0	0.00
Receive	6-Month	HUF-BBR	6.450	06/06/2029	97,200	(2)	0.00
Pay	6-Month	HUF-BBR	6.500	02/04/2029	276,100	3	0.00
Receive	6-Month	HUF-BBR	7.610	03/11/2028	328,100	(38)	(0.03)
Pay	6-Month	HUF-BBR	10.570	22/08/2027	4,800	2	0.00
Pay	6-Month	PLN-WIBOR	4.660	19/02/2029	PLN 1,600	(7)	(0.01)
Receive	6-Month	PLN-WIBOR	4.710	25/05/2027	600	2	0.00
Pay	6-Month	PLN-WIBOR	4.730	16/02/2029	700	(3)	0.00
Receive	6-Month	PLN-WIBOR	4.735	09/10/2028	200	(1)	0.00
Receive	6-Month	PLN-WIBOR	4.740	25/10/2033	100	0	0.00
Pay	6-Month	PLN-WIBOR	4.810	16/02/2029	800	(2)	0.00
Receive	6-Month	PLN-WIBOR	4.910	25/07/2027	170	0	0.00
Pay	6-Month	PLN-WIBOR	4.923	22/03/2029	7,300	(7)	(0.01)
Pay	6-Month	PLN-WIBOR	4.970	21/03/2029	2,500	(3)	0.00
Pay	6-Month	PLN-WIBOR	5.020	21/03/2029	700	0	0.00
Pay	6-Month	PLN-WIBOR	5.087	28/06/2034	800	(1)	0.00
Receive	6-Month	PLN-WIBOR	5.295	25/01/2028	15,750	90	0.08
Receive	6-Month	PLN-WIBOR	5.335	28/06/2026	3,500	1	0.00
Receive	6-Month	PLN-WIBOR	6.830	19/08/2024	100	(1)	0.00
Receive	6-Month	PLN-WIBOR	6.890	22/08/2024	300	(3)	0.00
Receive	28-Day	MXN-TIE	8.739	13/03/2034	MXN 4,500	11	0.01
Pay	28-Day	MXN-TIE	8.900	21/05/2027	1,300	(2)	0.00
Receive	28-Day	MXN-TIE	8.994	03/09/2026	1,490	2	0.00
Receive	28-Day	MXN-TIE	9.055	03/09/2026	300	0	0.00
Receive	28-Day	MXN-TIE	9.270	23/03/2027	21,600	21	0.02
Receive ⁽¹⁾	28-Day	MXN-TIE	9.440	29/05/2034	4,710	0	0.00
Pay	28-Day	MXN-TIE	9.605	30/05/2029	3,080	0	0.00
Pay	28-Day	MXN-TIE	9.620	30/05/2029	37,800	2	0.00
Pay	28-Day	MXN-TIE	9.696	23/03/2026	61,400	(40)	(0.04)
Pay	28-Day	MXN-TIE	9.705	23/03/2026	30,700	(20)	(0.02)
Receive	28-Day	MXN-TIE	9.740	03/09/2026	8,500	5	0.00
Pay	28-Day	MXN-TIE	9.760	23/03/2026	16,700	(10)	(0.01)
Pay	28-Day	MXN-TIE	9.763	20/03/2026	42,300	(26)	(0.02)
Pay	28-Day	MXN-TIE	9.800	15/06/2029	2,300	1	0.00
Receive	28-Day	MXN-TIE	10.285	20/04/2026	88,600	9	0.01
Pay ⁽¹⁾	28-Day	MXN-TIE	10.310	08/06/2026	29,100	(1)	0.00
Receive	28-Day	MXN-TIE	10.560	19/06/2026	5,000	(1)	0.00
Receive	28-Day	MXN-TIE	10.900	04/06/2025	32,160	(1)	0.00
						\$ (561)	(0.49)
Total Centrally Cleared Financial Derivative Instruments						\$ (561)	(0.49)

⁽¹⁾ This instrument has a forward starting effective date.

Schedule of Investments Emerging Local Bond ESG Fund (Cont.)

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

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

PURCHASED OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC USD versus ZAR	ZAR 18.100	11/07/2024	611	\$ 4	\$ 4	0.00
	Put - OTC USD versus ZAR	18.300	11/07/2024	611	6	8	0.01
MBC	Put - OTC USD versus MXN	MXN 17.540	09/07/2024	548	3	0	0.00
MYI	Call - OTC USD versus JPY	¥ 168.000	29/10/2024	73	7	9	0.01
SCX	Call - OTC USD versus JPY	167.000	05/11/2024	28	2	4	0.00
					\$ 22	\$ 25	0.02

STRADDLE OPTIONS

Counterparty	Description	Exercise Level ⁽²⁾	Expiration Date	Notional Amount ⁽¹⁾	Cost ⁽²⁾	Fair Value	% of Net Assets
MYI	Call & Put - OTC 3-Month vs. 9-Month Forward Volatility Agreement	14.500%	25/10/2024	400	\$ 0	\$ 1	0.00

WRITTEN OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets	
BOA	Call - OTC USD versus TRY	TRY 43.800	01/11/2024	331	\$ (8)	\$ (5)	0.00	
	Call - OTC USD versus TRY	49.800	28/01/2025	794	(26)	(19)	(0.02)	
	Call - OTC USD versus TRY	55.000	01/05/2025	331	(14)	(12)	(0.01)	
	Put - OTC USD versus ZAR	ZAR 17.840	11/07/2024	1,222	(4)	(3)	0.00	
CBK	Put - OTC USD versus ZAR	18.000	11/07/2024	1,222	(6)	(6)	(0.01)	
	Put - OTC USD versus TRY	TRY 39.000	03/04/2025	520	(8)	(16)	(0.01)	
GLM	Put - OTC USD versus TRY	33.000	04/07/2024	299	(4)	(1)	0.00	
	Put - OTC USD versus TRY	35.500	03/10/2024	477	(5)	(12)	(0.01)	
	Call - OTC USD versus TRY	40.250	30/10/2024	10	(1)	0	0.00	
	Put - OTC USD versus TRY	40.250	30/10/2024	10	(1)	(1)	0.00	
	Call - OTC USD versus TRY	39.800	31/10/2024	5	(1)	0	0.00	
	Put - OTC USD versus TRY	39.800	31/10/2024	5	(1)	0	0.00	
	Call - OTC USD versus TRY	40.930	07/11/2024	5	0	0	0.00	
	Put - OTC USD versus TRY	40.930	07/11/2024	5	0	(1)	0.00	
	Call - OTC USD versus TRY	41.150	07/11/2024	5	(1)	0	0.00	
	Put - OTC USD versus TRY	41.150	07/11/2024	5	0	(1)	0.00	
	Call - OTC USD versus TRY	41.160	11/11/2024	5	(1)	0	0.00	
	Put - OTC USD versus TRY	41.160	11/11/2024	5	(1)	(1)	0.00	
	Put - OTC USD versus TRY	36.500	03/01/2025	302	(8)	(6)	(0.01)	
	Put - OTC USD versus TRY	36.500	07/01/2025	304	(8)	(6)	(0.01)	
	Put - OTC USD versus TRY	36.757	09/01/2025	305	(8)	(7)	(0.01)	
	MBC	Put - OTC USD versus MXN	MXN 17.180	09/07/2024	1,096	(2)	0	0.00
		Call - OTC USD versus MXN	18.725	09/07/2024	548	(5)	(2)	0.00
	MYI	Call - OTC USD versus IDR	IDR 15,370.000	13/08/2024	45	(1)	(3)	0.00
Put - OTC USD versus IDR		15,370.000	13/08/2024	45	(1)	0	0.00	
					\$ (115)	\$ (102)	(0.09)	

INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.800%	08/07/2024	100	\$ 0	\$ 0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.350	08/07/2024	100	0	0	0.00
GLM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.880	08/07/2024	300	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.230	08/07/2024	300	(1)	0	0.00
MYC	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.550	15/07/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.880	15/07/2024	100	0	(1)	0.00
	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.820	11/07/2024	300	(1)	(1)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.120	11/07/2024	300	(1)	0	0.00
RYL	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.765	22/07/2024	200	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.265	22/07/2024	200	(1)	0	0.00
RYL	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.740	15/07/2024	100	0	0	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.040	15/07/2024	100	0	0	0.00
							\$ (6)	\$ (4)	0.00

⁽¹⁾ Notional Amount represents the number of contracts.

⁽²⁾ Exercise level and final cost determined on a future date, based upon implied volatility parameters.

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

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	Brazil Government International Bond	(1.000)%	20/06/2029	\$ 600	\$ 14	\$ 4	\$ 18	0.01
	Mexico Government International Bond	(1.000)	20/06/2029	300	2	(1)	1	0.00
BPS	Brazil Government International Bond	(1.000)	20/06/2029	700	20	1	21	0.02
BRC	Brazil Government International Bond	(1.000)	20/06/2029	300	7	2	9	0.01
	Chile Government International Bond	(1.000)	20/12/2028	200	(4)	0	(4)	0.00
	Mexico Government International Bond	(1.000)	20/06/2029	500	4	(2)	2	0.00
	South Korea Government International Bond	(1.000)	20/06/2029	850	(25)	0	(25)	(0.02)
CBK	Mexico Government International Bond	(1.000)	20/06/2029	400	3	(1)	2	0.00
GST	Brazil Government International Bond	(1.000)	20/06/2029	300	7	2	9	0.01
					\$ 28	\$ 5	\$ 33	0.03

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽²⁾

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BPS	Colombia Government International Bond	1.000%	20/06/2029	\$ 200	\$ (9)	\$ 1	\$ (8)	(0.01)
BRC	South Africa Government International Bond	1.000	20/06/2029	900	(43)	1	(42)	(0.04)
CBK	Colombia Government International Bond	1.000	20/06/2029	400	(17)	1	(16)	(0.01)
GST	Colombia Government International Bond	1.000	20/06/2029	700	(25)	(3)	(28)	(0.03)
JPM	South Africa Government International Bond	1.000	20/06/2029	300	(15)	1	(14)	(0.01)
MYC	South Africa Government International Bond	1.000	20/06/2029	300	(14)	0	(14)	(0.01)
					\$ (123)	\$ 1	\$ (122)	(0.11)

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

CROSS-CURRENCY SWAPS

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Plus 0.053% based on the notional amount of currency received	Floating rate equal to 3-Month PHP-LIBOR based on the notional amount of currency delivered	18/09/2029	\$ 2,133	PHP 125,690	\$ (5)	\$ (19)	\$ (24)	(0.02)
GLM	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Plus 0.053% based on the notional amount of currency received	Floating rate equal to 3-Month PHP-LIBOR based on the notional amount of currency delivered	18/09/2029	116	6,830	0	(1)	(1)	0.00
JPM	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Plus 0.053% based on the notional amount of currency received	Floating rate equal to 3-Month PHP-LIBOR based on the notional amount of currency delivered	18/09/2029	12	730	0	0	0	0.00
SCX	Floating rate equal to 1-Day INR-MIBOR Compounded-OIS Plus 0.068% based on the notional amount of currency received	Floating rate equal to 1-Day USD-SOFR Compounded-OIS based on the notional amount of currency delivered	18/09/2029	INR 134,714	\$ 1,608	5	4	9	0.01
						\$ 0	\$ (16)	\$ (16)	(0.01)

Schedule of Investments Emerging Local Bond ESG Fund (Cont.)

INTEREST RATE SWAPS

Counterparty	Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BPS	Pay ⁽¹⁾	3-Month MYR-KLIBOR	3.500%	18/09/2026	MYR 17,770	\$ (1)	\$ (2)	\$ (3)	0.00
	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.500	18/09/2029	2,360	4	(1)	3	0.00
CBK	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.500	18/09/2029	1,560	2	0	2	0.00
JPM	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.500	18/09/2029	1,590	2	0	2	0.00
	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.750	18/09/2029	2,960	(3)	0	(3)	0.00
						\$ 4	\$ (3)	\$ 1	0.00

⁽¹⁾ This instrument has a forward starting effective date.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets		
BOA	07/2024	DOP	1,189	\$ 20	\$ 0	\$ 0	0.00		
	07/2024	€	4,605	5,000	64	0	64	0.06	
	07/2024	HUF	45,195	123	0	0	0	0.00	
	07/2024	KRW	12,802	9	0	0	0	0.00	
	07/2024	NZD	783	478	1	0	1	0.00	
	07/2024	PLN	4,569	1,126	0	(11)	(11)	(0.01)	
	07/2024	SGD	202	149	1	0	1	0.00	
	07/2024	\$	1,391	£ 1,096	0	(5)	(5)	0.00	
	07/2024		195	HUF 72,054	0	0	0	0.00	
	07/2024		1,053	PLN 4,282	12	0	12	0.01	
	07/2024	ZAR	513	\$ 28	0	0	0	0.00	
	08/2024	PEN	394	103	0	0	0	0.00	
	08/2024	SGD	1,138	840	0	(1)	(1)	0.00	
	08/2024	\$	96	PKR 27,696	3	0	3	0.00	
	11/2024	TRY	2,096	\$ 53	0	(3)	(3)	0.00	
	12/2024	EGP	2,340	35	0	(10)	(10)	(0.01)	
	01/2025	TRY	5,867	135	0	(9)	(9)	(0.01)	
	05/2025		2,804	60	0	(3)	(3)	0.00	
	BPS	07/2024	AUD	83	55	0	0	0	0.00
		07/2024	BRL	618	114	3	0	3	0.00
		07/2024	CAD	1,156	847	2	0	2	0.00
		07/2024	CLP	521,527	552	0	0	0	0.00
		07/2024	£	2,038	2,603	27	0	27	0.02
07/2024		¥	331,475	2,119	58	0	58	0.05	
07/2024		KRW	12,705	9	0	0	0	0.00	
07/2024		PLN	6,737	1,691	16	0	16	0.01	
07/2024		SGD	314	232	0	0	0	0.00	
07/2024		TRY	460	14	0	0	0	0.00	
07/2024		\$	786	BRL 4,140	0	(41)	(41)	(0.04)	
07/2024			311	CAD 426	1	0	1	0.00	
07/2024			553	CLP 521,527	0	0	0	0.00	
07/2024			1,199	€ 1,109	0	(10)	(10)	(0.01)	
07/2024			5,791	MYR 27,285	0	(3)	(3)	0.00	
07/2024			3,940	PLN 15,914	21	(3)	18	0.02	
07/2024			7,196	THB 265,080	36	0	36	0.03	
08/2024		TRY	3,288	\$ 94	0	(1)	(1)	0.00	
08/2024		\$	55	AUD 83	0	0	0	0.00	
08/2024			232	SGD 314	0	0	0	0.00	
08/2024			186	TRY 6,486	1	0	1	0.00	
09/2024		COP	1,376,276	\$ 341	13	0	13	0.01	
09/2024		INR	7,173	86	0	0	0	0.00	
09/2024		\$	629	CLP 580,715	0	(14)	(14)	(0.01)	
09/2024			524	TWD 16,872	0	(3)	(3)	0.00	
12/2024			52	EGP 2,554	0	(3)	(3)	0.00	
05/2029		KWD	610	\$ 2,096	60	0	60	0.05	
BRC		07/2024	\$	63	AUD 95	1	0	1	0.00
		07/2024		942	¥ 147,000	0	(28)	(28)	(0.02)
		07/2024		22	NOK 226	0	0	0	0.00
		07/2024		3,767	PLN 14,847	0	(74)	(74)	(0.07)
		07/2024		596	RON 2,754	1	(4)	(3)	0.00
		07/2024		177	TRY 5,997	1	0	1	0.00
	08/2024	TRY	7,552	\$ 219	0	(2)	(2)	0.00	
	08/2024	\$	209	TRY 7,131	1	0	1	0.00	
	09/2024	TWD	55,700	\$ 1,711	0	(10)	(10)	(0.01)	
	09/2024	\$	2,428	MXN 45,805	47	0	47	0.04	
	09/2024		151	TRY 5,584	9	0	9	0.01	
	10/2024	TRY	3,717	\$ 96	0	(7)	(7)	(0.01)	
	11/2024	\$	53	TRY 2,098	3	0	3	0.00	
	01/2025	TRY	11,397	\$ 273	0	(12)	(12)	(0.01)	
	01/2025	\$	108	TRY 4,721	8	0	8	0.01	
	04/2025	TRY	4,458	\$ 97	0	(6)	(6)	0.00	
	05/2025	\$	60	TRY 2,804	3	0	3	0.00	
	CBK	07/2024	BRL	3,559	\$ 662	21	0	21	0.02
		07/2024	CHF	57	63	0	(1)	(1)	0.00
		07/2024	CLP	261,280	284	7	0	7	0.01

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	€ 677	\$ 732	\$ 7	\$ 0	\$ 7	0.01
	07/2024	£ 37	47	1	0	1	0.00
	07/2024	¥ 52,900	336	7	0	7	0.01
	07/2024	MXN 7,240	393	0	(2)	(2)	0.00
	07/2024	PEN 12,788	3,409	71	0	71	0.06
	07/2024	PLN 12,717	3,138	2	(26)	(24)	(0.02)
	07/2024	SEK 1,990	187	0	(1)	(1)	0.00
	07/2024	\$ 1,426	BRL 7,776	0	(26)	(26)	(0.02)
	07/2024	679	COP 2,756,653	0	(15)	(15)	(0.01)
	07/2024	1,522	€ 1,418	0	(2)	(2)	0.00
	07/2024	247	£ 194	0	(2)	(2)	0.00
	07/2024	27	KES 3,726	2	0	2	0.00
	07/2024	597	MXN 10,800	0	(7)	(7)	(0.01)
	07/2024	311	PEN 1,186	0	(2)	(2)	0.00
	07/2024	193	PHP 11,317	1	0	1	0.00
	07/2024	2,671	PLN 10,714	6	(12)	(6)	(0.01)
	07/2024	121	SEK 1,260	0	(2)	(2)	0.00
	07/2024	116	TRY 3,931	2	0	2	0.00
	07/2024	165	UYU 6,502	0	0	0	0.00
	07/2024	183	ZAR 3,322	0	(1)	(1)	0.00
	07/2024	UYU 10,632	\$ 273	6	(1)	5	0.00
	07/2024	ZAR 28,843	1,604	27	(1)	26	0.02
	08/2024	COP 3,064,273	780	45	0	45	0.04
	08/2024	EGP 2,783	57	0	0	0	0.00
	08/2024	PEN 789	206	0	0	0	0.00
	08/2024	\$ 355	BRL 1,941	0	(7)	(7)	(0.01)
	09/2024	BRL 4,110	\$ 742	7	0	7	0.01
	09/2024	CLP 1,984,939	2,145	43	0	43	0.04
	09/2024	INR 121,680	1,455	0	(1)	(1)	0.00
	09/2024	MXN 2,139	113	0	(3)	(3)	0.00
	09/2024	PEN 6,522	1,752	50	0	50	0.04
	09/2024	\$ 192	TWD 6,201	0	(1)	(1)	0.00
	09/2024	UYU 2,175	\$ 55	1	0	1	0.00
	10/2024	\$ 24	COP 104,688	1	0	1	0.00
	11/2024	EGP 2,893	\$ 58	1	0	1	0.00
	12/2024	\$ 66	EGP 3,197	0	(4)	(4)	0.00
	01/2025	24	COP 105,792	1	0	1	0.00
	02/2025	UGX 415,500	\$ 100	0	(8)	(8)	(0.01)
	04/2025	\$ 24	COP 107,640	1	0	1	0.00
	04/2025	97	TRY 4,451	5	0	5	0.01
	05/2025	EGP 2,469	\$ 47	2	0	2	0.00
	06/2025	26,573	499	15	0	15	0.01
	10/2025	\$ 12	COP 58,464	1	0	1	0.00
GLM	07/2024	BRL 9,356	\$ 1,723	39	0	39	0.03
	07/2024	CLP 849,282	925	25	0	25	0.02
	07/2024	DOP 51,660	868	2	(8)	(6)	(0.01)
	07/2024	TRY 11,371	333	0	(9)	(9)	(0.01)
	07/2024	\$ 127	BRL 672	0	(6)	(6)	(0.01)
	07/2024	189	CLP 176,488	0	(2)	(2)	0.00
	07/2024	319	EGP 15,264	0	(2)	(2)	0.00
	07/2024	221	SGD 297	0	(2)	(2)	0.00
	07/2024	54	UYU 2,143	0	0	0	0.00
	07/2024	UYU 2,143	\$ 56	2	0	2	0.00
	07/2024	ZAR 35,095	1,918	0	(1)	(1)	0.00
	08/2024	DOP 26,037	436	0	(3)	(3)	0.00
	08/2024	TRY 676	20	0	0	0	0.00
	08/2024	\$ 11,101	BRL 58,734	0	(565)	(565)	(0.50)
	08/2024	10	COP 43,220	0	0	0	0.00
	09/2024	DOP 29,031	\$ 483	0	(6)	(6)	0.00
	09/2024	KZT 61,776	132	3	0	3	0.00
	09/2024	\$ 150	TRY 5,316	1	0	1	0.00
	09/2024	95	UYU 3,760	0	(2)	(2)	0.00
	10/2024	680	BRL 3,732	0	(15)	(15)	(0.01)
	10/2024	99	TRY 3,822	7	0	7	0.01
	11/2024	8	316	1	0	1	0.00
	12/2024	160	EGP 8,120	0	(3)	(3)	0.00
	01/2025	273	TRY 11,397	12	0	12	0.01
	03/2025	2,240	107,264	287	0	287	0.25
	04/2025	51	COP 232,994	3	0	3	0.00
JPM	06/2025	EGP 8,552	\$ 160	5	0	5	0.00
	07/2024	AUD 239	159	0	0	0	0.00
	07/2024	CZK 7,927	342	3	0	3	0.00
	07/2024	HUF 44,397	120	0	0	0	0.00
	07/2024	KES 9,787	75	0	0	0	0.00
	07/2024	PLN 1,927	477	0	(2)	(2)	0.00
	07/2024	SGD 476	353	2	0	2	0.00
	07/2024	\$ 148	BRL 746	0	(14)	(14)	(0.01)
	07/2024	308	CHF 276	0	0	0	0.00
	07/2024	134	COP 561,294	1	0	1	0.00
	07/2024	146	EGP 7,000	0	(2)	(2)	0.00
	07/2024	4,989	IDR 80,906,453	0	(44)	(44)	(0.04)
	07/2024	182	NZD 296	0	(1)	(1)	0.00
	07/2024	22	PLN 86	0	0	0	0.00

Schedule of Investments Emerging Local Bond ESG Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	\$ 516	SGD 695	\$ 0	\$ (4)	\$ (4)	0.00
	07/2024	33	THB 1,225	0	0	0	0.00
	07/2024	112	TRY 3,787	1	0	1	0.00
	07/2024	50	UYU 1,965	0	(1)	(1)	0.00
	07/2024	228	ZAR 4,142	0	(1)	(1)	0.00
	07/2024	ZAR 66,477	\$ 3,611	0	(25)	(25)	(0.02)
	08/2024	CHF 275	308	0	0	0	0.00
	08/2024	€ 60	PLN 277	4	0	4	0.00
	08/2024	NZD 282	\$ 172	0	0	0	0.00
	08/2024	PLN 276	€ 60	0	(4)	(4)	0.00
	08/2024	TRY 13,176	\$ 369	0	(10)	(10)	(0.01)
	08/2024	\$ 22	COP 95,145	1	0	1	0.00
	08/2024	44	PKR 12,558	1	0	1	0.00
	08/2024	66	TRY 2,262	0	0	0	0.00
	09/2024	COP 3,727,417	\$ 902	14	(1)	13	0.01
	09/2024	€ 14	PLN 66	1	0	1	0.00
	09/2024	INR 27,072	\$ 323	0	(1)	(1)	0.00
	09/2024	MXN 66,741	3,688	82	0	82	0.07
	09/2024	PLN 30	€ 7	0	0	0	0.00
	09/2024	\$ 122	COP 496,530	0	(4)	(4)	0.00
	09/2024	51	EGP 2,522	0	0	0	0.00
	09/2024	401	TWD 12,895	0	(2)	(2)	0.00
	12/2024	EGP 2,310	\$ 38	0	(7)	(7)	(0.01)
MBC	01/2025	\$ 26	TRY 1,144	2	0	2	0.00
	07/2024	€ 605	\$ 658	10	0	10	0.01
	07/2024	HUF 57,959	156	0	(2)	(2)	0.00
	07/2024	¥ 85,957	558	23	0	23	0.02
	07/2024	NOK 1,176	110	0	0	0	0.00
	07/2024	PLN 3,265	819	7	0	7	0.01
	07/2024	TRY 3,922	117	0	(1)	(1)	0.00
	07/2024	\$ 151	AUD 227	1	0	1	0.00
	07/2024	534	CAD 730	0	0	0	0.00
	07/2024	432	CHF 382	0	(7)	(7)	(0.01)
	07/2024	1,425	CZK 32,854	0	(18)	(18)	(0.02)
	07/2024	3,593	€ 3,360	8	0	8	0.01
	07/2024	273	£ 215	0	(1)	(1)	0.00
	07/2024	388	HUF 139,117	0	(10)	(10)	(0.01)
	07/2024	998	¥ 156,500	0	(25)	(25)	(0.02)
	07/2024	158	UYU 6,138	0	(2)	(2)	0.00
	07/2024	UYU 12,657	\$ 321	2	0	2	0.00
	08/2024	CAD 550	402	0	0	0	0.00
	08/2024	EGP 5,572	115	1	0	1	0.00
	08/2024	€ 3,360	3,598	0	(8)	(8)	(0.01)
	08/2024	£ 105	133	0	0	0	0.00
	08/2024	\$ 110	NOK 1,175	0	0	0	0.00
	09/2024	INR 36,762	\$ 439	0	(1)	(1)	0.00
	09/2024	\$ 51	UYU 2,005	0	(1)	(1)	0.00
	09/2024	UYU 6,178	\$ 157	4	0	4	0.00
MYI	02/2025	UGX 715,708	178	0	(8)	(8)	(0.01)
	07/2024	BRL 725	133	3	0	3	0.00
	07/2024	INR 210,044	2,509	0	(10)	(10)	(0.01)
	07/2024	MYR 8,033	1,699	0	(5)	(5)	0.00
	07/2024	NOK 336	31	0	0	0	0.00
	07/2024	\$ 314	BRL 1,643	0	(18)	(18)	(0.02)
	07/2024	722	£ 570	0	(2)	(2)	0.00
	07/2024	160	¥ 23,959	0	(11)	(11)	(0.01)
	07/2024	1,052	PLN 4,149	0	(20)	(20)	(0.02)
	07/2024	69	SEK 730	0	0	0	0.00
	07/2024	114	THB 4,180	0	0	0	0.00
	07/2024	783	ZAR 14,625	18	0	18	0.02
	07/2024	ZAR 14,588	\$ 801	2	0	2	0.00
	08/2024	SEK 729	69	0	0	0	0.00
	08/2024	\$ 78	BRL 431	0	(1)	(1)	0.00
	08/2024	8	IDR 122,960	0	(1)	(1)	0.00
	08/2024	31	NOK 335	0	0	0	0.00
	08/2024	801	ZAR 14,623	0	(2)	(2)	0.00
	09/2024	INR 11,888	\$ 142	0	0	0	0.00
	09/2024	\$ 160	TWD 5,130	0	(1)	(1)	0.00
RYL	10/2024	247	¥ 37,807	0	(8)	(8)	(0.01)
	07/2024	127	NZD 205	0	(2)	(2)	0.00
SCX	10/2024	¥ 37,835	\$ 247	7	0	7	0.01
	07/2024	BRL 725	133	2	0	2	0.00
	07/2024	KRW 5,543	4	0	0	0	0.00
	07/2024	MXN 6	0	0	0	0	0.00
	07/2024	MYR 538	114	0	0	0	0.00
	07/2024	\$ 44	KES 6,061	3	0	3	0.00
	07/2024	121	NOK 1,285	0	0	0	0.00
	07/2024	1,089	PEN 4,127	0	(12)	(12)	(0.01)
	07/2024	591	ZAR 10,883	5	0	5	0.00
	08/2024	PEN 1,473	\$ 385	0	0	0	0.00
	08/2024	UGX 126,232	32	0	(2)	(2)	0.00
	08/2024	\$ 9	COP 38,952	0	0	0	0.00
	08/2024	10	EGP 581	2	0	2	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	09/2024	INR 172,290	\$ 2,059	\$ 0	\$ (3)	\$ (3)	0.00
	09/2024	KZT 13,720	29	1	0	1	0.00
	09/2024	PEN 972	258	4	0	4	0.00
	09/2024	PHP 72,076	1,229	0	(4)	(4)	0.00
	09/2024	\$ 244	EGP 12,003	0	(2)	(2)	0.00
	09/2024	29	KZT 13,720	0	0	0	0.00
	09/2024	1,463	MXN 27,521	24	0	24	0.02
	09/2024	231	TWD 7,457	0	(1)	(1)	0.00
	12/2024	EGP 4,343	\$ 67	0	(17)	(17)	(0.01)
	12/2024	\$ 151	EGP 7,556	0	(5)	(5)	0.00
SSB	07/2024	IDR 2,215,758	\$ 136	1	0	1	0.00
	09/2024	PEN 400	108	4	0	4	0.00
	09/2024	\$ 136	TWD 4,381	0	(1)	(1)	0.00
UAG	07/2024	CHF 601	\$ 665	0	(4)	(4)	0.00
	07/2024	CZK 15,099	656	9	0	9	0.01
	08/2024	TRY 11,524	336	0	(3)	(3)	0.00
				\$ 1,366	\$ (1,354)	\$ 12	0.01
Total OTC Financial Derivative Instruments						\$ (172)	(0.15)
Total Investments						\$ 117,253	103.41
Other Current Assets & Liabilities						\$ (3,866)	(3.41)
Net Assets						\$ 113,387	100.00

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

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

(a) When-issued security.

(b) Zero coupon security.

(c) Coupon represents a yield to maturity.

(d) Principal amount of security is adjusted for inflation.

(e) Securities with an aggregate fair value of \$14,067 (31 December 2023: \$8,738) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

(f) Securities with an aggregate fair value of \$364 (31 December 2023: \$Nil) have been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Cash of \$1,545 (31 December 2023: \$1,388) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 111,914	\$ 641	\$ 112,555
Repurchase Agreements	0	5,444	0	5,444
Financial Derivative Instruments ⁽³⁾	(5)	(741)	0	(746)
Totals	\$ (5)	\$ 116,617	\$ 641	\$ 117,253

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 83,869	\$ 0	\$ 83,869
Repurchase Agreements	0	15,600	0	15,600
Financial Derivative Instruments ⁽³⁾	17	447	0	464
Deposits with Credit Institutions	0	134	0	134
Totals	\$ 17	\$ 100,050	\$ 0	\$ 100,067

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

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

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

Schedule of Investments Emerging Local Bond ESG Fund (Cont.)

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
MEI	5.850%	04/06/2024	TBD ⁽¹⁾	PLN (7,772)	\$ (1,942)	(1.71)
	5.900	11/04/2024	TBD ⁽¹⁾	(5,842)	(1,472)	(1.30)
Total Reverse Repurchase Agreements					\$ (3,414)	(3.01)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
BOA	\$ 1	\$ 0	\$ 1	\$ (23)	\$ 0	\$ (23)
BPS	173	0	173	111	0	111
BRC	(129)	152	23	70	0	70
CBK	180	0	180	(110)	0	(110)
GLM	(276)	212	(64)	115	(70)	45
GST	(19)	0	(19)	(6)	0	(6)
JPM	(26)	0	(26)	N/A	N/A	N/A
MBC	(30)	0	(30)	19	0	19
MYC	(16)	0	(16)	N/A	N/A	N/A
MYI	(49)	0	(49)	192	0	192
RYL	5	0	5	62	0	62
SCX	8	0	8	(89)	0	(89)
SSB	4	0	4	(21)	0	(21)
UAG	2	0	2	(86)	0	(86)

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	85.49	73.55
Transferable securities dealt in on another regulated market*	12.39	7.67
Other transferable securities	1.38	0.67
Repurchase agreements	4.80	15.23
Financial derivative instruments dealt in on a regulated market	(0.01)	0.02
Centrally cleared financial derivative instruments	(0.49)	0.21
OTC financial derivative instruments	(0.15)	0.23
Certificates of deposit	N/A	0.13
Reverse repurchase agreements	(3.01)	(0.70)

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Brazil	0.17	N/A
Chile	3.91	4.25
Colombia	5.87	4.56
Czech Republic	7.58	6.48
Dominican Republic	3.22	3.34
Ecuador	0.19	0.12
Germany	0.21	0.24
Hungary	4.01	2.35
India	0.53	N/A
Indonesia	5.06	7.61
Ireland	0.57	N/A
Italy	0.18	N/A
Ivory Coast	1.21	N/A
Malaysia	6.09	5.92
Mexico	9.24	8.02
Paraguay	0.19	N/A
Peru	6.11	1.93
Philippines	0.77	N/A
Poland	5.85	7.10
Romania	5.37	3.63
Serbia	0.35	N/A
Singapore	0.48	N/A
South Africa	10.92	11.42
Supranational	11.56	2.89
Thailand	2.59	7.98
Turkey	1.76	0.01

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Uruguay	1.24	0.39
Uzbekistan	0.29	N/A
Short-Term Instruments	3.74	3.65
Repurchase Agreements	4.80	15.23
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.01)	0.02
Centrally Cleared Financial Derivative Instruments		
Interest Rate Swaps	(0.49)	0.21
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.02	0.01
Straddle Options	0.00	N/A
Written Options		
Foreign Currency Options	(0.09)	(0.03)
Interest Rate Swaptions	0.00	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	0.03	N/A
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.11)	N/A
Cross-Currency Swaps	(0.01)	(0.02)
Interest Rate Swaps	0.00	0.00
Forward Foreign Currency Contracts	0.01	0.28
Certificates of Deposit	N/A	0.13
Other Current Assets & Liabilities	(3.41)	2.29
Net Assets	100.00	100.00

Schedule of Investments Emerging Markets Bond Fund

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES				SOVEREIGN ISSUES				11.950% due 12/11/2023 ^ \$ 2,600 \$ 94 0.00			
ANGOLA				Brazil Government International Bond				Lima Metro Line Finance Ltd.			
SOVEREIGN ISSUES				4.750% due 14/01/2050 \$ 3,700 \$ 2,662 0.06				4.350% due 05/04/2036 509 466 0.01			
Angola Government International Bond				6.125% due 22/01/2032 10,400 10,283 0.25				5.875% due 05/07/2034 1,828 1,801 0.05			
8.000% due 26/11/2029	\$ 4,700	\$ 4,237	0.10	6.125% due 15/03/2034	9,800	9,436	0.23	Poinsettia Finance Ltd.			
8.250% due 09/05/2028	10,100	9,514	0.23	7.125% due 13/05/2054	8,900	8,618	0.21	6.625% due 17/06/2031 10,742 9,260 0.23			
9.125% due 26/11/2049	3,000	2,468	0.06	8.250% due 20/01/2034	1,300	1,486	0.04	QNB Finance Ltd.			
9.375% due 08/05/2048	5,800	4,866	0.12			32,485	0.79	4.875% due 30/01/2029 19,300 19,061 0.46			
9.500% due 12/11/2025	6,100	6,203	0.15	Total Brazil		106,991	2.59	Red Dorsal Finance Ltd.			
Total Angola		27,288	0.66					5.875% due 12/10/2031 4,336 4,229 0.10			
ARGENTINA				CAMEROON				Suci Second Investment Co.			
SOVEREIGN ISSUES				SOVEREIGN ISSUES				5.171% due 05/03/2031 9,600 9,502 0.23			
Argentina Government International Bond				Republic of Cameroon Government International Bond				6.000% due 25/10/2028 15,500 15,929 0.39			
0.750% due 09/07/2030	23,662	13,322	0.32	5.950% due 07/07/2032	€ 9,880	8,239	0.20	Sunac China Holdings Ltd. (5.000% Cash or 6.000% PIK)			
1.000% due 09/07/2029	15,537	8,950	0.22	9.500% due 19/11/2025	\$ 4,845	4,797	0.12	5.000% due 30/09/2026 (b) 526 62 0.00			
3.500% due 09/07/2041	56,655	22,322	0.54	Total Cameroon		13,036	0.32	Sunac China Holdings Ltd. (5.250% Cash or 6.250% PIK)			
3.625% due 09/07/2035	52,367	22,092	0.53					5.250% due 30/09/2027 (b) 527 53 0.00			
4.250% due 09/01/2038 (k)	43,156	19,895	0.48	CAYMAN ISLANDS				Sunac China Holdings Ltd. (5.500% Cash or 6.500% PIK)			
Provincia de Buenos Aires				ASSET-BACKED SECURITIES				5.500% due 30/09/2027 (b) 1,055 99 0.00			
6.375% due 01/09/2037	4,909	2,037	0.05	Betony CLO Ltd.				Sunac China Holdings Ltd. (5.750% Cash or 6.750% PIK)			
Provincia de Cordoba				6.671% due 30/04/2031 1,538 1,540 0.04				5.750% due 30/09/2028 (b) 1,584 136 0.00			
6.875% due 10/12/2025	1,145	1,062	0.03	CIFC Funding Ltd.				Sunac China Holdings Ltd. (6.000% Cash or 7.000% PIK)			
Provincia de la Rioja				6.589% due 18/04/2031 803 804 0.02				6.000% due 30/09/2029 (b) 1,586 119 0.00			
8.500% due 24/02/2028	6,321	3,397	0.08	Dryden CLO Ltd.				Sunac China Holdings Ltd. (6.250% Cash or 7.250% PIK)			
Total Argentina		93,077	2.25	6.710% due 15/01/2031 303 303 0.01				6.250% due 30/09/2030 (b) 746 53 0.00			
AZERBAIJAN				Golub Capital Partners CLO Ltd.				Zhongsheng Group Holdings Ltd.			
CORPORATE BONDS & NOTES				6.606% due 20/04/2031 675 676 0.02				3.000% due 13/01/2026 3,900 3,718 0.09			
SOCAR Turkey Enerji AS Via Steas Funding DAC				KKR CLO Ltd.							
7.230% due 17/03/2026	12,500	12,422	0.30	6.590% due 15/04/2031 839 840 0.02							
Southern Gas Corridor CJSC				6.719% due 16/10/2030 955 955 0.02							
6.875% due 24/03/2026	25,900	26,074	0.63	Northwoods Capital Ltd.							
Total Azerbaijan		38,496	0.93	7.201% due 15/06/2031 848 850 0.02							
BAHRAIN				Voya CLO Ltd.							
SOVEREIGN ISSUES				6.538% due 19/04/2031 702 703 0.02							
Bahrain Government International Bond				Wind River CLO Ltd.							
4.250% due 25/01/2028	11,300	10,616	0.26	6.639% due 18/07/2031 631 632 0.01							
5.625% due 30/09/2031	700	659	0.01								
Total Bahrain		11,275	0.27								
BENIN				CONVERTIBLE BONDS & NOTES				SOVEREIGN ISSUES			
SOVEREIGN ISSUES				Meituan				KSA Sukuk Ltd.			
Benin Government International Bond				0.000% due 27/04/2027 (d) 12,400 11,805 0.29				5.250% due 04/06/2034 15,000 15,019 0.36			
4.875% due 19/01/2032	€ 2,567	2,312	0.05	Sunac China Holdings Ltd.				Total Cayman Islands			
7.960% due 13/02/2038	\$ 3,000	2,795	0.07	1.000% due 30/09/2032 885 57 0.00				197,490 4.78			
Total Benin		5,107	0.12								
BERMUDA				CORPORATE BONDS & NOTES				CHILE			
CORPORATE BONDS & NOTES				Bioceanico Sovereign Certificate Ltd.				CORPORATE BONDS & NOTES			
Torrey Pines Re Ltd.				0.000% due 05/06/2034 (d) 17,432 13,074 0.32				AES Andes S.A.			
11.355% due 07/06/2032	300	301	0.01	Country Garden Holdings Co. Ltd.				8.150% due 10/06/2055 12,100 12,124 0.29			
12.605% due 07/06/2032	250	251	0.00	2.700% due 12/07/2026 ^ 500 43 0.00				Banco del Estado de Chile			
14.355% due 05/06/2031	250	252	0.01	3.125% due 22/10/2025 ^ 400 35 0.00				7.950% due 02/05/2029 (g)(i) 6,400 6,616 0.16			
Total Bermuda		804	0.02	5.400% due 27/05/2025 ^ 1,300 114 0.00				Corp. Nacional del Cobre de Chile			
BRAZIL				6.150% due 17/09/2025 ^ 900 79 0.00				3.625% due 01/08/2027 7,100 6,751 0.16			
CORPORATE BONDS & NOTES				FWD Group Holdings Ltd.				4.500% due 01/08/2047 3,200 2,554 0.06			
Banco BTG Pactual S.A.				7.635% due 02/07/2031 (a) 10,700 10,882 0.26				4.875% due 04/11/2044 (k) 5,600 4,738 0.12			
6.250% due 08/04/2029	3,900	3,922	0.10	Gaci First Investment Co.				5.125% due 02/02/2033 2,800 2,673 0.07			
Banco do Brasil S.A.				4.875% due 14/02/2035 1,300 1,230 0.03				5.950% due 08/01/2034 600 601 0.01			
3.250% due 30/09/2026	2,700	2,561	0.06	5.000% due 13/10/2027 (k) 22,200 22,064 0.54				5.950% due 08/01/2034 (k) 3,800 3,809 0.09			
8.500% due 29/07/2026	MXN 294,000	15,230	0.37	5.000% due 29/01/2029 400 395 0.01				6.150% due 24/10/2036 1,000 1,018 0.03			
Brazil Minas SPE Via State of Minas Gerais				5.125% due 14/02/2053 15,600 13,517 0.33				6.300% due 08/09/2053 6,900 6,858 0.17			
5.333% due 15/02/2028	\$ 20,076	19,777	0.48	5.375% due 29/01/2054 21,900 19,461 0.47				6.440% due 26/01/2036 11,400 11,800 0.29			
CSN Inova Ventures				ICD Funding Ltd.				Embotelladora Andina S.A.			
6.750% due 28/01/2028	15,800	15,031	0.36	3.223% due 28/04/2026 8,230 7,883 0.19				3.950% due 21/01/2050 3,900 2,866 0.07			
Vale Overseas Ltd.				Interoceanica Finance Ltd.				Empresa de los Ferrocarriles del Estado			
6.400% due 28/06/2054	6,300	6,235	0.15	0.000% due 30/11/2025 (d) 311 294 0.01				3.068% due 18/08/2050 1,500 911 0.02			
Vale S.A.				0.000% due 30/11/2025 (d) 1,470 1,390 0.03				3.830% due 14/09/2061 7,000 4,644 0.11			
0.000% (g)	BRL 188,860	11,750	0.28	0.000% due 15/05/2030 (d) 316 259 0.01				Empresa de Transporte de Pasajeros Metro S.A.			
		74,506	1.80	0.000% due 15/05/2030 (d) 5,311 4,346 0.11				3.650% due 07/05/2030 1,600 1,466 0.04			
				7.860% due 15/05/2030 3,149 3,216 0.08				Empresa Nacional de Telecomunicaciones S.A.			
				Kaisa Group Holdings Ltd.				4.875% due 30/10/2024 5,000 4,979 0.12			
				8.500% due 30/06/2022 ^ 600 22 0.00				Empresa Nacional del Petroleo			
				9.375% due 30/06/2024 ^ 4,100 149 0.00				3.450% due 16/09/2031 8,700 7,451 0.18			
				9.750% due 28/09/2023 ^ 3,200 108 0.00				4.500% due 14/09/2047 3,000 2,248 0.05			
				11.250% due 09/04/2022 ^ 1,100 40 0.00				5.250% due 06/11/2029 7,800 7,641 0.19			
				11.500% due 30/01/2023 ^ 200 7 0.00				6.150% due 10/05/2033 6,300 6,322 0.15			
				11.700% due 11/11/2025 ^ 3,300 116 0.00				Enel Americas S.A.			
								4.000% due 25/10/2026 2,000 1,922 0.05			
								Engie Energia Chile S.A.			
								6.375% due 17/04/2034 3,000 3,041 0.07			
								GNL Quintero S.A.			
								4.634% due 31/07/2029 6,019 5,880 0.14			
								SOVEREIGN ISSUES			
								Chile Government International Bond			
								3.100% due 07/05/2041 3,000 2,202 0.05			

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
3.240% due 06/02/2028	\$ 600	\$ 564	0.01
3.250% due 21/09/2071	11,900	7,387	0.18
4.340% due 07/03/2042	11,300	9,769	0.24
4.850% due 22/01/2029 (k)	17,100	16,922	0.41
4.950% due 05/01/2036	4,100	3,940	0.10
5.330% due 05/01/2054	3,241	3,063	0.07
		<u>43,847</u>	<u>1.06</u>
Total Chile		<u>152,760</u>	<u>3.70</u>

CHINA**CORPORATE BONDS & NOTES**

Yango Justice International Ltd.			
7.500% due 15/04/2024 ^	4,700	26	0.00

COLOMBIA**CORPORATE BONDS & NOTES**

Banco Bilbao Vizcaya Argentaria Colombia S.A.			
4.875% due 21/04/2025	1,000	977	0.02

Ecopetrol S.A.

4.625% due 02/11/2031	9,800	8,028	0.19
5.375% due 26/06/2026	2,200	2,157	0.05
6.875% due 29/04/2030	200	192	0.01
8.375% due 19/01/2036	7,800	7,666	0.19
		<u>19,020</u>	<u>0.46</u>

SOVEREIGN ISSUES**Colombia Government International Bond**

3.125% due 15/04/2031	13,607	10,757	0.26
3.875% due 15/02/2061 (k)	13,000	7,211	0.18
4.125% due 15/05/2051	13,700	8,240	0.20
4.500% due 28/01/2026	1,400	1,373	0.03
4.500% due 15/03/2029	8,300	7,592	0.18
5.000% due 15/06/2045	3,400	2,398	0.06
5.200% due 15/05/2049	11,200	7,917	0.19
5.625% due 26/02/2044	4,800	3,691	0.09
7.375% due 18/09/2037	1,400	1,362	0.03
7.500% due 02/02/2034	5,800	5,819	0.14
8.000% due 20/04/2033	7,600	7,883	0.19
8.000% due 14/11/2035	6,900	7,111	0.17
8.750% due 14/11/2053	6,100	6,430	0.16
		<u>77,784</u>	<u>1.88</u>

Total Colombia

		<u>96,804</u>	<u>2.34</u>
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COSTA RICA**SOVEREIGN ISSUES****Costa Rica Government International Bond**

5.625% due 30/04/2043	3,000	2,706	0.07
7.300% due 13/11/2054	6,300	6,623	0.16
Total Costa Rica		<u>9,329</u>	<u>0.23</u>

CZECH REPUBLIC**CORPORATE BONDS & NOTES**

EPH Financing International A/S			
5.875% due 30/11/2029	€ 6,600	7,096	0.17
6.651% due 13/11/2028	5,400	6,009	0.15
Total Czech Republic		<u>13,105</u>	<u>0.32</u>

DOMINICAN REPUBLIC**SOVEREIGN ISSUES****Dominican Republic Central Bank Notes**

12.000% due 03/10/2025	DOP 48,600	828	0.02
13.000% due 05/12/2025	787,600	13,593	0.33
13.000% due 30/01/2026	309,200	5,350	0.13

Dominican Republic Government International Bond

4.875% due 23/09/2032	\$ 8,700	7,809	0.19
5.300% due 21/01/2041	7,700	6,552	0.16
5.500% due 27/01/2025	5,678	5,678	0.14
5.500% due 22/02/2029	17,500	16,947	0.41
5.875% due 30/01/2060	7,650	6,510	0.16
5.950% due 25/01/2027	27,600	27,410	0.66
6.000% due 19/07/2028	12,400	12,302	0.30
6.000% due 22/02/2033	10,800	10,478	0.25
6.400% due 05/06/2049	250	235	0.01
6.600% due 01/06/2036 (a)	1,950	1,946	0.05
6.875% due 29/01/2026	12,600	12,758	0.31
7.050% due 03/02/2031	4,300	4,430	0.11

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
7.450% due 30/04/2044	\$ 100	\$ 105	0.00
9.750% due 05/06/2026	DOP 207,150	3,531	0.08
10.750% due 01/06/2036 (a)	468,500	8,105	0.19
11.250% due 15/09/2035	68,300	1,221	0.03
13.625% due 03/02/2033	82,700	1,661	0.04
13.625% due 10/02/2034	286,500	5,867	0.14
Total Dominican Republic		<u>153,316</u>	<u>3.71</u>

ECUADOR**SOVEREIGN ISSUES****Ecuador Government International Bond**

0.000% due 31/07/2030 (d)	\$ 5,432	2,614	0.06
2.500% due 31/07/2040	23,343	10,643	0.26
3.500% due 31/07/2035	33,551	16,828	0.41
6.000% due 31/07/2030	19,211	12,217	0.29

Ecuador Social Bond SARL

0.000% due 30/01/2035 (d)	443	302	0.01
Total Ecuador		<u>42,604</u>	<u>1.03</u>

EGYPT**SOVEREIGN ISSUES****Egypt Government International Bond**

4.750% due 11/04/2025	€ 2,452	2,580	0.06
4.750% due 16/04/2026	5,500	5,570	0.13
5.250% due 06/10/2025 (k)	\$ 700	677	0.02
5.625% due 16/04/2030	€ 1,670	1,437	0.03
6.375% due 11/04/2031	34,000	28,961	0.70
7.300% due 30/09/2033	\$ 2,000	1,584	0.04
7.500% due 16/02/2061	4,600	3,094	0.07
7.903% due 21/02/2048	22,000	15,512	0.37
8.150% due 20/11/2059	2,100	1,501	0.04
8.500% due 31/01/2047	10,300	7,658	0.19
8.750% due 30/09/2051	2,000	1,511	0.04
8.875% due 29/05/2050	12,300	9,394	0.23
Total Egypt		<u>79,479</u>	<u>1.92</u>

EL SALVADOR**SOVEREIGN ISSUES****El Salvador Government International Bond**

0.250% due 17/04/2030	9,900	301	0.01
5.875% due 30/01/2025 (k)	2,529	2,495	0.06
6.375% due 18/01/2027	4,086	3,654	0.09
7.125% due 20/01/2050	12,107	7,783	0.19
7.625% due 21/09/2034 (k)	4,700	3,304	0.08
7.625% due 01/02/2041	530	362	0.01
8.250% due 10/04/2032	5,338	4,224	0.10
8.625% due 28/02/2029	140	124	0.00
9.250% due 17/04/2030	9,900	8,823	0.21
9.500% due 15/07/2052	1,400	1,103	0.03
Total El Salvador		<u>32,173</u>	<u>0.78</u>

GABON**SOVEREIGN ISSUES****Gabon Government International Bond**

6.375% due 12/12/2024	540	537	0.01
6.625% due 06/02/2031	400	302	0.01
6.950% due 16/06/2025	4,800	4,411	0.11
Total Gabon		<u>5,250</u>	<u>0.13</u>

GEORGIA**CORPORATE BONDS & NOTES****Georgian Railway JSC**

4.000% due 17/06/2028	300	267	0.01
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GHANA**SOVEREIGN ISSUES****Ghana Government International Bond**

6.375% due 11/02/2027 ^	11,100	5,659	0.14
7.625% due 16/05/2029 ^	800	408	0.01
7.750% due 07/04/2029 ^	2,779	1,423	0.03
7.750% due 07/04/2029 ^ (k)	4,021	2,059	0.05
7.875% due 11/02/2035 ^	9,129	4,705	0.11
8.125% due 26/03/2032 ^	6,800	3,507	0.09
8.625% due 07/04/2034 ^	12,600	6,469	0.16
8.750% due 11/03/2061 ^	1,750	901	0.02
8.875% due 07/05/2042 ^	1,600	820	0.02

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
8.950% due 26/03/2051 ^	\$ 4,600	\$ 2,368	0.06
Total Ghana		<u>28,319</u>	<u>0.69</u>

GUATEMALA**SOVEREIGN ISSUES****Guatemala Government International Bond**

4.375% due 05/06/2027	8,200	7,862	0.19
4.500% due 03/05/2026	6,900	6,736	0.16
4.650% due 07/10/2041	800	634	0.02
4.875% due 13/02/2028	9,520	9,180	0.22
5.375% due 24/04/2032	1,000	955	0.02
6.600% due 13/06/2036	7,400	7,476	0.18
8.125% due 06/10/2034	1,708	1,870	0.05
Total Guatemala		<u>34,713</u>	<u>0.84</u>

HONG KONG**CORPORATE BONDS & NOTES****AIA Group Ltd.**

3.200% due 16/09/2040	900	659	0.01
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Fortune Star BVI Ltd.

3.950% due 02/10/2026	€ 5,400	5,269	0.13
5.000% due 18/05/2026	\$ 3,200	2,981	0.07
5.050% due 27/01/2027	2,700	2,445	0.06
6.850% due 02/07/2024	4,400	4,395	0.11

Huarong Finance Co. Ltd.

3.875% due 13/11/2029	300	262	0.01
4.500% due 29/05/2029	3,650	3,311	0.08
5.000% due 29/11/2025	2,200	2,156	0.05
		<u>21,478</u>	<u>0.52</u>

SOVEREIGN ISSUES**Airport Authority Hong Kong**

2.625% due 04/02/2051	1,000	641	0.02
4.875% due 12/01/2030	8,800	8,885	0.21

Hong Kong Government International Bond

3.750% due 07/06/2032	€ 7,700	8,436	0.20
		<u>17,962</u>	<u>0.43</u>

Total Hong Kong

		<u>39,440</u>	<u>0.95</u>
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HUNGARY**CORPORATE BONDS & NOTES****MVM Energetika Zrt**

7.500% due 09/06/2028	\$ 5,600	5,834	0.14
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SOVEREIGN ISSUES**Hungarian Development Bank**

6.500% due 29/06/2028	14,900	15,177	0.37
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Hungary Government International Bond

3.125% due 21/09/2051	2,500	1,588	0.04
4.000% due 25/07/2029	€ 14,700	15,636	0.38
5.250% due 16/06/2029 (k)	\$ 8,400	8,262	0.20
5.500% due 16/06/2034	700	680	0.02
5.500% due 26/03/2036	500	481	0.01
5.500% due 26/03/2036 (k)	11,900	11,445	0.28
6.125% due 22/05/2028	4,300	4,383	0.10
6.250% due 22/09/2032 (k)	5,900	6,094	0.15
6.750% due 25/09/2052	3,500	3,746	0.09
7.625% due 29/03/2041	4,800		

Schedule of Investments Emerging Markets Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS																								
SOVEREIGN ISSUES				Windmill Re DAC				7.375% due 10/10/2047																											
Export-Import Bank of India				0.000% due 05/07/2028	€ 250	\$ 268	0.01	Total Jordan	\$ 700	\$ 597	0.01																								
3.375% due 05/08/2026	\$ 600	\$ 577	0.01			27,975	0.68			13,628	0.33																								
Total India		10,312	0.25	SOVEREIGN ISSUES				KAZAKHSTAN																											
INDONESIA				Republic of Angola Via Avenir Issuer Ireland DAC				CORPORATE BONDS & NOTES																											
CORPORATE BONDS & NOTES				6.927% due 19/02/2027				KazMunayGas National Co. JSC																											
Bank Negara Indonesia Persero Tbk PT				Total Ireland	\$ 16,984	16,496	0.40	3.500% due 14/04/2033	1,800	1,477	0.03																								
5.280% due 05/04/2029	5,400	5,361	0.13			46,231	1.12	4.750% due 19/04/2027	16,600	16,072	0.39																								
Indonesia Asahan Aluminium PT				ISLE OF MAN				5.750% due 19/04/2047																											
5.450% due 15/05/2030	8,000	7,861	0.19	CORPORATE BONDS & NOTES				6.375% due 24/10/2048																											
5.800% due 15/05/2050	3,000	2,761	0.07	AngloGold Ashanti Holdings PLC				QazaqGaz NC JSC																											
LLPL Capital Pte. Ltd.				3.750% due 01/10/2030				4.375% due 26/09/2027																											
6.875% due 04/02/2039	1,703	1,717	0.04	6.500% due 15/04/2040				2,500				2,349				0.06																			
Pelabuhan Indonesia Persero PT				Total Isle of Man				Tengizchevroil Finance Co. International Ltd.																											
5.375% due 05/05/2045	3,693	3,556	0.09					3.250% due 15/08/2030				5,400				4,465				0.11															
Pertamina Persero PT				ISRAEL				Total Kazakhstan				42,199				1.02																			
1.400% due 09/02/2026	600	561	0.01	CORPORATE BONDS & NOTES				KENYA																											
4.175% due 21/01/2050	5,000	3,870	0.09	Bank Hapoalim B.M.				SOVEREIGN ISSUES																											
5.625% due 20/05/2043	1,800	1,738	0.04	3.255% due 21/01/2032 (i)				Republic of Kenya Government International Bond																											
6.000% due 03/05/2042	16,000	16,087	0.39	9,900				8,909				0.21																							
6.450% due 30/05/2044	12,400	13,075	0.32	ICL Group Ltd.				6.375% due 31/05/2038				7.000% due 22/05/2027				7,800				7,438				0.18											
6.500% due 07/11/2048	9,500	10,144	0.25	Israel Electric Corp. Ltd.				4.250% due 14/08/2028				7.250% due 28/02/2028				3,800				3,460				0.08											
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara				Leviathan Bond Ltd.				6.125% due 30/06/2025				8.000% due 22/05/2032				2,600				2,265				0.06											
4.000% due 30/06/2050	16,800	12,110	0.29	6.500% due 30/06/2027				2,100				2,039				0.05				9.750% due 16/02/2031				3,300				3,170				0.08			
4.125% due 15/05/2027	5,600	5,401	0.13					25,681				0.62				Total Kenya				16,333				0.40											
4.375% due 05/02/2050	2,900	2,231	0.05	SOVEREIGN ISSUES				LATVIA																											
5.250% due 24/10/2042	2,300	2,080	0.05	Israel Government International Bond				SOVEREIGN ISSUES																											
5.250% due 15/05/2047	8,400	7,426	0.18	5.000% due 30/10/2026 (k)				€ 39,500				42,996				1.04																			
6.150% due 21/05/2048	2,700	2,667	0.06	5.500% due 12/03/2034				\$ 16,700				15,932				0.39																			
6.250% due 25/01/2049	7,800	7,777	0.19	5.750% due 12/03/2054				8,900				8,021				0.19																			
		106,423	2.57					66,949				1.62				Latvia Government International Bond																			
SOVEREIGN ISSUES				Total Israel				92,630				2.24				5.125% due 30/07/2034				10,400				10,257				0.25							
Indonesia Government International Bond				ITALY				LEBANON																											
4.750% due 18/07/2047 (k)	1,000	920	0.02	SOVEREIGN ISSUES				SOVEREIGN ISSUES																											
5.350% due 11/02/2049	200	198	0.01	Cassa Depositi e Prestiti SpA				Lebanon Government International Bond																											
5.650% due 11/01/2053	800	813	0.02	5.875% due 30/04/2029				3,000				3,048				0.07				8.250% due 17/05/2034 ^				9,700				671				0.02			
6.625% due 17/02/2037	5,900	6,594	0.16	IVORY COAST								SHARES																							
6.750% due 15/01/2044	7,000	8,031	0.19	LOAN PARTICIPATIONS AND ASSIGNMENTS				LUXEMBOURG																											
7.750% due 17/01/2038	1,000	1,231	0.03	Republic of Cote d'Ivoire				COMMON STOCKS																											
Perusahaan Penerbit SBSN Indonesia				6.852% due 07/03/2025				€ 22,400				364,034				8,510				0.21															
3.800% due 23/06/2050	7,000	5,340	0.13	8.908% due 19/03/2027				2,580				2,732				0.06				Foresea Holding S.A. 'A' (c)				143,033				3,343				0.08			
		23,127	0.56					26,679				0.64				Total Common Stocks				11,853				0.29											
Total Indonesia		129,550	3.13	SOVEREIGN ISSUES				JAMAICA																											
INTERNATIONAL				LOAN PARTICIPATIONS AND ASSIGNMENTS				CORPORATE BONDS & NOTES																											
Project Mercury				Ivory Coast Government International Bond				JORDAN																											
0.400% - 8.088% due 11/08/2030	€ 10,700	11,738	0.28	4.875% due 30/01/2032				2,200				2,145				0.05																			
Republic of Senegal				5.250% due 22/03/2030				2,394				2,341				0.06				SOVEREIGN ISSUES															
9.489% due 22/12/2028	9,400	10,021	0.24	5.875% due 17/10/2031				3,070				2,974				0.07				Jordan Government International Bond															
State Oil Co. of the Azerbaijan Republic				6.625% due 22/03/2048				1,300				1,087				0.03				4.950% due 07/07/2025															
8.229% due 26/11/2024	\$ 250	249	0.01	6.875% due 17/10/2040				4,200				3,774				0.09				5.750% due 31/01/2027															
Total International		22,008	0.53	7.625% due 30/01/2033				\$ 10,050				9,779				0.24				5.850% due 07/07/2030															
IRAQ				SOVEREIGN ISSUES				8.250% due 30/01/2037				4,400				4,271				0.10				6.125% due 29/01/2026											
SOVEREIGN ISSUES				Iraq Government International Bond								35,854				0.87				6.250% due 30/01/2037				Total Ivory Coast				62,533				1.51			
5.800% due 15/01/2028	3,000	2,811	0.07	IRELAND				JAMAICA																											
ASSET-BACKED SECURITIES				AVOCA STATIC CLO DAC				CORPORATE BONDS & NOTES																											
5.506% due 15/10/2030	€ 1,638	1,760	0.04	TransJamaican Highway Ltd.				5.750% due 10/10/2036				3,327				2,937				0.07															
CORPORATE BONDS & NOTES				Alfa Bank AO Via Alfa Bond Issuance PLC				JORDAN																											
5.950% due 15/04/2030 ^ (i)	\$ 6,600	396	0.01	SOVEREIGN ISSUES				Jordan Government International Bond																											
Iridium Capital PLC				4.950% due 07/07/2025				2,200				2,145				0.05																			
9.250% due 18/06/2029	€ 20,500	22,163	0.54	5.750% due 31/01/2027				2,400				2,287				0.06																			
Saderea DAC				5.850% due 07/07/2030				2,800				2,514				0.06																			
12.500% due 30/11/2026 ^	\$ 10,373	5,148	0.12	6.125% due 29/01/2026				6,250				6,085				0.15																			
MACEDONIA				SOVEREIGN ISSUES				Total Luxembourg				71,431				1.73																			
SOVEREIGN ISSUES				North Macedonia Government International Bond																															
6.960% due 13/03/2027	€ 7,700	8,567	0.21																																

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
MALAYSIA			
CORPORATE BONDS & NOTES			
Axiata SPV2 Bhd. 2.163% due 19/08/2030	\$ 1,900	\$ 1,594	0.04
Khazanah Capital Ltd. 4.876% due 01/06/2033	6,100	5,985	0.14
Khazanah Global Sukuk Bhd. 4.687% due 01/06/2028	8,200	8,072	0.20
Petronas Capital Ltd. 4.550% due 21/04/2050	9,300	8,071	0.19
Total Malaysia		23,722	0.57
SHARES			
MEXICO			
COMMON STOCKS			
Hipotecaria Su Casita S.A. de C.V. (c)	39,443		0 0.00
CORPORATE BONDS & NOTES			
Banco Mercantil del Norte S.A. 6.625% due 24/01/2032 (g)(i)	\$ 4,100	3,603	0.09
6.750% due 27/09/2024 (g)(i)	3,000	2,986	0.07
7.500% due 27/06/2029 (g)(i)	5,400	5,245	0.13
BBVA Bancomer S.A. 8.450% due 29/06/2038 (i)	2,400	2,475	0.06
Comision Federal de Electricidad 6.264% due 15/02/2052	5,700	4,872	0.12
Corp. GEO S.A.B. de C.V. 8.875% due 25/09/2014 ^	13,920	0	0.00
9.250% due 30/06/2020 ^	1,000	0	0.00
Industrias Penoles S.A.B. de C.V. 4.750% due 06/08/2050	3,900	3,000	0.07
Petroleos Mexicanos 3.625% due 24/11/2025	€ 1,400	1,451	0.04
4.875% due 21/02/2028	1,300	1,271	0.03
6.350% due 12/02/2048	\$ 30,367	19,402	0.47
6.375% due 23/01/2045	8,300	5,387	0.13
6.500% due 02/06/2041	7,500	5,112	0.12
6.625% due 15/06/2035	7,850	5,973	0.14
6.625% due 15/06/2038	200	142	0.00
6.700% due 16/02/2032	18,758	15,717	0.38
6.750% due 21/09/2047	17,180	11,312	0.27
6.840% due 23/01/2030	278	245	0.01
6.950% due 28/01/2060	29,647	19,632	0.48
7.690% due 23/01/2050	66,636	48,220	1.17
Sitios Latinoamerica S.A.B. de C.V. 5.375% due 04/04/2032	2,250	2,096	0.05
		158,141	3.83
SOVEREIGN ISSUES			
Mexico Government International Bond 2.750% due 27/11/2031 (f)	MXN 337,319	15,534	0.38
3.000% due 03/12/2026 (f)	2,745,567	138,863	3.36
3.750% due 19/04/2071	\$ 9,200	5,551	0.13
3.771% due 24/05/2061	9,100	5,599	0.13
4.000% due 30/11/2028 (f)	MXN 126,726	6,485	0.16
4.000% due 24/08/2034 (f)	111,356	5,451	0.13
4.490% due 25/05/2032	€ 17,000	18,024	0.44
5.000% due 07/05/2029	\$ 9,600	9,394	0.23
5.000% due 27/04/2051 (k)	14,100	11,325	0.27
5.750% due 12/10/2110	51,150	42,354	1.02
6.050% due 11/01/2040	1,500	1,453	0.03
6.338% due 04/05/2053	900	851	0.02
6.350% due 09/02/2035	15,700	15,825	0.38
6.400% due 07/05/2054	15,400	14,701	0.36
6.750% due 27/09/2034	4,570	4,775	0.12
		296,185	7.16
Total Mexico		454,326	10.99

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
MOROCCO			
CORPORATE BONDS & NOTES			
OCP S.A. 3.750% due 23/06/2031	\$ 10,650	\$ 9,203	0.22
4.500% due 22/10/2025	200	197	0.00
5.125% due 23/06/2051	10,300	7,765	0.19
6.750% due 02/05/2034	6,000	6,164	0.15
7.500% due 02/05/2054	6,100	6,230	0.15
		29,559	0.71
SOVEREIGN ISSUES			
Morocco Government International Bond 5.500% due 11/12/2042	3,700	3,269	0.08
Total Morocco		32,828	0.79
MULTINATIONAL			
CORPORATE BONDS & NOTES			
ATP Tower Holdings LLC 4.050% due 27/04/2026	10,600	10,048	0.24
NETHERLANDS			
CORPORATE BONDS & NOTES			
Prosus NV 1.539% due 03/08/2028	€ 2,400	2,311	0.06
2.031% due 03/08/2032	1,200	1,049	0.03
3.257% due 19/01/2027	\$ 2,400	2,246	0.05
3.832% due 08/02/2051	2,100	1,367	0.03
4.027% due 03/08/2050	1,600	1,084	0.03
Yinson Boronia Production BV 8.947% due 31/07/2042	7,800	7,882	0.19
Total Netherlands		15,939	0.39
NIGERIA			
CORPORATE BONDS & NOTES			
BOI Finance BV 7.500% due 16/02/2027	€ 14,500	14,667	0.35
SOVEREIGN ISSUES			
Nigeria Government International Bond 6.125% due 28/09/2028	\$ 2,000	1,758	0.04
6.500% due 28/11/2027	3,744	3,470	0.08
7.143% due 23/02/2030	1,200	1,045	0.03
7.375% due 28/09/2033	600	491	0.01
7.625% due 28/11/2047	6,546	4,764	0.12
7.696% due 23/02/2038	4,800	3,733	0.09
7.875% due 16/02/2032	7,000	6,062	0.15
8.250% due 28/09/2051	2,700	2,074	0.05
8.375% due 24/03/2029	2,600	2,444	0.06
		25,841	0.63
Total Nigeria		40,508	0.98
OMAN			
SOVEREIGN ISSUES			
Oman Government International Bond 5.625% due 17/01/2028	6,690	6,692	0.16
6.000% due 01/08/2029	15,400	15,647	0.38
6.250% due 25/01/2031	7,000	7,217	0.18
6.500% due 08/03/2047	3,473	3,472	0.08
6.750% due 28/10/2027	13,300	13,749	0.33
6.750% due 17/01/2048	3,900	3,980	0.10
7.000% due 25/01/2051	2,400	2,531	0.06
Total Oman		53,288	1.29
PAKISTAN			
SOVEREIGN ISSUES			
Pakistan Government International Bond 6.000% due 08/04/2026	11,952	10,803	0.26
7.375% due 08/04/2031	439	347	0.01
8.250% due 30/09/2025	3,500	3,342	0.08
8.875% due 08/04/2051	25,005	18,854	0.46
Pakistan Water & Power Development Authority 7.500% due 04/06/2031	5,220	3,944	0.09
Total Pakistan		37,290	0.90

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
PANAMA			
CORPORATE BONDS & NOTES			
Aeropuerto Internacional de Tocumen S.A. 5.125% due 11/08/2061	\$ 7,100	\$ 5,242	0.13
Banco General S.A. 5.250% due 07/05/2031 (g)(i)	400	347	0.01
5.250% due 07/05/2031 (g)	8,300	7,203	0.17
Banco Nacional de Panama 2.500% due 11/08/2030	6,100	4,712	0.11
		17,504	0.42
SOVEREIGN ISSUES			
Panama Government International Bond 3.750% due 16/03/2025	4,400	4,335	0.11
3.870% due 23/07/2060	1,400	802	0.02
3.875% due 17/03/2028	13,600	12,568	0.30
4.300% due 29/04/2053	9,900	6,374	0.15
4.500% due 15/05/2047	6,100	4,235	0.10
4.500% due 16/04/2050	6,600	4,453	0.11
4.500% due 01/04/2056	3,400	2,209	0.05
4.500% due 19/01/2063	6,400	4,106	0.10
6.400% due 14/02/2035	12,300	11,684	0.28
6.700% due 26/01/2036	10,000	9,729	0.24
6.853% due 28/03/2054	11,400	10,465	0.25
6.875% due 31/01/2036	2,500	2,447	0.06
7.125% due 29/01/2026	500	509	0.01
7.500% due 01/03/2031	3,100	3,248	0.08
7.875% due 01/03/2057 (k)	3,600	3,756	0.09
8.000% due 01/03/2038	3,700	3,905	0.10
8.125% due 28/04/2034	300	322	0.01
8.875% due 30/09/2027	1,700	1,842	0.05
		86,989	2.11
Total Panama		104,493	2.53
PARAGUAY			
SOVEREIGN ISSUES			
Paraguay Government International Bond 2.739% due 29/01/2033	1,900	1,538	0.04
3.849% due 28/06/2033	2,400	2,092	0.05
4.700% due 27/03/2027	3,900	3,812	0.09
5.400% due 30/03/2050	5,200	4,556	0.11
5.850% due 21/08/2033	3,800	3,787	0.09
6.000% due 09/02/2036	2,800	2,821	0.07
6.100% due 11/08/2044	2,400	2,324	0.05
7.900% due 09/02/2031 PYG 59,218,000		8,165	0.20
Total Paraguay		29,095	0.70
PERU			
CORPORATE BONDS & NOTES			
Banco de Credito del Peru S.A. 4.650% due 17/09/2024 PEN	26,100	6,771	0.16
Credicorp Capital Sociedad Titulizadora S.A. 10.100% due 15/12/2043	14,200	3,799	0.09
InRetail Consumer 3.250% due 22/03/2028	\$ 4,600	4,163	0.10
Petroleos del Peru S.A. 4.750% due 19/06/2032	9,700	7,272	0.18
5.625% due 19/06/2047	16,969	10,848	0.26
		32,853	0.79
SOVEREIGN ISSUES			
Corp. Financiera de Desarrollo S.A. 4.750% due 15/07/2025	4,500	4,448	0.11
Fondo MIVIVIENDA S.A. 4.625% due 12/04/2027	7,133	6,940	0.17
Peru Government International Bond 3.230% due 28/07/2121	1,900	1,083	0.03
3.600% due 15/01/2072	600	386	0.01
5.400% due 12/08/2034 PEN	5,100	1,175	0.03
5.625% due 18/11/2050	\$ 1,800	1,753	0.04
6.150% due 12/08/2032 PEN	12,800	3,225	0.08
6.550% due 14/03/2037	\$ 12,143	13,005	0.31

Schedule of Investments Emerging Markets Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
6.900% due 12/08/2037	PEN 12,300	\$ 3,086	0.07
6.950% due 12/08/2031	6,800	1,824	0.04
7.300% due 12/08/2033	3,300	885	0.02
8.750% due 21/11/2033	\$ 185	226	0.01
		<u>38,036</u>	<u>0.92</u>
Total Peru		70,889	1.71

PHILIPPINES

SOVEREIGN ISSUES

Philippines Government International Bond			
2.650% due 10/12/2045	7,400	4,862	0.12
2.950% due 05/05/2045	1,600	1,110	0.03
3.700% due 01/03/2041	650	531	0.01
5.000% due 17/07/2033	6,800	6,718	0.16
6.375% due 23/10/2034	847	928	0.02
9.500% due 02/02/2030	4,179	5,040	0.12
Total Philippines		<u>19,189</u>	<u>0.46</u>

POLAND

SOVEREIGN ISSUES

Republic of Poland Government International Bond			
3.625% due 11/01/2034 (k)	€ 2,800	2,974	0.07
4.125% due 11/01/2044 (k)	5,750	6,124	0.15
4.875% due 04/10/2033	\$ 4,900	4,787	0.12
5.500% due 04/04/2053 (k)	9,500	9,335	0.22
5.500% due 18/03/2054	7,750	7,532	0.18
Total Poland		<u>30,752</u>	<u>0.74</u>

QATAR

CORPORATE BONDS & NOTES

QatarEnergy			
2.250% due 12/07/2031	9,000	7,528	0.18
3.125% due 12/07/2041	27,350	20,413	0.49
3.300% due 12/07/2051	1,200	842	0.02
3.300% due 12/07/2051 (k)	38,000	26,661	0.65
Ras Laffan Liquefied Natural Gas Co. Ltd.			
5.838% due 30/09/2027	934	943	0.02
6.332% due 30/09/2027	223	226	0.01
		<u>56,613</u>	<u>1.37</u>

SOVEREIGN ISSUES

Qatar Government International Bond			
4.000% due 14/03/2029	8,800	8,532	0.21
4.400% due 16/04/2050	7,100	6,222	0.15
4.625% due 02/06/2046	300	275	0.01
4.817% due 14/03/2049	1,800	1,686	0.04
5.103% due 23/04/2048	11,680	11,389	0.27
		<u>28,104</u>	<u>0.68</u>
Total Qatar		84,717	2.05

ROMANIA

SOVEREIGN ISSUES

Romania Government International Bond			
2.000% due 08/12/2026 (k)	€ 5,600	5,749	0.14
2.125% due 07/03/2028 (k)	3,600	3,565	0.09
2.625% due 02/12/2040 (k)	7,400	5,170	0.12
2.875% due 13/04/2042 (k)	3,400	2,372	0.06
5.000% due 27/09/2026 (k)	13,300	14,573	0.35
5.250% due 30/05/2032	10,100	10,545	0.25
5.625% due 30/05/2037	10,200	10,554	0.26
6.125% due 22/01/2044 (k)	\$ 4,050	3,856	0.09
6.375% due 18/09/2033 (k)	€ 11,400	12,720	0.31
6.375% due 30/01/2034	\$ 9,100	9,207	0.22
7.625% due 17/01/2053 (k)	8,800	9,525	0.23
Total Romania		<u>87,836</u>	<u>2.12</u>

RUSSIA

SOVEREIGN ISSUES

Russia Government International Bond			
7.500% due 31/03/2030	174	125	0.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
SAUDI ARABIA			
CORPORATE BONDS & NOTES			
Saudi Arabian Oil Co.			
3.500% due 16/04/2029	\$ 3,000	\$ 2,790	0.06
3.500% due 24/11/2070	13,900	9,022	0.22
3.500% due 24/11/2070 (k)	31,100	20,187	0.49
		<u>31,999</u>	<u>0.77</u>

SOVEREIGN ISSUES

Saudi Arabia Government International Bond			
2.250% due 02/02/2033	1,700	1,359	0.03
3.250% due 22/10/2030	6,000	5,398	0.13
3.450% due 02/02/2061	9,900	6,501	0.16
3.750% due 21/01/2055	8,600	6,089	0.15
4.500% due 26/10/2046 (k)	22,500	19,095	0.46
4.625% due 04/10/2047	300	256	0.01
5.000% due 16/01/2034	20,800	20,447	0.49
		<u>59,145</u>	<u>1.43</u>
Total Saudi Arabia		91,144	2.20

SENEGAL

SOVEREIGN ISSUES

Senegal Government International Bond			
4.750% due 13/03/2028	€ 8,400	8,326	0.20
5.375% due 08/06/2037	25,500	19,956	0.48
7.750% due 10/06/2031	\$ 10,600	10,100	0.25
Total Senegal		<u>38,382</u>	<u>0.93</u>

SERBIA

SOVEREIGN ISSUES

Serbia Government International Bond			
1.500% due 26/06/2029	€ 6,000	5,472	0.13
6.000% due 12/06/2034 (k)	\$ 1,300	1,281	0.03
6.000% due 12/06/2034	6,200	6,111	0.15
6.250% due 26/05/2028	9,600	9,726	0.24
6.500% due 26/09/2033	450	457	0.01
6.500% due 26/09/2033 (k)	24,000	24,376	0.59
Total Serbia		<u>47,423</u>	<u>1.15</u>

SINGAPORE

CORPORATE BONDS & NOTES

Cathaylife Singapore Pte Ltd.			
5.950% due 05/07/2034 (a)	9,500	9,532	0.23
Flex Ltd.			
4.875% due 15/06/2029	1,300	1,260	0.03
Singapore Airlines Ltd.			
3.375% due 19/01/2029	7,800	7,250	0.17
Yinson Production Financial Services Pte Ltd.			
9.625% due 03/05/2029	4,000	3,990	0.10
Total Singapore		<u>22,032</u>	<u>0.53</u>

SLOVENIA

SOVEREIGN ISSUES

Slovenia Government International Bond			
5.000% due 19/09/2033	12,500	12,422	0.30

SOUTH AFRICA

CORPORATE BONDS & NOTES

Development Bank of Southern Africa			
8.600% due 21/10/2024 (j)	ZAR 467,300	25,435	0.62
Eskom Holdings SOC Ltd.			
4.314% due 23/07/2027	\$ 13,650	12,677	0.31
6.350% due 10/08/2028	14,400	13,984	0.34
7.125% due 11/02/2025	4,588	4,574	0.11
8.450% due 10/08/2028	200	201	0.00
Sasol Financing USA LLC			
8.750% due 03/05/2029	10,600	10,791	0.26
		<u>67,662</u>	<u>1.64</u>

SOVEREIGN ISSUES

South Africa Government International Bond			
4.300% due 12/10/2028	800	735	0.02
4.850% due 30/09/2029	9,500	8,712	0.21
5.000% due 12/10/2046	10,200	7,210	0.17

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
5.375% due 24/07/2044	\$ 400	\$ 302	0.01
5.750% due 30/09/2049	4,400	3,330	0.08
7.300% due 20/04/2052	5,300	4,801	0.11
10.500% due 21/12/2026	ZAR 921,000	52,351	1.27
		<u>77,441</u>	<u>1.87</u>
Total South Africa		145,103	3.51

SOUTH KOREA

CORPORATE BONDS & NOTES

Kodit Global Co. Ltd.			
4.954% due 25/05/2026	\$ 1,700	1,687	0.04
Mirae Asset Securities Co. Ltd.			
5.875% due 26/01/2027	2,100	2,100	0.05
6.000% due 26/01/2029	800	809	0.02
SK Hynix, Inc.			
6.500% due 17/01/2033	12,600	13,287	0.32
		<u>17,883</u>	<u>0.43</u>

SOVEREIGN ISSUES

Korea Electric Power Corp.			
5.375% due 31/07/2026	10,000	10,032	0.24
Korea National Oil Corp.			
4.875% due 03/04/2028	15,800	15,706	0.38
4.875% due 03/04/2029	9,500	9,400	0.23
		<u>35,138</u>	<u>0.85</u>
Total South Korea		53,021	1.28

SPAIN

CORPORATE BONDS & NOTES

Banco Santander S.A.			
5.147% due 18/08/2025	13,600	13,498	0.33

SRI LANKA

SOVEREIGN ISSUES

Sri Lanka Government International Bond			
5.750% due 18/04/2023 ^	4,990	2,869	0.07
5.875% due 25/07/2022 ^	2,050	1,170	0.03
6.125% due 03/06/2025 ^	5,100	3,025	0.07
6.200% due 11/05/2027 ^	8,700	5,128	0.12
6.350% due 28/06/2024 ^	1,420	819	0.02
6.825% due 18/07/2026 ^	2,500	1,485	0.03
6.850% due 14/03/2024 ^	4,000	2,327	0.06
6.850% due 03/11/2025 ^	7,400	4,386	0.11
7.550% due 28/03/2030 ^	20,500	11,906	0.29
7.850% due 14/03/2029 ^	5,500	3,275	0.08
Total Sri Lanka		<u>36,390</u>	<u>0.88</u>

SUPRANATIONAL

SOVEREIGN ISSUES

Ghana Government International Bond			
10.750% due 14/10/2030	1,050	713	0.02

TANZANIA

LOAN PARTICIPATIONS AND ASSIGNMENTS

The Ministry of Finance and Planning, Government of the United Republic of Tanzania			
TBD% due 20/06/2030	8,000	7,942	0.19
9.225% due 26/04/2028	€ 8,945	9,516	0.23
Total Tanzania		<u>17,458</u>	<u>0.42</u>

THAILAND

CORPORATE BONDS & NOTES

Bangkok Bank PCL			
3.733% due 25/09/2034 (i)	\$ 800	710	0.02
PTTEP Treasury Center Co. Ltd.			
2.587% due 10/06/2027	1,300	1,205	0.03
3.903% due 06/12/2059	550	420	0.01
Total Thailand		<u>2,335</u>	<u>0.06</u>

TRINIDAD AND TOBAGO

CORPORATE BONDS & NOTES

National Gas Co. of Trinidad & Tobago Ltd.			
6.050% due 15/01/2036	3,970	3,659	0.09

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
SOVEREIGN ISSUES			
Trinidad & Tobago Government International Bond			
5.950% due 14/01/2031	\$ 5,800	\$ 5,750	0.14
Total Trinidad and Tobago		9,409	0.23
TUNISIA			
SOVEREIGN ISSUES			
Banque Centrale de Tunisie Government International Bond			
3.280% due 09/08/2027	¥ 200,000	943	0.02
5.750% due 30/01/2025	\$ 13,600	12,941	0.31
6.375% due 15/07/2026	€ 5,505	5,108	0.13
Total Tunisia		18,992	0.46
TURKEY			
CORPORATE BONDS & NOTES			
Turkish Airlines Pass-Through Trust			
4.200% due 15/09/2028	\$ 3,526	3,346	0.08
LOAN PARTICIPATIONS AND ASSIGNMENTS			
SOCAR Turkey Enerji A/S			
7.348% due 11/08/2026	€ 18,884	20,163	0.49
SOVEREIGN ISSUES			
Turkey Government International Bond			
4.875% due 16/04/2043	\$ 6,000	4,259	0.10
5.125% due 17/02/2028	22,300	21,213	0.52
5.750% due 11/05/2047	55,500	42,703	1.03
5.950% due 15/01/2031	17,200	16,018	0.39
6.000% due 14/01/2041	18,635	15,514	0.38
6.125% due 24/10/2028	5,200	5,084	0.12
6.875% due 17/03/2036	17,970	17,043	0.41
7.625% due 15/05/2034	1,600	1,614	0.04
9.125% due 13/07/2030	7,200	7,858	0.19
9.875% due 15/01/2028	15,900	17,470	0.42
		148,776	3.60
Total Turkey		172,285	4.17
UKRAINE			
CORPORATE BONDS & NOTES			
NPC Ukrenerg			
6.875% due 09/11/2028	3,700	1,360	0.03
SOVEREIGN ISSUES			
Ukraine Government International Bond			
6.876% due 21/05/2031	23,300	6,757	0.16
7.253% due 15/03/2035	1,000	289	0.01
7.375% due 25/09/2034	9,620	2,790	0.07
7.750% due 01/09/2026	5,000	1,565	0.04
7.750% due 01/09/2027	3,300	1,020	0.02
7.750% due 01/09/2028	2,800	862	0.02
7.750% due 01/09/2029	8,800	2,706	0.07
7.750% due 01/08/2041	17,000	8,381	0.20
8.994% due 01/02/2026	11,500	3,783	0.09
9.750% due 01/11/2030	4,500	1,447	0.04
		29,600	0.72
Total Ukraine		30,960	0.75
UNITED ARAB EMIRATES			
CORPORATE BONDS & NOTES			
Abu Dhabi Crude Oil Pipeline LLC			
3.650% due 02/11/2029	4,200	3,937	0.10
4.600% due 02/11/2047	5,600	5,028	0.12
Abu Dhabi Developmental Holding Co. PJSC			
5.375% due 08/05/2029	7,600	7,725	0.19
5.500% due 08/05/2034	7,800	8,017	0.19
Abu Dhabi National Energy Co. PJSC			
4.375% due 24/01/2029	6,500	6,350	0.15
4.696% due 24/04/2033	5,500	5,367	0.13
DP World Ltd.			
4.700% due 30/09/2049	1,800	1,499	0.04
5.625% due 25/09/2048	2,175	2,070	0.05
6.850% due 02/07/2037	4,880	5,293	0.13
First Abu Dhabi Bank PJSC			
4.774% due 06/06/2028	8,000	7,913	0.19

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Kuwait Projects Co. SPC Ltd.			
4.500% due 23/02/2027	\$ 4,000	\$ 3,599	0.09
Masdar Abu Dhabi Future Energy Co.			
4.875% due 25/07/2033	14,500	14,045	0.34
MDGH GMTN RSC Ltd.			
3.950% due 21/05/2050	1,600	1,275	0.03
5.084% due 22/05/2053 (k)	2,700	2,564	0.06
5.875% due 01/05/2034	6,000	6,334	0.15
Mdgh Sukud Ltd.			
4.959% due 04/04/2034	10,700	10,699	0.26
		91,715	2.22
LOAN PARTICIPATIONS AND ASSIGNMENTS			
NMC Opco Ltd.			
11.585% due 25/03/2027	AED 21,014	5,778	0.14
SOVEREIGN ISSUES			
Emirate of Abu Dhabi Government International Bond			
3.125% due 30/09/2049	\$ 900	630	0.02
3.875% due 16/04/2050 (k)	13,000	10,365	0.25
5.500% due 30/04/2054	12,700	12,915	0.31
Emirate of Dubai Government International Bond			
3.900% due 09/09/2050	1,700	1,251	0.03
Finance Department Government of Sharjah			
4.000% due 28/07/2050	9,000	5,879	0.14
6.125% due 06/03/2036	19,800	19,682	0.48
		50,722	1.23
Total United Arab Emirates		148,215	3.59
UNITED KINGDOM			
CORPORATE BONDS & NOTES			
Antofagasta PLC			
2.375% due 14/10/2030	2,200	1,842	0.04
6.250% due 02/05/2034	5,400	5,597	0.14
HSBC Holdings PLC			
3.973% due 22/05/2030	400	374	0.01
NAK Naftogaz Ukraine via Kondor Finance PLC			
7.125% due 19/07/2026	€ 2,904	2,614	0.06
NatWest Group PLC			
2.875% due 19/09/2026	£ 400	489	0.01
5.076% due 27/01/2030	\$ 200	196	0.01
Panama Infrastructure Receivable Purchaser PLC			
0.000% due 05/04/2032 (d)	55,271	36,133	0.87
Santander UK Group Holdings PLC			
6.833% due 21/11/2026	900	912	0.02
Ukraine Railways Via Rail Capital Markets PLC			
8.250% due 09/07/2026	16,100	12,236	0.30
Ukreximbank Via Biz Finance PLC			
9.750% due 22/01/2025	729	689	0.02
		61,082	1.48
NON-AGENCY MORTGAGE-BACKED SECURITIES			
Canada Square Funding PLC			
6.083% due 17/01/2059	£ 2,274	2,876	0.07
Formentera Issuer PLC			
6.033% due 28/07/2047	131	166	0.00
Rochester Financing PLC			
5.934% due 18/12/2044	2,334	2,946	0.07
Towd Point Mortgage Funding PLC			
6.583% due 20/07/2045	564	713	0.02
Tower Bridge Funding PLC			
5.954% due 20/12/2063	883	1,115	0.03
Warwick Finance Residential Mortgages PLC			
0.000% due 21/12/2049 (d)	0	647	0.01
6.184% due 21/12/2049	2,705	3,434	0.08
6.884% due 21/12/2049	735	934	0.02
7.384% due 21/12/2049	367	462	0.01
7.884% due 21/12/2049	210	264	0.01
8.384% due 21/12/2049	210	261	0.01
		13,818	0.33
Total United Kingdom		74,900	1.81

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
UNITED STATES			
ASSET-BACKED SECURITIES			
Aames Mortgage Investment Trust			
5.940% due 25/04/2036	\$ 2,670	\$ 2,437	0.06
Argent Mortgage Loan Trust			
5.940% due 25/05/2035	402	357	0.01
Argent Securities Trust			
5.760% due 25/07/2036	876	754	0.02
Countrywide Asset-Backed Certificates Trust, Inc.			
5.940% due 25/02/2037	1,254	1,201	0.03
6.585% due 25/11/2035	3,011	2,945	0.07
GSA Home Equity Trust			
5.900% due 25/05/2047	673	373	0.01
5.940% due 25/11/2036	250	74	0.00
6.502% due 25/11/2036	839	317	0.01
Home Equity Asset Trust			
6.810% due 25/02/2033	188	177	0.00
Humboldt Americas LLC			
0.000% due 31/07/2022 ^	COP 20,000,000	3,241	0.08
JPMorgan Mortgage Acquisition Trust			
5.730% due 25/08/2036	\$ 100	92	0.00
Lehman XS Trust			
4.970% due 25/01/2036	1,912	1,610	0.04
MASTR Asset-Backed Securities Trust			
5.900% due 25/11/2036	1,035	607	0.01
Morgan Stanley ABS Capital, Inc. Trust			
5.660% due 25/02/2037	1,355	639	0.02
6.225% due 25/01/2035	185	178	0.00
Morgan Stanley Mortgage Loan Trust			
5.920% due 25/02/2037	173	36	0.00
Option One Mortgage Loan Trust			
5.680% due 25/04/2037	681	456	0.01
5.680% due 25/05/2037	524	310	0.01
Park Place Securities, Inc. Asset-Backed Pass-Through Certificates			
6.240% due 25/09/2035	3,900	3,393	0.08
Renaissance Home Equity Loan Trust			
5.797% due 25/08/2036	780	294	0.01
Saxon Asset Securities Trust			
5.770% due 25/09/2037	224	211	0.01
Soundview Home Loan Trust			
5.630% due 25/08/2037	553	461	0.01
5.960% due 25/11/2036	64	61	0.00
5.985% due 25/03/2036	314	312	0.01
6.360% due 25/10/2037	1,222	952	0.02
		21,488	0.52
SHARES			
COMMON STOCKS			
ENERGY			
Constellation Oil Services Holding S.A. 'B' (c)(j)			
	PAR (0005)	4,243,669	460 0.01
CORPORATE BONDS & NOTES			
Cantor Fitzgerald LP			
7.200% due 12/12/2028	\$ 9,250	9,517	0.23
DAE Funding LLC			
2.625% due 20/03/2025	3,500	3,410	0.08
Rio Oil Finance Trust			
8.200% due 06/04/2028	6,104	6,194	0.15
9.750% due 06/01/2027	4,920	5,085	0.12
Rutas 2 and 7 Finance Ltd.			
0.000% due 30/09/2036 (d)	4,667	3,218	0.08
Unigel S.A.			
8.750% due 01/03/2030	1,915	1,916	0.05
		29,340	0.71
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Ecopetrol S.A.			
TBD% due 17/08/2024	34,700	34,546	0.84
Ziraat Bank			
TBD% due 15/06/2034	10,900	10,904	0.26
		45,450	1.10

Schedule of Investments Emerging Markets Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	
NON-AGENCY MORTGAGE-BACKED SECURITIES				Uniform Mortgage-Backed Security, TBA				VIRGIN ISLANDS (BRITISH)				
Banc of America Merrill Lynch Commercial Mortgage, Inc.				4.000% due 01/08/2054	\$ 13,050	\$ 11,948	0.29	CORPORATE BONDS & NOTES				
4.407% due 15/11/2061	\$ 3,700	\$ 3,563	0.09	4.500% due 01/08/2054	13,150	12,402	0.30	CLP Power Hong Kong Financing Ltd.				
Banc of America Mortgage Trust				5.000% due 01/08/2054	16,600	16,042	0.39	2.125% due				
4.875% due 25/02/2036	4	3	0.00	5.500% due 01/08/2054	16,100	15,878	0.38	30/06/2030	\$ 5,300	\$ 4,518	0.11	
BCAP LLC Trust						56,284	1.36	ZAMBIA				
4.325% due 26/05/2037	3,218	2,748	0.07	U.S. TREASURY OBLIGATIONS				SOVEREIGN ISSUES				
Bear Stearns Adjustable Rate Mortgage Trust				U.S. Treasury Bonds				Zambia Government International Bond				
4.406% due 25/05/2047	79	69	0.00	1.750% due 15/08/2041	12,300	8,131	0.20	0.500% due				
5.075% due 25/01/2035	4	3	0.00	2.375% due 15/02/2042	25,000	18,207	0.44	31/12/2053	268	131	0.00	
Bear Stearns ALT-A Trust				3.250% due 15/05/2042	113,500	94,416	2.28	5.750% due				
5.310% due 25/05/2035	52	48	0.00	3.375% due 15/08/2042	14,700	12,420	0.30	30/06/2033	323	284	0.01	
Benchmark Mortgage Trust				U.S. Treasury Notes				Total Zambia		415	0.01	
3.666% due 15/01/2051	1,700	1,595	0.04	2.375% due 15/05/2029	7,900	7,216	0.18	SHORT-TERM INSTRUMENTS				
4.261% due 10/10/2051	4,800	4,537	0.11	2.625% due 31/07/2029	30,000	27,648	0.67	SHORT-TERM NOTES				
Citigroup Mortgage Loan Trust, Inc.				3.125% due 31/08/2029	51,800	48,861	1.18	Gateway Re Ltd.				
4.560% due 25/09/2037	159	141	0.00	3.500% due 15/02/2033	200	187	0.00	5.355% due				
CitiMortgage Alternative Loan Trust				4.000% due 28/02/2030	33,100	32,508	0.79	23/12/2028	3,000	2,805	0.07	
6.000% due 25/10/2036	943	700	0.02	4.625% due 30/04/2029	450	455	0.01	EGYPT TREASURY BILLS				
Countrywide Alternative Loan Trust						250,049	6.05	25.598% due				
5.810% due 25/05/2036	988	394	0.01					27/08/2024 (d)(e) EGP	501,750	10,052	0.25	
6.093% due 20/12/2035	544	486	0.01					25.600% due				
Countrywide Home Loan Mortgage Pass-Through Trust								20/08/2024 (d)(e)	270,300	5,440	0.13	
3.959% due 20/05/2036	76	70	0.00					25.700% due				
4.530% due 25/11/2037	398	360	0.01					10/12/2024 (d)(e)	250,075	4,668	0.11	
Countrywide Home Loan Reperforming REMIC Trust								25.751% due				
5.864% due 25/11/2034	157	141	0.00					24/09/2024 (d)(e)	352,100	6,917	0.17	
Deutsche ALT-A Securities Mortgage Loan Trust								25.851% due				
6.120% due 25/08/2037	651	511	0.01					26/11/2024 (d)(e)	398,300	7,506	0.18	
GSMPS Mortgage Loan Trust								25.899% due				
5.810% due 25/01/2036	130	104	0.00					10/09/2024 (d)(e)	288,200	5,715	0.14	
GSR Mortgage Loan Trust								25.943% due				
4.619% due 25/01/2036	20	18	0.00					27/08/2024 (d)(e)	109,100	2,186	0.05	
HarborView Mortgage Loan Trust										42,484	1.03	
7.153% due 19/10/2035	95	47	0.00					U.S. TREASURY BILLS				
HomeBanc Mortgage Trust								5.360% due				
5.980% due 25/01/2036	168	157	0.00					05/09/2024 (d)(e)(l)	\$ 18,900	18,720	0.45	
Impac CMB Trust								5.363% due				
6.100% due 25/03/2035	66	61	0.00					10/09/2024 (d)(e)(l)	1,000	990	0.02	
IndyMac Mortgage Loan Trust										19,710	0.47	
3.414% due 25/11/2037	194	156	0.00					Total Short-Term Instruments		64,999	1.57	
5.820% due 25/02/2037	300	266	0.01					Total Transferable Securities				
5.820% due 25/02/2037	943	930	0.02							\$ 4,416,127	106.82	
6.100% due 25/07/2045	309	239	0.01					SHARES				
JPMorgan Resecuritization Trust								INVESTMENT FUNDS				
2.500% due 25/03/2056	154	148	0.00					COLLECTIVE INVESTMENT SCHEMES				
Lehman XS Trust								PIMCO Funds: Global Investors Series plc - PIMCO Emerging Markets Opportunities Fund (h)				
5.840% due 25/09/2046	1,764	1,485	0.04					2,357,350	27,439	0.66		
Residential Accredit Loans, Inc. Trust								PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (h)				
6.000% due 25/08/2036	311	249	0.01					5,208,864	51,909	1.26		
Structured Adjustable Rate Mortgage Loan Trust								PIMCO Specialty Funds Ireland p.l.c. - PIMCO China Bond Fund (h)				
4.984% due 25/09/2037	21	18	0.00					384,360	5,294	0.13		
Structured Asset Mortgage Investments Trust								Total Investment Funds				
5.760% due 25/02/2037	661	597	0.02						\$ 84,642	2.05		
SunTrust Adjustable Rate Mortgage Loan Trust								SHARES				
4.477% due 25/10/2037	434	368	0.01					VIETNAM				
TBW Mortgage-Backed Trust								SOVEREIGN ISSUES				
6.540% due 25/01/2037	1,245	279	0.01					Vietnam Government International Bond				
WaMu Mortgage Pass-Through Certificates Trust								4.800% due 19/11/2024				
4.335% due 25/02/2037	144	123	0.00							500	497	0.01
4.580% due 25/03/2036	830	748	0.02					U.S. GOVERNMENT AGENCIES				
5.830% due 25/05/2034	125	112	0.00					Fannie Mae				
6.223% due 25/01/2046	81	68	0.00					6.323% due 01/03/2036				
Wells Fargo Mortgage-Backed Securities Trust								5.500% due 01/02/2038				
6.478% due 25/10/2036	293	270	0.01					21,812				
		21,812	0.53									

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bobl September Futures	Long	09/2024	460	\$ 569	0.02
Euro-Bund 10-Year Bond September Futures	Short	09/2024	449	(788)	(0.02)
Euro-Buxl 30-Year Bond September Futures	Short	09/2024	246	92	0.00
U.S. Treasury 2-Year Note September Futures	Long	09/2024	252	128	0.00
U.S. Treasury 5-Year Note September Futures	Long	09/2024	2,358	547	0.01
U.S. Treasury 10-Year Note September Futures	Long	09/2024	4,361	3,701	0.09
U.S. Treasury 10-Year Ultra September Futures	Short	09/2024	116	(40)	0.00
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2024	165	(101)	0.00
				\$ 4,108	0.10
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 4,108	0.10

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	1.000%	21/09/2024	\$ 90,600	\$ 377	0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2029	11,100	(1,002)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.500	21/06/2027	13,700	(2,005)	(0.05)
Pay	1-Day USD-SOFR Compounded-OIS	1.500	15/12/2028	400	(50)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.750	15/12/2031	5,700	(1,012)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	2.250	21/12/2046	1,200	607	0.01
Receive	1-Day USD-SOFR Compounded-OIS	2.500	15/06/2046	600	313	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	192,900	2,171	0.05
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	12,640	102	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	17,380	(122)	0.00
Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.500	18/12/2054	36,400	783	0.02
Pay	1-Day USD-SOFR Compounded-OIS	3.730	03/08/2033	3,300	(98)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.735	07/08/2033	3,700	(107)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	2,100	26	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	39,800	401	0.01
Pay ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	95,000	(381)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	29,100	626	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	14,800	(352)	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2036	3,300	72	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2039	7,800	177	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2039	3,600	(112)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.830	12/10/2053	2,300	14	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.870	17/10/2053	1,900	25	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.880	16/10/2053	2,300	34	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.030	04/10/2033	300	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.150	12/10/2033	4,500	41	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.155	02/10/2033	6,200	56	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.165	27/09/2033	7,200	71	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.170	03/10/2033	8,900	92	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.175	10/10/2033	5,300	57	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.220	20/10/2033	4,000	59	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.230	23/10/2033	2,200	35	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/03/2034	58,400	1,257	0.03
Pay	1-Day USD-SOFR Compounded-OIS	4.255	23/10/2033	2,400	43	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.393	25/10/2033	400	12	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.450	31/10/2033	3,800	132	0.00
Pay ⁽¹⁾	1-Year BRL-CDI	9.842	04/01/2027	BRL 454,300	(3,133)	(0.08)
Pay ⁽¹⁾	1-Year BRL-CDI	11.550	04/01/2027	21,000	(20)	0.00
Pay ⁽¹⁾	1-Year BRL-CDI	11.570	04/01/2027	270,400	(242)	(0.01)
Pay	1-Year BRL-CDI	11.850	02/01/2025	87,000	(80)	0.00
Pay	1-Year BRL-CDI	12.240	02/01/2025	210,200	(185)	(0.01)
Receive	1-Year BRL-CDI	13.055	04/01/2027	102,700	(473)	(0.01)
Receive	1-Year BRL-CDI	13.216	02/01/2025	36,500	(131)	0.00
Receive	1-Year BRL-CDI	13.241	02/01/2025	38,600	(142)	0.00
Receive	1-Year BRL-CDI	13.427	02/01/2025	86,600	(369)	(0.01)
Pay	1-Year BRL-CDI	13.428	02/01/2025	124,500	534	0.01
Receive	3-Month ZAR-JIBAR	5.950	30/11/2024	ZAR 560,000	355	0.01
Pay	6-Month CLP-CHILIBOR	4.855	18/12/2033	CLP 10,615,700	(417)	(0.01)
Receive	6-Month CLP-CHILIBOR	5.511	13/11/2033	11,556,400	(144)	0.00
Pay	6-Month CZK-PRIBOR	3.534	21/03/2029	CZK 1,145,200	(21)	0.00
Receive ⁽¹⁾	6-Month CZK-PRIBOR	3.675	08/01/2029	857,000	786	0.02
Receive ⁽¹⁾	6-Month CZK-PRIBOR	3.765	09/01/2029	966,700	714	0.02
Pay ⁽¹⁾	6-Month CZK-PRIBOR	3.769	09/01/2029	454,100	(126)	0.00
Pay	6-Month CZK-PRIBOR	3.960	15/04/2029	550,300	10	0.00

Schedule of Investments Emerging Markets Bond Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets	
Pay	6-Month CZK-PRIBOR	4.175%	07/11/2028	CZK 1,701,000	\$ 2,483	0.06	
Pay	6-Month CZK-PRIBOR	4.611	06/06/2028	186,600	42	0.00	
Receive	6-Month EUR-EURIBOR	2.250	20/03/2044	€ 2,500	78	0.00	
Receive ⁽¹⁾	6-Month EUR-EURIBOR	2.500	18/09/2054	11,300	577	0.01	
Pay ⁽¹⁾	6-Month EUR-EURIBOR	2.750	18/09/2029	3,600	(66)	0.00	
Pay ⁽¹⁾	6-Month EUR-EURIBOR	2.750	18/09/2034	54,100	(1,348)	(0.04)	
Pay	6-Month EUR-EURIBOR	3.300	03/10/2033	5,100	314	0.01	
Pay	6-Month EUR-EURIBOR	3.370	09/10/2028	1,800	70	0.00	
Pay	6-Month EUR-EURIBOR	3.450	20/10/2028	8,200	350	0.01	
					\$ 1,757	0.04	
Total Centrally Cleared Financial Derivative Instruments						\$ 1,757	0.04

⁽¹⁾ This instrument has a forward starting effective date.

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

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

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

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Chile Government International Bond	(1.000)%	20/12/2028	\$ 3,800	\$ (78)	\$ 1	\$ (77)	0.00
	Oman Government International Bond	(1.000)	20/12/2027	2,300	76	(98)	(22)	0.00
	Saudi Arabia Government International Bond	(1.000)	20/12/2028	18,900	(286)	(93)	(379)	(0.01)
BPS	Chile Government International Bond	(1.000)	20/12/2028	2,590	(52)	0	(52)	0.00
	Oman Government International Bond	(1.000)	20/12/2027	1,100	36	(47)	(11)	0.00
	South Korea Government International Bond	(1.000)	20/06/2029	27,200	(794)	13	(781)	(0.02)
BRC	Oman Government International Bond	(1.000)	20/12/2027	2,400	64	(87)	(23)	0.00
	South Korea Government International Bond	(1.000)	20/06/2029	7,800	(228)	4	(224)	(0.01)
	Chile Government International Bond	(1.000)	20/12/2028	190	(4)	0	(4)	0.00
GST	Mexico Government International Bond	(1.000)	20/06/2029	2,000	15	(6)	9	0.00
	South Korea Government International Bond	(1.000)	20/06/2029	5,900	(172)	3	(169)	(0.01)
	Dubai Government International Bond	(1.000)	20/12/2024	3,600	(12)	(3)	(15)	0.00
HUS	Chile Government International Bond	(1.000)	20/12/2028	4,500	(91)	0	(91)	0.00
	Dubai Government International Bond	(1.000)	20/12/2024	1,500	(2)	(4)	(6)	0.00
	Mexico Government International Bond	(1.000)	20/06/2029	12,000	74	(21)	53	0.00
JPM	South Africa Government International Bond	(1.000)	20/06/2026	27,250	1,274	(1,334)	(60)	0.00
	Turkey Government International Bond	(1.000)	20/12/2025	6,300	608	(581)	27	0.00
	Chile Government International Bond	(1.000)	20/12/2028	6,320	(128)	0	(128)	0.00
MYC	Mexico Government International Bond	(1.000)	20/06/2029	4,600	34	(14)	20	0.00
	Turkey Government International Bond	(1.000)	20/12/2026	800	135	(121)	14	0.00
					\$ 469	\$ (2,388)	\$ (1,919)	(0.05)

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽²⁾

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets	
BOA	Chile Government International Bond	1.000%	20/12/2026	\$ 700	\$ 4	\$ 8	\$ 12	0.00	
	Chile Government International Bond	1.000	20/12/2027	5,000	(18)	118	100	0.00	
	Egypt Government International Bond	1.000	20/12/2024	1,300	(156)	144	(12)	0.00	
	Nigeria Government International Bond	1.000	20/12/2028	1,300	(289)	77	(212)	(0.01)	
	Peru Government International Bond	1.000	20/06/2026	2,900	26	12	38	0.00	
	Peru Government International Bond	1.000	20/12/2031	2,000	(84)	72	(12)	0.00	
	South Africa Government International Bond	1.000	20/12/2025	9,600	(526)	560	34	0.00	
	Turkey Government International Bond	1.000	20/12/2028	14,000	(1,126)	271	(855)	(0.02)	
	BPS	Brazil Government International Bond	1.000	20/12/2027	2,500	(171)	152	(19)	0.00
	BPS	Chile Government International Bond	1.000	20/12/2024	5,400	6	18	24	0.00
Chile Government International Bond		1.000	20/12/2026	6,800	39	78	117	0.00	
Chile Government International Bond		1.000	20/06/2027	10,000	(182)	375	193	0.01	
Egypt Government International Bond		1.000	20/12/2024	200	(24)	22	(2)	0.00	
Mexico Government International Bond		1.000	20/12/2024	12,000	65	(17)	48	0.00	
Mexico Government International Bond		1.000	20/12/2026	4,900	6	40	46	0.00	
Peru Government International Bond		1.000	20/06/2026	32,100	116	299	415	0.01	
Serbia Government International Bond		1.000	20/12/2027	1,800	(160)	143	(17)	0.00	
BRC		China Government International Bond	1.000	20/06/2029	72,300	1,001	85	1,086	0.03
BRC		Poland Government International Bond	1.000	20/06/2028	3,200	24	28	52	0.00
	Saudi Arabia Government International Bond	1.000	20/12/2024	15,687	(277)	343	66	0.00	
	CBK	Brazil Government International Bond	1.000	20/12/2026	5,000	(237)	239	2	0.00
CBK	Chile Government International Bond	1.000	20/12/2024	3,300	8	7	15	0.00	
	Mexico Government International Bond	1.000	20/12/2026	6,000	11	45	56	0.00	
	Mexico Government International Bond	1.000	20/06/2028	7,100	(8)	38	30	0.00	
	Panama Government International Bond	1.000	20/12/2024	5,900	0	20	20	0.00	
	Peru Government International Bond	1.000	20/06/2026	2,200	19	9	28	0.00	
	Saudi Arabia Government International Bond	1.000	20/12/2024	1,200	(41)	46	5	0.00	
	DUB	Eskom Holdings SOC Ltd.	4.650	30/06/2029	16,000	0	1,234	1,234	0.03
GLM	Nigeria Government International Bond	1.000	20/12/2028	1,250	(270)	66	(204)	0.00	
	Qatar Government International Bond	1.000	20/06/2029	60,800	1,754	(165)	1,589	0.04	
	Turkey Government International Bond	1.000	20/12/2028	10,400	(836)	201	(635)	(0.01)	

Schedule of Investments Emerging Markets Bond Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets	
	09/2024	CNH	10,525	\$ 1,469	\$ 19	\$ 0	\$ 19	0.00
	09/2024	COP	17,230,401	4,131	23	0	23	0.00
	09/2024	INR	84,554	1,008	0	(4)	(4)	0.00
	09/2024	TWD	66,224	2,058	13	0	13	0.00
	10/2024	CNH	4,232	591	7	0	7	0.00
BRC	05/2029	KWD	5,486	18,859	543	0	543	0.01
	07/2024	THB	65	2	0	0	0	0.00
	07/2024	TRY	17,512	518	0	(3)	(3)	0.00
	07/2024	\$	434	NOK 4,568	0	(5)	(5)	0.00
	07/2024		19,276	TRY 669,783	865	0	865	0.02
	08/2024		6,324	220,214	57	0	57	0.00
	09/2024	MXN	22,883	\$ 1,202	0	(35)	(35)	0.00
CBK	09/2024	\$	2,431	TRY 89,570	121	0	121	0.00
	07/2024	AUD	3,112	\$ 2,076	0	(3)	(3)	0.00
	07/2024	BRL	243,526	44,692	849	0	849	0.02
	07/2024	CHF	1,213	1,333	0	(17)	(17)	0.00
	07/2024	COP	13,322,000	3,196	0	(6)	(6)	0.00
	07/2024	€	22,737	24,622	255	(1)	254	0.01
	07/2024	MXN	188,689	10,450	151	0	151	0.00
	07/2024	SEK	35,426	3,337	0	(8)	(8)	0.00
	07/2024	THB	162,588	4,442	6	0	6	0.00
	07/2024	\$	77	BRL 419	0	(2)	(2)	0.00
	07/2024		4,491	£ 3,541	0	(15)	(15)	0.00
	07/2024		2,826	NOK 29,825	0	(25)	(25)	0.00
	07/2024		2,459	PHP 144,190	8	0	8	0.00
	07/2024		411	PLN 1,644	0	(2)	(2)	0.00
	07/2024		784	TRY 26,438	4	0	4	0.00
	07/2024		2,681	ZAR 48,753	0	(15)	(15)	0.00
	07/2024	ZAR	2,163	\$ 118	0	0	0	0.00
	08/2024	\$	44,692	BRL 244,344	0	(861)	(861)	(0.02)
	09/2024	MXN	3,025	\$ 161	0	(2)	(2)	0.00
	09/2024	PEN	29,209	7,760	136	0	136	0.00
	09/2024	TWD	24,915	773	3	0	3	0.00
	09/2024	\$	41,491	INR 3,468,824	33	(17)	16	0.00
	11/2024	EGP	185,830	\$ 3,726	98	0	98	0.00
	02/2025		295,869	5,790	201	0	201	0.01
	02/2025	NGN	2,146,466	1,466	130	0	130	0.00
	05/2025	EGP	82,779	1,576	59	0	59	0.00
DUB	06/2025		274,142	5,141	153	0	153	0.00
	07/2024	KRW	210,324	153	0	0	0	0.00
	07/2024	MYR	4,130	876	0	0	0	0.00
	07/2024	\$	2,051	CLP 1,897,215	0	(42)	(42)	0.00
	07/2024		1,787	EGP 85,509	0	(13)	(13)	0.00
	08/2024		6,403	BRL 32,955	0	(491)	(491)	(0.01)
	09/2024	PEN	19,255	\$ 5,175	148	0	148	0.00
	03/2025	\$	293	TRY 13,932	35	0	35	0.00
FAR	07/2024	€	273,146	\$ 297,498	4,754	0	4,754	0.12
	07/2024	\$	2,722	AUD 4,086	7	0	7	0.00
	07/2024		3,673	NZD 6,022	0	(3)	(3)	0.00
GLM	08/2024	NZD	6,022	\$ 3,673	3	0	3	0.00
	07/2024	CAD	2,842	2,079	2	0	2	0.00
	07/2024	DOP	91,895	1,558	4	0	4	0.00
	07/2024	€	5,893	6,380	64	0	64	0.00
	07/2024	MXN	22,293	1,201	0	(16)	(16)	0.00
	07/2024	\$	1	EGP 49	0	0	0	0.00
	07/2024		9	MYR 43	0	0	0	0.00
	07/2024		401	TRY 13,705	11	0	11	0.00
	07/2024	ZAR	467,214	\$ 25,537	0	(18)	(18)	0.00
	08/2024	DOP	885,085	14,886	4	(42)	(38)	0.00
	08/2024	\$	1,969	TRY 67,964	12	0	12	0.00
	09/2024	DOP	671,921	\$ 11,237	0	(68)	(68)	0.00
	09/2024	MXN	2,008,955	111,204	2,648	0	2,648	0.06
	09/2024	\$	2,126	TRY 81,260	178	0	178	0.00
	12/2024		2,950	EGP 149,713	0	(62)	(62)	0.00
JPM	06/2025	EGP	157,678	\$ 2,950	87	0	87	0.00
	07/2024	CNY	111	16	0	0	0	0.00
	07/2024	€	9,396	10,182	112	0	112	0.00
	07/2024	HUF	840,719	2,273	0	(7)	(7)	0.00
	07/2024	IDR	858,621	53	0	0	0	0.00
	07/2024	KRW	259,571	188	0	0	0	0.00
	07/2024	PLN	9,243	2,315	16	0	16	0.00
	07/2024	SGD	1,078	801	6	0	6	0.00
	07/2024	\$	2,851	BRL 15,102	0	(132)	(132)	0.00
	07/2024		15,670	CHF 14,062	0	(21)	(21)	0.00
	07/2024		339	CZK 7,865	0	(3)	(3)	0.00
	07/2024		254	PLN 1,029	2	0	2	0.00
	07/2024		2,090	ZAR 38,077	0	(8)	(8)	0.00
	07/2024	ZAR	885,003	\$ 48,075	0	(330)	(330)	(0.01)
	08/2024	CHF	14,010	15,670	20	0	20	0.00
	08/2024	\$	16	CNY 111	0	0	0	0.00
	08/2024		52,087	TRY 1,798,225	357	0	357	0.01
	09/2024	INR	1,070	\$ 13	0	0	0	0.00
	09/2024	TWD	42,389	1,317	7	0	7	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	09/2024	\$ 1,297	EGP 64,408	\$ 0	\$ (1)	\$ (1)	0.00
	09/2024	6,048	INR 506,757	16	0	16	0.00
	10/2024	CNH 6,240	\$ 872	10	0	10	0.00
	02/2025	EGP 295,985	5,790	198	0	198	0.01
	03/2025	\$ 254	TRY 12,309	36	0	36	0.00
MBC	07/2024	CAD 25,168	\$ 18,484	91	0	91	0.00
	07/2024	CZK 236,384	10,249	131	0	131	0.00
	07/2024	€ 4,665	5,039	40	0	40	0.00
	07/2024	HUF 699,667	1,877	0	(20)	(20)	0.00
	07/2024	NOK 51,952	4,864	0	(16)	(16)	0.00
	07/2024	\$ 1,973	AUD 2,967	8	0	8	0.00
	07/2024	20,598	CAD 28,201	12	0	12	0.00
	07/2024	131,757	€ 123,218	302	0	302	0.01
	07/2024	2,873	£ 2,252	0	(26)	(26)	0.00
	07/2024	16	SGD 21	0	0	0	0.00
	07/2024	1,240	TRY 41,179	8	0	8	0.00
	08/2024	CAD 28,182	\$ 20,598	0	(13)	(13)	0.00
	08/2024	€ 123,218	131,949	0	(302)	(302)	(0.01)
	08/2024	\$ 2,834	NOK 30,168	1	0	1	0.00
	09/2024	TWD 1,034	\$ 32	0	0	0	0.00
	02/2025	\$ 1,923	NGN 3,115,260	16	0	16	0.00
MYI	07/2024	€ 1,460	\$ 1,565	1	0	1	0.00
	07/2024	£ 81	102	0	0	0	0.00
	07/2024	INR 518,066	6,189	0	(24)	(24)	0.00
	07/2024	NOK 8,622	809	0	(1)	(1)	0.00
	07/2024	\$ 30,782	BRL 159,003	0	(2,156)	(2,156)	(0.05)
	07/2024	162	€ 151	0	0	0	0.00
	07/2024	383	£ 302	0	0	0	0.00
	07/2024	951	SEK 10,049	0	(2)	(2)	0.00
	07/2024	105	SGD 142	0	0	0	0.00
	08/2024	SEK 10,033	\$ 951	3	0	3	0.00
	08/2024	\$ 809	NOK 8,615	1	0	1	0.00
	09/2024	TWD 16,862	\$ 526	5	0	5	0.00
	09/2024	\$ 3,777	INR 315,823	2	0	2	0.00
RBC	07/2024	18,096	£ 14,270	0	(57)	(57)	0.00
	08/2024	£ 14,270	\$ 18,099	57	0	57	0.00
RYL	07/2024	€ 24,298	25,987	0	(54)	(54)	0.00
	07/2024	\$ 2,054	NZD 3,318	0	(32)	(32)	0.00
SCX	07/2024	€ 251	\$ 270	1	0	1	0.00
	07/2024	INR 3,470,360	41,467	0	(155)	(155)	0.00
	07/2024	KRW 195,275	143	1	0	1	0.00
	07/2024	MXN 1,235,631	66,662	0	(780)	(780)	(0.02)
	07/2024	PEN 43,724	11,663	249	0	249	0.01
	07/2024	SGD 6	4	0	0	0	0.00
	07/2024	\$ 16	CNY 111	0	0	0	0.00
	07/2024	271,778	€ 253,668	90	0	90	0.00
	07/2024	2,481	KRW 3,430,404	11	0	11	0.00
	07/2024	2,456	NOK 26,180	3	0	3	0.00
	08/2024	€ 253,207	\$ 271,685	0	(85)	(85)	0.00
	08/2024	\$ 2,092	¥ 334,300	0	(4)	(4)	0.00
	09/2024	AED 17,190	\$ 4,682	0	0	0	0.00
	09/2024	CNH 3,816	532	6	0	6	0.00
	09/2024	PHP 350,511	5,974	0	(19)	(19)	0.00
	09/2024	TWD 25,654	796	3	0	3	0.00
	09/2024	\$ 1,069	EGP 52,661	0	(9)	(9)	0.00
	12/2024	1,476	74,907	0	(31)	(31)	0.00
	02/2025	NGN 2,163,812	\$ 1,501	154	0	154	0.00
	02/2025	\$ 1,404	NGN 2,270,970	9	0	9	0.00
SOG	09/2024	2,497	EGP 122,963	0	(22)	(22)	0.00
SSB	07/2024	IDR 41,034,252	\$ 2,486	0	(22)	(22)	0.00
	07/2024	PLN 7,541	1,867	0	(9)	(9)	0.00
	07/2024	\$ 2,868	BRL 15,520	0	(74)	(74)	0.00
	07/2024	3,333	IDR 54,680,841	9	0	9	0.00
	09/2024	COP 13,983,620	\$ 3,325	0	(9)	(9)	0.00
TOR	07/2024	CHF 57	63	0	0	0	0.00
	07/2024	\$ 2,796	NZD 4,564	0	(14)	(14)	0.00
	08/2024	NZD 4,564	\$ 2,796	14	0	14	0.00
	08/2024	\$ 3,689	COP 14,796,339	0	(143)	(143)	0.00
	09/2024	CLP 2,353,850	\$ 2,500	8	0	8	0.00
UAG	07/2024	CHF 12,799	14,164	0	(80)	(80)	0.00
	07/2024	HUF 710	2	0	0	0	0.00
	07/2024	\$ 1,212	ILS 4,492	0	(19)	(19)	0.00
	08/2024	29,766	€ 27,796	68	0	68	0.00
				\$ 14,909	\$ (7,513)	\$ 7,396	0.18

Schedule of Investments Emerging Markets Bond Fund (Cont.)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the M Retail AUD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	AUD 1,635	\$ 1,089	\$ 0	\$ (3)	\$ (3)	0.00
	07/2024	\$ 1,460	AUD 2,191	4	0	4	0.00
	08/2024	1,090	1,635	3	0	3	0.00
BOA	07/2024	1	2	0	0	0	0.00
	07/2024	AUD 1,635	\$ 1,090	0	(3)	(3)	0.00
BPS	07/2024	\$ 8	AUD 12	0	0	0	0.00
	08/2024	1,091	1,635	3	0	3	0.00
	07/2024	1	2	0	0	0	0.00
BRC	07/2024	AUD 88	\$ 58	0	0	0	0.00
CBK	07/2024	\$ 1	AUD 1	0	0	0	0.00
	07/2024	AUD 1,512	\$ 1,008	0	(1)	(1)	0.00
FAR	07/2024	\$ 1,104	AUD 1,657	3	0	3	0.00
	08/2024	1,009	1,512	1	0	1	0.00
	07/2024	1	2	0	0	0	0.00
GLM	07/2024	AUD 23	\$ 15	0	0	0	0.00
	07/2024	\$ 37	AUD 55	0	0	0	0.00
RYL	07/2024	AUD 5	\$ 4	0	0	0	0.00
	07/2024	\$ 649	AUD 975	3	0	3	0.00
TOR							
				\$ 17	\$ (7)	\$ 10	0.00

As at 30 June 2024, the Institutional CHF (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 24,605	CHF 22,132	\$ 25	\$ 0	\$ 25	0.00
CBK	07/2024	2,534	2,306	32	0	32	0.00
	07/2024	CHF 27,045	\$ 30,136	40	0	40	0.00
JPM	08/2024	\$ 30,136	CHF 26,945	0	(39)	(39)	0.00
	07/2024	957	860	0	0	0	0.00
TOR	07/2024	29,538	26,681	154	0	154	0.00
UAG	07/2024	CHF 26,902	\$ 29,983	46	0	46	0.00
	07/2024	\$ 29,152	CHF 26,344	164	0	164	0.01
	08/2024	29,983	26,802	0	(45)	(45)	0.00
				\$ 461	\$ (84)	\$ 377	0.01

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 481,195	€ 443,213	\$ 0	\$ (6,181)	\$ (6,181)	(0.15)
BPS	07/2024	€ 414,336	\$ 443,174	0	(891)	(891)	(0.02)
	07/2024	\$ 408,566	€ 377,391	0	(4,098)	(4,098)	(0.10)
	08/2024	443,822	414,336	891	0	891	0.02
BRC	07/2024	160	149	0	0	0	0.00
CBK	07/2024	€ 198	\$ 216	3	0	3	0.00
	07/2024	\$ 444	€ 414	0	(1)	(1)	0.00
FAR	07/2024	468,191	429,867	0	(7,481)	(7,481)	(0.18)
GLM	07/2024	315	291	0	(3)	(3)	0.00
JPM	07/2024	8	8	0	0	0	0.00
	07/2024	€ 427,002	\$ 456,598	3	(1,045)	(1,042)	(0.03)
MBC	07/2024	\$ 335	€ 312	0	(1)	(1)	0.00
	08/2024	456,722	426,499	1,046	0	1,046	0.03
	07/2024	48	45	0	0	0	0.00
RBC	07/2024	8	7	0	0	0	0.00
RYL	07/2024	269	251	0	0	0	0.00
SCX	07/2024	€ 426,120	\$ 456,545	0	(149)	(149)	0.00
	07/2024	\$ 303	€ 282	0	(1)	(1)	0.00
	08/2024	457,216	426,120	144	0	144	0.00
SSB	07/2024	16,734	15,426	0	(201)	(201)	0.00
UAG	08/2024	€ 30	\$ 32	0	0	0	0.00
				\$ 2,087	\$ (20,052)	\$ (17,965)	(0.43)

As at 30 June 2024, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	£ 19,663	\$ 24,864	\$ 8	\$ 0	\$ 8	0.00
	07/2024	\$ 49,033	£ 38,477	0	(394)	(394)	(0.01)
	08/2024	24,868	19,663	0	(8)	(8)	0.00
BRC	07/2024	£ 7	\$ 9	0	0	0	0.00
CBK	07/2024	\$ 1,444	£ 1,136	0	(8)	(8)	0.00
	08/2024	38	30	0	0	0	0.00
DUB	07/2024	25,701	20,142	0	(239)	(239)	(0.01)
MBC	07/2024	£ 20,209	\$ 25,569	22	0	22	0.00
	07/2024	\$ 227	£ 179	0	(1)	(1)	0.00
	08/2024	25,557	20,197	0	(22)	(22)	0.00
RBC	07/2024	£ 20,119	\$ 25,512	81	0	81	0.00
	08/2024	\$ 25,517	£ 20,119	0	(80)	(80)	0.00
RYL	07/2024	81	63	0	(1)	(1)	0.00
				\$ 111	\$ (753)	\$ (642)	(0.02)

As at 30 June 2024, the Institutional SGD (Hedged) Accumulation and E Class SGD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	SGD 11,638	\$ 8,574	\$ 0	\$ (13)	\$ (13)	0.00
	07/2024	\$ 7,790	SGD 10,514	0	(32)	(32)	0.00
	08/2024	SGD 118	\$ 87	0	0	0	0.00
BPS	08/2024	\$ 8,574	SGD 11,621	13	0	13	0.00
	07/2024	SGD 11,721	\$ 8,642	0	(6)	(6)	0.00
	08/2024	\$ 8,642	SGD 11,704	7	0	7	0.00
BRC	07/2024	9	12	0	0	0	0.00
CBK	07/2024	439	592	0	(2)	(2)	0.00
GLM	07/2024	SGD 180	\$ 134	1	0	1	0.00
	07/2024	\$ 107	SGD 144	0	(1)	(1)	0.00
JPM	07/2024	SGD 22	\$ 16	0	0	0	0.00
	07/2024	\$ 8,602	SGD 11,578	0	(59)	(59)	0.00
MBC	07/2024	SGD 73	\$ 54	0	0	0	0.00
	07/2024	\$ 67	SGD 91	0	0	0	0.00
MYI	07/2024	5	6	0	0	0	0.00
SCX	07/2024	SGD 32	\$ 24	0	0	0	0.00
	07/2024	\$ 8,597	SGD 11,584	0	(50)	(50)	0.00
UAG	07/2024	SGD 61	\$ 45	0	0	0	0.00
				\$ 21	\$ (163)	\$ (142)	0.00

Total OTC Financial Derivative Instruments

\$ (9,939) (0.24)

Total Investments

\$ 4,496,695 108.77

Other Current Assets & Liabilities

\$ (362,578) (8.77)

Net Assets

\$ 4,134,117 100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) When-issued security.
- (b) Payment in-kind security.
- (c) Security did not produce income within the last twelve months.
- (d) Zero coupon security.
- (e) Coupon represents a yield to maturity.
- (f) Principal amount of security is adjusted for inflation.
- (g) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (h) Affiliated to the Fund.
- (i) Contingent convertible security.
- (j) Restricted Securities (31 December 2023: 0.91%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
Constellation Oil Services Holding S.A. 'B'	10/06/2022	\$ 460	\$ 460	0.01
Constellation Oil Services Holding S.A. 'D' - Exp. 10/06/2071	10/06/2022	0	0	0.00
Development Bank of Southern Africa 8.600% due 21/10/2024	07/10/2021	31,381	25,435	0.62
DrillCo Holding Lux S.A.	08/06/2023	7,281	8,510	0.21
		\$ 39,122	\$ 34,405	0.84

Schedule of Investments Emerging Markets Bond Fund (Cont.)

(k) Securities with an aggregate fair value of \$323,725 (31 December 2023: \$422,139) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

(l) Securities with an aggregate fair value of \$2,785 (31 December 2023: \$Nil) and cash of \$13,462 (31 December 2023: \$4,980) have been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Securities with an aggregate fair value of \$824 (31 December 2023: \$4,698) and cash of \$2,444 (31 December 2024: \$3,381) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Cash of \$30,808 (31 December 2023: \$27,700) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 4,288,630	\$ 127,497	\$ 4,416,127
Investment Funds	84,642	0	0	84,642
Financial Derivative Instruments ⁽³⁾	(126)	(5,182)	1,234	(4,074)
Totals	\$ 84,516	\$ 4,283,448	\$ 128,731	\$ 4,496,695

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 1	\$ 3,834,962	\$ 99,009	\$ 3,933,972
Investment Funds	192,346	0	0	192,346
Repurchase Agreements	0	2,599	0	2,599
Financial Derivative Instruments ⁽³⁾	(1,938)	28,322	1,389	27,773
Deposits with Credit Institutions	0	60,900	0	60,900
Totals	\$ 190,409	\$ 3,926,783	\$ 100,398	\$ 4,217,590

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

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

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

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	3.750%	12/06/2024	TBD ⁽¹⁾	€ (2,057)	\$ (2,209)	(0.05)
	3.800	12/06/2024	TBD ⁽¹⁾	(39,257)	(42,158)	(1.02)
	4.300	15/03/2024	TBD ⁽¹⁾	\$ (484)	(490)	(0.01)
	4.500	22/11/2023	TBD ⁽¹⁾	(714)	(734)	(0.02)
	5.330	12/06/2024	TBD ⁽¹⁾	(8,227)	(8,250)	(0.20)
	5.450	12/06/2024	TBD ⁽¹⁾	(8,010)	(8,033)	(0.19)
BRC	5.540	14/06/2024	TBD ⁽¹⁾	(16,862)	(16,906)	(0.41)
	5.600	15/05/2024	15/07/2024	(16,192)	(16,310)	(0.39)
	4.750	31/05/2024	TBD ⁽¹⁾	(10,047)	(10,088)	(0.24)
	4.750	05/06/2024	TBD ⁽¹⁾	(705)	(707)	(0.02)
	5.000	15/02/2024	TBD ⁽¹⁾	(13,182)	(13,433)	(0.32)
	5.000	31/05/2024	TBD ⁽¹⁾	(2,499)	(2,509)	(0.06)
GSC	5.150	27/02/2024	TBD ⁽¹⁾	(632)	(644)	(0.02)
	5.450	12/06/2024	TBD ⁽¹⁾	(29,117)	(29,201)	(0.71)
	5.480	10/04/2024	TBD ⁽¹⁾	(21,801)	(22,073)	(0.53)
IND	3.800	12/06/2024	TBD ⁽¹⁾	€ (8,339)	(8,955)	(0.22)
	5.460	23/04/2024	TBD ⁽¹⁾	\$ (15,109)	(15,267)	(0.37)
MYI	5.470	23/04/2024	TBD ⁽¹⁾	(6,015)	(6,078)	(0.15)
	3.000	21/06/2024	TBD ⁽¹⁾	(1,007)	(1,008)	(0.02)
	5.000	05/04/2024	TBD ⁽¹⁾	(197)	(199)	0.00
	5.000	06/06/2024	TBD ⁽¹⁾	(2,254)	(2,261)	(0.05)
	5.200	12/06/2024	TBD ⁽¹⁾	(8,190)	(8,212)	(0.20)
	5.250	12/06/2024	TBD ⁽¹⁾	(1,202)	(1,206)	(0.03)
NOM	5.350	10/04/2024	TBD ⁽¹⁾	(2,449)	(2,479)	(0.06)
	5.350	12/06/2024	TBD ⁽¹⁾	(6,753)	(6,772)	(0.16)
	5.300	04/06/2024	TBD ⁽¹⁾	(3,526)	(3,540)	(0.09)
	5.300	12/06/2024	TBD ⁽¹⁾	(7,026)	(7,046)	(0.17)
	5.300	13/06/2024	TBD ⁽¹⁾	(6,187)	(6,203)	(0.15)
	5.450	28/06/2024	TBD ⁽¹⁾	(9,397)	(9,401)	(0.23)
SCX	5.550	27/06/2024	TBD ⁽¹⁾	(4,172)	(4,174)	(0.10)
	3.850	12/06/2024	TBD ⁽¹⁾	€ (38,334)	(41,169)	(1.00)
	5.200	08/05/2024	TBD ⁽¹⁾	\$ (640)	(645)	(0.02)
	5.250	13/06/2024	TBD ⁽¹⁾	(697)	(699)	(0.02)
	5.300	13/06/2024	TBD ⁽¹⁾	(1,909)	(1,914)	(0.05)
	5.580	17/11/2023	TBD ⁽¹⁾	(9,151)	(9,473)	(0.23)
Total Reverse Repurchase Agreements					\$ (310,446)	(7.51)

(1) Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ 76	\$ 0	\$ 76	\$ 88	\$ 0	\$ 88
BOA	(7,333)	7,839	506	(1,075)	1,740	665
BPS	(4,164)	4,500	336	4,872	(7,810)	(2,938)
BRC	1,957	(1,780)	177	1,009	(1,900)	(891)
BSH	N/A	N/A	N/A	(158)	0	(158)
CBK	1,292	(1,420)	(128)	(696)	1,140	444
DUB	632	(730)	(98)	1,429	(1,270)	159
FAR	(2,717)	(3,700)	(6,417)	0	(290)	(290)
GLM	3,551	(4,590)	(1,039)	(1,718)	940	(778)
GST	1,227	(1,220)	7	705	(690)	15
HUS	(15)	0	(15)	13	(150)	(137)
JPM	(148)	0	(148)	(659)	620	(39)
MBC	234	0	234	2,577	(4,680)	(2,103)
MYC	(1,525)	1,430	(95)	180	(380)	(200)
MYI	(2,136)	1,870	(266)	1,515	(1,480)	35
RBC	1	0	1	(2)	0	(2)
RYL	(87)	0	(87)	(32)	0	(32)
SCX	(612)	316	(296)	(779)	540	(239)
SOG	(22)	0	(22)	N/A	N/A	N/A
SSB	(306)	292	(14)	(23)	0	(23)
TOR	22	(310)	(288)	135	0	135
UAG	134	(280)	(146)	9	0	9

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	90.61	91.76
Transferable securities dealt in on another regulated market*	14.91	10.19
Other transferable securities	1.30	0.33
Investment funds	2.05	5.00
Repurchase agreements	N/A	0.07
Financial derivative instruments dealt in on a regulated market	0.10	0.37
Centrally cleared financial derivative instruments	0.04	0.16
OTC financial derivative instruments	(0.24)	0.19
Certificates of deposit	N/A	1.58
Reverse repurchase agreements	(7.51)	(10.47)

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Angola	0.66	1.02
Argentina	2.25	2.00
Azerbaijan	0.93	1.11
Bahrain	0.27	0.29
Benin	0.12	N/A
Bermuda	0.02	N/A
Brazil	2.59	2.00
Bulgaria	N/A	0.27
Cameroon	0.32	0.29
Canada	N/A	0.03
Cayman Islands	4.78	3.24
Chile	3.70	2.72
China	0.00	0.03
Colombia	2.34	2.27
Costa Rica	0.23	0.25
Czech Republic	0.32	N/A
Dominican Republic	3.71	3.67
Ecuador	1.03	1.10
Egypt	1.92	2.20
El Salvador	0.78	0.44
Gabon	0.13	0.02
Georgia	0.01	0.01
Ghana	0.69	0.57
Guatemala	0.84	0.78
Hong Kong	0.95	1.02
Hungary	2.27	1.82
India	0.25	0.23
Indonesia	3.13	3.74
International	0.53	0.21
Iraq	0.07	0.08
Ireland	1.12	0.66

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Isle of Man	0.08	N/A
Israel	2.24	1.73
Italy	0.07	N/A
Ivory Coast	1.51	0.24
Jamaica	0.07	0.07
Japan	N/A	0.43
Jersey, Channel Islands	N/A	0.65
Jordan	0.33	0.30
Kazakhstan	1.02	1.03
Kenya	0.40	0.22
Latvia	0.25	N/A
Lebanon	0.02	0.02
Luxembourg	1.73	1.79
Macedonia	0.21	0.23
Malaysia	0.57	0.65
Mexico	10.99	8.34
Mongolia	N/A	0.03
Morocco	0.79	0.54
Multinational	0.24	0.25
Namibia	N/A	0.15
Netherlands	0.39	0.31
Nigeria	0.98	1.32
Oman	1.29	1.46
Pakistan	0.90	0.85
Panama	2.53	1.79
Paraguay	0.70	0.40
Peru	1.71	1.22
Philippines	0.46	0.53
Poland	0.74	1.11
Qatar	2.05	2.51
Romania	2.12	1.58
Russia	0.00	0.01
Saudi Arabia	2.20	3.19
Senegal	0.93	0.63
Serbia	1.15	1.23
Singapore	0.53	0.22
Slovenia	0.30	0.33
South Africa	3.51	4.48
South Korea	1.28	0.85
Spain	0.33	0.35
Sri Lanka	0.88	0.72
Supranational	0.02	0.18
Switzerland	N/A	0.30
Tanzania	0.42	1.02
Thailand	0.06	0.06
Trinidad and Tobago	0.23	0.16
Tunisia	0.46	0.66
Turkey	4.17	5.34
Ukraine	0.75	0.46
United Arab Emirates	3.59	2.55
United Kingdom	1.81	1.15
United States	10.28	10.62
Uzbekistan	1.16	0.37
Venezuela	0.71	0.69
Vietnam	0.01	0.01
Virgin Islands (British)	0.11	0.12
Zambia	0.01	0.01
Short-Term Instruments	1.57	4.75
Investment Funds	2.05	5.00
Repurchase Agreements	N/A	0.07
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.10	0.37
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	N/A	0.00
Interest Rate Swaps	0.04	0.16
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	(0.05)	(0.05)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.07	0.22
Forward Foreign Currency Contracts	0.18	(0.30)
Hedged Forward Foreign Currency Contracts	(0.44)	0.32
Certificates of Deposit	N/A	1.58
Other Current Assets & Liabilities	(8.77)	(9.65)
Net Assets	100.00	100.00

Schedule of Investments Emerging Markets Bond ESG Fund (cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
CYPRUS				GABON				INDIA			
CORPORATE BONDS & NOTES				SOVEREIGN ISSUES				CORPORATE BONDS & NOTES			
Atrium Finance PLC				Gabon Government International Bond				5.375% due 12/09/2033	€ 1,600	\$ 1,783	0.06
2.625% due 05/09/2027	€ 8,000	\$ 7,281	0.25	6.625% due 06/02/2031	\$ 600	\$ 453	0.02	5.500% due 16/06/2034	\$ 8,100	7,869	0.27
CZECH REPUBLIC				6.950% due 16/06/2025	5,500	5,055	0.17	5.500% due 26/03/2036	12,400	11,926	0.42
CORPORATE BONDS & NOTES				Total Gabon		5,508	0.19	6.750% due 25/09/2052	16,200	17,337	0.60
EPH Financing International A/S				GEORGIA				7.625% due 29/03/2041	500	571	0.02
5.875% due 30/11/2029	7,100	7,634	0.26	CORPORATE BONDS & NOTES				Magyar Export-Import Bank			
DOMINICAN REPUBLIC				GHANA				6.000% due 16/05/2029	€ 6,200	6,997	0.24
SOVEREIGN ISSUES				SOVEREIGN ISSUES				6.125% due 04/12/2027	\$ 4,000	4,018	0.14
Dominican Republic Central Bank Notes				Ghana Government International Bond				Total Hungary			
12.000% due 03/10/2025 DOP	36,900	628	0.02	0.000% due 07/04/2025 ^	1,400	599	0.02	104,066 3.61			
13.000% due 05/12/2025	647,400	11,174	0.39	6.375% due 11/02/2027 ^	15,400	7,851	0.27	108,650 3.77			
13.000% due 30/01/2026	241,800	4,184	0.14	7.625% due 16/05/2029 ^	1,300	661	0.02	INDONESIA			
Dominican Republic Government International Bond				7.750% due 07/04/2029 ^	300	154	0.01	CORPORATE BONDS & NOTES			
4.500% due 30/01/2030	\$ 3,000	2,734	0.09	7.750% due 07/04/2029 ^ (i)	2,400	1,229	0.04	Adani Green Energy UP Ltd.			
4.875% due 23/09/2032	4,600	4,129	0.14	7.875% due 11/02/2035 ^	9,900	5,103	0.18	6.700% due 12/03/2042	3,700	3,422	0.12
5.300% due 21/01/2041	15,200	12,934	0.45	8.125% due 26/03/2032 ^	11,300	5,827	0.20	Adani Renewable Energy RJ Ltd.			
5.500% due 22/02/2029	8,800	8,522	0.30	8.625% due 07/04/2034 ^	7,900	4,056	0.14	4.625% due 15/10/2039	3,795	3,048	0.11
5.875% due 30/01/2060	31,100	26,464	0.92	8.627% due 16/06/2049 ^	1,600	810	0.03	Indian Railway Finance Corp. Ltd.			
6.000% due 19/07/2028	1,520	1,508	0.05	8.750% due 11/03/2061 ^	29,450	15,167	0.53	3.570% due 21/01/2032 (i)	19,700	17,546	0.61
6.400% due 05/06/2049 (i)	2,500	2,349	0.08	8.875% due 07/05/2042 ^	1,100	564	0.02	3.835% due 13/12/2027	3,500	3,334	0.12
6.500% due 15/02/2048	200	190	0.01	8.950% due 26/03/2051 ^	6,700	3,449	0.12	JSW Hydro Energy Ltd.			
6.600% due 01/06/2036 (a)	17,400	17,360	0.60	Total Ghana		45,470	1.58	4.125% due 18/05/2031	3,610	3,210	0.11
6.850% due 27/01/2045 (i)	2,800	2,767	0.10	GUERNSEY, CHANNEL ISLANDS				ReNew Pvt Ltd.			
9.750% due 05/06/2026 DOP	129,900	2,214	0.08	CORPORATE BONDS & NOTES				5.875% due 05/03/2027	1,202	1,168	0.04
10.750% due 01/06/2036 (a)	307,200	5,315	0.18	Globalworth Real Estate Investments Ltd.				ReNew Wind Energy AP2			
11.250% due 15/09/2035	58,600	1,048	0.04	6.250% due 31/03/2030	€ 2,630	2,639	0.09	4.500% due 14/07/2028	10,000	9,086	0.31
13.625% due 03/02/2033	87,600	1,759	0.06	HONG KONG				Total India		40,814	1.42
13.625% due 10/02/2034	113,700	2,328	0.08	CORPORATE BONDS & NOTES				INDONESIA			
Total Dominican Republic		107,607	3.73	AIA Group Ltd.				CORPORATE BONDS & NOTES			
ECUADOR				3.200% due 16/09/2040	\$ 200	146	0.01	Bank Mandiri Persero Tbk PT			
SOVEREIGN ISSUES				Fortune Star BVI Ltd.				2.000% due 19/04/2026	6,700	6,283	0.22
Ecuador Government International Bond				3.950% due 02/10/2026	€ 2,400	2,342	0.08	Pelabuhan Indonesia Persero PT			
0.000% due 31/07/2030 (c)	\$ 8,086	3,892	0.14	5.000% due 18/05/2026	\$ 1,100	1,025	0.04	5.375% due 05/05/2045 (i)	3,000	2,888	0.10
2.500% due 31/07/2040	5,157	2,351	0.08	5.050% due 27/01/2027	400	362	0.01	9,171 0.32			
3.500% due 31/07/2035	66,853	33,531	1.16	5.950% due 19/10/2025	4,000	3,852	0.13	SOVEREIGN ISSUES			
6.000% due 31/07/2030	14,724	9,363	0.32	Huarong Finance Co. Ltd.				Indonesia Government International Bond			
Ecuador Social Bond SARL				3.875% due 13/11/2029	900	786	0.03	1.300% due 23/03/2034	€ 18,200	15,323	0.53
0.000% due 30/01/2035 (c)	6,183	4,214	0.15	4.500% due 29/05/2029	4,200	3,810	0.13	4.750% due 18/07/2047 (i)	\$ 3,400	3,127	0.11
Total Ecuador		53,351	1.85	4.750% due 27/04/2027	800	755	0.03	5.125% due 15/01/2045	2,464	2,401	0.08
EGYPT				Lenovo Group Ltd.				5.250% due 08/01/2047	200	196	0.01
SOVEREIGN ISSUES				6.536% due 27/07/2032 (i)	6,800	7,123	0.25	5.650% due 11/01/2053	700	711	0.02
Egypt Government International Bond				MTR Corp. Ltd.				8.500% due 12/10/2035	1,055	1,337	0.05
4.750% due 11/04/2025	€ 7,500	7,893	0.27	1.625% due 19/08/2030	6,300	5,272	0.18	Perusahaan Penerbit SBSN Indonesia			
4.750% due 16/04/2026	1,000	1,013	0.04	INTERNATIONAL				3.550% due 09/06/2051	9,100	6,630	0.23
5.250% due 06/10/2025 (i)	\$ 10,200	9,867	0.34	LOAN PARTICIPATIONS AND ASSIGNMENTS				4.700% due 06/06/2032	27,800	26,821	0.93
6.375% due 11/04/2031	€ 21,000	17,887	0.62	Project Mercury				56,546 1.96			
7.053% due 15/01/2032	\$ 5,400	4,328	0.15	0.400% - 8.088%				Total Indonesia			
7.300% due 30/09/2033	6,900	5,466	0.19	due 11/08/2030	€ 4,800	5,266	0.18	65,717 2.28			
7.500% due 16/02/2061	8,500	5,717	0.20	Republic of Senegal				INTERNATIONAL			
7.625% due 29/05/2032	7,700	6,301	0.22	9.489% due 22/12/2028	6,000	6,396	0.22	LOAN PARTICIPATIONS AND ASSIGNMENTS			
7.903% due 21/02/2048	5,700	4,019	0.14	Total International		11,662	0.40	Project Mercury			
8.150% due 20/11/2059	3,500	2,502	0.09	IRELAND				0.400% - 8.088%			
8.500% due 31/01/2047	4,000	2,974	0.10	CORPORATE BONDS & NOTES				due 11/08/2030			
8.750% due 30/09/2051	8,500	6,421	0.22	Alfa Bank AO Via Alfa Bond Issuance PLC				€ 4,800 5,266 0.18			
Total Egypt		74,388	2.58	5.950% due 15/04/2030 ^ (g)	\$ 3,900	234	0.01	Republic of Senegal			
EL SALVADOR				7.500% due 09/06/2028	4,400	4,584	0.16	9.489% due 22/12/2028			
SOVEREIGN ISSUES				HUNGARY				Total International			
El Salvador Government International Bond				CORPORATE BONDS & NOTES				11,662 0.40			
0.250% due 17/04/2030	7,400	225	0.01	MVM Energetika Zrt				IRELAND			
6.375% due 18/01/2027	5,236	4,682	0.16	7.500% due 09/06/2028	4,400	4,584	0.16	CORPORATE BONDS & NOTES			
7.125% due 20/01/2050	17,000	10,929	0.38	SOVEREIGN ISSUES				Alfa Bank AO Via Alfa Bond Issuance PLC			
7.625% due 21/09/2034 (i)	1,800	1,265	0.04	Hungarian Development Bank				5.950% due 15/04/2030 ^ (g)			
7.625% due 01/02/2041	250	171	0.01	6.500% due 29/06/2028	10,700	10,899	0.38	Iridium Capital PLC			
8.250% due 10/04/2032	1,040	823	0.03	Hungary Government International Bond				9.250% due 18/06/2029			
9.250% due 17/04/2030	7,400	6,595	0.23	1.625% due 28/04/2032	€ 1,200	1,061	0.04	Sovcombank Via SovCom Capital DAC			
9.500% due 15/07/2052	10,550	8,312	0.28	1.750% due 05/06/2035 (i)	19,300	15,657	0.54	3.400% due 26/01/2025 ^			
Total El Salvador		33,002	1.14	3.125% due 21/09/2051	\$ 7,600	4,828	0.17	Total Ireland			
EL SALVADOR				4.000% due 25/07/2029	€ 14,400	15,317	0.53	19,624 0.68			
EL SALVADOR				5.250% due 16/06/2029	\$ 5,900	5,803	0.20	ITALY			
EL SALVADOR				HUNGARY				SOVEREIGN ISSUES			
EL SALVADOR				CORPORATE BONDS & NOTES				Cassa Depositi e Prestiti SpA			
EL SALVADOR				SOVEREIGN ISSUES				5.875% due 30/04/2029			
EL SALVADOR				CORPORATE BONDS & NOTES				2,300 2,337 0.08			

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
IVORY COAST				MEXICO				3.375% due 14/07/2027 (i) € 2,300 \$ 2,398 0.08			
LOAN PARTICIPATIONS AND ASSIGNMENTS				CORPORATE BONDS & NOTES				OMAN			
Republic of Cote d'Ivoire				Banco Mercantil del Norte S.A.				SOVEREIGN ISSUES			
6.852% due 07/03/2025	€ 15,800	\$ 16,891	0.59	6.625% due 24/01/2032 (f)(g)	\$ 2,000	\$ 1,758	0.06	Prosus NV			
8.908% due 19/03/2027	1,500	1,588	0.05	7.500% due 27/06/2029 (f)(g)	3,400	3,302	0.12	1.539% due 03/08/2028 800 770 0.03			
		18,479	0.64	7.625% due 10/01/2028 (f)(g)	300	296	0.01	2.031% due 03/08/2032 400 350 0.01			
SOVEREIGN ISSUES				SOVEREIGN ISSUES				3.257% due 19/01/2027 \$ 2,200 2,059 0.07			
Ivory Coast Government International Bond				Mexico Government International Bond				4.027% due 03/08/2050 800 542 0.02			
4.875% due 30/01/2032	4,400	3,961	0.14	1.350% due 18/09/2027	€ 600	595	0.02	Total Netherlands 36,123 1.25			
5.250% due 22/03/2030	14,000	13,691	0.48	2.250% due 12/08/2036	9,700	7,914	0.27	OMAN			
5.875% due 17/10/2031	5,400	5,232	0.18	2.750% due 27/11/2031 (e)	MXN 250,348	11,529	0.40	SOVEREIGN ISSUES			
6.625% due 22/03/2048	3,900	3,261	0.11	3.000% due 03/12/2026 (e)	1,380,164	69,805	2.42	Oman Government International Bond			
6.875% due 17/10/2040	1,700	1,527	0.05	3.750% due 19/04/2071	\$ 1,100	664	0.02	6.000% due 01/08/2029 18,200 18,493 0.64			
7.625% due 30/01/2033	\$ 16,400	15,957	0.56	4.000% due 30/11/2028 (e)	MXN 90,857	4,650	0.16	6.250% due 25/01/2031 4,900 5,052 0.18			
8.250% due 30/01/2037	4,200	4,077	0.14	4.000% due 24/08/2034 (e)	86,159	4,217	0.15	6.500% due 08/03/2047 2,650 2,649 0.09			
		47,706	1.66	4.490% due 25/05/2032	€ 12,100	12,828	0.44	6.750% due 17/01/2048 10,500 10,714 0.37			
Total Ivory Coast		66,185	2.30	4.875% due 19/05/2033 (i)	\$ 34,300	31,677	1.10	7.000% due 25/01/2051 (i) 4,400 4,639 0.16			
JAMAICA				SOVEREIGN ISSUES				Total Oman 41,547 1.44			
SOVEREIGN ISSUES				MONGOLIA				PAKISTAN			
Jamaica Government International Bond				SOVEREIGN ISSUES				SOVEREIGN ISSUES			
7.875% due 28/07/2045	3,300	3,876	0.13	Mexico Government International Bond				Pakistan Government International Bond			
JORDAN				1.350% due 18/09/2027				6.000% due 08/04/2026			
SOVEREIGN ISSUES				2.250% due 12/08/2036				6.875% due 05/12/2027			
Jordan Government International Bond				2.750% due 27/11/2031 (e)				7.375% due 08/04/2031			
5.750% due 31/01/2027	300	286	0.01	3.000% due 03/12/2026 (e)				8.250% due 30/09/2025			
6.125% due 29/01/2026	3,000	2,921	0.10	3.750% due 19/04/2071				8.875% due 08/04/2051			
7.375% due 10/10/2047	7,100	6,060	0.21	4.000% due 30/11/2028 (e)				Total Pakistan 14,256 0.49			
7.500% due 13/01/2029	8,500	8,335	0.29	4.000% due 24/08/2034 (e)				PANAMA			
Total Jordan		17,602	0.61	4.490% due 25/05/2032				CORPORATE BONDS & NOTES			
KENYA				4.875% due 19/05/2033 (i)				Aeropuerto Internacional de Tocumen S.A.			
SOVEREIGN ISSUES				5.750% due 12/10/2110 (j)				5.125% due 11/08/2061			
Republic of Kenya Government International Bond				6.338% due 04/05/2053				Banco General S.A.			
6.300% due 23/01/2034	5,700	4,275	0.15	6.400% due 07/05/2054				5.250% due 07/05/2031 (f)			
7.000% due 22/05/2027	4,600	4,386	0.15	Total Mexico 194,466 6.74				Banco Nacional de Panama			
7.250% due 28/02/2028	4,600	4,189	0.15	MOROCCO				2.500% due 11/08/2030			
9.750% due 16/02/2031	7,200	6,916	0.24	SOVEREIGN ISSUES				Empresa de Transmision Electrica S.A.			
Total Kenya		19,766	0.69	Mongolia Government International Bond				5.125% due 02/05/2049			
LATVIA				3.500% due 07/07/2027				8,972 0.31			
SOVEREIGN ISSUES				5.125% due 07/04/2026				SOVEREIGN ISSUES			
Latvia Government International Bond				7.875% due 05/06/2029				Panama Government International Bond			
5.125% due 30/07/2034	7,100	7,002	0.24	8.650% due 19/01/2028				2.252% due 29/09/2032			
LUXEMBOURG				Total Mongolia 8,478 0.29				3.160% due 23/01/2030			
CORPORATE BONDS & NOTES				MOROCCO				3.870% due 23/07/2060			
Amaggi Luxembourg International SARL				SOVEREIGN ISSUES				4.300% due 29/04/2053			
5.250% due 28/01/2028	6,000	5,657	0.20	Morocco Government International Bond				4.500% due 15/05/2047			
Ambipar Lux SARL				4.000% due 15/12/2050				4.500% due 16/04/2050 (i)			
9.875% due 06/02/2031	9,000	8,734	0.30	5.500% due 11/12/2042				4.500% due 01/04/2056			
Chile Electricity Lux MPC SARL				Total Morocco 17,045 0.59				4.500% due 19/01/2063			
6.010% due 20/01/2033	6,600	6,689	0.23	MULTINATIONAL				6.400% due 14/02/2035			
MHP Lux S.A.				CORPORATE BONDS & NOTES				6.700% due 26/01/2036			
6.950% due 03/04/2026	522	435	0.02	NXP BV				6.853% due 28/03/2054			
Raizen Fuels Finance S.A.				3.400% due 01/05/2030				7.875% due 01/03/2057 (i)			
6.950% due 05/03/2054	14,400	14,658	0.51	500 453 0.02				8.000% due 01/03/2038			
Unigel Luxembourg S.A.				NETHERLANDS				8.125% due 28/04/2034			
8.750% due 01/10/2026 ^	3,400	965	0.03	CORPORATE BONDS & NOTES				Total Panama 75,906 2.63			
Total Luxembourg		37,138	1.29	IHS Netherlands Holdco BV				PARAGUAY			
MACEDONIA				8.000% due 18/09/2027				SOVEREIGN ISSUES			
SOVEREIGN ISSUES				ING Groep NV				Paraguay Government International Bond			
North Macedonia Government International Bond				1.125% due 07/12/2028 (i)				2.739% due 29/01/2033			
2.750% due 18/01/2025	€ 3,600	3,802	0.13	1.400% due 01/07/2026				3.849% due 28/06/2033			
6.960% due 13/03/2027	6,500	7,232	0.25	InterCement Financial Operations BV				5.400% due 30/03/2050			
Total Macedonia		11,034	0.38	5.750% due 17/07/2024				5.600% due 13/03/2048			
MALAYSIA				200 139 0.01				5.850% due 21/08/2033			
CORPORATE BONDS & NOTES				NE Property BV				6.000% due 09/02/2036			
Axiata SPV5 Labuan Ltd.				2.000% due 20/01/2030 (i)				6.100% due 11/08/2044			
3.064% due 19/08/2050	\$ 4,600	3,057	0.11	€ 5,600 5,223 0.18				7.900% due 09/02/2031 PYG 45,493,000 6,272 0.22			
								Total Paraguay 32,584 1.13			

Schedule of Investments Emerging Markets Bond ESG Fund (cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	
PERU				7.750% due 10/06/2031	\$ 7,800	\$ 7,432	0.26	Woori Card Co. Ltd.				
CORPORATE BONDS & NOTES				Total Senegal		22,566	0.78	1.750% due 23/03/2026	\$ 6,000	\$ 5,608	0.19	
InRetail Consumer				SERBIA								
3.250% due 22/03/2028	\$ 3,700	\$ 3,348	0.12	SOVEREIGN ISSUES								
SOVEREIGN ISSUES				Serbia Government International Bond				SOVEREIGN ISSUES				
Corp. Financiera de Desarrollo S.A.				1.000% due 23/09/2028	€ 27,900	25,450	0.88	Export-Import Bank of Korea				
5.950% due 30/04/2029	14,600	14,625	0.51	1.500% due 26/06/2029	3,000	2,736	0.09	2.125% due 18/01/2032	18,800	15,524	0.54	
Fondo MIVIENDA S.A.				6.000% due 12/06/2034	\$ 35,000	34,497	1.20	5.125% due 11/01/2033	8,400	8,500	0.30	
4.625% due 12/04/2027	12,072	11,745	0.41	Total Serbia		62,683	2.17	Korea Expressway Corp.				
Peru Government International Bond				SINGAPORE								
1.950% due 17/11/2036	€ 8,300	6,836	0.24	CORPORATE BONDS & NOTES								
3.000% due 15/01/2034 (i)	\$ 19,600	15,941	0.55	Cathaylife Singapore Pte Ltd.				SOVEREIGN ISSUES				
3.600% due 15/01/2072	10,200	6,567	0.23	5.950% due 05/07/2034 (a)	6,500	6,522	0.22	Sri Lanka Government International Bond				
5.400% due 12/08/2034	PEN 5,300	1,220	0.04	Clean Renewable Power Mauritius Pte. Ltd.				5.750% due 18/04/2023 ^	6,300	3,622	0.13	
6.150% due 12/08/2032	13,700	3,452	0.12	4.250% due 25/03/2027	4,872	4,547	0.16	5.875% due 25/07/2022 ^	1,236	705	0.02	
6.900% due 12/08/2037	13,200	3,312	0.11	Flex Ltd.				6.125% due 03/06/2025 ^	3,700	2,194	0.08	
6.950% due 12/08/2031	7,300	1,958	0.07	4.875% due 15/06/2029	200	194	0.01	6.200% due 11/05/2027 ^	4,100	2,417	0.08	
7.300% due 12/08/2033	3,600	966	0.03	United Overseas Bank Ltd.				6.750% due 18/04/2028 ^	5,800	3,425	0.12	
		66,622	2.31	1.250% due 14/04/2026	6,500	6,075	0.21	6.825% due 18/07/2026 ^	4,800	2,852	0.10	
Total Peru		69,970	2.43	Total Singapore		17,338	0.60	6.850% due 14/03/2024 ^	6,100	3,548	0.12	
PHILIPPINES				SOUTH AFRICA								
SOVEREIGN ISSUES				CORPORATE BONDS & NOTES								
Philippines Government International Bond				Development Bank of Southern Africa				SOVEREIGN ISSUES				
4.200% due 29/03/2047	\$ 13,000	10,871	0.38	8.600% due 21/10/2024 (h)	ZAR 253,300	13,787	0.48	South Africa Government International Bond				
5.500% due 17/01/2048	18,200	18,457	0.64	CORPORATE BONDS & NOTES								
5.600% due 14/05/2049	19,650	19,700	0.68	4.850% due 30/09/2029	\$ 7,000	6,420	0.22	4.875% due 14/04/2026	4,200	4,102	0.14	
Total Philippines		49,028	1.70	5.375% due 24/07/2044	4,300	3,253	0.11	5.375% due 24/07/2044	4,300	3,253	0.11	
POLAND				SOVEREIGN ISSUES								
SOVEREIGN ISSUES				5.750% due 30/09/2049	28,800	21,795	0.76	SOVEREIGN ISSUES				
Bank Gospodarstwa Krajowego				Total South Africa		49,357	1.71	6.550% due 26/01/2025	ZAR 118,000	6,382	0.22	
4.375% due 13/03/2039	€ 6,800	7,255	0.25	SOUTH KOREA								
Republic of Poland Government International Bond				CORPORATE BONDS & NOTES								
3.625% due 11/01/2034	2,100	2,231	0.08	Doosan Enerbility Co. Ltd.				SOVEREIGN ISSUES				
4.125% due 11/01/2044	3,950	4,207	0.14	5.500% due 17/07/2026	13,000	13,035	0.45	Ghana Government International Bond				
5.125% due 18/09/2034	\$ 13,100	12,902	0.45	Hanwha Life Insurance Co. Ltd.				10.750% due 14/10/2030	\$ 200	136	0.00	
5.500% due 04/04/2053	11,200	11,005	0.38	3.379% due 04/02/2032	6,700	6,275	0.22	Total Supranational		20,814	0.72	
5.500% due 18/03/2054	16,000	15,551	0.54	Hyundai Capital Services, Inc.				TANZANIA				
Total Poland		53,151	1.84	1.250% due 08/02/2026	8,200	7,659	0.27	LOAN PARTICIPATIONS AND ASSIGNMENTS				
QATAR				KB Kookmin Card Co. Ltd.				The Ministry of Finance and Planning, Government of the United Republic of Tanzania				
SOVEREIGN ISSUES				1.500% due 13/05/2026	10,000	9,277	0.32	TBD% due 20/06/2030	6,650	6,602	0.23	
Qatar Government International Bond				KEB Hana Bank				TBD% due 26/04/2031	1,400	1,366	0.05	
4.000% due 14/03/2029	6,300	6,108	0.21	3.500% due 19/10/2026 (f)(g)	6,500	6,109	0.21	9.225% due 26/04/2028	€ 4,218	4,487	0.15	
4.400% due 16/04/2050	20,100	17,614	0.61	5.375% due 23/04/2029	7,300	7,455	0.26	11.222% due 26/04/2028	\$ 2,222	2,236	0.08	
4.625% due 29/05/2029	29,400	29,372	1.02	Kodit Global Co. Ltd.				Total Tanzania		14,691	0.51	
4.750% due 29/05/2034	29,800	29,861	1.04	4.954% due 25/05/2026	1,200	1,191	0.04	TRINIDAD AND TOBAGO				
4.817% due 14/03/2049	12,465	11,675	0.40	Kookmin Bank				SOVEREIGN ISSUES				
5.103% due 23/04/2048	9,200	8,971	0.31	2.500% due 04/11/2030 (g)	2,500	2,101	0.07	Trinidad & Tobago Government International Bond				
Total Qatar		103,601	3.59	LG Energy Solution Ltd.				5.950% due 14/01/2031	4,400	4,362	0.15	
ROMANIA				5.375% due 02/07/2029 (a)	15,000	14,880	0.52	TUNISIA				
SOVEREIGN ISSUES				Mirae Asset Securities Co. Ltd.				SOVEREIGN ISSUES				
Romania Government International Bond				1.375% due 07/07/2024	17,600	17,590	0.61	Banque Centrale de Tunisie Government International Bond				
5.250% due 30/05/2032	€ 7,500	7,830	0.27	NongHyup Bank				5.750% due 30/01/2025	14,297	13,604	0.47	
5.625% due 22/02/2036	91,200	95,456	3.31	1.250% due 28/07/2026	13,000	11,983	0.42	6.375% due 15/07/2026	€ 2,900	2,691	0.10	
5.625% due 30/05/2037	7,500	7,760	0.27	Shinhan Bank Co. Ltd.				Total Tunisia		16,295	0.57	
7.625% due 17/01/2053	\$ 300	325	0.01	4.375% due 13/04/2032 (g)	9,000	8,314	0.29	TURKEY				
7.625% due 17/01/2053 (i)	8,000	8,659	0.30	5.750% due 15/04/2034 (g)	10,400	10,272	0.36	CORPORATE BONDS & NOTES				
Total Romania		120,030	4.16	Shinhan Card Co. Ltd.				Akbank TAS				
RUSSIA				1.375% due 19/10/2025	3,000	2,842	0.10	7.498% due 20/01/2030	\$ 9,000	8,945	0.31	
CORPORATE BONDS & NOTES				1.375% due 23/06/2026	3,000	2,774	0.10	Turkish Airlines Pass-Through Trust				
MMK International Capital DAC				Shinhan Financial Group Co. Ltd.				4.200% due 15/09/2028	156	148	0.01	
4.375% due 13/06/2024 ^	2,800	168	0.01	2.875% due 12/05/2026 (f)(g)	8,000	7,537	0.26					
SENEGAL				3.340% due 05/02/2030 (g)	5,100	5,028	0.17					
SOVEREIGN ISSUES				SK Hynix, Inc.								
Senegal Government International Bond				2.375% due 19/01/2031	5,300	4,368	0.15					
4.750% due 13/03/2028	€ 1,200	1,189	0.04	6.500% due 17/01/2033	5,600	5,905	0.20					
5.375% due 08/06/2037	11,800	9,235	0.32									
6.250% due 23/05/2033	\$ 5,600	4,710	0.16									

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Turkiye Is Bankasi A/S 7.750% due 12/06/2029	\$ 8,900	\$ 8,915	0.31
		18,008	0.63
SOVEREIGN ISSUES			
Export-Credit Bank of Turkey 5.750% due 06/07/2026	10,800	10,519	0.37
Turkey Government International Bond 4.875% due 16/04/2043	8,200	5,820	0.20
5.750% due 11/05/2047	20,400	15,696	0.54
5.875% due 21/05/2030	€ 9,500	10,200	0.35
7.625% due 15/05/2034 (i)	\$ 10,900	10,995	0.38
9.125% due 13/07/2030	21,600	23,574	0.82
		76,804	2.66
Total Turkey		94,812	3.29
UKRAINE			
CORPORATE BONDS & NOTES			
NPC Ukrenergoo 6.875% due 09/11/2028	6,400	2,352	0.08
SOVEREIGN ISSUES			
State Agency of Roads of Ukraine 6.250% due 24/06/2030	7,900	2,192	0.08
Ukraine Government International Bond 6.876% due 21/05/2031	20,700	6,003	0.21
7.253% due 15/03/2035	23,400	6,774	0.24
7.375% due 25/09/2034	8,400	2,436	0.08
7.750% due 01/09/2024	3,900	1,264	0.04
7.750% due 01/09/2025	6,800	2,171	0.08
7.750% due 01/09/2026	12,300	3,850	0.13
7.750% due 01/09/2027	6,800	2,101	0.07
7.750% due 01/09/2029	8,300	2,552	0.09
7.750% due 01/08/2041	12,000	5,916	0.21
8.994% due 01/02/2026	7,300	2,402	0.08
9.750% due 01/11/2030	4,500	1,447	0.05
		39,108	1.36
Total Ukraine		41,460	1.44
UNITED ARAB EMIRATES			
CORPORATE BONDS & NOTES			
Abu Dhabi Commercial Bank PJSC 5.500% due 12/01/2029	7,500	7,598	0.26
First Abu Dhabi Bank PJSC 4.774% due 06/06/2028	6,500	6,429	0.22
Masdar Abu Dhabi Future Energy Co. 4.875% due 25/07/2033 (i)	18,000	17,435	0.61
MDGH GMTN RSC Ltd. 3.700% due 07/11/2049	3,000	2,295	0.08
3.950% due 21/05/2050	800	638	0.02
5.084% due 22/05/2053 (i)	2,000	1,899	0.07
5.875% due 01/05/2034	9,900	10,451	0.36
NBK SPC Ltd. 5.500% due 06/06/2030	14,600	14,751	0.51
Sweihan PV Power Co. PJSC 3.625% due 31/01/2049	4,841	3,884	0.14
		65,380	2.27
LOAN PARTICIPATIONS AND ASSIGNMENTS			
NMC Opco Ltd. 11.585% due 25/03/2027	AED 14,587	4,011	0.14
SOVEREIGN ISSUES			
Emirate of Abu Dhabi Government International Bond 3.125% due 30/09/2049	\$ 800	560	0.02
3.875% due 16/04/2050	1,500	1,196	0.04
5.500% due 30/04/2054	9,700	9,864	0.34
Emirate of Dubai Government International Bond 3.900% due 09/09/2050	700	515	0.02
Finance Department Government of Sharjah 6.125% due 06/03/2036	15,000	14,911	0.52
6.500% due 23/11/2032	18,700	19,386	0.67
		46,432	1.61
Total United Arab Emirates		115,823	4.02

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
UNITED KINGDOM			
CORPORATE BONDS & NOTES			
NatWest Group PLC 5.076% due 27/01/2030	\$ 300	\$ 295	0.01
Ukraine Railways Via Rail Capital Markets PLC 7.875% due 15/07/2028	6,500	4,607	0.16
8.250% due 09/07/2026	3,100	2,356	0.08
Ukreximbank Via Biz Finance PLC 9.750% due 22/01/2025	325	307	0.01
		7,565	0.26
NON-AGENCY MORTGAGE-BACKED SECURITIES			
Canada Square Funding PLC 6.083% due 17/01/2059	£ 1,667	2,109	0.08
Polaris PLC 6.510% due 23/05/2059	3,396	4,314	0.15
Rochester Financing PLC 5.934% due 18/12/2044	1,608	2,029	0.07
Tower Bridge Funding PLC 5.954% due 20/12/2063	682	862	0.03
		9,314	0.33
Total United Kingdom		16,879	0.59
UNITED STATES			
ASSET-BACKED SECURITIES			
Countrywide Asset-Backed Certificates Trust, Inc. 5.940% due 25/02/2037	\$ 570	546	0.02
6.585% due 25/11/2035	526	515	0.02
Credit-Based Asset Servicing & Securitization LLC 3.181% due 25/01/2037	2,251	646	0.02
Long Beach Mortgage Loan Trust 5.760% due 25/09/2036	762	477	0.02
MASTR Asset-Backed Securities Trust 5.900% due 25/11/2036	850	499	0.02
Morgan Stanley ABS Capital, Inc. Trust 6.255% due 25/03/2034	666	670	0.02
Nomura Home Equity Loan, Inc. Home Equity Loan Trust 5.610% due 25/07/2036	144	131	0.01
Option One Mortgage Loan Trust 5.680% due 25/05/2037	214	126	0.00
Park Place Securities, Inc. Asset-Backed Pass-Through Certificates 6.240% due 25/09/2035	1,000	870	0.03
Saxon Asset Securities Trust 5.770% due 25/09/2037	37	35	0.00
Soundview Home Loan Trust 5.640% due 25/02/2037	189	53	0.00
6.360% due 25/10/2037	115	90	0.00
		4,658	0.16
CORPORATE BONDS & NOTES			
Bank of America Corp. 0.981% due 25/09/2025	8,700	8,603	0.30
Credit Suisse AG AT1 Claim 3.250% due 12/03/2034	2,100	252	0.01
Ford Motor Co. 4.875% due 23/01/2027	12,000	9,923	0.34
Hanwha Q Cells Americas Holdings Corp. 5.000% due 27/07/2028	14,200	14,184	0.49
Morgan Stanley 0.864% due 21/10/2025	2,500	2,462	0.09
Rutas 2 and 7 Finance Ltd. 0.000% due 30/09/2036 (c)	4,333	2,988	0.10
Santander Holdings USA, Inc. 5.807% due 09/09/2026	12,000	11,946	0.41
SK Battery America, Inc. 4.875% due 23/01/2027	9,300	9,179	0.32
Unigel S.A. 8.750% due 01/03/2030	1,669	1,669	0.06
		61,206	2.12
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Ziraat Bank TBD% due 15/06/2034	8,200	8,203	0.28

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
NON-AGENCY MORTGAGE-BACKED SECURITIES			
Bank of America Merrill Lynch Commercial Mortgage, Inc. 4.407% due 15/11/2061	\$ 3,300	\$ 3,178	0.11
Benchmark Mortgage Trust 4.261% due 10/10/2051	4,400	4,159	0.14
CitiMortgage Alternative Loan Trust 6.000% due 25/10/2036	70	52	0.00
Countrywide Alternative Loan Trust 5.810% due 25/05/2036	114	45	0.00
Credit Suisse Mortgage Capital Certificates 3.199% due 30/11/2037	519	464	0.02
IndyMac Mortgage Loan Trust 3.414% due 25/11/2037	194	156	0.01
5.820% due 25/02/2037	240	237	0.01
6.100% due 25/07/2045	51	40	0.00
JPMorgan Resecuritization Trust 2.500% due 25/03/2056	22	21	0.00
Lehman XS Trust 5.840% due 25/09/2046	188	158	0.01
5.960% due 25/08/2037	662	621	0.02
Structured Asset Mortgage Investments Trust 5.760% due 25/02/2037	364	328	0.01
SunTrust Adjustable Rate Mortgage Loan Trust 4.477% due 25/10/2037	48	41	0.00
WaMu Mortgage Pass-Through Certificates Trust 4.580% due 25/03/2036	175	158	0.01
		9,658	0.34
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security 5.000% due 01/05/2053 - 01/10/2053	85,924	83,115	2.88
U.S. TREASURY OBLIGATIONS			
U.S. Treasury Bonds 2.375% due 15/02/2042	8,600	6,263	0.22
3.250% due 15/05/2042 (i)	58,600	48,747	1.69
3.375% due 15/08/2042	25,500	21,545	0.74
4.375% due 15/08/2043	6,800	6,566	0.23
U.S. Treasury Notes 3.125% due 31/08/2029	27,400	25,846	0.90
		108,967	3.78
Total United States		275,807	9.56
URUGUAY			
SOVEREIGN ISSUES			
Uruguay Government International Bond 5.750% due 28/10/2034 (i)	24,900	25,983	0.90
UZBEKISTAN			
SOVEREIGN ISSUES			
National Bank of Uzbekistan 4.850% due 21/10/2025	3,078	2,969	0.10
8.500% due 05/07/2029 (a)	7,300	7,220	0.25
Republic of Uzbekistan International Bond 5.375% due 29/05/2027	€ 7,900	8,454	0.30
Total Uzbekistan		18,643	0.65
VIRGIN ISLANDS (BRITISH)			
CORPORATE BONDS & NOTES			
Star Energy Geothermal Wayang Windu Ltd. 6.750% due 24/04/2033	\$ 6,029	6,070	0.21
ZAMBIA			
SOVEREIGN ISSUES			
Zambia Government International Bond 0.500% due 31/12/2053	248	122	0.00
5.750% due 30/06/2033	300	263	0.01
Total Zambia		385	0.01

Schedule of Investments Emerging Markets Bond ESG Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
SHORT-TERM INSTRUMENTS				25.751% due			
EGYPT TREASURY BILLS				17/09/2024 (c)(d)	EGP 500,000	\$ 9,867	0.34
25.600% due				25.851% due			
20/08/2024 (c)(d)	EGP 228,900	\$ 4,607	0.16	26/11/2024 (c)(d)	312,600	5,891	0.21
25.651% due				25.899% due			
31/12/2024 (c)(d)	152,375	2,809	0.10	10/09/2024 (c)(d)	217,500	4,313	0.15
25.700% due				Total Short-Term Instruments		33,086	1.15
10/12/2024 (c)(d)	299,925	5,599	0.19				
				Total Transferable Securities		\$ 3,191,625	110.68

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
FICC	2.600%	28/06/2024	01/07/2024	\$ 797	U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2026	\$ (813)	\$ 797	\$ 797	0.03
SAL	5.270	28/06/2024	01/07/2024	2,600	U.S. Treasury Notes 4.875% due 30/11/2025	(2,662)	2,600	2,601	0.09
	5.340	28/06/2024	01/07/2024	8,400	U.S. Treasury Notes 5.000% due 30/09/2025	(8,673)	8,400	8,404	0.29
Total Repurchase Agreements						\$ (12,148)	\$ 11,797	\$ 11,802	0.41

⁽¹⁾ Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bobl September Futures	Short	09/2024	667	\$ (377)	(0.01)
Euro-Bund 10-Year Bond September Futures	Short	09/2024	496	(870)	(0.03)
Euro-Buxl 30-Year Bond September Futures	Short	09/2024	152	182	0.01
Euro-Schatz September Futures	Long	09/2024	430	211	0.01
U.S. Treasury 5-Year Note September Futures	Long	09/2024	3,015	1,053	0.04
U.S. Treasury 10-Year Note September Futures	Long	09/2024	2,128	1,011	0.03
U.S. Treasury 10-Year Ultra September Futures	Long	09/2024	81	42	0.00
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2024	106	(478)	(0.02)
				\$ 774	0.03
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 774	0.03

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

INTEREST RATE SWAPS

Pay/ Receive	Floating Rate	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	1.000%	21/09/2024	\$ 63,400	\$ 264	0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.750	15/12/2031	1,800	(320)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	70,600	773	0.03
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	9,250	74	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	33,840	515	0.02
Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.500	18/12/2054	26,100	561	0.02
Pay	1-Day USD-SOFR Compounded-OIS	3.730	03/08/2033	2,300	(69)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.735	07/08/2033	2,700	(78)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	6,600	(81)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	14,200	207	0.00
Pay ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	68,100	(273)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	21,900	231	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	14,400	(148)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2036	5,700	124	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.830	12/10/2053	1,700	10	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.870	17/10/2053	1,400	18	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.880	16/10/2053	1,700	25	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	20/06/2026	68,700	1,175	0.04
Pay	1-Day USD-SOFR Compounded-OIS	4.030	04/10/2033	1,300	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.150	12/10/2033	3,400	31	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.155	02/10/2033	4,500	40	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.165	27/09/2033	5,500	54	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.170	03/10/2033	5,900	61	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.175	10/10/2033	4,000	43	0.00

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay		1-Day USD-SOFR Compounded-OIS	4.220%	20/10/2033	\$ 3,100	\$ 46	0.00
Pay		1-Day USD-SOFR Compounded-OIS	4.230	23/10/2033	2,800	44	0.00
Receive		1-Day USD-SOFR Compounded-OIS	4.250	20/03/2034	9,100	367	0.01
Receive		1-Day USD-SOFR Compounded-OIS	4.250	20/03/2034	23,700	398	0.01
Pay		1-Day USD-SOFR Compounded-OIS	4.255	23/10/2033	2,200	39	0.00
Pay		1-Day USD-SOFR Compounded-OIS	4.393	25/10/2033	200	6	0.00
Pay		1-Day USD-SOFR Compounded-OIS	4.450	31/10/2033	2,500	87	0.00
Pay ⁽¹⁾		1-Year BRL-CDI	9.842	04/01/2027	BRL 350,200	(2,415)	(0.08)
Pay ⁽¹⁾		1-Year BRL-CDI	11.550	04/01/2027	14,300	(14)	0.00
Pay ⁽¹⁾		1-Year BRL-CDI	11.570	04/01/2027	184,700	(165)	(0.01)
Pay		1-Year BRL-CDI	11.850	02/01/2025	68,400	(63)	0.00
Pay		1-Year BRL-CDI	12.240	02/01/2025	160,300	(141)	(0.01)
Receive		1-Year BRL-CDI	13.055	04/01/2027	81,200	(374)	(0.01)
Receive		1-Year BRL-CDI	13.216	02/01/2025	28,100	(101)	0.00
Receive		1-Year BRL-CDI	13.241	02/01/2025	28,200	(104)	0.00
Receive		1-Year BRL-CDI	13.427	02/01/2025	66,100	(282)	(0.01)
Pay		1-Year BRL-CDI	13.428	02/01/2025	93,200	400	0.01
Receive		3-Month ZAR-JIBAR	5.950	30/11/2024	ZAR 346,600	220	0.01
Pay		6-Month CLP-CHILIBOR	4.855	18/12/2033	CLP 8,000,000	(314)	(0.01)
Receive		6-Month CLP-CHILIBOR	5.511	13/11/2033	8,456,600	(105)	0.00
Receive ⁽¹⁾		6-Month CZK-PRIBOR	3.675	08/01/2029	CZK 560,000	514	0.02
Pay ⁽¹⁾		6-Month CZK-PRIBOR	3.769	09/01/2029	38,300	(11)	0.00
Pay		6-Month CZK-PRIBOR	4.175	07/11/2028	1,243,200	1,807	0.06
Pay		6-Month CZK-PRIBOR	4.611	06/06/2028	139,300	31	0.00
Receive		6-Month EUR-EURIBOR	2.250	20/03/2044	€ 1,800	56	0.00
Receive ⁽¹⁾		6-Month EUR-EURIBOR	2.500	18/09/2054	8,600	440	0.02
Receive ⁽¹⁾		6-Month EUR-EURIBOR	2.750	18/09/2029	14,300	25	0.00
Pay ⁽¹⁾		6-Month EUR-EURIBOR	2.750	18/09/2034	34,700	(892)	(0.03)
Pay		6-Month EUR-EURIBOR	3.300	03/10/2033	3,700	228	0.01
Pay		6-Month EUR-EURIBOR	3.370	09/10/2028	1,000	39	0.00
Pay		6-Month EUR-EURIBOR	3.450	20/10/2028	4,300	184	0.01
						\$ 3,185	0.11
						\$ 3,185	0.11

Total Centrally Cleared Financial Derivative Instruments

⁽¹⁾ This instrument has a forward starting effective date.

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

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

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

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Chile Government International Bond	(1.000)%	20/12/2028	\$ 2,800	\$ (58)	\$ 1	\$ (57)	0.00
	Oman Government International Bond	(1.000)	20/12/2027	2,200	72	(93)	(21)	0.00
	Turkey Government International Bond	(1.000)	20/12/2026	4,300	714	(638)	76	0.00
BPS	Chile Government International Bond	(1.000)	20/12/2028	1,740	(35)	0	(35)	0.00
	Mexico Government International Bond	(1.000)	20/06/2029	8,800	35	4	39	0.00
	Oman Government International Bond	(1.000)	20/12/2027	700	23	(30)	(7)	0.00
BRC	Chile Government International Bond	(1.000)	20/12/2028	6,900	(142)	3	(139)	(0.01)
	Oman Government International Bond	(1.000)	20/12/2027	3,400	91	(124)	(33)	0.00
	South Korea Government International Bond	(1.000)	20/06/2029	1,200	(35)	1	(34)	0.00
CBK	Mexico Government International Bond	(1.000)	20/06/2029	14,400	57	6	63	0.00
	Turkey Government International Bond	(1.000)	20/12/2026	2,800	466	(417)	49	0.00
GST	Chile Government International Bond	(1.000)	20/12/2028	60	(1)	0	(1)	0.00
	Mexico Government International Bond	(1.000)	20/06/2029	16,100	70	0	70	0.00
	South Korea Government International Bond	(1.000)	20/06/2029	57,200	(1,669)	27	(1,642)	(0.06)
JPM	Chile Government International Bond	(1.000)	20/12/2028	3,600	(73)	0	(73)	0.00
	Mexico Government International Bond	(1.000)	20/06/2029	8,500	52	(15)	37	0.00
MYC	Chile Government International Bond	(1.000)	20/12/2028	4,800	(97)	0	(97)	0.00
	Mexico Government International Bond	(1.000)	20/06/2029	10,200	48	(3)	45	0.00
	South Korea Government International Bond	(1.000)	20/06/2029	4,300	(126)	3	(123)	0.00
	Turkey Government International Bond	(1.000)	20/12/2026	2,500	422	(378)	44	0.00
					\$ (186)	\$ (1,653)	\$ (1,839)	(0.07)

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽²⁾

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Egypt Government International Bond	1.000%	20/12/2024	\$ 1,000	\$ (120)	\$ 111	\$ (9)	0.00
	Mexico Government International Bond	1.000	20/12/2024	18,100	13	60	73	0.00
	Peru Government International Bond	1.000	20/06/2026	6,400	26	57	83	0.00
	Peru Government International Bond	1.000	20/12/2031	10,700	(451)	386	(65)	0.00
	South Africa Government International Bond	1.000	20/12/2025	1,200	(66)	70	4	0.00
	Turkey Government International Bond	1.000	20/06/2027	100	(20)	17	(3)	0.00

Schedule of Investments Emerging Markets Bond ESG Fund (Cont.)

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets	
BPS	Brazil Government International Bond	1.000%	20/12/2026	\$ 10,400	\$ (639)	\$ 644	\$ 5	0.00	
	Brazil Government International Bond	1.000	20/12/2027	8,200	(589)	526	(63)	0.00	
	Chile Government International Bond	1.000	20/12/2024	4,000	5	13	18	0.00	
	Colombia Government International Bond	1.000	20/06/2029	12,000	(432)	(56)	(488)	(0.02)	
	Egypt Government International Bond	1.000	20/12/2024	200	(24)	22	(2)	0.00	
	Mexico Government International Bond	1.000	20/12/2024	2,100	(5)	13	8	0.00	
	Peru Government International Bond	1.000	20/06/2026	6,100	54	25	79	0.00	
	Serbia Government International Bond	1.000	20/12/2027	1,600	(142)	127	(15)	0.00	
	South Africa Government International Bond	1.000	20/06/2028	32,000	(2,760)	1,966	(794)	(0.03)	
	Turkey Government International Bond	1.000	20/06/2027	3,800	(751)	652	(99)	0.00	
BRC	Chile Government International Bond	1.000	20/12/2026	2,500	14	29	43	0.00	
	Peru Government International Bond	1.000	20/12/2025	17,500	360	(178)	182	0.01	
	Poland Government International Bond	1.000	20/06/2028	6,500	49	56	105	0.00	
CBK	Colombia Government International Bond	1.000	20/12/2024	800	3	0	3	0.00	
	Colombia Government International Bond	1.000	20/06/2029	12,200	(440)	(56)	(496)	(0.02)	
	Panama Government International Bond	1.000	20/12/2024	4,300	0	14	14	0.00	
	Panama Government International Bond	1.000	20/06/2034	5,000	(573)	(15)	(588)	(0.02)	
DUB	Peru Government International Bond	1.000	20/06/2026	2,100	18	9	27	0.00	
	Qatar Government International Bond	1.000	20/12/2026	5,000	140	(51)	89	0.00	
	Egypt Government International Bond	1.000	20/12/2024	800	(108)	100	(8)	0.00	
	South Africa Government International Bond	1.000	20/06/2026	900	(15)	17	2	0.00	
	South Africa Government International Bond	1.000	20/12/2026	10,400	(638)	605	(33)	0.00	
GLM	Qatar Government International Bond	1.000	20/06/2029	8,300	239	(22)	217	0.01	
GST	Brazil Government International Bond	1.000	20/06/2026	200	(11)	12	1	0.00	
	Chile Government International Bond	1.000	20/06/2028	8,900	17	168	185	0.01	
	Colombia Government International Bond	1.000	20/12/2024	14,000	(34)	82	48	0.00	
	Colombia Government International Bond	1.000	20/06/2029	7,200	(259)	(34)	(293)	(0.01)	
	Indonesia Government International Bond	1.000	20/06/2029	11,700	162	(48)	114	0.00	
	Peru Government International Bond	1.000	20/06/2026	13,700	99	78	177	0.01	
	Poland Government International Bond	1.000	20/06/2028	8,500	77	60	137	0.01	
	Turkey Government International Bond	1.000	20/06/2027	4,300	(840)	728	(112)	0.00	
	JPM	Banco do Brasil S.A.	1.000	20/12/2024	8,000	(179)	199	20	0.00
	JPM	Brazil Government International Bond	1.000	20/06/2028	1,100	(38)	24	(14)	0.00
Hungary Government International Bond		1.000	20/06/2027	5,700	(290)	313	23	0.00	
Indonesia Government International Bond		1.000	20/12/2024	7,400	60	(30)	30	0.00	
Poland Government International Bond		1.000	20/06/2028	900	(2)	17	15	0.00	
Chile Government International Bond		1.000	20/12/2024	2,400	6	5	11	0.00	
MYC	Chile Government International Bond	1.000	20/06/2026	15,000	208	17	225	0.01	
	Chile Government International Bond	1.000	20/12/2026	16,300	112	168	280	0.01	
	Colombia Government International Bond	1.000	20/06/2029	13,300	(478)	(63)	(541)	(0.02)	
	Mexico Government International Bond	1.000	20/12/2024	4,800	19	0	19	0.00	
	Panama Government International Bond	1.000	20/06/2034	5,000	(573)	(15)	(588)	(0.02)	
	Peru Government International Bond	1.000	20/06/2026	9,800	45	82	127	0.01	
	Peru Government International Bond	1.000	20/12/2026	20,000	80	203	283	0.01	
	Qatar Government International Bond	1.000	20/12/2026	3,900	57	13	70	0.00	
	South Africa Government International Bond	1.000	20/12/2026	4,600	(206)	191	(15)	0.00	
	Turkey Government International Bond	1.000	20/06/2027	1,800	(356)	309	(47)	0.00	
MYI	Peru Government International Bond	1.000	20/06/2026	1,300	11	6	17	0.00	
					\$ (9,165)	\$ 7,626	\$ (1,539)	(0.05)	

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

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/(Depreciation)	% of Net Assets
AZD	07/2024	NZD 12,985	\$ 7,968	\$ 55	\$ 0	\$ 55	0.00
	07/2024	\$ 1,416	NZD 2,311	0	(7)	(7)	0.00
	08/2024	NZD 2,311	\$ 1,416	7	0	7	0.00
BOA	07/2024	DOP 25,985	437	0	(2)	(2)	0.00
	07/2024	€ 13,237	14,360	174	0	174	0.01
	07/2024	HUF 1,075,875	2,925	7	0	7	0.00
	07/2024	KRW 376,248	275	2	0	2	0.00
	07/2024	\$ 10,551	€ 9,677	0	(180)	(180)	(0.01)
	07/2024	1,669	NOK 17,875	10	0	10	0.00
	07/2024	181	PLN 733	1	0	1	0.00
	08/2024	505	TRY 17,693	6	0	6	0.00
	09/2024	CLP 3,318,147	\$ 3,514	17	(16)	1	0.00
	09/2024	\$ 1,950	INR 163,364	5	0	5	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets	
BPS	07/2024	AUD 5,147	\$ 3,432	\$ 0	\$ (5)	\$ (5)	0.00	
	07/2024	CAD 2,009	1,465	0	(3)	(3)	0.00	
	07/2024	€ 15,519	16,805	172	0	172	0.01	
	07/2024	£ 15,012	19,176	200	0	200	0.01	
	07/2024	INR 2,692,753	32,172	0	(124)	(124)	(0.01)	
	07/2024	KRW 373,428	272	1	0	1	0.00	
	07/2024	PLN 63,199	15,609	14	(123)	(109)	0.00	
	07/2024	\$ 2,036	CAD 2,779	0	(5)	(5)	0.00	
	07/2024	4,202	€ 3,895	0	(27)	(27)	0.00	
	07/2024	12,812	PLN 51,918	100	0	100	0.00	
	07/2024	1,193	SGD 1,618	1	0	1	0.00	
	08/2024	SGD 1,616	\$ 1,193	0	(1)	(1)	0.00	
	08/2024	TRY 660	19	0	0	0	0.00	
	08/2024	\$ 1,964	AUD 2,945	4	0	4	0.00	
	09/2024	COP 12,221,030	\$ 2,930	16	0	16	0.00	
	09/2024	TWD 49,115	1,526	9	0	9	0.00	
	05/2029	KWD 4,233	14,553	419	0	419	0.01	
	BRC	07/2024	THB 50	1	0	0	0	0.00
		07/2024	TRY 23,964	709	0	(4)	(4)	0.00
		07/2024	\$ 1,563	BRL 8,524	0	(28)	(28)	0.00
07/2024		1,484	CHF 1,317	0	(18)	(18)	0.00	
07/2024		1,849	NOK 19,456	0	(22)	(22)	0.00	
07/2024		14,338	TRY 497,462	614	0	614	0.02	
08/2024		27,136	944,960	261	0	261	0.01	
09/2024		MXN 265,541	\$ 14,158	0	(190)	(190)	(0.01)	
09/2024		\$ 3,026	TRY 109,433	57	0	57	0.00	
11/2024		294	11,619	15	0	15	0.00	
CBK		07/2024	BRL 188,832	\$ 34,654	658	0	658	0.02
		07/2024	CHF 967	1,062	0	(14)	(14)	0.00
	07/2024	€ 15,743	17,051	178	0	178	0.01	
	07/2024	MXN 125,750	6,964	101	0	101	0.00	
	07/2024	SEK 34,088	3,211	0	(8)	(8)	0.00	
	07/2024	THB 124,797	3,410	4	0	4	0.00	
	07/2024	\$ 2,052	PHP 120,324	7	0	7	0.00	
	07/2024	304	PLN 1,217	0	(1)	(1)	0.00	
	07/2024	2,087	SEK 21,820	0	(27)	(27)	0.00	
	07/2024	562	TRY 18,955	3	0	3	0.00	
	07/2024	35,082	ZAR 646,059	264	(10)	254	0.01	
	07/2024	ZAR 1,613	\$ 88	0	0	0	0.00	
	08/2024	PEN 3,474	920	13	0	13	0.00	
	08/2024	\$ 34,654	BRL 189,466	0	(667)	(667)	(0.02)	
	09/2024	MXN 1,094	\$ 58	0	(1)	(1)	0.00	
	09/2024	PEN 36,362	9,744	252	0	252	0.01	
	09/2024	TWD 18,476	573	3	0	3	0.00	
	09/2024	\$ 31,905	INR 2,667,335	25	(13)	12	0.00	
	11/2024	EGP 145,846	\$ 2,924	77	0	77	0.00	
	02/2025	215,131	4,210	146	0	146	0.01	
DUB	05/2025	61,717	1,175	44	0	44	0.00	
	06/2025	112,705	2,110	63	0	63	0.00	
	07/2024	KRW 204,099	148	0	0	0	0.00	
	07/2024	MYR 2,440	518	0	0	0	0.00	
	07/2024	\$ 2,032	CLP 1,879,420	0	(41)	(41)	0.00	
	07/2024	966	EGP 46,212	0	(7)	(7)	0.00	
	08/2024	5,474	BRL 28,176	0	(420)	(420)	(0.02)	
	03/2025	213	TRY 10,122	26	0	26	0.00	
FAR	07/2024	€ 298,957	\$ 325,611	5,203	0	5,203	0.18	
	07/2024	\$ 1,974	AUD 2,963	5	0	5	0.00	
	07/2024	2,709	NZD 4,442	0	(2)	(2)	0.00	
GLM	08/2024	NZD 4,442	\$ 2,709	2	0	2	0.00	
	07/2024	CAD 1,998	1,462	2	0	2	0.00	
	07/2024	€ 5,654	6,121	62	0	62	0.00	
	07/2024	MXN 15,990	861	0	(12)	(12)	0.00	
	07/2024	MYR 21	4	0	0	0	0.00	
	07/2024	\$ 222	EGP 10,632	0	(2)	(2)	0.00	
	07/2024	304	TRY 10,375	8	0	8	0.00	
	07/2024	ZAR 348,433	\$ 19,045	0	(13)	(13)	0.00	
	08/2024	DOP 732,505	12,313	1	(39)	(38)	0.00	
	08/2024	\$ 2,597	TRY 89,613	16	0	16	0.00	
	09/2024	DOP 477,015	\$ 7,961	0	(68)	(68)	0.00	
	09/2024	MXN 869,673	48,600	1,607	0	1,607	0.05	
	09/2024	\$ 1,363	TRY 51,359	93	0	93	0.00	
	12/2024	2,110	EGP 107,083	0	(45)	(45)	0.00	
	03/2025	242	TRY 11,590	31	0	31	0.00	
IND	06/2025	EGP 112,780	\$ 2,110	62	0	62	0.00	
	07/2024	\$ 1,508	¥ 236,300	0	(39)	(39)	0.00	
	JPM	07/2024	HUF 733,765	\$ 1,984	0	(6)	(6)	0.00
		07/2024	INR 418,577	5,000	0	(20)	(20)	0.00
	07/2024	KRW 251,887	183	0	0	0	0.00	
	07/2024	PLN 7,137	1,788	13	0	13	0.00	
	07/2024	SGD 1,618	1,202	8	0	8	0.00	
	07/2024	\$ 1,468	AUD 2,202	3	0	3	0.00	
	07/2024	1,804	BRL 9,556	0	(84)	(84)	0.00	
	07/2024	11,020	CHF 9,889	0	(15)	(15)	0.00	

Schedule of Investments Emerging Markets Bond ESG Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	\$ 344	CZK 7,977	\$ 0	\$ (3)	\$ (3)	0.00
	07/2024	1,757	IDR 28,494,252	0	(15)	(15)	0.00
	07/2024	ZAR 660,007	\$ 35,853	0	(247)	(247)	(0.01)
	08/2024	AUD 2,202	1,469	0	(3)	(3)	0.00
	08/2024	CHF 9,853	11,020	14	0	14	0.00
	08/2024	TRY 11,151	324	0	(1)	(1)	0.00
	08/2024	\$ 11,949	TRY 414,114	148	0	148	0.01
	09/2024	TWD 31,434	\$ 976	5	0	5	0.00
	09/2024	\$ 753	EGP 37,396	0	(1)	(1)	0.00
	09/2024	4,342	INR 363,825	11	0	11	0.00
	02/2025	EGP 215,215	\$ 4,210	144	0	144	0.01
	03/2025	\$ 185	TRY 8,943	26	0	26	0.00
MBC	07/2024	CAD 18,971	\$ 13,933	69	0	69	0.00
	07/2024	CZK 152,763	6,624	84	0	84	0.00
	07/2024	€ 3,640	3,935	34	0	34	0.00
	07/2024	HUF 661,474	1,775	0	(19)	(19)	0.00
	07/2024	INR 1,282,723	15,322	0	(63)	(63)	0.00
	07/2024	NOK 29,039	2,726	0	(1)	(1)	0.00
	07/2024	\$ 1,455	AUD 2,188	6	0	6	0.00
	07/2024	14,762	CAD 20,212	9	0	9	0.00
	07/2024	16,696	€ 15,340	0	(255)	(255)	(0.01)
	07/2024	2,677	£ 2,112	0	(7)	(7)	0.00
	07/2024	1,518	SEK 15,985	0	(9)	(9)	0.00
	08/2024	CAD 20,198	\$ 14,762	0	(9)	(9)	0.00
	08/2024	\$ 2,726	NOK 29,016	1	0	1	0.00
	09/2024	TWD 774	\$ 24	0	0	0	0.00
MYI	07/2024	€ 2,058	2,207	1	0	1	0.00
	07/2024	£ 81	102	0	0	0	0.00
	07/2024	INR 444,506	5,311	0	(21)	(21)	0.00
	07/2024	NOK 8,293	778	0	(1)	(1)	0.00
	07/2024	SEK 3,722	352	1	0	1	0.00
	07/2024	\$ 33,046	BRL 170,700	0	(2,314)	(2,314)	(0.08)
	07/2024	276	€ 257	0	0	0	0.00
	07/2024	2,044	£ 1,616	0	(1)	(1)	0.00
	08/2024	778	NOK 8,286	1	0	1	0.00
	08/2024	352	SEK 3,716	0	(1)	(1)	0.00
	09/2024	TWD 12,505	\$ 390	3	0	3	0.00
RBC	09/2024	\$ 2,904	INR 242,851	2	0	2	0.00
	07/2024	14,100	£ 11,119	0	(45)	(45)	0.00
RYL	08/2024	£ 11,119	\$ 14,102	44	0	44	0.00
	07/2024	AUD 2,206	1,472	0	(2)	(2)	0.00
	07/2024	€ 17,803	19,045	0	(35)	(35)	0.00
	07/2024	\$ 2,279	£ 1,781	0	(28)	(28)	0.00
	07/2024	1,773	NZD 2,865	0	(27)	(27)	0.00
SCX	07/2024	KRW 189,494	\$ 139	1	0	1	0.00
	07/2024	MXN 446,726	24,101	0	(282)	(282)	(0.01)
	07/2024	\$ 384,686	€ 359,040	125	(10)	115	0.00
	07/2024	121	£ 95	0	0	0	0.00
	07/2024	1,862	KRW 2,574,532	8	0	8	0.00
	08/2024	€ 355,331	\$ 381,261	0	(120)	(120)	0.00
	08/2024	PEN 4,033	1,067	14	0	14	0.00
	09/2024	AED 11,930	3,249	0	0	0	0.00
	09/2024	PHP 257,911	4,396	0	(14)	(14)	0.00
	09/2024	TWD 19,032	590	3	0	3	0.00
	09/2024	\$ 717	EGP 35,321	0	(6)	(6)	0.00
	09/2024	17,742	INR 1,484,941	26	0	26	0.00
	12/2024	1,056	EGP 53,592	0	(22)	(22)	0.00
SOG	09/2024	1,628	80,157	0	(14)	(14)	0.00
SSB	07/2024	€ 15,341	\$ 16,642	200	0	200	0.01
	07/2024	IDR 23,868,278	1,465	6	0	6	0.00
	07/2024	PLN 5,782	1,431	0	(7)	(7)	0.00
	07/2024	\$ 1,464	IDR 24,018,227	4	0	4	0.00
	09/2024	COP 8,617,274	\$ 2,049	0	(6)	(6)	0.00
TOR	07/2024	CHF 46	50	0	0	0	0.00
	07/2024	\$ 2,062	NZD 3,367	0	(11)	(11)	0.00
	08/2024	NZD 3,367	\$ 2,062	11	0	11	0.00
	08/2024	\$ 2,261	COP 9,070,242	0	(88)	(88)	0.00
UAG	07/2024	CHF 10,199	\$ 11,286	0	(64)	(64)	0.00
	07/2024	HUF 672	2	0	0	0	0.00
	07/2024	ILS 2,911	785	12	0	12	0.00
	08/2024	\$ 16,651	€ 15,549	38	0	38	0.00
				\$ 12,198	\$ (6,061)	\$ 6,137	0.21

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 184,546	CHF 166,001	\$ 187	\$ 0	\$ 187	0.01
BRC	07/2024	CHF 189	\$ 211	1	0	1	0.00
	07/2024	\$ 634	CHF 564	0	(6)	(6)	0.00
CBK	07/2024	16,243	14,782	207	0	207	0.01
GLM	07/2024	151,340	136,271	308	0	308	0.01
MBC	07/2024	189,249	170,400	427	(48)	379	0.01
	08/2024	175	157	0	0	0	0.00
MYI	07/2024	CHF 458	\$ 511	2	0	2	0.00
	07/2024	\$ 606	CHF 542	0	(2)	(2)	0.00
SCX	07/2024	6,229	5,596	0	(2)	(2)	0.00
				\$ 1,132	\$ (58)	\$ 1,074	0.04

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Administrative EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 6,474	\$ 7,056	\$ 118	\$ 0	\$ 118	0.00
	07/2024	\$ 431,487	€ 397,428	0	(5,544)	(5,544)	(0.19)
BPS	07/2024	€ 353,774	\$ 378,415	16	(758)	(742)	(0.03)
	07/2024	\$ 365,336	€ 337,462	0	(3,661)	(3,661)	(0.13)
	08/2024	377,741	352,646	759	0	759	0.03
BRC	07/2024	€ 2,998	\$ 3,208	0	(5)	(5)	0.00
CBK	07/2024	9,037	9,839	154	0	154	0.01
FAR	07/2024	\$ 419,623	€ 385,274	0	(6,706)	(6,706)	(0.23)
GLM	07/2024	€ 3,677	\$ 3,980	40	0	40	0.00
JPM	07/2024	318	341	0	(1)	(1)	0.00
MBC	07/2024	367,179	392,656	23	(892)	(869)	(0.03)
	08/2024	\$ 389,732	€ 363,942	893	0	893	0.03
MYI	07/2024	€ 12,862	\$ 13,760	0	(25)	(25)	0.00
RBC	07/2024	15,456	16,788	223	0	223	0.01
SCX	07/2024	364,435	390,455	0	(128)	(128)	0.00
	08/2024	\$ 391,021	€ 364,427	123	0	123	0.00
SSB	07/2024	17,406	16,046	0	(209)	(209)	(0.01)
UAG	08/2024	€ 10,846	\$ 11,614	0	(26)	(26)	0.00
				\$ 2,349	\$ (17,955)	\$ (15,606)	(0.54)

As at 30 June 2024, the Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	£ 35,125	\$ 44,417	\$ 15	\$ 0	\$ 15	0.00
	07/2024	\$ 83,958	£ 65,883	0	(676)	(676)	(0.02)
	08/2024	44,359	35,074	0	(14)	(14)	0.00
BRC	07/2024	44	35	0	(1)	(1)	0.00
CBK	07/2024	£ 79	\$ 101	1	0	1	0.00
	07/2024	\$ 2,971	£ 2,336	0	(18)	(18)	0.00
	08/2024	£ 24	\$ 30	0	0	0	0.00
DUB	07/2024	\$ 44,017	£ 34,496	0	(410)	(410)	(0.02)
MBC	07/2024	£ 34,649	\$ 43,840	39	0	39	0.00
	07/2024	\$ 199	£ 157	0	(1)	(1)	0.00
	08/2024	43,681	34,519	0	(37)	(37)	0.00
				\$ 55	\$ (1,157)	\$ (1,102)	(0.04)

As at 30 June 2024, the Investor NOK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	07/2024	\$ 149	NOK 1,572	\$ 0	\$ (2)	\$ (2)	0.00
CBK	07/2024	149	1,566	0	(2)	(2)	0.00
MBC	07/2024	NOK 1,235	\$ 116	0	0	0	0.00
	07/2024	\$ 5	NOK 53	0	0	0	0.00
	08/2024	116	1,234	0	0	0	0.00
MYI	07/2024	NOK 1,577	\$ 148	0	0	0	0.00
	07/2024	\$ 135	NOK 1,427	0	(1)	(1)	0.00
	08/2024	148	1,576	0	0	0	0.00
				\$ 0	\$ (5)	\$ (5)	0.00

Schedule of Investments Emerging Markets Bond ESG Fund (Cont.)

As at 30 June 2024, the Investor SEK (Hedged) Accumulation and Administrative SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	SEK 12	\$ 1	\$ 0	\$ 0	\$ 0	0.00
	07/2024	\$ 2	SEK 23	0	0	0	0.00
BPS	07/2024	SEK 11	\$ 1	0	0	0	0.00
BRC	07/2024	9,606	906	0	(1)	(1)	0.00
	08/2024	\$ 906	SEK 9,591	1	0	1	0.00
CBK	07/2024	SEK 198	\$ 19	0	0	0	0.00
	07/2024	\$ 907	SEK 9,632	2	0	2	0.00
DUB	07/2024	SEK 8,522	\$ 805	0	0	0	0.00
	08/2024	\$ 805	SEK 8,509	0	0	0	0.00
MBC	07/2024	SEK 45	\$ 4	0	0	0	0.00
	07/2024	\$ 873	SEK 9,168	0	(7)	(7)	0.00
	08/2024	22	229	0	0	0	0.00
MYI	07/2024	SEK 9,559	\$ 905	2	0	2	0.00
	08/2024	\$ 905	SEK 9,544	0	(2)	(2)	0.00
RYL	07/2024	SEK 52	\$ 5	0	0	0	0.00
	07/2024	\$ 873	SEK 9,176	0	(6)	(6)	0.00
SCX	07/2024	SEK 17	\$ 2	0	0	0	0.00
UAG	07/2024	\$ 2	SEK 25	0	0	0	0.00
				\$ 5	\$ (16)	\$ (11)	0.00
Total OTC Financial Derivative Instruments						\$ (12,891)	(0.45)
Total Investments						\$ 3,194,490	110.78
Other Current Assets & Liabilities						\$ (310,865)	(10.78)
Net Assets						\$ 2,883,625	100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) When-issued security.
- (b) Payment in-kind security.
- (c) Zero coupon security.
- (d) Coupon represents a yield to maturity.
- (e) Principal amount of security is adjusted for inflation.
- (f) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (g) Contingent convertible security.
- (h) Restricted Securities (31 December 2023: 0.51%):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Development Bank of Southern Africa	8.600%	21/10/2024	07/10/2021	\$ 17,010	\$ 13,787	0.48

(i) Securities with an aggregate fair value of \$329,621 (31 December 2023: \$228,436) and cash of \$130 (31 December 2023: \$Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Securities with an aggregate fair value of \$Nil (31 December 2023: \$55,830) have been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 30 June 2024.

Securities with an aggregate fair value of \$1,394 (31 December 2023: \$301) and cash of \$664 (31 December 2023: \$6,296) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Cash of \$430 (31 December 2023: \$Nil) has been received as collateral under the terms of the Master Securities Forward Transaction Agreements as at 30 June 2024.

Cash of \$25,401 (31 December 2023: \$19,878) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$17,180 (31 December 2023: \$3,680) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 3,136,848	\$ 54,777	\$ 3,191,625
Repurchase Agreements	0	11,797	0	11,797
Financial Derivative Instruments ⁽³⁾	(854)	(8,078)	0	(8,932)
Totals	\$ (854)	\$ 3,140,567	\$ 54,777	\$ 3,194,490

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 2,794,082	\$ 39,430	\$ 2,833,512
Repurchase Agreements	0	13,694	0	13,694
Financial Derivative Instruments ⁽³⁾	(3,078)	27,272	0	24,194
Deposits with Credit Institutions	0	45,181	0	45,181
Totals	\$ (3,078)	\$ 2,880,229	\$ 39,430	\$ 2,916,581

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

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

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

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	3.830%	12/06/2024	TBD ⁽¹⁾	€ (4,682)	\$ (5,028)	(0.17)
	4.300	05/04/2024	TBD ⁽¹⁾	\$ (1,381)	(1,395)	(0.05)
	5.000	15/02/2024	TBD ⁽¹⁾	(2,406)	(2,451)	(0.09)
	5.400	10/11/2023	TBD ⁽¹⁾	£ (3,224)	(4,217)	(0.15)
BRC	3.830	12/06/2024	TBD ⁽¹⁾	€ (30,240)	(32,475)	(1.13)
	3.850	12/06/2024	TBD ⁽¹⁾	(15,917)	(17,093)	(0.59)
	4.500	10/05/2024	TBD ⁽¹⁾	\$ (2,528)	(2,544)	(0.09)
	5.000	31/05/2024	TBD ⁽¹⁾	(1,851)	(1,859)	(0.06)
	5.150	27/02/2024	TBD ⁽¹⁾	(316)	(322)	(0.01)
GSC	5.250	23/04/2024	TBD ⁽¹⁾	(9,763)	(9,861)	(0.34)
	3.750	12/06/2024	TBD ⁽¹⁾	€ (3,874)	(4,160)	(0.14)
JML	5.300	14/06/2024	20/09/2024	\$ (5,702)	(5,717)	(0.20)
	5.550	14/06/2024	20/09/2024	(2,331)	(2,337)	(0.08)
MEI	5.450	27/03/2024	TBD ⁽¹⁾	(8,428)	(8,550)	(0.30)
MYI	4.000	05/04/2024	TBD ⁽¹⁾	(2,918)	(2,946)	(0.10)
	5.000	05/04/2024	TBD ⁽¹⁾	(4,722)	(4,775)	(0.17)
NOM	4.000	07/05/2024	TBD ⁽¹⁾	(5,370)	(5,403)	(0.19)
	4.750	04/03/2024	TBD ⁽¹⁾	(1,406)	(1,427)	(0.05)
	5.200	04/03/2024	TBD ⁽¹⁾	(2,263)	(2,302)	(0.08)
	5.300	04/06/2024	TBD ⁽¹⁾	(2,547)	(2,557)	(0.09)
	5.300	12/06/2024	TBD ⁽¹⁾	(2,238)	(2,244)	(0.08)
	5.300	13/06/2024	TBD ⁽¹⁾	(2,210)	(2,215)	(0.08)
	5.320	27/02/2024	TBD ⁽¹⁾	(6,456)	(6,575)	(0.23)
	5.500	30/05/2024	TBD ⁽¹⁾	(38,811)	(39,001)	(1.35)
SCX	5.500	31/05/2024	TBD ⁽¹⁾	(41,718)	(41,916)	(1.45)
	5.550	27/06/2024	TBD ⁽¹⁾	(22,839)	(22,853)	(0.79)
	3.850	12/06/2024	TBD ⁽¹⁾	€ (42,880)	(46,050)	(1.60)
	5.200	08/05/2024	TBD ⁽¹⁾	\$ (394)	(397)	(0.01)
	5.250	12/06/2024	TBD ⁽¹⁾	(410)	(411)	(0.01)
	5.560	26/06/2024	03/07/2024	(44,579)	(44,613)	(1.55)
	Total Reverse Repurchase Agreements					\$ (323,694)

(1) Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ 55	\$ 0	\$ 55	\$ 46	\$ 0	\$ 46
BOA	(5,134)	5,500	366	(842)	1,300	458
BPS	(5,025)	5,360	335	501	(3,470)	(2,969)
BRC	796	(580)	216	1,850	(2,610)	(760)
CBK	602	(300)	302	2,051	(2,440)	(389)
DUB	(891)	260	(631)	1,098	(740)	358
FAR	(1,498)	1,820	322	N/A	N/A	N/A
GLM	2,268	(2,820)	(552)	2,503	(2,430)	73
GST	(1,316)	1,300	(16)	(1,574)	1,570	(4)
IND	(39)	0	(39)	N/A	N/A	N/A
JPM	14	(360)	(346)	(871)	810	(61)
MBC	237	(730)	(493)	1,641	(3,320)	(1,679)
MYC	(307)	330	23	1,203	(1,190)	13
MYI	(2,339)	2,000	(339)	3,748	(4,290)	(542)
RBC	222	(260)	(38)	(1)	0	(1)
RYL	(98)	0	(98)	11	0	11
SCX	(284)	350	66	64	(310)	(246)
SOG	(14)	0	(14)	N/A	N/A	N/A

Schedule of Investments Emerging Markets Bond ESG Fund (Cont.)

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
SSB	\$ (12)	\$ 0	\$ (12)	\$ 208	\$ (360)	\$ (152)
TOR	(88)	0	(88)	47	0	47
UAG	(40)	260	220	76	0	76

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	92.88	93.42
Transferable securities dealt in on another regulated market*	16.42	11.74
Other transferable securities	1.38	0.01
Repurchase agreements	0.41	0.51
Financial derivative instruments dealt in on a regulated market	0.03	0.33
Centrally cleared financial derivative instruments	0.11	0.14
OTC financial derivative instruments	(0.45)	0.44
Certificates of deposit	N/A	1.68
Reverse repurchase agreements	(11.23)	(7.97)
Sale-buyback financing transactions	N/A	(2.10)

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Argentina	2.09	2.10
Armenia	N/A	0.24
Bahamas	0.15	0.16
Bahrain	0.98	0.97
Benin	0.66	0.59
Bermuda	0.12	0.13
Brazil	3.36	2.40
Bulgaria	N/A	0.53
Cayman Islands	2.41	2.32
Chile	4.78	3.07
China	0.00	0.00
Colombia	2.78	3.17
Costa Rica	0.99	1.00
Cyprus	0.25	0.26
Czech Republic	0.26	N/A
Dominican Republic	3.73	4.46
Ecuador	1.85	1.87
Egypt	2.58	2.63
El Salvador	1.14	0.87
Gabon	0.19	0.02
Georgia	0.33	0.37
Ghana	1.58	1.29
Guernsey, Channel Islands	0.09	0.12
Hong Kong	1.30	1.70
Hungary	3.77	3.71
India	1.42	1.43
Indonesia	2.28	2.70
International	0.40	0.20
Ireland	0.68	0.02
Italy	0.08	N/A
Ivory Coast	2.30	0.95
Jamaica	0.13	0.15
Jersey, Channel Islands	N/A	0.46
Jordan	0.61	0.68
Kazakhstan	N/A	0.93
Kenya	0.69	0.39
Latvia	0.24	N/A
Luxembourg	1.29	0.52
Macedonia	0.38	0.42
Malaysia	0.11	0.49
Mauritius	N/A	0.35
Mexico	6.74	4.83
Mongolia	0.29	0.31
Morocco	0.59	0.66
Multinational	0.02	0.02
Namibia	N/A	0.08
Netherlands	1.25	1.24
Oman	1.44	2.80
Pakistan	0.49	0.44
Panama	2.63	3.08
Paraguay	1.13	0.93
Peru	2.43	1.31
Philippines	1.70	1.39
Poland	1.84	1.26

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Qatar	3.59	1.37
Romania	4.16	3.48
Russia	0.01	0.01
Senegal	0.78	0.59
Serbia	2.17	1.63
Singapore	0.60	0.40
Slovenia	N/A	0.34
South Africa	1.71	2.81
South Korea	6.20	5.62
Spain	N/A	0.35
Sri Lanka	1.14	0.98
Supranational	0.72	1.22
Switzerland	N/A	0.43
Tanzania	0.51	0.94
Trinidad and Tobago	0.15	0.17
Tunisia	0.57	0.62
Turkey	3.29	2.56
Ukraine	1.44	0.99
United Arab Emirates	4.02	3.03
United Kingdom	0.59	1.17
United States	9.56	10.31
Uruguay	0.90	1.89
Uzbekistan	0.65	0.11
Vietnam	N/A	0.04
Virgin Islands (British)	0.21	0.23
Zambia	0.01	0.01
Short-Term Instruments	1.15	1.85
Repurchase Agreements	0.41	0.51
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.03	0.33
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	N/A	0.00
Interest Rate Swaps	0.11	0.14
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	(0.07)	(0.09)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.05)	0.07
Forward Foreign Currency Contracts	0.21	(0.25)
Hedged Forward Foreign Currency Contracts	(0.54)	0.71
Certificates of Deposit	N/A	1.68
Other Current Assets & Liabilities	(10.78)	(8.27)
Net Assets	100.00	100.00

Schedule of Investments Emerging Markets Corporate Bond Fund

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES											
LOAN PARTICIPATIONS AND ASSIGNMENTS											
Ecopetrol S.A. TBD% due 17/08/2024	\$ 1,000	\$ 996	0.66	Credicorp Ltd. 2.750% due 17/06/2025	\$ 500	\$ 486	0.32	Shinhan Bank Co. Ltd. 4.500% due 26/03/2028 (h)	\$ 900	\$ 869	0.58
Republic of Cote d'Ivoire 6.852% due 07/03/2025 8.908% due 19/03/2027	€ 800 600	855 635	0.57 0.42	Development Bank of Southern Africa 8.600% due 21/10/2024 (i)	ZAR 22,300	1,214	0.81	Shinhan Card Co. Ltd. 2.500% due 27/01/2027	500	466	0.31
SOCAR Turkey Enerji A/S 7.348% due 11/08/2026	1,000	1,068	0.71	Emaar Sukuk Ltd. 3.635% due 15/09/2026	\$ 400	384	0.25	Shinhan Financial Group Co. Ltd. 5.000% due 24/07/2028	700	694	0.46
		3,554	2.36	Emirates NBD Bank PJSC 5.875% due 11/10/2028	500	516	0.34	Shriram Finance Ltd. 4.150% due 18/07/2025 6.625% due 22/04/2027	327 500	319 501	0.21 0.33
CORPORATE BONDS & NOTES											
BANKING & FINANCE											
Abu Dhabi Commercial Bank PJSC 3.500% due 31/03/2027	\$ 700	670	0.44	Esic Sukuk Ltd. 5.831% due 14/02/2029	400	400	0.27	SNB Funding Ltd. 2.900% due 29/01/2027	1,700	1,607	1.07
AerCap Ireland Capital DAC 6.100% due 15/01/2027	200	203	0.13	First Abu Dhabi Bank PJSC 5.125% due 13/10/2027	900	901	0.60	Sovcombank Via SovCom Capital DAC 3.400% due 26/01/2025 ^	1,100	30	0.02
AIA Group Ltd. 3.600% due 09/04/2029	1,100	1,032	0.68	FWD Group Holdings Ltd. 7.635% due 02/07/2031 (a) 8.400% due 05/04/2029	800 500	814 511	0.54 0.34	Standard Chartered PLC 6.170% due 09/01/2027 7.767% due 16/11/2028	500 700	504 745	0.33 0.49
Akbank TAS 7.498% due 20/01/2030	853	848	0.56	Gaci First Investment Co. 5.000% due 29/01/2029 5.125% due 14/02/2053 5.375% due 29/01/2054	300 500 300	296 433 267	0.20 0.29 0.18	Suci Second Investment Co. 5.171% due 05/03/2031 6.000% due 25/10/2028	400 500	396 514	0.26 0.34
Alfa Bank AO Via Alfa Bond Issuance PLC 5.950% due 15/04/2030 ^ (h)	1,300	78	0.05	GLP Pte. Ltd. 3.875% due 04/06/2025 4.500% due 17/05/2026 (f)	200 300	185 186	0.12 0.12	Sunac China Holdings Ltd. (5.000% Cash or 6.000% PIK) 5.000% due 30/09/2026 (b)	41	5	0.00
Arab Bank for Economic Development in Africa 3.750% due 25/01/2027	€ 300	322	0.21	Hipotecaria Su Casita S.A. de C.V. 9.620% due 28/06/2018	MXN 34,709	0	0.00	Sunac China Holdings Ltd. (5.250% Cash or 6.250% PIK) 5.250% due 30/09/2027 (b)	41	4	0.00
Arabian Centres Sukuk Ltd. 9.500% due 06/03/2029	\$ 300	310	0.21	Huarong Finance Co. Ltd. 3.375% due 24/02/2030	\$ 200	170	0.11	Sunac China Holdings Ltd. (5.500% Cash or 6.500% PIK) 5.500% due 30/09/2027 (b)	82	8	0.01
Banco BTG Pactual S.A. 4.500% due 10/01/2025 6.250% due 08/04/2029	200 200	198 201	0.13 0.13	Indian Railway Finance Corp. Ltd. 3.570% due 21/01/2032	800	713	0.47	Sunac China Holdings Ltd. (5.750% Cash or 6.750% PIK) 5.750% due 30/09/2028 (b)	124	11	0.01
Banco de Chile 2.990% due 09/12/2031	1,400	1,203	0.80	Interoceanic Finance Ltd. 0.000% due 30/11/2025 (d)	11	11	0.01	Sunac China Holdings Ltd. (6.000% Cash or 7.000% PIK) 6.000% due 30/09/2029 (b)	124	9	0.01
Banco de Credito del Peru S.A. 3.125% due 01/07/2030 (h) 5.850% due 11/01/2029	800 700	771 709	0.51 0.47	Iridium Capital PLC 9.250% due 18/06/2029	€ 500	541	0.36	Sunac China Holdings Ltd. (6.250% Cash or 7.250% PIK) 6.250% due 30/09/2030 (b)	58	4	0.00
Banco de Credito e Inversiones S.A. 3.500% due 12/10/2027 8.750% due 08/02/2029 (f)(h)	400 400	378 419	0.25 0.28	Kaisa Group Holdings Ltd. 9.375% due 30/06/2024 ^ 9.750% due 28/09/2023 ^	\$ 300 1,400	11 47	0.01 0.03	Trust Fibra Uno 6.390% due 15/01/2050 7.375% due 13/02/2034	600 200	474 198	0.31 0.13
Banco do Brasil S.A. 6.000% due 18/03/2031 8.500% due 29/07/2026	300 MXN 13,000	294 673	0.20 0.45	Kasikornbank PCL 3.343% due 02/10/2031 (h)	600	560	0.37	Turkiye Is Bankasi A/S 7.750% due 12/06/2029	400	401	0.27
Banco Inbursa S.A. 4.375% due 11/04/2027	\$ 1,325	1,283	0.85	Kookmin Bank 2.500% due 04/11/2030 (h)	1,100	924	0.61	Vanke Real Estate Hong Kong Co. Ltd. 3.975% due 09/11/2027	200	127	0.08
Banco Internacional del Peru SAA Interbank 3.250% due 04/10/2026	1,000	948	0.63	Kuwait Projects Co. SPC Ltd. 4.500% due 23/02/2027	482	434	0.29	WE Soda Investments Holding PLC 9.375% due 14/02/2031 9.500% due 06/10/2028	400 900	408 924	0.27 0.61
Banco Mercantil del Norte S.A. 5.875% due 24/01/2027 (f)(h) 6.750% due 27/09/2024 (f)(h)	400 400	376 398	0.25 0.26	Longfor Group Holdings Ltd. 4.500% due 16/01/2028	200	159	0.11	XP, Inc. 6.750% due 02/07/2029 (a)	400	397	0.26
Bangkok Bank PCL 3.733% due 25/09/2034 (h)	400	355	0.24	Manappuram Finance Ltd. 7.375% due 12/05/2028	400	396	0.26	Yango Justice International Ltd. 7.500% due 17/02/2025 ^ 7.875% due 04/09/2024 ^	400 200	2 1	0.00 0.00
Bank Hapoalim B.M. 3.255% due 21/01/2032 (h)	900	810	0.54	Muthoot Finance Ltd. 7.125% due 14/02/2028	400	404	0.27	Yapi ve Kredi Bankasi A/S 9.250% due 16/10/2028	1,000	1,062	0.70
Bank Leumi Le-Israel B.M. 7.129% due 18/07/2033 (h)	1,300	1,269	0.84	NBK SPC Ltd. 1.625% due 15/09/2027 5.500% due 06/06/2030	2,000 400	1,841 404	1.22 0.27			47,884	31.75
Bank Mandiri Persero Tbk PT 2.000% due 19/04/2026	800	750	0.50	NE Property BV 1.875% due 09/10/2026 (j) 2.000% due 20/01/2030	€ 500 100	505 93	0.34 0.06	INDUSTRIALS			
Bank of East Asia Ltd. 6.750% due 27/06/2034 (h)	400	398	0.26	Nexi SpA 2.125% due 30/04/2029 (j)	400	388	0.26	Adani Electricity Mumbai Ltd. 3.949% due 12/02/2030	349	300	0.20
BBVA Bancomer S.A. 8.125% due 08/01/2039 (h) 8.450% due 29/06/2038 (h)	400 800	405 825	0.27 0.55	NWD Finance BVI Ltd. 4.125% due 10/03/2028 (f) 6.150% due 16/03/2025 (f)	\$ 200 200	122 192	0.08 0.13	Alfa Desarrollo SpA 4.550% due 27/09/2051	496	373	0.25
BNP Paribas S.A. 7.750% due 16/08/2029 (f)(h)	400	404	0.27	OEC Finance Ltd. (4.375% Cash or 4.375% PIK) 4.375% due 25/10/2029 (b)	784	49	0.03	ALROSA Finance S.A. 3.100% due 25/06/2027 ^	1,100	66	0.04
BOC Aviation Ltd. 1.750% due 21/01/2026	700	663	0.44	OEC Finance Ltd. (5.250% Cash or 5.250% PIK) 5.250% due 27/12/2033 (b)	473	28	0.02	Andrade Gutierrez International S.A. 9.000% due 28/12/2029	1	0	0.00
Cantor Fitzgerald LP 7.200% due 12/12/2028	350	360	0.24	OEC Finance Ltd. (7.125% Cash or 7.125% PIK) 7.125% due 26/12/2046 (b)	1,739	111	0.07	AngloGold Ashanti Holdings PLC 3.375% due 01/11/2028 3.750% due 01/10/2030	200 900	180 786	0.12 0.52
Cathaylife Singapore Pte Ltd. 5.950% due 05/07/2034 (a)	400	401	0.27	OTP Bank Nyrt 8.750% due 15/05/2033	200	210	0.14	Antofagasta PLC 2.375% due 14/10/2030 5.625% due 13/05/2032 6.250% due 02/05/2034	700 200 400	586 200 415	0.39 0.13 0.27
Cibanco S.A. Ibm 4.962% due 18/07/2029	900	852	0.57	Panama Infrastructure Receivable Purchaser PLC 0.000% due 05/04/2032 (d)	200	131	0.09	Arcelik A/S 8.500% due 25/09/2028	300	314	0.21
Country Garden Holdings Co. Ltd. 3.125% due 22/10/2025 ^	200	18	0.01	Petrorio Luxembourg Trading SARL 6.125% due 09/06/2026	500	489	0.32	ATP Tower Holdings LLC 4.050% due 27/04/2026	300	284	0.19
Credicorp Capital Sociedad Tituladora S.A. 10.100% due 15/12/2043	PEN 600	161	0.11	QNB Finance Ltd. 1.375% due 26/01/2026 2.625% due 12/05/2025 4.875% due 30/01/2029	1,400 500 800	1,314 487 790	0.87 0.32 0.52	Avianca Midco PLC 9.000% due 01/12/2028	900	870	0.58
				Sberbank of Russia Via SB Capital S.A. 5.250% due 23/05/2023 ^ (h)	1,700	102	0.07	Axiata SPV2 Bhd. 2.163% due 19/08/2030	300	252	0.17
								Axiata SPV5 Labuan Ltd. 3.064% due 19/08/2050	500	332	0.22

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Bayer AG 4.625% due 26/05/2033	€ 300	\$ 330	0.22	Hunt Oil Co. of Peru LLC Sucursal Del Peru 8.550% due 18/09/2033	\$ 400	\$ 433	0.29	Ras Laffan Liquefied Natural Gas Co. Ltd. 6.332% due 30/09/2027	\$ 446	\$ 452	0.30
Bayer U.S. Finance LLC 6.875% due 21/11/2053	\$ 400	411	0.27	ICL Group Ltd. 6.375% due 31/05/2038	700	641	0.42	Rede D'or Finance SARL 4.500% due 22/01/2030	713	644	0.43
Bimbo Bakeries USA, Inc. 5.375% due 09/01/2036 6.050% due 15/01/2029	300 400	293 411	0.19 0.27	IHS Netherlands Holdco BV 8.000% due 18/09/2027	1,160	1,127	0.75	Reliance Industries Ltd. 2.875% due 12/01/2032 (j)	900	763	0.51
Braskem Idesa SAPI 7.450% due 15/11/2029	200	163	0.11	Indika Energy Tbk PT 8.750% due 07/05/2029	350	350	0.23	ReNew Pvt Ltd. 5.875% due 05/03/2027	700	680	0.45
Braskem Netherlands Finance BV 8.500% due 12/01/2031	400	409	0.27	Indofood CBP Sukses Makmur Tbk PT 3.398% due 09/06/2031	500	436	0.29	Sable International Finance Ltd. 5.750% due 07/09/2027	200	192	0.13
C&W Senior Financing DAC 6.875% due 15/09/2027	200	192	0.13	Industrias Penoles S.A.B. de C.V. 4.750% due 06/08/2050	800	616	0.41	San Miguel Global Power Holdings Corp. 5.450% due 09/12/2026 (f)	400	371	0.25
Canacol Energy Ltd. 5.750% due 24/11/2028	300	159	0.11	InRetail Consumer 3.250% due 22/03/2028	1,200	1,086	0.72	Sands China Ltd. 2.850% due 08/03/2029 (j) 4.050% due 08/01/2026	300 200	264 194	0.17 0.13
Cencosud S.A. 5.950% due 28/05/2031	900	904	0.60	Invepar Holdings LLC 1.000% due 31/12/2049 (i)	210	0	0.00	4.375% due 18/06/2030 5.125% due 08/08/2025 5.400% due 08/08/2028	450 300 1,700	415 298 1,666	0.27 0.20 1.10
Champion Path Holdings Ltd. 4.850% due 27/01/2028	200	182	0.12	Inversiones CMPC S.A. 3.000% due 06/04/2031	500	427	0.28	Sasol Financing USA LLC 6.500% due 27/09/2028 (j)	900	859	0.57
China Modern Dairy Holdings Ltd. 2.125% due 14/07/2026	600	556	0.37	JSW Steel Ltd. 5.050% due 05/04/2032 (j)	600	528	0.35	Saudi Arabian Oil Co. 2.250% due 24/11/2030 4.250% due 16/04/2039	1,600 1,500	1,349 1,308	0.89 0.87
CK Hutchison International Ltd. 4.750% due 21/04/2028	500	494	0.33	KazMunayGas National Co. JSC 5.750% due 19/04/2047 6.375% due 24/10/2048	200 1,500	175 1,415	0.12 0.94	Seplat Energy PLC 7.750% due 01/04/2026	400	393	0.26
Constellation Oil Services Holding S.A. (3.000% Cash or 4.000% PIK) 3.000% due 31/12/2026 (b)	304	250	0.17	Kosmos Energy Ltd. 7.125% due 04/04/2026 7.750% due 01/05/2027	510 200	505 196	0.33 0.13	Severstal OAO Via Steel Capital S.A. 3.150% due 16/09/2024 ^	800	37	0.02
Corp. GEO S.A.B. de C.V. 8.875% due 25/09/2014 ^	850	0	0.00	Lenovo Group Ltd. 3.421% due 02/11/2030	900	796	0.53	SierraCol Energy Andina LLC 6.000% due 15/06/2028	300	268	0.18
Digicel Intermediate Holdings Ltd. (9.000% Cash and 3.000% PIK) 12.000% due 25/05/2027 (b)	146	145	0.10	Leviathan Bond Ltd. 6.500% due 30/06/2027	800	751	0.50	Sisecam UK PLC 8.250% due 02/05/2029	400	407	0.27
Ecopetrol S.A. 6.875% due 29/04/2030 7.375% due 18/09/2043 (j) 8.375% due 19/01/2036 8.875% due 13/01/2033	1,300 800 400 300	1,250 706 393 310	0.83 0.47 0.26 0.21	LG Energy Solution Ltd. 5.750% due 25/09/2028 (j)	400	405	0.27	Sitios Latinoamerica S.A.B. de C.V. 5.375% due 04/04/2032	400	373	0.25
Endeavour Mining PLC 5.000% due 14/10/2026	300	285	0.19	Masdar Abu Dhabi Future Energy Co. 4.875% due 25/07/2033	800	775	0.51	SK Hynix, Inc. 2.375% due 19/01/2031 6.375% due 17/01/2028	800 400	659 412	0.44 0.27
Energian Israel Finance Ltd. 5.375% due 30/03/2028	700	622	0.41	Medco Oak Tree Pte. Ltd. 7.375% due 14/05/2026	356	359	0.24	SK on Co. Ltd. 5.375% due 11/05/2026	700	699	0.46
First Quantum Minerals Ltd. 6.875% due 15/10/2027 8.625% due 01/06/2031 9.375% due 01/03/2029	700 400 600	685 400 628	0.45 0.26 0.42	Melco Resorts Finance Ltd. 4.875% due 06/06/2025 5.375% due 04/12/2029 5.625% due 17/07/2027 5.750% due 21/07/2028	600 400 400 400	588 359 382 375	0.39 0.24 0.25 0.25	Sociedad Quimica y Minera de Chile S.A. 6.500% due 07/11/2033	600	627	0.42
Ford Otomotiv Sanayi A/S 7.125% due 25/04/2029	800	809	0.54	Mersin Uluslararası Liman İşletmeciliği A/S 8.250% due 15/11/2028	700	718	0.48	Southern Copper Corp. 7.500% due 27/07/2035	1,000	1,165	0.77
Fortune Star BVI Ltd. 3.950% due 02/10/2026 5.950% due 19/10/2025	€ 200 \$ 300	195 289	0.13 0.19	Metalsa S.A. de C.V. 3.750% due 04/05/2031	800	639	0.42	St Marys Cement, Inc. Canada 5.750% due 02/04/2034	300	295	0.20
Freeport Indonesia PT 4.763% due 14/04/2027 6.200% due 14/04/2052	900 800	886 790	0.59 0.52	Metinvest BV 5.625% due 17/06/2025	€ 550	536	0.36	Stillwater Mining Co. 4.000% due 16/11/2026 (j)	600	549	0.36
Fresnillo PLC 4.250% due 02/10/2050	800	590	0.39	MGM China Holdings Ltd. 7.125% due 26/06/2031	\$ 800	805	0.53	Studio City Co. Ltd. 7.000% due 15/02/2027 (j) 7.000% due 15/02/2027	300 500	300 501	0.20 0.33
GEMS MENASA Cayman Ltd. 7.125% due 31/07/2026	200	199	0.13	MHP Lux S.A. 6.950% due 03/04/2026	300	250	0.17	Suzano Austria GmbH 3.125% due 15/01/2032	200	164	0.11
Geopark Ltd. 5.500% due 17/01/2027	300	273	0.18	Nakilat, Inc. 6.067% due 31/12/2033	333	347	0.23	TAV Havalimanlari Holding A/S 8.500% due 07/12/2028	400	410	0.27
Gold Fields Orogen Holdings BVI Ltd. 6.125% due 15/05/2029 (j)	700	709	0.47	OAS Restructuring BVI Ltd. 5.000% due 31/03/2035	BRL 475	4	0.00	Telecomunicaciones Digitales S.A. 4.500% due 30/01/2030	300	267	0.18
Gran Tierra Energy, Inc. 9.500% due 15/10/2029	400	381	0.25	OCP S.A. 5.125% due 23/06/2051 6.750% due 02/05/2034 6.875% due 25/04/2044 7.500% due 02/05/2054	\$ 1,400 200 500 200	1,055 205 482 204	0.70 0.14 0.32 0.14	Telefonica Celular del Paraguay S.A. 5.875% due 15/04/2027	600	586	0.39
Greensaf Pipelines Bidco SARL 6.129% due 23/02/2038 6.510% due 23/02/2042	700 200	712 208	0.47 0.14	Odebrecht Holdco Finance Ltd. 0.000% due 10/09/2058 (d)	3,424	3	0.00	Tengizchevroil Finance Co. International Ltd. 3.250% due 15/08/2030	1,600	1,323	0.88
Grupo Bimbo S.A.B. de C.V. 4.000% due 06/09/2049	500	385	0.25	ONGC Videsh Vankorneft Pte. Ltd. 3.750% due 27/07/2026	1,000	968	0.64	Teva Pharmaceutical Finance Netherlands BV 3.750% due 09/05/2027	€ 1,900	1,992	1.31
Guara Norte SARL 5.198% due 15/06/2034	828	764	0.51	Periama Holdings LLC 5.950% due 19/04/2026	300	297	0.20	Turkish Airlines Pass-Through Trust 4.200% due 15/09/2028	\$ 506	481	0.32
Hanwha Q Cells Americas Holdings Corp. 5.000% due 27/07/2028	200	200	0.13	Petron Corp. 5.950% due 19/04/2026 (f)	300	291	0.19	Unigel Luxembourg S.A. 8.750% due 01/10/2026 ^	900	256	0.17
Health & Happiness International Holdings Ltd. 13.500% due 26/06/2026	800	852	0.56	Petronas Capital Ltd. 3.404% due 28/04/2061	700	469	0.31	Unigel S.A. 8.750% due 01/03/2030	443	443	0.29
Hikma Finance USA LLC 3.250% due 09/07/2025	1,000	971	0.64	POSCO 4.875% due 23/01/2027	400	395	0.26	Vale Overseas Ltd. 3.750% due 08/07/2030 6.400% due 28/06/2054 6.875% due 21/11/2036	400 200 700	360 198 752	0.24 0.13 0.50
				Prosus NV 3.061% due 13/07/2031 3.257% due 19/01/2027 4.987% due 19/01/2052	1,300 200 500	1,077 187 391	0.71 0.12 0.26	Vale S.A. 0.000% (f)	BRL 6,700	417	0.28
								West China Cement Ltd. 4.950% due 08/07/2026	\$ 400	328	0.22

Schedule of Investments Emerging Markets Corporate Bond Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Wynn Macau Ltd. 5.500% due 15/01/2026	\$ 500	\$ 490	0.32	U.S. GOVERNMENT AGENCIES				Malaysia Government Investment Issue 3.465% due 15/10/2030	MYR 220	\$ 46	0.03
Yinson Boronia Production BV 8.947% due 31/07/2042	500	505	0.33	Uniform Mortgage-Backed Security, TBA 4.000% due 01/08/2054	\$ 450	\$ 412	0.27	4.245% due 30/09/2030	210	46	0.03
YPF S.A. 6.950% due 21/07/2027	800	725	0.48	4.500% due 01/08/2054	450	424	0.28	National Bank of Uzbekistan 19.875% due 05/07/2027 (a)	UZS 2,190,000	174	0.12
9.500% due 17/01/2031	300	305	0.20	5.000% due 01/08/2054	2,050	1,981	1.32	Panama Government International Bond 6.875% due 31/01/2036	\$ 200	196	0.13
Yunda Holding Investment Ltd. 2.250% due 19/08/2025	500	478	0.32	5.500% due 01/08/2054	550	543	0.36	Peru Government International Bond 7.300% due 12/08/2033	PEN 800	215	0.14
Zhongsheng Group Holdings Ltd. 3.000% due 13/01/2026	700	667	0.44	U.S. TREASURY OBLIGATIONS				Republic of Poland Government International Bond 3.625% due 11/01/2034	€ 40	42	0.03
		73,684	48.84	U.S. Treasury Bonds 3.000% due 15/05/2045	8,000	6,221	4.12	4.125% due 11/01/2044	40	43	0.03
UTILITIES				NON-AGENCY MORTGAGE-BACKED SECURITIES				Romania Government International Bond 2.000% due 14/04/2033 (j)	1,000	805	0.53
AES Andes S.A. 6.300% due 15/03/2029	300	302	0.20	Canada Square Funding PLC 6.083% due 17/01/2059	£ 76	96	0.06	5.625% due 22/02/2036	60	63	0.04
Chile Electricity Lux MPC SARL 6.010% due 20/01/2033	600	608	0.40	Chevy Chase Funding LLC Mortgage-Backed Certificates 5.690% due 25/10/2035	\$ 353	325	0.21	Ukraine Government International Bond 4.375% due 27/01/2032	300	84	0.06
Cikarang Listrindo Tbk PT 4.950% due 14/09/2026	500	487	0.32	Citigroup Mortgage Loan Trust, Inc. 4.765% due 25/08/2036	226	195	0.13	7.750% due 01/09/2026	\$ 300	94	0.06
Empresa Electrica Cochrane SpA 5.500% due 14/05/2027	137	133	0.09	Countrywide Alternative Loan Trust 6.093% due 20/12/2035	44	40	0.03			6,648	4.41
Engie Energia Chile S.A. 6.375% due 17/04/2034	300	304	0.20	Countrywide Home Loan Mortgage Pass-Through Trust 4.530% due 25/11/2037	29	26	0.02	SHARES			
EP Infrastructure A/S 1.816% due 02/03/2031 (j)	€ 500	433	0.29	Rochester Financing PLC 5.934% due 18/12/2044	£ 104	131	0.09	COMMON STOCKS			
EPH Financing International A/S 5.875% due 30/11/2029	200	215	0.14	Tower Bridge Funding PLC 5.954% due 20/12/2063	40	51	0.03	ENERGY			
6.651% due 13/11/2028	300	334	0.22			864	0.57	Constellation Oil Services Holding S.A. 'B' (c)(i)			
Greenko Solar Mauritius Ltd. 5.550% due 29/01/2025	\$ 700	694	0.46	ASSET-BACKED SECURITIES				361,648	39	0.02	
Greenko Wind Projects Mauritius Ltd. 5.500% due 06/04/2025	400	394	0.26	Citigroup Mortgage Loan Trust, Inc. 7.250% due 25/05/2036	\$ 337	169	0.11	FINANCIALS			
IHS Holding Ltd. 5.625% due 29/11/2026	400	380	0.25	Countrywide Asset-Backed Certificates Trust, Inc. 5.680% due 25/09/2037	28	29	0.02	Hipotecaria Su Casita S.A. de C.V. (c)			
Israel Electric Corp. Ltd. 3.750% due 22/02/2032	200	165	0.11	Home Equity Mortgage Loan Asset-Backed Trust 5.650% due 25/04/2037	129	86	0.06	332,624	0	0.00	
4.250% due 14/08/2028	1,600	1,476	0.98	NovaStar Mortgage Funding Trust 5.660% due 25/09/2037	92	89	0.06		39	0.02	
Korea Southern Power Co. Ltd. 5.375% due 21/09/2026	400	400	0.26			373	0.25	WARRANTS			
Medco Maple Tree Pte Ltd. 8.960% due 27/04/2029	1,000	1,049	0.70	SOVEREIGN ISSUES				OAS S.A. - Exp. 16/05/2039 (i)			
Millicom International Cellular S.A. 4.500% due 27/04/2031	600	517	0.34	Argentina Government International Bond 0.750% due 09/07/2030	18	10	0.01	175,616	0	0.00	
7.375% due 02/04/2032	500	499	0.33	Bank Gospodarstwa Krajowego 6.250% due 31/10/2028	200	207	0.14				
MSU Energy S.A. 6.875% due 01/02/2025	400	326	0.22	Chile Government International Bond 4.850% due 22/01/2029	200	198	0.13	SHORT-TERM INSTRUMENTS			
Peru LNG SRL 5.375% due 22/03/2030	500	432	0.29	Colombia Government International Bond 7.500% due 02/02/2034	1,000	1,003	0.66	EGYPT TREASURY BILLS			
Pluspetrol Camisea S.A. 6.240% due 03/07/2036 (a)	1,700	1,703	1.13	Corp. Financiera de Desarrollo S.A. 5.950% due 30/04/2029	400	401	0.27	25.649% due 24/09/2024 (d)(e)			
Raizen Fuels Finance S.A. 6.450% due 05/03/2034	500	508	0.34	Dominican Republic Central Bank Notes 13.000% due 05/12/2025	DOP 25,900	447	0.30	EGP 56,500	1,110	0.74	
6.950% due 05/03/2054	200	204	0.14	Dominican Republic Government International Bond 5.300% due 21/01/2041	\$ 200	170	0.11	U.S. TREASURY BILLS			
Rio Oil Finance Trust 8.200% due 06/04/2028	763	774	0.51	7.050% due 03/02/2031	200	206	0.14	5.307% due 05/07/2024 (d)(e)			
9.750% due 06/01/2027	382	395	0.26	11.250% due 15/09/2035	DOP 20,200	361	0.24	\$ 1,300	1,299	0.86	
Saudi Electricity Sukuk Programme Co. 5.684% due 11/04/2053	400	389	0.26	Ecuador Government International Bond 6.000% due 31/07/2030	\$ 280	178	0.12	Total Short-Term Instruments			
SK Battery America, Inc. 4.875% due 23/01/2027	200	197	0.13	Export-Credit Bank of Turkey 7.500% due 06/02/2028	300	300	0.20	2,409 1.60			
Southern Gas Corridor CJSC 6.875% due 24/03/2026	400	403	0.27	Hungarian Development Bank 6.500% due 29/06/2028	200	204	0.13	Total Transferable Securities			
Star Energy Geothermal Wayang Windu Ltd. 6.750% due 24/04/2033	392	394	0.26	Hungary Government International Bond 4.000% due 25/07/2029	€ 100	106	0.07	\$ 159,877 105.99			
		14,115	9.36	Israel Government International Bond 5.000% due 30/10/2026 (j)	400	435	0.29	SHARES			
Total Corporate Bonds & Notes		135,683	89.95	Korea Electric Power Corp. 5.375% due 31/07/2026	\$ 300	301	0.20	INVESTMENT FUNDS			
CONVERTIBLE BONDS & NOTES				Korea Expressway Corp. 5.000% due 14/05/2027	200	200	0.13	COLLECTIVE INVESTMENT SCHEMES			
Sasol Financing USA LLC 4.500% due 08/11/2027	800	721	0.48	Magyar Export-Import Bank 6.000% due 16/05/2029	€ 100	113	0.07	PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (g)			
Sunac China Holdings Ltd. 1.000% due 30/09/2032	69	5	0.00					426,953	4,255	2.82	
		726	0.48	EXCHANGE-TRADED FUNDS				PIMCO Specialty Funds Ireland p.l.c. - PIMCO China Bond Fund (g)			
								25,272	348	0.23	
								Total Investment Funds			
								\$ 4,703	3.12		

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
FICC	2.600%	28/06/2024	01/07/2024	\$ 540	U.S. Treasury Notes 3.875% due 15/01/2026	\$ (551)	\$ 540	\$ 540	0.36
Total Repurchase Agreements						\$ (551)	\$ 540	\$ 540	0.36

⁽¹⁾ Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bund 10-Year Bond September Futures	Short	09/2024	20	\$ (37)	(0.02)
U.S. Treasury 2-Year Note September Futures	Long	09/2024	91	31	0.02
U.S. Treasury 5-Year Note September Futures	Short	09/2024	1	0	0.00
U.S. Treasury 10-Year Note September Futures	Long	09/2024	15	7	0.00
U.S. Treasury 10-Year Ultra September Futures	Short	09/2024	7	(2)	0.00
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2024	31	(19)	(0.01)
				\$ (20)	(0.01)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (20)	(0.01)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
iTraxx Europe Main 41 5-Year Index	(1.000)%	20/06/2029	€ 2,700	\$ 11	0.01

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.000%	18/09/2029	£ 2,700	\$ (35)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	1.750	21/06/2047	\$ 1,700	304	0.21
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.500	18/12/2025	16,600	61	0.04
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	300	4	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	8,300	58	0.04
Pay	1-Year BRL-CDI	12.131	04/01/2027	BRL 6,500	(46)	(0.03)
Pay ⁽³⁾	3-Month CAD-CAONREPO Compounded-OIS	3.500	18/12/2025	CAD 21,800	(16)	(0.01)
Receive ⁽³⁾	3-Month CNY-CNREPOFIX	2.250	18/09/2029	CNY 2,580	(3)	0.00
Pay	6-Month AUD-BBR-BBSW	4.000	20/03/2029	AUD 2,200	(18)	(0.01)
Pay	6-Month CZK-PRIBOR	4.611	06/06/2028	CZK 12,800	8	0.01
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.750	18/09/2029	€ 3,100	(44)	(0.03)
Pay	28-Day MXN-TIIE	8.207	19/06/2028	MXN 6,900	(20)	(0.02)
					\$ 253	0.17
Total Centrally Cleared Financial Derivative Instruments					\$ 264	0.18

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

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

⁽³⁾ This instrument has a forward starting effective date.

Schedule of Investments Emerging Markets Corporate Bond Fund (Cont.)

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

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

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

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BRC	South Korea Government International Bond	(1.000)%	20/06/2029	\$ 1,400	\$ (41)	\$ 1	\$ (40)	(0.03)

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽²⁾

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BRC	America Movil S.A.B. de C.V.	1.000%	20/12/2025	\$ 1,200	\$ (30)	\$ 39	\$ 9	0.01
GST	Israel Government International Bond	1.000	20/12/2024	200	0	0	0	0.00
	Israel Government International Bond	1.000	20/12/2025	700	1	(1)	0	0.00
	Israel Government International Bond	1.000	20/06/2026	100	0	0	0	0.00
JPM	Alibaba Group Holding Ltd.	1.000	20/06/2029	1,500	8	(1)	7	0.00
	Banco do Brasil S.A.	1.000	20/12/2024	400	(9)	10	1	0.00
					\$ (30)	\$ 47	\$ 17	0.01

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

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

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

CROSS-CURRENCY SWAPS

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
GLM	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Plus 0.053% based on the notional amount of currency received	Floating rate equal to 3-Month PHP-LIBOR based on the notional amount of currency delivered	18/09/2029	\$ 229	PHP 13,460	\$ (1)	\$ (2)	\$ (3)	0.00
JPM	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Plus 0.053% based on the notional amount of currency received	Floating rate equal to 3-Month PHP-LIBOR based on the notional amount of currency delivered	18/09/2029	15	890	0	0	0	0.00
						\$ (1)	\$ (2)	\$ (3)	0.00

INTEREST RATE SWAPS

Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BPS	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.500%	18/09/2029	MYR 3,200	\$ 6	\$ (2)	\$ 4	0.00

(1) This instrument has a forward starting effective date.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/(Depreciation)	% of Net Assets
AZD	07/2024	\$ 94	NZD 153	\$ 0	\$ 0	\$ 0	0.00
	08/2024	NZD 153	\$ 94	0	0	0	0.00
BOA	07/2024	HKD 712	91	0	0	0	0.00
	07/2024	HUF 67,349	183	0	0	0	0.00
	07/2024	KRW 18,795	14	0	0	0	0.00
	07/2024	PLN 311	77	0	0	0	0.00
	07/2024	\$ 796	€ 731	0	(14)	(14)	(0.01)
	08/2024	13	TRY 449	0	0	0	0.00
	09/2024	CLP 86,058	\$ 92	1	0	1	0.00
BPS	07/2024	AUD 108	72	0	0	0	0.00
	07/2024	CAD 990	725	1	0	1	0.00
	07/2024	KRW 18,655	14	0	0	0	0.00
	07/2024	\$ 44	SGD 60	0	0	0	0.00
	08/2024	SGD 60	\$ 44	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	08/2024	\$ 72	AUD 108	\$ 0	\$ 0	\$ 0	0.00
	08/2024	9	TRY 310	0	0	0	0.00
	09/2024	CNH 4,833	\$ 674	9	0	9	0.01
	09/2024	COP 700,728	168	1	0	1	0.00
	09/2024	TWD 2,496	78	0	0	0	0.00
	10/2024	CNH 1,666	233	3	0	3	0.00
BRC	07/2024	\$ 94	CHF 83	0	(1)	(1)	0.00
	07/2024	42	NOK 437	0	(1)	(1)	0.00
	07/2024	408	TRY 14,389	28	0	28	0.02
	08/2024	11	401	0	0	0	0.00
	09/2024	MXN 11,100	\$ 592	0	(7)	(7)	(0.01)
	11/2024	\$ 13	TRY 499	1	0	1	0.00
CBK	07/2024	CHF 51	\$ 56	0	(1)	(1)	0.00
	07/2024	€ 748	810	8	0	8	0.01
	07/2024	£ 582	740	5	0	5	0.00
	07/2024	PEN 2,585	684	9	0	9	0.01
	07/2024	SEK 1,764	166	0	0	0	0.00
	07/2024	THB 8,051	220	0	0	0	0.00
	07/2024	\$ 239	BRL 1,303	0	(6)	(6)	0.00
	07/2024	339	PEN 1,293	0	(2)	(2)	0.00
	07/2024	106	PHP 6,216	0	0	0	0.00
	07/2024	10	PLN 40	0	0	0	0.00
	07/2024	108	SEK 1,130	0	(1)	(1)	0.00
	08/2024	BRL 1,307	\$ 239	5	0	5	0.00
	09/2024	MXN 2,543	135	0	(2)	(2)	0.00
	09/2024	PEN 346	92	2	0	2	0.00
	09/2024	TWD 952	30	0	0	0	0.00
	09/2024	\$ 424	INR 35,440	0	0	0	0.00
DUB	07/2024	BRL 886	\$ 169	11	0	11	0.01
	07/2024	KRW 10,196	7	0	0	0	0.00
	07/2024	MYR 1,826	387	0	0	0	0.00
	07/2024	\$ 73	CLP 67,777	0	(1)	(1)	0.00
FAR	07/2024	€ 8,355	\$ 9,100	146	0	146	0.10
	07/2024	NZD 671	413	5	0	5	0.00
	07/2024	\$ 180	NZD 295	0	0	0	0.00
GLM	08/2024	NZD 295	\$ 180	0	0	0	0.00
	07/2024	BRL 416	77	2	0	2	0.00
	07/2024	DOP 29,609	502	1	0	1	0.00
	07/2024	€ 172	186	2	0	2	0.00
	07/2024	\$ 249	MYR 1,172	0	0	0	0.00
	07/2024	ZAR 6,224	\$ 340	0	0	0	0.00
	08/2024	DOP 17,302	291	0	(1)	(1)	0.00
	08/2024	\$ 348	BRL 1,785	0	(29)	(29)	(0.02)
	08/2024	43	COP 185,846	2	0	2	0.00
	09/2024	MXN 2,952	\$ 166	6	0	6	0.00
	09/2024	\$ 36	TRY 1,424	5	0	5	0.00
JPM	07/2024	CAD 45	\$ 33	0	0	0	0.00
	07/2024	CNY 8,984	1,260	15	0	15	0.01
	07/2024	HUF 35,776	97	0	0	0	0.00
	07/2024	PLN 367	92	1	0	1	0.00
	07/2024	SGD 60	44	0	0	0	0.00
	07/2024	\$ 569	CHF 510	0	(1)	(1)	0.00
	07/2024	23	CNY 164	0	0	0	0.00
	07/2024	90	IDR 1,462,035	0	(1)	(1)	0.00
	07/2024	ZAR 11,789	\$ 640	0	(4)	(4)	0.00
	08/2024	CHF 508	569	1	0	1	0.00
	08/2024	\$ 1,260	CNY 8,990	0	0	0	0.00
	08/2024	88	COP 380,578	3	0	3	0.00
	08/2024	36	TRY 1,231	0	0	0	0.00
	09/2024	TWD 1,619	\$ 50	0	0	0	0.00
	09/2024	\$ 58	INR 4,834	0	0	0	0.00
	10/2024	CNH 2,870	\$ 401	5	0	5	0.00
MBC	07/2024	CZK 6,809	295	4	0	4	0.00
	07/2024	HUF 25,023	67	0	(1)	(1)	0.00
	07/2024	INR 20,789	248	0	(1)	(1)	0.00
	07/2024	NOK 1,075	101	0	0	0	0.00
	07/2024	PLN 489	122	0	0	0	0.00
	07/2024	\$ 164	AUD 246	1	0	1	0.00
	07/2024	756	CAD 1,036	0	0	0	0.00
	07/2024	738	£ 582	0	(2)	(2)	0.00
	07/2024	78	SEK 825	0	0	0	0.00
	08/2024	CAD 1,035	\$ 756	0	0	0	0.00
	08/2024	£ 454	574	0	0	0	0.00
	08/2024	\$ 101	NOK 1,074	0	0	0	0.00
MYI	07/2024	INR 42,827	\$ 512	0	(2)	(2)	0.00
	07/2024	NOK 307	29	0	0	0	0.00
	07/2024	SEK 191	18	0	0	0	0.00
	07/2024	\$ 135	€ 126	0	0	0	0.00
	08/2024	29	NOK 307	0	0	0	0.00
	08/2024	18	SEK 191	0	0	0	0.00
	09/2024	TWD 644	\$ 20	0	0	0	0.00
	09/2024	\$ 30	INR 2,504	0	0	0	0.00
RYL	07/2024	AUD 138	\$ 92	0	0	0	0.00

Schedule of Investments Emerging Markets Corporate Bond Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SCX	07/2024	€ 484	\$ 518	\$ 0	\$ (1)	\$ (1)	0.00
	07/2024	IDR 1,683,785	102	0	(1)	(1)	0.00
	07/2024	KRW 9,467	7	0	0	0	0.00
	07/2024	\$ 1,239	CNY 8,814	0	(18)	(18)	(0.01)
	07/2024	9,673	€ 9,028	3	0	3	0.00
	07/2024	95	KRW 131,354	0	0	0	0.00
	07/2024	1	MXN 12	0	0	0	0.00
	07/2024	89	NOK 945	0	0	0	0.00
	07/2024	91	ZAR 1,682	1	0	1	0.00
	08/2024	€ 9,028	\$ 9,687	0	(3)	(3)	0.00
	08/2024	\$ 40	COP 173,120	1	0	1	0.00
	09/2024	CNH 1,983	\$ 276	3	0	3	0.00
	09/2024	PHP 13,748	234	0	(1)	(1)	0.00
	09/2024	TWD 936	29	0	0	0	0.00
	SSB	09/2024	\$ 262	INR 21,904	0	0	0
07/2024		107	IDR 1,755,431	0	0	0	0.00
TOR	09/2024	COP 449,999	\$ 107	0	0	0	0.00
	07/2024	\$ 137	NZD 223	0	(1)	(1)	0.00
UAG	08/2024	NZD 223	\$ 137	1	0	1	0.00
	07/2024	CHF 542	600	0	(3)	(3)	0.00
	07/2024	ILS 258	70	1	0	1	0.00
	08/2024	€ 74	79	0	0	0	0.00
				\$ 293	\$ (106)	\$ 187	0.12

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the E Class CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 2,679	CHF 2,410	\$ 3	\$ 0	\$ 3	0.00
CBK	07/2024	CHF 41	\$ 45	0	(1)	(1)	0.00
	07/2024	\$ 270	CHF 246	3	0	3	0.00
GLM	07/2024	27	25	0	0	0	0.00
JPM	07/2024	CHF 2,871	\$ 3,199	4	0	4	0.00
MBC	08/2024	\$ 3,199	CHF 2,860	0	(4)	(4)	0.00
	07/2024	CHF 45	\$ 51	0	0	0	0.00
SCX	07/2024	\$ 88	CHF 79	0	0	0	0.00
TOR	07/2024	3,152	2,847	17	0	17	0.01
UAG	07/2024	CHF 2,856	\$ 3,183	5	0	5	0.01
	07/2024	\$ 3,116	CHF 2,816	18	0	18	0.01
	08/2024	3,183	2,845	0	(5)	(5)	0.00
				\$ 50	\$ (10)	\$ 40	0.03

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 1	\$ 1	\$ 0	\$ 0	\$ 0	0.00
BPS	07/2024	\$ 42,561	€ 39,202	0	(547)	(547)	(0.35)
	07/2024	€ 36,671	\$ 39,224	0	(79)	(79)	(0.05)
	07/2024	\$ 36,216	€ 33,453	0	(363)	(363)	(0.24)
CBK	08/2024	39,225	36,619	79	0	79	0.05
	07/2024	€ 48	\$ 52	1	0	1	0.00
FAR	07/2024	\$ 41,323	€ 37,940	0	(660)	(660)	(0.44)
GLM	07/2024	€ 40	\$ 44	0	0	0	0.00
JPM	07/2024	5	6	0	0	0	0.00
MBC	07/2024	37,505	40,104	0	(92)	(92)	(0.06)
RYL	08/2024	\$ 40,162	€ 37,505	92	0	92	0.06
	07/2024	€ 10	\$ 11	0	0	0	0.00
SCX	07/2024	37,483	40,159	0	(13)	(13)	(0.01)
SSB	08/2024	\$ 40,217	€ 37,482	12	0	12	0.01
	07/2024	1,268	1,169	0	(15)	(15)	(0.01)
UAG	08/2024	€ 5	\$ 5	0	0	0	0.00
				\$ 184	\$ (1,769)	\$ (1,585)	(1.04)

Total OTC Financial Derivative Instruments

\$ (1,380) (0.91)

Total Investments

\$ 163,984 108.73

Other Current Assets & Liabilities

\$ (13,160) (8.73)

Net Assets

\$ 150,824 100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) When-issued security.
- (b) Payment in-kind security.
- (c) Security did not produce income within the last twelve months.
- (d) Zero coupon security.
- (e) Coupon represents a yield to maturity.
- (f) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (g) Affiliated to the Fund.
- (h) Contingent convertible security.
- (i) Restricted Securities (31 December 2023: 0.79%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
Constellation Oil Services Holding S.A. 'B'	10/06/2022	\$ 39	\$ 39	0.02
Development Bank of Southern Africa 8.600% due 21/10/2024	07/10/2021	1,498	1,214	0.81
Invepar Holdings LLC 1.000% due 31/12/2049	16/11/2018	0	0	0.00
OAS S.A. - Exp. 16/05/2039	16/11/2018	5	0	0.00
		\$ 1,542	\$ 1,253	0.83

- (j) Securities with an aggregate fair value of \$7,949 (31 December 2023: \$177) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Cash of \$916 (31 December 2023: \$1,731) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$1,070 (31 December 2023: \$Nil) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 156,592	\$ 3,285	\$ 159,877
Investment Funds	4,703	0	0	4,703
Repurchase Agreements	0	540	0	540
Financial Derivative Instruments ⁽³⁾	(37)	(1,099)	0	(1,136)
Totals	\$ 4,666	\$ 156,033	\$ 3,285	\$ 163,984

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 296	\$ 145,730	\$ 2,249	\$ 148,275
Investment Funds	6,763	100	0	6,863
Repurchase Agreements	0	993	0	993
Financial Derivative Instruments ⁽³⁾	4	1,007	0	1,011
Deposits with Credit Institutions	0	2,753	0	2,753
Totals	\$ 7,063	\$ 150,583	\$ 2,249	\$ 159,895

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

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

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

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	1.250%	27/06/2024	TBD ⁽¹⁾	€ (363)	\$ (389)	(0.26)
	3.800	12/06/2024	TBD ⁽¹⁾	(717)	(770)	(0.51)
	5.000	18/03/2024	TBD ⁽¹⁾	\$ (1,024)	(1,039)	(0.69)
	5.150	18/03/2024	TBD ⁽¹⁾	(545)	(553)	(0.37)
	5.200	18/03/2024	TBD ⁽¹⁾	(1,442)	(1,464)	(0.97)
	5.200	20/05/2024	TBD ⁽¹⁾	(867)	(872)	(0.58)
	5.200	29/05/2024	TBD ⁽¹⁾	(547)	(550)	(0.36)

Schedule of Investments Emerging Markets Corporate Bond Fund (Cont.)

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BRC	3.850%	28/06/2024	TBD ⁽¹⁾	€ (738)	\$ (791)	(0.53)
MEI	5.150	18/03/2024	TBD ⁽¹⁾	\$ (678)	(689)	(0.46)
	3.850	28/06/2024	TBD ⁽¹⁾	€ (398)	(427)	(0.28)
	3.900	28/06/2024	TBD ⁽¹⁾	(371)	(398)	(0.26)
Total Reverse Repurchase Agreements					\$ (7,942)	(5.27)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ N/A	\$ N/A	\$ N/A	\$ (4)	\$ 0	\$ (4)
BOA	(557)	620	63	(103)	0	(103)
BPS	(345)	430	85	71	0	71
BRC	(11)	0	(11)	139	(340)	(201)
CBK	20	0	20	107	0	107
DUB	10	0	10	5	0	5
FAR	(509)	(320)	(829)	N/A	N/A	N/A
GLM	(15)	0	(15)	107	0	107
GST	N/A	N/A	N/A	4	0	4
JPM	27	0	27	(10)	0	(10)
MBC	1	0	1	(87)	0	(87)
MYC	N/A	N/A	N/A	2	0	2
MYI	(2)	20	18	330	(540)	(210)
RBC	N/A	N/A	N/A	(146)	0	(146)
RYL	(1)	0	(1)	(1)	0	(1)
SCX	(16)	0	(16)	(37)	0	(37)
SSB	(15)	0	(15)	(1)	0	(1)
TOR	17	0	17	(3)	0	(3)
UAG	16	0	16	172	(390)	(218)

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	78.27	77.71
Transferable securities dealt in on another regulated market*	27.15	16.30
Other transferable securities	0.57	N/A
Investment funds	3.12	4.35
Repurchase agreements	0.36	0.63
Financial derivative instruments dealt in on a regulated market	(0.01)	(0.04)
Centrally cleared financial derivative instruments	0.18	0.33
OTC financial derivative instruments	(0.91)	0.35
Certificates of deposit	N/A	1.75
Reverse repurchase agreements	(5.27)	(0.11)

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Loan Participations and Assignments	2.36	1.79
Corporate Bonds & Notes	89.95	75.63
Convertible Bonds & Notes	0.48	0.26
U.S. Government Agencies	2.23	2.18
U.S. Treasury Obligations	4.12	4.19
Non-Agency Mortgage-Backed Securities	0.57	0.60
Asset-Backed Securities	0.25	0.89
Sovereign Issues	4.41	5.26
Common Stocks	0.02	0.26
Warrants	0.00	0.00
Short-Term Instruments	1.60	2.95
Investment Funds	3.12	4.35
Repurchase Agreements	0.36	0.63
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.01)	(0.04)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	N/A	0.03
Credit Default Swaps on Credit Indices — Buy Protection	0.01	N/A
Credit Default Swaps on Credit Indices — Sell Protection	N/A	0.10
Interest Rate Swaps	0.17	0.20

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
OTC Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	(0.03)	N/A
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	(0.01)
Cross-Currency Swaps	0.00	0.00
Interest Rate Swaps	0.00	0.00
Forward Foreign Currency Contracts	0.12	(0.26)
Hedged Forward Foreign Currency Contracts	(1.01)	0.62
Certificates of Deposit	N/A	1.75
Other Current Assets & Liabilities	(8.73)	(1.38)
Net Assets	100.00	100.00

Schedule of Investments PIMCO Emerging Markets Opportunities Fund

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES				CHILE				11.250% due 15/09/2035 DOP 45,300 \$ 810 0.25			
ANGOLA				CORPORATE BONDS & NOTES				13.625% due 03/02/2033 19,200 385 0.12			
SOVEREIGN ISSUES				Banco del Estado de Chile				13.625% due 10/02/2034 49,700 1,018 0.32			
Angola Government International Bond				7.950% due				Total Dominican Republic			
8.750% due 14/04/2032 \$ 3,700 \$ 3,284 1.03				02/05/2029 (f)(h) \$ 1,100 \$ 1,137 0.36				18,417 5.77			
BENIN				Engie Energia Chile S.A.				ECUADOR			
SOVEREIGN ISSUES				6.375% due 17/04/2034 1,600 1,622 0.51				SOVEREIGN ISSUES			
Benin Government International Bond				2,759 0.87				Ecuador Government International Bond			
7.960% due 13/02/2038 600 559 0.18				SOVEREIGN ISSUES				2.500% due 31/07/2040 \$ 90 41 0.02			
BRAZIL				Bonos de la Tesoreria de la Republica en Pesos				3.500% due 31/07/2035 580 291 0.09			
CORPORATE BONDS & NOTES				5.800% due 01/10/2034 CLP 5,300,000 5,463 1.71				6.000% due 31/07/2030 5,730 3,644 1.14			
Banco BTG Pactual S.A.				6.000% due 01/04/2033 4,070,000 4,269 1.34				Total Ecuador			
8.300% due 15/08/2024 BRL 10,000 1,796 0.57				9,732 3.05				3,976 1.25			
Banco do Brasil S.A.				Total Chile				EGYPT			
8.500% due 29/07/2026 MXN 29,000 1,502 0.47				12,491 3.92				SOVEREIGN ISSUES			
Oi S.A.				CHINA				Egypt Government International Bond			
0.000% due 25/02/2035 BRL 350 7 0.00				CORPORATE BONDS & NOTES				7.903% due 21/02/2048 3,100 2,186 0.69			
Vale Overseas Ltd.				Yango Justice International Ltd.				8.750% due 30/09/2051 3,100 2,342 0.73			
6.400% due 28/06/2054 \$ 3,200 3,167 0.99				7.500% due 17/02/2025 ^ \$ 1,100 6 0.00				Total Egypt			
Vale S.A.				COLOMBIA				4,528 1.42			
0.000% (f) BRL 46,580 2,898 0.91				CORPORATE BONDS & NOTES				EL SALVADOR			
9,370 2.94				Ecopetrol S.A.				SOVEREIGN ISSUES			
SOVEREIGN ISSUES				5.875% due 28/05/2045 4,000 2,870 0.90				El Salvador Government International Bond			
Brazil Government International Bond				SOVEREIGN ISSUES				0.250% due 17/04/2030 1,600 49 0.01			
6.125% due 22/01/2032 \$ 1,600 1,582 0.49				Colombia Government International Bond				9.250% due 17/04/2030 1,600 1,426 0.45			
Total Brazil				8.000% due 14/11/2035 500 515 0.16				Total El Salvador			
10,952 3.43				8.750% due 14/11/2053 1,000 1,054 0.33				1,475 0.46			
CAMEROON				1,569 0.49				GHANA			
SOVEREIGN ISSUES				Total Colombia				SOVEREIGN ISSUES			
Republic of Cameroon Government International Bond				4,439 1.39				Ghana Government International Bond			
5.950% due 07/07/2032 € 800 667 0.21				CONGO				8.625% due 07/04/2034 ^ 1,600 821 0.26			
CAYMAN ISLANDS				SOVEREIGN ISSUES				GUATEMALA			
CONVERTIBLE BONDS & NOTES				Congolese Government International Bond				SOVEREIGN ISSUES			
Sunac China Holdings Ltd.				6.000% due 30/06/2029 545 458 0.14				Guatemala Government International Bond			
1.000% due 30/09/2032 \$ 38 3 0.00				CZECH REPUBLIC				6.600% due 13/06/2036 900 909 0.29			
CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES				HONG KONG			
Gaci First Investment Co.				EP Infrastructure A/S				CORPORATE BONDS & NOTES			
5.375% due 29/01/2054 3,400 3,021 0.95				1.816% due 02/03/2031 € 1,400 1,212 0.38				Fortune Star BVI Ltd.			
Kaisa Group Holdings Ltd.				EPH Financing International A/S				3.950% due 02/10/2026 € 1,900 1,854 0.58			
9.375% due 30/06/2024 ^ 3,400 123 0.04				5.875% due 30/11/2029 1,100 1,183 0.37				HUNGARY			
9.750% due 28/09/2023 ^ 700 24 0.01				6.651% due 13/11/2028 700 779 0.25				SOVEREIGN ISSUES			
11.700% due 11/11/2025 ^ 200 7 0.00				Total Czech Republic				Hungary Government International Bond			
Peru Payroll Deduction Finance Ltd.				3,174 1.00				5.500% due 26/03/2036 \$ 1,700 1,635 0.51			
0.000% due 01/11/2029 (c) 1,252 1,030 0.32				DENMARK				INDIA			
Poinsettia Finance Ltd.				CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES			
6.625% due 17/06/2031 738 636 0.20				Nordea Kredit Realkreditaktieselskab				IRB Infrastructure Developers Ltd.			
Red Dorsal Finance Ltd.				1.000% due 01/10/2050 DKK 0 0 0.00				7.110% due 11/03/2032 2,100 2,100 0.66			
5.875% due 12/10/2031 338 330 0.11				1.500% due 01/10/2053 0 0 0.00				JSW Hydro Energy Ltd.			
Sunac China Holdings Ltd. (5.000% Cash or 6.000% PIK)				Nykkredit Realkredit A/S				4.125% due 18/05/2031 532 473 0.15			
5.000% due 30/09/2026 (b) 22 3 0.00				1.000% due 01/10/2050 0 0 0.00				Total India			
Sunac China Holdings Ltd. (5.250% Cash or 6.250% PIK)				1.500% due 01/10/2052 0 0 0.00				2,573 0.81			
5.250% due 30/09/2027 (b) 22 2 0.00				Realkredit Danmark A/S				INDONESIA			
Sunac China Holdings Ltd. (5.500% Cash or 6.500% PIK)				1.000% due 01/10/2050 0 0 0.00				CORPORATE BONDS & NOTES			
5.500% due 30/09/2027 (b) 45 4 0.00				1.000% due 01/10/2053 0 0 0.00				LLPL Capital Pte. Ltd.			
Sunac China Holdings Ltd. (5.750% Cash or 6.750% PIK)				1.500% due 01/10/2053 0 0 0.00				6.875% due 04/02/2039 1,471 1,483 0.47			
5.750% due 30/09/2028 (b) 68 6 0.00				TDC Net A/S				IRELAND			
Sunac China Holdings Ltd. (6.000% Cash or 7.000% PIK)				6.500% due 01/06/2031 € 1,300 1,482 0.46				ASSET-BACKED SECURITIES			
6.000% due 30/09/2029 (b) 68 5 0.00				Total Denmark				Black Diamond CLO DAC			
Sunac China Holdings Ltd. (6.250% Cash or 7.250% PIK)				1,482 0.46				4.757% due 20/01/2032 € 248 266 0.08			
6.250% due 30/09/2030 (b) 32 2 0.00				DOMINICAN REPUBLIC				Cairn CLO DAC			
5,193 1.63				SOVEREIGN ISSUES				4.686% due 15/10/2031 799 853 0.27			
SOVEREIGN ISSUES				Dominican Republic Central Bank Notes				Carlyle Euro CLO DAC			
KSA Sukuk Ltd.				12.000% due 03/10/2025 DOP 84,300 1,436 0.45				4.606% due 15/01/2031 1,218 1,307 0.41			
5.250% due 04/06/2034 2,400 2,403 0.75				13.000% due 05/12/2025 244,600 4,222 1.32				Carlyle Global Market Strategies Euro CLO Ltd.			
Total Cayman Islands				Dominican Republic Government International Bond				4.578% due 15/11/2031 1,206 1,286 0.40			
7,599 2.38				6.600% due				Oak Hill European Credit Partners DAC			
				01/06/2036 (a) \$ 2,500 2,494 0.78				4.637% due 20/10/2031 434 464 0.15			
				10.750% due				4,176 1.31			
				01/06/2036 (a) DOP 465,400 8,052 2.53							

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
CORPORATE BONDS & NOTES			
Alfa Bank AO Via Alfa Bond Issuance PLC 5.950% due 15/04/2030 ^ (h)	\$ 900	\$ 54	0.02
Iridium Capital PLC 9.250% due 18/06/2029	€ 3,200	3,460	1.08
Sovcombank Via SovCom Capital DAC 8.000% due 07/04/2030 ^ (h)	\$ 400	24	0.01
		<u>3,538</u>	<u>1.11</u>
Total Ireland		<u>7,714</u>	<u>2.42</u>
ISRAEL			
SOVEREIGN ISSUES			
Israel Government International Bond 5.000% due 30/10/2026	€ 1,300	1,415	0.44
ITALY			
CORPORATE BONDS & NOTES			
Intesa Sanpaolo SpA 8.248% due 21/11/2033	\$ 1,300	1,435	0.45
SOVEREIGN ISSUES			
Cassa Depositi e Prestiti SpA 5.875% due 30/04/2029	500	508	0.16
Total Italy		<u>1,943</u>	<u>0.61</u>
IVORY COAST			
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Republic of Cote d'Ivoire 6.852% due 07/03/2025	€ 3,400	3,635	1.14
8.908% due 19/03/2027	600	635	0.20
		<u>4,270</u>	<u>1.34</u>
SOVEREIGN ISSUES			
Ivory Coast Government International Bond 7.625% due 30/01/2033	\$ 800	778	0.25
8.250% due 30/01/2037	700	680	0.21
		<u>1,458</u>	<u>0.46</u>
Total Ivory Coast		<u>5,728</u>	<u>1.80</u>
JAMAICA			
CORPORATE BONDS & NOTES			
TransJamaican Highway Ltd. 5.750% due 10/10/2036	719	635	0.20
KAZAKHSTAN			
CORPORATE BONDS & NOTES			
Development Bank of Kazakhstan JSC 5.500% due 15/04/2027	1,000	996	0.31
KENYA			
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Republic of Kenya 11.726% due 29/06/2025	877	870	0.27
SOVEREIGN ISSUES			
Republic of Kenya Government International Bond 17.933% due 06/05/2030	KES 113,400	909	0.29
18.461% due 09/08/2032	117,900	963	0.30
		<u>1,872</u>	<u>0.59</u>
Total Kenya		<u>2,742</u>	<u>0.86</u>
LATVIA			
SOVEREIGN ISSUES			
Latvia Government International Bond 5.125% due 30/07/2034	\$ 1,600	1,578	0.49
LUXEMBOURG			
CORPORATE BONDS & NOTES			
Chile Electricity Lux MPC SARL 6.010% due 20/01/2033	1,100	1,115	0.35

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Sberbank of Russia Via SB Capital S.A.			
5.250% due 23/05/2023 ^ (h)	\$ 1,600	\$ 96	0.03
Total Luxembourg		<u>1,211</u>	<u>0.38</u>
MEXICO			
CORPORATE BONDS & NOTES			
Metalsa S.A. de C.V. 3.750% due 04/05/2031	800	639	0.20
Petroleos Mexicanos 6.375% due 23/01/2045	1,800	1,168	0.37
Trust Fibra Uno 6.390% due 15/01/2050	1,250	989	0.31
		<u>2,796</u>	<u>0.88</u>
SOVEREIGN ISSUES			
Mexico Government International Bond 2.750% due 27/11/2031 (e) MXN 109,730		5,053	1.58
Total Mexico		<u>7,849</u>	<u>2.46</u>
MOROCCO			
CORPORATE BONDS & NOTES			
OCF S.A. 6.750% due 02/05/2034	\$ 1,000	1,028	0.32
7.500% due 02/05/2054	1,000	1,021	0.32
Total Morocco		<u>2,049</u>	<u>0.64</u>
NETHERLANDS			
CORPORATE BONDS & NOTES			
JAB Holdings BV 3.750% due 28/05/2051	2,500	1,618	0.51
Sagax Euro MTN NL BV 1.000% due 17/05/2029	€ 1,300	1,206	0.38
Yinson Boronia Production BV 8.947% due 31/07/2042	\$ 1,000	1,010	0.31
Total Netherlands		<u>3,834</u>	<u>1.20</u>
NIGERIA			
SOVEREIGN ISSUES			
Nigeria Government International Bond 7.875% due 16/02/2032	700	606	0.19
PAKISTAN			
SOVEREIGN ISSUES			
Pakistan Government International Bond 7.375% due 08/04/2031	1,900	1,503	0.47
8.875% due 08/04/2051	900	679	0.21
Total Pakistan		<u>2,182</u>	<u>0.68</u>
PERU			
CORPORATE BONDS & NOTES			
Banco de Credito del Peru S.A. 4.650% due 17/09/2024	PEN 2,600	674	0.21
Credicorp Capital Sociedad Tituladora S.A. 10.100% due 15/12/2043	20,500	5,485	1.72
Petroleos del Peru S.A. 5.625% due 19/06/2047	\$ 2,200	1,407	0.44
		<u>7,566</u>	<u>2.37</u>
SOVEREIGN ISSUES			
Peru Government International Bond 5.400% due 12/08/2034	PEN 4,500	1,036	0.32
5.940% due 12/02/2029	700	184	0.06
6.150% due 12/08/2032	30,800	7,760	2.43
6.900% due 12/08/2037	10,900	2,735	0.86
6.950% due 12/08/2031	27,800	7,456	2.34
7.300% due 12/08/2033	13,800	3,702	1.16
		<u>22,873</u>	<u>7.17</u>
Total Peru		<u>30,439</u>	<u>9.54</u>

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
ROMANIA			
SOVEREIGN ISSUES			
Romania Government International Bond 1.750% due 13/07/2030	€ 1,000	\$ 876	0.27
2.000% due 28/01/2032	1,100	922	0.29
2.000% due 14/04/2033	1,100	886	0.28
4.250% due 28/04/2036	RON 3,100	527	0.17
5.250% due 30/05/2032	€ 1,500	1,566	0.49
5.625% due 30/05/2037	1,500	1,552	0.49
6.375% due 18/09/2033	1,500	1,673	0.52
Total Romania		<u>8,002</u>	<u>2.51</u>
SENEGAL			
SOVEREIGN ISSUES			
Senegal Government International Bond 7.750% due 10/06/2031	\$ 1,700	1,620	0.51
SERBIA			
SOVEREIGN ISSUES			
Serbia Government International Bond 4.500% due 20/08/2032	RSD 13,800	117	0.04
6.000% due 12/06/2034	\$ 1,200	1,183	0.37
Total Serbia		<u>1,300</u>	<u>0.41</u>
SINGAPORE			
CORPORATE BONDS & NOTES			
Yinson Production Financial Services Pte Ltd. 9.625% due 03/05/2029	400	399	0.13
SOUTH AFRICA			
CORPORATE BONDS & NOTES			
Eskom Holdings SOC Ltd. 7.125% due 11/02/2025	1,200	1,196	0.38
SOVEREIGN ISSUES			
South Africa Government International Bond 8.000% due 31/01/2030	ZAR 227,300	11,419	3.58
8.500% due 31/01/2037	72,500	3,127	0.98
10.500% due 21/12/2026	237,400	13,494	4.23
		<u>28,040</u>	<u>8.79</u>
Total South Africa		<u>29,236</u>	<u>9.17</u>
SOUTH KOREA			
CORPORATE BONDS & NOTES			
Mirae Asset Securities Co. Ltd. 2.625% due 30/07/2025	\$ 600	580	0.18
SUPRANATIONAL			
CORPORATE BONDS & NOTES			
Africa Finance Corp. 2.875% due 28/04/2028	600	531	0.17
TUNISIA			
SOVEREIGN ISSUES			
Banque Centrale de Tunisie Government International Bond 5.750% due 30/01/2025	3,200	3,045	0.95
6.375% due 15/07/2026	€ 3,400	3,155	0.99
Total Tunisia		<u>6,200</u>	<u>1.94</u>
TURKEY			
CORPORATE BONDS & NOTES			
Turkish Airlines Pass-Through Trust 4.200% due 15/09/2028	\$ 429	407	0.13
LOAN PARTICIPATIONS AND ASSIGNMENTS			
SOCAR Turkey Enerji A/S 7.348% due 11/08/2026	€ 2,800	2,989	0.94
Total Turkey		<u>3,396</u>	<u>1.07</u>

Schedule of Investments PIMCO Emerging Markets Opportunities Fund (cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
UKRAINE				Wells Fargo Home Equity Asset-Backed Securities Trust				12.750% due 23/08/2022 ^			
SOVEREIGN ISSUES				5.780% due 25/07/2036				\$ 900 \$ 865 0.27			
Ukraine Government International Bond											
7.253% due 15/03/2035	\$ 1,700	\$ 492	0.16								
7.750% due 01/08/2041	600	296	0.09								
Total Ukraine		788	0.25								
UNITED ARAB EMIRATES				CORPORATE BONDS & NOTES				ZAMBIA			
CORPORATE BONDS & NOTES				Gabon Blue Bond Master Trust				SOVEREIGN ISSUES			
Abu Dhabi Developmental Holding Co. PJSC				6.097% due 01/08/2038				Zambia Government International Bond			
5.375% due 08/05/2029	1,300	1,321	0.41	1,200 1,198 0.37				11.000% due			
				Pacific Gas & Electric Co.				25/01/2026 ZMW 15,000 540 0.16			
				4.950% due 01/07/2050				13.000% due			
				Sirius XM Radio, Inc.				25/01/2031 580 16 0.01			
				3.875% due 01/09/2031				Total Zambia			
				1,000 817 0.26				556 0.17			
				3,090 0.97							
SOVEREIGN ISSUES				LOAN PARTICIPATIONS AND ASSIGNMENTS				SHORT-TERM INSTRUMENTS			
Emirate of Abu Dhabi Government International Bond				Ecopetrol S.A.				EGYPT TREASURY BILLS			
5.500% due 30/04/2054	2,200	2,237	0.70	TBD% due 17/08/2024				25.548% due			
Finance Department Government of Sharjah				3,100 3,086 0.97				10/09/2024 (c)(d) EGP 225,625 4,474 1.40			
4.000% due 28/07/2050	800	523	0.17	Ziraat Bank				25.751% due			
6.125% due 06/03/2036	2,900	2,883	0.90	TBD% due 15/06/2034				30/07/2024 (c)(d) 193,325 3,947 1.24			
				1,800 1,801 0.56				25.751% due			
				4,887 1.53				01/10/2024 (c)(d) 91,000 1,779 0.56			
Total United Arab Emirates								10,200 3.20			
6,964 2.18				NON-AGENCY MORTGAGE-BACKED SECURITIES				HUNGARY TREASURY BILLS			
UNITED KINGDOM				IndyMac Mortgage Loan Trust				7.096% due			
CORPORATE BONDS & NOTES				5.800% due 25/11/2036				04/07/2024 (c)(d) HUF 1,729,000 4,689 1.47			
Antofagasta PLC				627 599 0.19				NIGERIA TREASURY BILLS			
6.250% due 02/05/2034	1,600	1,658	0.52	U.S. TREASURY OBLIGATIONS				23.125% due			
Panama Infrastructure Receivable Purchaser PLC				U.S. Treasury Bonds				25/02/2025 (c)(d) NGN 19,800 11 0.00			
0.000% due 05/04/2032 (c)	8,500	5,557	1.74	1.750% due 15/08/2041				24.356% due			
Thames Water Utilities Finance PLC				26,800 17,717 5.55				01/04/2025 (c)(d) 1,055,200 592 0.19			
7.125% due 30/04/2031	£ 1,200	1,347	0.42	2.375% due 15/02/2042				25.627% due			
WE Soda Investments Holding PLC				11,489 11,645 3.65				25/02/2025 (c)(d) 617,800 347 0.11			
9.375% due 14/02/2031	\$ 700	714	0.23	4.750% due 15/11/2043				26.487% due			
				U.S. Treasury Inflation Protected Securities (e)				06/03/2025 (c)(d) 1,556,000 892 0.28			
				0.625% due 15/07/2032				27.168% due			
				15,862 14,229 4.46				20/05/2025 (c)(d) 1,581,100 853 0.27			
				51,238 16.06				27.687% due			
Total United States				62,463 19.58				27/05/2025 (c)(d) 1,164,800 620 0.19			
NON-AGENCY MORTGAGE-BACKED SECURITIES				UZBEKISTAN				3,315 1.04			
Canada Square Funding PLC				CORPORATE BONDS & NOTES				Total Short-Term Instruments			
6.083% due 17/01/2059				£ 227 288 0.09				18,204 5.71			
Rochester Financing PLC				5.500% due 19/11/2025				Total Transferable Securities			
5.934% due 18/12/2044	208	262	0.08	700 679 0.21				\$ 311,163 97.56			
Towd Point Mortgage Funding PLC				Uzbek Industrial and Construction Bank ATB				SHARES			
6.583% due 20/07/2045	517	654	0.21	5.750% due 02/12/2024				INVESTMENT FUNDS			
Tower Bridge Funding PLC				700 692 0.22				COLLECTIVE INVESTMENT SCHEMES			
5.954% due 20/12/2063	80	101	0.03	1,371 0.43				PIMCO Select Funds			
				SOVEREIGN ISSUES				plc - PIMCO			
				National Bank of Uzbekistan				US Dollar Short-Term Floating NAV			
				8.500% due				Fund (g)			
				05/07/2029 (a)				1,664,810 16,591 5.20			
				1,600 1,583 0.49				EXCHANGE-TRADED FUNDS			
				19.875% due				PIMCO ETFs plc -			
				05/07/2027 (a)				PIMCO US Dollar			
				UZS 11,480,000 914 0.29				Short Maturity			
				2,497 0.78				UCITS ETF (g)			
Total Uzbekistan				3,868 1.21				6,300 630 0.20			
VENEZUELA				CORPORATE BONDS & NOTES				Total Investment Funds			
CORPORATE BONDS & NOTES				Petroleos de Venezuela S.A.				\$ 17,221 5.40			
9.750% due 17/05/2035				\$ 4,000 576 0.18							
12.750% due 17/02/2022				2,200 330 0.10							
				906 0.28							
SOVEREIGN ISSUES				SOVEREIGN ISSUES							
Venezuela Government International Bond				9.250% due							
9.250% due				15/09/2027 ^							
				5,000 950 0.30							

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
SSB	2.600%	28/06/2024	01/07/2024	\$ 3,392	U.S. Treasury Notes 1.125% due 28/02/2027	\$ (3,460)	\$ 3,392	\$ 3,392	1.06
Total Repurchase Agreements						\$ (3,460)	\$ 3,392	\$ 3,392	1.06

(1) Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bund 10-Year Bond September Futures	Short	09/2024	12	\$ (22)	(0.01)
Japan Government 10-Year Bond September Futures	Short	09/2024	2	1	0.00
U.S. Treasury 2-Year Note September Futures	Long	09/2024	446	(41)	(0.01)
U.S. Treasury 5-Year Note September Futures	Long	09/2024	696	494	0.16
U.S. Treasury 10-Year Note September Futures	Short	09/2024	16	(13)	0.00
U.S. Treasury 10-Year Ultra September Futures	Short	09/2024	1	0	0.00
U.S. Treasury 30-Year Bond September Futures	Short	09/2024	5	3	0.00
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2024	30	(19)	(0.01)
				\$ 403	0.13
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 403	0.13

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-41 5-Year Index	1.000%	20/06/2029	\$ 16,400	\$ (37)	(0.01)
iTraxx Crossover 41 5-Year Index	5.000	20/06/2029	€ 6,800	(48)	(0.02)
				\$ (85)	(0.03)

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day GBP-SONIO Compounded-OIS	3.700%	28/03/2034	£ 200	\$ 6	0.00
Receive ⁽³⁾	1-Day INR-MIBOR Compounded-OIS	6.250	18/09/2029	INR 1,583,710	134	0.04
Receive	1-Day INR-MIBOR Compounded-OIS	6.384	20/06/2026	816,400	44	0.01
Pay	1-Day INR-MIBOR Compounded-OIS	6.397	20/06/2034	193,800	(10)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.232	05/10/2025	¥ 9,390,000	(49)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	0.750	16/06/2031	\$ 2,500	354	0.11
Pay	1-Day USD-SOFR Compounded-OIS	1.250	17/06/2025	400	(26)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.250	16/12/2050	1,500	707	0.22
Receive	1-Day USD-SOFR Compounded-OIS	1.250	16/06/2051	4,500	1,260	0.40
Receive	1-Day USD-SOFR Compounded-OIS	1.500	18/12/2024	270	8	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.500	18/12/2029	4,100	467	0.15
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/12/2031	2,700	485	0.15
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.000	18/12/2025	400	4	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	20/12/2053	8,900	(338)	(0.11)
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.319	30/05/2033	12,400	(55)	(0.02)
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.500	18/12/2025	60,100	327	0.10
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	17,800	498	0.16
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	1,300	15	0.01
Pay ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.500	18/12/2054	500	(9)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.600	17/01/2034	100	4	0.00
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.648	08/01/2034	200	8	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	200	7	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.735	23/01/2034	100	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.738	23/01/2034	200	(4)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	6,400	28	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	58,200	142	0.04
Pay ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	37,000	(91)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2031	4,700	(49)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	02/01/2034	200	6	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	4,100	(55)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	18,600	11	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2044	15,000	(412)	(0.13)
Pay	1-Day USD-SOFR Compounded-OIS	3.830	12/10/2053	100	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.854	29/12/2033	400	8	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.860	21/02/2034	200	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.940	22/02/2029	900	(9)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.950	19/12/2033	300	4	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.030	04/10/2033	100	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.030	15/12/2033	300	2	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.078	29/04/2034	500	5	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.080	05/06/2034	500	(3)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.090	30/04/2034	900	11	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.130	03/05/2034	600	9	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.150	12/10/2033	300	3	0.00

Schedule of Investments PIMCO Emerging Markets Opportunities Fund (cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day USD-SOFR Compounded-OIS	4.155%	02/10/2033	\$ 400	\$ 4	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.170	03/10/2033	1,200	12	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.175	10/10/2033	100	1	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.220	20/10/2033	200	3	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.230	23/10/2033	100	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.250	22/11/2033	300	(3)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.393	25/10/2033	100	3	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.435	01/11/2033	200	7	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.450	01/11/2033	400	14	0.00
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	4.455	30/06/2026	94,700	50	0.02
Pay	1-Year BRL-CDI	5.585	02/01/2025	BRL 10,000	(267)	(0.08)
Pay	1-Year BRL-CDI	6.225	02/01/2025	4,600	(93)	(0.03)
Receive	1-Year BRL-CDI	6.750	02/01/2025	10,500	154	0.05
Pay	1-Year BRL-CDI	6.962	04/01/2027	8,300	(211)	(0.07)
Receive	1-Year BRL-CDI	8.589	04/01/2027	11,900	259	0.08
Pay	1-Year BRL-CDI	8.621	02/01/2025	6,000	(36)	(0.01)
Receive	1-Year BRL-CDI	9.650	02/01/2026	44,500	217	0.07
Pay	1-Year BRL-CDI	9.795	04/01/2027	37,100	(271)	(0.08)
Pay	1-Year BRL-CDI	10.145	04/01/2027	2,500	(33)	(0.01)
Pay	1-Year BRL-CDI	10.231	04/01/2027	9,400	(118)	(0.04)
Pay	1-Year BRL-CDI	10.472	04/01/2027	28,200	(305)	(0.10)
Receive	1-Year BRL-CDI	10.559	02/01/2025	45,000	73	0.02
Pay	1-Year BRL-CDI	10.602	04/01/2027	45,800	(315)	(0.10)
Pay	1-Year BRL-CDI	10.831	02/01/2025	125,300	(164)	(0.05)
Receive	1-Year BRL-CDI	10.985	02/01/2029	2,500	8	0.00
Pay	1-Year BRL-CDI	11.083	04/01/2027	22,200	(165)	(0.05)
Receive	1-Year BRL-CDI	11.134	04/01/2027	27,200	107	0.03
Receive	1-Year BRL-CDI	11.199	04/01/2027	24,800	159	0.05
Pay	1-Year BRL-CDI	11.439	04/01/2027	15,500	(36)	(0.01)
Pay	1-Year BRL-CDI	11.449	04/01/2027	15,500	(36)	(0.01)
Pay	1-Year BRL-CDI	11.456	02/01/2026	38,300	(44)	(0.01)
Receive	1-Year BRL-CDI	11.555	04/01/2027	46,000	45	0.01
Receive	1-Year BRL-CDI	11.839	02/01/2025	65,900	14	0.00
Pay	1-Year BRL-CDI	11.920	02/01/2025	88,400	(110)	(0.03)
Receive	1-Year BRL-CDI	11.946	04/01/2027	37,800	3	0.00
Pay	1-Year BRL-CDI	12.026	02/01/2025	22,100	(20)	(0.01)
Receive	1-Year BRL-CDI	12.131	04/01/2027	25,200	137	0.04
Pay	1-Year BRL-CDI	12.132	04/01/2027	21,700	14	0.00
Pay	1-Year BRL-CDI	12.231	02/01/2025	15,500	(2)	0.00
Receive	1-Year BRL-CDI	12.350	01/07/2024	52,300	(12)	0.00
Receive	1-Year BRL-CDI	12.490	01/07/2024	56,100	(28)	(0.01)
Receive	1-Year BRL-CDI	12.569	02/01/2029	16,000	(33)	(0.01)
Pay	1-Year BRL-CDI	12.595	01/07/2024	46,000	36	0.01
Pay	1-Year BRL-CDI	12.721	02/01/2029	19,000	55	0.02
Pay	1-Year BRL-CDI	12.784	02/01/2029	20,500	67	0.02
Pay	1-Year BRL-CDI	12.981	04/01/2027	27,000	116	0.04
Pay	1-Year BRL-CDI	13.080	01/07/2024	100,300	163	0.05
Receive	1-Year BRL-CDI	13.257	02/01/2029	39,300	(229)	(0.07)
Receive	3-Month COP-IBR Compounded-OIS	2.690	24/07/2024	COP 7,257,000	38	0.01
Pay	3-Month COP-IBR Compounded-OIS	2.740	24/07/2024	7,084,900	(37)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	3.100	26/11/2025	2,651,000	53	0.02
Receive	3-Month COP-IBR Compounded-OIS	4.060	26/11/2025	14,071,000	234	0.07
Pay	3-Month COP-IBR Compounded-OIS	4.110	23/03/2026	4,493,200	(68)	(0.02)
Pay	3-Month COP-IBR Compounded-OIS	4.651	26/11/2025	2,624,800	(38)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	6.885	31/01/2025	24,609,000	138	0.04
Receive	3-Month COP-IBR Compounded-OIS	7.080	02/02/2027	1,622,900	14	0.00
Receive	3-Month COP-IBR Compounded-OIS	7.090	28/04/2028	1,750,200	18	0.01
Receive	3-Month COP-IBR Compounded-OIS	7.130	28/04/2028	618,500	6	0.00
Receive	3-Month COP-IBR Compounded-OIS	7.140	28/04/2028	1,855,800	18	0.01
Pay	3-Month COP-IBR Compounded-OIS	7.620	26/02/2034	3,210,600	(37)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	8.320	31/03/2027	2,908,000	0	0.00
Pay	3-Month COP-IBR Compounded-OIS	8.560	30/03/2027	4,424,200	6	0.00
Receive	3-Month COP-IBR Compounded-OIS	8.830	31/03/2028	4,898,000	(23)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	9.140	28/04/2028	3,977,000	26	0.01
Pay	3-Month COP-IBR Compounded-OIS	9.800	17/01/2028	9,809,000	105	0.03
Receive	3-Month COP-IBR Compounded-OIS	10.265	12/04/2025	12,781,500	(14)	0.00
Receive	3-Month COP-IBR Compounded-OIS	11.640	21/10/2025	11,114,000	(95)	(0.03)
Pay	3-Month COP-IBR Compounded-OIS	11.930	10/11/2025	5,929,100	59	0.02
Receive	3-Month COP-IBR Compounded-OIS	12.000	26/11/2025	427,000	(4)	0.00
Pay	3-Month COP-IBR Compounded-OIS	12.060	09/11/2025	4,198,000	44	0.01
Receive	3-Month ZAR-JIBAR	8.100	05/06/2026	ZAR 10,600	(2)	0.00
Receive	3-Month ZAR-JIBAR	8.599	05/06/2029	73,700	(70)	(0.02)
Receive	6-Month CLP-CHILIBOR	1.947	23/11/2027	CLP 999,000	115	0.04
Pay	6-Month CLP-CHILIBOR	1.950	05/05/2026	1,239,600	(86)	(0.03)
Receive	6-Month CLP-CHILIBOR	1.965	24/11/2027	851,000	97	0.03
Pay	6-Month CLP-CHILIBOR	2.020	30/04/2026	1,300,000	(89)	(0.03)
Pay	6-Month CLP-CHILIBOR	2.183	04/12/2027	2,661,000	(284)	(0.09)
Receive	6-Month CLP-CHILIBOR	2.640	01/03/2026	795,000	48	0.02
Receive	6-Month CLP-CHILIBOR	3.530	06/07/2026	1,995,000	107	0.03
Receive	6-Month CLP-CHILIBOR	4.000	06/07/2028	1,019,000	66	0.02
Receive	6-Month CLP-CHILIBOR	4.775	23/02/2026	2,959,500	49	0.02
Receive	6-Month CLP-CHILIBOR	4.935	29/01/2034	8,000,000	334	0.11

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay		6-Month CLP-CHILIBOR	5.030%	23/02/2034	CLP 709,200	\$ (23)	(0.01)
Pay		6-Month CLP-CHILIBOR	5.050	01/04/2033	2,200,000	(52)	(0.02)
Receive		6-Month CLP-CHILIBOR	5.180	01/10/2028	790,000	5	0.00
Receive		6-Month CLP-CHILIBOR	5.240	01/09/2030	1,286,000	10	0.00
Receive		6-Month CLP-CHILIBOR	5.260	01/03/2026	620,000	4	0.00
Receive		6-Month CLP-CHILIBOR	5.360	27/03/2028	1,914,900	0	0.00
Receive		6-Month CLP-CHILIBOR	5.370	01/10/2028	3,136,000	(4)	0.00
Receive		6-Month CLP-CHILIBOR	5.470	01/09/2030	460,000	(3)	0.00
Pay		6-Month CLP-CHILIBOR	5.548	10/04/2028	833,000	7	0.00
Receive		6-Month CLP-CHILIBOR	5.570	01/10/2028	245,000	(2)	0.00
Receive		6-Month CLP-CHILIBOR	5.600	12/12/2027	1,803,000	(18)	(0.01)
Receive		6-Month CLP-CHILIBOR	5.635	12/12/2027	3,695,000	(42)	(0.01)
Receive		6-Month CLP-CHILIBOR	5.700	17/05/2028	1,602,100	(24)	(0.01)
Pay		6-Month CLP-CHILIBOR	6.020	02/03/2029	190,000	6	0.00
Receive		6-Month CLP-CHILIBOR	6.070	28/02/2028	3,391,700	(88)	(0.03)
Pay		6-Month CLP-CHILIBOR	6.194	10/03/2028	1,681,200	53	0.02
Pay		6-Month CLP-CHILIBOR	6.223	13/03/2028	680,300	22	0.01
Pay		6-Month CLP-CHILIBOR	6.255	13/03/2028	478,200	16	0.01
Pay		6-Month CLP-CHILIBOR	6.270	02/03/2027	415,700	10	0.00
Pay		6-Month CLP-CHILIBOR	6.330	09/03/2028	526,800	19	0.01
Pay		6-Month CLP-CHILIBOR	6.360	25/05/2027	24,600	1	0.00
Pay		6-Month CLP-CHILIBOR	6.386	24/05/2027	1,861,000	59	0.02
Pay		6-Month CLP-CHILIBOR	6.440	07/03/2028	1,344,000	55	0.02
Receive		6-Month CLP-CHILIBOR	6.500	12/12/2025	2,564,000	(46)	(0.01)
Pay		6-Month CLP-CHILIBOR	6.535	09/01/2026	9,540,000	153	0.05
Receive		6-Month CLP-CHILIBOR	6.567	12/12/2025	1,464,000	(27)	(0.01)
Receive		6-Month CLP-CHILIBOR	6.570	22/12/2025	1,277,000	(24)	(0.01)
Receive		6-Month CLP-CHILIBOR	6.590	22/12/2025	3,565,000	(67)	(0.02)
Pay		6-Month CLP-CHILIBOR	6.590	21/03/2027	4,540,300	94	0.03
Pay		6-Month CLP-CHILIBOR	6.805	06/03/2027	1,852,000	76	0.02
Pay		6-Month CLP-CHILIBOR	7.000	27/09/2032	1,785,800	217	0.07
Pay		6-Month CLP-CHILIBOR	7.265	07/03/2026	262,400	9	0.00
Pay		6-Month CLP-CHILIBOR	7.270	07/03/2026	2,463,000	86	0.03
Pay		6-Month CLP-CHILIBOR	7.370	06/03/2026	1,686,000	63	0.02
Pay ⁽³⁾		6-Month CZK-PRIBOR	1.025	29/07/2030	CZK 35,800	(180)	(0.06)
Pay		6-Month CZK-PRIBOR	1.224	28/01/2031	44,500	(331)	(0.10)
Pay		6-Month CZK-PRIBOR	1.575	26/03/2026	28,100	(63)	(0.02)
Pay		6-Month CZK-PRIBOR	1.725	22/07/2026	23,800	(59)	(0.02)
Receive		6-Month CZK-PRIBOR	1.815	28/01/2031	34,200	202	0.06
Pay		6-Month CZK-PRIBOR	3.480	15/02/2034	21,500	(45)	(0.01)
Receive		6-Month CZK-PRIBOR	3.490	18/01/2032	10,600	17	0.01
Pay		6-Month CZK-PRIBOR	3.645	01/02/2029	166,600	(247)	(0.08)
Pay ⁽³⁾		6-Month CZK-PRIBOR	3.675	08/01/2029	62,600	(60)	(0.02)
Receive		6-Month CZK-PRIBOR	3.680	03/03/2027	78,400	9	0.00
Receive		6-Month CZK-PRIBOR	3.870	15/02/2026	120,700	80	0.03
Receive		6-Month CZK-PRIBOR	4.164	14/03/2027	73,600	3	0.00
Receive		6-Month CZK-PRIBOR	4.220	14/03/2027	73,500	(2)	0.00
Pay		6-Month CZK-PRIBOR	4.300	18/03/2027	143,400	46	0.01
Receive		6-Month CZK-PRIBOR	4.310	15/03/2027	19,100	(3)	0.00
Receive		6-Month CZK-PRIBOR	4.320	15/03/2027	7,200	(1)	0.00
Receive		6-Month CZK-PRIBOR	4.560	14/07/2032	111,300	(195)	(0.06)
Pay		6-Month CZK-PRIBOR	4.611	06/06/2028	118,100	71	0.02
Pay		6-Month CZK-PRIBOR	4.638	03/10/2033	15,200	(5)	0.00
Pay		6-Month CZK-PRIBOR	4.640	18/05/2028	64,400	69	0.02
Receive		6-Month CZK-PRIBOR	4.740	28/02/2033	91,700	228	0.07
Receive		6-Month CZK-PRIBOR	4.740	28/02/2033	91,700	(6)	0.00
Pay		6-Month CZK-PRIBOR	5.040	17/04/2028	27,900	46	0.01
Pay		6-Month CZK-PRIBOR	5.100	18/04/2028	11,800	21	0.01
Receive		6-Month CZK-PRIBOR	5.110	22/03/2026	72,500	(41)	(0.01)
Receive		6-Month CZK-PRIBOR	5.125	22/03/2026	50,000	(29)	(0.01)
Pay		6-Month CZK-PRIBOR	5.480	15/03/2026	216,500	186	0.06
Pay		6-Month CZK-PRIBOR	5.606	28/06/2027	54,800	107	0.03
Receive		6-Month EUR-EURIBOR	0.550	15/12/2040	€ 300	133	0.04
Receive ⁽³⁾		6-Month EUR-EURIBOR	2.500	18/09/2054	4,900	259	0.08
Receive ⁽³⁾		6-Month EUR-EURIBOR	2.650	08/01/2034	200	5	0.00
Receive		6-Month EUR-EURIBOR	2.670	03/04/2034	300	6	0.00
Pay ⁽³⁾		6-Month EUR-EURIBOR	2.750	18/09/2034	600	(12)	0.00
Receive		6-Month EUR-EURIBOR	2.760	03/01/2029	400	6	0.00
Pay		6-Month EUR-EURIBOR	2.760	04/03/2034	100	(1)	0.00
Pay		6-Month EUR-EURIBOR	2.780	02/05/2029	1,400	(7)	0.00
Receive		6-Month EUR-EURIBOR	2.818	26/06/2029	200	1	0.00
Pay		6-Month EUR-EURIBOR	2.827	06/05/2029	200	(1)	0.00
Receive		6-Month EUR-EURIBOR	2.880	19/12/2028	200	(2)	0.00
Receive		6-Month EUR-EURIBOR	2.890	22/12/2033	200	(4)	0.00
Receive		6-Month EUR-EURIBOR	2.910	29/12/2033	300	(6)	0.00
Receive		6-Month EUR-EURIBOR	2.920	13/12/2028	500	(7)	0.00
Pay ⁽³⁾		6-Month EUR-EURIBOR	2.950	12/06/2029	700	3	0.00
Receive		6-Month EUR-EURIBOR	2.970	15/12/2033	1,500	(38)	(0.01)
Receive		6-Month EUR-EURIBOR	2.990	08/12/2033	600	(16)	(0.01)
Receive		6-Month EUR-EURIBOR	3.148	20/11/2033	100	(4)	0.00
Receive		6-Month EUR-EURIBOR	3.250	06/11/2033	500	(24)	(0.01)
Receive		6-Month EUR-EURIBOR	3.255	22/11/2028	200	(6)	0.00

Schedule of Investments PIMCO Emerging Markets Opportunities Fund (cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	6-Month EUR-EURIBOR	3.270%	08/11/2028	€ 600	\$ (18)	(0.01)
Receive	6-Month HUF-BBR	1.760	21/01/2030	HUF 380,000	250	0.08
Pay	6-Month HUF-BBR	1.958	19/03/2026	398,600	(92)	(0.03)
Receive	6-Month HUF-BBR	5.500	04/03/2027	2,382,600	134	0.04
Pay	6-Month HUF-BBR	6.140	15/02/2034	218,000	(30)	(0.01)
Receive	6-Month HUF-BBR	6.220	15/02/2026	1,126,100	55	0.02
Pay	6-Month HUF-BBR	6.280	18/03/2027	2,363,300	49	0.02
Pay	6-Month HUF-BBR	7.000	30/04/2029	4,338,400	149	0.05
Receive	6-Month HUF-BBR	13.600	12/12/2024	1,418,700	(380)	(0.12)
Receive	6-Month PLN-WIBOR	1.110	12/01/2031	PLN 9,800	573	0.18
Pay	6-Month PLN-WIBOR	1.165	28/01/2031	4,400	(103)	(0.03)
Receive ⁽³⁾	6-Month PLN-WIBOR	1.215	29/07/2030	10,300	378	0.12
Pay	6-Month PLN-WIBOR	1.855	28/01/2031	6,000	(283)	(0.09)
Pay	6-Month PLN-WIBOR	1.933	17/01/2025	11,800	(166)	(0.05)
Receive	6-Month PLN-WIBOR	2.635	28/10/2026	32,900	(421)	(0.13)
Receive	6-Month PLN-WIBOR	3.035	09/12/2026	42,000	380	0.12
Receive	6-Month PLN-WIBOR	4.075	07/03/2027	28,700	197	0.06
Receive	6-Month PLN-WIBOR	4.710	25/05/2027	12,000	38	0.01
Receive	6-Month PLN-WIBOR	4.735	09/10/2028	12,100	(32)	(0.01)
Receive	6-Month PLN-WIBOR	4.740	25/10/2033	7,100	8	0.00
Pay	6-Month PLN-WIBOR	4.830	18/03/2027	17,300	(9)	0.00
Pay	6-Month PLN-WIBOR	4.895	17/03/2027	7,200	(18)	(0.01)
Pay	6-Month PLN-WIBOR	4.920	17/03/2027	15,000	(35)	(0.01)
Pay	6-Month PLN-WIBOR	4.970	21/03/2029	79,800	(89)	(0.03)
Pay	6-Month PLN-WIBOR	5.310	21/03/2033	7,400	(92)	(0.03)
Receive	6-Month PLN-WIBOR	6.300	25/04/2028	11,900	(27)	(0.01)
Pay	6-Month PLN-WIBOR	6.670	28/06/2027	6,200	64	0.02
Receive	6-Month PLN-WIBOR	6.725	27/06/2027	20,700	(223)	(0.07)
Pay	6-Month PLN-WIBOR	6.843	28/06/2027	1,500	17	0.01
Receive	6-Month PLN-WIBOR	7.310	30/06/2027	11,000	(162)	(0.05)
Pay	28-Day MXN-TIIE	5.080	16/06/2025	MXN 16,400	(50)	(0.02)
Pay	28-Day MXN-TIIE	5.700	12/09/2030	35,400	(347)	(0.11)
Receive	28-Day MXN-TIIE	5.770	09/10/2030	26,100	253	0.08
Pay	28-Day MXN-TIIE	5.850	19/08/2030	12,100	(115)	(0.04)
Pay	28-Day MXN-TIIE	5.875	16/08/2030	16,800	(156)	(0.05)
Pay	28-Day MXN-TIIE	5.880	16/08/2030	8,700	(80)	(0.02)
Pay	28-Day MXN-TIIE	5.920	16/08/2030	9,100	(83)	(0.03)
Pay	28-Day MXN-TIIE	6.240	10/07/2026	113,600	(431)	(0.13)
Pay	28-Day MXN-TIIE	6.480	28/05/2040	16,700	(113)	(0.04)
Receive	28-Day MXN-TIIE	6.495	17/07/2026	140,500	550	0.17
Receive	28-Day MXN-TIIE	6.505	17/07/2026	102,100	399	0.13
Pay	28-Day MXN-TIIE	6.580	01/01/2025	29,700	(39)	(0.01)
Pay	28-Day MXN-TIIE	6.830	27/12/2029	19,900	(126)	(0.04)
Pay	28-Day MXN-TIIE	7.570	19/11/2026	300	(1)	0.00
Pay	28-Day MXN-TIIE	8.400	23/11/2034	54,500	(166)	(0.05)
Receive	28-Day MXN-TIIE	8.465	16/08/2027	167,300	352	0.11
Pay	28-Day MXN-TIIE	8.480	24/03/2027	121,900	(278)	(0.09)
Receive	28-Day MXN-TIIE	8.540	21/12/2033	36,200	92	0.03
Receive	28-Day MXN-TIIE	8.560	18/05/2028	14,500	30	0.01
Receive	28-Day MXN-TIIE	8.585	18/05/2028	14,700	30	0.01
Receive	28-Day MXN-TIIE	8.600	18/05/2028	7,400	15	0.01
Receive	28-Day MXN-TIIE	8.600	11/12/2028	60,400	103	0.03
Receive	28-Day MXN-TIIE	8.610	18/05/2028	7,600	15	0.01
Receive	28-Day MXN-TIIE	8.645	18/05/2028	7,600	15	0.01
Receive	28-Day MXN-TIIE	8.656	18/05/2028	17,300	33	0.01
Pay	28-Day MXN-TIIE	8.700	05/11/2027	8,700	(15)	0.00
Receive	28-Day MXN-TIIE	8.740	07/03/2028	192,900	282	0.09
Pay	28-Day MXN-TIIE	8.743	05/11/2027	37,900	(65)	(0.02)
Pay	28-Day MXN-TIIE	8.760	05/11/2027	25,400	(43)	(0.01)
Pay	28-Day MXN-TIIE	8.773	05/11/2027	20,000	(33)	(0.01)
Pay	28-Day MXN-TIIE	8.845	04/12/2028	214,700	(487)	(0.15)
Pay	28-Day MXN-TIIE	9.045	04/11/2027	17,200	(21)	(0.01)
Pay	28-Day MXN-TIIE	9.053	04/11/2027	18,900	(23)	(0.01)
Pay	28-Day MXN-TIIE	9.117	04/11/2027	47,100	(53)	(0.02)
Pay	28-Day MXN-TIIE	9.165	05/11/2026	25,600	(29)	(0.01)
Pay ⁽³⁾	28-Day MXN-TIIE	9.415	01/06/2029	332,200	(126)	(0.04)
Pay ⁽³⁾	28-Day MXN-TIIE	9.420	01/06/2029	164,700	(61)	(0.02)
Receive ⁽³⁾	28-Day MXN-TIIE	9.630	04/06/2029	336,200	(35)	(0.01)
Pay	28-Day MXN-TIIE	9.680	23/04/2029	136,900	(66)	(0.02)
Receive ⁽³⁾	28-Day MXN-TIIE	9.700	31/05/2034	52,100	(52)	(0.02)
Receive	28-Day MXN-TIIE	9.750	06/06/2034	57,000	(69)	(0.02)
Receive ⁽³⁾	28-Day MXN-TIIE	9.787	06/06/2029	220,100	(100)	(0.03)
					\$ 3,030	0.95
Total Centrally Cleared Financial Derivative Instruments					\$ 2,945	0.92

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

- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date.

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

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

PURCHASED OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC USD versus ZAR	ZAR 18.100	11/07/2024	3,424	\$ 23	\$ 23	0.01
	Put - OTC USD versus ZAR	18.300	11/07/2024	3,424	35	41	0.01
GLM	Call - OTC USD versus JPY	¥ 167.000	05/11/2024	1,708	87	259	0.08
JPM	Put - OTC EUR versus PLN	PLN 4.400	22/08/2024	305	77	263	0.08
MYI	Call - OTC USD versus JPY	¥ 168.000	29/10/2024	405	36	51	0.02
					\$ 258	\$ 637	0.20

STRADDLE OPTIONS

Counterparty	Description	Exercise Level ⁽²⁾	Expiration Date	Notional Amount ⁽¹⁾	Cost ⁽²⁾	Fair Value	% of Net Assets
MYI	Call & Put - OTC 3-Month vs. 9-Month Forward Volatility Agreement	14.500%	25/10/2024	2,400	\$ 0	\$ 3	0.00

WRITTEN OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC USD versus TRY	TRY 43.800	01/11/2024	1,833	\$ (45)	\$ (26)	(0.01)
	Call - OTC USD versus TRY	49.800	28/01/2025	4,392	(141)	(106)	(0.03)
	Call - OTC USD versus TRY	55.000	01/05/2025	1,831	(76)	(68)	(0.02)
	Put - OTC USD versus ZAR	ZAR 17.840	11/07/2024	6,848	(23)	(18)	(0.01)
CBK	Put - OTC USD versus ZAR	18.000	11/07/2024	6,848	(34)	(33)	(0.01)
	Call - OTC USD versus MXN	MXN 17.450	01/07/2024	2,600	(90)	(118)	(0.04)
	Put - OTC USD versus MXN	17.450	01/07/2024	2,600	(91)	0	0.00
DUB	Put - OTC USD versus TRY	TRY 39.000	03/04/2025	2,854	(43)	(86)	(0.03)
	Call - OTC USD versus TRY	40.385	28/10/2024	610	(61)	(14)	(0.01)
GLM	Put - OTC USD versus TRY	40.385	28/10/2024	610	(61)	(66)	(0.02)
	Put - OTC USD versus TRY	33.000	04/07/2024	1,662	(25)	(8)	0.00
	Put - OTC USD versus TRY	35.500	03/10/2024	2,619	(28)	(67)	(0.02)
	Call - OTC USD versus TRY	40.250	30/10/2024	616	(62)	(15)	(0.01)
	Put - OTC USD versus TRY	40.250	30/10/2024	616	(62)	(64)	(0.02)
	Call - OTC USD versus TRY	39.800	31/10/2024	306	(30)	(8)	0.00
	Put - OTC USD versus TRY	39.800	31/10/2024	306	(31)	(29)	(0.01)
	Call - OTC USD versus TRY	40.930	07/11/2024	304	(29)	(7)	0.00
	Put - OTC USD versus TRY	40.930	07/11/2024	304	(29)	(34)	(0.01)
	Call - OTC USD versus TRY	41.150	07/11/2024	304	(29)	(7)	0.00
	Put - OTC USD versus TRY	41.150	07/11/2024	304	(29)	(36)	(0.01)
	Call - OTC USD versus TRY	41.160	11/11/2024	304	(29)	(8)	0.00
	Put - OTC USD versus TRY	41.160	11/11/2024	304	(29)	(35)	(0.01)
	Put - OTC USD versus TRY	36.500	03/01/2025	1,679	(47)	(33)	(0.01)
	Put - OTC USD versus TRY	36.500	07/01/2025	1,692	(45)	(33)	(0.01)
	Put - OTC USD versus TRY	36.757	09/01/2025	1,694	(43)	(37)	(0.01)
						\$ (1,212)	\$ (956)

INTEREST RATE SWAPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BRC	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.700%	04/07/2024	700	\$ (1)	\$ 0	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.000	04/07/2024	700	(1)	0	0.00
GLM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.880	08/07/2024	900	(3)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.230	08/07/2024	900	(3)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.550	15/07/2024	300	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.880	15/07/2024	300	(1)	(1)	0.00
JPM	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.610	15/07/2024	200	0	0	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.940	15/07/2024	200	0	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.800	05/07/2024	300	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.150	05/07/2024	300	(1)	0	0.00
MYC	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.820	11/07/2024	1,600	(3)	(4)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.120	11/07/2024	1,600	(3)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.765	22/07/2024	200	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.265	22/07/2024	200	(1)	0	0.00
						\$ (20)	\$ (11)	0.00	

(1) Notional Amount represents the number of contracts.

(2) Exercise level and final cost determined on a future date, based upon implied volatility parameters.

Schedule of Investments PIMCO Emerging Markets Opportunities Fund (Cont.)

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

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	Brazil Government International Bond	(1.000)%	20/06/2029	\$ 16,300	\$ 489	\$ (5)	\$ 484	0.15
BRC	South Korea Government International Bond	(1.000)	20/06/2029	5,300	(155)	3	(152)	(0.05)
JPM	Mexico Government International Bond	(1.000)	20/06/2029	16,600	73	(1)	72	0.02
MYC	Brazil Government International Bond	(1.000)	20/06/2029	4,200	118	7	125	0.04
					\$ 525	\$ 4	\$ 529	0.16

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽²⁾

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BPS	Egypt Government International Bond	1.000%	20/12/2024	\$ 2,600	\$ (221)	\$ 196	\$ (25)	(0.01)
GST	Israel Government International Bond	1.000	20/12/2024	800	1	0	1	0.00
	Israel Government International Bond	1.000	20/12/2025	3,300	4	(3)	1	0.00
	Israel Government International Bond	1.000	20/06/2026	500	0	0	0	0.00
JPM	Banco do Brasil S.A.	1.000	20/12/2024	600	(13)	15	2	0.00
	Colombia Government International Bond	1.000	20/06/2029	16,600	(608)	(67)	(675)	(0.21)
					\$ (837)	\$ 141	\$ (696)	(0.22)

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

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

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

CROSS-CURRENCY SWAPS

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	Floating rate equal to 1-Day INR-MIBOR Compounded-OIS Plus 0.068% based on the notional amount of currency received	Floating rate equal to 1-Day USD-SOFR Compounded-OIS based on the notional amount of currency delivered	18/09/2029	INR 180,139	\$ 2,151	\$ 6	\$ 9	\$ 15	0.00
GLM	Floating rate equal to 1-Day INR-MIBOR Compounded-OIS Plus 0.068% based on the notional amount of currency received	Floating rate equal to 1-Day USD-SOFR Compounded-OIS based on the notional amount of currency delivered	18/09/2029	709,400	8,465	27	28	55	0.02
JPM	Floating rate equal to 6-Month USD-LIBOR Plus 0.428% based on the notional amount of currency received	Floating rate equal to 6-Month ARS-LIBOR based on the notional amount of currency delivered	07/06/2027	\$ 100	ARS 4,488	0	99	99	0.03
SCX	Floating rate equal to 1-Day INR-MIBOR Compounded-OIS Plus 0.068% based on the notional amount of currency received	Floating rate equal to 1-Day USD-SOFR Compounded-OIS based on the notional amount of currency delivered	18/09/2029	INR 180,040	\$ 2,150	4	10	14	0.01
	Floating rate equal to 1-Day INR-MIBOR Compounded-OIS Plus 0.068% based on the notional amount of currency received	Floating rate equal to 1-Day USD-SOFR Compounded-OIS based on the notional amount of currency delivered	18/09/2029	444,906	5,309	16	15	31	0.01
						\$ 53	\$ 161	\$ 214	0.07

INTEREST RATE SWAPS

Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	Pay ⁽¹⁾	3-Month MYR-KLIBOR	3.750%	18/09/2029	MYR 115,900	\$ 44	\$ 77	\$ 121	0.04
GST	Receive	3-Month MYR-KLIBOR	3.500	20/03/2029	3,310	2	1	3	0.00
						\$ 46	\$ 78	\$ 124	0.04

(1) This instrument has a forward starting effective date.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets	
AZD	07/2024	\$ 276	NZD 450	\$ 0	\$ (1)	\$ (1)	0.00	
	08/2024	NZD 450	\$ 276	1	0	1	0.00	
BOA	07/2024	KRW 1,043,542	763	5	0	5	0.00	
	07/2024	\$ 7,185	€ 6,590	0	(122)	(122)	(0.04)	
	07/2024	205	HUF 75,459	0	0	0	0.00	
	07/2024	6,087	PLN 24,521	13	(2)	11	0.00	
	08/2024	PEN 6,613	\$ 1,727	1	0	1	0.00	
	08/2024	\$ 532	PKR 153,482	15	0	15	0.00	
	09/2024	PEN 12,044	\$ 3,188	44	0	44	0.01	
	11/2024	TRY 11,608	293	0	(17)	(17)	(0.01)	
	01/2025	32,328	743	0	(51)	(51)	(0.02)	
	05/2025	15,516	332	0	(18)	(18)	(0.01)	
	BPS	07/2024	AUD 128	85	0	(1)	(1)	0.00
07/2024		€ 2,351	2,545	26	0	26	0.01	
07/2024		£ 6,858	8,760	91	0	91	0.03	
07/2024		IDR 156,933,327	9,611	20	0	20	0.01	
07/2024		KRW 1,035,723	755	2	0	2	0.00	
07/2024		PLN 55,968	13,813	0	(107)	(107)	(0.03)	
07/2024		\$ 8,007	BRL 42,904	0	(283)	(283)	(0.09)	
07/2024		304	€ 279	0	(5)	(5)	0.00	
07/2024		27,521	IDR 449,311,899	0	(60)	(60)	(0.02)	
07/2024		9,578	¥ 1,488,900	0	(322)	(322)	(0.10)	
07/2024		4,506	SGD 6,112	3	0	3	0.00	
07/2024		7,430	THB 273,688	37	0	37	0.01	
08/2024		SGD 6,103	\$ 4,506	0	(3)	(3)	0.00	
09/2024		CNH 49,417	6,888	80	0	80	0.03	
09/2024		INR 27,659	330	0	(1)	(1)	0.00	
09/2024		TRY 109,994	3,096	0	(25)	(25)	(0.01)	
09/2024		TWD 3,795	118	1	0	1	0.00	
09/2024		\$ 389	CNH 2,782	0	(6)	(6)	0.00	
10/2024		325	2,329	0	(4)	(4)	0.00	
05/2029		KWD 3,368	\$ 11,579	333	0	333	0.10	
BRC		07/2024	PLN 132	34	1	0	1	0.00
		07/2024	TRY 86,818	2,553	0	(40)	(40)	(0.01)
	07/2024	\$ 1,194	NOK 12,560	0	(14)	(14)	0.00	
	07/2024	19,857	PLN 79,318	0	(131)	(131)	(0.04)	
	07/2024	5,006	RON 23,071	0	(39)	(39)	(0.01)	
	07/2024	887	TRY 30,033	5	0	5	0.00	
	08/2024	7,588	263,208	23	0	23	0.01	
	09/2024	15,486	MXN 291,056	241	0	241	0.08	
	09/2024	220	TRY 8,140	13	0	13	0.00	
	10/2024	TRY 20,409	\$ 525	0	(38)	(38)	(0.01)	
	11/2024	\$ 293	TRY 11,617	17	0	17	0.01	
	01/2025	TRY 63,429	\$ 1,521	0	(68)	(68)	(0.02)	
	01/2025	\$ 596	TRY 25,984	42	0	42	0.01	
	04/2025	TRY 24,470	\$ 534	0	(31)	(31)	(0.01)	
BSH CBK	05/2025	\$ 332	TRY 15,516	18	0	18	0.01	
	08/2024	PEN 15,382	\$ 4,030	15	0	15	0.01	
	07/2024	BRL 46,189	8,580	265	0	265	0.08	
	07/2024	CHF 631	693	0	(9)	(9)	0.00	
	07/2024	€ 3,954	4,275	38	(1)	37	0.01	
	07/2024	£ 2,348	2,974	6	0	6	0.00	
	07/2024	NOK 12,565	1,191	10	0	10	0.00	
	07/2024	SGD 6,509	4,825	23	0	23	0.01	
	07/2024	\$ 3,329	£ 2,605	0	(36)	(36)	(0.01)	
	07/2024	148	KES 20,424	9	0	9	0.00	
	07/2024	464	MXN 8,097	0	(21)	(21)	(0.01)	
	07/2024	269	NGN 419,604	9	0	9	0.00	
	07/2024	4,412	PLN 17,449	1	(73)	(72)	(0.02)	
	07/2024	2,855	ZAR 51,856	0	(19)	(19)	(0.01)	
	07/2024	ZAR 447	\$ 24	0	0	0	0.00	
	08/2024	EGP 18,685	385	3	0	3	0.00	
	08/2024	PEN 5,428	1,417	0	0	0	0.00	
	08/2024	\$ 3,675	BRL 20,093	0	(71)	(71)	(0.02)	
	08/2024	1,178	EGP 57,015	0	(14)	(14)	0.00	
	09/2024	PEN 50,765	\$ 13,646	395	0	395	0.12	
	09/2024	TWD 1,273	39	0	0	0	0.00	
	09/2024	\$ 10,763	INR 899,858	8	(4)	4	0.00	
	02/2025	UGX 808,123	\$ 194	0	(15)	(15)	0.00	
	04/2025	\$ 534	TRY 24,431	30	0	30	0.01	
	05/2025	KES 113,723	\$ 771	0	(21)	(21)	(0.01)	
	06/2025	EGP 48,864	915	27	0	27	0.01	
	DUB	07/2024	BRL 57,153	10,835	546	0	546	0.17
07/2024		CLP 3,245,499	3,509	71	0	71	0.02	
07/2024		KRW 566,080	411	0	0	0	0.00	
07/2024		NGN 222,828	180	32	0	32	0.01	
07/2024		\$ 4,646	BRL 23,356	0	(442)	(442)	(0.14)	
07/2024		30	EGP 1,452	0	0	0	0.00	
07/2024		2,176	MYR 10,258	0	0	0	0.00	
08/2024		€ 3,876	PLN 17,898	284	0	284	0.09	
08/2024		\$ 9,930	BRL 52,859	0	(449)	(449)	(0.14)	

Schedule of Investments PIMCO Emerging Markets Opportunities Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	08/2024	\$ 11	KES 1,428	\$ 0	\$ 0	\$ 0	0.00
	09/2024	MXN 58,659	\$ 3,119	0	(50)	(50)	(0.02)
	10/2024	\$ 207	TRY 8,376	18	0	18	0.01
	11/2024	¥ 186,742	\$ 1,323	139	0	139	0.04
	02/2025	UGX 2,494,038	615	0	(32)	(32)	(0.01)
	02/2025	\$ 280	PKR 84,000	7	0	7	0.00
	03/2025	112	TRY 5,328	14	0	14	0.00
FAR	07/2024	CLP 1,004,033	\$ 1,061	0	(2)	(2)	0.00
	07/2024	€ 29,495	32,125	514	0	514	0.16
	07/2024	¥ 2,012,773	12,889	378	0	378	0.12
	07/2024	NZD 1,972	1,215	13	0	13	0.00
	07/2024	\$ 89	AUD 133	0	0	0	0.00
	07/2024	1,061	CLP 1,004,033	2	0	2	0.00
	07/2024	3,285	¥ 523,426	0	(31)	(31)	(0.01)
	07/2024	528	NZD 866	0	0	0	0.00
	08/2024	¥ 520,971	\$ 3,285	31	0	31	0.01
	08/2024	NZD 866	\$ 528	1	0	1	0.00
GLM	09/2024	COP 25,485,884	6,388	311	0	311	0.10
	07/2024	BRL 8,818	1,668	80	0	80	0.03
	07/2024	CLP 1,004,033	1,109	45	0	45	0.01
	07/2024	DOP 175,850	2,973	6	(7)	(1)	0.00
	07/2024	€ 1,036	1,122	11	0	11	0.00
	07/2024	MXN 49,543	2,668	0	(36)	(36)	(0.01)
	07/2024	\$ 1,204	DOP 70,434	0	(12)	(12)	0.00
	07/2024	4,802	MXN 87,773	0	(11)	(11)	0.00
	07/2024	3,191	MYR 15,031	0	(3)	(3)	0.00
	07/2024	2,825	TRY 96,516	75	0	75	0.02
	07/2024	ZAR 96,613	\$ 5,281	0	(4)	(4)	0.00
	08/2024	DOP 127,237	2,140	1	(7)	(6)	0.00
	08/2024	\$ 1,255	BRL 6,933	0	(12)	(12)	0.00
	08/2024	1,385	EGP 66,794	0	(24)	(24)	(0.01)
	08/2024	188	TRY 6,486	1	0	1	0.00
	09/2024	DOP 148,123	\$ 2,468	0	(25)	(25)	(0.01)
	09/2024	MXN 198,328	10,858	141	0	141	0.04
	09/2024	\$ 329	MXN 6,204	7	0	7	0.00
	09/2024	2,561	TRY 102,106	335	0	335	0.11
	10/2024	734	28,732	52	0	52	0.02
	11/2024	1,323	¥ 186,955	0	(138)	(138)	(0.04)
	11/2024	422	TRY 17,219	36	0	36	0.01
	12/2024	910	EGP 46,183	0	(19)	(19)	(0.01)
	01/2025	1,521	TRY 63,429	68	0	68	0.02
JPM	06/2025	EGP 48,640	\$ 910	27	0	27	0.01
	07/2024	CNY 32,167	4,510	49	0	49	0.02
	07/2024	KES 54,035	416	0	(1)	(1)	0.00
	07/2024	KRW 698,622	506	0	(1)	(1)	0.00
	07/2024	PEN 5,314	1,419	32	0	32	0.01
	07/2024	PLN 12,768	3,227	52	0	52	0.02
	07/2024	\$ 4,961	CHF 4,452	0	(7)	(7)	0.00
	07/2024	83	CNY 589	0	(1)	(1)	0.00
	07/2024	810	€ 743	0	(14)	(14)	0.00
	07/2024	3,572	MXN 65,773	18	0	18	0.01
	07/2024	67	PLN 262	0	(2)	(2)	0.00
	07/2024	295	SGD 397	0	(2)	(2)	0.00
	07/2024	496	TRY 16,794	14	0	14	0.00
	07/2024	ZAR 183,006	\$ 9,941	0	(68)	(68)	(0.02)
	08/2024	CHF 4,436	4,961	7	0	7	0.00
	08/2024	€ 1,130	PLN 4,869	0	(4)	(4)	0.00
	08/2024	KES 1,428	\$ 11	0	0	0	0.00
	08/2024	PLN 17,851	€ 3,876	0	(273)	(273)	(0.09)
	08/2024	\$ 4,510	CNY 32,187	0	(1)	(1)	0.00
	08/2024	84	NGN 122,768	0	(3)	(3)	0.00
	08/2024	238	PKR 68,208	5	0	5	0.00
	08/2024	2,768	TRY 99,106	119	0	119	0.04
	09/2024	TWD 2,165	\$ 67	0	0	0	0.00
	09/2024	\$ 287	EGP 14,254	0	0	0	0.00
	09/2024	1,465	INR 122,741	4	0	4	0.00
	09/2024	4,204	MXN 76,079	0	(93)	(93)	(0.03)
	10/2024	743	CNH 5,314	0	(9)	(9)	0.00
	11/2024	3,193	TRY 126,007	161	0	161	0.05
	01/2025	147	6,333	9	0	9	0.00
	03/2025	97	4,707	14	0	14	0.00
MBC	07/2024	CAD 5,381	\$ 3,952	19	0	19	0.01
	07/2024	€ 9,318	9,999	13	0	13	0.00
	07/2024	£ 74	94	1	0	1	0.00
	07/2024	HUF 3,386,749	9,087	0	(98)	(98)	(0.03)
	07/2024	¥ 132,663	886	60	0	60	0.02
	07/2024	PLN 91	23	1	0	1	0.00
	07/2024	\$ 3,931	CAD 5,384	4	0	4	0.00
	07/2024	3,214	CHF 2,860	0	(32)	(32)	(0.01)
	07/2024	10,988	CZK 253,413	0	(140)	(140)	(0.04)
	07/2024	4,805	€ 4,413	0	(75)	(75)	(0.02)
	08/2024	CAD 4,930	\$ 3,603	0	(2)	(2)	0.00
	08/2024	EGP 37,409	770	6	0	6	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MYI	09/2024	TWD 539	\$ 17	\$ 0	\$ 0	\$ 0	0.00
	02/2025	UGX 2,435,168	605	0	(27)	(27)	(0.01)
	07/2024	€ 62	66	0	0	0	0.00
	07/2024	INR 809,987	9,677	0	(37)	(37)	(0.01)
	07/2024	PLN 25,642	6,366	0	(11)	(11)	0.00
	07/2024	\$ 8,193	BRL 44,147	0	(245)	(245)	(0.08)
	07/2024	25	€ 23	0	0	0	0.00
	07/2024	21	£ 16	0	0	0	0.00
	07/2024	247	HUF 91,697	2	0	2	0.00
	07/2024	886	¥ 132,674	0	(60)	(60)	(0.02)
RBC	08/2024	1,308	BRL 7,217	0	(13)	(13)	0.00
	09/2024	TWD 861	\$ 27	0	0	0	0.00
	09/2024	\$ 980	INR 81,929	1	0	1	0.00
	07/2024	321	BRL 1,748	0	(6)	(6)	0.00
	07/2024	8,465	£ 6,675	0	(27)	(27)	(0.01)
SCX	08/2024	£ 6,675	\$ 8,466	27	0	27	0.01
	07/2024	KRW 525,576	385	4	0	4	0.00
SOG	07/2024	MXN 62	3	0	0	0	0.00
	07/2024	\$ 4,437	CNY 31,555	0	(61)	(61)	(0.02)
	07/2024	39,661	€ 37,018	13	0	13	0.00
	07/2024	244	KES 33,611	15	0	15	0.00
	07/2024	424	NGN 641,092	7	(7)	0	0.00
	07/2024	ZAR 90,471	\$ 4,909	0	(39)	(39)	(0.01)
	08/2024	€ 37,018	39,719	0	(12)	(12)	0.00
	08/2024	NGN 310,876	220	14	0	14	0.00
	08/2024	PEN 14,520	3,795	5	0	5	0.00
	08/2024	UGX 727,793	184	0	(10)	(10)	0.00
	08/2024	\$ 59	EGP 3,370	9	0	9	0.00
	08/2024	132	NGN 188,107	0	(7)	(7)	0.00
	09/2024	CLP 4,432,489	\$ 4,791	98	0	98	0.03
	09/2024	CNH 34,476	4,806	56	0	56	0.02
	09/2024	PHP 8,567	146	0	0	0	0.00
	09/2024	TWD 1,849	57	0	0	0	0.00
	09/2024	\$ 297	EGP 14,639	0	(3)	(3)	0.00
	09/2024	6,645	INR 556,163	10	0	10	0.00
	12/2024	459	EGP 23,294	0	(10)	(10)	0.00
	SSB	09/2024	30	1,495	0	0	0
07/2024		€ 2,889	\$ 3,134	38	0	38	0.01
TOR	07/2024	\$ 3,179	IDR 52,394,879	23	0	23	0.01
	09/2024	INR 801,389	\$ 9,564	0	(25)	(25)	(0.01)
	09/2024	\$ 6,359	INR 532,925	18	0	18	0.01
	07/2024	CHF 30	\$ 33	0	0	0	0.00
	07/2024	HUF 91,455	248	0	0	0	0.00
UAG	07/2024	\$ 402	NZD 656	0	(2)	(2)	0.00
	07/2024	1,542	ZAR 27,820	0	(20)	(20)	(0.01)
	08/2024	NZD 656	\$ 402	2	0	2	0.00
	08/2024	\$ 10,892	COP 43,690,292	0	(424)	(424)	(0.13)
	07/2024	CHF 6,654	\$ 7,363	0	(41)	(41)	(0.01)
	07/2024	ILS 33,641	9,078	142	0	142	0.04
	08/2024	\$ 2,292	€ 2,140	5	0	5	0.00
				\$ 6,194	\$ (4,890)	\$ 1,304	0.41

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional EUR (Partially Hedged) Accumulation and E Class EUR (Partially Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	CNH 3,452	\$ 476	\$ 3	\$ 0	\$ 3	0.00
	07/2024	\$ 23,169	€ 21,339	0	(299)	(299)	(0.09)
	07/2024	2,194	INR 183,349	5	0	5	0.00
	07/2024	4	MXN 75	0	0	0	0.00
BPS	07/2024	183	TRY 6,076	2	0	2	0.00
	07/2024	¥ 173,244	\$ 1,114	37	0	37	0.01
	07/2024	\$ 11,121	€ 10,333	0	(47)	(47)	(0.01)
BRC	07/2024	0	¥ 74	0	0	0	0.00
	09/2024	TRY 8,205	\$ 232	0	(2)	(2)	0.00
	07/2024	CZK 158	7	0	0	0	0.00
	07/2024	IDR 456,024	28	0	0	0	0.00
	07/2024	MXN 3,120	173	2	0	2	0.00
	07/2024	\$ 47	€ 44	0	0	0	0.00
	07/2024	10	HUF 3,445	0	0	0	0.00
	07/2024	18	THB 653	0	0	0	0.00
	07/2024	142	TRY 5,024	10	0	10	0.00
	08/2024	121	MXN 2,222	0	0	0	0.00
09/2024	292	TRY 10,265	0	0	0	0.00	

Schedule of Investments PIMCO Emerging Markets Opportunities Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
CBK	07/2024	BRL 3	\$ 1	\$ 0	\$ 0	\$ 0	0.00
	07/2024	COP 149,814	39	3	0	3	0.00
	07/2024	€ 4,212	4,587	74	0	74	0.02
	07/2024	TRY 46,354	\$ 1,397	0	(17)	(17)	(0.01)
	07/2024	\$ 1	BRL 3	0	0	0	0.00
	07/2024	7	£ 6	0	0	0	0.00
	07/2024	854	ILS 3,171	0	(12)	(12)	0.00
	07/2024	4	MXN 75	0	0	0	0.00
DUB	08/2024	BRL 3	\$ 1	0	0	0	0.00
	07/2024	4,321	859	82	0	82	0.03
FAR	07/2024	\$ 34,948	€ 32,088	0	(559)	(559)	(0.17)
	07/2024	1,226	¥ 191,391	0	(36)	(36)	(0.01)
GLM	07/2024	¥ 16,072	\$ 104	4	0	4	0.00
	07/2024	MYR 115	24	0	0	0	0.00
	07/2024	\$ 22	€ 20	0	0	0	0.00
	07/2024	24	MYR 115	0	0	0	0.00
	08/2024	MYR 115	\$ 24	0	0	0	0.00
JPM	08/2024	\$ 1,410	TRY 47,859	4	0	4	0.00
	07/2024	CNY 23,116	\$ 3,241	35	0	35	0.01
	07/2024	€ 1,662	1,778	0	(3)	(3)	0.00
	07/2024	TRY 37,454	1,097	0	(45)	(45)	(0.01)
	07/2024	\$ 4	BRL 23	0	0	0	0.00
MBC	07/2024	59	CNY 423	0	(1)	(1)	0.00
	08/2024	BRL 23	\$ 4	0	0	0	0.00
	08/2024	\$ 3,241	CNY 23,130	0	(1)	(1)	0.00
	07/2024	€ 32,734	\$ 35,031	25	(77)	(52)	(0.02)
	07/2024	ILS 3,595	968	14	0	14	0.00
	07/2024	\$ 196	CNH 1,417	0	(2)	(2)	0.00
	07/2024	36	COP 149,814	0	0	0	0.00
	07/2024	892	€ 831	0	(1)	(1)	0.00
MYI	07/2024	112	ILS 416	0	(2)	(2)	0.00
	08/2024	COP 149,814	\$ 36	0	0	0	0.00
	08/2024	\$ 33,484	€ 31,268	77	0	77	0.02
	09/2024	379	TRY 13,342	2	0	2	0.00
	07/2024	€ 24	\$ 26	0	0	0	0.00
	07/2024	\$ 28	IDR 456,421	0	0	0	0.00
	07/2024	370	TRY 12,218	2	0	2	0.00
	07/2024	16	ZAR 289	0	0	0	0.00
SCX	07/2024	ZAR 290	\$ 15	0	0	0	0.00
	08/2024	IDR 456,721	28	0	0	0	0.00
	08/2024	ZAR 289	16	0	0	0	0.00
	07/2024	€ 30,941	33,157	6	(10)	(4)	0.00
SSB	07/2024	\$ 3,189	CNY 22,677	0	(44)	(44)	(0.01)
	08/2024	30,731	€ 28,641	10	0	10	0.00
	07/2024	838	BRL 4,298	0	(64)	(64)	(0.02)
TOR	07/2024	5,383	€ 4,963	0	(66)	(66)	(0.02)
	07/2024	4	MXN 75	0	0	0	0.00
	07/2024	279	CNH 2,034	0	0	0	0.00
	08/2024	CNH 2,030	\$ 279	0	0	0	0.00
	07/2024	INR 183,976	2,206	0	0	0	0.00
UAG	07/2024	RON 62	13	0	0	0	0.00
	07/2024	THB 653	18	0	0	0	0.00
	07/2024	\$ 161	MXN 2,897	0	(2)	(2)	0.00
	08/2024	€ 1,321	\$ 1,414	0	(3)	(3)	0.00
	08/2024	\$ 18	THB 653	0	0	0	0.00
					\$ 397	\$ (1,293)	\$ (896)

As at 30 June 2024, the Institutional GBP (Partially Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	CNH 16	\$ 2	\$ 0	\$ 0	\$ 0	0.00
	07/2024	ILS 2	0	0	0	0	0.00
	07/2024	\$ 6	€ 5	0	0	0	0.00
	07/2024	24	INR 2,023	0	0	0	0.00
	07/2024	0	MXN 0	0	0	0	0.00
BRC	08/2024	0	ILS 2	0	0	0	0.00
	07/2024	£ 35	\$ 45	1	0	1	0.00
	07/2024	MXN 18	1	0	0	0	0.00
	07/2024	TRY 562	16	0	(1)	(1)	0.00
	07/2024	\$ 1	IDR 9,826	0	0	0	0.00
CBK	07/2024	1	TRY 35	0	0	0	0.00
	08/2024	1	MXN 18	0	0	0	0.00
	09/2024	TRY 467	\$ 13	0	0	0	0.00
	07/2024	BRL 0	0	0	0	0	0.00
	07/2024	COP 1,565	0	0	0	0	0.00
	07/2024	£ 286	363	1	0	1	0.00
	07/2024	TRY 33	1	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	\$ 5	£ 4	\$ 0	\$ 0	\$ 0	0.00
	07/2024	10	ILS 39	0	0	0	0.00
	07/2024	0	MXN 0	0	0	0	0.00
	07/2024	0	PLN 1	0	0	0	0.00
	08/2024	£ 12	\$ 15	0	0	0	0.00
	08/2024	PLN 1	0	0	0	0	0.00
	08/2024	\$ 0	BRL 0	0	0	0	0.00
	08/2024	329	£ 260	0	0	0	0.00
GLM	07/2024	¥ 160	\$ 1	0	0	0	0.00
	07/2024	MYR 1	0	0	0	0	0.00
	07/2024	\$ 0	MYR 1	0	0	0	0.00
	08/2024	MYR 1	\$ 0	0	0	0	0.00
	08/2024	TRY 59	2	0	0	0	0.00
	08/2024	\$ 2	TRY 57	0	0	0	0.00
	03/2025	30	1,442	4	0	4	0.00
JPM	07/2024	BRL 46	\$ 9	1	0	1	0.00
	07/2024	CNY 236	33	0	0	0	0.00
	07/2024	TRY 501	15	0	(1)	(1)	0.00
	07/2024	\$ 1	CNY 4	0	0	0	0.00
	07/2024	52	£ 41	0	0	0	0.00
	08/2024	0	BRL 1	0	0	0	0.00
MBC	08/2024	33	CNY 236	0	0	0	0.00
	07/2024	£ 332	\$ 420	1	0	1	0.00
	07/2024	ILS 37	10	0	0	0	0.00
	07/2024	¥ 2,014	13	0	0	0	0.00
	07/2024	PLN 1	0	0	0	0	0.00
	07/2024	\$ 2	CNH 15	0	0	0	0.00
	07/2024	0	COP 1,565	0	0	0	0.00
	07/2024	493	£ 387	0	(4)	(4)	0.00
	07/2024	0	HUF 149	0	0	0	0.00
	07/2024	14	¥ 2,185	0	0	0	0.00
	07/2024	4	TRY 143	0	0	0	0.00
	08/2024	COP 1,565	\$ 0	0	0	0	0.00
	08/2024	\$ 370	£ 293	0	0	0	0.00
	09/2024	4	TRY 148	0	0	0	0.00
MYI	07/2024	CZK 4	\$ 0	0	0	0	0.00
	07/2024	IDR 9,834	1	0	0	0	0.00
	07/2024	\$ 0	CZK 4	0	0	0	0.00
	07/2024	4	TRY 129	0	0	0	0.00
	07/2024	0	ZAR 5	0	0	0	0.00
	07/2024	ZAR 5	\$ 0	0	0	0	0.00
	08/2024	CNH 10	1	0	0	0	0.00
	08/2024	CZK 4	0	0	0	0	0.00
	08/2024	\$ 1	IDR 9,841	0	0	0	0.00
SCX	08/2024	ZAR 5	\$ 0	0	0	0	0.00
	07/2024	\$ 33	CNY 232	0	(1)	(1)	0.00
	07/2024	279	£ 219	0	(2)	(2)	0.00
SSB	07/2024	9	BRL 46	0	(1)	(1)	0.00
	07/2024	1	INR 84	0	0	0	0.00
	07/2024	0	MXN 0	0	0	0	0.00
TOR	07/2024	HUF 149	\$ 0	0	0	0	0.00
	07/2024	\$ 0	CNH 1	0	0	0	0.00
	08/2024	CNH 1	\$ 0	0	0	0	0.00
	08/2024	\$ 0	HUF 149	0	0	0	0.00
UAG	07/2024	€ 5	\$ 5	0	0	0	0.00
	07/2024	INR 2,113	25	0	0	0	0.00
	07/2024	\$ 3	£ 2	0	0	0	0.00
	07/2024	1	MXN 18	0	0	0	0.00
				\$ 8	\$ (10)	\$ (2)	0.00
Total OTC Financial Derivative Instruments						\$ 250	0.08
Total Investments						\$ 335,374	105.15
Other Current Assets & Liabilities						\$ (16,425)	(5.15)
Net Assets						\$ 318,949	100.00

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

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

^ Security is in default.

(a) When-issued security.

(b) Payment in-kind security.

(c) Zero coupon security.

(d) Coupon represents a yield to maturity.

Schedule of Investments PIMCO Emerging Markets Opportunities Fund (Cont.)

(e) Principal amount of security is adjusted for inflation.

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

(g) Affiliated to the Fund.

(h) Contingent convertible security.

Security with an aggregate fair value of \$Nil (31 December 2023: \$5,239) has been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Cash of \$9,867 (31 December 2023: \$7,361) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$2,330 (31 December 2023: \$5,780) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 298,129	\$ 13,034	\$ 311,163
Investment Funds	17,221	0	0	17,221
Repurchase Agreements	0	3,392	0	3,392
Financial Derivative Instruments ⁽³⁾	(21)	3,619	0	3,598
Totals	\$ 17,200	\$ 305,140	\$ 13,034	\$ 335,374

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 250,859	\$ 14,084	\$ 264,943
Investment Funds	208	628	0	836
Repurchase Agreements	0	6,274	0	6,274
Financial Derivative Instruments ⁽³⁾	32	1,297	0	1,329
Deposits with Credit Institutions	0	5,043	0	5,043
Totals	\$ 240	\$ 264,101	\$ 14,084	\$ 278,425

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

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

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

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ N/A	\$ N/A	\$ N/A	\$ 20	\$ 0	\$ 20
BOA	12	850	862	323	(610)	(287)
BPS	(261)	0	(261)	158	0	158
BRC	(141)	260	119	(3,336)	3,320	(16)
BSH	15	0	15	N/A	N/A	N/A
CBK	385	(310)	75	115	(350)	(235)
DUB	140	(150)	(10)	(238)	0	(238)
FAR	622	(590)	32	(92)	0	(92)
GLM	587	(420)	167	(974)	1,080	106
GST	5	0	5	2	0	2
IND	N/A	N/A	N/A	(113)	80	(33)
JPM	(335)	390	55	20	0	20
MBC	(237)	240	3	(678)	570	(108)
MYC	119	0	119	(5)	0	(5)
MYI	(307)	270	(37)	(255)	20	(235)
RBC	(6)	0	(6)	7	0	7
SCX	72	0	72	292	0	292
SOG	N/A	N/A	N/A	94	0	94
SSB	(77)	0	(77)	17	0	17
TOR	(444)	320	(124)	(51)	0	(51)
UAG	101	0	101	(1,044)	710	(334)

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	75.36	86.38
Transferable securities dealt in on another regulated market*	19.46	7.31
Other transferable securities	2.74	N/A
Investment funds	5.40	0.30
Repurchase agreements	1.06	2.22
Financial derivative instruments dealt in on a regulated market	0.13	(0.09)
Centrally cleared financial derivative instruments	0.92	2.59
OTC financial derivative instruments	0.08	(2.03)
Certificates of deposit	N/A	1.78
Reverse repurchase agreements	N/A	(1.86)

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Angola	1.03	1.37
Benin	0.18	N/A
Brazil	3.43	2.68
Cameroon	0.21	0.23
Cayman Islands	2.38	1.15
Chile	3.92	3.95
China	0.00	0.02
Colombia	1.39	0.52
Congo	0.14	0.17
Costa Rica	N/A	0.31
Czech Republic	1.00	1.43
Denmark	0.46	0.00
Dominican Republic	5.77	3.91
Ecuador	1.25	1.38
Egypt	1.42	1.36
El Salvador	0.46	N/A
Ghana	0.26	N/A
Guatemala	0.29	0.33
Hong Kong	0.58	0.47
Hungary	0.51	0.83
India	0.81	0.17
Indonesia	0.47	N/A
Ireland	2.42	2.15
Israel	0.44	2.57
Italy	0.61	N/A
Ivory Coast	1.80	0.26
Jamaica	0.20	0.23
Kazakhstan	0.31	N/A
Kenya	0.86	0.41
Latvia	0.49	N/A
Luxembourg	0.38	0.43
Mexico	2.46	6.82
Morocco	0.64	N/A
Netherlands	1.20	0.42
Nigeria	0.19	N/A
Pakistan	0.68	0.47
Panama	N/A	0.16
Peru	9.54	3.24
Poland	N/A	8.42
Romania	2.51	1.80
Senegal	0.51	N/A
Serbia	0.41	0.04
Singapore	0.13	N/A
South Africa	9.17	6.45
South Korea	0.18	0.20
Supranational	0.17	0.19
Tanzania	N/A	0.78
Tunisia	1.94	0.93
Turkey	1.07	1.24
Ukraine	0.25	0.75
United Arab Emirates	2.18	0.19
United Kingdom	3.32	0.61
United States	19.58	18.29
Uzbekistan	1.21	0.47
Venezuela	0.87	N/A
Zambia	0.17	0.18
Short-Term Instruments	5.71	15.71
Investment Funds	5.40	0.30
Repurchase Agreements	1.06	2.22
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.13	(0.09)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Credit Indices — Sell Protection	(0.03)	N/A
Interest Rate Swaps	0.95	2.59

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.20	0.13
Straddle Options	0.00	N/A
Written Options		
Foreign Currency Options	(0.30)	(0.69)
Interest Rate Swaptions	0.00	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	0.16	N/A
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.22)	(0.06)
Cross-Currency Swaps	0.07	0.14
Interest Rate Swaps	0.04	(0.01)
Forward Foreign Currency Contracts	0.41	(1.66)
Hedged Forward Foreign Currency Contracts	(0.28)	0.13
Certificates of Deposit	N/A	1.78
Other Current Assets & Liabilities	(5.15)	1.54
Net Assets	100.00	100.00

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES				DENMARK				IVORY COAST			
AZERBAIJAN				CORPORATE BONDS & NOTES				SOVEREIGN ISSUES			
CORPORATE BONDS & NOTES				Jyske Realkredit A/S				Ivory Coast Government International Bond			
SOCAR Turkey Enerji AS Via Steas Funding DAC				1.500% due 01/10/2053 DKK 0 \$ 0 0.00				5.250% due 22/03/2030 € 100 \$ 98 0.56			
7.230% due 17/03/2026 \$ 200 \$ 199 1.14				Nordea Kredit Realkreditatieselskab				KENYA			
BRAZIL				1.000% due 01/10/2050 0 0 0.00				SOVEREIGN ISSUES			
CORPORATE BONDS & NOTES				1.500% due 01/10/2053 0 0 0.00				Republic of Kenya Government International Bond			
Banco do Brasil S.A.				Nykredit Realkredit A/S				17.933% due 06/05/2030 KES 3,100 25 0.14			
8.500% due 29/07/2026 MXN 2,000 103 0.59				1.000% due 01/10/2050 0 0 0.00				18.461% due 09/08/2032 5,000 41 0.24			
Oi S.A.				1.500% due 01/10/2052 0 0 0.00				Total Kenya 66 0.38			
0.000% due 25/02/2035 BRL 50 1 0.01				Realkredit Danmark A/S				LUXEMBOURG			
Vale S.A.				1.000% due 01/10/2050 0 0 0.00				COMMON STOCKS			
0.000% (f) 1,490 93 0.53				1.500% due 01/10/2053 0 0 0.00				DrillCo Holding Lux S.A. (b)(i) 787 18 0.11			
Total Brazil 197 1.13				Total Denmark 0 0.00				Foresea Holding S.A. 'A' (b) 311 7 0.04			
CAYMAN ISLANDS				DOMINICAN REPUBLIC				Total Common Stocks 25 0.15			
CORPORATE BONDS & NOTES				SOVEREIGN ISSUES				CORPORATE BONDS & NOTES			
Interoceanica Finance Ltd.				Dominican Republic Central Bank Notes				FORESEA Holding S.A.			
0.000% due 30/11/2025 (c) \$ 6 5 0.03				12.000% due 03/10/2025 DOP 3,800 65 0.37				7.500% due 15/06/2030 \$ 14 13 0.07			
QNB Finance Ltd.				13.000% due 30/01/2026 3,200 55 0.32				Sberbank of Russia Via SB Capital S.A.			
4.875% due 30/01/2029 200 198 1.14				Dominican Republic Government International Bond				5.250% due 23/05/2023 ^ (h) 200 12 0.07			
Total Cayman Islands 203 1.17				10.750% due 01/06/2036 (a) 8,000 138 0.79				25 0.14			
CHILE				13.625% due 03/02/2033 8,000 161 0.93				Total Luxembourg 50 0.29			
SOVEREIGN ISSUES				13.625% due 10/02/2034 200 4 0.02				MALAYSIA			
Bonos de la Tesoreria de la Republica en Pesos				Total Dominican Republic 423 2.43				SOVEREIGN ISSUES			
3.400% due 01/10/2039 (e) CLP 37,572 42 0.24				ECUADOR				Malaysia Government International Bond			
5.000% due 01/10/2028 170,000 175 1.01				SOVEREIGN ISSUES				2.632% due 15/04/2031 MYR 700 138 0.79			
5.300% due 01/11/2037 5,000 5 0.03				Ecuador Government International Bond				3.885% due 15/08/2029 280 60 0.35			
5.800% due 01/10/2034 80,000 82 0.47				3.500% due 31/07/2035 \$ 39 20 0.11				4.504% due 30/04/2029 150 33 0.19			
6.000% due 01/04/2033 125,000 131 0.75				HUNGARY				Malaysia Government Investment Issue			
Total Chile 435 2.50				SOVEREIGN ISSUES				4.291% due 14/08/2043 20 5 0.03			
CHINA				Hungary Government International Bond				Total Malaysia 236 1.36			
CORPORATE BONDS & NOTES				2.000% due 23/05/2029 HUF 3,900 8 0.05				MEXICO			
Flourish Century				4.750% due 24/11/2032 6,200 15 0.09				CORPORATE BONDS & NOTES			
6.600% due 04/02/2022 ^ (i) \$ 200 8 0.04				6.750% due 22/10/2028 7,500 20 0.11				Urbi Desarrollos Urbanos S.A.B. de C.V.			
SOVEREIGN ISSUES				9.500% due 21/10/2026 17,300 50 0.29				8.790% due 09/12/2014 ^ MXN 5,000 0 0.00			
China Government International Bond				Total Hungary 93 0.54				SOVEREIGN ISSUES			
2.750% due 17/02/2032 CNY 30 4 0.03				INDIA				Mexico Government International Bond			
Total China 12 0.07				CORPORATE BONDS & NOTES				3.000% due 03/12/2026 (e) 6,096 308 1.77			
COLOMBIA				HDFC Bank Ltd.				Total Mexico 308 1.77			
CORPORATE BONDS & NOTES				8.100% due 22/03/2025 INR 10,000 120 0.69				PANAMA			
Empresas Publicas de Medellin ESP				INDONESIA				SOVEREIGN ISSUES			
7.625% due 10/09/2024 COP 540,000 129 0.74				CORPORATE BONDS & NOTES				Panama Government International Bond			
Republic of Colombia				Indonesia Asahan Aluminium PT				3.750% due 16/03/2025 \$ 200 197 1.13			
1.000% due 03/11/2027 236,000 51 0.29				4.750% due 15/05/2025 \$ 200 198 1.14				PARAGUAY			
1.000% due 18/09/2030 323,700 69 0.40				IRELAND				SOVEREIGN ISSUES			
1.000% due 26/03/2031 676,600 137 0.79				ASSET-BACKED SECURITIES				Paraguay Government International Bond			
1.000% due 30/06/2032 153,000 30 0.17				Black Diamond CLO DAC				7.900% due 09/02/2031 PYG 302,000 42 0.24			
416 2.39				4.757% due 20/01/2032 € 50 53 0.30				PERU			
SOVEREIGN ISSUES				Carlyle Global Market Strategies Euro CLO Ltd.				CORPORATE BONDS & NOTES			
Colombian TES				4.578% due 15/11/2031 93 99 0.57				Banco de Credito del Peru S.A.			
13.250% due 09/02/2033 54,900 15 0.09				CORPORATE BONDS & NOTES				4.650% due 17/09/2024 PEN 1,330 345 1.98			
Financiera de Desarrollo Territorial S.A. Findeter				Alfa Bank AO Via Alfa Bond Issuance PLC				Credicorp Capital Sociedad Titulizadora S.A.			
7.875% due 12/08/2024 12,000 3 0.02				9.350% due 06/08/2022 ^ RUB 33,000 12 0.07				10.100% due 15/12/2043 700 187 1.08			
18 0.11				Iridium Capital PLC				532 3.06			
Total Colombia 434 2.50				9.250% due 18/06/2029 € 250 270 1.55				SOVEREIGN ISSUES			
CZECH REPUBLIC				282 1.62				Peru Government International Bond			
SOVEREIGN ISSUES				Total Ireland 434 2.49				5.350% due 12/08/2040 100 21 0.12			
Czech Republic Government International Bond				ISRAEL				6.150% due 12/08/2032 300 76 0.44			
2.000% due 13/10/2033 CZK 400 14 0.08				SOVEREIGN ISSUES							
2.500% due 25/08/2028 1,900 77 0.44				Israel Government International Bond							
Total Czech Republic 91 0.52				5.000% due 30/10/2026 100 109 0.63							

Schedule of Investments Emerging Markets Short-Term Local Currency Fund (cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
6.900% due 12/08/2037	PEN 300	\$ 75	0.43	Turkiye Government Bond				6.100% due 25/07/2045	\$ 26	\$ 20	0.11
		172	0.99	50.000% due 17/05/2028	TRY 5,700	\$ 173	0.99	Lehman XS Trust			
Total Peru		704	4.05	Total Turkey		200	1.15	5.840% due 25/09/2046	94	79	0.45
PHILIPPINES				UNITED KINGDOM				Residential Accredit Loans, Inc. Trust			
SOVEREIGN ISSUES				CORPORATE BONDS & NOTES				6.020% due 25/10/2037			
Philippines Government International Bond				Panama Infrastructure Receivable Purchaser PLC				Structured Asset Securities Corp. Mortgage Loan Trust			
6.250% due 28/02/2044	PHP 4,800	77	0.44	0.000% due 05/04/2032 (c)	\$ 300	196	1.13	6.000% due 25/10/2036	1	1	0.01
ROMANIA				NON-AGENCY MORTGAGE-BACKED SECURITIES				WaMu Mortgage Pass-Through Certificates Trust			
SOVEREIGN ISSUES				Harbour PLC				4.335% due 25/02/2037			
Romania Government International Bond				6.133% due 28/01/2054	£ 100	126	0.72			389	2.24
4.250% due 28/04/2036	RON 100	17	0.10	Total United Kingdom		322	1.85	Total United States		851	4.89
5.250% due 30/05/2032	€ 41	43	0.25	UNITED STATES				URUGUAY			
5.625% due 30/05/2037	41	42	0.24	ASSET-BACKED SECURITIES				SOVEREIGN ISSUES			
Total Romania		102	0.59	Bear Stearns Asset-Backed Securities Trust				Uruguay Government International Bond			
SINGAPORE				United States Citigroup Mortgage Loan Trust, Inc.				3.400% due			
SOVEREIGN ISSUES				5.520% due 25/07/2045				16/05/2045 (e)			
Singapore Government International Bond				6.039% due 25/01/2035	\$ 34	34	0.19	9.750% due 25/09/2033	UYU 4,332	110	0.63
1.875% due 01/10/2051	SGD 130	74	0.42	Countrywide Asset-Backed Certificates Trust, Inc.				Total Uruguay	3,200	81	0.47
2.125% due 01/06/2026	2,460	1,772	10.19	5.940% due 25/02/2037	38	36	0.21			191	1.10
Total Singapore		1,846	10.61	6.585% due 25/11/2035	49	48	0.27	UZBEKISTAN			
SOUTH AFRICA				Credit-Based Asset Servicing & Securitization LLC				SOVEREIGN ISSUES			
CORPORATE BONDS & NOTES				5.580% due 25/11/2036				National Bank of Uzbekistan			
Development Bank of Southern Africa				Fieldstone Mortgage Investment Trust				19.875% due			
8.600% due 21/10/2024 (i)	ZAR 3,200	174	1.00	5.840% due 25/05/2036	69	49	0.28	05/07/2027 (a)	UZS 620,000	49	0.28
Prosus NV				GSAMP Trust				ZAMBIA			
5.500% due 21/07/2025	\$ 200	200	1.15	5.550% due 25/01/2037	44	26	0.15	SOVEREIGN ISSUES			
		374	2.15	Home Equity Asset Trust				Zambia Government International Bond			
SOVEREIGN ISSUES				HSI Asset Loan Obligation Trust				23.000% due 22/01/2031			
South Africa Government International Bond				4.806% due 25/12/2036	2	1	0.01	ZMW 500	20	0.12	
2.000% due 31/01/2025 (e)	ZAR 2,754	148	0.85	Morgan Stanley ABS Capital, Inc. Trust				SHORT-TERM INSTRUMENTS			
8.000% due 31/01/2030	3,500	176	1.01	5.520% due 25/05/2037	2	2	0.01	EGYPT TREASURY BILLS			
10.500% due 21/12/2026	17,200	978	5.62	6.225% due 25/01/2035	23	22	0.12	25.751% due			
Total South Africa		1,302	7.48	6.255% due 25/03/2034	41	42	0.24	01/10/2024 (c)(d)	EGP 14,400	281	1.62
SOUTH KOREA				Morgan Stanley Dean Witter Capital, Inc. Trust				25.899% due			
CORPORATE BONDS & NOTES				6.810% due 25/02/2033				10/09/2024 (c)(d)			
Korea Southern Power Co. Ltd.				New Century Home Equity Loan Trust					1,300	26	0.15
5.375% due 21/09/2026	\$ 200	200	1.15	5.820% due 25/05/2036	5	5	0.03			307	1.77
SUPRANATIONAL				Saxon Asset Securities Trust				HUNGARY TREASURY BILLS			
CORPORATE BONDS & NOTES				5.770% due 25/09/2037				7.096% due			
Arab Bank for Economic Development in Africa				Soundview Home Loan Trust				04/07/2024 (c)(d)	HUF 259,000	703	4.04
3.750% due 25/01/2027	€ 100	107	0.62	5.540% due 25/06/2037	4	3	0.02	JAPAN TREASURY BILLS			
Asian Development Bank				5.630% due 25/07/2037	52	45	0.26	0.038% due			
6.720% due 08/02/2028	INR 22,500	269	1.55	Structured Asset Securities Corp. Mortgage Loan Trust				19/08/2024 (c)(d)	¥ 210,000	1,306	7.50
Asian Infrastructure Investment Bank				3.589% due 25/10/2037	127	78	0.45	NIGERIA TREASURY BILLS			
7.000% due 01/03/2029	12,700	151	0.87	WaMu Asset-Backed Certificates WaMu Trust				23.125% due			
7.200% due 25/01/2029	4,400	53	0.30	5.700% due 25/05/2037	47	42	0.24	25/02/2025 (c)(d)	NGN 4,000	2	0.01
European Investment Bank				Washington Mutual Asset-Backed Certificates Trust				24.356% due			
2.875% due 15/11/2029	PLN 800	174	1.00	4.483% due 25/10/2036	4	1	0.01	01/04/2025 (c)(d)	32,800	18	0.10
6.950% due 01/03/2029	INR 1,700	20	0.11					25.179% due			
Inter-American Development Bank				NON-AGENCY MORTGAGE-BACKED SECURITIES				25/02/2025 (c)(d)			
7.000% due 25/01/2029	1,000	12	0.07	Banc of America Mortgage Trust				25.627% due			
International Bank for Reconstruction & Development				6.650% due 25/07/2034	0	0	0.00	25/02/2025 (c)(d)	15,000	8	0.05
7.050% due 22/07/2029	3,000	36	0.21	Bear Stearns Adjustable Rate Mortgage Trust				26.487% due			
Total Supranational		822	4.73	4.406% due 25/05/2047	5	5	0.03	06/03/2025 (c)(d)	800	1	0.01
THAILAND				Bear Stearns ALT-A Trust				26.487% due			
SOVEREIGN ISSUES				4.195% due 25/04/2037				20/05/2025 (c)(d)			
Thailand Government International Bond				Bear Stearns Structured Products, Inc. Trust				27.168% due			
4.000% due 17/06/2055	THB 60	2	0.01	4.200% due 26/12/2046	11	8	0.05	27.687% due			
TURKEY				Citigroup Mortgage Loan Trust, Inc.				27/05/2025 (c)(d)			
SOVEREIGN ISSUES				4.560% due 25/09/2037							
Turkey Government International Bond				5.530% due 25/01/2037	2	2	0.01	Total Short-Term Instruments		4,286	24.64
26.200% due 05/10/2033	TRY 900	27	0.16	First Horizon Mortgage Pass-Through Trust				U.S. TREASURY BILLS			
				6.231% due 25/08/2035	3	2	0.01	5.378% due			
				GreenPoint Mortgage Funding Trust Pass-Through Certificates				05/09/2024 (c)(d)	\$ 200	198	1.14
				6.724% due 25/10/2033	1	1	0.01	5.381% due			
				IndyMac Mortgage Loan Trust				22/10/2024 (c)(d)	1,000	983	5.65
				3.414% due 25/11/2037	65	52	0.30	5.393% due			
				4.767% due 25/12/2034	3	2	0.01	08/10/2024 (c)(d)	300	296	1.70
								5.396% due			
								10/09/2024 (c)(d)	400	396	2.28
										1,873	10.77
								Total Transferable Securities		\$ 15,313	88.03

DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
INVESTMENT FUNDS				EXCHANGE-TRADED FUNDS			
COLLECTIVE INVESTMENT SCHEMES				PIMCO ETFs plc - PIMCO			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (g)	661	\$ 6	0.03	US Dollar Short Maturity UCITS ETF (g)	15,300	\$ 1,531	8.80
PIMCO Specialty Funds Ireland p.l.c. - PIMCO China Bond Fund (g)	15,103	208	1.20				
		214	1.23	Total Investment Funds		\$ 1,745	10.03

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
SSB	2.600%	28/06/2024	01/07/2024	\$ 130	U.S. Treasury Notes 1.125% due 28/02/2027	\$ (133)	\$ 130	\$ 130	0.75
Total Repurchase Agreements						\$ (133)	\$ 130	\$ 130	0.75

(1) Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
U.S. Treasury 2-Year Note September Futures	Long	09/2024	8	\$ (1)	(0.01)
U.S. Treasury 5-Year Note September Futures	Long	09/2024	7	2	0.01
U.S. Treasury 10-Year Note September Futures	Long	09/2024	4	1	0.01
U.S. Treasury 10-Year Ultra September Futures	Short	09/2024	1	0	0.00
				\$ 2	0.01
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 2	0.01

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive ⁽¹⁾	1-Day INR-MIBOR Compounded-OIS	6.250%	18/09/2029	INR 36,590	\$ 2	0.01
Receive	1-Day INR-MIBOR Compounded-OIS	6.384	20/06/2026	53,300	0	0.00
Receive	1-Day INR-MIBOR Compounded-OIS	6.384	20/06/2026	96,400	4	0.02
Receive	1-Day INR-MIBOR Compounded-OIS	6.397	20/06/2034	24,700	(1)	0.00
Receive	1-Day INR-MIBOR Compounded-OIS	6.397	20/06/2034	13,700	0	0.00
Receive ⁽¹⁾	1-Day INR-MIBOR Compounded-OIS	6.500	18/09/2029	9,760	(1)	0.00
Receive	1-Day INR-MIBOR Compounded-OIS	6.621	20/12/2028	8,869	0	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.200	19/06/2025	¥ 120,000	0	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.232	05/10/2025	150,000	(1)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.350	21/03/2026	5,000	0	0.00
Receive ⁽¹⁾	1-Day SGD-SIBCSORA Compounded-OIS	2.750	18/09/2029	SGD 180	1	0.00
Receive ⁽¹⁾	1-Day SGD-SIBCSORA Compounded-OIS	3.000	18/09/2026	2,890	8	0.04
Receive	1-Day SGD-SIBCSORA Compounded-OIS	3.322	20/12/2028	324	2	0.01
Receive ⁽¹⁾	1-Day THB-THORON Compounded-OIS	2.250	18/09/2029	THB 10,440	3	0.02
Receive ⁽¹⁾	1-Day THB-THORON Compounded-OIS	2.500	18/09/2029	10,590	(1)	(0.01)
Pay	1-Day THB-THORON Compounded-OIS	2.770	20/12/2028	979	0	0.00
Pay ⁽¹⁾	1-Day THB-THORON Compounded-OIS	3.000	18/09/2034	220	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	\$ 1,450	57	0.33
Receive	1-Day USD-SOFR Compounded-OIS	3.250	20/12/2053	65	(2)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	90	(3)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	630	(8)	(0.05)
Pay ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.500	18/12/2054	100	(2)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	100	3	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	600	(13)	(0.08)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	4,660	30	0.17
Pay ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	1,600	4	0.02
Pay ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	700	(2)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2031	520	(3)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	650	(13)	(0.08)
Pay ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	300	(4)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	3.810	02/01/2034	100	2	0.01

Schedule of Investments Emerging Markets Short-Term Local Currency Fund (cont.)

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay		1-Day USD-SOFR Compounded-OIS	3.830%	12/10/2053	\$ 100	\$ 1	0.00
Pay		1-Day USD-SOFR Compounded-OIS	4.085	22/04/2034	100	1	0.01
Pay		1-Day USD-SOFR Compounded-OIS	4.130	03/05/2034	100	1	0.01
Pay		1-Day USD-SOFR Compounded-OIS	4.170	03/10/2033	100	1	0.01
Receive ⁽¹⁾		1-Day USD-SOFR Compounded-OIS	4.455	30/06/2026	1,700	1	0.01
Receive		1-Year BRL-CDI	9.783	04/01/2027	BRL 2,300	17	0.10
Pay		1-Year BRL-CDI	9.795	04/01/2027	800	(6)	(0.03)
Pay		1-Year BRL-CDI	9.815	04/01/2027	500	(3)	(0.02)
Pay		1-Year BRL-CDI	9.832	04/01/2027	400	(3)	(0.02)
Receive		1-Year BRL-CDI	9.840	04/01/2027	600	(4)	(0.02)
Receive		1-Year BRL-CDI	9.840	04/01/2027	1,000	7	0.02
Pay ⁽¹⁾		1-Year BRL-CDI	9.842	04/01/2027	900	(6)	(0.04)
Receive		1-Year BRL-CDI	9.946	04/01/2027	400	3	0.02
Pay		1-Year BRL-CDI	10.044	02/01/2029	1,200	(11)	(0.06)
Receive		1-Year BRL-CDI	10.164	02/01/2026	300	2	0.01
Pay ⁽¹⁾		1-Year BRL-CDI	10.225	04/01/2027	300	(2)	(0.01)
Pay ⁽¹⁾		1-Year BRL-CDI	10.235	04/01/2027	300	(2)	(0.01)
Receive		1-Year BRL-CDI	10.491	02/01/2025	800	1	0.01
Receive		1-Year BRL-CDI	10.529	02/01/2026	1,000	3	0.02
Pay		1-Year BRL-CDI	10.565	04/01/2027	300	(1)	(0.01)
Pay		1-Year BRL-CDI	10.670	02/01/2025	9,800	0	0.00
Receive		1-Year BRL-CDI	10.671	04/01/2027	1,600	6	0.03
Pay		1-Year BRL-CDI	10.691	02/01/2026	1,600	(4)	(0.02)
Receive		1-Year BRL-CDI	10.768	04/01/2027	500	2	0.01
Pay		1-Year BRL-CDI	10.792	04/01/2027	3,900	(17)	(0.09)
Receive		1-Year BRL-CDI	10.872	04/01/2027	800	3	0.02
Receive		1-Year BRL-CDI	10.880	04/01/2027	1,300	4	0.02
Receive		1-Year BRL-CDI	10.943	04/01/2027	700	2	0.01
Pay		1-Year BRL-CDI	10.980	04/01/2027	1,000	(3)	(0.02)
Receive		1-Year BRL-CDI	11.133	04/01/2027	700	2	0.01
Receive		1-Year BRL-CDI	11.280	02/01/2026	90	0	0.00
Receive		1-Year BRL-CDI	11.773	02/01/2025	200	0	0.00
Receive		1-Year BRL-CDI	11.928	02/01/2029	1,100	2	0.01
Receive		1-Year BRL-CDI	12.350	01/07/2024	1,300	0	0.00
Receive		1-Year BRL-CDI	12.490	01/07/2024	1,400	(1)	0.00
Receive		1-Year BRL-CDI	12.569	02/01/2029	200	0	0.00
Pay		1-Year BRL-CDI	12.595	01/07/2024	1,200	1	0.01
Pay		1-Year BRL-CDI	13.080	01/07/2024	2,600	4	0.02
Receive		1-Year BRL-CDI	13.241	02/01/2025	200	(1)	0.00
Receive ⁽¹⁾		3-Month CNY-CNREPOFIX	2.250	18/09/2029	CNY 2,360	(3)	(0.02)
Receive		3-Month CNY-CNREPOFIX	2.405	20/12/2028	1,682	(2)	(0.01)
Receive		3-Month COP-IBR Compounded-OIS	4.040	13/01/2031	COP 1,002,000	54	0.31
Pay		3-Month COP-IBR Compounded-OIS	4.200	18/09/2030	514,560	(11)	(0.06)
Receive		3-Month COP-IBR Compounded-OIS	7.500	15/02/2025	112,850	0	0.00
Pay		3-Month COP-IBR Compounded-OIS	7.620	26/02/2034	413,400	(3)	(0.02)
Receive		3-Month COP-IBR Compounded-OIS	7.705	26/03/2031	548,600	3	0.02
Receive		3-Month COP-IBR Compounded-OIS	7.800	30/06/2032	112,500	1	0.00
Receive		3-Month COP-IBR Compounded-OIS	7.960	01/09/2028	540,900	(2)	(0.01)
Receive		3-Month COP-IBR Compounded-OIS	8.020	04/12/2030	235,500	1	0.00
Receive		3-Month COP-IBR Compounded-OIS	8.155	24/06/2029	52,900	0	0.00
Pay		3-Month COP-IBR Compounded-OIS	8.168	17/06/2029	14,800	0	0.00
Pay		3-Month COP-IBR Compounded-OIS	8.190	13/06/2029	494,700	0	0.00
Receive		3-Month COP-IBR Compounded-OIS	8.215	14/11/2028	144,600	1	0.00
Receive		3-Month COP-IBR Compounded-OIS	8.340	26/02/2026	1,520,600	2	0.01
Receive		3-Month COP-IBR Compounded-OIS	8.380	28/06/2034	220,000	0	0.00
Pay		3-Month COP-IBR Compounded-OIS	8.470	21/06/2026	541,000	0	0.00
Receive		3-Month COP-IBR Compounded-OIS	8.500	04/04/2026	660,000	1	0.01
Receive ⁽¹⁾		3-Month COP-IBR Compounded-OIS	8.500	09/04/2026	127,000	0	0.00
Receive ⁽¹⁾		3-Month COP-IBR Compounded-OIS	8.515	09/04/2026	253,900	0	0.00
Pay		3-Month COP-IBR Compounded-OIS	8.580	28/06/2026	788,000	0	0.00
Pay ⁽¹⁾		3-Month COP-IBR Compounded-OIS	8.600	11/04/2026	267,500	0	0.00
Receive ⁽¹⁾		3-Month COP-IBR Compounded-OIS	8.620	10/04/2026	100,100	0	0.00
Receive		3-Month COP-IBR Compounded-OIS	8.650	17/06/2026	349,300	0	0.00
Pay ⁽¹⁾		3-Month COP-IBR Compounded-OIS	8.653	11/04/2026	162,300	0	0.00
Pay ⁽¹⁾		3-Month COP-IBR Compounded-OIS	8.860	12/04/2026	248,000	0	0.00
Pay		3-Month COP-IBR Compounded-OIS	8.890	12/05/2029	269,000	2	0.01
Pay ⁽¹⁾		3-Month COP-IBR Compounded-OIS	8.920	12/04/2026	248,000	0	0.00
Receive		3-Month COP-IBR Compounded-OIS	8.940	24/03/2030	291,130	(2)	(0.01)
Pay		3-Month COP-IBR Compounded-OIS	9.050	15/04/2026	151,900	0	0.00
Pay		3-Month COP-IBR Compounded-OIS	9.050	02/05/2033	35,360	0	0.00
Receive		3-Month COP-IBR Compounded-OIS	9.055	26/08/2026	200,000	0	0.00
Receive		3-Month COP-IBR Compounded-OIS	9.370	17/03/2030	73,900	(1)	(0.01)
Receive		3-Month COP-IBR Compounded-OIS	9.393	21/03/2030	172,000	(2)	(0.01)
Receive		3-Month COP-IBR Compounded-OIS	9.470	01/07/2025	285,000	0	0.00
Pay		3-Month ILS-TELBOR	3.792	06/11/2028	ILS 130	(1)	0.00
Pay		3-Month KRW-KORIBOR	3.192	20/06/2034	KRW 77,810	0	0.00
Receive ⁽¹⁾		3-Month KRW-KORIBOR	3.250	18/09/2029	100,920	0	0.00
Receive		3-Month KRW-KORIBOR	3.302	20/06/2026	393,150	0	0.00
Pay		3-Month KRW-KORIBOR	3.820	20/12/2028	155,405	1	0.01
Receive		3-Month ZAR-JIBAR	6.067	21/12/2026	ZAR 3,100	5	0.03
Receive		3-Month ZAR-JIBAR	6.635	04/02/2027	3,290	(6)	(0.03)

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	3-Month ZAR-JIBAR		7.205%	22/04/2027	ZAR 1,200	\$ 1	0.01
Receive	3-Month ZAR-JIBAR		7.210	22/04/2027	900	1	0.01
Receive	3-Month ZAR-JIBAR		7.565	22/03/2026	2,900	1	0.00
Receive ⁽¹⁾	3-Month ZAR-JIBAR		7.881	09/02/2026	10,500	(1)	0.00
Receive	3-Month ZAR-JIBAR		8.100	05/06/2026	2,100	0	0.00
Receive	3-Month ZAR-JIBAR		8.185	31/07/2026	3,500	(1)	(0.01)
Receive	3-Month ZAR-JIBAR		8.195	21/12/2026	5,500	1	0.01
Receive	3-Month ZAR-JIBAR		8.210	21/12/2026	1,600	0	0.00
Pay	3-Month ZAR-JIBAR		8.410	13/07/2025	1,000	0	0.00
Receive	3-Month ZAR-JIBAR		8.440	02/11/2028	300	0	0.00
Pay	3-Month ZAR-JIBAR		8.500	17/10/2027	8,760	7	0.04
Receive	3-Month ZAR-JIBAR		8.599	05/06/2029	1,000	(1)	(0.01)
Receive	3-Month ZAR-JIBAR		8.650	31/01/2030	200	0	0.00
Receive	3-Month ZAR-JIBAR		8.735	31/01/2030	400	0	0.00
Receive	3-Month ZAR-JIBAR		8.820	31/01/2030	860	(1)	(0.01)
Pay	3-Month ZAR-JIBAR		9.455	31/01/2030	1,800	5	0.03
Receive	6-Month CLP-CHILIBOR		3.215	14/01/2030	CLP 86,260	12	0.07
Receive	6-Month CLP-CHILIBOR		4.640	01/10/2028	245,000	7	0.04
Receive	6-Month CLP-CHILIBOR		4.695	14/02/2029	21,800	1	0.00
Receive	6-Month CLP-CHILIBOR		4.775	23/02/2026	298,300	3	0.02
Receive	6-Month CLP-CHILIBOR		4.800	13/02/2026	54,800	1	0.01
Pay	6-Month CLP-CHILIBOR		4.920	13/02/2034	13,100	(1)	0.00
Pay	6-Month CLP-CHILIBOR		4.940	01/10/2028	40,000	(1)	0.00
Pay	6-Month CLP-CHILIBOR		4.980	01/10/2028	40,000	(1)	0.00
Pay	6-Month CLP-CHILIBOR		5.030	23/02/2034	70,300	(2)	(0.01)
Pay	6-Month CLP-CHILIBOR		5.070	24/06/2031	110,600	(2)	(0.01)
Receive	6-Month CLP-CHILIBOR		5.240	01/09/2030	37,210	0	0.00
Receive	6-Month CLP-CHILIBOR		5.250	20/03/2028	95,100	0	0.00
Receive ⁽¹⁾	6-Month CLP-CHILIBOR		5.250	13/05/2033	22,500	0	0.00
Pay	6-Month CLP-CHILIBOR		5.313	25/04/2034	33,900	0	0.00
Receive	6-Month CLP-CHILIBOR		5.350	01/09/2030	37,500	0	0.00
Pay	6-Month CLP-CHILIBOR		5.360	28/06/2026	298,000	1	0.00
Pay	6-Month CLP-CHILIBOR		5.360	26/04/2034	21,100	0	0.00
Receive	6-Month CLP-CHILIBOR		5.400	01/04/2033	22,100	0	0.00
Pay	6-Month CLP-CHILIBOR		5.400	16/11/2033	17,400	0	0.00
Receive	6-Month CLP-CHILIBOR		5.450	28/06/2034	73,000	0	0.00
Receive	6-Month CLP-CHILIBOR		5.470	01/09/2030	50,000	0	0.00
Pay	6-Month CLP-CHILIBOR		5.500	13/11/2028	78,200	(1)	(0.01)
Pay	6-Month CLP-CHILIBOR		5.550	05/06/2028	81,300	0	0.00
Receive	6-Month CLP-CHILIBOR		5.631	23/08/2028	56,700	0	0.00
Receive	6-Month CLP-CHILIBOR		5.690	01/09/2030	2,400	0	0.00
Pay ⁽¹⁾	6-Month CLP-CHILIBOR		5.750	13/05/2034	23,000	0	0.00
Receive	6-Month CLP-CHILIBOR		5.780	03/10/2028	19,400	0	0.00
Receive	6-Month CLP-CHILIBOR		5.790	06/10/2033	18,000	(1)	0.00
Receive	6-Month CLP-CHILIBOR		5.855	05/10/2033	46,000	(2)	(0.01)
Receive	6-Month CLP-CHILIBOR		5.870	11/10/2033	18,200	(1)	0.00
Receive	6-Month CLP-CHILIBOR		5.920	02/10/2028	36,000	(1)	(0.01)
Receive	6-Month CLP-CHILIBOR		5.940	20/10/2033	8,000	0	0.00
Receive	6-Month CLP-CHILIBOR		5.990	20/10/2033	76,260	(4)	(0.02)
Receive	6-Month CLP-CHILIBOR		6.146	30/10/2032	125,400	(7)	(0.04)
Receive	6-Month CLP-CHILIBOR		6.235	26/10/2033	37,300	(3)	(0.02)
Pay	6-Month CLP-CHILIBOR		6.370	29/06/2029	39,000	2	0.01
Pay	6-Month CLP-CHILIBOR		6.380	03/06/2027	116,000	4	0.02
Receive	6-Month CZK-PRIBOR		3.534	21/03/2029	CZK 1,900	2	0.01
Pay	6-Month CZK-PRIBOR		3.645	01/02/2029	4,000	(4)	(0.02)
Pay ⁽¹⁾	6-Month CZK-PRIBOR		3.765	09/01/2029	1,400	(1)	(0.01)
Receive	6-Month CZK-PRIBOR		4.130	03/06/2029	500	0	0.00
Pay	6-Month CZK-PRIBOR		4.388	15/11/2028	3,700	3	0.01
Receive	6-Month CZK-PRIBOR		4.611	06/06/2028	4,390	(4)	(0.02)
Pay	6-Month EUR-EURIBOR		2.250	20/03/2044	€ 5	0	0.00
Receive ⁽¹⁾	6-Month EUR-EURIBOR		2.500	18/09/2054	50	0	0.00
Receive ⁽¹⁾	6-Month EUR-EURIBOR		2.750	18/09/2029	100	0	0.00
Receive ⁽¹⁾	6-Month EUR-EURIBOR		2.750	18/09/2034	25	0	0.00
Pay	6-Month EUR-EURIBOR		2.750	20/03/2054	20	0	0.00
Pay	6-Month EUR-EURIBOR		2.780	02/05/2029	100	(1)	0.00
Pay ⁽¹⁾	6-Month EUR-EURIBOR		2.950	12/06/2029	100	1	0.00
Receive	6-Month EUR-EURIBOR		3.100	20/09/2030	70	(1)	0.00
Receive	6-Month EUR-EURIBOR		3.300	03/10/2033	200	1	0.00
Pay	6-Month HUF-BBR		5.735	14/03/2029	HUF 1,100	0	0.00
Pay	6-Month HUF-BBR		6.140	15/02/2034	11,600	0	0.00
Receive	6-Month HUF-BBR		6.220	15/02/2026	57,000	1	0.00
Receive ⁽¹⁾	6-Month HUF-BBR		6.299	10/06/2029	10,900	0	0.00
Pay	6-Month HUF-BBR		6.400	28/03/2029	18,400	0	0.00
Receive	6-Month HUF-BBR		6.450	06/06/2029	9,300	0	0.00
Pay	6-Month HUF-BBR		6.500	02/04/2029	10,000	0	0.00
Pay ⁽¹⁾	6-Month HUF-BBR		6.590	07/05/2029	9,400	0	0.00
Pay	6-Month HUF-BBR		7.330	06/11/2028	54,200	6	0.03
Pay	6-Month HUF-BBR		7.610	03/11/2028	24,000	6	0.03
Receive	6-Month HUF-BBR		7.840	07/02/2033	6,600	(1)	(0.01)
Receive	6-Month HUF-BBR		8.740	28/04/2028	15,800	(2)	(0.01)
Receive	6-Month HUF-BBR		13.600	12/12/2024	5,100	(1)	(0.01)

Schedule of Investments Emerging Markets Short-Term Local Currency Fund (Cont.)

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	6-Month	PLN-WIBOR	0.980%	09/06/2030	PLN 300	\$ 15	0.09
Receive	6-Month	PLN-WIBOR	2.950	13/12/2026	1,500	14	0.08
Receive	6-Month	PLN-WIBOR	4.075	07/03/2027	800	7	0.04
Receive	6-Month	PLN-WIBOR	4.320	09/03/2027	150	1	0.01
Receive	6-Month	PLN-WIBOR	4.560	06/11/2028	1,040	(1)	0.00
Pay	6-Month	PLN-WIBOR	4.660	19/02/2029	100	0	0.00
Pay	6-Month	PLN-WIBOR	4.730	16/02/2029	200	(1)	0.00
Receive	6-Month	PLN-WIBOR	4.735	09/10/2028	300	(1)	0.00
Pay	6-Month	PLN-WIBOR	4.810	16/02/2029	200	(1)	0.00
Pay	6-Month	PLN-WIBOR	4.923	22/03/2029	300	0	0.00
Pay	6-Month	PLN-WIBOR	5.087	28/06/2034	125	0	0.00
Receive	6-Month	PLN-WIBOR	5.335	28/06/2026	500	0	0.00
Receive	6-Month	PLN-WIBOR	5.340	28/03/2027	100	0	0.00
Pay	6-Month	PLN-WIBOR	5.430	16/03/2028	570	(2)	(0.01)
Pay	6-Month	PLN-WIBOR	5.520	20/03/2026	500	0	0.00
Pay	6-Month	PLN-WIBOR	5.620	21/03/2026	300	0	0.00
Receive	6-Month	PLN-WIBOR	6.830	19/08/2024	3,000	(30)	(0.17)
Receive	28-Day	MXN-TIIE	8.705	16/02/2029	MXN 30	0	0.00
Receive	28-Day	MXN-TIIE	8.728	22/05/2028	2,350	5	0.03
Receive	28-Day	MXN-TIIE	8.739	13/03/2034	380	1	0.01
Receive ⁽¹⁾	28-Day	MXN-TIIE	9.022	27/03/2034	300	0	0.00
Receive	28-Day	MXN-TIIE	9.270	23/03/2027	3,700	4	0.02
Pay	28-Day	MXN-TIIE	9.295	30/10/2028	550	0	0.00
Pay	28-Day	MXN-TIIE	9.696	23/03/2026	5,100	(3)	(0.02)
Pay	28-Day	MXN-TIIE	9.705	23/03/2026	2,600	(2)	(0.01)
Receive	28-Day	MXN-TIIE	9.710	11/04/2029	700	0	0.00
Pay	28-Day	MXN-TIIE	9.740	03/09/2026	6,600	2	0.01
Receive	28-Day	MXN-TIIE	9.740	11/04/2029	800	0	0.00
Pay	28-Day	MXN-TIIE	9.760	23/03/2026	1,500	(1)	(0.01)
Pay	28-Day	MXN-TIIE	9.763	20/03/2026	3,500	(2)	(0.01)
Pay	28-Day	MXN-TIIE	9.800	15/06/2029	5,300	3	0.02
Receive	28-Day	MXN-TIIE	10.285	20/04/2026	5,400	1	0.00
Pay ⁽¹⁾	28-Day	MXN-TIIE	10.310	08/06/2026	2,200	0	0.00
Receive	28-Day	MXN-TIIE	10.560	19/06/2026	11,500	(3)	(0.02)
Receive	28-Day	MXN-TIIE	10.900	04/06/2025	2,080	0	0.00
						\$ 127	0.73
Total Centrally Cleared Financial Derivative Instruments						\$ 127	0.73

⁽¹⁾ This instrument has a forward starting effective date.

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

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

PURCHASED OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC USD versus ZAR	ZAR 18.100	11/07/2024	93	\$ 1	\$ 1	0.00
	Put - OTC USD versus ZAR	18.300	11/07/2024	93	1	1	0.01
BPS	Call - OTC USD versus CNH	CNH 7.275	06/12/2024	13	2	3	0.02
	Call - OTC USD versus CNH	7.325	06/12/2024	11	1	2	0.01
	Call - OTC USD versus CNH	7.400	06/12/2024	16	1	2	0.01
	Call - OTC USD versus CNH	7.325	14/01/2025	13	1	2	0.01
	Call - OTC USD versus CNH	7.400	14/01/2025	16	1	2	0.01
	Call - OTC USD versus CNH	7.400	23/01/2025	16	1	2	0.01
BRC	Call - OTC USD versus CNH	7.300	14/02/2025	8	1	1	0.01
CBK	Call - OTC USD versus CNH	7.300	14/01/2025	16	2	3	0.02
	Call - OTC USD versus CNH	7.450	14/02/2025	16	1	2	0.01
GLM	Call - OTC USD versus JPY	¥ 167.000	05/11/2024	72	4	11	0.06
JPM	Put - OTC EUR versus PLN	PLN 4.400	22/08/2024	15	4	13	0.08
MBC	Call - OTC USD versus CNH	CNH 7.350	06/12/2024	13	1	3	0.01
	Call - OTC USD versus CNH	7.300	14/02/2025	1	0	0	0.00
	Call - OTC USD versus CNH	7.375	14/02/2025	16	2	2	0.01
MYI	Call - OTC USD versus JPY	¥ 168.000	29/10/2024	11	1	2	0.01
SCX	Call - OTC USD versus CNH	CNH 7.300	14/02/2025	5	1	1	0.01
					\$ 26	\$ 53	0.30

STRADDLE OPTIONS

Counterparty	Description	Exercise Level ⁽²⁾	Expiration Date	Notional Amount ⁽¹⁾	Cost ⁽²⁾	Fair Value	% of Net Assets
MYI	Call & Put - OTC 3-Month vs. 9-Month Forward Volatility Agreement	14.500%	25/10/2024	100	\$ 0	\$ 0	0.00

WRITTEN OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets	
BOA	Call - OTC USD versus TRY	TRY 43.800	01/11/2024	51	\$ (1)	\$ (1)	0.00	
	Call - OTC USD versus TRY	49.800	28/01/2025	121	(4)	(3)	(0.01)	
	Call - OTC USD versus TRY	55.000	01/05/2025	50	(2)	(2)	(0.01)	
CBK	Put - OTC USD versus ZAR	ZAR 17.840	11/07/2024	186	(1)	0	0.00	
	Put - OTC USD versus ZAR	18.000	11/07/2024	186	(1)	(1)	(0.01)	
	Call - OTC USD versus MXN	MXN 17.450	01/07/2024	100	(3)	(5)	(0.03)	
DUB	Put - OTC USD versus TRY	17.450	01/07/2024	100	(3)	0	0.00	
	Put - OTC USD versus TRY	39.000	03/04/2025	80	(1)	(2)	(0.01)	
GLM	Call - OTC USD versus TRY	40.385	28/10/2024	26	(3)	(1)	0.00	
	Put - OTC USD versus TRY	40.385	28/10/2024	26	(3)	(3)	(0.02)	
MYI	Put - OTC USD versus TRY	33.000	04/07/2024	59	(1)	0	0.00	
	Put - OTC USD versus TRY	35.500	03/10/2024	74	(1)	(2)	(0.01)	
	Call - OTC USD versus TRY	40.250	30/10/2024	26	(3)	(1)	0.00	
	Put - OTC USD versus TRY	40.250	30/10/2024	26	(3)	(3)	(0.01)	
	Call - OTC USD versus TRY	39.800	31/10/2024	13	(1)	0	0.00	
	Put - OTC USD versus TRY	39.800	31/10/2024	13	(1)	(1)	(0.01)	
	Call - OTC USD versus TRY	40.930	07/11/2024	13	(1)	0	0.00	
	Put - OTC USD versus TRY	40.930	07/11/2024	13	(1)	(1)	(0.01)	
	Call - OTC USD versus TRY	41.150	07/11/2024	13	(1)	0	0.00	
	Put - OTC USD versus TRY	41.150	07/11/2024	13	(1)	(2)	(0.01)	
	Call - OTC USD versus TRY	41.160	11/11/2024	13	(1)	0	0.00	
	Put - OTC USD versus TRY	41.160	11/11/2024	13	(1)	(2)	(0.01)	
	Put - OTC USD versus TRY	36.500	03/01/2025	59	(2)	(1)	(0.01)	
	Put - OTC USD versus TRY	36.500	07/01/2025	60	(2)	(1)	(0.01)	
	Put - OTC USD versus TRY	36.757	09/01/2025	60	(1)	(1)	(0.01)	
	Call - OTC USD versus IDR	IDR 15,370.000	13/08/2024	114	(4)	(7)	(0.05)	
	Put - OTC USD versus IDR	15,370.000	13/08/2024	114	(4)	0	0.00	
						\$ (51)	\$ (40)	(0.23)

INTEREST RATE SWAPPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BRC	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.700%	04/07/2024	200	\$ 0	\$ 0	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.000	04/07/2024	200	0	0	0.00
GLM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.880	08/07/2024	100	(1)	(1)	(0.01)
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.230	08/07/2024	100	(1)	0	0.00
MYC	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.820	11/07/2024	100	0	0	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.120	11/07/2024	100	0	0	0.00
							\$ (2)	\$ (1)	(0.01)

(1) Notional Amount represents the number of contracts.

(2) Exercise level and final cost determined on a future date, based upon implied volatility parameters.

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

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	Brazil Government International Bond	(1.000)%	20/06/2029	\$ 50	\$ 1	\$ 1	\$ 2	0.01
BRC	Brazil Government International Bond	(1.000)	20/06/2029	50	1	1	2	0.01
	Mexico Government International Bond	(1.000)	20/06/2029	50	0	0	0	0.00
	South Korea Government International Bond	(1.000)	20/06/2029	90	(2)	(1)	(3)	(0.02)
CBK	Mexico Government International Bond	(1.000)	20/06/2029	100	1	(1)	0	0.00
MYC	Brazil Government International Bond	(1.000)	20/06/2029	100	3	0	3	0.02
					\$ 4	\$ 0	\$ 4	0.02

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽²⁾

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BRC	South Africa Government International Bond	1.000%	20/06/2029	\$ 100	\$ (5)	\$ 1	\$ (4)	(0.02)
CBK	Colombia Government International Bond	1.000	20/06/2029	100	(4)	0	(4)	(0.02)
GST	Colombia Government International Bond	1.000	20/06/2029	100	(4)	0	(4)	(0.02)
	Israel Government International Bond	1.000	20/12/2025	100	0	0	0	0.00
JPM	Banco do Brasil S.A.	1.000	20/12/2024	100	(2)	2	0	0.00
	South Africa Government International Bond	1.000	20/06/2029	100	(5)	0	(5)	(0.03)
MYC	South Africa Government International Bond	1.000	20/06/2029	25	(1)	0	(1)	(0.01)
					\$ (21)	\$ 3	\$ (18)	(0.10)

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

Schedule of Investments Emerging Markets Short-Term Local Currency Fund (Cont.)

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

CROSS-CURRENCY SWAPS

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
GLM	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Plus 0.053% based on the notional amount of currency received	Floating rate equal to 3-Month PHP-LIBOR based on the notional amount of currency delivered	18/09/2029	\$ 205	PHP 12,071	\$ 0	\$ (3)	\$ (3)	(0.03)
JPM	Floating rate equal to 6-Month USD-LIBOR Plus 0.428% based on the notional amount of currency received	Floating rate equal to 6-Month ARS-LIBOR based on the notional amount of currency delivered	07/06/2027	60	ARS 2,693	0	59	59	0.34
MBC	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Plus 0.053% based on the notional amount of currency received	Floating rate equal to 3-Month PHP-LIBOR based on the notional amount of currency delivered	18/09/2029	4	PHP 220	0	0	0	0.00
SCX	Floating rate equal to 1-Day INR-MIBOR Compounded-OIS Plus 0.068% based on the notional amount of currency received	Floating rate equal to 1-Day USD-SOFR Compounded-OIS based on the notional amount of currency delivered	18/09/2029	INR 6,741	\$ 80	0	1	1	0.01
	Floating rate equal to 1-Day INR-MIBOR Compounded-OIS Plus 0.068% based on the notional amount of currency received	Floating rate equal to 1-Day USD-SOFR Compounded-OIS based on the notional amount of currency delivered	18/09/2029	13,198	157	0	1	1	0.01
						\$ 0	\$ 58	\$ 58	0.33

INTEREST RATE SWAPS

Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.750%	18/09/2029	MYR 180	\$ 0	\$ 0	\$ 0	0.00
	Pay	3-Month MYR-KLIBOR	3.868	20/12/2028	231	1	0	1	0.01
BPS	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.500	18/09/2029	360	1	(1)	0	0.00
CBK	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.500	18/09/2029	110	0	0	0	0.00
GLM	Pay	6-Month CLP-CHILIBOR	3.265	14/06/2029	CLP 11,100	0	(1)	(1)	(0.01)
GST	Receive	3-Month MYR-KLIBOR	3.500	20/03/2029	MYR 315	0	0	0	0.00
	Pay	3-Month MYR-KLIBOR	3.868	20/12/2028	700	2	0	2	0.01
JPM	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.500	18/09/2029	110	0	0	0	0.00
	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.750	18/09/2029	210	0	0	0	0.00
SCX	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.500	18/09/2029	910	2	(1)	1	0.01
						\$ 6	\$ (3)	\$ 3	0.02

(1) This instrument has a forward starting effective date.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/(Depreciation)	% of Net Assets
AZD	07/2024	\$ 6	NZD 10	\$ 0	\$ 0	\$ 0	0.00
	08/2024	NZD 10	\$ 6	0	0	0	0.00
	10/2024	CNH 436	61	1	0	1	0.00
BOA	07/2024	DOP 714	12	0	0	0	0.00
	07/2024	HUF 10,212	28	0	0	0	0.00
	07/2024	PLN 970	240	1	(2)	(1)	(0.01)
	07/2024	SGD 117	86	0	0	0	0.00
	07/2024	\$ 96	£ 76	0	0	0	0.00
	07/2024	15	HUF 5,694	0	0	0	0.00
	07/2024	463	KRW 632,770	0	(3)	(3)	(0.02)
	07/2024	114	PLN 457	0	0	0	0.00
	08/2024	¥ 210,000	\$ 1,367	52	0	52	0.30

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	08/2024	\$ 15	PKR 4,328	\$ 0	\$ 0	\$ 0	0.00
	08/2024	7	TRY 234	0	0	0	0.00
	11/2024	TRY 323	\$ 8	0	0	0	0.00
	11/2024	ZMW 128	5	0	0	0	0.00
	01/2025	TRY 883	20	0	(1)	(1)	(0.01)
	02/2025	CNH 221	31	0	0	0	0.00
	02/2025	EGP 7,478	147	5	0	5	0.03
	05/2025	TRY 421	9	0	(1)	(1)	0.00
BPS	07/2024	AUD 14	9	0	0	0	0.00
	07/2024	BRL 264	51	3	0	3	0.02
	07/2024	CAD 147	108	0	0	0	0.00
	07/2024	CLP 32,193	34	0	0	0	0.00
	07/2024	£ 275	351	4	0	4	0.02
	07/2024	INR 3,780	45	0	0	0	0.00
	07/2024	PLN 445	110	1	(1)	0	0.00
	07/2024	\$ 87	BRL 459	0	(4)	(4)	(0.03)
	07/2024	47	CAD 65	0	0	0	0.00
	07/2024	34	CLP 32,193	0	0	0	0.00
	07/2024	27	€ 25	0	0	0	0.00
	07/2024	112	¥ 17,500	0	(4)	(4)	(0.02)
	07/2024	463	KRW 635,596	0	(1)	(1)	(0.01)
	07/2024	797	PLN 3,218	5	(2)	3	0.02
	07/2024	544	SGD 737	0	0	0	0.00
	07/2024	814	THB 29,966	4	0	4	0.02
	08/2024	SGD 736	\$ 544	0	0	0	0.00
	08/2024	\$ 9	AUD 14	0	0	0	0.00
	08/2024	12	TRY 432	0	0	0	0.00
	09/2024	CNH 325	\$ 45	1	0	1	0.00
	09/2024	COP 221,980	55	2	0	2	0.01
	09/2024	\$ 38	CLP 35,021	0	(1)	(1)	(0.01)
	09/2024	848	MXN 15,801	6	0	6	0.03
	09/2024	476	TWD 15,308	0	(3)	(3)	(0.02)
	10/2024	CNH 150	\$ 21	0	0	0	0.00
	10/2024	\$ 88	CNH 630	0	(1)	(1)	0.00
	12/2024	52	373	0	0	0	0.00
	12/2024	29	EGP 1,398	0	(2)	(2)	(0.01)
	01/2025	CNH 414	\$ 58	0	0	0	0.00
BRC	05/2029	KWD 93	321	9	0	9	0.05
	07/2024	CZK 2,287	99	1	0	1	0.01
	07/2024	€ 28	30	0	0	0	0.00
	07/2024	PLN 222	55	0	0	0	0.00
	07/2024	\$ 46	INR 3,849	0	0	0	0.00
	07/2024	4	NOK 39	0	0	0	0.00
	07/2024	196	PLN 788	1	(1)	0	0.00
	07/2024	309	RON 1,423	0	(2)	(2)	(0.01)
	07/2024	27	SGD 36	0	0	0	0.00
	07/2024	23	THB 842	0	0	0	0.00
	07/2024	713	TRY 24,261	11	0	11	0.06
	08/2024	TRY 900	\$ 26	0	0	0	0.00
	08/2024	\$ 137	TRY 4,816	2	0	2	0.01
	09/2024	MXN 3,293	\$ 176	0	(2)	(2)	(0.01)
	09/2024	TRY 712	19	0	(1)	(1)	(0.01)
	09/2024	\$ 141	MXN 2,636	1	0	1	0.01
	09/2024	30	TRY 1,113	2	0	2	0.01
	10/2024	TRY 577	\$ 15	0	(1)	(1)	(0.01)
	10/2024	\$ 31	CNH 225	0	0	0	0.00
	11/2024	12	TRY 468	1	0	1	0.00
	01/2025	TRY 2,241	\$ 54	0	(2)	(2)	(0.01)
	01/2025	\$ 16	TRY 706	1	0	1	0.01
	02/2025	31	CNH 221	0	0	0	0.00
	04/2025	TRY 686	\$ 15	0	(1)	(1)	(0.01)
CBK	05/2025	\$ 9	TRY 421	0	0	0	0.00
	07/2024	BRL 948	\$ 175	5	0	5	0.03
	07/2024	CHF 9	10	0	0	0	0.00
	07/2024	CLP 16,560	18	0	0	0	0.00
	07/2024	PEN 198	53	1	0	1	0.01
	07/2024	PLN 292	72	1	(1)	0	0.00
	07/2024	SEK 301	28	0	0	0	0.00
	07/2024	\$ 190	BRL 1,034	0	(3)	(3)	(0.02)
	07/2024	44	€ 40	0	(1)	(1)	0.00
	07/2024	29	£ 23	0	0	0	0.00
	07/2024	4	KES 552	0	0	0	0.00
	07/2024	319	MXN 5,831	1	(2)	(1)	(0.01)
	07/2024	4	NGN 6,833	0	0	0	0.00
	07/2024	17	PHP 997	0	0	0	0.00
	07/2024	148	PLN 584	1	(3)	(2)	(0.01)
	07/2024	18	SEK 185	0	0	0	0.00
	07/2024	23	TRY 780	0	0	0	0.00
	07/2024	27	UYU 1,081	0	0	0	0.00
	07/2024	59	ZAR 1,066	0	0	0	0.00
	07/2024	UYU 1,789	\$ 46	1	0	1	0.01
	07/2024	ZAR 381	21	0	0	0	0.00
	08/2024	EGP 722	15	0	0	0	0.00

Schedule of Investments Emerging Markets Short-Term Local Currency Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	08/2024	\$ 128	BRL 702	\$ 0	\$ (3)	\$ (3)	(0.01)
	09/2024	BRL 546	\$ 99	1	0	1	0.01
	09/2024	MXN 1,328	70	0	(2)	(2)	(0.01)
	09/2024	PEN 607	163	5	0	5	0.03
	09/2024	\$ 766	INR 64,062	0	0	0	0.00
	09/2024	180	TWD 5,799	0	(1)	(1)	0.00
	09/2024	UYU 1,226	\$ 31	1	0	1	0.00
	10/2024	\$ 32	COP 139,584	1	0	1	0.01
	12/2024	14	EGP 659	0	(1)	(1)	0.00
	01/2025	58	CNH 414	0	0	0	0.00
	01/2025	32	COP 141,056	1	0	1	0.01
	02/2025	UGX 24,930	\$ 6	0	0	0	0.00
	04/2025	\$ 32	COP 143,520	1	0	1	0.01
	04/2025	15	TRY 685	1	0	1	0.00
	05/2025	KES 3,835	\$ 26	0	(1)	(1)	0.00
	06/2025	EGP 1,094	20	1	0	1	0.00
	10/2025	\$ 16	COP 77,952	2	0	2	0.01
DUB	07/2024	BRL 408	\$ 78	5	0	5	0.03
	07/2024	CLP 169,001	183	4	0	4	0.02
	07/2024	NGN 8,308	7	1	0	1	0.01
	07/2024	TRY 3,214	95	0	(1)	(1)	0.00
	07/2024	\$ 23	EGP 1,107	0	0	0	0.00
	07/2024	259	KRW 356,431	0	0	0	0.00
	07/2024	519	MYR 2,448	0	0	0	0.00
	07/2024	25	PLN 98	0	(1)	(1)	0.00
	08/2024	BRL 1,471	\$ 277	13	0	13	0.07
	08/2024	€ 185	PLN 854	15	0	15	0.08
	09/2024	KZT 5,614	\$ 12	0	0	0	0.00
	09/2024	\$ 5	KZT 2,520	0	0	0	0.00
	10/2024	CNH 131	\$ 18	0	0	0	0.00
	10/2024	\$ 9	TRY 357	1	0	1	0.00
	11/2024	¥ 7,872	\$ 56	6	0	6	0.03
	11/2024	ZMW 129	5	0	0	0	0.00
	02/2025	UGX 79,123	20	0	(1)	(1)	(0.01)
	02/2025	\$ 8	PKR 2,400	0	0	0	0.00
FAR	07/2024	€ 878	\$ 956	16	0	16	0.09
	07/2024	NZD 118	73	1	0	1	0.00
	07/2024	\$ 9	AUD 14	0	0	0	0.00
	07/2024	12	NZD 20	0	0	0	0.00
GLM	08/2024	NZD 20	\$ 12	0	0	0	0.00
	07/2024	BRL 1,278	235	5	0	5	0.03
	07/2024	CLP 103,713	113	3	0	3	0.02
	07/2024	PLN 213	53	0	0	0	0.00
	07/2024	\$ 78	CLP 72,836	0	(1)	(1)	0.00
	07/2024	208	DOP 12,233	0	(1)	(1)	(0.01)
	07/2024	64	MXN 1,148	0	(1)	(1)	(0.01)
	07/2024	52	PEN 198	0	0	0	0.00
	07/2024	20	PLN 81	0	0	0	0.00
	07/2024	119	TRY 4,056	3	0	3	0.02
	07/2024	10	UYU 383	0	0	0	0.00
	07/2024	UYU 383	\$ 10	0	0	0	0.00
	07/2024	ZAR 6,324	346	0	0	0	0.00
	08/2024	DOP 14,115	237	0	(1)	(1)	(0.01)
	08/2024	TRY 466	14	0	0	0	0.00
	08/2024	\$ 943	BRL 4,862	0	(72)	(72)	(0.41)
	08/2024	26	COP 112,372	1	0	1	0.01
	09/2024	DOP 12,915	\$ 215	0	(2)	(2)	(0.01)
	09/2024	KZT 5,148	11	0	0	0	0.00
	09/2024	PEN 198	52	0	0	0	0.00
	09/2024	\$ 140	TRY 5,405	15	0	15	0.09
	09/2024	17	UYU 673	0	0	0	0.00
	10/2024	90	BRL 496	0	(2)	(2)	(0.01)
	10/2024	24	TRY 936	2	0	2	0.01
	11/2024	56	¥ 7,881	0	(7)	(7)	(0.03)
	11/2024	19	TRY 757	2	0	2	0.01
	12/2024	30	EGP 1,523	0	(1)	(1)	0.00
	01/2025	54	TRY 2,241	2	0	2	0.01
	03/2025	106	5,054	14	0	14	0.08
	04/2025	66	COP 301,521	4	0	4	0.02
	06/2025	EGP 1,604	\$ 30	1	0	1	0.01
IND	07/2024	¥ 2,700	17	0	0	0	0.00
JPM	07/2024	CNY 8,845	1,240	14	0	14	0.08
	07/2024	CZK 1,191	51	0	0	0	0.00
	07/2024	€ 22	24	0	0	0	0.00
	07/2024	KES 1,516	12	0	0	0	0.00
	07/2024	PLN 381	94	0	(1)	(1)	0.00
	07/2024	SGD 657	488	3	0	3	0.02
	07/2024	TRY 679	20	0	(1)	(1)	0.00
	07/2024	\$ 97	CHF 86	0	(1)	(1)	(0.01)
	07/2024	23	CNY 162	0	0	0	0.00
	07/2024	62	€ 57	0	(1)	(1)	(0.01)
	07/2024	597	IDR 9,686,323	0	(5)	(5)	(0.03)
	07/2024	310	KRW 427,146	1	0	1	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	\$ 71	PLN 284	\$ 0	\$ (1)	\$ (1)	0.00
	07/2024	9	UYU 354	0	0	0	0.00
	07/2024	26	ZAR 474	0	0	0	0.00
	07/2024	ZAR 11,979	\$ 651	0	(5)	(5)	(0.03)
	08/2024	CHF 43	48	0	0	0	0.00
	08/2024	€ 55	PLN 235	0	0	0	0.00
	08/2024	PLN 852	€ 185	0	(14)	(14)	(0.07)
	08/2024	TRY 2,630	\$ 76	0	0	0	0.00
	08/2024	\$ 1,240	CNY 8,851	0	0	0	0.00
	08/2024	56	COP 242,186	2	0	2	0.01
	08/2024	3	NGN 4,023	0	0	0	0.00
	08/2024	6	PKR 1,774	0	0	0	0.00
	08/2024	28	TRY 1,017	1	0	1	0.01
	09/2024	COP 64,639	\$ 15	0	0	0	0.00
	09/2024	€ 36	PLN 171	4	0	4	0.02
	09/2024	PLN 79	€ 17	0	(1)	(1)	(0.01)
	09/2024	\$ 43	CLP 39,337	0	(2)	(2)	(0.01)
	09/2024	9	EGP 425	0	0	0	0.00
	09/2024	122	INR 10,241	0	0	0	0.00
	09/2024	311	TWD 10,017	0	(2)	(2)	(0.01)
	10/2024	CNH 570	\$ 80	1	0	1	0.01
	11/2024	\$ 19	TRY 752	1	0	1	0.01
	12/2024	CNH 373	\$ 52	0	0	0	0.00
	12/2024	\$ 18	EGP 872	0	(1)	(1)	(0.01)
	01/2025	4	TRY 176	0	0	0	0.00
MBC	07/2024	HUF 99,564	\$ 267	0	(3)	(3)	(0.02)
	07/2024	INR 9,700	116	0	(1)	(1)	0.00
	07/2024	¥ 33,090	212	7	0	7	0.04
	07/2024	NOK 178	17	0	0	0	0.00
	07/2024	PLN 83	21	0	0	0	0.00
	07/2024	\$ 23	AUD 34	0	0	0	0.00
	07/2024	60	CAD 82	0	0	0	0.00
	07/2024	18	CHF 16	0	0	0	0.00
	07/2024	752	CZK 17,342	0	(11)	(11)	(0.06)
	07/2024	741	€ 693	1	0	1	0.01
	07/2024	170	£ 134	0	0	0	0.00
	07/2024	94	¥ 14,900	0	(1)	(1)	(0.01)
	07/2024	3	PLN 12	0	0	0	0.00
	07/2024	28	UYU 1,106	0	0	0	0.00
	07/2024	UYU 2,212	\$ 56	0	0	0	0.00
	08/2024	CAD 82	60	0	0	0	0.00
	08/2024	EGP 1,446	30	0	0	0	0.00
	08/2024	€ 671	718	0	(2)	(2)	(0.01)
	08/2024	£ 117	148	0	0	0	0.00
	08/2024	\$ 17	NOK 178	0	0	0	0.00
	09/2024	4	TWD 141	0	0	0	0.00
	09/2024	9	UYU 354	0	0	0	0.00
	09/2024	UYU 1,106	\$ 28	1	0	1	0.00
	10/2024	CNH 167	23	0	0	0	0.00
	10/2024	\$ 178	CNH 1,276	0	(1)	(1)	(0.01)
	12/2024	CNH 357	\$ 50	1	0	1	0.00
	12/2024	\$ 50	CNH 357	0	(1)	(1)	0.00
	02/2025	UGX 88,722	\$ 22	0	(1)	(1)	(0.01)
	02/2025	\$ 126	EGP 7,478	17	0	17	0.09
MYI	07/2024	BRL 520	\$ 99	6	0	6	0.03
	07/2024	INR 20,254	242	0	(1)	(1)	(0.01)
	07/2024	NOK 51	5	0	0	0	0.00
	07/2024	PLN 386	97	1	0	1	0.00
	07/2024	\$ 373	BRL 2,010	0	(12)	(12)	(0.06)
	07/2024	94	€ 88	0	0	0	0.00
	07/2024	53	£ 42	0	0	0	0.00
	07/2024	25	¥ 3,744	0	(2)	(2)	(0.01)
	07/2024	45	NZD 73	0	0	0	0.00
	07/2024	54	PLN 216	0	0	0	0.00
	07/2024	11	SEK 116	0	0	0	0.00
	08/2024	SEK 116	\$ 11	0	0	0	0.00
	08/2024	\$ 54	BRL 298	0	(1)	(1)	0.00
	08/2024	21	IDR 322,770	0	(1)	(1)	(0.01)
	08/2024	5	NOK 51	0	0	0	0.00
	09/2024	68	INR 5,716	0	0	0	0.00
	09/2024	96	MXN 1,797	1	0	1	0.01
	09/2024	125	TWD 4,004	0	(1)	(1)	(0.01)
	10/2024	37	¥ 5,697	0	(1)	(1)	(0.01)
RBC	07/2024	12	BRL 64	0	0	0	0.00
	07/2024	111	€ 102	0	(2)	(2)	(0.01)
	07/2024	23	PHP 1,349	0	0	0	0.00
RYL	07/2024	AUD 34	\$ 23	0	0	0	0.00
	07/2024	€ 169	181	0	0	0	0.00
	10/2024	¥ 5,701	37	1	0	1	0.01
SCX	07/2024	BRL 150	28	1	0	1	0.00
	07/2024	MYR 21	4	0	0	0	0.00
	07/2024	PEN 1,387	370	8	0	8	0.05

Schedule of Investments Emerging Markets Short-Term Local Currency Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	\$ 1,220	CNY 8,677	\$ 0	\$ (18)	\$ (18)	(0.10)
	07/2024	134	€ 125	0	0	0	0.00
	07/2024	94	¥ 14,800	0	(2)	(2)	(0.01)
	07/2024	7	KES 964	0	0	0	0.00
	07/2024	257	KRW 350,599	0	(2)	(2)	(0.01)
	07/2024	0	MXN 4	0	0	0	0.00
	07/2024	10	NGN 15,124	0	0	0	0.00
	07/2024	18	NOK 190	0	0	0	0.00
	07/2024	26	PEN 98	0	0	0	0.00
	07/2024	ZAR 2,162	\$ 117	0	(1)	(1)	(0.01)
	08/2024	NGN 10,188	7	0	0	0	0.00
	08/2024	UGX 33,533	9	0	0	0	0.00
	08/2024	\$ 25	COP 108,200	1	0	1	0.01
	08/2024	2	EGP 106	0	0	0	0.00
	08/2024	4	NGN 6,165	0	0	0	0.00
	09/2024	CNH 102	\$ 14	0	0	0	0.00
	09/2024	KZT 2,304	5	0	0	0	0.00
	09/2024	\$ 8	EGP 418	0	0	0	0.00
	09/2024	297	INR 24,826	0	0	0	0.00
	09/2024	5	KZT 2,304	0	0	0	0.00
	09/2024	187	PHP 10,983	1	0	1	0.00
	09/2024	185	TWD 5,949	0	(1)	(1)	0.00
	12/2024	EGP 3,597	\$ 72	2	0	2	0.01
	12/2024	\$ 22	EGP 1,074	0	(1)	(1)	(0.01)
SOG	07/2024	RSD 6,027	\$ 55	0	0	0	0.00
	09/2024	\$ 23	EGP 1,140	0	0	0	0.00
SSB	07/2024	€ 61	\$ 66	1	0	1	0.00
	07/2024	IDR 488,770	30	0	0	0	0.00
	07/2024	PLN 186	46	0	0	0	0.00
	09/2024	PEN 100	27	1	0	1	0.01
	09/2024	\$ 19	TWD 612	0	0	0	0.00
TOR	07/2024	9	NZD 15	0	0	0	0.00
	08/2024	COP 1,093,630	\$ 273	11	0	11	0.06
	08/2024	NZD 15	9	0	0	0	0.00
UAG	07/2024	CHF 93	103	0	(1)	(1)	0.00
	07/2024	\$ 244	ILS 906	0	(4)	(4)	(0.02)
				\$ 341	\$ (252)	\$ 89	0.52

Total OTC Financial Derivative Instruments

\$ 148 0.85

Total Investments

\$ 17,465 100.40

Other Current Assets & Liabilities

\$ (69) (0.40)

Net Assets

\$ 17,396 100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) When-issued security.
- (b) Security did not produce income within the last twelve months.
- (c) Zero coupon security.
- (d) Coupon represents a yield to maturity.
- (e) Principal amount of security is adjusted for inflation.
- (f) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (g) Affiliated to the Fund.
- (h) Contingent convertible security.
- (i) Restricted Securities (31 December 2023: 1.06%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
Development Bank of Southern Africa 8.600% due 21/10/2024	07/10/2021	\$ 215	\$ 174	1.00
DrillCo Holding Lux S.A.	08/06/2023	16	18	0.11
Flourish Century 6.600% due 04/02/2022	25/08/2021	197	8	0.04
		\$ 428	\$ 200	1.15

Cash of \$332 (31 December 2023: \$305) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 15,248	\$ 65	\$ 15,313
Investment Funds	1,745	0	0	1,745
Repurchase Agreements	0	130	0	130
Financial Derivative Instruments ⁽³⁾	0	277	0	277
Totals	\$ 1,745	\$ 15,655	\$ 65	\$ 17,465

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 17,495	\$ 268	\$ 17,763
Investment Funds	311	1,526	0	1,837
Repurchase Agreements	0	158	0	158
Financial Derivative Instruments ⁽³⁾	5	415	0	420
Deposits with Credit Institutions	0	363	0	363
Totals	\$ 316	\$ 19,957	\$ 268	\$ 20,541

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

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

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

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ 1	\$ 0	\$ 1	N/A	N/A	N/A
BOA	49	0	49	\$ (72)	\$ 0	\$ (72)
BPS	29	0	29	92	0	92
BRC	6	0	6	63	0	63
BSH	N/A	N/A	N/A	(5)	0	(5)
CBK	N/A	N/A	N/A	43	0	43
DUB	38	0	38	5	0	5
FAR	17	0	17	(1)	0	(1)
GLM	14	0	14	228	(270)	(42)
GST	(2)	0	(2)	N/A	N/A	N/A
IND	N/A	N/A	N/A	(11)	0	(11)
JPM	0	0	0	27	0	27
MBC	12	0	12	(44)	0	(44)
MYC	2	0	2	N/A	N/A	N/A
MYI	(16)	0	(16)	(33)	0	(33)
RBC	(2)	0	(2)	1	0	1
RYL	1	0	1	N/A	N/A	N/A
SCX	(9)	0	(9)	54	0	54
SOG	N/A	N/A	N/A	1	0	1
SSB	2	0	2	3	0	3
TOR	11	0	11	(2)	0	(2)
UAG	(5)	0	(5)	(67)	0	(67)

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	57.66	77.08
Transferable securities dealt in on another regulated market*	29.77	10.53
Other transferable securities	0.60	1.44
Investment funds	10.03	9.21
Repurchase agreements	0.75	0.79
Financial derivative instruments dealt in on a regulated market	0.01	0.03
Centrally cleared financial derivative instruments	0.73	0.67
OTC financial derivative instruments	0.85	1.41
Certificates of deposit	N/A	1.82

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Azerbaijan	1.14	1.00
Brazil	1.13	1.13
Cayman Islands	1.17	0.05
Chile	2.50	3.12
China	0.07	0.55
Colombia	2.50	1.99
Czech Republic	0.52	0.48
Denmark	0.00	0.00
Dominican Republic	2.43	2.24
Ecuador	0.11	0.33
Hungary	0.54	0.15
India	0.69	N/A
Indonesia	1.14	N/A
Ireland	2.49	1.30
Israel	0.63	1.13
Ivory Coast	0.56	N/A
Jersey, Channel Islands	N/A	0.55
Kenya	0.38	N/A
Luxembourg	0.29	0.26
Malaysia	1.36	0.45
Mexico	1.77	2.52
Panama	1.13	N/A
Paraguay	0.24	N/A
Peru	4.05	2.75
Philippines	0.44	N/A
Poland	N/A	2.17
Romania	0.59	0.68
Singapore	10.61	N/A
South Africa	9.63	7.68
South Korea	1.15	1.01
Supranational	4.73	N/A
Thailand	0.01	0.01
Turkey	1.15	N/A
United Kingdom	1.85	0.64
United States	4.89	4.54
Uruguay	1.10	0.11
Uzbekistan	0.28	N/A
Zambia	0.12	0.19
Short-Term Instruments	24.64	52.02
Investment Funds	10.03	9.21
Repurchase Agreements	0.75	0.79
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.01	0.03
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Credit Indices — Buy Protection	N/A	(0.08)
Interest Rate Swaps	0.73	0.75
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.30	0.10
Straddle Options	0.00	N/A
Written Options		
Foreign Currency Options	(0.23)	(0.47)
Interest Rate Swaptions	(0.01)	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	0.02	N/A
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.10)	0.00
Cross-Currency Swaps	0.33	1.11
Interest Rate Swaps	0.02	0.01
Forward Foreign Currency Contracts	0.52	0.67
Certificates of Deposit	N/A	1.82
Other Current Assets & Liabilities	(0.40)	(2.98)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES											
LOAN PARTICIPATIONS AND ASSIGNMENTS											
Market Bidco Ltd. 8.578% due 04/11/2027	€ 210	\$ 225	0.08	Cooperatieve Rabobank UA 1.004% due 24/09/2026	\$ 900	\$ 851	0.30	JAB Holdings BV 5.000% due 12/06/2033	€ 200	\$ 227	0.08
				COPT Defense Properties LP 2.000% due 15/01/2029	100	85	0.03	Jones Lang LaSalle, Inc. 6.875% due 01/12/2028	\$ 1,300	1,370	0.47
				CPI Property Group S.A. 1.750% due 14/01/2030	€ 300	244	0.08	KBC Group NV 5.796% due 19/01/2029	1,250	1,260	0.44
				€ 300	331	0.11	8.000% due 05/09/2028 (c)(d)	€ 200	228	0.08	
CORPORATE BONDS & NOTES											
BANKING & FINANCE											
ABN AMRO Bank NV 2.470% due 13/12/2029	\$ 400	352	0.12	Credit Agricole Assurances S.A. 1.500% due 06/10/2031	€ 200	175	0.06	Kilroy Realty LP 2.500% due 15/11/2032	\$ 640	480	0.17
Acef Holding S.C.A. 0.750% due 14/06/2028	€ 100	95	0.03	Crown Castle, Inc. 3.100% due 15/11/2029	\$ 550	491	0.17	2.650% due 15/11/2033	200	147	0.05
1.250% due 26/04/2030	300	274	0.09	CTP NV 1.250% due 21/06/2029	€ 400	373	0.13	Kookmin Bank 2.500% due 04/11/2030 (d)	200	168	0.06
AIB Group PLC 2.875% due 30/05/2031	400	416	0.14	1.500% due 27/09/2031	400	351	0.12	Lendlease Finance Ltd. 3.400% due 27/10/2027	AUD 1,100	673	0.23
5.250% due 23/10/2031	500	573	0.20	Deutsche Bank AG 3.035% due 28/05/2032 (e)	\$ 350	294	0.10	Logicor Financing SARL 2.000% due 17/01/2034	€ 500	425	0.15
6.608% due 13/09/2029	\$ 500	516	0.18	3.742% due 07/01/2033	500	411	0.14	Mitsubishi UFJ Financial Group, Inc. 2.494% due 13/10/2032	\$ 700	580	0.20
7.125% due 30/10/2029 (c)(d)	€ 200	215	0.07	6.720% due 18/01/2029	500	516	0.18	5.475% due 22/02/2031	800	808	0.28
Ally Financial, Inc. 2.200% due 02/11/2028	\$ 600	520	0.18	7.079% due 10/02/2034	500	509	0.18	Mizuho Financial Group, Inc. 2.201% due 10/07/2031	800	668	0.23
8.000% due 01/11/2031	350	386	0.13	Digital Dutch Finco BV 0.625% due 15/07/2025	€ 600	622	0.22	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen 5.875% due 23/05/2042	400	400	0.14
American Express Co. 4.050% due 03/05/2029	500	483	0.17	1.000% due 15/01/2032	500	429	0.15	Nationstar Mortgage Holdings, Inc. 5.750% due 15/11/2031	300	282	0.10
American Homes 4 Rent LP 5.500% due 01/02/2034	550	541	0.19	EQT AB 0.875% due 14/05/2031	600	520	0.18	NE Property BV 2.000% due 20/01/2030	€ 200	187	0.06
American Tower Corp. 3.100% due 15/06/2050	200	129	0.04	2.375% due 06/04/2028	700	708	0.25	3.375% due 14/07/2027	300	313	0.11
3.800% due 15/08/2029	150	140	0.05	Equinix, Inc. 2.500% due 15/05/2031	\$ 50	42	0.01	New Immo Holding S.A. 2.750% due 26/11/2026	200	204	0.07
Asian Development Bank 6.550% due 26/01/2025	ZAR 42,000	2,272	0.79	3.900% due 15/04/2032	260	237	0.08	Nexi SpA 1.625% due 30/04/2026	259	265	0.09
6.720% due 08/02/2028	INR 229,100	2,743	0.95	Equitable Financial Life Global Funding 1.800% due 08/03/2028	700	620	0.21	Nomura Holdings, Inc. 2.172% due 14/07/2028	\$ 600	530	0.18
Banco BTG Pactual S.A. 2.750% due 11/01/2026	\$ 600	570	0.20	First American Financial Corp. 2.400% due 15/08/2031	600	479	0.17	OneMain Finance Corp. 3.500% due 15/01/2027	826	775	0.27
Banco de Sabadell S.A. 0.875% due 16/06/2028	€ 100	99	0.03	Ford Motor Credit Co. LLC 4.687% due 09/06/2025	200	198	0.07	PennyMac Financial Services, Inc. 5.750% due 15/09/2031	200	187	0.06
Banco Mercantil del Norte S.A. 6.625% due 24/01/2032 (c)(d)	\$ 200	176	0.06	6.050% due 05/03/2031	1,700	1,703	0.59	Protective Life Global Funding 1.737% due 21/09/2030	800	655	0.23
Banco Santander S.A. 5.552% due 14/03/2028	200	200	0.07	FS KKR Capital Corp. 3.125% due 12/10/2028	450	391	0.14	Rayonier LP 2.750% due 17/05/2031	600	502	0.17
Bank Mandiri Persero Tbk PT 2.000% due 19/04/2026	200	188	0.07	Globalworth Real Estate Investments Ltd. 6.250% due 31/03/2030	€ 320	321	0.11	Reinsurance Group of America, Inc. 6.000% due 15/09/2033	200	204	0.07
Bank of America Corp. 2.687% due 22/04/2032	1,100	930	0.32	Goldman Sachs Group, Inc. 2.383% due 21/07/2032	\$ 800	657	0.23	Rexford Industrial Realty LP 2.150% due 01/09/2031	100	80	0.03
6.204% due 10/11/2028	300	309	0.11	Goodman U.S. Finance Five LLC 4.625% due 04/05/2032	700	649	0.22	Santander Holdings USA, Inc. 5.807% due 09/09/2026	800	796	0.28
Bank of Ireland Group PLC 4.875% due 16/07/2028	€ 500	554	0.19	Goodman U.S. Finance Three LLC 3.700% due 15/03/2028	500	469	0.16	Santander UK Group Holdings PLC 3.823% due 03/11/2028	200	189	0.07
7.594% due 06/12/2032	£ 400	523	0.18	GPT Wholesale Office Fund 3.222% due 05/11/2031	AUD 400	221	0.08	6.534% due 10/01/2029	400	411	0.14
Banque Ouest Africaine de Developpement 2.750% due 22/01/2033	€ 470	406	0.14	Grainger PLC 3.000% due 03/07/2030	€ 100	107	0.04	Segro Capital SARL 1.875% due 23/03/2030	€ 250	242	0.08
Barclays PLC 5.501% due 09/08/2028	\$ 500	499	0.17	Hanwha Life Insurance Co. Ltd. 3.379% due 04/02/2032	\$ 300	281	0.10	Sirius Real Estate Ltd. 1.125% due 22/06/2026	400	403	0.14
BNP Paribas S.A. 1.675% due 30/06/2027	400	370	0.13	HAT Holdings LLC 3.375% due 15/06/2026	610	576	0.20	1.750% due 24/11/2028	200	186	0.06
4.625% due 25/02/2031 (c)(d)	200	161	0.06	3.750% due 15/09/2030	230	201	0.07	SLM Corp. 3.125% due 02/11/2026	\$ 900	839	0.29
7.750% due 16/08/2029 (c)(d)	800	809	0.28	8.000% due 15/06/2027	570	593	0.21	Sofina S.A. 1.000% due 23/09/2028	€ 200	189	0.07
Boston Properties LP 2.550% due 01/04/2032	400	312	0.11	Host Hotels & Resorts LP 2.900% due 15/12/2031	100	84	0.03	Standard Chartered PLC 2.678% due 29/06/2032	\$ 500	409	0.14
BPCE S.A. 2.045% due 19/10/2027	300	276	0.10	3.375% due 15/12/2029	800	714	0.25	3.603% due 12/01/2033 (e)	200	169	0.06
Brookfield Finance UK PLC 2.340% due 30/01/2032	550	441	0.15	3.500% due 15/09/2030	240	212	0.07	6.301% due 09/01/2029	700	715	0.25
CaixaBank S.A. 3.625% due 14/09/2028 (c)(d)	€ 200	179	0.06	5.700% due 01/07/2034	350	344	0.12	SVB Financial Group 4.570% due 29/04/2033 ^	770	463	0.16
3.750% due 07/09/2029	300	326	0.11	Howard Hughes Corp. 4.375% due 01/02/2031	700	603	0.21	UBS Group AG 4.375% due 10/02/2031 (c)(d)	200	163	0.06
6.208% due 18/01/2029	\$ 500	508	0.18	HSBC Holdings PLC 3.973% due 22/05/2030	200	187	0.06	5.959% due 12/01/2034	400	406	0.14
Castellum Helsinki Finance Holding Abp 0.875% due 17/09/2029	€ 300	266	0.09	4.583% due 19/06/2029	500	483	0.17	UniCredit SpA 5.459% due 30/06/2035	300	281	0.10
CBRE Global Investors Open-Ended Funds S.C.A. SICAV-SIF-Pan European Core Fund 0.900% due 12/10/2029	500	453	0.16	6.254% due 09/03/2034	600	625	0.22	VIA Outlets BV 1.750% due 15/11/2028	€ 500	479	0.17
Citigroup, Inc. 2.976% due 05/11/2030	\$ 200	178	0.06	Hudson Pacific Properties LP 3.950% due 01/11/2027	250	209	0.07	Workspace Group PLC 2.250% due 11/03/2028	€ 500	541	0.19
6.054% due 25/01/2026 (e)	500	501	0.17	5.950% due 15/02/2028	150	128	0.04				
Citycon Treasury BV 1.625% due 12/03/2028	€ 300	276	0.10	ING Groep NV 4.125% due 24/08/2033	€ 300	319	0.11				
CNP Assurances SACA 1.250% due 27/01/2029	400	380	0.13	4.250% due 16/05/2031 (c)(d)	\$ 200	156	0.05				
				4.875% due 16/05/2029 (c)(d)	700	610	0.21				
				Intesa Sanpaolo SpA 4.198% due 01/06/2032	200	169	0.06				
				6.625% due 31/05/2033	€ 600	792	0.27				
				6.625% due 20/06/2033	\$ 1,000	1,032	0.36				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
4.498% due 10/08/2035	\$ 1,600	\$ 1,424	0.49	Worldwide Plaza Trust				Soundview Home Loan Trust			
4.715% due 10/08/2033	2,190	1,889	0.65	3.715% due 10/11/2036	\$ 1,795	\$ 340	0.12	5.960% due 25/10/2036	\$ 515	\$ 485	0.17
5.122% due 10/08/2035	550	465	0.16			32,774	11.35	Structured Asset Investment Loan Trust			
Bear Stearns ALT-A Trust				ASSET-BACKED SECURITIES				6.435% due 25/05/2035	1,405	1,240	0.43
5.780% due 25/06/2046	720	623	0.22	Ameriquet Mortgage Securities, Inc. Asset-Backed				Structured Asset Securities Corp. Mortgage Loan Trust			
Bridgegate Funding PLC				Pass-Through Certificates				5.895% due 25/07/2036	1,329	1,280	0.44
9.233% due 16/10/2062	£ 950	1,229	0.43	6.510% due 25/05/2035	1,275	1,133	0.39	7.081% due 25/05/2031	63	48	0.02
10.233% due 16/10/2062	950	1,223	0.42	Argent Securities Trust				Wells Fargo Home Equity Asset-Backed Securities Trust			
Commercial Mortgage Trust				5.760% due 25/06/2036	1,967	562	0.19	6.460% due 25/10/2034	1,033	1,031	0.36
3.960% due 10/02/2036	\$ 3,000	2,794	0.97	Bear Stearns Asset-Backed Securities Trust					17,326	6.00	
Downey Savings & Loan Association Mortgage				5.960% due 25/08/2036	1,287	1,169	0.41	SOVEREIGN ISSUES			
Loan Trust				6.585% due 25/02/2035	51	50	0.02	Brazil Government International Bond			
5.593% due 19/03/2037	1,234	1,024	0.35	BNC Mortgage Loan Trust				6.125% due 15/03/2034	800	770	0.27
EMF-UK PLC				4.492% due 25/10/2036	99	68	0.02	Chile Government International Bond			
6.333% due 13/03/2046	£ 2,663	3,362	1.17	Countrywide Asset-Backed Certificates Trust, Inc.				2.750% due 31/01/2027	300	283	0.10
Great Hall Mortgages PLC				5.600% due 25/06/2047	64	57	0.02	3.500% due 31/01/2034	300	261	0.09
5.613% due 18/06/2038	1,957	2,450	0.85	5.980% due 25/12/2036	270	252	0.09	Fondo MIVIVIENDA S.A.			
Independence Plaza Trust				First Franklin Mortgage Loan Trust				4.625% due 12/04/2027	300	292	0.10
3.763% due 10/07/2035	\$ 345	330	0.11	5.013% due 25/03/2036	1,449	1,356	0.47	Hungary Government International Bond			
3.911% due 10/07/2035	1,940	1,846	0.64	6.210% due 25/12/2035	868	830	0.29	4.000% due 25/07/2029	€ 1,300	1,383	0.48
4.158% due 10/07/2035	132	125	0.04	Golub Capital Partners CLO Ltd.				Mexico Government International Bond			
4.356% due 10/07/2035	1,050	984	0.34	6.641% due 25/10/2034	1,300	1,300	0.45	2.250% due 12/08/2036	870	710	0.25
Madison Avenue Mortgage Trust				GoodLeap Sustainable Home Solutions Trust				4.490% due 25/05/2032	1,400	1,484	0.51
3.478% due 15/08/2034	690	627	0.22	5.520% due 22/02/2055	627	604	0.21	Republic of Uzbekistan International Bond			
3.600% due 15/08/2034	225	197	0.07	GSAMP Trust				5.375% due 29/05/2027	400	428	0.15
4.108% due 15/08/2034	1,900	1,630	0.56	5.940% due 25/06/2036	1,734	946	0.33	Romania Government International Bond			
MortgageIT Trust				6.360% due 25/11/2035	100	95	0.03	1.750% due 13/07/2030	600	525	0.18
6.060% due 25/08/2035	303	285	0.10	JPMorgan Mortgage Acquisition Trust				5.500% due 18/09/2028	350	385	0.13
Natisis Commercial Mortgage Securities Trust				4.372% due 25/01/2037	4,020	2,017	0.70	6.375% due 18/09/2033	350	390	0.13
3.917% due 15/11/2032	1,220	1,053	0.36	Lehman XS Trust				Serbia Government International Bond			
Residential Accredit Loans, Inc. Trust				5.780% due 25/02/2037	490	476	0.16	1.000% due 23/09/2028	400	365	0.13
5.840% due 25/12/2036	69	58	0.02	Long Beach Mortgage Loan Trust				South Africa Government International Bond			
Residential Funding Mortgage Securities, Inc. Trust				5.760% due 25/11/2036	460	320	0.11	10.500% due 21/12/2026	ZAR 8,000	455	0.16
5.440% due 25/04/2037	41	34	0.01	5.770% due 25/08/2036	2,399	1,219	0.42			7,731	2.68
Structured Adjustable Rate Mortgage Loan Trust				Morgan Stanley ABS Capital, Inc. Trust				Total Transferable Securities	\$ 312,324	108.22	
6.105% due 25/04/2035	27	26	0.01	6.135% due 25/09/2035	428	401	0.14				
Trinity Square PLC				Mosaic Solar Loans LLC							
0.000% due 15/07/2059	£ 1,900	2,400	0.83	4.450% due 20/06/2042	403	387	0.13				
WaMu Mortgage Pass-Through Certificates Trust											
4.003% due 25/11/2036	\$ 82	68	0.02								

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BOS	5.390%	28/06/2024	01/07/2024	\$ 11,400	U.S. Treasury Bonds 2.875% due 15/05/2052	\$ (11,385)	\$ 11,400	\$ 11,405	3.95
FICC	2.600	28/06/2024	01/07/2024	588	U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2026	(600)	588	588	0.20
Total Repurchase Agreements						\$ (11,985)	\$ 11,988	\$ 11,993	4.15

⁽¹⁾ Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/Depreciation	% of Net Assets
3-Month SOFR December Futures	Short	03/2025	3	\$ 8	0.01
3-Month SOFR December Futures	Short	03/2026	4	8	0.01
3-Month SOFR June Futures	Short	09/2024	4	8	0.00
3-Month SOFR June Futures	Short	09/2025	2	5	0.00
3-Month SOFR March Futures	Short	06/2025	2	5	0.00
3-Month SOFR March Futures	Short	06/2026	3	5	0.00
3-Month SOFR September Futures	Short	12/2024	3	8	0.00
3-Month SOFR September Futures	Short	12/2025	3	7	0.00
Euro-Bund 10-Year Bond September Futures	Long	09/2024	2	4	0.00
U.S. Treasury 2-Year Note September Futures	Long	09/2024	349	177	0.06
U.S. Treasury 5-Year Note September Futures	Short	09/2024	11	(3)	0.00
U.S. Treasury 10-Year Note September Futures	Long	09/2024	245	204	0.07
U.S. Treasury 10-Year Ultra September Futures	Short	09/2024	10	(3)	0.00
U.S. Treasury 30-Year Bond September Futures	Short	09/2024	1	1	0.00
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2024	14	0	0.00
				\$ 434	0.15

Schedule of Investments PIMCO ESG Income Fund (Cont.)

WRITTEN OPTIONS

FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS

Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Put - CBOT U.S. Treasury 10-Year Note August Futures	\$ 109.000	26/07/2024	1	\$ 0	\$ (1)	0.00
Call - CBOT U.S. Treasury 10-Year Note August Futures	112.000	26/07/2024	1	(1)	0	0.00
				\$ (1)	\$ (1)	0.00
Total Financial Derivative Instruments Dealt in on a Regulated Market					\$ 433	0.15

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
British Telecommunications PLC	1.000%	20/06/2028	€ 200	\$ 0	0.00
British Telecommunications PLC	1.000	20/12/2028	900	(1)	0.00
Tesco PLC	1.000	20/06/2028	100	0	0.00
				\$ (1)	0.00

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day GBP-SONIO Compounded-OIS	3.700%	28/03/2034	£ 100	\$ 3	0.00
Receive ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	3.750	18/09/2034	1,600	41	0.01
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.000	18/09/2029	15,300	(147)	(0.05)
Pay	1-Day GBP-SONIO Compounded-OIS	4.320	20/10/2033	100	(2)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	15/12/2026	¥ 330,000	2	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	16/06/2028	890,000	5	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	15/12/2028	1,690,000	7	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	15/06/2032	226,300	1	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.500	15/03/2042	101,000	(2)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	0.500	16/06/2028	\$ 150	(1)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	0.750	16/06/2031	100	(1)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.250	16/06/2051	40	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.350	20/01/2027	200	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.360	15/02/2027	550	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.420	24/02/2027	400	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.450	17/02/2027	500	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.450	16/07/2031	50	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.500	12/01/2029	110	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.600	16/01/2026	2,700	39	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.785	12/08/2051	50	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.815	24/01/2052	50	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.867	26/01/2052	50	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2027	2,820	63	0.02
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2029	2,600	59	0.02
Pay	1-Day USD-SOFR Compounded-OIS	2.000	15/12/2051	200	(1)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.300	17/01/2026	2,000	28	0.01
Receive	1-Day USD-SOFR Compounded-OIS	2.350	17/01/2025	3,500	22	0.01
Receive	1-Day USD-SOFR Compounded-OIS	2.430	30/09/2027	460	13	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.450	20/12/2024	6,800	53	0.02
Receive	1-Day USD-SOFR Compounded-OIS	2.450	04/10/2027	460	13	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.537	24/07/2053	100	(3)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.690	04/04/2025	100	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.697	04/04/2025	500	(9)	0.00
Pay ⁽³⁾	1-Day USD-SOFR Compounded-OIS	2.721	10/04/2025	200	(3)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.750	21/06/2053	3,200	27	0.01
Pay	1-Day USD-SOFR Compounded-OIS	2.765	27/07/2024	1,100	(17)	(0.01)
Pay ⁽³⁾	1-Day USD-SOFR Compounded-OIS	2.790	10/04/2025	200	(3)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.841	31/10/2024	200	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.910	14/11/2024	200	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.920	17/10/2024	500	(5)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.973	27/10/2024	200	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.993	13/10/2024	200	(2)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2030	1,570	14	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.018	24/10/2024	200	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.052	24/07/2024	1,100	(15)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.088	07/11/2024	200	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.140	25/10/2024	200	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.190	25/10/2024	200	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.225	25/10/2024	200	(2)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	420	4	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.350	14/12/2032	100	2	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.370	12/07/2053	200	(6)	0.00

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR	Compounded-OIS	3.500%	22/05/2033	\$ 21,620	\$ 263	0.09
Receive	1-Day USD-SOFR	Compounded-OIS	3.500	20/12/2033	100	2	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	3.555	05/03/2054	100	(3)	0.00
Receive ⁽³⁾	1-Day USD-SOFR	Compounded-OIS	3.594	09/01/2034	200	4	0.00
Receive	1-Day USD-SOFR	Compounded-OIS	3.600	17/01/2034	200	4	0.00
Receive	1-Day USD-SOFR	Compounded-OIS	3.610	12/12/2032	200	4	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	3.620	31/01/2034	100	(3)	0.00
Receive ⁽³⁾	1-Day USD-SOFR	Compounded-OIS	3.648	08/01/2034	200	4	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	3.650	22/11/2024	400	(3)	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	3.650	05/12/2024	400	(3)	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	3.650	05/03/2034	200	(5)	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	3.655	24/01/2034	100	(2)	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	3.665	24/01/2034	200	(4)	0.00
Receive ⁽³⁾	1-Day USD-SOFR	Compounded-OIS	3.670	08/01/2034	200	4	0.00
Receive	1-Day USD-SOFR	Compounded-OIS	3.684	03/01/2034	100	2	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	3.685	24/01/2034	200	(4)	0.00
Receive	1-Day USD-SOFR	Compounded-OIS	3.700	06/06/2033	12,640	152	0.05
Pay	1-Day USD-SOFR	Compounded-OIS	3.700	05/03/2034	100	(2)	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	3.710	05/03/2034	200	(4)	0.00
Pay ⁽³⁾	1-Day USD-SOFR	Compounded-OIS	3.725	07/02/2034	100	(2)	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	3.735	23/01/2034	100	(2)	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	3.738	23/01/2034	100	(2)	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	3.750	21/11/2024	400	(3)	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	3.750	11/12/2024	400	(2)	0.00
Receive	1-Day USD-SOFR	Compounded-OIS	3.750	21/06/2025	10,300	17	0.01
Receive	1-Day USD-SOFR	Compounded-OIS	3.750	13/12/2027	400	8	0.00
Receive	1-Day USD-SOFR	Compounded-OIS	3.750	20/12/2028	4,800	96	0.03
Receive	1-Day USD-SOFR	Compounded-OIS	3.750	20/06/2029	5,000	(29)	(0.01)
Receive	1-Day USD-SOFR	Compounded-OIS	3.750	20/06/2029	12,100	175	0.06
Receive	1-Day USD-SOFR	Compounded-OIS	3.750	20/06/2031	9,400	(71)	(0.02)
Receive	1-Day USD-SOFR	Compounded-OIS	3.750	02/01/2034	100	2	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	3.750	20/06/2034	3,100	58	0.02
Receive	1-Day USD-SOFR	Compounded-OIS	3.750	20/06/2034	7,000	116	0.04
Pay ⁽³⁾	1-Day USD-SOFR	Compounded-OIS	3.783	07/02/2034	100	(2)	0.00
Receive	1-Day USD-SOFR	Compounded-OIS	3.810	02/01/2034	100	2	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	3.830	12/10/2053	100	(2)	0.00
Receive	1-Day USD-SOFR	Compounded-OIS	3.842	26/12/2033	100	2	0.00
Receive	1-Day USD-SOFR	Compounded-OIS	3.854	29/12/2033	200	4	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	3.860	21/02/2034	400	(4)	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	3.870	17/10/2053	100	(2)	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	3.880	16/10/2053	100	(2)	0.00
Pay ⁽³⁾	1-Day USD-SOFR	Compounded-OIS	3.900	10/04/2034	200	(1)	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	3.900	15/04/2034	100	0	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	3.940	22/02/2029	600	(6)	0.00
Receive	1-Day USD-SOFR	Compounded-OIS	3.950	19/12/2033	200	4	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	3.950	16/04/2034	200	0	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	3.970	27/02/2029	200	(2)	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	4.000	20/06/2026	13,300	35	0.01
Pay	1-Day USD-SOFR	Compounded-OIS	4.000	20/06/2026	10,600	(2)	0.00
Receive	1-Day USD-SOFR	Compounded-OIS	4.030	15/12/2033	200	4	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	4.080	17/04/2034	200	2	0.00
Receive	1-Day USD-SOFR	Compounded-OIS	4.080	05/06/2034	200	(1)	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	4.085	22/04/2034	200	2	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	4.090	30/04/2034	600	7	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	4.130	03/05/2034	200	3	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	4.150	22/04/2034	200	3	0.00
Receive	1-Day USD-SOFR	Compounded-OIS	4.250	22/11/2033	200	4	0.00
Pay	1-Year BRL-CDI		9.832	04/01/2027	BRL 4,000	(28)	(0.01)
Pay	1-Year BRL-CDI		10.256	04/01/2027	38,700	(190)	(0.07)
Pay	3-Month NZD-BBR		4.750	19/06/2029	NZD 1,900	2	0.00
Pay	6-Month AUD-BBR-BBSW		4.500	20/03/2034	AUD 3,200	18	0.01
Pay	6-Month EUR-EURIBOR		1.000	13/05/2027	€ 700	(2)	0.00
Pay	6-Month EUR-EURIBOR		1.000	18/05/2027	400	(1)	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR		2.500	18/09/2054	300	14	0.01
Pay	6-Month EUR-EURIBOR		2.547	09/03/2033	400	(5)	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR		2.650	08/01/2034	200	3	0.00
Receive	6-Month EUR-EURIBOR		2.670	03/04/2034	100	2	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR		2.750	18/09/2029	13,900	203	0.07
Pay	6-Month EUR-EURIBOR		2.750	05/03/2034	100	(1)	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR		2.750	18/09/2034	6,600	164	0.06
Receive	6-Month EUR-EURIBOR		2.760	03/01/2029	200	3	0.00
Pay	6-Month EUR-EURIBOR		2.760	04/03/2034	100	(1)	0.00
Pay	6-Month EUR-EURIBOR		2.770	16/04/2029	200	(1)	0.00
Pay	6-Month EUR-EURIBOR		2.770	29/04/2034	100	0	0.00
Pay	6-Month EUR-EURIBOR		2.780	02/05/2029	200	(1)	0.00
Receive	6-Month EUR-EURIBOR		2.818	26/06/2029	200	1	0.00
Pay	6-Month EUR-EURIBOR		2.827	06/05/2029	200	(1)	0.00
Pay	6-Month EUR-EURIBOR		2.860	24/04/2029	200	0	0.00
Receive	6-Month EUR-EURIBOR		2.880	19/12/2028	200	(1)	0.00
Receive	6-Month EUR-EURIBOR		2.890	22/12/2033	200	(1)	0.00
Receive	6-Month EUR-EURIBOR		2.910	29/12/2033	100	(1)	0.00

Schedule of Investments PIMCO ESG Income Fund (Cont.)

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive		6-Month EUR-EURIBOR	2.920%	13/12/2028	€ 300	\$ (1)	0.00
Receive		6-Month EUR-EURIBOR	2.950	29/12/2028	100	(1)	0.00
Pay ⁽³⁾		6-Month EUR-EURIBOR	2.950	12/06/2029	200	1	0.00
Receive		6-Month EUR-EURIBOR	2.970	15/12/2033	200	(1)	0.00
Receive		6-Month EUR-EURIBOR	2.990	08/12/2033	200	(1)	0.00
Receive		6-Month EUR-EURIBOR	3.063	06/12/2033	100	0	0.00
Receive		6-Month EUR-EURIBOR	3.128	04/12/2033	100	(1)	0.00
Receive		6-Month EUR-EURIBOR	3.148	20/11/2033	100	0	0.00
Receive		6-Month EUR-EURIBOR	3.179	29/11/2028	100	(1)	0.00
Receive		6-Month EUR-EURIBOR	3.250	06/11/2033	200	(1)	0.00
Receive		6-Month EUR-EURIBOR	3.255	22/11/2028	100	(1)	0.00
Receive		6-Month EUR-EURIBOR	3.270	08/11/2028	200	(1)	0.00
Pay		6-Month EUR-EURIBOR	3.270	21/08/2033	100	0	0.00
Receive		6-Month EUR-EURIBOR	3.280	22/11/2033	100	0	0.00
Pay		6-Month EUR-EURIBOR	3.300	03/10/2033	400	2	0.00
Receive		6-Month EUR-EURIBOR	3.305	27/11/2033	100	0	0.00
Pay		6-Month EUR-EURIBOR	3.370	09/10/2028	200	1	0.00
Pay		6-Month EUR-EURIBOR	3.450	20/10/2028	200	1	0.00
						\$ 1,152	0.40
Total Centrally Cleared Financial Derivative Instruments						\$ 1,151	0.40

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

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

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

PURCHASED OPTIONS

INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
GLM	Call - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.110%	26/07/2032	200	\$ 32	\$ 19	0.01
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.110	26/07/2032	300	49	78	0.03
MYC	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.620	22/07/2024	2,600	20	0	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.620	22/07/2024	2,600	20	59	0.02
	Call - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.400	20/07/2027	200	26	9	0.00
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.400	20/07/2027	200	26	47	0.01
						\$ 173	\$ 212	0.07	

WRITTEN OPTIONS

INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.800%	08/07/2024	200	\$ (1)	\$ 0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.350	08/07/2024	200	(1)	0	0.00
BRC	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.700	04/07/2024	200	0	0	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.000	04/07/2024	200	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Receive	3.700	05/07/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Pay	4.070	05/07/2024	100	0	0	0.00
CBK	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.710	26/07/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.060	26/07/2024	100	0	(1)	0.00
GLM	Call - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.689	15/07/2024	400	(1)	0	0.00
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.139	15/07/2024	400	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.540	24/07/2024	100	(1)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.628	18/07/2024	400	(2)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	24/07/2024	400	(2)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.680	22/07/2024	200	(1)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.844	03/07/2024	300	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.880	08/07/2024	400	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.978	18/07/2024	400	(2)	(3)	(0.01)
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.998	24/07/2024	400	(2)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.000	24/07/2024	100	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.030	22/07/2024	200	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.194	03/07/2024	300	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.230	08/07/2024	400	(1)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.550	15/07/2024	100	0	0	0.00

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
JPM	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.550%	18/07/2024	100	\$ 0	\$ 0	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.880	15/07/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	18/07/2024	100	0	0	0.00
	Call - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.850	05/07/2024	400	(1)	0	0.00
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.250	05/07/2024	400	(1)	0	0.00
	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.610	15/07/2024	100	0	0	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.940	15/07/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.640	23/07/2024	100	(1)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.675	22/07/2024	200	(1)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.800	05/07/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.990	23/07/2024	100	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.025	22/07/2024	200	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.150	05/07/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Receive	3.800	03/07/2024	100	(1)	0	0.00
MYC	Put - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Pay	4.150	03/07/2024	100	(1)	0	0.00
	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.820	11/07/2024	200	0	(1)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.120	11/07/2024	200	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.630	29/07/2024	200	(1)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.690	29/07/2024	200	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.765	22/07/2024	200	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.040	29/07/2024	200	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.090	29/07/2024	200	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.265	22/07/2024	200	(1)	0	0.00
	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.630	17/07/2024	200	0	0	0.00
RYL	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.630	22/07/2024	200	0	0	0.00
	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.740	15/07/2024	200	0	0	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.940	22/07/2024	200	0	(1)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.970	17/07/2024	200	0	0	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.040	15/07/2024	200	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.570	25/07/2024	100	0	0	0.00
ULO	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	25/07/2024	100	0	(1)	0.00
							\$ (34)	\$ (23)	(0.01)

INTEREST RATE-CAPPED OPTIONS

Counterparty	Description	Floating Rate Index	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
MYC	Call - OTC 1-Year Interest Rate Cap ⁽²⁾	1-Year USD-LIBOR	0.026%	23/07/2025	2,600	\$ (23)	\$ (59)	(0.02)
	Put - OTC 1-Year Interest Rate Floor ⁽²⁾	1-Year USD-LIBOR	0.030	24/07/2024	5,200	(20)	0	0.00
	Put - OTC 1-Year Interest Rate Floor ⁽²⁾	1-Year USD-LIBOR	0.026	23/07/2025	2,600	(23)	0	0.00
						\$ (66)	\$ (59)	(0.02)

(1) Notional Amount represents the number of contracts.

(2) The underlying instrument has a forward starting effective date.

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

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
MYC	South Africa Government International Bond	1.000%	20/12/2026	\$ 1,000	\$ (44)	\$ 41	\$ (3)	0.00

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

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
MYC	CMBX.NA.AAA.14 Index	0.500%	16/12/2072	\$ 1,600	\$ (38)	\$ 16	\$ (22)	(0.01)

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

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

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	AUD 1,559	\$ 1,038	\$ 0	\$ (2)	\$ (2)	0.00
BOA	07/2024	€ 28,388	\$ 30,821	397	0	397	0.14
	07/2024	\$ 760	€ 700	0	(10)	(10)	0.00
BPS	07/2024	£ 12,439	\$ 15,890	166	0	166	0.06
	07/2024	\$ 1,038	AUD 1,559	2	0	2	0.00
	07/2024	¥ 7,606	\$ 1,189,029	0	(214)	(214)	(0.07)
	08/2024	AUD 1,559	\$ 1,039	0	(2)	(2)	0.00

Schedule of Investments PIMCO ESG Income Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	05/2029	KWD 73	\$ 250	\$ 7	\$ 0	\$ 7	0.00
BRC	07/2024	NOK 328	31	0	0	0	0.00
	09/2024	MXN 63	3	0	0	0	0.00
CBK	07/2024	BRL 27,553	5,057	96	0	96	0.03
	07/2024	€ 188	202	0	0	0	0.00
	07/2024	\$ 284	£ 224	0	(1)	(1)	0.00
	07/2024	145	MXN 2,673	1	0	1	0.00
	08/2024	5,057	BRL 27,646	0	(97)	(97)	(0.03)
	09/2024	47	INR 3,968	0	0	0	0.00
DUB	07/2024	5,113	BRL 25,706	0	(486)	(486)	(0.17)
	08/2024	59	304	0	(5)	(5)	0.00
GLM	07/2024	186	€ 172	0	(2)	(2)	0.00
	07/2024	ZAR 1,971	\$ 108	0	0	0	0.00
JPM	07/2024	IDR 1,296,964	80	1	0	1	0.00
	07/2024	ZAR 3,734	203	0	(1)	(1)	0.00
	09/2024	\$ 3,137	MXN 56,770	0	(70)	(70)	(0.02)
MBC	07/2024	€ 179	\$ 195	3	0	3	0.00
	07/2024	¥ 1,189,102	7,409	16	0	16	0.01
	07/2024	\$ 15,454	£ 12,215	0	(13)	(13)	(0.01)
	07/2024	24	NOK 255	0	0	0	0.00
	08/2024	£ 12,215	\$ 15,457	13	0	13	0.00
	08/2024	NOK 255	24	0	0	0	0.00
	08/2024	\$ 7,223	¥ 1,154,174	0	(14)	(14)	(0.01)
MYI	07/2024	€ 21	\$ 22	0	0	0	0.00
	07/2024	£ 6	8	0	0	0	0.00
	07/2024	\$ 356	BRL 1,840	0	(25)	(25)	(0.01)
	07/2024	6	£ 4	0	0	0	0.00
	09/2024	5	INR 403	0	0	0	0.00
SCX	07/2024	29,874	€ 27,883	10	0	10	0.00
	08/2024	€ 27,883	\$ 29,918	0	(9)	(9)	0.00
	08/2024	\$ 362	¥ 57,900	0	(1)	(1)	0.00
	09/2024	45	INR 3,796	0	0	0	0.00
SSB	08/2024	235	BRL 1,302	0	(2)	(2)	0.00
				\$ 712	\$ (954)	\$ (242)	(0.08)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional AUD (Hedged) Income and R Class AUD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	AUD 24,521	\$ 16,333	\$ 0	\$ (43)	\$ (43)	(0.01)
	07/2024	\$ 34,428	AUD 51,715	110	0	110	0.04
	08/2024	16,347	24,521	43	0	43	0.01
BOA	07/2024	2,897	4,358	14	0	14	0.00
BPS	07/2024	AUD 24,521	\$ 16,338	0	(38)	(38)	(0.01)
	07/2024	\$ 3,003	AUD 4,497	1	0	1	0.00
	08/2024	16,352	24,521	38	0	38	0.01
BRC	07/2024	16,221	24,512	149	0	149	0.05
CBK	08/2024	13,227	19,828	26	0	26	0.01
JPM	07/2024	AUD 26,069	\$ 17,375	0	(35)	(35)	(0.01)
	08/2024	\$ 17,390	AUD 26,069	34	0	34	0.01
MBC	07/2024	AUD 148	\$ 98	0	(1)	(1)	0.00
	07/2024	\$ 480	AUD 721	2	0	2	0.00
MYI	07/2024	AUD 9,122	\$ 6,069	0	(23)	(23)	(0.01)
				\$ 417	\$ (140)	\$ 277	0.09

As at 30 June 2024, the Institutional CHF (Hedged) Accumulation and E Class CHF (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 695	CHF 625	\$ 1	\$ 0	\$ 1	0.00
CBK	07/2024	60	54	1	0	1	0.00
MBC	07/2024	587	528	1	0	1	0.00
MYI	07/2024	CHF 2	\$ 2	0	0	0	0.00
SCX	07/2024	210	235	1	0	1	0.00
	07/2024	\$ 17	CHF 15	0	0	0	0.00
UAG	07/2024	CHF 561	\$ 626	1	0	1	0.00
	07/2024	\$ 687	CHF 621	4	0	4	0.00
	08/2024	626	559	0	(1)	(1)	0.00
				\$ 9	\$ (1)	\$ 8	0.00

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, E Class EUR (Hedged) Accumulation and E Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 25	\$ 27	\$ 0	\$ 0	\$ 0	0.00
	07/2024	\$ 36,349	€ 33,479	0	(468)	(468)	(0.16)
BPS	07/2024	€ 31,820	\$ 34,039	4	(68)	(64)	(0.02)
	07/2024	\$ 35,736	€ 33,010	0	(358)	(358)	(0.12)
BRC	08/2024	€ 6	\$ 6	0	0	0	0.00
	08/2024	\$ 33,756	€ 31,514	68	0	68	0.02
	07/2024	€ 93	\$ 99	0	0	0	0.00
	07/2024	\$ 31,865	€ 29,426	0	(328)	(328)	(0.11)
CBK	07/2024	€ 159	\$ 171	0	0	0	0.00
	07/2024	\$ 47	€ 44	0	0	0	0.00
MBC	07/2024	€ 32,160	\$ 34,390	1	(79)	(78)	(0.03)
	07/2024	\$ 270	€ 248	0	(4)	(4)	0.00
SCX	08/2024	34,331	32,059	80	0	80	0.03
	07/2024	€ 31,950	\$ 34,231	0	(11)	(11)	(0.01)
	08/2024	\$ 34,281	€ 31,950	11	0	11	0.00
				\$ 164	\$ (1,316)	\$ (1,152)	(0.40)

As at 30 June 2024, the Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	£ 394	\$ 498	\$ 0	\$ 0	\$ 0	0.00
	07/2024	\$ 797	£ 625	0	(6)	(6)	0.00
	08/2024	498	394	0	0	0	0.00
BRC	07/2024	6	5	0	0	0	0.00
	07/2024	£ 374	\$ 473	0	0	0	0.00
CBK	07/2024	\$ 220	£ 173	0	(1)	(1)	0.00
	08/2024	478	377	0	0	0	0.00
DUB	07/2024	415	326	0	(4)	(4)	0.00
	07/2024	£ 391	\$ 494	1	0	1	0.00
MBC	07/2024	\$ 37	£ 30	0	0	0	0.00
	08/2024	487	385	0	(1)	(1)	0.00
				\$ 1	\$ (12)	\$ (11)	0.00

As at 30 June 2024, the Institutional NOK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 375	NOK 4,018	\$ 2	\$ 0	\$ 2	0.00
CBK	07/2024	NOK 6,398	\$ 605	4	0	4	0.00
	07/2024	\$ 41,474	NOK 435,094	0	(611)	(611)	(0.21)
MBC	07/2024	NOK 121,603	\$ 11,416	0	(5)	(5)	0.00
	07/2024	\$ 982	NOK 10,347	1	(11)	(10)	0.00
RYL	08/2024	11,677	124,290	5	0	5	0.00
	07/2024	NOK 5,327	\$ 505	5	0	5	0.00
	07/2024	\$ 1,089	NOK 11,537	1	(6)	(5)	0.00
				\$ 18	\$ (633)	\$ (615)	(0.21)

As at 30 June 2024, the Institutional SEK (Hedged) Accumulation and Administrative SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 3	SEK 30	\$ 0	\$ 0	\$ 0	0.00
CBK	07/2024	SEK 2,003	\$ 191	2	0	2	0.00
	07/2024	\$ 14,829	SEK 157,440	37	0	37	0.01
MBC	07/2024	SEK 211	\$ 20	0	0	0	0.00
	07/2024	\$ 14,323	SEK 150,423	0	(119)	(119)	(0.04)
MYI	07/2024	SEK 157,060	\$ 14,870	39	0	39	0.01
	08/2024	\$ 14,870	SEK 156,818	0	(39)	(39)	(0.01)
RYL	07/2024	SEK 1	\$ 0	0	0	0	0.00
	07/2024	\$ 14,314	SEK 150,502	0	(103)	(103)	(0.03)
SCX	07/2024	SEK 2,466	\$ 235	2	0	2	0.00
UAG	07/2024	\$ 15	SEK 152	0	0	0	0.00
				\$ 80	\$ (261)	\$ (181)	(0.06)

Schedule of Investments PIMCO ESG Income Fund (Cont.)

As at 30 June 2024, the Institutional SGD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	SGD 138	\$ 102	\$ 0	\$ 0	\$ 0	0.00
	07/2024	\$ 101	SGD 136	0	0	0	0.00
	08/2024	102	138	0	0	0	0.00
BPS	07/2024	SGD 138	\$ 102	0	0	0	0.00
	08/2024	\$ 102	SGD 138	0	0	0	0.00
CBK	07/2024	4	5	0	0	0	0.00
MYI	07/2024	92	124	0	0	0	0.00
SCX	07/2024	101	137	0	(1)	(1)	0.00
				\$ 0	\$ (1)	\$ (1)	0.00
Total OTC Financial Derivative Instruments						\$ (1,812)	(0.63)

SECURITIES SOLD SHORT

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA 3.000% due 01/08/2054	\$ 500	\$ (426)	(0.15)
Total Securities Sold Short		\$ (426)	(0.15)
Total Investments		\$ 323,658	112.14
Other Current Assets & Liabilities		\$ (35,036)	(12.14)
Net Assets		\$ 288,622	100.00

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

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

^ Security is in default.

(a) Security is an Interest Only ("IO") or IO Strip.

(b) Principal amount of security is adjusted for inflation.

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

(d) Contingent convertible security.

(e) Securities with an aggregate fair value of \$7,959 (31 December 2023: \$Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

(f) Securities with an aggregate fair value of \$18,856 (31 December 2023: \$Nil) have been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 30 June 2024.

Cash of \$5,179 (31 December 2023: \$2,915) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$1,610 (31 December 2023: \$Nil) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 312,324	\$ 0	\$ 312,324
Repurchase Agreements	0	11,988	0	11,988
Financial Derivative Instruments ⁽³⁾	4	(232)	0	(228)
Securities Sold Short	0	(426)	0	(426)
Totals	\$ 4	\$ 323,654	\$ 0	\$ 323,658

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 274,513	\$ 13	\$ 274,526
Repurchase Agreements	0	8,200	0	8,200
Financial Derivative Instruments ⁽³⁾	9	1,733	0	1,742
Securities Sold Short	0	(443)	0	(443)
Totals	\$ 9	\$ 284,003	\$ 13	\$ 284,025

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

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

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

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
SCX	5.560%	26/06/2024	03/07/2024	\$ (7,977)	\$ (7,983)	(2.77)
Total Reverse Repurchase Agreements					\$ (7,983)	(2.77)

Sale-Buyback Financing Transactions Outstanding as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Sale-Buyback Financing Transactions ⁽¹⁾	% of Net Assets
BPG	5.450%	13/06/2024	25/07/2024	\$ (18,976)	\$ (19,027)	(6.59)
Total Sale-Buyback Financing Transactions					\$ (19,027)	(6.59)

(1) Payable for sale-buyback transactions includes \$69 of deferred price drop.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ 108	\$ 0	\$ 108	\$ 962	\$ (1,000)	\$ (38)
BOA	(64)	0	(64)	684	(660)	24
BPS	(400)	330	(70)	(64)	0	(64)
BRC	(179)	260	81	2	0	2
CBK	(544)	630	86	520	(620)	(100)
DUB	(495)	380	(115)	(2)	(10)	(12)
GLM	82	10	92	655	(510)	145
GST	N/A	N/A	N/A	(1)	0	(1)
JPM	(73)	0	(73)	(8)	0	(8)
MBC	(124)	0	(124)	375	(260)	115
MYC	26	0	26	15	0	15
MYI	(48)	0	(48)	251	(450)	(199)
RYL	(104)	0	(104)	103	0	103
SCX	2	0	2	257	(300)	(43)
SSB	(2)	0	(2)	1	0	1
UAG	4	(20)	(16)	701	(990)	(289)
ULO	(1)	0	(1)	N/A	N/A	N/A

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	42.75	39.24
Transferable securities dealt in on another regulated market*	64.05	61.99
Other transferable securities	1.42	N/A
Repurchase agreements	4.15	3.02
Financial derivative instruments dealt in on a regulated market	0.15	(0.14)
Centrally cleared financial derivative instruments	0.40	(0.86)
OTC financial derivative instruments	(0.63)	1.64
Securities sold short	(0.15)	(0.16)
Reverse repurchase agreements	(2.77)	N/A
Sale-buyback financing transactions	(6.59)	N/A

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Loan Participations and Assignments	0.08	0.31
Corporate Bonds & Notes	34.27	34.34
U.S. Government Agencies	42.05	38.88
U.S. Treasury Obligations	11.79	7.73
Non-Agency Mortgage-Backed Securities	11.35	12.45
Asset-Backed Securities	6.00	6.12
Sovereign Issues	2.68	1.40
Repurchase Agreements	4.15	3.02

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.15	(0.14)
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	0.00	N/A
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.01
Interest Rate Swaps	0.40	(0.87)
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	0.07	0.06
Written Options		
Interest Rate Swaptions	(0.01)	(0.02)
Interest Rate-Capped Options	(0.02)	(0.02)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Sell Protection	(0.01)	(0.01)
Forward Foreign Currency Contracts	(0.08)	0.00
Hedged Forward Foreign Currency Contracts	(0.58)	1.63
Securities Sold Short	(0.15)	(0.16)
Other Current Assets & Liabilities	(12.14)	(4.73)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS			
TRANSFERABLE SECURITIES				1.500% due 01/10/2052	DKK 4,850	€ 517	0.03	Mondelez International Holdings Netherlands BV						
LOAN PARTICIPATIONS AND ASSIGNMENTS				2.000% due 01/10/2047	0	0	0.00	0.250% due 09/09/2029	€ 1,000	€ 855	0.05			
Hilton Domestic Operating Co., Inc.				2.000% due 01/10/2050	57,017	6,419	0.41	Mundys SpA						
7.089% - 7.095%				2.000% due 01/10/2053	0	0	0.00	1.875% due 12/02/2028	10,150	9,325	0.60			
due 08/11/2030	\$ 214	€ 200	0.01	2.500% due 01/10/2036	326	42	0.00	4.750% due 24/01/2029	2,300	2,323	0.15			
Telekom Srbija				2.500% due 01/10/2047	26	3	0.00	Nestle Finance International Ltd.						
TBD% due 11/06/2029	€ 5,000	4,977	0.32	3.000% due 01/10/2053	4,497	558	0.04	3.250% due 23/01/2037	2,100	2,039	0.13			
		5,177	0.33	3.500% due 01/04/2053	24,408	3,123	0.20	Netflix, Inc.						
				5.000% due 01/10/2053	23,389	3,166	0.20	3.625% due 15/06/2030	1,000	999	0.06			
CORPORATE BONDS & NOTES				Realcredit Danmark A/S				PepsiCo, Inc.						
BANKING & FINANCE				1.500% due 01/10/2047	62	7	0.00	0.500% due 06/05/2028	1,000	903	0.06			
Banco di Desio e della Brianza SpA				1.500% due 01/10/2053	0	0	0.00	Procter & Gamble Co.						
4.000% due 13/03/2028	500	506	0.03	2.000% due 01/10/2047	0	0	0.00	1.250% due 25/10/2029	1,000	909	0.06			
Bank of America Corp.				2.000% due 01/10/2050	14,773	1,662	0.11	Roche Finance Europe BV						
2.824% due 27/04/2033	6,800	6,337	0.40	2.500% due 01/04/2036	1	0	0.00	3.204% due 27/08/2029	1,000	1,002	0.06			
Barclays PLC				Royal Bank of Canada				Sage Group PLC						
5.829% due 09/05/2027	\$ 9,800	9,162	0.58	4.318% due 17/01/2025	€ 5,000	5,010	0.32	3.820% due 15/02/2028	1,000	1,004	0.06			
Berkshire Hathaway Finance Corp.				Santander UK Group Holdings PLC				Siemens Financieringsmaatschappij NV						
1.500% due 18/03/2030	€ 1,000	903	0.06	0.603% due 13/09/2029	7,200	6,287	0.40	1.000% due 25/02/2030	2,900	2,576	0.16			
BNP Paribas S.A.				Societe Generale S.A.				Stryker Corp.						
2.750% due 25/07/2028	6,500	6,304	0.40	1.125% due 21/04/2026	2,400	2,346	0.15	0.750% due 01/03/2029	3,500	3,094	0.20			
4.500% due 25/02/2030 (e)(g)	\$ 200	149	0.01	SP-Kiinnitysluottopankki Oyj				Thermo Fisher Scientific Finance BV						
4.750% due 13/11/2032	€ 4,800	5,013	0.32	3.250% due 02/05/2031	4,800	4,815	0.31	0.800% due 18/10/2030	2,000	1,712	0.11			
Cie de Financement Foncier S.A.				Toronto-Dominion Bank				Universal Music Group NV						
3.000% due 24/04/2032	2,400	2,366	0.15	5.834% due 11/06/2029	€ 3,500	4,130	0.26	4.000% due 13/06/2031	1,000	1,023	0.07			
Commonwealth Bank of Australia				UBS Group AG				Walmart, Inc.						
0.875% due 19/02/2029	1,400	1,258	0.08	3.250% due 02/04/2026	€ 6,000	5,967	0.38	4.875% due 21/09/2029	1,000	1,083	0.07			
Cooperatieve Rabobank UA				4.194% due 01/04/2031	\$ 2,500	2,178	0.14							
3.250% due 29/12/2026 (e)(g)	1,400	1,294	0.08	UBS Switzerland AG				Total Corporate Bonds & Notes						
4.625% due 29/12/2025 (e)(g)	3,800	3,731	0.24	4.056% due 21/04/2027	€ 7,500	7,503	0.48			67,668	4.32			
Credit Suisse AG AT1 Claim	\$ 9,500	1,063	0.07	UniCredit SpA				UTILITIES						
CTP NV				2.569% due 22/09/2026	\$ 9,100	8,146	0.52	BP Capital Markets PLC						
0.500% due 21/06/2025	€ 1,808	1,746	0.11	3.127% due 03/06/2032 (h)	4,400	3,480	0.22	2.822% due 07/04/2032	1,000	942	0.06			
Deutsche Bank AG						198,230	12.64	Electricite de France S.A.						
1.000% due 19/11/2025	2,400	2,373	0.15	INDUSTRIALS				2.875% due 15/12/2026 (e)				10,400	9,720	0.62
1.625% due 20/01/2027	6,600	6,249	0.40	AbbVie, Inc.				10,662 0.68						
DVI Deutsche Vermogens- & Immobilienverwaltungs GmbH				American Medical Systems Europe BV				276,560 17.64						
2.500% due 25/01/2027	6,500	6,008	0.38	2.125% due 17/11/2028	€ 3,300	3,135	0.20	U.S. GOVERNMENT AGENCIES						
Hamburg Commercial Bank AG				Anheuser-Busch InBev S.A.				Fannie Mae						
4.875% due 17/03/2025	3,050	3,057	0.20	3.450% due 22/09/2031	2,900	2,895	0.18	5.850% due 25/06/2036	\$ 26	24	0.00			
HSBC Holdings PLC				Apple, Inc.				6.087% due 25/07/2037				4	4	0.00
3.019% due 15/06/2027	1,400	1,380	0.09	1.375% due 24/05/2029	1,000	927	0.06	Freddie Mac						
ING Groep NV				AstraZeneca PLC				0.553% due 15/01/2038 (a)				379	21	0.00
3.875% due 16/05/2027 (e)(g)	\$ 200	159	0.01	1.250% due 12/05/2028	3,300	3,064	0.20	3.500% due 01/10/2047	2,521	2,133	0.14			
4.500% due 23/05/2029	€ 6,100	6,252	0.40	Autoroutes du Sud de la France S.A.				5.793% due 15/01/2038	379	352	0.02			
4.875% due 16/05/2029 (e)(g)	\$ 8,200	6,666	0.43	1.375% due 21/02/2031	1,800	1,576	0.10	6.427% due 01/09/2037	690	662	0.04			
Jyske Realkredit A/S				Coca-Cola Co.				Ginnie Mae						
0.375% due 01/07/2024	€ 800	800	0.05	0.125% due 15/03/2029	1,300	1,128	0.07	5.887% due 20/08/2066	3	3	0.00			
1.000% due 01/10/2050	DKK 14	2	0.00	Comcast Corp.				Ginnie Mae, TBA						
1.500% due 01/10/2037	0	0	0.00	0.250% due 14/09/2029	1,000	849	0.05	3.500% due 01/08/2054	66,100	55,416	3.54			
1.500% due 01/07/2050	0	0	0.00	Dassault Systemes SE				Uniform Mortgage-Backed Security						
1.500% due 01/10/2050	22	2	0.00	0.375% due 16/09/2029	1,000	859	0.05	4.500% due 01/10/2029 - 01/08/2041	537	486	0.03			
2.000% due 01/10/2047	0	0	0.00	Deutsche Bahn Finance GmbH				Uniform Mortgage-Backed Security, TBA						
2.000% due 01/10/2050	0	0	0.00	3.375% due 29/01/2038	2,500	2,448	0.16	4.000% due 01/07/2054	19,600	16,736	1.07			
Kreditanstalt fuer Wiederaufbau				Deutsche Telekom International Finance BV				4.500% due 01/07/2054				87,400	76,888	4.90
2.625% due 10/01/2034	€ 46,000	44,698	2.85	7.500% due 24/01/2033	1,000	1,290	0.08	6.000% due 01/08/2054	55,700	52,099	3.32			
Lloyds Banking Group PLC				Diageo Capital BV				6.500% due 01/08/2054				35,500	33,695	2.15
7.500% due 27/09/2025 (e)(g)	\$ 1,700	1,590	0.10	1.500% due 08/06/2029	1,000	920	0.06			238,519	15.21			
NatWest Group PLC				Eli Lilly & Co.				U.S. TREASURY OBLIGATIONS						
4.771% due 16/02/2029	€ 6,100	6,288	0.40	0.625% due 01/11/2031	1,000	833	0.05	U.S. Treasury Inflation Protected Securities (d)						
Nordea Kredit Realkreditaktieselskab				GN Store Nord A/S				0.125% due 15/02/2051				6,743	3,643	0.23
1.000% due 01/10/2050	DKK 0	0	0.00	0.875% due 25/11/2024	3,300	3,241	0.21	1.125% due 15/01/2033	16,419	14,181	0.90			
1.000% due 01/10/2053	867	84	0.01	Linde PLC				1.375% due 15/07/2033	11,149	9,827	0.63			
1.500% due 01/10/2050	0	0	0.00	1.375% due 31/03/2031	1,400	1,236	0.08	1.625% due 15/10/2027	30,057	27,593	1.76			
2.000% due 01/10/2047	0	0	0.00	LVMH Moet Hennessy Louis Vuitton SE										
2.000% due 01/10/2050	8,244	929	0.06	3.250% due 07/09/2029	1,100	1,101	0.07			55,244	3.52			
Nova Ljubljanska Banka d.d.				Market Bidco Finco PLC				NON-AGENCY MORTGAGE-BACKED SECURITIES						
10.750% due 28/11/2032	€ 5,700	6,498	0.41	4.750% due 04/11/2027	4,200	3,995	0.26	Adjustable Rate Mortgage Trust						
Nykredit Realkredit A/S				McDonald's Corp.				4.094% due 25/01/2036				3	2	0.00
0.500% due 01/10/2043	DKK 0	0	0.00	4.000% due 07/03/2030	1,000	1,025	0.07	Alba PLC						
1.000% due 01/10/2050	10	1	0.00	Medtronic Global Holdings S.C.A.				5.522% due 15/12/2038				€ 2,675	3,093	0.20
1.000% due 01/10/2053	24	2	0.00	2.250% due 07/03/2039	1,600	1,319	0.08	5.542% due 25/11/2042	178	208	0.01			
1.500% due 01/10/2037	0	0	0.00	Mercedes-Benz International Finance BV										
1.500% due 01/10/2047	4	1	0.00	3.919% due 11/06/2026	5,000	4,996	0.32							
1.500% due 01/10/2050	0	0	0.00											

Schedule of Investments Euro Bond Fund (cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
American Home Mortgage Investment Trust 6.500% due 25/03/2047	\$ 389	€ 246	0.02	Kentmere PLC 6.033% due 28/01/2042	€ 909	€ 1,073	0.07	Ares European CLO DAC 4.516% due 15/04/2030	€ 2,134	€ 2,133	0.14
Atlas Funding PLC 6.361% due 20/01/2061	€ 1,604	1,905	0.12	Lanark Master Issuer PLC 5.734% due 22/12/2069	1,941	2,294	0.15	4.566% due 15/10/2030	2,475	2,475	0.16
Avon Finance PLC 6.134% due 28/12/2049	4,249	5,013	0.32	Lanebrook Mortgage Transaction PLC 6.334% due 12/06/2057	1,758	2,079	0.13	5.017% due 21/10/2033	3,964	3,976	0.25
Banc of America Funding Trust 6.053% due 20/05/2047	\$ 49	41	0.00	Mansard Mortgages PLC 6.002% due 15/12/2049	661	775	0.05	Asset-Backed European Securitisation Transaction Twenty-One BV 4.308% due 21/09/2031	1,356	1,359	0.09
Barley Hill PLC 6.131% due 27/08/2058	€ 655	773	0.05	MASTR Asset Securitization Trust 6.000% due 25/06/2036	\$ 90	47	0.00	Asset-Backed Funding Certificates Trust 6.460% due 25/06/2037	\$ 69	51	0.00
Bear Stearns Adjustable Rate Mortgage Trust 4.889% due 25/07/2036	\$ 218	144	0.01	Miravet SARL 4.651% due 26/05/2065	€ 4,169	4,159	0.27	Aurium CLO DAC 4.593% due 16/04/2030	€ 6,037	6,037	0.38
5.979% due 25/07/2033	3	2	0.00	Newgate Funding PLC 6.352% due 15/12/2050	€ 200	229	0.02	4.653% due 16/01/2031	4,584	4,583	0.29
7.670% due 25/10/2035	21	18	0.00	Paragon Mortgages PLC 6.809% due 15/05/2045	239	282	0.02	Auto ABS French Leases FCT 4.492% due 29/06/2033	2,465	2,468	0.16
Bear Stearns Structured Products, Inc. Trust 4.200% due 26/12/2046	54	39	0.00	Pierpont BTL PLC 6.334% due 21/09/2054	4,253	5,043	0.32	Autonoria Spain 4.300% due 30/09/2041	3,750	3,762	0.24
Canada Square Funding PLC 6.083% due 17/01/2059	€ 3,789	4,472	0.29	Polaris PLC 6.000% due 23/12/2058	1,750	2,066	0.13	Bain Capital Euro CLO DAC 4.637% due 20/01/2032	4,520	4,501	0.29
Chase Mortgage Finance Trust 4.834% due 25/01/2036	\$ 1,813	1,507	0.10	6.010% due 23/10/2059	3,768	4,446	0.28	Bear Stearns Asset-Backed Securities Trust 7.260% due 25/07/2035	\$ 476	435	0.03
6.000% due 25/05/2037	90	36	0.00	Primrose Residential DAC 4.598% due 24/10/2061	€ 4,511	4,500	0.29	BlueMountain Fuji EUR CLO DAC 1.050% due 15/01/2031	€ 99	94	0.01
Citigroup Mortgage Loan Trust, Inc. 5.500% due 25/08/2035	199	165	0.01	Residential Accredited Loans, Inc. Trust 5.619% due 25/06/2046	\$ 322	68	0.00	4.626% due 15/01/2031	4,565	4,561	0.29
6.238% due 25/03/2034	1	1	0.00	5.780% due 25/03/2047	950	776	0.05	4.816% due 15/01/2033	2,000	1,992	0.13
7.860% due 25/11/2035	13	11	0.00	5.820% due 25/07/2036	1,214	418	0.03	BNPP AM Euro CLO DAC 4.556% due 15/10/2031	1,033	1,031	0.07
Citigroup Mortgage Loan Trust, Inc. Mortgage Pass-Through Certificates 4.743% due 25/09/2035	439	352	0.02	6.000% due 25/05/2037	42	30	0.00	Bridgepoint CLO DAC 5.116% due 15/01/2034	1,600	1,605	0.10
Countrywide Alternative Loan Trust 4.441% due 25/06/2037	29	25	0.00	6.000% due 25/06/2037	302	214	0.01	Cairn CLO DAC 4.535% due 31/01/2030	4,613	4,614	0.29
5.250% due 25/06/2035	3	2	0.00	Residential Asset Securitization Trust 5.750% due 25/02/2036	1,249	829	0.05	4.592% due 25/04/2032	1,355	1,355	0.09
5.500% due 25/09/2035	1,332	736	0.05	Resloc UK PLC 3.879% due 15/12/2043	€ 656	638	0.04	Carlyle Euro CLO DAC 4.458% due 15/08/2030	3,685	3,688	0.23
5.880% due 25/07/2046	106	85	0.01	Ripon Mortgages PLC 5.934% due 28/08/2056	€ 5,360	6,323	0.40	Carlyle Global Market Strategies Euro CLO DAC 4.612% due 25/01/2032	4,155	4,150	0.26
6.000% due 25/03/2036	186	75	0.01	RMAC PLC 6.434% due 15/02/2047	3,734	4,432	0.28	Carlyle Global Market Strategies Euro CLO Ltd. 4.578% due 15/11/2031	4,267	4,247	0.27
6.000% due 25/08/2037	290	135	0.01	RMAC Securities PLC 5.503% due 12/06/2044	50	57	0.00	Citizen Irish Auto Receivables Trust DAC 4.419% due 15/12/2029	64	64	0.00
6.117% due 20/11/2035	246	207	0.01	5.523% due 12/06/2044	883	1,009	0.07	Compartment VCL 4.028% due 21/08/2029	3,698	3,703	0.24
6.153% due 25/12/2035	3	2	0.00	Stanlington PLC 6.184% due 12/06/2045	2,934	3,468	0.22	4.308% due 21/01/2028	633	634	0.04
Countrywide Home Loan Mortgage Pass-Through Trust 3.771% due 25/04/2035	83	58	0.00	Structured Asset Mortgage Investments Trust 5.840% due 25/06/2036	\$ 42	38	0.00	Contego CLO BV 4.676% due 15/10/2030	3,179	3,178	0.20
3.959% due 20/05/2036	41	35	0.00	5.953% due 19/07/2035	2	2	0.00	Contego CLO DAC 4.532% due 23/01/2030	4,580	4,574	0.29
6.040% due 25/04/2035	96	81	0.01	6.153% due 19/12/2034	46	37	0.00	Countrywide Asset-Backed Certificates Trust, Inc. 4.513% due 25/07/2036	\$ 45	39	0.00
6.100% due 25/03/2035	137	109	0.01	6.153% due 19/02/2035	51	43	0.00	5.680% due 25/06/2047	2,591	2,291	0.15
6.200% due 25/02/2035	134	105	0.01	6.538% due 25/02/2036	162	125	0.01	5.720% due 25/11/2037	1,754	1,484	0.09
Deutsche ALT-A Securities Mortgage Loan Trust 5.840% due 25/08/2047	2,946	2,176	0.14	Towd Point Mortgage Funding PLC 6.583% due 20/07/2045	€ 7,589	8,957	0.57	5.740% due 25/06/2035	3,762	3,106	0.20
Dilosk RMBS DAC 4.417% due 20/12/2060	€ 3,986	3,992	0.26	Tower Bridge Funding PLC 6.014% due 20/11/2063	3,031	3,578	0.23	6.300% due 25/10/2047	963	866	0.06
4.801% due 20/10/2062	3,475	3,501	0.22	Tudor Rose Mortgages 5.834% due 20/06/2048	3,337	3,933	0.25	CVC Cordatus Loan Fund DAC 4.556% due 15/10/2031	€ 3,276	3,272	0.21
Dutch Property Finance BV 4.514% due 28/07/2058	2,053	2,054	0.13	Twin Bridges PLC 5.894% due 12/09/2055	4,433	5,214	0.33	4.608% due 15/08/2032	2,659	2,660	0.17
4.564% due 28/04/2059	3,248	3,253	0.21	6.084% due 12/03/2055	3,563	4,206	0.27	Ellington Loan Acquisition Trust 6.510% due 25/05/2037	\$ 2,393	2,172	0.14
4.614% due 28/10/2059	1,074	1,076	0.07	WaMu Mortgage Pass-Through Certificates Trust 4.094% due 25/05/2037	\$ 534	412	0.03	FCT Autonoria 4.070% due 26/01/2043	€ 2,304	2,308	0.15
EMF-UK PLC 6.333% due 13/03/2046	€ 3,431	4,041	0.26	Washington Mutual Mortgage Pass-Through Certificates Trust 5.903% due 25/02/2047	2,270	1,826	0.12	FCT Pulse France 4.350% due 25/01/2035	1,532	1,535	0.10
Eurosail PLC 3.889% due 13/03/2045	€ 224	223	0.01	Wells Fargo Alternative Loan Trust 6.863% due 25/07/2037	20	17	0.00	First Franklin Mortgage Loan Trust 5.620% due 25/11/2036	\$ 77	71	0.00
First Horizon Alternative Mortgage Securities Trust 5.261% due 25/03/2035	\$ 25	13	0.00			131,042	8.36	Ginkgo Sales Finance 4.300% due 25/11/2049	€ 3,428	3,444	0.22
Glenbeigh Issuer DAC 4.450% due 24/06/2050	€ 1,972	1,972	0.13					Harvest CLO DAC 4.546% due 15/10/2031	5,303	5,279	0.34
Great Hall Mortgages PLC 3.845% due 18/03/2039	25	25	0.00					4.577% due 20/10/2031	4,068	4,062	0.26
5.763% due 18/06/2039	\$ 16	15	0.00					4.636% due 15/10/2030	3,936	3,941	0.25
GSR Mortgage Loan Trust 4.619% due 25/01/2036	3	3	0.00					4.636% due 15/01/2031	3,396	3,400	0.22
HarborView Mortgage Loan Trust 5.780% due 19/05/2033	3	2	0.00					4.666% due 15/07/2031	5,361	5,355	0.34
Harbour PLC 6.033% due 28/01/2054	€ 3,380	3,987	0.25					4.756% due 15/01/2032	5,400	5,388	0.34
Hops Hill PLC 6.211% due 21/12/2055	4,942	5,857	0.37					Invesco Euro CLO DAC 4.556% due 15/07/2031	1,550	1,542	0.10
6.511% due 27/11/2054	2,942	3,502	0.22					JPMorgan Mortgage Acquisition Trust 4.359% due 25/07/2036	\$ 68	56	0.00
IndyMac Mortgage Loan Trust 3.979% due 25/11/2035	\$ 71	60	0.00								
5.840% due 25/09/2046	528	414	0.03								
Jubilee Place BV 4.888% due 17/10/2057	€ 1,544	1,550	0.10								

Schedule of Investments Euro Bond Fund (Cont.)

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 10-Year Bond September Futures	Long	09/2024	444	€ (67)	0.00
Euro-Bobl September Futures	Long	09/2024	2,740	2,579	0.16
Euro-BTP Italy Government Bond September Futures	Long	09/2024	628	(569)	(0.04)
Euro-Bund 10-Year Bond September Futures	Long	09/2024	152	(99)	(0.01)
Euro-Buxl 30-Year Bond September Futures	Short	09/2024	134	236	0.02
Euro-OAT France Government 10-Year Bond September Futures	Long	09/2024	422	(583)	(0.04)
Euro-Schatz September Futures	Long	09/2024	4,253	1,784	0.11
U.S. Treasury 2-Year Note September Futures	Short	09/2024	1,588	(987)	(0.06)
U.S. Treasury 5-Year Note September Futures	Short	09/2024	2,215	(945)	(0.06)
U.S. Treasury 10-Year Note September Futures	Long	09/2024	1,255	1,076	0.07
U.S. Treasury 10-Year Ultra September Futures	Short	09/2024	1,127	(1,181)	(0.08)
U.S. Treasury 30-Year Bond September Futures	Long	09/2024	117	103	0.01
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2024	534	(168)	(0.01)
United Kingdom Long Gilt September Futures	Long	09/2024	225	85	0.01
				€ 1,264	0.08

WRITTEN OPTIONS

FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS

Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Call - EUREX Euro-Schatz August 2024 Futures	€ 106.200	26/07/2024	650	€ (105)	€ (42)	0.00

Total Financial Derivative Instruments Dealt in on a Regulated Market

€ 1,222 0.08

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	4.250%	18/09/2026	£ 62,300	€ 137	0.01
Receive	1-Day USD-SOFR Compounded-OIS	2.865	13/02/2054	\$ 19,400	2,604	0.17
Pay	1-Day USD-SOFR Compounded-OIS	3.085	13/02/2034	59,500	(3,900)	(0.25)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	16,600	(343)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	12,300	167	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	25,400	434	0.03
Receive	1-Day USD-SOFR Compounded-OIS	4.750	18/01/2026	31,400	232	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.827	15/12/2025	31,400	200	0.01
Receive	6-Month EUR-EURIBOR	1.700	15/03/2073	€ 4,900	533	0.03
Pay	6-Month EUR-EURIBOR	2.250	21/09/2042	9,900	(312)	(0.02)
Receive ⁽¹⁾	6-Month EUR-EURIBOR	2.500	18/09/2054	88,200	3,490	0.22
Pay ⁽¹⁾	6-Month EUR-EURIBOR	2.750	18/09/2034	190,300	(3,875)	(0.25)
Pay ⁽¹⁾	6-Month EUR-EURIBOR	2.750	18/09/2039	6,500	(26)	0.00
Receive ⁽¹⁾	6-Month EUR-EURIBOR	3.670	24/07/2024	1,486,800	(1)	0.00
Receive	6-Month EUR-EURIBOR	3.750	23/08/2024	635,900	234	0.02
					€ (426)	(0.03)
Total Centrally Cleared Financial Derivative Instruments						€ (426) (0.03)

⁽¹⁾ This instrument has a forward starting effective date.

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

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

WRITTEN OPTIONS

INTEREST RATE SWAPPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BRC	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	3.150%	06/10/2025	24,800	€ (272)	€ (310)	(0.02)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.150	06/10/2025	24,800	(272)	(105)	(0.01)
CBK	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.950	15/09/2025	20,600	(234)	(212)	(0.02)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.950	15/09/2025	20,600	(234)	(121)	(0.01)
GLM	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.900	29/08/2025	12,900	(153)	(117)	(0.01)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	29/08/2025	12,900	(154)	(74)	0.00
GST	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.800	01/09/2025	27,900	(326)	(224)	(0.01)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.800	01/09/2025	27,900	(326)	(183)	(0.01)
							€ (1,971)	€ (1,346)	(0.09)

⁽¹⁾ Notional Amount represents the number of contracts.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	AUD 25	\$ 17	€ 0	€ 0	€ 0	0.00
	07/2024	€ 1,164	NZD 2,036	0	(6)	(6)	0.00
	07/2024	NZD 713	\$ 438	3	0	3	0.00
	07/2024	\$ 100	NZD 163	0	0	0	0.00
	08/2024	NZD 163	\$ 100	0	0	0	0.00
	10/2024	\$ 2,520	CNH 18,039	0	(26)	(26)	0.00
BOA	07/2024	DKK 115,255	€ 15,454	0	(1)	(1)	0.00
	07/2024	£ 65,750	77,218	5	(338)	(333)	(0.02)
	07/2024	KRW 3,651,690	\$ 2,669	16	0	16	0.00
	07/2024	SGD 54	40	0	0	0	0.00
	07/2024	\$ 181,371	€ 167,055	0	(2,175)	(2,175)	(0.14)
	07/2024	567	PLN 2,259	0	(5)	(5)	0.00
	07/2024	40	SGD 54	0	0	0	0.00
	08/2024	SGD 54	\$ 40	0	0	0	0.00
BPS	07/2024	BRL 3,089	614	54	0	54	0.00
	07/2024	CHF 5,243	€ 5,345	0	(99)	(99)	(0.01)
	07/2024	€ 1,813	\$ 1,953	9	0	9	0.00
	07/2024	£ 592	€ 694	0	(5)	(5)	0.00
	07/2024	¥ 6,280,000	38,672	2,142	0	2,142	0.14
	07/2024	KRW 3,666,245	\$ 2,671	8	0	8	0.00
	07/2024	\$ 17	AUD 25	0	0	0	0.00
	07/2024	450	IDR 7,373,876	1	0	1	0.00
	07/2024	152	ILS 564	0	(2)	(2)	0.00
	07/2024	1,336	PLN 5,304	0	(15)	(15)	0.00
	07/2024	3,226	SGD 4,376	2	0	2	0.00
	08/2024	AUD 25	\$ 17	0	0	0	0.00
	08/2024	SGD 4,369	3,226	0	(2)	(2)	0.00
	09/2024	CNH 43,112	6,016	70	0	70	0.01
	09/2024	TWD 122,040	3,793	21	0	21	0.00
	09/2024	\$ 954	INR 79,809	1	0	1	0.00
	10/2024	CNH 14,861	\$ 2,076	21	0	21	0.00
	10/2024	\$ 481	CNH 3,445	0	(5)	(5)	0.00
BRC	07/2024	€ 5,163	AUD 8,305	13	0	13	0.00
	07/2024	6,451	CAD 9,432	0	(20)	(20)	0.00
	07/2024	7,256	£ 6,139	0	(15)	(15)	0.00
	07/2024	MXN 9,679	\$ 524	0	(4)	(4)	0.00
	07/2024	PLN 11	3	0	0	0	0.00
	07/2024	\$ 802	PLN 3,204	0	(5)	(5)	0.00
	08/2024	AUD 8,310	€ 5,163	0	(12)	(12)	0.00
	08/2024	CAD 9,440	6,451	19	0	19	0.00
	09/2024	MXN 15,462	\$ 818	0	(16)	(16)	0.00
	09/2024	\$ 5,371	MXN 100,641	62	0	62	0.00
CBK	07/2024	CHF 3	\$ 3	0	0	0	0.00
	07/2024	€ 9,158	£ 7,748	0	(19)	(19)	0.00
	07/2024	KRW 267,930	\$ 196	2	0	2	0.00
	07/2024	NOK 7,712	€ 676	0	0	0	0.00
	07/2024	\$ 2,348	BRL 12,796	0	(42)	(42)	0.00
	07/2024	1,478	PLN 5,864	0	(19)	(19)	0.00
	07/2024	11	ZAR 202	0	0	0	0.00
	08/2024	BRL 12,839	\$ 2,348	42	0	42	0.00
	09/2024	TWD 46,530	1,444	6	0	6	0.00
	09/2024	\$ 4,511	INR 377,109	3	(1)	2	0.00
DUB	07/2024	KRW 1,980,899	\$ 1,440	1	0	1	0.00
	07/2024	\$ 1,447	PLN 5,688	0	(31)	(31)	0.00
	08/2024	BRL 3,309	\$ 643	46	0	46	0.00
GLM	07/2024	€ 95,128	£ 80,286	0	(434)	(434)	(0.03)
	07/2024	£ 1,283	€ 1,519	6	0	6	0.00
	07/2024	¥ 50,335	296	4	0	4	0.00
	07/2024	KRW 3,849	\$ 3	0	0	0	0.00
	07/2024	MXN 9,580	516	0	(7)	(7)	0.00
	07/2024	\$ 50	KRW 68,690	0	0	0	0.00
	07/2024	947	PLN 3,742	0	(15)	(15)	0.00
	07/2024	2,388	ZAR 43,693	1	0	1	0.00
	08/2024	£ 80,390	€ 95,128	431	0	431	0.03
	08/2024	\$ 4,023	BRL 20,637	0	(299)	(299)	(0.02)
JPM	07/2024	BRL 886	\$ 176	16	0	16	0.00
	07/2024	CHF 528	€ 538	0	(10)	(10)	0.00
	07/2024	€ 980	£ 828	0	(3)	(3)	0.00
	07/2024	£ 28,179	€ 33,091	0	(145)	(145)	(0.01)
	07/2024	IDR 5,068,722	\$ 313	3	0	3	0.00
	07/2024	KRW 2,448,537	1,775	0	(3)	(3)	0.00
	07/2024	SGD 4,376	3,251	21	0	21	0.00
	07/2024	\$ 39	CHF 35	0	0	0	0.00
	07/2024	349	ILS 1,292	0	(6)	(6)	0.00
	07/2024	576	PLN 2,251	0	(15)	(15)	0.00
	07/2024	4,496	ZAR 82,764	29	0	29	0.00
	08/2024	CHF 35	\$ 39	0	0	0	0.00
	08/2024	NZD 313	191	0	0	0	0.00
	09/2024	TWD 79,163	2,459	13	0	13	0.00
	09/2024	\$ 514	INR 43,096	1	0	1	0.00

Schedule of Investments Euro Bond Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	10/2024	CNH 25,602	\$ 3,578	€ 37	€ 0	€ 37	0.00
	10/2024	\$ 481	CNH 3,434	0	(6)	(6)	0.00
MBC	07/2024	AUD 8,005	€ 4,893	0	(95)	(95)	(0.01)
	07/2024	€ 1,609	NZD 2,817	0	(8)	(8)	0.00
	07/2024	1,800	\$ 1,959	28	0	28	0.00
	08/2024	¥ 4,400,000	€ 26,252	601	0	601	0.04
MYI	07/2024	AUD 441	270	0	(5)	(5)	0.00
	07/2024	BRL 8,818	\$ 1,707	112	0	112	0.01
	07/2024	€ 6,418	CHF 6,162	0	(19)	(19)	0.00
	07/2024	15,454	DKK 115,273	4	0	4	0.00
	07/2024	677	NOK 7,727	0	0	0	0.00
	07/2024	NOK 21	€ 2	0	0	0	0.00
	08/2024	CHF 6,149	6,418	19	0	19	0.00
	08/2024	DKK 115,237	15,454	0	(4)	(4)	0.00
	08/2024	¥ 2,121,000	12,767	410	0	410	0.03
	08/2024	NOK 7,732	677	0	0	0	0.00
	09/2024	¥ 7,240,000	43,081	783	0	783	0.05
	09/2024	TWD 31,491	\$ 982	8	0	8	0.00
	09/2024	\$ 344	INR 28,766	0	0	0	0.00
RBC	07/2024	CHF 384	€ 389	0	(10)	(10)	0.00
RYL	09/2024	¥ 5,560,000	32,964	432	0	432	0.03
SCX	07/2024	CAD 9,570	6,451	0	(75)	(75)	0.00
	07/2024	€ 296	¥ 50,883	0	(1)	(1)	0.00
	07/2024	163,442	\$ 175,112	0	(54)	(54)	0.00
	07/2024	IDR 164,120	10	0	0	0	0.00
	07/2024	KRW 1,858,446	1,363	12	0	12	0.00
	07/2024	MXN 108	6	0	0	0	0.00
	07/2024	ZAR 930	50	0	0	0	0.00
	08/2024	¥ 50,719	€ 296	1	0	1	0.00
	08/2024	\$ 175,369	163,442	51	0	51	0.00
	09/2024	CNH 17,693	\$ 2,466	26	0	26	0.00
	09/2024	TWD 45,775	1,420	5	0	5	0.00
	09/2024	\$ 4,128	INR 345,537	6	0	6	0.00
TOR	07/2024	145	NZD 237	0	(1)	(1)	0.00
	08/2024	NZD 237	\$ 145	1	0	1	0.00
UAG	07/2024	CHF 32	36	0	0	0	0.00
	07/2024	ILS 1,911	516	7	0	7	0.00
				€ 5,615	€ (4,078)	€ 1,537	0.10

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	€ 106,399	CHF 104,376	€ 1,979	€ 0	€ 1,979	0.12
BRC	07/2024	5,622	5,447	34	0	34	0.00
GLM	07/2024	CHF 2,597	€ 2,693	7	(10)	(3)	0.00
JPM	07/2024	39,791	41,125	0	(191)	(191)	(0.01)
	07/2024	€ 112,711	CHF 110,319	1,838	0	1,838	0.12
MBC	07/2024	CHF 896	€ 942	12	0	12	0.00
	07/2024	€ 113,260	CHF 111,913	2,943	0	2,943	0.19
MYI	07/2024	CHF 112,318	€ 116,749	222	(98)	124	0.01
	08/2024	€ 75,329	CHF 72,172	0	(219)	(219)	(0.02)
NGF	07/2024	11	10	0	0	0	0.00
SSB	07/2024	1,087	1,047	0	0	0	0.00
UAG	07/2024	3,359	3,189	0	(49)	(49)	0.00
				€ 7,035	€ (567)	€ 6,468	0.41
Total OTC Financial Derivative Instruments						€ 6,659	0.42
Total Investments						€ 1,770,725	112.94
Other Current Assets & Liabilities						€ (202,881)	(12.94)
Net Assets						€ 1,567,844	100.00

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

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

- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) Zero coupon security.
- (c) Coupon represents a yield to maturity.
- (d) Principal amount of security is adjusted for inflation.
- (e) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (f) Affiliated to the Fund.

(g) Contingent convertible security.

(h) Securities with an aggregate fair value of €2,326 (31 December 2023: €1,087) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

(i) Security with an aggregate fair value of €804 (31 December 2023: €1,233) and cash of €3,314 (31 December 2023: €3,318) have been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Cash of €30,870 (31 December 2023: €34,315) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 1,605,677	€ 5,213	€ 1,610,890
Investment Funds	149,626	0	0	149,626
Repurchase Agreements	0	2,754	0	2,754
Financial Derivative Instruments ⁽³⁾	3,324	4,131	0	7,455
Totals	€ 152,950	€ 1,612,562	€ 5,213	€ 1,770,725

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 1,547,394	€ 233	€ 1,547,627
Investment Funds	164,208	0	0	164,208
Repurchase Agreements	0	97,581	0	97,581
Financial Derivative Instruments ⁽³⁾	15,051	4,573	0	19,624
Totals	€ 179,259	€ 1,649,548	€ 233	€ 1,829,040

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

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

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

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BRC	3.000%	30/05/2024	TBD ⁽¹⁾	\$ (628)	€ (586)	(0.04)
MYI	3.400	27/06/2024	TBD ⁽¹⁾	€ (1,785)	(1,785)	(0.11)
Total Reverse Repurchase Agreements					€ (2,371)	(0.15)

(1) Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	€ (29)	€ 0	€ (29)	€ N/A	€ N/A	€ N/A
BOA	(2,498)	2,824	326	(431)	373	(58)
BPS	4,180	(4,620)	(440)	2,192	(2,230)	(38)
BRC	(359)	279	(80)	(421)	420	(1)
CBK	(361)	(250)	(611)	2,752	(3,316)	(564)
DUB	16	0	16	(113)	0	(113)
GLM	(507)	610	103	3,440	(2,974)	466
GST	(407)	405	(2)	(600)	624	24
JPM	1,579	(1,866)	(287)	1	0	1
MBC	3,481	(3,680)	(199)	(2,085)	2,046	(39)
MYI	1,213	(460)	753	1,032	(2,110)	(1,078)
RBC	(10)	0	(10)	N/A	N/A	N/A
RYL	432	0	432	(555)	390	(165)
SCX	(29)	0	(29)	(1,029)	698	(331)
TOR	N/A	N/A	N/A	(1)	0	(1)
UAG	(42)	0	(42)	627	(1,010)	(383)

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	72.51	76.27
Transferable securities dealt in on another regulated market*	26.39	16.25
Other transferable securities	3.85	0.06
Investment funds	9.54	9.82
Repurchase agreements	0.18	5.84
Financial derivative instruments dealt in on a regulated market	0.08	0.53
Centrally cleared financial derivative instruments	(0.03)	0.35
OTC financial derivative instruments	0.42	0.29
Reverse repurchase agreements	(0.15)	(0.06)

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Loan Participations and Assignments	0.33	0.01
Corporate Bonds & Notes	17.64	16.27
U.S. Government Agencies	15.21	10.71
U.S. Treasury Obligations	3.52	4.94
Non-Agency Mortgage-Backed Securities	8.36	13.32
Asset-Backed Securities	12.83	14.19
Sovereign Issues	34.56	23.09
Preferred Securities	0.01	0.01
Short-Term Instruments	10.29	10.04
Investment Funds	9.54	9.82
Repurchase Agreements	0.18	5.84
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.08	0.54
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	0.00	(0.01)
Centrally Cleared Financial Derivative Instruments		
Interest Rate Swaps	(0.03)	0.35
OTC Financial Derivative Instruments		
Written Options		
Interest Rate Swaptions	(0.09)	(0.15)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	N/A	0.00
Forward Foreign Currency Contracts	0.10	(0.18)
Hedged Forward Foreign Currency Contracts	0.41	0.62
Other Current Assets & Liabilities	(12.94)	(9.41)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES											
CORPORATE BONDS & NOTES											
BANKING & FINANCE											
ABN AMRO Bank NV 4.375% due 20/10/2028	€ 3,200	€ 3,285	0.64	Deutsche Bank AG 3.125% due 19/05/2033	€ 1,600	€ 1,599	0.31	Nykredit Realkredit A/S 0.500% due 01/10/2043	DKK 0	€ 0	0.00
Achmea Bank NV 3.000% due 07/02/2034	1,300	1,274	0.25	Deutsche Boerse AG 3.875% due 28/09/2033	1,900	1,956	0.38	1.000% due 01/10/2050	0	0	0.00
Argenta Spaarbank NV 3.125% due 06/02/2034	2,700	2,667	0.52	Equitable Financial Life Global Funding 0.600% due 16/06/2028	2,900	2,585	0.50	1.000% due 01/10/2053	0	0	0.00
Aroundtown S.A. 0.375% due 15/04/2027	900	782	0.15	European Investment Bank 0.050% due 13/10/2034	12,700	9,387	1.82	1.500% due 01/10/2037	260	32	0.01
1.450% due 09/07/2028	100	85	0.02	0.250% due 20/01/2032	7,500	6,155	1.20	1.500% due 01/10/2050	0	0	0.00
Avolon Holdings Funding Ltd. 2.528% due 18/11/2027	\$ 172	144	0.03	Fairfax Financial Holdings Ltd. 2.750% due 29/03/2028	1,800	1,720	0.33	2.000% due 01/10/2053	0	0	0.00
Balder Finland Oyj 1.000% due 18/01/2027	€ 1,200	1,092	0.21	Ford Motor Credit Co. LLC 4.445% due 14/02/2030	1,100	1,108	0.21	2.500% due 01/10/2036	32	4	0.00
Banca Monte dei Paschi di Siena SpA 2.625% due 28/04/2025	1,900	1,869	0.36	GA Global Funding Trust 1.625% due 15/01/2026	\$ 200	176	0.03	2.500% due 01/10/2047	0	0	0.00
Banco Bilbao Vizcaya Argentaria S.A. 4.625% due 13/01/2031	2,300	2,379	0.46	Goldman Sachs Group, Inc. 0.875% due 09/05/2029	€ 2,300	2,023	0.39	4.625% due 19/01/2029	€ 1,900	1,964	0.38
Banco BPM SpA 3.250% due 28/05/2031	3,900	3,866	0.75	Goodman Australia Finance Pty. Ltd. 4.250% due 03/05/2030	1,000	1,012	0.20	P3 Group SARL 1.625% due 26/01/2029	1,200	1,066	0.21
Banco Santander S.A. 2.375% due 08/09/2027	1,600	1,558	0.30	Grainger PLC 3.375% due 24/04/2028	£ 1,100	1,188	0.23	Prologis International Funding S.A. 3.125% due 01/06/2031	900	851	0.16
3.875% due 22/04/2029	2,700	2,704	0.52	Hamburg Commercial Bank AG 4.750% due 02/05/2029	€ 800	815	0.16	Realkredit Danmark A/S 2.500% due 01/04/2036	DKK 3	0	0.00
4.875% due 18/10/2031	1,400	1,480	0.29	Indigo Group S.A.S. 4.500% due 18/04/2030	1,500	1,534	0.30	2.500% due 01/04/2047	0	0	0.00
Bank of America Corp. 4.134% due 12/06/2028	3,100	3,165	0.61	ING Groep NV 4.500% due 23/05/2029	2,400	2,460	0.48	Sagax AB 1.125% due 30/01/2027	€ 1,600	1,484	0.29
Banque Federative du Credit Mutuel S.A. 0.625% due 19/11/2027	6,600	5,961	1.16	International Development Association 1.750% due 05/05/2037	4,300	3,647	0.71	Sagax Euro MTN NL BV 0.750% due 26/01/2028	800	712	0.14
3.500% due 15/05/2031	400	396	0.08	Intesa Sanpaolo SpA 1.350% due 24/02/2031	3,800	3,203	0.62	Santander UK Group Holdings PLC 0.603% due 13/09/2029	1,900	1,659	0.32
4.125% due 13/03/2029	2,700	2,756	0.54	3.625% due 30/06/2028	900	908	0.18	Sirius Real Estate Ltd. 1.125% due 22/06/2026	2,500	2,347	0.46
Barclays PLC 4.347% due 08/05/2035	1,300	1,303	0.25	JAB Holdings BV 4.750% due 29/06/2032	2,100	2,198	0.43	Sofina S.A. 1.000% due 23/09/2028	1,300	1,145	0.22
4.918% due 08/08/2030	3,000	3,124	0.61	JPMorgan Chase & Co. 1.963% due 23/03/2030	2,000	1,853	0.36	Sumitomo Mitsui Banking Corp. 3.602% due 16/02/2026	700	699	0.14
BNP Paribas S.A. 2.750% due 25/07/2028	9,600	9,310	1.81	4.457% due 13/11/2031	4,200	4,372	0.85	Sumitomo Mitsui Trust Bank Ltd. 3.629% due 06/04/2026	1,200	1,200	0.23
BPCE S.A. 0.500% due 15/09/2027	4,200	3,900	0.76	Jyske Realkredit A/S 0.500% due 01/10/2043	DKK 0	0	0.00	TP ICAP Finance PLC 2.625% due 18/11/2028	£ 1,600	1,619	0.31
BPCE SFH S.A. 3.375% due 27/06/2033	1,100	1,113	0.22	1.000% due 01/10/2050	0	0	0.00	TSB Bank PLC 3.319% due 05/03/2029	€ 600	601	0.12
CaixaBank S.A. 4.375% due 29/11/2033	1,600	1,669	0.32	1.000% due 01/10/2053	0	0	0.00	UBS Group AG 1.000% due 24/06/2027	1,100	1,041	0.20
5.375% due 14/11/2030	700	749	0.15	1.500% due 01/10/2037	238	29	0.01	7.750% due 01/03/2029	5,100	5,765	1.12
Caja Rural de Navarra SCC 3.000% due 26/04/2027	1,600	1,582	0.31	1.500% due 01/10/2050	0	0	0.00	Vesteda Finance BV 4.000% due 07/05/2032	1,100	1,105	0.21
CBRE Global Investors Open-Ended Funds S.C.A. SICAV-SIF-Pan European Core Fund 0.500% due 27/01/2028	500	441	0.09	Kreditanstalt fuer Wiederaufbau 0.000% due 15/09/2028 (a)	€ 20,000	17,748	3.44	Vonovia SE 0.500% due 14/09/2029	2,400	2,024	0.39
0.900% due 12/10/2029	1,100	931	0.18	0.000% due 09/11/2028 (a)	7,100	6,269	1.22	1.625% due 07/10/2039	2,200	1,488	0.29
Citycon Treasury BV 6.500% due 08/03/2029	900	902	0.17	0.750% due 15/01/2029	14,200	12,923	2.51	WEA Finance LLC 3.750% due 17/09/2024	\$ 1,700	1,574	0.31
Clydesdale Bank PLC 3.750% due 22/08/2028	500	507	0.10	LeasePlan Corp. NV 0.250% due 07/09/2026	1,300	1,211	0.23	Wells Fargo & Co. 1.741% due 04/05/2030	€ 2,400	2,192	0.43
Commerzbank AG 3.375% due 28/08/2028	1,600	1,617	0.31	Lloyds Bank PLC 3.250% due 02/02/2026	700	698	0.14	WPC Eurobond BV 1.350% due 15/04/2028	2,100	1,907	0.37
Commonwealth Bank of Australia 3.768% due 31/08/2027	1,300	1,319	0.26	Lloyds Banking Group PLC 3.875% due 14/05/2032	1,600	1,597	0.31			218,837	42.50
Cooperatieve Rabobank UA 4.233% due 25/04/2029	5,100	5,210	1.01	Logicor Financing SARL 0.875% due 14/01/2031	600	474	0.09	INDUSTRIALS			
Credit Agricole Home Loan SFH S.A. 3.250% due 08/06/2033	1,900	1,902	0.37	3.250% due 13/11/2028	1,400	1,330	0.26	Aker BP ASA 4.000% due 29/05/2032	1,900	1,891	0.37
Credit Agricole Public Sector SCF S.A. 3.750% due 13/07/2026	1,600	1,614	0.31	Mediobanca Banca di Credito Finanziario SpA 3.250% due 30/11/2028	1,700	1,688	0.33	Amprion GmbH 3.625% due 21/05/2031	2,500	2,497	0.48
Credit Agricole S.A. 3.875% due 20/04/2031	1,800	1,822	0.35	Morgan Stanley 0.497% due 07/02/2031	2,000	1,669	0.32	Anheuser-Busch InBev S.A. 3.750% due 22/03/2037	2,600	2,591	0.50
4.250% due 11/07/2029	2,200	2,233	0.43	4.656% due 02/03/2029	3,200	3,301	0.64	Bayer Capital Corp. BV 2.125% due 15/12/2029	1,800	1,643	0.32
Cromwell Ereit Lux Finco SARL 2.125% due 19/11/2025	1,600	1,539	0.30	5.148% due 25/01/2034	1,300	1,411	0.27	Becton Dickinson Euro Finance SARL 3.553% due 13/09/2029	1,900	1,897	0.37
CTP NV 0.875% due 20/01/2026	1,040	991	0.19	Nationale-Nederlanden Bank NV 3.250% due 28/05/2027	1,400	1,400	0.27	BEL S.A. 4.375% due 11/04/2029	1,000	1,008	0.20
4.750% due 05/02/2030	1,100	1,117	0.22	NatWest Group PLC 4.771% due 16/02/2029	1,100	1,134	0.22	Booking Holdings, Inc. 3.750% due 01/03/2036	2,600	2,560	0.50
Danske Mortgage Bank PLC 3.500% due 29/01/2029	900	912	0.18	NE Property BV 3.375% due 14/07/2027	1,300	1,264	0.25	Boston Scientific Corp. 0.625% due 01/12/2027	1,450	1,320	0.26
				NN Group NV 6.000% due 03/11/2043	950	1,027	0.20	Brenntag Finance BV 3.875% due 24/04/2032	1,100	1,083	0.21
				Nordea Kredit Realkreditatieselskab 0.500% due 01/10/2043	DKK 0	0	0.00	Burberry Group PLC 1.125% due 21/09/2025	£ 1,200	1,338	0.26
				1.000% due 01/10/2050	0	0	0.00	Bureau Veritas S.A. 3.500% due 22/05/2036	€ 900	877	0.17
				1.000% due 01/10/2053	0	0	0.00	Chanel Ceres PLC 0.500% due 31/07/2026	2,600	2,432	0.47
				1.500% due 01/10/2037	133	16	0.00				
				1.500% due 01/10/2050	0	0	0.00				
				2.500% due 01/10/2047	0	0	0.00				

Schedule of Investments Euro Credit Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Coca-Cola HBC Finance BV 3.375% due 27/02/2028	€ 1,200	€ 1,194	0.23	Schaeffler AG 4.500% due 28/03/2030	€ 700	€ 693	0.13	Severn Trent Utilities Finance PLC 4.000% due 05/03/2034	€ 2,400	€ 2,354	0.46
Davide Campari-Milano NV 1.250% due 06/10/2027	1,100	1,013	0.20	Siemens Energy Finance BV 4.250% due 05/04/2029	200	201	0.04	Southern Water Services Finance Ltd. 3.000% due 28/05/2037	£ 1,500	1,231	0.24
Deutsche Bahn Finance GmbH 4.000% due 23/11/2043	700	722	0.14	Siemens Financieringsmaatschappij NV 3.625% due 24/02/2043	2,600	2,548	0.49	TDC Net A/S 5.618% due 06/02/2030	€ 2,700	2,780	0.54
El Corte Ingles S.A. 4.250% due 26/06/2031	700	700	0.14	Silfin NV 2.875% due 11/04/2027	900	861	0.17			21,788	4.23
Elis S.A. 3.750% due 21/03/2030	1,400	1,383	0.27	Societa per Azioni Esercizi Aeroportuali SEA SpA 3.500% due 09/10/2025	1,100	1,092	0.21	Total Corporate Bonds & Notes		351,544	68.28
Ellevio AB 4.125% due 07/03/2034	1,400	1,417	0.28	Solvay S.A. 4.250% due 03/10/2031	1,000	1,002	0.19	U.S. GOVERNMENT AGENCIES			
ELO SACA 6.000% due 22/03/2029	1,800	1,771	0.34	Suez SACA 2.375% due 24/05/2030	1,700	1,567	0.30	Ginnie Mae, TBA 4.500% due 01/08/2054	\$ 4,000	3,551	0.69
Epiroc AB 3.625% due 28/02/2031	1,000	989	0.19	Sydney Airport Finance Co. Pty. Ltd. 4.375% due 03/05/2033	600	621	0.12	Uniform Mortgage-Backed Security, TBA 3.000% due 01/08/2054	1,300	1,033	0.20
Glencore Capital Finance DAC 4.154% due 29/04/2031	1,300	1,303	0.25	Syngenta Finance NV 4.892% due 24/04/2025	\$ 1,951	1,804	0.35	4.000% due 01/08/2054	3,400	2,904	0.56
Global Payments, Inc. 4.875% due 17/03/2031	1,100	1,138	0.22	Tapestry, Inc. 5.875% due 27/11/2031	€ 900	935	0.18	4.500% due 01/07/2054	3,400	2,991	0.58
GN Store Nord A/S 0.875% due 25/11/2024	1,800	1,768	0.34	TDF Infrastructure SASU 1.750% due 01/12/2029	3,200	2,814	0.55	5.000% due 01/08/2054	8,200	7,394	1.44
H Lundbeck A/S 0.875% due 14/10/2027	2,100	1,911	0.37	Teleperformance SE 5.750% due 22/11/2031	1,200	1,235	0.24	5.500% due 01/08/2054	4,300	3,957	0.77
Heidelberg Materials AG 3.950% due 19/07/2034	600	593	0.12	TenneT Holding BV 4.750% due 28/10/2042	1,100	1,202	0.23	6.000% due 01/08/2054	5,300	4,957	0.96
Holding d'Infrastructures de Transport SASU 1.625% due 18/09/2029	2,700	2,404	0.47	Tesco Corporate Treasury Services PLC 4.250% due 27/02/2031	1,100	1,122	0.22	6.500% due 01/08/2054	7,300	6,929	1.35
4.250% due 18/03/2030	2,300	2,324	0.45	Thames Water Utilities Finance PLC 1.250% due 31/01/2032	1,800	1,302	0.25			33,716	6.55
Holding d'Infrastructures des Metiers de l'Environnement 0.625% due 16/09/2028	1,300	1,108	0.22	4.375% due 18/01/2031	2,200	1,899	0.37	NON-AGENCY MORTGAGE-BACKED SECURITIES			
IMCD NV 2.125% due 31/03/2027	100	95	0.02	Ubisoft Entertainment S.A. 0.878% due 24/11/2027	1,700	1,469	0.29	Canada Square Funding PLC 6.184% due 17/06/2058	£ 825	975	0.19
4.875% due 18/09/2028	2,000	2,057	0.40	UCB S.A. 4.250% due 20/03/2030	1,000	999	0.19	Countrywide Home Loan Mortgage Pass-Through Trust 6.247% due 25/08/2034	\$ 19	16	0.00
International Distribution Services PLC 5.250% due 14/09/2028	1,600	1,646	0.32	VF Corp. 0.625% due 25/02/2032	300	213	0.04	Domi BV 4.349% due 15/06/2053	€ 777	779	0.15
ISS Global A/S 0.875% due 18/06/2026	1,500	1,420	0.28	Vilmorin & Cie S.A. 1.375% due 26/03/2028	1,300	1,142	0.22	Dutch Property Finance BV 4.514% due 28/07/2058	1,804	1,805	0.35
JDE Peet's NV 0.500% due 16/01/2029	3,850	3,338	0.65	Vmed O2 UK Financing PLC 5.625% due 15/04/2032	800	779	0.15	4.614% due 28/10/2059	3,057	3,063	0.60
John Lewis PLC 4.250% due 18/12/2034	£ 1,050	953	0.19	Werfen S.A. 4.625% due 06/06/2028	3,100	3,169	0.62	Great Hall Mortgages PLC 5.763% due 18/06/2039	\$ 71	66	0.01
6.125% due 21/01/2025	800	945	0.18	Worldline S.A. 4.125% due 12/09/2028	1,400	1,392	0.27	Jubilee Place BV 4.738% due 17/01/2059	€ 2,015	2,023	0.39
Kering S.A. 3.375% due 11/03/2032	€ 2,300	2,260	0.44	Worley U.S. Finance Sub Ltd. 0.875% due 09/06/2026	1,200	1,135	0.22	4.888% due 17/10/2057	386	388	0.08
LKQ Dutch Bond BV 4.125% due 13/03/2031	1,300	1,299	0.25	Yorkshire Water Finance PLC 1.750% due 27/10/2032	£ 1,500	1,296	0.25	Landmark Mortgage Securities PLC 5.632% due 17/04/2044	£ 673	774	0.15
Mitchells & Butlers Finance PLC 6.013% due 15/12/2030	£ 93	106	0.02	ZF Europe Finance BV 4.750% due 31/01/2029	€ 600	603	0.12	Miravet SARL 4.651% due 26/05/2065	€ 1,586	1,582	0.31
6.084% due 15/12/2030	\$ 324	283	0.05			110,919	21.55	Newgate Funding PLC 4.319% due 15/12/2050	151	149	0.03
Molnlycke Holding AB 4.250% due 08/09/2028	€ 900	914	0.18	UTILITIES				Primrose Residential DAC 4.598% due 24/10/2061	2,037	2,032	0.39
Mondelez International Holdings Netherlands BV 0.625% due 09/09/2032	2,100	1,675	0.33	Alliander NV 4.500% due 27/03/2032 (b)	1,000	1,003	0.20	RMAC Securities PLC 5.503% due 12/06/2044	£ 74	85	0.02
Motability Operations Group PLC 3.875% due 24/01/2034	2,000	1,980	0.38	E.ON SE 4.125% due 25/03/2044	800	791	0.15	Structured Asset Mortgage Investments Trust 6.153% due 19/12/2034	\$ 46	37	0.01
MSD Netherlands Capital BV 3.750% due 30/05/2054	700	681	0.13	Electricite de France S.A. 4.250% due 25/01/2032	2,700	2,745	0.53	Twin Bridges PLC 6.084% due 12/03/2055	£ 1,838	2,170	0.42
Mundys SpA 1.875% due 12/02/2028	2,800	2,572	0.50	EP Infrastructure A/S 1.816% due 02/03/2031	3,400	2,747	0.53			15,944	3.10
Nestle Finance International Ltd. 3.250% due 23/01/2037	1,500	1,456	0.28	FLUVIUS System Operator C.V. 3.875% due 09/05/2033	1,100	1,110	0.22	ASSET-BACKED SECURITIES			
Netflix, Inc. 3.875% due 15/11/2029	4,500	4,562	0.89	Fortum Oyj 4.500% due 26/05/2033	1,500	1,563	0.30	Ares European CLO DAC 4.516% due 15/04/2030	€ 328	328	0.06
Pandora A/S 3.875% due 31/05/2030	1,600	1,595	0.31	Koninklijke KPN NV 0.875% due 14/12/2032	1,500	1,205	0.23	Aurium CLO DAC 4.750% due 23/03/2032	1,299	1,304	0.25
Pernod Ricard S.A. 3.750% due 15/09/2033	900	903	0.18	National Grid North America, Inc. 4.151% due 12/09/2027	1,700	1,725	0.34	Bastille Euro CLO DAC 5.056% due 15/01/2034	2,700	2,702	0.52
Robert Bosch GmbH 4.375% due 02/06/2043	1,400	1,428	0.28	Oncor Electric Delivery Co. LLC 3.500% due 15/05/2031	1,300	1,292	0.25	Bosphorus CLO DAC 4.753% due 12/12/2032	1,900	1,899	0.37
Sandoz Finance BV 4.220% due 17/04/2030	1,600	1,635	0.32	Orsted A/S 2.875% due 14/06/2033	1,000	935	0.18	Cairn CLO DAC 4.592% due 25/04/2032	581	581	0.11
Sartorius Finance BV 4.875% due 14/09/2035	1,100	1,146	0.22	4.125% due 01/03/2035	300	307	0.06	Carlyle Euro CLO DAC 4.458% due 15/08/2030	346	347	0.07

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Dryden Euro CLO DAC	€ 190	€ 190	0.04	Voya Euro CLO DAC	€ 140	€ 140	0.03	Korea Housing Finance Corp.	€ 3,100	€ 3,168	0.62
4.688% due 15/05/2034				4.656% due 15/10/2030				4.082% due 25/09/2027			
GoldenTree Loan Management EUR CLO DAC						20,499	3.98	Mexico Government International Bond			
4.797% due 20/01/2032	91	91	0.02					1.125% due 17/01/2030	900	760	0.15
Harvest CLO DAC				SOVEREIGN ISSUES				6.350% due 09/02/2035	\$ 2,200	2,069	0.40
4.756% due 15/01/2032	200	200	0.04	Adif Alta Velocidad				Netherlands Government International Bond			
Invesco Euro CLO DAC				3.500% due 30/07/2028	3,000	3,010	0.59	0.500% due 15/07/2032	€ 8,800	7,389	1.44
4.556% due 15/07/2031	500	497	0.10	CPPIB Capital, Inc.				Province of Ontario			
Jubilee CLO DAC				0.050% due 24/02/2031	3,800	3,102	0.60	0.010% due 25/11/2030	3,800	3,113	0.61
4.506% due 15/04/2030	640	641	0.12	European Financial Stability Facility				Province of Quebec			
Madison Park Euro Funding DAC				1.250% due 24/05/2033	7,000	6,042	1.17	3.000% due 24/01/2033	4,200	4,134	0.80
4.706% due 15/07/2032	600	596	0.12	2.375% due 11/04/2028	6,300	6,171	1.20	Republic of Poland Government International Bond			
Man GLG Euro CLO DAC				3.000% due 15/12/2028	11,000	11,028	2.14	3.875% due 14/02/2033	1,300	1,341	0.26
4.716% due 15/10/2032	2,582	2,575	0.50	European Union				Romania Government International Bond			
OCP Euro CLO DAC				0.000% due 04/07/2031 (a)	1,900	1,547	0.30	5.500% due 18/09/2028	2,600	2,670	0.52
4.726% due 15/01/2032	202	202	0.04	0.000% due 04/07/2035 (a)	4,300	3,066	0.60	6.375% due 18/09/2033	1,600	1,666	0.32
Palmer Square European Loan Funding DAC				0.400% due 04/02/2037	8,900	6,332	1.23	6.625% due 27/09/2029	1,700	1,823	0.35
4.626% due 15/10/2031	2,065	2,054	0.40	0.450% due 04/07/2041	9,700	6,059	1.18	Spain Government International Bond			
4.956% due 15/10/2031	681	679	0.13	1.500% due 04/10/2035	7,400	6,285	1.22	3.150% due 30/04/2033	7,200	7,126	1.38
Renaissance Home Equity Loan Trust				2.750% due 04/02/2033	7,600	7,430	1.44			111,048	21.57
5.340% due 25/01/2037	\$ 1,291	380	0.07	2.750% due 04/12/2037	6,400	6,074	1.18				
Segovia European CLO DAC				Ile-de-France Mobilites				Total Transferable Securities			€ 532,751 103.48
4.777% due 20/07/2032	€ 499	497	0.10	3.700% due 14/06/2038	500	495	0.10				
Toro European CLO DAC				Italy Buoni Poliennali Del Tesoro							
4.638% due 15/02/2034	500	500	0.10	4.000% due 30/10/2031	2,500	2,543	0.49				
4.832% due 12/01/2032	200	200	0.04	4.200% due 01/03/2034	6,500	6,605	1.28				

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
FICC	2.600%	28/06/2024	01/07/2024	\$ 387	U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2026	€ (368)	€ 361	€ 361	0.07
Total Repurchase Agreements						€ (368)	€ 361	€ 361	0.07

(1) Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bobl September Futures	Short	09/2024	10	€ (12)	0.00
Euro-Bund 10-Year Bond September Futures	Short	09/2024	416	(681)	(0.13)
Euro-Buxl 30-Year Bond September Futures	Long	09/2024	101	310	0.06
Euro-OAT France Government 10-Year Bond September Futures	Long	09/2024	55	23	0.00
Euro-Schatz September Futures	Long	09/2024	531	244	0.05
U.S. Treasury 2-Year Note September Futures	Long	09/2024	175	57	0.01
U.S. Treasury 5-Year Note September Futures	Long	09/2024	81	49	0.01
U.S. Treasury 10-Year Note September Futures	Short	09/2024	172	(71)	(0.01)
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2024	14	0	0.00
United Kingdom Long Gilt September Futures	Long	09/2024	35	13	0.00
				€ (68)	(0.01)
Total Financial Derivative Instruments Dealt in on a Regulated Market				€ (68)	(0.01)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
ITV PLC	(5.000)%	20/12/2028	€ 2,700	€ 4	0.00
Next Group PLC	(1.000)	20/06/2029	2,600	(15)	0.00
Publicis Groupe S.A.	(1.000)	20/06/2029	2,300	6	0.00
				€ (5)	0.00

Schedule of Investments Euro Credit Fund (Cont.)

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽²⁾

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
AT&T, Inc.	1.000%	20/06/2026	\$ 5,000	€ 18	0.00
AT&T, Inc.	1.000	20/06/2028	1,300	11	0.00
Cellnex Telecom S.A.	5.000	20/12/2033	€ 2,600	51	0.01
				€ 80	0.01

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
iTraxx Europe Main 41 5-Year Index	1.000%	20/06/2029	€ 3,000	€ (8)	0.00
iTraxx Europe Main 41 10-Year Index	1.000	20/06/2034	12,400	(90)	(0.02)
				€ (98)	(0.02)

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.050%	15/12/2031	¥ 1,860,000	€ (100)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	0.500	16/06/2026	\$ 27,600	(507)	(0.10)
Receive	1-Day USD-SOFR Compounded-OIS	0.750	16/06/2031	15,100	(314)	(0.06)
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2052	3,400	(98)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/09/2025	37,000	322	0.06
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.500	18/09/2054	€ 8,400	414	0.08
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.750	18/09/2029	36,400	(527)	(0.09)
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.750	18/09/2034	19,200	(425)	(0.08)
					€ (1,235)	(0.23)
					€ (1,258)	(0.24)

Total Centrally Cleared Financial Derivative Instruments

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

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

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

WRITTEN OPTIONS

CREDIT DEFAULT SWAPTIONS ON CREDIT INDICES

Counterparty	Description	Buy/Sell Protection	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BRC	Put - OTC iTraxx Europe 41 5-Year Index	Sell	0.850%	18/09/2024	7,600	€ (11)	€ (7)	0.00
GST	Put - OTC iTraxx Europe 41 5-Year Index	Sell	0.900	18/09/2024	7,300	(10)	(6)	0.00
						€ (21)	€ (13)	0.00

(1) Notional Amount represents the number of contracts.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	£ 10,978	€ 12,888	€ 0	€ (60)	€ (60)	(0.01)
	07/2024	\$ 8,318	7,661	0	(100)	(100)	(0.02)
BPS	07/2024	£ 111	130	0	(1)	(1)	0.00
BRC	09/2024	\$ 57	MXN 1,061	1	0	1	0.00
GLM	07/2024	€ 13,019	£ 10,987	0	(59)	(59)	(0.01)
	07/2024	¥ 21,887	€ 129	2	0	2	0.00
	08/2024	£ 11,002	13,019	60	0	60	0.01
JPM	10/2024	CNH 447	\$ 62	1	0	1	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/(Depreciation)	% of Net Assets
SCX	07/2024	€ 129	¥ 22,125	€ 0	€ 0	€ 0	0.00
	07/2024	7,661	\$ 8,210	1	(2)	(1)	0.00
	08/2024	¥ 22,054	€ 129	0	0	0	0.00
	08/2024	\$ 8,012	7,467	2	0	2	0.00
				€ 67	€ (222)	€ (155)	(0.03)
Total OTC Financial Derivative Instruments						€ (168)	(0.03)
Total Investments						€ 531,618	103.27
Other Current Assets & Liabilities						€ (16,857)	(3.27)
Net Assets						€ 514,761	100.00

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

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

(a) Zero coupon security.

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

Securities with an aggregate fair value of €Nil (31 December 2023: €8,413) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Cash of €8,381 (31 December 2023: €8,072) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 532,714	€ 37	€ 532,751
Repurchase Agreements	0	361	0	361
Financial Derivative Instruments ⁽³⁾	(103)	(1,391)	0	(1,494)
Totals	€ (103)	€ 531,684	€ 37	€ 531,618

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 536,476	€ 39	€ 536,515
Investment Funds	9,501	0	0	9,501
Repurchase Agreements	0	14,437	0	14,437
Financial Derivative Instruments ⁽³⁾	(104)	769	0	665
Totals	€ 9,397	€ 551,682	€ 39	€ 561,118

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

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

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

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
BOA	€ (160)	€ 0	€ (160)	€ 1	€ 0	€ 1
BPS	(1)	0	(1)	(11)	0	(11)
BRC	(6)	0	(6)	(16)	0	(16)
GLM	3	0	3	(42)	0	(42)
GST	(6)	0	(6)	N/A	N/A	N/A
JPM	1	0	1	(1)	0	(1)
MBC	N/A	N/A	N/A	129	(300)	(171)
MYI	N/A	N/A	N/A	6	0	6
SCX	1	0	1	(20)	0	(20)

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	97.54	90.72
Transferable securities dealt in on another regulated market*	5.74	9.16
Other transferable securities	0.20	N/A
Investment funds	N/A	1.77
Repurchase agreements	0.07	2.69
Financial derivative instruments dealt in on a regulated market	(0.01)	(0.02)
Centrally cleared financial derivative instruments	(0.24)	0.13
OTC financial derivative instruments	(0.03)	0.01
Reverse repurchase agreements	N/A	(1.52)

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Corporate Bonds & Notes	68.28	75.08
U.S. Government Agencies	6.55	6.21
Non-Agency Mortgage-Backed Securities	3.10	3.36
Asset-Backed Securities	3.98	4.25
Sovereign Issues	21.57	10.98
Investment Funds	N/A	1.77
Repurchase Agreements	0.07	2.69
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.01)	(0.02)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	0.00	N/A
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	0.02
Credit Default Swaps on Credit Indices — Sell Protection	(0.02)	N/A
Interest Rate Swaps	(0.23)	0.11
OTC Financial Derivative Instruments		
Written Options		
Credit Default Swaptions on Credit Indices	0.00	N/A
Forward Foreign Currency Contracts	(0.03)	0.01
Other Current Assets & Liabilities	(3.27)	(4.46)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	
TRANSFERABLE SECURITIES				2.129% due 24/11/2026	\$ 2,800	€ 2,480	0.17	Panama Infrastructure Receivable Purchaser PLC				
LOAN PARTICIPATIONS AND ASSIGNMENTS				2.552% due 07/01/2028	3,600	3,107	0.21	0.000% due 05/04/2032 (e)	\$ 6,500	€ 3,965	0.27	
				3.035% due 28/05/2032	200	157	0.01	Realkredit Danmark A/S				
				3.547% due 18/09/2031	1,100	904	0.06	2.500% due 01/04/2036	DKK 0	0	0.00	
				DVI Deutsche Vermoegens- & Immobilienverwaltungs GmbH				Sagax AB				
				2.500% due 25/01/2027	€ 6,400	5,915	0.40	1.125% due 30/01/2027	€ 7,082	6,567	0.45	
				F&G Annuities & Life, Inc.				2.250% due 13/03/2025	5,100	5,029	0.34	
				6.500% due 04/06/2029	\$ 1,100	1,023	0.07	4.375% due 29/05/2030	1,500	1,508	0.10	
				Fairfax Financial Holdings Ltd.				Sagax Euro MTN NL BV				
				6.000% due 07/12/2033	5,600	5,311	0.36	0.750% due 26/01/2028	1,400	1,245	0.08	
				Ford Motor Credit Co. LLC				Santander UK Group Holdings PLC				
				2.700% due 10/08/2026	300	263	0.02	2.896% due 15/03/2032	\$ 13,185	10,366	0.70	
				4.271% due 09/01/2027	489	440	0.03	Sirius Real Estate Ltd.				
				4.542% due 01/08/2026	200	182	0.01	1.125% due 22/06/2026	€ 3,700	3,474	0.24	
				6.950% due 10/06/2026	400	381	0.03	1.750% due 24/11/2028	3,500	3,042	0.21	
				7.350% due 04/11/2027	3,000	2,918	0.20	Societe Generale S.A.				
				GLP Capital LP				2.797% due 19/01/2028	\$ 10,800	9,302	0.63	
				4.000% due 15/01/2030	5,900	5,048	0.34	6.691% due 10/01/2034	300	289	0.02	
				5.300% due 15/01/2029	7,100	6,532	0.44	Standard Chartered PLC				
				Goodman Australia Finance Pty. Ltd.				6.750% due 08/02/2028	8,500	8,148	0.55	
				4.250% due 03/05/2030	€ 3,400	3,441	0.23	Sunac China Holdings Ltd. (5.000% Cash or 6.000% PIK)				
				Host Hotels & Resorts LP				5.000% due 30/09/2026 (c)	238	26	0.00	
				5.700% due 01/07/2034	\$ 800	734	0.05	Sunac China Holdings Ltd. (5.250% Cash or 6.250% PIK)				
				HSBC Holdings PLC				5.250% due 30/09/2027 (c)	238	22	0.00	
				2.099% due 04/06/2026	600	541	0.04	Sunac China Holdings Ltd. (5.500% Cash or 6.500% PIK)				
				3.973% due 22/05/2030	1,800	1,570	0.11	5.500% due 30/09/2027 (c)	477	42	0.00	
				5.402% due 11/08/2033	12,000	11,082	0.75	Sunac China Holdings Ltd. (5.750% Cash or 6.750% PIK)				
				Hudson Pacific Properties LP				5.750% due 30/09/2028 (c)	716	57	0.00	
				5.950% due 15/02/2028	800	635	0.04	Sunac China Holdings Ltd. (6.000% Cash or 7.000% PIK)				
				ING Groep NV				6.000% due 30/09/2029 (c)	717	50	0.00	
				4.000% due 12/02/2035	€ 5,500	5,543	0.38	Sunac China Holdings Ltd. (6.250% Cash or 7.250% PIK)				
				Intesa Sanpaolo SpA				6.250% due 30/09/2030 (c)	337	23	0.00	
				8.248% due 21/11/2033	\$ 14,275	14,699	1.00	UBS Group AG				
				Iridium Capital PLC				5.699% due 08/02/2035	1,200	1,119	0.08	
				9.250% due 18/06/2029	€ 1,500	1,513	0.10	6.246% due 22/09/2029	10,500	10,076	0.68	
				JAB Holdings BV				6.537% due 12/08/2033	1,600	1,567	0.11	
				2.250% due 19/12/2039	4,600	3,459	0.23	7.750% due 01/03/2029	€ 5,600	6,330	0.43	
				4.375% due 25/04/2034	3,600	3,619	0.25	UniCredit SpA				
				JPMorgan Chase & Co.				1.982% due 03/06/2027	\$ 500	435	0.03	
				3.761% due 21/03/2034	7,200	7,159	0.49	VICI Properties LP				
				5.766% due 22/04/2035	\$ 5,800	5,555	0.38	3.750% due 15/02/2027	400	355	0.02	
				Jyske Realkredit A/S				3.875% due 15/02/2029	300	259	0.02	
				0.500% due 01/10/2043	DKK 0	0	0.00	4.125% due 15/08/2030	1,300	1,104	0.07	
				1.000% due 01/10/2050	0	0	0.00	4.500% due 15/01/2028	300	270	0.02	
				1.000% due 01/10/2053	0	0	0.00	4.625% due 01/11/2029	10,708	9,463	0.64	
				1.500% due 01/10/2037	0	0	0.00	5.750% due 01/02/2027	600	560	0.04	
				1.500% due 01/10/2050	0	0	0.00	Volkswagen Leasing GmbH				
				Kaisa Group Holdings Ltd.				3.875% due 11/10/2028	€ 6,800	6,829	0.46	
				10.875% due 23/07/2023 ^	\$ 5,400	183	0.01	Wells Fargo & Co.				
				11.500% due 30/01/2023 ^	3,500	114	0.01	1.741% due 04/05/2030	8,500	7,764	0.53	
				11.650% due 01/06/2026 ^	4,000	135	0.01	Yango Justice International Ltd.				
				KBC Group NV				7.875% due 04/09/2024 ^	\$ 12,600	60	0.00	
				5.796% due 19/01/2029	2,000	1,880	0.13					
				Kennedy Wilson Europe Real Estate Ltd.							353,674	23.97
				3.250% due 12/11/2025	€ 5,800	5,528	0.37	INDUSTRIALS				
				Lloyds Banking Group PLC				Altice France S.A.				
				4.750% due 21/09/2031	10,800	11,269	0.76	4.125% due 15/01/2029	€ 100	67	0.00	
				Mizuho Financial Group, Inc.				5.500% due 15/01/2028	\$ 200	128	0.01	
				5.594% due 10/07/2035 (b)	\$ 4,000	3,719	0.25	5.500% due 15/10/2029	200	123	0.01	
				Morgan Stanley				8.125% due 01/02/2027	400	280	0.02	
				3.790% due 21/03/2030	€ 4,300	4,305	0.29	American Airlines Pass-Through Trust				
				4.656% due 02/03/2029	2,784	2,872	0.19	3.350% due 15/04/2031	338	291	0.02	
				NatWest Group PLC				Aston Martin Capital Holdings Ltd.				
				6.016% due 02/03/2034	\$ 12,200	11,648	0.79	10.375% due 31/03/2029	€ 500	587	0.04	
				Nordea Kredit Realkreditaktieselskab				Bayer U.S. Finance LLC				
				0.500% due 01/10/2043	DKK 0	0	0.00	4.375% due 15/12/2028	\$ 200	177	0.01	
				1.000% due 01/10/2050	0	0	0.00	6.125% due 21/11/2026	8,950	8,442	0.57	
				1.000% due 01/10/2053	0	0	0.00	6.375% due 21/11/2030	2,300	2,200	0.15	
				1.500% due 01/10/2050	0	0	0.00	6.500% due 21/11/2033	2,400	2,292	0.16	
				Nykredit Realkredit A/S				6.875% due 21/11/2053	300	288	0.02	
				0.500% due 01/10/2043	0	0	0.00	Carvana Co. (12.000% PIK)				
				1.000% due 01/10/2050	0	0	0.00	12.000% due 01/12/2028 (c)	829	797	0.05	
				1.000% due 01/10/2053	0	0	0.00	Carvana Co. (13.000% PIK)				
				1.500% due 01/10/2037	0	0	0.00	13.000% due 01/06/2030 (c)	2,400	2,344	0.16	
				1.500% due 01/10/2050	0	0	0.00	Carvana Co. (14.000% PIK)				
				2.500% due 01/10/2036	0	0	0.00	14.000% due 01/06/2031 (c)	3,948	3,952	0.27	
				AI Silk Midco Ltd.								
				8.785% due 04/03/2031	€ 1,000	€ 993	0.06					
				Altice France S.A.								
				9.406% due 15/08/2028	100	74	0.01					
				10.829% due 15/08/2028	\$ 600	413	0.03					
				Charter Communications Operating LLC								
				7.052% due 01/02/2027	2,494	2,327	0.16					
				Market Bidco Ltd.								
				8.578% due 04/11/2027	€ 3,095	3,093	0.21					
				Project Hudson								
				7.730% due 29/05/2026	\$ 800	750	0.05					
				SCUR-Alpha 1503 GmbH								
				9.365% due 29/03/2030	€ 1,200	1,154	0.08					
				10.830% due 29/03/2030	\$ 2,469	2,183	0.15					
				Windstream Services LLC								
				11.679% due 21/09/2027	2,876	2,689	0.18					
						13,676	0.93					
				CORPORATE BONDS & NOTES								
				BANKING & FINANCE								
				ABH Financial Ltd. Via Alfa Holding Issuance PLC								
				2.700% due 11/06/2023 ^	€ 8,200	1,230	0.08					
				ABN AMRO Bank NV								
				2.470% due 13/12/2029	\$ 1,300	1,068	0.07					
				ADLER Real Estate AG								
				3.000% due 27/04/2026	€ 600	543	0.04					
				AIB Group PLC								
				5.250% due 23/10/2031	1,820	1,947	0.13					
				Avolon Holdings Funding Ltd.								
				2.875% due 15/02/2025	\$ 6,000	5,485	0.37					
				Banca Monte dei Paschi di Siena SpA								
				3.625% due 24/09/2024	€ 1,458	1,455	0.10					
				Banco Bilbao Vizcaya Argentaria S.A.								
				5.381% due 13/03/2029	\$ 6,800	6,368	0.43					
				Banco Santander S.A.								
				4.379% due 12/04/2028	4,200	3,773	0.26					
				Barclays PLC								
				7.437% due 02/11/2033	24,076	24,719	1.68					
				BNP Paribas S.A.								
				1.904% due 30/09/2028	2,300	1,918	0.13					
				2.871% due 19/04/2032	1,000	783	0.05					
				4.095% due 13/02/2034	€ 4,900	4,936	0.33					
				5.738% due 20/02/2035	\$ 6,600	6,129	0.42					
				BPCE S.A.								
				5.748% due 19/07/2033	12,350	11,422	0.77					
				5.936% due 30/05/2035	900	837	0.06					
				CaixaBank S.A.								
				6.208% due 18/01/2029	5,000	4,742	0.32					
				6.684% due 13/09/2027	2,300	2,188	0.15					
				Castellum Helsinki Finance Holding Abp								
				2.000% due 24/03/2025	€ 5,500	5,402	0.37					
				CI Financial Corp.								
				7.500% due 30/05/2029	\$ 900	832	0.06					
				Citycon Treasury BV								
				1.625% due 12/03/2028	€ 5,600	4,798	0.33					
				Commerzbank AG								
				4.625% due 17/01/2031	4,000	4,080	0.28					
				Cooperatieve Rabobank UA								
				4.655% due 22/08/2028	\$ 6,800							

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
FICC	2.600%	28/06/2024	01/07/2024	\$ 5,654	U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2026	€ (5,381)	€ 5,275	€ 5,275	0.36
Total Repurchase Agreements						€ (5,381)	€ 5,275	€ 5,275	0.36

⁽¹⁾ Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bund 10-Year Bond September Futures	Long	09/2024	206	€ 353	0.02
Euro-Schatz September Futures	Short	09/2024	4,127	(1,815)	(0.12)
U.S. Treasury 5-Year Note September Futures	Long	09/2024	1,127	596	0.04
U.S. Treasury 10-Year Note September Futures	Long	09/2024	992	856	0.06
U.S. Treasury 10-Year Ultra September Futures	Long	09/2024	662	726	0.05
U.S. Treasury 30-Year Bond September Futures	Short	09/2024	419	(247)	(0.02)
United Kingdom Long Gilt September Futures	Short	09/2024	22	(8)	0.00
				€ 461	0.03
Total Financial Derivative Instruments Dealt in on a Regulated Market					
				€ 461	0.03

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
AT&T, Inc.	1.000%	20/06/2026	\$ 2,400	€ (12)	0.00
AT&T, Inc.	1.000	20/06/2028	1,100	22	0.00
Ford Motor Co.	5.000	20/12/2028	3,100	6	0.00
Ford Motor Credit Co. LLC	5.000	20/06/2025	200	1	0.00
				€ 17	0.00

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-39 5-Year Index	5.000%	20/12/2027	\$ 686	€ 48	0.00
CDX.HY-41 5-Year Index	5.000	20/12/2028	5,346	190	0.01
CDX.HY-42 5-Year Index	5.000	20/06/2029	10,600	(37)	0.00
CDX.IG-41 5-Year Index	1.000	20/12/2028	2,400	13	0.00
CDX.IG-42 5-Year Index	1.000	20/06/2029	31,400	(28)	0.00
				€ 186	0.01

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day GBP-SONIO Compounded-OIS	3.700%	28/03/2034	£ 1,000	€ 26	0.00
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	3.750	18/09/2054	2,500	(136)	(0.01)
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.000	18/09/2029	62,300	(724)	(0.05)
Pay	1-Day GBP-SONIO Compounded-OIS	4.320	20/10/2033	900	33	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	15/06/2032	¥ 5,164,600	1,159	0.08
Receive ⁽³⁾	1-Day JPY-MUTKCALM Compounded-OIS	0.700	18/09/2029	1,033,000	(3)	0.00
Receive ⁽³⁾	1-Day JPY-MUTKCALM Compounded-OIS	1.000	18/09/2034	532,000	(3)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.868	05/05/2032	\$ 15,100	(1,958)	(0.13)
Pay	1-Day USD-SOFR Compounded-OIS	2.040	25/05/2032	7,800	(908)	(0.06)
Pay	1-Day USD-SOFR Compounded-OIS	2.068	11/05/2032	15,400	(1,794)	(0.12)
Pay	1-Day USD-SOFR Compounded-OIS	2.153	18/05/2032	15,400	(1,687)	(0.11)
Receive	1-Day USD-SOFR Compounded-OIS	2.750	21/06/2053	39,900	5,447	0.37
Pay	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	3,085	(169)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.300	06/03/2033	2,600	(126)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.300	14/06/2033	9,700	(415)	(0.03)
Pay	1-Day USD-SOFR Compounded-OIS	3.370	12/07/2053	2,800	(216)	(0.02)

Schedule of Investments Euro Income Bond Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day USD-SOFR Compounded-OIS	3.420%	24/05/2033	\$ 7,600	€ (272)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	3.425	01/03/2033	40,200	(1,578)	(0.11)
Pay	1-Day USD-SOFR Compounded-OIS	3.450	07/03/2033	5,000	(187)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.500	22/06/2030	12,200	(276)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	194,100	4,805	0.33
Pay	1-Day USD-SOFR Compounded-OIS	3.500	21/06/2033	8,100	(231)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	248,300	10,847	0.73
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	27,000	(965)	(0.07)
Pay	1-Day USD-SOFR Compounded-OIS	3.525	02/03/2030	1,800	(49)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.555	05/03/2054	1,000	(30)	0.00
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.594	09/01/2034	2,300	81	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.600	17/01/2034	2,200	84	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.620	31/01/2034	1,200	(34)	0.00
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.648	08/01/2034	2,300	81	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.650	10/07/2033	4,600	(163)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.650	05/03/2034	2,400	(59)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.655	24/01/2034	1,300	(34)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.665	24/01/2034	2,300	(58)	0.00
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.670	08/01/2034	2,500	84	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	1,200	39	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.685	24/01/2034	2,300	(54)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.700	05/03/2034	1,200	(25)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.710	05/03/2034	2,400	(49)	0.00
Pay ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.725	07/02/2034	1,100	(21)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.730	03/08/2033	1,300	(36)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.735	07/08/2033	1,500	(40)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.735	23/01/2034	1,200	(24)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.738	23/01/2034	700	(14)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	21/06/2025	74,000	(769)	(0.05)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	371,240	9,045	0.61
Receive	1-Day USD-SOFR Compounded-OIS	3.750	15/03/2030	46,000	1,983	0.13
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2031	3,300	(16)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	12/07/2033	4,000	(109)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	02/01/2034	1,200	32	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	240	3	0.00
Pay ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	120	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.760	23/08/2033	4,700	(115)	(0.01)
Pay ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.783	07/02/2034	1,000	(14)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	10/03/2028	5,000	(78)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.800	05/09/2028	8,500	(156)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.800	22/08/2030	1,200	(26)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	30/08/2033	2,300	(48)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.810	02/01/2034	1,200	27	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.830	12/10/2053	700	4	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.842	26/12/2033	1,200	24	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.854	29/12/2033	2,200	42	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.860	21/02/2034	4,600	(39)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.870	17/10/2053	700	9	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.880	16/10/2053	700	10	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.900	30/08/2033	4,700	(63)	0.00
Pay ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.900	10/04/2034	2,300	(10)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.900	15/04/2034	1,200	(5)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.940	22/02/2029	6,800	(61)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.950	19/12/2033	2,400	29	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.950	16/04/2034	2,500	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.970	27/02/2029	2,300	(17)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.030	04/10/2033	4,500	(7)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.030	15/12/2033	2,200	13	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.078	29/04/2034	2,400	23	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.080	17/04/2034	2,300	22	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.080	05/06/2034	2,700	(13)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.085	22/04/2034	2,300	25	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.090	30/04/2034	12,800	134	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.105	24/04/2034	6,600	79	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.130	03/05/2034	2,300	31	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.150	12/10/2033	2,100	18	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.175	10/10/2033	2,100	21	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.200	18/10/2033	1,800	22	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.220	20/10/2033	2,200	30	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.230	23/10/2033	1,100	16	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.250	22/11/2033	2,200	(22)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.255	23/10/2033	1,100	18	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.393	25/10/2033	1,100	30	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.435	01/11/2033	1,100	35	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.450	31/10/2033	1,300	42	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.450	01/11/2033	2,200	73	0.00
Pay	1-Year BRL-CDI	9.874	02/01/2026	BRL 10,600	(58)	0.00
Pay	1-Year BRL-CDI	9.899	02/01/2026	5,400	(29)	0.00
Pay	1-Year BRL-CDI	9.939	02/01/2026	9,200	(48)	0.00
Pay	1-Year BRL-CDI	9.998	04/01/2027	15,500	(116)	(0.01)
Pay	1-Year BRL-CDI	10.037	04/01/2027	4,200	(31)	0.00
Pay	1-Year BRL-CDI	10.041	04/01/2027	17,100	(126)	(0.01)

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Year BRL-CDI		10.052%	02/01/2026	BRL 21,000	€ (102)	(0.01)
Pay	1-Year BRL-CDI		10.072	04/01/2027	7,860	(44)	0.00
Pay	1-Year BRL-CDI		10.085	02/01/2026	20,900	(100)	(0.01)
Pay	1-Year BRL-CDI		10.090	04/01/2027	32,200	(231)	(0.02)
Pay	1-Year BRL-CDI		10.098	04/01/2027	23,760	(131)	(0.01)
Pay	1-Year BRL-CDI		10.105	02/01/2026	20,700	(99)	(0.01)
Pay	1-Year BRL-CDI		10.138	04/01/2027	8,000	(56)	0.00
Pay	1-Year BRL-CDI		10.165	04/01/2027	12,050	(63)	0.00
Pay	1-Year BRL-CDI		10.170	04/01/2027	20,100	(105)	(0.01)
Pay	1-Year BRL-CDI		10.183	04/01/2027	36,110	(188)	(0.01)
Pay	1-Year BRL-CDI		10.203	04/01/2027	28,140	(144)	(0.01)
Pay	1-Year BRL-CDI		10.210	04/01/2027	4,050	(21)	0.00
Pay	1-Year BRL-CDI		10.256	04/01/2027	28,110	(139)	(0.01)
Pay	1-Year BRL-CDI		10.328	04/01/2027	21,530	(101)	(0.01)
Pay	3-Month CAD-CAONREPO Compounded-OIS		3.750	20/12/2025	CAD 23,100	275	0.02
Pay	3-Month EUR-EURIBOR		3.150	30/01/2025	€ 667,700	1,951	0.13
Pay	3-Month NZD-BBR		4.750	19/06/2029	NZD 9,700	17	0.00
Pay	3-Month ZAR-JIBAR		8.360	07/08/2028	ZAR 26,500	16	0.00
Pay	3-Month ZAR-JIBAR		8.380	04/08/2028	11,700	7	0.00
Pay	3-Month ZAR-JIBAR		8.400	07/08/2028	26,500	18	0.00
Pay	3-Month ZAR-JIBAR		8.410	31/07/2028	12,600	9	0.00
Pay	3-Month ZAR-JIBAR		8.410	04/08/2028	28,300	20	0.00
Pay	3-Month ZAR-JIBAR		8.410	07/08/2028	7,900	5	0.00
Pay	3-Month ZAR-JIBAR		8.415	31/07/2028	10,100	7	0.00
Pay	3-Month ZAR-JIBAR		8.415	04/08/2028	11,800	8	0.00
Pay	3-Month ZAR-JIBAR		8.420	31/07/2028	37,700	27	0.00
Pay	3-Month ZAR-JIBAR		8.421	04/08/2028	12,000	9	0.00
Pay	3-Month ZAR-JIBAR		8.426	01/08/2028	15,200	11	0.00
Pay	3-Month ZAR-JIBAR		8.428	31/07/2028	25,100	18	0.00
Pay	3-Month ZAR-JIBAR		8.460	01/08/2028	25,700	20	0.00
Pay	3-Month ZAR-JIBAR		8.460	02/08/2028	26,100	21	0.00
Pay	3-Month ZAR-JIBAR		8.464	02/08/2028	26,100	21	0.00
Pay	3-Month ZAR-JIBAR		8.543	04/08/2028	12,000	11	0.00
Pay	3-Month ZAR-JIBAR		8.550	03/08/2028	24,200	23	0.00
Pay	6-Month AUD-BBR-BBSW		4.500	20/09/2033	AUD 13,200	52	0.00
Pay	6-Month AUD-BBR-BBSW		4.500	20/03/2034	11,200	60	0.00
Pay ⁽³⁾	6-Month AUD-BBR-BBSW		4.500	18/09/2034	2,400	(26)	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR		0.830	09/12/2052	€ 26,700	1,430	0.10
Pay	6-Month EUR-EURIBOR		1.520	07/07/2027	9,600	(415)	(0.03)
Receive ⁽³⁾	6-Month EUR-EURIBOR		2.500	18/09/2054	59,000	2,280	0.15
Receive ⁽³⁾	6-Month EUR-EURIBOR		2.650	08/01/2034	2,200	52	0.00
Receive	6-Month EUR-EURIBOR		2.670	03/04/2034	1,000	19	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR		2.750	18/09/2029	576,900	(7,851)	(0.53)
Pay	6-Month EUR-EURIBOR		2.750	05/03/2034	1,600	(11)	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR		2.750	18/09/2034	335,900	(7,749)	(0.53)
Receive	6-Month EUR-EURIBOR		2.760	03/01/2029	1,800	24	0.00
Pay	6-Month EUR-EURIBOR		2.760	04/03/2034	1,600	(10)	0.00
Pay	6-Month EUR-EURIBOR		2.770	16/04/2029	2,400	(14)	0.00
Pay	6-Month EUR-EURIBOR		2.770	29/04/2034	1,600	(6)	0.00
Pay	6-Month EUR-EURIBOR		2.780	02/05/2029	2,400	(12)	0.00
Receive	6-Month EUR-EURIBOR		2.818	26/06/2029	2,400	9	0.00
Pay	6-Month EUR-EURIBOR		2.860	24/04/2029	3,600	(5)	0.00
Receive	6-Month EUR-EURIBOR		2.880	19/12/2028	2,600	(30)	0.00
Receive	6-Month EUR-EURIBOR		2.890	22/12/2033	2,100	(36)	0.00
Receive	6-Month EUR-EURIBOR		2.910	29/12/2033	1,400	(27)	0.00
Receive	6-Month EUR-EURIBOR		2.920	13/12/2028	3,100	(41)	0.00
Receive	6-Month EUR-EURIBOR		2.950	29/12/2028	1,700	(26)	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR		2.950	12/06/2029	1,900	9	0.00
Receive	6-Month EUR-EURIBOR		2.970	15/12/2033	2,200	(52)	0.00
Receive	6-Month EUR-EURIBOR		2.990	08/12/2033	1,800	(45)	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR		3.000	18/09/2026	11,500	71	0.00
Receive	6-Month EUR-EURIBOR		3.063	06/12/2033	1,300	(40)	0.00
Receive	6-Month EUR-EURIBOR		3.128	04/12/2033	1,000	(37)	0.00
Receive	6-Month EUR-EURIBOR		3.148	20/11/2033	1,600	(61)	0.00
Receive	6-Month EUR-EURIBOR		3.179	29/11/2028	1,300	(32)	0.00
Receive	6-Month EUR-EURIBOR		3.250	06/11/2033	1,600	(73)	(0.01)
Receive	6-Month EUR-EURIBOR		3.255	22/11/2028	1,200	(33)	0.00
Receive	6-Month EUR-EURIBOR		3.270	08/11/2028	2,600	(72)	(0.01)
Pay	6-Month EUR-EURIBOR		3.270	21/08/2033	1,600	86	0.01
Receive	6-Month EUR-EURIBOR		3.280	22/11/2033	800	(39)	0.00
Receive	6-Month EUR-EURIBOR		3.305	27/11/2033	1,700	(88)	(0.01)
Pay	6-Month EUR-EURIBOR		3.450	20/10/2028	2,700	108	0.01
Pay	28-Day MXN-TIIE		8.300	16/06/2028	MXN 20,600	(39)	0.00
Pay	28-Day MXN-TIIE		8.444	25/07/2028	48,100	(107)	(0.01)
Pay	28-Day MXN-TIIE		8.471	26/07/2028	24,200	(52)	0.00
Pay	28-Day MXN-TIIE		8.512	24/07/2028	36,400	(76)	(0.01)
Pay	28-Day MXN-TIIE		8.550	27/07/2028	12,300	(25)	0.00
Pay	28-Day MXN-TIIE		8.556	27/07/2028	73,000	(147)	(0.01)
Pay	28-Day MXN-TIIE		8.600	31/07/2028	23,500	(44)	0.00
Pay	28-Day MXN-TIIE		8.620	28/07/2028	12,000	(23)	0.00
Pay	28-Day MXN-TIIE		8.636	28/07/2028	23,800	(44)	0.00
Pay	28-Day MXN-TIIE		8.640	28/07/2028	4,800	(9)	0.00

Schedule of Investments Euro Income Bond Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	28-Day MXN-TIIE	8.650%	28/07/2028	MXN 12,100	€ (22)	0.00
Pay	28-Day MXN-TIIE	8.660	28/07/2028	11,900	(22)	0.00
Receive ⁽³⁾	28-Day MXN-TIIE	8.673	31/05/2029	3,800	7	0.00
Receive	28-Day MXN-TIIE	8.680	31/05/2029	5,400	10	0.00
Receive	28-Day MXN-TIIE	8.681	31/05/2029	6,900	13	0.00
Receive ⁽³⁾	28-Day MXN-TIIE	8.683	31/05/2029	2,500	5	0.00
Receive	28-Day MXN-TIIE	8.720	07/03/2029	2,200	4	0.00
Receive	28-Day MXN-TIIE	8.725	07/03/2029	5,500	10	0.00
Receive	28-Day MXN-TIIE	8.730	07/03/2029	3,300	6	0.00
Receive	28-Day MXN-TIIE	8.760	01/03/2029	8,900	14	0.00
Receive	28-Day MXN-TIIE	8.770	01/03/2029	4,500	7	0.00
Receive	28-Day MXN-TIIE	8.780	01/03/2029	4,500	7	0.00
Receive	28-Day MXN-TIIE	8.810	29/05/2031	4,600	8	0.00
Receive	28-Day MXN-TIIE	9.073	03/06/2027	15,200	18	0.00
Receive	28-Day MXN-TIIE	9.260	03/06/2027	9,000	8	0.00
Receive	28-Day MXN-TIIE	9.340	03/06/2027	17,100	14	0.00
Receive	CPTFEMU	2.500	15/01/2025	€ 68,100	94	0.01
					€ 8,164	0.56
Total Centrally Cleared Financial Derivative Instruments					€ 8,367	0.57

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

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

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

WRITTEN OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
DUB	Call - OTC USD versus MXN	MXN 18.150	06/02/2025	1,581	€ (67)	€ (92)	(0.01)
	Call - OTC USD versus MXN	18.100	11/02/2025	631	(27)	(38)	0.02
	Call - OTC USD versus MXN	18.150	13/02/2025	1,579	(66)	(94)	(0.01)
MYI	Call - OTC USD versus MXN	18.230	29/01/2025	1,590	(71)	(88)	(0.01)
	Call - OTC USD versus MXN	18.250	30/01/2025	1,590	(70)	(87)	(0.01)
	Call - OTC USD versus MXN	18.150	10/02/2025	1,589	(66)	(94)	(0.01)
					€ (367)	€ (493)	(0.03)

INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.800%	08/07/2024	2,300	€ (10)	€ (3)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.350	08/07/2024	2,300	(10)	0	0.00
BRC	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.700	04/07/2024	2,400	(3)	0	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.000	04/07/2024	2,400	(3)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Receive	3.700	05/07/2024	1,500	(6)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Pay	4.070	05/07/2024	1,500	(5)	(1)	0.00
CBK	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.710	26/07/2024	1,600	(6)	(4)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.060	26/07/2024	1,600	(6)	(7)	0.00
FAR	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.885	10/07/2024	31,200	(99)	(110)	(0.01)
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.235	10/07/2024	31,200	(99)	(14)	(0.01)
GLM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.844	03/07/2024	3,500	(11)	(5)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.194	03/07/2024	3,500	(11)	(1)	0.00
JPM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.800	05/07/2024	1,200	(4)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.150	05/07/2024	1,200	(4)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Receive	3.800	03/07/2024	1,300	(5)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Pay	4.150	03/07/2024	1,300	(5)	0	0.00
MYC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.630	29/07/2024	2,400	(6)	(4)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.690	29/07/2024	2,400	(8)	(6)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.765	22/07/2024	2,400	(9)	(7)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.040	29/07/2024	2,400	(8)	(13)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.090	29/07/2024	2,400	(6)	(10)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.265	22/07/2024	2,400	(9)	(3)	0.00
ULO	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.570	25/07/2024	1,500	(4)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	25/07/2024	1,500	(4)	(7)	0.00
					€ (341)	€ (203)	(0.02)		

OPTIONS ON SECURITIES

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
JPM	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	\$ 94.969	08/07/2024	1,100	€ (4)	€ 0	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	97.266	08/07/2024	2,700	(5)	(3)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	97.719	08/07/2024	1,200	(2)	(1)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	97.969	08/07/2024	1,100	(3)	0	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/08/2054	95.594	06/08/2024	1,700	(4)	(6)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/08/2054	98.594	06/08/2024	1,700	(3)	(2)	0.00
					€ (21)	€ (12)	0.00

⁽¹⁾ Notional Amount represents the number of contracts.

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

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
GST	ADLER Real Estate AG	5.000%	20/12/2026	€ 1,200	€ (6)	€ (31)	€ (37)	0.00

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

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

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/(Depreciation)	% of Net Assets
AZD	07/2024	\$ 500	€ 466	€ 0	€ (1)	€ (1)	0.00
BOA	07/2024	€ 1,671	\$ 1,800	9	0	9	0.00
	07/2024	\$ 524,816	€ 483,390	0	(6,292)	(6,292)	(0.43)
	07/2024	2	KRW 2,861	0	0	0	0.00
	08/2024	575	TRY 20,137	6	0	6	0.00
	02/2025	636	MXN 11,608	0	(21)	(21)	0.00
BPS	07/2024	€ 1,329	£ 1,125	0	(2)	(2)	0.00
	07/2024	16,678	\$ 18,066	179	0	179	0.01
	07/2024	£ 1,520	€ 1,781	0	(11)	(11)	0.00
	07/2024	\$ 11,803	BRL 61,468	0	(687)	(687)	(0.05)
	07/2024	6,669	€ 6,166	0	(56)	(56)	0.00
	07/2024	2	KRW 2,846	0	0	0	0.00
	08/2024	TRY 499	\$ 14	0	0	0	0.00
	09/2024	CNH 277	39	0	0	0	0.00
	09/2024	MXN 49,817	2,673	0	(17)	(17)	0.00
	09/2024	TWD 1,384	43	0	0	0	0.00
	05/2029	KWD 675	2,320	128	0	128	0.01
BRC	07/2024	€ 343	AUD 551	1	0	1	0.00
	07/2024	2,071	CAD 3,028	0	(6)	(6)	0.00
	07/2024	1,187	£ 1,003	0	(4)	(4)	0.00
	07/2024	\$ 8,594	€ 8,045	26	0	26	0.00
	07/2024	4,563	TRY 157,074	118	0	118	0.01
	08/2024	AUD 551	€ 343	0	(1)	(1)	0.00
	08/2024	CAD 3,030	2,071	6	0	6	0.00
	08/2024	\$ 3,168	TRY 109,634	19	0	19	0.00
	09/2024	MXN 69,746	\$ 3,722	0	(43)	(43)	0.00
	09/2024	\$ 2,194	TRY 80,816	93	0	93	0.01
	11/2024	90	3,543	4	0	4	0.00
	02/2025	632	MXN 11,462	0	(24)	(24)	0.00
CBK	07/2024	BRL 61,485	\$ 11,284	200	0	200	0.01
	07/2024	\$ 752	TRY 25,363	3	0	3	0.00
	08/2024	11,284	BRL 61,691	0	(202)	(202)	(0.01)
	09/2024	TWD 528	\$ 16	0	0	0	0.00
	09/2024	\$ 8,449	INR 706,386	6	(3)	3	0.00
	01/2025	604	MXN 11,001	0	(20)	(20)	0.00
DUB	07/2024	¥ 70,000	€ 413	7	0	7	0.00
	08/2024	\$ 1,973	BRL 10,154	0	(141)	(141)	(0.01)
	02/2025	MXN 27,506	\$ 1,517	60	0	60	0.00
	02/2025	\$ 885	MXN 16,075	0	(34)	(34)	0.00
	03/2025	277	TRY 13,165	31	0	31	0.00
GLM	07/2024	€ 99,409	£ 83,899	0	(453)	(453)	(0.03)
	07/2024	27,308	¥ 4,639,438	0	(397)	(397)	(0.03)
	07/2024	£ 15,742	€ 18,582	15	0	15	0.00
	07/2024	\$ 7,533	7,015	0	(13)	(13)	0.00
	07/2024	331	TRY 11,306	8	0	8	0.00
	07/2024	ZAR 1,310	\$ 72	0	0	0	0.00
	08/2024	£ 84,008	€ 99,409	452	0	452	0.03
	08/2024	\$ 1,962	TRY 67,719	10	0	10	0.00
	09/2024	1,058	39,299	52	0	52	0.00
JPM	07/2024	DKK 710	€ 95	0	0	0	0.00

Schedule of Investments Euro Income Bond Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	€ 2,411	\$ 2,598	€ 13	€ 0	€ 13	0.00
	07/2024	£ 90,129	€ 105,840	0	(464)	(464)	(0.03)
	07/2024	\$ 18,314	17,017	9	(80)	(71)	0.00
	07/2024	7,082	IDR 114,852,065	0	(58)	(58)	0.00
	07/2024	423	TRY 14,347	6	0	6	0.00
	07/2024	ZAR 2,482	\$ 135	0	(1)	(1)	0.00
	08/2024	\$ 1,330	TRY 45,732	5	0	5	0.00
	09/2024	TWD 898	\$ 28	0	0	0	0.00
	09/2024	\$ 1,150	INR 96,351	3	0	3	0.00
	10/2024	CNH 515	\$ 72	1	0	1	0.00
	03/2025	\$ 240	TRY 11,632	32	0	32	0.00
MBC	07/2024	AUD 561	€ 343	0	(7)	(7)	0.00
	07/2024	€ 12,729	\$ 13,636	20	(26)	(6)	0.00
	07/2024	\$ 12,334	€ 11,492	0	(16)	(16)	0.00
	08/2024	€ 1,494	£ 1,266	0	(3)	(3)	0.00
	08/2024	\$ 11,968	€ 11,176	26	0	26	0.00
MYI	02/2025	636	MXN 11,536	0	(25)	(25)	0.00
	07/2024	€ 95	DKK 710	0	0	0	0.00
	07/2024	16,545	\$ 17,697	0	(33)	(33)	0.00
	07/2024	£ 1,503	€ 1,778	5	0	5	0.00
	07/2024	\$ 5,845	5,461	8	0	8	0.00
	08/2024	DKK 710	95	0	0	0	0.00
	09/2024	MXN 3,121	\$ 165	0	(3)	(3)	0.00
	09/2024	TWD 357	11	0	0	0	0.00
	09/2024	\$ 769	INR 64,314	0	0	0	0.00
	01/2025	MXN 11,005	\$ 604	20	0	20	0.00
	02/2025	23,148	1,272	45	0	45	0.00
SCX	07/2024	CAD 3,072	€ 2,071	0	(24)	(24)	0.00
	07/2024	€ 494,332	\$ 529,627	0	(162)	(162)	(0.01)
	07/2024	£ 69,926	€ 81,918	0	(558)	(558)	(0.04)
	07/2024	IDR 113,455,122	\$ 6,963	27	0	27	0.00
	07/2024	¥ 1,653,080	€ 9,625	37	0	37	0.00
	07/2024	\$ 2	KRW 2,887	0	0	0	0.00
	07/2024	4	MXN 75	0	0	0	0.00
	07/2024	262	ZAR 4,827	2	0	2	0.00
	08/2024	€ 9,625	¥ 1,647,744	0	(37)	(37)	0.00
	08/2024	\$ 530,405	€ 494,332	155	0	155	0.01
	09/2024	CNH 130	\$ 18	0	0	0	0.00
	09/2024	TWD 519	16	0	0	0	0.00
	09/2024	\$ 5,216	INR 436,586	7	0	7	0.00
TOR	07/2024	600	€ 551	0	(9)	(9)	0.00
	07/2024	145	ZAR 2,620	0	(2)	(2)	0.00
UAG	07/2024	€ 7,000	\$ 7,569	62	0	62	0.01
	07/2024	\$ 12,724	€ 11,762	0	(110)	(110)	(0.01)
				€ 1,916	€ (10,046)	€ (8,130)	(0.55)
Total OTC Financial Derivative Instruments						€ (8,875)	(0.60)
Total Investments						€ 2,287,940	155.05
Other Current Assets & Liabilities						€ (812,327)	(55.05)
Net Assets						€ 1,475,613	100.00

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

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

^ Security is in default.

(a) Security is an Interest Only ("IO") or IO Strip.

(b) When-issued security.

(c) Payment in-kind security.

(d) Security did not produce income within the last twelve months.

(e) Zero coupon security.

(f) Coupon represents a yield to maturity.

(g) Principal amount of security is adjusted for inflation.

(h) Affiliated to the Fund.

(i) Restricted Securities (31 December 2023: 0.18%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
Corestate Capital Holding S.A.	22/08/2023	€ 0	€ 0	0.00

(j) Securities with an aggregate fair value of €59,587 (31 December 2023: €4,450) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Cash of €50,862 (31 December 2023: €49,537) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of €9,442 (31 December 2023: €317) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 2,137,136	€ 1,047	€ 2,138,183
Investment Funds	141,639	2,890	0	144,529
Repurchase Agreements	0	5,275	0	5,275
Financial Derivative Instruments ⁽³⁾	(1,470)	1,423	0	(47)
Totals	€ 140,169	€ 2,146,724	€ 1,047	€ 2,287,940

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 1,696,971	€ 1,173	€ 1,698,144
Investment Funds	135,514	0	0	135,514
Repurchase Agreements	0	137,975	0	137,975
Financial Derivative Instruments ⁽³⁾	(1,531)	23,389	0	21,858
Totals	€ 133,983	€ 1,858,335	€ 1,173	€ 1,993,491

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

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

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

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
COM	3.730%	14/06/2024	24/07/2024	€ (9,842)	€ (9,859)	(0.67)
JML	3.730	17/06/2024	24/07/2024	(7,965)	(7,976)	(0.54)
MEI	3.730	27/06/2024	24/07/2024	(26,510)	(26,521)	(1.80)
				(15,223)	(15,234)	(1.03)
Total Reverse Repurchase Agreements					€ (59,590)	(4.04)

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	€ (1)	€ 0	€ (1)	€ N/A	€ N/A	€ N/A
BOA	(6,301)	6,811	510	(4)	0	(4)
BPS	(466)	270	(196)	(117)	0	(117)
BRC	186	(103)	83	95	0	95
CBK	(27)	0	(27)	361	(290)	71
DUB	(301)	299	(2)	N/A	N/A	N/A
FAR	(124)	0	(124)	(26)	0	(26)
GLM	(332)	261	(71)	1,014	(643)	371
GST	(37)	93	56	(221)	317	96
JPM	(550)	821	271	(74)	0	(74)
MBC	(31)	0	(31)	(22)	0	(22)
MYC	(43)	0	(43)	(82)	0	(82)
MYI	(227)	215	(12)	1,828	(3,757)	(1,929)
RYL	N/A	N/A	N/A	(224)	(40)	(264)
SCX	(553)	672	119	(297)	0	(297)
TOR	(11)	0	(11)	N/A	N/A	N/A
UAG	(48)	0	(48)	(6)	0	(6)
ULO	(9)	0	(9)	N/A	N/A	N/A

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	57.98	54.60
Transferable securities dealt in on another regulated market*	80.85	67.81
Other transferable securities	6.07	0.00
Investment funds	9.79	9.77
Repurchase agreements	0.36	9.95
Financial derivative instruments dealt in on a regulated market	0.03	0.38
Centrally cleared financial derivative instruments	0.57	1.03
OTC financial derivative instruments	(0.60)	0.16
Reverse repurchase agreements	(4.04)	(0.31)

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Loan Participations and Assignments	0.93	0.88
Corporate Bonds & Notes	31.38	29.42
Convertible Bonds & Notes	0.05	0.07
U.S. Government Agencies	56.39	47.18
U.S. Treasury Obligations	0.76	1.15
Non-Agency Mortgage-Backed Securities	24.81	21.02
Asset-Backed Securities	18.72	14.58
Sovereign Issues	2.84	1.48
Common Stocks	0.00	0.03
Short-Term Instruments	9.02	6.60
Investment Funds	9.79	9.77
Repurchase Agreements	0.36	9.95
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.03	0.38
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	(0.01)
Credit Default Swaps on Credit Indices — Sell Protection	0.01	0.07
Interest Rate Swaps	0.56	0.97
OTC Financial Derivative Instruments		
Written Options		
Foreign Currency Options	(0.03)	N/A
Interest Rate Swaptions	(0.02)	(0.03)
Options on Securities	0.00	N/A
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	(0.01)
Forward Foreign Currency Contracts	(0.55)	0.20
Other Current Assets & Liabilities	(55.05)	(43.70)
Net Assets	100.00	100.00

Schedule of Investments Euro Long Average Duration Fund (cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
FACT Master S.A. 4.306% due 20/07/2028	€ 3,293	€ 3,300	0.28	OZLME DAC 4.684% due 27/07/2032	€ 2,583	€ 2,583	0.22	5.875% due 30/04/2029	\$ 1,100	€ 1,043	0.09
FCT CA Leasing 4.665% due 26/02/2042	1,055	1,060	0.09	Palmer Square European Loan Funding DAC 4.626% due 15/10/2031	4,204	4,183	0.36	European Union 3.000% due 04/12/2034	€ 24,700	24,354	2.10
FTA Santander Consumer Spain Auto 4.400% due 22/06/2035	1,517	1,517	0.13	5.123% due 15/08/2033	2,500	2,497	0.22	3.000% due 04/03/2053	300	273	0.02
FTA Santander Consumo 4.514% due 21/12/2037	3,000	3,012	0.26	5.328% due 15/05/2033	1,014	1,013	0.09	3.250% due 04/02/2050	3,900	3,740	0.32
4.562% due 21/03/2036	1,266	1,272	0.11	5.606% due 15/01/2033	2,687	2,692	0.23	France Government International Bond 0.500% due 25/05/2072	6,750	2,364	0.20
Ginkgo Personal Loans 4.388% due 23/09/2044	1,600	1,608	0.14	Pony S.A., Compartment German Auto Loans 4.270% due 14/11/2032	1,600	1,610	0.14	0.750% due 25/05/2052	9,200	4,603	0.40
Ginkgo Sales Finance 4.300% due 25/11/2049	187	188	0.02	Providus CLO DAC 4.558% due 14/05/2031	911	913	0.08	0.750% due 25/05/2053	30,000	14,635	1.26
GoldenTree Loan Management EUR CLO DAC 4.717% due 20/04/2034	3,600	3,577	0.31	Red & Black Auto Italy SRL 4.646% due 28/07/2034	1,194	1,203	0.10	1.250% due 25/05/2038 (c)	24,100	18,252	1.58
Harvest CLO DAC 4.666% due 15/07/2031	298	297	0.03	Red & Black Auto Lease France 4.322% due 27/06/2035	5,900	5,919	0.51	1.500% due 25/05/2050	27,600	17,765	1.53
4.696% due 18/11/2030	755	756	0.07	Retail Automotive CP Germany UG 4.308% due 21/07/2034	4,556	4,577	0.40	1.750% due 25/05/2066	34,670	21,319	1.84
4.756% due 15/01/2032	2,900	2,894	0.25	Revocar UG 4.168% due 21/02/2037	3,752	3,764	0.32	2.000% due 25/05/2048	25,600	18,962	1.64
Hayfin Emerald CLO DAC 4.706% due 15/04/2034	2,500	2,486	0.21	4.268% due 21/04/2036	215	216	0.02	2.500% due 25/05/2043	87,200	74,026	6.40
4.886% due 15/01/2035	5,400	5,392	0.47	Rockford Tower Europe CLO DAC 5.220% due 24/04/2037	3,400	3,403	0.29	3.000% due 25/06/2049	6,200	5,561	0.48
5.662% due 25/01/2037	1,800	1,802	0.16	SC Germany S.A. Compartment Consumer 4.280% due 14/01/2038	4,000	4,016	0.35	3.000% due 25/05/2054	84,150	73,260	6.33
Hill FL BV 4.309% due 18/02/2032	2,300	2,316	0.20	4.350% due 15/09/2037	1,600	1,609	0.14	3.250% due 25/05/2045	51,200	48,565	4.20
Laurelin DAC 4.617% due 20/10/2031	3,977	3,982	0.34	Silver Arrow Athlon NL BV 4.322% due 26/04/2031	278	278	0.02	3.250% due 25/05/2055	52,900	48,130	4.16
LT Autorahoitus DAC 4.159% due 18/05/2035	1,610	1,614	0.14	Silver Arrow S.A. 4.079% due 15/09/2030	1,224	1,226	0.11	4.000% due 25/10/2038	8,400	8,898	0.77
Madison Park Euro Funding DAC 4.622% due 25/10/2030	1,686	1,682	0.15	Tikehau CLO DAC 4.723% due 04/08/2034	347	347	0.03	4.000% due 25/04/2055	56,850	59,771	5.16
4.656% due 15/01/2032	2,697	2,689	0.23	TitriSocram 4.202% due 26/03/2039	3,500	3,507	0.30	4.000% due 25/04/2060	56,450	59,866	5.17
4.814% due 27/07/2034	3,000	2,993	0.26	Toro European CLO DAC 4.638% due 15/02/2034	400	400	0.03	4.500% due 25/04/2041 (c)	119,950	134,356	11.62
Man Euro CLO DAC 5.656% due 15/10/2036	1,000	1,002	0.09	Vesey Park CLO DAC 4.774% due 16/11/2032	2,000	1,992	0.17	Ile-de-France Mobilites 3.400% due 25/05/2043	900	840	0.07
Man GLG Euro CLO DAC 4.586% due 15/10/2030	128	129	0.01	Voya Euro CLO DAC 4.656% due 15/10/2030	280	280	0.02	Italy Buoni Poliennali Del Tesoro 4.662% due 15/10/2028	7,000	7,018	0.61
Marlay Park CLO DAC 4.646% due 15/10/2030	1,085	1,085	0.09					Ministeries van de Vlaamse Gemeenschap 3.500% due 22/06/2045	3,500	3,418	0.30
Marzio Finance SRL 4.685% due 28/05/2049	3,434	3,459	0.30					Netherlands Government International Bond 0.000% due 15/01/2038 (a)	20,800	14,056	1.21
4.736% due 28/02/2048	989	997	0.09					0.000% due 15/01/2052 (a)	35,500	16,531	1.43
NovaStar Mortgage Funding Trust 6.165% due 25/01/2036	\$ 134	124	0.01					2.000% due 15/01/2054	37,200	30,602	2.64
Oak Hill European Credit Partners DAC 4.627% due 20/01/2032	€ 1,524	1,523	0.13					2.750% due 15/01/2047	28,950	28,202	2.44
								3.250% due 15/01/2044	12,700	13,260	1.15
								Republic of Germany 1.250% due 15/08/2048 (d)	25,300	18,945	1.64
								2.500% due 04/07/2044	55,900	54,132	4.68
								2.500% due 15/08/2046	48,900	47,288	4.09
								4.250% due 04/07/2039 (d)	800	954	0.08
								4.750% due 04/07/2040 (c)	10,300	13,049	1.13
								Romania Government International Bond 5.625% due 30/05/2037	1,300	1,255	0.11
								Slovenia Government International Bond 1.500% due 25/03/2035	16,700	13,968	1.21
								3.000% due 10/03/2034	100	97	0.01
										903,963	78.12
								Total Transferable Securities	€ 1,343,825	116.13	

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
FICC	2.600%	28/06/2024	01/07/2024	\$ 898	U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2026	€ (855)	€ 838	€ 838	0.07
Total Repurchase Agreements						€ (855)	€ 838	€ 838	0.07

(1) Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/Depreciation	% of Net Assets
Australia Government 10-Year Bond September Futures	Long	09/2024	325	€ (51)	0.00
Euro-Bobl September Futures	Short	09/2024	163	(82)	(0.01)
Euro-BTP Italy Government Bond September Futures	Long	09/2024	278	(194)	(0.02)
Euro-Bund 10-Year Bond September Futures	Short	09/2024	251	(190)	(0.01)
Euro-Buxl 30-Year Bond September Futures	Long	09/2024	1,953	3,462	0.29
Euro-OAT France Government 10-Year Bond September Futures	Short	09/2024	384	327	0.03
Euro-Schatz September Futures	Long	09/2024	39	18	0.00

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
U.S. Treasury 2-Year Note September Futures	Short	09/2024	1,592	€ (884)	(0.08)
U.S. Treasury 5-Year Note September Futures	Short	09/2024	960	(596)	(0.05)
U.S. Treasury 10-Year Note September Futures	Long	09/2024	689	481	0.04
U.S. Treasury 10-Year Ultra September Futures	Short	09/2024	141	(195)	(0.02)
U.S. Treasury 30-Year Bond September Futures	Short	09/2024	287	(142)	(0.01)
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2024	203	(426)	(0.04)
United Kingdom Long Gilt September Futures	Long	09/2024	165	62	0.01
				€ 1,590	0.13

WRITTEN OPTIONS

FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS

Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Call - EUREX Euro-Schatz August 2024 Futures	€ 106.200	26/07/2024	477	€ (77)	€ (31)	0.00

Total Financial Derivative Instruments Dealt in on a Regulated Market

€ 1,559 0.13

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	4.250%	18/09/2026	£ 39,900	€ 88	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.085	13/02/2034	\$ 3,100	(47)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	20/12/2053	6,700	38	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	6,300	(38)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	17,200	(355)	(0.03)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	34,500	470	0.04
Pay	1-Day USD-SOFR Compounded-OIS	4.611	31/10/2025	63,800	(584)	(0.05)
Pay ⁽¹⁾	6-Month EUR-EURIBOR	2.000	18/09/2074	€ 100	(2)	0.00
Receive ⁽¹⁾	6-Month EUR-EURIBOR	2.500	18/09/2054	65,300	2,379	0.20
Pay ⁽¹⁾	6-Month EUR-EURIBOR	2.750	18/09/2034	167,600	(3,345)	(0.29)
Receive ⁽¹⁾	6-Month EUR-EURIBOR	3.670	24/07/2024	1,105,000	(1)	0.00
Receive	6-Month EUR-EURIBOR	3.750	23/08/2024	463,000	168	0.01
					€ (1,229)	(0.11)
					€ (1,229)	(0.11)

Total Centrally Cleared Financial Derivative Instruments

€ (1,229) (0.11)

⁽¹⁾ This instrument has a forward starting effective date.

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

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

WRITTEN OPTIONS

INTEREST RATE SWAPPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
CBK	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.950%	15/09/2025	16,000	€ (181)	€ (164)	(0.01)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.950	15/09/2025	16,000	(181)	(94)	(0.01)
GLM	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.900	29/08/2025	4,500	(53)	(41)	0.00
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	29/08/2025	4,500	(54)	(26)	0.00
GST	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.800	01/09/2025	9,800	(115)	(79)	(0.01)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.800	01/09/2025	9,800	(115)	(64)	(0.01)
							€ (699)	€ (468)	(0.04)

⁽¹⁾ Notional Amount represents the number of contracts.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	AUD 18	\$ 12	€ 0	€ 0	€ 0	0.00
	07/2024	NZD 475	292	2	0	2	0.00
	07/2024	\$ 66	NZD 109	0	0	0	0.00
	08/2024	NZD 109	\$ 66	0	0	0	0.00
	10/2024	\$ 1,800	CNH 12,886	0	(19)	(19)	0.00
BOA	07/2024	€ 48,905	€ 57,467	21	(236)	(215)	(0.02)
	07/2024	KRW 2,659,266	\$ 1,944	12	0	12	0.00
	07/2024	SGD 44	32	0	0	0	0.00

Schedule of Investments Euro Long Average Duration Fund (cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	\$ 24,067	€ 22,167	€ 0	€ (290)	€ (290)	(0.02)
	07/2024	405	PLN 1,613	0	(3)	(3)	0.00
	07/2024	33	SGD 44	0	0	0	0.00
	08/2024	SGD 44	\$ 33	0	0	0	0.00
BPS	07/2024	CNH 36,801	5,084	39	0	39	0.00
	07/2024	€ 1,689	1,820	9	0	9	0.00
	07/2024	KRW 2,639,341	1,923	6	0	6	0.00
	07/2024	\$ 12	AUD 18	0	0	0	0.00
	07/2024	5,084	CNY 36,140	0	(67)	(67)	(0.01)
	07/2024	3,555	€ 3,262	0	(56)	(56)	0.00
	07/2024	350	IDR 5,735,237	0	0	0	0.00
	07/2024	101	ILS 376	0	(1)	(1)	0.00
	07/2024	954	PLN 3,789	0	(11)	(11)	0.00
	07/2024	2,310	SGD 3,133	2	0	2	0.00
	08/2024	AUD 18	\$ 12	0	0	0	0.00
	08/2024	SGD 3,128	2,310	0	(2)	(2)	0.00
	09/2024	CNH 15,185	2,119	25	0	25	0.00
	09/2024	TWD 80,479	2,501	14	0	14	0.00
	09/2024	\$ 703	INR 58,806	1	0	1	0.00
	10/2024	CNH 5,234	\$ 731	7	0	7	0.00
	10/2024	\$ 354	CNH 2,538	0	(3)	(3)	0.00
BRC	07/2024	€ 3,713	AUD 5,973	9	0	9	0.00
	07/2024	3,815	CAD 5,578	0	(12)	(12)	0.00
	07/2024	4,053	\$ 4,380	34	0	34	0.00
	07/2024	£ 2,373	€ 2,786	0	(13)	(13)	0.00
	07/2024	MXN 7,214	\$ 390	0	(3)	(3)	0.00
	07/2024	\$ 551	PLN 2,202	0	(3)	(3)	0.00
	08/2024	AUD 5,977	€ 3,713	0	(9)	(9)	0.00
	08/2024	CAD 5,582	3,815	11	0	11	0.00
	08/2024	€ 2,140	\$ 2,291	0	(5)	(5)	0.00
	09/2024	MXN 10,777	570	0	(11)	(11)	0.00
	09/2024	\$ 2,666	MXN 49,955	31	0	31	0.00
CBK	07/2024	CHF 2	\$ 2	0	0	0	0.00
	07/2024	€ 2,136	£ 1,807	0	(5)	(5)	0.00
	07/2024	KRW 185,491	\$ 136	1	0	1	0.00
	07/2024	NOK 4,792	€ 420	0	0	0	0.00
	07/2024	\$ 1,209	BRL 6,590	0	(21)	(21)	0.00
	07/2024	1,040	PLN 4,124	0	(13)	(13)	0.00
	08/2024	BRL 6,612	\$ 1,209	22	0	22	0.00
	09/2024	TWD 30,684	952	4	0	4	0.00
	09/2024	\$ 3,326	INR 278,105	2	(1)	1	0.00
DUB	07/2024	KRW 1,442,547	\$ 1,049	1	0	1	0.00
	07/2024	\$ 998	PLN 3,922	0	(21)	(21)	0.00
	08/2024	BRL 2,402	\$ 467	33	0	33	0.00
GLM	07/2024	€ 62,460	£ 52,715	0	(284)	(284)	(0.02)
	07/2024	£ 3,679	€ 4,343	4	0	4	0.00
	07/2024	¥ 23,978	141	2	0	2	0.00
	07/2024	MXN 6,386	\$ 344	0	(4)	(4)	0.00
	07/2024	\$ 648	PLN 2,558	0	(11)	(11)	0.00
	07/2024	1,422	ZAR 26,024	1	0	1	0.00
	08/2024	£ 52,783	€ 62,460	283	0	283	0.03
	08/2024	\$ 977	BRL 5,010	0	(73)	(73)	(0.01)
JPM	07/2024	CHF 991	€ 1,011	0	(17)	(17)	0.00
	07/2024	CNY 1,215	\$ 171	2	0	2	0.00
	07/2024	IDR 13,497,791	832	7	0	7	0.00
	07/2024	KRW 1,780,299	1,291	0	(2)	(2)	0.00
	07/2024	SGD 3,133	2,328	15	0	15	0.00
	07/2024	\$ 27	CHF 24	0	0	0	0.00
	07/2024	250	ILS 923	0	(4)	(4)	0.00
	07/2024	397	PLN 1,553	0	(10)	(10)	0.00
	07/2024	2,678	ZAR 49,294	17	0	17	0.00
	08/2024	CHF 24	\$ 27	0	0	0	0.00
	08/2024	NZD 209	127	0	0	0	0.00
	08/2024	\$ 79	CNY 564	0	0	0	0.00
	09/2024	TWD 52,204	\$ 1,621	8	0	8	0.00
	09/2024	\$ 382	INR 31,975	1	0	1	0.00
	10/2024	CNH 9,017	\$ 1,260	13	0	13	0.00
	10/2024	\$ 354	CNH 2,530	0	(4)	(4)	0.00
MBC	07/2024	AUD 5,756	€ 3,518	0	(69)	(69)	(0.01)
	07/2024	CHF 3,311	3,351	0	(87)	(87)	(0.01)
	07/2024	€ 1,164	NZD 2,037	0	(5)	(5)	0.00
	07/2024	1,216	\$ 1,324	19	0	19	0.00
MYI	07/2024	AUD 319	€ 195	0	(4)	(4)	0.00
	07/2024	BRL 6,588	\$ 1,275	83	0	83	0.01
	07/2024	€ 4,765	CHF 4,576	0	(14)	(14)	0.00
	07/2024	421	NOK 4,801	0	0	0	0.00
	07/2024	NOK 13	€ 1	0	0	0	0.00
	08/2024	CHF 4,566	4,765	14	0	14	0.00
	08/2024	NOK 4,805	421	0	0	0	0.00
	09/2024	TWD 20,767	\$ 647	5	0	5	0.00
	09/2024	\$ 255	INR 21,343	0	0	0	0.00
RBC	07/2024	CHF 269	€ 273	0	(7)	(7)	0.00
SCX	07/2024	CAD 5,659	3,815	0	(44)	(44)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	CNY 34,925	\$ 4,911	€ 62	€ 0	€ 62	0.01
	07/2024	€ 141	¥ 24,238	0	(1)	(1)	0.00
	07/2024	18,470	\$ 19,789	0	(6)	(6)	0.00
	07/2024	IDR 164,120	10	0	0	0	0.00
	07/2024	KRW 1,339,328	982	9	0	9	0.00
	07/2024	MXN 54	3	0	0	0	0.00
	07/2024	ZAR 699	38	0	0	0	0.00
	08/2024	¥ 24,160	€ 141	1	0	1	0.00
	08/2024	\$ 19,818	18,470	6	0	6	0.00
	09/2024	CNH 6,231	\$ 869	9	0	9	0.00
	09/2024	TWD 30,186	936	4	0	4	0.00
	09/2024	\$ 3,013	INR 252,215	4	0	4	0.00
TOR	07/2024	97	NZD 158	0	(1)	(1)	0.00
	08/2024	NZD 158	\$ 97	0	0	0	0.00
UAG	07/2024	CHF 22	25	0	0	0	0.00
	07/2024	ILS 1,635	441	6	0	6	0.00
				€ 861	€ (1,452)	€ (591)	(0.05)
Total OTC Financial Derivative Instruments						€ (1,059)	(0.09)
Total Investments						€ 1,343,934	116.13
Other Current Assets & Liabilities						€ (186,626)	(16.13)
Net Assets						€ 1,157,308	100.00

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

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

(a) Zero coupon security.

(b) Principal amount of security is adjusted for inflation.

(c) Securities with an aggregate fair value of €89,330 (31 December 2023: €10,903) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

(d) Securities with an aggregate fair value of €986 (31 December 2023: €84) have been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Cash of €595 (31 December 2023: €743) has been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Cash of €24,293 (31 December 2023: €20,472) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 1,343,825	€ 0	€ 1,343,825
Repurchase Agreements	0	838	0	838
Financial Derivative Instruments ⁽³⁾	3,321	(4,050)	0	(729)
Totals	€ 3,321	€ 1,340,613	€ 0	€ 1,343,934

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 888,522	€ 2,083	€ 890,605
Investment Funds	38,073	0	0	38,073
Repurchase Agreements	0	52,334	0	52,334
Financial Derivative Instruments ⁽³⁾	9,008	1,215	0	10,223
Totals	€ 47,081	€ 942,071	€ 2,083	€ 991,235

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

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

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

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
COM	3.740%	11/06/2024	24/07/2024	€ (79,383)	€ (79,548)	(6.87)
SOG	3.730	28/06/2024	24/07/2024	(10,824)	(10,827)	(0.94)
Total Reverse Repurchase Agreements					€ (90,375)	(7.81)

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	€ (17)	€ 0	€ (17)	€ (14)	€ 0	€ (14)
BOA	(496)	708	212	(96)	84	(12)
BPS	(37)	0	(37)	108	0	108
BRC	29	0	29	45	0	45
CBK	(269)	(270)	(539)	(426)	0	(426)
DUB	13	0	13	(9)	0	(9)
GLM	(149)	278	129	(3)	0	(3)
GST	(143)	0	(143)	(230)	0	(230)
JPM	26	0	26	N/A	N/A	N/A
MBC	(142)	0	(142)	300	(470)	(170)
MYI	84	0	84	(37)	0	(37)
RBC	(7)	0	(7)	(11)	0	(11)
SCX	44	0	44	(278)	0	(278)
SSB	N/A	N/A	N/A	(22)	0	(22)
TOR	(1)	0	(1)	N/A	N/A	N/A
UAG	6	0	6	5	0	5

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	97.25	84.69
Transferable securities dealt in on another regulated market*	14.92	11.18
Other transferable securities	3.96	0.52
Investment funds	N/A	4.12
Repurchase agreements	0.07	5.66
Financial derivative instruments dealt in on a regulated market	0.13	0.74
Centrally cleared financial derivative instruments	(0.11)	0.44
OTC financial derivative instruments	(0.09)	(0.07)
Reverse repurchase agreements	(7.81)	(1.13)

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Corporate Bonds & Notes	3.81	1.42
U.S. Government Agencies	12.34	7.63
U.S. Treasury Obligations	1.74	3.94
Non-Agency Mortgage-Backed Securities	5.67	4.56
Asset-Backed Securities	14.45	8.81
Sovereign Issues	78.12	69.23
Short-Term Instruments	N/A	0.80
Investment Funds	N/A	4.12
Repurchase Agreements	0.07	5.66
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.13	0.74
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	0.00	N/A
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	N/A	0.00
Interest Rate Swaps	(0.11)	0.44
OTC Financial Derivative Instruments		
Written Options		
Interest Rate Swaptions	(0.04)	(0.08)
Forward Foreign Currency Contracts	(0.05)	0.01
Other Current Assets & Liabilities	(16.13)	(7.28)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS		
TRANSFERABLE SECURITIES				5.115% due 26/05/2025	AUD	1,200	€ 750	0.36	INDUSTRIALS				
CORPORATE BONDS & NOTES				ING Groep NV									
BANKING & FINANCE				0.125% due 29/11/2025	€	300	295	0.14	Abertis Infraestructuras S.A.	€	700	€ 672	0.32
American Tower Corp.				JAB Holdings BV									
0.450% due 15/01/2027	€ 1,300	€ 1,201	0.58	1.750% due 25/06/2026	700	675	0.33	Amcork UK Finance PLC	600	558	0.27		
1.375% due 04/04/2025	1,100	1,080	0.52	2.500% due 17/04/2027	600	583	0.28	Amprion GmbH	1,200	1,193	0.57		
AyT Cédulas Cajas Fondo de Titulacion de Activos				Komercni Banka A/S				Asahi Group Holdings Ltd.					
3.750% due 30/06/2025	1,100	1,101	0.53	0.010% due 20/01/2026	800	756	0.36	0.336% due 19/04/2027	700	642	0.31		
Banca Monte dei Paschi di Siena SpA				Kreditanstalt fuer Wiederaufbau				Bayer AG	700	650	0.31		
2.125% due 26/11/2025	919	898	0.43	0.375% due 09/03/2026	600	574	0.28	Bayer Capital Corp. BV					
2.875% due 16/07/2024	2,500	2,499	1.20	2.875% due 29/05/2026	2,800	2,790	1.34	1.500% due 26/06/2026	600	575	0.28		
Banco BPM SpA				Landesbank Baden-Wuerttemberg				Becton Dickinson Euro Finance SARL					
1.500% due 02/12/2025	500	485	0.23	2.000% due 24/02/2025	\$ 1,200	1,094	0.53	1.208% due 04/06/2026	800	765	0.37		
3.875% due 18/09/2026	900	906	0.44	LeasePlan Corp. NV				Berry Global, Inc.					
Banco di Desio e della Brianza SpA				0.250% due 07/09/2026	€ 600	559	0.27	1.500% due 15/01/2027	700	657	0.32		
0.375% due 24/07/2026	1,100	1,032	0.50	Lloyds Bank PLC				Boston Scientific Corp.					
Banco Santander S.A.				0.125% due 18/06/2026	900	844	0.41	0.625% due 01/12/2027	1,400	1,274	0.61		
4.580% due 21/11/2024	200	200	0.10	Lloyds Banking Group PLC				Burberry Group PLC					
Banco Santander Totta S.A.				0.500% due 12/11/2025	900	889	0.43	1.125% due 21/09/2025	€ 1,100	1,227	0.59		
3.750% due 11/09/2026	900	904	0.44	3.500% due 01/04/2026	700	698	0.34	Carrier Global Corp.					
Bank of America Corp.				Mediobanca Banca di Credito Finanziario SpA				4.375% due 29/05/2025	€ 500	502	0.24		
4.819% due 24/08/2025	1,600	1,602	0.77	0.500% due 01/10/2026	1,000	937	0.45	Coca-Cola HBC Finance BV					
Bank of Montreal				Mitsubishi HC Capital UK PLC				1.000% due 14/05/2027	400	373	0.18		
0.125% due 26/01/2027	1,000	922	0.44	3.733% due 02/02/2027	600	600	0.29	Coloplast Finance BV					
Bank of Nova Scotia				Mitsubishi UFJ Financial Group, Inc.				2.250% due 19/05/2027	700	676	0.33		
0.010% due 14/01/2027	1,000	920	0.44	3.273% due 19/09/2025	900	899	0.43	DS Smith PLC					
Bank of Queensland Ltd.				National Australia Bank Ltd.				4.375% due 27/07/2027	600	612	0.29		
1.839% due 09/06/2027	2,400	2,296	1.11	5.834% due 17/06/2026	€ 600	710	0.34	Eni SpA					
Banque Federative du Credit Mutuel S.A.				National Bank of Canada				3.625% due 19/05/2027	900	905	0.44		
5.733% due 26/01/2025	€ 1,200	1,416	0.68	0.010% due 29/09/2026	€ 1,000	929	0.45	Fidelity National Information Services, Inc.					
Bendigo & Adelaide Bank Ltd.				0.125% due 27/01/2027	1,000	922	0.44	1.500% due 21/05/2027	1,400	1,322	0.64		
4.020% due 04/10/2026	€ 900	911	0.44	Nationwide Building Society				Glencore Finance Europe Ltd.					
Bevco Lux SARL				4.015% due 02/05/2027	700	701	0.34	1.500% due 15/10/2026	1,200	1,144	0.55		
1.500% due 16/09/2027	200	187	0.09	4.314% due 10/11/2025	500	501	0.24	H Lundbeck A/S					
BNP Paribas S.A.				5.264% due 10/11/2026	\$ 900	845	0.41	0.875% due 14/10/2027	700	637	0.31		
0.500% due 15/07/2025	1,200	1,199	0.58	NatWest Group PLC				Haleon Netherlands Capital BV					
BPCE SFH S.A.				0.750% due 15/11/2025	€ 300	297	0.14	1.250% due 29/03/2026	700	672	0.32		
2.875% due 15/01/2027	600	595	0.29	7.472% due 10/11/2026	\$ 700	668	0.32	Holding d'Infrastructures de Transport SASU					
CaixaBank S.A.				Nomura Holdings, Inc.				2.500% due 04/05/2027	700	677	0.33		
0.375% due 03/02/2025	900	882	0.42	2.648% due 16/01/2025	1,500	1,376	0.66	IMCD NV					
4.625% due 16/05/2027	700	711	0.34	Nordea Kredit Realkreditatieselskab				2.125% due 31/03/2027	600	572	0.27		
Canadian Imperial Bank of Commerce				1.000% due 01/10/2024	DKK 13,500	1,800	0.87	InterContinental Hotels Group PLC					
0.010% due 07/10/2026	1,000	928	0.45	Prima Banka Slovensko A/S				JDE Peet's NV					
0.375% due 10/03/2026	1,000	952	0.46	4.250% due 06/10/2025	€ 900	904	0.44	0.000% due 16/01/2026 (a)	800	756	0.36		
3.250% due 31/03/2027	900	897	0.43	Royal Bank of Canada				Kinder Morgan, Inc.					
Cédulas TDA Fondo de Titulacion de Activos				0.010% due 21/01/2027	1,000	920	0.44	2.250% due 16/03/2027	900	868	0.42		
3.875% due 23/05/2025	2,800	2,805	1.35	0.625% due 23/03/2026	900	860	0.41	Mercedes-Benz International Finance BV					
Clydesdale Bank PLC				Santander UK Group Holdings PLC				3.919% due 11/06/2026	900	899	0.43		
0.010% due 22/09/2026	500	462	0.22	6.833% due 21/11/2026	\$ 400	378	0.18	Mondelez International, Inc.					
Commonwealth Bank of Australia				Sumitomo Mitsui Banking Corp.				1.625% due 08/03/2027	700	668	0.32		
0.500% due 27/07/2026	1,000	943	0.45	0.267% due 18/06/2026	€ 1,000	936	0.45	National Grid Electricity Transmission PLC					
4.928% due 09/12/2026	\$ 2,600	2,417	1.16	3.602% due 16/02/2026	690	689	0.33	4.000% due 08/06/2027	€ 500	569	0.27		
Coventry Building Society				Sumitomo Mitsui Trust Bank Ltd.				Netflix, Inc.					
0.125% due 20/06/2026	€ 1,000	937	0.45	2.550% due 10/03/2025	\$ 200	183	0.09	3.625% due 15/05/2027	€ 700	704	0.34		
Credit Agricole Italia SpA				3.629% due 06/04/2026	€ 1,700	1,700	0.82	Rentokil Initial Finance BV					
0.625% due 13/01/2026	900	862	0.42	4.800% due 15/09/2025	\$ 400	370	0.18	3.875% due 27/06/2027	600	604	0.29		
Credit Suisse Schweiz AG				Toronto-Dominion Bank				Sandoz Finance BV					
3.390% due 05/12/2025	700	700	0.34	0.864% due 24/03/2027	€ 2,000	1,874	0.90	3.970% due 17/04/2027	1,050	1,061	0.51		
Dell Bank International DAC				4.155% due 19/10/2026	400	400	0.19	Sartorius Finance BV					
4.500% due 18/10/2027	600	615	0.30	4.174% due 16/02/2027	1,100	1,103	0.53	4.250% due 14/09/2026	800	810	0.39		
Deutsche Bank S.A. Espanola				UBS Switzerland AG				Smurfit Kappa Treasury ULC					
3.625% due 23/11/2026	500	503	0.24	4.056% due 21/04/2027	1,100	1,100	0.53	1.500% due 15/09/2027	700	657	0.32		
DZ Bank AG Deutsche Zentral-Genossenschaftsbank, Frankfurt am Main				UniCredit Bank Czech Republic & Slovakia A/S				Stryker Corp.					
4.464% due 16/11/2026	600	602	0.29	3.625% due 15/02/2026	900	898	0.43	2.125% due 30/11/2027	600	575	0.28		
Federation des Caisses Desjardins du Quebec				Volkswagen Bank GmbH				Tesco Corporate Treasury Services PLC					
0.010% due 08/04/2026	900	849	0.41	2.500% due 31/07/2026	500	487	0.23	0.875% due 29/05/2026	1,200	1,141	0.55		
2.000% due 31/08/2026	900	875	0.42	Volkswagen Leasing GmbH				Universal Music Group NV					
General Motors Financial Co., Inc.				3.625% due 11/10/2026	200	200	0.10	3.000% due 30/06/2027	600	592	0.28		
0.600% due 20/05/2027	700	643	0.31	Vseobecna Uverova Banka A/S				Volkswagen International Finance NV					
0.850% due 26/02/2026	600	574	0.28	3.500% due 13/10/2026	900	897	0.43	1.875% due 30/03/2027	600	573	0.28		
Hamburg Commercial Bank AG				Westpac Banking Corp.				Werfenlife S.A.					
1.375% due 27/05/2025	1,500	1,467	0.71	1.079% due 05/04/2027	870	819	0.39	0.500% due 28/10/2026	700	652	0.31		
ING Bank Australia Ltd.				Westpac Securities NZ Ltd.									
4.700% due 08/12/2025	AUD 2,400	1,490	0.72	1.777% due 14/01/2026	900	878	0.42						
						78,756	37.92						
										28,010	13.48		

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
COM	3.650%	28/06/2024	01/07/2024	€ 5,100	Land Niedersachsen 1.500% due 17/10/2029	€ (5,199)	€ 5,100	€ 5,102	2.46
Total Repurchase Agreements						€ (5,199)	€ 5,100	€ 5,102	2.46

⁽¹⁾ Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bobl September Futures	Short	09/2024	162	€ (108)	(0.05)
Euro-Schatz September Futures	Short	09/2024	560	(238)	(0.12)
				€ (346)	(0.17)

WRITTEN OPTIONS**FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS**

Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Call - EUREX Euro-Schatz August 2024 Futures	€ 106.200	26/07/2024	83	€ (13)	€ (5)	0.00
Total Financial Derivative Instruments Dealt in on a Regulated Market					€ (351)	(0.17)

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

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

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 2,123	CHF 2,056	€ 11	€ 0	€ 11	0.01
	07/2024	£ 14,801	€ 17,378	0	(79)	(79)	(0.04)
	07/2024	\$ 9,454	8,708	0	(114)	(114)	(0.05)
BPS	07/2024	£ 150	176	0	(1)	(1)	0.00
	07/2024	€ 2,246	AUD 3,613	5	0	5	0.00
	07/2024	264	£ 223	0	(1)	(1)	0.00
BRC	07/2024	£ 145	€ 170	0	(1)	(1)	0.00
	08/2024	AUD 3,615	2,246	0	(5)	(5)	0.00
	07/2024	€ 324	£ 274	0	(1)	(1)	0.00
CBK	07/2024	17,136	14,462	0	(78)	(78)	(0.04)
	08/2024	£ 14,481	€ 17,136	78	0	78	0.04
	09/2024	¥ 470,000	2,799	50	0	50	0.02
MBC	07/2024	AUD 3,674	2,246	0	(44)	(44)	(0.02)
	07/2024	CHF 1,919	1,942	0	(51)	(51)	(0.02)
	07/2024	¥ 1,390,000	8,565	489	0	489	0.24
MYI	08/2024	€ 211	£ 179	0	0	0	0.00
	08/2024	¥ 330,000	€ 1,969	45	0	45	0.02
	10/2024	DKK 13,040	1,755	5	0	5	0.00
SCX	07/2024	CHF 137	143	0	0	0	0.00
	08/2024	€ 143	CHF 137	0	0	0	0.00
	08/2024	¥ 360,000	€ 2,167	70	0	70	0.03
UAG	09/2024	270,000	1,607	29	0	29	0.01
	07/2024	€ 8,708	\$ 9,330	0	(3)	(3)	0.00
	08/2024	\$ 9,343	€ 8,708	3	0	3	0.00
				67	0	67	0.03
Total OTC Financial Derivative Instruments						€ 474	0.23
Total Investments						€ 203,240	97.85
Other Current Assets & Liabilities						€ 4,468	2.15
Net Assets						€ 207,708	100.00

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

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

- (a) Zero coupon security.
(b) Coupon represents a yield to maturity.

Schedule of Investments Euro Short-Term Fund (Cont.)

Cash of €1,440 (31 December 2023: €1,368) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of €Nil (31 December 2023: €260) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 198,017	€ 0	€ 198,017
Repurchase Agreements	0	5,100	0	5,100
Financial Derivative Instruments ⁽³⁾	(351)	474	0	123
Totals	€ (351)	€ 203,591	€ 0	€ 203,240

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 174,163	€ 0	€ 174,163
Repurchase Agreements	0	12,400	0	12,400
Financial Derivative Instruments ⁽³⁾	(524)	(299)	0	(823)
Totals	€ (524)	€ 186,264	€ 0	€ 185,740

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

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

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

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
BOA	€ (182)	€ 0	€ (182)	€ 16	€ 0	€ 16
BPS	(1)	0	(1)	(158)	0	(158)
BRC	(2)	0	(2)	N/A	N/A	N/A
CBK	(1)	0	(1)	(23)	0	(23)
DUB	N/A	N/A	N/A	1	0	1
GLM	50	0	50	33	0	33
JPM	N/A	N/A	N/A	(3)	0	(3)
MBC	444	(250)	194	53	0	53
MYI	99	0	99	N/A	N/A	N/A
RBC	N/A	N/A	N/A	41	0	41
SCX	N/A	N/A	N/A	(49)	0	(49)
UAG	67	0	67	(210)	260	50

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	78.36	84.63
Transferable securities dealt in on another regulated market*	15.11	5.05
Other transferable securities	1.86	0.31
Repurchase agreements	2.46	6.41
Financial derivative instruments dealt in on a regulated market	(0.17)	(0.27)
Centrally cleared financial derivative instruments	N/A	0.00
OTC financial derivative instruments	0.23	(0.15)

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Corporate Bonds & Notes	56.51	52.02
Non-Agency Mortgage-Backed Securities	7.97	12.82
Asset-Backed Securities	18.91	13.26
Sovereign Issues	0.93	1.00
Short-Term Instruments	11.01	10.89
Repurchase Agreements	2.46	6.41
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.17)	(0.27)
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	0.00	N/A
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	N/A	0.00
OTC Financial Derivative Instruments		
Forward Foreign Currency Contracts	0.23	(0.15)
Other Current Assets & Liabilities	2.15	4.02
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Fiber Bidco SpA				Loarre Investments SARL				7.000% due 15/08/2029	\$ 100	€ 97	0.03
6.125% due 15/06/2031	€ 1,200	€ 1,190	0.35	6.500% due 15/05/2029	€ 2,300	€ 2,322	0.68	Total Panama		511	0.15
FIS Fabbrica Italiana Sintetici SpA				Monitchem HoldCo S.A.				SPAIN			
5.625% due 01/08/2027	700	688	0.20	8.750% due 01/05/2028	1,050	1,093	0.32	CORPORATE BONDS & NOTES			
IMA Industria Macchine Automatiche SpA				PLT Finance SARL				Aedas Homes Opco SL			
7.654% due 15/04/2029	2,400	2,421	0.71	4.625% due 05/01/2026	1,400	1,400	0.41	4.000% due 15/08/2026	€ 162	160	0.05
Inter Media and Communication SpA				Summer BC Holdco SARL				Banco de Sabadell S.A.			
6.750% due 09/02/2027	800	791	0.23	5.750% due 31/10/2026	750	743	0.22	5.125% due 27/06/2034	1,300	1,309	0.38
Intesa Sanpaolo SpA				Telecom Italia Capital S.A.				Banco Santander S.A.			
4.198% due 01/06/2032	\$ 3,900	3,080	0.90	6.375% due 15/11/2033	\$ 500	437	0.13	4.375% due 14/01/2026 (d)(f)	800	768	0.22
Italmatch Chemicals SpA				Trafigura Funding S.A.				CaixaBank S.A.			
9.211% due 06/02/2028	€ 100	102	0.03	3.875% due 02/02/2026	€ 700	691	0.20	5.875% due 09/10/2027 (d)(f)	600	588	0.17
10.000% due 06/02/2028	2,450	2,627	0.77	Total Luxembourg		22,773	6.66	7.500% due 16/01/2030 (d)(f)	600	625	0.18
Lottomatica SpA				NETHERLANDS				Grifols S.A.			
7.050% due 01/06/2031	600	610	0.18	CORPORATE BONDS & NOTES				1.625% due 15/02/2025	1,300	1,290	0.38
Mundys SpA				Abertis Infraestructuras Finance BV				2.250% due 15/11/2027	1,700	1,527	0.45
4.750% due 24/01/2029	600	606	0.18	2.625% due 26/01/2027 (d)	3,100	2,911	0.85	Grupo Antolin-Irausa S.A.			
Nexi SpA				ABN AMRO Bank NV				3.500% due 30/04/2028	1,400	1,079	0.32
2.125% due 30/04/2029 (h)	4,000	3,623	1.06	4.750% due 22/09/2027 (d)(f)	700	656	0.19	Lorca Telecom Bondco S.A.			
Telecom Italia SpA				Boels Topholding BV				5.750% due 30/04/2029	1,000	1,026	0.30
1.625% due 18/01/2029	100	87	0.03	5.750% due 15/05/2030	1,100	1,120	0.33	Total Spain		8,372	2.45
2.375% due 12/10/2027	1,200	1,122	0.33	6.250% due 15/02/2029	800	833	0.24	SWEDEN			
7.875% due 31/07/2028	2,000	2,186	0.64	Cooperatieve Rabobank UA				CORPORATE BONDS & NOTES			
UniCredit SpA				4.875% due 29/06/2029 (d)(f)	600	563	0.17	Castellum AB			
5.375% due 16/04/2034	900	914	0.27	Dufry One BV				3.125% due 02/12/2026 (d)	2,800	2,489	0.73
5.459% due 30/06/2035	\$ 1,600	1,399	0.41	2.000% due 15/02/2027	1,800	1,695	0.50	Dometic Group AB			
7.296% due 02/04/2034	400	381	0.11	3.625% due 15/04/2026	CHF 1,700	1,783	0.52	2.000% due 29/09/2028	900	816	0.24
Webuild SpA				Heimstaden Bostad Treasury BV				3.000% due 08/05/2026	500	489	0.14
5.375% due 20/06/2029	€ 2,200	2,188	0.64	1.000% due 13/04/2028	€ 300	245	0.07	Heimstaden Bostad AB			
Total Italy		31,488	9.21	ING Groep NV				3.248% due 19/11/2024 (d)	1,400	1,059	0.31
				3.875% due 16/05/2027 (d)(f)	\$ 700	555	0.16	3.375% due 15/01/2026 (d)	400	270	0.08
				IPD BV				Total Sweden		10,408	3.04
				7.086% due 15/06/2031	€ 2,200	2,200	0.64	SWITZERLAND			
				Q-Park Holding BV				CORPORATE BONDS & NOTES			
				2.000% due 01/03/2027	700	660	0.19	UBS Group AG			
				3.500% due 01/02/2025	1,200	1,199	0.35	9.016% due 15/11/2033	\$ 600	675	0.20
				5.125% due 15/02/2030 (a)	2,200	2,197	0.64	UNITED KINGDOM			
				Saipem Finance International BV				CORPORATE BONDS & NOTES			
				4.875% due 30/05/2030	900	899	0.26	Barclays PLC			
				Telefonica Europe BV				8.875% due 15/09/2027 (d)(f)	€ 600	726	0.21
				5.752% due 15/01/2032 (d)	2,900	2,973	0.87	9.625% due 15/12/2029 (d)(f)	\$ 600	608	0.18
				Teva Pharmaceutical Finance Netherlands BV				BCP Modular Services Finance PLC			
				1.875% due 31/03/2027	6,200	5,790	1.69	4.750% due 30/11/2028	€ 1,900	1,774	0.52
				3.750% due 09/05/2027	100	98	0.03	6.750% due 30/11/2029	500	424	0.12
				7.375% due 15/09/2029	1,200	1,331	0.39	British Telecommunications PLC			
				United Group BV				8.375% due 20/12/2083	€ 2,900	3,645	1.07
				3.125% due 15/02/2026	2,800	2,729	0.80	Burford Capital PLC			
				3.625% due 15/02/2028	100	94	0.03	5.000% due 01/12/2026	1,500	1,712	0.50
				Upfield BV				Canary Wharf Group Investment Holdings PLC			
				6.875% due 02/07/2029 (a)	1,600	1,594	0.47	1.750% due 07/04/2026	€ 800	712	0.21
				Wintershall Dea Finance BV				3.375% due 23/04/2028	€ 1,000	902	0.26
				2.499% due 20/04/2026 (d)	3,800	3,561	1.04	Carnival PLC			
				ZF Europe Finance BV				1.000% due 28/10/2029	€ 3,200	2,620	0.77
				2.000% due 23/02/2026	500	481	0.14	CD&R Firefly Bidco PLC			
				3.000% due 23/10/2029	100	93	0.03	8.625% due 30/04/2029	€ 800	958	0.28
				6.125% due 13/03/2029	2,300	2,436	0.71	Deuce Finco PLC			
				Ziggo BV				5.500% due 15/06/2027	1,600	1,809	0.53
				4.875% due 15/01/2030	\$ 400	332	0.10	Drax Finco PLC			
				Total Netherlands		39,028	11.41	5.875% due 15/04/2029	€ 1,100	1,108	0.32
				LOAN PARTICIPATIONS AND ASSIGNMENTS				eG Global Finance PLC			
				Nouryon Finance BV				11.000% due 30/11/2028	1,300	1,386	0.41
				7.215% due 03/04/2028	€ 1,227	1,223	0.36	Harbour Energy PLC			
				Total Netherlands		40,251	11.77	5.500% due 15/10/2026	\$ 1,400	1,282	0.38
				NORWAY				Heathrow Finance PLC			
				CORPORATE BONDS & NOTES				3.875% due 01/03/2027	€ 2,000	2,223	0.65
				Var Energi ASA				4.125% due 01/09/2029	1,114	1,195	0.35
				7.862% due 15/11/2083	1,600	1,739	0.51				
				PANAMA							
				CORPORATE BONDS & NOTES							
				Carnival Corp.							
				5.750% due 15/01/2030	400	414	0.12				

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

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
INEOS Finance PLC 6.375% due 15/04/2029	€ 2,500	€ 2,578	0.75	Vmed O2 UK Financing PLC 3.250% due 31/01/2031	€ 700	€ 618	0.18	IWG U.S. Finance LLC 6.500% due 28/06/2030	€ 1,700	€ 1,701	0.50
INEOS Quattro Finance PLC 2.500% due 15/01/2026	1,800	1,748	0.51	4.000% due 31/01/2029	£ 1,500	1,533	0.45	Kronos International, Inc. 3.750% due 15/09/2025	271	268	0.08
International Personal Finance PLC 10.750% due 14/12/2029	500	521	0.15	4.250% due 31/01/2031	\$ 200	155	0.05	9.500% due 15/03/2029	1,539	1,674	0.49
John Lewis PLC 4.250% due 18/12/2034	£ 540	490	0.14	Zenith Finco PLC 6.500% due 30/06/2027	£ 800	622	0.18	Olympus Water U.S. Holding Corp. 3.875% due 01/10/2028	2,700	2,535	0.74
6.125% due 21/01/2025	400	472	0.14			<u>55,626</u>	<u>16.27</u>	Organon & Co. 2.875% due 30/04/2028	1,900	1,791	0.52
Kier Group PLC 9.000% due 15/02/2029	900	1,089	0.32	LOAN PARTICIPATIONS AND ASSIGNMENTS				Rio Oil Finance Trust 8.200% due 06/04/2028	\$ 1,179	1,116	0.33
Lloyds Banking Group PLC 4.947% due 27/06/2025 (d)(f)	€ 1,350	1,332	0.39	INEOS Quattro Holdings U.K. Ltd. 8.146% due 02/04/2029	€ 1,500	1,500	0.44	SCIL LLC 9.500% due 15/07/2028 (h)	€ 600	649	0.19
7.500% due 27/09/2025 (d)(f)	\$ 600	561	0.16	Lorca Holdco Ltd. TBD% due 25/03/2031	700	701	0.20	Standard Industries, Inc. 2.250% due 21/11/2026	4,500	4,262	1.25
Market Bidco Finco PLC 4.750% due 04/11/2027	€ 3,100	2,949	0.86	7.389% due 17/09/2027	2,999	3,001	0.88	UGI International LLC 2.500% due 01/12/2029	1,300	1,158	0.34
5.500% due 04/11/2027	£ 1,500	1,642	0.48			<u>5,202</u>	<u>1.52</u>	Venture Global LNG, Inc. 8.125% due 01/06/2028	\$ 900	866	0.25
Miller Homes Group Finco PLC 7.000% due 15/05/2029	1,300	1,433	0.42	Total United Kingdom		<u>60,828</u>	<u>17.79</u>	8.375% due 01/06/2031	900	872	0.25
Pinnacle Bidco PLC 8.250% due 11/10/2028	€ 800	850	0.25	UNITED STATES				Total United States		<u>23,779</u>	<u>6.95</u>
10.000% due 11/10/2028	£ 1,300	1,630	0.48	CORPORATE BONDS & NOTES				Total Transferable Securities		<u>€ 316,693</u>	<u>92.61</u>
SIG PLC 5.250% due 30/11/2026	€ 200	184	0.05	American Airlines Pass-Through Trust 3.375% due 01/11/2028	\$ 852	752	0.22	SHARES			
Stonegate Pub Co. Financing PLC 8.250% due 31/07/2025	€ 3,700	4,295	1.26	3.700% due 01/04/2028	1,664	1,484	0.43	INVESTMENT FUNDS			
Thames Water Kemble Finance PLC 4.625% due 19/05/2026	300	26	0.01	Avantor Funding, Inc. 3.875% due 15/07/2028	€ 800	781	0.23	EXCHANGE-TRADED FUNDS			
Thames Water Utilities Finance PLC 0.875% due 31/01/2028	€ 2,000	1,608	0.47	Boxer Parent Co., Inc. 6.500% due 02/10/2025	600	601	0.17	PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (e)			
Travis Perkins PLC 3.750% due 17/02/2026	£ 700	786	0.23	Burford Capital Global Finance LLC 9.250% due 01/07/2031	\$ 300	295	0.09	141,900	14,350	4.19	
Victoria PLC 3.625% due 24/08/2026	€ 800	694	0.20	Chemours Co. 4.000% due 15/05/2026	€ 1,600	1,552	0.45	PIMCO ETFs plc - PIMCO Euro Short-Term High Yield Corporate Bond Index UCITS ETF (e)			
Virgin Media Secured Finance PLC 4.250% due 15/01/2030	€ 4,700	4,726	1.38	Coty, Inc. 4.500% due 15/05/2027	600	605	0.18	674,500	7,512	2.20	
				Credit Suisse AG AT1 Claim IQVIA, Inc. 2.250% due 15/03/2029	\$ 800	90	0.03	Total Investment Funds		<u>€ 21,862</u>	<u>6.39</u>

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BPS	3.630%	28/06/2024	01/07/2024	€ 13,900	European Financial Stability Facility 3.375% due 30/08/2038	€ (14,159)	€ 13,900	€ 13,904	4.07
FICC	2.600	28/06/2024	01/07/2024	\$ 343	U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2026	(327)	320	320	0.09
Total Repurchase Agreements						<u>€ (14,486)</u>	<u>€ 14,220</u>	<u>€ 14,224</u>	<u>4.16</u>

(1) Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bobl September Futures	Long	09/2024	92	€ 106	0.03
Euro-Buxl 30-Year Bond September Futures	Long	09/2024	1	3	0.00
Euro-Schatz September Futures	Long	09/2024	416	191	0.06
U.S. Treasury 2-Year Note September Futures	Short	09/2024	34	(11)	0.00
U.S. Treasury 5-Year Note September Futures	Short	09/2024	94	(59)	(0.02)
U.S. Treasury 10-Year Note September Futures	Long	09/2024	41	18	0.01
U.S. Treasury 10-Year Ultra September Futures	Short	09/2024	41	(33)	(0.01)
United Kingdom Long Gilt September Futures	Long	09/2024	15	6	0.00
				<u>€ 221</u>	<u>0.07</u>
Total Financial Derivative Instruments Dealt in on a Regulated Market				<u>€ 221</u>	<u>0.07</u>

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
United Group BV	5.000%	20/12/2027	€ 700	€ 211	0.06

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
iTraxx Crossover 41 5-Year Index	5.000%	20/06/2029	€ 7,200	€ (106)	(0.03)

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	3.750%	18/09/2054	£ 200	€ 10	0.01
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.000	18/09/2029	800	2	0.00
Receive ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.250	18/09/2026	3,800	26	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.000	16/12/2025	\$ 3,800	302	0.09
Receive	1-Day USD-SOFR Compounded-OIS	1.000	16/12/2030	3,000	506	0.15
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2027	800	17	0.01
Pay ⁽³⁾	1-Day USD-SOFR Compounded-OIS	2.721	10/04/2025	100	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.841	31/10/2024	1,300	(23)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.973	27/10/2024	1,300	(22)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.018	24/10/2024	1,300	(22)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.088	07/11/2024	400	(6)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.140	25/10/2024	1,300	(20)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.190	25/10/2024	1,300	(19)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.225	25/10/2024	1,300	(19)	(0.01)
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.500	18/09/2054	€ 200	8	0.00
Pay	6-Month EUR-EURIBOR	2.547	09/03/2033	1,500	(6)	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.750	18/09/2029	6,800	(111)	(0.03)
					€ 621	0.18
Total Centrally Cleared Financial Derivative Instruments					€ 726	0.21

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

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

(3) This instrument has a forward starting effective date.

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

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

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

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BPS	Deutsche Bank AG	1.000%	20/06/2027	€ 600	€ (82)	€ 78	€ (4)	0.00

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

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

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

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	£ 39,340	€ 46,187	€ 0	€ (213)	€ (213)	(0.06)
	07/2024	\$ 23,177	21,347	0	(278)	(278)	(0.08)
BPS	07/2024	€ 464	\$ 504	6	0	6	0.00
	07/2024	£ 654	€ 766	0	(5)	(5)	0.00
GLM	07/2024	€ 46,953	£ 39,627	0	(214)	(214)	(0.07)
	08/2024	£ 39,679	€ 46,953	213	0	213	0.06
MBC	07/2024	CHF 1,558	1,577	0	(41)	(41)	(0.01)
MYI	07/2024	€ 1,624	CHF 1,560	0	(5)	(5)	0.00
	08/2024	CHF 1,556	€ 1,624	5	0	5	0.00
SCX	07/2024	€ 20,883	\$ 22,374	0	(7)	(7)	0.00
	08/2024	\$ 22,407	€ 20,883	6	0	6	0.00
				€ 230	€ (763)	€ (533)	(0.16)
Total OTC Financial Derivative Instruments						€ (537)	(0.16)
Total Investments						€ 353,185	103.28
Other Current Assets & Liabilities						€ (11,202)	(3.28)
Net Assets						€ 341,983	100.00

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

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

^ Security is in default.

(a) When-issued security.

(b) Payment in-kind security.

(c) Zero coupon security.

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

(e) Affiliated to the Fund.

(f) Contingent convertible security.

(g) Restricted Securities (31 December 2023: 0.41%):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Altice France S.A.	11.500%	01/02/2027	20/12/2023	€ 974	€ 820	0.24

(h) Securities with an aggregate fair value of €2,433 (31 December 2023: €1,895) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Cash of €2,657 (31 December 2023: €9,183) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of €490 (31 December 2023: €20) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 316,693	€ 0	€ 316,693
Investment Funds	13,664	8,198	0	21,862
Repurchase Agreements	0	14,220	0	14,220
Financial Derivative Instruments ⁽³⁾	306	104	0	410
Totals	€ 13,970	€ 339,215	€ 0	€ 353,185

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 306,261	€ 0	€ 306,261
Investment Funds	18,291	0	0	18,291
Repurchase Agreements	0	30,300	0	30,300
Financial Derivative Instruments ⁽³⁾	932	2,759	0	3,691
Totals	€ 19,223	€ 339,320	€ 0	€ 358,543

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

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

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

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
MYI	0.250%	18/06/2024	TBD ⁽¹⁾	€ (1,457)	€ (1,457)	(0.42)
	2.750	12/06/2024	TBD ⁽¹⁾	(672)	(674)	(0.20)
	2.900	13/06/2024	TBD ⁽¹⁾	(340)	(340)	(0.10)
Total Reverse Repurchase Agreements					€ (2,471)	(0.72)

(1) Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
BOA	€ (491)	€ 490	€ (1)	€ (2)	€ 0	€ (2)
BPS	(3)	0	(3)	(12)	20	8
GLM	(1)	0	(1)	(54)	0	(54)
GST	N/A	N/A	N/A	58	0	58
MBC	(41)	0	(41)	131	(260)	(129)
SCX	(1)	0	(1)	(62)	0	(62)

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	75.80	75.86
Transferable securities dealt in on another regulated market*	14.24	7.39
Other transferable securities	2.57	0.02
Investment funds	6.39	4.97
Repurchase agreements	4.16	8.24
Financial derivative instruments dealt in on a regulated market	0.07	0.12
Centrally cleared financial derivative instruments	0.21	0.87
OTC financial derivative instruments	(0.16)	0.02
Reverse repurchase agreements	(0.72)	(0.51)

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Austria	0.84	0.61
Belgium	2.36	0.81
Brazil	0.24	N/A
Cayman Islands	0.26	N/A
China	0.00	N/A
Cyprus	0.56	N/A
Czech Republic	1.13	0.91
Denmark	0.32	N/A
Finland	1.22	N/A
France	10.39	11.44
Germany	11.68	8.27
Guernsey, Channel Islands	0.22	N/A
Hong Kong	0.43	N/A
Ireland	1.23	0.86
Isle of Man	0.43	N/A
Israel	0.49	0.47
Italy	9.21	8.75
Japan	0.94	0.90
Jersey, Channel Islands	1.14	1.13
Luxembourg	6.66	5.84
Multinational	N/A	0.92
Netherlands	11.77	9.48
Norway	0.51	0.49
Panama	0.15	0.03
Spain	2.45	2.99
Sweden	3.04	3.39
Switzerland	0.20	0.65
United Kingdom	17.79	11.13
United States	6.95	9.09

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Short-Term Instruments	N/A	5.11
Investment Funds	6.39	4.97
Repurchase Agreements	4.16	8.24
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.07	0.12
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.06	0.13
Credit Default Swaps on Credit Indices — Sell Protection	(0.03)	0.44
Interest Rate Swaps	0.18	0.30
OTC Financial Derivative Instruments		
Written Options		
Interest Rate Swaptions	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.01
Forward Foreign Currency Contracts	(0.16)	0.01
Other Current Assets & Liabilities	(3.28)	2.51
Net Assets	100.00	100.00

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
COM	3.650%	28/06/2024	01/07/2024	€ 2,000	Land Berlin 0.010% due 02/07/2030	€ (2,060)	€ 2,000	€ 2,001	0.22
FICC	2.600	28/06/2024	01/07/2024	\$ 1,553	U.S. Treasury Notes 3.875% due 15/01/2026	(1,478)	1,449	1,449	0.15
Total Repurchase Agreements						€ (3,538)	€ 3,449	€ 3,450	0.37

⁽¹⁾ Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 10-Year Bond September Futures	Long	09/2024	264	€ (41)	0.00
Euro-Bobl September Futures	Short	09/2024	165	16	0.00
Euro-BTP Italy Government Bond September Futures	Long	09/2024	31	(42)	0.00
Euro-Bund 10-Year Bond September Futures	Short	09/2024	547	(562)	(0.06)
Euro-Buxl 30-Year Bond September Futures	Short	09/2024	95	(292)	(0.03)
Euro-OAT France Government 10-Year Bond September Futures	Short	09/2024	110	121	0.01
Euro-Schatz September Futures	Long	09/2024	2,249	945	0.10
U.S. Treasury 2-Year Note September Futures	Short	09/2024	1,269	(795)	(0.08)
U.S. Treasury 5-Year Note September Futures	Short	09/2024	712	(529)	(0.06)
U.S. Treasury 10-Year Note September Futures	Long	09/2024	157	(14)	0.00
U.S. Treasury 10-Year Ultra September Futures	Short	09/2024	88	(122)	(0.01)
U.S. Treasury 30-Year Bond September Futures	Long	09/2024	27	(48)	(0.01)
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2024	255	(145)	(0.02)
United Kingdom Long Gilt September Futures	Long	09/2024	76	29	0.00
				€ (1,479)	(0.16)

WRITTEN OPTIONS

FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS

Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Call - EUREX Euro-Schatz August 2024 Futures	€ 106.200	26/07/2024	386	€ (62)	€ (25)	0.00
Total Financial Derivative Instruments Dealt in on a Regulated Market						€ (1,504) (0.16)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
iTraxx Crossover 41 5-Year Index	(5.000)%	20/06/2029	€ 2,700	€ 34	0.00

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-42 5-Year Index	1.000%	20/06/2029	\$ 1,600	€ (2)	0.00
iTraxx Europe Main 41 5-Year Index	1.000	20/06/2029	€ 4,800	(17)	0.00
				€ (19)	0.00

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	3.750%	18/09/2054	€ 200	€ 11	0.00
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	4.250	18/09/2026	27,200	60	0.01
Receive	1-Day USD-SOFR Compounded-OIS	2.865	13/02/2054	\$ 20,800	140	0.02
Pay	1-Day USD-SOFR Compounded-OIS	3.085	13/02/2034	43,200	(254)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	1,400	19	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.750	18/01/2026	2,700	35	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.827	15/12/2025	2,700	34	0.00
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.500	18/09/2054	€ 53,500	1,127	0.12

Schedule of Investments PIMCO European Short-Term Opportunities Fund (Cont.)

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽⁴⁾		6-Month EUR-EURIBOR	2.750%	18/09/2034	€ 109,600	€ (1,108)	(0.12)
Pay		6-Month EUR-EURIBOR	2.804	19/05/2033	2,700	(27)	0.00
Receive ⁽⁴⁾		6-Month EUR-EURIBOR	3.000	18/09/2026	36,400	225	0.03
Receive ⁽⁴⁾		6-Month EUR-EURIBOR	3.670	24/07/2024	112,700	0	0.00
Receive		6-Month EUR-EURIBOR	3.750	23/08/2024	52,200	16	0.00
						€ 278	0.03
Total Centrally Cleared Financial Derivative Instruments						€ 293	0.03

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

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

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

WRITTEN OPTIONS

INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
GLM	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.900%	29/08/2025	7,400	€ (88)	€ (67)	(0.01)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	29/08/2025	7,400	(88)	(42)	(0.01)
MYC	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	0.008	17/12/2029	10,900	(352)	(121)	(0.01)
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	0.008	17/12/2029	5,500	(342)	(109)	(0.01)
							€ (870)	€ (339)	(0.04)

(1) Notional Amount represents the number of contracts.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	€ 1,397	NZD 2,445	€ 0	€ (7)	€ (7)	0.00
	10/2024	\$ 180	CNH 1,288	0	(2)	(2)	0.00
BOA	07/2024	€ 17,637	£ 14,947	22	(30)	(8)	0.00
	07/2024	£ 83,969	€ 98,597	3	(445)	(442)	(0.05)
	07/2024	KRW 2,157,615	\$ 1,577	9	0	9	0.00
	07/2024	SGD 1,239	918	3	0	3	0.00
	07/2024	\$ 20	PLN 80	0	0	0	0.00
	07/2024	\$ 21	SGD 28	0	0	0	0.00
	08/2024	SGD 28	\$ 21	0	0	0	0.00
BPS	07/2024	£ 3,939	€ 4,616	0	(30)	(30)	0.00
	07/2024	¥ 272,702	1,611	30	0	30	0.00
	07/2024	KRW 2,141,449	\$ 1,560	5	0	5	0.00
	07/2024	NZD 938	€ 531	0	(3)	(3)	0.00
	07/2024	\$ 2,788	2,575	0	(26)	(26)	0.00
	07/2024	1,367	IDR 22,381,195	1	0	1	0.00
	07/2024	101	ILS 373	0	(1)	(1)	0.00
	07/2024	64	PLN 257	0	(1)	(1)	0.00
	07/2024	1,511	SGD 2,049	1	0	1	0.00
	08/2024	SGD 2,046	\$ 1,511	0	(1)	(1)	0.00
	09/2024	CNH 2,022	282	3	0	3	0.00
	09/2024	TWD 78,681	2,445	14	0	14	0.00
	10/2024	CNH 1,260	176	2	0	2	0.00
BRC	07/2024	€ 2,533	AUD 4,074	6	0	6	0.00
	07/2024	7,565	CAD 11,145	46	(11)	35	0.00
	07/2024	10,398	£ 8,833	28	(8)	20	0.00
	07/2024	2,686	\$ 2,882	3	0	3	0.00
	07/2024	MXN 5,501	298	0	(2)	(2)	0.00
	07/2024	28	7	0	0	0	0.00
	07/2024	SGD 744	551	2	0	2	0.00
	07/2024	\$ 451	PLN 1,802	0	(3)	(3)	0.00
	08/2024	AUD 4,077	€ 2,533	0	(6)	(6)	0.00
	08/2024	CAD 5,473	3,740	11	0	11	0.00
	09/2024	CNH 1,507	\$ 210	2	0	2	0.00
	09/2024	MXN 8,785	465	0	(9)	(9)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets		
CBK	09/2024	\$ 3,112	MXN 58,306	€ 36	€ 0	€ 36	0.00		
	10/2024	556	CNH 3,996	0	(4)	(4)	0.00		
	07/2024	€ 9,362	£ 7,920	0	(21)	(21)	0.00		
	07/2024	KRW 20,612	\$ 15	0	0	0	0.00		
	07/2024	NOK 531	€ 47	0	0	0	0.00		
DUB	07/2024	\$ 185	PLN 735	0	(2)	(2)	0.00		
	09/2024	TWD 29,999	\$ 931	4	0	4	0.00		
	09/2024	\$ 3,043	INR 254,592	4	(1)	3	0.00		
	07/2024	€ 8,094	DKK 60,369	1	0	1	0.00		
	07/2024	33,257	¥ 5,617,400	0	(673)	(673)	(0.07)		
FAR GLM	07/2024	KRW 1,170,421	\$ 851	1	0	1	0.00		
	08/2024	DKK 60,350	€ 8,094	0	(1)	(1)	0.00		
	08/2024	\$ 143	BRL 735	0	(10)	(10)	0.00		
	07/2024	115,875	€ 106,390	0	(1,728)	(1,728)	(0.18)		
	07/2024	€ 64,455	£ 54,398	0	(294)	(294)	(0.03)		
IND JPM	07/2024	¥ 5,128,176	€ 30,185	439	0	439	0.05		
	07/2024	MXN 5,474	\$ 295	0	(4)	(4)	0.00		
	07/2024	\$ 2,440	PLN 9,639	0	(40)	(40)	0.00		
	07/2024	1,626	ZAR 29,750	1	0	1	0.00		
	08/2024	£ 54,469	€ 64,455	292	0	292	0.03		
	08/2024	\$ 242	BRL 1,239	0	(18)	(18)	0.00		
	10/2024	CNH 57,940	\$ 8,119	106	0	106	0.01		
	07/2024	CHF 1,638	€ 1,669	0	(31)	(31)	0.00		
	07/2024	CNY 137	\$ 19	0	0	0	0.00		
	07/2024	DKK 107,835	€ 14,462	2	0	2	0.00		
MBC	07/2024	€ 1,361	£ 1,159	6	0	6	0.00		
	07/2024	KRW 1,444,459	\$ 1,047	0	(2)	(2)	0.00		
	07/2024	SGD 95	70	0	0	0	0.00		
	07/2024	\$ 21	IDR 341,012	0	0	0	0.00		
	07/2024	200	ILS 738	0	(3)	(3)	0.00		
	07/2024	3,061	ZAR 56,352	20	0	20	0.00		
	08/2024	19	CNY 137	0	0	0	0.00		
	09/2024	TWD 51,038	\$ 1,585	8	0	8	0.00		
	09/2024	\$ 332	INR 27,859	1	0	1	0.00		
	10/2024	CNH 2,062	\$ 288	3	0	3	0.00		
MYI	07/2024	AUD 3,882	€ 2,372	0	(46)	(46)	0.00		
	07/2024	CHF 87	88	0	(2)	(2)	0.00		
	07/2024	DKK 46,125	6,186	1	0	1	0.00		
	07/2024	€ 24,755	\$ 26,864	310	0	310	0.03		
	07/2024	IDR 3,232,184	196	0	(1)	(1)	0.00		
	07/2024	¥ 206,800	€ 1,222	23	0	23	0.00		
	10/2024	\$ 2,256	CNH 16,203	0	(16)	(16)	0.00		
	07/2024	AUD 262	€ 160	0	(3)	(3)	0.00		
	07/2024	€ 3,038	CHF 2,917	0	(9)	(9)	0.00		
	07/2024	47	NOK 532	0	0	0	0.00		
RBC	07/2024	NOK 1	€ 0	0	0	0	0.00		
	07/2024	\$ 2,975	2,780	4	0	4	0.00		
	08/2024	CHF 2,911	3,038	9	0	9	0.00		
	08/2024	NOK 533	47	0	0	0	0.00		
	09/2024	¥ 5,560,000	33,085	600	0	600	0.06		
	09/2024	TWD 20,303	\$ 633	5	0	5	0.00		
	09/2024	\$ 222	INR 18,595	0	0	0	0.00		
	07/2024	CHF 1,189	€ 1,204	0	(30)	(30)	0.00		
	07/2024	DKK 311,767	41,820	14	0	14	0.00		
	07/2024	CAD 14,956	10,082	0	(117)	(117)	(0.01)		
SCX	07/2024	€ 2,517	CAD 3,735	30	0	30	0.00		
	07/2024	84,304	\$ 90,323	0	(28)	(28)	0.00		
	07/2024	IDR 164,120	10	0	0	0	0.00		
	07/2024	¥ 40,931	€ 238	1	0	1	0.00		
	07/2024	KRW 1,086,673	\$ 797	7	0	7	0.00		
	07/2024	MXN 63	3	0	0	0	0.00		
	07/2024	\$ 19	CNY 137	0	0	0	0.00		
	08/2024	€ 238	¥ 40,799	0	(1)	(1)	0.00		
	08/2024	\$ 90,456	€ 84,304	26	0	26	0.00		
	09/2024	CNH 1,411	\$ 197	2	0	2	0.00		
UAG	09/2024	TWD 29,512	915	4	0	4	0.00		
	09/2024	\$ 1,636	INR 136,966	2	0	2	0.00		
	07/2024	49	ILS 183	0	(1)	(1)	0.00		
						€ 2,153	€ (3,671)	€ (1,518)	(0.16)
Total OTC Financial Derivative Instruments						€ (1,857)	(0.20)		
Total Investments						€ 1,058,480	112.35		
Other Current Assets & Liabilities						€ (116,373)	(12.35)		
Net Assets						€ 942,107	100.00		

Schedule of Investments PIMCO European Short-Term Opportunities Fund (Cont.)

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

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

- (a) Zero coupon security.
- (b) Coupon represents a yield to maturity.
- (c) Principal amount of security is adjusted for inflation.
- (d) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (e) Affiliated to the Fund.
- (f) Contingent convertible security.
- (g) Securities with an aggregate fair value of €676 (31 December 2023: €Nil) and cash of €2,453 (31 December 2023: €39) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Cash of €11,677 (31 December 2023: €1,867) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 979,959	€ 0	€ 979,959
Investment Funds	77,700	440	0	78,140
Repurchase Agreements	0	3,449	0	3,449
Financial Derivative Instruments ⁽³⁾	149	(3,217)	0	(3,068)
Totals	€ 77,849	€ 980,631	€ 0	€ 1,058,480

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 132,036	€ 0	€ 132,036
Investment Funds	7,680	0	0	7,680
Repurchase Agreements	0	1,000	0	1,000
Financial Derivative Instruments ⁽³⁾	(105)	(2,648)	0	(2,753)
Totals	€ 7,575	€ 130,388	€ 0	€ 137,963

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

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

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

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	€ (9)	€ 0	€ (9)	€ N/A	€ N/A	€ N/A
BOA	(438)	615	177	(23)	0	(23)
BPS	(6)	0	(6)	(32)	0	(32)
BRC	91	0	91	17	0	17
CBK	(16)	0	(16)	1	0	1
DUB	(682)	606	(76)	N/A	N/A	N/A
FAR	(1,728)	1,847	119	N/A	N/A	N/A
GLM	267	0	267	(174)	0	(174)
IND	106	0	106	N/A	N/A	N/A
JPM	4	0	4	5	0	5
MBC	269	(350)	(81)	66	0	66
MYC	(230)	(252)	(482)	(269)	(244)	(513)
MYI	606	(336)	270	(8)	9	1
RBC	(16)	0	(16)	N/A	N/A	N/A
SCX	(74)	61	(13)	(90)	30	(60)
UAG	(1)	0	(1)	1	0	1

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	84.45	89.78
Transferable securities dealt in on another regulated market*	15.92	10.88
Other transferable securities	3.65	0.43
Investment funds	8.29	5.88
Repurchase agreements	0.37	0.77
Financial derivative instruments dealt in on a regulated market	(0.16)	(0.50)
Centrally cleared financial derivative instruments	0.03	(1.22)
OTC financial derivative instruments	(0.20)	(0.39)

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Corporate Bonds & Notes	24.30	29.12
U.S. Government Agencies	13.98	10.83
U.S. Treasury Obligations	6.80	8.43
Non-Agency Mortgage-Backed Securities	8.40	16.56
Asset-Backed Securities	19.56	22.67
Sovereign Issues	20.31	12.85
Preferred Securities	0.36	0.40
Short-Term Instruments	10.31	0.23
Investment Funds	8.29	5.88
Repurchase Agreements	0.37	0.77
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.16)	(0.49)
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	0.00	(0.01)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Credit Indices — Buy Protection	0.00	(0.10)
Credit Default Swaps on Credit Indices — Sell Protection	0.00	0.03
Interest Rate Swaps	0.03	(1.15)
OTC Financial Derivative Instruments		
Written Options		
Interest Rate Swaptions	(0.04)	(0.37)
Forward Foreign Currency Contracts	(0.16)	(0.02)
Other Current Assets & Liabilities	(12.35)	(5.63)
Net Assets	100.00	100.00

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
5.500% due 26/03/2036	\$ 800	\$ 769	0.18
6.250% due 22/09/2032	900	929	0.22
6.750% due 25/09/2052	500	535	0.13
Magyar Export-Import Bank			
6.125% due 04/12/2027	2,100	2,110	0.50
Total Hungary		5,792	1.38
INDIA			
CORPORATE BONDS & NOTES			
IRB Infrastructure Developers Ltd.			
7.110% due 11/03/2032	1,100	1,100	0.26
INDONESIA			
SOVEREIGN ISSUES			
Indonesia Government International Bond			
8.375% due 15/03/2034	IDR 22,982,000	1,532	0.36
IRELAND			
ASSET-BACKED SECURITIES			
Accunia European CLO DAC			
4.856% due 15/07/2030	€ 215	230	0.06
Ares European CLO DAC			
4.686% due 15/10/2031	931	999	0.24
Armada Euro CLO DAC			
4.626% due 15/07/2031	353	378	0.09
Aurium CLO DAC			
4.653% due 16/01/2031	1,096	1,175	0.28
BNPP AM Euro CLO DAC			
4.717% due 22/07/2032	1,000	1,070	0.25
Carlyle Euro CLO DAC			
4.606% due 15/01/2031	870	934	0.22
Dryden Euro CLO DAC			
4.566% due 15/04/2033	690	739	0.18
4.688% due 15/05/2034	951	1,019	0.24
GoldenTree Loan Management EUR CLO DAC			
4.797% due 20/01/2032	909	975	0.23
Harvest CLO DAC			
4.577% due 20/10/2031	757	810	0.19
4.666% due 15/07/2031	1,092	1,169	0.28
4.756% due 15/01/2032	1,100	1,176	0.28
Jubilee CLO DAC			
4.506% due 15/04/2030	384	412	0.10
4.556% due 15/04/2031	400	428	0.10
Madison Park Euro Funding DAC			
4.706% due 15/07/2032	1,100	1,171	0.28
Man GLG Euro CLO DAC			
4.409% due 15/12/2031	528	565	0.13
Oak Hill European Credit Partners DAC			
4.637% due 20/10/2031	955	1,021	0.24
OCP Euro CLO DAC			
4.777% due 22/09/2034	800	854	0.20
Palmer Square European Loan Funding DAC			
4.636% due 15/07/2031	710	757	0.18
Sculptor European CLO DAC			
4.696% due 14/01/2032	1,082	1,160	0.28
		17,042	4.05
CORPORATE BONDS & NOTES			
AerCap Ireland Capital DAC			
2.450% due 29/10/2026	\$ 400	373	0.09
3.000% due 29/10/2028	500	455	0.10
		828	0.19
Total Ireland		17,870	4.24
ISRAEL			
SOVEREIGN ISSUES			
Israel Government International Bond			
1.750% due 31/08/2025	ILS 2,100	542	0.13
2.000% due 31/03/2027	2,700	672	0.16
4.500% due 17/01/2033	\$ 2,200	1,982	0.47
5.000% due 30/10/2026	€ 4,200	4,572	1.09
Total Israel		7,768	1.85

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
ITALY			
CORPORATE BONDS & NOTES			
AMCO - Asset Management Co. SpA			
4.625% due 06/02/2027	€ 600	\$ 650	0.15
Banca Monte dei Paschi di Siena SpA			
0.875% due 08/10/2027	1,300	1,311	0.31
6.750% due 05/09/2027	400	447	0.11
Intesa Sanpaolo SpA			
5.125% due 29/08/2031	600	689	0.16
Nexi SpA			
2.125% due 30/04/2029	200	194	0.05
		3,291	0.78
SOVEREIGN ISSUES			
Cassa Depositi e Prestiti SpA			
5.750% due 05/05/2026	\$ 600	598	0.14
Italy Buoni Poliennali Del Tesoro			
2.350% due 15/09/2024 (f)	€ 24,052	25,780	6.12
Italy Government International Bond			
6.000% due 04/08/2028	£ 1,000	1,297	0.31
		27,675	6.57
Total Italy		30,966	7.35
IVORY COAST			
SOVEREIGN ISSUES			
Ivory Coast Government International Bond			
5.250% due 22/03/2030	€ 1,600	1,565	0.37
5.875% due 17/10/2031	700	678	0.16
Total Ivory Coast		2,243	0.53
JAPAN			
CORPORATE BONDS & NOTES			
Nomura Holdings, Inc.			
2.329% due 22/01/2027	\$ 400	370	0.09
Sumitomo Mitsui Banking Corp.			
0.409% due 07/11/2029	€ 1,300	1,185	0.28
Sumitomo Mitsui Financial Group, Inc.			
5.520% due 13/01/2028	\$ 1,200	1,214	0.29
Sumitomo Mitsui Trust Bank Ltd.			
0.010% due 15/10/2027	€ 1,000	956	0.22
		3,725	0.88
SOVEREIGN ISSUES			
Japan Government International Bond			
0.100% due 01/01/2026	¥ 270,000	1,675	0.40
0.100% due 10/03/2028 (f)	914,463	5,949	1.41
0.100% due 10/03/2029 (f)	539,280	3,522	0.84
0.500% due 20/03/2049	238,000	1,041	0.25
0.700% due 20/06/2051	254,000	1,126	0.27
1.500% due 20/09/2043	360,000	2,128	0.50
1.800% due 20/03/2054	14,000	80	0.02
		15,521	3.69
Total Japan		19,246	4.57
KAZAKHSTAN			
CORPORATE BONDS & NOTES			
KazMunayGas National Co. JSC			
3.500% due 14/04/2033	\$ 1,550	1,272	0.30
5.750% due 19/04/2047	200	175	0.04
6.375% due 24/10/2048	400	377	0.09
Total Kazakhstan		1,824	0.43
LUXEMBOURG			
COMMON STOCKS			
DrillCo Holding Lux S.A. (c)(i)	16,048	375	0.09
Foresea Holding S.A. 'A' (c)	6,700	157	0.04
Total Common Stocks		532	0.13
CORPORATE BONDS & NOTES			
CBRE Global Investors Open-Ended Funds S.C.A.			
SICAV-SIF-Pan European Core Fund			
0.900% due 12/10/2029	€ 200	181	0.04

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Chile Electricity Lux MPC SARRL			
6.010% due 20/01/2033	\$ 1,000	\$ 1,013	0.24
FORESEA Holding S.A.			
7.500% due 15/06/2030	284	265	0.06
Logicor Financing SARRL			
0.625% due 17/11/2025	€ 200	204	0.05
0.750% due 15/07/2024	300	321	0.08
		1,984	0.47
NON-AGENCY MORTGAGE-BACKED SECURITIES			
Miravet SARRL			
4.651% due 26/05/2065	411	440	0.10
Total Luxembourg		2,956	0.70
MALAYSIA			
CORPORATE BONDS & NOTES			
Petronas Capital Ltd.			
2.480% due 28/01/2032	\$ 500	416	0.10
3.500% due 21/04/2030	200	184	0.05
4.550% due 21/04/2050	200	174	0.04
4.800% due 21/04/2060	200	177	0.04
		951	0.23
SOVEREIGN ISSUES			
Malaysia Government International Bond			
3.519% due 20/04/2028	MYR 4,621	977	0.23
Total Malaysia		1,928	0.46
MEXICO			
SOVEREIGN ISSUES			
Mexico Government International Bond			
4.490% due 25/05/2032	€ 1,800	1,908	0.45
MULTINATIONAL			
CORPORATE BONDS & NOTES			
Preferred Term Securities Ltd.			
6.001% due 23/06/2035	\$ 937	871	0.21
NETHERLANDS			
CORPORATE BONDS & NOTES			
Cooperatieve Rabobank UA			
3.758% due 06/04/2033	400	354	0.08
5.447% due 05/03/2030	1,300	1,300	0.31
CTP NV			
0.500% due 21/06/2025	€ 1,100	1,139	0.27
de Volksbank NV			
3.000% due 26/03/2031	1,100	1,171	0.28
Enel Finance International NV			
3.375% due 23/07/2028	500	532	0.13
ING Groep NV			
2.125% due 23/05/2026	500	528	0.12
4.000% due 12/02/2035	400	432	0.10
Prosus NV			
1.207% due 19/01/2026	1,500	1,541	0.37
3.257% due 19/01/2027	\$ 1,600	1,498	0.35
Siemens Financieringsmaatschappij NV			
3.000% due 22/11/2028	€ 500	533	0.13
		9,028	2.14
NON-AGENCY MORTGAGE-BACKED SECURITIES			
Jubilee Place BV			
4.888% due 17/10/2057	386	416	0.10
Total Netherlands		9,444	2.24
NEW ZEALAND			
SOVEREIGN ISSUES			
New Zealand Government International Bond			
1.500% due 15/05/2031	NZD 200	100	0.02
NORWAY			
CORPORATE BONDS & NOTES			
SR-Boligkreditt A/S			
3.125% due 19/02/2032	€ 900	962	0.23

Schedule of Investments Global Advantage Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
SOVEREIGN ISSUES				SERBIA				SUPRANATIONAL			
Kommunalbanken A/S				SOVEREIGN ISSUES				CORPORATE BONDS & NOTES			
1.900% due 19/01/2027	AUD 400	\$ 249	0.06	Serbia Government International Bond	700	\$ 563	0.13	Asian Development Bank	INR 252,300	\$ 2,928	0.70
Norway Government International Bond				1.650% due 03/03/2033	€ 400	304	0.07	6.150% due 25/02/2030			
1.750% due 13/03/2025	NOK 6,000	553	0.13	2.050% due 23/09/2036							
		802	0.19	3.125% due 15/05/2027	2,500	2,571	0.61				
Total Norway		1,764	0.42	6.000% due 12/06/2034	\$ 500	493	0.12				
				Total Serbia		3,931	0.93				
PERU				SINGAPORE				SWITZERLAND			
CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES			
Banco de Credito del Peru S.A.				CapitaLand Ascendas REIT				UBS Group AG			
4.650% due 17/09/2024	PEN 1,700	441	0.11	0.750% due 23/06/2028	€ 1,000	938	0.23	4.125% due 24/09/2025	\$ 200	196	0.05
Credicorp Capital Sociedad Titulizadora S.A.				DBS Bank Ltd.				6.327% due 22/12/2027	300	305	0.07
10.100% due 15/12/2043	4,000	1,070	0.25	5.784% due 14/05/2027	£ 1,800	2,278	0.54	6.373% due 15/07/2026	500	503	0.12
		1,511	0.36			3,216	0.77	6.537% due 12/08/2033	300	315	0.08
								7.000% due 30/09/2027	£ 300	390	0.09
SOVEREIGN ISSUES				SOVEREIGN ISSUES				SOVEREIGN ISSUES			
Peru Government International Bond				Singapore Government International Bond				7.750% due 01/03/2029	€ 1,900	2,302	0.55
8.200% due 12/08/2026	2,100	581	0.14	1.875% due 01/10/2051	SGD 230	132	0.03	9.016% due 15/11/2033	\$ 500	603	0.14
Total Peru		2,092	0.50	2.250% due 01/08/2036	890	594	0.14	UBS Switzerland AG			
				3.250% due 01/06/2054	3,539	2,706	0.64	3.304% due 05/03/2029	€ 1,500	1,614	0.38
PHILIPPINES				SOUTH AFRICA				UNITED ARAB EMIRATES			
SOVEREIGN ISSUES				SOVEREIGN ISSUES				CORPORATE BONDS & NOTES			
Philippines Government International Bond				South Africa Government International Bond				Masdar Abu Dhabi Future Energy Co.			
6.250% due 14/01/2036	PHP 21,000	339	0.08	5.375% due 24/07/2044	\$ 300	227	0.05	4.875% due 25/07/2033	\$ 1,800	1,743	0.41
				5.750% due 30/09/2049	200	151	0.04	MDGM GMTN RSC Ltd.			
POLAND				SOUTH KOREA				UNITED KINGDOM			
SOVEREIGN ISSUES				SOVEREIGN ISSUES				CORPORATE BONDS & NOTES			
Bank Gospodarstwa Krajowego				Korea Development Bank				Antofagasta PLC			
4.000% due 13/03/2032	€ 300	322	0.08	4.625% due 15/02/2027	1,300	1,292	0.31	2.375% due 14/10/2030	400	335	0.08
Republic of Poland Government International Bond				Korea Housing Finance Corp.				Barclays PLC			
3.625% due 11/01/2034	600	637	0.15	3.124% due 18/03/2029	€ 1,700	1,810	0.43	4.347% due 08/05/2035	€ 200	215	0.05
3.875% due 14/02/2033	1,300	1,437	0.34	4.875% due 27/08/2027	\$ 1,700	1,695	0.40	4.506% due 31/01/2033	300	328	0.08
4.125% due 11/01/2044	300	320	0.08	South Korea Government International Bond				5.851% due 21/03/2035	£ 500	632	0.15
4.250% due 14/02/2043	900	984	0.23	2.000% due 10/06/2031	KRW 1,018,830	683	0.16	6.224% due 09/05/2034	\$ 400	410	0.10
5.500% due 04/04/2053	\$ 300	295	0.07	2.125% due 10/06/2027	680,000	479	0.11	7.437% due 02/11/2033	300	330	0.08
Total Poland		3,995	0.95	2.375% due 10/12/2028	3,873,730	2,715	0.65	HSBC Holdings PLC			
				2.625% due 10/06/2028	981,020	697	0.17	4.041% due 13/03/2028	200	193	0.05
PORTUGAL				SPAIN				UNITED KINGDOM			
CORPORATE BONDS & NOTES				ASSET-BACKED SECURITIES				CORPORATE BONDS & NOTES			
Banco Espirito Santo S.A.				BBVA Consumer Auto				4.583% due 19/06/2029	1,000	967	0.23
4.000% due 21/01/2019 ^	€ 1,900	591	0.14	0.270% due 20/07/2031	€ 31	33	0.01	5.597% due 17/05/2028	400	402	0.09
4.750% due 15/01/2018 ^	600	186	0.04					5.719% due 04/03/2035	400	402	0.10
Total Portugal		777	0.18					5.733% due 17/05/2032	400	401	0.09
								5.887% due 14/08/2027	400	403	0.10
ROMANIA				CORPORATE BONDS & NOTES				UNITED KINGDOM			
SOVEREIGN ISSUES				CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES			
Romania Government International Bond				Banco Santander S.A.				Lloyds Banking Group PLC			
1.375% due 02/12/2029	360	319	0.08	1.849% due 25/03/2026	\$ 200	188	0.04	3.875% due 14/05/2032	€ 700	749	0.18
1.750% due 13/07/2030	1,300	1,138	0.27	3.496% due 24/03/2025	800	788	0.19	5.250% due 04/10/2030	£ 1,200	1,517	0.36
2.000% due 28/01/2032	100	84	0.02	CaixaBank S.A.				Nationwide Building Society			
2.000% due 14/04/2033	800	644	0.15	4.125% due 09/02/2032	€ 900	968	0.23	2.972% due 16/02/2028	\$ 1,300	1,219	0.29
2.124% due 16/07/2031	300	259	0.06			1,944	0.46	NatWest Group PLC			
2.625% due 02/12/2040	100	70	0.02					5.076% due 27/01/2030	1,100	1,081	0.26
2.750% due 14/04/2041	200	139	0.03					Panama Infrastructure Receivable Purchaser PLC			
2.875% due 13/04/2042	500	349	0.08					0.000% due 05/04/2032 (d)	1,000	654	0.15
6.375% due 18/09/2033	500	558	0.13					Santander UK Group Holdings PLC			
6.625% due 27/09/2029	800	920	0.22					2.469% due 11/01/2028	500	461	0.11
Total Romania		4,480	1.06					6.534% due 10/01/2029	1,300	1,336	0.32
								7.482% due 29/08/2029	£ 1,000	1,345	0.32
SAUDI ARABIA				SOVEREIGN ISSUES				UNITED KINGDOM			
SOVEREIGN ISSUES				SOVEREIGN ISSUES				CORPORATE BONDS & NOTES			
Saudi Arabia Government International Bond				Autonomous Community of Catalonia				Santander UK PLC			
4.875% due 18/07/2033	\$ 1,300	1,270	0.30	4.220% due 26/04/2035	300	322	0.08	3.000% due 12/03/2029	€ 1,700	1,806	0.43
5.000% due 16/01/2034	1,200	1,180	0.28	Spain Government International Bond				Skipton Building Society			
5.000% due 18/01/2053	400	353	0.09	3.450% due 30/07/2066	860	817	0.19	3.250% due 18/06/2029	1,200	1,285	0.30
Total Saudi Arabia		2,803	0.67			1,139	0.27	Standard Chartered PLC			
								2.608% due 12/01/2028	\$ 600	556	0.13
SENEGAL				SOVEREIGN ISSUES				UNITED KINGDOM			
SOVEREIGN ISSUES				SOVEREIGN ISSUES				CORPORATE BONDS & NOTES			
Senegal Government International Bond				Total Spain		3,116	0.74	2.678% due 29/06/2032	400	327	0.08
7.750% due 10/06/2031	1,400	1,334	0.32					2.819% due 30/01/2026	400	393	0.09
								4.196% due 04/03/2032	€ 1,300	1,399	0.33
								TP ICAP Finance PLC			
								2.625% due 18/11/2028	£ 400	434	0.10
								TSB Bank PLC			
								3.319% due 05/03/2029	€ 700	752	0.18
								Yorkshire Building Society			
								3.000% due 16/04/2031	2,900	3,076	0.73
										23,408	5.56

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Ford Motor Credit Co. LLC	5.000%	20/06/2025	\$ 400	\$ 3	0.00

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

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-40 10-Year Index	(1.000)%	20/06/2033	\$ 4,600	\$ (71)	(0.02)
CDX.IG-41 10-Year Index	(1.000)	20/12/2033	12,000	(199)	(0.05)
CDX.IG-42 10-Year Index	(1.000)	20/06/2034	17,700	27	0.01
iTraxx Europe Main 41 5-Year Index	(1.000)	20/06/2029	€ 12,700	36	0.01
				\$ (207)	(0.05)

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-40 5-Year Index	1.000%	20/06/2028	\$ 500	\$ 3	0.00
CDX.IG-42 5-Year Index	1.000	20/06/2029	14,700	(17)	0.00
				\$ (14)	0.00

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	3.000%	17/06/2027	£ 11,700	\$ (226)	(0.05)
Receive ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	3.000	17/06/2035	2,500	151	0.04
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	3.750	18/09/2034	29,950	(493)	(0.12)
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	3.750	18/09/2054	1,300	(76)	(0.02)
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	4.000	18/09/2029	14,100	(222)	(0.05)
Pay ⁽⁴⁾	1-Day INR-MIBOR Compounded-OIS	6.250	18/09/2029	INR 1,110,320	(24)	(0.01)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.000	17/03/2031	¥ 230,000	(56)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	19/06/2039	280,000	257	0.06
Pay ⁽⁴⁾	1-Day JPY-MUTKCALM Compounded-OIS	0.600	18/09/2029	3,696,900	(41)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.789	23/01/2033	980,300	56	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.850	20/09/2033	130,000	5	0.00
Pay ⁽⁴⁾	1-Day JPY-MUTKCALM Compounded-OIS	1.000	18/09/2034	2,460,000	(57)	(0.01)
Receive ⁽⁴⁾	1-Day SGD-SIBCSORA Compounded-OIS	2.750	18/09/2029	SGD 30,170	156	0.04
Receive ⁽⁴⁾	1-Day THB-THORON Compounded-OIS	2.250	18/09/2029	THB 404,000	137	0.03
Receive	1-Day THB-THORON Compounded-OIS	2.418	17/04/2029	93,500	1	0.00
Receive ⁽⁴⁾	1-Day THB-THORON Compounded-OIS	2.500	18/09/2029	386,910	(44)	(0.01)
Receive	1-Day THB-THORON Compounded-OIS	2.750	18/09/2034	40,800	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2027	\$ 4,960	363	0.09
Pay	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2029	9,280	(366)	(0.09)
Receive	1-Day USD-SOFR Compounded-OIS	1.249	31/08/2024	9,500	281	0.07
Receive	1-Day USD-SOFR Compounded-OIS	1.298	25/08/2024	8,100	251	0.06
Receive	1-Day USD-SOFR Compounded-OIS	1.500	18/12/2024	200	11	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.310	16/01/2025	16,900	(462)	(0.11)
Pay	1-Day USD-SOFR Compounded-OIS	2.697	04/04/2025	2,000	(35)	(0.01)
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	2.721	10/04/2025	600	(10)	0.00
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	2.790	10/04/2025	1,700	(28)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.841	31/10/2024	400	(8)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.910	14/11/2024	900	(17)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.920	17/10/2024	1,200	(23)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	2.965	30/11/2026	16,400	797	0.19
Pay	1-Day USD-SOFR Compounded-OIS	2.973	27/10/2024	600	(11)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.993	13/10/2024	400	(7)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.018	24/10/2024	500	(9)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.088	07/11/2024	300	(5)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.140	25/10/2024	600	(10)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.150	13/05/2025	32,800	562	0.13
Pay	1-Day USD-SOFR Compounded-OIS	3.190	25/10/2024	600	(9)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.200	13/05/2025	2,700	53	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.225	25/10/2024	500	(8)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	20/12/2053	5,710	(168)	(0.04)
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.500	18/12/2025	18,300	105	0.02
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	13,451	(308)	(0.07)
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	100	1	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	22/11/2024	1,000	(14)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	05/12/2024	1,300	(19)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.655	31/05/2028	800	16	0.00

Schedule of Investments Global Advantage Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	3.662%	31/05/2028	\$ 2,300	\$ 46	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.691	31/05/2028	5,600	105	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.700	20/02/2049	2,700	76	0.02
Pay	1-Day USD-SOFR Compounded-OIS	3.750	21/11/2024	1,600	(21)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	11/12/2024	900	(12)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	21/06/2025	9,600	84	0.02
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	19,400	(467)	(0.11)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	27,980	(42)	(0.01)
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	100	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	22/08/2030	100	(2)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.807	31/05/2028	400	6	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.857	31/03/2030	4,000	(55)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.970	27/02/2029	2,900	(24)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.000	20/06/2026	7,200	(2)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	20/03/2054	1,600	122	0.03
Receive	1-Day USD-SOFR Compounded-OIS	4.159	31/03/2025	14,500	191	0.04
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	4.228	30/08/2025	5,300	35	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	54,396	693	0.16
Receive	1-Year BRL-CDI	6.291	04/01/2027	BRL 1,600	38	0.01
Pay	3-Month CAD-CAONREPO Compounded-OIS	1.500	17/06/2030	CAD 1,600	15	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	1.750	16/12/2046	1,400	(8)	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	1.900	18/12/2029	3,700	29	0.01
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.250	15/03/2033	1,900	(6)	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.250	21/06/2033	780	6	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.250	21/06/2053	2,400	(8)	0.00
Pay ⁽⁴⁾	3-Month CAD-CAONREPO Compounded-OIS	3.500	18/12/2025	23,900	(30)	(0.01)
Pay ⁽⁴⁾	3-Month CAD-CAONREPO Compounded-OIS	3.500	19/03/2026	13,400	(25)	(0.01)
Pay ⁽⁴⁾	3-Month CAD-CAONREPO Compounded-OIS	3.500	19/06/2026	29,100	21	0.01
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.500	01/09/2033	2,500	(35)	(0.01)
Pay ⁽⁴⁾	3-Month CAD-CAONREPO Compounded-OIS	3.898	19/06/2026	11,600	25	0.01
Pay ⁽⁴⁾	3-Month CAD-CAONREPO Compounded-OIS	3.925	19/06/2026	8,700	20	0.00
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.283	14/02/2027	CHF 1,700	(38)	(0.01)
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.294	10/02/2027	4,400	(89)	(0.02)
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.300	15/02/2027	1,700	(37)	(0.01)
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.343	16/05/2027	1,300	(24)	(0.01)
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.500	15/09/2026	900	(40)	(0.01)
Pay ⁽⁴⁾	3-Month CNY-CNREPOFIX	2.250	18/09/2029	CNY 91,480	104	0.02
Receive ⁽⁴⁾	3-Month KRW-KORIBOR	3.250	18/09/2029	KRW 8,966,520	(8)	0.00
Pay	3-Month NZD-BBR	4.750	19/06/2029	NZD 4,400	(1)	0.00
Pay	3-Month NZD-BBR	5.250	20/03/2025	11,500	80	0.02
Pay	3-Month SEK-STIBOR	1.000	19/06/2029	SEK 16,100	(155)	(0.04)
Receive	6-Month AUD-BBR-BBSW	1.250	17/06/2030	AUD 5,700	469	0.11
Pay	6-Month AUD-BBR-BBSW	1.750	16/03/2027	1,900	(90)	(0.02)
Receive	6-Month AUD-BBR-BBSW	1.750	16/06/2031	1,750	181	0.04
Pay	6-Month AUD-BBR-BBSW	4.000	21/06/2033	14,600	(82)	(0.02)
Pay ⁽⁴⁾	6-Month AUD-BBR-BBSW	4.250	15/09/2032	1,100	(4)	0.00
Pay	6-Month AUD-BBR-BBSW	4.250	15/03/2033	12,400	(266)	(0.06)
Receive ⁽⁴⁾	6-Month AUD-BBR-BBSW	4.335	25/09/2024	27,800	2	0.00
Pay ⁽⁴⁾	6-Month AUD-BBR-BBSW	4.500	15/09/2032	22,500	55	0.01
Receive	6-Month AUD-BBR-BBSW	4.500	19/06/2034	6,500	(17)	0.00
Pay ⁽⁴⁾	6-Month AUD-BBR-BBSW	4.750	20/12/2033	18,500	262	0.06
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	0.054	27/05/2050	€ 200	56	0.01
Receive	6-Month EUR-EURIBOR	0.064	17/11/2052	500	170	0.04
Receive	6-Month EUR-EURIBOR	0.450	15/12/2035	300	75	0.02
Pay	6-Month EUR-EURIBOR	0.550	10/08/2024	500	(6)	0.00
Pay	6-Month EUR-EURIBOR	0.650	12/04/2027	1,400	(98)	(0.02)
Pay	6-Month EUR-EURIBOR	0.650	11/05/2027	900	(60)	(0.01)
Pay	6-Month EUR-EURIBOR	0.700	11/04/2027	700	(49)	(0.01)
Pay	6-Month EUR-EURIBOR	1.000	13/05/2027	1,600	(96)	(0.02)
Pay	6-Month EUR-EURIBOR	1.000	18/05/2027	700	(42)	(0.01)
Pay	6-Month EUR-EURIBOR	2.250	21/09/2037	1,400	(6)	0.00
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.500	18/09/2054	13,380	683	0.16
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.750	18/09/2029	24,940	(241)	(0.06)
Pay	6-Month EUR-EURIBOR	2.750	05/03/2034	1,100	(8)	0.00
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.750	18/09/2034	48,600	(1,111)	(0.26)
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.801	25/05/2033	1,600	(3)	0.00
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.833	15/08/2033	2,200	(9)	0.00
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.841	25/05/2033	7,200	(35)	(0.01)
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.849	15/08/2033	3,200	(17)	0.00
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.857	15/08/2033	8,300	(49)	(0.01)
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	3.000	18/09/2026	1,000	(8)	0.00
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	3.000	19/03/2027	17,660	(62)	(0.02)
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	3.000	15/03/2033	7,860	(23)	(0.01)
Receive	6-Month EUR-EURIBOR	3.536	18/09/2025	26,000	(251)	(0.06)
Receive	6-Month NOK-NIBOR	1.635	18/03/2025	NOK 6,200	29	0.01
Receive	6-Month NOK-NIBOR	1.993	12/11/2024	4,200	16	0.00
Pay	28-Day MXN-TIIE	4.870	07/07/2025	MXN 41,500	(36)	(0.01)
Pay	28-Day MXN-TIIE	6.080	26/02/2025	10,500	(19)	0.00
Pay	28-Day MXN-TIIE	6.380	25/02/2025	12,300	(27)	(0.01)
Pay	28-Day MXN-TIIE	6.415	25/02/2025	300	(1)	0.00
					\$ 298	0.07
					\$ 80	0.02

Total Centrally Cleared Financial Derivative Instruments

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

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

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

PURCHASED OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BPS	Call - OTC USD versus CNH	CNH 7.400	06/12/2024	80	\$ 7	\$ 12	0.00
	Call - OTC USD versus CNH	7.325	14/01/2025	120	11	20	0.01
	Call - OTC USD versus CNH	7.400	14/01/2025	80	6	10	0.00
	Call - OTC USD versus CNH	7.400	23/01/2025	50	5	6	0.00
BRC	Call - OTC USD versus CNH	7.300	14/02/2025	100	11	15	0.01
CBK	Call - OTC USD versus CNH	7.300	14/01/2025	50	5	9	0.00
	Call - OTC USD versus CNH	7.450	14/02/2025	50	5	6	0.00
MBC	Call - OTC USD versus CNH	7.350	06/12/2024	100	10	18	0.01
	Call - OTC USD versus CNH	7.375	14/02/2025	110	11	15	0.00
SCX	Call - OTC USD versus CNH	7.300	14/02/2025	60	6	9	0.00
					\$ 77	\$ 120	0.03

INTEREST RATE SWAPPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.750%	15/07/2024	8,600	\$ 17	\$ 21	0.01
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.930	23/06/2025	1,600	58	71	0.02
BRC	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.005	25/09/2025	400	15	18	0.00
DUB	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.750	10/07/2024	37,800	103	96	0.02
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.960	25/06/2025	2,100	72	89	0.02
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.005	25/09/2025	500	21	23	0.01
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.065	24/06/2025	1,500	45	55	0.01
							\$ 331	\$ 373	0.09

OPTIONS ON SECURITIES

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	\$ 40.000	08/07/2024	32,000	\$ 1	\$ 0	0.00
BPS	Put - OTC France Government International Bond 0.750% due 25/05/2052	€ 97.000	23/05/2025	800	61	385	0.09
JPM	Put - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/08/2054	\$ 75.000	06/08/2024	24,100	1	0	0.00
MSC	Put - OTC Uniform Mortgage-Backed Security, TBA 6.500% due 01/07/2054	92.000	08/07/2024	50,000	4	0	0.00
					\$ 67	\$ 385	0.09

WRITTEN OPTIONS

INTEREST RATE SWAPPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	5.250%	15/07/2024	8,600	\$ (9)	\$ 0	0.00
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.250	23/06/2025	6,200	(59)	(68)	(0.02)
BPS	Put - OTC 25-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	0.451	23/05/2025	800	(61)	(319)	(0.08)
BRC	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.350	25/09/2025	1,500	(14)	(17)	(0.01)
CBK	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.710	26/07/2024	1,600	(6)	(5)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.060	26/07/2024	1,600	(6)	(8)	0.00
DUB	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	5.250	10/07/2024	37,800	(57)	(1)	0.00
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.280	25/06/2025	1,500	(15)	(16)	0.00
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.300	25/06/2025	6,500	(57)	(68)	(0.02)
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.330	25/09/2025	1,900	(21)	(23)	(0.01)
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.400	24/06/2025	5,800	(45)	(53)	(0.01)
GLM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	24/07/2024	1,900	(7)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.998	24/07/2024	1,900	(7)	(12)	0.00
JPM	Call - OTC 1-Year Interest Rate Swap	6-Month GBP-LIBOR	Receive	0.820	16/12/2024	4,600	(33)	(1)	0.00
MYC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.630	29/07/2024	800	(2)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.690	29/07/2024	800	(3)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.040	29/07/2024	800	(3)	(5)	0.00

Schedule of Investments Global Advantage Fund (Cont.)

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
ULO	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.090%	29/07/2024	800	\$ (2)	\$ (3)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.570	25/07/2024	1,400	(4)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	25/07/2024	1,400	(4)	(7)	0.00
							\$ (415)	\$ (615)	(0.15)

(1) Notional Amount represents the number of contracts.

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

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets	
GST	South Korea Government International Bond	(1.000)%	20/06/2029	\$ 850	\$ (25)	\$ 0	\$ (25)	(0.01)	
MYC	South Korea Government International Bond	(1.000)	20/06/2029	850	(25)	1	(24)	(0.01)	
						\$ (50)	\$ 1	\$ (49)	(0.02)

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽²⁾

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets	
BOA	Italy Government International Bond	1.000%	20/06/2025	\$ 500	\$ (12)	\$ 16	\$ 4	0.00	
BRC	Italy Government International Bond	1.000	20/06/2025	400	(10)	13	3	0.00	
CBK	Italy Government International Bond	1.000	20/06/2025	500	(12)	16	4	0.00	
MYC	Indonesia Government International Bond	1.000	20/06/2029	5,600	50	5	55	0.02	
						\$ 16	\$ 50	\$ 66	0.02

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

CROSS-CURRENCY SWAPS

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
AZD	Floating rate equal to 3-Month AUD-BBR-BBSW Plus 0.290% based on the notional amount of currency received	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of currency delivered	04/01/2031	AUD 700	\$ 527	\$ 3	\$ (65)	\$ (62)	(0.01)
BPS	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Less 0.591% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-MUTKCALM based on the notional amount of currency delivered	03/02/2026	\$ 3,006	¥ 444,300	(33)	280	247	0.06
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Less 0.605% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-MUTKCALM based on the notional amount of currency delivered	19/03/2026	3,532	518,700	(14)	324	310	0.07
BRC	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Less 0.605% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-MUTKCALM based on the notional amount of currency delivered	19/03/2026	13,499	1,976,900	118	1,103	1,221	0.29
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Less 0.590% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-MUTKCALM based on the notional amount of currency delivered	19/03/2026	3,535	518,000	(7)	324	317	0.08
CBK	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Less 0.600% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-MUTKCALM based on the notional amount of currency delivered	03/02/2026	2,574	360,400	137	200	337	0.08
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Less 0.600% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-MUTKCALM based on the notional amount of currency delivered	21/01/2026	6,716	935,500	349	558	907	0.22

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
GLM	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Less 0.586% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-MUTKCALM based on the notional amount of currency delivered	03/02/2026	\$ 2,977	¥ 439,100	\$ (27)	\$ 277	\$ 250	0.06
	Floating rate equal to 3-Month AUD-BBR-BBSW Plus 0.420% based on the notional amount of currency received	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of currency delivered	31/07/2029	AUD 5,900	\$ 4,071	(1)	(114)	(115)	(0.03)
GST	Floating rate equal to 3-Month AUD-BBR-BBSW Plus 0.423% based on the notional amount of currency received	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of currency delivered	01/08/2029	5,600	3,864	(11)	(98)	(109)	(0.03)
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Less 0.610% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-MUTKCALM based on the notional amount of currency delivered	21/01/2026	\$ 5,650	¥ 787,000	348	415	763	0.18
						\$ 862	\$ 3,204	\$ 4,066	0.97

INTEREST RATE SWAPS

Counterparty	Pay/Receive	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BPS	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.750%	18/09/2029	MYR 2,400	\$ (2)	\$ 0	\$ (2)	0.00
CBK	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.500	18/09/2029	950	1	0	1	0.00
GST	Receive	3-Month MYR-KLIBOR	3.500	20/03/2029	4,300	6	(1)	5	0.00
	Receive	3-Month MYR-KLIBOR	3.750	20/09/2033	13,530	86	(67)	19	0.01
JPM	Receive	3-Month COP-IBR Compounded-OIS	5.960	11/02/2029	COP 15,800	0	0	0	0.00
	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.500	18/09/2029	MYR 1,000	1	0	1	0.00
SCX	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.750	18/09/2034	1,940	4	0	4	0.00
	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.750	18/09/2034	370	1	0	1	0.00
						\$ 97	\$ (68)	\$ 29	0.01

⁽¹⁾ This instrument has a forward starting effective date.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/(Depreciation)	% of Net Assets
AZD	07/2024	NZD 752	\$ 460	\$ 2	\$ 0	\$ 2	0.00
	08/2024	\$ 460	NZD 752	0	(2)	(2)	0.00
	10/2024	2,549	CNH 18,244	0	(29)	(29)	(0.01)
BOA	07/2024	KRW 3,055,257	\$ 2,234	15	0	15	0.00
	07/2024	\$ 1,064	HKD 8,304	0	0	0	0.00
	07/2024	99	MYR 464	0	0	0	0.00
BPS	07/2024	233	PLN 928	0	(2)	(2)	0.00
	02/2025	CNH 1,143	\$ 160	1	0	1	0.00
	07/2024	AUD 4,684	3,119	0	(9)	(9)	0.00
	07/2024	BRL 1,729	344	32	0	32	0.01
	07/2024	CNY 3,031	426	9	0	9	0.00
	07/2024	€ 1,941	2,089	8	0	8	0.00
	07/2024	£ 5,550	7,085	69	0	69	0.02
	07/2024	KRW 3,032,855	2,210	7	0	7	0.00
	07/2024	\$ 426	CNH 3,088	0	(3)	(3)	0.00
	07/2024	3,235	CNY 23,014	0	(14)	(14)	0.00
	07/2024	982	€ 913	0	(4)	(4)	0.00
	07/2024	150	IDR 2,457,959	0	0	0	0.00
	07/2024	175	KRW 242,420	1	0	1	0.00
	07/2024	435	NZD 708	0	(4)	(4)	0.00
	07/2024	4,804	PLN 19,428	34	(6)	28	0.01
	07/2024	250	SEK 2,635	0	(1)	(1)	0.00
	07/2024	3,009	SGD 4,081	2	0	2	0.00
	08/2024	SGD 4,075	\$ 3,009	0	(2)	(2)	0.00
	08/2024	\$ 2,873	AUD 4,308	7	0	7	0.00
09/2024	CNH 4,272	\$ 595	7	0	7	0.00	
09/2024	INR 71,426	854	0	0	0	0.00	
09/2024	TWD 16,834	523	3	0	3	0.00	
09/2024	\$ 13,639	CNH 97,593	0	(194)	(194)	(0.05)	
09/2024	351	INR 29,403	1	0	1	0.00	
09/2024	169	TWD 5,450	0	(1)	(1)	0.00	
10/2024	12,512	CNH 89,604	0	(135)	(135)	(0.03)	
12/2024	340	2,438	0	(2)	(2)	0.00	
BRC	01/2025	CNH 1,286	\$ 180	1	0	1	0.00
	07/2024	3,374	466	4	0	4	0.00

Schedule of Investments Global Advantage Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	DKK 150	\$ 22	\$ 0	\$ 0	\$ 0	0.00
	07/2024	MXN 3,607	195	0	(2)	(2)	0.00
	07/2024	SGD 707	523	2	0	2	0.00
	07/2024	TRY 7,162	211	0	(2)	(2)	0.00
	07/2024	\$ 1,252	CHF 1,116	0	(10)	(10)	0.00
	07/2024	1,981	NOK 20,842	0	(24)	(24)	(0.01)
	07/2024	301	PLN 1,201	0	(2)	(2)	0.00
	07/2024	812	RON 3,742	0	(6)	(6)	0.00
	07/2024	1	THB 37	0	0	0	0.00
	09/2024	MXN 2,085	\$ 112	0	(1)	(1)	0.00
	09/2024	\$ 466	CNH 3,357	0	(4)	(4)	0.00
	09/2024	4,684	MXN 88,041	73	0	73	0.02
	10/2024	CNH 2,464	\$ 341	1	0	1	0.00
	10/2024	\$ 981	CNH 7,050	0	(7)	(7)	0.00
	10/2024	2,985	¥ 449,997	0	(149)	(149)	(0.04)
	02/2025	160	CNH 1,142	0	(1)	(1)	0.00
	04/2025	¥ 147,000	\$ 1,004	51	0	51	0.01
	05/2025	270,000	1,846	90	0	90	0.02
CBK	07/2024	CHF 368	405	0	(5)	(5)	0.00
	07/2024	CNY 8,112	1,139	16	0	16	0.00
	07/2024	SEK 13,477	1,269	0	(3)	(3)	0.00
	07/2024	\$ 1,510	BRL 8,228	0	(29)	(29)	(0.01)
	07/2024	467	CNH 3,384	0	(3)	(3)	0.00
	07/2024	1,171	CNY 8,337	0	(12)	(12)	0.00
	07/2024	595	DKK 4,135	0	(1)	(1)	0.00
	07/2024	1,052	£ 823	0	(12)	(12)	0.00
	07/2024	287	KRW 391,594	0	(3)	(3)	0.00
	07/2024	502	PLN 1,991	0	(7)	(7)	0.00
	07/2024	2,556	THB 93,570	0	(3)	(3)	0.00
	08/2024	BRL 8,256	\$ 1,510	29	0	29	0.01
	09/2024	INR 4,369	52	0	0	0	0.00
	09/2024	TWD 5,206	161	1	0	1	0.00
	09/2024	\$ 296	CLP 269,928	0	(10)	(10)	0.00
	09/2024	8,450	INR 706,435	6	(3)	3	0.00
	09/2024	657	MXN 12,381	12	0	12	0.00
	09/2024	480	PHP 28,199	2	0	2	0.00
	10/2024	CNH 3,682	\$ 513	4	0	4	0.00
	10/2024	\$ 490	¥ 70,000	0	(48)	(48)	(0.01)
	10/2024	1,024	VND 25,691,912	0	(15)	(15)	0.00
	01/2025	180	CNH 1,285	0	(1)	(1)	0.00
DUB	01/2026	¥ 70,000	\$ 516	48	0	48	0.01
	07/2024	KRW 1,516,897	1,103	1	0	1	0.00
	07/2024	\$ 508	CLP 469,599	0	(10)	(10)	0.00
	07/2024	6	MYR 26	0	0	0	0.00
	07/2024	499	PLN 1,962	0	(11)	(11)	0.00
	08/2024	BRL 990	\$ 192	15	0	15	0.00
	10/2024	\$ 1,195	¥ 180,003	0	(61)	(61)	(0.02)
FAR	04/2025	¥ 213,000	\$ 1,455	74	0	74	0.02
	07/2024	€ 47,260	51,473	822	0	822	0.19
	07/2024	NZD 1,445	881	1	0	1	0.00
	07/2024	\$ 3,121	AUD 4,684	7	0	7	0.00
	07/2024	348	CNY 2,479	0	(4)	(4)	0.00
	07/2024	10,114	¥ 1,579,383	0	(295)	(295)	(0.07)
	07/2024	1,139	NZD 1,849	0	(12)	(12)	0.00
GLM	08/2024	881	1,445	0	(1)	(1)	0.00
	07/2024	CNY 207	\$ 29	1	0	1	0.00
	07/2024	MXN 3,193	172	0	(2)	(2)	0.00
	07/2024	\$ 33	CNY 236	0	0	0	0.00
	07/2024	214	MXN 3,860	0	(3)	(3)	0.00
	07/2024	2	MYR 8	0	0	0	0.00
	07/2024	301	PLN 1,190	0	(5)	(5)	0.00
	07/2024	1,202	TRY 41,071	32	0	32	0.01
	07/2024	1,400	ZAR 25,614	1	0	1	0.00
	08/2024	7,765	BRL 41,075	0	(398)	(398)	(0.09)
	09/2024	1,022	TRY 40,854	137	0	137	0.03
	10/2024	2,379	¥ 350,000	0	(173)	(173)	(0.04)
	06/2025	¥ 150,000	\$ 1,000	21	0	21	0.00
	01/2026	200,000	1,486	151	0	151	0.04
IND	07/2024	CNY 9,987	1,402	27	0	27	0.01
	07/2024	\$ 1,402	CNY 9,992	0	(2)	(2)	0.00
JPM	07/2024	BRL 496	\$ 99	9	0	9	0.00
	07/2024	CHF 1,219	1,357	1	(1)	0	0.00
	07/2024	CNY 5,169	725	8	0	8	0.00
	07/2024	DKK 6,239	895	0	(1)	(1)	0.00
	07/2024	€ 3,133	3,352	0	(5)	(5)	0.00
	07/2024	KRW 1,872,058	1,357	0	(3)	(3)	0.00
	07/2024	SGD 3,375	2,505	15	0	15	0.00
	07/2024	\$ 911	CHF 805	0	(15)	(15)	0.00
	07/2024	647	€ 593	0	(11)	(11)	0.00
	07/2024	3,375	IDR 54,741,012	0	(30)	(30)	(0.01)
	07/2024	100	ILS 369	0	(2)	(2)	0.00
	07/2024	198	PLN 775	0	(5)	(5)	0.00
	07/2024	2,636	ZAR 48,518	18	0	18	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	08/2024	\$ 1,152	CHF 1,030	\$ 0	\$ (2)	\$ (2)	0.00
	08/2024	725	CNY 5,172	0	0	0	0.00
	08/2024	895	DKK 6,228	1	0	1	0.00
	09/2024	TWD 4,922	\$ 153	1	0	1	0.00
	09/2024	\$ 1,199	INR 100,465	3	0	3	0.00
	10/2024	¥ 110,000	\$ 890	196	0	196	0.05
	10/2024	\$ 5,428	CNH 38,856	0	(61)	(61)	(0.02)
	12/2024	CNH 2,439	\$ 340	2	0	2	0.00
MBC	07/2024	CAD 585	428	0	0	0	0.00
	07/2024	CNH 3,081	426	4	0	4	0.00
	07/2024	€ 2,690	2,920	37	0	37	0.01
	07/2024	IDR 19,045,779	1,155	0	(9)	(9)	0.00
	07/2024	¥ 1,579,481	9,838	19	0	19	0.00
	07/2024	NOK 16,213	1,522	0	(1)	(1)	0.00
	07/2024	\$ 2,010	CHF 1,791	0	(17)	(17)	0.00
	07/2024	735	CZK 16,948	0	(9)	(9)	0.00
	07/2024	975	DKK 6,780	1	(1)	0	0.00
	07/2024	3,590	€ 3,333	0	(18)	(18)	0.00
	07/2024	1,958	£ 1,537	0	(15)	(15)	0.00
	07/2024	2,054	SEK 21,375	0	(36)	(36)	(0.01)
	08/2024	428	CAD 585	0	0	0	0.00
	08/2024	9,838	¥ 1,572,088	0	(19)	(19)	(0.01)
	08/2024	1,522	NOK 16,200	1	0	1	0.00
	09/2024	3,342	CNH 24,064	0	(27)	(27)	(0.01)
	09/2024	200	TWD 6,431	0	(1)	(1)	0.00
	10/2024	¥ 340,000	\$ 2,725	582	0	582	0.14
	12/2024	CNH 2,741	384	4	0	4	0.00
	12/2024	\$ 384	CNH 2,740	0	(4)	(4)	0.00
MYI	07/2024	BRL 6,000	\$ 1,162	81	0	81	0.02
	07/2024	DKK 4,282	613	0	(2)	(2)	0.00
	07/2024	€ 3,155	3,383	2	0	2	0.00
	07/2024	HUF 149,509	403	0	(3)	(3)	0.00
	07/2024	NOK 4,630	434	0	(1)	(1)	0.00
	07/2024	SEK 10,546	998	3	0	3	0.00
	07/2024	\$ 428	CAD 585	0	0	0	0.00
	07/2024	1,033	CNY 7,355	0	(5)	(5)	0.00
	07/2024	450	NZD 734	0	(3)	(3)	0.00
	08/2024	613	DKK 4,274	2	0	2	0.00
	08/2024	434	NOK 4,626	1	0	1	0.00
	08/2024	998	SEK 10,530	0	(3)	(3)	0.00
	09/2024	TWD 1,958	\$ 61	1	0	1	0.00
	09/2024	\$ 764	INR 63,862	0	0	0	0.00
	10/2024	¥ 600,000	\$ 4,906	1,126	0	1,126	0.27
RBC	07/2024	\$ 4,045	£ 3,190	0	(13)	(13)	0.00
	08/2024	£ 3,190	\$ 4,046	13	0	13	0.00
SCX	07/2024	CNY 514	72	1	0	1	0.00
	07/2024	€ 1,188	1,276	3	0	3	0.00
	07/2024	KRW 1,669,601	1,224	12	0	12	0.00
	07/2024	MXN 76	4	0	0	0	0.00
	07/2024	PEN 5,222	1,393	30	0	30	0.01
	07/2024	\$ 2,520	CNY 17,937	0	(47)	(47)	(0.01)
	07/2024	58,945	€ 55,017	19	0	19	0.00
	08/2024	€ 55,017	\$ 59,032	0	(19)	(19)	(0.01)
	09/2024	CNH 3,661	510	6	0	6	0.00
	09/2024	TWD 2,846	88	0	0	0	0.00
	09/2024	\$ 5,541	INR 463,794	8	0	8	0.00
	09/2024	373	KZT 171,575	0	(15)	(15)	0.00
	09/2024	480	PHP 28,168	1	0	1	0.00
	09/2024	221	TWD 7,118	0	(2)	(2)	0.00
SSB	07/2024	€ 499	\$ 541	6	0	6	0.00
	09/2024	COP 1,185,476	296	13	0	13	0.00
TOR	07/2024	CHF 9	10	0	0	0	0.00
	07/2024	NZD 1,095	671	3	0	3	0.00
	08/2024	\$ 671	NZD 1,095	0	(3)	(3)	0.00
UAG	07/2024	CHF 2,114	\$ 2,340	0	(13)	(13)	0.00
	07/2024	DKK 232	34	0	0	0	0.00
	07/2024	ILS 297	80	1	0	1	0.00
	08/2024	€ 317	339	0	(1)	(1)	0.00
				\$ 4,062	\$ (2,171)	\$ 1,891	0.45

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional CHF (Partially Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	\$ 91	NZD 149	\$ 0	\$ 0	\$ 0	0.00
	08/2024	NZD 149	\$ 91	0	0	0	0.00
BOA	07/2024	\$ 1,191	CHF 1,072	1	0	1	0.00
BPS	07/2024	CAD 1	\$ 1	0	0	0	0.00

Schedule of Investments Global Advantage Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	£ 3,394	\$ 4,336	\$ 45	\$ 0	\$ 45	0.01
	07/2024	¥ 428	3	0	0	0	0.00
	07/2024	\$ 2,320	AUD 3,481	5	0	5	0.00
BRC	08/2024	AUD 3,481	\$ 2,322	0	(5)	(5)	0.00
	07/2024	CHF 263	296	3	0	3	0.00
	07/2024	DKK 1,383	201	3	0	3	0.00
	07/2024	NOK 7,927	753	9	0	9	0.00
CBK	07/2024	SEK 8,919	840	0	(2)	(2)	0.00
	07/2024	\$ 3,538	CHF 3,220	45	0	45	0.01
FAR	07/2024	AUD 3,481	\$ 2,320	0	(6)	(6)	0.00
	07/2024	€ 22,112	24,083	386	0	386	0.09
	07/2024	¥ 1,113,687	7,132	208	0	208	0.05
	07/2024	NZD 652	402	4	0	4	0.00
	07/2024	\$ 6,986	¥ 1,113,166	0	(67)	(67)	(0.02)
	07/2024	175	NZD 286	0	0	0	0.00
	08/2024	¥ 1,107,944	\$ 6,986	66	0	66	0.02
GLM	08/2024	NZD 286	175	0	0	0	0.00
JPM	07/2024	CHF 55	61	0	0	0	0.00
	07/2024	37,923	42,253	55	(4)	51	0.01
	07/2024	\$ 246	CHF 217	0	(4)	(4)	0.00
MBC	08/2024	41,623	37,215	0	(54)	(54)	(0.01)
	07/2024	CAD 3,790	\$ 2,784	14	0	14	0.00
	07/2024	CHF 108	121	1	0	1	0.00
	07/2024	\$ 2,771	CAD 3,793	2	0	2	0.00
	07/2024	562	CHF 500	0	(5)	(5)	0.00
	07/2024	580	NOK 6,174	0	0	0	0.00
	07/2024	2	SEK 23	0	0	0	0.00
	08/2024	CAD 3,791	\$ 2,771	0	(2)	(2)	0.00
MYI	08/2024	NOK 6,134	576	0	0	0	0.00
	07/2024	\$ 539	CHF 482	0	(2)	(2)	0.00
	07/2024	205	DKK 1,434	1	0	1	0.00
	07/2024	164	NOK 1,753	0	0	0	0.00
	07/2024	843	SEK 8,907	0	(2)	(2)	0.00
	08/2024	DKK 1,432	\$ 205	0	(1)	(1)	0.00
	08/2024	NOK 1,752	164	0	0	0	0.00
	08/2024	SEK 8,893	843	2	0	2	0.00
RBC	07/2024	\$ 4,304	£ 3,394	0	(14)	(14)	0.00
	08/2024	£ 3,394	\$ 4,305	14	0	14	0.00
RYL	07/2024	DKK 4	1	0	0	0	0.00
SCX	07/2024	CHF 365	409	2	0	2	0.00
	07/2024	€ 306	329	1	0	1	0.00
	07/2024	\$ 258	CHF 231	0	(2)	(2)	0.00
	07/2024	24,018	€ 22,418	8	0	8	0.00
	08/2024	€ 22,418	\$ 24,053	0	(8)	(8)	0.00
TOR	07/2024	\$ 41,148	CHF 37,169	215	0	215	0.05
	07/2024	133	NZD 217	0	(1)	(1)	0.00
	08/2024	NZD 217	\$ 133	1	0	1	0.00
UAG	07/2024	CHF 37,190	41,451	64	0	64	0.02
	07/2024	DKK 2,141	311	3	0	3	0.00
	07/2024	\$ 40,817	CHF 36,885	231	0	231	0.05
	08/2024	41,451	37,053	0	(63)	(63)	(0.01)
				\$ 1,389	\$ (242)	\$ 1,147	0.27

As at 30 June 2024, the Institutional EUR (Partially Hedged) Accumulation and E Class EUR (Partially Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	\$ 172	NZD 281	\$ 0	\$ (1)	\$ (1)	0.00
	08/2024	NZD 281	\$ 172	1	0	1	0.00
BOA	07/2024	€ 10	11	0	0	0	0.00
	07/2024	\$ 42,820	€ 39,440	0	(550)	(550)	(0.13)
BPS	07/2024	CAD 1	\$ 1	0	0	0	0.00
	07/2024	£ 6,396	8,171	85	0	85	0.02
	07/2024	¥ 816	5	0	0	0	0.00
	07/2024	\$ 4,287	AUD 6,434	10	0	10	0.00
	07/2024	1,598	€ 1,485	0	(6)	(6)	0.00
	08/2024	AUD 6,434	\$ 4,291	0	(10)	(10)	0.00
BRC	07/2024	DKK 2,574	375	5	0	5	0.00
	07/2024	€ 236	253	0	0	0	0.00
	07/2024	NOK 14,545	1,383	17	0	17	0.00
CBK	07/2024	CHF 165	181	0	(2)	(2)	0.00
	07/2024	€ 42	45	0	0	0	0.00
	07/2024	SEK 16,614	1,565	0	(4)	(4)	0.00
FAR	07/2024	AUD 6,434	4,287	0	(10)	(10)	0.00
	07/2024	¥ 2,124,927	13,607	398	0	398	0.09
	07/2024	NZD 1,228	757	8	0	8	0.00
	07/2024	\$ 79,309	€ 72,817	0	(1,267)	(1,267)	(0.30)
	07/2024	13,516	¥ 2,153,484	0	(128)	(128)	(0.03)
	07/2024	329	NZD 539	0	0	0	0.00
	08/2024	¥ 2,143,381	\$ 13,516	128	0	128	0.03

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	08/2024	NZD 539	\$ 329	\$ 0	\$ 0	\$ 0	0.00
GLM	07/2024	€ 1,409	1,525	15	0	15	0.00
JPM	07/2024	\$ 2,132	CHF 1,914	0	(3)	(3)	0.00
	07/2024	558	DKK 3,889	1	0	1	0.00
	07/2024	1,693	€ 1,582	3	0	3	0.00
	08/2024	CHF 1,907	\$ 2,132	3	0	3	0.00
MBC	08/2024	DKK 3,882	558	0	(1)	(1)	0.00
	07/2024	CAD 7,001	5,142	25	0	25	0.01
	07/2024	€ 42,943	45,919	0	(105)	(105)	(0.02)
	07/2024	¥ 29,577	186	2	0	2	0.00
	07/2024	\$ 5,118	CAD 7,007	3	0	3	0.00
	07/2024	2,103	€ 1,935	0	(28)	(28)	(0.01)
	07/2024	1,064	NOK 11,328	0	0	0	0.00
	07/2024	4	SEK 43	0	0	0	0.00
	08/2024	CAD 7,002	\$ 5,118	0	(3)	(3)	0.00
	08/2024	NOK 11,256	1,058	0	(1)	(1)	0.00
MYI	08/2024	\$ 45,986	€ 42,943	105	0	105	0.03
	07/2024	382	DKK 2,669	1	0	1	0.00
	07/2024	302	NOK 3,217	0	0	0	0.00
	07/2024	1,571	SEK 16,591	0	(4)	(4)	0.00
	08/2024	DKK 2,664	\$ 382	0	(1)	(1)	0.00
	08/2024	NOK 3,214	302	0	0	0	0.00
RBC	08/2024	SEK 16,566	1,571	4	0	4	0.00
	07/2024	€ 9	10	0	0	0	0.00
	07/2024	\$ 8,111	£ 6,396	0	(26)	(26)	(0.01)
	08/2024	£ 6,396	\$ 8,112	26	0	26	0.01
RYL	07/2024	DKK 7	1	0	0	0	0.00
	07/2024	€ 823	881	0	(2)	(2)	0.00
SCX	07/2024	CHF 8	9	0	0	0	0.00
	07/2024	€ 72,873	78,076	0	(26)	(26)	(0.01)
	07/2024	\$ 648	€ 603	0	(2)	(2)	0.00
	08/2024	78,191	72,873	25	0	25	0.01
SSB	07/2024	267	246	0	(3)	(3)	0.00
TOR	07/2024	250	NZD 409	0	(1)	(1)	0.00
	08/2024	NZD 409	\$ 250	1	0	1	0.00
UAG	07/2024	CHF 1,742	1,927	0	(11)	(11)	0.00
	07/2024	DKK 3,985	579	6	0	6	0.00
				\$ 872	\$ (2,195)	\$ (1,323)	(0.31)

As at 30 June 2024, the Institutional NOK (Partially Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	\$ 35	NZD 58	\$ 0	\$ 0	\$ 0	0.00
	08/2024	NZD 58	\$ 35	0	0	0	0.00
BOA	07/2024	\$ 72	NOK 768	0	0	0	0.00
BPS	07/2024	CAD 90	\$ 66	0	0	0	0.00
	07/2024	£ 1,711	2,185	22	0	22	0.01
	07/2024	¥ 210	1	0	0	0	0.00
	07/2024	\$ 1,105	AUD 1,658	3	0	3	0.00
BRC	08/2024	AUD 1,658	\$ 1,106	0	(2)	(2)	0.00
	07/2024	DKK 683	99	1	0	1	0.00
	07/2024	\$ 20,680	NOK 217,570	0	(246)	(246)	(0.06)
CBK	07/2024	CHF 42	\$ 46	0	(1)	(1)	0.00
	07/2024	SEK 4,124	388	0	(1)	(1)	0.00
	07/2024	\$ 21,002	NOK 221,394	0	(209)	(209)	(0.05)
FAR	07/2024	AUD 1,658	\$ 1,105	0	(3)	(3)	0.00
	07/2024	€ 10,849	11,816	189	0	189	0.04
	07/2024	¥ 545,822	3,495	102	0	102	0.02
	07/2024	NZD 253	156	2	0	2	0.00
	07/2024	\$ 3,505	¥ 558,448	0	(33)	(33)	(0.01)
	07/2024	68	NZD 111	0	0	0	0.00
	08/2024	¥ 555,828	\$ 3,505	33	0	33	0.01
	08/2024	NZD 111	68	0	0	0	0.00
GLM	07/2024	€ 148	160	2	0	2	0.00
JPM	07/2024	\$ 538	CHF 482	0	(1)	(1)	0.00
	07/2024	176	DKK 1,224	0	0	0	0.00
	08/2024	CHF 481	\$ 538	1	0	1	0.00
MBC	08/2024	DKK 1,222	176	0	0	0	0.00
	07/2024	CAD 1,791	1,316	7	0	7	0.00
	07/2024	DKK 325	47	1	0	1	0.00
	07/2024	NOK 168,268	15,796	0	(7)	(7)	0.00
	07/2024	\$ 1,375	CAD 1,883	1	0	1	0.00
	07/2024	92	€ 85	0	(1)	(1)	0.00
	07/2024	0	NOK 4	0	0	0	0.00
	07/2024	1	SEK 11	0	0	0	0.00
	08/2024	CAD 1,882	\$ 1,375	0	(1)	(1)	0.00
	08/2024	\$ 15,846	NOK 168,668	7	0	7	0.00
MYI	07/2024	NOK 209,716	\$ 19,671	0	(26)	(26)	(0.01)
	07/2024	\$ 120	DKK 840	0	0	0	0.00
	07/2024	1,699	NOK 17,909	0	(17)	(17)	0.00

Schedule of Investments Global Advantage Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	\$ 390	SEK 4,119	\$ 0	\$ (1)	\$ (1)	0.00
	08/2024	DKK 839	\$ 120	0	0	0	0.00
	08/2024	SEK 4,112	390	1	0	1	0.00
	08/2024	\$ 19,671	NOK 209,549	26	0	26	0.01
RBC	07/2024	2,170	£ 1,711	0	(7)	(7)	0.00
	08/2024	£ 1,711	\$ 2,170	7	0	7	0.00
RYL	07/2024	DKK 2	0	0	0	0	0.00
	07/2024	NOK 9,997	939	2	(2)	0	0.00
	07/2024	\$ 709	NOK 7,521	1	(3)	(2)	0.00
SCX	07/2024	CHF 2	\$ 2	0	0	0	0.00
	07/2024	\$ 11,600	€ 10,827	4	0	4	0.00
	08/2024	€ 10,827	\$ 11,617	0	(4)	(4)	0.00
SSB	07/2024	¥ 12,892	83	2	0	2	0.00
	07/2024	\$ 92	€ 85	0	(1)	(1)	0.00
TOR	07/2024	52	NZD 84	0	0	0	0.00
	08/2024	NZD 84	\$ 52	0	0	0	0.00
UAG	07/2024	CHF 439	486	0	(3)	(3)	0.00
	07/2024	DKK 1,057	154	2	0	2	0.00
				\$ 416	\$ (569)	\$ (153)	(0.04)
Total OTC Financial Derivative Instruments						\$ 5,937	1.41

SECURITIES SOLD SHORT

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA			
2.000% due 01/07/2039	\$ 7,700	\$ (6,768)	(1.61)
2.000% due 01/08/2054	31,550	(24,704)	(5.87)
3.000% due 01/08/2054	11,100	(9,452)	(2.24)
3.500% due 01/07/2054 (h)	1,400	(1,239)	(0.29)
5.500% due 01/08/2054	1,200	(1,183)	(0.28)
Total Securities Sold Short		\$ (43,346)	(10.29)
Total Investments		\$ 529,491	125.73
Other Current Assets & Liabilities		\$ (108,346)	(25.73)
Net Assets		\$ 421,145	100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) When-issued security.
- (c) Security did not produce income within the last twelve months.
- (d) Zero coupon security.
- (e) Coupon represents a yield to maturity.
- (f) Principal amount of security is adjusted for inflation.
- (g) Affiliated to the Fund.
- (h) Securities sold short as at 30 June 2024 are covered by long portfolio investments in transferable securities and money market instruments.
- (i) Restricted Securities (31 December 2023: 0.29%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
DrillCo Holding Lux S.A.	08/06/2023	\$ 321	\$ 375	0.09

Cash of \$10,775 (31 December 2023: \$14,326) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$870 (31 December 2023: \$870) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 558,843	\$ 650	\$ 559,493
Investment Funds	6,848	0	0	6,848
Repurchase Agreements	0	617	0	617
Financial Derivative Instruments ⁽³⁾	192	5,687	0	5,879
Securities Sold Short	0	(43,346)	0	(43,346)
Totals	\$ 7,040	\$ 521,801	\$ 650	\$ 529,491

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 556,360	\$ 1,793	\$ 558,153
Investment Funds	18,210	0	0	18,210
Repurchase Agreements	0	534	0	534
Financial Derivative Instruments ⁽³⁾	(3,319)	10,953	0	7,634
Securities Sold Short	0	(42,127)	0	(42,127)
Totals	\$ 14,891	\$ 525,720	\$ 1,793	\$ 542,404

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

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

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

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (91)	\$ 0	\$ (91)	\$ (55)	\$ 0	\$ (55)
BOA	(507)	590	83	332	(270)	62
BPS	2,160	(320)	1,840	(275)	280	5
BRC	161	0	161	326	(230)	96
CBK	838	280	1,118	559	(600)	(41)
DUB	110	(50)	60	(17)	(50)	(67)
FAR	528	(550)	(22)	(5)	0	(5)
GLM	(345)	0	(345)	1,938	(1,980)	(42)
GST	762	0	762	10	0	10
IND	25	0	25	N/A	N/A	N/A
JPM	118	0	118	(82)	0	(82)
MBC	539	(420)	119	(127)	320	193
MYC	19	0	19	(42)	0	(42)
MYI	1,180	(1,030)	150	2,281	(2,710)	(429)
RBC	N/A	N/A	N/A	1	0	1
RYL	(4)	0	(4)	(7)	0	(7)
SCX	5	0	5	41	0	41
SOG	N/A	N/A	N/A	7	0	7
SSB	17	0	17	3	0	3
TOR	215	(320)	(105)	(432)	270	(162)
UAG	216	(290)	(74)	1,111	(1,380)	(269)
ULO	(9)	0	(9)	N/A	N/A	N/A

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	79.85	74.54
Transferable securities dealt in on another regulated market*	51.16	54.44
Other transferable securities	1.84	0.14
Investment funds	1.62	4.21
Repurchase agreements	0.15	0.12
Financial derivative instruments dealt in on a regulated market	(0.03)	(1.16)
Centrally cleared financial derivative instruments	0.02	1.64
OTC financial derivative instruments	1.41	1.29
Securities sold short	(10.29)	(9.75)

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Argentina	0.04	0.03
Australia	2.46	1.65
Belgium	0.43	N/A
Brazil	N/A	0.00
Bulgaria	N/A	0.43
Canada	2.79	1.57
Cayman Islands	3.20	3.87
Chile	0.47	0.29
China	0.08	0.07
Colombia	0.77	0.50
Czech Republic	0.10	0.11
Denmark	0.14	2.49
Dominican Republic	0.46	0.30
Ecuador	0.09	N/A
Finland	0.10	N/A
France	2.42	2.78
Germany	1.36	2.02
Guatemala	0.09	0.09
Hungary	1.38	1.38
India	0.26	N/A
Indonesia	0.36	1.11
Ireland	4.24	4.79
Israel	1.85	1.88
Italy	7.35	7.28
Ivory Coast	0.53	0.53
Japan	4.57	6.33
Kazakhstan	0.43	0.43
Luxembourg	0.70	1.24
Malaysia	0.46	0.46
Mexico	0.45	N/A
Multinational	0.21	0.21
Netherlands	2.24	1.28
New Zealand	0.02	0.07
Norway	0.42	0.19
Peru	0.50	0.50
Philippines	0.08	0.08
Poland	0.95	0.78
Portugal	0.18	0.18
Qatar	N/A	0.07
Romania	1.06	1.07
Russia	N/A	0.08
Saudi Arabia	0.67	0.83
Senegal	0.32	N/A
Serbia	0.93	0.82
Singapore	1.63	0.42
Slovenia	N/A	0.19
South Africa	0.09	0.09
South Korea	3.49	2.67
Spain	0.74	0.87
Supranational	0.70	0.67
Switzerland	1.48	1.10
Thailand	N/A	0.22
United Arab Emirates	0.46	0.46
United Kingdom	8.48	8.07
United States	69.24	62.17
Short-Term Instruments	1.38	4.40
Investment Funds	1.62	4.21
Repurchase Agreements	0.15	0.12
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.03)	(1.16)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Buy Protection	(0.05)	(0.18)
Credit Default Swaps on Credit Indices — Sell Protection	0.00	0.09
Interest Rate Swaps	0.07	1.73
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.03	N/A
Interest Rate Swaptions	0.09	0.05
Options on Securities	0.09	0.08
Written Options		
Foreign Currency Options	N/A	(0.02)
Interest Rate Swaptions	(0.15)	(0.19)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	(0.02)	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.02	0.00
Cross-Currency Swaps	0.97	0.01
Interest Rate Swaps	0.01	0.01
Forward Foreign Currency Contracts	0.45	0.47
Hedged Forward Foreign Currency Contracts	(0.08)	0.89
Securities Sold Short	(10.29)	(9.75)
Other Current Assets & Liabilities	(25.73)	(25.47)
Net Assets	100.00	100.00

Schedule of Investments Global Bond Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS					
GERMANY																
CORPORATE BONDS & NOTES																
Deutsche Bank AG																
0.050% due 20/11/2024	€ 19,600	\$ 20,716	0.13	Dryden Euro CLO DAC	€ 6,507	\$ 6,962	0.05	Intesa Sanpaolo SpA	€ 17,600	\$ 20,220	0.13					
1.375% due 17/02/2032	27,500	24,595	0.16	4.566% due 15/04/2033	22,297	23,893	0.16	5.125% due 29/08/2031								
1.625% due 20/01/2027	1,700	1,725	0.01	4.688% due 15/05/2034				Nexi SpA	6,639	6,798	0.05					
1.750% due 19/11/2030	20,500	19,336	0.13	Griffith Park CLO DAC	13,130	14,012	0.09	1.625% due 30/04/2026								
1.875% due 23/02/2028	5,900	5,996	0.04	4.550% due 21/11/2031				2.125% due 30/04/2029 (f)	6,100	5,921	0.04					
Volkswagen Financial Services AG				Harvest CLO DAC	14,664	15,692	0.10									
3.750% due 10/09/2026	5,900	6,334	0.04	4.577% due 20/10/2031	9,780	10,468	0.07									
4.535% due 10/06/2027	8,500	9,131	0.06	4.666% due 15/07/2031	22,300	23,846	0.16									
		87,833	0.57	4.756% due 15/01/2032							76,602	0.50				
				Jubilee CLO DAC	13,318	14,294	0.09	SOVEREIGN ISSUES								
				4.506% due 15/04/2030	1,100	1,176	0.01	Cassa Depositi e Prestiti SpA								
				4.556% due 15/04/2031				5.750% due 05/05/2026				\$ 21,500	21,424	0.14		
				Laurelin DAC	8,645	9,276	0.06	Italy Buoni Poliennali Del Tesoro								
				4.617% due 20/10/2031				0.000% due								
				Madison Park Euro Funding DAC	22,875	24,440	0.16	01/04/2026 (a)				€ 19,800	20,004	0.13		
				4.656% due 15/01/2032	7,297	7,773	0.05	3.850% due 15/09/2026				17,000	18,390	0.12		
				4.706% due 15/07/2032				Italy Government International Bond								
				Man GLG Euro CLO DAC	9,497	10,152	0.07	6.000% due 04/08/2028				€ 5,684	7,369	0.05		
				4.716% due 15/10/2032												
				Oak Hill European Credit Partners DAC	20,923	22,362	0.15							67,187	0.44	
				4.637% due 20/10/2031				Total Italy						143,789	0.94	
				OCP Euro CLO DAC	22,300	23,814	0.16									
				4.777% due 22/09/2034				JAPAN								
				Palmer Square European Loan Funding DAC	9,534	10,166	0.07	CORPORATE BONDS & NOTES								
				4.626% due 15/10/2031	2,582	2,753	0.02	Mitsubishi UFJ Financial Group, Inc.								
				4.636% due 15/07/2031	11,548	12,384	0.08	1.412% due 17/07/2025				\$ 29,800	28,564	0.19		
				4.686% due 15/04/2031				2.193% due 25/02/2025				33,700	32,970	0.21		
				RRE Loan Management DAC	10,000	10,723	0.07	5.017% due 20/07/2028				18,000	17,906	0.12		
				4.856% due 15/01/2037				5.354% due 13/09/2028				8,000	8,027	0.05		
				Sculptor European CLO DAC	35,219	37,751	0.25	Nissan Motor Co. Ltd.								
				4.696% due 14/01/2032				3.522% due 17/09/2025				2,100	2,038	0.01		
				Segovia European CLO DAC	13,679	14,586	0.09	Nomura Holdings, Inc.								
				4.777% due 20/07/2032				2.329% due 22/01/2027				11,100	10,265	0.07		
				Tikehau CLO DAC	9,183	9,844	0.06	Sumitomo Mitsui Banking Corp.								
				4.723% due 04/08/2034				0.010% due 10/09/2025				€ 43,700	44,909	0.29		
				Toro European CLO DAC	22,750	24,405	0.16	0.409% due 07/11/2029				26,500	24,165	0.16		
				4.638% due 15/02/2034	9,300	9,955	0.06	Sumitomo Mitsui Financial Group, Inc.								
				4.832% due 12/01/2032				5.520% due 13/01/2028				\$ 35,700	36,100	0.23		
						573,991	3.74	Sumitomo Mitsui Trust Bank Ltd.								
				CORPORATE BONDS & NOTES				0.010% due 15/10/2027				€ 34,800	33,282	0.22		
				AerCap Ireland Capital DAC										238,226	1.55	
				1.650% due 29/10/2024				\$ 5,450	5,377	0.04						
				1.750% due 29/10/2024				5,300	5,230	0.03						
				2.450% due 29/10/2026				200	186	0.00						
				3.000% due 29/10/2028				900	818	0.01						
				3.500% due 15/01/2025				1,300	1,284	0.01						
									12,895	0.09						
				NON-AGENCY MORTGAGE-BACKED SECURITIES												
				Bruegel DAC												
				4.622% due 22/05/2031				€ 317	331	0.00						
				Total Ireland					587,217	3.83						
				ISRAEL												
				SOVEREIGN ISSUES												
				Israel Government International Bond												
				1.000% due 31/03/2030				ILS 800	173	0.00						
				2.000% due 31/03/2027				87,900	21,883	0.14						
				4.500% due 17/01/2033				\$ 11,300	10,183	0.07						
				5.000% due 30/10/2026				€ 109,000	118,648	0.77						
				5.375% due 12/03/2029				\$ 13,750	13,507	0.09						
				5.500% due 12/03/2034				15,700	14,978	0.10						
				5.750% due 12/03/2054				15,700	14,150	0.09						
				Total Israel					193,522	1.26						
				ITALY												
				CORPORATE BONDS & NOTES												
				AMCO - Asset Management Co. SpA												
				0.750% due 20/04/2028				€ 300	283	0.00						
				4.625% due 06/02/2027				17,500	18,958	0.12						
				Banca Monte dei Paschi di Siena SpA												
				0.875% due 08/10/2027				8,000	8,066	0.05						
				2.625% due 28/04/2025				2,800	2,951	0.02						
				6.750% due 05/09/2027				12,000	13,405	0.09						
				Jersey, Channel Islands												
				CORPORATE BONDS & NOTES												
				G City Europe Ltd.												
				4.250% due 11/09/2025				€ 10,000	10,352	0.07						
				LUXEMBOURG												
				CORPORATE BONDS & NOTES												
				CBRE Global Investors Open-Ended Funds S.C.A.												
				SICAV-SIF-Pan European Core Fund												
				0.900% due 12/10/2029				200	181	0.00						
				Logicor Financing SARL												
				0.625% due 17/11/2025				4,600	4,687	0.03						

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
0.750% due 15/07/2024	€ 5,200	\$ 5,566	0.04
2.250% due 13/05/2025	2,000	2,107	0.01
Sberbank of Russia Via SB Capital S.A.			
5.125% due 29/10/2022 ^	\$ 500	30	0.00
		<u>12,571</u>	<u>0.08</u>
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Telekom Srbija			
TBD% due 11/06/2029	€ 20,300	21,655	0.14
NON-AGENCY MORTGAGE-BACKED SECURITIES			
Miravet SARL			
4.651% due 26/05/2065	11,334	12,118	0.08
Total Luxembourg		<u>46,344</u>	<u>0.30</u>
MALAYSIA			
CORPORATE BONDS & NOTES			
Petronas Capital Ltd.			
2.480% due 28/01/2032	\$ 10,400	8,662	0.06
3.500% due 21/04/2030	8,600	7,904	0.05
4.550% due 21/04/2050	6,100	5,293	0.03
4.800% due 21/04/2060	5,000	4,430	0.03
		<u>26,289</u>	<u>0.17</u>
SOVEREIGN ISSUES			
Malaysia Government International Bond			
3.519% due 20/04/2028	MYR 394,244	83,365	0.54
Total Malaysia		<u>109,654</u>	<u>0.71</u>
MEXICO			
SOVEREIGN ISSUES			
Mexico Government International Bond			
4.000% due 15/03/2115	€ 800	632	0.01
5.000% due 27/04/2051	\$ 7,800	6,265	0.04
Total Mexico		<u>6,897</u>	<u>0.05</u>
MULTINATIONAL			
CORPORATE BONDS & NOTES			
Preferred Term Securities Ltd.			
5.918% due 22/12/2036	7,114	7,007	0.04
6.008% due 22/03/2038	2,693	2,518	0.02
Total Multinational		<u>9,525</u>	<u>0.06</u>
NETHERLANDS			
CORPORATE BONDS & NOTES			
ABN AMRO Bank NV			
1.125% due 12/01/2032	€ 300	279	0.00
Cooperatieve Rabobank UA			
3.758% due 06/04/2033	\$ 2,300	2,038	0.01
5.447% due 05/03/2030	40,200	40,218	0.26
CTP NV			
0.625% due 27/09/2026	€ 10,500	10,478	0.07
0.875% due 20/01/2026	14,100	14,405	0.09
1.500% due 27/09/2031	5,000	4,392	0.03
de Volksbank NV			
3.000% due 26/03/2031	8,000	8,515	0.06
ING Groep NV			
3.875% due 12/08/2029	19,200	20,707	0.13
4.000% due 12/02/2035	20,900	22,574	0.15
Siemens Financieringsmaatschappij NV			
3.000% due 22/11/2028	14,300	15,251	0.10
		<u>138,857</u>	<u>0.90</u>
NON-AGENCY MORTGAGE-BACKED SECURITIES			
Dutch Property Finance BV			
4.514% due 28/07/2054	171	184	0.00
4.514% due 28/07/2058	11,851	12,709	0.08
Jubilee Place BV			
4.718% due 17/07/2058	8,099	8,704	0.06
4.888% due 17/10/2057	4,887	5,259	0.04
		<u>26,856</u>	<u>0.18</u>
Total Netherlands		<u>165,713</u>	<u>1.08</u>

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
NEW ZEALAND			
SOVEREIGN ISSUES			
Auckland Council			
1.000% due 19/01/2027	€ 5,800	\$ 5,878	0.04
New Zealand Government International Bond			
1.500% due 15/05/2031	NZD 16,500	8,257	0.05
2.000% due 20/09/2025	560	805	0.01
Total New Zealand		<u>14,940</u>	<u>0.10</u>
NORWAY			
CORPORATE BONDS & NOTES			
SR-Boligkreditt A/S			
3.125% due 19/02/2032	€ 30,500	32,593	0.21
SOVEREIGN ISSUES			
Kommunalbanken A/S			
0.625% due 20/04/2026	600	614	0.00
1.900% due 19/01/2027	AUD 22,000	13,713	0.09
5.250% due 15/07/2024	3,300	2,204	0.02
Norway Government International Bond			
1.250% due 17/09/2031	NOK 1,900	152	0.00
1.750% due 13/03/2025	86,700	7,994	0.05
1.750% due 17/02/2027	1,100	98	0.00
2.000% due 26/04/2028	7,300	647	0.01
		<u>25,422</u>	<u>0.17</u>
Total Norway		<u>58,015</u>	<u>0.38</u>
PERU			
SOVEREIGN ISSUES			
Peru Government International Bond			
2.780% due 01/12/2060	\$ 6,000	3,375	0.02
3.230% due 28/07/2121	4,200	2,394	0.01
5.940% due 12/02/2029	PEN 5,817	1,528	0.01
6.150% due 12/08/2032	40,948	10,317	0.07
Total Peru		<u>17,614</u>	<u>0.11</u>
POLAND			
SOVEREIGN ISSUES			
Bank Gospodarstwa Krajowego			
4.375% due 13/03/2039	€ 9,100	9,709	0.06
Republic of Poland Government International Bond			
3.625% due 11/01/2034	4,900	5,205	0.03
3.875% due 14/02/2033	15,500	17,138	0.11
4.125% due 11/01/2044	2,100	2,236	0.02
4.250% due 14/02/2043	3,400	3,715	0.03
4.625% due 18/03/2029	\$ 13,800	13,644	0.09
4.875% due 04/10/2033	6,500	6,350	0.04
5.500% due 04/04/2053	6,000	5,896	0.04
Total Poland		<u>63,893</u>	<u>0.42</u>
PORTUGAL			
CORPORATE BONDS & NOTES			
Banco Espirito Santo S.A.			
4.000% due 21/01/2019 ^	€ 6,900	2,145	0.02
4.750% due 15/01/2018 ^	1,900	590	0.00
Total Portugal		<u>2,735</u>	<u>0.02</u>
QATAR			
CORPORATE BONDS & NOTES			
QatarEnergy			
2.250% due 12/07/2031	\$ 9,400	7,862	0.05
3.300% due 12/07/2051	5,900	4,140	0.03
Total Qatar		<u>12,002</u>	<u>0.08</u>
ROMANIA			
SOVEREIGN ISSUES			
Romania Government International Bond			
1.375% due 02/12/2029	€ 6,560	5,820	0.04
1.750% due 13/07/2030	16,600	14,537	0.09
2.000% due 28/01/2032	1,000	838	0.01
2.000% due 14/04/2033	18,950	15,258	0.10
2.124% due 16/07/2031	2,600	2,247	0.01
2.125% due 07/03/2028	20,150	19,955	0.13
2.625% due 02/12/2040	7,400	5,170	0.03

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
2.750% due 14/04/2041	€ 7,000	\$ 4,871	0.03
2.875% due 13/04/2042	17,300	12,069	0.08
5.000% due 27/09/2026	6,800	7,451	0.05
5.250% due 30/05/2032	17,400	18,166	0.12
5.625% due 30/05/2037	6,200	6,415	0.04
6.375% due 18/09/2033	13,300	14,840	0.10
6.625% due 27/09/2029	8,700	9,998	0.07
Total Romania		<u>137,635</u>	<u>0.90</u>
SAUDI ARABIA			
CORPORATE BONDS & NOTES			
Saudi Arabian Oil Co.			
2.250% due 24/11/2030	\$ 12,600	10,626	0.07
3.250% due 24/11/2050	6,500	4,377	0.02
3.500% due 24/11/2070	1,600	1,039	0.01
		<u>16,042</u>	<u>0.10</u>
SOVEREIGN ISSUES			
Saudi Arabia Government International Bond			
3.250% due 22/10/2030	3,100	2,789	0.02
4.750% due 18/01/2028	32,600	32,243	0.21
4.750% due 16/01/2030	43,700	42,992	0.28
4.875% due 18/07/2033	33,700	32,928	0.21
5.000% due 18/01/2053	2,900	2,559	0.02
		<u>113,511</u>	<u>0.74</u>
Total Saudi Arabia		<u>129,553</u>	<u>0.84</u>
SINGAPORE			
CORPORATE BONDS & NOTES			
DBS Bank Ltd.			
3.209% due 19/08/2026	€ 37,900	40,537	0.27
SOVEREIGN ISSUES			
Singapore Government International Bond			
2.250% due 01/08/2036	SGD 16,910	11,274	0.07
3.250% due 01/06/2054	111,788	85,483	0.56
3.375% due 01/09/2033	6,740	5,033	0.03
		<u>101,790</u>	<u>0.66</u>
Total Singapore		<u>142,327</u>	<u>0.93</u>
SOUTH KOREA			
SOVEREIGN ISSUES			
South Korea Government International Bond			
1.375% due 10/12/2029	KRW 16,465,950	10,853	0.07
1.500% due 10/12/2030	14,561,570	9,505	0.06
2.000% due 10/06/2031	30,643,570	20,526	0.13
2.125% due 10/06/2027	16,365,000	11,527	0.07
2.375% due 10/12/2027	14,900,000	10,531	0.07
2.375% due 10/12/2028	113,474,000	79,535	0.52
2.625% due 10/06/2028	79,616,800	56,572	0.37
3.250% due 10/03/2028	26,805,520	19,505	0.13

Schedule of Investments Global Bond Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	
3.250% due 10/06/2033	KRW 5,564,330	\$ 4,035	0.03	SWITZERLAND				NON-AGENCY MORTGAGE-BACKED SECURITIES				
3.250% due 10/09/2042	11,134,180	8,104	0.05	CORPORATE BONDS & NOTES				Alba PLC				
4.250% due 10/12/2032	166,495,000	129,507	0.84	UBS AG				3.879% due 15/12/2038 € 84 \$ 87 0.00				
5.500% due 10/03/2028	14,900,000	11,665	0.08	0.250% due 05/01/2026 € 11,800 \$ 12,018 0.08				5.522% due 15/12/2038 € 3,825 4,740 0.03				
Total South Korea		371,865	2.42	UBS Group AG				Brass PLC				
SPAIN				2.193% due 05/06/2026 \$ 400 387 0.00				5.954% due 16/11/2066 1,447 1,831 0.01				
ASSET-BACKED SECURITIES				2.875% due 02/04/2032 € 19,700 19,763 0.13				Canada Square Funding PLC				
BBVA Consumer Auto				3.091% due 14/05/2032 \$ 27,800 23,724 0.15				6.014% due 17/06/2058 13,710 17,324 0.11				
0.270% due				3.869% due 12/01/2029 12,550 11,851 0.08				6.184% due 17/06/2058 220 279 0.00				
20/07/2031 € 1,106 1,183 0.01				4.125% due 09/06/2033 € 22,500 24,360 0.16				6.484% due 17/12/2057 4,190 5,319 0.04				
CORPORATE BONDS & NOTES				4.194% due 01/04/2031 \$ 1,600 1,494 0.01				Eurohome UK Mortgages PLC				
Banco Bilbao Vizcaya Argentaria S.A.				4.488% due 12/05/2026 1,500 1,483 0.01				5.502% due 15/06/2044 77 96 0.00				
6.033% due				4.550% due 17/04/2026 400 393 0.00				Eurosail PLC				
13/03/2035 \$ 15,400 15,370 0.10				6.373% due 15/07/2026 900 904 0.01				3.959% due 15/12/2044 € 83 88 0.00				
Banco Santander S.A.				6.442% due 11/08/2028 57,600 59,078 0.38				3.979% due 13/03/2045 € 318 337 0.00				
1.849% due				6.537% due 12/08/2033 5,700 5,985 0.04				5.503% due 13/03/2045 € 18 22 0.00				
25/03/2026 5,800 5,439 0.03				7.375% due 07/09/2033 € 6,900 9,742 0.06				6.053% due 13/09/2045 688 865 0.01				
6.607% due				7.750% due 01/03/2029 € 15,900 19,263 0.13				6.303% due 13/06/2045 35 44 0.00				
07/11/2028 12,800 13,449 0.09				UBS Switzerland AG				Great Hall Mortgages PLC				
CaixaBank S.A.				3.304% due 05/03/2029 22,800 24,531 0.16				3.845% due 18/03/2039 € 42 45 0.00				
4.125% due				Total Switzerland 214,976 1.40				5.593% due 18/03/2039 € 4,670 5,805 0.04				
09/02/2032 € 11,600 12,476 0.08				UNITED ARAB EMIRATES				5.763% due 18/06/2039 \$ 19 19 0.00				
Lorca Telecom Bondco S.A.				CORPORATE BONDS & NOTES				Hops Hill PLC				
5.750% due				MDGH GMTN RSC Ltd.				0.000% due 21/04/2056 € 28,200 35,737 0.23				
30/04/2029 21,400 23,537 0.15				5.500% due 28/04/2033 \$ 7,000 7,208 0.05				Ludgate Funding PLC				
70,271 0.45				UNITED KINGDOM				4.068% due 01/01/2061 € 395 410 0.00				
NON-AGENCY MORTGAGE-BACKED SECURITIES				CORPORATE BONDS & NOTES				Mansard Mortgages PLC				
Fondo de Titulizacion de Activos Santander Hipotecario				Barclays PLC				6.002% due 15/12/2049 € 4,332 5,440 0.04				
4.054% due 18/01/2049 260 277 0.00				2.885% due 31/01/2027 € 13,900 14,706 0.10				Newgate Funding PLC				
Fondo de Titulizacion de Activos UCI				4.375% due 12/01/2026 \$ 2,200 2,164 0.01				4.148% due 01/12/2050 € 1,493 1,496 0.01				
3.859% due 15/09/2041 560 591 0.01				4.506% due 31/01/2033 € 37,400 40,894 0.27				4.172% due 01/12/2050 395 408 0.00				
868 0.01				6.496% due 13/09/2027 \$ 23,600 23,998 0.16				4.319% due 15/12/2050 571 605 0.00				
SOVEREIGN ISSUES				HSBC Holdings PLC				4.969% due 15/12/2050 1,700 1,758 0.01				
Autonomous Community of Catalonia				2.848% due 04/06/2031 20,200 17,468 0.11				5.219% due 15/12/2050 2,966 3,057 0.02				
4.220% due				2.999% due 10/03/2026 1,300 1,276 0.01				5.512% due 01/12/2050 € 512 632 0.01				
26/04/2035 3,900 4,182 0.03				3.973% due 22/05/2030 21,700 20,291 0.13				5.522% due 01/12/2050 428 527 0.00				
Autonomous Community of Madrid				4.041% due 13/03/2028 7,300 7,035 0.05				5.552% due 01/12/2050 332 399 0.00				
1.571% due				4.583% due 19/06/2029 19,600 18,951 0.12				6.352% due 15/12/2050 2,133 2,621 0.02				
30/04/2029 1,300 1,292 0.01				4.755% due 09/06/2028 11,200 11,013 0.07				6.602% due 01/12/2050 1,900 2,311 0.02				
Spain Government International Bond				4.787% due 10/03/2032 € 7,900 8,878 0.06				Paragon Mortgages PLC				
1.450% due				5.210% due 11/08/2028 \$ 19,400 19,278 0.12				5.804% due 15/11/2038 \$ 18 17 0.00				
31/10/2071 7,375 3,761 0.02				5.719% due 04/03/2035 18,100 18,206 0.12				6.809% due 15/05/2045 € 1,097 1,388 0.01				
1.900% due				John Lewis PLC				Polaris PLC				
31/10/2052 2,700 1,900 0.01				6.125% due 21/01/2025 € 100 127 0.00				6.000% due 23/12/2058 3,663 4,634 0.03				
2.800% due				Lloyds Banking Group PLC				Resloc UK PLC				
31/05/2026 14,700 15,651 0.10				4.650% due 24/03/2026 \$ 1 0 0.00				5.512% due 15/12/2043 46 57 0.00				
3.450% due				Mitsubishi HC Capital UK PLC				5.531% due 15/12/2043 \$ 115 112 0.00				
30/07/2066 53,300 50,666 0.33				3.733% due 02/02/2027 € 9,700 10,388 0.07				5.572% due 15/12/2043 € 2,184 2,587 0.02				
5.250% due				Nationwide Building Society				Ripon Mortgages PLC				
06/04/2029 € 800 1,033 0.01				2.972% due 16/02/2028 \$ 8,800 8,251 0.05				5.934% due 28/08/2056 65,941 83,365 0.54				
78,485 0.51				NatWest Group PLC				RMAC Securities PLC				
Total Spain 150,807 0.98				5.076% due 27/01/2030 19,200 18,869 0.12				3.993% due 12/06/2044 € 743 777 0.01				
SUPRANATIONAL				5.778% due 01/03/2035 20,000 20,075 0.13				5.503% due 12/06/2044 € 300 368 0.00				
CORPORATE BONDS & NOTES				NatWest Markets PLC				5.523% due 12/06/2044 206 252 0.00				
European Investment Bank				0.125% due 12/11/2025 € 7,721 7,892 0.05				Southern Pacific Financing PLC				
4.600% due				Panama Infrastructure Receivable Purchaser PLC				5.613% due 10/03/2044 334 419 0.00				
30/01/2037 CAD 1,050 781 0.01				0.000% due 05/04/2032 (a) \$ 34,830 22,770 0.15				Stratton Mortgage Funding PLC				
Inter-American Development Bank				Santander UK Group Holdings PLC				0.000% due 25/06/2049 27,000 34,154 0.22				
2.500% due				6.534% due 10/01/2029 1,900 1,953 0.01				Towd Point Mortgage Funding PLC				
14/04/2027 AUD 15,200 9,616 0.06				7.482% due 29/08/2029 € 24,800 33,346 0.22				6.583% due 20/07/2045 16,917 21,402 0.14				
10,397 0.07				Santander UK PLC				Trinity Square PLC				
SOVEREIGN ISSUES				3.000% due 12/03/2029 € 25,700 27,311 0.18				0.000% due 15/07/2059 10,700 13,562 0.09				
European Union				5.783% due 12/02/2027 € 16,900 21,449 0.14				Twin Bridges PLC				
3.375% due				Skipton Building Society				6.084% due 12/03/2055 9,782 12,377 0.08				
04/10/2039 € 49,170 52,443 0.34				3.250% due 18/06/2029 € 21,200 22,705 0.15				Uropa Securities PLC				
Total Supranational 62,840 0.41				Standard Chartered PLC				5.552% due 10/10/2040 41 50 0.00				
				1.822% due 23/11/2025 \$ 28,100 27,648 0.18				Warwick Finance Residential Mortgages PLC				
				2.608% due 12/01/2028 12,700 11,768 0.08				0.000% due 21/12/2049 (a) 1 6,420 0.04				
				2.678% due 29/06/2032 600 491 0.00				6.184% due 21/12/2049 27,451 34,838 0.23				
				4.196% due 04/03/2032 € 17,700 19,044 0.12				6.884% due 21/12/2049 7,280 9,251 0.06				
				TP ICAP Finance PLC				7.384% due 21/12/2049 3,640 4,583 0.03				
				2.625% due 18/11/2028 € 9,800 10,627 0.07				7.884% due 21/12/2049 2,080 2,610 0.02				
				TSB Bank PLC				8.384% due 21/12/2049 2,080 2,587 0.02				
				3.319% due 05/03/2029 € 22,400 24,064 0.16								
				492,936 3.21				328,112 2.14				
				SOVEREIGN ISSUES				United Kingdom Gilt				
				0.625% due 22/10/2050 46,810 23,653 0.16								

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
1.250% due 31/07/2051	£ 31,025	\$ 18,967	0.12
1.500% due 31/07/2053	11,300	7,203	0.05
3.250% due 31/01/2033	13,400	15,881	0.10
4.375% due 31/07/2054	19,500	23,513	0.15
4.500% due 07/06/2028	27,700	35,419	0.23
		124,636	0.81
Total United Kingdom		945,684	6.16

UNITED STATES

ASSET-BACKED SECURITIES

Accredited Mortgage Loan Trust			
5.720% due 25/09/2036	\$ 899	886	0.01
ACE Securities Corp. Home Equity Loan Trust			
5.580% due 25/10/2036	4	1	0.00
5.720% due 25/12/2036	5,671	2,942	0.02
5.760% due 25/07/2036	2,113	673	0.00
6.255% due 25/01/2035	656	605	0.00
6.360% due 25/12/2034	873	770	0.01
6.360% due 25/08/2035	3,618	3,509	0.02
Amerquest Mortgage Securities, Inc. Asset-Backed Pass-Through Certificates			
6.210% due 25/01/2036	535	517	0.00
6.435% due 25/07/2035	800	762	0.01
6.510% due 25/11/2034	479	467	0.00
Amortizing Residential Collateral Trust			
6.160% due 25/10/2031	21	21	0.00
Amresco Residential Securities Corp. Mortgage Loan Trust			
6.400% due 25/06/2029	39	38	0.00
Argent Securities Trust			
5.760% due 25/07/2036	5,726	4,925	0.03
Asset-Backed Funding Certificates Trust			
6.160% due 25/06/2034	211	205	0.00
Bear Stearns Asset-Backed Securities Trust			
6.075% due 25/02/2036	1,840	1,805	0.01
6.100% due 25/12/2034	1	1	0.00
6.120% due 25/10/2032	0	0	0.00
6.460% due 25/11/2042	12	12	0.00
6.465% due 25/06/2035	1,241	1,215	0.01
6.510% due 25/08/2037	1,993	1,737	0.01
Centex Home Equity Loan Trust			
5.920% due 25/07/2032	14	13	0.00
Citigroup Mortgage Loan Trust, Inc.			
5.520% due 25/07/2045	56	39	0.00
5.764% due 25/01/2037	123	49	0.00
5.850% due 25/06/2037	2,452	2,416	0.02
5.880% due 25/01/2037	385	376	0.00
7.250% due 25/05/2036	1,245	625	0.00
Countrywide Asset-Backed Certificates Trust, Inc.			
5.270% due 25/02/2035	252	237	0.00
5.600% due 25/06/2037	1,283	1,186	0.01
5.600% due 25/07/2037	668	604	0.00
5.600% due 25/08/2037	121	121	0.00
5.680% due 25/08/2037	15,000	13,530	0.09
5.680% due 25/09/2037	337	345	0.00
5.680% due 25/06/2047	10,520	9,967	0.07
5.860% due 25/09/2047	2,032	1,867	0.01
5.980% due 25/12/2036	5,020	4,680	0.03
5.980% due 25/09/2046	3,538	3,330	0.02
6.100% due 25/05/2047	6,350	4,409	0.03
6.120% due 25/08/2035	1,314	1,276	0.01
6.140% due 25/12/2036	110	84	0.00
6.150% due 25/05/2036	945	938	0.01
6.180% due 25/07/2034	69	69	0.00
6.300% due 25/10/2047	2,290	2,206	0.02
6.435% due 25/01/2036	4,138	3,998	0.03
6.510% due 25/11/2034	29	29	0.00
Credit Suisse First Boston Mortgage Securities Corp.			
5.099% due 25/01/2032	11	10	0.00
Credit-Based Asset Servicing & Securitization LLC			
5.580% due 25/11/2036	30	13	0.00
CSAB Mortgage-Backed Trust			
6.672% due 25/06/2036	195	53	0.00
Delta Funding Home Equity Loan Trust			
6.083% due 15/08/2030	7	7	0.00
Ellington Loan Acquisition Trust			
6.560% due 25/05/2037	264	255	0.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
EMC Mortgage Loan Trust			
6.200% due 25/05/2040	\$ 9	\$ 9	0.00
Encore Credit Receivables Trust			
6.360% due 25/01/2036	5,000	4,774	0.03
Fieldstone Mortgage Investment Trust			
5.679% due 25/11/2036	1,934	1,135	0.01
First Franklin Mortgage Loan Trust			
5.680% due 25/12/2037	2,224	2,098	0.01
Fremont Home Loan Trust			
5.600% due 25/01/2037	2,278	1,148	0.01
5.730% due 25/10/2036	2,017	1,763	0.01
6.525% due 25/06/2035	4,215	4,035	0.03
GSAA Home Equity Trust			
5.920% due 25/04/2047	294	128	0.00
5.940% due 25/06/2036	2,695	716	0.01
6.060% due 25/03/2037	279	106	0.00
6.060% due 25/05/2047	104	61	0.00
GSAMP Trust			
5.600% due 25/12/2036	5,695	2,898	0.02
5.720% due 25/12/2046	7,728	3,989	0.03
5.740% due 25/06/2036	105	101	0.00
5.920% due 25/12/2046	6,771	3,295	0.02
5.960% due 25/05/2046	416	388	0.00
6.135% due 25/11/2035	1,843	1,759	0.01
Home Equity Asset Trust			
6.020% due 25/08/2036	293	287	0.00
6.380% due 25/02/2033	2	2	0.00
Home Equity Mortgage Loan Asset-Backed Trust			
5.620% due 25/11/2036	5,584	4,889	0.03
5.780% due 25/04/2037	2,906	2,479	0.02
HSI Asset Securitization Corp. Trust			
6.000% due 25/02/2036	1,534	1,500	0.01
Humboldt Americas LLC			
0.000% due 31/07/2022 ^ COP 20,000,000		3,241	0.02
JPMorgan Mortgage Acquisition Trust			
5.680% due 25/08/2036	\$ 2,618	\$ 1,878	0.01
5.720% due 25/08/2036	53	52	0.00
5.730% due 25/08/2036	8,000	7,326	0.05
5.940% due 25/04/2036	4,159	4,089	0.03
Lehman ABS Mortgage Loan Trust			
5.550% due 25/06/2037	87	57	0.00
Long Beach Mortgage Loan Trust			
5.760% due 25/05/2036	3,585	1,871	0.01
6.020% due 25/10/2034	529	507	0.00
6.735% due 25/02/2035	5,999	5,853	0.04
Louisiana Local Government Environmental Facilities & Community Development Authority			
5.048% due 01/12/2034	6,600	6,522	0.04
MASTR Asset-Backed Securities Trust			
5.660% due 25/08/2036	15,975	5,623	0.04
MASTR Specialized Loan Trust			
7.110% due 25/06/2043	155	164	0.00
Merrill Lynch Mortgage Investors Trust			
5.620% due 25/09/2037	12	2	0.00
6.180% due 25/05/2036	118	116	0.00
Morgan Stanley ABS Capital, Inc. Trust			
5.520% due 25/05/2037	210	184	0.00
5.590% due 25/01/2037	2,538	1,157	0.01
5.600% due 25/10/2036	2,949	1,292	0.01
5.690% due 25/10/2036	9,945	5,300	0.04
5.710% due 25/07/2036	437	379	0.00
5.780% due 25/09/2036	4,234	1,787	0.01
5.960% due 25/04/2036	4,108	3,800	0.03
6.135% due 25/09/2035	428	401	0.00
7.710% due 25/03/2033	28	26	0.00
9.260% due 25/02/2047	1,180	944	0.01
Morgan Stanley Home Equity Loan Trust			
5.630% due 25/04/2037	3,429	1,763	0.01
5.690% due 25/04/2037	10,484	5,390	0.04
Morgan Stanley IXIS Real Estate Capital Trust			
5.510% due 25/11/2036	2	1	0.00
Morgan Stanley Mortgage Loan Trust			
5.750% due 25/04/2037	101	48	0.00
5.920% due 25/02/2037	173	36	0.00
6.000% due 25/02/2037	129	70	0.00
6.180% due 25/04/2037	289	77	0.00
New Century Home Equity Loan Trust			
3.650% due 20/06/2031	157	141	0.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Nomura Home Equity Loan, Inc. Home Equity Loan Trust			
6.090% due 25/02/2036	\$ 3,746	\$ 3,392	0.02
Nomura Resecuritization Trust			
4.349% due 26/12/2037	914	779	0.01
NovaStar Mortgage Funding Trust			
5.800% due 25/01/2037	1,334	458	0.00
6.000% due 25/05/2036	3,600	3,388	0.02
6.120% due 25/01/2036	73	72	0.00
Option One Mortgage Loan Trust			
5.600% due 25/01/2037	683	434	0.00
5.600% due 25/03/2037	2,532	1,943	0.01
5.640% due 25/04/2037	13,987	6,706	0.04
5.680% due 25/04/2037	3,585	2,465	0.02
5.680% due 25/05/2037	4,488	2,655	0.02
6.140% due 25/11/2034	44	43	0.00
6.330% due 25/05/2035	3,867	3,240	0.02
Ownit Mortgage Loan Trust			
5.739% due 25/05/2037	1,505	1,185	0.01
Park Place Securities, Inc. Asset-Backed Pass-Through Certificates			
6.195% due 25/09/2035	148	143	0.00
People's Choice Home Loan Securities Trust			
6.810% due 25/01/2035	82	78	0.00
Renaissance Home Equity Loan Trust			
5.340% due 25/01/2037	15,587	4,910	0.03
5.879% due 25/06/2037	19,229	4,920	0.03
5.893% due 25/06/2037	9,958	2,555	0.02
6.160% due 25/08/2032	1	1	0.00
Residential Asset Mortgage Products Trust			
5.900% due 25/12/2036	390	382	0.00
6.140% due 25/12/2035	3,363	2,879	0.02
Residential Asset Securities Corp. Trust			
6.165% due 25/11/2035	584	562	0.00
Saxon Asset Securities Trust			
5.660% due 25/05/2047	7,520	6,491	0.04
5.770% due 25/09/2037	1,852	1,743	0.01
Securitized Asset-Backed Receivables LLC Trust			
5.560% due 25/12/2036	5	2	0.00
5.580% due 25/12/2036	81	18	0.00
5.590% due 25/05/2037	136	101	0.00
6.180% due 25/10/2035	523	431	0.00
6.285% due 25/10/2035	2,208	2,058	0.01
SG Mortgage Securities Trust			
5.780% due 25/07/2036	3,080	656	0.00
SLM Student Loan Trust			
4.269% due 15/12/2033	€ 724	729	0.01
4.282% due 25/10/2039	137	138	0.00
Soundview Home Loan Trust			
5.630% due 25/07/2037	\$ 1,663	1,424	0.01
5.630% due 25/08/2037	235	196	0.00
5.640% due 25/07/2037	139	123	0.00
5.660% due 25/06/2037	6,041	4,088	0.03
5.670% due 25/06/2037	11,652	7,559	0.05
5.760% due 25/03/2037	507	472	0.00
5.865% due 25/12/2036	5,430	5,287	0.04
5.960% due 25/10/2036	7,720	7,276	0.05
5.960% due 25/11/2036	4,938	4,667	0.03
6.210% due 25/03/2036	758	742	0.01
6.360% due 25/10/2037	4,848	3,777	0.03
Specialty Underwriting & Residential Finance Trust			
5.411% due 25/12/2036	202	191	0.00
Structured Asset Investment Loan Trust			
6.080% due 25/01/2036	2,631	2,399	0.02
6.735% due 25/11/2034	1,953	1,956	0.01
Structured Asset Securities Corp. Mortgage Loan Trust			
5.730% due 25/07/2036	77	77	0.00
6.944% due 25/04/2035	5	5	0.00
Terwin Mortgage Trust			
0.086% due 25/08/2037	206	91	0.00
6.400% due 25/11/2033	4	4	0.00
Texas Natural Gas Securitization Finance Corp.			
5.169% due 01/04/2041	11,000	11,033	0.07
WaMu Asset-Backed Certificates WaMu Trust			
5.760% due 25/01/2037	2,480	2,065	0.01
Washington Mutual Asset-Backed Certificates Trust			
4.483% due 25/10/2036	47	16	0.00

Schedule of Investments Global Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Wells Fargo Home Equity Asset-Backed Securities Trust				3.300% due 01/12/2027	\$ 800	\$ 746	0.00	American Home Mortgage Investment Trust			
5.805% due 25/01/2037	\$ 4,419	\$ 4,280	0.03	3.400% due 15/08/2024	1,300	1,296	0.01	7.354% due 25/09/2035	\$ 3,352	\$ 1,336	0.01
		284,765	1.86	3.750% due 01/07/2028	1,500	1,409	0.01	Banc of America Funding Trust			
CORPORATE BONDS & NOTES				4.000% due 01/12/2046	1,600	1,153	0.01	4.451% due 20/10/2046	98	79	0.00
Athene Global Funding				4.250% due 15/03/2046	800	605	0.00	5.020% due 20/01/2047	86	72	0.00
5.516% due 25/03/2027	21,100	21,161	0.14	4.300% due 15/03/2045	1,500	1,155	0.01	5.750% due 25/11/2035	6	5	0.00
Aviation Capital Group LLC				4.500% due 01/07/2040	800	660	0.00	5.773% due 20/02/2047	542	454	0.00
4.125% due 01/08/2025	23,600	23,158	0.15	4.600% due 15/06/2043	1,000	813	0.01	6.023% due 20/02/2036	203	186	0.00
Bank of America Corp.				4.750% due 15/02/2044	200	164	0.00	6.245% due 20/11/2035	57	51	0.00
1.949% due 27/10/2026	€ 17,600	18,425	0.12	4.950% due 01/07/2050	600	496	0.00	Banc of America Mortgage Trust			
3.384% due 02/04/2026	\$ 11,800	11,591	0.07	PacifiCorp				6.330% due 25/09/2033	5	5	0.00
4.700% due 22/09/2026	€ 6,200	6,694	0.04	5.100% due 15/02/2029	2,200	2,199	0.01	BCAP LLC Trust			
4.819% due 24/08/2025	15,400	16,531	0.11	5.300% due 15/02/2031	24,800	24,730	0.16	4.832% due 26/01/2047	228	214	0.00
5.202% due 25/04/2029	\$ 27,100	27,064	0.18	Penske Truck Leasing Co. LP				5.250% due 26/04/2037	524	294	0.00
5.288% due 25/04/2034	14,100	13,960	0.09	3.450% due 01/07/2024	4,800	4,800	0.03	5.800% due 25/01/2037	22	20	0.00
5.468% due 23/01/2035 (f)	43,500	43,472	0.28	Philip Morris International, Inc.				5.900% due 25/05/2047	151	147	0.00
Bayer U.S. Finance LLC				4.875% due 13/02/2029	13,600	13,454	0.09	Bear Stearns Adjustable Rate Mortgage Trust			
4.250% due 15/12/2025	5,700	5,579	0.04	Principal Life Global Funding				4.000% due 25/05/2034	37	31	0.00
Bristol-Myers Squibb Co.				1.375% due 10/01/2025	7,200	7,046	0.05	4.406% due 25/05/2047	89	78	0.00
4.900% due 22/02/2029	8,800	8,785	0.06	T-Mobile USA, Inc.				5.455% due 25/08/2033	5	4	0.00
British Airways Pass-Through Trust				5.050% due 15/07/2033	10,900	10,668	0.07	5.503% due 25/02/2034	7	7	0.00
3.300% due 15/06/2034	5,092	4,590	0.03	Wells Fargo & Co.				5.892% due 25/10/2033	24	22	0.00
Broadcom, Inc.				3.350% due 02/03/2033	25,000	21,688	0.14	6.274% due 25/02/2036	33	29	0.00
2.450% due 15/02/2031	200	168	0.00	3.908% due 25/04/2026	8,700	8,571	0.06	6.997% due 25/05/2034	61	55	0.00
Charter Communications Operating LLC				5.389% due 24/04/2034	45,300	44,800	0.29	7.375% due 25/08/2033	32	30	0.00
3.500% due 01/03/2042	5,500	3,662	0.02			649,411	4.23	7.660% due 25/02/2036	44	37	0.00
3.750% due 15/02/2028	200	186	0.00	LOAN PARTICIPATIONS AND ASSIGNMENTS				Bear Stearns ALT-A Trust			
3.850% due 01/04/2061	5,100	2,981	0.02	Lumen Technologies, Inc.				4.266% due 25/11/2036	431	194	0.00
6.384% due 23/10/2035	8,800	8,586	0.06	7.808% due 15/04/2029	0	0	0.00	4.500% due 25/08/2036	1,189	551	0.01
Citigroup, Inc.				7.808% due 15/04/2030	0	0	0.00	4.607% due 25/11/2035	437	330	0.00
3.290% due 17/03/2026	33,100	32,515	0.21	Project Hudson				4.652% due 25/11/2036	2,543	1,306	0.01
3.750% due 14/05/2032	€ 20,600	21,864	0.14	7.730% due 29/05/2026	7,800	7,833	0.05	4.802% due 25/03/2036	207	123	0.00
Corebridge Financial, Inc.						7,833	0.05	4.827% due 25/08/2036	9	6	0.00
3.500% due 04/04/2025	\$ 7,500	7,377	0.05	MUNICIPAL BONDS & NOTES				4.984% due 25/09/2035	1,462	844	0.01
Credit Suisse AG AT1 Claim				American Municipal Power, Inc., Ohio Revenue Bonds,				5.310% due 25/05/2035	36	33	0.00
4.500% due 18/01/2032	3,900	3,094	0.02	(BABs), Series 2010				5.534% due 25/01/2036	970	888	0.01
Ford Motor Credit Co. LLC				6.270% due 15/02/2050	90	95	0.00	5.780% due 25/02/2034	84	77	0.00
2.900% due 16/02/2028	700	633	0.00	American Municipal Power, Inc., Ohio Revenue Bonds,				6.180% due 25/08/2035	7,865	7,327	0.05
3.375% due 13/11/2025	2,700	2,614	0.02	Series 2010				Bear Stearns Mortgage Funding Trust			
3.815% due 02/11/2027	1,400	1,314	0.01	7.734% due 15/02/2033	100	117	0.00	5.620% due 25/12/2046	327	282	0.00
4.389% due 08/01/2026	1,000	979	0.01	7.834% due 15/02/2041	1,700	2,056	0.01	Bear Stearns Structured Products, Inc. Trust			
GA Global Funding Trust				Golden State, California Tobacco Securitization Corp.				4.200% due 26/12/2046	1,329	1,011	0.01
2.250% due 06/01/2027	9,400	8,695	0.06	Revenue Bonds, Series 2021				Chase Mortgage Finance Trust			
GLP Capital LP				3.850% due 01/06/2050	2,965	2,783	0.02	4.675% due 25/03/2037	480	441	0.00
5.300% due 15/01/2029	2,500	2,465	0.02	Golden State, California Tobacco Securitization Corp.				4.808% due 25/03/2037	45	42	0.00
Goldman Sachs Bank USA				Revenue Notes, (ST APPROP Insured), Series 2021				5.312% due 25/07/2037	33	26	0.00
5.283% due 18/03/2027	4,500	4,487	0.03	2.346% due 01/06/2030	200	174	0.00	6.181% due 25/02/2037	92	87	0.00
HCA, Inc.				Golden State, California Tobacco Securitization Corp.				Citicorp Mortgage Securities Trust			
5.375% due 01/09/2026	2,170	2,165	0.01	Revenue Notes, Series 2021				6.000% due 25/04/2037	58	46	0.00
JPMorgan Chase & Co.				2.687% due 01/06/2030	6,000	5,228	0.03	Citigroup Mortgage Loan Trust, Inc.			
2.595% due 24/02/2026	21,600	21,174	0.14	2.787% due 01/06/2031	4,400	3,768	0.03	5.500% due 25/08/2035	199	177	0.00
4.080% due 26/04/2026	33,800	33,358	0.22	3.037% due 01/06/2032	8,045	6,848	0.05	5.719% due 25/08/2036	9,128	3,714	0.03
5.336% due 23/01/2035	6,500	6,464	0.04	Los Angeles County, California Public Works Financing				5.731% due 25/08/2035	56	52	0.00
Las Vegas Sands Corp.				Authority Revenue Bonds, (BABs), Series 2010				6.466% due 25/09/2035	79	76	0.00
5.900% due 01/06/2027	13,200	13,275	0.09	7.618% due 01/08/2040	2,800	3,312	0.02	7.410% due 25/05/2035	5	4	0.00
6.000% due 15/08/2029	4,300	4,324	0.03	Minnesota Housing Finance Agency Revenue Notes,				7.560% due 25/09/2035	8	8	0.00
Lehman Brothers Holdings, Inc.				Series 2024				7.780% due 25/10/2035	8	7	0.00
0.000% due 25/05/2010 ^	8,800	5	0.00	5.301% due 01/01/2029	7,000	7,078	0.05	Citigroup Mortgage Loan Trust, Inc. Mortgage Pass-Through Certificates			
5.625% due 24/01/2013 ^	12,700	7	0.00	5.532% due 01/01/2034	1,700	1,726	0.01	4.743% due 25/09/2035	439	377	0.00
6.200% due 26/09/2014 ^	9,800	5	0.00	Municipal Electric Authority of Georgia Revenue Bonds,				CitiMortgage Alternative Loan Trust			
7.875% due 08/05/2018 ^	€ 14,000	69	0.00	(BABs), Series 2010				6.000% due 25/01/2037	272	233	0.00
Morgan Stanley				6.655% due 01/04/2057	282	308	0.00	6.000% due 25/02/2037	1,477	1,228	0.01
2.103% due 08/05/2026	€ 30,000	31,701	0.21	New Jersey Transportation Trust Fund Authority				Commercial Mortgage Trust			
2.630% due 18/02/2026	\$ 11,600	11,373	0.07	Revenue Bonds, (BABs), Series 2010				3.545% due 10/02/2036	28,500	26,950	0.18
4.889% due 20/07/2033	7,500	7,233	0.05	5.754% due 15/12/2028	200	201	0.00	3.590% due 10/11/2047	15,500	15,397	0.10
5.250% due 21/04/2034	15,000	14,772	0.10			33,694	0.22	Countrywide Alternative Loan Trust			
5.466% due 18/01/2035	6,500	6,485	0.04	NON-AGENCY MORTGAGE-BACKED SECURITIES				4.386% due 25/10/2035	8	6	0.00
6.374% due 13/04/2028	14,200	14,258	0.09	Adjustable Rate Mortgage Trust				5.250% due 25/06/2035	153	113	0.00
Morgan Stanley Bank N.A.				5.600% due 25/09/2035	45	38	0.00	5.500% due 25/09/2035	762	537	0.00
5.504% due 26/05/2028	24,900	25,075	0.16	6.610% due 25/03/2035	501	419	0.00	5.500% due 25/11/2035	1,380	891	0.01
Organon & Co.				American Home Mortgage Assets Trust				5.633% due 20/02/2047	4,505	3,457	0.02
2.875% due 30/04/2028	€ 3,400	3,435	0.02	5.650% due 25/05/2046	229	186	0.00	5.648% due 20/12/2046	2,165	1,853	0.01
4.125% due 30/04/2028	\$ 4,900	4,555	0.03	5.670% due 25/10/2046	61	34	0.00	5.663% due 20/07/2046	217	172	0.00
Pacific Gas & Electric Co.				5.840% due 25/09/2046	645	570	0.01	5.700% due 25/06/2036	841	730	0.01
2.100% due 01/08/2027	500	451	0.00	6.073% due 25/11/2046	7,386	1,841	0.01	5.733% due 20/09/2046	1,168	871	0.01

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5.873% due 20/03/2046	\$ 1,490	\$ 1,255	0.01	6.140% due 25/10/2046	\$ 1,280	\$ 929	0.01	Merrill Lynch Mortgage Investors Trust			
5.878% due 25/05/2035	29	26	0.00	GreenPoint Mortgage Funding Trust Pass-Through Certificates				5.379% due 25/12/2034	\$ 102	\$ 94	0.00
5.880% due 25/07/2046	48	42	0.00	6.724% due 25/10/2033	6	5	0.00	6.120% due 25/06/2028	10	9	0.00
5.913% due 20/05/2046	2,266	1,900	0.01	GS Mortgage Securities Corp. Trust				6.199% due 25/06/2037	12	11	0.00
5.920% due 25/11/2036	4,862	4,101	0.03	6.526% due 15/07/2031	5,000	4,145	0.03	6.208% due 25/02/2033	49	45	0.00
6.000% due 25/03/2036	1,782	772	0.01	7.500% due 25/10/2036	51	6	0.00	Merrill Lynch Mortgage-Backed Securities Trust			
6.000% due 25/02/2037	177	75	0.00	GSR Mortgage Loan Trust				4.209% due 25/04/2037	574	480	0.00
6.020% due 25/02/2037	801	640	0.01	4.619% due 25/01/2036	30	27	0.00	Morgan Stanley Bank of America Merrill Lynch Trust			
6.093% due 20/12/2035	1,478	1,318	0.01	5.055% due 25/11/2035	10	10	0.00	3.732% due 15/05/2048	8,100	7,909	0.05
6.097% due 20/11/2035	333	304	0.00	5.057% due 25/09/2035	31	29	0.00	Morgan Stanley Mortgage Loan Trust			
6.100% due 25/11/2035	9	7	0.00	5.110% due 25/06/2034	16	14	0.00	3.370% due 25/11/2037	467	317	0.00
6.117% due 20/11/2035	26	24	0.00	5.500% due 25/01/2037	73	105	0.00	4.679% due 25/11/2035	23	17	0.00
6.140% due 25/10/2046	672	486	0.00	5.690% due 25/05/2037	9,550	4,608	0.03	5.720% due 25/04/2035	135	131	0.00
6.210% due 25/07/2036	263	115	0.00	6.000% due 25/03/2032	0	0	0.00	MortgageIT Securities Corp. Mortgage Loan Trust			
6.250% due 25/11/2036	116	86	0.00	6.750% due 25/03/2033	13	13	0.00	5.920% due 25/06/2047	3,755	3,072	0.02
6.250% due 25/08/2037	445	206	0.00	6.940% due 25/04/2032	70	56	0.00	New Century Alternative Mortgage Loan Trust			
6.444% due 25/03/2037	179	94	0.00	HarborView Mortgage Loan Trust				6.173% due 25/07/2036	4,801	986	0.01
6.500% due 25/08/2032	3	3	0.00	5.111% due 19/07/2035	47	34	0.00	New Residential Mortgage Loan Trust			
6.653% due 25/11/2035	290	244	0.00	5.833% due 19/09/2037	454	372	0.00	3.500% due 25/12/2057	1,885	1,787	0.01
7.000% due 25/11/2035	228	182	0.00	5.853% due 19/09/2046	520	444	0.00	Nomura Asset Acceptance Corp. Alternative Loan Trust			
7.193% due 25/11/2035	224	193	0.00	5.863% due 19/12/2036	8,269	6,359	0.04	4.769% due 25/10/2035	24	20	0.00
Countrywide Home Loan Mortgage Pass-Through Trust				5.933% due 19/03/2036	108	98	0.00	NovaStar Mortgage Funding Trust			
3.771% due 25/04/2035	123	91	0.00	5.953% due 19/01/2036	298	181	0.00	0.536% due 25/09/2046	1,290	434	0.00
3.991% due 25/09/2033	10	8	0.00	6.003% due 19/12/2036	260	218	0.00	Residential Accredit Loans, Inc. Trust			
4.294% due 20/09/2036	45	39	0.00	6.035% due 19/08/2036	18	17	0.00	4.233% due 25/08/2035	39	15	0.00
4.366% due 19/01/2034	32	28	0.00	6.153% due 19/01/2035	77	70	0.00	5.610% due 25/02/2047	403	136	0.00
4.502% due 20/04/2036	791	696	0.01	6.953% due 19/10/2035	201	141	0.00	5.619% due 25/06/2046	4,580	1,042	0.01
4.712% due 25/11/2034	117	105	0.00	7.153% due 19/10/2035	365	183	0.00	5.649% due 25/04/2046	3,480	908	0.01
5.500% due 25/11/2035	62	28	0.00	HSI Asset Loan Obligation Trust				5.760% due 25/06/2037	891	822	0.01
5.750% due 25/07/2037	308	152	0.00	6.000% due 25/06/2037	30	26	0.00	5.780% due 25/03/2047	1,412	1,235	0.01
5.920% due 25/05/2035	359	295	0.00	Impac CMB Trust				5.960% due 25/08/2037	411	369	0.00
6.000% due 25/07/2036	284	140	0.00	6.100% due 25/03/2035	5	5	0.00	6.000% due 25/06/2036	334	251	0.00
6.000% due 25/05/2037	1,058	522	0.00	6.460% due 25/07/2033	1	1	0.00	6.430% due 25/11/2037	1,530	1,254	0.01
6.040% due 25/04/2035	174	158	0.00	Impac Secured Assets Trust				Residential Asset Securitization Trust			
6.100% due 25/03/2035	1,014	888	0.01	5.980% due 25/01/2037	3,513	2,873	0.02	5.750% due 25/02/2036	1,735	1,235	0.01
6.120% due 25/02/2035	207	189	0.00	IndyMac Mortgage Loan Trust				5.750% due 25/04/2037	1,117	517	0.00
6.140% due 25/02/2035	84	70	0.00	3.247% due 25/01/2036	33	28	0.00	5.860% due 25/01/2046	11	3	0.00
6.160% due 25/02/2036	4	1	0.00	3.537% due 25/06/2036	153	128	0.00	6.000% due 25/07/2037	774	286	0.00
6.220% due 25/09/2034	19	18	0.00	3.705% due 25/10/2035	96	75	0.00	6.500% due 25/08/2036	1,094	315	0.00
6.500% due 25/12/2037	673	273	0.00	3.782% due 25/03/2036	474	327	0.00	Residential Funding Mortgage Securities, Inc. Trust			
6.500% due 25/11/2047	506	251	0.00	3.804% due 25/08/2035	83	59	0.00	5.322% due 25/09/2035	218	140	0.00
7.884% due 20/02/2036	11	9	0.00	3.946% due 25/03/2036	1,673	1,136	0.01	6.500% due 25/03/2032	7	6	0.00
7.884% due 20/02/2036	18	15	0.00	4.767% due 25/12/2034	46	42	0.00	Sequoia Mortgage Trust			
Countrywide Home Loan Reperforming REMIC Trust				5.820% due 25/02/2037	1,420	1,263	0.01	4.471% due 20/07/2037	600	434	0.00
5.820% due 25/03/2035	496	469	0.00	5.860% due 25/06/2046	832	633	0.01	4.898% due 20/01/2047	235	162	0.00
6.000% due 25/03/2035	33	32	0.00	5.940% due 25/06/2037	104	92	0.00	6.153% due 19/10/2026	18	17	0.00
Credit Suisse First Boston Mortgage Securities Corp.				JPMorgan Alternative Loan Trust				6.153% due 20/07/2033	92	88	0.00
6.056% due 25/03/2032	33	30	0.00	5.500% due 25/11/2036	12	5	0.00	6.213% due 20/10/2027	1	1	0.00
6.500% due 25/04/2033	3	3	0.00	5.574% due 25/12/2035	618	437	0.00	6.597% due 20/04/2035	21	20	0.00
Credit Suisse Mortgage Capital Certificates				5.939% due 27/06/2037	128	84	0.00	Structured Adjustable Rate Mortgage Loan Trust			
3.850% due 25/09/2057	8,172	7,707	0.05	5.940% due 25/10/2036	2,540	2,205	0.02	4.172% due 25/11/2035	33	28	0.00
4.840% due 25/06/2050	4,091	3,514	0.02	JPMorgan Mortgage Trust				4.816% due 25/07/2035	664	552	0.00
Credit Suisse Mortgage Capital Mortgage-Backed Trust				4.841% due 25/08/2034	57	53	0.00	4.825% due 25/08/2035	81	68	0.00
6.079% due 25/04/2037	64	17	0.00	5.156% due 25/02/2036	341	237	0.00	5.312% due 25/12/2035	344	245	0.00
DBGS Mortgage Trust				5.360% due 25/02/2036	114	76	0.00	5.780% due 25/10/2035	321	293	0.00
6.221% due 15/06/2033	1,120	1,041	0.01	5.514% due 25/07/2035	71	67	0.00	5.789% due 25/09/2034	161	150	0.00
Deutsche ALT-A Securities Mortgage Loan Trust				5.571% due 25/11/2033	51	47	0.00	5.847% due 25/09/2034	2	2	0.00
5.700% due 25/08/2036	1,437	1,291	0.01	5.601% due 25/07/2035	31	29	0.00	5.900% due 25/05/2037	8	7	0.00
5.760% due 25/03/2037	1,551	1,355	0.01	5.824% due 25/06/2036	184	128	0.00	6.814% due 25/04/2034	17	17	0.00
5.760% due 25/09/2047	2,464	2,013	0.01	5.924% due 25/12/2034	162	151	0.00	7.282% due 25/02/2034	37	34	0.00
5.840% due 25/08/2047	3,303	2,615	0.02	Lehman XS Trust				Structured Asset Mortgage Investments Trust			
6.120% due 25/08/2037	2,524	1,983	0.01	4.581% due 25/05/2046	0	0	0.00	3.664% due 25/05/2047	2,191	1,704	0.01
Deutsche ALT-B Securities Mortgage Loan Trust				5.820% due 25/12/2036	2,245	2,117	0.02	5.580% due 25/08/2036	1,415	1,193	0.01
5.560% due 25/10/2036	6	5	0.00	Luminent Mortgage Trust				5.780% due 25/01/2037	1,022	846	0.01
Downey Savings & Loan Association Mortgage Loan Trust				5.820% due 25/12/2036	180	163	0.00	5.820% due 25/01/2037	1,764	1,477	0.01
5.643% due 19/10/2036	1,172	981	0.01	5.860% due 25/10/2046	335	290	0.00	5.820% due 25/09/2047	1,389	1,225	0.01
6.293% due 19/09/2044	27	24	0.00	MASTR Adjustable Rate Mortgages Trust				5.840% due 25/06/2036	37	35	0.00
First Horizon Alternative Mortgage Securities Trust				5.994% due 21/11/2034	69	64	0.00	5.860% due 25/10/2036	2,190	1,862	0.01
5.788% due 25/04/2035	61	58	0.00	MASTR Alternative Loan Trust				5.880% due 25/05/2036	416	272	0.00
6.250% due 25/11/2036	155	42	0.00	5.860% due 25/03/2036	676	71	0.00	5.880% due 25/09/2047	1,811	1,481	0.01
6.250% due 25/08/2037	165	65	0.00	MASTR Asset Securitization Trust				5.900% due 25/05/2036	2,074	1,605	0.01
First Horizon Mortgage Pass-Through Trust				6.000% due 25/06/2036	144	81	0.00	5.900% due 25/05/2046	2,459	838	0.01
6.231% due 25/08/2035	49	34	0.00	Mellon Residential Funding Corp. Mortgage Pass-Through Trust				5.900% due 25/09/2047	20	17	0.00
GreenPoint Mortgage Funding Trust				5.883% due 15/12/2030	27	25	0.00	5.953% due 19/07/2035	19	18	0.00
5.820% due 25/01/2037	581	504	0.00	6.009% due 20/10/2029	12	12	0.00	5.980% due 25/05/2046	47	27	0.00
5.880% due 25/04/2036	255	216	0.00	6.143% due 15/11/2031	30	28	0.00	6.020% due 25/02/2036	260	210	0.00
5.900% due 25/06/2045	28	25	0.00	Merrill Lynch Alternative Note Asset Trust				6.033% due 19/07/2034	14	13	0.00
6.000% due 25/04/2036	167	159	0.00	5.780% due 25/01/2037	8,503	2,403	0.02	6.113% due 19/09/2032	11	11	0.00
6.000% due 25/11/2045	62	54	0.00					6.153% due 19/03/2034	4	3	0.00
6.100% due 25/09/2046	1,019	802	0.01					6.553% due 25/12/2035	66	52	0.00

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (0005)	% OF NET ASSETS
Intel Corp. 5.500% due 18/07/2024	\$ 9,600	\$ 9,571	0.06	INVESTMENT FUNDS				PIMCO Specialty Funds Ireland p.l.c. - PIMCO China Bond Fund (d)	345,274	\$ 4,755	0.03
Marathon Oil Corp. 5.830% due 05/07/2024	4,800	4,795	0.03	COLLECTIVE INVESTMENT SCHEMES						736,080	4.80
Parker-Hannifin Corp. 5.520% due 28/08/2024	2,450	2,427	0.02	PIMCO Funds: Global Investors Series plc - PIMCO Emerging Markets Opportunities Fund (d)	5,766,349	\$ 67,120	0.44	EXCHANGE-TRADED FUNDS			
Penske Truck Leasing Co. LP 5.510% due 02/08/2024	3,600	3,580	0.02	PIMCO Funds: Global Investors Series plc - PIMCO European High Yield Bond Fund (d)	1,355,380	16,836	0.11	PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (d)	3,455,880	362,837	2.35
		47,702	0.31	PIMCO Funds: Global Investors Series plc - Global Bond Ex-US Fund (d)	10,956,929	117,130	0.76	PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (d)	4,369,740	437,214	2.84
SHORT-TERM NOTES									800,051	5.19	
TER Finance Jersey Ltd. 7.020% due 02/01/2025 (a)(b)	4,000	3,857	0.02	PIMCO Funds: Global Investors Series plc - UK Corporate Bond Fund (d)	5,823,621	68,611	0.45	Total Investment Funds			
JAPAN TREASURY BILLS									\$ 1,536,131	9.99	
0.004% due 17/09/2024 (a)(b)	¥ 21,360,000	132,780	0.87	PIMCO Funds: Global Investors Series plc - US Short-Term Fund (d)	354,800	3,615	0.02				
0.155% due 21/04/2025 (a)(b)	4,991,000	30,998	0.20	PIMCO Select Funds plc - PIMCO US Dollar Short- Term Floating NAV Fund (d)	45,959,722	458,013	2.99				
0.166% due 21/04/2025 (a)(b)	4,689,000	29,123	0.19								
		192,901	1.26								
Total Short-Term Instruments		244,460	1.59								
Total Transferable Securities	\$ 16,181,473	105.46									

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
CEW	4.720%	24/06/2024	02/07/2024	CAD 130,000	Province of Ontario 3.650% due 02/06/2033	\$ (70,627)	\$ 95,005	\$ 95,091	0.62
	4.720	25/06/2024	03/07/2024	100,000	Province of Quebec 1.500% due 01/09/2031	(25,391)	73,081	73,137	0.48
	4.720	27/06/2024	05/07/2024	190,000	Province of Ontario 2.600% due 02/06/2027	(14,874)	138,853	138,925	0.90
	4.720	28/06/2024	08/07/2024	220,000	Province of Quebec 3.100% due 01/12/2051	(58,729)	160,778	160,840	1.06
DEU	5.400	28/06/2024	01/07/2024	\$ 35,800	Province of Ontario 3.500% due 02/06/2043	(2,489)	35,800	35,816	0.23
	5.430	28/06/2024	01/07/2024	70,600	Province of Quebec 2.850% due 01/12/2053	(138,055)	70,600	70,632	0.46
FICC	2.600	28/06/2024	01/07/2024	4,685	Province of Ontario 1.900% due 02/12/2051	(157,637)	4,685	4,685	0.03
					Province of Quebec 4.250% due 01/12/2043	(5,635)	3,200	3,201	0.02
SAL	5.270	28/06/2024	01/07/2024	3,200	U.S. Treasury Bonds 3.750% due 15/08/2041	(36,124)			
					U.S. Treasury Notes 3.875% due 31/12/2029	(70,527)			
					U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2026	(4,779)			
					U.S. Treasury Notes 4.875% due 30/11/2025	(3,276)			
Total Repurchase Agreements						\$ (588,143)	\$ 582,002	\$ 582,327	3.80

(1) Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR March Futures	Short	06/2025	10,382	\$ 11,216	0.07
3-Month SOFR September Futures	Long	12/2024	2,590	(2,871)	(0.02)
3-Month SOFR September Futures	Long	12/2025	5,224	(4,573)	(0.03)
Australia Government 3-Year Note September Futures	Long	09/2024	174	(39)	0.00
Australia Government 10-Year Bond September Futures	Short	09/2024	1,890	(5)	0.00
Canada Government 10-Year Bond September Futures	Long	09/2024	1,511	848	0.01
Euro-Bobl September Futures	Short	09/2024	1,735	(1,664)	(0.01)
Euro-BTP Italy Government Bond September Futures	Long	09/2024	2,467	(3,062)	(0.02)
Euro-Bund 10-Year Bond September Futures	Long	09/2024	3,428	4,997	0.03
Euro-Buxl 30-Year Bond September Futures	Long	09/2024	16	53	0.00
Euro-OAT France Government 10-Year Bond September Futures	Short	09/2024	511	810	0.01
Euro-Schatz September Futures	Short	09/2024	1,166	(583)	0.00
Japan Government 10-Year Bond September Futures	Short	09/2024	1,433	4,539	0.03
U.S. Treasury 5-Year Note September Futures	Short	09/2024	11,610	(4,972)	(0.03)
U.S. Treasury 10-Year Note September Futures	Long	09/2024	4,622	(749)	(0.01)
U.S. Treasury 10-Year Ultra September Futures	Short	09/2024	1,451	(1,506)	(0.01)

Schedule of Investments Global Bond Fund (Cont.)

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
U.S. Treasury 30-Year Bond September Futures	Short	09/2024	2,840	\$ (2,682)	(0.02)
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2024	45	5	0.00
United Kingdom Long Gilt September Futures	Short	09/2024	4,861	(3,601)	(0.02)
				\$ (3,839)	(0.02)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (3,839)	(0.02)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Ford Motor Credit Co. LLC	5.000%	20/06/2026	\$ 800	\$ 33	0.00

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

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-39 10-Year Index	(1.000)%	20/12/2032	\$ 2,060	\$ (37)	0.00
CDX.IG-40 10-Year Index	(1.000)	20/06/2033	63,070	(1,046)	(0.01)
CDX.IG-41 10-Year Index	(1.000)	20/12/2033	96,900	(1,443)	(0.01)
CDX.IG-42 10-Year Index	(1.000)	20/06/2034	345,000	489	0.01
iTraxx Europe Main 41 5-Year Index	(1.000)	20/06/2029	€ 465,400	1,319	0.01
				\$ (718)	0.00

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-39 5-Year Index	1.000%	20/12/2027	\$ 1,400	\$ 20	0.00
CDX.IG-40 5-Year Index	1.000	20/06/2028	16,600	110	0.00
CDX.IG-41 5-Year Index	1.000	20/12/2028	207,600	(86)	0.00
CDX.IG-42 5-Year Index	1.000	20/06/2029	3,944,100	(4,832)	(0.03)
				\$ (4,788)	(0.03)

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	3.000%	17/06/2027	£ 357,180	\$ (6,909)	(0.05)
Receive	1-Day GBP-SONIO Compounded-OIS	3.000	17/06/2035	77,260	4,662	0.03
Pay	1-Day GBP-SONIO Compounded-OIS	3.750	18/09/2034	896,250	(18,175)	(0.12)
Pay	1-Day GBP-SONIO Compounded-OIS	3.750	18/09/2054	45,800	(2,692)	(0.02)
Pay	1-Day GBP-SONIO Compounded-OIS	4.000	18/09/2029	740,500	(8,491)	(0.06)
Pay	1-Day INR-MIBOR Compounded-OIS	6.250	18/09/2029	INR 13,819,670	(142)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.000	17/03/2031	¥ 14,710,000	(3,844)	(0.03)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.050	15/12/2031	17,222,400	(2,030)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	19/06/2039	13,160,000	10,730	0.07
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.600	18/09/2029	95,678,500	(1,166)	(0.01)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.000	18/09/2034	72,160,000	(1,690)	(0.01)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.500	18/09/2054	4,800,000	(82)	0.00
Receive	1-Day SGD-SIBCSORA Compounded-OIS	2.750	18/09/2029	SGD 975,310	5,038	0.03
Receive	1-Day THB-THORON Compounded-OIS	2.250	18/09/2029	THB 14,507,550	4,960	0.03
Receive	1-Day THB-THORON Compounded-OIS	2.418	17/04/2029	3,391,900	25	0.00
Receive	1-Day THB-THORON Compounded-OIS	2.500	18/09/2029	14,437,520	(1,655)	(0.01)
Receive	1-Day THB-THORON Compounded-OIS	2.750	18/09/2034	1,522,450	75	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.249	31/08/2024	\$ 178,000	1,481	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.298	25/08/2024	155,100	1,267	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.360	17/09/2024	53,950	433	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.488	15/08/2031	25,600	(4,833)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2025	6,500	(162)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2027	185,971	(2,253)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	2.310	16/01/2025	441,600	(12,059)	(0.08)
Pay	1-Day USD-SOFR Compounded-OIS	2.688	04/04/2025	14,400	(251)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.690	04/04/2025	33,700	(586)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.697	04/04/2025	6,300	(109)	0.00
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	2.721	10/04/2025	15,300	(264)	0.00
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	2.790	10/04/2025	39,000	(640)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.841	31/10/2024	14,900	(288)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.910	14/11/2024	25,900	(485)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.920	17/10/2024	31,800	(618)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.965	30/11/2026	565,100	27,296	0.18

Pay/ Receive	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day USD-SOFR Compounded-OIS	2.973%	27/10/2024	\$ 17,400	\$ (315)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.993	13/10/2024	9,500	(173)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	34,180	(1,263)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.018	24/10/2024	13,000	(234)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.088	07/11/2024	10,800	(177)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.100	15/11/2032	42,410	(2,994)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	3.140	25/10/2024	14,200	(230)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.150	13/05/2025	971,400	16,641	0.11
Pay	1-Day USD-SOFR Compounded-OIS	3.190	25/10/2024	13,700	(216)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.200	13/05/2025	78,400	1,531	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.225	25/10/2024	14,200	(219)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	20/12/2053	76,410	(2,131)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.300	31/05/2027	100,800	2,739	0.02
Pay	1-Day USD-SOFR Compounded-OIS	3.300	14/06/2033	34,000	(1,559)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.454	30/06/2029	82,000	(3,929)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	18/12/2025	1,205,200	7,088	0.05
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	2,800	131	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	345,308	(7,528)	(0.05)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	5,400	(202)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.545	31/10/2030	5,100	163	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.547	31/10/2030	2,500	80	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.550	31/10/2030	23,100	730	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.572	31/10/2030	21,600	655	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.582	31/10/2030	4,300	128	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.595	31/10/2030	18,700	542	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.601	31/10/2030	12,900	369	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.602	31/10/2030	33,300	950	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.606	31/10/2030	28,000	793	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.620	31/01/2034	24,600	(739)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.623	31/10/2030	10,500	287	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	22/11/2024	24,600	(353)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	05/12/2024	31,200	(456)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.655	24/01/2034	5,200	(144)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.664	31/10/2030	7,100	177	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.665	24/01/2034	3,900	(105)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.677	31/10/2030	15,300	370	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.685	24/01/2034	19,500	(491)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.687	31/10/2030	7,000	165	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.689	31/10/2030	15,200	356	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.700	05/03/2034	6,600	(148)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.700	20/02/2049	85,000	2,388	0.02
Pay	1-Day USD-SOFR Compounded-OIS	3.710	05/03/2034	23,800	(515)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.721	31/10/2030	15,200	328	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.722	31/10/2030	4,300	93	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.727	31/10/2030	11,300	240	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.732	31/10/2030	4,500	94	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.735	31/10/2030	700	15	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.739	31/10/2030	10,400	213	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.749	31/10/2030	14,300	285	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	21/11/2024	38,900	(515)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	11/12/2024	22,800	(309)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	21/06/2025	186,000	1,627	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2026	253,300	(226)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	1,083,500	(22,702)	(0.15)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	792,200	(8,524)	(0.06)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	21,400	(96)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.857	31/03/2030	82,200	(1,133)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.860	21/02/2034	17,900	(161)	0.00
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.900	10/04/2034	47,900	(210)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.950	13/09/2033	24,420	(229)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	20/06/2026	330,200	(900)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	4.000	20/03/2054	57,200	4,296	0.03
Pay	1-Day USD-SOFR Compounded-OIS	4.050	10/10/2028	45,890	(623)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.078	29/04/2034	40,200	412	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.159	31/03/2025	214,600	2,917	0.02
Pay	1-Day USD-SOFR Compounded-OIS	4.170	03/10/2033	21,100	218	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.175	10/10/2033	14,500	156	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.220	20/10/2033	21,200	314	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.228	30/08/2025	363,400	2,468	0.02
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	997,819	11,595	0.07
Pay	1-Day USD-SOFR Compounded-OIS	4.250	20/03/2034	197,750	(7,894)	(0.05)
Pay	1-Day USD-SOFR Compounded-OIS	4.435	01/11/2033	9,200	313	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.450	01/11/2033	19,900	704	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	1.500	17/06/2030	CAD 207,300	1,903	0.01
Pay	3-Month CAD-CAONREPO Compounded-OIS	1.713	02/10/2029	81,100	95	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	1.900	18/12/2029	107,300	856	0.01
Receive	3-Month CAD-CAONREPO Compounded-OIS	2.500	28/01/2052	700	0	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.250	15/03/2033	88,700	(266)	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.250	21/06/2053	2,900	104	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.300	01/06/2033	65,400	36	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.400	01/06/2033	17,700	44	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.500	18/12/2025	1,619,100	(2,563)	(0.02)
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.500	19/03/2026	397,400	(730)	(0.01)

Schedule of Investments Global Bond Fund (Cont.)

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay		3-Month CAD-CAONREPO Compounded-OIS	3.500%	19/06/2026	CAD 636,700	\$ 6	0.00
Receive		3-Month CAD-CAONREPO Compounded-OIS	3.500	01/06/2032	169,600	1,387	0.01
Receive		3-Month CAD-CAONREPO Compounded-OIS	3.500	01/09/2033	78,900	(771)	(0.01)
Receive		3-Month CAD-CAONREPO Compounded-OIS	3.500	18/06/2034	75,500	(217)	0.00
Receive		3-Month CAD-CAONREPO Compounded-OIS	3.700	01/09/2033	31,200	(480)	0.00
Receive		3-Month CAD-CAONREPO Compounded-OIS	3.750	20/12/2033	76,800	(1,103)	(0.01)
Pay		3-Month CAD-CAONREPO Compounded-OIS	3.898	19/06/2026	453,200	979	0.01
Pay		3-Month CAD-CAONREPO Compounded-OIS	3.925	19/06/2026	402,900	928	0.01
Pay		3-Month CHF-SRFXON3 Compounded-OIS	0.283	14/02/2027	CHF 47,000	(1,062)	(0.01)
Pay		3-Month CHF-SRFXON3 Compounded-OIS	0.294	10/02/2027	42,300	(266)	0.00
Pay		3-Month CHF-SRFXON3 Compounded-OIS	0.343	16/05/2027	31,300	(580)	0.00
Pay		3-Month CNY-CNREPOFIX	2.250	18/09/2029	CNY 7,037,318	8,685	0.06
Receive		3-Month KRW-KORIBOR	3.250	18/09/2029	KRW 251,634,750	(237)	0.00
Pay		3-Month KRW-KORIBOR	3.250	18/09/2034	5,462,080	18	0.00
Pay		3-Month NZD-BBR	4.750	19/06/2029	NZD 77,500	(24)	0.00
Pay		3-Month NZD-BBR	5.000	20/03/2025	307,600	1,857	0.01
Pay		3-Month SEK-STIBOR	1.000	19/06/2029	SEK 56,700	(607)	0.00
Receive		6-Month AUD-BBR-BBSW	1.250	17/06/2030	AUD 128,300	16,705	0.11
Receive		6-Month AUD-BBR-BBSW	1.750	16/03/2027	83,400	406	0.00
Pay		6-Month AUD-BBR-BBSW	4.000	21/06/2033	698,300	(2,787)	(0.02)
Pay		6-Month AUD-BBR-BBSW	4.250	15/09/2032	40,100	(156)	0.00
Pay		6-Month AUD-BBR-BBSW	4.250	15/03/2033	206,600	(4,626)	(0.03)
Receive		6-Month AUD-BBR-BBSW	4.335	25/09/2024	1,012,600	84	0.00
Pay		6-Month AUD-BBR-BBSW	4.500	15/09/2032	866,100	2,387	0.02
Receive		6-Month AUD-BBR-BBSW	4.500	19/06/2034	153,300	(323)	0.00
Pay		6-Month AUD-BBR-BBSW	4.750	20/12/2033	445,800	5,973	0.04
Pay		6-Month CZK-PRIBOR	1.913	30/01/2029	CZK 158,300	(685)	(0.01)
Receive		6-Month EUR-EURIBOR	0.054	27/05/2050	€ 7,450	3,522	0.02
Receive		6-Month EUR-EURIBOR	0.064	17/11/2052	17,650	9,370	0.06
Pay		6-Month EUR-EURIBOR	0.550	10/08/2024	12,500	(149)	0.00
Pay		6-Month EUR-EURIBOR	0.650	12/04/2027	34,400	(2,419)	(0.02)
Pay		6-Month EUR-EURIBOR	0.650	11/05/2027	24,400	(1,628)	(0.01)
Pay		6-Month EUR-EURIBOR	0.700	11/04/2027	19,200	(1,337)	(0.01)
Pay		6-Month EUR-EURIBOR	1.000	13/05/2027	41,000	(2,464)	(0.02)
Pay		6-Month EUR-EURIBOR	1.000	18/05/2027	18,100	(1,081)	(0.01)
Pay		6-Month EUR-EURIBOR	2.250	21/09/2037	55,870	(1,312)	(0.01)
Receive		6-Month EUR-EURIBOR	2.500	18/09/2054	460,690	21,173	0.14
Pay		6-Month EUR-EURIBOR	2.750	18/09/2029	1,415,850	(15,959)	(0.10)
Pay		6-Month EUR-EURIBOR	2.750	18/09/2034	1,580,220	(39,185)	(0.26)
Receive		6-Month EUR-EURIBOR	2.750	18/09/2039	46,900	(676)	0.00
Pay		6-Month EUR-EURIBOR	2.760	04/03/2034	3,400	(23)	0.00
Receive		6-Month EUR-EURIBOR	2.765	25/05/2033	29,900	40	0.00
Receive		6-Month EUR-EURIBOR	2.801	25/05/2033	56,700	(91)	0.00
Pay		6-Month EUR-EURIBOR	2.827	06/05/2029	34,100	(94)	0.00
Receive		6-Month EUR-EURIBOR	2.833	15/08/2033	76,300	(299)	0.00
Receive		6-Month EUR-EURIBOR	2.836	25/05/2033	144,500	(641)	0.00
Receive		6-Month EUR-EURIBOR	2.849	15/08/2033	104,200	(549)	0.00
Receive		6-Month EUR-EURIBOR	2.857	15/08/2033	4,800	(28)	0.00
Receive		6-Month EUR-EURIBOR	2.859	15/08/2033	292,400	(1,766)	(0.01)
Pay		6-Month EUR-EURIBOR	3.000	18/09/2026	674,940	(5,078)	(0.03)
Pay		6-Month EUR-EURIBOR	3.000	19/03/2027	561,480	(2,237)	(0.02)
Receive		6-Month EUR-EURIBOR	3.000	15/03/2033	252,755	(588)	0.00
Pay		6-Month EUR-EURIBOR	3.450	20/10/2028	1,550	66	0.00
Receive		6-Month EUR-EURIBOR	3.535	18/09/2025	909,200	(8,775)	(0.06)
Pay		28-Day MXN-TIE	4.870	07/07/2025	MXN 393,200	(1,361)	(0.01)
						\$ (47,128)	(0.31)
Total Centrally Cleared Financial Derivative Instruments						\$ (52,601)	(0.34)

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

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

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

PURCHASED OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BPS	Call - OTC USD versus CNH	CNH 7.275	06/12/2024	1,300	\$ 156	\$ 331	0.00
	Call - OTC USD versus CNH	7.325	06/12/2024	3,350	419	645	0.01
	Call - OTC USD versus CNH	7.400	06/12/2024	2,960	269	422	0.00
	Call - OTC USD versus CNH	7.325	14/01/2025	2,570	249	421	0.00
	Call - OTC USD versus CNH	7.400	14/01/2025	3,370	268	421	0.00
	Call - OTC USD versus CNH	7.400	23/01/2025	2,450	232	310	0.00
CBK	Call - OTC USD versus CNH	7.300	14/01/2025	2,750	289	514	0.01
	Call - OTC USD versus CNH	7.450	14/02/2025	2,450	233	279	0.00
MBC	Call - OTC USD versus CNH	7.350	06/12/2024	3,400	328	620	0.01
	Call - OTC USD versus CNH	7.375	14/02/2025	2,780	272	379	0.00
SCX	Call - OTC USD versus CNH	7.300	14/02/2025	1,420	145	216	0.00
					\$ 2,860	\$ 4,558	0.03

INTEREST RATE SWAPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.750%	15/07/2024	230,900	\$ 462	\$ 567	0.01
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.930	23/06/2025	62,700	2,255	2,767	0.02
BRC	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.005	25/09/2025	9,600	353	440	0.00
DUB	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.750	10/07/2024	1,210,100	3,297	3,059	0.02
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.960	25/06/2025	79,700	2,736	3,394	0.02
GLM	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.005	25/09/2025	1,800	75	82	0.00
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.065	24/06/2025	54,900	1,645	2,019	0.01
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.960	25/06/2025	5,700	214	243	0.00
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.005	25/09/2025	16,300	677	746	0.01
						\$ 11,714	\$ 13,317	0.09	

OPTIONS ON SECURITIES

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BPS	Put - OTC France Government International Bond 0.750% due 25/05/2052	€ 97.000	23/05/2025	26,800	\$ 2,027	\$ 12,894	0.08

WRITTEN OPTIONS

INTEREST RATE SWAPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	5.250%	15/07/2024	230,900	\$ (231)	\$ (8)	0.00
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.250	23/06/2025	240,600	(2,286)	(2,654)	(0.02)
BPS	Put - OTC 25-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	0.451	23/05/2025	26,800	(2,027)	(10,682)	(0.07)
BRC	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.350	25/09/2025	36,400	(349)	(413)	0.00
DUB	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	5.250	10/07/2024	1,210,100	(1,815)	(28)	0.00
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.280	25/06/2025	40,400	(404)	(432)	(0.01)
GLM	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.300	25/06/2025	266,000	(2,341)	(2,770)	(0.02)
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.330	25/09/2025	6,600	(73)	(81)	0.00
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.400	24/06/2025	211,100	(1,646)	(1,930)	(0.01)
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.280	25/06/2025	21,300	(213)	(227)	0.00
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.330	25/09/2025	62,400	(686)	(765)	(0.01)
JPM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.680	22/07/2024	47,700	(186)	(90)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.844	03/07/2024	37,900	(127)	(60)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.030	22/07/2024	47,700	(186)	(245)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.194	03/07/2024	37,900	(127)	(10)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.550	18/07/2024	32,100	(107)	(30)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	18/07/2024	32,100	(107)	(136)	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month GBP-LIBOR	Receive	0.820	16/12/2024	123,600	(873)	(23)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.675	22/07/2024	6,700	(26)	(12)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.800	05/07/2024	24,300	(95)	(23)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.025	22/07/2024	6,700	(26)	(35)	0.00
MYC	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.150	05/07/2024	24,300	(95)	(12)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.630	29/07/2024	19,000	(49)	(37)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.690	29/07/2024	19,000	(70)	(52)	0.00
RYL	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.040	29/07/2024	19,000	(70)	(108)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.090	29/07/2024	19,000	(49)	(83)	0.00
	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.740	15/07/2024	52,700	(84)	(75)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.040	15/07/2024	52,700	(84)	(40)	0.00
					\$ (14,432)	\$ (21,061)	(0.14)		

⁽¹⁾ Notional Amount represents the number of contracts.

Schedule of Investments Global Bond Fund (Cont.)

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

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GST	South Korea Government International Bond	(1.000)%	20/06/2029	\$ 27,200	\$ (794)	\$ 13	\$ (781)	0.00
MYC	South Korea Government International Bond	(1.000)	20/06/2029	27,700	(809)	14	(795)	0.00
					\$ (1,603)	\$ 27	\$ (1,576)	0.00

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽²⁾

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Italy Government International Bond	1.000%	20/06/2025	\$ 11,810	\$ (285)	\$ 381	\$ 96	0.00
BRC	Italy Government International Bond	1.000	20/06/2025	17,350	(421)	561	140	0.00
CBK	Italy Government International Bond	1.000	20/06/2025	4,020	(97)	129	32	0.00
GST	Israel Government International Bond	1.000	20/06/2029	1,200	(15)	(8)	(23)	0.00
JPM	Israel Government International Bond	1.000	20/06/2029	750	(8)	(6)	(14)	0.00
					\$ (826)	\$ 1,057	\$ 231	0.00

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

CROSS-CURRENCY SWAPS

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
AZD	Floating rate equal to 3-Month AUD-BBR-BBSW Plus 0.290% based on the notional amount of currency received	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of currency delivered	04/01/2031	AUD 106,300	\$ 80,086	\$ 526	\$ (9,894)	\$ (9,368)	(0.06)
BPS	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Less 0.591% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-MUTKCALM based on the notional amount of currency delivered	03/02/2026	\$ 98,017	¥ 14,486,900	(1,090)	9,143	8,053	0.05
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Less 0.605% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-MUTKCALM based on the notional amount of currency delivered	19/03/2026	65,449	9,611,200	(264)	6,016	5,752	0.04
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Less 0.605% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-MUTKCALM based on the notional amount of currency delivered	19/03/2026	242,057	35,495,400	1,764	19,825	21,589	0.14
BRC	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Less 0.590% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-MUTKCALM based on the notional amount of currency delivered	19/03/2026	65,449	9,597,400	(130)	6,008	5,878	0.04
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Less 0.605% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-MUTKCALM based on the notional amount of currency delivered	03/02/2026	98,474	13,786,300	5,225	7,633	12,858	0.08

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
CBK	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Less 0.600% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-MUTKCALM based on the notional amount of currency delivered	21/01/2026	\$ 211,114	¥ 29,408,200	\$ 10,977	\$ 17,524	\$ 28,501	0.18
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Less 0.586% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-MUTKCALM based on the notional amount of currency delivered	03/02/2026	97,062	14,316,700	(880)	9,031	8,151	0.05
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Less 0.605% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-MUTKCALM based on the notional amount of currency delivered	19/03/2026	337,529	49,460,000	1,705	28,621	30,326	0.20
GLM	Floating rate equal to 3-Month AUD-BBR-BBSW Plus 0.420% based on the notional amount of currency received	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of currency delivered	31/07/2029	AUD 105,500	\$ 72,795	(26)	(2,026)	(2,052)	(0.01)
	Floating rate equal to 3-Month AUD-BBR-BBSW Plus 0.423% based on the notional amount of currency received	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of currency delivered	01/08/2029	69,828	101,200	(205)	(1,759)	(1,964)	(0.01)
GST	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Less 0.610% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-MUTKCALM based on the notional amount of currency delivered	21/01/2026	\$ 182,464	¥ 25,417,200	11,247	13,401	24,648	0.16
MYC	Floating rate equal to 3-Month AUD-BBR-BBSW Plus 0.298% based on the notional amount of currency received	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of currency delivered	14/10/2030	AUD 65,900	\$ 47,343	287	(3,741)	(3,454)	(0.02)
						\$ 29,136	\$ 99,782	\$ 128,918	0.84

INTEREST RATE SWAPS

Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BPS	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.750%	18/09/2029	MYR 100,260	\$ (68)	\$ (36)	\$ (104)	0.00
CBK	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.500	18/09/2029	34,380	44	3	47	0.00
	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.750	18/09/2034	19,860	38	5	43	0.00
GST	Receive	3-Month MYR-KLIBOR	3.500	20/03/2029	467,180	493	9	502	0.01
	Receive	3-Month MYR-KLIBOR	3.750	20/09/2033	275,030	1,742	(1,361)	381	0.00
JPM	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.500	18/09/2029	40,370	55	0	55	0.00
	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.750	18/09/2034	23,120	45	5	50	0.00
SCX	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.750	18/09/2034	39,910	82	4	86	0.00
						\$ 2,431	\$ (1,371)	\$ 1,060	0.01

⁽¹⁾ This instrument has a forward starting effective date.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/(Depreciation)	% of Net Assets
AZD	07/2024	NZD 24,298	\$ 14,898	\$ 92	\$ 0	\$ 92	0.00
	08/2024	\$ 5,511	NZD 8,999	0	(27)	(27)	0.00
	10/2024	52,684	CNH 376,919	0	(619)	(619)	0.00
BOA	07/2024	DKK 127,654	\$ 18,630	284	0	284	0.00
	07/2024	€ 14,757	16,090	274	0	274	0.00
	07/2024	KRW 194,882,344	142,476	933	0	933	0.01

Schedule of Investments Global Bond Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	SGD 6,260	\$ 4,625	\$ 8	\$ (2)	\$ 6	0.00
	07/2024	\$ 2,259	AUD 3,399	11	0	11	0.00
	07/2024	2,380	HUF 878,126	1	0	1	0.00
	07/2024	1,431	MYR 6,734	0	(3)	(3)	0.00
	07/2024	8,621	PLN 34,386	0	(69)	(69)	0.00
	08/2024	TRY 260	\$ 7	0	0	0	0.00
	09/2024	\$ 40,846	INR 3,421,569	96	0	96	0.00
	02/2025	CNH 37,568	\$ 5,260	26	0	26	0.00
	04/2025	DKK 513,300	75,684	717	0	717	0.01
BPS	07/2024	AUD 12,930	8,554	0	(81)	(81)	0.00
	07/2024	BRL 62,327	12,392	1,171	0	1,171	0.01
	07/2024	CNH 363,208	50,155	400	0	400	0.00
	07/2024	DKK 49,219	7,148	74	0	74	0.00
	07/2024	€ 2,926,588	3,167,811	31,239	0	31,239	0.20
	07/2024	£ 36,553	46,448	241	0	241	0.00
	07/2024	IDR 765,941	47	0	0	0	0.00
	07/2024	KRW 193,818,176	141,207	436	0	436	0.00
	07/2024	\$ 125,707	AUD 188,722	331	0	331	0.00
	07/2024	200	BRL 1,071	0	(7)	(7)	0.00
	07/2024	2,137	CAD 2,932	6	0	6	0.00
	07/2024	11,088	CNH 80,379	0	(76)	(76)	0.00
	07/2024	72,708	CNY 517,177	0	(965)	(965)	(0.01)
	07/2024	3,432,533	€ 3,209,042	6,885	(126)	6,759	0.04
	07/2024	33,540	IDR 547,944,966	10	(60)	(50)	0.00
	07/2024	1,814	ILS 6,726	0	(28)	(28)	0.00
	07/2024	19,955	¥ 3,117,000	0	(578)	(578)	0.00
	07/2024	6,231	KRW 8,646,044	48	0	48	0.00
	07/2024	15,940	NZD 25,947	0	(129)	(129)	0.00
	07/2024	79,598	PLN 321,176	490	(210)	280	0.00
	07/2024	9,150	SEK 96,390	0	(49)	(49)	0.00
	08/2024	AUD 178,345	\$ 118,934	0	(274)	(274)	0.00
	08/2024	€ 3,201,634	3,429,469	0	(6,886)	(6,886)	(0.04)
	08/2024	TRY 180	5	0	0	0	0.00
	09/2024	CNH 818,505	114,112	1,347	0	1,347	0.01
	09/2024	COP 38,555,499	9,626	433	0	433	0.00
	09/2024	INR 2,545,469	30,449	0	(9)	(9)	0.00
	09/2024	TWD 2,018,099	62,710	375	0	375	0.00
	09/2024	\$ 12,848	INR 1,075,319	19	0	19	0.00
	09/2024	21,463	MXN 400,026	152	0	152	0.00
	09/2024	4,352	TWD 139,946	0	(29)	(29)	0.00
	10/2024	CNH 190,982	\$ 26,673	292	0	292	0.00
	10/2024	\$ 15,050	CNH 107,768	0	(164)	(164)	0.00
	12/2024	11,260	80,751	0	(66)	(66)	0.00
	01/2025	CNH 70,703	\$ 9,898	70	0	70	0.00
	05/2029	KWD 10,514	36,145	1,040	0	1,040	0.01
BRC	07/2024	CAD 6,584	4,792	0	(20)	(20)	0.00
	07/2024	DKK 368,860	53,700	689	0	689	0.00
	07/2024	¥ 95,516,361	616,190	22,405	0	22,405	0.15
	07/2024	MXN 123,334	6,672	0	(59)	(59)	0.00
	07/2024	NOK 71,045	6,753	80	0	80	0.00
	07/2024	PLN 139	35	1	0	1	0.00
	07/2024	RON 1,305	283	2	0	2	0.00
	07/2024	SGD 16,782	12,427	44	0	44	0.00
	07/2024	THB 11,230	307	0	0	0	0.00
	07/2024	\$ 6,797	CAD 9,296	2	(6)	(4)	0.00
	07/2024	45,565	CHF 40,621	0	(360)	(360)	0.00
	07/2024	9,962	CNH 72,092	0	(82)	(82)	0.00
	07/2024	1,690	£ 1,322	0	(19)	(19)	0.00
	07/2024	1,556	MXN 28,467	0	(1)	(1)	0.00
	07/2024	10,678	PLN 42,654	0	(70)	(70)	0.00
	07/2024	4,941	TRY 168,592	46	0	46	0.00
	09/2024	CNH 552,962	\$ 76,710	529	0	529	0.00
	09/2024	COP 4,027	1	0	0	0	0.00
	09/2024	¥ 21,360,000	138,114	3,774	0	3,774	0.02
	09/2024	MXN 232,067	12,399	0	(141)	(141)	0.00
	09/2024	\$ 1,769	CLP 1,634,011	0	(39)	(39)	0.00
	09/2024	36,493	MXN 694,830	1,052	0	1,052	0.01
	10/2024	CNH 514	\$ 71	0	0	0	0.00
	10/2024	\$ 18,593	¥ 2,800,052	0	(946)	(946)	(0.01)
	02/2025	5,260	CNH 37,549	0	(28)	(28)	0.00
	04/2025	¥ 3,570,000	\$ 24,383	1,239	0	1,239	0.01
CBK	07/2024	CAD 325,336	237,718	114	(161)	(47)	0.00
	07/2024	CHF 22,646	24,884	0	(317)	(317)	0.00
	07/2024	CNH 191,690	26,446	170	0	170	0.00
	07/2024	CNY 76,771	10,779	213	0	213	0.00
	07/2024	COP 62,436,650	15,287	272	(6)	266	0.00
	07/2024	NOK 6,983	662	7	0	7	0.00
	07/2024	PLN 60	15	0	0	0	0.00
	07/2024	THB 230,975	6,311	8	0	8	0.00
	07/2024	\$ 10,024	AUD 15,127	78	0	78	0.00
	07/2024	57,994	BRL 293,601	0	(5,137)	(5,137)	(0.03)
	07/2024	1,141	CAD 1,567	4	0	4	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	\$ 37,730	CNH 273,001	\$ 0	\$ (309)	\$ (309)	0.00
	07/2024	87,943	CNY 625,966	0	(269)	(269)	0.00
	07/2024	17,109	DKK 118,905	0	(20)	(20)	0.00
	07/2024	4,500	€ 4,131	0	(72)	(72)	0.00
	07/2024	44,854	£ 35,096	0	(489)	(489)	0.00
	07/2024	10,365	KRW 14,138,565	0	(96)	(96)	0.00
	07/2024	18,500	PLN 73,361	0	(255)	(255)	0.00
	07/2024	140	ZAR 2,571	0	0	0	0.00
	08/2024	BRL 25,367	\$ 4,630	80	0	80	0.00
	08/2024	CAD 5,415	3,959	0	(1)	(1)	0.00
	08/2024	PEN 15,252	4,037	56	0	56	0.00
	09/2024	CNH 310,998	43,195	349	0	349	0.00
	09/2024	COP 37,558,691	9,363	408	0	408	0.00
	09/2024	INR 141,261	1,690	0	(1)	(1)	0.00
	09/2024	TWD 725,278	22,501	99	0	99	0.00
	09/2024	\$ 3,538	CLP 3,226,830	0	(121)	(121)	0.00
	09/2024	66,194	INR 5,534,012	53	(27)	26	0.00
	10/2024	8,463	¥ 1,210,000	0	(837)	(837)	(0.01)
	01/2025	9,898	CNH 70,662	0	(76)	(76)	0.00
	01/2026	¥ 1,210,000	\$ 8,914	837	0	837	0.01
DUB	07/2024	AUD 12,099	8,008	0	(73)	(73)	0.00
	07/2024	BRL 1,319	250	13	0	13	0.00
	07/2024	£ 514,982	657,107	6,119	0	6,119	0.04
	07/2024	IDR 1,631,100	100	0	0	0	0.00
	07/2024	KRW 100,332,209	72,925	54	0	54	0.00
	07/2024	MYR 401,032	85,059	0	(14)	(14)	0.00
	07/2024	\$ 4,049	BRL 20,348	0	(386)	(386)	0.00
	07/2024	10,767	CLP 9,957,580	0	(219)	(219)	0.00
	07/2024	18,274	PLN 71,818	0	(413)	(413)	0.00
	08/2024	BRL 38,784	\$ 7,535	578	0	578	0.00
	09/2024	\$ 5,508	CLP 5,067,472	0	(143)	(143)	0.00
	10/2024	44,777	¥ 6,742,398	0	(2,282)	(2,282)	(0.01)
FAR	04/2025	¥ 6,110,000	\$ 41,739	2,127	0	2,127	0.01
	07/2024	AUD 174,628	116,349	0	(276)	(276)	0.00
	07/2024	CAD 95,098	69,415	0	(88)	(88)	0.00
	07/2024	NZD 17,293	10,547	10	0	10	0.00
	07/2024	\$ 5	£ 4	0	0	0	0.00
	07/2024	1,220,007	¥ 190,517,811	0	(35,637)	(35,637)	(0.23)
	08/2024	932	AUD 1,396	1	0	1	0.00
GLM	08/2024	10,547	NZD 17,293	0	(10)	(10)	0.00
	07/2024	CNH 118	\$ 16	0	0	0	0.00
	07/2024	CNY 3,318	465	9	0	9	0.00
	07/2024	HUF 6,965	19	0	0	0	0.00
	07/2024	KRW 34,644	25	0	0	0	0.00
	07/2024	MXN 124,079	6,682	0	(91)	(91)	0.00
	07/2024	MYR 516	110	0	0	0	0.00
	07/2024	SGD 4,811	3,578	28	0	28	0.00
	07/2024	\$ 5,701	AUD 8,569	22	0	22	0.00
	07/2024	20,750	CNY 147,693	0	(54)	(54)	0.00
	07/2024	450	KRW 618,208	0	(1)	(1)	0.00
	07/2024	21,025	PLN 84,076	88	(203)	(115)	0.00
	07/2024	4,262	SGD 5,764	0	(9)	(9)	0.00
	07/2024	30,351	ZAR 555,287	21	0	21	0.00
	08/2024	8,783	BRL 46,458	0	(449)	(449)	0.00
	09/2024	970	MXN 18,484	29	0	29	0.00
	10/2024	25,947	¥ 3,670,000	0	(2,818)	(2,818)	(0.02)
IND	01/2026	¥ 3,670,000	\$ 27,264	2,765	0	2,765	0.02
	07/2024	CNY 160,102	22,467	433	0	433	0.00
	07/2024	\$ 22,467	CNY 160,169	0	(28)	(28)	0.00
JPM	07/2024	AUD 2,465	\$ 1,643	0	(3)	(3)	0.00
	07/2024	BRL 17,887	3,556	336	0	336	0.00
	07/2024	CAD 26,866	19,646	12	0	12	0.00
	07/2024	CHF 6,897	7,625	0	(50)	(50)	0.00
	07/2024	CNY 152,622	21,400	230	0	230	0.00
	07/2024	€ 46,856	50,138	0	(80)	(80)	0.00
	07/2024	KRW 123,858,055	89,791	0	(167)	(167)	0.00
	07/2024	SGD 171,494	127,324	784	0	784	0.01
	07/2024	\$ 33,505	CHF 29,605	0	(559)	(559)	0.00
	07/2024	5,475	CLP 5,009,476	0	(168)	(168)	0.00
	07/2024	100	CNY 714	0	(1)	(1)	0.00
	07/2024	26,336	DKK 183,532	40	0	40	0.00
	07/2024	7,163	£ 5,655	0	(15)	(15)	0.00
	07/2024	4,491	ILS 16,610	0	(79)	(79)	0.00
	07/2024	171	KRW 235,187	0	0	0	0.00
	07/2024	14,872	PLN 58,461	0	(333)	(333)	0.00
	07/2024	38,565	TRY 1,312,101	1,089	0	1,089	0.01
	07/2024	57,138	ZAR 1,051,833	393	0	393	0.00
	08/2024	AUD 8,731	\$ 5,826	0	(10)	(10)	0.00
	08/2024	DKK 183,208	26,336	0	(40)	(40)	0.00
	08/2024	\$ 1,644	AUD 2,465	3	0	3	0.00
	08/2024	21,400	CNY 152,719	0	(6)	(6)	0.00
	08/2024	499	NZD 818	0	0	0	0.00

Schedule of Investments Global Bond Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	08/2024	\$ 29,960	TRY 1,051,464	\$ 257	\$ 0	\$ 257	0.00
	09/2024	INR 1,484	\$ 18	0	0	0	0.00
	09/2024	TWD 1,090,503	33,872	188	0	188	0.00
	09/2024	\$ 9,011	INR 755,000	23	0	23	0.00
	10/2024	CNH 478,646	\$ 66,889	771	0	771	0.01
	10/2024	¥ 7,740,000	62,332	13,551	0	13,551	0.09
	10/2024	\$ 15,105	CNH 107,880	0	(203)	(203)	0.00
	10/2024	24,140	¥ 3,490,000	0	(2,144)	(2,144)	(0.01)
	12/2024	CNH 80,789	\$ 11,260	61	0	61	0.00
	01/2025	DKK 300,600	44,421	739	0	739	0.01
	04/2025	243,500	35,857	294	0	294	0.00
	01/2026	¥ 3,490,000	25,465	2,168	0	2,168	0.01
MBC	07/2024	CAD 741,832	543,844	1,832	(147)	1,685	0.01
	07/2024	CZK 40,633	1,762	22	0	22	0.00
	07/2024	DKK 393,652	57,303	729	0	729	0.00
	07/2024	€ 47,891	51,880	553	0	553	0.00
	07/2024	HUF 395,051	1,060	0	(11)	(11)	0.00
	07/2024	IDR 580,831,452	35,234	0	(265)	(265)	0.00
	07/2024	¥ 100,278,400	640,938	17,549	0	17,549	0.11
	07/2024	SEK 1,601,475	152,468	1,246	0	1,246	0.01
	07/2024	SGD 6,864	5,087	22	0	22	0.00
	07/2024	\$ 392,918	CAD 537,968	236	(3)	233	0.00
	07/2024	75,112	CHF 66,918	0	(643)	(643)	0.00
	07/2024	24,198	CNH 175,171	0	(204)	(204)	0.00
	07/2024	17,633	DKK 122,655	13	(19)	(6)	0.00
	07/2024	5,782	€ 5,388	0	(7)	(7)	0.00
	07/2024	643,812	£ 508,624	0	(861)	(861)	(0.01)
	07/2024	1,805	¥ 285,300	0	(32)	(32)	0.00
	07/2024	5,698	NOK 60,696	3	0	3	0.00
	07/2024	499	NZD 818	0	(1)	(1)	0.00
	07/2024	69,177	SEK 719,935	0	(1,196)	(1,196)	(0.01)
	08/2024	CAD 534,657	\$ 390,763	0	(245)	(245)	0.00
	08/2024	£ 474,352	600,251	514	0	514	0.00
	08/2024	NOK 60,648	5,698	0	(3)	(3)	0.00
	09/2024	CNH 403,668	56,063	450	0	450	0.00
	09/2024	\$ 5,130	TWD 165,130	0	(29)	(29)	0.00
	10/2024	¥ 10,172,450	\$ 81,581	17,470	0	17,470	0.11
	12/2024	CNH 93,074	13,040	138	0	138	0.00
	12/2024	\$ 13,040	CNH 93,040	0	(143)	(143)	0.00
	01/2025	DKK 246,800	\$ 36,224	360	0	360	0.00
	04/2025	966,900	142,757	1,543	0	1,543	0.01
MYI	07/2024	BRL 233,430	45,191	3,165	0	3,165	0.02
	07/2024	CNH 5,318	736	7	0	7	0.00
	07/2024	€ 143,794	154,183	72	0	72	0.00
	07/2024	£ 228	288	0	0	0	0.00
	07/2024	\$ 76	CHF 68	0	0	0	0.00
	07/2024	18,849	CNY 134,227	0	(42)	(42)	0.00
	07/2024	40,725	DKK 284,250	126	0	126	0.00
	07/2024	3,422	€ 3,195	3	0	3	0.00
	07/2024	1,399	£ 1,106	0	(1)	(1)	0.00
	07/2024	1,660	NOK 17,699	2	0	2	0.00
	07/2024	16,939	NZD 27,619	0	(109)	(109)	0.00
	07/2024	23	SGD 31	0	0	0	0.00
	08/2024	DKK 283,744	\$ 40,725	0	(126)	(126)	0.00
	08/2024	NOK 17,319	1,626	0	(2)	(2)	0.00
	09/2024	TWD 433,808	13,522	122	0	122	0.00
	09/2024	\$ 6,026	INR 503,851	3	0	3	0.00
RBC	07/2024	930	AUD 1,396	2	0	2	0.00
	07/2024	2,451	CAD 3,369	11	0	11	0.00
	07/2024	5,531	€ 5,092	0	(74)	(74)	0.00
RYL	07/2024	AUD 15,091	\$ 10,068	0	(10)	(10)	0.00
	07/2024	DKK 1,415	206	2	0	2	0.00
	07/2024	\$ 1,072	£ 838	0	(13)	(13)	0.00
	07/2024	700	NZD 1,133	0	(10)	(10)	0.00
SCX	07/2024	CNH 197,223	\$ 27,267	234	0	234	0.00
	07/2024	CNY 8,234	1,155	22	0	22	0.00
	07/2024	€ 43,834	47,092	113	0	113	0.00
	07/2024	IDR 2,297,680	140	0	0	0	0.00
	07/2024	¥ 60,476,100	386,180	10,226	0	10,226	0.07
	07/2024	KRW 103,340,058	75,778	722	0	722	0.00
	07/2024	PEN 30,707	8,191	175	0	175	0.00
	07/2024	SGD 1,746	1,294	6	(1)	5	0.00
	07/2024	\$ 749	CHF 670	0	(3)	(3)	0.00
	07/2024	36,266	CNY 257,881	0	(222)	(222)	0.00
	07/2024	718	¥ 112,900	0	(16)	(16)	0.00
	07/2024	9	MXN 168	0	0	0	0.00
	07/2024	739	SGD 996	0	(4)	(4)	0.00
	07/2024	55	ZAR 1,015	0	0	0	0.00
	08/2024	PEN 17,706	\$ 4,683	61	0	61	0.00
	08/2024	\$ 546	¥ 87,200	0	(1)	(1)	0.00
	09/2024	CNH 396,960	\$ 55,307	618	0	618	0.00
	09/2024	TWD 630,563	19,558	82	0	82	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	09/2024	\$ 4,129	INR 345,579	\$ 6	\$ 0	\$ 6	0.00
	09/2024	480	MXN 9,030	8	0	8	0.00
	09/2024	5,687	TWD 182,757	0	(42)	(42)	0.00
SSB	07/2024	COP 22,102,232	\$ 5,572	249	0	249	0.00
	07/2024	\$ 427	¥ 67,600	0	(7)	(7)	0.00
	09/2024	COP 14,171,662	\$ 3,538	159	0	159	0.00
	09/2024	\$ 11,817	CLP 10,911,662	0	(265)	(265)	0.00
TOR	07/2024	CHF 190,835	\$ 211,266	0	(1,103)	(1,103)	(0.01)
	07/2024	NZD 13,108	8,028	41	0	41	0.00
	07/2024	\$ 61	CNH 448	0	0	0	0.00
	07/2024	388,831	¥ 62,174,139	0	(2,320)	(2,320)	(0.01)
	08/2024	CNH 447	\$ 61	0	0	0	0.00
	08/2024	¥ 61,882,593	388,831	2,314	0	2,314	0.02
	08/2024	\$ 8,028	NZD 13,108	0	(41)	(41)	0.00
UAG	07/2024	ILS 95,132	\$ 25,671	401	0	401	0.00
	07/2024	SGD 567	419	1	0	1	0.00
	07/2024	\$ 91,952	CHF 82,502	0	(141)	(141)	0.00
	08/2024	CHF 82,197	\$ 91,952	139	0	139	0.00
				\$ 175,120	\$ (75,836)	\$ 99,284	0.65

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional AUD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	AUD 14,184	\$ 9,448	\$ 0	\$ (25)	\$ (25)	0.00
	07/2024	\$ 16,002	AUD 24,100	94	0	94	0.00
	08/2024	9,456	14,184	25	0	25	0.00
BOA	07/2024	463	696	2	0	2	0.00
BRC	07/2024	AUD 96	\$ 63	0	(1)	(1)	0.00
	07/2024	\$ 4,404	AUD 6,655	40	0	40	0.00
	08/2024	37	55	0	0	0	0.00
CBK	07/2024	AUD 35	\$ 23	0	0	0	0.00
	07/2024	\$ 6,688	AUD 10,110	64	0	64	0.00
GLM	07/2024	9	13	0	0	0	0.00
MYI	07/2024	AUD 133	\$ 88	0	(1)	(1)	0.00
	07/2024	\$ 25	AUD 37	0	0	0	0.00
RYL	07/2024	AUD 10	\$ 7	0	0	0	0.00
				\$ 225	\$ (27)	\$ 198	0.00

As at 30 June 2024, the Institutional CAD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	\$ 8,410	CAD 11,509	\$ 1	\$ 0	\$ 1	0.00
CBK	07/2024	CAD 16,619	\$ 12,145	0	0	0	0.00
	07/2024	\$ 12,393	CAD 16,882	0	(56)	(56)	0.00
	08/2024	12,145	16,607	0	0	0	0.00
MBC	07/2024	CAD 34,269	\$ 25,030	0	(13)	(13)	0.00
	07/2024	\$ 9,945	CAD 13,541	0	(49)	(49)	0.00
	08/2024	25,030	34,246	14	0	14	0.00
MYI	07/2024	6,566	8,962	0	(16)	(16)	0.00
				\$ 15	\$ (134)	\$ (119)	0.00

As at 30 June 2024, the Institutional CHF (Hedged) Accumulation, Institutional CHF (Hedged) Income, Investor CHF (Hedged) Accumulation, E Class CHF (Hedged) Accumulation, W Class CHF (Hedged) Accumulation and W Class CHF (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 207,676	CHF 186,807	\$ 210	\$ 0	\$ 210	0.00
BRC	07/2024	CHF 882	\$ 988	7	0	7	0.00
	07/2024	\$ 174	CHF 155	0	(2)	(2)	0.00
CBK	07/2024	CHF 102	\$ 112	0	(1)	(1)	0.00
	07/2024	\$ 20,904	CHF 19,024	267	0	267	0.00
GLM	07/2024	CHF 254	\$ 284	1	0	1	0.00
JPM	07/2024	222,203	247,610	334	(1)	333	0.00
	08/2024	\$ 247,180	CHF 221,001	0	(323)	(323)	0.00
MBC	07/2024	CHF 772	\$ 865	6	0	6	0.00
	07/2024	\$ 90	CHF 80	0	(1)	(1)	0.00
	08/2024	CHF 44	\$ 49	0	0	0	0.00
MYI	07/2024	1,115	1,245	5	0	5	0.00
SCX	07/2024	575	644	4	0	4	0.00
	07/2024	\$ 2,725	CHF 2,449	0	0	0	0.00
TOR	07/2024	243,513	219,964	1,272	0	1,272	0.01

Schedule of Investments Global Bond Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
UAG	07/2024	CHF 220,442	\$ 245,693	\$ 376	\$ 0	\$ 376	0.00
	07/2024	\$ 240,785	CHF 217,589	1,357	0	1,357	0.01
	08/2024	245,693	219,627	0	(370)	(370)	0.00
				\$ 3,839	\$ (698)	\$ 3,141	0.02

As at 30 June 2024, the Institutional EUR (Currency Exposure) Accumulation, Institutional GBP (Currency Exposure) Accumulation, Institutional USD (Currency Exposure) Accumulation, Institutional USD (Currency Exposure) Income, E Class GBP (Currency Exposure) Accumulation, E Class USD (Currency Exposure) Income and H Institutional USD (Currency Exposure) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets	
AZD	07/2024	NZD 519	\$ 318	\$ 2	\$ 0	\$ 2	0.00	
	08/2024	\$ 318	NZD 519	0	(2)	(2)	0.00	
BOA	07/2024	CLP 241,756	\$ 259	3	0	3	0.00	
	07/2024	€ 7	7	0	0	0	0.00	
	07/2024	ILS 3,342	890	3	0	3	0.00	
	07/2024	TWD 3,877	120	0	0	0	0.00	
	07/2024	\$ 163	€ 150	0	(3)	(3)	0.00	
	07/2024	658	MXN 11,040	0	(55)	(55)	0.00	
	08/2024	259	CLP 241,756	0	(3)	(3)	0.00	
	08/2024	890	ILS 3,338	0	(3)	(3)	0.00	
	BPS	07/2024	AUD 13,538	\$ 9,021	0	(21)	(21)	0.00
		07/2024	€ 75	81	1	0	1	0.00
07/2024		SGD 2,048	1,510	0	(1)	(1)	0.00	
07/2024		\$ 3,672	CAD 5,011	0	(9)	(9)	0.00	
07/2024		9	€ 8	0	0	0	0.00	
07/2024		24,937	£ 19,521	0	(260)	(260)	0.00	
07/2024		23	¥ 3,600	0	(1)	(1)	0.00	
07/2024		16	KRW 22,839	0	0	0	0.00	
08/2024		KRW 22,799	\$ 16	0	0	0	0.00	
08/2024		\$ 9,028	AUD 13,538	21	0	21	0.00	
BRC	08/2024	1,510	SGD 2,045	1	0	1	0.00	
	07/2024	€ 48	\$ 51	0	0	0	0.00	
	07/2024	KRW 9,936,967	7,139	0	(77)	(77)	0.00	
	07/2024	MXN 33,120	1,815	4	0	4	0.00	
	07/2024	\$ 532	DKK 3,652	0	(7)	(7)	0.00	
	07/2024	2,560	IDR 41,605,039	0	(18)	(18)	0.00	
	07/2024	18	KRW 24,679	0	0	0	0.00	
	07/2024	569	NOK 5,990	0	(7)	(7)	0.00	
	07/2024	1,543	THB 56,684	2	0	2	0.00	
	08/2024	7,139	KRW 9,919,833	72	0	72	0.00	
CBK	08/2024	1,806	MXN 33,120	0	(3)	(3)	0.00	
	07/2024	€ 4	\$ 4	0	0	0	0.00	
	07/2024	£ 438	558	4	0	4	0.00	
	07/2024	PEN 1,112	292	2	0	2	0.00	
	07/2024	PLN 5,682	1,409	0	(5)	(5)	0.00	
	07/2024	\$ 280	CHF 255	4	0	4	0.00	
	07/2024	770	COP 2,969,063	0	(54)	(54)	0.00	
	07/2024	409	€ 381	0	0	0	0.00	
	07/2024	901	ILS 3,346	0	(13)	(13)	0.00	
	07/2024	659	MXN 11,040	0	(55)	(55)	0.00	
DUB	07/2024	297	PEN 1,112	0	(7)	(7)	0.00	
	07/2024	2,703	SEK 28,695	7	0	7	0.00	
	08/2024	292	PEN 1,112	0	(2)	(2)	0.00	
	08/2024	1,409	PLN 5,684	5	0	5	0.00	
	07/2024	7,197	KRW 9,889,443	0	(15)	(15)	0.00	
	FAR	07/2024	CNY 9,664	\$ 1,358	18	0	18	0.00
		07/2024	NZD 997	608	1	0	1	0.00
		07/2024	\$ 9,020	AUD 13,538	21	0	21	0.00
		07/2024	139,978	€ 128,520	0	(2,237)	(2,237)	(0.01)
		07/2024	60,003	¥ 9,370,149	0	(1,753)	(1,753)	(0.01)
07/2024		1,399	NZD 2,271	0	(15)	(15)	0.00	
08/2024		608	997	0	(1)	(1)	0.00	
GLM		07/2024	€ 25	\$ 27	0	0	0	0.00
		07/2024	MYR 12,270	2,608	7	0	7	0.00
		07/2024	\$ 2,613	MYR 12,270	0	(12)	(12)	0.00
	08/2024	2,612	12,270	0	(8)	(8)	0.00	
JPM	07/2024	CHF 2,958	\$ 3,296	4	0	4	0.00	
	07/2024	CNY 409,973	57,484	619	0	619	0.00	
	07/2024	DKK 5,517	792	0	(1)	(1)	0.00	
	07/2024	\$ 1,047	CNY 7,453	0	(13)	(13)	0.00	
	07/2024	161	€ 151	0	0	0	0.00	
	07/2024	1,522	SGD 2,048	0	(10)	(10)	0.00	
	08/2024	3,296	CHF 2,947	0	(4)	(4)	0.00	
	08/2024	57,484	CNY 410,232	0	(16)	(16)	0.00	
	08/2024	792	DKK 5,508	1	0	1	0.00	
	MBC	07/2024	CAD 22,526	\$ 16,453	0	(10)	(10)	0.00
07/2024		COP 2,969,063	712	0	(4)	(4)	0.00	
07/2024		€ 479	518	4	0	4	0.00	
07/2024		¥ 9,374,320	58,414	137	0	137	0.00	
07/2024		NOK 4,665	438	0	0	0	0.00	

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	SEK 74	\$ 7	\$ 0	\$ 0	\$ 0	0.00
	07/2024	\$ 13,236	CAD 18,022	0	(65)	(65)	0.00
	07/2024	42	€ 39	0	0	0	0.00
	07/2024	463	HUF 166,277	0	(12)	(12)	0.00
	07/2024	1,444	PLN 5,678	0	(31)	(31)	0.00
	08/2024	16,453	CAD 22,511	10	0	10	0.00
	08/2024	708	COP 2,969,063	5	0	5	0.00
	08/2024	57,068	¥ 9,119,356	0	(109)	(109)	0.00
	08/2024	435	NOK 4,635	0	0	0	0.00
MYI	07/2024	CZK 26,383	\$ 1,131	2	0	2	0.00
	07/2024	DKK 3,787	543	0	(2)	(2)	0.00
	07/2024	IDR 41,641,279	2,534	0	(10)	(10)	0.00
	07/2024	NOK 1,325	124	0	0	0	0.00
	07/2024	SEK 28,656	2,713	7	0	7	0.00
	07/2024	\$ 18	CNY 131	0	0	0	0.00
	07/2024	1,149	CZK 26,323	0	(22)	(22)	0.00
	07/2024	106	€ 99	0	0	0	0.00
	08/2024	1,131	CZK 26,372	0	(2)	(2)	0.00
	08/2024	543	DKK 3,780	2	0	2	0.00
	08/2024	2,534	IDR 41,668,649	12	0	12	0.00
	08/2024	124	NOK 1,324	0	0	0	0.00
	08/2024	2,713	SEK 28,611	0	(7)	(7)	0.00
RBC	07/2024	CAD 521	\$ 380	0	(1)	(1)	0.00
	07/2024	£ 19,083	24,200	76	0	76	0.00
	07/2024	\$ 137	€ 127	0	(2)	(2)	0.00
	08/2024	24,204	£ 19,083	0	(76)	(76)	0.00
RYL	07/2024	€ 181	\$ 193	0	0	0	0.00
	07/2024	\$ 1	DKK 9	0	0	0	0.00
SCX	07/2024	CHF 0	\$ 0	0	0	0	0.00
	07/2024	€ 128,412	137,589	7	(44)	(37)	0.00
	07/2024	\$ 56,176	CNY 399,475	0	(767)	(767)	(0.01)
	08/2024	134,680	€ 125,520	42	0	42	0.00
SSB	07/2024	€ 293	\$ 318	4	0	4	0.00
	07/2024	\$ 1,727	CNY 12,290	0	(22)	(22)	0.00
	07/2024	659	MXN 11,040	0	(55)	(55)	0.00
TOR	07/2024	HUF 166,299	\$ 448	0	(3)	(3)	0.00
	07/2024	NZD 756	463	2	0	2	0.00
	07/2024	\$ 13	CHF 12	0	0	0	0.00
	07/2024	267	CLP 241,756	0	(11)	(11)	0.00
	08/2024	448	HUF 166,495	4	0	4	0.00
	08/2024	463	NZD 756	0	(2)	(2)	0.00
UAG	07/2024	THB 56,684	\$ 1,539	0	(6)	(6)	0.00
	07/2024	\$ 2,979	CHF 2,692	17	0	17	0.00
	07/2024	821	DKK 5,653	0	(9)	(9)	0.00
	08/2024	43	€ 40	0	0	0	0.00
	08/2024	1,541	THB 56,684	7	0	7	0.00
				\$ 1,140	\$ (5,963)	\$ (4,823)	(0.03)

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation, E Class EUR (Hedged) Accumulation, E Class EUR (Hedged) Income, G Retail EUR (Hedged) Income, R Class EUR (Hedged) Accumulation, T Class EUR (Hedged) Accumulation, W Class EUR (Hedged) Accumulation and W Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 519	\$ 566	\$ 10	\$ 0	\$ 10	0.00
	07/2024	\$ 1,290,215	€ 1,188,374	0	(16,574)	(16,574)	(0.11)
BPS	07/2024	€ 1,099,961	\$ 1,176,548	20	(2,356)	(2,336)	(0.02)
	07/2024	\$ 1,104,547	€ 1,020,273	0	(11,070)	(11,070)	(0.07)
	08/2024	1,173,351	1,095,400	2,356	0	2,356	0.01
BRC	07/2024	€ 2,604	\$ 2,787	0	(5)	(5)	0.00
CBK	07/2024	1,149	1,233	1	0	1	0.00
	07/2024	\$ 11,506	€ 10,563	0	(185)	(185)	0.00
FAR	07/2024	1,259,077	1,156,014	0	(20,119)	(20,119)	(0.13)
GLM	07/2024	21,007	19,403	0	(211)	(211)	0.00
JPM	07/2024	1,916	1,790	3	0	3	0.00
MBC	07/2024	€ 1,133,153	\$ 1,211,686	4	(2,775)	(2,771)	(0.02)
	07/2024	\$ 1,178	€ 1,086	0	(14)	(14)	0.00
	08/2024	1,212,879	1,132,619	2,774	0	2,774	0.02
MYI	07/2024	387	361	0	0	0	0.00
RBC	07/2024	€ 253	\$ 274	4	0	4	0.00
RYL	07/2024	42,958	45,956	0	(85)	(85)	0.00
SCX	07/2024	1,132,305	1,213,151	0	(397)	(397)	0.00
	07/2024	\$ 911	€ 848	0	(2)	(2)	0.00
	08/2024	1,214,935	1,132,305	382	0	382	0.00
SSB	07/2024	15,392	14,189	0	(185)	(185)	0.00
UAG	08/2024	279	261	1	0	1	0.00
				\$ 5,555	\$ (53,978)	\$ (48,423)	(0.32)

Schedule of Investments Global Bond Fund (Cont.)

As at 30 June 2024, the Institutional GBP (Hedged) Accumulation, Institutional GBP (Hedged) Income, Investor GBP (Hedged) Accumulation, W Class GBP (Hedged) Accumulation and W Class GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	£ 114,448	\$ 144,720	\$ 47	\$ 0	\$ 47	0.00
	07/2024	\$ 290,833	£ 228,225	0	(2,334)	(2,334)	(0.01)
	08/2024	144,744	114,448	0	(44)	(44)	0.00
BRC	07/2024	£ 55	\$ 70	1	0	1	0.00
	07/2024	513	652	3	0	3	0.00
CBK	07/2024	\$ 3,410	£ 2,680	0	(22)	(22)	0.00
	08/2024	40	32	0	0	0	0.00
DUB	07/2024	151,322	118,593	0	(1,409)	(1,409)	(0.01)
MBC	07/2024	£ 117,883	\$ 149,145	130	0	130	0.00
	07/2024	\$ 1,316	£ 1,038	0	(4)	(4)	0.00
	08/2024	149,170	117,883	0	(128)	(128)	0.00
RBC	07/2024	£ 117,825	\$ 149,414	471	0	471	0.00
	08/2024	\$ 149,439	£ 117,825	0	(470)	(470)	0.00
RYL	07/2024	241	188	0	(3)	(3)	0.00
				\$ 652	\$ (4,414)	\$ (3,762)	(0.02)

As at 30 June 2024, the Institutional NOK (Hedged) Accumulation, Investor NOK (Hedged) Accumulation and W Class NOK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	NOK 587	\$ 55	\$ 0	\$ 0	\$ 0	0.00
BRC	07/2024	53	5	0	0	0	0.00
	07/2024	\$ 77,018	NOK 810,259	0	(920)	(920)	(0.01)
CBK	07/2024	NOK 336	\$ 32	0	0	0	0.00
	07/2024	\$ 76,628	NOK 807,757	0	(765)	(765)	(0.01)
MBC	07/2024	NOK 635,970	\$ 59,703	2	(28)	(26)	0.00
	07/2024	\$ 1,382	NOK 14,520	0	(18)	(18)	0.00
MYI	08/2024	59,570	634,067	28	0	28	0.00
	07/2024	NOK 810,493	\$ 76,021	0	(99)	(99)	0.00
	07/2024	\$ 70,661	NOK 744,788	0	(711)	(711)	0.00
RYL	08/2024	76,021	809,847	99	0	99	0.00
	07/2024	NOK 36,481	\$ 3,462	36	0	36	0.00
SCX	07/2024	\$ 2,984	NOK 31,712	2	(8)	(6)	0.00
	07/2024	38	406	0	0	0	0.00
				\$ 167	\$ (2,549)	\$ (2,382)	(0.02)

As at 30 June 2024, the Institutional NZD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	NZD 13,298	\$ 8,144	\$ 41	\$ 0	\$ 41	0.00
	07/2024	\$ 24,843	NZD 40,487	0	(172)	(172)	0.00
	08/2024	8,144	13,298	0	(40)	(40)	0.00
BOA	07/2024	22,755	37,266	0	(47)	(47)	0.00
	07/2024	NZD 256	\$ 157	1	0	1	0.00
FAR	07/2024	38,830	23,682	21	0	21	0.00
	07/2024	\$ 24,902	NZD 40,419	0	(273)	(273)	0.00
JPM	08/2024	23,682	38,830	0	(21)	(21)	0.00
	07/2024	6	10	0	0	0	0.00
MYI	08/2024	23,553	38,648	0	(3)	(3)	0.00
	07/2024	NZD 4,961	\$ 3,039	16	0	16	0.00
RYL	07/2024	296	183	2	0	2	0.00
	08/2024	107	65	0	0	0	0.00
SCX	07/2024	\$ 247	NZD 401	0	(2)	(2)	0.00
TOR	07/2024	NZD 12,925	\$ 7,917	41	0	41	0.00
	08/2024	\$ 7,917	NZD 12,925	0	(41)	(41)	0.00
				\$ 122	\$ (599)	\$ (477)	0.00

As at 30 June 2024, the Institutional SEK (Hedged) Accumulation and Administrative SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	SEK 1,010	\$ 97	\$ 1	\$ 0	\$ 1	0.00
BPS	07/2024	149	14	0	0	0	0.00
BRC	07/2024	173,909	16,409	0	(13)	(13)	0.00
	08/2024	\$ 16,409	SEK 173,643	12	0	12	0.00
CBK	07/2024	SEK 801	\$ 76	1	0	1	0.00
	07/2024	\$ 16,455	SEK 174,704	42	0	42	0.00
DUB	07/2024	SEK 156,386	\$ 14,776	9	0	9	0.00
	08/2024	\$ 14,776	SEK 156,146	0	(9)	(9)	0.00
MBC	07/2024	SEK 589	\$ 56	1	0	1	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MYI	07/2024	\$ 15,893	SEK 166,907	\$ 0	\$ (132)	\$ (132)	0.00
	08/2024	2	26	0	0	0	0.00
RYL	07/2024	SEK 174,537	\$ 16,524	43	0	43	0.00
	08/2024	\$ 16,524	SEK 174,268	0	(44)	(44)	0.00
SCX	07/2024	SEK 520	\$ 50	1	0	1	0.00
	07/2024	\$ 15,878	SEK 166,948	0	(113)	(113)	0.00
UAG	07/2024	SEK 439	\$ 42	0	0	0	0.00
	07/2024	174	17	0	0	0	0.00
				\$ 110	\$ (311)	\$ (201)	0.00

As at 30 June 2024, the Institutional SGD (Hedged) Accumulation, Institutional SGD (Hedged) Income, M Retail SGD (Hedged) Income II and W Class SGD (Hedged) Income II had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	SGD 239,048	\$ 176,120	\$ 0	\$ (266)	\$ (266)	0.00
	07/2024	\$ 164,497	SGD 222,019	1	(677)	(676)	0.00
BPS	08/2024	176,120	238,696	267	0	267	0.00
	07/2024	SGD 240,072	\$ 177,012	0	(130)	(130)	0.00
BRC	08/2024	\$ 177,012	SGD 239,725	136	0	136	0.00
	07/2024	418	564	0	(1)	(1)	0.00
CBK	07/2024	4,176	5,633	0	(20)	(20)	0.00
	07/2024	SGD 1,948	\$ 1,442	5	0	5	0.00
GLM	07/2024	\$ 391	SGD 528	0	(2)	(2)	0.00
	07/2024	178,562	240,340	0	(1,222)	(1,222)	(0.01)
JPM	07/2024	SGD 10,631	\$ 7,863	19	0	19	0.00
	07/2024	\$ 913	SGD 1,231	0	(5)	(5)	0.00
MBC	07/2024	97	131	0	0	0	0.00
	07/2024	178,503	240,525	0	(1,026)	(1,026)	(0.01)
				\$ 428	\$ (3,349)	\$ (2,921)	(0.02)
Total OTC Financial Derivative Instruments						\$ 177,856	1.17

SECURITIES SOLD SHORT

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Ginnie Mae, TBA			
3.000% due 01/07/2054	\$ 36,800	\$ (32,068)	(0.21)
4.000% due 01/07/2054	7,500	(6,931)	(0.05)
Uniform Mortgage-Backed Security, TBA			
2.000% due 01/07/2039	276,200	(242,754)	(1.58)
2.000% due 01/07/2054	866,150	(677,559)	(4.42)
2.000% due 01/08/2054	166,900	(130,684)	(0.85)
3.000% due 01/08/2054	404,100	(344,116)	(2.24)
3.500% due 01/07/2054 (e)	103,000	(91,171)	(0.59)
4.000% due 01/07/2054 (e)	133,000	(121,711)	(0.79)
4.000% due 01/08/2054	11,400	(10,438)	(0.07)
5.500% due 01/07/2054	91,800	(90,549)	(0.59)
5.500% due 01/08/2054	18,500	(18,245)	(0.12)
Total Securities Sold Short		\$ (1,766,226)	(11.51)
Total Investments		\$ 16,654,796	108.55
Other Current Assets & Liabilities		\$ (1,311,737)	(8.55)
Net Assets		\$ 15,343,059	100.00

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

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

^ Security is in default.

(a) Zero coupon security.

(b) Coupon represents a yield to maturity.

(c) Principal amount of security is adjusted for inflation.

(d) Affiliated to the Fund.

(e) Security sold short as at 30 June 2024 is covered by long portfolio investments in transferable securities and money market instruments.

(f) Securities with an aggregate fair value of \$3,552 (31 December 2023: \$2,151) and cash of \$2,576 (31 December 2023: \$323) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Schedule of Investments Global Bond Fund (Cont.)

Cash of \$440,445 (31 December 2023: \$394,447) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$84,080 (31 December 2023: \$103,060) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 16,115,634	\$ 65,839	\$ 16,181,473
Investment Funds	1,173,294	362,837	0	1,536,131
Repurchase Agreements	0	582,002	0	582,002
Financial Derivative Instruments ⁽³⁾	2,293	119,123	0	121,416
Securities Sold Short	0	(1,766,226)	0	(1,766,226)
Totals	\$ 1,175,587	\$ 15,413,370	\$ 65,839	\$ 16,654,796

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 14,901,954	\$ 33,617	\$ 14,935,571
Investment Funds	875,438	435,751	0	1,311,189
Repurchase Agreements	0	371,917	0	371,917
Financial Derivative Instruments ⁽³⁾	(50,364)	56,030	0	5,666
Securities Sold Short	0	(930,028)	0	(930,028)
Totals	\$ 825,074	\$ 14,835,624	\$ 33,617	\$ 15,694,315

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

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

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

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BRC	0.500%	17/06/2024	TBD ⁽¹⁾	€ (455)	\$ (488)	0.00
	5.300	26/02/2024	TBD ⁽¹⁾	\$ (1,911)	(1,947)	(0.01)
MEI	0.500	17/06/2024	TBD ⁽¹⁾	€ (1,001)	(1,073)	(0.01)
Total Reverse Repurchase Agreements					\$ (3,508)	(0.02)

(1) Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (9,999)	\$ 550	\$ (9,449)	\$ (4,504)	\$ 5,510	\$ 1,006
BOA	(14,087)	14,990	903	(10,306)	9,930	(376)
BPS	67,609	(29,600)	38,009	(14,522)	19,830	5,308
BRC	40,201	(25,770)	14,431	(61,368)	56,470	(4,898)
CBK	59,611	4,430	64,041	10,530	(12,210)	(1,680)
DUB	7,250	(6,880)	370	(1,810)	1,710	(100)
FAR	(60,358)	60,580	222	(358)	0	(358)
GLM	(3,421)	2,220	(1,201)	5,715	(7,530)	(1,815)
GST	24,727	(1,010)	23,717	(88)	710	622
IND	405	0	405	N/A	N/A	N/A
JPM	16,435	(16,550)	(115)	392	(910)	(518)
MBC	39,606	(38,630)	976	35,995	(42,350)	(6,355)
MYC	(4,529)	940	(3,589)	(1,021)	1,360	339
MYI	2,492	(2,480)	12	(3,178)	1,180	(1,998)
RBC	(59)	70	11	6	0	6
RYL	(314)	300	(14)	8	0	8
SCX	10,483	(10,950)	(467)	(6,224)	6,360	136
SOG	N/A	N/A	N/A	19	0	19
SSB	(122)	0	(122)	926	(800)	126
TOR	153	(430)	(277)	1,353	(1,250)	103
UAG	1,773	(1,730)	43	4,837	(4,470)	367

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	50.22	67.03
Transferable securities dealt in on another regulated market*	53.33	47.18
Other transferable securities	1.91	0.00
Investment funds	9.99	10.03
Repurchase agreements	3.80	2.84
Financial derivative instruments dealt in on a regulated market	(0.02)	(0.55)
Centrally cleared financial derivative instruments	(0.34)	0.92
OTC financial derivative instruments	1.17	(0.33)
Securities sold short	(11.51)	(7.11)
Reverse repurchase agreements	(0.02)	0.00

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Australia	0.59	1.56
Belgium	0.19	N/A
Canada	3.35	1.31
Cayman Islands	1.99	1.95
Chile	0.09	N/A
China	0.06	0.07
Czech Republic	0.00	0.00
Denmark	2.77	2.02
Finland	0.01	0.01
France	3.04	2.14
Germany	0.70	1.35
Hungary	0.33	0.18
International	0.18	0.21
Ireland	3.83	4.97
Israel	1.26	1.20
Italy	0.94	1.01
Japan	4.70	7.62
Jersey, Channel Islands	0.07	0.08
Luxembourg	0.30	0.51
Malaysia	0.71	0.83
Mexico	0.05	0.06
Multinational	0.06	0.08
Netherlands	1.08	0.59
New Zealand	0.10	0.14
Norway	0.38	0.20
Peru	0.11	0.14
Poland	0.42	0.28
Portugal	0.02	0.02
Qatar	0.08	0.08
Romania	0.90	0.78
Saudi Arabia	0.84	0.68
Singapore	0.93	0.14
Slovenia	N/A	0.18
South Korea	2.42	3.32
Spain	0.98	0.70
Supranational	0.41	0.08
Sweden	N/A	0.00
Switzerland	1.40	1.08
Thailand	N/A	0.23
United Arab Emirates	0.05	0.06
United Kingdom	6.16	5.89
United States	62.37	53.69
Short-Term Instruments	1.59	18.77
Investment Funds	9.99	10.03
Repurchase Agreements	3.80	2.84
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.02)	(0.55)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Buy Protection	0.00	(0.08)
Credit Default Swaps on Credit Indices — Sell Protection	(0.03)	0.14
Interest Rate Swaps	(0.31)	0.86
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.03	N/A
Interest Rate Swaptions	0.09	0.05
Options on Securities	0.08	0.08
Written Options		
Foreign Currency Options	N/A	(0.01)
Interest Rate Swaptions	(0.14)	(0.19)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	0.00	(0.02)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Cross-Currency Swaps	0.84	0.01
Interest Rate Swaps	0.01	0.01
Forward Foreign Currency Contracts	0.65	(0.89)
Hedged Forward Foreign Currency Contracts	(0.39)	0.63
Securities Sold Short	(11.51)	(7.11)
Other Current Assets & Liabilities	(8.55)	(20.01)
Net Assets	100.00	100.00

Schedule of Investments Global Bond ESG Fund

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES											
CORPORATE BONDS & NOTES											
BANKING & FINANCE											
AerCap Ireland Capital DAC 1.650% due 29/10/2024	\$ 1,000	\$ 987	0.03	Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial 3.125% due 09/11/2031	€ 8,000	\$ 8,639	0.22	Nationwide Building Society 4.302% due 08/03/2029	\$ 300	\$ 287	0.01
American Tower Corp. 0.875% due 21/05/2029 3.900% due 16/05/2030 5.450% due 15/02/2034	€ 2,100 9,000 \$ 5,000	1,958 9,628 4,958	0.05 0.25 0.13	European Investment Bank 0.750% due 15/07/2027 3.300% due 03/02/2028	AUD 5,000 1,000	2,984 640	0.08 0.02	Nexi SpA 2.125% due 30/04/2029 (e)	€ 1,800	1,747	0.05
Aviation Capital Group LLC 4.125% due 01/08/2025	1,000	981	0.03	GA Global Funding Trust 5.500% due 08/01/2029	\$ 3,900	3,902	0.10	Nordea Kredit Realkreditaktieselskab 1.000% due 01/10/2050 1.500% due 01/10/2050 1.500% due 01/10/2053 2.000% due 01/10/2047 2.500% due 01/10/2047	DKK 0 0 12,186 0 0	0 0 1,333 0 0	0.00 0.00 0.03 0.00 0.00
Banco Santander S.A. 1.849% due 25/03/2026	400	375	0.01	Goldman Sachs Group, Inc. 2.650% due 21/10/2032 3.615% due 15/03/2028 6.484% due 24/10/2029	6,900 2,000 5,000	5,739 1,913 5,221	0.15 0.05 0.13	Nykredit Realkredit A/S 0.375% due 17/01/2028 1.000% due 01/04/2025 1.000% due 01/10/2050 1.000% due 01/10/2053 1.500% due 01/10/2050 1.500% due 01/10/2052 2.000% due 01/10/2047 2.000% due 01/10/2050 2.500% due 01/10/2047	€ 1,400 DKK 114,800 0 27 0 9,309 0 0 0	1,333 16,241 0 3 0 1,063 0 0 0	0.03 0.42 0.00 0.00 0.00 0.03 0.00 0.00 0.00
Bank of America Corp. 2.687% due 22/04/2032 4.700% due 22/09/2026 4.819% due 24/08/2025 5.015% due 22/07/2033 5.288% due 25/04/2034	2,000 € 8,000 1,700 \$ 6,000 13,100	1,691 8,637 1,825 5,867 12,970	0.04 0.22 0.05 0.15 0.33	HSBC Holdings PLC 2.804% due 24/05/2032 2.999% due 10/03/2026 3.973% due 22/05/2030 4.856% due 23/05/2033 5.597% due 17/05/2028 5.733% due 17/05/2032 6.254% due 09/03/2034	2,100 300 200 € 17,500 \$ 600 3,000 3,300	1,758 294 187 19,807 603 3,009 3,438	0.05 0.01 0.00 0.51 0.02 0.08 0.09	Pacific Life Global Funding 5.500% due 18/07/2028	\$ 3,800	3,854	0.10
Bank of Nova Scotia 0.010% due 14/09/2029 3.500% due 17/04/2029	€ 9,900 12,600	8,990 13,415	0.23 0.34	IHG Finance LLC 4.375% due 28/11/2029	€ 6,400	7,028	0.18	Realkredit Danmark A/S 1.000% due 01/01/2025 1.000% due 01/04/2025 1.000% due 01/10/2050 1.500% due 01/10/2053 2.000% due 01/10/2050	DKK 76,500 56,700 0 14,177 0	10,857 8,012 0 1,619 0	0.28 0.21 0.00 0.04 0.00
Banque Federative du Credit Mutuel S.A. 5.896% due 13/07/2026	\$ 7,700	7,764	0.20	ING Belgium S.A. 3.000% due 15/02/2031	6,600	7,017	0.18	Royal Bank of Canada 0.010% due 05/10/2028	€ 5,600	5,248	0.13
Barclays PLC 4.347% due 08/05/2035 4.375% due 12/01/2026 4.918% due 08/08/2030 6.224% due 09/05/2034 6.692% due 13/09/2034	€ 4,600 \$ 2,900 € 3,300 \$ 6,000 5,800	4,941 2,852 3,683 6,152 6,152	0.13 0.07 0.09 0.16 0.16	ING Groep NV 2.125% due 23/05/2026 5.335% due 19/03/2030 5.550% due 19/03/2035	8,200 \$ 6,200 8,900	8,654 6,178 8,791	0.22 0.16 0.23	Santander UK Group Holdings PLC 3.625% due 14/01/2026 3.823% due 03/11/2028 7.482% due 29/08/2029	€ 300 \$ 300 € 9,000	371 284 12,101	0.01 0.01 0.31
BlueHub Loan Fund, Inc. 2.890% due 01/01/2027 3.099% due 01/01/2030	900 1,900	804 1,572	0.02 0.04	Inter-American Development Bank 2.500% due 14/04/2027	AUD 600	380	0.01	Santander UK PLC 3.000% due 12/03/2029 5.783% due 12/02/2027	€ 14,400 € 700	15,303 888	0.39 0.02
BNP Paribas S.A. 2.219% due 09/06/2026	3,600	3,481	0.09	Intesa Sanpaolo SpA 3.625% due 16/10/2030	€ 4,100	4,342	0.11	Sirius Real Estate Ltd. 1.125% due 22/06/2026	€ 3,300	3,321	0.09
BPCE S.A. 3.875% due 11/01/2029 5.748% due 19/07/2033	€ 5,400 \$ 6,100	5,792 6,046	0.15 0.16	JAB Holdings BV 5.000% due 12/06/2033	6,600	7,484	0.19	Societe Generale S.A. 6.691% due 10/01/2034	\$ 12,000	12,385	0.32
Brookfield Finance, Inc. 2.724% due 15/04/2031	3,350	2,837	0.07	JPMorgan Chase & Co. 2.595% due 24/02/2026 3.761% due 21/03/2034 4.565% due 14/06/2030 4.912% due 25/07/2033 5.350% due 01/06/2034 5.581% due 22/04/2030 6.278% due 22/04/2028	\$ 3,900 € 12,550 \$ 5,100 3,700 10,600 6,900 6,700	3,823 13,375 4,952 3,595 10,559 7,011 6,729	0.10 0.34 0.13 0.09 0.27 0.18 0.17	Standard Chartered PLC 2.678% due 29/06/2032	6,100	4,990	0.13
Caisse de Refinancement de l'Habitat S.A. 2.875% due 25/03/2031	€ 9,700	10,203	0.26	Jyske Realkredit A/S 1.000% due 01/10/2050 1.500% due 01/07/2050 1.500% due 01/10/2050 1.500% due 01/10/2053 2.000% due 01/10/2047	DKK 3,481 0 0 111,317 0	367 0 0 12,275 0	0.01 0.00 0.00 0.32 0.00	Sumitomo Mitsui Banking Corp. 0.010% due 10/09/2025 0.409% due 07/11/2029	€ 3,900 1,300	4,008 1,185	0.10 0.03
CaixaBank S.A. 4.125% due 09/02/2032	4,700	5,055	0.13	KEB Hana Bank 3.750% due 04/05/2026	€ 16,200	17,410	0.45	Sumitomo Mitsui Trust Bank Ltd. 0.010% due 15/10/2027	2,500	2,391	0.06
Caja Rural de Navarra SCC 0.875% due 08/05/2025	2,000	2,093	0.05	Kookmin Bank 0.052% due 15/07/2025	2,100	2,167	0.06	Toronto-Dominion Bank 3.191% due 16/02/2029 3.563% due 16/04/2031 4.174% due 16/02/2027 5.934% due 12/06/2028	13,500 9,000 8,900 € 6,200	14,452 9,527 9,566 7,881	0.37 0.24 0.25 0.20
CBRE Global Investors Open-Ended Funds S.C.A. SICAV-SIF-Pan European Core Fund 0.900% due 12/10/2029	1,900	1,723	0.04	Kreditanstalt fuer Wiederaufbau 3.250% due 24/03/2031	6,100	6,692	0.17	UBS AG 0.250% due 05/01/2026 3.625% due 09/09/2024 7.500% due 15/02/2028	€ 900 \$ 3,800 4,100	917 3,782 4,388	0.02 0.10 0.11
Cie de Financement Foncier S.A. 3.000% due 24/04/2032 3.125% due 06/06/2030	7,200 6,000	7,606 6,409	0.20 0.16	Lloyds Banking Group PLC 3.875% due 14/05/2032 5.679% due 05/01/2035 5.721% due 05/06/2030	4,200 \$ 4,600 7,300	4,493 4,584 7,362	0.12 0.12 0.19	UBS Group AG 2.593% due 11/09/2025 2.875% due 02/04/2032 3.750% due 26/03/2025 3.869% due 12/01/2029 4.194% due 01/04/2031 4.550% due 17/04/2026 4.923% due 16/01/2026 6.246% due 22/09/2029 6.442% due 11/08/2028 6.537% due 12/08/2033 7.750% due 01/03/2029 9.016% due 15/11/2033	€ 2,080 € 8,100 \$ 250 2,000 1,800 1,950 € 340 \$ 500 2,650 4,500 € 2,100 \$ 5,700	2,066 8,126 247 1,889 1,681 1,917 366 514 2,718 4,725 2,544 6,874	0.05 0.21 0.01 0.05 0.04 0.05 0.01 0.01 0.07 0.12 0.07 0.18
Community Preservation Corp. 2.867% due 01/02/2030	\$ 3,300	2,877	0.07	Mitsubishi UFJ Financial Group, Inc. 5.426% due 17/04/2035	5,200	5,181	0.13	UniCredit SpA 3.127% due 03/06/2032	4,700	3,984	0.10
Cooperative Rabobank UA 3.758% due 06/04/2033	1,600	1,418	0.04	Mizuho Financial Group, Inc. 0.956% due 16/10/2024	€ 4,200	4,464	0.11	Volkswagen Financial Services AG 3.875% due 10/09/2030	€ 3,400	3,643	0.09
Coventry Building Society 0.010% due 07/07/2028	€ 600	564	0.01	Morgan Stanley 3.622% due 01/04/2031 3.790% due 21/03/2030 3.955% due 21/03/2035 5.123% due 01/02/2029 5.656% due 18/04/2030	\$ 14,700 € 6,200 14,700 \$ 6,500 5,100	13,494 6,653 15,671 6,476 5,188	0.35 0.17 0.40 0.17 0.13	Volkswagen Leasing GmbH 3.875% due 11/10/2028	3,800	4,090	0.11
Credit Agricole Home Loan SFH S.A. 3.000% due 01/12/2030	5,700	6,042	0.16	National Australia Bank Ltd. 3.146% due 05/02/2031	€ 11,000	11,757	0.30	Westpac Banking Corp. 3.131% due 15/04/2031	16,600	17,688	0.45
CTP NV 0.500% due 21/06/2025 0.625% due 27/09/2026 0.875% due 20/01/2026	3,100 1,200 1,300	3,209 1,198 1,328	0.08 0.03 0.03								
Deutsche Bank AG 0.050% due 20/11/2024 1.375% due 17/02/2032 1.750% due 19/11/2030 1.875% due 23/02/2028	3,300 1,800 2,800 4,100	3,488 1,610 2,641 4,166	0.09 0.04 0.07 0.11								
DNB Boligkreditt A/S 0.625% due 19/06/2025	1,600	1,669	0.04								
Doctors Co. An Interinsurance Exchange 4.500% due 18/01/2032	\$ 600	476	0.01								
EQT AB 2.375% due 06/04/2028	€ 5,000	5,055	0.13								

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	
Workspace Group PLC	£ 2,300	\$ 2,490	0.06	Eurogrid GmbH	€ 3,300	\$ 3,524	0.09	U.S. Treasury Inflation Protected Securities (c)				
2.250% due 11/03/2028				3.598% due 01/02/2029				0.125% due 15/10/2024	\$ 3,910	\$ 3,871	0.10	
		707,884	18.19	National Grid PLC				0.125% due 15/04/2025	25,610	24,914	0.64	
INDUSTRIALS				4.275% due 16/01/2035	8,730	9,504	0.24	0.125% due 15/07/2031	22,108	19,421	0.50	
Amgen, Inc.				5.809% due 12/06/2033	\$ 3,800	3,820	0.10	0.125% due 15/01/2032	28,614	24,784	0.64	
5.150% due 02/03/2028	\$ 11,200	11,200	0.29	New York State Electric & Gas Corp.				0.250% due 15/01/2025	32,826	32,149	0.83	
5.250% due 02/03/2030	4,900	4,937	0.13	5.650% due 15/08/2028	4,000	4,065	0.10	0.500% due 15/01/2028	10,803	10,182	0.26	
Amprion GmbH				Orsted A/S				0.625% due 15/07/2032	1,619	1,452	0.04	
4.125% due 07/09/2034	€ 3,000	3,284	0.08	4.125% due 01/03/2035	€ 3,200	3,511	0.09	1.125% due 15/01/2033	35,890	33,221	0.85	
Astrazeneca Finance LLC				Pacific Gas & Electric Co.				2.500% due 15/01/2029	4,308	4,384	0.11	
4.900% due 26/02/2031	\$ 6,300	6,286	0.16	6.700% due 01/04/2053	\$ 8,000	8,335	0.21	3.875% due 15/04/2029	763	824	0.02	
Becton Dickinson & Co.				Southern Power Co.				U.S. Treasury Notes				
4.874% due 08/02/2029	4,400	4,367	0.11	0.900% due 15/01/2026	6,000	5,595	0.14	0.375% due 30/09/2027	2,900	2,543	0.06	
Bristol-Myers Squibb Co.				Statkraft A/S				0.625% due 30/11/2027	12,800	11,256	0.29	
5.550% due 22/02/2054	5,400	5,328	0.14	3.375% due 22/03/2032	€ 3,200	3,412	0.09	0.750% due 31/01/2028	11,700	10,275	0.26	
Broadcom, Inc.				Stedin Holding NV				2.875% due 30/04/2025	4,200	4,121	0.11	
2.450% due 15/02/2031	1,600	1,348	0.04	3.625% due 20/06/2031	6,200	6,677	0.17	4.000% due 15/02/2034	22,300	21,650	0.56	
3.137% due 15/11/2035	4,100	3,285	0.08	TDC Net A/S				4.500% due 15/11/2033	32,600	32,908	0.84	
3.419% due 15/04/2033	800	690	0.02	5.186% due 02/08/2029	8,800	9,585	0.25					
4.926% due 15/05/2037	10,600	9,974	0.26			130,451	3.35					
Continental Wind LLC				Total Corporate Bonds & Notes		1,027,114	26.39					
6.000% due 28/02/2033	1,525	1,506	0.04	MUNICIPAL BONDS & NOTES								
CVS Health Corp.				California State General Obligation Bonds, Series 2023				NON-AGENCY MORTGAGE-BACKED SECURITIES				
1.875% due 28/02/2031	4,000	3,211	0.08	5.125% due 01/03/2038	\$ 3,600	3,583	0.09	American Home Mortgage Assets Trust				
2.125% due 15/09/2031	7,885	6,333	0.16	U.S. GOVERNMENT AGENCIES				5.650% due 25/10/2046	992	544	0.01	
5.250% due 30/01/2031	6,800	6,726	0.17	Fannie Mae				6.093% due 25/10/2046	75	50	0.00	
Elevance Health, Inc.				3.000% due 01/03/2060	963	814	0.02	American Home Mortgage Investment Trust				
5.375% due 15/06/2034	5,200	5,227	0.13	3.500% due 01/01/2059	579	509	0.01	7.354% due 25/09/2035	162	65	0.00	
Enbridge, Inc.				Freddie Mac				Atrium Hotel Portfolio Trust				
5.700% due 08/03/2033	9,000	9,074	0.23	3.500% due 01/05/2048	4,885	4,422	0.11	6.556% due 15/12/2036	4,407	4,318	0.11	
Ford Motor Co.				4.000% due 01/06/2048	3,687	3,459	0.09	Bear Stearns ALT-A Trust				
3.250% due 12/02/2032	3,900	3,225	0.08	Ginnie Mae				4.652% due 25/11/2036	598	307	0.01	
Fraport AG Frankfurt Airport Services Worldwide				3.000% due 20/07/2046 -				Bear Stearns Mortgage Funding Trust				
4.250% due 11/06/2032	€ 5,750	6,225	0.16	20/06/2052	119,002	103,733	2.66	5.800% due 25/06/2047	896	749	0.02	
Hanwha Q Cells Americas Holdings Corp.				5.983% due 20/02/2074	5,411	5,403	0.14	Brass PLC				
5.000% due 27/07/2028	\$ 6,500	6,493	0.17	6.263% due 20/01/2074	3,914	3,941	0.10	5.954% due 16/11/2066	£ 121	153	0.00	
HCA, Inc.				6.522% due 20/04/2067	169	172	0.00	Canada Square Funding PLC				
5.600% due 01/04/2034	13,500	13,424	0.35	Ginnie Mae, TBA				6.014% due 17/06/2058	1,523	1,925	0.05	
Keurig Dr Pepper, Inc.				2.500% due 01/08/2054	37,500	31,556	0.81	6.184% due 17/06/2058	2,777	3,519	0.09	
5.050% due 15/03/2029	4,300	4,295	0.11	Uniform Mortgage-Backed Security				6.484% due 17/12/2057	1,275	1,619	0.04	
Kraft Heinz Foods Co.				2.500% due 01/12/2051 -				Chase Mortgage Finance Trust				
3.500% due 15/03/2029	€ 6,500	6,965	0.18	01/03/2052	44,644	36,609	0.94	5.312% due 25/07/2037	\$ 6	5	0.00	
Motability Operations Group PLC				3.000% due 01/07/2052	7,760	6,614	0.17	Citigroup Commercial Mortgage Trust				
3.875% due 24/01/2034	4,600	4,882	0.13	3.500% due 01/03/2047 -				3.209% due 10/05/2049	2,100	2,009	0.05	
4.000% due 17/01/2030	2,600	2,822	0.07	01/06/2052	3,965	3,572	0.09	Citigroup Mortgage Loan Trust, Inc.				
4.250% due 17/06/2035	3,600	3,908	0.10	4.000% due 01/07/2048 -				4.996% due 25/12/2035	314	199	0.01	
Mundys SpA				01/07/2053	81,526	74,709	1.92	Commercial Mortgage Trust				
4.750% due 24/01/2029	7,800	8,441	0.22	4.500% due 01/08/2052 -				3.590% due 10/11/2047	2,000	1,987	0.05	
Oracle Corp.				01/07/2053	37,818	35,720	0.92	3.732% due 10/08/2049	1,000	961	0.03	
4.900% due 06/02/2033	\$ 17,800	17,274	0.44	5.000% due 01/02/2053 -				4.228% due 10/05/2051	1,700	1,594	0.04	
Siemens Financieringsmaatschappij NV				01/07/2053	42,150	40,800	1.05	Countrywide Alternative Loan Trust				
3.375% due 22/02/2037	€ 3,700	3,873	0.10	5.500% due 01/02/2053 -				5.500% due 25/11/2034	92	88	0.00	
T-Mobile USA, Inc.				01/09/2053	89,885	88,742	2.28	5.700% due 25/06/2036	66	57	0.00	
5.050% due 15/07/2033	\$ 7,600	7,438	0.19	6.000% due 01/01/2053 -				5.880% due 25/07/2046	401	352	0.01	
UnitedHealth Group, Inc.				01/04/2053	37,708	37,896	0.97	5.940% due 25/08/2047	687	592	0.02	
4.500% due 15/04/2033	11,000	10,518	0.27	6.500% due 01/10/2053 -				6.250% due 25/12/2036	1,035	435	0.01	
5.000% due 15/04/2034	6,300	6,220	0.16	01/04/2054	613,271	624,650	16.05	Countrywide Home Loan Mortgage Pass-Through Trust				
		188,779	4.85	Uniform Mortgage-Backed Security, TBA				6.000% due 25/07/2036	241	119	0.00	
UTILITIES				3.500% due 01/07/2054	6,100	5,399	0.14	6.000% due 25/12/2036	602	241	0.01	
AES Corp.				4.500% due 01/07/2054 -				6.000% due 25/03/2037	593	267	0.01	
5.450% due 01/06/2028	11,700	11,678	0.30	01/08/2054	209,990	198,018	5.09	6.000% due 25/04/2046	1,851	531	0.01	
American Water Capital Corp.				5.000% due 01/07/2054 -				6.040% due 25/03/2035	289	241	0.01	
5.150% due 01/03/2034	13,700	13,591	0.35	01/08/2054	270,200	261,134	6.71	6.140% due 25/03/2035	65	57	0.00	
British Telecommunications PLC				6.000% due 01/08/2054	187,400	187,861	4.83	6.500% due 25/11/2047	92	46	0.00	
3.875% due 20/01/2034	€ 8,300	8,890	0.23			1,755,733	45.10	Deutsche ALT-A Securities Mortgage Loan Trust				
Electricite de France S.A.				U.S. TREASURY OBLIGATIONS				5.760% due 25/09/2047	659	539	0.01	
5.950% due 22/04/2034	\$ 10,000	10,064	0.26	U.S. Treasury Bonds				6.020% due 25/08/2036	3,693	3,267	0.08	
6.250% due 23/05/2033	4,000	4,141	0.11	1.625% due 15/11/2050	10,100	5,532	0.14	Dutch Property Finance BV				
6.900% due 23/05/2053	3,000	3,190	0.08	1.875% due 15/02/2041	42,500	29,097	0.75	4.514% due 28/07/2058	€ 1,928	2,068	0.05	
enBW International Finance BV				2.875% due 15/05/2052	6,900	5,058	0.13	EMF-UK PLC				
4.300% due 23/05/2034	€ 4,500	4,987	0.13	4.000% due 15/11/2052	5,200	4,738	0.12	6.333% due 13/03/2046	£ 167	211	0.01	
Enel Finance International NV				4.250% due 15/02/2054	11,000	10,477	0.27	Eurohome UK Mortgage PLC				
3.875% due 23/01/2035	15,100	15,882	0.41	4.625% due 15/05/2054	800	811	0.02	5.502% due 15/06/2044	13	16	0.00	
				4.750% due 15/11/2043	25,900	26,252	0.68	EuroMASTR PLC				
				4.750% due 15/11/2053	15,100	15,613	0.40	5.552% due 15/06/2040	40	49	0.00	
								First Horizon Alternative Mortgage Securities Trust				
								6.250% due 25/11/2036	\$ 32	9	0.00	
								Genesis Mortgage Funding PLC				
								6.433% due 15/09/2059	£ 4,192	5,315	0.14	

Schedule of Investments Global Bond ESG Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
GSR Mortgage Loan Trust				6.360% due 25/08/2035	\$ 1,231	\$ 1,195	0.03	Home Equity Asset Trust			
5.055% due 25/11/2035	\$ 36	\$ 33	0.00	Adagio CLO DAC				6.135% due 25/02/2036	\$ 680	\$ 656	0.02
6.542% due 25/10/2035	21	19	0.00	4.626% due 15/10/2031	€ 2,331	2,486	0.06	Home Equity Mortgage Loan Asset-Backed Trust			
Hops Hill PLC				Apidos CLO				5.680% due 25/04/2037	238	177	0.01
0.000% due 21/04/2056	€ 13,000	16,474	0.42	6.596% due 20/04/2031	\$ 4,513	4,516	0.12	7.410% due 25/03/2035	1,295	1,161	0.03
Impac Secured Assets Trust				Aqueduct European CLO DAC				HSI Asset Securitization Corp. Trust			
5.980% due 25/01/2037	\$ 407	333	0.01	4.537% due 20/07/2030	€ 1,292	1,386	0.04	5.600% due 25/01/2037	1,405	1,032	0.03
IndyMac Mortgage Loan Trust				Ares European CLO DAC				IndyMac Home Equity Mortgage Loan Asset-Backed Trust			
4.767% due 25/12/2034	112	101	0.00	4.686% due 15/10/2031	2,286	2,452	0.06	4.862% due 25/03/2035	1,533	1,485	0.04
5.800% due 25/11/2036	2,212	2,114	0.06	4.747% due 20/04/2032	4,100	4,397	0.11	KKR CLO Ltd.			
JPMorgan Alternative Loan Trust				Argent Securities Trust				6.770% due 15/01/2031	2,121	2,123	0.06
5.940% due 25/10/2036	202	176	0.01	5.820% due 25/04/2036	\$ 4,934	1,545	0.04	Laurelin DAC			
JPMorgan Mortgage Trust				Atlas Senior Loan Fund Ltd.				4.617% due 20/10/2031	€ 865	928	0.02
5.834% due 25/08/2035	86	82	0.00	6.739% due 16/01/2030	952	953	0.03	LCM Loan Income Fund Income Note Issuer Ltd.			
6.000% due 25/06/2037	754	283	0.01	Aurium CLO DAC				6.669% due 16/07/2031	\$ 3,355	3,373	0.09
Lehman XS Trust				4.653% due 16/01/2031	€ 4,784	5,126	0.13	Long Beach Mortgage Loan Trust			
6.653% due 25/03/2047	400	338	0.01	Bain Capital Euro CLO DAC				6.060% due 25/01/2036	641	558	0.01
Ludgate Funding PLC				4.637% due 20/01/2032	1,884	2,010	0.05	LT Autorahoitus DAC			
5.513% due 01/01/2061	€ 1,677	2,062	0.05	Bayview Financial Asset Trust				4.269% due 18/07/2033	€ 4,419	4,758	0.12
5.953% due 01/01/2061	1,883	2,339	0.06	6.960% due 25/03/2037	\$ 88	83	0.00	Madison Park Euro Funding DAC			
Merrill Lynch Alternative Note Asset Trust				Benefit Street Partners CLO Ltd.				4.656% due 15/01/2032	3,196	3,415	0.09
3.351% due 25/10/2047	\$ 10,013	2,760	0.07	6.686% due 20/01/2031	1,735	1,739	0.05	4.706% due 15/07/2032	5,198	5,537	0.14
Miravet SARL				Black Diamond CLO DAC				Man GLG Euro CLO DAC			
4.651% due 26/05/2065	€ 1,116	1,193	0.03	4.808% due 15/05/2032	€ 4,121	4,420	0.11	4.716% due 15/10/2032	4,795	5,125	0.13
Mortimer BTL PLC				BlueMountain Fuji EUR CLO DAC				MASTR Asset-Backed Securities Trust			
5.934% due 23/06/2053	€ 1,960	2,476	0.06	4.626% due 15/01/2031	1,985	2,125	0.06	5.780% due 25/08/2036	\$ 12,078	4,270	0.11
New Residential Mortgage Loan Trust				4.816% due 15/01/2033	2,850	3,042	0.08	Merrill Lynch Mortgage Investors Trust			
3.500% due 25/12/2057	\$ 811	769	0.02	BNPP AM Euro CLO DAC				5.700% due 25/02/2037	613	175	0.00
Paragon Mortgages PLC				4.717% due 22/07/2032	4,800	5,136	0.13	6.180% due 25/05/2036	118	116	0.00
6.809% due 15/05/2045	€ 42	53	0.00	Bridgepoint CLO DAC				Morgan Stanley ABS Capital, Inc. Trust			
Polaris PLC				5.116% due 15/01/2034	3,399	3,656	0.09	5.330% due 25/10/2036	784	343	0.01
6.000% due 23/12/2058	1,262	1,596	0.04	Cairn CLO DAC				5.560% due 25/11/2036	5,578	2,613	0.07
Residential Accredit Loans, Inc. Trust				4.686% due 15/10/2031	1,298	1,386	0.04	5.710% due 25/07/2036	55	47	0.00
5.760% due 25/06/2037	\$ 246	227	0.01	Carlyle Euro CLO DAC				6.060% due 25/12/2034	478	430	0.01
6.000% due 25/06/2036	334	251	0.01	4.606% due 15/01/2031	1,914	2,054	0.05	6.135% due 25/09/2035	2,822	2,647	0.07
6.430% due 25/11/2037	229	188	0.01	4.718% due 15/08/2032	2,999	3,209	0.08	6.420% due 25/09/2034	615	607	0.02
RESIMAC Premier				Carlyle Global Market Strategies CLO Ltd.				Morgan Stanley Structured Trust			
6.492% due 07/02/2052	152	152	0.00	6.549% due 17/04/2031	\$ 2,320	2,322	0.06	5.760% due 25/06/2037	2,628	2,380	0.06
Ripon Mortgages PLC				Carlyle Global Market Strategies Euro CLO Ltd.				Neuberger Berman Loan Advisers CLO Ltd.			
5.934% due 28/08/2056	€ 11,281	14,262	0.37	4.578% due 15/11/2031	€ 1,391	1,484	0.04	6.626% due 20/04/2031	2,500	2,503	0.06
RMAC PLC				Carlyle U.S. CLO Ltd.				New Century Home Equity Loan Trust			
6.434% due 15/02/2047	10,835	13,784	0.35	6.770% due 15/01/2030	\$ 2,174	2,177	0.06	6.225% due 25/02/2035	2,223	2,139	0.06
RMAC Securities PLC				Catamaran CLO Ltd.				Nomura Home Equity Loan, Inc. Home Equity Loan Trust			
5.523% due 12/06/2044	29	36	0.00	6.686% due 22/04/2030	1,996	1,999	0.05	6.090% due 25/02/2036	3,746	3,392	0.09
Sequoia Mortgage Trust				Cedar Funding CLO Ltd.				Northwoods Capital Ltd.			
4.471% due 20/07/2037	\$ 181	131	0.00	6.679% due 17/07/2031	3,886	3,890	0.10	6.688% due 19/04/2031	4,046	4,050	0.10
Stratton Mortgage Funding PLC				CIFC Funding Ltd.				NovaStar Mortgage Funding Trust			
0.000% due 25/06/2049	€ 5,300	6,704	0.17	6.565% due 24/04/2031	2,457	2,459	0.06	5.660% due 25/01/2037	2,408	826	0.02
Structured Asset Securities Corp. Mortgage Loan Trust				6.646% due 27/04/2031	1,932	1,933	0.05	6.000% due 25/05/2036	1,700	1,600	0.04
5.740% due 25/01/2036	\$ 133	108	0.00	6.779% due 17/10/2031	6,235	6,240	0.16	OCP CLO Ltd.			
5.750% due 25/10/2036	267	214	0.01	Countrywide Asset-Backed Certificates Trust, Inc.				6.706% due 20/07/2029	1,304	1,305	0.03
TBW Mortgage-Backed Trust				5.600% due 25/07/2037	1,831	1,656	0.04	OCP Euro CLO DAC			
5.965% due 25/07/2037	2,248	656	0.02	5.680% due 25/09/2037	140	144	0.00	4.777% due 22/09/2034	€ 2,700	2,883	0.07
Towd Point Mortgage Funding PLC				5.710% due 25/02/2036	488	459	0.01	Option One Mortgage Loan Trust			
0.000% due 20/07/2053	€ 12,900	16,331	0.42	5.920% due 25/04/2047	5,340	4,812	0.12	5.600% due 25/01/2037	\$ 239	152	0.00
6.583% due 20/07/2045	846	1,070	0.03	6.435% due 25/01/2036	1,833	1,770	0.05	5.600% due 25/03/2037	1,067	743	0.02
Twin Bridges PLC				CVC Cordatus Loan Fund DAC				5.640% due 25/04/2037	2,915	1,398	0.04
6.084% due 12/03/2055	2,429	3,074	0.08	4.599% due 27/01/2031	€ 5,370	5,750	0.15	OZLM Ltd.			
Uropa Securities PLC				Dryden Euro CLO DAC				6.841% due 30/10/2030	349	350	0.01
5.702% due 10/10/2040	248	293	0.01	4.688% due 15/05/2034	1,189	1,274	0.03	Palmer Square European Loan Funding DAC			
WaMu Mortgage Pass-Through Certificates Trust				Encore Credit Receivables Trust				4.626% due 15/10/2031	€ 4,354	4,643	0.12
4.168% due 25/09/2036	\$ 56	47	0.00	6.150% due 25/07/2035	\$ 396	381	0.01	4.636% due 15/07/2031	3,034	3,234	0.08
4.335% due 25/02/2037	2,473	2,112	0.05	Fremont Home Loan Trust				Renaissance Home Equity Loan Trust			
4.597% due 25/10/2035	74	65	0.00	6.525% due 25/06/2035	108	103	0.00	5.762% due 25/08/2036	\$ 708	266	0.01
5.679% due 25/09/2033	36	34	0.00	Greenwood Park CLO Ltd.				Residential Asset Securities Corp. Trust			
6.153% due 25/02/2046	243	210	0.01	6.600% due 15/04/2031	1,536	1,538	0.04	6.120% due 25/12/2035	4,997	4,820	0.12
Washington Mutual Mortgage Pass-Through Certificates Trust				Griffith Park CLO DAC				Saxon Asset Securities Trust			
5.500% due 25/04/2035	273	220	0.01	4.550% due 21/11/2031	€ 918	980	0.03	1.979% due 25/05/2035	2,461	2,310	0.06
		127,874	3.29	GSAMP Trust				Sculptor European CLO DAC			
				5.960% due 25/05/2046	\$ 1,164	1,087	0.03	4.696% due 14/01/2032	€ 4,820	5,167	0.13
				6.180% due 25/11/2035	3,800	3,080	0.08	Securitized Asset-Backed Receivables LLC Trust			
				Harvest CLO DAC				6.180% due 25/10/2035	\$ 5,600	4,617	0.12
				4.546% due 15/10/2031	€ 3,030	3,233	0.08	Segovia European CLO DAC			
				4.577% due 20/10/2031	1,135	1,215	0.03	4.777% due 20/07/2032	€ 2,696	2,875	0.07
				4.666% due 15/07/2031	3,276	3,507	0.09				
				4.756% due 15/01/2032	4,700	5,026	0.13				

Schedule of Investments Global Bond ESG Fund (Cont.)

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BPS	5.380%	28/06/2024	01/07/2024	\$ 21,400	U.S. Treasury Notes 2.125% due 15/05/2025	\$ (21,838)	\$ 21,400	\$ 21,410	0.07
	5.390	28/06/2024	01/07/2024	121,500	U.S. Treasury Notes 1.000% due 31/07/2028	(123,870)	121,500	121,555	3.12
FICC	2.600	28/06/2024	01/07/2024	1,176	U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2026	(1,200)	1,176	1,176	0.03
Total Repurchase Agreements						\$ (146,908)	\$ 144,076	\$ 144,141	3.70

⁽¹⁾ Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR March Futures	Short	06/2025	2,570	\$ 2,792	0.07
3-Month SOFR September Futures	Long	12/2024	597	(671)	(0.02)
3-Month SOFR September Futures	Long	12/2025	1,285	(1,131)	(0.03)
Australia Government 3-Year Note September Futures	Short	09/2024	25	6	0.00
Australia Government 10-Year Bond September Futures	Short	09/2024	396	(1)	0.00
Canada Government 10-Year Bond September Futures	Long	09/2024	397	225	0.01
Euro-Bobl September Futures	Short	09/2024	1,111	(1,065)	(0.03)
Euro-BTP Italy Government Bond September Futures	Long	09/2024	417	(517)	(0.01)
Euro-BTP Italy Government Bond September Futures	Short	09/2024	706	(15)	0.00
Euro-Bund 10-Year Bond September Futures	Long	09/2024	814	1,188	0.03
Euro-Buxl 30-Year Bond September Futures	Short	09/2024	14	(46)	0.00
Euro-OAT France Government 10-Year Bond September Futures	Long	09/2024	275	(95)	0.00
Euro-Schatz September Futures	Short	09/2024	281	(140)	0.00
Japan Government 10-Year Bond September Futures	Short	09/2024	322	1,011	0.02
U.S. Treasury 5-Year Note September Futures	Short	09/2024	2,393	(990)	(0.03)
U.S. Treasury 10-Year Note September Futures	Long	09/2024	234	(154)	0.00
U.S. Treasury 10-Year Ultra September Futures	Short	09/2024	311	(462)	(0.01)
U.S. Treasury 30-Year Bond September Futures	Short	09/2024	627	(555)	(0.02)
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2024	175	393	0.01
United Kingdom Long Gilt September Futures	Short	09/2024	1,111	(895)	(0.02)
				\$ (1,122)	(0.03)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (1,122)	(0.03)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	3.000%	17/06/2027	£ 95,700	\$ (1,852)	(0.05)
Receive ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	3.000	17/06/2035	20,700	1,249	0.03
Pay ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	3.750	18/09/2034	219,100	(4,111)	(0.11)
Pay ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	3.750	18/09/2054	18,300	(946)	(0.03)
Pay ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	4.000	18/09/2029	182,900	(1,989)	(0.05)
Pay ⁽¹⁾	1-Day INR-MIBOR Compounded-OIS	6.250	18/09/2029	INR 3,004,550	(30)	0.00
Pay ⁽¹⁾	1-Day INR-MIBOR Compounded-OIS	6.500	18/09/2029	458,420	7	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.000	17/03/2031	¥ 1,500,000	(206)	(0.01)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.050	15/12/2031	1,981,000	(248)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	19/06/2039	430,000	212	0.01
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.450	15/12/2051	505,230	(233)	(0.01)
Pay ⁽¹⁾	1-Day JPY-MUTKCALM Compounded-OIS	0.600	18/09/2029	22,340,800	(253)	(0.01)
Pay ⁽¹⁾	1-Day JPY-MUTKCALM Compounded-OIS	1.000	18/09/2034	15,500,000	(366)	(0.01)
Pay ⁽¹⁾	1-Day JPY-MUTKCALM Compounded-OIS	1.500	18/09/2054	1,760,000	(31)	0.00
Receive ⁽¹⁾	1-Day SGD-SIBCSORA Compounded-OIS	2.750	18/09/2029	SGD 242,790	1,254	0.03
Receive ⁽¹⁾	1-Day THB-THORON Compounded-OIS	2.250	18/09/2029	THB 3,478,600	1,175	0.03
Receive	1-Day THB-THORON Compounded-OIS	2.418	17/04/2029	832,900	6	0.00
Receive ⁽¹⁾	1-Day THB-THORON Compounded-OIS	2.500	18/09/2029	3,777,800	(435)	(0.01)
Receive	1-Day THB-THORON Compounded-OIS	2.750	18/09/2034	398,370	19	0.00
Receive	1-Day USD-Federal Funds Rate Compounded-OIS	2.684	30/04/2025	\$ 900	13	0.00
Receive	1-Day USD-Federal Funds Rate Compounded-OIS	2.696	30/04/2025	900	13	0.00
Receive	1-Day USD-Federal Funds Rate Compounded-OIS	2.710	30/04/2025	1,000	15	0.00
Receive	1-Day USD-Federal Funds Rate Compounded-OIS	2.714	30/04/2025	1,900	28	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.310	16/01/2025	76,400	(2,086)	(0.05)
Pay	1-Day USD-SOFR Compounded-OIS	2.697	04/04/2025	9,300	(161)	0.00

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽¹⁾		1-Day USD-SOFR Compounded-OIS	2.721%	10/04/2025	\$ 2,800	\$ (48)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	2.841	31/10/2024	3,000	(58)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	2.910	14/11/2024	3,000	(56)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	2.920	17/10/2024	5,600	(108)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	2.965	30/11/2026	67,260	3,597	0.09
Pay		1-Day USD-SOFR Compounded-OIS	2.993	13/10/2024	9,600	(175)	(0.01)
Pay		1-Day USD-SOFR Compounded-OIS	3.018	24/10/2024	2,500	(45)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.050	08/09/2029	410	(25)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.088	07/11/2024	5,400	(88)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.140	25/10/2024	2,500	(41)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.150	13/05/2025	277,800	4,765	0.12
Pay		1-Day USD-SOFR Compounded-OIS	3.190	25/10/2024	2,500	(39)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.200	13/05/2025	22,500	439	0.01
Pay		1-Day USD-SOFR Compounded-OIS	3.225	25/10/2024	2,600	(40)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.250	20/12/2053	14,520	(334)	(0.01)
Pay		1-Day USD-SOFR Compounded-OIS	3.470	22/02/2030	4,900	(156)	0.00
Receive ⁽¹⁾		1-Day USD-SOFR Compounded-OIS	3.500	18/12/2025	172,500	971	0.02
Pay		1-Day USD-SOFR Compounded-OIS	3.500	22/06/2030	4,400	(106)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	245,125	(1,991)	(0.05)
Pay		1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	18,100	382	0.01
Pay		1-Day USD-SOFR Compounded-OIS	3.522	30/11/2027	19,640	(676)	(0.02)
Pay		1-Day USD-SOFR Compounded-OIS	3.650	22/11/2024	4,600	(66)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.650	05/12/2024	6,200	(91)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.655	24/01/2034	1,700	(47)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.662	31/05/2028	6,300	125	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.665	24/01/2034	2,000	(54)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.691	31/05/2028	3,450	65	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.694	31/05/2028	100	2	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.700	20/02/2049	22,000	619	0.02
Pay ⁽¹⁾		1-Day USD-SOFR Compounded-OIS	3.725	07/02/2034	3,200	(65)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.750	21/11/2024	5,100	(68)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.750	11/12/2024	5,200	(70)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.750	21/06/2025	38,900	455	0.01
Pay ⁽¹⁾		1-Day USD-SOFR Compounded-OIS	3.750	18/12/2026	42,700	(98)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	185,800	(2,719)	(0.07)
Receive		1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	387,100	(1,432)	(0.04)
Receive ⁽¹⁾		1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	10,000	(45)	0.00
Pay ⁽¹⁾		1-Day USD-SOFR Compounded-OIS	3.783	07/02/2034	2,700	(42)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.849	31/03/2030	3,000	(40)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.857	31/03/2030	17,000	(234)	(0.01)
Pay		1-Day USD-SOFR Compounded-OIS	3.860	21/02/2034	6,400	(58)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.940	22/02/2029	16,000	(155)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.951	31/03/2030	41,600	(332)	(0.01)
Pay		1-Day USD-SOFR Compounded-OIS	3.988	30/11/2027	62,800	(869)	(0.02)
Receive		1-Day USD-SOFR Compounded-OIS	4.000	20/06/2026	69,200	(225)	(0.01)
Receive		1-Day USD-SOFR Compounded-OIS	4.000	20/03/2054	14,600	1,087	0.03
Pay		1-Day USD-SOFR Compounded-OIS	4.078	29/04/2034	9,600	98	0.00
Pay		1-Day USD-SOFR Compounded-OIS	4.090	30/04/2034	11,900	151	0.00
Receive		1-Day USD-SOFR Compounded-OIS	4.159	31/03/2025	34,000	474	0.01
Pay		1-Day USD-SOFR Compounded-OIS	4.193	30/11/2027	42,200	(384)	(0.01)
Receive ⁽¹⁾		1-Day USD-SOFR Compounded-OIS	4.228	30/08/2025	40,500	266	0.01
Receive		1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	394,553	3,353	0.09
Pay		1-Day USD-SOFR Compounded-OIS	4.250	20/03/2034	10,140	(426)	(0.01)
Pay		3-Month CAD-CAONREPO Compounded-OIS	1.250	16/06/2031	CAD 19,300	139	0.00
Pay		3-Month CAD-CAONREPO Compounded-OIS	1.500	17/06/2030	27,900	259	0.01
Receive		3-Month CAD-CAONREPO Compounded-OIS	3.250	15/03/2028	15,410	2	0.00
Pay		3-Month CAD-CAONREPO Compounded-OIS	3.250	20/12/2028	24,600	57	0.00
Pay		3-Month CAD-CAONREPO Compounded-OIS	3.250	21/06/2053	2,600	93	0.00
Receive		3-Month CAD-CAONREPO Compounded-OIS	3.300	01/06/2033	17,300	10	0.00
Receive		3-Month CAD-CAONREPO Compounded-OIS	3.400	01/06/2033	2,700	7	0.00
Pay ⁽¹⁾		3-Month CAD-CAONREPO Compounded-OIS	3.500	18/12/2025	227,400	(287)	(0.01)
Pay ⁽¹⁾		3-Month CAD-CAONREPO Compounded-OIS	3.500	19/03/2026	113,500	(208)	(0.01)
Pay ⁽¹⁾		3-Month CAD-CAONREPO Compounded-OIS	3.500	19/06/2026	188,200	82	0.00
Receive		3-Month CAD-CAONREPO Compounded-OIS	3.500	01/06/2032	53,100	459	0.01
Receive		3-Month CAD-CAONREPO Compounded-OIS	3.500	01/09/2033	22,700	(240)	(0.01)
Receive		3-Month CAD-CAONREPO Compounded-OIS	3.500	18/06/2034	16,400	(47)	0.00
Receive		3-Month CAD-CAONREPO Compounded-OIS	3.700	01/09/2033	7,700	(118)	0.00
Receive		3-Month CAD-CAONREPO Compounded-OIS	3.750	20/12/2033	1,170	(17)	0.00
Pay ⁽¹⁾		3-Month CAD-CAONREPO Compounded-OIS	3.898	19/06/2026	91,900	194	0.01
Pay ⁽¹⁾		3-Month CAD-CAONREPO Compounded-OIS	3.925	19/06/2026	72,400	170	0.00
Pay		3-Month CHF-SRFXON3 Compounded-OIS	0.283	14/02/2027	CHF 4,200	9	0.00
Pay		3-Month CHF-SRFXON3 Compounded-OIS	0.294	10/02/2027	15,500	28	0.00
Pay		3-Month CHF-SRFXON3 Compounded-OIS	0.343	16/05/2027	6,300	35	0.00
Pay ⁽¹⁾		3-Month CNY-CNREPOFIX	2.250	18/09/2029	CNY 1,588,106	1,873	0.05
Receive ⁽¹⁾		3-Month KRW-KORIBOR	3.250	18/09/2029	KRW 67,319,970	(63)	0.00
Pay ⁽¹⁾		3-Month KRW-KORIBOR	3.250	18/09/2034	4,513,900	15	0.00
Pay		3-Month NZD-BBR	3.750	15/06/2027	NZD 1,100	(24)	0.00
Pay		3-Month NZD-BBR	4.750	19/06/2029	25,800	(2)	0.00
Pay		3-Month NZD-BBR	5.000	20/03/2025	54,500	323	0.01
Pay		3-Month SEK-STIBOR	1.000	19/06/2029	SEK 11,700	12	0.00
Receive		6-Month AUD-BBR-BBSW	1.250	17/06/2030	AUD 4,800	(47)	0.00
Pay		6-Month AUD-BBR-BBSW	1.750	16/03/2027	3,000	10	0.00

Schedule of Investments Global Bond ESG Fund (Cont.)

Pay/Receive	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/Depreciation	% of Net Assets
Receive	6-Month AUD-BBR-BBSW	1.750%	16/06/2031	AUD 6,450	\$ 0	0.00
Pay	6-Month AUD-BBR-BBSW	4.000	21/06/2033	141,900	(495)	(0.01)
Pay ⁽¹⁾	6-Month AUD-BBR-BBSW	4.250	15/09/2032	5,700	(22)	0.00
Pay	6-Month AUD-BBR-BBSW	4.250	15/03/2033	40,300	(974)	(0.03)
Receive ⁽¹⁾	6-Month AUD-BBR-BBSW	4.335	25/09/2024	246,000	20	0.00
Pay ⁽¹⁾	6-Month AUD-BBR-BBSW	4.500	15/09/2032	233,470	615	0.01
Receive	6-Month AUD-BBR-BBSW	4.500	19/06/2034	45,100	(104)	0.00
Pay ⁽¹⁾	6-Month AUD-BBR-BBSW	4.750	20/12/2033	164,500	1,959	0.05
Pay	6-Month CZK-PRIBOR	1.913	30/01/2029	CZK 7,400	12	0.00
Receive ⁽¹⁾	6-Month EUR-EURIBOR	0.054	27/05/2050	€ 600	84	0.00
Receive	6-Month EUR-EURIBOR	0.064	17/11/2052	1,300	197	0.01
Pay	6-Month EUR-EURIBOR	0.250	15/09/2036	1,400	(112)	0.00
Pay	6-Month EUR-EURIBOR	0.650	12/04/2027	6,000	(227)	(0.01)
Pay	6-Month EUR-EURIBOR	0.650	11/05/2027	4,300	(155)	0.00
Pay	6-Month EUR-EURIBOR	0.700	11/04/2027	3,300	(129)	0.00
Pay	6-Month EUR-EURIBOR	1.000	13/05/2027	7,200	(304)	(0.01)
Pay	6-Month EUR-EURIBOR	1.000	18/05/2027	3,500	(147)	0.00
Pay	6-Month EUR-EURIBOR	2.250	21/09/2037	11,890	(456)	(0.01)
Pay	6-Month EUR-EURIBOR	2.250	21/09/2042	6,060	(930)	(0.02)
Receive ⁽¹⁾	6-Month EUR-EURIBOR	2.500	18/09/2054	90,300	3,997	0.10
Receive	6-Month EUR-EURIBOR	2.670	03/04/2034	5,000	101	0.00
Pay ⁽¹⁾	6-Month EUR-EURIBOR	2.750	18/09/2029	184,700	(2,859)	(0.07)
Pay ⁽¹⁾	6-Month EUR-EURIBOR	2.750	18/09/2034	221,500	(5,503)	(0.14)
Receive ⁽¹⁾	6-Month EUR-EURIBOR	2.750	18/09/2039	11,700	(169)	(0.01)
Pay	6-Month EUR-EURIBOR	2.780	02/05/2029	20,200	(105)	0.00
Receive ⁽¹⁾	6-Month EUR-EURIBOR	2.801	25/05/2033	15,100	(24)	0.00
Pay	6-Month EUR-EURIBOR	2.827	06/05/2029	13,700	(38)	0.00
Receive ⁽¹⁾	6-Month EUR-EURIBOR	2.833	15/08/2033	17,700	(69)	0.00
Receive ⁽¹⁾	6-Month EUR-EURIBOR	2.841	25/05/2033	5,300	(26)	0.00
Receive ⁽¹⁾	6-Month EUR-EURIBOR	2.849	15/08/2033	24,200	(128)	0.00
Receive ⁽¹⁾	6-Month EUR-EURIBOR	2.857	15/08/2033	69,300	(408)	(0.01)
Pay ⁽¹⁾	6-Month EUR-EURIBOR	2.950	12/06/2029	19,300	96	0.00
Pay ⁽¹⁾	6-Month EUR-EURIBOR	3.000	18/09/2026	210,400	(1,667)	(0.04)
Pay ⁽¹⁾	6-Month EUR-EURIBOR	3.000	19/03/2027	136,070	(500)	(0.01)
Receive ⁽¹⁾	6-Month EUR-EURIBOR	3.000	15/03/2033	58,910	(174)	(0.01)
Receive	6-Month EUR-EURIBOR	3.535	18/09/2025	133,100	(1,285)	(0.03)
Receive	6-Month EUR-EURIBOR	3.536	18/09/2025	34,600	(334)	(0.01)
Pay	28-Day MXN-TIIE	4.870	07/07/2025	MXN 20,400	32	0.00
					\$ (11,120)	(0.29)
Total Centrally Cleared Financial Derivative Instruments					\$ (11,120)	(0.29)

⁽¹⁾ This instrument has a forward starting effective date.

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

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

PURCHASED OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BPS	Call - OTC USD versus CNH	CNH 7.275	06/12/2024	300	\$ 36	\$ 76	0.00
	Call - OTC USD versus CNH	7.325	06/12/2024	510	64	98	0.00
	Call - OTC USD versus CNH	7.400	06/12/2024	730	66	104	0.01
	Call - OTC USD versus CNH	7.325	14/01/2025	650	63	107	0.00
	Call - OTC USD versus CNH	7.400	14/01/2025	720	57	90	0.00
	Call - OTC USD versus CNH	7.400	23/01/2025	660	63	84	0.00
BRC	Call - OTC USD versus CNH	7.300	14/02/2025	300	32	46	0.00
CBK	Call - OTC USD versus CNH	7.300	14/01/2025	660	69	123	0.01
	Call - OTC USD versus CNH	7.450	14/02/2025	660	63	75	0.00
MBC	Call - OTC USD versus CNH	7.350	06/12/2024	900	87	164	0.01
	Call - OTC USD versus CNH	7.375	14/02/2025	760	75	104	0.00
SCX	Call - OTC USD versus CNH	7.300	14/02/2025	240	24	36	0.00
					\$ 699	\$ 1,107	0.03

INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.750%	15/07/2024	384,700	\$ 769	\$ 946	0.02
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.930	23/06/2025	14,900	536	658	0.02
BRC	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.005	25/09/2025	33,300	1,223	1,525	0.04
GLM	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.960	25/06/2025	4,300	161	183	0.00
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.005	25/09/2025	4,200	175	192	0.01
							\$ 2,864	\$ 3,504	0.09

OPTIONS ON SECURITIES

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BPS	Put - OTC France Government International Bond 0.750% due 25/05/2052	€ 97.000	23/05/2025	2,200	\$ 166	\$ 1,058	0.03

WRITTEN OPTIONS

INTEREST RATE SWAPPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	5.250%	15/07/2024	384,700	\$ (385)	\$ (14)	0.00
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.250	23/06/2025	57,300	(544)	(632)	(0.02)
BPS	Put - OTC 25-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	0.451	23/05/2025	2,200	(166)	(877)	(0.02)
BRC	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.350	25/09/2025	128,100	(1,230)	(1,454)	(0.04)
GLM	Call - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.689	15/07/2024	29,500	(61)	(13)	0.00
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.139	15/07/2024	29,500	(61)	(69)	0.00
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.280	25/06/2025	16,600	(166)	(177)	(0.01)
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.330	25/09/2025	16,200	(178)	(199)	(0.01)
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	24/07/2024	20,700	(75)	(37)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.998	24/07/2024	20,700	(75)	(135)	0.00
JPM	Call - OTC 1-Year Interest Rate Swap	6-Month GBP-LIBOR	Receive	0.820	16/12/2024	20,100	(142)	(4)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.675	22/07/2024	13,900	(54)	(25)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.025	22/07/2024	13,900	(54)	(74)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Receive	3.800	03/07/2024	13,500	(55)	(17)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Pay	4.150	03/07/2024	13,500	(55)	(1)	0.00
MYC	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.820	11/07/2024	26,500	(42)	(62)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.120	11/07/2024	26,500	(42)	(7)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.630	29/07/2024	7,400	(19)	(15)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.690	29/07/2024	7,400	(27)	(20)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.040	29/07/2024	7,400	(27)	(42)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.090	29/07/2024	7,400	(19)	(32)	0.00
							\$ (3,477)	\$ (3,906)	(0.10)

(1) Notional Amount represents the number of contracts.

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

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
GST	South Korea Government International Bond	(1.000)%	20/06/2029	\$ 6,900	\$ (202)	\$ 4	\$ (198)	(0.01)
MYC	South Korea Government International Bond	(1.000)	20/06/2029	7,100	(207)	3	(204)	(0.01)
					\$ (409)	\$ 7	\$ (402)	(0.02)

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽²⁾

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BRC	Italy Government International Bond	1.000%	20/06/2025	\$ 1,700	\$ (41)	\$ 55	\$ 14	0.00
CBK	Italy Government International Bond	1.000	20/06/2025	1,100	(27)	36	9	0.00
					\$ (68)	\$ 91	\$ 23	0.00

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

CROSS-CURRENCY SWAPS

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
AZD	Floating rate equal to 3-Month AUD-BBR-BBSW Plus 0.290% based on the notional amount of currency received	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of currency delivered	04/01/2031	AUD 14,600	\$ 11,000	\$ 72	\$ (1,359)	\$ (1,287)	(0.03)

Schedule of Investments Global Bond ESG Fund (Cont.)

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BPS	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Less 0.591% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-MUTKCALM based on the notional amount of currency delivered	03/02/2026	\$ 25,027	¥ 3,699,000	\$ (278)	\$ 2,334	\$ 2,056	0.05
BRC	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Less 0.605% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-MUTKCALM based on the notional amount of currency delivered	19/03/2026	88,950	13,051,600	(286)	8,170	7,884	0.20
CBK	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Less 0.590% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-MUTKCALM based on the notional amount of currency delivered	03/02/2026	22,713	3,179,800	1,205	1,761	2,966	0.08
CBK	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Less 0.600% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-MUTKCALM based on the notional amount of currency delivered	21/01/2026	55,754	7,766,600	2,899	4,628	7,527	0.19
CBK	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Less 0.586% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-MUTKCALM based on the notional amount of currency delivered	03/02/2026	24,784	3,655,600	(225)	2,306	2,081	0.05
GLM	Floating rate equal to 3-Month AUD-BBR-BBSW Plus 0.420% based on the notional amount of currency received	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of currency delivered	31/07/2029	AUD 5,100	\$ 3,519	(1)	(98)	(99)	0.00
GST	Floating rate equal to 3-Month AUD-BBR-BBSW Plus 0.423% based on the notional amount of currency received	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of currency delivered	01/08/2029	5,000	3,450	(10)	(87)	(97)	0.00
GST	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Less 0.610% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-MUTKCALM based on the notional amount of currency delivered	21/01/2026	\$ 47,057	¥ 6,555,000	2,900	3,457	6,357	0.16
JPM	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Less 0.605% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-MUTKCALM based on the notional amount of currency delivered	19/03/2026	83,347	12,200,400	1,062	6,506	7,568	0.19
MYC	Floating rate equal to 3-Month AUD-BBR-BBSW Plus 0.298% based on the notional amount of currency received	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of currency delivered	14/10/2030	AUD 10,100	\$ 7,256	44	(573)	(529)	(0.01)
						\$ 7,382	\$ 27,045	\$ 34,427	0.88

INTEREST RATE SWAPS

Counterparty	Pay/Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BPS	Receive ⁽¹⁾		3-Month MYR-KLIBOR	3.750%	18/09/2029	MYR 19,090	\$ (13)	\$ (7)	\$ (20)	0.00
CBK	Receive ⁽¹⁾		3-Month MYR-KLIBOR	3.500	18/09/2029	10,590	14	1	15	0.00
CBK	Receive ⁽¹⁾		3-Month MYR-KLIBOR	3.750	18/09/2034	11,640	22	3	25	0.00
GST	Receive		3-Month MYR-KLIBOR	3.500	20/03/2029	139,860	185	(35)	150	0.01
GST	Receive		3-Month MYR-KLIBOR	3.750	20/09/2033	59,060	374	(292)	82	0.00
JPM	Receive ⁽¹⁾		3-Month MYR-KLIBOR	3.500	18/09/2029	10,520	14	1	15	0.00
SCX	Receive ⁽¹⁾		3-Month MYR-KLIBOR	3.750	18/09/2034	10,300	21	1	22	0.00
							\$ 617	\$ (328)	\$ 289	0.01

⁽¹⁾ This instrument has a forward starting effective date.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets	
AZD	07/2024	NZD 2,908	\$ 1,781	\$ 9	\$ 0	\$ 9	0.00	
	08/2024	\$ 1,781	NZD 2,908	0	(9)	(9)	0.00	
BOA	07/2024	€ 898,532	\$ 975,471	12,468	0	12,468	0.32	
	07/2024	KRW 54,573,047	39,871	236	(1)	235	0.01	
	07/2024	SGD 9,558	7,082	29	0	29	0.00	
	07/2024	\$ 232	HUF 85,410	0	0	0	0.00	
	07/2024	380	MYR 1,788	0	(1)	(1)	0.00	
	07/2024	38,331	SGD 52,027	58	0	58	0.00	
BPS	08/2024	SGD 51,951	\$ 38,331	0	(58)	(58)	0.00	
	02/2025	CNH 9,006	1,261	6	0	6	0.00	
	07/2024	AUD 3,361	2,224	0	(21)	(21)	0.00	
	07/2024	BRL 55,223	10,603	661	0	661	0.02	
	07/2024	CNH 129,575	17,892	142	0	142	0.00	
	07/2024	€ 22,400	24,104	97	0	97	0.00	
	07/2024	£ 124,060	158,474	1,651	0	1,651	0.04	
	07/2024	IDR 373,448	23	0	0	0	0.00	
	07/2024	KRW 51,949,883	37,853	121	0	121	0.00	
	07/2024	MYR 76,292	16,192	8	0	8	0.00	
	07/2024	\$ 33,973	AUD 51,004	90	0	90	0.00	
	07/2024	50	BRL 268	0	(2)	(2)	0.00	
	07/2024	2,838	CNH 20,576	0	(20)	(20)	0.00	
	07/2024	17,892	CNY 127,232	0	(335)	(335)	(0.01)	
	07/2024	7,709	€ 7,121	0	(77)	(77)	0.00	
	07/2024	11,797	£ 9,282	0	(64)	(64)	0.00	
	07/2024	13,306	IDR 217,229,181	0	(29)	(29)	0.00	
	07/2024	451	ILS 1,673	0	(7)	(7)	0.00	
	07/2024	6,095	¥ 952,100	0	(177)	(177)	0.00	
	07/2024	1,307	KRW 1,813,507	10	0	10	0.00	
	07/2024	4,181	NZD 6,806	0	(34)	(34)	0.00	
	07/2024	17,610	PLN 71,360	137	0	137	0.00	
	07/2024	2,285	SEK 24,065	0	(12)	(12)	0.00	
	08/2024	AUD 48,834	\$ 32,566	0	(75)	(75)	0.00	
	08/2024	\$ 4,137	€ 3,863	10	0	10	0.00	
	09/2024	CNH 193,161	\$ 26,912	300	0	300	0.01	
	09/2024	COP 10,406,657	2,598	117	0	117	0.00	
	09/2024	INR 634,136	7,586	0	(2)	(2)	0.00	
	09/2024	TWD 613,058	19,052	116	0	116	0.00	
	09/2024	\$ 1,315	TWD 42,281	0	(9)	(9)	0.00	
	12/2024	2,730	CNH 19,578	0	(16)	(16)	0.00	
	01/2025	CNH 16,972	\$ 2,376	17	0	17	0.00	
	BRC	07/2024	AUD 21,028	13,916	0	(128)	(128)	0.00
07/2024		CNY 57,366	8,044	149	0	149	0.00	
07/2024		DKK 51,159	7,448	96	0	96	0.00	
07/2024		¥ 14,172,196	91,229	3,126	0	3,126	0.08	
07/2024		MXN 33,350	1,805	0	(15)	(15)	0.00	
07/2024		PLN 229	58	1	0	1	0.00	
07/2024		SGD 7,041	5,214	19	0	19	0.00	
07/2024		THB 1,835	50	0	0	0	0.00	
07/2024		\$ 11,419	CHF 10,180	0	(90)	(90)	0.00	
07/2024		8,044	CNY 57,382	0	(5)	(5)	0.00	
07/2024		558	NOK 5,876	0	(7)	(7)	0.00	
07/2024		4,984	PLN 19,784	0	(63)	(63)	0.00	
07/2024		18,773	SEK 198,961	14	0	14	0.00	
08/2024		SEK 198,657	\$ 18,773	0	(14)	(14)	0.00	
09/2024		CNH 51,096	7,088	48	0	48	0.00	
09/2024		COP 4,047	1	0	0	0	0.00	
09/2024		MXN 24,488	1,310	0	(13)	(13)	0.00	
09/2024		\$ 64	CLP 58,868	0	(1)	(1)	0.00	
09/2024		7,635	MXN 145,313	217	0	217	0.01	
09/2024		11,228	TWD 361,778	0	(54)	(54)	0.00	
10/2024		CNH 97	\$ 13	0	0	0	0.00	
10/2024		\$ 26,631	CNH 191,397	0	(193)	(193)	(0.01)	
10/2024		29,071	¥ 4,380,000	0	(1,466)	(1,466)	(0.04)	
02/2025		1,261	CNH 9,002	0	(7)	(7)	0.00	
04/2025		¥ 3,270,000	\$ 22,334	1,135	0	1,135	0.03	
05/2025		1,110,000	7,591	368	0	368	0.01	
CBK		07/2024	AUD 6,473	4,275	0	(48)	(48)	0.00
		07/2024	CHF 11,247	12,359	0	(158)	(158)	0.00
		07/2024	CNH 10,531	1,448	3	0	3	0.00
		07/2024	CNY 26,142	3,670	73	0	73	0.00
		07/2024	€ 55,281	59,320	72	0	72	0.00
		07/2024	KRW 2,223,285	1,614	0	(1)	(1)	0.00
		07/2024	PLN 30	8	0	0	0	0.00
	07/2024	THB 16,791	459	1	0	1	0.00	
	07/2024	\$ 1,309	AUD 1,982	14	0	14	0.00	
	07/2024	10,137	BRL 55,234	0	(192)	(192)	0.00	
	07/2024	1,161	CAD 1,594	4	0	4	0.00	
	07/2024	15,801	CNH 114,328	0	(130)	(130)	0.00	
	07/2024	5,119	CNY 36,462	0	(10)	(10)	0.00	
	07/2024	9,494	£ 7,433	0	(98)	(98)	0.00	
	07/2024	7,647	KRW 10,590,326	45	0	45	0.00	

Schedule of Investments Global Bond ESG Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	\$ 898	PLN 3,559	\$ 0	\$ (12)	\$ (12)	0.00
	07/2024	50	ZAR 925	0	0	0	0.00
	08/2024	BRL 55,419	\$ 10,137	195	0	195	0.01
	09/2024	CNH 161,977	22,496	180	0	180	0.00
	09/2024	COP 7,699,495	1,919	84	0	84	0.00
	09/2024	TWD 233,738	7,252	32	0	32	0.00
	09/2024	\$ 3,593	CLP 3,312,787	0	(86)	(86)	0.00
	09/2024	20,882	INR 1,746,837	27	(7)	20	0.00
	09/2024	5,911	MXN 111,311	104	0	104	0.00
	10/2024	3,287	¥ 470,000	0	(325)	(325)	(0.01)
	01/2025	2,376	CNH 16,962	0	(18)	(18)	0.00
	01/2026	¥ 470,000	\$ 3,463	325	0	325	0.01
FAR	07/2024	AUD 25,146	16,754	0	(40)	(40)	0.00
	07/2024	£ 3	3	0	0	0	0.00
	07/2024	NZD 6,919	4,228	12	0	12	0.00
	07/2024	\$ 258,571	¥ 40,378,781	0	(7,552)	(7,552)	(0.19)
	08/2024	3,409	NZD 5,589	0	(3)	(3)	0.00
	09/2024	PEN 11,593	\$ 3,096	70	0	70	0.00
GLM	07/2024	BRL 264	50	3	0	3	0.00
	07/2024	CNY 1,085	152	3	0	3	0.00
	07/2024	IDR 656,400	40	0	0	0	0.00
	07/2024	MXN 31,020	1,670	0	(23)	(23)	0.00
	07/2024	\$ 2,011	AUD 3,022	8	0	8	0.00
	07/2024	152	CNY 1,085	0	0	0	0.00
	07/2024	100	KRW 137,396	0	0	0	0.00
	07/2024	19	MYR 90	0	0	0	0.00
	07/2024	19,026	PLN 75,164	0	(333)	(333)	(0.01)
	07/2024	10,917	ZAR 199,742	8	0	8	0.00
	08/2024	11,581	BRL 61,256	0	(592)	(592)	(0.02)
	09/2024	109	MXN 2,073	3	0	3	0.00
	10/2024	13,516	¥ 1,970,000	0	(1,100)	(1,100)	(0.03)
	06/2025	¥ 650,000	\$ 4,335	89	0	89	0.00
JPM	01/2026	1,320,000	9,806	994	0	994	0.03
	07/2024	CAD 7,522	5,501	3	0	3	0.00
	07/2024	CHF 11,928	13,187	0	(86)	(86)	0.00
	07/2024	CNY 37,528	5,262	57	0	57	0.00
	07/2024	€ 9,894	10,587	0	(17)	(17)	0.00
	07/2024	KRW 37,810,073	27,411	0	(51)	(51)	0.00
	07/2024	SGD 35,440	26,307	157	0	157	0.00
	07/2024	\$ 32,611	CHF 29,148	0	(173)	(173)	0.00
	07/2024	1,484	CLP 1,357,690	0	(46)	(46)	0.00
	07/2024	10,361	DKK 72,206	16	0	16	0.00
	07/2024	4,727	IDR 76,929,238	2	(28)	(26)	0.00
	07/2024	1,148	ILS 4,245	0	(20)	(20)	0.00
	07/2024	10,047	TRY 341,830	284	0	284	0.01
	07/2024	20,553	ZAR 378,354	141	0	141	0.00
	08/2024	CHF 21,586	\$ 24,143	32	0	32	0.00
	08/2024	DKK 72,079	10,361	0	(16)	(16)	0.00
	08/2024	\$ 5,248	CNY 37,456	0	(1)	(1)	0.00
	08/2024	9,076	TRY 318,573	80	0	80	0.00
	09/2024	TWD 397,669	\$ 12,352	69	0	69	0.00
	09/2024	\$ 2,333	INR 195,506	6	0	6	0.00
	09/2024	277	MXN 5,020	0	(6)	(6)	0.00
	10/2024	CNH 184,563	\$ 25,786	292	0	292	0.01
	10/2024	¥ 4,060,000	32,677	7,088	0	7,088	0.18
	12/2024	CNH 19,587	2,730	15	0	15	0.00
	01/2025	DKK 76,500	11,305	188	0	188	0.01
MBC	07/2024	CAD 196,394	144,232	706	0	706	0.02
	07/2024	CZK 2,511	109	1	0	1	0.00
	07/2024	DKK 132	19	0	0	0	0.00
	07/2024	€ 16,397	17,770	197	0	197	0.01
	07/2024	IDR 277,151,784	16,812	0	(126)	(126)	0.00
	07/2024	¥ 40,156,843	256,682	7,043	0	7,043	0.18
	07/2024	MYR 34,566	7,336	3	0	3	0.00
	07/2024	NOK 4,571	429	0	0	0	0.00
	07/2024	SEK 398,945	37,981	310	0	310	0.01
	07/2024	\$ 95,987	CAD 131,421	57	0	57	0.00
	07/2024	16,689	CHF 14,868	0	(143)	(143)	0.00
	07/2024	9,042	CNH 65,455	0	(76)	(76)	0.00
	07/2024	1,233	DKK 8,575	0	0	0	0.00
	07/2024	1,072,812	€ 1,003,285	2,459	0	2,459	0.06
	07/2024	11,407	£ 8,954	0	(89)	(89)	0.00
	07/2024	1,873	¥ 295,100	0	(38)	(38)	0.00
	07/2024	16,913	SEK 176,020	0	(292)	(292)	(0.01)
	08/2024	CAD 131,332	\$ 95,987	0	(60)	(60)	0.00
	08/2024	€ 1,003,285	1,074,381	0	(2,458)	(2,458)	(0.06)
	08/2024	\$ 429	NOK 4,567	0	0	0	0.00
	09/2024	CNH 65,094	\$ 9,042	74	0	74	0.00
	09/2024	\$ 1,550	TWD 49,890	0	(9)	(9)	0.00
	10/2024	¥ 2,760,000	\$ 22,134	4,739	0	4,739	0.12
	12/2024	CNH 24,639	3,452	37	0	37	0.00
	12/2024	\$ 3,452	CNH 24,630	0	(38)	(38)	0.00
	04/2025	DKK 171,500	\$ 25,311	264	0	264	0.01

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets	
MYI	07/2024	CNH 76,588	\$ 10,593	\$ 94	\$ 0	\$ 94	0.00	
	07/2024	€ 7,908	8,459	0	(16)	(16)	0.00	
	07/2024	£ 261	330	0	0	0	0.00	
	07/2024	KRW 137,670	100	0	0	0	0.00	
	07/2024	NOK 1,305	122	0	0	0	0.00	
	07/2024	\$ 21,861	CNY 155,501	0	(70)	(70)	0.00	
	07/2024	7,100	DKK 49,557	22	0	22	0.00	
	07/2024	89	€ 83	0	0	0	0.00	
	07/2024	1,520	£ 1,202	0	(1)	(1)	0.00	
	07/2024	4,451	NZD 7,258	0	(29)	(29)	0.00	
	08/2024	DKK 49,469	\$ 7,100	0	(22)	(22)	0.00	
	08/2024	\$ 122	NOK 1,304	0	0	0	0.00	
	09/2024	TWD 158,195	\$ 4,931	45	0	45	0.00	
	09/2024	\$ 1,561	INR 130,499	1	0	1	0.00	
	RBC	07/2024	51,818	CAD 70,984	58	0	58	0.00
07/2024		124,769	£ 98,391	0	(394)	(394)	(0.01)	
SCX	08/2024	£ 98,391	\$ 124,791	392	0	392	0.01	
	07/2024	CNH 114,329	15,807	135	0	135	0.00	
	07/2024	CNY 5,137	722	10	0	10	0.00	
	07/2024	£ 2	2	0	0	0	0.00	
	07/2024	KRW 24,280,154	17,805	170	0	170	0.00	
	07/2024	\$ 15,807	CNY 112,369	0	(56)	(56)	0.00	
	07/2024	108	£ 85	0	0	0	0.00	
	07/2024	ZAR 137,668	\$ 7,471	0	(59)	(59)	0.00	
	09/2024	CNH 81,146	11,328	149	0	149	0.00	
	09/2024	TWD 229,945	7,132	30	0	30	0.00	
	09/2024	\$ 10,585	INR 885,878	16	0	16	0.00	
	09/2024	1,718	TWD 55,215	0	(13)	(13)	0.00	
	10/2024	CNH 14,255	\$ 1,995	26	0	26	0.00	
	SSB	07/2024	COP 5,987,580	1,509	67	0	67	0.00
		09/2024	3,775,935	943	42	0	42	0.00
09/2024		\$ 4,477	CLP 4,128,175	0	(106)	(106)	0.00	
TOR	07/2024	CHF 138	\$ 153	0	(1)	(1)	0.00	
	07/2024	HUF 1,513	4	0	0	0	0.00	
	07/2024	NZD 4,236	2,595	13	0	13	0.00	
	07/2024	\$ 23	CNH 167	0	0	0	0.00	
	07/2024	79,449	¥ 12,703,852	0	(474)	(474)	(0.01)	
	08/2024	CNH 167	\$ 23	0	0	0	0.00	
	08/2024	COP 10,568,595	2,635	102	0	102	0.00	
	08/2024	¥ 12,644,282	79,449	473	0	473	0.01	
	08/2024	\$ 2,595	NZD 4,236	0	(13)	(13)	0.00	
	07/2024	CHF 30,895	\$ 34,189	0	(193)	(193)	(0.01)	
	07/2024	DKK 79,192	11,501	120	0	120	0.00	
	07/2024	ILS 11,130	3,003	47	0	47	0.00	
	07/2024	\$ 13	CHF 12	0	0	0	0.00	
	07/2024	52	KRW 71,816	0	0	0	0.00	
	08/2024	CHF 12	\$ 13	0	0	0	0.00	
				\$ 50,137	\$ (18,953)	\$ 31,184	0.80	

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Z Class AUD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	AUD 174,516	\$ 116,245	\$ 0	\$ (306)	\$ (306)	(0.01)
	07/2024	\$ 149,675	AUD 224,738	417	0	417	0.01
	08/2024	116,344	174,516	304	0	304	0.01
BOA	07/2024	AUD 422	\$ 281	0	(1)	(1)	0.00
BPS	07/2024	175,236	116,757	0	(274)	(274)	(0.01)
	07/2024	\$ 926	AUD 1,394	5	0	5	0.00
	08/2024	116,380	174,516	268	0	268	0.01
BRC	07/2024	433	655	4	0	4	0.00
CBK	07/2024	AUD 1,152	\$ 766	0	(3)	(3)	0.00
	07/2024	\$ 1,085	AUD 1,646	14	0	14	0.00
FAR	07/2024	AUD 160,586	\$ 107,111	0	(137)	(137)	0.00
	07/2024	\$ 112,751	AUD 169,229	269	0	269	0.01
	08/2024	107,203	160,586	134	0	134	0.00
GLM	07/2024	6,753	10,151	26	0	26	0.00
JPM	07/2024	AUD 671	\$ 447	0	(1)	(1)	0.00
	08/2024	\$ 447	AUD 671	1	0	1	0.00
MBC	07/2024	AUD 246	\$ 164	0	(1)	(1)	0.00
	07/2024	\$ 1,591	AUD 2,392	6	0	6	0.00
MYI	07/2024	AUD 193	\$ 128	0	(1)	(1)	0.00
RBC	07/2024	\$ 301	AUD 452	1	0	1	0.00
RYL	07/2024	665	1,008	8	0	8	0.00
TOR	07/2024	67,410	101,358	282	0	282	0.01
				\$ 1,739	\$ (724)	\$ 1,015	0.03

Schedule of Investments Global Bond ESG Fund (Cont.)

As at 30 June 2024, the Institutional CHF (Hedged) Accumulation and E Class CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 212,842	CHF 191,453	\$ 215	\$ 0	\$ 215	0.01
BRC	07/2024	2,379	2,118	0	(22)	(22)	0.00
CBK	07/2024	22,747	20,701	290	0	290	0.01
GLM	07/2024	411	369	0	(1)	(1)	0.00
JPM	07/2024	CHF 233,154	\$ 259,809	346	0	346	0.01
	07/2024	\$ 1,802	CHF 1,611	6	(15)	(9)	0.00
	08/2024	259,809	232,293	0	(339)	(339)	(0.01)
MBC	07/2024	2,091	1,864	0	(17)	(17)	0.00
	08/2024	CHF 799	\$ 893	1	0	1	0.00
MYI	07/2024	\$ 1,990	CHF 1,784	2	(7)	(5)	0.00
SCX	07/2024	3,711	3,328	0	(7)	(7)	0.00
TOR	07/2024	251,749	227,403	1,315	0	1,315	0.03
UAG	07/2024	CHF 231,639	\$ 258,173	396	0	396	0.01
	07/2024	\$ 248,785	CHF 224,819	1,402	0	1,402	0.03
	08/2024	258,173	230,783	0	(389)	(389)	(0.01)
				\$ 3,973	\$ (797)	\$ 3,176	0.08

As at 30 June 2024, the Institutional GBP (Currency Exposure) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	AUD 644	\$ 429	\$ 0	\$ (1)	\$ (1)	0.00
	07/2024	NZD 14	9	0	0	0	0.00
	07/2024	\$ 429	AUD 644	1	0	1	0.00
	07/2024	38	NZD 62	0	0	0	0.00
	08/2024	429	AUD 644	1	0	1	0.00
	08/2024	9	NZD 14	0	0	0	0.00
BOA	07/2024	CLP 2,836	\$ 3	0	0	0	0.00
	07/2024	ILS 95	25	0	0	0	0.00
	07/2024	SGD 78	58	0	0	0	0.00
	07/2024	\$ 7,132	€ 6,569	0	(92)	(92)	(0.01)
	07/2024	10	KRW 13,559	0	0	0	0.00
	07/2024	27	MXN 449	0	(2)	(2)	0.00
	07/2024	10	PLN 41	0	0	0	0.00
	08/2024	3	CLP 2,836	0	0	0	0.00
	08/2024	25	ILS 95	0	0	0	0.00
	08/2024	58	SGD 78	0	0	0	0.00
BRC	07/2024	CZK 1	\$ 0	0	0	0	0.00
	07/2024	KRW 473,104	340	0	(4)	(4)	0.00
	07/2024	MXN 1,569	86	0	0	0	0.00
	07/2024	SEK 1,191	112	0	0	0	0.00
	07/2024	\$ 67	CNY 479	0	(1)	(1)	0.00
	07/2024	19	DKK 129	0	0	0	0.00
	07/2024	152	€ 142	0	0	0	0.00
	07/2024	4	£ 3	0	0	0	0.00
	07/2024	0	HUF 4	0	0	0	0.00
	07/2024	120	IDR 1,958,262	0	(1)	(1)	0.00
	07/2024	15	NOK 156	0	0	0	0.00
	07/2024	101	THB 3,724	0	0	0	0.00
	08/2024	340	KRW 472,289	3	0	3	0.00
	08/2024	86	MXN 1,569	0	0	0	0.00
	08/2024	112	SEK 1,189	0	0	0	0.00
CBK	07/2024	€ 32	\$ 34	0	0	0	0.00
	07/2024	£ 1	1	0	0	0	0.00
	07/2024	PEN 34	9	0	0	0	0.00
	07/2024	PLN 249	62	0	0	0	0.00
	07/2024	SGD 0	0	0	0	0	0.00
	07/2024	THB 1,073	29	0	0	0	0.00
	07/2024	\$ 13	CHF 12	0	0	0	0.00
	07/2024	10	CNY 73	0	0	0	0.00
	07/2024	23	COP 87,533	0	(2)	(2)	0.00
	07/2024	39	CZK 892	0	(1)	(1)	0.00
	07/2024	5	£ 4	0	0	0	0.00
	07/2024	26	ILS 95	0	0	0	0.00
	07/2024	39	MXN 670	0	(3)	(3)	0.00
	07/2024	9	PEN 34	0	0	0	0.00
	07/2024	112	SEK 1,194	0	0	0	0.00
	08/2024	CNY 210	\$ 29	0	0	0	0.00
	08/2024	\$ 1	£ 1	0	0	0	0.00
	08/2024	9	PEN 34	0	0	0	0.00
	08/2024	62	PLN 249	0	0	0	0.00
GLM	07/2024	€ 250	\$ 271	3	0	3	0.00
	07/2024	¥ 821	5	0	0	0	0.00
	07/2024	MYR 489	104	0	0	0	0.00
	07/2024	\$ 14	CAD 19	0	0	0	0.00
	07/2024	104	MYR 489	0	(1)	(1)	0.00
	08/2024	104	489	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets	
MBC	07/2024	CAD 1,134	\$ 828	\$ 0	\$ (1)	\$ (1)	0.00	
	07/2024	COP 87,533	21	0	0	0	0.00	
	07/2024	£ 981	1,242	1	0	1	0.00	
	07/2024	¥ 464,388	2,892	5	0	5	0.00	
	07/2024	NOK 122	11	0	0	0	0.00	
	07/2024	SEK 3	0	0	0	0	0.00	
	07/2024	\$ 818	CAD 1,115	0	(4)	(4)	0.00	
	07/2024	1,240	£ 974	0	(9)	(9)	0.00	
	07/2024	13	HUF 4,836	0	0	0	0.00	
	07/2024	0	ILS 0	0	0	0	0.00	
	07/2024	2,974	¥ 465,180	0	(82)	(82)	0.00	
	07/2024	53	PLN 208	0	(1)	(1)	0.00	
	08/2024	828	CAD 1,133	1	0	1	0.00	
	08/2024	21	COP 87,533	0	0	0	0.00	
	08/2024	1,242	£ 981	0	(1)	(1)	0.00	
	08/2024	2,892	¥ 462,214	0	(6)	(6)	0.00	
	08/2024	11	NOK 121	0	0	0	0.00	
	RBC	07/2024	15	CAD 21	0	0	0	0.00
	RYL	07/2024	0	DKK 0	0	0	0	0.00
	SCX	07/2024	€ 6,506	\$ 6,970	0	(2)	(2)	0.00
07/2024		\$ 1	CHF 1	0	0	0	0.00	
07/2024		2,790	CNY 19,839	0	(38)	(38)	0.00	
07/2024		7	DKK 48	0	0	0	0.00	
07/2024		83	€ 77	0	0	0	0.00	
07/2024		58	SGD 78	0	0	0	0.00	
08/2024		6,981	€ 6,506	2	0	2	0.00	
SSB		07/2024	47	CNY 334	0	(1)	(1)	0.00
07/2024		1	£ 1	0	0	0	0.00	
07/2024		8	IDR 127,631	0	0	0	0.00	
TOR	07/2024	27	MXN 449	0	(2)	(2)	0.00	
	07/2024	HUF 4,841	\$ 13	0	0	0	0.00	
	07/2024	NZD 21	13	0	0	0	0.00	
	07/2024	\$ 3	CLP 2,836	0	0	0	0.00	
	07/2024	334	KRW 458,457	0	(1)	(1)	0.00	
	08/2024	13	HUF 4,847	0	0	0	0.00	
UAG	08/2024	13	NZD 21	0	0	0	0.00	
	07/2024	CHF 137	\$ 152	0	0	0	0.00	
	07/2024	CZK 891	38	0	0	0	0.00	
	07/2024	THB 3,724	101	0	0	0	0.00	
	07/2024	\$ 138	CHF 124	1	0	1	0.00	
	07/2024	29	DKK 200	0	0	0	0.00	
07/2024	19	RON 86	0	0	0	0.00		
08/2024	152	CHF 136	0	0	0	0.00		
08/2024	38	CZK 890	0	0	0	0.00		
08/2024	101	THB 3,724	0	0	0	0.00		
				\$ 18	\$ (256)	\$ (238)	(0.01)	

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 215	\$ 235	\$ 4	\$ 0	\$ 4	0.00
	07/2024	\$ 476,402	€ 438,811	0	(6,106)	(6,106)	(0.16)
BPS	07/2024	€ 418,457	\$ 447,591	7	(897)	(890)	(0.02)
	07/2024	\$ 413,551	€ 381,994	0	(4,149)	(4,149)	(0.11)
	08/2024	446,648	416,975	898	0	898	0.02
CBK	07/2024	€ 2,113	\$ 2,266	1	0	1	0.00
	07/2024	\$ 497	€ 457	0	(8)	(8)	0.00
FAR	07/2024	458,919	421,353	0	(7,334)	(7,334)	(0.18)
GLM	07/2024	€ 82	\$ 89	1	0	1	0.00
JPM	07/2024	825	882	0	(1)	(1)	0.00
MBC	07/2024	432,463	462,445	8	(1,055)	(1,047)	(0.03)
	07/2024	\$ 84	€ 78	0	(1)	(1)	0.00
	08/2024	461,005	430,498	1,056	0	1,056	0.03
RBC	07/2024	642	591	0	(9)	(9)	0.00
RYL	07/2024	38,714	36,189	71	0	71	0.00
SCX	07/2024	€ 429,749	\$ 460,434	1	(151)	(150)	0.00
	08/2024	\$ 460,913	€ 429,565	145	0	145	0.01
SSB	07/2024	4,807	4,431	0	(58)	(58)	0.00
UAG	08/2024	688	643	2	0	2	0.00
				\$ 2,194	\$ (19,769)	\$ (17,575)	(0.44)

Schedule of Investments Global Bond ESG Fund (Cont.)

As at 30 June 2024, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	£ 63,854	\$ 80,744	\$ 26	\$ 0	\$ 26	0.00
	07/2024	\$ 240,212	£ 188,669	0	(1,715)	(1,715)	(0.04)
	08/2024	80,757	63,854	0	(25)	(25)	0.00
BRC	07/2024	1,637	1,280	0	(19)	(19)	0.00
CBK	07/2024	£ 624	\$ 795	6	0	6	0.00
	07/2024	\$ 4,178	£ 3,284	0	(26)	(26)	0.00
	08/2024	£ 129	\$ 163	0	0	0	0.00
MBC	07/2024	65,992	83,496	76	0	76	0.00
	07/2024	\$ 2,108	£ 1,663	0	(6)	(6)	0.00
	08/2024	82,996	65,588	0	(71)	(71)	0.00
RBC	07/2024	£ 65,469	\$ 83,021	262	0	262	0.01
	08/2024	\$ 83,035	£ 65,469	0	(261)	(261)	(0.01)
RYL	07/2024	32	25	0	0	0	0.00
UAG	07/2024	1,291	1,016	0	(7)	(7)	0.00
				\$ 370	\$ (2,130)	\$ (1,760)	(0.04)

As at 30 June 2024, the Institutional NOK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	07/2024	\$ 208,422	NOK 2,192,680	\$ 0	\$ (2,488)	\$ (2,488)	(0.06)
CBK	07/2024	224,591	2,366,140	0	(2,366)	(2,366)	(0.06)
MBC	07/2024	NOK 1,742,882	\$ 163,613	0	(76)	(76)	0.00
	07/2024	\$ 3,628	NOK 38,138	0	(47)	(47)	0.00
	08/2024	163,613	1,741,506	77	0	77	0.00
MYI	07/2024	NOK 1,224,129	\$ 114,819	0	(150)	(150)	0.00
	07/2024	\$ 174,413	NOK 1,838,373	0	(1,755)	(1,755)	(0.05)
	08/2024	114,819	1,223,153	150	0	150	0.00
RYL	07/2024	NOK 686	\$ 65	1	0	1	0.00
	07/2024	\$ 7,344	NOK 77,428	0	(72)	(72)	0.00
				\$ 228	\$ (6,954)	\$ (6,726)	(0.17)

As at 30 June 2024, the Institutional NZD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	NZD 8,266	\$ 5,062	\$ 25	\$ 0	\$ 25	0.00
	07/2024	\$ 14,694	NZD 23,947	0	(102)	(102)	(0.01)
	08/2024	5,062	8,266	0	(25)	(25)	0.00
BOA	07/2024	18,301	29,948	0	(52)	(52)	0.00
MBC	07/2024	9,835	16,067	0	(44)	(44)	0.00
RYL	07/2024	1	1	0	0	0	0.00
SCX	07/2024	182	297	0	(2)	(2)	0.00
TOR	07/2024	NZD 8,035	\$ 4,921	25	0	25	0.00
	08/2024	\$ 4,921	NZD 8,035	0	(25)	(25)	0.00
				\$ 50	\$ (250)	\$ (200)	(0.01)

As at 30 June 2024, the Institutional SEK (Hedged) Accumulation and Administrative SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 42	SEK 435	\$ 0	\$ (1)	\$ (1)	0.00
BRC	07/2024	SEK 188,693	\$ 17,804	0	(14)	(14)	0.00
	08/2024	\$ 17,804	SEK 188,404	14	0	14	0.00
CBK	07/2024	SEK 1,751	\$ 167	1	0	1	0.00
	07/2024	\$ 15,826	SEK 168,025	40	0	40	0.00
GLM	07/2024	6	64	0	0	0	0.00
MBC	07/2024	SEK 646	\$ 62	1	0	1	0.00
	07/2024	\$ 15,312	SEK 160,805	0	(127)	(127)	(0.01)
	08/2024	225	2,376	0	0	0	0.00
MYI	07/2024	SEK 188,580	\$ 17,854	47	0	47	0.00
	08/2024	\$ 17,854	SEK 188,289	0	(47)	(47)	0.00
RYL	07/2024	SEK 34	\$ 3	0	0	0	0.00
	07/2024	\$ 15,455	SEK 162,478	0	(113)	(113)	0.00
SCX	07/2024	SEK 6,463	\$ 615	5	0	5	0.00
	07/2024	\$ 5,912	SEK 61,903	0	(66)	(66)	0.00
UAG	07/2024	67	698	0	(1)	(1)	0.00
				\$ 108	\$ (369)	\$ (261)	(0.01)

Total OTC Financial Derivative Instruments

\$ 44,715 1.15

SECURITIES SOLD SHORT

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA			
2.000% due 01/07/2039	\$ 44,600	\$ (39,199)	(1.01)
2.000% due 01/07/2054	18,800	(14,707)	(0.38)
2.000% due 01/08/2054	259,750	(203,386)	(5.22)
2.500% due 01/08/2054	24,500	(20,030)	(0.51)
3.000% due 01/08/2054	96,000	(81,750)	(2.10)
3.500% due 01/07/2054 (d)	7,000	(6,196)	(0.16)
4.000% due 01/08/2054	48,400	(44,314)	(1.14)
5.500% due 01/08/2054	63,100	(62,230)	(1.60)
6.500% due 01/07/2054	53,718	(54,679)	(1.40)
6.500% due 01/08/2054	86,282	(87,772)	(2.26)
Total Securities Sold Short		\$ (614,263)	(15.78)
Total Investments		\$ 3,848,239	98.85
Other Current Assets & Liabilities		\$ 44,585	1.15
Net Assets		\$ 3,892,824	100.00

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

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

- (a) Zero coupon security.
- (b) Coupon represents a yield to maturity.
- (c) Principal amount of security is adjusted for inflation.
- (d) Security sold short as at 30 June 2024 is covered by long portfolio investments in transferable securities and money market instruments.
- (e) Security with an aggregate fair value of \$776 (31 December 2023: \$Nil) has been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Cash of \$72,748 (31 December 2023: \$84,363) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$23,130 (31 December 2023: \$23,400) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 4,285,844	\$ 109	\$ 4,285,953
Repurchase Agreements	0	144,076	0	144,076
Financial Derivative Instruments ⁽³⁾	(345)	32,818	0	32,473
Securities Sold Short	0	(614,263)	0	(614,263)
Totals	\$ (345)	\$ 3,848,475	\$ 109	\$ 3,848,239

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 3,995,856	\$ 79	\$ 3,995,935
Repurchase Agreements	0	165,958	0	165,958
Financial Derivative Instruments ⁽³⁾	(10,719)	85,024	0	74,305
Securities Sold Short	0	(277,758)	0	(277,758)
Totals	\$ (10,719)	\$ 3,969,080	\$ 79	\$ 3,958,440

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

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

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

Schedule of Investments Global Bond ESG Fund (Cont.)

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BRC	0.500%	17/06/2024	TBD ⁽¹⁾	€ (273)	\$ (293)	(0.01)
MYI	0.250	18/06/2024	TBD ⁽¹⁾	(455)	(488)	(0.01)
Total Reverse Repurchase Agreements					\$ (781)	(0.02)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (973)	\$ 0	\$ (973)	\$ 4,215	\$ (4,700)	\$ (485)
BOA	7,660	(8,480)	(820)	7,328	(7,150)	178
BPS	7,401	2,320	9,721	(6,163)	5,020	(1,143)
BRC	3,686	(580)	3,106	(16,941)	17,930	989
CBK	7,773	1,850	9,623	5,364	(5,430)	(66)
FAR	(14,581)	15,350	769	(34)	0	(34)
GLM	(1,264)	1,340	76	11,917	(11,610)	307
GST	6,391	(130)	6,261	12	140	152
JPM	15,445	(7,930)	7,515	1,887	(1,950)	(63)
MBC	12,512	(11,910)	602	7,534	(7,750)	(216)
MYC	(911)	310	(601)	(300)	310	10
MYI	(1,737)	1,960	223	6,573	(7,840)	(1,267)
RBC	49	0	49	1	0	1
RYL	(105)	0	(105)	498	(270)	228
SCX	353	(380)	(27)	(84)	(230)	(314)
SSB	(58)	0	(58)	499	(430)	69
TOR	1,696	(1,960)	(264)	(38)	0	(38)
UAG	1,378	(1,380)	(2)	23,903	(24,320)	(417)

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	59.80	69.21
Transferable securities dealt in on another regulated market*	48.40	43.00
Other transferable securities	1.90	N/A
Repurchase agreements	3.70	4.66
Financial derivative instruments dealt in on a regulated market	(0.03)	(0.38)
Centrally cleared financial derivative instruments	(0.29)	1.17
OTC financial derivative instruments	1.15	1.30
Securities sold short	(15.78)	(7.80)
Reverse repurchase agreements	(0.02)	N/A

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Corporate Bonds & Notes	26.39	19.62
Municipal Bonds & Notes	0.09	0.10
U.S. Government Agencies	45.10	35.91
U.S. Treasury Obligations	8.62	6.43
Non-Agency Mortgage-Backed Securities	3.29	3.21
Asset-Backed Securities	5.80	7.96
Sovereign Issues	20.01	18.36
Short-Term Instruments	0.80	20.62
Repurchase Agreements	3.70	4.66
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.03)	(0.38)
Centrally Cleared Financial Derivative Instruments		
Interest Rate Swaps	(0.29)	1.17
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.03	N/A
Interest Rate Swaptions	0.09	0.03
Options on Securities	0.03	0.03
Written Options		
Foreign Currency Options	N/A	(0.01)
Interest Rate Swaptions	(0.10)	(0.09)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	(0.02)	(0.02)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Cross-Currency Swaps	0.88	0.00
Interest Rate Swaps	0.01	0.01
Forward Foreign Currency Contracts	0.80	(0.75)
Hedged Forward Foreign Currency Contracts	(0.57)	2.10
Securities Sold Short	(15.78)	(7.80)
Other Current Assets & Liabilities	1.15	(11.16)
Net Assets	100.00	100.00

Schedule of Investments Global Bond Ex-US Fund

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES											
AUSTRALIA											
CORPORATE BONDS & NOTES											
Bank of Queensland Ltd. 3.300% due 30/07/2029	€ 2,200	\$ 2,362	0.27	Venture CLO Ltd. 6.470% due 15/04/2027	\$ 2	\$ 1	0.00	2.000% due 01/10/2047	DKK 0	\$ 0	0.00
National Australia Bank Ltd. 3.146% due 05/02/2031	4,900	5,237	0.59	6.636% due 20/07/2030	1,892	1,895	0.22	2.000% due 01/10/2053	0	0	0.00
Westpac Banking Corp. 3.131% due 15/04/2031	2,700	2,877	0.32	Voya CLO Ltd. 6.800% due 15/10/2030	906	907	0.10	2.500% due 01/04/2036	0	0	0.00
		10,476	1.18			9,153	1.04	2.500% due 01/04/2047	0	0	0.00
SOVEREIGN ISSUES								Total Denmark			
Australia Government International Bond 1.000% due 21/12/2030	AUD 1,100	605	0.07					8,254 0.93			
1.750% due 21/06/2051	1,300	481	0.05								
2.500% due 21/05/2030	800	489	0.06								
		1,575	0.18								
Total Australia		12,051	1.36								
BELGIUM											
CORPORATE BONDS & NOTES											
Belfius Bank S.A. 2.875% due 12/02/2031	€ 1,800	1,895	0.22								
ING Belgium S.A. 3.000% due 15/02/2031	1,500	1,595	0.18								
KBC Group NV 5.796% due 19/01/2029	\$ 800	806	0.09								
Total Belgium		4,296	0.49								
CANADA											
CORPORATE BONDS & NOTES											
Fairfax Financial Holdings Ltd. 2.750% due 29/03/2028	€ 800	819	0.09								
Toronto-Dominion Bank 3.191% due 16/02/2029	3,100	3,318	0.37								
4.155% due 19/10/2026	3,600	3,862	0.44								
5.903% due 18/01/2027	£ 2,200	2,793	0.32								
		10,792	1.22								
SOVEREIGN ISSUES											
Canada Government International Bond 1.750% due 01/12/2053	CAD 1,050	533	0.06								
2.000% due 01/12/2051	650	356	0.04								
2.750% due 01/12/2048	400	260	0.03								
3.500% due 01/03/2034	7,500	5,489	0.62								
Canadian Government Real Return Bond 1.500% due 01/12/2044 (d)	972	682	0.08								
Export Development Canada 7.130% due 11/03/2029	INR 121,100	1,449	0.16								
Ontario Teachers' Finance Trust 0.900% due 20/05/2041	€ 700	500	0.06								
1.850% due 03/05/2032	3,300	3,166	0.36								
Province of British Columbia 4.150% due 18/06/2034	CAD 3,800	2,762	0.31								
Province of Ontario 0.010% due 25/11/2030	€ 2,300	2,019	0.23								
3.650% due 02/06/2033	CAD 13,400	9,435	1.07								
4.150% due 02/06/2034	3,200	2,331	0.26								
Province of Quebec 3.600% due 01/09/2033	10,400	7,277	0.82								
		36,259	4.10								
Total Canada		47,051	5.32								
CAYMAN ISLANDS											
ASSET-BACKED SECURITIES											
Apidos CLO 6.596% due 20/04/2031	\$ 1,836	1,837	0.21								
BlueMountain CLO Ltd. 6.670% due 15/07/2031	1,673	1,675	0.19								
Catamaran CLO Ltd. 6.686% due 22/04/2030	1,207	1,209	0.14								
CBAM Ltd. 6.599% due 17/04/2031	1,628	1,629	0.18								
				CORPORATE BONDS & NOTES Gaci First Investment Co. 4.750% due 14/02/2030 1,400 1,363 0.15 4.875% due 14/02/2035 1,500 1,419 0.16 5.000% due 29/01/2029 1,700 1,679 0.19 5.125% due 14/02/2053 700 606 0.07 5.250% due 29/01/2034 2,300 2,267 0.26 QNB Finance Ltd. 1.375% due 26/01/2026 200 188 0.02 4.875% due 30/01/2029 1,800 1,778 0.20 Sands China Ltd. 5.400% due 08/08/2028 900 882 0.10 Suci Second Investment Co. 6.000% due 25/10/2028 1,500 1,541 0.17 U.S. Capital Funding Ltd. 6.338% due 01/08/2034 66 66 0.01 11,789 1.33 SOVEREIGN ISSUES KSA Sukuk Ltd. 5.268% due 25/10/2028 600 607 0.07 Total Cayman Islands 21,549 2.44							
				CHILE SOVEREIGN ISSUES Chile Government International Bond 4.850% due 22/01/2029 800 792 0.09							
				CHINA SOVEREIGN ISSUES China Development Bank 4.040% due 10/04/2027 CNY 1,580 230 0.03 China Government International Bond 2.370% due 20/01/2027 25,000 3,490 0.39 3.190% due 15/04/2053 1,100 174 0.02 3.530% due 18/10/2051 29,100 4,843 0.55 Total China 8,737 0.99							
				DENMARK CORPORATE BONDS & NOTES Danske Bank A/S 3.952% due 04/06/2027 € 3,300 3,538 0.40 Jyske Realkredit A/S 1.000% due 01/10/2050 DKK 7,834 826 0.09 1.500% due 01/10/2037 0 0 0.00 1.500% due 01/07/2050 0 0 0.00 1.500% due 01/10/2050 0 0 0.00 1.500% due 01/10/2053 579 63 0.01 2.000% due 01/10/2047 0 0 0.00 Nordea Kredit Realkreditatieselskab 1.000% due 01/10/2050 0 0 0.00 1.500% due 01/10/2037 0 0 0.00 1.500% due 01/10/2050 0 0 0.00 1.500% due 01/10/2053 5,787 662 0.07 2.000% due 01/10/2047 0 0 0.00 2.500% due 01/10/2047 0 0 0.00 Nykredit Realkredit A/S 1.000% due 01/04/2025 14,300 2,023 0.23 1.000% due 01/10/2050 0 0 0.00 1.500% due 01/10/2037 0 0 0.00 1.500% due 01/10/2050 0 0 0.00 1.500% due 01/10/2052 5,399 617 0.07 2.000% due 01/10/2047 0 0 0.00 2.000% due 01/10/2050 0 0 0.00 2.500% due 01/10/2036 0 0 0.00 2.500% due 01/10/2047 0 0 0.00 Realkredit Danmark A/S 1.000% due 01/01/2025 3,700 525 0.06 1.000% due 01/10/2050 0 0 0.00							
				FINLAND CORPORATE BONDS & NOTES SP-Kiinnitysluottopankki Oyj 3.250% due 02/05/2031 € 800 860 0.10							
				FRANCE CORPORATE BONDS & NOTES BNP Paribas S.A. 4.095% due 13/02/2034 1,900 2,051 0.23 5.497% due 20/05/2030 \$ 2,000 1,993 0.23 Caisse de Refinancement de l'Habitat S.A. 2.875% due 25/03/2031 € 2,300 2,419 0.27 Cie de Financement Foncier S.A. 3.000% due 24/04/2032 1,700 1,796 0.20 3.125% due 24/04/2027 3,000 3,210 0.36 3.125% due 06/06/2030 800 854 0.10 Credit Agricole Home Loan SFH S.A. 3.000% due 01/12/2030 1,200 1,272 0.15 Societe Generale S.A. 3.337% due 21/01/2033 \$ 2,100 1,742 0.20 15,337 1.74 SOVEREIGN ISSUES Agence Francaise de Developpement 1.125% due 02/03/2037 € 2,900 2,316 0.26 France Government International Bond 0.500% due 25/05/2072 900 338 0.04 0.750% due 25/05/2052 8,100 4,343 0.49 2.000% due 25/05/2048 6,700 5,319 0.60 3.000% due 25/06/2049 4,200 4,037 0.46 3.250% due 25/05/2045 200 203 0.02 16,556 1.87 Total France 31,893 3.61							
				GERMANY CORPORATE BONDS & NOTES Deutsche Bank AG 0.050% due 20/11/2024 4,900 5,179 0.58 1.375% due 17/02/2032 1,500 1,341 0.15 1.625% due 20/01/2027 600 609 0.07 1.750% due 19/11/2030 1,000 943 0.11 8,072 0.91 SOVEREIGN ISSUES Republic of Germany 2.300% due 15/02/2033 900 954 0.11 Total Germany 9,026 1.02							
				HUNGARY SOVEREIGN ISSUES Hungary Government International Bond 4.000% due 25/07/2029 1,000 1,063 0.12 6.250% due 22/09/2032 \$ 1,000 1,033 0.12 Magyar Export-Import Bank 6.000% due 16/05/2029 € 700 790 0.09 Total Hungary 2,886 0.33							
				IRELAND ASSET-BACKED SECURITIES Accunia European CLO DAC 4.856% due 15/07/2030 287 307 0.03 Armada Euro CLO DAC 4.626% due 15/07/2031 705 755 0.09 Aurium CLO DAC 4.653% due 16/01/2031 2,093 2,243 0.25 Black Diamond CLO DAC 4.808% due 15/05/2032 2,104 2,257 0.26							

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
BNPP AM Euro CLO DAC			
4.717% due 22/07/2032	€ 2,200	\$ 2,354	0.27
Cairn CLO DAC			
4.686% due 15/10/2031	849	906	0.10
Carlyle Euro CLO DAC			
4.606% due 15/01/2031	1,305	1,401	0.16
Carlyle Global Market Strategies Euro CLO DAC			
4.883% due 16/01/2033	1,900	2,033	0.23
Dryden Euro CLO DAC			
4.566% due 15/04/2033	1,183	1,266	0.14
4.688% due 15/05/2034	1,141	1,223	0.14
GoldenTree Loan Management EUR CLO DAC			
4.797% due 20/01/2032	1,818	1,951	0.22
Griffith Park CLO DAC			
4.550% due 21/11/2031	918	980	0.11
Harvest CLO DAC			
4.577% due 20/10/2031	946	1,012	0.11
4.666% due 15/07/2031	2,085	2,232	0.25
4.756% due 15/01/2032	2,100	2,246	0.25
Jubilee CLO DAC			
4.506% due 15/04/2030	768	825	0.09
4.556% due 15/04/2031	800	853	0.10
Laurelin DAC			
4.617% due 20/10/2031	1,210	1,299	0.15
Madison Park Euro Funding DAC			
4.706% due 15/07/2032	2,199	2,342	0.27
Oak Hill European Credit Partners DAC			
4.637% due 20/10/2031	1,910	2,041	0.23
Sculptor European CLO DAC			
4.696% due 14/01/2032	2,066	2,214	0.25
Segovia European CLO DAC			
4.777% due 20/07/2032	1,997	2,129	0.24
Toro European CLO DAC			
4.638% due 15/02/2034	2,200	2,360	0.27
		<u>37,229</u>	<u>4.21</u>
CORPORATE BONDS & NOTES			
AerCap Ireland Capital DAC			
1.650% due 29/10/2024	\$ 500	493	0.05
1.750% due 29/10/2024	500	494	0.06
		<u>987</u>	<u>0.11</u>
Total Ireland		<u>38,216</u>	<u>4.32</u>
ISRAEL			
SOVEREIGN ISSUES			
Israel Government International Bond			
2.000% due 31/03/2027	ILS 7,600	1,892	0.21
4.500% due 17/01/2033	\$ 500	450	0.05
5.000% due 30/10/2026	€ 7,200	7,837	0.89
5.375% due 12/03/2029	\$ 700	688	0.08
5.500% due 12/03/2034	700	668	0.08
5.750% due 12/03/2054	600	541	0.06
Total Israel		<u>12,076</u>	<u>1.37</u>
ITALY			
CORPORATE BONDS & NOTES			
AMCO - Asset Management Co. SpA			
4.625% due 06/02/2027	€ 1,100	1,192	0.14
Banca Monte dei Paschi di Siena SpA			
0.875% due 08/10/2027	200	202	0.02
2.625% due 28/04/2025	100	105	0.01
6.750% due 05/09/2027	700	782	0.09
Intesa Sanpaolo SpA			
5.125% due 29/08/2031	1,000	1,149	0.13
Nexi SpA			
2.125% due 30/04/2029	400	388	0.04
		<u>3,818</u>	<u>0.43</u>
SOVEREIGN ISSUES			
Cassa Depositi e Prestiti SpA			
5.750% due 05/05/2026	\$ 1,100	1,096	0.12
Italy Government International Bond			
6.000% due 04/08/2028	€ 100	130	0.02
		<u>1,226</u>	<u>0.14</u>
Total Italy		<u>5,044</u>	<u>0.57</u>

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
JAPAN			
CORPORATE BONDS & NOTES			
Sumitomo Mitsui Banking Corp.			
0.409% due 07/11/2029	€ 1,800	\$ 1,641	0.18
Sumitomo Mitsui Trust Bank Ltd.			
0.010% due 15/10/2027	2,000	1,913	0.22
		<u>3,554</u>	<u>0.40</u>
SOVEREIGN ISSUES			
Japan Government International Bond			
0.100% due 01/01/2026	¥ 350,000	2,171	0.25
0.100% due 10/03/2028 (d)	1,048,048	6,818	0.77
0.500% due 20/03/2049	976,000	4,269	0.48
0.700% due 20/12/2048	1,188,000	5,505	0.62
0.700% due 20/09/2051	660,000	2,914	0.33
1.500% due 20/09/2043	710,000	4,198	0.47
1.600% due 20/12/2053	80,000	438	0.05
1.800% due 20/03/2054	953,000	5,469	0.62
Tokyo Metropolitan Government			
0.750% due 16/07/2025	\$ 800	763	0.09
		<u>32,545</u>	<u>3.68</u>
Total Japan		<u>36,099</u>	<u>4.08</u>
LUXEMBOURG			
CORPORATE BONDS & NOTES			
Cromwell Ereit Lux Finco SARL			
2.125% due 19/11/2025	€ 500	516	0.06
Logicor Financing SARL			
0.625% due 17/11/2025	1,400	1,426	0.16
		<u>1,942</u>	<u>0.22</u>
NON-AGENCY MORTGAGE-BACKED SECURITIES			
Miravet SARL			
4.651% due 26/05/2065	763	816	0.09
Total Luxembourg		<u>2,758</u>	<u>0.31</u>
MALAYSIA			
CORPORATE BONDS & NOTES			
Petronas Capital Ltd.			
2.480% due 28/01/2032	\$ 400	333	0.04
3.500% due 21/04/2030	400	368	0.04
4.550% due 21/04/2050	300	260	0.03
4.800% due 21/04/2060	300	266	0.03
		<u>1,227</u>	<u>0.14</u>
SOVEREIGN ISSUES			
Malaysia Government International Bond			
3.519% due 20/04/2028	MYR 44,429	9,395	1.06
Total Malaysia		<u>10,622</u>	<u>1.20</u>
MEXICO			
SOVEREIGN ISSUES			
Mexico Government International Bond			
4.000% due 15/03/2115	€ 400	316	0.04
MULTINATIONAL			
CORPORATE BONDS & NOTES			
Preferred Term Securities Ltd.			
6.001% due 23/06/2035	\$ 754	701	0.08
NETHERLANDS			
CORPORATE BONDS & NOTES			
Cooperatieve Rabobank UA			
3.758% due 06/04/2033	600	532	0.06
CTP NV			
0.625% due 27/09/2026	€ 600	599	0.07
0.875% due 20/01/2026	900	919	0.10
de Volksbank NV			
3.000% due 26/03/2031	1,500	1,597	0.18
Enel Finance International NV			
3.375% due 23/07/2028	800	851	0.09
ING Groep NV			
2.125% due 23/05/2026	400	422	0.05

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
4.000% due 12/02/2035	€ 2,100	\$ 2,268	0.26
Siemens Financieringsmaatschappij NV			
3.000% due 22/11/2028	800	853	0.10
		<u>8,041</u>	<u>0.91</u>
NON-AGENCY MORTGAGE-BACKED SECURITIES			
Jubilee Place BV			
4.888% due 17/10/2057	772	831	0.09
Total Netherlands		<u>8,872</u>	<u>1.00</u>
NEW ZEALAND			
SOVEREIGN ISSUES			
New Zealand Government International Bond			
1.500% due 15/05/2031	NZD 600	300	0.03
NORWAY			
CORPORATE BONDS & NOTES			
SR-Boligkreditt A/S			
3.125% due 19/02/2032	€ 1,700	1,817	0.20
SOVEREIGN ISSUES			
Kommunalbanken A/S			
1.900% due 19/01/2027	AUD 1,600	997	0.11
Norway Government International Bond			
1.750% due 13/03/2025	NOK 6,300	581	0.07
		<u>1,578</u>	<u>0.18</u>
Total Norway		<u>3,395</u>	<u>0.38</u>
PERU			
CORPORATE BONDS & NOTES			
Banco de Credito del Peru S.A.			
4.650% due 17/09/2024	PEN 2,400	623	0.07
SOVEREIGN ISSUES			
Peru Government International Bond			
6.150% due 12/08/2032	100	25	0.00
Total Peru		<u>648</u>	<u>0.07</u>
POLAND			
SOVEREIGN ISSUES			
Bank Gospodarstwa Krajowego			
4.375% due 13/03/2039	€ 700	747	0.08
Republic of Poland Government International Bond			
3.625% due 11/01/2034	600	637	0.07
3.875% due 14/02/2033	900	995	0.11
4.125% due 11/01/2044	400	426	0.05
4.250% due 14/02/2043	200	219	0.03
4.875% due 04/10/2033	\$ 500	488	0.06
5.500% due 04/04/2053	400	393	0.04
Total Poland		<u>3,905</u>	<u>0.44</u>
PORTUGAL			
CORPORATE BONDS & NOTES			
Banco Espirito Santo S.A.			
4.000% due 21/01/2019 ^	€ 400	124	0.01
4.750% due 15/01/2018 ^	700	218	0.03
Total Portugal		<u>342</u>	<u>0.04</u>
QATAR			
CORPORATE BONDS & NOTES			
QatarEnergy			
2.250% due 12/07/2031	\$ 400	335	0.04
ROMANIA			
SOVEREIGN ISSUES			
Romania Government International Bond			
1.375% due 02/12/2029	€ 630	559	0.06
1.750% due 13/07/2030	1,000	876	0.10
2.000% due 28/01/2032	600	503	0.06
2.000% due 14/04/2033	700	563	0.06
2.124% due 16/07/2031	400	346	0.04
2.625% due 02/12/2040	600	419	0.05
2.875% due 13/04/2042	800	558	0.06
3.750% due 07/02/2034	800	737	0.08

Schedule of Investments Global Bond Ex-US Fund (cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS										
5.000% due 27/09/2026	€ 1,700	\$ 1,863	0.21	SOVEREIGN ISSUES				Santander UK PLC	€ 3,300	\$ 3,507	0.40										
5.250% due 30/05/2032	900	939	0.11	Autonomous Community of Catalonia				3.000% due 12/03/2029													
5.625% due 22/02/2036	300	314	0.04	4.220% due 26/04/2035				€ 400	\$ 429	0.05											
5.625% due 30/05/2037	600	621	0.07	Spain Government International Bond				Standard Chartered PLC	\$ 1,800	1,771	0.20										
Total Romania		8,298	0.94	1.450% due 31/10/2071				1.822% due 23/11/2025	2,700	2,209	0.25										
SAUDI ARABIA				1.900% due 31/10/2052				2.678% due 29/06/2032													
SOVEREIGN ISSUES				2.800% due 31/05/2026				TP ICAP Finance PLC	€ 700	759	0.09										
Saudi Arabia Government International Bond				3.450% due 30/07/2066				2.625% due 18/11/2028													
3.250% due 22/10/2030	\$ 400	360	0.04	5.250% due 06/04/2029				€ 500	646	0.07											
4.750% due 18/01/2028	1,900	1,879	0.21					10,233	1.16		32,044	3.62									
4.750% due 16/01/2030	1,400	1,377	0.16	Total Spain					15,395	1.74											
4.875% due 18/07/2033	2,200	2,150	0.24	SUPRANATIONAL				NON-AGENCY MORTGAGE-BACKED SECURITIES													
Total Saudi Arabia		5,766	0.65	CORPORATE BONDS & NOTES				Auburn PLC	€ 1,500	1,899	0.21										
SERBIA				Inter-American Development Bank				Canada Square Funding PLC	952	1,203	0.14										
SOVEREIGN ISSUES				2.500% due 14/04/2027				6.014% due 17/06/2058													
Serbia Government International Bond				AUD 1,300				822	0.09	Eurosail PLC											
1.000% due 23/09/2028	€ 600	547	0.06	SOVEREIGN ISSUES				6.303% due 13/06/2045	335	422	0.05										
2.050% due 23/09/2036	900	685	0.08	European Union				Genesis Mortgage Funding PLC	1,368	1,734	0.20										
Total Serbia		1,232	0.14	3.375% due 04/10/2039				€ 5,700	6,080	0.69											
SINGAPORE				Total Supranational				€ 6,902	0.78	Hops Hill PLC											
CORPORATE BONDS & NOTES				SWEDEN				0.000% due 21/04/2056													
DBS Bank Ltd.				CORPORATE BONDS & NOTES				Mansard Mortgages PLC	6.002% due 15/12/2049	306	384	0.04									
5.784% due 14/05/2027	€ 4,200	5,315	0.60	EQT AB				Newgate Funding PLC	€ 369	392	0.04										
Maybank Singapore Ltd.				2.375% due 06/04/2028				700	708	0.08	Polaris PLC										
3.439% due 07/06/2027	€ 3,700	3,985	0.45	SWITZERLAND				6.000% due 23/12/2058	€ 692	875	0.10										
		9,300	1.05	CORPORATE BONDS & NOTES				Ripon Mortgages PLC	4,550	5,752	0.65										
SOVEREIGN ISSUES				UBS AG				5.934% due 28/08/2056													
Singapore Government International Bond				3.625% due 09/09/2024				\$ 500	498	0.06	RMAC PLC										
2.250% due 01/08/2036	SGD 2,300	1,533	0.18	UBS Group AG				6.434% due 15/02/2047	2,546	3,239	0.37										
3.250% due 01/06/2054	5,585	4,271	0.48	3.869% due 12/01/2029				1,150	1,086	0.12	Stratton Mortgage Funding PLC										
3.375% due 01/09/2033	320	239	0.03	4.282% due 09/01/2028				450	432	0.05	0.000% due 25/06/2049										
		6,043	0.69	4.488% due 12/05/2026				400	395	0.04	Towd Point Mortgage Funding PLC										
Total Singapore		15,343	1.74	4.550% due 17/04/2026				750	737	0.08	6.583% due 20/07/2045										
SOUTH KOREA				6.327% due 22/12/2027				1,100	1,119	0.13	SOVEREIGN ISSUES										
SOVEREIGN ISSUES				6.373% due 15/07/2026				1,250	1,256	0.14	United Kingdom Gilt										
Korea Development Bank				6.442% due 11/08/2028				1,100	1,128	0.13	0.625% due 22/10/2050										
4.625% due 15/02/2027	\$ 2,600	2,584	0.29	7.750% due 01/03/2029				€ 600	727	0.08	1.250% due 31/07/2051										
Korea Housing Finance Corp.				9.016% due 15/11/2033				\$ 1,300	1,568	0.18	1.500% due 31/07/2053										
3.124% due 18/03/2029	€ 1,800	1,916	0.22	UBS Switzerland AG				€ 3,000	3,228	0.37	1.750% due 22/01/2049										
South Korea Government International Bond				3.304% due 05/03/2029				€ 3,000	3,228	0.37	3.250% due 22/01/2044										
1.375% due 10/12/2029	KRW 1,834,280	1,209	0.14	Total Switzerland				12,174	1.38	4.250% due 07/12/2040											
1.500% due 10/12/2030	1,622,130	1,059	0.12	UNITED ARAB EMIRATES				4.375% due 31/07/2054													
2.000% due 10/06/2031	1,769,360	1,185	0.13	CORPORATE BONDS & NOTES				11,442				1.29									
2.125% due 10/06/2027	2,095,000	1,476	0.17	MDGH GMTN RSC Ltd.				Total United Kingdom													
2.375% due 10/12/2027	2,480,000	1,753	0.20	5.500% due 28/04/2033				\$ 500	515	0.06	65,369				7.39						
2.625% due 10/06/2028	7,891,650	5,607	0.63	UNITED KINGDOM				ASSET-BACKED SECURITIES													
3.250% due 10/03/2028	1,472,700	1,072	0.12	CORPORATE BONDS & NOTES				Amortizing Residential Collateral Trust													
3.250% due 10/06/2033	3,372,960	2,446	0.28	Barclays PLC				6.160% due 25/10/2031													
3.250% due 10/09/2042	746,990	544	0.06	4.347% due 08/05/2035				€ 800	859	0.10	\$ 1				1	0.00					
3.250% due 10/03/2053	3,521,700	2,580	0.29	4.375% due 12/01/2026				\$ 200	197	0.02	Asset-Backed Funding Certificates Trust										
4.250% due 10/12/2032	10,509,430	8,175	0.92	5.851% due 21/03/2035				€ 1,100	1,391	0.16	6.160% due 25/06/2034				82	80	0.01				
5.500% due 10/03/2028	2,480,000	1,941	0.22	6.224% due 09/05/2034				\$ 1,500	1,538	0.17	Bear Stearns Asset-Backed Securities Trust										
Total South Korea		33,547	3.79	HSBC Holdings PLC				6.075% due 25/02/2036				1,815	1,781	0.20							
SPAIN				2.804% due 24/05/2032				Citigroup Mortgage Loan Trust, Inc.				5.780% due 25/12/2036				1,654	891	0.10			
ASSET-BACKED SECURITIES				2.999% due 10/03/2026				Countrywide Asset-Backed Certificates Trust, Inc.				5.600% due 25/06/2037				1,121	1,036	0.12			
BBVA Consumer Auto				4.041% due 13/03/2028				5.600% due 25/07/2037				322	291	0.03	6.140% due 25/12/2036				9	7	0.00
0.270% due 20/07/2031	€ 73	78	0.01	4.583% due 19/06/2029				Credit Suisse First Boston Mortgage Securities Corp.				5.099% due 25/01/2032				1	1	0.00			
CORPORATE BONDS & NOTES				4.856% due 23/05/2033				IndyMac Home Equity Mortgage Loan Asset-Backed Trust				4.862% due 25/03/2035				1,490	1,444	0.16			
Banco Bilbao Vizcaya Argentaria S.A.				5.719% due 04/03/2035				Long Beach Mortgage Loan Trust				5.760% due 25/05/2036				1,066	556	0.06			
5.381% due 13/03/2029	\$ 800	803	0.09	Lloyds Banking Group PLC				Massachusetts Educational Financing Authority				6.559% due 25/04/2038				60	60	0.01			
Banco Santander S.A.				5.250% due 04/10/2030				MASTR Asset-Backed Securities Trust				5.780% due 25/08/2036				4,970	1,757	0.20			
1.849% due 25/03/2026	200	187	0.02	Nationwide Building Society				5.940% due 25/10/2036				1,876	1,633	0.19							
6.607% due 07/11/2028	1,000	1,051	0.12	4.015% due 02/05/2027																	
CaixaBank S.A.				NatWest Group PLC																	
4.125% due 09/02/2032	€ 1,500	1,613	0.18	5.778% due 01/03/2035																	
Lorca Telecom Bondco S.A.				NatWest Markets PLC																	
5.750% due 30/04/2029	1,300	1,430	0.16	0.125% due 12/11/2025																	
		5,084	0.57	Santander UK Group Holdings PLC																	
				7.482% due 29/08/2029																	

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Merrill Lynch Mortgage Investors Trust				3.950% due 01/12/2047	\$ 100	\$ 72	0.01	6.000% due 25/02/2037	\$ 878	\$ 392	0.04
5.620% due 25/09/2037	\$ 4	1	0.00	4.250% due 15/03/2046	300	227	0.03	6.100% due 25/03/2035	88	77	0.01
5.700% due 25/02/2037	2,945	842	0.10	4.300% due 15/03/2045	100	77	0.01	6.120% due 25/02/2035	45	41	0.00
Morgan Stanley ABS Capital, Inc. Trust				4.550% due 01/07/2030	200	190	0.02	6.220% due 25/09/2034	4	3	0.00
5.560% due 25/11/2036	1,074	613	0.07	PacifiCorp				Countrywide Home Loan Reperforming REMIC Trust			
5.710% due 25/07/2036	88	76	0.01	5.300% due 15/02/2031	800	798	0.09	5.800% due 25/06/2035	80	76	0.01
New Century Home Equity Loan Trust				Penske Truck Leasing Co. LP				Deutsche ALT-A Securities Mortgage Loan Trust			
3.650% due 20/06/2031	235	212	0.02	3.950% due 10/03/2025	1,500	1,482	0.17	5.700% due 25/08/2036	350	314	0.04
Option One Mortgage Loan Trust				Philip Morris International, Inc.				Deutsche ALT-B Securities Mortgage Loan Trust			
5.600% due 25/01/2037	530	336	0.04	4.875% due 13/02/2029	800	791	0.09	5.560% due 25/10/2036	3	3	0.00
5.740% due 25/02/2037	1,927	1,191	0.14	5.125% due 13/02/2031	800	792	0.09	Downey Savings & Loan Association Mortgage Loan Trust			
Securitized Asset-Backed Receivables LLC Trust				WEA Finance LLC				5.973% due 19/08/2045	47	38	0.00
5.580% due 25/12/2036	13	3	0.00	3.750% due 17/09/2024	600	596	0.07	6.093% due 19/07/2045	2	0	0.00
SLC Student Loan Trust				Wells Fargo & Co.				First Horizon Mortgage Pass-Through Trust			
6.485% due 25/11/2042	108	108	0.01	3.908% due 25/04/2026	800	788	0.09	6.231% due 25/08/2035	13	9	0.00
Soundview Home Loan Trust				4.897% due 25/07/2033	1,600	1,540	0.17	GreenPoint Mortgage Funding Trust			
5.865% due 25/12/2036	2,396	2,333	0.26	6.428% due 22/04/2028	2,300	2,312	0.26	6.000% due 25/11/2045	9	8	0.00
5.960% due 25/11/2036	1,932	1,826	0.21								
6.165% due 25/11/2035	136	133	0.02								
Structured Asset Securities Corp. Mortgage Loan Trust								GSR Mortgage Loan Trust			
6.944% due 25/04/2035	22	22	0.00					6.750% due 25/03/2033	3	2	0.00
Texas Natural Gas Securitization Finance Corp.								HarborView Mortgage Loan Trust			
5.102% due 01/04/2035	388	388	0.04					6.003% due 19/12/2036	105	87	0.01
Wells Fargo Home Equity Asset-Backed Securities Trust								7.153% due 19/10/2035	365	183	0.02
5.805% due 25/01/2037	1,767	1,712	0.19					Impac CMB Trust			
		19,334	2.19					6.460% due 25/07/2033	0	0	0.00
								IndyMac Mortgage Loan Trust			
								3.782% due 25/03/2036	474	327	0.04
								4.767% due 25/12/2034	8	7	0.00
								JPMorgan Alternative Loan Trust			
								5.500% due 25/11/2036	2	1	0.00
								5.940% due 25/10/2036	225	195	0.02
								JPMorgan Mortgage Trust			
								4.150% due 27/07/2037	148	133	0.02
								5.360% due 25/02/2036	79	53	0.01
								5.571% due 25/11/2033	4	4	0.00
								Madison Avenue Mortgage Trust			
								3.673% due 10/09/2035	868	829	0.09
								MASTR Alternative Loan Trust			
								5.860% due 25/03/2036	87	9	0.00
								Mellon Residential Funding Corp. Mortgage Pass-Through Trust			
								5.883% due 15/12/2030	6	6	0.00
								Merrill Lynch Alternative Note Asset Trust			
								5.680% due 25/03/2037	5,916	1,437	0.16
								Residential Accredit Loans, Inc. Trust			
								5.610% due 25/02/2047	164	55	0.01
								5.619% due 25/06/2046	792	180	0.02
								5.760% due 25/06/2037	264	244	0.03
								5.780% due 25/03/2047	665	582	0.07
								5.820% due 25/07/2036	1,093	404	0.05
								6.000% due 25/06/2036	334	251	0.03
								6.260% due 25/10/2045	59	46	0.01
								6.430% due 25/11/2037	656	538	0.06
								Residential Funding Mortgage Securities, Inc. Trust			
								5.322% due 25/09/2035	37	24	0.00
								6.500% due 25/03/2032	0	0	0.00
								Sequoia Mortgage Trust			
								4.471% due 20/07/2037	432	312	0.04
								6.153% due 20/07/2033	9	9	0.00
								Structured Adjustable Rate Mortgage Loan Trust			
								6.814% due 25/04/2034	3	3	0.00
								7.282% due 25/02/2034	8	8	0.00
								Structured Asset Mortgage Investments Trust			
								5.780% due 25/01/2037	957	792	0.09
								5.840% due 25/07/2046	306	209	0.02
								5.880% due 25/05/2036	121	79	0.01
								5.900% due 25/05/2036	569	440	0.05
								6.033% due 19/07/2034	4	3	0.00
								6.153% due 19/03/2034	2	2	0.00
								Structured Asset Securities Corp. Mortgage Loan Trust			
								5.740% due 25/01/2036	155	126	0.01
								5.750% due 25/10/2036	427	342	0.04
								Thornburg Mortgage Securities Trust			
								7.017% due 25/06/2047	73	63	0.01
								Wachovia Mortgage Loan Trust LLC			
								1.951% due 25/01/2037	1,376	510	0.06
								WaMu Mortgage Pass-Through Certificates Trust			
								4.094% due 25/05/2037	310	256	0.03

Schedule of Investments Global Bond Ex-US Fund (cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
4.168% due 25/09/2036	\$ 127	\$ 107	0.01	3.000% due 01/04/2043 - 01/06/2051	\$ 1,781	\$ 1,520	0.17	SHORT-TERM INSTRUMENTS			
4.171% due 25/02/2037	594	525	0.06	3.500% due 01/10/2034 - 01/07/2050	1,343	1,221	0.14	COMMERCIAL PAPER			
4.343% due 25/06/2037	93	77	0.01	4.000% due 01/06/2050	638	591	0.07	Intercontinental Exchange, Inc.			
4.448% due 27/02/2034	6	5	0.00	4.500% due 01/06/2053	0	0	0.00	5.500% due 03/07/2024 \$ 1,050 \$ 1,049 0.12			
6.031% due 25/03/2034	1	1	0.00	5.500% due 01/06/2053 - 01/10/2053	20,556	20,295	2.29	NextEra Energy Capital Holdings, Inc.			
6.080% due 25/01/2045	12	12	0.00	6.500% due 01/10/2053 - 01/04/2054	109,859	111,893	12.65	5.570% due 08/07/2024 2,350 2,347 0.26			
6.153% due 25/02/2046	176	153	0.02	Uniform Mortgage-Backed Security, TBA				Parker-Hannifin Corp.			
Washington Mutual Mortgage Pass-Through Certificates Trust								5.520% due 27/08/2024 500 495 0.06			
6.093% due 25/07/2046	74	44	0.00	4.000% due 01/08/2054	2,100	1,923	0.22	Penske Truck Leasing Co. LP			
		<u>17,484</u>	<u>1.98</u>	4.500% due 01/07/2054	55,500	52,328	5.92	5.500% due 09/07/2024 1,750 1,747 0.20			
U.S. GOVERNMENT AGENCIES								<u>5,638</u> <u>0.64</u>			
Fannie Mae								JAPAN TREASURY BILLS			
2.944% due 25/07/2039	315	278	0.03	5.000% due 01/07/2054 - 01/09/2054	71,500	69,111	7.82	0.004% due 17/09/2024 (b)(c) ¥ 2,250,000 13,987 1.58			
3.000% due 01/03/2060	695	588	0.07	6.000% due 01/08/2054	49,800	49,923	5.65	0.018% due 05/08/2024 (b)(c) 3,030,000 18,836 2.13			
3.500% due 01/01/2059	1,529	1,344	0.15	6.500% due 01/07/2054	6,700	6,820	0.77	0.136% due 20/06/2025 (b)(c) 59,000 366 0.04			
5.558% due 25/03/2034	2	2	0.00	U.S. Treasury Obligations				0.140% due 20/06/2025 (b)(c) 11,000 68 0.01			
5.588% due 25/08/2034	1	1	0.00	U.S. Treasury Bonds				0.155% due 21/04/2025 (b)(c) 397,000 2,466 0.28			
5.608% due 01/12/2034	7	7	0.00	1.625% due 15/11/2050	400	219	0.02	0.166% due 21/04/2025 (b)(c) 373,000 2,317 0.26			
5.850% due 25/06/2036	15	15	0.00	4.000% due 15/11/2052	200	182	0.02	0.188% due 20/05/2025 (b)(c) 40,000 248 0.03			
5.950% due 25/10/2040	34	33	0.00	4.250% due 15/02/2054	2,600	2,476	0.28	0.203% due 20/05/2025 (b)(c) 90,000 559 0.06			
6.000% due 25/04/2043 - 25/07/2044	72	73	0.01	4.625% due 15/05/2054	300	304	0.03	<u>38,847</u> <u>4.39</u>			
6.165% due 25/03/2036	3	3	0.00	4.750% due 15/11/2043	5,200	5,271	0.60	Total Short-Term Instruments 44,485 5.03			
6.314% due 01/09/2044	36	36	0.00	4.750% due 15/11/2053	3,400	3,516	0.40	Total Transferable Securities \$ 976,516 110.43			
6.413% due 01/11/2034	34	35	0.00	U.S. Treasury Inflation Protected Securities (d)				SHARES			
Freddie Mac								INVESTMENT FUNDS			
0.553% due 15/01/2038 (a)	227	13	0.00	0.125% due 15/04/2025	5,765	5,609	0.64	COLLECTIVE INVESTMENT SCHEMES			
5.793% due 15/01/2038	227	226	0.03	0.125% due 15/07/2031	3,041	2,672	0.30	PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (e) 3,652,831 36,403 4.11			
6.021% due 01/09/2035	1	1	0.00	0.125% due 15/01/2032	1,244	1,078	0.12	PIMCO Specialty Funds Ireland p.l.c. - PIMCO China Bond Fund (e) 402,852 5,548 0.63			
6.048% due 15/12/2037 - 15/07/2040	98	98	0.01	0.250% due 15/01/2025	8,604	8,426	0.95	Total Investment Funds \$ 41,951 4.74			
6.353% due 25/10/2044 - 25/02/2045	151	139	0.02	0.500% due 15/01/2028	6,736	6,349	0.72				
6.450% due 25/05/2043	17	18	0.00	0.625% due 15/07/2032	432	387	0.04				
Ginnie Mae											
3.000% due 20/07/2046 - 20/12/2052	22,008	19,188	2.17	1.125% due 15/01/2033	5,578	5,163	0.58				
5.983% due 20/05/2074	987	985	0.11	1.750% due 15/01/2028	599	589	0.07				
6.263% due 20/01/2074	903	909	0.10	2.375% due 15/01/2025	1,497	1,484	0.17				
Ginnie Mae, TBA											
2.500% due 01/08/2054	4,200	3,534	0.40	2.375% due 15/01/2027	777	777	0.09				
3.000% due 01/08/2054	3,000	2,616	0.30	2.500% due 15/01/2029	5,257	5,350	0.61				
Uniform Mortgage-Backed Security											
2.500% due 01/02/2051 - 01/01/2052	2,613	2,139	0.24	3.875% due 15/04/2029	1,716	1,854	0.21				
				U.S. Treasury Notes							
				3.500% due 15/02/2033	600	562	0.06				
				4.000% due 15/02/2034	5,200	5,049	0.57				
				4.500% due 15/11/2033	7,400	7,470	0.85				
				<u>64,787</u> <u>7.33</u>							
				Total United States 495,758 56.06							

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
FICC	2.600%	28/06/2024	01/07/2024	\$ 510	U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2026	\$ (520)	\$ 510	\$ 510	0.06
Total Repurchase Agreements						\$ (520)	\$ 510	\$ 510	0.06

(1) Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR March Futures	Short	06/2025	512	\$ 557	0.06
3-Month SOFR September Futures	Long	12/2024	103	(117)	(0.01)
3-Month SOFR September Futures	Long	12/2025	256	(225)	(0.03)
Australia Government 3-Year Note September Futures	Long	09/2024	45	(10)	0.00
Australia Government 10-Year Bond September Futures	Short	09/2024	72	0	0.00
Canada Government 10-Year Bond September Futures	Long	09/2024	101	55	0.01
Euro-Bobl September Futures	Short	09/2024	7	(9)	0.00
Euro-BTP Italy Government Bond September Futures	Long	09/2024	260	(323)	(0.04)
Euro-Bund 10-Year Bond September Futures	Long	09/2024	215	319	0.04

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Buxl 30-Year Bond September Futures	Long	09/2024	14	\$ 46	0.01
Euro-OAT France Government 10-Year Bond September Futures	Long	09/2024	20	(12)	0.00
Euro-Schatz September Futures	Short	09/2024	49	(24)	0.00
Japan Government 10-Year Bond September Futures	Short	09/2024	12	80	0.01
U.S. Treasury 2-Year Note September Futures	Short	09/2024	47	(29)	0.00
U.S. Treasury 5-Year Note September Futures	Short	09/2024	979	(741)	(0.08)
U.S. Treasury 10-Year Note September Futures	Short	09/2024	90	(63)	(0.01)
U.S. Treasury 10-Year Ultra September Futures	Short	09/2024	121	(42)	(0.01)
U.S. Treasury 30-Year Bond September Futures	Short	09/2024	165	(42)	(0.01)
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2024	9	0	0.00
United Kingdom Long Gilt September Futures	Short	09/2024	218	(127)	(0.02)
				\$ (707)	(0.08)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (707)	(0.08)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Ford Motor Credit Co. LLC	5.000%	20/12/2024	\$ 100	\$ (4)	0.00

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

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-40 10-Year Index	(1.000)%	20/06/2033	\$ 6,600	\$ (153)	(0.02)
CDX.IG-41 10-Year Index	(1.000)	20/12/2033	17,500	(266)	(0.03)
CDX.IG-42 10-Year Index	(1.000)	20/06/2034	33,400	57	0.01
iTraxx Europe Main 41 5-Year Index	(1.000)	20/06/2029	€ 27,300	78	0.01
				\$ (284)	(0.03)

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-40 5-Year Index	1.000%	20/06/2028	\$ 1,000	\$ 7	0.00
CDX.IG-41 5-Year Index	1.000	20/12/2028	12,300	(6)	0.00
CDX.IG-42 5-Year Index	1.000	20/06/2029	130,200	(97)	(0.01)
				\$ (96)	(0.01)

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	3.000%	17/06/2027	£ 21,900	\$ (424)	(0.05)
Receive ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	3.000	17/06/2035	4,700	284	0.03
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	3.750	18/09/2034	51,800	(953)	(0.11)
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	3.750	18/09/2054	4,200	(154)	(0.02)
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	4.000	18/09/2029	44,500	(526)	(0.06)
Pay ⁽⁴⁾	1-Day INR-MIBOR Compounded-OIS	6.250	18/09/2029	INR 658,810	(7)	0.00
Pay ⁽⁴⁾	1-Day INR-MIBOR Compounded-OIS	6.500	18/09/2029	125,980	2	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.000	15/12/2026	¥ 970,000	(11)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.000	15/12/2028	10,000	(2)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.000	17/03/2031	610,000	(159)	(0.02)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.050	15/12/2031	851,000	(105)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	19/06/2039	540,000	497	0.06
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.400	15/12/2051	80,000	(128)	(0.01)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.450	15/12/2051	170,000	(70)	(0.01)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.550	14/09/2028	520,000	(6)	0.00
Pay ⁽⁴⁾	1-Day JPY-MUTKCALM Compounded-OIS	0.600	18/09/2029	2,680,000	(50)	(0.01)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.800	15/06/2052	640,000	(485)	(0.06)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.850	20/09/2033	140,000	0	0.00
Pay ⁽⁴⁾	1-Day JPY-MUTKCALM Compounded-OIS	1.000	18/09/2034	2,660,000	(119)	(0.01)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.200	20/09/2053	240,000	5	0.00
Pay ⁽⁴⁾	1-Day JPY-MUTKCALM Compounded-OIS	1.500	18/09/2054	310,000	(5)	0.00
Receive ⁽⁴⁾	1-Day SGD-SIBCSORA Compounded-OIS	2.750	18/09/2029	SGD 52,840	273	0.03
Receive ⁽⁴⁾	1-Day THB-THORON Compounded-OIS	2.250	18/09/2029	THB 672,320	225	0.02
Receive	1-Day THB-THORON Compounded-OIS	2.418	17/04/2029	190,000	1	0.00
Receive ⁽⁴⁾	1-Day THB-THORON Compounded-OIS	2.500	18/09/2029	883,500	(104)	(0.01)
Receive	1-Day THB-THORON Compounded-OIS	2.750	18/09/2034	93,170	5	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2029	\$ 26,260	(1,617)	(0.18)

Schedule of Investments Global Bond Ex-US Fund (cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	1.249%	31/08/2024	\$ 11,650	\$ 345	0.04
Receive	1-Day USD-SOFR Compounded-OIS	1.298	25/08/2024	10,200	316	0.04
Pay	1-Day USD-SOFR Compounded-OIS	2.310	16/01/2025	31,500	(860)	(0.10)
Pay	1-Day USD-SOFR Compounded-OIS	2.697	04/04/2025	3,400	(59)	(0.01)
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	2.721	10/04/2025	900	(16)	0.00
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	2.790	10/04/2025	2,800	(46)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.841	31/10/2024	800	(15)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.910	14/11/2024	1,700	(32)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.920	17/10/2024	1,900	(37)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.965	30/11/2026	27,900	1,352	0.15
Pay	1-Day USD-SOFR Compounded-OIS	2.973	27/10/2024	1,100	(20)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.993	13/10/2024	700	(13)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.018	24/10/2024	800	(14)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.088	07/11/2024	500	(8)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.140	25/10/2024	900	(15)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.150	13/05/2025	56,600	971	0.11
Pay	1-Day USD-SOFR Compounded-OIS	3.190	25/10/2024	800	(13)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.200	13/05/2025	4,600	90	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.225	25/10/2024	900	(14)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	20/12/2053	20,590	(651)	(0.07)
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.500	18/12/2025	62,900	343	0.04
Pay	1-Day USD-SOFR Compounded-OIS	3.500	22/06/2030	760	(18)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	43,262	(519)	(0.06)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	5,900	(64)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.650	22/11/2024	1,500	(22)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	05/12/2024	1,900	(28)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.662	31/05/2028	4,700	93	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.691	31/05/2028	11,000	207	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.700	20/02/2049	5,000	140	0.02
Pay	1-Day USD-SOFR Compounded-OIS	3.750	21/11/2024	3,000	(40)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	11/12/2024	1,400	(19)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	21/06/2025	14,800	131	0.01
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2026	29,200	(40)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	10,700	(223)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2031	14,600	293	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	58,600	(121)	(0.01)
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	3,400	(15)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.857	31/03/2030	3,600	(50)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.940	22/02/2029	1,200	(12)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.951	31/03/2030	8,500	(68)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	4.000	20/06/2026	60,100	229	0.03
Receive	1-Day USD-SOFR Compounded-OIS	4.000	20/03/2054	3,200	244	0.03
Receive	1-Day USD-SOFR Compounded-OIS	4.159	31/03/2025	35,100	470	0.05
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	4.228	30/08/2025	11,700	77	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	119,651	1,447	0.16
Receive	1-Day USD-SOFR Compounded-OIS	4.500	04/10/2025	2,900	5	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	1.500	17/06/2030	CAD 9,200	85	0.01
Pay	3-Month CAD-CAONREPO Compounded-OIS	1.500	16/06/2051	250	3	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	1.713	02/10/2029	2,100	2	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	1.900	18/12/2029	24,500	195	0.02
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.250	15/03/2028	9,640	1	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.250	15/03/2033	4,900	(15)	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.250	21/06/2053	2,300	83	0.01
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.300	01/06/2033	14,700	10	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.400	01/06/2033	1,400	3	0.00
Pay ⁽⁴⁾	3-Month CAD-CAONREPO Compounded-OIS	3.500	18/12/2025	78,200	(97)	(0.01)
Pay ⁽⁴⁾	3-Month CAD-CAONREPO Compounded-OIS	3.500	19/03/2026	23,200	(43)	(0.01)
Pay ⁽⁴⁾	3-Month CAD-CAONREPO Compounded-OIS	3.500	19/06/2026	54,600	46	0.01
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.500	01/06/2032	8,400	55	0.01
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.500	01/09/2033	7,000	(97)	(0.01)
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.500	18/06/2034	3,800	(11)	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.700	01/09/2033	3,000	(46)	(0.01)
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/12/2033	4,700	(68)	(0.01)
Pay ⁽⁴⁾	3-Month CAD-CAONREPO Compounded-OIS	3.898	19/06/2026	21,100	45	0.01
Pay ⁽⁴⁾	3-Month CAD-CAONREPO Compounded-OIS	3.925	19/06/2026	17,400	41	0.00
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.283	14/02/2027	CHF 900	(20)	0.00
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.294	10/02/2027	8,500	(172)	(0.02)
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.343	16/05/2027	1,900	(35)	0.00
Pay ⁽⁴⁾	3-Month CNY-CNREPOFIX	2.250	18/09/2029	CNY 885,290	1,126	0.13
Receive ⁽⁴⁾	3-Month KRW-KORIBOR	3.250	18/09/2029	KRW 20,519,410	(19)	0.00
Pay ⁽⁴⁾	3-Month KRW-KORIBOR	3.250	18/09/2034	1,780,840	6	0.00
Pay	3-Month NZD-BBR	3.750	15/06/2027	NZD 4,400	25	0.00
Pay	3-Month NZD-BBR	4.750	19/06/2029	5,900	0	0.00
Pay	3-Month NZD-BBR	5.000	20/03/2025	5,900	38	0.00
Receive	6-Month AUD-BBR-BBSW	1.250	17/06/2030	AUD 5,100	420	0.05
Pay	6-Month AUD-BBR-BBSW	1.750	16/03/2027	6,600	(313)	(0.04)
Pay	6-Month AUD-BBR-BBSW	4.000	21/06/2033	29,600	(109)	(0.01)
Pay ⁽⁴⁾	6-Month AUD-BBR-BBSW	4.250	15/09/2032	1,900	(7)	0.00
Pay	6-Month AUD-BBR-BBSW	4.250	15/03/2033	16,800	(403)	(0.05)
Receive ⁽⁴⁾	6-Month AUD-BBR-BBSW	4.335	25/09/2024	59,300	5	0.00
Pay ⁽⁴⁾	6-Month AUD-BBR-BBSW	4.500	15/09/2032	43,700	131	0.01
Receive	6-Month AUD-BBR-BBSW	4.500	19/06/2034	9,100	(19)	0.00

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽⁴⁾	6-Month AUD-BBR-BBSW	4.750%	20/12/2033	AUD 58,000	\$ 753	0.08
Pay	6-Month CZK-PRIBOR	1.913	30/01/2029	CZK 24,300	(109)	(0.01)
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	0.054	27/05/2050	€ 450	126	0.01
Receive	6-Month EUR-EURIBOR	0.064	17/11/2052	1,000	339	0.04
Pay	6-Month EUR-EURIBOR	0.550	10/08/2024	900	(11)	0.00
Pay	6-Month EUR-EURIBOR	0.650	12/04/2027	2,400	(169)	(0.02)
Pay	6-Month EUR-EURIBOR	0.650	11/05/2027	1,800	(120)	(0.01)
Pay	6-Month EUR-EURIBOR	0.700	11/04/2027	1,400	(97)	(0.01)
Pay	6-Month EUR-EURIBOR	1.000	13/05/2027	2,200	(132)	(0.02)
Pay	6-Month EUR-EURIBOR	1.000	18/05/2027	1,300	(78)	(0.01)
Pay	6-Month EUR-EURIBOR	2.250	21/09/2037	8,950	(693)	(0.08)
Pay	6-Month EUR-EURIBOR	2.250	21/09/2042	1,260	(193)	(0.02)
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.500	18/09/2054	22,100	1,080	0.12
Receive	6-Month EUR-EURIBOR	2.670	03/04/2034	300	6	0.00
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.750	18/09/2029	101,440	(1,373)	(0.16)
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.750	18/09/2034	105,200	(2,421)	(0.27)
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.750	18/09/2039	5,400	(78)	(0.01)
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.801	25/05/2033	3,400	(5)	0.00
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.833	15/08/2033	4,600	(18)	0.00
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.841	25/05/2033	11,500	(56)	(0.01)
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.849	15/08/2033	6,500	(34)	0.00
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.857	15/08/2033	16,900	(99)	(0.01)
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	3.000	18/09/2026	81,300	(559)	(0.06)
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	3.000	19/03/2027	30,530	(105)	(0.01)
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	3.000	15/03/2033	13,460	(43)	(0.01)
Pay	28-Day MXN-TIE	4.870	07/07/2025	MXN 86,100	(74)	(0.01)
					\$ (3,249)	(0.37)

Total Centrally Cleared Financial Derivative Instruments

\$ (3,633) (0.41)

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

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

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

PURCHASED OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BPS	Call - OTC USD versus CNH	CNH 7.275	06/12/2024	100	\$ 12	\$ 25	0.00
	Call - OTC USD versus CNH	7.400	06/12/2024	170	16	24	0.00
	Call - OTC USD versus CNH	7.325	14/01/2025	180	18	30	0.01
	Call - OTC USD versus CNH	7.400	14/01/2025	140	11	18	0.00
	Call - OTC USD versus CNH	7.400	23/01/2025	120	11	15	0.00
BRC	Call - OTC USD versus CNH	7.300	14/02/2025	190	20	29	0.00
CBK	Call - OTC USD versus CNH	7.300	14/01/2025	120	13	22	0.00
	Call - OTC USD versus CNH	7.450	14/02/2025	120	11	14	0.00
MBC	Call - OTC USD versus CNH	7.350	06/12/2024	200	19	37	0.01
	Call - OTC USD versus CNH	7.375	14/02/2025	230	23	31	0.01
SCX	Call - OTC USD versus CNH	7.300	14/02/2025	160	16	24	0.00
					\$ 170	\$ 269	0.03

INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.750%	15/07/2024	14,100	\$ 28	\$ 34	0.00
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.930	23/06/2025	3,400	122	150	0.02
BRC	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.005	25/09/2025	700	26	32	0.00
DUB	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.750	10/07/2024	66,800	182	169	0.02
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.960	25/06/2025	4,600	159	196	0.02
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.005	25/09/2025	1,000	42	46	0.01
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.065	24/06/2025	3,100	93	114	0.01
							\$ 652	\$ 741	0.08

Schedule of Investments Global Bond Ex-US Fund (Cont.)

OPTIONS ON SECURITIES

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BPS	Put - OTC France Government International Bond 0.750% due 25/05/2052	€ 97.000	23/05/2025	1,600	\$ 121	\$ 770	0.09

WRITTEN OPTIONS

INTEREST RATE SWAPPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	5.250%	15/07/2024	14,100	\$ (14)	\$ (1)	0.00
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.250	23/06/2025	13,100	(124)	(144)	(0.02)
BPS	Put - OTC 25-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	0.451	23/05/2025	1,600	(121)	(638)	(0.07)
BRC	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.350	25/09/2025	2,700	(26)	(31)	(0.01)
CBK	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.710	26/07/2024	3,300	(13)	(9)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.060	26/07/2024	3,300	(13)	(16)	0.00
DUB	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	5.250	10/07/2024	66,800	(100)	(2)	0.00
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.280	25/06/2025	3,500	(35)	(37)	(0.01)
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.300	25/06/2025	14,200	(125)	(148)	(0.02)
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.330	25/09/2025	3,900	(43)	(48)	(0.01)
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.400	24/06/2025	11,900	(93)	(109)	(0.01)
FAR	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.586	15/07/2024	2,000	(7)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.986	15/07/2024	2,000	(7)	(11)	0.00
GLM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.540	24/07/2024	1,600	(7)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	24/07/2024	4,000	(14)	(7)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.998	24/07/2024	4,000	(15)	(26)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.000	24/07/2024	1,600	(7)	(10)	0.00
JPM	Call - OTC 1-Year Interest Rate Swap	6-Month GBP-LIBOR	Receive	0.820	16/12/2024	8,700	(61)	(2)	0.00
ULO	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.570	25/07/2024	2,900	(9)	(5)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	25/07/2024	2,900	(9)	(14)	0.00
							\$ (843)	\$ (1,260)	(0.15)

(1) Notional Amount represents the number of contracts.

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

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
GST	South Korea Government International Bond	(1.000)%	20/06/2029	\$ 1,800	\$ (52)	\$ 1	\$ (51)	(0.01)
MYC	South Korea Government International Bond	(1.000)	20/06/2029	1,700	(50)	1	(49)	0.00
					\$ (102)	\$ 2	\$ (100)	(0.01)

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽²⁾

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BRC	Italy Government International Bond	1.000%	20/06/2025	\$ 1,500	\$ (37)	\$ 49	\$ 12	0.00
CBK	Italy Government International Bond	1.000	20/06/2025	1,000	(24)	32	8	0.00
					\$ (61)	\$ 81	\$ 20	0.00

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

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

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

CROSS-CURRENCY SWAPS

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
AZD	Floating rate equal to 3-Month AUD-BBR-BBSW Plus 0.290% based on the notional amount of currency received	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of currency delivered	04/01/2031	AUD 5,900	\$ 4,445	\$ 29	\$ (550)	\$ (521)	(0.06)

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BPS	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Less 0.591% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-MUTKCALM based on the notional amount of currency delivered	03/02/2026	\$ 5,713	¥ 844,400	\$ (64)	\$ 533	\$ 469	0.05
BRC	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Less 0.590% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-MUTKCALM based on the notional amount of currency delivered	19/03/2026	38,811	5,687,000	181	3,308	3,489	0.39
CBK	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Less 0.600% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-MUTKCALM based on the notional amount of currency delivered	03/02/2026	4,808	673,100	255	373	628	0.07
GLM	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Less 0.586% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-MUTKCALM based on the notional amount of currency delivered	21/01/2026	12,748	1,775,800	663	1,058	1,721	0.19
GST	Floating rate equal to 3-Month AUD-BBR-BBSW Plus 0.420% based on the notional amount of currency received	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of currency delivered	03/02/2026	5,658	834,600	(51)	526	475	0.05
GLM	Floating rate equal to 3-Month AUD-BBR-BBSW Plus 0.423% based on the notional amount of currency received	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of currency delivered	31/07/2029	AUD 7,100	\$ 4,899	(2)	(136)	(138)	(0.01)
GST	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Less 0.610% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-MUTKCALM based on the notional amount of currency delivered	01/08/2029	7,000	4,830	(14)	(122)	(136)	(0.01)
MYC	Floating rate equal to 3-Month AUD-BBR-BBSW Plus 0.298% based on the notional amount of currency received	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of currency delivered	21/01/2026	\$ 10,831	¥ 1,508,700	668	795	1,463	0.17
			14/10/2030	AUD 2,000	\$ 1,437	9	(114)	(105)	(0.01)
						\$ 1,674	\$ 5,671	\$ 7,345	0.83

INTEREST RATE SWAPS

Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BPS	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.750%	18/09/2029	MYR 2,690	\$ (2)	\$ (1)	\$ (3)	0.00
CBK	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.500	18/09/2029	1,880	2	1	3	0.00
	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.750	18/09/2034	2,560	5	0	5	0.00
GST	Receive	3-Month MYR-KLIBOR	3.500	20/03/2029	33,850	45	(9)	36	0.01
	Receive	3-Month MYR-KLIBOR	3.750	20/09/2033	11,320	72	(56)	16	0.00
JPM	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.500	18/09/2029	1,890	2	1	3	0.00
	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.750	18/09/2034	30	0	0	0	0.00
SCX	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.750	18/09/2034	2,260	5	0	5	0.00
						\$ 129	\$ (64)	\$ 65	0.01

⁽¹⁾ This instrument has a forward starting effective date.

Schedule of Investments Global Bond Ex-US Fund (Cont.)

TOTAL RETURN SWAPS ON INDICES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ Depreciation	Fair Value	% of Net Assets
BPS	Receive	iBoxx USD Liquid Investment Grade Index	N/A	1.144%	\$ 15,480	20/12/2024	\$ 198	\$ (79)	\$ 119	0.01
JPM	Receive	iBoxx USD Liquid Investment Grade Index	N/A	1.144	10,320	20/09/2024	130	(163)	(33)	0.00
							\$ 328	\$ (242)	\$ 86	0.01

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised Depreciation	Net Unrealised Appreciation/ Depreciation	% of Net Assets
AZD	07/2024	NZD 594	\$ 363	\$ 2	\$ 0	\$ 2	0.00
	08/2024	\$ 363	NZD 594	0	(2)	(2)	0.00
	10/2024	5,569	CNH 39,856	0	(63)	(63)	(0.01)
BOA	07/2024	€ 1,761	\$ 1,895	8	0	8	0.00
	07/2024	KRW 14,059,434	10,277	66	0	66	0.01
	07/2024	\$ 71	HUF 26,190	0	0	0	0.00
	07/2024	163	MYR 765	0	0	0	0.00
	07/2024	515	PLN 2,054	0	(4)	(4)	0.00
	02/2025	CNH 2,143	\$ 300	1	0	1	0.00
BPS	04/2025	DKK 14,300	2,108	20	0	20	0.00
	07/2024	AUD 715	473	0	(4)	(4)	0.00
	07/2024	BRL 3,497	695	66	0	66	0.01
	07/2024	CAD 390	286	1	0	1	0.00
	07/2024	CNH 652	90	1	0	1	0.00
	07/2024	€ 7,517	8,109	52	0	52	0.01
	07/2024	£ 42,260	53,983	562	0	562	0.06
	07/2024	KRW 13,996,093	10,197	32	0	32	0.00
	07/2024	\$ 7,452	AUD 11,184	17	0	17	0.00
	07/2024	802	CNH 5,814	0	(5)	(5)	0.00
	07/2024	1,099	CNY 7,818	0	(3)	(3)	0.00
	07/2024	350	IDR 5,735,237	1	0	1	0.00
	07/2024	100	ILS 372	0	(2)	(2)	0.00
	07/2024	2,504	¥ 391,200	0	(73)	(73)	(0.01)
	07/2024	424	KRW 588,349	3	0	3	0.00
	07/2024	1,024	NZD 1,667	0	(8)	(8)	0.00
	07/2024	5,025	PLN 20,279	32	(13)	19	0.00
	07/2024	536	SEK 5,645	0	(3)	(3)	0.00
	07/2024	8,929	SGD 12,110	7	0	7	0.00
	08/2024	AUD 11,184	\$ 7,459	0	(17)	(17)	0.00
	08/2024	SGD 12,093	8,929	0	(7)	(7)	0.00
	09/2024	CNH 121,390	16,916	193	0	193	0.02
	09/2024	COP 2,354,236	588	26	0	26	0.00
	09/2024	INR 151,257	1,809	0	(1)	(1)	0.00
	09/2024	TWD 123,316	3,832	23	0	23	0.00
	09/2024	\$ 7,668	CNH 54,865	0	(109)	(109)	(0.01)
	09/2024	753	INR 63,007	1	0	1	0.00
	09/2024	267	TWD 8,593	0	(2)	(2)	0.00
	10/2024	CNH 5,197	\$ 724	6	0	6	0.00
	10/2024	\$ 6,794	CNH 48,649	0	(74)	(74)	(0.01)
	12/2024	640	4,590	0	(4)	(4)	0.00
	01/2025	CNH 3,086	\$ 432	3	0	3	0.00
	05/2029	KWD 630	2,167	62	0	62	0.01
BRC	07/2024	DKK 11,432	1,664	21	0	21	0.00
	07/2024	MXN 7,423	402	0	(4)	(4)	0.00
	07/2024	NOK 4,864	462	6	0	6	0.00
	07/2024	SGD 1,446	1,070	4	0	4	0.00
	07/2024	THB 318	9	0	0	0	0.00
	07/2024	\$ 2,680	CHF 2,389	0	(21)	(21)	0.00
	07/2024	2,288	CNH 16,558	0	(19)	(19)	0.00
	07/2024	602	PLN 2,403	0	(4)	(4)	0.00
	09/2024	CNH 42,081	\$ 5,840	42	0	42	0.00
	09/2024	¥ 2,250,000	14,549	398	0	398	0.04
	09/2024	MXN 5,937	318	0	(3)	(3)	0.00
	09/2024	\$ 119	CLP 109,733	0	(3)	(3)	0.00
	09/2024	1,711	MXN 32,570	49	0	49	0.01
	10/2024	CNH 24	\$ 3	0	0	0	0.00
	10/2024	\$ 623	CNH 4,499	0	(2)	(2)	0.00
	10/2024	3,418	¥ 514,997	0	(172)	(172)	(0.02)
	02/2025	300	CNH 2,142	0	(2)	(2)	0.00
	04/2025	¥ 316,000	\$ 2,158	110	0	110	0.01
CBK	05/2025	130,000	889	43	0	43	0.00
	07/2024	CHF 1,357	1,492	0	(19)	(19)	0.00
	07/2024	CNH 29,918	4,127	27	0	27	0.00
	07/2024	CNY 281	39	1	0	1	0.00
	07/2024	COP 2,501,499	616	14	0	14	0.00
	07/2024	€ 3,170	3,453	56	0	56	0.01
	07/2024	SEK 95,280	8,974	0	(23)	(23)	0.00
	07/2024	\$ 3,010	BRL 16,401	0	(57)	(57)	(0.01)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	\$ 823	CNH 5,958	\$ 0	\$ (7)	\$ (7)	0.00
	07/2024	9,486	CNY 67,531	0	(31)	(31)	0.00
	07/2024	1,093	DKK 7,595	0	(1)	(1)	0.00
	07/2024	3,031	£ 2,370	0	(35)	(35)	0.00
	07/2024	619	KRW 845,014	0	(6)	(6)	0.00
	07/2024	1,627	PLN 6,497	4	(15)	(11)	0.00
	08/2024	BRL 16,456	\$ 3,010	58	0	58	0.01
	08/2024	PEN 1,625	430	6	0	6	0.00
	09/2024	CNH 18,125	2,517	20	0	20	0.00
	09/2024	COP 1,830,578	456	20	0	20	0.00
	09/2024	INR 8,738	105	0	0	0	0.00
	09/2024	TWD 44,399	1,377	6	0	6	0.00
	09/2024	\$ 218	CLP 198,648	0	(7)	(7)	0.00
	09/2024	4,125	INR 344,871	4	(2)	2	0.00
	09/2024	1,373	MXN 25,851	24	0	24	0.00
	10/2024	629	¥ 90,000	0	(62)	(62)	(0.01)
	01/2025	432	CNH 3,084	0	(3)	(3)	0.00
	01/2026	¥ 90,000	\$ 663	62	0	62	0.01
DUB	07/2024	KRW 7,601,542	5,525	4	0	4	0.00
	07/2024	MYR 46,406	9,843	0	(2)	(2)	0.00
	07/2024	\$ 635	CLP 586,987	0	(13)	(13)	0.00
	07/2024	1,098	PLN 4,315	0	(25)	(25)	0.00
	08/2024	BRL 1,963	\$ 381	29	0	29	0.00
	09/2024	\$ 276	CLP 253,760	0	(7)	(7)	0.00
	10/2024	2,557	¥ 385,003	0	(130)	(130)	(0.01)
	04/2025	¥ 454,000	\$ 3,101	158	0	158	0.02
FAR	07/2024	AUD 10,469	6,975	0	(17)	(17)	0.00
	07/2024	€ 175,821	191,496	3,060	0	3,060	0.35
	07/2024	¥ 5,477,896	35,078	1,025	0	1,025	0.12
	07/2024	NZD 1,834	1,123	5	0	5	0.00
	08/2024	\$ 696	NZD 1,141	0	(1)	(1)	0.00
GLM	07/2024	CNY 12	\$ 2	0	0	0	0.00
	07/2024	KRW 3,849	3	0	0	0	0.00
	07/2024	MXN 7,299	393	0	(5)	(5)	0.00
	07/2024	\$ 1,167	CNY 8,308	0	(3)	(3)	0.00
	07/2024	50	KRW 68,690	0	0	0	0.00
	07/2024	47	MYR 220	0	0	0	0.00
	07/2024	698	PLN 2,757	0	(12)	(12)	0.00
	07/2024	2,007	ZAR 36,728	1	0	1	0.00
	08/2024	3,616	BRL 18,550	0	(288)	(288)	(0.03)
	10/2024	2,289	¥ 330,000	0	(209)	(209)	(0.02)
	06/2025	¥ 70,000	\$ 467	10	0	10	0.00
	01/2026	260,000	1,932	196	0	196	0.02
IND	07/2024	CNY 585	82	2	0	2	0.00
	07/2024	\$ 82	CNY 585	0	0	0	0.00
	07/2024	2,129	¥ 333,500	0	(55)	(55)	(0.01)
JPM	07/2024	BRL 1,004	\$ 200	19	0	19	0.00
	07/2024	CAD 2,938	2,148	1	0	1	0.00
	07/2024	CHF 431	477	0	(3)	(3)	0.00
	07/2024	CNY 1,578	221	2	0	2	0.00
	07/2024	€ 3,019	3,230	0	(5)	(5)	0.00
	07/2024	KRW 9,385,171	6,804	0	(13)	(13)	0.00
	07/2024	SGD 10,665	7,920	50	0	50	0.01
	07/2024	\$ 7,505	CHF 6,708	0	(40)	(40)	0.00
	07/2024	343	CLP 313,693	0	(11)	(11)	0.00
	07/2024	1,438	DKK 10,024	2	0	2	0.00
	07/2024	2,370	IDR 38,444,454	0	(21)	(21)	0.00
	07/2024	250	ILS 923	0	(4)	(4)	0.00
	07/2024	437	PLN 1,708	0	(12)	(12)	0.00
	07/2024	2,398	TRY 81,587	68	0	68	0.01
	07/2024	3,779	ZAR 69,570	26	0	26	0.00
	07/2024	ZAR 8,428	\$ 463	2	0	2	0.00
	08/2024	CHF 4,959	5,547	7	0	7	0.00
	08/2024	DKK 10,007	1,438	0	(2)	(2)	0.00
	08/2024	\$ 221	CNY 1,579	0	0	0	0.00
	08/2024	2,162	TRY 75,905	19	0	19	0.00
	09/2024	TWD 67,035	\$ 2,082	12	0	12	0.00
	09/2024	\$ 561	INR 47,040	1	0	1	0.00
	10/2024	CNH 138,535	\$ 19,361	225	0	225	0.03
	10/2024	¥ 330,000	2,646	566	0	566	0.06
	10/2024	\$ 2,371	CNH 16,973	0	(27)	(27)	0.00
	12/2024	CNH 4,592	\$ 640	3	0	3	0.00
MBC	07/2024	CAD 44,016	32,327	159	0	159	0.02
	07/2024	€ 5,066	5,500	70	0	70	0.01
	07/2024	IDR 40,321,527	2,446	0	(18)	(18)	0.00
	07/2024	¥ 114,300	731	20	0	20	0.00
	07/2024	\$ 34,601	CAD 47,374	20	0	20	0.00
	07/2024	4,523	CHF 4,030	0	(39)	(39)	0.00
	07/2024	664	DKK 4,610	0	(1)	(1)	0.00
	07/2024	1,153	€ 1,074	0	(1)	(1)	0.00
	07/2024	3,166	£ 2,485	0	(25)	(25)	0.00
	07/2024	355	NOK 3,783	0	0	0	0.00

Schedule of Investments Global Bond Ex-US Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	\$ 4,160	SEK 43,290	\$ 0	\$ (72)	\$ (72)	(0.01)
	08/2024	CAD 47,342	\$ 34,601	0	(22)	(22)	0.00
	08/2024	NOK 3,780	355	0	0	0	0.00
	09/2024	CNH 13,505	1,876	15	0	15	0.00
	09/2024	\$ 315	TWD 10,140	0	(2)	(2)	0.00
	10/2024	¥ 730,000	\$ 5,853	1,252	0	1,252	0.14
	12/2024	CNH 5,475	767	8	0	8	0.00
	12/2024	\$ 767	CNH 5,473	0	(8)	(8)	0.00
	01/2025	DKK 3,700	\$ 543	5	0	5	0.00
MYI	07/2024	BRL 11,895	2,303	161	0	161	0.02
	07/2024	CNH 6,865	950	8	0	8	0.00
	07/2024	€ 9,058	9,712	5	0	5	0.00
	07/2024	\$ 950	CNY 6,746	0	(4)	(4)	0.00
	07/2024	986	DKK 6,880	3	0	3	0.00
	07/2024	101	NOK 1,080	0	0	0	0.00
	07/2024	997	NZD 1,625	0	(6)	(6)	0.00
	07/2024	4,393	SEK 46,403	0	(12)	(12)	0.00
	08/2024	DKK 6,868	\$ 986	0	(3)	(3)	0.00
	08/2024	¥ 3,030,000	19,674	740	0	740	0.08
	08/2024	NOK 1,080	101	0	0	0	0.00
	08/2024	SEK 46,331	4,393	12	0	12	0.00
	09/2024	TWD 26,667	831	8	0	8	0.00
	09/2024	\$ 376	INR 31,399	0	0	0	0.00
	10/2024	¥ 260,000	\$ 2,126	487	0	487	0.05
RBC	07/2024	\$ 47,433	£ 37,405	0	(150)	(150)	(0.02)
	08/2024	£ 37,405	\$ 47,441	149	0	149	0.02
SCX	07/2024	CNY 30	4	0	0	0	0.00
	07/2024	€ 2,602	2,795	7	0	7	0.00
	07/2024	IDR 164,120	10	0	0	0	0.00
	07/2024	KRW 7,123,684	5,224	50	0	50	0.01
	07/2024	\$ 327	CNY 2,329	0	(5)	(5)	0.00
	07/2024	221,715	€ 206,940	73	0	73	0.01
	07/2024	ZAR 772	\$ 42	0	0	0	0.00
	08/2024	€ 206,940	222,041	0	(70)	(70)	(0.01)
	08/2024	PEN 1,886	499	6	0	6	0.00
	09/2024	CNH 82,593	11,511	132	0	132	0.01
	09/2024	TWD 38,762	1,202	5	0	5	0.00
	09/2024	\$ 2,781	INR 232,796	4	0	4	0.00
	09/2024	349	TWD 11,222	0	(3)	(3)	0.00
SSB	07/2024	COP 1,383,424	\$ 349	16	0	16	0.00
	09/2024	872,427	218	10	0	10	0.00
	09/2024	\$ 654	CLP 603,823	0	(15)	(15)	0.00
TOR	07/2024	CHF 50	\$ 56	0	0	0	0.00
	07/2024	NZD 864	529	3	0	3	0.00
	07/2024	\$ 30,443	¥ 4,867,800	0	(182)	(182)	(0.02)
	08/2024	¥ 4,844,974	\$ 30,443	181	0	181	0.02
	08/2024	\$ 529	NZD 864	0	(3)	(3)	0.00
	10/2024	546	CNH 3,923	0	(4)	(4)	0.00
UAG	07/2024	CHF 11,291	\$ 12,494	0	(70)	(70)	(0.01)
	07/2024	DKK 17,697	2,570	27	0	27	0.00
	07/2024	ILS 9,142	2,467	39	0	39	0.00
				\$ 11,328	\$ (2,512)	\$ 8,816	1.00

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 7,752	€ 7,140	\$ 0	\$ (100)	\$ (100)	(0.01)
BPS	07/2024	€ 6,372	\$ 6,816	1	(14)	(13)	0.00
	07/2024	\$ 6,413	€ 5,924	0	(64)	(64)	(0.01)
	08/2024	6,765	6,316	13	0	13	0.00
CBK	07/2024	€ 24	\$ 27	0	0	0	0.00
FAR	07/2024	\$ 7,838	€ 7,197	0	(126)	(126)	(0.01)
MBC	07/2024	€ 7,340	\$ 7,853	2	(16)	(14)	0.00
	08/2024	\$ 6,911	€ 6,454	17	0	17	0.00
RYL	07/2024	€ 99	\$ 106	0	0	0	0.00
SCX	07/2024	6,452	6,913	0	(2)	(2)	0.00
	08/2024	\$ 6,917	€ 6,446	2	0	2	0.00
SSB	07/2024	30	27	0	(1)	(1)	0.00
				\$ 35	\$ (323)	\$ (288)	(0.03)

As at 30 June 2024, the E Class USD (Currency Exposure) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	NZD 46	\$ 28	\$ 0	\$ 0	\$ 0	0.00
	08/2024	\$ 28	NZD 46	0	0	0	0.00
BOA	07/2024	CLP 38,129	\$ 41	0	0	0	0.00
	07/2024	ILS 395	105	0	0	0	0.00
	07/2024	TWD 464	14	0	0	0	0.00
	07/2024	\$ 2,797	€ 2,577	0	(36)	(36)	(0.01)
	07/2024	82	MXN 1,380	0	(7)	(7)	0.00
	08/2024	41	CLP 38,129	0	0	0	0.00
	08/2024	105	ILS 394	0	0	0	0.00
BPS	07/2024	AUD 1,485	\$ 990	0	(2)	(2)	0.00
	07/2024	CNY 229	32	0	0	0	0.00
	07/2024	£ 34	44	0	0	0	0.00
	07/2024	¥ 22,030	141	4	0	4	0.00
	07/2024	SGD 228	168	0	0	0	0.00
	07/2024	\$ 1	CAD 2	0	0	0	0.00
	07/2024	123	CNY 885	0	0	0	0.00
	07/2024	2,889	£ 2,261	0	(30)	(30)	0.00
	08/2024	991	AUD 1,485	2	0	2	0.00
	08/2024	168	SGD 228	0	0	0	0.00
BRC	07/2024	KRW 1,140,129	\$ 819	0	(9)	(9)	0.00
	07/2024	MXN 4,139	227	1	0	1	0.00
	07/2024	\$ 55	DKK 380	0	(1)	(1)	0.00
	07/2024	341	IDR 5,540,761	0	(2)	(2)	0.00
	07/2024	78	NOK 816	0	(1)	(1)	0.00
	07/2024	294	THB 10,789	0	0	0	0.00
	08/2024	819	KRW 1,138,163	8	0	8	0.00
	08/2024	226	MXN 4,139	0	0	0	0.00
CBK	07/2024	€ 43	\$ 46	0	0	0	0.00
	07/2024	¥ 6,087	38	0	0	0	0.00
	07/2024	PEN 278	73	0	0	0	0.00
	07/2024	PLN 683	169	0	(1)	(1)	0.00
	07/2024	\$ 419	CAD 571	0	(2)	(2)	0.00
	07/2024	33	CHF 30	0	0	0	0.00
	07/2024	106	ILS 395	0	(1)	(1)	0.00
	07/2024	82	MXN 1,380	0	(7)	(7)	0.00
	07/2024	74	PEN 278	0	(2)	(2)	0.00
	07/2024	285	SEK 3,024	1	0	1	0.00
	08/2024	CNY 385	\$ 54	0	0	0	0.00
	08/2024	\$ 73	PEN 278	0	0	0	0.00
	08/2024	169	PLN 683	1	0	1	0.00
DUB	07/2024	828	KRW 1,137,508	0	(2)	(2)	0.00
FAR	07/2024	CNY 629	\$ 88	1	0	1	0.00
	07/2024	NZD 88	54	0	0	0	0.00
	07/2024	\$ 990	AUD 1,485	2	0	2	0.00
	07/2024	13,341	€ 12,249	0	(214)	(214)	(0.03)
	07/2024	7,027	¥ 1,097,383	0	(205)	(205)	(0.02)
	07/2024	124	NZD 202	0	(1)	(1)	0.00
	08/2024	54	88	0	0	0	0.00
GLM	07/2024	€ 70	\$ 76	1	0	1	0.00
	07/2024	MYR 1,304	277	1	0	1	0.00
	07/2024	\$ 278	MYR 1,304	0	(1)	(1)	0.00
	08/2024	277	1,304	0	(1)	(1)	0.00
MBC	07/2024	CAD 2,636	\$ 1,925	0	(1)	(1)	0.00
	07/2024	€ 8,746	9,352	0	(21)	(21)	0.00
	07/2024	¥ 269,382	1,678	3	0	3	0.00
	07/2024	NOK 636	60	0	0	0	0.00
	07/2024	SEK 8	1	0	0	0	0.00
	07/2024	\$ 1,514	CAD 2,061	0	(7)	(7)	0.00
	07/2024	65	HUF 23,239	0	(2)	(2)	0.00
	07/2024	174	PLN 683	0	(4)	(4)	0.00
	08/2024	1,925	CAD 2,634	1	0	1	0.00
	08/2024	9,339	€ 8,721	22	0	22	0.00
	08/2024	1,678	¥ 268,121	0	(3)	(3)	0.00
	08/2024	59	NOK 632	0	0	0	0.00
MYI	07/2024	CZK 3,011	\$ 129	0	0	0	0.00
	07/2024	DKK 394	56	0	0	0	0.00
	07/2024	IDR 5,545,587	338	0	(1)	(1)	0.00
	07/2024	NOK 181	17	0	0	0	0.00
	07/2024	SEK 3,020	286	1	0	1	0.00
	07/2024	\$ 131	CZK 3,004	0	(3)	(3)	0.00
	08/2024	129	3,009	0	0	0	0.00
	08/2024	56	DKK 393	0	0	0	0.00
	08/2024	338	IDR 5,549,232	2	0	2	0.00
	08/2024	17	NOK 180	0	0	0	0.00
	08/2024	286	SEK 3,015	0	(1)	(1)	0.00
RBC	07/2024	£ 2,227	\$ 2,824	9	0	9	0.00
	08/2024	\$ 2,825	£ 2,227	0	(9)	(9)	0.00
RYL	07/2024	0	DKK 1	0	0	0	0.00
SCX	07/2024	€ 5,829	\$ 6,245	0	(2)	(2)	0.00
	07/2024	\$ 2	CHF 1	0	0	0	0.00
	07/2024	6,591	CNY 46,873	0	(90)	(90)	(0.01)

Schedule of Investments Global Bond Ex-US Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SSB	07/2024	\$ 170	SGD 228	\$ 0	\$ (1)	\$ (1)	0.00
	08/2024	6,254	€ 5,829	2	0	2	0.00
	07/2024	€ 138	\$ 149	2	0	2	0.00
	07/2024	¥ 5,177	33	1	0	1	0.00
	07/2024	\$ 78	CNY 557	0	(1)	(1)	0.00
TOR	07/2024	82	MXN 1,380	0	(7)	(7)	0.00
	07/2024	HUF 23,242	\$ 63	0	0	0	0.00
	07/2024	NZD 67	41	0	0	0	0.00
	07/2024	\$ 42	CLP 38,129	0	(2)	(2)	0.00
	08/2024	63	HUF 23,269	1	0	1	0.00
UAG	08/2024	41	NZD 67	0	0	0	0.00
	07/2024	CHF 347	\$ 386	1	0	1	0.00
	07/2024	THB 10,789	293	0	(1)	(1)	0.00
	07/2024	\$ 349	CHF 316	2	0	2	0.00
	07/2024	85	DKK 588	0	(1)	(1)	0.00
	08/2024	€ 31	\$ 33	0	0	0	0.00
	08/2024	\$ 386	CHF 345	0	(1)	(1)	0.00
	08/2024	293	THB 10,789	1	0	1	0.00
				\$ 70	\$ (683)	\$ (613)	(0.07)
Total OTC Financial Derivative Instruments						\$ 15,851	1.79

SECURITIES SOLD SHORT

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA			
2.000% due 01/07/2039	\$ 15,400	\$ (13,535)	(1.53)
2.000% due 01/08/2054	91,250	(71,449)	(8.08)
2.500% due 01/08/2054	7,500	(6,132)	(0.69)
3.000% due 01/08/2054	23,200	(19,756)	(2.24)
3.500% due 01/08/2054	6,000	(5,312)	(0.60)
5.500% due 01/08/2054	28,900	(28,502)	(3.22)
Total Securities Sold Short		\$ (144,686)	(16.36)
Total Investments		\$ 885,802	100.17
Other Current Assets & Liabilities		\$ (1,506)	(0.17)
Net Assets		\$ 884,296	100.00

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

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

^ Security is in default.

(a) Security is an Interest Only ("IO") or IO Strip.

(b) Zero coupon security.

(c) Coupon represents a yield to maturity.

(d) Principal amount of security is adjusted for inflation.

(e) Affiliated to the Fund.

Cash of \$25,066 (31 December 2023: \$28,089) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$330 (31 December 2023: \$10,080) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 976,427	\$ 89	\$ 976,516
Investment Funds	41,951	0	0	41,951
Repurchase Agreements	0	510	0	510
Financial Derivative Instruments ⁽³⁾	(5)	11,516	0	11,511
Securities Sold Short	0	(144,686)	0	(144,686)
Totals	\$ 41,946	\$ 843,767	\$ 89	\$ 885,802

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 962,859	\$ 93	\$ 962,952
Investment Funds	10,172	0	0	10,172
Repurchase Agreements	0	1,005	0	1,005
Financial Derivative Instruments ⁽³⁾	(1,720)	1,285	0	(435)
Securities Sold Short	0	(97,971)	0	(97,971)
Totals	\$ 8,452	\$ 867,178	\$ 93	\$ 875,723

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

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

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

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (584)	\$ 0	\$ (584)	\$ (349)	\$ 300	\$ (49)
BOA	(13)	0	(13)	(1,743)	1,570	(173)
BPS	4,991	(1,210)	3,781	(1,750)	1,990	240
BRC	1,109	(400)	709	524	(450)	74
CBK	2,108	(210)	1,898	60	0	60
DUB	193	(190)	3	(217)	0	(217)
FAR	3,517	(3,720)	(203)	N/A	N/A	N/A
GLM	(490)	290	(200)	(324)	0	(324)
GST	1,464	(280)	1,184	(23)	0	(23)
IND	(53)	0	(53)	N/A	N/A	N/A
JPM	833	(830)	3	(399)	260	(139)
MBC	1,420	(1,350)	70	(612)	620	8
MYC	(154)	10	(144)	(170)	10	(160)
MYI	1,397	(1,340)	57	(1,858)	1,890	32
RBC	(1)	0	(1)	N/A	N/A	N/A
SCX	137	(260)	(123)	(472)	340	(132)
SOG	N/A	N/A	N/A	1	0	1
SSB	5	0	5	10	0	10
TOR	(6)	0	(6)	(1,338)	1,280	(58)
UAG	(3)	30	27	(1,017)	1,820	803
ULO	(19)	0	(19)	N/A	N/A	N/A

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	52.35	74.23
Transferable securities dealt in on another regulated market*	55.04	46.09
Other transferable securities	3.04	0.02
Investment funds	4.74	1.27
Repurchase agreements	0.06	0.13
Financial derivative instruments dealt in on a regulated market	(0.08)	(0.66)
Centrally cleared financial derivative instruments	(0.41)	1.82
OTC financial derivative instruments	1.79	(1.21)
Securities sold short	(16.36)	(12.24)

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Australia	1.36	1.88
Belgium	0.49	0.10
Canada	5.32	1.84
Cayman Islands	2.44	2.75
Chile	0.09	N/A
China	0.99	3.95
Denmark	0.93	2.21
Finland	0.10	N/A
France	3.61	2.73
Germany	1.02	1.84
Hungary	0.33	0.27
Ireland	4.32	5.71
Israel	1.37	1.33

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Italy	0.57	0.90
Japan	4.08	6.77
Luxembourg	0.31	0.70
Malaysia	1.20	1.37
Mexico	0.04	0.04
Multinational	0.08	0.09
Netherlands	1.00	0.49
New Zealand	0.03	0.08
Norway	0.38	0.20
Peru	0.07	0.08
Poland	0.44	0.30
Portugal	0.04	0.04
Qatar	0.04	0.04
Romania	0.94	0.83
Saudi Arabia	0.65	0.57
Serbia	0.14	0.16
Singapore	1.74	0.24
Slovenia	N/A	0.22
South Korea	3.79	4.86
Spain	1.74	1.05
Supranational	0.78	0.11
Sweden	0.08	0.09
Switzerland	1.38	1.13
Thailand	N/A	0.47
United Arab Emirates	0.06	0.07
United Kingdom	7.39	6.80
United States	56.06	46.45
Short-Term Instruments	5.03	21.58
Investment Funds	4.74	1.27
Repurchase Agreements	0.06	0.13
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.08)	(0.66)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Buy Protection	(0.03)	(0.14)
Credit Default Swaps on Credit Indices — Sell Protection	(0.01)	0.11
Interest Rate Swaps	(0.37)	1.85
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.03	N/A
Interest Rate Swaptions	0.08	0.06
Options on Securities	0.09	0.08
Written Options		
Foreign Currency Options	N/A	(0.02)
Interest Rate Swaptions	(0.15)	(0.19)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	(0.01)	(0.02)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Cross-Currency Swaps	0.83	0.01
Interest Rate Swaps	0.01	0.01
Total Return Swaps on Indices	0.01	(0.20)
Forward Foreign Currency Contracts	1.00	(1.05)
Hedged Forward Foreign Currency Contracts	(0.10)	0.11
Securities Sold Short	(16.36)	(12.24)
Other Current Assets & Liabilities	(0.17)	(9.45)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES								DENMARK			
AUSTRALIA								CORPORATE BONDS & NOTES			
CORPORATE BONDS & NOTES								Orsted A/S			
Perenti Finance Pty. Ltd.				Bausch & Lomb Corp.	\$ 9,000	\$ 9,225	0.31	5.125% due 14/03/2024	€ 1,100	\$ 1,190	0.04
7.500% due 26/04/2029	\$ 3,925	\$ 4,004	0.13	Bausch Health Cos., Inc.				FRANCE			
AUSTRIA								CORPORATE BONDS & NOTES			
CONVERTIBLE BONDS & NOTES								Accor S.A.			
ams-OSRAM AG				6.125% due 01/02/2027	500	417	0.01	7.250% due 11/01/2029 (d)	700	815	0.03
2.125% due 03/11/2027	€ 7,000	5,945	0.20	11.000% due 30/09/2028	500	446	0.01	Altice France S.A.			
CORPORATE BONDS & NOTES								3.375% due 15/01/2028			
ams-OSRAM AG				Bombardier, Inc.				7,000	5,268	0.18	
10.500% due 30/03/2029	5,200	5,845	0.19	7.000% due 01/06/2032	1,000	1,015	0.03	4.125% due 15/01/2029	3,000	2,145	0.07
12.250% due 30/03/2029	\$ 4,500	4,665	0.16	7.250% due 01/07/2031	3,600	3,701	0.12	4.250% due 15/10/2029	1,700	1,215	0.04
		10,510	0.35	7.500% due 01/02/2029 (g)	750	778	0.03	5.125% due 15/07/2029	\$ 3,700	2,439	0.08
Total Austria		16,455	0.55	7.875% due 15/04/2027	1,482	1,487	0.05	5.500% due 15/01/2028	15,000	10,290	0.34
BELGIUM								CAB SELAS			
CORPORATE BONDS & NOTES								3.375% due 01/02/2028			
Manuchar Group SARL				8.750% due 15/11/2030	2,350	2,543	0.08	€ 3,300 3,166 0.11			
7.250% due 30/06/2027	€ 7,800	8,227	0.27	Garda World Security Corp.				Cerba Healthcare SACA			
Ontex Group NV				4.625% due 15/02/2027	6,175	5,908	0.20	3.500% due 31/05/2028	3,250	2,888	0.10
3.500% due 15/07/2026	7,500	7,953	0.27	7.750% due 15/02/2028	1,200	1,224	0.04	CMA CGM S.A.			
Total Belgium		16,180	0.54	GFL Environmental, Inc.				5.500% due 15/07/2029 (a)	1,700	1,828	0.06
BERMUDA								Electricite de France S.A.			
CORPORATE BONDS & NOTES								9.125% due 15/03/2033 (d)			
Alamo Re Ltd.				3.500% due 01/09/2028	5,000	4,614	0.15	ELO SACA			
13.105% due 07/06/2027	\$ 500	493	0.01	4.000% due 01/08/2028	3,000	2,791	0.09	5.875% due 17/04/2028	€ 4,200	4,436	0.15
16.605% due 07/06/2026	600	593	0.02	6.750% due 15/01/2031	1,050	1,073	0.04	Eramet S.A.			
Armor RE Ltd.				goeasy Ltd.				6.500% due 30/11/2029	2,900	3,127	0.10
15.605% due 07/05/2031	250	249	0.01	7.625% due 01/07/2029	4,400	4,492	0.15	7.000% due 22/05/2028	6,300	6,946	0.23
Bayou Re Ltd.				9.250% due 01/12/2028	2,453	2,606	0.09	Eutelsat S.A.			
13.855% due 30/04/2031	250	249	0.01	Intelligent Packaging Ltd. Finco, Inc.				1.500% due 13/10/2028	2,400	2,083	0.07
23.855% due 30/04/2031	250	246	0.01	6.000% due 15/09/2028	4,800	4,653	0.16	9.750% due 13/04/2029	2,600	2,915	0.10
Charles River Re Ltd.				Northriver Midstream Finance LP				iliad S.A.			
12.105% due 10/05/2031	250	249	0.01	5.625% due 15/02/2026	2,600	2,603	0.09	5.375% due 02/05/2031	3,300	3,567	0.12
Everglades Re Ltd.				6.750% due 15/07/2032 (a)	1,850	1,854	0.06	Picard Groupe S.A.S.			
15.855% due 13/05/2031	500	498	0.02	Parkland Corp.				6.375% due 01/07/2029 (a)	1,000	1,072	0.04
16.855% due 13/05/2031	330	329	0.01	4.500% due 01/02/2029	3,524	3,228	0.11	RCI Banque S.A.			
18.105% due 13/05/2031	300	299	0.01	4.625% due 01/05/2030	4,522	4,128	0.14	5.500% due 09/10/2034 (a)	400	428	0.01
Longleaf Pine Re Ltd.				Strathcona Resources Ltd.				Vallourec SACA			
22.855% due 27/05/2031	400	397	0.01	6.875% due 01/08/2026	5,250	5,199	0.17	7.500% due 15/04/2032	\$ 1,301	1,349	0.04
NCL Corp. Ltd.				Taseko Mines Ltd.				Total France			
5.875% due 15/02/2027	1,875	1,852	0.06	8.250% due 01/05/2030	800	819	0.03			73,555	2.45
7.750% due 15/02/2029	4,845	5,041	0.17	LOAN PARTICIPATIONS AND ASSIGNMENTS				GERMANY			
8.375% due 01/02/2028	3,000	3,137	0.10	B.C. Unlimited Liability Co.				CORPORATE BONDS & NOTES			
Palm RE Ltd.				7.094% due 20/09/2030	1,610	1,608	0.05	Bayer AG			
14.855% due 09/06/2031	250	247	0.01	NorthRiver Midstream Finance LP				7.000% due 25/09/2083	€ 20,900	23,161	0.77
Purple Re Ltd.				7.802% due 16/08/2030	497	498	0.02	Cheplapharm Arzneimittel GmbH			
14.355% due 06/06/2031	300	299	0.01	Total Canada				3.500% due 11/02/2027			
Seadrill Finance Ltd.				96,243	3.20	4.375% due 15/01/2028					
8.375% due 01/08/2030	4,100	4,289	0.14	CAYMAN ISLANDS				4.750% due 15/05/2030			
Torrey Pines Re Ltd.				CORPORATE BONDS & NOTES				3.850 4,323 0.14			
11.355% due 07/06/2032	250	251	0.01	Diamond Foreign Asset Co.				Mahle GmbH			
14.355% due 05/06/2031	250	251	0.01	8.500% due 01/10/2030	1,125	1,182	0.04	6.500% due 02/05/2031	2,500	2,733	0.09
Valaris Ltd.				Hawaiian Brand Intellectual Property Ltd.				Nidda Healthcare Holding GmbH			
8.375% due 30/04/2030	11,575	11,993	0.40	5.750% due 20/01/2026	1,875	1,786	0.06	7.500% due 21/08/2026	22,250	24,532	0.82
VOC Escrow Ltd.				Seagate HDD Cayman				Schaeffler AG			
5.000% due 15/02/2028	4,000	3,880	0.13	4.750% due 01/01/2025	5,875	5,837	0.19	4.750% due 14/08/2029	1,000	1,081	0.03
Total Bermuda		34,842	1.16	Spirit Loyalty Cayman Ltd.				Techem Verwaltungsgesellschaft mbH			
CANADA								5.375% due 15/07/2029			
CORPORATE BONDS & NOTES								3.300 3,573 0.12			
Air Canada				8.000% due 20/09/2025	12,700	9,281	0.31	TK Elevator Holdco GmbH			
3.875% due 15/08/2026	6,750	6,428	0.21	Transocean, Inc.				6.625% due 15/07/2028	7,200	7,457	0.25
Air Canada Pass-Through Trust				8.750% due 15/02/2030	2,025	2,127	0.07	WEPA Hygieneprodukte GmbH			
3.600% due 15/09/2028	359	341	0.01	Wynn Macau Ltd.				2.875% due 15/12/2027	6,000	6,029	0.20
B.C. Unlimited Liability Co.				5.500% due 01/10/2027	800	763	0.03	ZF Finance GmbH			
3.500% due 15/02/2029	7,000	6,361	0.21	LOAN PARTICIPATIONS AND ASSIGNMENTS				3.750% due 21/09/2028			
4.000% due 15/10/2030	17,000	14,976	0.50	American Airlines, Inc.				Total Germany			
4.375% due 15/01/2028	1,300	1,227	0.04	10.336% due 20/04/2028	680	704	0.02			84,320	2.80
CANADA								GIBRALTAR			
CORPORATE BONDS & NOTES								LOAN PARTICIPATIONS AND ASSIGNMENTS			
Air Canada				CZECH REPUBLIC				GVC Holdings (Gibraltar) Ltd.			
3.875% due 15/08/2026	6,750	6,428	0.21	CORPORATE BONDS & NOTES				8.014% due 31/10/2029	\$ 590	591	0.02
Air Canada Pass-Through Trust				CORPORATE BONDS & NOTES				IRELAND			
3.600% due 15/09/2028	359	341	0.01	CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES			
B.C. Unlimited Liability Co.				EP Infrastructure A/S				Jazz Securities DAC			
3.500% due 15/02/2029	7,000	6,361	0.21	1.816% due 02/03/2031	€ 9,050	7,838	0.26	4.375% due 15/01/2029			
4.000% due 15/10/2030	17,000	14,976	0.50	EPH Financing International A/S							
4.375% due 15/01/2028	1,300	1,227	0.04	5.875% due 30/11/2029	500	537	0.02				
CANADA								Total Czech Republic			
CORPORATE BONDS & NOTES								8,375 0.28			

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Verisure Holding AB				ADT Security Corp.				Brink's Co.			
5.500% due 15/05/2030	€ 300	\$ 327	0.01	4.875% due 15/07/2032	\$ 14,058	\$ 12,921	0.43	6.500% due 15/06/2029	\$ 525	\$ 531	0.02
		14,551	0.48	Advantage Sales & Marketing, Inc.				6.750% due 15/06/2032	425	429	0.01
				6.500% due 15/11/2028	2,000	1,811	0.06	Buckeye Partners LP			
LOAN PARTICIPATIONS AND ASSIGNMENTS				Albertsons Cos., Inc.				4.125% due 01/03/2025	2,011	1,988	0.07
Verisure Holding AB				3.250% due 15/03/2026	2,900	2,788	0.09	4.500% due 01/03/2028	600	564	0.02
TBD% due 27/03/2028	14,200	15,176	0.51	3.500% due 15/03/2029	2,125	1,913	0.06	Builders FirstSource, Inc.			
Total Sweden		29,727	0.99	4.625% due 15/01/2027	2,100	2,030	0.07	4.250% due 01/02/2032	3,000	2,654	0.09
				5.875% due 15/02/2028	5,325	5,267	0.17	5.000% due 01/03/2030	3,207	3,038	0.10
				6.500% due 15/02/2028	750	754	0.02	Burford Capital Global Finance LLC			
SWITZERLAND				Allegiant Travel Co.				9.250% due 01/07/2031	7,565	7,972	0.26
CORPORATE BONDS & NOTES				7.250% due 15/08/2027	12,200	11,624	0.39	Cable One, Inc.			
UBS Group AG				Alliant Holdings Intermediate LLC				4.000% due 15/11/2030 (g)	9,650	7,210	0.24
9.250% due 13/11/2028 (d)(f)	\$ 300	324	0.01	7.000% due 15/01/2031	5,300	5,359	0.18	Calpine Corp.			
				Allied Universal Holdco LLC				3.750% due 01/03/2031	7,000	6,192	0.21
UNITED KINGDOM				7.875% due 15/02/2031	5,375	5,394	0.18	4.500% due 15/02/2028	4,000	3,804	0.13
CORPORATE BONDS & NOTES				Allison Transmission, Inc.				4.625% due 01/02/2029	3,122	2,899	0.10
BCP Modular Services Finance PLC				3.750% due 30/01/2031	698	613	0.02	5.000% due 01/02/2031	1,000	934	0.03
4.750% due 30/11/2028	€ 10,000	10,008	0.33	4.750% due 01/10/2027	1,178	1,139	0.04	5.125% due 15/03/2028 (g)	4,000	3,850	0.13
Carnival PLC				Alta Equipment Group, Inc.				5.250% due 01/06/2026	663	656	0.02
1.000% due 28/10/2029	8,000	7,020	0.23	9.000% due 01/06/2029	3,175	2,949	0.10	Capstone Borrower, Inc.			
Deuce Finco PLC				AMC Networks, Inc.				8.000% due 15/06/2030	3,400	3,514	0.12
5.500% due 15/06/2027	£ 7,000	8,481	0.28	4.250% due 15/02/2029	1,575	1,064	0.04	Cargo Aircraft Management, Inc.			
Drax Finco PLC				10.250% due 15/01/2029	2,000	1,972	0.07	4.750% due 01/02/2028	9,900	9,194	0.31
5.875% due 15/04/2029	€ 6,800	7,339	0.24	Amer Sports Co.				CCO Holdings LLC			
Heathrow Finance PLC				6.750% due 16/02/2031	2,275	2,271	0.08	4.250% due 01/02/2031	4,500	3,677	0.12
4.125% due 01/09/2029	£ 3,333	3,832	0.13	American Airlines Pass-Through Trust				4.250% due 15/01/2034	5,000	3,799	0.13
INEOS Finance PLC				3.375% due 01/11/2028	275	260	0.01	4.500% due 15/08/2030	12,250	10,380	0.35
6.375% due 15/04/2029	€ 2,400	2,653	0.09	American Builders & Contractors Supply Co., Inc.				4.500% due 01/05/2032	6,850	5,522	0.18
INEOS Quattro Finance PLC				3.875% due 15/11/2029	2,000	1,791	0.06	4.500% due 01/06/2033	1,000	788	0.03
8.500% due 15/03/2029	800	909	0.03	Amsted Industries, Inc.				4.750% due 01/03/2030	6,800	5,894	0.20
9.625% due 15/03/2029	\$ 5,500	5,849	0.20	4.625% due 15/05/2030	5,000	4,594	0.15	5.125% due 01/05/2027	9,000	8,649	0.29
Macquarie Airfinance Holdings Ltd.				AmWINS Group, Inc.				5.375% due 01/06/2029	3,500	3,187	0.11
6.400% due 26/03/2029	1,225	1,247	0.04	4.875% due 30/06/2029	5,000	4,658	0.15	CD&R Smokey Buyer, Inc.			
6.500% due 26/03/2031	2,275	2,341	0.08	6.375% due 15/02/2029	1,375	1,380	0.05	6.750% due 15/07/2025	2,275	2,262	0.08
Market Bidco Finco PLC				Antero Midstream Partners LP				Central Garden & Pet Co.			
5.500% due 04/11/2027	£ 10,300	12,082	0.40	5.375% due 15/06/2029	5,000	4,850	0.16	4.125% due 30/04/2031	1,090	962	0.03
Marks & Spencer PLC				Api Group DE, Inc.				Champions Financing, Inc.			
7.125% due 01/12/2037	\$ 825	883	0.03	4.750% due 15/10/2029	3,000	2,803	0.09	8.750% due 15/02/2029	900	924	0.03
Panama Infrastructure Receivable Purchaser PLC				Ascent Resources Utica Holdings LLC				Chesapeake Energy Corp.			
0.000% due 05/04/2032 (c)	2,020	1,320	0.04	5.875% due 30/06/2029	1,560	1,526	0.05	5.500% due 01/02/2026	2,000	1,983	0.07
Pinnacle Bidco PLC				Avantor Funding, Inc.				5.875% due 01/02/2029	1,500	1,486	0.05
8.250% due 11/10/2028	€ 7,300	8,317	0.28	4.625% due 15/07/2028	2,300	2,191	0.07	6.750% due 15/04/2029	17,718	17,767	0.59
Thames Water Kemble Finance PLC				Avis Budget Car Rental LLC				Chobani LLC			
4.625% due 19/05/2026	£ 2,843	269	0.01	4.750% due 01/04/2028 (g)	1,800	1,654	0.05	7.625% due 01/07/2029	2,100	2,165	0.07
Virgin Media Secured Finance PLC				5.375% due 01/03/2029	1,375	1,260	0.04	Churchill Downs, Inc.			
4.250% due 15/01/2030	20,000	21,553	0.72	8.000% due 15/02/2031	1,000	991	0.03	5.750% due 01/04/2030	3,750	3,645	0.12
Vmed O2 UK Financing PLC				B&G Foods, Inc.				6.750% due 01/05/2031	5,000	5,033	0.17
3.250% due 31/01/2031	€ 10,750	10,168	0.34	8.000% due 15/09/2028	5,369	5,463	0.18	Cinemark USA, Inc.			
4.750% due 15/07/2031	\$ 6,250	5,280	0.18	Baldwin Insurance Group Holdings LLC				5.875% due 15/03/2026	2,375	2,352	0.08
Zenith Finco PLC				7.125% due 15/05/2031	1,500	1,519	0.05	CITGO Petroleum Corp.			
6.500% due 30/06/2027	£ 3,000	2,501	0.08	Ball Corp.				8.375% due 15/01/2029	4,150	4,281	0.14
		112,052	3.73	2.875% due 15/08/2030	500	425	0.01	Civitas Resources, Inc.			
				3.125% due 15/09/2031	200	169	0.01	8.375% due 01/07/2028	778	816	0.03
LOAN PARTICIPATIONS AND ASSIGNMENTS				BCPE Empire Holdings, Inc.				8.750% due 01/07/2031	2,527	2,709	0.09
AI Silk Midco Ltd.				7.625% due 01/05/2027	10,600	10,282	0.34	Clarivate Science Holdings Corp.			
8.785% due 04/03/2031	€ 8,800	9,361	0.31	Beacon Roofing Supply, Inc.				3.875% due 01/07/2028	3,750	3,488	0.12
Delta SARL				6.500% due 01/08/2030	1,550	1,565	0.05	4.875% due 01/07/2029	2,300	2,137	0.07
7.585% due 15/01/2030	\$ 600	602	0.02	Block, Inc.				Clear Channel Outdoor Holdings, Inc.			
Froneri International Ltd.				6.500% due 15/05/2032	12,475	12,658	0.42	7.875% due 01/04/2030	10,525	10,602	0.35
7.694% due 29/01/2027	350	350	0.01	Blue Racer Midstream LLC				Cleveland-Cliffs, Inc.			
Lorca Holdco Ltd.				7.000% due 15/07/2029	1,925	1,962	0.07	7.000% due 15/03/2032	7,500	7,424	0.25
TBD% due 25/03/2031	€ 3,900	4,185	0.14	7.250% due 15/07/2032	1,525	1,569	0.05	Cloud Software Group, Inc.			
		14,498	0.48	Boost Newco Borrower LLC				6.500% due 31/03/2029	8,000	7,688	0.26
Total United Kingdom		126,550	4.21	7.500% due 15/01/2031	5,400	5,634	0.19	8.250% due 30/06/2032	2,025	2,065	0.07
				Boxer Parent Co., Inc.				CNX Midstream Partners LP			
UNITED STATES				6.500% due 02/10/2025	€ 3,000	3,222	0.11	4.750% due 15/04/2030	500	451	0.01
CORPORATE BONDS & NOTES				Boyd Gaming Corp.				CNX Resources Corp.			
AAR Escrow Issuer LLC				4.750% due 01/12/2027	\$ 2,000	1,929	0.06	7.250% due 01/03/2032	856	874	0.03
6.750% due 15/03/2029	\$ 2,200	2,245	0.07	4.750% due 15/06/2031	147	133	0.00	Community Health Systems, Inc.			
Acushnet Co.				Boyne USA, Inc.				4.750% due 15/02/2031	2,400	1,889	0.06
7.375% due 15/10/2028	350	363	0.01	4.750% due 15/05/2029	1,523	1,422	0.05	5.250% due 15/05/2030	3,050	2,518	0.08
AdaptHealth LLC				Brandywine Operating Partnership LP				5.625% due 15/03/2027	8,170	7,615	0.25
5.125% due 01/03/2030	1,000	876	0.03	3.950% due 15/11/2027	1,625	1,474	0.05	6.000% due 15/01/2029	1,125	994	0.03
				4.550% due 01/10/2029	2,800	2,440	0.08	10.875% due 15/01/2032	4,250	4,429	0.15
				8.050% due 15/03/2028	250	260	0.01	Comstock Resources, Inc.			
				8.875% due 12/04/2029	5,100	5,318	0.18	5.875% due 15/01/2030	2,000	1,862	0.06

Schedule of Investments Global High Yield Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Concentra Escrow Issuer Corp. 6.875% due 15/07/2032 (a)	\$ 450	\$ 457	0.01	Gap, Inc. 3.625% due 01/10/2029	\$ 10,600	\$ 9,186	0.31	Jane Street Group 7.125% due 30/04/2031	\$ 13,700	\$ 14,060	0.47
CoreLogic, Inc. 4.500% due 01/05/2028	4,247	3,859	0.13	3.875% due 01/10/2031	4,900	4,096	0.14	Jefferson Capital Holdings LLC 9.500% due 15/02/2029	2,100	2,167	0.07
Coty, Inc. 4.500% due 15/05/2027	€ 600	649	0.02	Genesee & Wyoming, Inc. 6.250% due 15/04/2032	5,900	5,885	0.20	Jeld-Wen, Inc. 4.625% due 15/12/2025	500	493	0.02
Cougar JV Subsidiary LLC 8.000% due 15/05/2032	\$ 375	388	0.01	Genesis Energy LP 7.875% due 15/05/2032	2,550	2,576	0.09	4.875% due 15/12/2027	2,000	1,891	0.06
CQP Holdco LP 5.500% due 15/06/2031	8,200	7,779	0.26	8.250% due 15/01/2029	2,875	2,970	0.10	Kaiser Aluminum Corp. 4.625% due 01/03/2028	3,500	3,279	0.11
Credit Acceptance Corp. 9.250% due 15/12/2028	1,700	1,799	0.06	Global Atlantic Fin Co. 4.700% due 15/10/2051	1,825	1,696	0.06	KFC Holding Co. 4.750% due 01/06/2027	3,500	3,415	0.11
Credit Suisse AG AT1 Claim 4.900% due 15/05/2032	4,900	588	0.02	Global Medical Response, Inc. 0.000% due 31/10/2028	809	790	0.03	Kinetik Holdings LP 5.875% due 15/06/2030	3,000	2,958	0.10
Crescent Energy Finance LLC 7.375% due 15/01/2033	3,375	3,384	0.11	GN Bondco LLC 9.500% due 15/10/2031	7,000	6,531	0.22	6.625% due 15/12/2028	1,200	1,220	0.04
Crocs, Inc. 4.125% due 15/08/2031	200	174	0.01	Graham Packaging Co., Inc. 7.125% due 15/08/2028	6,500	6,147	0.20	Kodiak Gas Services LLC 7.250% due 15/02/2029	2,100	2,154	0.07
Crown Americas LLC 4.250% due 30/09/2026	2,600	2,508	0.08	Graphic Packaging International LLC 3.500% due 01/03/2029	2,500	2,252	0.07	Kronos International, Inc. 3.750% due 15/09/2025	€ 1,807	1,912	0.06
Cushman & Wakefield U.S. Borrower LLC 8.875% due 01/09/2031	719	757	0.02	3.750% due 01/02/2030	1,900	1,700	0.06	9.500% due 15/03/2029	10,933	12,743	0.42
DaVita, Inc. 3.750% due 15/02/2031	12,000	10,248	0.34	Gray Television, Inc. 10.500% due 15/07/2029	2,025	2,038	0.07	LABI, Inc. 5.875% due 01/11/2028	\$ 6,675	6,099	0.20
Delek Logistics Partners LP 8.625% due 15/03/2029	3,650	3,759	0.12	Greystar Real Estate Partners LLC 7.750% due 01/09/2030	1,225	1,291	0.04	6.750% due 15/07/2026	5,000	4,942	0.16
Directv Financing LLC 5.875% due 15/08/2027	11,900	11,203	0.37	GYP Holdings Corp. 4.625% due 01/05/2029	1,800	1,668	0.06	Ladder Capital Finance Holdings LLLP 4.750% due 15/06/2029	11,500	10,632	0.35
Edgewell Personal Care Co. 4.125% due 01/04/2029	1,500	1,382	0.05	HAT Holdings LLC 3.375% due 15/06/2026	5,400	5,097	0.17	7.000% due 15/07/2031 (a)	250	252	0.01
5.500% due 01/06/2028	315	308	0.01	8.000% due 15/06/2027	7,275	7,572	0.25	Lamb Weston Holdings, Inc. 4.125% due 31/01/2030	2,000	1,817	0.06
Embeckta Corp. 5.000% due 15/02/2030 (g)	8,800	7,256	0.24	HealthEquity, Inc. 4.500% due 01/10/2029	2,000	1,872	0.06	Las Vegas Sands Corp. 3.900% due 08/08/2029	15,500	14,188	0.47
Emerald Borrower LP 6.625% due 15/12/2030	5,807	5,860	0.19	Herc Holdings, Inc. 6.625% due 15/06/2029	2,325	2,359	0.08	Legacy LifePoint Health LLC 4.375% due 15/02/2027	4,425	4,231	0.14
Encore Capital Group, Inc. 8.500% due 15/05/2030	8,700	8,867	0.29	Hilcorp Energy LP 5.750% due 01/02/2029	1,625	1,574	0.05	Lehman Brothers Holdings, Inc. 0.000% due 25/05/2010 ^	14,200	8	0.00
9.250% due 01/04/2029	2,400	2,504	0.08	6.250% due 01/11/2028	2,900	2,866	0.10	Level 3 Financing, Inc. 11.000% due 15/11/2029	1,212	1,242	0.04
Endo Finance Holdings, Inc. 8.500% due 15/04/2031	1,300	1,343	0.04	6.250% due 15/04/2032	3,000	2,887	0.10	LFS Topco LLC 5.875% due 15/10/2026	2,500	2,309	0.08
EnLink Midstream LLC 5.375% due 01/06/2029	7,500	7,329	0.24	8.375% due 01/11/2033	3,075	3,279	0.11	Life Time, Inc. 5.750% due 15/01/2026	500	498	0.02
5.625% due 15/01/2028	1,000	995	0.03	Hilton Domestic Operating Co., Inc. 3.625% due 15/02/2032	70	61	0.00	LifePoint Health, Inc. 10.000% due 01/06/2032	6,600	6,756	0.22
6.500% due 01/09/2030	2,300	2,356	0.08	3.750% due 01/05/2029	509	467	0.02	11.000% due 15/10/2030	8,200	9,045	0.30
EQM Midstream Partners LP 4.000% due 01/08/2024	1,000	998	0.03	4.000% due 01/05/2031	3,000	2,688	0.09	Light & Wonder International, Inc. 7.500% due 01/09/2031	2,825	2,921	0.10
4.500% due 15/01/2029	3,200	3,022	0.10	Hilton Grand Vacations Borrower Escrow LLC 4.875% due 01/07/2031	5,000	4,430	0.15	Lindblad Expeditions Holdings, Inc. 9.000% due 15/05/2028	5,000	5,144	0.17
6.000% due 01/07/2025	735	736	0.02	5.000% due 01/06/2029	3,300	3,080	0.10	Lindblad Expeditions LLC 6.750% due 15/02/2027	2,800	2,767	0.09
6.500% due 01/07/2027	5,800	5,866	0.19	Hologic, Inc. 3.250% due 15/02/2029	3,600	3,233	0.11	Live Nation Entertainment, Inc. 6.500% due 15/05/2027	3,155	3,176	0.11
6.500% due 15/07/2048	4,000	4,041	0.13	4.625% due 01/02/2028	4,200	4,024	0.13	Madison IAQ LLC 4.125% due 30/06/2028	1,225	1,144	0.04
7.500% due 01/06/2027	1,000	1,022	0.03	Howard Hughes Corp. 4.125% due 01/02/2029	4,000	3,581	0.12	Marriott Ownership Resorts, Inc. 4.500% due 15/06/2029	2,000	1,839	0.06
7.500% due 01/06/2030	2,000	2,136	0.07	4.375% due 01/02/2031	3,000	2,586	0.09	Masterbrand, Inc. 7.000% due 15/07/2032	675	683	0.02
EquipmentShare.com, Inc. 8.625% due 15/05/2032	1,325	1,376	0.05	5.375% due 01/08/2028	1,000	951	0.03	Match Group Holdings LLC 5.000% due 15/12/2027	900	864	0.03
Fertitta Entertainment LLC 4.625% due 15/01/2029	2,000	1,823	0.06	Howard Midstream Energy Partners LLC 7.375% due 15/07/2032	575	584	0.02	Mauser Packaging Solutions Holding Co. 7.875% due 15/04/2027	5,400	5,515	0.18
6.750% due 15/01/2030	150	132	0.00	8.875% due 15/07/2028	4,275	4,527	0.15	Medline Borrower LP 3.875% due 01/04/2029	18,250	16,820	0.56
First Student Bidco, Inc. 4.000% due 31/07/2029	5,000	4,510	0.15	HUB International Ltd. 7.250% due 15/06/2030	4,400	4,514	0.15	5.250% due 01/10/2029	2,050	1,958	0.06
Fortrea Holdings, Inc. 7.500% due 01/07/2030	2,000	1,990	0.07	Hudson Pacific Properties LP 3.250% due 15/01/2030	1,000	692	0.02	6.250% due 01/04/2029	2,850	2,886	0.10
Fortress Intermediate, Inc. 7.500% due 01/06/2031	5,200	5,334	0.18	3.950% due 01/11/2027	300	251	0.01	Merlin Entertainments Group U.S. Holdings, Inc. 7.375% due 15/02/2031	4,950	5,047	0.17
Fortress Transportation & Infrastructure Investors LLC 5.500% due 01/05/2028	2,950	2,863	0.09	5.950% due 15/02/2028	900	766	0.03	MGM Resorts International 4.625% due 01/09/2026	5,000	4,884	0.16
7.000% due 01/05/2031	3,875	3,963	0.13	Icahn Enterprises LP 5.250% due 15/05/2027	1,592	1,496	0.05	5.750% due 15/06/2025	1,000	997	0.03
Freedom Mortgage Corp. 12.000% due 01/10/2028	601	646	0.02	6.250% due 15/05/2026	2,600	2,582	0.09	6.500% due 15/04/2032	1,500	1,494	0.05
12.250% due 01/10/2030	7,650	8,237	0.27	Imola Merger Corp. 4.750% due 15/05/2029	12,425	11,626	0.39	Michaels Cos., Inc. 5.250% due 01/05/2028	1,700	1,362	0.05
Freedom Mortgage Holdings LLC 9.125% due 15/05/2031	7,575	7,381	0.25	Ingevity Corp. 3.875% due 01/11/2028	4,500	4,089	0.14	Midcap Financial Issuer Trust 6.500% due 01/05/2028	2,700	2,556	0.08
9.250% due 01/02/2029	3,231	3,232	0.11	Insight Enterprises, Inc. 6.625% due 15/05/2032	1,300	1,321	0.04	Midwest Gaming Borrower LLC 4.875% due 01/05/2029	6,000	5,594	0.19
Frontier Communications Holdings LLC 5.000% due 01/05/2028	2,500	2,358	0.08	IQVIA, Inc. 2.250% due 15/01/2028	€ 5,000	4,999	0.17				
5.875% due 15/10/2027	3,000	2,932	0.10	2.250% due 15/03/2029	3,000	2,920	0.10				
8.625% due 15/03/2031	1,200	1,237	0.04	2.875% due 15/06/2028	3,500	3,546	0.12				
8.750% due 15/05/2030	300	309	0.01	5.000% due 15/05/2027	\$ 1,000	977	0.03				
				IWG U.S. Finance LLC 6.500% due 28/06/2030	€ 5,200	5,577	0.19				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Miter Brands Acquisition Holdco, Inc.				4.125% due 30/04/2028	\$ 1,600	\$ 1,487	0.05	SBA Communications Corp.			
6.750% due 01/04/2032	\$ 2,750	\$ 2,771	0.09	5.125% due 30/04/2031	11,100	9,981	0.33	3.125% due 01/02/2029	\$ 3,675	\$ 3,279	0.11
Molina Healthcare, Inc.				6.750% due 15/05/2034	5,175	5,174	0.17	3.875% due 15/02/2027	1,000	954	0.03
3.875% due 15/05/2032	2,125	1,843	0.06	7.875% due 15/05/2034	3,450	3,549	0.12	SCIH Salt Holdings, Inc.			
4.375% due 15/06/2028	2,525	2,379	0.08	Owens & Minor, Inc.				4.875% due 01/05/2028	3,775	3,516	0.12
MPH Acquisition Holdings LLC				6.625% due 01/04/2030	1,950	1,775	0.06	SCIL LLC			
5.500% due 01/09/2028	2,095	1,584	0.05	Oxford Finance LLC				9.500% due 15/07/2028	€ 2,475	2,871	0.10
Murphy Oil USA, Inc.				6.375% due 01/02/2027	5,300	5,110	0.17	Sensata Technologies, Inc.			
3.750% due 15/02/2031	600	529	0.02	Pactiv Evergreen Group Issuer LLC				3.750% due 15/02/2031	\$ 4,000	3,489	0.12
Nabors Industries, Inc.				4.375% due 15/10/2028	3,200	2,991	0.10	6.625% due 15/07/2032	3,050	3,074	0.10
7.375% due 15/05/2027	1,075	1,094	0.04	Pactiv Evergreen Group Issuer, Inc.				Service Properties Trust			
Nationstar Mortgage Holdings, Inc.				4.000% due 15/10/2027	8,800	8,251	0.27	4.750% due 01/10/2026	500	469	0.02
5.500% due 15/08/2028	5,000	4,809	0.16	Panther Escrow Issuer LLC				8.375% due 15/06/2029	5,000	4,919	0.16
7.125% due 01/02/2032	5,800	5,840	0.19	7.125% due 01/06/2031	10,000	10,122	0.34	8.875% due 15/06/2032	750	700	0.02
Navient Corp.				Park Intermediate Holdings LLC				Silgan Holdings, Inc.			
5.000% due 15/03/2027	875	836	0.03	4.875% due 15/05/2029	4,150	3,896	0.13	2.250% due 01/06/2028	€ 5,750	5,637	0.19
NCR Atleos Corp.				7.000% due 01/02/2030	950	962	0.03	Sirius XM Radio, Inc.			
9.500% due 01/04/2029	12,475	13,494	0.45	PBF Holding Co. LLC				3.875% due 01/09/2031	\$ 2,775	2,267	0.08
NCR Voyix Corp.				7.875% due 15/09/2030	750	768	0.03	4.000% due 15/07/2028	10,425	9,427	0.31
5.250% due 01/10/2030	500	457	0.01	PennyMac Financial Services, Inc.				4.125% due 01/07/2030	3,000	2,565	0.09
Neptune Bidco US, Inc.				4.250% due 15/02/2029	9,000	8,193	0.27	5.000% due 01/08/2027	4,400	4,216	0.14
9.290% due 15/04/2029	4,925	4,732	0.16	5.750% due 15/09/2031	2,500	2,343	0.08	Sotera Health Holdings LLC			
NESCO Holdings, Inc.				7.125% due 15/11/2030	4,150	4,140	0.14	7.375% due 01/06/2031	5,350	5,365	0.18
5.500% due 15/04/2029	1,375	1,275	0.04	Performance Food Group, Inc.				Southwestern Energy Co.			
New Fortress Energy, Inc.				4.250% due 01/08/2029	1,461	1,331	0.04	5.375% due 01/02/2029	2,500	2,432	0.08
6.500% due 30/09/2026	2,700	2,486	0.08	Permian Resources Operating LLC				5.375% due 15/03/2030	5,000	4,834	0.16
6.750% due 15/09/2025	973	945	0.03	5.375% due 15/01/2026	4,000	3,962	0.13	Spirit AeroSystems, Inc.			
8.750% due 15/03/2029 (g)	2,300	2,102	0.07	7.750% due 15/02/2026	650	656	0.02	9.750% due 15/11/2030	1,747	1,929	0.06
Newfold Digital Holdings Group, Inc.				PetSmart, Inc.				SS&C Technologies, Inc.			
11.750% due 15/10/2028	9,100	9,440	0.31	4.750% due 15/02/2028	875	814	0.03	6.500% due 01/06/2032	7,625	7,697	0.26
Newmark Group, Inc.				Phinia, Inc.				Standard Industries, Inc.			
7.500% due 12/01/2029	11,900	12,243	0.41	6.750% due 15/04/2029	200	203	0.01	2.250% due 21/11/2026	€ 19,700	19,998	0.67
Nexstar Media, Inc.				Post Holdings, Inc.				3.375% due 15/01/2031	\$ 2,000	1,687	0.06
4.750% due 01/11/2028	3,550	3,160	0.10	4.500% due 15/09/2031	7,271	6,522	0.22	4.375% due 15/07/2030	956	865	0.03
5.625% due 15/07/2027	3,550	3,375	0.11	4.625% due 15/04/2030	5,000	4,598	0.15	4.750% due 15/01/2028	2,000	1,905	0.06
NextEra Energy Operating Partners LP				5.500% due 15/12/2029	5,000	4,828	0.16	Star Parent, Inc.			
3.875% due 15/10/2026	200	190	0.01	PRA Group, Inc.				9.000% due 01/10/2030	500	526	0.02
4.250% due 15/07/2024	2,000	1,999	0.07	7.375% due 01/09/2025	4,400	4,410	0.15	Station Casinos LLC			
4.250% due 15/09/2024	262	260	0.01	8.875% due 31/01/2030	4,500	4,496	0.15	4.500% due 15/02/2028	3,000	2,826	0.09
4.500% due 15/09/2027	5,975	5,660	0.19	Prime Security Services Borrower LLC				4.625% due 01/12/2031	941	839	0.03
7.250% due 15/01/2029	3,000	3,079	0.10	3.375% due 31/08/2027	5,000	4,631	0.15	6.625% due 15/03/2032	6,375	6,348	0.21
NGL Energy Operating LLC				5.750% due 15/04/2026	4,000	3,973	0.13	Suburban Propane Partners LP			
8.125% due 15/02/2029	2,300	2,345	0.08	6.250% due 15/01/2028	5,000	4,932	0.16	5.000% due 01/06/2031	3,900	3,515	0.12
8.375% due 15/02/2032	800	813	0.03	PTC, Inc.				Sunoco LP			
Noble Finance LLC				4.000% due 15/02/2028	1,250	1,178	0.04	7.000% due 01/05/2029	2,850	2,923	0.10
8.000% due 15/04/2030	8,700	9,061	0.30	Raising Cane's Restaurants LLC				7.250% due 01/05/2032	2,975	3,079	0.10
Nordstrom, Inc.				9.375% due 01/05/2029	900	973	0.03	Surgery Center Holdings, Inc.			
4.250% due 01/08/2031	1,675	1,493	0.05	Rand Parent LLC				7.250% due 15/04/2032 (g)	3,000	3,034	0.10
4.375% due 01/04/2030	1,725	1,570	0.05	8.500% due 15/02/2030	10,400	10,540	0.35	Tallgrass Energy Partners LP			
5.000% due 15/01/2044	1,850	1,496	0.05	Range Resources Corp.				5.500% due 15/01/2028	5,000	4,788	0.16
Novelis Corp.				4.750% due 15/02/2030	2,000	1,878	0.06	6.000% due 31/12/2030	1,975	1,841	0.06
3.250% due 15/11/2026	1,400	1,319	0.04	Resorts World Las Vegas LLC				7.375% due 15/02/2029	2,075	2,087	0.07
3.875% due 15/08/2031	1,400	1,213	0.04	4.625% due 16/04/2029	250	224	0.01	Tapestry, Inc.			
4.750% due 30/01/2030	3,100	2,879	0.10	8.450% due 27/07/2030	909	963	0.03	7.700% due 27/11/2030	4,375	4,573	0.15
NRG Energy, Inc.				RHP Hotel Properties LP				TEGNA, Inc.			
3.375% due 15/02/2029	2,250	2,004	0.07	4.500% due 15/02/2029	3,795	3,562	0.12	4.625% due 15/03/2028	2,800	2,533	0.08
NuStar Logistics LP				4.750% due 15/10/2027	1,500	1,446	0.05	4.750% due 15/03/2026	1,000	979	0.03
6.375% due 01/10/2030	2,000	2,035	0.07	6.500% due 01/04/2032	4,900	4,904	0.16	5.000% due 15/09/2029	5,000	4,420	0.15
Olympus Water U.S. Holding Corp.				Ritchie Bros Holdings, Inc.				Tenet Healthcare Corp.			
3.875% due 01/10/2028	€ 10,000	10,062	0.33	6.750% due 15/03/2028	1,400	1,427	0.05	4.375% due 15/01/2030	6,100	5,659	0.19
4.250% due 01/10/2028	\$ 2,700	2,460	0.08	7.750% due 15/03/2031	2,500	2,614	0.09	4.625% due 15/06/2028	4,300	4,093	0.14
5.375% due 01/10/2029 (g)	€ 7,500	7,303	0.24	RLJ Lodging Trust LP				5.125% due 01/11/2027	4,300	4,212	0.14
7.125% due 01/10/2027	\$ 993	998	0.03	4.000% due 15/09/2029	5,000	4,422	0.15	Tenneco, Inc.			
7.250% due 15/06/2031	4,000	3,979	0.13	Rockcliff Energy LLC				8.000% due 17/11/2028	1,875	1,709	0.06
ON Semiconductor Corp.				5.500% due 15/10/2029	2,988	2,799	0.09	TerraForm Power Operating LLC			
3.875% due 01/09/2028	3,100	2,863	0.09	Rocket Mortgage LLC				4.750% due 15/01/2030	1,500	1,369	0.05
OneMain Finance Corp.				3.625% due 01/03/2029	1,750	1,589	0.05	5.000% due 31/01/2028	6,500	6,215	0.21
3.500% due 15/01/2027	5,000	4,689	0.16	3.875% due 01/03/2031	3,000	2,617	0.09	TopBuild Corp.			
5.375% due 15/11/2029	5,000	4,693	0.16	4.000% due 15/10/2033	2,000	1,687	0.06	3.625% due 15/03/2029	3,300	2,966	0.10
6.625% due 15/01/2028 (g)	2,000	2,009	0.07	Rockies Express Pipeline LLC				4.125% due 15/02/2032	3,300	2,909	0.10
7.125% due 15/03/2026	2,000	2,034	0.07	3.600% due 15/05/2025	1,500	1,466	0.05	TransDigm, Inc.			
7.500% due 15/05/2031	6,800	6,887	0.23	4.800% due 15/05/2030	2,000	1,848	0.06	6.375% due 01/03/2029	2,600	2,616	0.09
9.000% due 15/01/2029 (g)	3,325	3,511	0.12	4.950% due 15/07/2029	4,000	3,769	0.13	6.625% due 01/03/2032	3,900	3,944	0.13
Open Text Holdings, Inc.				Sabre Global, Inc.				6.750% due 15/08/2028	2,000	2,027	0.07
4.125% due 15/02/2030	5,210	4,702	0.16	8.625% due 01/06/2027	2,000	1,844	0.06	6.875% due 15/12/2030	5,900	6,028	0.20
Organon & Co.				11.250% due 15/12/2027	3,880	3,774	0.13	7.125% due 01/12/2031	2,000	2,063	0.07
2.875% due 30/04/2028	€ 7,500	7,578	0.25								

Schedule of Investments Global High Yield Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Travel + Leisure Co.				Wyndham Hotels & Resorts, Inc.				Elanco Animal Health, Inc.			
4.500% due 01/12/2029	\$ 5,000	\$ 4,610	0.15	4.375% due 15/08/2028	\$ 1,590	\$ 1,483	0.05	7.179% due 01/08/2027	\$ 473	\$ 472	0.02
4.625% due 01/03/2030	5,000	4,555	0.15	Wynn Las Vegas LLC				Emrld Borrower LP			
6.625% due 31/07/2026	4,000	4,033	0.13	5.250% due 15/05/2027	5,000	4,880	0.16	7.844% due 31/05/2030	399	399	0.01
TriNet Group, Inc.				Wynn Resorts Finance LLC				Epic Y-Grade Services LP			
3.500% due 01/03/2029	1,506	1,342	0.04	7.125% due 15/02/2031	5,925	6,148	0.20	11.052% due 29/06/2029	750	751	0.03
Triton Water Holdings, Inc.				Xerox Holdings Corp.				FinCo LLC			
6.250% due 01/04/2029	1,675	1,617	0.05	8.875% due 30/11/2029	850	811	0.03	8.330% due 27/06/2029	622	625	0.02
Triumph Group, Inc.				XPO, Inc.				Fortress Intermediate, Inc.			
9.000% due 15/03/2028	4,100	4,303	0.14	7.125% due 01/06/2031	100	102	0.00	TBD% due 27/06/2031	3,225	3,233	0.11
Twilio, Inc.				Yum! Brands, Inc.				Foundation Building Materials Holding Co. LLC			
3.625% due 15/03/2029	4,000	3,601	0.12	3.625% due 15/03/2031	5,000	4,417	0.15	8.694% - 8.841% due 31/01/2028	786	779	0.03
3.875% due 15/03/2031	1,100	969	0.03	4.625% due 31/01/2032	1,000	921	0.03	Gates Global LLC			
U.S. Acute Care Solutions LLC				6.875% due 15/11/2037	2,000	2,183	0.07	TBD% due 04/06/2031	730	732	0.02
9.750% due 15/05/2029	6,200	6,113	0.20	Zayo Group Holdings, Inc.				Global Medical Response, Inc.			
U.S. Foods, Inc.				4.000% due 01/03/2027	1,000	801	0.03	TBD% due 31/10/2028	4,105	3,983	0.13
4.625% due 01/06/2030	1,650	1,534	0.05	ZF North America Capital, Inc.				Go Daddy Operating Co. LLC			
4.750% due 15/02/2029	6,400	6,076	0.20	6.875% due 14/04/2028	1,000	1,020	0.03	7.344% due 09/11/2029	0	0	0.00
6.875% due 15/09/2028	476	487	0.02	6.875% due 23/04/2032	2,803	2,900	0.10	Gray Television, Inc.			
7.250% due 15/01/2032	583	606	0.02	7.125% due 14/04/2030	1,000	1,036	0.03	10.580% due 04/06/2029	1,800	1,715	0.06
Uber Technologies, Inc.				ZipRecruiter, Inc.				Great Outdoors Group LLC			
4.500% due 15/08/2029	7,000	6,683	0.22	5.000% due 15/01/2030	5,450	4,740	0.16	9.194% due 06/03/2028	1,180	1,181	0.04
UGI International LLC				ZoomInfo Technologies LLC				Gulfside Supply, Inc.			
2.500% due 01/12/2029	€ 11,430	10,909	0.36	3.875% due 01/02/2029	5,000	4,546	0.15	TBD% due 29/05/2031	400	401	0.01
UKG, Inc.								Hilton Domestic Operating Co., Inc.			
6.875% due 01/02/2031	\$ 7,300	7,397	0.25					7.089% - 7.095% due 08/11/2030	375	376	0.01
United Airlines, Inc.								Hilton Grand Vacations Borrower LLC			
4.625% due 15/04/2029	11,900	11,092	0.37					7.844% due 02/08/2028	198	199	0.01
United Rentals North America, Inc.								Hudson River Trading LLC			
6.125% due 15/03/2034	5,100	5,088	0.17					8.442% due 20/03/2028	325	325	0.01
Univision Communications, Inc.								Informatica LLC			
4.500% due 01/05/2029	7,500	6,311	0.21					7.594% due 27/10/2028	345	347	0.01
6.625% due 01/06/2027	5,000	4,792	0.16					Ingram Micro, Inc.			
8.000% due 15/08/2028	1,760	1,718	0.06					8.596% due 30/06/2028	536	539	0.02
USA Compression Partners LP								Iridium Satellite LLC			
7.125% due 15/03/2029	3,775	3,807	0.13					7.594% due 20/09/2030	312	312	0.01
USI, Inc.								Jane Street Group LLC			
7.500% due 15/01/2032	500	508	0.02					7.944% due 26/01/2028	655	655	0.02
Vail Resorts, Inc.								Kohler Energy Co. LLC			
6.500% due 15/05/2032	7,875	7,974	0.27					10.085% due 01/05/2031	2,700	2,715	0.09
Venture Global Calcasieu Pass LLC								LifePoint Health, Inc.			
3.875% due 15/08/2029	5,500	5,013	0.17					9.329% due 17/05/2031	2,325	2,331	0.08
3.875% due 01/11/2033	2,500	2,133	0.07					10.056% due 16/11/2028	1,197	1,205	0.04
4.125% due 15/08/2031	3,775	3,390	0.11					Light and Wonder International, Inc.			
6.250% due 15/01/2030	11,000	11,171	0.37					8.070% due 14/04/2029	398	399	0.01
Venture Global LNG, Inc.								MH Sub LLC			
8.125% due 01/06/2028	5,300	5,464	0.18					9.594% due 03/05/2028	738	738	0.02
8.375% due 01/06/2031	10,100	10,484	0.35					Mitchell International, Inc.			
9.500% due 01/02/2029	2,200	2,411	0.08					8.526% due 17/06/2031	775	769	0.03
9.875% due 01/02/2032	2,200	2,396	0.08					MKS Instruments, Inc.			
Vertiv Group Corp.								7.828% due 17/08/2029	727	728	0.02
4.125% due 15/11/2028	3,000	2,804	0.09					Modena Buyer LLC			
VFH Parent LLC								TBD% due 18/04/2031	5,200	5,082	0.17
7.500% due 15/06/2031	2,425	2,439	0.08					Option Care Health, Inc.			
Viavi Solutions, Inc.								7.594% due 27/10/2028	517	521	0.02
3.750% due 01/10/2029	800	677	0.02					Oryx Midstream Services Permian Basin LLC			
Victoria's Secret & Co.								8.441% due 05/10/2028	313	313	0.01
4.625% due 15/07/2029	9,500	7,906	0.26					Pacific Gas & Electric Co.			
Vistra Operations Co. LLC								7.844% due 23/06/2025	550	553	0.02
6.875% due 15/04/2032	5,000	5,080	0.17					PetSmart, Inc.			
7.750% due 15/10/2031	6,000	6,253	0.21					9.194% due 11/02/2028	1,462	1,460	0.05
Vital Energy, Inc.								Polaris Newco LLC			
7.875% due 15/04/2032	4,575	4,654	0.15					9.591% due 02/06/2028	431	431	0.01
Vornado Realty LP								PRA Health Sciences, Inc.			
2.150% due 01/06/2026 (g)	5,900	5,444	0.18					7.335% due 03/07/2028	53	54	0.00
3.400% due 01/06/2031	1,000	786	0.03					Prime Security Services Borrower LLC			
Wand NewCo, Inc.								7.579% due 13/10/2030	549	549	0.02
7.625% due 30/01/2032	5,000	5,168	0.17					PUG LLC			
White Cap Buyer LLC								10.094% due 15/03/2030	2,956	2,960	0.10
6.875% due 15/10/2028	800	773	0.03					Rand Parent LLC			
Williams Scotsman, Inc.								9.595% due 17/03/2030	298	299	0.01
7.375% due 01/10/2031	6,600	6,796	0.23					Red Ventures LLC			
WMG Acquisition Corp.								8.344% due 03/03/2030	347	344	0.01
3.750% due 01/12/2029	6,100	5,536	0.18					Reynolds Consumer Products LLC			
Wrangler Holdco Corp.								7.194% due 04/02/2027	340	341	0.01
6.625% due 01/04/2032	2,200	2,192	0.07								

1,597,758 53.15

LOAN PARTICIPATIONS AND ASSIGNMENTS

American Builders & Contractors Supply Co., Inc.				APi Group DE, Inc.			
7.345% due 31/01/2031	170	171	0.01	7.329% due 03/01/2029	0	0	0.00
AppLovin Corp.				7.344% due 03/01/2029	754	755	0.03
7.844% due 16/08/2030	1,012	1,014	0.03	AssetMark Financial Holdings, Inc.			
AsstMark Financial Holdings, Inc.				TBD% due 03/06/2031	700	701	0.02
TBD% due 03/06/2031	700	701	0.02	Avis Budget Car Rental LLC			
Avis Budget Car Rental LLC				8.444% due 16/03/2029	267	267	0.01
8.444% due 16/03/2029	267	267	0.01	Axalta Coating Systems U.S. Holdings, Inc.			
Axalta Coating Systems U.S. Holdings, Inc.				7.344% due 20/12/2029	649	651	0.02
7.344% due 20/12/2029	649	651	0.02	B&G Foods, Inc.			
B&G Foods, Inc.				7.844% due 10/10/2026	193	193	0.01
7.844% due 10/10/2026	193	193	0.01	Barnes Group, Inc.			
Barnes Group, Inc.				7.844% due 03/09/2030	322	324	0.01
7.844% due 03/09/2030	322	324	0.01	Brookfield Property REIT, Inc.			
Brookfield Property REIT, Inc.				7.844% due 27/08/2025	645	642	0.02
7.844% due 27/08/2025	645	642	0.02	Caesars Entertainment, Inc.			
Caesars Entertainment, Inc.				8.097% due 06/02/2031	10,940	10,962	0.37
8.097% due 06/02/2031	10,940	10,962	0.37	Calpine Construction Finance Co. LP			
Calpine Construction Finance Co. LP				7.345% due 31/07/2030	498	496	0.02
7.345% due 31/07/2030	498	496	0.02	Calpine Corp.			
Calpine Corp.				7.344% due 16/12/2027	350	351	0.01
7.344% due 16/12/2027	350	351	0.01	Carnival Corp.			
Carnival Corp.				8.094% due 08/08/2027	1,861	1,873	0.06
8.094% due 08/08/2027	1,861	1,873	0.06	Cengage Learning, Inc.			
Cengage Learning, Inc.				9.538% due 22/03/2031	6,025	6,049	0.20
9.538% due 22/03/2031	6,025	6,049	0.20	Central Parent, Inc.			
Central Parent, Inc.				8.585% due 06/07/2029	246	243	0.01
8.585% due 06/07/2029	246	243	0.01	Chromalloy Corp.			
Chromalloy Corp.				9.058% due 27/03/2031	2,200	2,209	0.07
9.058% due 27/03/2031	2,200	2,209	0.07	Ciena Corp.			

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
Scientific Games Holdings LP 8.306% due 04/04/2029	\$ 248	\$ 248	0.01	United Airlines, Inc. 8.094% due 22/02/2031	\$ 2,993	\$ 3,004	0.10	INVESTMENT FUNDS			
Sotera Health Holdings LLC 8.594% due 30/05/2031	10,625	10,621	0.35	USI, Inc. 8.095% due 22/11/2029	353	354	0.01	COLLECTIVE INVESTMENT SCHEMES			
Tempo Acquisition LLC 7.594% due 31/08/2028	927	930	0.03	8.335% due 22/11/2029	0	0	0.00	PIMCO Funds: Global Investors Series plc - PIMCO Asia High Yield Bond Fund (e)	1,219,084	\$ 12,349	0.41
TGP Holdings LLC 8.694% due 29/06/2028	2,075	1,973	0.07	Vertiv Group Corp. 7.331% due 02/03/2027	928	932	0.03	PIMCO Funds: Global Investors Series plc - PIMCO European High Yield Bond Fund (e)	4,496,448	55,853	1.86
TransDigm, Inc. TBD% due 24/08/2028	1,521	1,526	0.05	7.944% due 02/03/2027	0	0	0.00	PIMCO Select Funds plc - PIMCO US Dollar Short- Term Floating NAV Fund (e)	11,500,238	114,606	3.81
8.085% due 22/03/2030	3,226	3,235	0.11	WMG Acquisition Corp. 7.344% due 24/01/2031	1,000	1,003	0.03	Total Investment Funds		\$ 182,808	6.08
8.595% due 28/02/2031	1,550	1,555	0.05			113,501	3.78				
TransUnion LLC TBD% due 16/11/2026	2,788	2,789	0.09	U.S. TREASURY OBLIGATIONS							
TBD% due 24/06/2031	2,637	2,636	0.09	U.S. Treasury Notes							
Trident TPI Holdings, Inc. 9.302% due 15/09/2028	683	685	0.02	3.500% due 15/09/2025	30,000	29,464	0.98				
Triton Water Holdings, Inc. 9.345% due 31/03/2028	773	776	0.03	4.250% due 15/10/2025	58,000	57,463	1.91				
Truist Insurance Holdings LLC 8.585% due 06/05/2031	1,900	1,906	0.06	5.000% due 31/10/2025	59,100	59,114	1.97				
U.S. Foods, Inc. 7.344% due 22/11/2028	811	816	0.03			146,041	4.86				
				Total United States		1,857,300	61.79				
				Total Transferable Securities		\$ 2,881,155	95.85				

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
FICC	2.600%	28/06/2024	01/07/2024	\$ 404	U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2026	\$ (412)	\$ 404	\$ 404	0.01
Total Repurchase Agreements						\$ (412)	\$ 404	\$ 404	0.01

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bobl September Futures	Short	09/2024	743	\$ (713)	(0.02)
Euro-Bund 10-Year Bond September Futures	Short	09/2024	64	(117)	0.00
U.S. Treasury 2-Year Note September Futures	Long	09/2024	533	271	0.01
U.S. Treasury 5-Year Note September Futures	Short	09/2024	303	(260)	(0.01)
U.S. Treasury 10-Year Note September Futures	Long	09/2024	235	195	0.01
U.S. Treasury 10-Year Ultra September Futures	Short	09/2024	156	(134)	(0.01)
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2024	46	94	0.00
United Kingdom Long Gilt September Futures	Long	09/2024	12	5	0.00
				\$ (659)	(0.02)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (659)	(0.02)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Jaguar Land Rover Automotive PLC	5.000%	20/06/2028	€ 2,100	\$ 156	0.01
Newell Brands, Inc.	1.000	20/06/2028	\$ 2,400	124	0.00
				\$ 280	0.01

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-42 5-Year Index	5.000%	20/06/2029	\$ 23,800	\$ 27	0.00
iTraxx Crossover 41 5-Year Index	5.000	20/06/2029	€ 9,900	31	0.00
				\$ 58	0.00

Schedule of Investments Global High Yield Bond Fund (Cont.)

INTEREST RATE SWAPS

Pay/ Receive	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.750%	18/09/2029	€ 71,300	\$ (1,123)	(0.04)
Total Centrally Cleared Financial Derivative Instruments					\$ (785)	(0.03)

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

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

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

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 644,452	\$ 699,681	\$ 8,989	\$ 0	\$ 8,989	0.30
	07/2024	\$ 9,268	€ 8,535	0	(121)	(121)	(0.01)
BPS	07/2024	€ 4,373	\$ 4,675	0	(12)	(12)	0.00
	07/2024	£ 41,590	53,127	554	0	554	0.02
	07/2024	SGD 37	27	0	0	0	0.00
	07/2024	\$ 12,104	€ 11,203	0	(97)	(97)	0.00
	08/2024	27	SGD 37	0	0	0	0.00
CBK	07/2024	6	CHF 6	0	0	0	0.00
	07/2024	2,002	€ 1,838	0	(32)	(32)	0.00
GLM	07/2024	2,118	1,956	0	(21)	(21)	0.00
JPM	07/2024	CHF 65	\$ 72	0	0	0	0.00
	07/2024	SGD 54	40	0	0	0	0.00
	07/2024	\$ 7,151	€ 6,683	11	0	11	0.00
	08/2024	72	CHF 65	0	0	0	0.00
MBC	07/2024	683,580	€ 639,146	1,529	(104)	1,425	0.05
	08/2024	€ 624,054	\$ 668,277	0	(1,529)	(1,529)	(0.05)
MYI	07/2024	9,556	10,246	7	(3)	4	0.00
	07/2024	£ 51	64	0	0	0	0.00
	07/2024	SGD 10	7	0	0	0	0.00
	07/2024	\$ 4,571	£ 3,615	1	(3)	(2)	0.00
	07/2024	69	SGD 94	0	0	0	0.00
RBC	07/2024	52,740	£ 41,590	0	(166)	(166)	(0.01)
	08/2024	£ 41,590	\$ 52,749	166	0	166	0.01
SCX	07/2024	€ 8,349	8,970	22	0	22	0.00
SSB	07/2024	6,309	6,844	82	0	82	0.00
UAG	07/2024	\$ 66	CHF 59	0	0	0	0.00
	08/2024	€ 3,413	\$ 3,655	0	(8)	(8)	0.00
				\$ 11,361	\$ (2,096)	\$ 9,265	0.31

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional CHF (Hedged) Accumulation and Institutional CHF (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 8,927	CHF 8,030	\$ 9	\$ 0	\$ 9	0.00
BRC	07/2024	CHF 15	\$ 16	0	0	0	0.00
CBK	07/2024	\$ 997	CHF 908	13	0	13	0.00
JPM	07/2024	CHF 9,736	\$ 10,849	14	0	14	0.00
	08/2024	\$ 10,849	CHF 9,700	0	(14)	(14)	0.00
SCX	07/2024	181	162	0	0	0	0.00
TOR	07/2024	10,656	9,626	56	0	56	0.00
UAG	07/2024	CHF 9,695	\$ 10,805	16	0	16	0.00
	07/2024	\$ 10,547	CHF 9,531	59	0	59	0.01
	08/2024	10,805	9,659	0	(16)	(16)	0.00
				\$ 167	\$ (30)	\$ 137	0.01

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation, E Class EUR (Hedged) Accumulation and E Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 437,434	€ 402,899	\$ 0	\$ (5,626)	\$ (5,626)	(0.19)
BPS	07/2024	€ 373,195	\$ 399,172	2	(802)	(800)	(0.03)
	07/2024	\$ 374,145	€ 345,601	0	(3,747)	(3,747)	(0.13)
	08/2024	399,604	373,056	802	0	802	0.03
BRC	07/2024	€ 411	\$ 440	0	(1)	(1)	0.00
CBK	07/2024	515	561	9	0	9	0.00
	07/2024	\$ 3,843	€ 3,581	0	(5)	(5)	0.00
FAR	07/2024	421,466	386,966	0	(6,735)	(6,735)	(0.22)
GLM	07/2024	€ 72	\$ 78	1	0	1	0.00
JPM	07/2024	158	169	0	0	0	0.00
MBC	07/2024	388,031	414,945	12	(939)	(927)	(0.03)
	08/2024	\$ 410,248	€ 383,100	939	0	939	0.03
MYI	07/2024	€ 496	\$ 532	0	0	0	0.00
RBC	07/2024	273	297	4	0	4	0.00
RYL	07/2024	1,121	1,199	0	(2)	(2)	0.00
SCX	07/2024	382,910	410,250	0	(134)	(134)	0.00
	07/2024	\$ 296	€ 275	0	(1)	(1)	0.00
	08/2024	410,853	382,910	129	0	129	0.00
SSB	07/2024	8,526	7,860	0	(102)	(102)	0.00
UAG	08/2024	€ 40	\$ 42	0	0	0	0.00
				\$ 1,898	\$ (18,094)	\$ (16,196)	(0.54)

As at 30 June 2024, the Institutional GBP (Hedged) Accumulation, Institutional GBP (Hedged) Income and E Class GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	£ 88,219	\$ 111,554	\$ 37	\$ 0	\$ 37	0.00
	07/2024	\$ 229,513	£ 180,104	0	(1,844)	(1,844)	(0.06)
	08/2024	111,504	88,165	0	(34)	(34)	0.00
BRC	07/2024	£ 57	\$ 73	1	0	1	0.00
CBK	07/2024	6,239	7,919	32	0	32	0.00
	07/2024	\$ 3,373	£ 2,651	0	(21)	(21)	0.00
	08/2024	£ 1,332	\$ 1,684	0	0	0	0.00
DUB	07/2024	\$ 119,909	£ 93,974	0	(1,117)	(1,117)	(0.04)
MBC	07/2024	£ 92,459	\$ 116,988	110	0	110	0.00
	07/2024	\$ 678	£ 532	0	(6)	(6)	0.00
	08/2024	114,051	90,130	0	(98)	(98)	0.00
RBC	07/2024	£ 90,213	\$ 114,400	361	0	361	0.01
	08/2024	\$ 114,419	£ 90,213	0	(360)	(360)	(0.01)
RYL	07/2024	£ 72	\$ 92	1	0	1	0.00
				\$ 542	\$ (3,480)	\$ (2,938)	(0.10)

As at 30 June 2024, the E Class SGD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	SGD 3,848	\$ 2,835	\$ 0	\$ (4)	\$ (4)	0.00
	07/2024	\$ 4,615	SGD 6,233	1	(16)	(15)	0.00
	08/2024	2,835	3,842	4	0	4	0.00
BPS	07/2024	SGD 3,693	\$ 2,723	0	(2)	(2)	0.00
	08/2024	\$ 3,481	SGD 4,715	3	0	3	0.00
BRC	07/2024	11	14	0	0	0	0.00
CBK	07/2024	48	64	0	0	0	0.00
GLM	07/2024	SGD 202	\$ 150	1	0	1	0.00
	07/2024	\$ 52	SGD 70	0	0	0	0.00
MBC	07/2024	SGD 45	\$ 34	0	0	0	0.00
	07/2024	\$ 1,570	SGD 2,124	0	(3)	(3)	0.00
SCX	07/2024	SGD 8	\$ 6	0	0	0	0.00
	07/2024	\$ 2,219	SGD 2,990	0	(13)	(13)	0.00
				\$ 9	\$ (38)	\$ (29)	0.00

Total OTC Financial Derivative Instruments

\$ (9,761) (0.32)

Total Investments

\$ 3,053,162 101.57

Other Current Assets & Liabilities

\$ (47,193) (1.57)

Net Assets

\$ 3,005,969 100.00

Schedule of Investments Global High Yield Bond Fund (Cont.)

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

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

^ Security is in default.

(a) When-issued security.

(b) Payment in-kind security.

(c) Zero coupon security.

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

(e) Affiliated to the Fund.

(f) Contingent convertible security.

(g) Securities with an aggregate fair value of \$30,969 (31 December 2023: \$21,426) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Cash of \$316 (31 December 2023: \$566) has been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as 30 June 2024.

Cash of \$12,250 (31 December 2023: \$31,571) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$6,540 (31 December 2023: \$2,520) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 2,876,484	\$ 4,671	\$ 2,881,155
Investment Funds	182,808	0	0	182,808
Repurchase Agreements	0	404	0	404
Financial Derivative Instruments ⁽³⁾	(825)	(10,380)	0	(11,205)
Totals	\$ 181,983	\$ 2,866,508	\$ 4,671	\$ 3,053,162

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 2,863,432	\$ 47	\$ 2,863,479
Investment Funds	76,320	0	0	76,320
Financial Derivative Instruments ⁽³⁾	(3,058)	12,595	0	9,537
Totals	\$ 73,262	\$ 2,876,027	\$ 47	\$ 2,949,336

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

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

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

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	5.000%	22/11/2023	TBD ⁽¹⁾	\$ (409)	\$ (422)	(0.01)
BRC	0.500	17/06/2024	TBD ⁽¹⁾	€ (2,731)	(2,928)	(0.10)
DEU	5.000	13/06/2024	TBD ⁽¹⁾	\$ (2,006)	(2,011)	(0.07)
JML	0.750	12/06/2024	TBD ⁽¹⁾	€ (2,684)	(2,878)	(0.10)
	2.750	12/06/2024	TBD ⁽¹⁾	(2,943)	(3,158)	(0.10)
JPS	4.000	10/06/2024	02/08/2024	\$ (398)	(399)	(0.01)
	4.800	10/06/2024	02/08/2024	(1,154)	(1,157)	(0.04)
	5.150	10/06/2024	02/08/2024	(349)	(350)	(0.01)
	5.250	14/06/2024	02/08/2024	(768)	(770)	(0.03)
	5.300	14/06/2024	02/08/2024	(2,963)	(2,971)	(0.10)
MEI	0.500	17/06/2024	TBD ⁽¹⁾	€ (2,003)	(2,147)	(0.07)
MYI	0.250	18/06/2024	TBD ⁽¹⁾	(4,826)	(5,173)	(0.17)
	2.250	12/06/2024	TBD ⁽¹⁾	(1,558)	(1,672)	(0.06)
	2.900	13/06/2024	TBD ⁽¹⁾	(2,888)	(3,100)	(0.10)
Total Reverse Repurchase Agreements					\$ (29,136)	(0.97)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
BOA	\$ 3,236	\$ (3,490)	\$ (254)	\$ 68	\$ 0	\$ 68
BPS	(5,140)	5,240	100	(704)	2,520	1,816
BRC	N/A	N/A	N/A	1,854	(3,880)	(2,026)
CBK	(4)	0	(4)	108	0	108
DUB	(1,117)	1,270	153	15	0	15
FAR	(6,735)	(3,160)	(9,895)	N/A	N/A	N/A
GLM	(19)	20	1	431	(420)	11
JLN	N/A	N/A	N/A	37	0	37
JPM	11	0	11	0	(40)	(40)
MBC	(89)	0	(89)	3,675	(5,510)	(1,835)
MYI	2	10	12	398	(400)	(2)
RBC	5	0	5	N/A	N/A	N/A
RYL	(1)	0	(1)	N/A	N/A	N/A
SCX	3	0	3	876	(1,240)	(364)
SSB	(20)	0	(20)	725	(630)	95
TOR	56	0	56	21	0	21
UAG	51	0	51	417	(370)	47

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	36.96	47.81
Transferable securities dealt in on another regulated market*	57.53	47.88
Other transferable securities	1.36	0.39
Investment funds	6.08	2.56
Repurchase agreements	0.01	N/A
Financial derivative instruments dealt in on a regulated market	(0.02)	(0.12)
Centrally cleared financial derivative instruments	(0.03)	0.17
OTC financial derivative instruments	(0.32)	0.27
Reverse repurchase agreements	(0.97)	(0.67)

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Australia	0.13	N/A
Austria	0.55	0.23
Belgium	0.54	0.27
Bermuda	1.16	0.86
Canada	3.20	3.03
Cayman Islands	0.72	0.42
Czech Republic	0.28	0.56
Denmark	0.04	N/A
France	2.45	3.40
Germany	2.80	3.44
Gibraltar	0.02	0.02
Ireland	0.08	N/A
Italy	4.64	6.13
Japan	0.69	N/A
Jersey, Channel Islands	0.62	0.36
Liberia	1.26	1.04
Luxembourg	3.68	3.42
Multinational	0.88	1.43
Netherlands	3.89	4.61
Norway	0.07	0.08
Panama	0.81	0.81
Singapore	0.02	N/A
Spain	0.32	1.54
Sweden	0.99	1.12
Switzerland	0.01	0.01
United Kingdom	4.21	4.73
United States	61.79	58.57
Investment Funds	6.08	2.56
Repurchase Agreements	0.01	N/A
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.02)	(0.12)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	0.04
Credit Default Swaps on Credit Indices — Sell Protection	0.00	0.05
Interest Rate Swaps	(0.04)	0.08
OTC Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	N/A	0.00
Forward Foreign Currency Contracts	0.31	(0.11)
Hedged Forward Foreign Currency Contracts	(0.63)	0.38
Other Current Assets & Liabilities	(1.57)	1.04
Net Assets	100.00	100.00

Schedule of Investments Global High Yield Bond ESG Fund

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES				MUNDY'S SP				AMER SPORTS CO.			
AUSTRIA				4.750% due 24/01/2029			€ 100 \$ 108 1.10	6.750% due 16/02/2031			\$ 75 \$ 75 0.77
CORPORATE BONDS & NOTES				NEXI SP				AMWINS GROUP, INC.			
ams-OSRAM AG				2.125% due 30/04/2029			100 97 0.99	6.375% due 15/02/2029			75 75 0.77
12.250% due 30/03/2029			\$ 50 \$ 52 0.53	UNICREDIT SP				AVANTOR FUNDING, INC.			
BERMUDA				7.296% due 02/04/2034			\$ 100 102 1.04	4.625% due 15/07/2028			75 71 0.73
CORPORATE BONDS & NOTES				Total Italy			415 4.24	BLOCK, INC.			
NCL Corp. Ltd.				LIBERIA				6.500% due 15/05/2032			125 127 1.30
5.875% due 15/02/2027			75 74 0.76	CORPORATE BONDS & NOTES				BOOST NEWCO BORROWER LLC			
CANADA				ROYAL CARIBBEAN CRUISES LTD.				7.500% due 15/01/2031			50 52 0.53
CORPORATE BONDS & NOTES				5.500% due 31/08/2026			75 74 0.76	BRANDYWINE OPERATING PARTNERSHIP LP			
B.C. Unlimited Liability Co.				LUXEMBOURG				8.875% due 12/04/2029			75 78 0.80
3.875% due 15/01/2028			125 117 1.19	CORPORATE BONDS & NOTES				BUILDERS FIRSTSOURCE, INC.			
Bausch & Lomb Corp.				CAMELOT FINANCE S.A.				4.250% due 01/02/2032			75 66 0.67
8.375% due 01/10/2028			75 77 0.79	4.500% due 01/11/2026			75 73 0.75	BURFORD CAPITAL GLOBAL FINANCE LLC			
Brookfield Property Finance ULC				LOARRE INVESTMENTS SARL				9.250% due 01/07/2031			75 79 0.81
7.125% due 13/02/2028			CAD 75 56 0.57	6.500% due 15/05/2029			€ 100 108 1.10	CABLE ONE, INC.			
GFL Environmental, Inc.				Total Luxembourg			181 1.85	4.000% due 15/11/2030			75 56 0.57
6.750% due 15/01/2031			\$ 75 77 0.79	MULTINATIONAL				CARGO AIRCRAFT MANAGEMENT, INC.			
goeasy Ltd.				AMERICAN AIRLINES, INC.				4.750% due 01/02/2028			75 70 0.72
9.250% due 01/12/2028			75 80 0.82	5.500% due 20/04/2026			\$ 83 82 0.84	CCO HOLDINGS LLC			
Intelligent Packaging Ltd. Finco, Inc.				ARDAGH METAL PACKAGING FINANCE USA LLC				4.250% due 01/02/2031			200 163 1.67
6.000% due 15/09/2028			75 73 0.74	2.000% due 01/09/2028			€ 100 94 0.96	CLEARWAY ENERGY OPERATING LLC			
Total Canada			480 4.90	Total Multinational			176 1.80	3.750% due 15/01/2032			75 64 0.65
CAYMAN ISLANDS				NETHERLANDS				COTY, INC.			
CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES				4.500% due 15/05/2027			€ 100 108 1.10
Seagate HDD Cayman				AXALTA COATING SYSTEMS DUTCH HOLDING BV				CREDIT ACCEPTANCE CORP.			
4.750% due 01/01/2025			75 74 0.76	7.250% due 15/02/2031			\$ 75 78 0.80	9.250% due 15/12/2028			\$ 75 79 0.81
Spirit Loyalty Cayman Ltd.				TELEFONICA EUROPE BV				CUSHMAN & WAKEFIELD U.S. BORROWER LLC			
8.000% due 20/09/2025			75 55 0.56	5.752% due 15/01/2032 (a)			€ 100 110 1.12	8.875% due 01/09/2031			75 79 0.81
Total Cayman Islands			129 1.32	Total Netherlands			188 1.92	DAVITA, INC.			
DENMARK				PORTUGAL				3.750% due 15/02/2031			75 64 0.65
CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES				DIRECTV FINANCING LLC			
TDC Net A/S				EDP - ENERGIAS DE PORTUGAL S.A.				5.875% due 15/08/2027			75 71 0.73
6.500% due 01/06/2031			€ 100 114 1.17	1.875% due 02/08/2081			100 102 1.04	EMBECTA CORP.			
FRANCE				SPAIN				5.000% due 15/02/2030			75 62 0.63
CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES				FIRST STUDENT BIDCO, INC.			
CAB SELAS				LORCA TELECOM BOND CO S.A.				4.000% due 31/07/2029			75 68 0.69
3.375% due 01/02/2028			100 96 0.98	5.750% due 30/04/2029			100 110 1.12	FORTRESS TRANSPORTATION & INFRASTRUCTURE INVESTORS LLC			
Cerba Healthcare SACA				SWEDEN				7.000% due 01/05/2031			75 77 0.79
3.500% due 31/05/2028			100 89 0.91	CORPORATE BONDS & NOTES				FREEDOM MORTGAGE HOLDINGS LLC			
Eramet S.A.				CASTELLUM AB				9.125% due 15/05/2031			25 24 0.24
6.500% due 30/11/2029			100 108 1.11	3.125% due 02/12/2026 (a)			100 95 0.97	9.250% due 01/02/2029			25 25 0.26
Forvia SE				VERISURE HOLDING AB				FRONTIER COMMUNICATIONS HOLDINGS LLC			
2.375% due 15/06/2029			125 120 1.23	5.500% due 15/05/2030			125 137 1.40	6.000% due 15/01/2030			75 65 0.66
Total France			413 4.23	Total Sweden			232 2.37	GAP, INC.			
GERMANY				UNITED KINGDOM				3.625% due 01/10/2029			75 65 0.66
CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES				GRAPHIC PACKAGING INTERNATIONAL LLC			
Bayer AG				BCP MODULAR SERVICES FINANCE PLC				3.750% due 01/02/2030			75 67 0.68
7.000% due 25/09/2083			100 111 1.14	4.750% due 30/11/2028			100 100 1.02	HOLOGIC, INC.			
Nidda Healthcare Holding GmbH				INEOS QUATTRO FINANCE PLC				3.250% due 15/02/2029			75 67 0.68
7.500% due 21/08/2026			100 110 1.13	8.500% due 15/03/2029			100 114 1.17	HOWARD HUGHES CORP.			
Schaeffler AG				Vmed O2 UK FINANCING PLC				4.125% due 01/02/2029			75 67 0.68
4.750% due 14/08/2029			100 108 1.10	3.250% due 31/01/2031			125 118 1.21	HUDSON PACIFIC PROPERTIES LP			
Total Germany			329 3.37	Total United Kingdom			332 3.40	5.950% due 15/02/2028			75 64 0.65
IRELAND				UNITED STATES				IMOLA MERGER CORP.			
CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES				4.750% due 15/05/2029			75 70 0.72
Jazz Securities DAC				ALLEGiant TRAVEL CO.				IQVIA, INC.			
4.375% due 15/01/2029			\$ 75 70 0.71	7.250% due 15/08/2027			\$ 75 71 0.73	2.250% due 15/03/2029			€ 125 122 1.25
ITALY				ALLIANT HOLDINGS INTERMEDIATE LLC				KINETIK HOLDINGS LP			
CORPORATE BONDS & NOTES				7.000% due 15/01/2031			50 51 0.52	6.625% due 15/12/2028			\$ 75 76 0.78
Banca Monte dei Paschi di Siena SpA				AMER SPORTS CO.				KRONOS INTERNATIONAL, INC.			
4.750% due 15/03/2029			€ 100 108 1.11	6.750% due 16/02/2031			\$ 75 75 0.77	9.500% due 15/03/2029			€ 100 117 1.20

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
NESCO Holdings, Inc. 5.500% due 15/04/2029	\$ 75	\$ 70	0.72	Reworld Holding Corp. 4.875% due 01/12/2029	\$ 75	\$ 69	0.71	Vertiv Group Corp. 4.125% due 15/11/2028	\$ 75	\$ 70	0.72
Newmark Group, Inc. 7.500% due 12/01/2029	75	77	0.79	Ritchie Bros Holdings, Inc. 7.750% due 15/03/2031	75	78	0.80	Victoria's Secret & Co. 4.625% due 15/07/2029	75	62	0.63
NextEra Energy Operating Partners LP 3.875% due 15/10/2026	75	71	0.73	Rocket Mortgage LLC 3.625% due 01/03/2029	75	68	0.69	Vornado Realty LP 2.150% due 01/06/2026	75	69	0.71
OneMain Finance Corp. 3.500% due 15/01/2027	75	70	0.72	Sabre GBLB, Inc. 8.625% due 01/06/2027	75	69	0.71	WMG Acquisition Corp. 3.750% due 01/12/2029	100	91	0.93
Open Text Holdings, Inc. 4.125% due 15/02/2030	75	68	0.69	Service Properties Trust 8.375% due 15/06/2029	75	74	0.76	XPO, Inc. 7.125% due 01/06/2031	75	77	0.79
Pacific Gas & Electric Co. 6.700% due 01/04/2053	50	52	0.53	Sirius XM Radio, Inc. 5.000% due 01/08/2027	100	96	0.98	Yum! Brands, Inc. 4.625% due 31/01/2032	75	69	0.71
Park Intermediate Holdings LLC 4.875% due 15/05/2029	75	70	0.72	Standard Industries, Inc. 2.250% due 21/11/2026	€ 100	102	1.04	ZF North America Capital, Inc. 6.750% due 23/04/2030	125	127	1.30
PennyMac Financial Services, Inc. 5.750% due 15/09/2031	100	94	0.96	Tenet Healthcare Corp. 4.625% due 15/06/2028	\$ 50	48	0.49	ZipRecruiter, Inc. 5.000% due 15/01/2030	75	65	0.66
PetSmart, Inc. 4.750% due 15/02/2028	75	70	0.72	TopBuild Corp. 3.625% due 15/03/2029	75	67	0.68	Total United States		5,375	54.98
Post Holdings, Inc. 4.625% due 15/04/2030	75	69	0.71	TriNet Group, Inc. 7.125% due 15/08/2031	75	76	0.78	Total Transferable Securities		\$ 8,846	90.47
Prime Security Services Borrower LLC 3.375% due 31/08/2027	75	70	0.72	Uber Technologies, Inc. 4.500% due 15/08/2029	75	72	0.74				
Raising Cane's Restaurants LLC 9.375% due 01/05/2029	50	54	0.55	United Rentals North America, Inc. 6.125% due 15/03/2034	125	125	1.28				

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bund 10-Year Bond September Futures	Short	09/2024	2	\$ 2	0.02
United Kingdom Long Gilt September Futures	Long	09/2024	1	(1)	(0.01)
				\$ 1	0.01
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 1	0.01

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

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

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 2,545	\$ 2,734	\$ 7	\$ 0	\$ 7	0.07
CBK	07/2024	£ 3	4	0	0	0	0.00
GLM	07/2024	CAD 81	59	0	0	0	0.00
MBC	07/2024	\$ 59	CAD 81	0	0	0	0.00
	07/2024	4	£ 3	0	0	0	0.00
	08/2024	CAD 81	\$ 59	0	0	0	0.00
	08/2024	£ 3	4	0	0	0	0.00
SCX	07/2024	\$ 2,727	€ 2,545	1	0	1	0.01
	08/2024	€ 2,545	\$ 2,731	0	(1)	(1)	(0.01)
				\$ 8	\$ (1)	\$ 7	0.07

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation and E Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
GLM	07/2024	\$ 87	€ 81	\$ 0	\$ 0	\$ 0	0.00
MBC	07/2024	€ 81	\$ 87	0	0	0	0.00
	07/2024	\$ 87	€ 81	0	(1)	(1)	(0.01)
	08/2024	87	81	0	0	0	0.00
SCX	07/2024	€ 81	\$ 87	0	0	0	0.00
	07/2024	\$ 87	€ 81	0	0	0	0.00
	08/2024	87	81	0	0	0	0.00
				\$ 0	\$ (1)	\$ (1)	(0.01)

As at 30 June 2024, the Institutional GBP (Hedged) Accumulation and E Class GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
CBK	07/2024	£ 71	\$ 90	\$ 0	\$ 0	\$ 0	0.00
	08/2024	\$ 90	£ 71	0	0	0	0.00
MBC	07/2024	£ 69	\$ 88	0	0	0	0.00
	07/2024	\$ 176	£ 138	0	(1)	(1)	(0.01)
	08/2024	88	69	0	0	0	0.00
MYI	07/2024	88	69	0	(1)	(1)	(0.01)
				\$ 0	\$ (2)	\$ (2)	(0.02)
Total OTC Financial Derivative Instruments						\$ 4	0.04
Total Investments						\$ 8,851	90.52
Other Current Assets & Liabilities						\$ 927	9.48
Net Assets						\$ 9,778	100.00

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

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

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

Cash of \$12 has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 8,846	\$ 0	\$ 8,846
Financial Derivative Instruments ⁽³⁾	1	4	0	5
Totals	\$ 1	\$ 8,850	\$ 0	\$ 8,851

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

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

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

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024⁽¹⁾:

Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽²⁾
BOA	\$ 7	\$ 0	\$ 7
MBC	(2)	0	(2)
MYI	(1)	0	(1)

(1) The Global High Yield Bond ESG Fund launched on 17 June 2024.

(2) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024⁽¹⁾:

	30-Jun-2024 (%)
Transferable securities admitted to official stock exchange	33.52
Transferable securities dealt in on another regulated market*	56.95
Financial derivative instruments dealt in on a regulated market	0.01
OTC financial derivative instruments	0.04

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

(1) The Global High Yield Bond ESG Fund launched on 17 June 2024.

DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS	DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS	DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS
TRANSFERABLE SECURITIES				BELGIUM				Canadian Pacific Railway Co.			
AUSTRALIA				CORPORATE BONDS & NOTES				3.100% due 02/12/2051 \$ 8,000 \$ 5,318 0.06			
CORPORATE BONDS & NOTES				Anheuser-Busch InBev S.A.				CI Financial Corp.			
3.125% due 01/06/2026 € 6,000 \$ 6,364 0.07				3.750% due 22/03/2037 € 2,100 \$ 2,243 0.03				3.200% due 17/12/2030 800 631 0.01			
6.100% due 12/09/2031 AUD 900 604 0.01				Belfius Bank S.A.				4.100% due 15/06/2051 11,237 7,272 0.08			
Australia & New Zealand Banking Group Ltd.				2.875% due 12/02/2031 1,900 2,001 0.02				7.500% due 30/05/2029 3,100 3,072 0.03			
3.437% due 04/04/2025 € 800 857 0.01				KBC Bank NV				Coastal Gaslink Pipeline LP			
Bank of Queensland Ltd.				3.750% due 28/09/2026 6,000 6,491 0.07				5.187% due 30/09/2034 CAD 600 447 0.01			
3.300% due 30/07/2029 3,400 3,649 0.04				Silfin NV				5.395% due 30/09/2036 1,800 1,353 0.02			
Boral Finance Pty. Ltd.				2.875% due 11/04/2027 700 718 0.01				5.538% due 30/06/2039 1,900 1,441 0.02			
3.750% due 01/05/2028 \$ 415 385 0.00				Sofina S.A.				5.607% due 30/06/2044 1,500 1,148 0.01			
CIMIC Finance Ltd.				1.000% due 23/09/2028 9,200 8,683 0.10				5.857% due 30/03/2049 5,000 3,906 0.04			
1.500% due 28/05/2029 € 4,300 4,042 0.04				UCB S.A.				5.857% due 30/06/2049 5,000 3,887 0.04			
GAIIF Bond Issuer Pty. Ltd.				4.250% due 20/03/2030 2,100 2,249 0.02				Enbridge, Inc.			
1.900% due 14/12/2028 AUD 23,500 13,494 0.15				Total Belgium 22,385 0.25				4.250% due 01/12/2026 \$ 10,504 10,258 0.11			
Goodman Australia Finance Pty. Ltd.				BERMUDA				5.250% due 05/04/2027 2,900 2,901 0.03			
4.250% due 03/05/2030 € 1,900 2,061 0.02				ASSET-BACKED SECURITIES				5.300% due 05/04/2029 2,700 2,705 0.03			
GTA Finance Co. Pty. Ltd.				MAPS Ltd.				5.700% due 08/03/2033 2,068 2,085 0.02			
2.200% due 26/08/2027 AUD 7,200 4,292 0.05				4.212% due 15/05/2043 \$ 1,662 1,581 0.02				5.900% due 15/11/2026 3,000 3,035 0.03			
Incitec Pivot Ltd.				START Ltd.				6.000% due 15/11/2028 9,800 10,098 0.11			
4.300% due 18/03/2026 600 392 0.00				4.089% due 15/03/2044 2,575 2,468 0.03				Fairfax Financial Holdings Ltd.			
Lendlease Finance Ltd.				Total Bermuda 56,413 0.62				2.750% due 29/03/2028 € 29,201 29,898 0.33			
3.400% due 27/10/2027 9,900 6,061 0.07				CORPORATE BONDS & NOTES				4.850% due 17/04/2028 \$ 100 98 0.00			
Macquarie University				Aircastle Ltd.				Honda Canada Finance, Inc.			
3.500% due 07/09/2028 250 156 0.00				2.850% due 26/01/2028 6,300 5,702 0.06				1.646% due 25/02/2028 CAD 7,082 4,690 0.05			
National Australia Bank Ltd.				4.250% due 15/06/2026 3,050 2,973 0.03				Open Text Corp.			
3.146% due 05/02/2031 € 8,800 9,406 0.10				6.500% due 18/07/2028 1,600 1,631 0.02				6.900% due 01/12/2027 \$ 1,000 1,039 0.01			
NBN Co. Ltd.				Arch Capital Group Ltd.				Royal Bank of Canada			
3.500% due 22/03/2030 1,000 1,069 0.01				3.635% due 30/06/2050 2,760 1,990 0.02				3.500% due 25/07/2028 € 1,000 1,084 0.01			
Network Finance Co. Pty. Ltd.				Bacardi Ltd.				4.125% due 05/07/2028 1,000 1,095 0.01			
6.061% due 19/06/2030 AUD 700 478 0.01				2.750% due 15/07/2026 1,543 1,459 0.02				4.851% due 14/12/2026 \$ 8,900 8,873 0.10			
Optus Finance Pty. Ltd.				4.450% due 15/05/2025 10,410 10,287 0.11				Toronto-Dominion Bank			
1.000% due 20/06/2029 € 6,700 6,232 0.07				4.700% due 15/05/2028 22,330 21,720 0.24				3.191% due 16/02/2029 € 3,330 3,565 0.04			
Pacific National Finance Pty. Ltd.				Essent Group Ltd.				3.247% due 16/02/2034 3,330 3,568 0.04			
4.750% due 22/03/2028 \$ 15,700 14,985 0.16				6.250% due 01/07/2029 (b) 5,125 5,124 0.06				3.563% due 16/04/2031 1,000 1,059 0.01			
Perth Airport Pty. Ltd.				Seadrill Finance Ltd.				3.765% due 08/09/2026 1,000 1,083 0.01			
5.600% due 05/03/2031 AUD 600 400 0.00				8.375% due 01/08/2030 300 314 0.00				4.174% due 16/02/2027 3,330 3,579 0.04			
Qantas Airways Ltd.				VOC Escrow Ltd.				4.680% due 08/01/2029 CAD 14,396 10,569 0.12			
3.150% due 27/09/2028 500 301 0.00				5.000% due 15/02/2028 1,200 1,164 0.01				Total Canada 317,222 3.48			
Santos Finance Ltd.				BRAZIL				LOAN PARTICIPATIONS AND ASSIGNMENTS			
3.649% due 29/04/2031 \$ 2,600 2,275 0.03				CORPORATE BONDS & NOTES				B.C. Unlimited Liability Co.			
4.125% due 14/09/2027 7,800 7,435 0.08				Banco BTG Pactual S.A.				7.094% due 20/09/2030 \$ 3,593 3,588 0.04			
5.250% due 13/03/2029 21,303 20,802 0.23				4.500% due 10/01/2025 14,000 13,872 0.15				Ontario Gaming GTA LP			
6.875% due 19/09/2033 4,800 5,081 0.06				Vale Overseas Ltd.				9.585% due 01/08/2030 1,393 1,401 0.02			
Sydney Airport Finance Co. Pty. Ltd.				6.400% due 28/06/2054 4,500 4,453 0.05				Total Australia 275,866 3.02			
3.750% due 30/04/2032 € 5,600 5,994 0.07				Total Bermuda 56,413 0.62				SOVEREIGN ISSUES			
5.900% due 19/04/2034 AUD 3,000 2,024 0.02				SOVEREIGN ISSUES				Canada Government International Bond			
Vicinity Centres Trust				Brazil Government International Bond				2.750% due 01/12/2048 CAD 500 325 0.01			
6.190% due 24/04/2034 3,200 2,178 0.02				7.125% due 13/05/2054 8,200 7,940 0.09				Province of Ontario			
Westpac Banking Corp.				Total Brazil 26,265 0.29				2.050% due 02/06/2030 9,927 6,561 0.07			
3.131% due 15/04/2031 € 4,200 4,475 0.05				CANADA				2.600% due 02/06/2025 151,500 108,897 1.19			
Woodside Finance Ltd.				CORPORATE BONDS & NOTES				Province of Quebec			
3.700% due 15/03/2028 \$ 600 567 0.01				Air Canada Pass-Through Trust				1.900% due 01/09/2030 4,500 2,931 0.03			
4.500% due 04/03/2029 22,115 21,355 0.23				3.300% due 15/07/2031 2,251 2,061 0.02				Total Canada 317,222 3.48			
147,414 1.61				3.600% due 15/09/2028 5,042 4,791 0.05				CAYMAN ISLANDS			
SOVEREIGN ISSUES				Bank of Montreal				ASSET-BACKED SECURITIES			
Australia Government International Bond				4.689% due 28/07/2029 5,000 4,982 0.05				Atlas Senior Loan Fund Ltd.			
1.000% due 21/11/2031 AUD 51,800 27,602 0.30				Bank of Nova Scotia				6.680% due 15/01/2031 \$ 5,279 5,284 0.06			
1.250% due 21/05/2032 24,000 12,841 0.14				4.900% due 04/06/2025 (h)(j) 17,869 17,561 0.19				6.739% due 16/01/2030 501 502 0.01			
3.500% due 21/12/2034 77,700 48,302 0.53				Brookfield Finance, Inc.				Betony CLO Ltd.			
4.500% due 21/04/2033 58,518 39,707 0.44				3.500% due 30/03/2051 19,100 13,223 0.15				6.671% due 30/04/2031 3,076 3,079 0.03			
Total Australia 275,866 3.02				3.900% due 25/01/2028 3,000 2,865 0.03				Blackbird Capital Aircraft Lease Securitization Ltd			
AUSTRIA				4.700% due 20/09/2047 1,801 1,527 0.02				4.213% due 16/12/2041 3,477 3,444 0.04			
CORPORATE BONDS & NOTES				4.850% due 29/03/2029 8,834 8,683 0.10				Carlyle Global Market Strategies CLO Ltd.			
Erste Group Bank AG				Bank of Montreal				6.634% due 15/05/2031 5,371 5,380 0.06			
2.875% due 09/01/2031 € 8,100 8,505 0.09				4.689% due 28/07/2029 5,000 4,982 0.05				6.730% due 15/07/2031 4,488 4,492 0.05			
5.125% due 15/10/2025 (h)(j) 5,400 5,727 0.06				Bank of Nova Scotia				CIFC Funding Ltd.			
UniCredit Bank Austria AG				4.900% due 04/06/2025 (h)(j) 17,869 17,561 0.19				6.565% due 24/04/2031 3,276 3,279 0.04			
2.875% due 10/11/2028 3,300 3,479 0.04				Brookfield Finance, Inc.				6.779% due 17/10/2031 4,534 4,539 0.05			
Total Austria 17,711 0.19				3.500% due 30/03/2051 19,100 13,223 0.15				Elevation CLO Ltd.			
SOVEREIGN ISSUES				3.900% due 25/01/2028 3,000 2,865 0.03				6.710% due 15/07/2031 819 820 0.01			
Australia Government International Bond				4.700% due 20/09/2047 1,801 1,527 0.02				KDAC Aviation Finance Ltd.			
1.000% due 21/11/2031 AUD 51,800 27,602 0.30				4.850% due 29/03/2029 8,834 8,683 0.10				4.212% due 15/12/2042 3,494 3,164 0.03			
1.250% due 21/05/2032 24,000 12,841 0.14				BRAZIL							
3.500% due 21/12/2034 77,700 48,302 0.53				CORPORATE BONDS & NOTES							
4.500% due 21/04/2033 58,518 39,707 0.44				Air Canada Pass-Through Trust							
Total Australia 275,866 3.02				3.300% due 15/07/2031 2,251 2,061 0.02							
AUSTRIA				3.600% due 15/09/2028 5,042 4,791 0.05							
CORPORATE BONDS & NOTES				3.750% due 15/06/2029 2,457 2,312 0.03							
Erste Group Bank AG				4.125% due 15/11/2026 2,991 2,928 0.03							
2.875% due 09/01/2031 € 8,100 8,505 0.09				5.250% due 01/10/2030 2,863 2,829 0.03							
5.125% due 15/10/2025 (h)(j) 5,400 5,727 0.06				Bank of Montreal							
UniCredit Bank Austria AG				4.689% due 28/07/2029 5,000 4,982 0.05							
2.875% due 10/11/2028 3,300 3,479 0.04				Bank of Nova Scotia							
Total Austria 17,711 0.19				4.900% due 04/06/2025 (h)(j) 17,869 17,561 0.19							
SOVEREIGN ISSUES				Brookfield Finance, Inc.							
Australia Government International Bond				3.500% due 30/03/2051 19,100 13,223 0.15							
1.000% due 21/11/2031 AUD 51,800 27,602 0.30				3.900% due 25/01/2028 3,000 2,865 0.03							
1.250% due 21/05/2032 24,000 12,841 0.14				4.700% due 20/09/2047 1,801 1,527 0.02							
3.500% due 21/12/2034 77,700 48,302 0.53				4.850% due 29/03/2029 8,834 8,683 0.10							
4.500% due 21/04/2033 58,518 39,707 0.44				BRAZIL							
Total Australia 275,866 3.02				CORPORATE BONDS & NOTES							
AUSTRIA				Air Canada Pass-Through Trust							
CORPORATE BONDS & NOTES				3.300% due 15/07/2031 2,251 2,061 0.02							
Erste Group Bank AG				3.600% due 15/09/2028 5,042 4,791 0.05							
2.875% due 09/01/2031 € 8,100 8,505 0.09				3.750% due 15/06/2029 2,457 2,312 0.03							
5.125% due 15/10/2025 (h)(j) 5,400 5,727 0.06				4.125% due 15/11/2026 2,991 2,928 0.03							
UniCredit Bank Austria AG				5.250% due 01/10/2030 2,863 2,829 0.03							
2.875% due 10/11/2028 3,300 3,479 0.04				Bank of Montreal							
Total Austria 17,711 0.19				4.689% due 28/07/2029 5,000 4,982 0.05							
SOVEREIGN ISSUES				Bank of Nova Scotia							
Australia Government International Bond				4.900% due 04/06/2025 (h)(j) 17,869 17,561 0.19							
1.000% due 21/11/2031 AUD 51,800 27,602 0.30				Brookfield Finance, Inc.							
1.250% due 21/05/2032 24,000 12,841 0.14				3.500% due 30/03/2051 19,100 13,223 0.15							
3.500% due 21/12/2034 77,700 48,302 0.53				3.900% due 25/01/2028 3,000 2,865 0.03							
4.500% due 21/04/2033 58,518 39,707 0.44				4.700% due 20/09/2047 1,801 1,527 0.02							
Total Australia 275,866 3.02				4.850% due 29/03/2029 8,834 8,683 0.10							

Schedule of Investments Global Investment Grade Credit Fund (cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Madison Park Funding Ltd. 6.340% due 15/04/2029	\$ 2,245	\$ 2,247	0.02	CHILE				5.738% due 20/02/2035	\$ 30,938	\$ 30,794	0.34
Northwoods Capital Ltd. 6.688% due 19/04/2031 7.201% due 15/06/2031	8,609 848	8,617 850	0.09 0.01	CORPORATE BONDS & NOTES				8.500% due 14/08/2028 (h)(j)	6,000	6,160	0.07
Romark WM-R Ltd. 6.616% due 20/04/2031	2,438	2,442	0.03	Celeo Redes Operacion Chile S.A. 5.200% due 22/06/2047	\$ 121	\$ 107	0.00	BPCE S.A. 3.875% due 11/01/2029 5.716% due 18/01/2030 5.975% due 18/01/2027 6.612% due 19/10/2027 6.714% due 19/10/2029	€ 4,700 \$ 1,800 1,000 4,500 30,000	5,041 1,797 1,001 4,571 31,114	0.05 0.02 0.01 0.05 0.34
Sapphire Aviation Finance Ltd. 4.250% due 15/03/2040	3,368	3,214	0.03	Empresa Electrica Cochrane SpA 5.500% due 14/05/2027	730	711	0.01	BPCE SFH S.A. 3.000% due 15/01/2031	€ 4,500	4,760	0.05
Sound Point CLO Ltd. 6.590% due 15/04/2031 6.706% due 21/01/2031	4,126 2,819	4,132 2,821	0.04 0.03	Total Chile		818	0.01	Bureau Veritas S.A. 1.875% due 06/01/2025	15,200	16,145	0.18
Steele Creek CLO Ltd. 6.600% due 15/04/2031 6.656% due 21/04/2031	846 662	847 662	0.01 0.01	COLOMBIA				Caisse de Refinancement de l'Habitat S.A. 2.750% due 12/01/2029 3.000% due 12/01/2034	1,500 5,900	1,580 6,192	0.02 0.07
Thunderbolt Aircraft Lease Ltd. 6.212% due 17/05/2032	502	495	0.01	CORPORATE BONDS & NOTES				Credit Agricole Home Loan SFH S.A. 2.875% due 12/01/2034	6,900	7,184	0.08
Trinitas CLO Ltd. 6.686% due 20/07/2031	4,176	4,180	0.05	Ecopetrol S.A. 8.875% due 13/01/2033	7,900	8,164	0.09	Electricite de France S.A. 3.750% due 05/06/2027 4.125% due 17/06/2031 4.625% due 25/01/2043 4.875% due 21/09/2038 5.500% due 25/01/2035 5.625% due 25/01/2053 6.000% due 22/04/2064 6.900% due 23/05/2053 9.125% due 15/03/2033 (h)	1,000 1,900 10,900 \$ 10,100 € 5,000 5,300 \$ 1,000 8,400 3,400	1,077 2,054 11,594 9,056 6,096 6,047 931 8,931 3,706	0.01 0.02 0.13 0.10 0.07 0.06 0.01 0.10 0.04
Wind River CLO Ltd. 6.639% due 18/07/2031	631	632	0.01	SOVEREIGN ISSUES				Elis S.A. 3.750% due 21/03/2030	€ 2,500	2,647	0.03
		65,122	0.72	Colombia Government International Bond 8.000% due 14/11/2035 8.750% due 14/11/2053	1,200 800	1,237 843	0.01 0.01	Holding d'Infrastructures de Transport SASU 1.625% due 18/09/2029	3,600	3,435	0.04
				Total Colombia		10,244	0.11	Holding d'Infrastructures des Metiers de l'Environnement 0.625% due 16/09/2028	3,200	2,922	0.03
				CZECH REPUBLIC				Kering S.A. 5.125% due 23/11/2026	€ 1,000	1,266	0.01
				CORPORATE BONDS & NOTES				New Immo Holding S.A. 2.750% due 26/11/2026	€ 2,800	2,863	0.03
				EP Infrastructure A/S 1.816% due 02/03/2031 2.045% due 09/10/2028	€ 23,000 3,300	19,919 3,103	0.22 0.03	Peugeot Invest 1.875% due 30/10/2026	18,300	18,577	0.20
				Total Czech Republic		23,022	0.25	RCI Banque S.A. 5.500% due 09/10/2034 (b)	11,900	12,738	0.14
				DENMARK				SEB S.A. 1.375% due 16/06/2025	6,800	7,123	0.08
				CORPORATE BONDS & NOTES				Societe Generale S.A. 2.889% due 09/06/2032 6.691% due 10/01/2034	\$ 19,213 20,900	15,683 21,570	0.17 0.24
				Danske Bank A/S 6.259% due 22/09/2026	\$ 1,000	1,007	0.01	Societe Generale SFH S.A. 3.625% due 31/07/2026	€ 9,000	9,714	0.11
				GN Store Nord A/S 0.875% due 25/11/2024	€ 13,661	14,377	0.16	TDF Infrastructure SASU 1.750% due 01/12/2029 2.500% due 07/04/2026	9,100 7,100	8,577 7,453	0.09 0.08
				Jyske Realkredit A/S 1.500% due 01/10/2053	DKK 8,509	975	0.01	Teleperformance SE 5.250% due 22/11/2028	1,400	1,538	0.02
				Nordea Kredit Realkreditaktieselskab 1.000% due 01/10/2050	3,939	442	0.00	TotalEnergies Capital S.A. 5.488% due 05/04/2054	\$ 10,900	10,757	0.12
				Nykredit Realkredit A/S 1.000% due 01/10/2050 1.000% due 01/10/2053 1.375% due 12/07/2027 1.500% due 01/10/2052 3.875% due 09/07/2029	92,405 9,099 € 1,000 DKK 6,702 € 3,100	10,150 977 1,006 765 3,322	0.11 0.01 0.01 0.01 0.04	Ubisoft Entertainment S.A. 0.878% due 24/11/2027	€ 18,400	17,044	0.19
				Realkredit Danmark A/S 1.000% due 01/10/2050 1.000% due 01/10/2053 1.500% due 01/10/2053	DKK 29,345 3,657 6,715	3,223 377 767	0.04 0.00 0.01	Worldline S.A. 4.125% due 12/09/2028 (l)	8,500	9,058	0.10
				TDC Net A/S 5.186% due 02/08/2029	€ 3,000	3,268	0.04			345,228	3.78
				Total Denmark		40,656	0.45	SOVEREIGN ISSUES			
				FINLAND				Caisse d'Amortissement de la Dette Sociale 3.000% due 25/11/2031	4,300	4,547	0.05
				CORPORATE BONDS & NOTES				Total France		349,775	3.83
				Balder Finland Oyj 1.000% due 20/01/2029 2.000% due 18/01/2031	13,904 1,600	12,271 1,388	0.13 0.02	GERMANY			
				OP Mortgage Bank 3.375% due 15/02/2027	6,000	6,451	0.07	CORPORATE BONDS & NOTES			
				SP-Kiinnitysluottopankki Oyj 3.250% due 02/05/2031	5,500	5,913	0.07	Bayer AG 0.625% due 12/07/2031	1,000	847	0.01
				Teollisuuden Voima Oyj 4.750% due 01/06/2030	1,200	1,326	0.01	Commerzbank AG 3.000% due 13/03/2034	5,000	5,297	0.06
				Total Finland		27,349	0.30	Deutsche Bank AG 1.750% due 19/11/2030 5.000% due 05/09/2030 6.125% due 12/12/2030	40,300 11,700 € 7,000	38,012 12,948 8,967	0.42 0.14 0.10
				FRANCE							
				CORPORATE BONDS & NOTES							
				Altea S.C.A. 1.750% due 16/01/2030 1.875% due 17/01/2028	11,200 5,700	10,033 5,541	0.11 0.06				
				Banque Federative du Credit Mutuel S.A. 4.375% due 11/01/2034 4.875% due 25/09/2025	1,000 € 1,000	1,049 1,254	0.01 0.01				
				BNP Paribas S.A. 2.871% due 19/04/2032	\$ 10,200	8,555	0.09				
				Total Cayman Islands							
						218,351	2.39				
						283,473	3.11				

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
FRAPORT AG Frankfurt Airport Services Worldwide			
2.125% due 09/07/2027	€ 6,800	\$ 6,975	0.08
Hamburg Commercial Bank AG			
0.500% due 22/09/2026	100	101	0.00
IHO Verwaltungs GmbH (3.750% Cash or 4.500% PIK)			
3.750% due 15/09/2026 (c)	19,590	20,720	0.23
Robert Bosch GmbH			
3.625% due 02/06/2030	2,000	2,152	0.02
4.000% due 02/06/2035	2,200	2,404	0.03
4.375% due 02/06/2043	300	328	0.00
Sixt SE			
1.750% due 09/12/2024	10,958	11,628	0.13
Volkswagen Bank GmbH			
4.375% due 03/05/2028	400	438	0.00
4.625% due 03/05/2031	5,300	5,881	0.06
Volkswagen Leasing GmbH			
1.500% due 19/06/2026	5,000	5,147	0.06
3.875% due 11/10/2028	5,300	5,704	0.06
Vonovia SE			
0.500% due 14/09/2029	400	362	0.00
1.125% due 14/09/2034	1,000	792	0.01
Vonovia SE			
0.250% due 01/09/2028	8,900	8,222	0.09
Total Germany		136,925	1.50
GUERNSEY, CHANNEL ISLANDS			
CORPORATE BONDS & NOTES			
Amdocs Ltd.			
2.538% due 15/06/2030	\$ 5,875	5,016	0.06
Globalworth Real Estate Investments Ltd.			
6.250% due 31/03/2029	€ 216	223	0.00
6.250% due 31/03/2030	12,568	12,609	0.14
Sirius Real Estate Ltd.			
1.125% due 22/06/2026	8,300	8,352	0.09
1.750% due 24/11/2028	11,000	10,245	0.11
Total Guernsey, Channel Islands		36,445	0.40
HONG KONG			
CORPORATE BONDS & NOTES			
AIA Group Ltd.			
4.950% due 04/04/2033	\$ 300	294	0.01
Lenovo Group Ltd.			
3.421% due 02/11/2030	6,400	5,662	0.06
Total Hong Kong		5,956	0.07
HUNGARY			
SOVEREIGN ISSUES			
Hungarian Development Bank			
6.500% due 29/06/2028	4,000	4,074	0.04
INDIA			
CORPORATE BONDS & NOTES			
Adani Transmission Step-One Ltd.			
4.250% due 21/05/2036	15,629	12,987	0.14
IRB Infrastructure Developers Ltd.			
7.110% due 11/03/2032	5,500	5,500	0.06
Total India		18,487	0.20
INDONESIA			
CORPORATE BONDS & NOTES			
Indonesia Asahan Aluminium PT			
4.750% due 15/05/2025	900	891	0.01
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara			
4.000% due 30/06/2050	7,800	5,623	0.06
4.125% due 15/05/2027	1,400	1,351	0.01
4.875% due 17/07/2049	700	578	0.01
6.150% due 21/05/2048	2,300	2,272	0.03
		10,715	0.12

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
SOVEREIGN ISSUES			
Perusahaan Penerbit SBSN Indonesia			
2.800% due 23/06/2030	\$ 6,600	\$ 5,778	0.06
4.450% due 20/02/2029	600	583	0.01
		6,361	0.07
Total Indonesia		17,076	0.19
IRELAND			
ASSET-BACKED SECURITIES			
Cumulus Static CLO DAC			
5.499% due 25/04/2033	€ 5,000	5,361	0.06
CORPORATE BONDS & NOTES			
AerCap Ireland Capital DAC			
1.650% due 29/10/2024	\$ 2,900	2,861	0.03
2.875% due 14/08/2024	3,300	3,287	0.03
4.450% due 01/10/2025	400	395	0.00
Glencore Capital Finance DAC			
4.154% due 29/04/2031	€ 3,100	3,331	0.04
Perrigo Finance Unltd Co.			
4.900% due 15/12/2044	\$ 4,800	3,816	0.04
STERIS Irish FinCo Unltd Co.			
2.700% due 15/03/2031	2,900	2,474	0.03
Zurich Finance Ireland Designated Activity Co.			
5.125% due 23/11/2052	€ 3,600	4,344	0.05
		20,508	0.22
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Delos Aircraft DAC			
7.052% due 31/10/2027	\$ 10,425	10,495	0.12
Total Ireland		36,364	0.40
ISLE OF MAN			
CORPORATE BONDS & NOTES			
AngloGold Ashanti Holdings PLC			
3.375% due 01/11/2028	5,300	4,768	0.05
3.750% due 01/10/2030	7,800	6,813	0.08
Total Isle of Man		11,581	0.13
ISRAEL			
SOVEREIGN ISSUES			
Israel Government International Bond			
5.000% due 30/10/2026	€ 8,500	9,252	0.10
5.375% due 12/03/2029	\$ 21,700	21,317	0.23
5.500% due 12/03/2034	1,800	1,717	0.02
Total Israel		32,286	0.35
ITALY			
CORPORATE BONDS & NOTES			
AMCO - Asset Management Co. SpA			
4.625% due 06/02/2027	€ 4,609	4,993	0.05
Banca Monte dei Paschi di Siena SpA			
1.875% due 09/01/2026	26,749	27,499	0.30
2.625% due 28/04/2025	16,100	16,971	0.19
6.750% due 05/09/2027	13,300	14,857	0.16
Banco BPM SpA			
3.250% due 28/05/2031	6,500	6,906	0.08
BPER Banca SpA			
3.250% due 22/01/2031	1,100	1,172	0.01
Eni SpA			
3.875% due 15/01/2034	8,200	8,713	0.10
5.500% due 15/05/2034	\$ 9,700	9,614	0.11
Intesa Sanpaolo SpA			
5.710% due 15/01/2026	14,506	14,375	0.16
6.625% due 20/06/2033	400	413	0.00
7.200% due 28/11/2033	2,700	2,889	0.03
7.800% due 28/11/2053	10,500	11,557	0.13
9.125% due 07/09/2029 (h)(i)	€ 9,400	11,144	0.12
Mediobanca Banca di Credito Finanziario SpA			
3.250% due 30/11/2028	2,000	2,129	0.02
Mundys SpA			
1.875% due 13/07/2027	8,420	8,423	0.09
4.750% due 24/01/2029	3,100	3,355	0.04

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Nexi SpA			
2.125% due 30/04/2029 (l)	€ 10,250	\$ 9,950	0.11
Societa per Azioni Esercizi Aeroportuali SEA SpA			
3.500% due 09/10/2025	2,800	2,978	0.03
UniCredit SpA			
5.375% due 16/04/2034	16,900	18,396	0.20
		176,334	1.93
SOVEREIGN ISSUES			
Cassa Depositi e Prestiti SpA			
5.875% due 30/04/2029	\$ 5,400	5,486	0.06
Total Italy		181,820	1.99
JAPAN			
CORPORATE BONDS & NOTES			
Asahi Group Holdings Ltd.			
0.541% due 23/10/2028	€ 900	851	0.01
3.464% due 16/04/2032	4,350	4,611	0.05
Mitsubishi UFJ Financial Group, Inc.			
0.953% due 19/07/2025	\$ 9,400	9,376	0.10
1.538% due 20/07/2027	9,500	8,793	0.10
2.048% due 17/07/2030	15,400	12,870	0.14
3.195% due 18/07/2029	6,600	6,021	0.07
5.422% due 22/02/2029	2,700	2,718	0.03
Mizuho Financial Group, Inc.			
1.979% due 08/09/2031	7,100	5,811	0.06
2.201% due 10/07/2031	9,100	7,595	0.08
3.980% due 21/05/2034	€ 4,500	4,822	0.05
5.594% due 10/07/2035 (b)	\$ 5,000	4,982	0.05
5.739% due 27/05/2031	568	577	0.01
Nippon Life Insurance Co.			
6.250% due 13/09/2053	4,300	4,429	0.05
Nissan Motor Co. Ltd.			
4.345% due 17/09/2027	10,557	10,084	0.11
Nomura Holdings, Inc.			
1.851% due 16/07/2025	11,950	11,484	0.13
2.172% due 14/07/2028	5,000	4,416	0.05
2.679% due 16/07/2030	1,800	1,532	0.02
2.710% due 22/01/2029	9,800	8,727	0.10
3.103% due 16/01/2030	3,873	3,425	0.04
5.842% due 18/01/2028	9,500	9,637	0.11
6.181% due 18/01/2033 (l)	1,000	1,040	0.01
6.580% due 02/07/2027 (b)	4,000	4,022	0.04
Sumitomo Mitsui Banking Corp.			
0.010% due 10/09/2025	€ 1,000	1,028	0.01
Sumitomo Mitsui Financial Group, Inc.			
2.130% due 08/07/2030	\$ 3,500	2,927	0.03
2.696% due 16/07/2024	4,700	4,694	0.05
2.750% due 15/01/2030	2,018	1,771	0.02
3.040% due 16/07/2029	1,000	902	0.01
5.464% due 13/01/2026	6,000	6,002	0.07
5.520% due 13/01/2028	5,000	5,056	0.05
5.710% due 13/01/2030	7,500	7,650	0.08
5.716% due 14/09/2028	5,400	5,506	0.06
6.785% due 13/01/2026	1,400	1,422	0.02
Suntory Holdings Ltd.			
2.250% due 16/10/2024	900	891	0.01
Total Japan		165,672	1.82
JERSEY, CHANNEL ISLANDS			
CORPORATE BONDS & NOTES			
AA Bond Co. Ltd.			
5.500% due 31/07/2050	€ 7,682	9,483	0.10
G City Europe Ltd.			
4.250% due 11/09/2025	€ 24,641	25,509	0.28
Galaxy Pipeline Assets Bidco Ltd.			
2.625% due 31/03/2036	\$ 4,000	3,257	0.04
Gatwick Funding Ltd.			
2.500% due 12/04/2032	€ 300	330	0.00
2.625% due 07/10/2048	1,400	1,074	0.01
3.125% due 28/09/2041	1,600	1,489	0.02
Heathrow Funding Ltd.			
1.875% due 12/07/2032	€ 3,800	3,512	0.04
2.750% due 13/10/2031	€ 1,200	1,356	0.01
4.500% due 11/07/2035	€ 5,000	5,509	0.06
HSBC Bank Capital Funding Sterling LP			
5.844% due 05/11/2031 (h)	€ 8,867	11,610	0.13

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
American Transmission Systems, Inc.				4.875% due 15/07/2026	\$ 1,336	\$ 1,313	0.01	3.500% due 01/06/2041	\$ 9,200	\$ 6,185	0.07
5.000% due 01/09/2044	\$ 1,052	\$ 944	0.01	BGC Group, Inc.				3.700% due 01/04/2051	6,800	4,139	0.05
Amgen, Inc.				6.600% due 10/06/2029	3,700	3,683	0.04	3.900% due 01/06/2052	1,700	1,067	0.01
5.150% due 02/03/2028	3,600	3,600	0.04	8.000% due 25/05/2028	5,500	5,797	0.06	4.400% due 01/12/2061	750	490	0.01
5.250% due 02/03/2030	7,571	7,629	0.08	Black Hills Corp.				5.125% due 01/07/2049	12,300	9,450	0.10
5.600% due 02/03/2043	20,484	20,201	0.22	1.037% due 23/08/2024	1,100	1,092	0.01	Cheniere Corpus Christi Holdings LLC			
5.650% due 02/03/2053	5,900	5,815	0.06	6.000% due 15/01/2035	1,450	1,460	0.02	3.700% due 15/11/2029	4,332	4,005	0.04
5.750% due 02/03/2063	10,000	9,802	0.11	Blackstone Private Credit Fund				5.125% due 30/06/2027	10,632	10,618	0.12
Anheuser-Busch Cos. LLC				2.350% due 22/11/2024	9,769	9,629	0.11	Cheniere Energy Partners LP			
4.900% due 01/02/2046	1,644	1,517	0.02	Blackstone Secured Lending Fund				3.250% due 31/01/2032	8,600	7,346	0.08
Anheuser-Busch InBev Worldwide, Inc.				5.875% due 15/11/2027	8,100	8,044	0.09	4.000% due 01/03/2031	11,400	10,374	0.11
4.600% due 15/04/2048	1,179	1,044	0.01	Blue Owl Finance LLC				5.750% due 15/08/2034	5,400	5,425	0.06
5.450% due 23/01/2039	6,400	6,492	0.07	3.125% due 10/06/2031	5,700	4,753	0.05	5.950% due 30/06/2033	9,900	10,044	0.11
Antares Holdings LP				6.250% due 18/04/2034	3,100	3,110	0.03	Cheniere Energy, Inc.			
2.750% due 15/01/2027	5,800	5,271	0.06	Boeing Co.				4.625% due 15/10/2028	5,600	5,439	0.06
3.950% due 15/07/2026	3,500	3,311	0.04	2.196% due 04/02/2026	31,100	29,245	0.32	Choice Hotels International, Inc.			
6.500% due 08/02/2029	13,600	13,400	0.15	3.250% due 01/02/2028	4,400	4,031	0.04	3.700% due 01/12/2029	1,700	1,527	0.02
7.950% due 11/08/2028	5,000	5,183	0.06	5.150% due 01/05/2030	10,098	9,700	0.11	Citibank N.A.			
Ares Capital Corp.				5.805% due 01/05/2050	900	812	0.01	5.803% due 29/09/2028	7,650	7,861	0.09
2.875% due 15/06/2027	8,400	7,692	0.08	5.930% due 01/05/2060	5,000	4,473	0.05	5.864% due 29/09/2025	6,500	6,535	0.07
5.950% due 15/07/2029	5,000	4,917	0.05	6.858% due 01/05/2054	28,600	29,372	0.32	Citigroup, Inc.			
Ares Finance Co. LLC				7.008% due 01/05/2064	2,400	2,459	0.03	2.572% due 03/06/2031	17,039	14,631	0.16
3.250% due 15/06/2030	15,444	13,774	0.15	Booz Allen Hamilton, Inc.				3.785% due 17/03/2033	5,000	4,457	0.05
Ares Management Corp.				5.950% due 04/08/2033	2,900	2,995	0.03	4.412% due 31/03/2031	9,600	9,153	0.10
6.375% due 10/11/2028	14,000	14,594	0.16	Boston Gas Co.				5.174% due 13/02/2030	1,600	1,591	0.02
Ashtead Capital, Inc.				6.119% due 20/07/2053	3,000	2,978	0.03	5.449% due 11/06/2035	21,500	21,340	0.23
1.500% due 12/08/2026	1,200	1,094	0.01	Boston Scientific Corp.				6.270% due 17/11/2033	3,000	3,143	0.03
4.000% due 01/05/2028	7,041	6,656	0.07	2.650% due 01/06/2030	5,749	5,048	0.06	CNA Financial Corp.			
5.800% due 15/04/2034	1,000	993	0.01	4.700% due 01/03/2049	8,664	7,725	0.08	5.500% due 15/06/2033	1,000	998	0.01
Assured Guaranty U.S. Holdings, Inc.				Brandywine Operating Partnership LP				Columbia Pipelines Operating Co. LLC			
6.125% due 15/09/2028	3,900	4,019	0.04	3.950% due 15/11/2027	1,450	1,316	0.01	5.927% due 15/08/2030	2,300	2,350	0.03
Asrazeneca Finance LLC				8.050% due 15/03/2028	600	625	0.01	Comcast Corp.			
4.900% due 26/02/2031	15,000	14,967	0.16	8.875% due 12/04/2029	3,700	3,858	0.04	5.350% due 15/05/2053	7,789	7,472	0.08
AT&T, Inc.				Bristol-Myers Squibb Co.				Constellation Brands, Inc.			
3.550% due 15/09/2055	4,671	3,152	0.03	5.100% due 22/02/2031	11,500	11,547	0.13	2.250% due 01/08/2031	7,000	5,748	0.06
3.650% due 15/09/2059	11,243	7,546	0.08	British Airways Pass-Through Trust				Constellation Energy Generation LLC			
Athene Global Funding				3.300% due 15/06/2034	10,937	9,858	0.11	5.750% due 01/10/2041	2,500	2,461	0.03
5.516% due 25/03/2027	18,500	18,554	0.20	3.350% due 15/12/2030	658	615	0.01	Consumers Securitization Funding LLC			
5.583% due 09/01/2029	6,750	6,781	0.07	3.800% due 20/03/2033	60	56	0.00	5.550% due 01/03/2028	1,000	1,000	0.01
Atmos Energy Corp.				4.125% due 20/03/2033	61	57	0.00	Continental Resources, Inc.			
5.900% due 15/11/2033	1,000	1,045	0.01	4.250% due 15/05/2034	626	588	0.01	2.875% due 01/04/2032	6,495	5,248	0.06
Aviation Capital Group LLC				Brixmor Operating Partnership LP				COPT Defense Properties LP			
3.500% due 01/11/2027	8,030	7,521	0.08	5.500% due 15/02/2034	2,000	1,967	0.02	2.250% due 15/03/2026	5,100	4,817	0.05
5.375% due 15/07/2029	17,400	17,203	0.19	Broadcom, Inc.				CoStar Group, Inc.			
Bank of America Corp.				2.450% due 15/02/2031	11,900	10,026	0.11	2.800% due 15/07/2030	5,100	4,315	0.05
0.580% due 08/08/2029	€ 9,500	9,042	0.10	3.187% due 15/11/2036	27,777	21,992	0.24	Credit Suisse AG AT1 Claim	22,000	2,640	0.03
1.898% due 23/07/2031	\$ 4,200	3,461	0.04	3.469% due 15/04/2034	13,000	11,087	0.12	Crown Castle Towers LLC			
2.551% due 04/02/2028	20,100	18,764	0.21	4.926% due 15/05/2037	9,000	8,469	0.09	4.241% due 15/07/2048	5,800	5,522	0.06
2.592% due 29/04/2031	12,500	10,811	0.12	Brookfield Capital Finance LLC				Crown Castle, Inc.			
2.651% due 11/03/2032	10,000	8,465	0.09	6.087% due 14/06/2033	7,700	7,922	0.09	2.250% due 15/01/2031	8,500	6,994	0.08
2.687% due 22/04/2032	1,710	1,446	0.02	Brooklyn Union Gas Co.				3.100% due 15/11/2029	10,305	9,205	0.10
3.093% due 01/10/2025	9,000	8,938	0.10	3.865% due 04/03/2029	204	191	0.00	3.800% due 15/02/2028	3,765	3,569	0.04
3.824% due 20/01/2028	5,300	5,110	0.06	Burlington Northern Santa Fe LLC				4.300% due 15/02/2029	3,597	3,438	0.04
4.271% due 23/07/2029	2,300	2,217	0.02	5.200% due 15/04/2054	8,828	8,464	0.09	CVS Health Corp.			
4.300% due 28/01/2025 (h)	27,900	27,437	0.30	Cameron LNG LLC				5.000% due 30/01/2029	4,000	3,960	0.04
4.827% due 22/07/2026	1,700	1,684	0.02	2.902% due 15/07/2031	1,900	1,636	0.02	5.250% due 30/01/2031	13,900	13,748	0.15
5.015% due 22/07/2033	5,000	4,889	0.05	3.402% due 15/01/2038	4,172	3,376	0.04	5.700% due 01/06/2034	2,800	2,793	0.03
5.288% due 25/04/2034	14,600	14,455	0.16	3.701% due 15/01/2039	8,725	7,074	0.08	5.875% due 01/06/2053	6,500	6,233	0.07
5.819% due 15/09/2029	7,200	7,352	0.08	Cantor Fitzgerald LP				CVS Pass-Through Trust			
5.872% due 15/09/2034	1,250	1,286	0.01	4.500% due 14/04/2027	100	96	0.00	4.704% due 10/01/2036	195	178	0.00
5.933% due 15/09/2027	5,000	5,055	0.06	7.200% due 12/12/2028	13,900	14,301	0.16	5.926% due 10/01/2034	1,791	1,777	0.02
Bank of America N.A.				Capital One Financial Corp.				6.036% due 10/12/2028	914	917	0.01
5.526% due 18/08/2026	22,300	22,463	0.25	6.312% due 08/06/2029	9,621	9,847	0.11	7.507% due 10/01/2032	983	1,023	0.01
5.650% due 18/08/2025	2,225	2,232	0.02	Carlyle Holdings Finance LLC				8.353% due 10/07/2031	209	225	0.00
6.000% due 15/10/2036	7,150	7,520	0.08	5.625% due 30/03/2043	100	96	0.00	DAE Funding LLC			
Bayer U.S. Finance LLC				Carrier Global Corp.				1.550% due 01/08/2024	6,333	6,307	0.07
4.250% due 15/12/2025	400	392	0.00	4.375% due 29/05/2025	€ 13,400	14,423	0.16	3.375% due 20/03/2028	24,600	22,631	0.25
4.375% due 15/12/2028	23,380	22,212	0.24	CDW LLC				Daimler Truck Finance North America LLC			
6.250% due 21/01/2029	800	817	0.01	3.569% due 01/12/2031	\$ 6,400	5,596	0.06	2.000% due 14/12/2026	7,360	6,804	0.07
6.375% due 21/11/2030	16,900	17,325	0.19	Centene Corp.				Dell International LLC			
6.500% due 21/11/2033	5,200	5,322	0.06	2.450% due 15/07/2028	16,384	14,559	0.16	4.900% due 01/10/2026	8,010	7,934	0.09
Becton Dickinson & Co.				3.000% due 15/10/2030	21,000	17,972	0.20	6.020% due 15/06/2026	5,026	5,080	0.06
0.034% due 13/08/2025	€ 2,300	2,366	0.03	Charles Schwab Corp.				Delta Air Lines, Inc.			
3.828% due 07/06/2032	1,200	1,293	0.01	6.196% due 17/11/2029	16,300	16,958	0.19	2.900% due 28/10/2024	14,442	14,301	0.16
4.874% due 08/02/2029	\$ 2,900	2,878	0.03	Charter Communications Operating LLC				3.750% due 28/10/2029	18,900	17,434	0.19
5.081% due 07/06/2029	7,800	7,795	0.09	2.250% due 15/01/2029	5,620	4,805	0.05	Directv Financing LLC			
Berry Global, Inc.				2.300% due 01/02/2032	11,000	8,488	0.09	8.875% due 01/02/2030	1,500	1,469	0.02
1.000% due 15/01/2025	€ 9,900	10,429	0.11								
1.500% due 15/01/2027	9,100	9,150	0.10								

Schedule of Investments Global Investment Grade Credit Fund (cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Discovery Communications LLC				Fiserv, Inc.				Highwoods Realty LP			
2.500% due 20/09/2024	£ 2,400	\$ 3,013	0.03	3.000% due 01/07/2031	£ 800	\$ 878	0.01	2.600% due 01/02/2031	\$ 6,700	\$ 5,360	0.06
DOC DR LLC				Flex Intermediate Holdco LLC				4.200% due 15/04/2029	2,500	2,292	0.03
3.950% due 15/01/2028	\$ 11,672	11,167	0.12	3.363% due 30/06/2031	\$ 33,661	28,028	0.31	Honeywell International, Inc.			
4.300% due 15/03/2027	7,400	7,243	0.08	Ford Foundation				3.750% due 01/03/2036	€ 4,500	4,751	0.05
Doctors Co. An Inreinsurance Exchange				2.815% due 01/06/2070	700	407	0.00	Host Hotels & Resorts LP			
4.500% due 18/01/2032	900	714	0.01	Ford Motor Credit Co. LLC				2.900% due 15/12/2031	\$ 2,173	1,818	0.02
DTE Electric Co.				2.330% due 25/11/2025	€ 5,450	5,714	0.06	3.375% due 15/12/2029	4,700	4,196	0.05
5.200% due 01/04/2033	1,500	1,500	0.02	3.250% due 15/09/2025	1,400	1,488	0.02	3.500% due 15/09/2030	2,600	2,298	0.03
DTE Energy Co.				4.125% due 17/08/2027	\$ 7,900	7,510	0.08	4.000% due 15/06/2025	1,625	1,598	0.02
5.100% due 01/03/2029	4,600	4,564	0.05	4.165% due 21/11/2028	€ 3,500	3,748	0.04	5.700% due 01/07/2034	900	885	0.01
5.850% due 01/06/2034	1,000	1,015	0.01	4.488% due 01/12/2024	3,187	3,423	0.04	HPS Corporate Lending Fund			
Duke Energy Corp.				4.535% due 06/03/2025	£ 2,607	3,271	0.04	6.750% due 30/01/2029	300	302	0.00
3.750% due 01/04/2031	€ 10,200	10,789	0.12	4.950% due 28/05/2027	\$ 500	488	0.01	Hudson Pacific Properties LP			
3.850% due 15/06/2034	16,000	16,619	0.18	5.850% due 17/05/2027	2,000	2,001	0.02	3.250% due 15/01/2030	2,325	1,609	0.02
4.300% due 15/03/2028	\$ 1,613	1,565	0.02	6.050% due 05/03/2031	800	801	0.01	3.950% due 01/11/2027	4,800	4,020	0.04
5.000% due 08/12/2025	1,000	995	0.01	7.350% due 06/03/2030	4,600	4,871	0.05	4.650% due 01/04/2029	2,700	2,082	0.02
Duke Energy Indiana LLC				Freedom Mortgage Corp.				Humana, Inc.			
5.400% due 01/04/2053	1,218	1,155	0.01	12.000% due 01/10/2028	5,800	6,234	0.07	5.375% due 15/04/2031	5,400	5,373	0.06
Duke Energy Ohio, Inc.				FS KKR Capital Corp.				5.875% due 01/03/2033	3,895	3,964	0.04
5.650% due 01/04/2053	1,868	1,807	0.02	1.650% due 12/10/2024	8,900	8,787	0.10	Hyatt Hotels Corp.			
Duke Energy Progress LLC				2.625% due 15/01/2027	5,211	4,706	0.05	5.250% due 30/06/2029	5,500	5,456	0.06
5.250% due 15/03/2033	5,283	5,273	0.06	6.875% due 15/08/2029	800	794	0.01	Hyundai Capital America			
Dyno Nobel Finance LLC				7.875% due 15/01/2029	600	620	0.01	1.500% due 15/06/2026	9,947	9,222	0.10
3.950% due 03/08/2027	1,500	1,430	0.02	GA Global Funding Trust				6.000% due 11/07/2025	1,200	1,204	0.01
Edison International				5.500% due 08/01/2029	3,300	3,302	0.04	6.512% due 04/08/2025	10,000	10,043	0.11
5.450% due 15/06/2029	4,200	4,200	0.05	Georgia Power Co.				Illumina, Inc.			
Enel Finance America LLC				4.950% due 17/05/2033	1,000	976	0.01	5.750% due 13/12/2027	2,000	2,019	0.02
7.100% due 14/10/2027	2,600	2,732	0.03	Glencore Funding LLC				Infor, Inc.			
Energy Transfer LP				5.338% due 04/04/2027	2,000	1,997	0.02	1.750% due 15/07/2025	4,575	4,388	0.05
4.400% due 15/03/2027	6,745	6,583	0.07	5.400% due 08/05/2028	500	500	0.01	Integrus Baptist Medical Center, Inc.			
5.150% due 01/02/2043	2,294	2,010	0.02	Global Atlantic Fin Co.				3.875% due 15/08/2050	8,200	6,127	0.07
5.150% due 15/03/2045	7,503	6,601	0.07	7.950% due 15/10/2054	6,900	6,953	0.08	Intercontinental Exchange, Inc.			
5.300% due 01/04/2044	4,130	3,726	0.04	Global Payments, Inc.				3.000% due 15/09/2060	9,350	5,573	0.06
5.350% due 15/05/2045	4,681	4,183	0.05	4.875% due 17/03/2031	€ 8,600	9,534	0.10	Invitation Homes Operating Partnership LP			
5.600% due 01/09/2034	1,000	994	0.01	5.950% due 15/08/2052	\$ 2,031	1,959	0.02	4.150% due 15/04/2032	1,500	1,369	0.02
5.950% due 15/05/2054	4,000	3,898	0.04	GLP Capital LP				5.450% due 15/08/2030	3,400	3,407	0.04
6.050% due 01/12/2026	4,200	4,257	0.05	4.000% due 15/01/2030	1,500	1,375	0.02	5.500% due 15/08/2033	1,500	1,479	0.02
Entergy Louisiana LLC				4.000% due 15/01/2031	5,250	4,711	0.05	IPALCO Enterprises, Inc.			
3.780% due 01/04/2025	25,100	24,675	0.27	5.300% due 15/01/2029	15,224	15,011	0.16	4.250% due 01/05/2030	300	279	0.00
Entergy Mississippi LLC				5.375% due 15/04/2026	5,600	5,558	0.06	Jefferies Financial Group, Inc.			
5.000% due 01/09/2033	1,000	970	0.01	5.750% due 01/06/2028	12,929	12,946	0.14	5.875% due 21/07/2028	3,325	3,360	0.04
Enterprise Products Operating LLC				Goldman Sachs Group, Inc.				Jersey Central Power & Light Co.			
5.250% due 16/08/2077	4,739	4,544	0.05	2.383% due 21/07/2032	4,100	3,368	0.04	4.300% due 15/01/2026	880	865	0.01
5.375% due 15/02/2078	5,614	5,258	0.06	2.600% due 07/02/2030	4,187	3,671	0.04	JetBlue Pass-Through Trust			
8.574% due 16/08/2077	5,838	5,818	0.06	3.272% due 29/09/2025	15,500	15,401	0.17	4.000% due 15/05/2034	848	795	0.01
EPR Properties				4.223% due 01/05/2029	19,400	18,680	0.20	JPMorgan Chase & Co.			
4.500% due 01/04/2025	4,420	4,373	0.05	4.482% due 23/08/2028	13,300	13,002	0.14	2.069% due 01/06/2029	6,600	5,873	0.06
4.500% due 01/06/2027	6,264	5,995	0.07	6.484% due 24/10/2029	28,000	29,239	0.32	2.301% due 15/10/2025	29,500	29,206	0.32
4.750% due 15/12/2026	4,425	4,278	0.05	6.754% due 15/05/2026	14,800	14,909	0.16	2.545% due 08/11/2032	10,000	8,330	0.09
4.950% due 15/04/2028	1,986	1,902	0.02	7.250% due 10/04/2028	£ 3,817	5,159	0.06	2.580% due 22/04/2032	16,700	14,111	0.15
EQM Midstream Partners LP				Golub Capital BDC, Inc.				2.739% due 15/10/2030	29,300	25,933	0.28
6.375% due 01/04/2029	2,200	2,224	0.02	7.050% due 05/12/2028	\$ 3,000	3,065	0.03	3.540% due 01/05/2028	3,100	2,959	0.03
EQT Corp.				Goodman U.S. Finance Four LLC				3.702% due 06/05/2030	4,600	4,302	0.05
5.750% due 01/02/2034	1,000	992	0.01	4.500% due 15/10/2037	7,182	6,190	0.07	3.761% due 21/03/2034	€ 1,000	1,066	0.01
Equitable Financial Life Global Funding				Goodman U.S. Finance Three LLC				3.782% due 01/02/2028	\$ 3,569	3,439	0.04
1.300% due 12/07/2026	1,000	920	0.01	3.700% due 15/03/2028	15,779	14,794	0.16	4.005% due 23/04/2029	6,100	5,834	0.06
Eversource Energy				Guardian Life Global Funding				4.457% due 13/11/2031	€ 6,400	7,140	0.08
5.125% due 15/05/2033	4,300	4,130	0.05	1.100% due 23/06/2025	3,000	2,875	0.03	4.565% due 14/06/2030	\$ 8,536	8,288	0.09
5.500% due 01/01/2034	1,200	1,178	0.01	Gulfstream Natural Gas System LLC				5.350% due 01/06/2034	14,700	14,643	0.16
Exelon Corp.				4.600% due 15/09/2025	4,560	4,497	0.05	6.070% due 22/10/2027	12,950	13,179	0.14
4.050% due 15/04/2030	3,417	3,208	0.04	Haleon U.S. Capital LLC				6.087% due 23/10/2029	10,000	10,335	0.11
Expedia Group, Inc.				3.625% due 24/03/2032	500	448	0.00	JPMorgan Chase Bank N.A.			
3.250% due 15/02/2030	3,708	3,344	0.04	Hannon Armstrong Sustainable Infrastructure Capital, Inc.				5.110% due 08/12/2026	14,650	14,650	0.16
3.800% due 15/02/2028	10,805	10,288	0.11	6.375% due 01/07/2034 (b)	6,400	6,271	0.07	Kilroy Realty LP			
F&G Global Funding				Hanover Insurance Group, Inc.				2.500% due 15/11/2032	1,100	825	0.01
5.875% due 10/06/2027	3,900	3,881	0.04	4.500% due 15/04/2026	740	727	0.01	4.250% due 15/08/2029	1,000	907	0.01
Fells Point Funding Trust				HAT Holdings LLC				Kinder Morgan, Inc.			
3.046% due 31/01/2027	6,150	5,793	0.06	8.000% due 15/06/2027	3,950	4,112	0.05	7.420% due 15/02/2037	3,388	3,660	0.04
FirstEnergy Pennsylvania Electric Co.				HCA, Inc.				8.050% due 15/10/2030	36	41	0.00
3.600% due 01/06/2029	4,270	3,973	0.04	3.500% due 01/09/2030	7,475	6,745	0.07	KKR Financial Holdings LLC			
4.000% due 15/04/2025	6,300	6,201	0.07	4.125% due 15/06/2029	3,100	2,936	0.03	5.400% due 23/05/2033	10,400	9,911	0.11
4.150% due 15/04/2025	2,205	2,171	0.02	4.500% due 15/02/2027	3,800	3,714	0.04	KKR Group Finance Co. LLC			
6.150% due 01/10/2038	4,415	4,563	0.05	5.500% due 01/06/2033	22,127	21,954	0.24	3.500% due 25/08/2050	1,144	791	0.01
FirstEnergy Transmission LLC				HEICO Corp.				3.625% due 25/02/2050	1,146	817	0.01
4.550% due 01/04/2049	2,083	1,724	0.02	5.350% due 01/08/2033	1,000	992	0.01	Kraft Heinz Foods Co.			
								4.125% due 01/07/2027	€ 6,150	7,606	0.08
								4.375% due 01/06/2046	\$ 22,070	17,967	0.20

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
L3Harris Technologies, Inc. 5.400% due 15/01/2027	\$ 1,000	\$ 1,004	0.01	Nasdaq, Inc. 5.350% due 28/06/2028	\$ 400	\$ 404	0.00	Pactiv Evergreen Group Issuer LLC 4.375% due 15/10/2028	\$ 1,700	\$ 1,589	0.02
Las Vegas Sands Corp. 3.500% due 18/08/2026	5,556	5,305	0.06	National Health Investors, Inc. 3.000% due 01/02/2031	1,800	1,472	0.02	PennyMac Financial Services, Inc. 7.875% due 15/12/2029	100	103	0.00
3.900% due 08/08/2029	3,300	3,021	0.03	Nationwide Financial Services, Inc. 3.900% due 30/11/2049	8,700	6,525	0.07	Philip Morris International, Inc. 3.750% due 15/01/2031	€ 1,600	1,704	0.02
5.900% due 01/06/2027	51,200	51,490	0.56	Nationwide Mutual Insurance Co. 9.375% due 15/08/2039	200	254	0.00	5.625% due 17/11/2029	\$ 6,700	6,846	0.08
6.000% due 15/08/2029	2,000	2,011	0.02	Netflix, Inc. 3.625% due 15/06/2030	€ 29,473	31,554	0.35	Piedmont Natural Gas Co., Inc. 5.400% due 15/06/2033	5,000	5,014	0.05
Lazard Group LLC 4.375% due 11/03/2029	4,868	4,661	0.05	Neuberger Berman Group LLC 4.500% due 15/03/2027	\$ 12,077	11,614	0.13	Pinnacle West Capital Corp. 6.191% due 10/06/2026	8,300	8,302	0.09
6.000% due 15/03/2031	800	810	0.01	Newfold Digital Holdings Group, Inc. 11.750% due 15/10/2028	1,500	1,556	0.02	Pioneer Natural Resources Co. 7.200% due 15/01/2028	2,394	2,562	0.03
Lehman Brothers Holdings, Inc. 0.000% due 23/12/2010 ^	900	0	0.00	Newmark Group, Inc. 7.500% due 12/01/2029	2,500	2,572	0.03	Plains All American Pipeline LP 6.700% due 15/05/2036	300	316	0.00
5.259% due 12/06/2013 ^	€ 2,807	12	0.00	NextEra Energy Capital Holdings, Inc. 4.800% due 01/12/2077	140	130	0.00	Principal Life Global Funding 3.000% due 18/04/2026	5,600	5,376	0.06
6.875% due 02/05/2018 ^	\$ 3,000	2	0.00	5.650% due 01/05/2079	500	480	0.01	Prologis Euro Finance LLC 4.250% due 31/01/2043	€ 5,000	5,261	0.06
Leidos, Inc. 2.300% due 15/02/2031	1,885	1,554	0.02	NGPL PipeCo LLC 4.875% due 15/08/2027	8,755	8,568	0.09	Protective Life Corp. 3.400% due 15/01/2030	\$ 18,576	16,572	0.18
Liberty Mutual Group, Inc. 4.569% due 01/02/2029	800	780	0.01	Niagara Mohawk Power Corp. 5.290% due 17/01/2034	3,600	3,504	0.04	Protective Life Global Funding 5.467% due 08/12/2028	1,800	1,821	0.02
Live Nation Entertainment, Inc. 3.750% due 15/01/2028	2,000	1,863	0.02	Nissan Motor Acceptance Co. LLC 1.850% due 16/09/2026	15,000	13,739	0.15	Provident Funding Associates LP 6.375% due 15/06/2025	4,100	3,987	0.04
6.500% due 15/05/2027	5,700	5,738	0.06	NVR, Inc. 3.000% due 15/05/2030	12,122	10,749	0.12	Realty Income Corp. 2.200% due 15/06/2028	1,000	895	0.01
Marriott International, Inc. 3.500% due 15/10/2032	5,981	5,181	0.06	Oaktree Specialty Lending Corp. 3.500% due 25/02/2025	900	885	0.01	3.200% due 15/01/2027	4,800	4,543	0.05
5.550% due 15/10/2028	3,000	3,041	0.03	Occidental Petroleum Corp. 6.200% due 15/03/2040	3,622	3,631	0.04	4.450% due 15/09/2026	6,100	5,954	0.07
Marvell Technology, Inc. 2.450% due 15/04/2028	14,850	13,406	0.15	8.875% due 15/07/2030	12,950	14,926	0.16	4.875% due 01/06/2026	3,471	3,441	0.04
MassMutual Global Funding 3.400% due 08/03/2026	3,700	3,596	0.04	Olympus Water U.S. Holding Corp. 7.250% due 15/06/2031	900	895	0.01	4.875% due 06/07/2030	€ 500	559	0.01
Medtronic, Inc. 3.875% due 15/10/2036	€ 1,400	1,522	0.02	Omega Healthcare Investors, Inc. 5.250% due 15/01/2026	4,100	4,063	0.04	Reliance Standard Life Global Funding 2.750% due 21/01/2027	\$ 6,000	5,566	0.06
Merck & Co., Inc. 5.150% due 17/05/2063	\$ 2,100	1,996	0.02	OneMain Finance Corp. 7.500% due 15/05/2031	2,900	2,937	0.03	Retail Opportunity Investments Partnership LP 6.750% due 15/10/2028	4,800	4,971	0.05
Meta Platforms, Inc. 5.600% due 15/05/2053	3,671	3,750	0.04	7.875% due 15/03/2030	4,900	5,056	0.06	RGA Global Funding 5.500% due 11/01/2031	5,000	4,995	0.05
MetLife Capital Trust 7.875% due 15/12/2067	2,995	3,215	0.04	ONEOK, Inc. 4.350% due 15/03/2029	16,030	15,452	0.17	6.000% due 21/11/2028	9,000	9,276	0.10
MetLife, Inc. 5.875% due 15/03/2028 (h)	7,079	7,059	0.08	5.650% due 01/11/2028	1,000	1,015	0.01	Rio Oil Finance Trust 9.750% due 06/01/2027	119	123	0.00
Mid-America Apartments LP 1.100% due 15/09/2026	2,600	2,376	0.03	6.050% due 01/09/2033	6,300	6,489	0.07	Rockies Express Pipeline LLC 4.800% due 15/05/2030	7,100	6,561	0.07
Mid-Atlantic Interstate Transmission LLC 4.100% due 15/05/2028	7,140	6,865	0.08	6.625% due 01/09/2053	17,000	18,155	0.20	RTX Corp. 6.100% due 15/03/2034	4,550	4,792	0.05
MidAmerican Energy Co. 3.950% due 01/08/2047	4,903	3,831	0.04	Oracle Corp. 3.600% due 01/04/2040	500	385	0.00	S&P Global, Inc. 4.250% due 01/05/2029	9,394	9,122	0.10
5.750% due 01/11/2035	2,200	2,260	0.02	6.150% due 09/11/2029	10,000	10,463	0.11	Sabine Pass Liquefaction LLC 4.200% due 15/03/2028	5,700	5,501	0.06
Mileage Plus Holdings LLC 6.500% due 20/06/2027	2,940	2,948	0.03	6.250% due 09/11/2032	16,000	16,943	0.19	5.000% due 15/03/2027	7,300	7,241	0.08
Mississippi Power Co. 4.250% due 15/03/2042	2,600	2,144	0.02	Organon & Co. 2.875% due 30/04/2028	€ 2,300	2,324	0.03	Sabra Health Care LP 3.200% due 01/12/2031	4,050	3,368	0.04
Molson Coors Beverage Co. 3.800% due 15/06/2032	€ 2,200	2,369	0.03	Pacific Gas & Electric Co. 2.500% due 01/02/2031	\$ 100	82	0.00	Sammons Financial Group, Inc. 4.450% due 12/05/2027	700	677	0.01
Mondelez International, Inc. 4.625% due 03/07/2031 (b)	CAD 15,600	11,374	0.12	2.950% due 01/03/2026	6,700	6,417	0.07	6.875% due 15/04/2034	5,100	5,233	0.06
Monongahela Power Co. 3.550% due 15/05/2027	\$ 1,400	1,335	0.01	3.000% due 15/06/2028	8,330	7,620	0.08	San Diego Gas & Electric Co. 2.500% due 15/05/2026	12,320	11,738	0.13
5.400% due 15/12/2043	150	140	0.00	3.150% due 01/01/2026	8,009	7,718	0.08	3.750% due 01/06/2047	100	75	0.00
Morgan Stanley 0.000% due 02/04/2032 (k)	46,900	29,754	0.33	3.300% due 15/03/2027	11,935	11,311	0.12	Santander Holdings USA, Inc. 2.490% due 06/01/2028	1,895	1,747	0.02
3.790% due 21/03/2030	€ 12,500	13,414	0.15	3.300% due 01/12/2027	13,369	12,469	0.14	3.244% due 05/10/2026	2,500	2,370	0.03
3.955% due 21/03/2035	8,100	8,635	0.09	3.400% due 15/08/2024	9,676	9,644	0.11	4.500% due 17/07/2025	4,000	3,943	0.04
4.813% due 25/10/2028	2,500	2,777	0.03	3.450% due 01/07/2025	5,877	5,735	0.06	SBA Tower Trust 1.884% due 15/07/2050	25,172	23,682	0.26
5.123% due 01/02/2029	\$ 1,100	1,096	0.01	3.500% due 15/06/2025	13,400	13,111	0.14	2.836% due 15/01/2050	7,009	6,887	0.08
5.250% due 21/04/2034	2,315	2,280	0.03	3.750% due 15/08/2042	3,300	2,383	0.03	SBL Holdings, Inc. 5.000% due 18/02/2031	10,000	8,770	0.10
5.424% due 21/07/2034	8,800	8,759	0.10	4.000% due 01/12/2046	100	72	0.00	SCE Recovery Funding LLC 5.112% due 14/12/2049	3,100	2,967	0.03
5.449% due 20/07/2029	4,900	4,931	0.05	4.200% due 01/06/2041	2,173	1,705	0.02	Sempra 3.300% due 01/04/2025	1,000	982	0.01
6.407% due 01/11/2029	12,200	12,732	0.14	4.300% due 15/03/2045	500	385	0.00	4.125% due 01/04/2052	4,100	3,794	0.04
Morgan Stanley Bank N.A. 4.754% due 21/04/2026	1,000	991	0.01	4.450% due 15/04/2042	8,543	6,783	0.07	5.500% due 01/08/2033	4,200	4,196	0.05
5.882% due 30/10/2026	20,000	20,251	0.22	4.500% due 15/12/2041	3,400	2,775	0.03	SLM Corp. 3.125% due 02/11/2026	900	839	0.01
MSCI, Inc. 3.250% due 15/08/2033	700	579	0.01	4.750% due 15/02/2044	1,889	1,548	0.02	4.200% due 29/10/2025	2,200	2,144	0.02
3.625% due 01/09/2030	2,400	2,157	0.02	4.950% due 01/07/2050	1,900	1,571	0.02	Southern California Edison Co. 2.250% due 01/06/2030	1,110	942	0.01
3.625% due 01/11/2031	2,100	1,845	0.02	6.700% due 01/04/2053	3,000	3,126	0.03				
3.875% due 15/02/2031	100	90	0.00	6.950% due 15/03/2034	5,200	5,604	0.06				
4.000% due 15/11/2029	5,350	5,003	0.05	Pacific Life Global Funding 1.200% due 24/06/2025	8,000	7,677	0.08				
Narragansett Electric Co. 5.350% due 01/05/2034	11,100	10,997	0.12	PacifiCorp 5.300% due 15/02/2031	2,300	2,293	0.03				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
5.064% due 25/08/2035	\$ 26	\$ 23	0.00
5.503% due 25/02/2034	4	4	0.00
6.414% due 25/11/2034	94	83	0.00
Bear Stearns ALT-A Trust			
4.266% due 25/11/2036	380	171	0.00
5.780% due 25/06/2046	1,953	1,688	0.02
BWAY Mortgage Trust			
2.809% due 10/03/2033	98	97	0.00
Chase Mortgage Finance Trust			
7.161% due 25/02/2037	3	3	0.00
Chevy Chase Funding LLC Mortgage-Backed Certificates			
5.690% due 25/10/2035	54	50	0.00
5.740% due 25/01/2035	54	51	0.00
Citigroup Mortgage Loan Trust, Inc.			
6.466% due 25/09/2035	7	7	0.00
Commercial Mortgage Trust			
3.178% due 10/02/2035	10,100	9,276	0.10
6.625% due 15/09/2033	2,000	1,864	0.02
Countrywide Alternative Loan Trust			
5.663% due 20/07/2046	3,707	2,949	0.03
5.750% due 25/04/2047	554	292	0.00
6.020% due 25/02/2037	34	27	0.00
6.080% due 25/08/2035	420	381	0.01
6.160% due 25/12/2035	1,137	942	0.01
6.503% due 25/08/2035	1,489	1,198	0.01
Countrywide Home Loan Mortgage Pass-Through Trust			
4.712% due 25/11/2034	15	14	0.00
4.721% due 25/01/2036	139	126	0.00
5.500% due 25/10/2034	330	322	0.00
5.500% due 25/07/2035	33	13	0.00
5.500% due 25/12/2035	125	90	0.00
5.500% due 25/12/2035	65	47	0.00
5.920% due 25/05/2035	4	3	0.00
6.000% due 25/11/2037	24	10	0.00
7.884% due 20/02/2036	15	12	0.00
Credit Suisse First Boston Mortgage Securities Corp.			
5.729% due 25/06/2033	4	3	0.00
Credit Suisse First Boston Mortgage-Backed Pass-Through Certificates			
6.500% due 25/12/2033	12	12	0.00
Credit Suisse Mortgage Capital Certificates			
3.847% due 27/05/2037	3,380	2,207	0.03
4.000% due 26/06/2037	3,700	3,410	0.04
Deutsche ALT-A Securities Mortgage Loan Trust			
5.600% due 25/07/2047	407	369	0.01
GS Mortgage Securities Corp. Trust			
6.576% due 15/07/2035	3,262	2,457	0.03
GSC Capital Corp. Mortgage Trust			
5.820% due 25/05/2036	341	318	0.00
GSMPs Mortgage Loan Trust			
5.810% due 25/01/2036	1,715	1,370	0.02
GSR Mortgage Loan Trust			
6.455% due 25/09/2035	0	0	0.00
6.940% due 25/04/2032	95	75	0.00
HarborView Mortgage Loan Trust			
5.643% due 19/08/2037	3,975	3,305	0.04
5.863% due 19/12/2036	3,004	2,310	0.03
6.002% due 19/04/2034	5	5	0.00
6.133% due 20/06/2035	1,364	1,244	0.01
HomeBanc Mortgage Trust			
5.960% due 25/03/2035	234	177	0.00
Impac CMB Trust			
6.160% due 25/03/2035	95	86	0.00
IndyMac Mortgage Loan Trust			
3.946% due 25/03/2036	651	442	0.01
JPMorgan Alternative Loan Trust			
5.843% due 26/05/2037	196	148	0.00
JPMorgan Mortgage Trust			
5.543% due 25/07/2035	16	15	0.00
Lehman Mortgage Trust			
5.750% due 25/02/2037	1,400	918	0.01
MASTR Adjustable Rate Mortgages Trust			
5.994% due 21/11/2034	5	5	0.00
MASTR Alternative Loan Trust			
5.500% due 25/02/2034	13	12	0.00
Merrill Lynch Mortgage Investors Trust			
5.016% due 25/05/2036	245	217	0.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
5.783% due 25/02/2035	\$ 16	\$ 13	0.00
6.000% due 25/04/2036	32	13	0.00
6.120% due 25/06/2028	0	0	0.00
6.409% due 25/01/2029	56	52	0.00
6.970% due 25/05/2033	2	2	0.00
MortgageIT Trust			
6.200% due 25/12/2034	72	69	0.00
NAAC Reperforming Loan REMIC Trust Certificates			
5.910% due 25/02/2035	202	162	0.00
Natixis Commercial Mortgage Securities Trust			
3.917% due 15/11/2032	3,770	3,412	0.04
Residential Accredited Loans, Inc. Trust			
5.649% due 25/04/2046	5,463	1,426	0.02
6.000% due 25/02/2037	2,348	1,814	0.02
6.653% due 25/08/2035	165	133	0.00
Residential Asset Securitization Trust			
6.500% due 25/04/2037	2,122	550	0.01
Sequoia Mortgage Trust			
5.853% due 20/05/2035	100	89	0.00
6.248% due 20/05/2034	375	349	0.01
Structured Adjustable Rate Mortgage Loan Trust			
5.099% due 25/04/2035	177	156	0.00
Structured Asset Mortgage Investments Trust			
5.840% due 25/07/2046	159	109	0.00
5.880% due 25/04/2036	80	69	0.00
5.880% due 25/05/2036	8	5	0.00
5.953% due 19/07/2035	1	1	0.00
6.020% due 25/02/2036	14	11	0.00
6.613% due 25/03/2046	94	83	0.00
Structured Asset Securities Corp. Mortgage Pass-Through Certificates			
7.351% due 25/06/2033	1	1	0.00
7.777% due 25/07/2033	129	118	0.00
Thornburg Mortgage Securities Trust			
4.046% due 25/09/2037	106	104	0.00
Towd Point Mortgage Trust			
2.750% due 25/06/2057	3,214	3,076	0.03
3.250% due 25/07/2056	1,000	977	0.01
WaMu Mortgage Pass-Through Certificates Trust			
2.883% due 25/11/2041	153	135	0.00
5.158% due 25/03/2035	44	42	0.00
5.830% due 25/05/2034	1,394	1,247	0.01
6.000% due 25/12/2045	4	3	0.00
6.080% due 25/01/2045	11	11	0.00
6.153% due 25/08/2046	5	5	0.00
Washington Mutual Mortgage Pass-Through Certificates Trust			
5.840% due 25/06/2037	2,850	2,645	0.03
5.993% due 25/11/2046	1,909	1,504	0.02
Washington Mutual MSC Mortgage Pass-Through Certificates Trust			
4.994% due 25/06/2033	67	62	0.00
Wells Fargo Alternative Loan Trust			
6.000% due 25/03/2037	1,023	830	0.01
6.863% due 25/07/2037	122	109	0.00
Wells Fargo Commercial Mortgage Trust			
3.874% due 15/06/2036	2,240	1,965	0.02
Wells Fargo Mortgage-Backed Securities Trust			
6.589% due 25/08/2036	237	207	0.00
		64,709	0.71
U.S. GOVERNMENT AGENCIES			
Fannie Mae			
5.500% due 25/05/2036	191	194	0.00
5.585% due 01/12/2034	10	10	0.00
5.800% due 25/05/2042 - 25/09/2042	21	21	0.00
5.843% due 25/03/2049	552	546	0.01
5.883% due 01/10/2036	0	0	0.00
5.940% due 01/01/2037	0	0	0.00
6.003% due 01/02/2037	1	1	0.00
6.073% due 01/03/2037	22	22	0.00
6.087% due 25/07/2037	1	1	0.00
6.104% due 25/12/2047	3,422	3,386	0.04
6.124% due 25/01/2051	8,926	8,929	0.10
6.313% due 01/06/2043	6	6	0.00
6.314% due 01/10/2044	4	4	0.00
6.347% due 01/09/2037	1	1	0.00
6.350% due 25/04/2032	0	0	0.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
6.375% due 01/03/2037	\$ 0	\$ 0	0.00
6.449% due 01/09/2037	2	2	0.00
6.513% due 01/04/2037	0	0	0.00
6.625% due 15/11/2030	16,854	18,847	0.21
Freddie Mac			
1.146% due 25/08/2029 (a)	2,891	112	0.00
4.500% due 01/01/2040	25	25	0.00
5.943% due 01/01/2037	0	0	0.00
5.992% due 25/11/2055	5,811	3,581	0.04
6.008% due 01/10/2038	0	0	0.00
6.036% due 15/03/2050	1,953	1,957	0.02
6.224% due 15/12/2050	7,062	6,994	0.08
6.226% due 15/04/2049	2,456	2,412	0.03
6.313% due 01/03/2037	2	2	0.00
6.315% due 01/03/2036	1	1	0.00
6.353% due 25/02/2045	15	14	0.00
6.410% due 01/04/2037	0	0	0.00
6.660% due 01/03/2036	0	0	0.00
Ginnie Mae			
5.983% due 20/02/2074 - 20/05/2074	3,885	3,879	0.04
6.033% due 20/02/2074	843	842	0.01
6.097% due 20/12/2065	433	432	0.00
6.123% due 20/04/2074	1,995	2,003	0.02
6.183% due 20/05/2074	1,004	1,012	0.01
6.433% due 20/05/2073	462	463	0.01
7.233% due 20/03/2071	1,657	1,691	0.02
Ginnie Mae, TBA			
4.000% due 01/07/2054	3,000	2,773	0.03
Uniform Mortgage-Backed Security			
3.000% due 01/06/2042 - 01/10/2046	31,991	28,224	0.31
3.500% due 01/10/2045	3,015	2,734	0.03
4.000% due 01/05/2030 - 01/05/2049	3,496	3,299	0.03
4.500% due 01/07/2052 - 01/01/2053	80,303	75,818	0.83
5.000% due 01/02/2053 - 01/05/2054	54,428	52,636	0.58
Uniform Mortgage-Backed Security, TBA			
3.500% due 01/08/2054	51,644	45,721	0.50
4.000% due 01/08/2054	214,900	196,759	2.15
5.000% due 01/07/2054	74,530	72,038	0.79
5.500% due 01/08/2054	536,200	528,806	5.79
6.000% due 01/08/2054	99,000	99,244	1.09
6.500% due 01/08/2054	15,700	15,971	0.17
		1,181,413	12.94
U.S. TREASURY OBLIGATIONS			
U.S. Treasury Inflation Protected Securities (g)			
1.500% due 15/02/2053	63,591	53,481	0.59
2.125% due 15/04/2029	108,260	108,420	1.19
2.375% due 15/01/2025	16,798	16,648	0.18
		178,549	1.96
Total United States		5,418,180	59.35
VIRGIN ISLANDS (BRITISH)			
CORPORATE BONDS & NOTES			
Champion Path Holdings Ltd.			
4.500% due 27/01/2026	9,662	9,255	0.10
CLP Power Hong Kong Financing Ltd.			
2.125% due 30/06/2030	16,700	14,237	0.16
Gold Fields Orogen Holdings BVI Ltd.			
6.125% due 15/05/2029	3,800	3,850	0.04
JMH Co. Ltd.			
2.500% due 09/04/2031	4,900	4,136	0.05
Total Virgin Islands (British)		31,478	0.35
SHORT-TERM INSTRUMENTS			
SHORT-TERM NOTES			
TER Finance Jersey Ltd.			
7.020% due 02/01/2025 (e)(f)	6,000	5,786	0.06
Total Short-Term Instruments		5,786	0.06
Total Transferable Securities		\$ 9,398,574	102.95

Schedule of Investments Global Investment Grade Credit Fund (cont.)

DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
INVESTMENT FUNDS				COLLECTIVE INVESTMENT SCHEMES			
PIMCO Funds: Global Investors Series plc - PIMCO Asia High Yield Bond Fund (i)	11,356,637	\$ 115,043	1.26	PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (i)	7,036,357	\$ 70,121	0.77
PIMCO Funds: Global Investors Series plc - Asia Strategic Interest Bond Fund (i)	3,787,451	36,738	0.40	PIMCO Specialty Funds Ireland p.l.c. - PIMCO China Bond Fund (i)	329,257	4,535	0.05
PIMCO Funds: Global Investors Series plc - PIMCO European High Yield Bond Fund (i)	3,637,652	45,185	0.49			271,622	2.97
				EXCHANGE-TRADED FUNDS			
				PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (i)	2,587,040	258,847	2.84
				Total Investment Funds		\$ 530,469	5.81

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
FICC	2.600%	28/06/2024	01/07/2024	\$ 1,689	U.S. Treasury Notes 0.375% due 31/12/2025	\$ (1,723)	\$ 1,689	\$ 1,689	0.02
Total Repurchase Agreements						\$ (1,723)	\$ 1,689	\$ 1,689	0.02

⁽¹⁾ Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/(Depreciation)	% of Net Assets
Canada Government 10-Year Bond September Futures	Long	09/2024	445	\$ 287	0.00
Euro-BTP Italy Government Bond September Futures	Long	09/2024	472	(586)	(0.01)
Euro-Bund 10-Year Bond September Futures	Long	09/2024	3,613	6,639	0.07
Euro-Buxl 30-Year Bond September Futures	Long	09/2024	14	46	0.00
Euro-Schatz September Futures	Long	09/2024	2,184	1,023	0.01
Japan Government 10-Year Bond September Futures	Short	09/2024	63	91	0.00
U.S. Treasury 5-Year Note September Futures	Long	09/2024	2,387	1,383	0.02
U.S. Treasury 10-Year Note September Futures	Short	09/2024	807	(443)	0.00
U.S. Treasury 10-Year Ultra September Futures	Long	09/2024	2,444	1,795	0.02
U.S. Treasury 30-Year Bond September Futures	Short	09/2024	933	(537)	(0.01)
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2024	372	294	0.01
United Kingdom Long Gilt September Futures	Long	09/2024	234	94	0.00
				\$ 10,086	0.11
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 10,086	0.11

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/(Depreciation)	% of Net Assets
AES Corp.	5.000%	20/12/2025	\$ 7,900	\$ (1,035)	(0.01)
AES Corp.	5.000	20/06/2026	2,400	(284)	0.00
Airbus SE	1.000	20/06/2029	€ 14,700	14	0.00
American International Group, Inc.	1.000	20/12/2027	\$ 8,000	210	0.00
AT&T, Inc.	1.000	20/12/2024	7,600	(101)	0.00
AT&T, Inc.	1.000	20/12/2025	2,000	(7)	0.00
AT&T, Inc.	1.000	20/06/2026	54,000	(248)	0.00
AT&T, Inc.	1.000	20/12/2026	1,300	(3)	0.00
AT&T, Inc.	1.000	20/06/2028	29,600	626	0.01
Boeing Co.	1.000	20/06/2025	7,000	130	0.00
Boeing Co.	1.000	20/12/2025	900	18	0.00
Boeing Co.	1.000	20/06/2026	1,000	9	0.00
Boeing Co.	1.000	20/06/2029	8,400	(60)	0.00
BP Capital Markets PLC	1.000	20/12/2025	€ 6,800	(37)	0.00
Cellnex Telecom S.A.	5.000	20/12/2030	7,400	214	0.00
Ford Motor Co.	5.000	20/12/2024	\$ 5,000	(456)	(0.01)
General Electric Co.	1.000	20/12/2024	27,900	450	0.00
General Electric Co.	1.000	20/06/2026	18,750	88	0.00

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
General Electric Co.	1.000%	20/12/2026	\$ 2,000	\$ 17	0.00
General Motors Co.	5.000	20/12/2026	2,050	(186)	0.00
General Motors Co.	5.000	20/06/2028	2,435	77	0.00
Glencore Finance Europe Ltd.	5.000	20/06/2028	€ 2,700	20	0.00
Glencore Finance Europe Ltd.	5.000	20/06/2031	9,500	(93)	0.00
Hess Corp.	1.000	20/06/2026	\$ 7,000	166	0.00
Lennar Corp.	5.000	20/12/2026	3,200	(310)	0.00
MetLife, Inc.	1.000	20/06/2028	600	23	0.00
Mundys SpA	1.000	20/12/2025	€ 1,800	98	0.00
NextEra Energy Capital Holdings, Inc.	1.000	20/06/2026	\$ 11,300	(108)	0.00
Rolls-Royce PLC	1.000	20/12/2024	€ 9,000	4	0.00
Southwest Airlines Co.	1.000	20/12/2026	\$ 3,100	41	0.00
T-Mobile USA, Inc.	5.000	20/06/2028	7,800	(25)	0.00
Tesco PLC	1.000	20/12/2024	€ 63,700	375	0.00
Verizon Communications, Inc.	1.000	20/12/2024	\$ 14,400	11	0.00
Verizon Communications, Inc.	1.000	20/06/2026	1,900	(20)	0.00
Verizon Communications, Inc.	1.000	20/12/2027	500	17	0.00
Verizon Communications, Inc.	1.000	20/06/2028	9,400	192	0.00
Verizon Communications, Inc.	1.000	20/12/2028	2,300	45	0.00
Volkswagen International Finance NV	1.000	20/12/2026	€ 4,100	(42)	0.00
				\$ (170)	(0.01)

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
iTraxx Crossover 41 5-Year Index	5.000%	20/06/2029	€ 10,200	\$ (184)	0.00

INTEREST RATE SWAPS

Pay/ Receive	Floating Rate	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.000%	18/09/2029	£ 74,200	\$ (894)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	15/09/2024	¥ 1,829,900	16	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.300	20/03/2028	1,155,900	99	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.000	18/12/2025	\$ 100,300	1,497	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	74,365	913	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.080	05/06/2034	9,000	(45)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	5.160	31/05/2025	87,200	(28)	0.00
Pay	1-Year BRL-CDI	9.815	04/01/2027	BRL 224,800	(1,572)	(0.02)
Pay	1-Year BRL-CDI	9.832	04/01/2027	204,800	(1,418)	(0.02)
Pay	1-Year BRL-CDI	9.835	04/01/2027	356,000	(2,462)	(0.03)
Pay ⁽³⁾	1-Year BRL-CDI	9.842	04/01/2027	50,300	(347)	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	1.500	17/06/2030	CAD 244,800	2,248	0.02
Pay ⁽³⁾	3-Month CAD-CAONREPO Compounded-OIS	3.500	18/12/2025	173,000	(308)	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.500	01/06/2032	57,900	(462)	(0.01)
Pay	6-Month AUD-BBR-BBSW	4.500	20/09/2033	AUD 30,700	540	0.01
Pay	6-Month AUD-BBR-BBSW	4.500	20/03/2034	9,800	289	0.00
Receive	6-Month EUR-EURIBOR	0.000	17/03/2053	€ 88,530	40,274	0.44
Pay	6-Month EUR-EURIBOR	0.175	17/03/2033	214,110	(48,361)	(0.53)
Pay	6-Month EUR-EURIBOR	0.550	10/08/2024	31,200	(371)	0.00
Pay	6-Month EUR-EURIBOR	0.650	12/04/2027	88,900	(6,251)	(0.07)
Pay	6-Month EUR-EURIBOR	0.700	11/04/2027	5,400	(376)	0.00
Pay	6-Month EUR-EURIBOR	1.000	13/05/2027	62,700	(3,768)	(0.04)
Pay	6-Month EUR-EURIBOR	1.000	18/05/2027	28,000	(1,672)	(0.02)
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.500	18/09/2054	9,300	471	0.01
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.750	18/09/2029	47,700	(752)	(0.01)
Pay	6-Month EUR-EURIBOR	2.750	05/03/2034	6,200	(47)	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.750	18/09/2034	92,200	(2,361)	(0.03)
Pay	6-Month EUR-EURIBOR	2.760	04/03/2034	6,300	(42)	0.00
Pay	6-Month EUR-EURIBOR	2.770	16/04/2029	9,100	(57)	0.00
Pay	6-Month EUR-EURIBOR	2.770	29/04/2034	5,500	(22)	0.00
Pay	6-Month EUR-EURIBOR	2.780	02/05/2029	9,100	(47)	0.00
Pay	6-Month EUR-EURIBOR	2.827	06/05/2029	9,300	(26)	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.950	12/06/2029	7,200	36	0.00
Pay	6-Month EUR-EURIBOR	3.300	03/10/2033	7,400	455	0.01
					\$ (24,851)	(0.27)

Total Centrally Cleared Financial Derivative Instruments

\$ (25,205) (0.28)

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

Schedule of Investments Global Investment Grade Credit Fund (Cont.)

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

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

PURCHASED OPTIONS

INTEREST RATE SWAPPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
GLM	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.725%	14/11/2024	145,000	\$ 0	\$ 70	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.749	13/11/2024	233,300	0	118	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.754	15/11/2024	101,600	0	55	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.765	18/11/2024	77,400	0	44	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.800	20/11/2024	102,800	0	68	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.800	17/12/2024	90,000	0	87	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.820	21/11/2024	106,400	0	76	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.840	05/12/2024	124,300	0	115	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.850	22/11/2024	78,400	0	62	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	09/12/2024	118,900	0	133	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	13/12/2024	120,700	0	145	0.01
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.920	25/11/2024	109,100	0	107	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.920	03/12/2024	83,700	0	92	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.930	29/11/2024	201,900	0	220	0.01
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.930	11/12/2024	119,000	0	150	0.00
							\$ 0	\$ 1,542	0.02

WRITTEN OPTIONS

INTEREST RATE SWAPPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.800%	08/07/2024	8,300	\$ (37)	\$ (11)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.350	08/07/2024	8,300	(37)	0	0.00
BRC	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.700	04/07/2024	8,900	(13)	(2)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.000	04/07/2024	8,900	(13)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Receive	3.700	05/07/2024	5,500	(22)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Pay	4.070	05/07/2024	5,500	(22)	(3)	0.00
CBK	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.710	26/07/2024	5,300	(20)	(15)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.060	26/07/2024	5,300	(20)	(26)	0.00
FAR	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.586	15/07/2024	8,600	(32)	(5)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.885	10/07/2024	8,800	(30)	(34)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.986	15/07/2024	8,600	(32)	(48)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.235	10/07/2024	8,800	(30)	(4)	0.00
GLM	Call - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.689	15/07/2024	15,400	(32)	(7)	0.00
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.139	15/07/2024	15,400	(32)	(36)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.540	24/07/2024	7,800	(33)	(7)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.628	18/07/2024	15,000	(57)	(17)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	24/07/2024	15,300	(55)	(27)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.680	22/07/2024	7,500	(29)	(14)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.844	03/07/2024	11,700	(39)	(19)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.880	08/07/2024	15,700	(48)	(44)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.978	18/07/2024	15,000	(57)	(97)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.998	24/07/2024	15,300	(55)	(100)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.000	24/07/2024	7,800	(33)	(50)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.030	22/07/2024	7,500	(29)	(39)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.194	03/07/2024	11,700	(39)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.230	08/07/2024	15,700	(48)	(4)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.300	14/11/2024	16,100	0	(78)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	13/11/2024	25,900	0	(127)	(0.01)
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	15/11/2024	11,300	0	(57)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	18/11/2024	8,600	0	(44)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.350	20/11/2024	11,400	0	(68)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.353	17/12/2024	10,000	0	(74)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.357	21/11/2024	11,800	0	(73)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.360	22/11/2024	8,700	0	(55)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.363	05/12/2024	13,800	0	(97)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.395	09/12/2024	13,200	0	(104)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.400	25/11/2024	12,100	0	(86)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.425	13/12/2024	13,400	0	(118)	(0.01)
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440	03/12/2024	9,300	0	(79)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.465	29/11/2024	9,900	0	(89)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.468	29/11/2024	12,500	0	(113)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.468	11/12/2024	13,200	0	(128)	(0.01)
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.550	15/07/2024	4,300	(15)	(3)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.550	18/07/2024	5,100	(17)	(5)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.880	15/07/2024	4,300	(15)	(17)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	18/07/2024	5,100	(17)	(22)	0.00
JPM	Call - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.850	05/07/2024	17,600	(43)	(6)	0.00
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.250	05/07/2024	17,600	(43)	(6)	0.00
	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.610	15/07/2024	5,600	(10)	(3)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.940	15/07/2024	5,600	(10)	(10)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.640	23/07/2024	4,100	(16)	(7)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.675	22/07/2024	8,100	(32)	(15)	0.00

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.800%	05/07/2024	4,200	\$ (16)	\$ (4)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.990	23/07/2024	4,100	(16)	(27)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.025	22/07/2024	8,100	(32)	(43)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.150	05/07/2024	4,200	(16)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Receive	3.800	03/07/2024	4,700	(19)	(6)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Pay	4.150	03/07/2024	4,700	(19)	0	0.00
MYC	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.820	11/07/2024	9,100	(15)	(21)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.120	11/07/2024	9,100	(15)	(3)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.630	29/07/2024	8,000	(21)	(16)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.690	29/07/2024	8,000	(30)	(22)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.765	22/07/2024	8,100	(34)	(25)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.040	29/07/2024	8,000	(30)	(46)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.090	29/07/2024	8,000	(21)	(35)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.265	22/07/2024	8,100	(34)	(9)	0.00
RYL	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.630	17/07/2024	9,200	(16)	(6)	0.00
	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.630	22/07/2024	9,100	(15)	(8)	0.00
	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.740	15/07/2024	9,100	(14)	(13)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.940	22/07/2024	9,100	(15)	(20)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.970	17/07/2024	9,200	(16)	(14)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.040	15/07/2024	9,100	(14)	(7)	0.00
ULO	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.570	25/07/2024	4,100	(13)	(7)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	25/07/2024	4,100	(13)	(19)	0.00
							\$ (1,546)	\$ (2,454)	(0.03)

OPTIONS ON SECURITIES

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
JPM	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	\$ 97.266	08/07/2024	4,500	\$ (9)	\$ (6)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	97.719	08/07/2024	3,300	(6)	(2)	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/08/2054	95.594	06/08/2024	5,800	(13)	(20)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/08/2054	98.594	06/08/2024	5,800	(11)	(7)	0.00
SAL	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	97.969	08/07/2024	5,900	(20)	(2)	0.00
					\$ (59)	\$ (37)	0.00

(1) Notional Amount represents the number of contracts.

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

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Brazil Government International Bond	1.000%	20/06/2026	\$ 1,100	\$ (38)	\$ 41	\$ 3	0.00
BRC	NextEra Energy Capital Holdings, Inc.	1.000	20/12/2025	7,800	170	(88)	82	0.00
	South Africa Government International Bond	1.000	20/12/2024	31,400	(1,186)	1,295	109	0.00
DUB	Saudi Arabia Government International Bond	1.000	20/06/2025	5,700	(5)	49	44	0.00
GST	Equinix, Inc.	5.000	20/06/2027	4,500	629	(116)	513	0.01
	Saudi Arabia Government International Bond	1.000	20/06/2025	5,700	(7)	51	44	0.00
	Saudi Arabia Government International Bond	1.000	20/12/2026	1,400	33	(11)	22	0.00
	South Africa Government International Bond	1.000	20/12/2024	5,700	(229)	249	20	0.00
JPM	Banco do Brasil S.A.	1.000	20/12/2024	4,400	(99)	110	11	0.00
	NextEra Energy Capital Holdings, Inc.	1.000	20/12/2024	8,100	112	(76)	36	0.00
	Saudi Arabia Government International Bond	1.000	20/06/2025	7,600	(1)	59	58	0.00
MYC	Brazil Government International Bond	1.000	20/06/2027	15,800	(978)	945	(33)	0.00
	Brookfield Asset Management, Inc.	1.000	20/06/2025	7,900	0	59	59	0.00
	Consolidated Edison Co. of New York, Inc.	1.000	20/12/2024	16,500	322	(247)	75	0.00
	Pioneer Natural Resources Co.	1.000	20/06/2025	8,400	(408)	483	75	0.00
					\$ (1,685)	\$ 2,803	\$ 1,118	0.01

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

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BRC	iTraxx Japan 41 5-Year Index	1.000%	20/06/2029	¥ 8,512,000	\$ 1,569	\$ (350)	\$ 1,219	0.01
JPM	iTraxx Japan 41 5-Year Index	1.000	20/06/2029	5,273,000	993	(238)	755	0.01
					\$ 2,562	\$ (588)	\$ 1,974	0.02

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

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

Schedule of Investments Global Investment Grade Credit Fund (Cont.)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	AUD 167,686	\$ 111,724	\$ 0	\$ (266)	\$ (266)	0.00
	07/2024	NZD 5,100	3,123	16	0	16	0.00
BOA	08/2024	\$ 3,123	NZD 5,100	0	(16)	(16)	0.00
	07/2024	SGD 310	\$ 228	0	0	0	0.00
	07/2024	\$ 2,782	€ 2,552	0	(47)	(47)	0.00
	07/2024	17,274	SGD 23,446	26	0	26	0.00
BPS	08/2024	SGD 23,412	\$ 17,274	0	(26)	(26)	0.00
	08/2024	TRY 1,594	46	0	0	0	0.00
	07/2024	€ 1,734,543	1,877,756	18,760	0	18,760	0.21
	07/2024	£ 315,235	402,650	4,162	0	4,162	0.05
	07/2024	IDR 468,297,758	28,585	0	(37)	(37)	0.00
	07/2024	¥ 180,700	1,157	33	0	33	0.00
	07/2024	KRW 46,777,921	33,944	0	(19)	(19)	0.00
	07/2024	PLN 1,430	353	0	(3)	(3)	0.00
	07/2024	TWD 670,763	20,731	60	0	60	0.00
	07/2024	\$ 192,948	AUD 289,575	445	0	445	0.00
	07/2024	2,356	CAD 3,227	2	0	2	0.00
	07/2024	1,815,910	€ 1,697,747	3,651	0	3,651	0.04
	07/2024	30,685	IDR 501,115,398	4	(62)	(58)	0.00
	07/2024	701	ILS 2,599	0	(11)	(11)	0.00
	07/2024	3,367	INR 281,837	14	0	14	0.00
	07/2024	6,912	NZD 11,251	0	(56)	(56)	0.00
	07/2024	354	PLN 1,430	2	0	2	0.00
08/2024	AUD 288,053	\$ 192,095	0	(442)	(442)	0.00	
08/2024	€ 1,697,747	1,818,562	0	(3,652)	(3,652)	(0.04)	
10/2024	CNH 167,473	23,288	154	0	154	0.00	
05/2029	KWD 2,365	8,131	234	0	234	0.00	
BRC	07/2024	DKK 48,490	7,059	91	0	91	0.00
	07/2024	MXN 52,930	2,865	0	(24)	(24)	0.00
	07/2024	SGD 22,030	16,309	53	0	53	0.00
	07/2024	THB 3,670	100	0	0	0	0.00
	07/2024	\$ 1,771	CAD 2,417	0	(5)	(5)	0.00
	07/2024	981	NOK 10,320	0	(12)	(12)	0.00
	07/2024	37,680	PLN 150,522	0	(245)	(245)	0.00
	07/2024	17,846	TRY 606,480	554	0	554	0.01
	08/2024	10,956	378,427	54	0	54	0.00
	09/2024	MXN 349,641	\$ 18,666	0	(227)	(227)	0.00
	09/2024	\$ 10,646	MXN 202,693	307	0	307	0.00
	09/2024	6,464	TRY 236,634	242	0	242	0.00
	CBK	07/2024	AUD 375	\$ 250	0	(1)	(1)
07/2024		£ 1,138	1,455	17	0	17	0.00
07/2024		\$ 1,305	CAD 1,793	5	0	5	0.00
07/2024		12	CHF 11	0	0	0	0.00
07/2024		1,231	€ 1,147	0	(2)	(2)	0.00
07/2024		1,272	TRY 42,893	6	0	6	0.00
08/2024		CAD 2,228	\$ 1,630	0	0	0	0.00
08/2024		PEN 3,521	932	13	0	13	0.00
09/2024		3,440	923	25	0	25	0.00
09/2024		\$ 15,821	INR 1,322,707	12	(6)	6	0.00
DUB	10/2024	CNH 405,871	\$ 56,376	312	0	312	0.00
	07/2024	AUD 39,109	25,884	0	(235)	(235)	0.00
FAR	09/2024	PEN 27,364	7,354	211	0	211	0.00
	07/2024	AUD 84,264	56,142	0	(134)	(134)	0.00
GLM	07/2024	NZD 9,801	5,978	5	0	5	0.00
	08/2024	\$ 5,978	NZD 9,801	0	(5)	(5)	0.00
	07/2024	KRW 4,295,769	\$ 3,119	0	0	0	0.00
JPM	07/2024	\$ 154,392	4,773	15	0	15	0.00
	07/2024	\$ 10,634	MXN 197,465	144	0	144	0.00
	08/2024	19,235	BRL 101,741	0	(984)	(984)	(0.01)
	08/2024	3,267	TRY 112,739	20	0	20	0.00
	07/2024	AUD 1,522	\$ 1,014	0	(2)	(2)	0.00
	07/2024	CAD 68,141	49,589	0	(209)	(209)	0.00
MBC	07/2024	ILS 2,585	699	12	0	12	0.00
	07/2024	KRW 4,284,356	3,110	0	(1)	(1)	0.00
	07/2024	SGD 940	698	5	0	5	0.00
	07/2024	TWD 222,366	6,874	21	0	21	0.00
	07/2024	\$ 37,104	CHF 33,297	0	(49)	(49)	0.00
	07/2024	10,511	DKK 73,252	16	0	16	0.00
	07/2024	1,418	INR 118,672	6	0	6	0.00
	07/2024	12,588	TRY 428,108	341	0	341	0.00
	08/2024	CHF 33,174	\$ 37,104	48	0	48	0.00
	08/2024	DKK 73,123	10,511	0	(16)	(16)	0.00
	08/2024	\$ 1,015	AUD 1,522	2	0	2	0.00
	09/2024	2,153	INR 180,417	6	0	6	0.00
	07/2024	CAD 284,824	\$ 209,182	1,031	0	1,031	0.01
	07/2024	DKK 125	18	0	0	0	0.00
07/2024	NOK 8,027	754	0	0	0	0.00	
07/2024	SGD 122	90	0	0	0	0.00	
07/2024	\$ 250,827	CAD 343,421	148	0	148	0.00	
07/2024	49,932	€ 46,219	0	(396)	(396)	0.00	
07/2024	20,878	£ 16,375	0	(178)	(178)	0.00	

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	\$ 1,772	INR 148,341	\$ 7	\$ 0	\$ 7	0.00
	08/2024	CAD 343,191	\$ 250,827	0	(157)	(157)	0.00
	08/2024	\$ 754	NOK 8,021	0	0	0	0.00
MYI	07/2024	CHF 33,697	\$ 37,653	154	0	154	0.00
	07/2024	€ 379	405	0	(1)	(1)	0.00
	07/2024	£ 49	62	0	0	0	0.00
	07/2024	NOK 2,292	215	0	0	0	0.00
	07/2024	SEK 69	6	0	0	0	0.00
	07/2024	SGD 185	137	0	0	0	0.00
	07/2024	TWD 245,040	7,575	23	0	23	0.00
	07/2024	\$ 1,697	CAD 2,322	0	0	0	0.00
	07/2024	7,203	DKK 50,275	22	0	22	0.00
	07/2024	8,233	€ 7,679	0	(4)	(4)	0.00
	07/2024	7,548	£ 5,967	0	(5)	(5)	0.00
	07/2024	49,244	INR 4,121,731	191	0	191	0.00
	07/2024	6,795	NZD 11,079	0	(44)	(44)	0.00
	07/2024	18	SEK 196	0	0	0	0.00
	08/2024	DKK 50,186	\$ 7,203	0	(22)	(22)	0.00
	08/2024	\$ 215	NOK 2,291	0	0	0	0.00
	09/2024	1,440	INR 120,427	1	0	1	0.00
RBC	07/2024	380,428	£ 299,998	0	(1,201)	(1,201)	(0.01)
	08/2024	£ 299,998	\$ 380,493	1,196	0	1,196	0.01
RYL	07/2024	€ 12,301	13,159	0	(24)	(24)	0.00
	07/2024	\$ 2,256	AUD 3,381	2	0	2	0.00
SCX	07/2024	€ 8,105	\$ 8,707	21	0	21	0.00
	07/2024	IDR 984,720	60	0	0	0	0.00
	07/2024	KRW 21,523,026	15,628	2	0	2	0.00
	07/2024	TWD 512,676	15,848	49	0	49	0.00
	07/2024	\$ 18	MXN 343	0	0	0	0.00
	07/2024	37,742	ZAR 695,498	299	0	299	0.00
	08/2024	PEN 4,088	\$ 1,081	14	0	14	0.00
	09/2024	\$ 9,768	INR 817,507	14	0	14	0.00
TOR	07/2024	NZD 7,429	\$ 4,550	23	0	23	0.00
	08/2024	\$ 4,550	NZD 7,429	0	(23)	(23)	0.00
UAG	07/2024	DKK 75,059	\$ 10,901	114	0	114	0.00
	07/2024	\$ 151	CHF 136	1	0	1	0.00
	08/2024	CHF 18	\$ 20	0	0	0	0.00
				\$ 33,418	\$ (8,849)	\$ 24,569	0.27

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional AUD (Hedged) Income and Investor AUD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	AUD 2,791	\$ 1,859	\$ 0	\$ (5)	\$ (5)	0.00
	07/2024	\$ 3,729	AUD 5,602	12	0	12	0.00
	08/2024	1,861	2,791	5	0	5	0.00
BPS	07/2024	AUD 2,791	\$ 1,860	0	(4)	(4)	0.00
	08/2024	\$ 1,862	AUD 2,791	4	0	4	0.00
BRC	07/2024	1,752	2,647	16	0	16	0.00
CBK	07/2024	AUD 4	\$ 2	0	0	0	0.00
GLM	07/2024	46	31	0	0	0	0.00
MBC	07/2024	152	101	0	0	0	0.00
	07/2024	\$ 49	AUD 73	0	0	0	0.00
				\$ 37	\$ (9)	\$ 28	0.00

As at 30 June 2024, the Institutional CHF (Hedged) Accumulation, Institutional CHF (Hedged) Income, Investor CHF (Hedged) Accumulation, Investor CHF (Hedged) Income, Administrative CHF (Hedged) Accumulation, E Class CHF (Hedged) Accumulation and W Class CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 178,939	CHF 160,958	\$ 181	\$ 0	\$ 181	0.00
BRC	07/2024	CHF 161	\$ 181	1	0	1	0.00
	07/2024	\$ 743	CHF 660	0	(8)	(8)	0.00
CBK	07/2024	CHF 206	\$ 226	0	(3)	(3)	0.00
	07/2024	\$ 18,076	CHF 16,450	231	0	231	0.00
GLM	07/2024	524	470	0	(1)	(1)	0.00
JPM	07/2024	CHF 193,301	\$ 215,401	287	0	287	0.00
	07/2024	\$ 69	CHF 62	1	0	1	0.00
	08/2024	215,352	192,544	0	(281)	(281)	0.00
MBC	07/2024	CHF 1,623	\$ 1,819	13	0	13	0.00
	07/2024	\$ 63	CHF 57	0	(1)	(1)	0.00
	08/2024	471	421	0	(1)	(1)	0.00
MYI	07/2024	CHF 238	\$ 265	1	(1)	0	0.00
	07/2024	\$ 145	CHF 130	0	(1)	(1)	0.00
SCX	07/2024	CHF 493	\$ 552	4	0	4	0.00

Schedule of Investments Global Investment Grade Credit Fund (cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	\$ 3,910	CHF 3,514	\$ 0	\$ 0	\$ 0	0.00
TOR	07/2024	210,718	190,340	1,100	0	1,100	0.01
UAG	07/2024	CHF 192,041	\$ 214,040	328	0	328	0.01
	07/2024	\$ 208,061	CHF 188,018	1,173	0	1,173	0.01
	08/2024	214,040	191,331	0	(323)	(323)	0.00
				\$ 3,320	\$ (620)	\$ 2,700	0.03

As at 30 June 2024, the Institutional CZK (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	\$ 2,732	CZK 62,408	\$ 0	\$ (61)	\$ (61)	0.00
BRC	07/2024	CZK 70	\$ 3	0	0	0	0.00
CBK	07/2024	\$ 2,619	CZK 59,689	0	(65)	(65)	0.00
GLM	07/2024	CZK 56,954	\$ 2,443	6	0	6	0.00
	08/2024	\$ 2,443	CZK 56,920	0	(6)	(6)	0.00
MYI	07/2024	CZK 64,093	\$ 2,747	4	0	4	0.00
	07/2024	\$ 2,732	CZK 62,592	0	(53)	(53)	0.00
	08/2024	2,747	64,065	0	(4)	(4)	0.00
UAG	07/2024	CZK 63,536	\$ 2,727	8	0	8	0.00
	08/2024	\$ 2,727	CZK 63,506	0	(7)	(7)	0.00
				\$ 18	\$ (196)	\$ (178)	0.00

As at 30 June 2024, the Institutional EUR (Currency Exposure) Accumulation, Institutional USD (Currency Exposure) Accumulation, Institutional USD (Currency Exposure) Income, E Class EUR (Hedged) Accumulation, E Class EUR (Hedged) Income, E Class EUR (Currency Exposure) Income and H Institutional USD (Currency Exposure) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	NZD 38	\$ 23	\$ 0	\$ 0	\$ 0	0.00
	08/2024	\$ 23	NZD 38	0	0	0	0.00
BOA	07/2024	€ 59	\$ 63	0	0	0	0.00
BPS	07/2024	AUD 3,420	2,279	0	(5)	(5)	0.00
	07/2024	€ 146	158	1	0	1	0.00
	07/2024	¥ 330	2	0	0	0	0.00
	07/2024	\$ 991	CAD 1,353	0	(2)	(2)	0.00
	07/2024	12	€ 11	0	0	0	0.00
	07/2024	9,762	£ 7,642	0	(102)	(102)	0.00
	08/2024	2,281	AUD 3,420	5	0	5	0.00
BRC	07/2024	20	€ 19	0	0	0	0.00
CBK	07/2024	€ 49	\$ 53	0	0	0	0.00
	07/2024	\$ 54	CHF 49	1	0	1	0.00
	07/2024	23	€ 21	0	0	0	0.00
	07/2024	62	SEK 655	0	0	0	0.00
FAR	07/2024	NZD 72	\$ 44	0	0	0	0.00
	07/2024	\$ 2,279	AUD 3,420	5	0	5	0.00
	07/2024	58,517	€ 53,727	0	(935)	(935)	(0.01)
	07/2024	102	NZD 165	0	(1)	(1)	0.00
	08/2024	44	72	0	0	0	0.00
GLM	07/2024	17	€ 16	0	0	0	0.00
JPM	07/2024	CHF 566	\$ 631	1	0	1	0.00
	07/2024	€ 129	138	0	0	0	0.00
	08/2024	\$ 631	CHF 564	0	(1)	(1)	0.00
MBC	07/2024	CAD 7,627	\$ 5,571	0	(3)	(3)	0.00
	07/2024	€ 110	119	0	0	0	0.00
	07/2024	SEK 2	0	0	0	0	0.00
	07/2024	\$ 4,605	CAD 6,270	0	(23)	(23)	0.00
	07/2024	180	€ 166	0	(3)	(3)	0.00
	07/2024	1,179	¥ 184,404	0	(33)	(33)	0.00
	08/2024	5,571	CAD 7,622	3	0	3	0.00
MYI	07/2024	€ 4	\$ 5	0	0	0	0.00
	07/2024	SEK 654	62	0	0	0	0.00
	08/2024	\$ 62	SEK 653	0	0	0	0.00
RBC	07/2024	€ 110	\$ 120	2	0	2	0.00
	07/2024	£ 7,642	9,691	31	0	31	0.00
	08/2024	\$ 9,693	£ 7,642	0	(30)	(30)	0.00
RYL	07/2024	65	€ 61	0	0	0	0.00
SCX	07/2024	CAD 892	\$ 651	0	(1)	(1)	0.00
	07/2024	€ 53,914	57,764	0	(19)	(19)	0.00
	07/2024	\$ 3	CHF 2	0	0	0	0.00
	08/2024	57,825	€ 53,892	18	0	18	0.00
SSB	07/2024	565	521	0	(7)	(7)	0.00
TOR	07/2024	NZD 55	\$ 34	0	0	0	0.00
	08/2024	\$ 34	NZD 55	0	0	0	0.00
UAG	07/2024	570	CHF 515	3	0	3	0.00
	08/2024	11	€ 11	0	0	0	0.00
				\$ 70	\$ (1,165)	\$ (1,095)	(0.01)

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation, Investor EUR (Hedged) Income, Administrative EUR (Hedged) Accumulation, Administrative EUR (Hedged) Income, E Class EUR (Hedged) Accumulation, R Class EUR (Hedged) Income, T Class EUR (Hedged) Accumulation, W Class EUR (Hedged) Accumulation and W Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 378	\$ 406	\$ 2	\$ 0	\$ 2	0.00
	07/2024	\$ 720,584	€ 663,705	0	(9,258)	(9,258)	(0.10)
BPS	07/2024	€ 642,099	\$ 687,191	270	(1,249)	(979)	(0.01)
	07/2024	\$ 622,221	€ 574,748	0	(6,235)	(6,235)	(0.07)
	08/2024	622,238	580,900	1,249	0	1,249	0.01
BRC	07/2024	€ 5,902	\$ 6,315	0	(10)	(10)	0.00
CBK	07/2024	767	828	6	0	6	0.00
FAR	07/2024	\$ 698,372	€ 641,206	0	(11,160)	(11,160)	(0.12)
GLM	07/2024	€ 2,646	\$ 2,865	29	0	29	0.00
JPM	07/2024	2,423	2,593	0	(4)	(4)	0.00
MBC	07/2024	616,434	659,205	31	(1,490)	(1,459)	(0.02)
	08/2024	\$ 651,129	€ 608,041	1,490	0	1,490	0.02
MYI	07/2024	€ 402	\$ 431	0	0	0	0.00
RBC	07/2024	470	510	7	0	7	0.00
RYL	07/2024	9,343	9,995	0	(19)	(19)	0.00
SCX	07/2024	610,206	653,777	2	(214)	(212)	0.00
	08/2024	\$ 653,849	€ 609,379	206	0	206	0.00
SSB	07/2024	12,380	11,412	0	(149)	(149)	0.00
UAG	08/2024	481	449	1	0	1	0.00
				\$ 3,293	\$ (29,788)	\$ (26,495)	(0.29)

As at 30 June 2024, the Institutional GBP (Hedged) Accumulation, Institutional GBP (Hedged) Income, Investor GBP (Hedged) Income, Administrative GBP (Hedged) Income, E Class GBP (Hedged) Income, R Class GBP (Hedged) Income, W Class GBP (Hedged) Accumulation and W Class GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	£ 262,048	\$ 331,362	\$ 107	\$ 0	\$ 107	0.00
	07/2024	\$ 681,169	£ 534,529	0	(5,472)	(5,472)	(0.06)
	08/2024	331,416	262,048	0	(101)	(101)	0.00
BRC	07/2024	455	355	0	(5)	(5)	0.00
CBK	07/2024	£ 15,227	\$ 19,352	103	0	103	0.00
	07/2024	\$ 8,584	£ 6,748	0	(55)	(55)	0.00
	08/2024	£ 316	\$ 400	0	0	0	0.00
DUB	07/2024	\$ 354,298	£ 277,667	0	(3,299)	(3,299)	(0.04)
MBC	07/2024	£ 274,678	\$ 347,527	306	0	306	0.00
	07/2024	\$ 7,629	£ 5,985	0	(63)	(63)	0.00
	08/2024	345,308	272,882	0	(295)	(295)	0.00
RBC	07/2024	£ 272,500	\$ 345,558	1,091	0	1,091	0.01
	08/2024	\$ 345,617	£ 272,500	0	(1,086)	(1,086)	(0.01)
RYL	07/2024	£ 831	\$ 1,063	13	0	13	0.00
				\$ 1,620	\$ (10,376)	\$ (8,756)	(0.10)

As at 30 June 2024, the Institutional NOK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	07/2024	\$ 9,059	NOK 95,300	\$ 0	\$ (108)	\$ (108)	0.00
CBK	07/2024	9,009	94,969	0	(90)	(90)	0.00
MBC	07/2024	NOK 76,824	\$ 7,214	2	(3)	(1)	0.00
	07/2024	\$ 195	NOK 2,046	0	(2)	(2)	0.00
	08/2024	7,037	74,904	3	0	3	0.00
MYI	07/2024	NOK 95,653	\$ 8,972	0	(12)	(12)	0.00
	07/2024	\$ 8,304	NOK 87,526	0	(84)	(84)	0.00
	08/2024	8,972	95,577	12	0	12	0.00
RYL	07/2024	95	1,000	0	(1)	(1)	0.00
				\$ 17	\$ (300)	\$ (283)	0.00

As at 30 June 2024, the Institutional SEK (Hedged) Accumulation and Administrative SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	SEK 135	\$ 13	\$ 0	\$ 0	\$ 0	0.00
	07/2024	\$ 59,523	SEK 625,189	0	(489)	(489)	(0.01)
BRC	07/2024	SEK 984,220	\$ 92,866	0	(71)	(71)	0.00
	08/2024	\$ 92,866	SEK 982,715	70	0	70	0.00
CBK	07/2024	SEK 546	\$ 52	0	0	0	0.00
	07/2024	\$ 92,109	SEK 977,914	233	0	233	0.01
DUB	07/2024	SEK 879,228	\$ 83,072	50	0	50	0.00
	08/2024	\$ 83,072	SEK 877,878	0	(50)	(50)	0.00

Schedule of Investments Global Investment Grade Credit Fund (cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MBC	07/2024	SEK 251	\$ 24	\$ 0	\$ 0	\$ 0	0.00
	08/2024	\$ 2	SEK 22	0	0	0	0.00
MYI	07/2024	SEK 989,039	\$ 93,638	247	0	247	0.01
	07/2024	\$ 59,522	SEK 625,189	0	(487)	(487)	(0.01)
	08/2024	93,638	987,512	0	(248)	(248)	0.00
RYL	07/2024	SEK 106	\$ 10	0	0	0	0.00
	07/2024	\$ 59,540	SEK 625,410	0	(485)	(485)	(0.01)
SCX	07/2024	9	96	0	0	0	0.00
UAG	07/2024	SEK 21	\$ 2	0	0	0	0.00
				\$ 600	\$ (1,830)	\$ (1,230)	(0.01)

As at 30 June 2024, the Institutional SGD (Hedged) Income, Investor SGD (Hedged) Income, Administrative SGD (Hedged) Income, E Class SGD (Hedged) Income and W Class SGD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	SGD 37,123	\$ 27,350	\$ 0	\$ (41)	\$ (41)	0.00
	07/2024	\$ 18,141	SGD 24,485	0	(75)	(75)	0.00
	08/2024	27,396	37,130	41	0	41	0.00
BPS	07/2024	SGD 37,318	\$ 27,515	0	(20)	(20)	0.00
	08/2024	\$ 27,515	SGD 37,264	21	0	21	0.00
BRC	07/2024	206	278	0	(1)	(1)	0.00
CBK	07/2024	630	850	0	(3)	(3)	0.00
GLM	07/2024	SGD 1,964	\$ 1,453	3	0	3	0.00
	07/2024	\$ 140	SGD 188	0	(1)	(1)	0.00
JPM	07/2024	35,088	47,227	0	(240)	(240)	(0.01)
MBC	07/2024	859	1,161	0	(2)	(2)	0.00
MYI	07/2024	11	14	0	0	0	0.00
SCX	07/2024	SGD 1,402	\$ 1,039	5	0	5	0.00
	07/2024	\$ 27,678	SGD 37,295	0	(159)	(159)	0.00
UAG	07/2024	90	121	0	0	0	0.00
				\$ 70	\$ (542)	\$ (472)	(0.01)

Total OTC Financial Derivative Instruments

\$ (9,069) (0.10)

Total Investments

\$ 9,906,544 108.51

Other Current Assets & Liabilities

\$ (777,231) (8.51)

Net Assets

\$ 9,129,313 100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) When-issued security.
- (c) Payment in-kind security.
- (d) Security did not produce income within the last twelve months.
- (e) Zero coupon security.
- (f) Coupon represents a yield to maturity.
- (g) Principal amount of security is adjusted for inflation.
- (h) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (i) Affiliated to the Fund.
- (j) Contingent convertible security.
- (k) Restricted Securities (31 December 2023: 0.70%):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Morgan Stanley	0.000%	02/04/2032	11/02/2020	\$ 41,495	\$ 29,754	0.33

(l) Securities with an aggregate fair value of \$9,304 (31 December 2023: \$8,265) and cash of \$Nil (31 December 2023: \$3,891) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Cash of \$Nil (31 December 2022: \$260) has been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Cash of \$140,126 (31 December 2023: \$177,696) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$28,690 (31 December 2023: \$8,110) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 9,366,053	\$ 32,521	\$ 9,398,574
Investment Funds	530,469	0	0	530,469
Repurchase Agreements	0	1,689	0	1,689
Financial Derivative Instruments ⁽³⁾	7,594	(31,782)	0	(24,188)
Totals	\$ 538,063	\$ 9,335,960	\$ 32,521	\$ 9,906,544

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 10,078,308	\$ 13,011	\$ 10,091,319
Investment Funds	787,238	257,980	0	1,045,218
Repurchase Agreements	0	177,113	0	177,113
Financial Derivative Instruments ⁽³⁾	26,715	32,277	0	58,992
Totals	\$ 813,953	\$ 10,545,678	\$ 13,011	\$ 11,372,642

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

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

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

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	4.300%	22/11/2023	TBD ⁽¹⁾	\$ (335)	\$ (344)	0.00
	4.500	15/02/2024	TBD ⁽¹⁾	(209)	(213)	0.00
BRC	0.500	17/06/2024	TBD ⁽¹⁾	€ (1,001)	(1,073)	(0.01)
JML	1.750	15/02/2024	TBD ⁽¹⁾	(3,889)	(4,200)	(0.05)
	1.750	11/04/2024	TBD ⁽¹⁾	(808)	(870)	(0.01)
MEI	0.500	17/06/2024	TBD ⁽¹⁾	(1,548)	(1,659)	(0.02)
SCX	5.000	14/06/2024	TBD ⁽¹⁾	\$ (893)	(895)	(0.01)
Total Reverse Repurchase Agreements					\$ (9,254)	(0.10)

(1) Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (254)	\$ 0	\$ (254)	\$ (833)	940	107
BOA	(9,694)	10,610	916	2,872	(3,410)	(538)
BPS	11,645	(12,740)	(1,095)	(4,216)	6,880	2,664
BRC	2,072	(1,810)	262	5,041	(8,780)	(3,739)
CBK	698	(620)	78	6,148	(8,080)	(1,932)
DBL	N/A	N/A	N/A	196	0	196
DUB	(3,279)	2,990	(289)	995	(770)	225
FAR	(12,316)	12,900	584	365	(390)	(25)
GLM	(1,134)	1,200	66	616	(190)	426
GST	599	(590)	9	490	(470)	20
JLN	N/A	N/A	N/A	(42)	0	(42)
JPM	639	(440)	199	1,401	(1,300)	101
MBC	384	(320)	64	4,179	(7,500)	(3,321)
MYC	(1)	(270)	(271)	60	0	60
MYI	(311)	360	49	9,504	(11,110)	(1,606)
RBC	10	0	10	N/A	N/A	N/A
RYL	(582)	630	48	N/A	N/A	N/A
SAL	(2)	0	(2)	(106)	0	(106)
SCX	241	0	241	6,112	(7,970)	(1,858)
SSB	(156)	0	(156)	(225)	290	65
TOR	1,100	(1,600)	(500)	1,077	(1,020)	57
UAG	1,298	(1,333)	(35)	3,459	(4,341)	(882)
ULO	(26)	0	(26)	N/A	N/A	N/A

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Schedule of Investments Global Investment Grade Credit Fund (Cont.)

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	65.19	64.03
Transferable securities dealt in on another regulated market*	37.50	30.03
Other transferable securities	0.26	0.12
Investment funds	5.81	9.76
Repurchase agreements	0.02	1.65
Financial derivative instruments dealt in on a regulated market	0.11	0.25
Centrally cleared financial derivative instruments	(0.28)	(0.04)
OTC financial derivative instruments	(0.10)	0.35
Reverse repurchase agreements	(0.10)	(0.07)

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Australia	3.02	2.35
Austria	0.19	0.05
Belgium	0.25	0.14
Bermuda	0.62	0.52
Brazil	0.29	0.19
Canada	3.48	2.63
Cayman Islands	3.11	3.08
Chile	0.01	0.02
China	N/A	0.17
Colombia	0.11	0.08
Czech Republic	0.25	0.15
Denmark	0.45	0.38
Finland	0.30	0.27
France	3.83	3.23
Germany	1.50	1.55
Guernsey, Channel Islands	0.40	0.36
Hong Kong	0.07	0.12
Hungary	0.04	N/A
India	0.20	0.21
Indonesia	0.19	0.16
Ireland	0.40	0.58
Isle of Man	0.13	N/A
Israel	0.35	0.09
Italy	1.99	1.53
Japan	1.82	1.84
Jersey, Channel Islands	0.70	0.51
Kazakhstan	0.04	N/A
Liberia	0.23	0.03
Luxembourg	1.22	0.90
Mauritius	N/A	0.09
Mexico	0.93	0.61
Multinational	0.03	0.03
Netherlands	3.66	2.94
Norway	0.49	0.26
Panama	0.21	N/A
Peru	0.14	0.02
Poland	0.16	0.10
Portugal	0.19	0.14
Qatar	0.14	0.10
Romania	0.57	0.37
Russia	0.00	0.00
Saudi Arabia	1.05	0.93
Singapore	0.46	0.38
Slovakia	0.02	0.00
Slovenia	N/A	0.11
South Africa	N/A	0.77
South Korea	0.28	0.2
Spain	0.77	0.33
Supranational	0.27	0.23
Sweden	0.37	0.16
Switzerland	1.78	1.23
Thailand	0.08	0.07
Turkey	0.03	0.03
United Arab Emirates	0.06	0.07
United Kingdom	6.31	6.00
United States	59.35	56.91
Virgin Islands (British)	0.35	0.40
Short-Term Instruments	0.06	0.56
Investment Funds	5.81	9.76
Repurchase Agreements	0.02	1.65
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.11	0.25
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	N/A	0.00

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.01)	0.01
Credit Default Swaps on Credit Indices — Sell Protection	0.00	0.08
Interest Rate Swaps	(0.27)	(0.13)
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	0.02	0.01
Written Options		
Interest Rate Swaptions	(0.03)	(0.02)
Options on Securities	0.00	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	0.01
Credit Default Swaps on Credit Indices — Sell Protection	0.02	0.02
Forward Foreign Currency Contracts	0.27	(0.24)
Hedged Forward Foreign Currency Contracts	(0.39)	0.57
Other Current Assets & Liabilities	(8.51)	(6.15)
Net Assets	100.00	100.00

Schedule of Investments Global Investment Grade Credit ESG Fund

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES								SOVEREIGN ISSUES			
AUSTRALIA				COMMUNAUTÉ FRANÇAISE DE BELGIQUE				Chile Government International Bond			
CORPORATE BONDS & NOTES				Ministeries van de Vlaamse Gemeenschap				1.250% due 29/01/2040 € 800 \$ 591 0.02			
APPF Commercial Finance Pty. Ltd.				1.500% due 11/04/2044	300	224	0.01	1.250% due 22/01/2051	2,200	1,320	0.06
3.600% due 11/11/2031	AUD 800 \$	436	0.02	3.250% due 12/01/2043	2,100	2,122	0.10	3.500% due 25/01/2050	\$ 300	216	0.01
Boral Finance Pty. Ltd.				3.500% due 22/06/2045	800	838	0.04	3.500% due 15/04/2053	1,600	1,135	0.05
3.750% due 01/05/2028	\$ 52	48	0.00	4.000% due 26/09/2042	500	559	0.02	4.340% due 07/03/2042	1,000	865	0.04
ETSA Utilities Finance Pty. Ltd.				Region Wallonne Belgium				4.850% due 22/01/2029	2,700	2,672	0.12
5.108% due 03/06/2027	AUD 1,300	867	0.04	3.500% due 15/03/2043	5,800	5,928	0.27				
GAIF Bond Issuer Pty. Ltd.						11,943	0.54				
3.400% due 30/09/2026	\$ 850	814	0.04	Total Belgium						10,296	0.46
Goodman Australia Finance Pty. Ltd.								COLOMBIA			
4.250% due 03/05/2030	€ 1,200	1,301	0.06					SOVEREIGN ISSUES			
GPT Wholesale Office Fund								Colombia Government International Bond			
3.222% due 05/11/2031	AUD 1,740	960	0.04					8.000% due 14/11/2035 4,400 4,534 0.20			
Lendlease Finance Ltd.								CZECH REPUBLIC			
3.400% due 27/10/2027	1,370	839	0.04					CORPORATE BONDS & NOTES			
Macquarie University								EPH Financing International A/S			
2.250% due 22/05/2030	750	422	0.02					5.875% due 30/11/2029 € 1,800 1,935 0.09			
3.500% due 07/09/2028	250	156	0.01					UniCredit Bank Czech Republic & Slovakia A/S			
NBN Co. Ltd.								3.750% due 20/06/2028 3,900 4,201 0.19			
3.500% due 22/03/2030	€ 2,300	2,459	0.11					Total Czech Republic			
3.750% due 22/03/2034	900	968	0.04					6,136 0.28			
Sydney Airport Finance Co. Pty. Ltd.								DENMARK			
3.375% due 30/04/2025	\$ 150	147	0.01					CORPORATE BONDS & NOTES			
Telstra Group Ltd.								AP Moller - Maersk A/S			
5.650% due 06/03/2034	AUD 1,050	708	0.03					4.125% due 05/03/2036 1,700 1,840 0.08			
Transurban Finance Co. Pty. Ltd.								5.875% due 14/09/2033 \$ 7,301 7,467 0.34			
2.450% due 16/03/2031	\$ 2,100	1,759	0.08					Danske Bank A/S			
4.125% due 02/02/2026	600	587	0.02					4.500% due 09/11/2028 € 1,000 1,094 0.05			
Vicinity Centres Trust								GN Store Nord A/S			
4.927% due 02/06/2028	AUD 2,500	1,632	0.07					0.875% due 25/11/2024 1,539 1,620 0.07			
Worley Financial Services Pty. Ltd.								Nykredit Realkredit A/S			
5.950% due 13/10/2028	1,700	1,135	0.05					1.375% due 12/07/2027 1,650 1,661 0.08			
		15,238	0.68					3.875% due 05/07/2027 1,200 1,291 0.06			
								4.625% due 19/01/2029 200 222 0.01			
SOVEREIGN ISSUES								Orsted A/S			
Australia Government International Bond								5.125% due 13/09/2034 £ 1,300 1,612 0.07			
4.250% due 21/04/2026	525	351	0.02					TDC Net A/S			
4.250% due 21/06/2034	3,400	2,261	0.10					5.056% due 31/05/2028 € 4,000 4,373 0.20			
		2,612	0.12					5.186% due 02/08/2029 1,500 1,634 0.07			
Total Australia		17,850	0.80					5.618% due 06/02/2030 1,000 1,104 0.05			
								6.500% due 01/06/2031 2,800 3,192 0.14			
AUSTRIA								Total Denmark			
CORPORATE BONDS & NOTES								27,110 1.22			
Erste Group Bank AG								DOMINICAN REPUBLIC			
2.875% due 09/01/2031	€ 1,000	1,050	0.05					SOVEREIGN ISSUES			
4.000% due 16/01/2031	1,000	1,097	0.05					Dominican Republic Government International Bond			
4.250% due 15/10/2027 (f)(g)	2,400	2,328	0.11					6.600% due 01/06/2036 (b) \$ 1,850 1,846 0.08			
UniCredit Bank Austria AG								FINLAND			
3.125% due 21/09/2029	2,600	2,769	0.12					CORPORATE BONDS & NOTES			
Total Austria		7,244	0.33					Balder Finland Oyj			
								1.000% due 20/01/2029 € 400 353 0.02			
BELGIUM								Kemira Oyj			
CORPORATE BONDS & NOTES								1.000% due 30/03/2028 1,000 965 0.04			
ING Belgium S.A.								Nordea Bank Abp			
3.375% due 31/05/2027	5,000	5,377	0.24					3.750% due 01/03/2029 (f)(g) \$ 3,300 2,760 0.12			
KBC Group NV								4.125% due 05/05/2028 € 2,500 2,732 0.12			
1.500% due 29/03/2026	500	527	0.02					Tornator Oyj			
4.375% due 06/12/2031	3,800	4,240	0.19					1.250% due 14/10/2026 200 202 0.01			
4.750% due 17/04/2035	2,000	2,164	0.10					Total Finland			
5.796% due 19/01/2029	\$ 400	403	0.02					9,371 0.42			
8.000% due 05/09/2028 (f)(g)	€ 600	683	0.03					FRANCE			
Proximus SADP								CORPORATE BONDS & NOTES			
4.125% due 17/11/2033	3,000	3,329	0.15					Accor S.A.			
Silfin NV								3.875% due 11/03/2031 1,300 1,387 0.06			
2.875% due 11/04/2027	2,400	2,462	0.11								
Sofina S.A.											
1.000% due 23/09/2028	1,300	1,227	0.06								
		20,412	0.92								
SOVEREIGN ISSUES											
Belgium Government International Bond											
2.750% due 22/04/2039	700	698	0.03								

DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS	DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS	DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS
Holcim Sterling Finance Netherlands BV				NON-AGENCY MORTGAGE-BACKED SECURITIES				SingTel Group Treasury Pte. Ltd.			
2.250% due 04/04/2034	£ 1,800	\$ 1,734	0.08	Green Lion BV				3.875% due 28/08/2028	\$ 900	\$ 869	0.04
Iberdrola International BV				0.000% due 23/10/2060 (b)	€ 4,600	\$ 4,934	0.22	United Overseas Bank Ltd.			
6.750% due 15/09/2033	\$ 1,200	1,253	0.06	4.342% due 23/07/2065	4,900	5,268	0.24	3.863% due 07/10/2032 (g)	4,000	3,809	0.17
ING Bank NV				Green Storm BV				Total Singapore		6,914	0.31
2.750% due 10/01/2032	€ 1,000	1,046	0.05	4.190% due 22/02/2071	4,700	5,042	0.23				
ING Groep NV				4.580% due 22/02/2068	200	216	0.01				
1.250% due 16/02/2027	1,200	1,236	0.06			15,460	0.70	SOUTH KOREA			
1.400% due 01/07/2026	\$ 1,800	1,724	0.08	SOVEREIGN ISSUES				KB Kookmin Card Co. Ltd.			
2.125% due 23/05/2026	€ 2,700	2,850	0.13	BNG Bank NV				1.500% due 13/05/2026	2,600	2,412	0.11
3.875% due 16/05/2027 (f)(g)	\$ 100	85	0.00	0.050% due 20/11/2029	700	641	0.03	KEB Hana Bank			
4.000% due 12/02/2035	€ 3,400	3,672	0.17	2.750% due 11/01/2034	3,000	3,122	0.14	3.750% due 04/05/2026	€ 7,300	7,845	0.35
4.125% due 24/08/2033	1,900	2,022	0.09	3.000% due 11/01/2033	5,000	5,334	0.24	5.375% due 23/04/2027	\$ 1,500	1,510	0.07
4.250% due 16/05/2031 (f)(g)	\$ 500	390	0.02	3.250% due 29/08/2033	14,000	15,216	0.68	Kodit Global Co. Ltd.			
6.500% due 16/04/2025 (f)(g)	300	298	0.01	3.500% due 19/05/2028	\$ 1,600	1,538	0.07	4.954% due 25/05/2026	3,700	3,671	0.17
8.000% due 16/05/2030 (f)(g)	1,000	1,021	0.05	Nederlandse Waterschapsbank NV				Kookmin Bank			
JAB Holdings BV				0.125% due 03/09/2035	€ 2,000	1,533	0.07	2.500% due 04/11/2030 (g)	900	756	0.03
4.500% due 08/04/2052	4,300	3,156	0.14	2.625% due 10/01/2034	2,500	2,577	0.12	4.000% due 13/04/2027	€ 2,000	2,167	0.10
5.000% due 12/06/2033	€ 200	227	0.01	2.750% due 17/12/2029	500	529	0.02	Shinhan Bank Co. Ltd.			
JDE Peet's NV				Netherlands Government International Bond				1.183% due 29/09/2025	AUD 1,100	700	0.03
0.500% due 16/01/2029	100	93	0.00	3.250% due 15/01/2044	2,150	2,406	0.11	3.320% due 29/01/2027	€ 300	320	0.01
1.125% due 16/06/2033	800	675	0.03			32,896	1.48	4.000% due 23/04/2029 (g)	\$ 1,100	1,032	0.05
2.250% due 24/09/2031	\$ 2,050	1,658	0.07	Total Netherlands		189,936	8.57	4.375% due 13/04/2032 (g)	2,200	2,032	0.09
4.125% due 23/01/2030	€ 800	867	0.04					6.304% due 16/11/2025	AUD 1,500	1,019	0.05
LeasePlan Corp. NV				NEW ZEALAND				Shinhan Financial Group Co. Ltd.			
0.250% due 07/09/2026	3,300	3,295	0.15	CORPORATE BONDS & NOTES				1.350% due 10/01/2026	\$ 300	282	0.01
Lseg Netherlands BV				ANZ New Zealand International Ltd.				5.000% due 24/07/2028	900	892	0.04
4.125% due 29/09/2026	1,500	1,627	0.07	3.951% due 17/07/2026	500	542	0.02	SK Hynix, Inc.			
4.231% due 29/09/2030	2,100	2,325	0.10	SOVEREIGN ISSUES				2.375% due 19/01/2031	1,000	824	0.04
Mondelez International Holdings Netherlands BV				Auckland Council				6.375% due 17/01/2028	3,400	3,499	0.16
0.250% due 09/09/2029	1,700	1,557	0.07	3.000% due 18/03/2034	1,700	1,777	0.08			28,961	1.31
Nationale-Nederlanden Bank NV				Total New Zealand		2,319	0.10	SOVEREIGN ISSUES			
0.500% due 21/09/2028	2,900	2,743	0.12	NORWAY				Export-Import Bank of Korea			
1.875% due 17/05/2032	500	487	0.02	CORPORATE BONDS & NOTES				2.125% due 18/01/2032	2,000	1,652	0.07
3.250% due 28/05/2027	2,000	2,144	0.10	DNB Bank ASA				Korea Expressway Corp.			
NE Property BV				0.375% due 18/01/2028	2,400	2,376	0.11	1.125% due 17/05/2026	1,000	927	0.04
2.000% due 20/01/2030	3,900	3,637	0.16	4.625% due 01/11/2029	2,700	3,002	0.14	Korea Housing Finance Corp.			
3.375% due 14/07/2027	600	625	0.03	Statkraft A/S				0.010% due 05/02/2025	€ 400	419	0.02
NN Group NV				3.125% due 13/12/2031	500	525	0.02	4.625% due 24/02/2028	\$ 2,200	2,176	0.10
4.500% due 15/01/2026 (f)	200	214	0.01	3.750% due 22/03/2039	500	538	0.02	Korea Land & Housing Corp.			
4.625% due 13/01/2048	200	217	0.01	Total Norway		6,441	0.29	5.750% due 06/10/2025	3,000	3,011	0.14
OCI NV										8,185	0.37
6.700% due 16/03/2033	\$ 2,000	1,975	0.09	PERU				Total South Korea		37,146	1.68
Prosus NV				SOVEREIGN ISSUES				SPAIN			
2.085% due 19/01/2030	€ 1,300	1,226	0.06	Peru Government International Bond				CORPORATE BONDS & NOTES			
2.778% due 19/01/2034	200	179	0.01	1.950% due 17/11/2036	2,000	1,647	0.07	Banco Bilbao Vizcaya Argentaria S.A.			
3.257% due 19/01/2027	\$ 2,200	2,059	0.09					4.625% due 13/01/2031	€ 1,000	1,108	0.05
Sartorius Finance BV				ROMANIA				5.381% due 13/03/2029	\$ 2,200	2,208	0.10
4.250% due 14/09/2026	€ 600	651	0.03	SOVEREIGN ISSUES				5.862% due 14/09/2026	1,200	1,200	0.05
4.375% due 14/09/2029	500	549	0.02	Romania Government International Bond				Banco Santander S.A.			
Sika Capital BV				1.375% due 02/12/2029	500	444	0.02	0.625% due 24/06/2029	€ 800	762	0.03
3.750% due 03/11/2026	2,000	2,154	0.10	1.750% due 13/07/2030	2,500	2,189	0.10	3.500% due 09/01/2028	2,300	2,456	0.11
Stedin Holding NV				2.625% due 02/12/2040	3,400	2,376	0.11	3.625% due 21/03/2029 (f)(g)	600	525	0.02
0.500% due 14/11/2029	100	92	0.00	3.750% due 07/02/2034	900	829	0.04	4.125% due 12/11/2027 (f)(g)	1,000	965	0.04
3.625% due 20/06/2031	4,000	4,308	0.19	4.625% due 03/04/2049	100	88	0.00	4.875% due 18/10/2031	700	793	0.04
Telefonica Europe BV				Total Romania		5,926	0.27	6.499% due 23/01/2031	AUD 3,500	2,378	0.11
6.135% due 03/02/2030 (f)	1,500	1,687	0.08	SERBIA				6.921% due 08/08/2033	\$ 5,000	5,224	0.24
TenneT Holding BV				SOVEREIGN ISSUES				Bankinter S.A.			
4.250% due 28/04/2032	1,000	1,122	0.05	Serbia Government International Bond				0.625% due 06/10/2027	€ 1,000	974	0.04
Unilever Finance Netherlands BV				1.000% due 23/09/2028	1,500	1,368	0.06	CaixaBank S.A.			
3.250% due 15/02/2032	800	853	0.04	1.650% due 03/03/2033	400	322	0.02	0.625% due 21/01/2028	3,000	2,994	0.13
Universal Music Group NV				6.000% due 12/06/2034	\$ 2,000	1,971	0.09	0.750% due 10/07/2026	600	624	0.03
4.000% due 13/06/2031	600	658	0.03	Total Serbia		3,661	0.17	1.500% due 03/12/2026	£ 700	835	0.04
Upfield BV				SINGAPORE				4.625% due 16/05/2027	€ 1,000	1,088	0.05
6.875% due 02/07/2029 (b)	1,000	1,068	0.05	CORPORATE BONDS & NOTES				5.375% due 14/11/2030	100	115	0.01
Van Lanschot Kempen NV				Clean Renewable Power Mauritius Pte. Ltd.				5.875% due 09/10/2027 (f)(g)	800	841	0.04
3.500% due 31/05/2026	1,000	1,073	0.05	4.250% due 25/03/2027	1,131	1,055	0.05	7.500% due 16/01/2030 (f)(g)	1,600	1,785	0.08
Vesteda Finance BV				Pfizer Investment Enterprises Pte. Ltd.				Caja Rural de Navarra SCC			
0.750% due 18/10/2031	5,000	4,320	0.19	5.340% due 19/05/2063	1,250	1,181	0.05	3.000% due 26/04/2027	1,700	1,801	0.08
Wabtec Transportation Netherlands BV								Cellnex Finance Co. S.A.			
1.250% due 03/12/2027	4,200	4,176	0.19					3.875% due 07/07/2041	\$ 1,000	791	0.04
WPC Eurobond BV								Telefonica Emisiones S.A.			
1.350% due 15/04/2028	300	292	0.01					4.183% due 21/11/2033	€ 3,100	3,396	0.15
ZF Europe Finance BV											
4.750% due 31/01/2029	3,100	3,338	0.15								
		138,998	6.27								

Schedule of Investments Global Investment Grade Credit ESG Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Werfen S.A.				4.125% due 15/04/2026	\$ 3,602	\$ 3,513	0.16	John Lewis PLC			
4.250% due 03/05/2030	€ 1,800	\$ 1,943	0.09	4.194% due 01/04/2031	10,350	9,666	0.44	4.250% due 18/12/2034	€ 300	\$ 292	0.01
4.625% due 06/06/2028	2,200	2,410	0.11	4.282% due 09/01/2028	1,050	1,007	0.04	6.125% due 21/01/2025	200	253	0.01
		<u>37,216</u>	<u>1.68</u>	4.375% due 10/02/2031 (f)(g)	1,600	1,302	0.06	Land Securities Capital Markets PLC			
				4.550% due 17/04/2026	1,100	1,082	0.05	4.875% due 15/09/2034	5,000	6,278	0.28
				5.959% due 12/01/2034	800	812	0.04	Lloyds Banking Group PLC			
				9.250% due 13/11/2028 (f)(g)	1,300	1,402	0.06	3.750% due 18/03/2028	\$ 1,600	1,531	0.07
				9.250% due 13/11/2033 (f)(g)	900	1,010	0.04	4.582% due 10/12/2025	2,000	1,964	0.09
				Total Switzerland		<u>30,897</u>	<u>1.39</u>	5.462% due 05/01/2028	1,400	1,397	0.06
								5.679% due 05/01/2035	1,500	1,495	0.07
								5.985% due 07/08/2027	4,900	4,930	0.22
								6.922% due 07/08/2027	1,400	1,421	0.06
								London & Quadrant Housing Trust			
								2.000% due 31/03/2032	€ 1,400	1,404	0.06
								LSEGA Financing PLC			
								2.500% due 06/04/2031	\$ 3,000	2,533	0.11
								3.200% due 06/04/2041	1,000	751	0.03
								Marks & Spencer PLC			
								4.500% due 10/07/2027	€ 300	368	0.02
								Motability Operations Group PLC			
								1.500% due 20/01/2041	400	295	0.01
								3.500% due 17/07/2031	€ 2,300	2,444	0.11
								3.625% due 24/07/2029	3,100	3,319	0.15
								3.875% due 24/01/2034	3,100	3,290	0.15
								4.000% due 17/01/2030	800	868	0.04
								National Grid PLC			
								3.875% due 16/01/2029	1,600	1,728	0.08
								Nationwide Building Society			
								4.302% due 08/03/2029	\$ 900	862	0.04
								4.500% due 01/11/2026	€ 3,900	4,268	0.19
								NatWest Group PLC			
								0.780% due 26/02/2030	1,200	1,119	0.05
								2.057% due 09/11/2028	€ 1,900	2,164	0.10
								4.600% due 28/06/2031 (f)(g)	\$ 1,200	949	0.04
								4.699% due 14/03/2028	€ 3,000	3,302	0.15
								4.771% due 16/02/2029	900	994	0.05
								4.892% due 18/05/2029	\$ 1,200	1,173	0.05
								5.125% due 12/05/2027 (f)(g)	€ 400	470	0.02
								7.472% due 10/11/2026	\$ 3,800	3,885	0.18
								NatWest Markets PLC			
								5.899% due 23/08/2028	AUD 900	611	0.03
								Peabody Capital PLC			
								2.750% due 02/03/2034	€ 500	509	0.02
								Pearson Funding PLC			
								3.750% due 04/06/2030	500	580	0.03
								Pinnacle Bidco PLC			
								8.250% due 11/10/2028	€ 2,000	2,279	0.10
								Places for People Treasury PLC			
								2.500% due 26/01/2036	€ 2,200	2,041	0.09
								6.250% due 06/12/2041	2,300	3,053	0.14
								Prudential Funding Asia PLC			
								2.950% due 03/11/2033	\$ 600	534	0.02
								Santander UK Group Holdings PLC			
								1.673% due 14/06/2027	800	740	0.03
								3.823% due 03/11/2028	3,400	3,214	0.15
								6.833% due 21/11/2026	1,250	1,267	0.06
								Seymour Energy Finance PLC			
								2.000% due 02/06/2040	€ 300	234	0.01
								2.625% due 22/02/2033	1,900	1,941	0.09
								4.000% due 05/03/2034	€ 4,500	4,730	0.21
								5.250% due 04/04/2036	€ 1,900	2,347	0.11
								Skipton Building Society			
								3.250% due 18/06/2029	€ 2,000	2,142	0.10
								SSE PLC			
								4.000% due 05/09/2031	3,500	3,828	0.17
								Standard Chartered PLC			
								0.800% due 17/11/2029	1,100	1,035	0.05
								1.456% due 14/01/2027	\$ 3,018	2,828	0.13
								2.678% due 29/06/2032	500	409	0.02
								4.196% due 04/03/2032	€ 400	430	0.02
								4.874% due 10/05/2031	2,500	2,788	0.13
								6.301% due 09/01/2029	\$ 500	511	0.02
								7.767% due 16/11/2028	900	958	0.04
								Tesco Corporate Treasury Services PLC			
								1.875% due 02/11/2028	€ 2,600	2,910	0.13
								2.750% due 27/04/2030	500	562	0.03
								Tesco Property Finance PLC			
								5.744% due 13/04/2040	187	236	0.01

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Thames Water Utilities Finance PLC				2.100% due 15/06/2030	\$ 1,000	\$ 838	0.04	Citibank N.A.			
0.875% due 31/01/2028	€ 3,000	2,585	0.12	3.650% due 15/03/2027	1,000	958	0.04	5.803% due 29/09/2028	\$ 2,500	\$ 2,569	0.12
1.250% due 31/01/2032	100	77	0.00	3.950% due 15/03/2029	900	850	0.04	Citigroup, Inc.			
4.375% due 18/01/2031	100	92	0.00					2.520% due 03/11/2032	1,400	1,151	0.05
TP ICAP Finance PLC				Amgen, Inc.				2.572% due 03/06/2031	8,100	6,955	0.31
2.625% due 18/11/2028	£ 300	325	0.01	5.150% due 02/03/2028	5,300	5,300	0.24	5.827% due 13/02/2035	1,000	990	0.04
7.875% due 17/04/2030	1,200	1,627	0.07	5.250% due 02/03/2030	4,400	4,434	0.20	6.054% due 25/01/2026	2,000	2,002	0.09
Travis Perkins PLC				5.600% due 02/03/2043	1,600	1,578	0.07	Citizens Bank N.A.			
3.750% due 17/02/2026	1,000	1,203	0.05	5.650% due 02/03/2053	50	49	0.00	5.284% due 26/01/2026	3,650	3,629	0.16
United Utilities Water Finance PLC				5.750% due 02/03/2063	100	98	0.00	Clearway Energy Operating LLC			
3.750% due 23/05/2034	€ 3,500	3,645	0.16	Assured Guaranty U.S. Holdings, Inc.				3.750% due 15/01/2032	700	596	0.03
Virgin Money UK PLC				3.600% due 15/09/2051	1,000	696	0.03	Comcast Corp.			
4.625% due 29/10/2028	500	549	0.02	Astrazeneca Finance LLC				5.500% due 15/05/2064	2,000	1,926	0.09
Vmed O2 UK Financing PLC				1.750% due 28/05/2028	100	89	0.00	CommonSpirit Health			
3.250% due 31/01/2031	700	662	0.03	4.900% due 03/03/2030	1,300	1,306	0.06	2.782% due 01/10/2030	600	520	0.02
4.500% due 15/07/2031	£ 1,000	1,046	0.05	5.000% due 26/02/2034	1,200	1,194	0.05	Commonwealth Edison Co.			
Vodafone Group PLC				AT&T, Inc.				2.200% due 01/03/2030	1,000	859	0.04
5.125% due 04/06/2081	\$ 2,659	1,963	0.09	3.550% due 15/09/2055	246	166	0.01	Community Preservation Corp.			
Weir Group PLC				3.800% due 01/12/2057	600	419	0.02	2.867% due 01/02/2030	1,225	1,068	0.05
2.200% due 13/05/2026	11,400	10,705	0.48	3.850% due 01/06/2060	2,200	1,536	0.07	Continental Wind LLC			
Workspace Group PLC				4.850% due 25/05/2047 (h)	CAD 1,500	991	0.04	6.000% due 28/02/2033	2,214	2,186	0.10
2.250% due 11/03/2028	£ 1,600	1,732	0.08	Autodesk, Inc.				COPT Defense Properties LP			
Yorkshire Building Society				2.400% due 15/12/2031	\$ 1,900	1,578	0.07	2.000% due 15/01/2029	700	594	0.03
3.511% due 11/10/2030	2,400	2,761	0.12	Avangrid, Inc.				2.750% due 15/04/2031	400	331	0.02
Zenith Finco PLC				3.150% due 01/12/2024	2,400	2,374	0.11	Corebridge Financial, Inc.			
6.500% due 30/06/2027	2,300	1,918	0.09	3.800% due 01/06/2029	5,058	4,708	0.21	3.900% due 05/04/2032	6,150	5,507	0.25
		207,444	9.35	Bank of America Corp.				Crown Castle, Inc.			
				0.583% due 24/08/2028	€ 200	195	0.01	2.500% due 15/07/2031	1,000	827	0.04
				1.102% due 24/05/2032	300	270	0.01	3.100% due 15/11/2029	2,000	1,786	0.08
				1.734% due 22/07/2027	\$ 300	278	0.01	5.000% due 11/01/2028	2,600	2,569	0.12
				1.898% due 23/07/2031	2,700	2,225	0.10	CVS Health Corp.			
				2.087% due 14/06/2029	2,400	2,130	0.10	5.125% due 21/02/2030	3,800	3,760	0.17
				2.299% due 21/07/2032	600	491	0.02	CVS Pass-Through Trust			
				2.456% due 22/10/2025	2,000	1,979	0.09	4.163% due 11/08/2036	106	92	0.00
				2.687% due 22/04/2032	6,600	5,580	0.25	Dell International LLC			
				2.824% due 27/04/2033	€ 700	699	0.03	3.375% due 15/12/2041	1,470	1,076	0.05
				2.884% due 22/10/2030	\$ 1,100	979	0.04	8.350% due 15/07/2046	11	14	0.00
				2.972% due 04/02/2033	300	254	0.01	Digital Euro Finco LLC			
				3.384% due 02/04/2026	7,800	7,662	0.35	2.500% due 16/01/2026	€ 950	995	0.05
				3.559% due 23/04/2027	2,600	2,515	0.11	Digital Stout Holding LLC			
				3.824% due 20/01/2028	2,214	2,134	0.10	3.300% due 19/07/2029	£ 100	114	0.01
				4.819% due 24/08/2025	€ 1,400	1,503	0.07	3.750% due 17/10/2030	400	457	0.02
				5.015% due 22/07/2033	\$ 4,900	4,791	0.22	Discover Bank			
				5.468% due 23/01/2035	4,600	4,597	0.21	3.450% due 27/07/2026	\$ 3,860	3,687	0.17
				6.204% due 10/11/2028	4,060	4,182	0.19	Discovery Communications LLC			
				Bank of New York Mellon Corp.				4.875% due 01/04/2043	1,900	1,496	0.07
				4.706% due 01/02/2034	2,800	2,680	0.12	5.200% due 20/09/2047	2,000	1,555	0.07
				Blackstone Holdings Finance Co. LLC				DOC DR LLC			
				2.850% due 05/08/2051	600	367	0.02	3.950% due 15/01/2028	800	765	0.03
				6.200% due 22/04/2033	400	421	0.02	Doris Duke Charitable Foundation			
				BlueHub Loan Fund, Inc.				2.345% due 01/07/2050	400	237	0.01
				3.099% due 01/01/2030	650	538	0.02	DTE Electric Co.			
				Booking Holdings, Inc.				3.250% due 01/04/2051	1,100	745	0.03
				4.125% due 12/05/2033	€ 600	663	0.03	Duke Energy Progress LLC			
				Boston Properties LP				3.450% due 15/03/2029	1,300	1,213	0.05
				2.550% due 01/04/2032	\$ 930	726	0.03	5.100% due 15/03/2034	2,450	2,432	0.11
				6.500% due 15/01/2034 (i)	2,800	2,850	0.13	Edison International			
				Brandywine Operating Partnership LP				7.875% due 15/06/2054	4,169	4,306	0.19
				3.950% due 15/11/2027	1,617	1,467	0.07	Elevance Health, Inc.			
				Bristol-Myers Squibb Co.				2.875% due 15/09/2029	1,812	1,632	0.07
				5.100% due 22/02/2031	1,200	1,205	0.05	Eli Lilly & Co.			
				Bush Foundation				1.375% due 14/09/2061	€ 700	406	0.02
				2.754% due 01/10/2050	375	247	0.01	Enel Finance America LLC			
				Capital One Financial Corp.				2.875% due 12/07/2041	\$ 2,500	1,637	0.07
				6.377% due 08/06/2034	2,200	2,258	0.10	Equinix, Inc.			
				Carrier Global Corp.				2.500% due 15/05/2031	1,600	1,341	0.06
				4.125% due 29/05/2028	€ 1,500	1,638	0.07	Equitable Financial Life Global Funding			
				CBRE Services, Inc.				0.600% due 16/06/2028	€ 1,300	1,242	0.06
				2.500% due 01/04/2031	\$ 1,000	833	0.04	1.300% due 12/07/2026	\$ 4,450	4,093	0.18
				Centene Corp.				Essential Properties LP			
				2.625% due 01/08/2031	600	493	0.02	2.950% due 15/07/2031	200	165	0.01
				3.000% due 15/10/2030	7,000	5,991	0.27	Eversource Energy			
				Charles Schwab Corp.				1.650% due 15/08/2030	800	646	0.03
				4.000% due 01/12/2030 (f)	1,400	1,197	0.05	F&G Global Funding			
				5.643% due 19/05/2029	600	608	0.03	2.300% due 11/04/2027	700	634	0.03
				5.853% due 19/05/2034	600	612	0.03				
				Church & Dwight Co., Inc.							
				5.600% due 15/11/2032	1,200	1,244	0.06				

Schedule of Investments Global Investment Grade Credit ESG Fund (Cont.)

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FactSet Research Systems, Inc. 3.450% due 01/03/2032	\$ 2,600	\$ 2,266	0.10	Kaiser Foundation Hospitals 2.810% due 01/06/2041	\$ 2,850	\$ 2,062	0.09	Pacific Gas & Electric Co. 6.700% due 01/04/2053	\$ 5,700	\$ 5,939	0.27
Farmers Exchange Capital 5.454% due 15/10/2054	400	338	0.02	Kilroy Realty LP 2.650% due 15/11/2033	5,800	4,263	0.19	Pacific Life Global Funding 1.375% due 14/04/2026	605	565	0.03
Fifth Third Bancorp 5.631% due 29/01/2032	1,600	1,587	0.07	3.050% due 15/02/2030	400	338	0.02	1.600% due 21/09/2028	1,000	866	0.04
First American Financial Corp. 2.400% due 15/08/2031	3,600	2,877	0.13	Kraft Heinz Foods Co. 3.500% due 15/03/2029	€ 2,400	2,572	0.12	2.450% due 11/01/2032	2,000	1,627	0.07
4.000% due 15/05/2030	700	629	0.03	Lazard Group LLC 4.375% due 11/03/2029	\$ 200	191	0.01	6.171% due 06/12/2024	2,000	2,005	0.09
Fiserv, Inc. 3.000% due 01/07/2031	€ 100	110	0.01	6.000% due 15/03/2031	2,700	2,732	0.12	Pacific LifeCorp. 3.350% due 15/09/2050	200	136	0.01
Ford Motor Credit Co. LLC 4.488% due 01/12/2024	€ 200	215	0.01	Liberty Utilities Finance GP 2.050% due 15/09/2030	1,800	1,474	0.07	PacificCorp 5.350% due 01/12/2053	1,200	1,090	0.05
7.350% due 06/03/2030	\$ 200	212	0.01	Low Income Investment Fund 3.711% due 01/07/2029	300	274	0.01	5.500% due 15/05/2054	4,700	4,370	0.20
FS KKR Capital Corp. 3.125% due 12/10/2028	1,300	1,129	0.05	McLaren Health Care Corp. 4.386% due 15/05/2048	200	173	0.01	Penn Mutual Life Insurance Co. 3.800% due 29/04/2061	1,800	1,160	0.05
Gap, Inc. 3.625% due 01/10/2029	550	477	0.02	MidAmerican Energy Co. 2.700% due 01/08/2052	1,250	753	0.03	Piedmont Operating Partnership LP 9.250% due 20/07/2028	3,100	3,309	0.15
Goldman Sachs Group, Inc. 1.500% due 07/12/2027	€ 800	899	0.04	3.150% due 15/04/2050	1,650	1,103	0.05	PNC Bank N.A. 2.700% due 22/10/2029	600	524	0.02
1.542% due 10/09/2027	\$ 400	367	0.02	3.650% due 01/08/2048	4,629	3,489	0.16	PNC Financial Services Group, Inc. 4.758% due 26/01/2027	5,880	5,810	0.26
1.875% due 16/12/2030	€ 1,100	1,148	0.05	3.950% due 01/08/2047	1,060	828	0.04	Principal Life Global Funding 1.250% due 16/08/2026	2,750	2,524	0.11
1.992% due 27/01/2032	\$ 1,000	812	0.04	5.300% due 01/02/2055	2,000	1,906	0.09	Prologis Euro Finance LLC 1.500% due 08/02/2034	€ 3,250	2,838	0.13
2.383% due 21/07/2032	900	739	0.03	5.850% due 15/09/2054	600	615	0.03	Prologis LP 2.250% due 15/01/2032	\$ 600	490	0.02
2.615% due 22/04/2032	7,400	6,225	0.28	Mondelez International, Inc. 4.625% due 03/07/2031 (b)	CAD 4,500	3,281	0.15	Protective Life Global Funding 1.618% due 15/04/2026	800	749	0.03
2.640% due 24/02/2028	3,050	2,845	0.13	Moody's Corp. 2.000% due 19/08/2031	\$ 700	569	0.03	1.737% due 21/09/2030	800	655	0.03
2.650% due 21/10/2032	900	749	0.03	2.550% due 18/08/2060	500	270	0.01	Providence St. Joseph Health Obligated Group 5.403% due 01/10/2033	2,900	2,881	0.13
3.102% due 24/02/2033	1,100	940	0.04	3.100% due 29/11/2061	400	246	0.01	Prudential Financial, Inc. 6.500% due 15/03/2054	1,800	1,822	0.08
3.125% due 25/07/2029	€ 400	465	0.02	3.250% due 15/01/2028	300	284	0.01	Public Service Co. of Colorado 2.700% due 15/01/2051	1,625	961	0.04
3.691% due 05/06/2028	\$ 500	478	0.02	Morgan Stanley 1.102% due 29/04/2033	€ 300	263	0.01	3.200% due 01/03/2050	2,827	1,861	0.08
Golub Capital BDC, Inc. 7.050% due 05/12/2028	4,100	4,188	0.19	1.375% due 27/10/2026	1,350	1,386	0.06	5.750% due 15/05/2054	1,900	1,878	0.08
Goodman U.S. Finance Five LLC 4.625% due 04/05/2032	4,100	3,801	0.17	1.928% due 28/04/2032	\$ 8,900	7,154	0.32	Public Service Co. of Oklahoma 2.200% due 15/08/2031	2,800	2,266	0.10
Great-West Lifeco Finance LP 4.047% due 17/05/2028	500	480	0.02	3.875% due 27/01/2026	11,743	11,484	0.52	3.150% due 15/08/2051	3,900	2,513	0.11
Hanover Insurance Group, Inc. 2.500% due 01/09/2030	300	253	0.01	5.050% due 28/01/2027	750	746	0.03	Public Service Electric & Gas Co. 3.100% due 15/03/2032	2,550	2,227	0.10
Hanwha Q Cells Americas Holdings Corp. 5.000% due 27/07/2028	3,300	3,296	0.15	5.123% due 01/02/2029	8,100	8,070	0.36	4.650% due 15/03/2033	3,200	3,087	0.14
HAT Holdings LLC 3.375% due 15/06/2026	2,255	2,128	0.10	6.342% due 18/10/2033 (i)	6,000	6,372	0.29	Puget Sound Energy, Inc. 5.685% due 15/06/2054	3,060	3,030	0.14
3.750% due 15/09/2030	3,200	2,794	0.13	MSCI, Inc. 3.250% due 15/08/2033	1,200	993	0.04	PVH Corp. 4.125% due 16/07/2029	€ 1,600	1,709	0.08
8.000% due 15/06/2027	5,800	6,037	0.27	3.625% due 01/09/2030	500	449	0.02	Qorvo, Inc. 1.750% due 15/12/2024	\$ 4,900	4,805	0.22
HCA, Inc. 4.125% due 15/06/2029	4,700	4,452	0.20	3.875% due 15/02/2031	200	180	0.01	Quanta Services, Inc. 0.950% due 01/10/2024	3,000	2,962	0.13
4.500% due 15/02/2027	1,700	1,662	0.08	4.000% due 15/11/2029	100	93	0.00	2.900% due 01/10/2030	5,000	4,407	0.20
Healthpeak OP LLC 2.125% due 01/12/2028	1,750	1,546	0.07	Mutual of Omaha Cos. Global Funding 5.450% due 12/12/2028	2,100	2,112	0.10	Rayonier LP 2.750% due 17/05/2031	2,500	2,090	0.09
Host Hotels & Resorts LP 2.900% due 15/12/2031	2,900	2,426	0.11	Netflix, Inc. 3.625% due 15/06/2030	€ 500	535	0.02	Realty Income Corp. 1.750% due 13/07/2033	€ 2,000	1,877	0.08
3.375% due 15/12/2029	4,300	3,839	0.17	3.875% due 15/11/2029	3,200	3,477	0.16	Reliance, Inc. 2.150% due 15/08/2030	\$ 1,000	837	0.04
5.700% due 01/07/2034	3,900	3,835	0.17	Neuberger Berman Group LLC 4.875% due 15/04/2045	\$ 200	159	0.01	RELX Capital, Inc. 4.000% due 18/03/2029	700	673	0.03
Hudson Pacific Properties LP 3.250% due 15/01/2030	200	138	0.01	New York State Electric & Gas Corp. 2.150% due 01/10/2031	400	321	0.01	RGA Global Funding 2.700% due 18/01/2029	1,000	898	0.04
3.950% due 01/11/2027	550	461	0.02	5.650% due 15/08/2028	2,100	2,134	0.10	RWE Finance U.S. LLC 5.875% due 16/04/2034	2,550	2,554	0.12
5.950% due 15/02/2028	3,300	2,809	0.13	5.850% due 15/08/2033	2,000	2,034	0.09	S&P Global, Inc. 2.700% due 01/03/2029	5,500	4,987	0.23
Humana, Inc. 1.350% due 03/02/2027	1,000	906	0.04	NextEra Energy Capital Holdings, Inc. 1.900% due 15/06/2028	7,830	6,926	0.31	San Diego Gas & Electric Co. 2.950% due 15/08/2051	1,750	1,135	0.05
3.700% due 23/03/2029	1,700	1,595	0.07	NextEra Energy Operating Partners LP 7.250% due 15/01/2029	5,000	5,131	0.23	Santander Holdings USA, Inc. 6.174% due 09/01/2030	2,800	2,823	0.13
3.950% due 15/03/2027	95	92	0.00	Niagara Mohawk Power Corp. 1.960% due 27/06/2030	3,300	2,746	0.12	SBA Tower Trust 1.631% due 15/05/2051	1,000	909	0.04
5.875% due 01/03/2033	3,000	3,053	0.14	5.783% due 16/09/2052	2,690	2,636	0.12	SCE Recovery Funding LLC 4.697% due 15/06/2042	1,887	1,835	0.08
IQVIA, Inc. 5.700% due 15/05/2028	3,000	3,036	0.14	Northern States Power Co. 2.250% due 01/04/2031	1,000	844	0.04	ServiceNow, Inc. 1.400% due 01/09/2030	3,200	2,599	0.12
John Deere Capital Corp. 3.350% due 18/04/2029	1,900	1,780	0.08	2.600% due 01/06/2051	2,300	1,376	0.06				
Jones Lang LaSalle, Inc. 6.875% due 01/12/2028	2,900	3,056	0.14	2.900% due 01/03/2050	1,700	1,085	0.05				
JPMorgan Chase & Co. 1.045% due 19/11/2026	1,500	1,410	0.06	4.500% due 01/06/2052	1,218	1,030	0.05				
2.545% due 08/11/2032	8,750	7,289	0.33	5.400% due 15/03/2054	5,800	5,597	0.25				
2.580% due 22/04/2032	7,400	6,253	0.28	NSTAR Electric Co. 3.100% due 01/06/2051	1,675	1,108	0.05				
2.739% due 15/10/2030	1,800	1,593	0.07	4.950% due 15/09/2052	3,600	3,242	0.15				
4.203% due 23/07/2029	1,500	1,444	0.07	Nuveen LLC 4.000% due 01/11/2028	300	288	0.01				
4.323% due 26/04/2028	4,500	4,391	0.20	Oncor Electric Delivery Co. LLC 3.500% due 15/05/2031	€ 4,500	4,795	0.22				
4.912% due 25/07/2033	5,600	5,441	0.25	OneMain Finance Corp. 7.500% due 15/05/2031	\$ 1,700	1,722	0.08				
6.070% due 22/10/2027	2,100	2,137	0.10	Oracle Corp. 3.950% due 25/03/2051	300	222	0.01				
6.087% due 23/10/2029	2,900	2,997	0.14								

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
SLM Corp.				UnitedHealth Group, Inc.				University of Michigan Revenue Bonds, Series 2022			
3.125% due 02/11/2026	\$ 1,400	\$ 1,306	0.06	5.350% due 15/02/2033	\$ 1,400	\$ 1,419	0.06	3.504% due 01/04/2052	\$ 1,300	\$ 1,008	0.04
Solar Star Funding LLC				5.875% due 15/02/2053	3,100	3,222	0.15	University of Pittsburgh of the Commonwealth System of Higher Education, Pennsylvania Revenue Bonds, Series 2017			
5.375% due 30/06/2035	4,019	3,921	0.18	USAA Capital Corp.				3.646% due 15/09/2036	2,000	1,766	0.08
Southern California Edison Co.				2.125% due 01/05/2030	1,000	854	0.04				
2.500% due 01/06/2031	200	168	0.01	3.375% due 01/05/2025	1,300	1,278	0.06				
2.750% due 01/02/2032	1,700	1,435	0.06	Verizon Communications, Inc.							
3.600% due 01/02/2045	1,600	1,171	0.05	0.375% due 22/03/2029	€ 800	745	0.03				
3.650% due 01/06/2051	2,500	1,767	0.08	1.500% due 18/09/2030	\$ 3,760	3,069	0.14				
3.900% due 01/12/2041	100	78	0.00	2.100% due 22/03/2028	700	630	0.03				
4.500% due 01/09/2040	190	164	0.01	2.850% due 03/09/2041	1,550	1,087	0.05				
4.875% due 01/03/2049	200	174	0.01	3.400% due 22/03/2041	500	383	0.02				
5.950% due 01/11/2032	3,750	3,878	0.18	3.700% due 22/03/2061	261	184	0.01				
Southwestern Electric Power Co.				4.329% due 21/09/2028	600	583	0.03				
3.250% due 01/11/2051	3,200	2,022	0.09	5.050% due 09/05/2033	2,000	1,972	0.09				
Southwestern Public Service Co.				VF Corp.							
5.150% due 01/06/2052	2,000	1,764	0.08	2.950% due 23/04/2030	3,800	3,156	0.14				
Standard Industries, Inc.				4.250% due 07/03/2029	€ 500	516	0.02				
2.250% due 21/11/2026	€ 1,400	1,421	0.06	VMware LLC							
Starwood Property Trust, Inc.				4.700% due 15/05/2030	\$ 3,000	2,903	0.13				
7.250% due 01/04/2029	\$ 2,500	2,530	0.11	Warnermedia Holdings, Inc.							
Stryker Corp.				4.279% due 15/03/2032 (i)	3,400	2,969	0.13				
4.850% due 08/12/2028	2,500	2,481	0.11	5.391% due 15/03/2062	500	391	0.02				
Sun Communities Operating LP				Westinghouse Air Brake Technologies Corp.							
5.500% due 15/01/2029	2,900	2,902	0.13	4.700% due 15/09/2028	2,500	2,452	0.11				
Synchrony Financial				Weyerhaeuser Co.							
4.250% due 15/08/2024	1,000	998	0.05	4.000% due 15/11/2029	2,700	2,540	0.11				
4.500% due 23/07/2025	500	492	0.02	6.875% due 15/12/2033	70	77	0.00				
T-Mobile USA, Inc.				Willis North America, Inc.							
2.550% due 15/02/2031	2,000	1,698	0.08	5.350% due 15/05/2033	100	98	0.00				
2.625% due 15/02/2029	1,000	897	0.04	Wisconsin Power & Light Co.							
3.300% due 15/02/2051	900	608	0.03	4.950% due 01/04/2033	8,249	7,988	0.36				
3.600% due 15/11/2060	300	203	0.01	WP Carey, Inc.							
Tapestry, Inc.				2.450% due 01/02/2032	1,200	975	0.04				
5.375% due 27/11/2027	€ 1,600	1,766	0.08	Xylem, Inc.							
5.875% due 27/11/2031	800	891	0.04	2.250% due 30/01/2031	1,080	907	0.04				
7.850% due 27/11/2033	\$ 3,500	3,688	0.17	ZF North America Capital, Inc.							
Teachers Insurance & Annuity Association of America				6.750% due 23/04/2030	2,350	2,396	0.11				
4.270% due 15/05/2047	400	320	0.01			623,507	28.12				
Topaz Solar Farms LLC											
5.750% due 30/09/2039	1,246	1,207	0.05								
Truist Financial Corp.											
1.267% due 02/03/2027	1,900	1,768	0.08								
4.873% due 26/01/2029	5,250	5,151	0.23								
5.122% due 26/01/2034	2,750	2,635	0.12								
5.435% due 24/01/2030	1,800	1,796	0.08								
U.S. Bancorp											
5.836% due 12/06/2034	600	609	0.03								

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BOS	5.390%	28/06/2024	01/07/2024	\$ 53,000	U.S. Treasury Bonds 2.875% due 15/05/2052	\$ (52,929)	\$ 53,000	\$ 53,024	2.39
FICC	2.600	28/06/2024	01/07/2024	1,087	U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2026	(1,109)	1,087	1,087	0.05
Total Repurchase Agreements						\$ (54,038)	\$ 54,087	\$ 54,111	2.44

⁽¹⁾ Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 10-Year Bond September Futures	Long	09/2024	204	\$ (75)	0.00
Canada Government 10-Year Bond September Futures	Long	09/2024	14	10	0.00
Euro-Bobl September Futures	Short	09/2024	314	(338)	(0.02)
Euro-Bund 10-Year Bond September Futures	Short	09/2024	146	165	0.01
Euro-Buxl 30-Year Bond September Futures	Short	09/2024	170	(560)	(0.03)

Schedule of Investments Global Investment Grade Credit ESG Fund (Cont.)

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-OAT France Government 10-Year Bond September Futures	Long	09/2024	146	\$ (25)	0.00
U.S. Treasury 2-Year Note September Futures	Long	09/2024	615	313	0.01
U.S. Treasury 5-Year Note September Futures	Long	09/2024	1,276	483	0.02
U.S. Treasury 10-Year Note September Futures	Short	09/2024	562	(544)	(0.02)
U.S. Treasury 10-Year Ultra September Futures	Short	09/2024	195	(84)	0.00
U.S. Treasury 30-Year Bond September Futures	Long	09/2024	1,202	1,129	0.05
United Kingdom Long Gilt September Futures	Short	09/2024	247	(144)	(0.01)
				\$ 330	0.01
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 330	0.01

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Ally Financial, Inc.	5.000%	20/12/2027	\$ 1,100	\$ 17	0.00
American International Group, Inc.	1.000	20/12/2026	900	1	0.00
American International Group, Inc.	1.000	20/12/2027	1,000	3	0.00
AT&T, Inc.	1.000	20/06/2026	2,500	6	0.00
AT&T, Inc.	1.000	20/06/2028	700	4	0.00
British Telecommunications PLC	1.000	20/12/2025	€ 100	0	0.00
British Telecommunications PLC	1.000	20/12/2027	300	1	0.00
Ford Motor Co.	5.000	20/12/2028	\$ 5,400	81	0.01
Ford Motor Credit Co. LLC	5.000	20/06/2027	600	2	0.00
Goldman Sachs Group, Inc.	1.000	20/12/2026	3,000	5	0.00
MetLife, Inc.	1.000	20/06/2028	1,700	11	0.00
Telefonica Emisiones S.A.	1.000	20/06/2028	€ 1,000	4	0.00
Tesco PLC	1.000	20/06/2028	600	3	0.00
Verizon Communications, Inc.	1.000	20/06/2026	\$ 700	2	0.00
Verizon Communications, Inc.	1.000	20/12/2026	2,200	8	0.00
Verizon Communications, Inc.	1.000	20/12/2027	700	4	0.00
Verizon Communications, Inc.	1.000	20/06/2028	6,700	50	0.00
Verizon Communications, Inc.	1.000	20/12/2028	1,700	13	0.00
				\$ 215	0.01

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-42 5-Year Index	1.000%	20/06/2029	\$ 37,100	\$ (45)	0.00

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.000%	18/09/2029	£ 10,000	\$ (39)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.785	12/08/2051	\$ 800	24	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	25,000	422	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.667	31/05/2028	9,700	191	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	26,700	(546)	(0.03)
Pay	3-Month CAD-CAONREPO Compounded-OIS	1.000	16/06/2026	CAD 13,800	112	0.01
Pay	3-Month CAD-CAONREPO Compounded-OIS	1.220	03/03/2025	600	1	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	1.235	04/03/2025	1,100	2	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	1.275	03/03/2025	600	1	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	1.276	03/03/2025	300	1	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	1.290	03/03/2025	200	0	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	1.500	17/06/2030	500	5	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	4.000	21/06/2025	181,400	27	0.00
Receive	6-Month EUR-EURIBOR	0.600	15/12/2050	€ 2,300	3	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.500	18/09/2054	17,300	862	0.04
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.750	18/09/2029	69,900	(1,102)	(0.05)
Pay ⁽³⁾	6-Month EUR-EURIBOR	3.000	18/09/2026	10,800	(84)	(0.01)
Receive	CPURNSA	2.475	16/06/2031	\$ 2,600	39	0.00
					\$ (81)	(0.01)
Total Centrally Cleared Financial Derivative Instruments					\$ 89	0.00

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

- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date.

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

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

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

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	Italy Government International Bond	1.000%	20/12/2026	\$ 2,300	\$ 11	\$ 22	\$ 33	0.00

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

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/(Depreciation)	% of Net Assets
AZD	07/2024	AUD 20,254	\$ 13,495	\$ 0	\$ (32)	\$ (32)	0.00
BOA	07/2024	CHF 18	20	0	0	0	0.00
	07/2024	€ 618,432	671,386	8,581	0	8,581	0.39
BPS	07/2024	3,832	4,100	0	(7)	(7)	0.00
	07/2024	£ 109,748	140,193	1,460	0	1,460	0.06
	07/2024	\$ 16,286	AUD 24,442	38	0	38	0.00
	07/2024	4,099	€ 3,832	8	0	8	0.00
	08/2024	AUD 24,442	\$ 16,300	0	(37)	(37)	0.00
	08/2024	€ 3,832	4,105	0	(8)	(8)	0.00
CBK	07/2024	AUD 3,078	2,050	0	(6)	(6)	0.00
	07/2024	CHF 387	425	0	(5)	(5)	0.00
	07/2024	€ 15,657	16,786	16	(10)	6	0.00
	07/2024	£ 4,004	5,097	35	0	35	0.00
	07/2024	SEK 69,568	6,552	0	(17)	(17)	0.00
	09/2024	\$ 2,935	INR 245,378	2	(1)	1	0.00
GLM	07/2024	CAD 9,000	\$ 6,561	0	(16)	(16)	0.00
	07/2024	\$ 5,648	MXN 103,233	0	(13)	(13)	0.00
	07/2024	ZAR 20,589	\$ 1,125	0	(1)	(1)	0.00
	08/2024	\$ 5,237	BRL 26,866	0	(418)	(418)	(0.02)
JPM	07/2024	£ 5,770	\$ 7,386	92	0	92	0.00
	07/2024	\$ 4,995	CHF 4,482	0	(7)	(7)	0.00
	07/2024	ZAR 39,001	\$ 2,119	0	(15)	(15)	0.00
	08/2024	CHF 4,466	4,995	7	0	7	0.00
	09/2024	\$ 399	INR 33,470	1	0	1	0.00
MBC	07/2024	AUD 1,110	\$ 737	0	(4)	(4)	0.00
	07/2024	CAD 34,911	25,640	126	0	126	0.01
	07/2024	\$ 32,092	CAD 43,939	19	0	19	0.00
	07/2024	678,032	€ 634,089	1,554	0	1,554	0.07
	07/2024	151,220	£ 119,522	0	(132)	(132)	(0.01)
	08/2024	CAD 43,909	\$ 32,092	0	(20)	(20)	0.00
	08/2024	€ 634,089	679,023	0	(1,553)	(1,553)	(0.07)
	08/2024	£ 119,522	151,245	129	0	129	0.01
MYI	07/2024	€ 6	6	0	0	0	0.00
	07/2024	£ 31	39	0	0	0	0.00
	07/2024	SEK 13,779	1,303	3	(1)	2	0.00
	07/2024	\$ 561	€ 523	0	0	0	0.00
	07/2024	2,972	£ 2,350	0	(2)	(2)	0.00
	07/2024	6,595	SEK 69,654	0	(17)	(17)	0.00
	08/2024	SEK 69,547	\$ 6,595	17	0	17	0.00
	09/2024	\$ 267	INR 22,341	0	0	0	0.00
SCX	09/2024	1,812	151,658	3	0	3	0.00
UAG	07/2024	CHF 4,080	\$ 4,515	0	(25)	(25)	0.00
				\$ 12,091	\$ (2,347)	\$ 9,744	0.44

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional CHF (Hedged) Accumulation, Institutional CHF (Hedged) Income, E Class CHF (Hedged) Accumulation and E Class CHF (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/(Depreciation)	% of Net Assets
BOA	07/2024	\$ 64,945	CHF 58,419	\$ 66	\$ 0	\$ 66	0.00
BRC	07/2024	CHF 449	\$ 502	3	0	3	0.00

Schedule of Investments Global Investment Grade Credit ESG Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	\$ 1	CHF 1	\$ 0	\$ 0	\$ 0	0.00
CBK	07/2024	5,564	CHF 5,064	71	0	71	0.00
GLM	07/2024	CHF 54	\$ 61	0	0	0	0.00
JPM	07/2024	59,293	CHF 66,072	88	0	88	0.00
	07/2024	\$ 42	CHF 38	0	0	0	0.00
	08/2024	66,072	CHF 59,074	0	(86)	(86)	0.00
MBC	07/2024	CHF 89	\$ 100	1	0	1	0.00
	07/2024	\$ 55,207	CHF 49,723	127	0	127	0.01
	08/2024	CHF 452	\$ 505	1	0	1	0.00
MYI	07/2024	27	CHF 31	0	0	0	0.00
	07/2024	\$ 3	CHF 3	0	0	0	0.00
SCX	07/2024	CHF 573	\$ 642	4	0	4	0.00
	07/2024	\$ 1,222	CHF 1,098	0	0	0	0.00
UAG	07/2024	CHF 59,283	\$ 66,074	101	0	101	0.00
	07/2024	\$ 64,078	CHF 57,905	361	0	361	0.02
	08/2024	66,074	CHF 59,064	0	(100)	(100)	0.00
				\$ 823	\$ (186)	\$ 637	0.03

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation, Investor EUR (Hedged) Income, E Class EUR (Hedged) Accumulation and E Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 84	\$ 90	\$ 0	\$ 0	\$ 0	0.00
	07/2024	\$ 307,336	€ 283,076	0	(3,950)	(3,950)	(0.18)
BPS	07/2024	€ 277,390	\$ 296,708	9	(594)	(585)	(0.03)
	07/2024	\$ 292,007	€ 269,724	0	(2,932)	(2,932)	(0.13)
	08/2024	295,992	€ 276,328	595	0	595	0.03
BRC	07/2024	272,627	€ 251,757	0	(2,808)	(2,808)	(0.13)
CBK	07/2024	€ 223	\$ 239	0	0	0	0.00
	07/2024	\$ 1,644	€ 1,532	2	(5)	(3)	0.00
GLM	07/2024	€ 4	\$ 4	0	0	0	0.00
JPM	07/2024	104	€ 111	0	0	0	0.00
MBC	07/2024	287,046	€ 306,939	0	(703)	(703)	(0.03)
	07/2024	\$ 983	€ 909	0	(9)	(9)	0.00
	08/2024	307,260	€ 286,928	704	0	704	0.03
SCX	07/2024	€ 286,451	\$ 306,903	0	(100)	(100)	0.00
	07/2024	\$ 47,666	€ 44,305	0	(182)	(182)	(0.01)
	08/2024	307,354	€ 286,451	97	0	97	0.01
				\$ 1,407	\$ (11,283)	\$ (9,876)	(0.44)

As at 30 June 2024, the Institutional GBP (Hedged) Accumulation, Institutional GBP (Hedged) Income and E Class GBP (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	£ 96,675	\$ 122,246	\$ 40	\$ 0	\$ 40	0.00
	07/2024	\$ 345,144	£ 271,087	0	(2,463)	(2,463)	(0.11)
	08/2024	122,266	£ 96,675	0	(37)	(37)	0.00
BRC	07/2024	£ 20	\$ 26	0	0	0	0.00
CBK	07/2024	41	£ 53	0	0	0	0.00
	07/2024	\$ 11,852	£ 9,330	0	(58)	(58)	0.00
	08/2024	45	£ 35	0	0	0	0.00
MBC	07/2024	£ 95,326	\$ 120,613	111	0	111	0.01
	07/2024	\$ 395	£ 312	0	(1)	(1)	0.00
	08/2024	119,602	£ 94,516	0	(102)	(102)	(0.01)
				\$ 151	\$ (2,661)	\$ (2,510)	(0.11)

As at 30 June 2024, the Institutional SEK (Hedged) Accumulation and Administrative SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 112,796	SEK 1,184,644	\$ 0	\$ (933)	\$ (933)	(0.05)
BPS	07/2024	751	SEK 7,915	0	(4)	(4)	0.00
BRC	07/2024	SEK 1,887,273	\$ 178,074	0	(135)	(135)	(0.01)
	08/2024	\$ 178,074	SEK 1,884,388	135	0	135	0.01
CBK	07/2024	SEK 10	\$ 1	0	0	0	0.00
	07/2024	\$ 174,311	SEK 1,850,568	438	(6)	432	0.02
MBC	07/2024	2,249	SEK 23,607	0	(20)	(20)	0.00
	08/2024	737	SEK 7,795	1	0	1	0.00
MYI	07/2024	SEK 1,888,197	\$ 178,766	469	0	469	0.02
	07/2024	\$ 111,801	SEK 1,174,304	0	(915)	(915)	(0.04)
	08/2024	178,766	SEK 1,885,281	0	(473)	(473)	(0.02)
RYL	07/2024	113,268	SEK 1,187,652	0	(1,122)	(1,122)	(0.05)
SCX	07/2024	205	SEK 2,152	0	(2)	(2)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
UAG	07/2024	SEK 1,485	\$ 142	\$ 2	\$ 0	2	0.00
				\$ 1,045	\$ (3,610)	\$ (2,565)	(0.12)
Total OTC Financial Derivative Instruments						\$ (4,537)	(0.20)
Total Investments						\$ 2,184,216	98.50
Other Current Assets & Liabilities						\$ 33,245	1.50
Net Assets						\$ 2,217,461	100.00

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

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

- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) When-issued security.
- (c) Payment in-kind security.
- (d) Zero coupon security.
- (e) Principal amount of security is adjusted for inflation.
- (f) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (g) Contingent convertible security.
- (h) Restricted Securities (31 December 2023: 0.62%):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
AT&T, Inc.	4.850%	25/05/2047	23/09/2021	\$ 1,321	\$ 991	0.04

- (i) Securities with an aggregate fair value of \$9,588 (31 December 2023: \$106,702) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Securities with an aggregate fair value of \$Nil (31 December 2023: \$36,266) have been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 30 June 2024.

Cash of \$25,055 (31 December 2023: \$25,394) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$10,200 (31 December 2023: \$560) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 2,134,247	\$ 0	\$ 2,134,247
Repurchase Agreements	0	54,087	0	54,087
Financial Derivative Instruments ⁽³⁾	(968)	(3,150)	0	(4,118)
Totals	\$ (968)	\$ 2,185,184	\$ 0	\$ 2,184,216

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 2,410,642	\$ 0	\$ 2,410,642
Repurchase Agreements	0	1,300	0	1,300
Financial Derivative Instruments ⁽³⁾	(5,681)	18,437	0	12,756
Totals	\$ (5,681)	\$ 2,430,379	\$ 0	\$ 2,424,698

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

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

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

Schedule of Investments Global Investment Grade Credit ESG Fund (Cont.)

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOS	5.250%	14/06/2024	11/07/2024	\$ (3,648)	\$ (3,657)	(0.17)
	5.350	28/06/2024	01/07/2024	(1,310)	(1,310)	(0.06)
BRC	0.500	17/06/2024	TBD ⁽¹⁾	€ (273)	(293)	(0.01)
JPS	5.250	14/06/2024	02/08/2024	\$ (1,197)	(1,200)	(0.05)
	5.300	14/06/2024	02/08/2024	(2,769)	(2,775)	(0.13)
Total Reverse Repurchase Agreements					\$ (9,235)	(0.42)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (32)	\$ 0	\$ (32)	\$ (78)	\$ 0	\$ (78)
BOA	3,797	(3,900)	(103)	4,398	(5,630)	(1,232)
BPS	(3,932)	3,950	18	(141)	0	(141)
BRC	(2,805)	3,370	565	(50)	560	510
CBK	456	(270)	186	874	(1,340)	(466)
GLM	(448)	230	(218)	2,486	(2,440)	46
JPM	80	0	80	N/A	N/A	N/A
MBC	229	(520)	(291)	476	(570)	(94)
MYI	(919)	1,070	151	3,642	(4,170)	(528)
RYL	(1,122)	1,270	148	341	(570)	(229)
SCX	(180)	220	40	4,854	(6,830)	(1,976)
UAG	339	90	429	7,236	(5,610)	1,626

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	72.47	84.95
Transferable securities dealt in on another regulated market*	23.18	26.04
Other transferable securities	0.60	0.09
Repurchase agreements	2.44	0.06
Financial derivative instruments dealt in on a regulated market	0.01	(0.54)
Centrally cleared financial derivative instruments	0.00	0.02
OTC financial derivative instruments	(0.20)	1.11
Reverse repurchase agreements	(0.42)	(4.98)
Sale-buyback financing transactions	N/A	(1.70)

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Australia	0.80	0.45
Austria	0.33	0.37
Belgium	1.46	1.46
Brazil	0.29	0.03
Canada	2.44	2.31
Cayman Islands	0.02	0.09
Chile	0.46	0.32
Colombia	0.20	N/A
Czech Republic	0.28	0.21
Denmark	1.22	1.29
Dominican Republic	0.08	N/A
Finland	0.42	0.60
France	7.00	6.61
Germany	3.47	2.66
Guernsey, Channel Islands	0.21	0.23
Hong Kong	0.33	0.36
India	0.36	0.39
Indonesia	0.03	0.03
Ireland	1.31	1.04
Italy	1.35	1.62
Japan	3.11	3.84
Jersey, Channel Islands	0.05	0.05
Luxembourg	1.27	0.85
Mauritius	0.05	0.21
Mexico	0.65	0.37

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Multinational	0.10	0.32
Netherlands	8.57	8.70
New Zealand	0.10	0.03
Norway	0.29	0.28
Peru	0.07	0.08
Poland	N/A	0.07
Romania	0.27	0.31
Serbia	0.17	0.08
Singapore	0.31	0.32
South Korea	1.68	1.95
Spain	2.03	1.82
Supranational	1.11	3.75
Sweden	0.53	0.52
Switzerland	1.39	1.44
United Arab Emirates	N/A	0.20
United Kingdom	11.16	9.90
United States	41.28	55.77
Virgin Islands (British)	N/A	0.15
Repurchase Agreements	2.44	0.06
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.01	(0.54)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	0.01
Credit Default Swaps on Credit Indices — Sell Protection	0.00	N/A
Interest Rate Swaps	(0.01)	0.01
OTC Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Forward Foreign Currency Contracts	0.44	(0.22)
Hedged Forward Foreign Currency Contracts	(0.64)	1.33
Other Current Assets & Liabilities	1.50	(11.73)
Net Assets	100.00	100.00

Schedule of Investments Global Low Duration Real Return Fund (Cont.)

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
FICC	2.600%	28/06/2024	01/07/2024	\$ 565	U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2026	\$ (576)	\$ 565	\$ 565	0.06
Total Repurchase Agreements						\$ (576)	\$ 565	\$ 565	0.06

⁽¹⁾ Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 10-Year Bond September Futures	Long	09/2024	268	\$ (45)	0.00
Euro-Bobl September Futures	Short	09/2024	115	10	0.00
Euro-BTP Italy Government Bond September Futures	Short	09/2024	121	(1)	0.00
Euro-Bund 10-Year Bond September Futures	Short	09/2024	734	(967)	(0.09)
Euro-OAT France Government 10-Year Bond September Futures	Short	09/2024	157	179	0.02
Euro-Schatz September Futures	Long	09/2024	262	130	0.01
Japan Government 10-Year Bond September Futures	Short	09/2024	8	8	0.00
U.S. Treasury 2-Year Note September Futures	Short	09/2024	1,272	(682)	(0.07)
U.S. Treasury 5-Year Note September Futures	Short	09/2024	740	(589)	(0.06)
U.S. Treasury 10-Year Note September Futures	Long	09/2024	507	288	0.03
U.S. Treasury 10-Year Ultra September Futures	Short	09/2024	680	(772)	(0.08)
U.S. Treasury 30-Year Bond September Futures	Long	09/2024	181	99	0.01
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2024	412	(594)	(0.06)
United Kingdom Long Gilt September Futures	Long	09/2024	82	33	0.00
				\$ (2,903)	(0.29)

WRITTEN OPTIONS

FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS

Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Call - EUREX Euro-Schatz August 2024 Futures	€ 106.200	26/07/2024	389	\$ (67)	\$ (27)	0.00
Total Financial Derivative Instruments Dealt in on a Regulated Market					\$ (2,930)	(0.29)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	4.000%	18/09/2029	£ 24,300	\$ 433	0.04
Pay ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	4.250	18/09/2026	58,900	(119)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	16/06/2029	¥ 1,952,000	17	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.237	21/11/2053	\$ 8,700	2,226	0.22
Pay	1-Day USD-SOFR Compounded-OIS	2.340	21/11/2028	43,000	(3,144)	(0.31)
Receive	1-Day USD-SOFR Compounded-OIS	2.865	13/02/2054	13,500	1,943	0.19
Pay	1-Day USD-SOFR Compounded-OIS	3.085	13/02/2034	30,000	(2,085)	(0.21)
Pay	1-Day USD-SOFR Compounded-OIS	3.400	23/02/2033	2,700	(119)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	7,300	(431)	(0.04)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	3,600	54	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	68,000	513	0.05
Receive	1-Day USD-SOFR Compounded-OIS	4.760	18/01/2026	39,200	307	0.03
Receive ⁽¹⁾	6-Month EUR-EURIBOR	2.500	18/09/2054	€ 61,800	1,913	0.19
Pay ⁽¹⁾	6-Month EUR-EURIBOR	2.750	18/09/2034	136,800	(2,454)	(0.24)
Receive ⁽¹⁾	6-Month EUR-EURIBOR	3.670	24/07/2024	956,900	(1)	0.00
Receive	6-Month EUR-EURIBOR	3.750	23/08/2024	419,700	163	0.02
Pay	CPTFEMU	1.375	15/02/2040	1,600	(126)	(0.01)
Pay	CPTFEMU	1.946	15/03/2048	800	(125)	(0.01)
Receive	CPTFEMU	2.000	15/04/2026	16,300	(10)	0.00
Pay	CPTFEMU	2.356	15/11/2033	4,200	80	0.01
Receive	CPTFEMU	2.359	15/08/2030	1,500	40	0.00
Pay	CPTFEMU	2.363	15/11/2033	2,300	42	0.00
Pay	CPTFEMU	2.390	15/11/2033	2,400	48	0.00
Pay	CPTFEMU	2.400	15/02/2044	3,900	8	0.00
Pay	CPTFEMU	2.488	15/05/2037	2,290	(74)	(0.01)
Pay	CPTFEMU	2.590	15/12/2052	1,700	44	0.00

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	CPTFEMU		2.700%	15/04/2053	€ 5,500	\$ 434	0.04
Pay	CPTFEMU		2.763	15/09/2053	2,400	222	0.02
Receive	CPTFEMU		2.975	15/08/2027	19,700	(88)	(0.01)
Receive	CPTFEMU		3.000	15/05/2027	5,400	58	0.01
Receive	CPTFEMU		3.130	15/05/2027	100	1	0.00
Pay	CPTFEMU		3.520	15/09/2024	5,200	(30)	0.00
Pay	CPTFEMU		3.720	15/09/2024	3,300	(6)	0.00
Pay	CPTFEMU		3.850	15/09/2024	7,700	(8)	0.00
Pay	CPURNSA		1.883	20/11/2029	\$ 7,400	(296)	(0.03)
Pay	CPURNSA		1.954	03/06/2029	4,700	(192)	(0.02)
Pay	CPURNSA		1.998	25/07/2029	4,300	(179)	(0.02)
Receive	CPURNSA		2.311	24/02/2031	6,600	276	0.03
Pay	CPURNSA		2.335	05/02/2028	6,110	(284)	(0.03)
Pay	CPURNSA		2.353	09/05/2028	960	(43)	(0.01)
Pay	CPURNSA		2.364	10/05/2028	7,960	(361)	(0.04)
Pay	CPURNSA		2.379	09/07/2028	1,900	(87)	(0.01)
Receive	CPURNSA		2.419	05/03/2026	400	17	0.00
Pay	CPURNSA		2.420	24/08/2024	17,800	(124)	(0.01)
Pay	CPURNSA		2.560	12/09/2024	4,400	(22)	0.00
Pay	CPURNSA		2.565	12/09/2024	4,200	(21)	0.00
Receive	CPURNSA		2.813	14/05/2026	1,600	69	0.01
Pay	FRCPXTOB		1.280	15/11/2034	€ 1,700	(120)	(0.01)
Pay	FRCPXTOB		1.410	15/11/2039	2,000	(130)	(0.01)
Pay	UKRPI		3.346	15/05/2030	£ 550	(43)	0.00
Pay	UKRPI		4.040	15/04/2029	4,400	32	0.00
						\$ (1,782)	(0.18)
Total Centrally Cleared Financial Derivative Instruments						\$ (1,782)	(0.18)

(1) This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

WRITTEN OPTIONS

INFLATION-CAPPED OPTIONS

Counterparty	Description	Initial Index	Floating Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
GLM	Cap - OTC CPALEMU	\$ 100.151	Maximum of [(Final Index/Initial Index - 1) - 3.000%] or 0	22/06/2035	1,500	\$ (68)	\$ (53)	(0.01)

INTEREST RATE SWAPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BRC	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	3.150%	06/10/2025	16,800	\$ (194)	\$ (225)	(0.02)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.150	06/10/2025	16,800	(194)	(76)	(0.01)
CBK	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.950	15/09/2025	14,000	(169)	(155)	(0.01)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.950	15/09/2025	14,000	(169)	(88)	(0.01)
GLM	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.900	29/08/2025	8,800	(115)	(85)	(0.01)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	29/08/2025	8,800	(115)	(54)	(0.01)
GST	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.800	01/09/2025	18,900	(239)	(163)	(0.01)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.800	01/09/2025	18,900	(239)	(133)	(0.01)
						\$ (1,434)	\$ (979)	(0.09)	

(1) Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets	
GST	CMBX.NA.AAA.8 Index	0.500%	17/10/2057	\$ 413	\$ (28)	\$ 28	\$ 0	0.00	
SAL	CMBX.NA.AAA.12 Index	0.500	17/08/2061	1,400	(3)	(7)	(10)	0.00	
UAG	CMBX.NA.AAA.9 Index	0.500	17/09/2058	893	(79)	78	(1)	0.00	
						\$ (110)	\$ 99	\$ (11)	0.00

(1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

(2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

Schedule of Investments Global Low Duration Real Return Fund (Cont.)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	NZD 11,173	\$ 6,856	\$ 48	\$ 0	\$ 48	0.01
	07/2024	\$ 1,299	NZD 2,121	0	(6)	(6)	0.00
	08/2024	NZD 2,121	\$ 1,299	7	0	7	0.00
BOA	10/2024	\$ 1,500	CNH 10,737	0	(17)	(17)	0.00
	07/2024	€ 77,364	\$ 83,994	1,079	0	1,079	0.11
	07/2024	KRW 2,397,861	1,753	11	0	11	0.00
	07/2024	SGD 29	21	0	0	0	0.00
	07/2024	\$ 44,629	€ 41,468	0	(185)	(185)	(0.02)
	07/2024	334	PLN 1,330	0	(3)	(3)	0.00
BPS	07/2024	21	SGD 29	0	0	0	0.00
	08/2024	SGD 29	\$ 21	0	0	0	0.00
	07/2024	AUD 419	277	0	(3)	(3)	0.00
	07/2024	BRL 2,055	409	39	0	39	0.00
	07/2024	£ 161,024	205,686	2,136	0	2,136	0.21
	07/2024	KRW 2,379,896	1,734	5	0	5	0.00
	07/2024	\$ 15,637	AUD 23,468	36	0	36	0.00
	07/2024	763	€ 709	0	(3)	(3)	0.00
	07/2024	250	IDR 4,096,598	0	0	0	0.00
	07/2024	101	ILS 375	0	(2)	(2)	0.00
	07/2024	1,159	NZD 1,887	0	(9)	(9)	0.00
	07/2024	796	PLN 3,160	0	(10)	(10)	0.00
	07/2024	1,879	SGD 2,549	1	0	1	0.00
	08/2024	AUD 23,468	\$ 15,650	0	(36)	(36)	0.00
	08/2024	SGD 2,545	1,879	0	(1)	(1)	0.00
09/2024	CNH 16,725	2,331	27	0	27	0.00	
09/2024	TWD 81,749	2,541	16	0	16	0.00	
09/2024	\$ 602	INR 50,406	1	0	1	0.00	
10/2024	CNH 7,443	\$ 1,039	11	0	11	0.00	
BRC	10/2024	\$ 304	CNH 2,175	0	(3)	(3)	0.00
	07/2024	DKK 9,047	\$ 1,317	17	0	17	0.00
	07/2024	MXN 6,071	329	0	(3)	(3)	0.00
	07/2024	NOK 4,411	419	5	0	5	0.00
	07/2024	\$ 451	PLN 1,802	0	(3)	(3)	0.00
	07/2024	12,184	SEK 129,128	9	0	9	0.00
	08/2024	SEK 128,931	\$ 12,184	0	(9)	(9)	0.00
	09/2024	MXN 9,137	484	0	(10)	(10)	0.00
	09/2024	\$ 3,698	MXN 69,282	46	0	46	0.00
	07/2024	CHF 479	\$ 526	0	(7)	(7)	0.00
CBK	07/2024	KRW 164,881	121	1	0	1	0.00
	07/2024	SEK 129,063	12,165	0	(22)	(22)	0.00
	07/2024	\$ 2,918	BRL 15,899	0	(55)	(55)	(0.01)
	07/2024	1,650	€ 1,538	0	(2)	(2)	0.00
	07/2024	9,797	£ 7,665	0	(108)	(108)	(0.01)
	07/2024	839	PLN 3,330	0	(11)	(11)	0.00
	08/2024	BRL 15,952	\$ 2,918	56	0	56	0.01
	08/2024	£ 866	1,095	0	0	0	0.00
	08/2024	PEN 1,476	391	5	0	5	0.00
	09/2024	TWD 31,168	967	4	0	4	0.00
	09/2024	\$ 2,964	INR 247,795	2	(1)	1	0.00
	07/2024	KRW 1,300,744	\$ 945	1	0	1	0.00
	07/2024	\$ 798	PLN 3,137	0	(18)	(18)	0.00
FAR	07/2024	AUD 23,049	\$ 15,357	0	(37)	(37)	0.00
	07/2024	€ 319,372	347,845	5,559	0	5,559	0.55
	07/2024	¥ 10,602,824	67,897	1,983	0	1,983	0.20
	07/2024	\$ 2,486	NZD 4,076	0	(2)	(2)	0.00
GLM	08/2024	NZD 4,076	\$ 2,486	2	0	2	0.00
	07/2024	MXN 5,474	295	0	(4)	(4)	0.00
	07/2024	\$ 4,558	€ 4,239	0	(15)	(15)	0.00
	07/2024	498	PLN 1,967	0	(9)	(9)	0.00
	07/2024	1,695	ZAR 31,004	1	0	1	0.00
JPM	08/2024	2,764	BRL 14,179	0	(220)	(220)	(0.02)
	07/2024	BRL 590	\$ 117	11	0	11	0.00
	07/2024	CHF 291	322	0	(2)	(2)	0.00
	07/2024	KRW 1,605,297	1,164	0	(2)	(2)	0.00
	07/2024	SGD 2,549	1,894	13	0	13	0.00
	07/2024	\$ 4,029	CHF 3,616	0	(5)	(5)	0.00
	07/2024	1,959	DKK 13,654	3	0	3	0.00
	07/2024	142	IDR 2,303,628	0	(1)	(1)	0.00
	07/2024	200	ILS 739	0	(3)	(3)	0.00
	07/2024	317	PLN 1,242	0	(9)	(9)	0.00
	07/2024	3,190	ZAR 58,729	22	0	22	0.00
	08/2024	CHF 3,602	\$ 4,029	5	0	5	0.00
	08/2024	DKK 13,630	1,959	0	(3)	(3)	0.00
	09/2024	TWD 53,028	1,647	9	0	9	0.00
	09/2024	\$ 344	INR 28,834	1	0	1	0.00
10/2024	CNH 31,087	\$ 4,341	47	0	47	0.01	
10/2024	\$ 304	CNH 2,169	0	(4)	(4)	0.00	
MBC	07/2024	CAD 8,594	\$ 6,312	31	0	31	0.00
	07/2024	\$ 6,281	CAD 8,600	4	0	4	0.00
	07/2024	37,750	€ 35,303	87	0	87	0.01
	07/2024	322	NOK 3,431	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	08/2024	CAD 8,594	\$ 6,281	\$ 0	\$ (4)	\$ (4)	0.00
	08/2024	€ 35,303	37,805	0	(86)	(86)	(0.01)
MYI	08/2024	NOK 3,429	322	0	0	0	0.00
	07/2024	BRL 13,249	2,565	180	0	180	0.02
	07/2024	\$ 1,343	DKK 9,371	4	0	4	0.00
	07/2024	349	€ 326	0	0	0	0.00
	07/2024	1,418	£ 1,121	0	(1)	(1)	0.00
	07/2024	92	NOK 980	0	0	0	0.00
	08/2024	DKK 9,354	\$ 1,343	0	(4)	(4)	0.00
	08/2024	NOK 979	92	0	0	0	0.00
	09/2024	TWD 21,095	658	6	0	6	0.00
	09/2024	\$ 230	INR 19,246	0	0	0	0.00
RBC	07/2024	194,475	£ 153,359	0	(614)	(614)	(0.06)
	08/2024	£ 153,359	\$ 194,508	611	0	611	0.06
SCX	07/2024	IDR 164,120	10	0	0	0	0.00
	07/2024	KRW 1,207,672	886	9	0	9	0.00
	07/2024	MXN 74	4	0	0	0	0.00
	07/2024	\$ 338,444	€ 315,889	111	0	111	0.01
	07/2024	ZAR 655	\$ 36	0	0	0	0.00
	08/2024	€ 315,889	338,941	0	(107)	(107)	(0.01)
	08/2024	PEN 1,714	453	6	0	6	0.00
	09/2024	CNH 11,668	1,626	19	0	19	0.00
	09/2024	TWD 30,662	951	4	0	4	0.00
	09/2024	\$ 2,630	INR 220,094	4	0	4	0.00
SSB	07/2024	€ 2,410	\$ 2,584	1	0	1	0.00
TOR	07/2024	CHF 13	14	0	0	0	0.00
	07/2024	\$ 66,313	¥ 10,603,487	0	(397)	(397)	(0.04)
	07/2024	1,892	NZD 3,089	0	(10)	(10)	0.00
	08/2024	¥ 10,553,765	\$ 66,313	395	0	395	0.04
	08/2024	NZD 3,089	1,892	10	0	10	0.00
UAG	07/2024	CHF 2,835	3,138	0	(18)	(18)	0.00
	07/2024	DKK 14,005	2,034	21	0	21	0.00
	07/2024	ILS 1,239	334	5	0	5	0.00
	08/2024	€ 37,408	40,059	0	(92)	(92)	(0.01)
				\$ 12,727	\$ (2,176)	\$ 10,551	1.05

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 11,890	CHF 10,695	\$ 12	\$ 0	\$ 12	0.00
BRC	07/2024	CHF 68	\$ 76	1	0	1	0.00
CBK	07/2024	2	2	0	0	0	0.00
	07/2024	\$ 1,199	CHF 1,091	15	0	15	0.00
GLM	07/2024	CHF 3	\$ 3	0	0	0	0.00
JPM	07/2024	12,707	14,160	19	0	19	0.00
	08/2024	\$ 14,147	CHF 12,648	0	(19)	(19)	0.00
MYI	07/2024	4	4	0	0	0	0.00
SCX	07/2024	216	194	0	0	0	0.00
TOR	07/2024	13,998	12,644	73	0	73	0.01
UAG	07/2024	CHF 12,642	\$ 14,090	21	0	21	0.00
	07/2024	\$ 13,840	CHF 12,507	78	0	78	0.01
	08/2024	14,090	12,595	0	(21)	(21)	0.00
				\$ 219	\$ (40)	\$ 179	0.02

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 1,125	\$ 1,214	\$ 8	\$ 0	\$ 8	0.00
	07/2024	\$ 127,586	€ 117,515	0	(1,639)	(1,639)	(0.16)
BPS	07/2024	€ 110,282	\$ 117,985	19	(229)	(210)	(0.02)
	07/2024	\$ 111,062	€ 102,588	0	(1,113)	(1,113)	(0.11)
	08/2024	114,110	106,530	229	0	229	0.02
BRC	07/2024	€ 372	\$ 399	0	(1)	(1)	0.00
CBK	07/2024	2,150	2,311	7	0	7	0.00
FAR	07/2024	\$ 123,824	€ 113,688	0	(1,980)	(1,980)	(0.20)
GLM	07/2024	€ 365	\$ 395	4	0	4	0.00
JPM	07/2024	1,057	1,131	0	(2)	(2)	0.00
MBC	07/2024	109,786	117,430	30	(263)	(233)	(0.02)
	08/2024	\$ 115,085	€ 107,469	264	0	264	0.03
RBC	07/2024	€ 316	\$ 343	5	0	5	0.00
RYL	07/2024	172	184	0	0	0	0.00
SCX	07/2024	107,803	115,501	1	(38)	(37)	0.00

Schedule of Investments Global Low Duration Real Return Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	08/2024	\$ 115,445	€ 107,593	\$ 36	\$ 0	\$ 36	0.00
SSB	07/2024	€ 362	\$ 392	4	0	4	0.00
UAG	08/2024	70	75	0	0	0	0.00
				\$ 607	\$ (2,265)	\$ (4,658)	(0.46)

As at 30 June 2024, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	£ 24,348	\$ 30,789	\$ 11	\$ 0	\$ 11	0.00
	07/2024	\$ 62,022	£ 48,671	0	(497)	(497)	(0.05)
	08/2024	30,678	24,257	0	(9)	(9)	0.00
BRC	07/2024	£20	\$ 26	0	0	0	0.00
CBK	07/2024	577	736	6	0	6	0.00
	07/2024	\$ 670	£ 527	0	(4)	(4)	0.00
	08/2024	£ 125	\$ 158	0	0	0	0.00
DUB	07/2024	\$ 32,175	£ 25,216	0	(300)	(300)	(0.03)
MBC	07/2024	£ 25,210	\$ 31,897	29	0	29	0.00
	07/2024	\$ 17	£ 13	0	0	0	0.00
	08/2024	30,829	24,363	0	(26)	(26)	0.00
RBC	07/2024	£ 24,373	\$ 30,907	97	0	97	0.01
	08/2024	\$ 30,912	£ 24,373	0	(97)	(97)	(0.01)
RYL	07/2024	130	101	0	(2)	(2)	0.00
				\$ 143	\$ (935)	\$ (792)	(0.08)

As at 30 June 2024, the Institutional SGD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	SGD 210,964	\$ 155,429	\$ 0	\$ (235)	\$ (235)	(0.02)
	07/2024	\$ 298,887	SGD 403,518	0	(1,142)	(1,142)	(0.12)
	08/2024	155,429	210,653	236	0	236	0.02
CBK	07/2024	3,616	4,877	0	(17)	(17)	0.00
GLM	07/2024	1,119	1,509	0	(6)	(6)	0.00
SCX	07/2024	155,668	209,756	0	(895)	(895)	(0.09)
				\$ 236	\$ (2,295)	\$ (2,059)	(0.21)

Total OTC Financial Derivative Instruments

\$ 2,178 0.22

Total Investments

\$ 1,745,089 173.13

Other Current Assets & Liabilities

\$ (737,102) (73.13)

Net Assets

\$ 1,007,987 100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

(a) Principal amount of security is adjusted for inflation.

(b) Affiliated to the Fund.

(c) Securities with an aggregate fair value of \$597,995 (31 December 2023: \$620,826) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Securities with an aggregate fair value of \$Nil (31 December 2023: \$24,628) have been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 30 June 2024.

Cash of \$1,102 (31 December 2023: \$Nil) has been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Cash of \$Nil (31 December 2023: \$3,735) has been received as collateral under the terms of the Master Securities Forward Transaction Agreements as at 30 June 2024.

Cash of \$16,689 (31 December 2023: \$17,518) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$4,420 (31 December 2023: \$7,060) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,744,857	\$ 0	\$ 1,744,857
Investment Funds	2,201	0	0	2,201
Repurchase Agreements	0	565	0	565
Financial Derivative Instruments ⁽³⁾	(680)	(1,854)	0	(2,534)
Totals	\$ 1,521	\$ 1,743,568	\$ 0	\$ 1,745,089

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,920,976	\$ 2,682	\$ 1,923,658
Investment Funds	506	0	0	506
Repurchase Agreements	0	2,889	0	2,889
Financial Derivative Instruments ⁽³⁾	(4,814)	(6,706)	0	(11,520)
Totals	\$ (4,308)	\$ 1,917,159	\$ 2,682	\$ 1,915,533

(1) See Note 3 in the Notes to Financial Statements for additional information.

(2) Refer to the Schedule of Investments for additional information.

(3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOS	5.480%	28/06/2024	01/07/2024	\$ (22,272)	\$ (22,282)	(2.21)
CIB	5.420	23/05/2024	09/07/2024	(513,241)	(516,255)	(51.22)
	5.420	03/06/2024	09/07/2024	(58,860)	(59,108)	(5.86)
Total Reverse Repurchase Agreements					\$ (597,645)	(59.29)

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ 32	\$ 0	\$ 32	\$ 1,479	\$ (1,630)	\$ (151)
BOA	(1,858)	2,110	252	97	0	97
BPS	616	(440)	176	(1,764)	2,020	256
BRC	(249)	240	(9)	(1,660)	2,920	1,260
CBK	(374)	0	(374)	1,456	(2,120)	(664)
DUB	(317)	340	23	N/A	N/A	N/A
FAR	5,525	(5,800)	(275)	(553)	490	(63)
GLM	(441)	360	(81)	(516)	540	24
GST	(296)	470	174	(490)	470	(20)
JPM	80	0	80	(44)	0	(44)
MBC	66	0	66	(237)	310	73
MYC	N/A	N/A	N/A	(56)	0	(56)
MYI	185	0	185	840	(1,770)	(930)
RBC	2	0	2	N/A	N/A	N/A
RYL	(2)	0	(2)	N/A	N/A	N/A
SAL	(10)	10	0	(6)	10	4
SCX	(850)	890	40	(148)	300	152
SSB	5	0	5	324	(440)	(116)
TOR	71	(310)	(239)	N/A	N/A	N/A
UAG	(7)	(270)	(277)	(412)	0	(412)

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	153.44	145.93
Transferable securities dealt in on another regulated market*	16.27	17.21
Other transferable securities	3.39	0.28
Investment funds	0.22	0.04
Repurchase agreements	0.06	0.25
Financial derivative instruments dealt in on a regulated market	(0.29)	(0.86)
Centrally cleared financial derivative instruments	(0.18)	0.03
OTC financial derivative instruments	0.22	(0.14)
Reverse repurchase agreements	(59.29)	(52.51)
Sale-buyback financing transactions	N/A	(2.10)

* As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Australia	1.30	1.15
Canada	0.46	0.19
Cayman Islands	0.13	0.27
Denmark	0.39	3.12
France	12.34	7.32
Germany	8.42	4.74
Ireland	6.60	6.40
Italy	6.46	14.94
Japan	6.54	6.39
Luxembourg	4.82	1.63
Netherlands	0.41	0.18
New Zealand	0.72	0.63
Peru	0.02	0.02
Romania	0.11	N/A
Slovenia	N/A	0.05
Spain	0.73	0.67
Supranational	2.70	0.39
Sweden	1.23	1.01
Switzerland	0.08	0.26
United Kingdom	18.79	19.01
United States	100.85	94.50
Short-Term Instruments	N/A	0.55
Investment Funds	0.22	0.04
Repurchase Agreements	0.06	0.25
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.29)	(0.83)
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	0.00	(0.03)
Centrally Cleared Financial Derivative Instruments		
Interest Rate Swaps	(0.18)	0.03
OTC Financial Derivative Instruments		
Written Options		
Inflation-Capped Options	(0.01)	0.00
Interest Rate Swaptions	(0.09)	(0.27)
Credit Default Swaps on Credit Indices — Sell Protection	0.00	0.00
Forward Foreign Currency Contracts	1.05	(0.71)
Hedged Forward Foreign Currency Contracts	(0.73)	0.84
Other Current Assets & Liabilities	(73.13)	(62.74)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES				2.500% due 01/04/2047 DKK 8 \$ 1 0.00				Black Diamond CLO DAC			
AUSTRALIA				Total Denmark 15,779 0.73				4.808% due 15/05/2032 € 6,488 \$ 6,959 0.32			
SOVEREIGN ISSUES				FRANCE				Blackrock European CLO DAC			
Australia Government International Bond				ASSET-BACKED SECURITIES				4.619% due 15/12/2032 1,900 2,030 0.09			
0.250% due 21/11/2032	AUD 13,182	\$ 11,469	0.53	Auto ABS French Loans				BNPP AM Euro CLO DAC			
0.750% due 21/11/2027	12,714	13,070	0.60	4.148% due 24/07/2036 € 6,700 7,198 0.33				4.717% due 22/07/2032 3,150 3,371 0.16			
2.000% due 21/08/2035	2,964	3,411	0.16	BPCE Consumer Loans FCT				Cairn CLO DAC			
Total Australia	27,950	1.29		4.496% due 31/10/2042 6,300 6,787 0.31				4.686% due 15/10/2031 4,494 4,799 0.22			
CANADA				13,985 0.64				Carlyle Euro CLO DAC			
CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES				4.458% due 15/08/2030 1,583 1,698 0.08			
Toronto-Dominion Bank				Cie de Financement Foncier S.A.				4.606% due 15/01/2031 3,567 3,828 0.18			
5.834% due 11/06/2029	£ 4,300	5,437	0.25	3.000% due 24/04/2032 3,900 4,120 0.19				4.718% due 15/08/2032 5,397 5,776 0.27			
SOVEREIGN ISSUES				SOVEREIGN ISSUES				Carlyle Global Market Strategies Euro CLO DAC			
Canadian Government Real Return Bond				France Government International Bond				4.656% due 15/07/2030 417 447 0.02			
0.500% due 01/12/2050 (a)	CAD 9,513	5,327	0.25	0.100% due 01/03/2025 (a) 34,396 36,170 1.67				Citizen Irish Auto Receivables Trust DAC			
1.250% due 01/12/2047 (a)	12,086	8,106	0.37	0.100% due 01/03/2026 (a)(c) 34,154 35,788 1.66				4.424% due 15/12/2032 3,843 4,133 0.19			
1.500% due 01/12/2044 (a)	11,168	7,832	0.36	0.100% due 01/03/2028 (a)(c) 40,702 41,672 1.93				Contego CLO DAC			
3.000% due 01/12/2036 (a)	4,365	3,614	0.17	0.100% due 01/03/2029 (a) 8,442 8,667 0.40				4.532% due 23/01/2030 1,095 1,172 0.05			
4.000% due 01/12/2031 (a)	13,179	11,181	0.52	0.100% due 01/03/2032 (a) 3,086 3,070 0.14				Cumulus Static CLO DAC			
Total Canada	41,497	1.92		0.100% due 25/07/2036 (a) 15,073 14,243 0.66				5.025% due 15/11/2033 2,100 2,250 0.10			
CAYMAN ISLANDS				0.100% due 25/07/2038 (a) 763 704 0.03				CVC Cordatus Loan Fund DAC			
ASSET-BACKED SECURITIES				0.550% due 01/03/2039 (a) 9,547 9,352 0.43				4.349% due 15/09/2031 2,636 2,820 0.13			
BlueMountain CLO Ltd.				0.700% due 25/07/2030 (a) 22,650 23,953 1.11				4.599% due 27/01/2031 942 1,009 0.05			
6.670% due 15/07/2031	\$ 3,011	3,014	0.14	1.800% due 25/07/2040 (a) 19,804 22,964 1.06				CVC Cordatus Opportunity Loan Fund DAC			
Catamaran CLO Ltd.	3,435	3,440	0.16	1.850% due 25/07/2027 (a) 14,199 15,607 0.72				5.289% due 15/08/2033 2,900 3,108 0.14			
6.686% due 22/04/2030	318	318	0.01	Total France				Dryden Euro CLO DAC			
Denali Capital CLO Ltd.	799	797	0.04	212,190 9.81				4.566% due 15/04/2033 4,141 4,431 0.21			
6.640% due 15/04/2031	4,683	4,683	0.22	GERMANY				4.688% due 15/05/2034 2,377 2,547 0.12			
Greystone Commercial Real Estate Notes Ltd.	216	215	0.01	ASSET-BACKED SECURITIES				Euro-Galaxy CLO DAC			
6.623% due 15/09/2037	860	860	0.04	Cars Alliance Auto Loans Germany				4.511% due 24/04/2034 5,589 5,953 0.28			
Regatta Funding Ltd.	904	906	0.04	4.099% due 18/01/2036 7,400 7,954 0.37				Harvest CLO DAC			
6.649% due 17/07/2031	216	215	0.01	Retail Automotive CP Germany UG				1.040% due 15/07/2031 993 1,013 0.05			
Starwood Commercial Mortgage Trust	14,233	0.66		4.308% due 21/07/2034 4,288 4,617 0.21				4.577% due 20/10/2031 2,081 2,227 0.10			
Venture CLO Ltd.	860	860	0.04	Revocar UG				4.666% due 15/07/2031 7,347 7,864 0.36			
6.686% due 20/01/2029	904	906	0.04	4.168% due 21/02/2037 6,639 7,138 0.33				4.756% due 15/01/2032 3,700 3,957 0.18			
Total Cayman Islands	14,233	0.66		CORPORATE BONDS & NOTES				Jubilee CLO DAC			
DENMARK				Kreditanstalt fuer Wiederaufbau				4.506% due 15/04/2030 384 412 0.02			
CORPORATE BONDS & NOTES				2.625% due 10/01/2034 35,000 36,450 1.68				4.556% due 15/04/2031 1,700 1,816 0.08			
DLR Kredit A/S				3.125% due 10/10/2028 49,600 53,635 2.48				Laurelin DAC			
1.000% due 01/10/2050	DKK 3,234	355	0.02	Landwirtschaftliche Rentenbank				4.617% due 20/10/2031 2,190 2,350 0.11			
Jyske Realkredit A/S	47	5	0.00	0.875% due 15/12/2026 € 7,600 8,793 0.41				LT Autorahoitus DAC			
1.000% due 01/10/2050	12	1	0.00	Total Germany				4.159% due 18/05/2035 2,965 3,187 0.15			
1.000% due 01/10/2053	37	4	0.00	98,878 4.57				Madison Park Euro Funding DAC			
1.500% due 01/10/2050	0	0	0.00	SOVEREIGN ISSUES				4.706% due 15/07/2032 7,297 7,773 0.36			
1.500% due 01/10/2053	0	0	0.00	Republic of Germany				Man GLG Euro CLO DAC			
2.500% due 01/10/2047	3	0	0.00	0.100% due 15/04/2033 (a) € 13,459 14,005 0.65				4.586% due 15/10/2030 1,156 1,240 0.06			
Nordea Kredit Realkreditaktieselskab	0	0	0.00	0.100% due 15/04/2046 (a) 13,872 13,640 0.63				Oak Hill European Credit Partners DAC			
0.500% due 01/10/2043	0	0	0.00	27,645 1.28				4.637% due 20/10/2031 1,650 1,763 0.08			
0.500% due 01/10/2053	0	0	0.00	Total Germany				OCP Euro CLO DAC			
1.000% due 01/10/2050	0	0	0.00	146,232 6.76				4.777% due 22/09/2034 7,300 7,796 0.36			
1.500% due 01/10/2053	26,770	2,666	0.12	IRELAND				Palmer Square European Loan Funding DAC			
2.500% due 01/10/2047	15	2	0.00	ASSET-BACKED SECURITIES				4.626% due 15/10/2031 3,228 3,442 0.16			
Nykredit Realkredit A/S	12	1	0.00	Adagio CLO DAC				4.636% due 15/07/2031 1,614 1,720 0.08			
0.500% due 01/10/2053	0	0	0.00	4.626% due 15/10/2031 1,651 1,761 0.08				5.606% due 15/01/2033 6,091 6,540 0.30			
1.000% due 01/10/2050	24	3	0.00	4.812% due 10/10/2031 11,517 12,280 0.57				Purple Finance CLO DAC			
1.000% due 01/10/2053	0	0	0.00	Ares European CLO DAC				4.682% due 25/01/2031 139 149 0.01			
1.500% due 01/10/2052	3,047	348	0.02	4.566% due 15/10/2030 3,897 4,176 0.19				Segovia European CLO DAC			
2.000% due 01/10/2053	0	0	0.00	4.686% due 15/10/2031 1,863 1,998 0.09				4.674% due 18/01/2031 709 761 0.04			
2.500% due 01/10/2047	3	0	0.00	4.747% due 20/04/2032 600 644 0.03				4.777% due 20/07/2032 6,390 6,814 0.32			
3.000% due 01/10/2053	11,576	1,539	0.07	Armada Euro CLO DAC				Tikehau CLO DAC			
3.500% due 01/04/2053	55,090	7,554	0.35	4.588% due 15/11/2031 3,680 3,946 0.18				4.723% due 04/08/2034 3,032 3,250 0.15			
5.000% due 01/10/2053	4,265	619	0.03	4.626% due 15/07/2031 3,878 4,154 0.19				Toro European CLO DAC			
Realcredit Danmark A/S	48	5	0.00	Avoca CLO DAC				4.638% due 15/02/2034 10,300 11,049 0.51			
1.000% due 01/10/2050	0	0	0.00	4.722% due 12/01/2031 4,055 4,352 0.20				166,990 7.72			
1.000% due 01/10/2053	0	0	0.00	Bain Capital Euro CLO DAC				NON-AGENCY MORTGAGE-BACKED SECURITIES			
1.500% due 01/10/2050	0	0	0.00	4.677% due 20/04/2032 2,076 2,225 0.10				Dilosk RMBS DAC			
1.500% due 01/10/2053	23,422	2,676	0.12					4.801% due 20/10/2062 4,344 4,689 0.21			

Schedule of Investments Global Real Return Fund (cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
ITALY				3.000% due 20/09/2030 NZD	24	\$ 35	0.00	Great Hall Mortgages PLC			
ASSET-BACKED SECURITIES				Total New Zealand		44,549	2.06	5.483% due 18/03/2039	£ 4	\$ 5	0.00
Marzio Finance SRL				PERU				London Wall Mortgage Capital PLC			
4.736% due 28/02/2048	€ 3,873	\$ 4,185	0.19	SOVEREIGN ISSUES				6.034% due 15/05/2052	1,728	2,188	0.10
Red & Black Auto Italy SRL				Peru Government International Bond				Polaris PLC			
4.646% due 28/07/2034	4,617	4,985	0.23	5.940% due 12/02/2029	PEN 1,200	315	0.01	6.000% due 23/12/2058	2,809	3,552	0.16
		9,170	0.42	SPAIN				6.010% due 23/10/2059	6,980	8,827	0.41
CORPORATE BONDS & NOTES				ASSET-BACKED SECURITIES				RMAC PLC			
UniCredit SpA				Autonoria Spain				6.434% due 15/02/2047	4,668	5,938	0.27
3.375% due 31/01/2027	7,000	7,513	0.35	4.300% due 30/09/2041	€ 4,875	5,241	0.24	Rochester Financing PLC			
SOVEREIGN ISSUES				BBVA Consumer Auto				5.934% due 18/12/2044	5,291	6,678	0.31
Cassa Depositi e Prestiti SpA				0.270% due 20/07/2031	123	132	0.01	Silverstone Master Issuer PLC			
5.875% due 30/04/2029	\$ 2,300	2,337	0.11			5,373	0.25	5.733% due 21/01/2070	3,600	4,559	0.21
Italy Buoni Poliennali Del Tesoro				SOVEREIGN ISSUES				Stratton BTL Mortgage Funding PLC			
0.400% due				Spain Government International Bond				5.963% due 20/01/2054	2,913	3,680	0.17
15/05/2030 (a)	€ 15,765	15,566	0.72	0.500% due 31/10/2031	200	178	0.01	Towd Point Mortgage Funding PLC			
1.250% due				0.600% due 31/10/2029	24,400	23,047	1.07	6.583% due 20/07/2045	6,626	8,381	0.39
15/09/2032 (a)	2,879	2,946	0.14	0.700% due 30/11/2033 (a)	18,090	18,416	0.85	Tower Bridge Funding PLC			
1.300% due				0.850% due 30/07/2037	400	307	0.01	5.954% due 20/12/2063	1,485	1,876	0.09
15/05/2028 (a)	59,941	63,220	2.92	1.000% due 30/11/2030 (a)	2,828	3,014	0.14	6.014% due 20/11/2063	1,316	1,665	0.08
1.400% due				3.150% due 30/04/2033	228	242	0.01	6.333% due 20/01/2066	4,200	5,336	0.25
26/05/2025 (a)	70,054	74,259	3.43	3.250% due 30/04/2034	60	64	0.00	Twin Bridges PLC			
1.800% due				3.450% due 31/10/2034	100	107	0.00	5.894% due 12/09/2055	4,821	6,078	0.28
15/05/2036 (a)	10,644	10,881	0.50	3.900% due 30/07/2039	500	547	0.03				89,625 4.14
2.400% due						45,922	2.12	SOVEREIGN ISSUES			
15/05/2039 (a)	41,256	44,302	2.05	Total Spain		51,295	2.37	United Kingdom Gilt			
4.100% due 01/02/2029	43,400	47,677	2.20	SUPRANATIONAL				0.125% due 10/08/2028 (a)	37,358	46,828	2.16
4.662% due 15/10/2028	20,100	21,597	1.00	SOVEREIGN ISSUES				0.125% due 10/08/2031 (a)	20,453	25,442	1.18
		282,785	13.07	European Union				0.125% due 22/03/2039 (a)	3,762	4,169	0.19
Total Italy		299,468	13.84	3.000% due 04/12/2034	41,900	44,278	2.04	0.125% due 10/08/2041 (a)	16,519	17,707	0.82
JAPAN				3.125% due 05/12/2028	7,800	8,408	0.39	0.125% due 22/03/2044 (a)	14,343	14,510	0.67
SOVEREIGN ISSUES				Total Supranational		52,686	2.43	0.125% due 22/03/2046 (a)	7,317	7,151	0.33
Japan Government International Bond				SWEDEN				0.125% due 10/08/2048 (a)	5,785	5,468	0.25
0.100% due				SOVEREIGN ISSUES				0.125% due 22/03/2051 (a)	13,468	12,219	0.56
10/03/2025 (a)	¥ 371,960	2,340	0.11	Sweden Government International Bond				0.125% due 22/11/2056 (a)	8,064	6,986	0.32
0.100% due				0.125% due 01/12/2027	SEK 119,573	11,022	0.51	0.125% due 22/03/2058 (a)	14,832	12,675	0.59
10/03/2026 (a)	3,620,016	23,101	1.07	0.125% due 01/12/2027	17,371	1,589	0.07	0.125% due 22/11/2065 (a)	10,123	8,149	0.38
0.100% due				0.125% due 01/06/2032	59,347	5,368	0.25	0.125% due 22/03/2068 (a)	14,337	11,352	0.52
10/03/2028 (a)	5,075,158	33,017	1.53	1.000% due 01/06/2025	133,418	12,449	0.58	0.125% due 22/03/2073 (a)	2,747	2,247	0.10
0.100% due				Total Sweden		30,428	1.41	0.250% due 22/03/2052 (a)	20,685	19,361	0.89
10/03/2029 (a)	7,436,671	48,565	2.24	SWITZERLAND				0.375% due 22/03/2062 (a)	18,477	16,984	0.79
		107,023	4.95	CORPORATE BONDS & NOTES				0.500% due 22/03/2050 (a)	22,331	22,845	1.06
LUXEMBOURG				UBS Group AG				0.500% due 22/10/2061	6,200	2,327	0.11
ASSET-BACKED SECURITIES				2.125% due 13/10/2026	€ 900	943	0.04	0.625% due 22/03/2040 (a)	18,951	22,437	1.04
Compartment VCL				2.875% due 02/04/2032	700	702	0.03	0.625% due 22/11/2042 (a)	15,307	17,652	0.82
4.028% due 21/08/2029	€ 4,858	5,214	0.24	4.923% due 16/01/2026	300	323	0.01	0.625% due 22/03/2045 (a)	17,346	19,228	0.89
Driver UK Multi-Compartment S.A.				6.373% due 15/07/2026	\$ 750	754	0.04	0.625% due 22/10/2050	2,400	1,213	0.06
5.860% due 25/04/2031	£ 5,534	7,018	0.32	7.750% due 01/03/2029	€ 1,000	1,211	0.06	0.750% due 22/03/2034 (a)	25,858	32,990	1.52
E-Carat DE				Total Switzerland		3,933	0.18	0.750% due 22/11/2047 (a)	13,858	15,487	0.72
0.000% due 25/11/2035	€ 5,800	6,222	0.29	UNITED KINGDOM				1.125% due 22/11/2037 (a)	22,650	29,496	1.36
SC Germany S.A. Compartment Consumer				NON-AGENCY MORTGAGE-BACKED SECURITIES				1.250% due 22/11/2027 (a)	13,286	17,299	0.80
4.280% due 14/01/2038	6,300	6,780	0.31	Alba PLC				1.250% due 22/11/2032 (a)	41,156	55,333	2.56
4.350% due 15/09/2037	5,600	6,035	0.28	5.523% due 17/03/2039	£ 1,654	2,042	0.09	1.250% due 22/10/2041	400	309	0.01
		31,269	1.44	Avon Finance PLC				1.250% due 22/11/2055 (a)	16,186	19,897	0.92
SOVEREIGN ISSUES				6.134% due 28/12/2049	5,637	7,126	0.33	1.500% due 22/07/2047	3,900	2,756	0.13
European Financial Stability Facility				Brants Bridge PLC				2.000% due 26/01/2035	3,695	5,277	0.24
2.875% due 13/02/2034	18,700	19,706	0.91	6.134% due 14/06/2066	4,042	5,120	0.24	4.125% due 22/07/2030	13,944	21,557	1.00
Total Luxembourg		50,975	2.35	Canada Square Funding PLC							497,351 22.99
NETHERLANDS				6.083% due 17/01/2059	7,351	9,299	0.43	Total United Kingdom		586,976	27.13
SOVEREIGN ISSUES				Canterbury Finance PLC				UNITED STATES			
BNG Bank NV				6.060% due 16/05/2058	3,443	4,363	0.20	ASSET-BACKED SECURITIES			
0.500% due 21/12/2026	£ 7,700	8,808	0.41	Eurosail PLC				Accredited Mortgage Loan Trust			
Nederlandse Waterschapsbank NV				3.889% due 13/03/2045	€ 501	534	0.02	5.720% due 25/09/2036	\$ 913	900	0.04
0.875% due 30/09/2026	7,500	8,717	0.40	4.005% due 10/06/2044	389	416	0.02	ACE Securities Corp. Home Equity Loan Trust			
Total Netherlands		17,525	0.81	4.005% due 10/09/2044	1,014	1,084	0.05	6.510% due 25/12/2033	1,028	1,025	0.05
NEW ZEALAND				5.503% due 13/03/2045	£ 697	878	0.04	Ameriquest Mortgage Securities, Inc. Asset-Backed Pass-Through Certificates			
SOVEREIGN ISSUES				Total New Zealand		44,549	2.06	6.420% due 25/10/2035	1,678	1,543	0.07
New Zealand Government International Bond				UNITED KINGDOM				Amresco Residential Securities Corp. Mortgage Loan Trust			
2.000% due 20/09/2025	NZD 30,961	44,514	2.06	NON-AGENCY MORTGAGE-BACKED SECURITIES				6.400% due 25/06/2029	8	7	0.00

Schedule of Investments Global Real Return Fund (Cont.)

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 3-Year Note September Futures	Short	09/2024	205	\$ 46	0.00
Australia Government 10-Year Bond September Futures	Long	09/2024	627	(98)	0.00
Euro-Bobl September Futures	Short	09/2024	329	(408)	(0.02)
Euro-BTP Italy Government Bond September Futures	Long	09/2024	199	(261)	(0.01)
Euro-BTP Italy Government Bond September Futures	Short	09/2024	40	(1)	0.00
Euro-Bund 10-Year Bond September Futures	Short	09/2024	1,272	(1,684)	(0.08)
Euro-Buxl 30-Year Bond September Futures	Long	09/2024	35	51	0.00
Euro-OAT France Government 10-Year Bond September Futures	Long	09/2024	221	(320)	(0.02)
Euro-Schatz September Futures	Short	09/2024	1,029	(413)	(0.02)
U.S. Treasury 2-Year Note September Futures	Short	09/2024	2,891	(1,090)	(0.05)
U.S. Treasury 5-Year Note September Futures	Short	09/2024	1,915	(938)	(0.04)
U.S. Treasury 10-Year Note September Futures	Short	09/2024	764	(767)	(0.04)
U.S. Treasury 10-Year Ultra September Futures	Short	09/2024	35	(52)	0.00
U.S. Treasury 30-Year Bond September Futures	Long	09/2024	4	4	0.00
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2024	775	(725)	(0.03)
United Kingdom Long Gilt September Futures	Long	09/2024	127	51	0.00
				\$ (6,605)	(0.31)

WRITTEN OPTIONS

FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS

Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Call - EUREX Euro-Schatz August 2024 Futures	€ 106.200	26/07/2024	852	\$ (147)	\$ (59)	0.00

Total Financial Derivative Instruments Dealt in on a Regulated Market

\$ (6,664) (0.31)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	3.750%	18/09/2054	£ 21,200	\$ (506)	(0.02)
Receive ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	4.000	18/09/2029	2,100	37	0.00
Pay ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	4.250	18/09/2026	24,500	59	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	16/06/2029	¥ 5,177,000	50	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.237	21/11/2053	\$ 22,000	5,631	0.26
Pay	1-Day USD-SOFR Compounded-OIS	2.340	21/11/2028	113,800	(8,322)	(0.38)
Receive	1-Day USD-SOFR Compounded-OIS	2.865	13/02/2054	26,100	3,760	0.17
Pay	1-Day USD-SOFR Compounded-OIS	3.085	13/02/2034	62,600	(4,369)	(0.20)
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	16,700	(987)	(0.05)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	13,000	196	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.700	15/02/2026	42,950	328	0.01
Receive ⁽¹⁾	6-Month EUR-EURIBOR	2.500	18/09/2054	€ 111,900	4,345	0.20
Pay ⁽¹⁾	6-Month EUR-EURIBOR	2.750	18/09/2034	253,200	(5,427)	(0.25)
Receive ⁽¹⁾	6-Month EUR-EURIBOR	3.670	24/07/2024	1,963,300	(1)	0.00
Receive	6-Month EUR-EURIBOR	3.750	23/08/2024	842,700	327	0.01
Pay	CPTFEMU	2.243	15/05/2034	6,800	46	0.00
Receive	CPTFEMU	2.359	15/08/2030	25,700	521	0.02
Receive	CPTFEMU	2.600	15/05/2032	11,100	247	0.01
Pay	CPTFEMU	2.680	15/04/2053	6,400	423	0.02
Pay	CPTFEMU	2.700	15/04/2053	4,100	351	0.02
Receive	CPTFEMU	2.720	15/06/2032	63,300	(316)	(0.01)
Pay	CPTFEMU	2.763	15/09/2053	6,900	607	0.03
Receive	CPTFEMU	2.975	15/08/2027	17,800	(37)	0.00
Pay	CPTFEMU	3.520	15/09/2024	23,800	(177)	(0.01)
Pay	CPTFEMU	3.720	15/09/2024	6,400	(11)	0.00
Pay	CPURNSA	1.760	04/11/2029	\$ 23,300	(3,814)	(0.18)
Pay	CPURNSA	1.883	20/11/2029	300	(46)	0.00
Pay	CPURNSA	1.954	03/06/2029	6,200	(902)	(0.04)
Pay	CPURNSA	1.998	25/07/2029	1,800	(251)	(0.01)
Receive	CPURNSA	2.311	24/02/2031	6,500	765	0.04
Pay	CPURNSA	2.364	10/05/2028	800	(79)	0.00
Pay	CPURNSA	2.370	06/06/2028	12,900	(1,287)	(0.06)
Pay	CPURNSA	2.379	09/07/2028	700	(68)	0.00
Pay	CPURNSA	2.510	08/09/2024	9,500	(53)	0.00
Receive	CPURNSA	2.573	26/08/2028	2,200	161	0.01
Receive	CPURNSA	2.645	10/09/2028	3,600	236	0.01
Receive	CPURNSA	2.690	01/06/2026	2,300	203	0.01
Pay	UKRPI	4.040	15/04/2029	£ 11,500	83	0.00

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	UKRPI		4.143%	15/10/2032	£ 7,800	\$ (326)	(0.02)
Receive	UKRPI		4.615	15/02/2027	12,300	569	0.03
						\$ (8,034)	(0.37)
Total Centrally Cleared Financial Derivative Instruments						\$ (8,034)	(0.37)

(1) This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

WRITTEN OPTIONS

INFLATION-CAPPED OPTIONS

Counterparty	Description	Initial Index	Floating Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
GLM	Cap - OTC CPALEMU	\$ 100.151	Maximum of [(Final Index/Initial Index - 1) - 3.000%] or 0	22/06/2035	7,800	\$ (356)	\$ (277)	(0.01)

INTEREST RATE SWAPPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
CBK	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.950%	15/09/2025	26,700	\$ (323)	\$ (294)	(0.01)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.950	15/09/2025	26,700	(323)	(168)	(0.01)
GLM	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.465	04/12/2025	17,700	(213)	(119)	(0.01)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.465	04/12/2025	17,700	(213)	(193)	(0.01)
	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.900	29/08/2025	16,800	(218)	(163)	(0.01)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	29/08/2025	16,800	(218)	(103)	(0.01)
GST	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.800	01/09/2025	36,200	(458)	(312)	(0.01)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.800	01/09/2025	36,200	(458)	(254)	(0.01)
							\$ (2,424)	\$ (1,606)	(0.08)

(1) Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GST	CMBX.NA.AAA.8 Index	0.500%	17/10/2057	\$ 8,388	\$ (449)	\$ 447	\$ (2)	0.00
SAL	CMBX.NA.AAA.12 Index	0.500	17/08/2061	2,500	(5)	(14)	(19)	0.00
					\$ (454)	\$ 433	\$ (21)	0.00

(1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

(2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	NZD 70,100	\$ 43,013	\$ 298	\$ 0	\$ 298	0.01
	07/2024	\$ 9,007	NZD 14,707	0	(45)	(45)	0.00
	08/2024	NZD 14,707	\$ 9,007	45	0	45	0.00
BOA	10/2024	\$ 3,300	CNH 23,622	0	(37)	(37)	0.00
	07/2024	€ 711,874	\$ 772,881	9,930	0	9,930	0.46
	07/2024	SGD 68	50	0	0	0	0.00
	07/2024	\$ 729	PLN 2,903	0	(7)	(7)	0.00
	07/2024	1,251	SGD 1,688	0	(5)	(5)	0.00
	08/2024	SGD 68	\$ 50	0	0	0	0.00
BPS	07/2024	AUD 750	496	0	(5)	(5)	0.00
	07/2024	BRL 4,892	973	92	0	92	0.00
	07/2024	€ 156,518	169,475	1,727	0	1,727	0.08
	07/2024	£ 4,031	5,122	27	0	27	0.00
	07/2024	KRW 6,605,688	4,813	16	0	16	0.00
	07/2024	\$ 32,737	AUD 49,132	76	0	76	0.00
	07/2024	193,803	€ 181,192	390	0	390	0.02
	07/2024	600	IDR 9,831,834	1	0	1	0.00
	07/2024	152	ILS 565	0	(2)	(2)	0.00
	07/2024	1,684	NZD 2,742	0	(14)	(14)	0.00
	07/2024	1,717	PLN 6,820	0	(21)	(21)	0.00
	07/2024	4,175	SGD 5,662	3	0	3	0.00
	08/2024	AUD 49,132	\$ 32,765	0	(75)	(75)	0.00

Schedule of Investments Global Real Return Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	08/2024	€ 181,192	\$ 194,086	\$ 0	\$ (390)	\$ (390)	(0.02)
	08/2024	SGD 5,654	4,175	0	(3)	(3)	0.00
	09/2024	CNH 55,023	7,678	98	0	98	0.01
	09/2024	TWD 157,659	4,900	30	0	30	0.00
	09/2024	\$ 1,305	INR 109,212	2	0	2	0.00
	10/2024	CNH 18,967	\$ 2,649	29	0	29	0.00
	10/2024	\$ 658	CNH 4,714	0	(7)	(7)	0.00
BRC	07/2024	DKK 43,968	\$ 6,401	82	0	82	0.00
	07/2024	£ 6,384	8,163	93	0	93	0.01
	07/2024	MXN 12,714	688	0	(6)	(6)	0.00
	07/2024	PLN 14	3	0	0	0	0.00
	07/2024	SGD 1,620	1,200	4	0	4	0.00
	07/2024	THB 1,835	50	0	0	0	0.00
	07/2024	\$ 104	NOK 1,089	0	(1)	(1)	0.00
	07/2024	1,053	PLN 4,206	0	(7)	(7)	0.00
	07/2024	25,547	SEK 270,753	19	0	19	0.00
	08/2024	SEK 270,339	\$ 25,547	0	(19)	(19)	0.00
	09/2024	MXN 7,389	398	0	(1)	(1)	0.00
	09/2024	\$ 6,465	MXN 121,127	80	0	80	0.00
CBK	07/2024	CHF 1,067	\$ 1,172	0	(15)	(15)	0.00
	07/2024	KRW 350,371	257	2	0	2	0.00
	07/2024	\$ 3,327	BRL 18,129	0	(63)	(63)	0.00
	07/2024	1,079	€ 1,006	0	(1)	(1)	0.00
	07/2024	12,474	£ 9,759	0	(138)	(138)	(0.01)
	07/2024	1,865	PLN 7,398	0	(25)	(25)	0.00
	07/2024	15	ZAR 273	0	0	0	0.00
	08/2024	BRL 18,190	\$ 3,327	64	0	64	0.00
	08/2024	PEN 4,139	1,096	15	0	15	0.00
	08/2024	\$ 1,004	£ 794	0	0	0	0.00
	09/2024	TWD 60,110	\$ 1,865	8	0	8	0.00
	09/2024	\$ 5,852	INR 489,233	4	(2)	2	0.00
DUB	07/2024	BRL 264	\$ 50	2	0	2	0.00
	07/2024	£ 493,557	629,769	5,864	0	5,864	0.27
	07/2024	KRW 2,952,658	2,146	2	0	2	0.00
	07/2024	\$ 1,797	PLN 7,061	0	(41)	(41)	0.00
	07/2024	4,083	SEK 43,212	0	(2)	(2)	0.00
	08/2024	BRL 4,310	\$ 837	64	0	64	0.00
	08/2024	SEK 43,145	4,083	2	0	2	0.00
FAR	07/2024	AUD 49,914	33,256	0	(79)	(79)	0.00
	07/2024	¥ 17,105,893	109,540	3,200	0	3,200	0.15
	07/2024	\$ 17,237	NZD 28,262	0	(16)	(16)	0.00
GLM	08/2024	NZD 28,262	\$ 17,237	16	0	16	0.00
	07/2024	KRW 3,849	3	0	0	0	0.00
	07/2024	MXN 11,860	639	0	(9)	(9)	0.00
	07/2024	\$ 7,343	€ 6,842	0	(10)	(10)	0.00
	07/2024	50	KRW 68,690	0	0	0	0.00
	07/2024	1,147	PLN 4,533	0	(20)	(20)	0.00
	07/2024	3,222	ZAR 58,954	2	0	2	0.00
	08/2024	5,136	BRL 26,346	0	(410)	(410)	(0.02)
JPM	07/2024	BRL 1,404	\$ 279	26	0	26	0.00
	07/2024	CHF 634	701	0	(5)	(5)	0.00
	07/2024	IDR 3,005,773	185	2	0	2	0.00
	07/2024	KRW 5,215,136	3,781	0	(7)	(7)	0.00
	07/2024	SGD 5,598	4,159	28	0	28	0.00
	07/2024	\$ 9,054	CHF 8,125	0	(12)	(12)	0.00
	07/2024	9,531	DKK 66,422	15	0	15	0.00
	07/2024	449	ILS 1,661	0	(8)	(8)	0.00
	07/2024	715	PLN 2,795	0	(19)	(19)	0.00
	07/2024	6,066	ZAR 111,671	42	0	42	0.00
	08/2024	AUD 820	\$ 547	0	(1)	(1)	0.00
	08/2024	CHF 8,095	9,054	12	0	12	0.00
	08/2024	DKK 66,305	9,531	0	(15)	(15)	0.00
	09/2024	TWD 102,268	3,177	18	0	18	0.00
	09/2024	\$ 666	INR 55,807	2	0	2	0.00
	10/2024	CNH 32,675	\$ 4,566	52	0	52	0.00
	10/2024	\$ 658	CNH 4,699	0	(9)	(9)	0.00
MBC	07/2024	CAD 60,707	\$ 44,585	220	0	220	0.01
	07/2024	DKK 114	17	0	0	0	0.00
	07/2024	€ 4,627	4,998	39	0	39	0.00
	07/2024	NOK 847	80	0	0	0	0.00
	07/2024	SEK 313,865	29,881	244	0	244	0.01
	07/2024	SGD 64	48	0	0	0	0.00
	07/2024	\$ 44,367	CAD 60,745	26	0	26	0.00
	07/2024	738,111	€ 690,261	1,689	(13)	1,676	0.08
	07/2024	625,278	£ 494,213	0	(544)	(544)	(0.02)
	07/2024	101	ZAR 1,863	1	0	1	0.00
	08/2024	CAD 60,704	\$ 44,367	0	(28)	(28)	0.00
	08/2024	€ 689,474	738,332	0	(1,689)	(1,689)	(0.08)
	08/2024	£ 494,213	625,383	535	0	535	0.03
	08/2024	\$ 80	NOK 846	0	0	0	0.00
MYI	07/2024	BRL 11,565	\$ 2,239	157	0	157	0.01
	07/2024	NOK 242	23	0	0	0	0.00
	07/2024	\$ 95	CHF 85	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	\$ 6,531	DKK 45,587	\$ 20	\$ 0	\$ 20	0.00
	07/2024	895	€ 836	2	0	2	0.00
	07/2024	5,042	£ 3,986	1	(4)	(3)	0.00
	07/2024	1,819	NZD 2,966	0	(12)	(12)	0.00
	08/2024	DKK 45,506	\$ 6,531	0	(20)	(20)	0.00
	08/2024	\$ 23	NOK 242	0	0	0	0.00
	09/2024	TWD 40,683	\$ 1,268	11	0	11	0.00
	09/2024	\$ 445	INR 37,251	0	0	0	0.00
RBC	07/2024	€ 6,282	\$ 6,823	91	0	91	0.00
RYL	07/2024	\$ 1,022	AUD 1,532	1	0	1	0.00
SCX	07/2024	IDR 164,120	\$ 10	0	0	0	0.00
	07/2024	KRW 2,760,673	2,024	19	0	19	0.00
	07/2024	MXN 130	7	0	0	0	0.00
	07/2024	ZAR 927	50	0	0	0	0.00
	08/2024	PEN 4,805	1,271	16	0	16	0.00
	09/2024	CNH 22,580	3,147	37	0	37	0.00
	09/2024	TWD 59,135	1,834	8	0	8	0.00
	09/2024	\$ 5,372	INR 449,645	8	0	8	0.00
TOR	07/2024	CHF 29	\$ 32	0	0	0	0.00
	07/2024	\$ 106,985	¥ 17,106,963	0	(638)	(638)	(0.03)
	07/2024	13,121	NZD 21,422	0	(67)	(67)	0.00
	08/2024	¥ 17,026,745	\$ 106,985	637	0	637	0.03
	08/2024	NZD 21,422	13,121	67	0	67	0.00
UAG	07/2024	CHF 6,400	7,082	0	(40)	(40)	0.00
	07/2024	DKK 68,060	9,884	103	0	103	0.01
	07/2024	ILS 2,296	620	10	0	10	0.00
	08/2024	€ 21,914	23,467	0	(54)	(54)	0.00
	09/2024	MXN 12,174	641	0	(17)	(17)	0.00
				\$ 26,426	\$ (4,678)	\$ 21,748	1.01

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional CHF (Hedged) Accumulation, Institutional CHF (Hedged) Income and Investor CHF (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 24,752	CHF 22,265	\$ 25	\$ 0	\$ 25	0.00
BRC	07/2024	CHF 33	\$ 37	0	0	0	0.00
CBK	07/2024	\$ 2,471	CHF 2,249	32	0	32	0.00
JPM	07/2024	CHF 26,357	\$ 29,371	39	0	39	0.00
	07/2024	\$ 7	CHF 6	0	0	0	0.00
	08/2024	29,371	26,260	0	(38)	(38)	0.00
MBC	07/2024	CHF 13	\$ 15	0	0	0	0.00
	07/2024	\$ 754	CHF 673	0	(5)	(5)	0.00
	08/2024	2	2	0	0	0	0.00
MYI	07/2024	CHF 21	\$ 24	0	0	0	0.00
SCX	07/2024	56	63	0	0	0	0.00
	07/2024	\$ 171	CHF 153	0	0	0	0.00
TOR	07/2024	28,800	26,015	150	0	150	0.01
UAG	07/2024	CHF 26,161	\$ 29,158	45	0	45	0.00
	07/2024	\$ 28,410	CHF 25,673	160	0	160	0.01
	08/2024	29,158	26,064	0	(44)	(44)	0.00
				\$ 451	\$ (87)	\$ 364	0.02

As at 30 June 2024, the Institutional USD (Currency Exposure) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	NZD 94	\$ 58	\$ 0	\$ 0	\$ 0	0.00
	08/2024	\$ 58	NZD 94	0	0	0	0.00
BPS	07/2024	AUD 767	\$ 511	0	(1)	(1)	0.00
	07/2024	\$ 168	CAD 229	0	0	0	0.00
	07/2024	10,559	£ 8,266	0	(110)	(110)	(0.01)
	07/2024	0	¥ 58	0	0	0	0.00
	08/2024	511	AUD 767	1	0	1	0.00
BRC	07/2024	26	DKK 177	0	0	0	0.00
CBK	07/2024	£ 95	\$ 121	1	0	1	0.00
	07/2024	\$ 336	SEK 3,569	1	0	1	0.00
FAR	07/2024	NZD 181	\$ 110	0	0	0	0.00
	07/2024	\$ 511	AUD 767	1	0	1	0.00
	07/2024	9,774	€ 8,973	0	(156)	(156)	(0.01)
	07/2024	969	¥ 151,325	0	(28)	(28)	0.00
	07/2024	254	NZD 412	0	(3)	(3)	0.00
	08/2024	110	181	0	0	0	0.00
JPM	07/2024	DKK 267	\$ 38	0	0	0	0.00
	08/2024	\$ 38	DKK 267	0	0	0	0.00
MBC	07/2024	CAD 1,053	\$ 769	0	(1)	(1)	0.00

Schedule of Investments Global Real Return Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	¥ 151,393	\$ 943	\$ 2	\$ 0	\$ 2	0.00
	07/2024	SEK 9	\$ 1	0	0	0	0.00
	07/2024	\$ 604	CAD 823	0	(3)	(3)	0.00
	08/2024	769	1,052	0	0	0	0.00
	08/2024	943	¥ 150,684	0	(2)	(2)	0.00
MYI	07/2024	DKK 184	\$ 26	0	0	0	0.00
	07/2024	SEK 3,564	337	1	0	1	0.00
	08/2024	\$ 26	DKK 183	0	0	0	0.00
	08/2024	337	SEK 3,559	0	(1)	(1)	0.00
RBC	07/2024	£ 8,170	\$ 10,361	33	0	33	0.00
	08/2024	\$ 10,363	£ 8,170	0	(33)	(33)	0.00
RYL	07/2024	0	DKK 0	0	0	0	0.00
SCX	07/2024	€ 8,973	\$ 9,614	0	(3)	(3)	0.00
	08/2024	\$ 9,628	€ 8,973	3	0	3	0.00
TOR	07/2024	NZD 137	\$ 84	0	0	0	0.00
	08/2024	\$ 84	NZD 137	0	(1)	(1)	0.00
UAG	07/2024	40	DKK 274	0	0	0	0.00
				\$ 43	\$ (342)	\$ (299)	(0.02)

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 548	\$ 595	\$ 8	\$ 0	\$ 8	0.00
	07/2024	\$ 331,137	€ 304,999	0	(4,255)	(4,255)	(0.20)
BPS	07/2024	€ 274,689	\$ 293,863	38	(573)	(535)	(0.03)
	07/2024	\$ 285,483	€ 263,701	0	(2,861)	(2,861)	(0.13)
	08/2024	285,178	266,232	573	0	573	0.03
BRC	07/2024	€ 122	\$ 131	0	0	0	0.00
CBK	07/2024	370	397	0	0	0	0.00
	07/2024	\$ 386	€ 354	0	(6)	(6)	0.00
FAR	07/2024	324,449	297,891	0	(5,185)	(5,185)	(0.24)
GLM	07/2024	€ 788	\$ 853	9	0	9	0.00
JPM	07/2024	31,356	33,553	0	(53)	(53)	0.00
MBC	07/2024	284,191	303,934	26	(674)	(648)	(0.03)
	08/2024	\$ 294,463	€ 274,978	674	0	674	0.03
MYI	07/2024	€ 515	\$ 552	0	0	0	0.00
RBC	07/2024	760	826	11	0	11	0.00
RYL	07/2024	514	550	0	(1)	(1)	0.00
SCX	07/2024	275,028	294,666	0	(96)	(96)	0.00
	08/2024	\$ 294,795	€ 274,745	93	0	93	0.00
SSB	07/2024	2,101	1,937	0	(25)	(25)	0.00
UAG	08/2024	€ 367	\$ 393	0	(1)	(1)	0.00
				\$ 1,432	\$ (13,730)	\$ (12,298)	(0.57)

As at 30 June 2024, the Institutional GBP (Hedged) Accumulation, Institutional GBP (Hedged) Income and R Class GBP (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	£ 74,460	\$ 94,156	\$ 31	\$ 0	\$ 31	0.00
	07/2024	\$ 192,527	£ 151,083	0	(1,544)	(1,544)	(0.07)
	08/2024	93,983	74,312	0	(29)	(29)	0.00
BRC	07/2024	£ 370	\$ 473	5	0	5	0.00
CBK	07/2024	1,052	1,337	7	0	7	0.00
	07/2024	\$ 694	£ 545	0	(5)	(5)	0.00
	08/2024	£ 48	\$ 61	0	0	0	0.00
DUB	07/2024	\$ 99,662	£ 78,106	0	(928)	(928)	(0.04)
MBC	07/2024	£ 76,989	\$ 97,411	89	0	89	0.00
	07/2024	\$ 223	£ 176	0	(1)	(1)	0.00
	08/2024	96,916	76,588	0	(83)	(83)	0.00
RBC	07/2024	£ 76,622	\$ 97,164	307	0	307	0.01
	08/2024	\$ 97,181	£ 76,622	0	(305)	(305)	(0.01)
RYL	07/2024	£ 417	\$ 533	7	0	7	0.00
				\$ 446	\$ (2,895)	\$ (2,449)	(0.11)

As at 30 June 2024, the Institutional SGD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	SGD 120,811	\$ 89,008	\$ 0	\$ (135)	\$ (135)	(0.01)
	07/2024	\$ 82,353	SGD 111,147	0	(340)	(340)	(0.02)
	08/2024	89,008	120,633	135	0	135	0.01
BPS	07/2024	SGD 121,542	\$ 89,617	0	(66)	(66)	0.00
	08/2024	\$ 89,617	SGD 121,367	69	0	69	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
CBK	07/2024	\$ 986	SGD 1,330	\$ 0	\$ (4)	\$ (4)	0.00
JPM	07/2024	89,721	120,762	0	(614)	(614)	(0.03)
MYI	07/2024	49	66	0	0	0	0.00
SCX	07/2024	89,213	120,211	0	(513)	(513)	(0.02)
				\$ 204	\$ (1,672)	\$ (1,468)	(0.07)
Total OTC Financial Derivative Instruments						\$ 3,694	0.17
Total Investments						\$ 3,642,814	168.35
Other Current Assets & Liabilities						\$ (1,479,028)	(68.35)
Net Assets						\$ 2,163,786	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

^ Security is in default.

(a) Principal amount of security is adjusted for inflation.

(b) Affiliated to the Fund.

(c) Securities with an aggregate fair value of \$1,320,131 (31 December 2023: \$1,193,907) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

(d) Security with an aggregate fair value of \$8,425 (31 December 2023: \$Nil) has been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 30 June 2024.

Securities with an aggregate fair value of \$3,132 (31 December 2023: \$4,789) and cash of \$419 (31 December 2023: \$3,304) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Cash of \$33,589 (31 December 2023: \$32,998) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$7,910 (31 December 2023: \$20,690) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 3,653,399	\$ 4	\$ 3,653,403
Investment Funds	415	0	0	415
Financial Derivative Instruments ⁽³⁾	(3,096)	(7,908)	0	(11,004)
Totals	\$ (2,681)	\$ 3,645,491	\$ 4	\$ 3,642,814

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 3,694,700	\$ 5,369	\$ 3,700,069
Investment Funds	23,397	0	0	23,397
Repurchase Agreements	0	2,878	0	2,878
Financial Derivative Instruments ⁽³⁾	(9,807)	(13,514)	0	(23,321)
Totals	\$ 13,590	\$ 3,684,064	\$ 5,369	\$ 3,703,023

(1) See Note 3 in the Notes to Financial Statements for additional information.

(2) Refer to the Schedule of Investments for additional information.

(3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOS	5.470%	28/06/2024	01/07/2024	\$ (2,958)	\$ (2,959)	(0.14)
	5.480	28/06/2024	01/07/2024	(2,398)	(2,399)	(0.11)
CIB	5.420	23/05/2024	09/07/2024	(162,074)	(163,026)	(7.53)
MEI	3.680	12/06/2024	24/07/2024	€ (33,316)	(35,776)	(1.65)
NOM	5.430	29/05/2024	10/07/2024	\$ (345,066)	(346,784)	(16.03)
	5.430	21/06/2024	10/07/2024	(28,033)	(28,075)	(1.30)
SCX	3.760	12/06/2024	24/07/2024	€ (27,603)	(29,643)	(1.37)
STR	5.450	28/06/2024	01/07/2024	\$ (599,719)	(599,991)	(27.73)
Total Reverse Repurchase Agreements					\$ (1,208,653)	(55.86)

Schedule of Investments Global Real Return Fund (Cont.)

Sale-Buyback Financing Transactions Outstanding as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Sale-Buyback Financing Transactions ⁽¹⁾	% of Net Assets
BRC	5.540%	27/06/2024	05/07/2024	\$ (8,442)	\$ (8,448)	(0.39)
Total Sale-Buyback Financing Transactions					\$ (8,448)	(0.39)

⁽¹⁾ Payable for sale-buyback transactions includes \$5 of deferred price drop.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ 261	\$ 0	\$ 261	\$ (470)	\$ 350	\$ (120)
BOA	5,356	(5,700)	(344)	(2,771)	2,700	(71)
BPS	(2,498)	2,410	(88)	(4,313)	6,400	2,087
BRC	249	(260)	(11)	1,986	(3,850)	(1,864)
CBK	(587)	(90)	(677)	(1,090)	660	(430)
DUB	4,963	(4,620)	343	470	(350)	120
FAR	(2,250)	2,510	260	(1,133)	1,000	(133)
GLM	(1,293)	920	(373)	(2,794)	2,320	(474)
GST	(568)	650	82	(932)	900	(32)
JPM	(545)	720	175	46	0	46
MBC	502	(460)	42	2,587	(4,050)	(1,463)
MYC	N/A	N/A	N/A	(27)	0	(27)
MYI	155	0	155	928	(1,200)	(272)
RBC	104	0	104	N/A	N/A	N/A
RYL	7	0	7	(4)	0	(4)
SAL	(19)	130	111	(9)	130	121
SCX	(428)	570	142	(4,738)	5,720	982
SSB	(25)	0	(25)	645	(560)	85
TOR	148	(360)	(212)	613	(440)	173
UAG	162	(300)	(138)	(163)	510	347

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	143.72	131.53
Transferable securities dealt in on another regulated market*	22.42	23.61
Other transferable securities	2.70	0.26
Investment funds	0.02	0.98
Repurchase agreements	N/A	0.12
Financial derivative instruments dealt in on a regulated market	(0.31)	(0.78)
Centrally cleared financial derivative instruments	(0.37)	0.27
OTC financial derivative instruments	0.17	(0.47)
Reverse repurchase agreements	(55.86)	(65.39)
Sale-buyback financing transactions	(0.39)	N/A

* As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Australia	1.29	1.22
Belgium	N/A	0.08
Canada	1.92	1.61
Cayman Islands	0.66	1.09
Denmark	0.73	2.92
France	10.64	9.43
Germany	6.76	3.63
Ireland	8.66	9.23
Italy	13.84	12.38
Japan	4.95	5.12
Luxembourg	2.35	0.87
Netherlands	0.81	0.75
New Zealand	2.06	1.87
Peru	0.01	0.01
Slovenia	N/A	0.04
Spain	2.37	2.27
Supranational	2.43	0.37
Sweden	1.41	1.33
Switzerland	0.18	0.17
United Kingdom	27.13	28.51
United States	80.64	71.99

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Short-Term Instruments	N/A	0.51
Investment Funds	0.02	0.98
Repurchase Agreements	N/A	0.12
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.31)	(0.76)
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	0.00	(0.02)
Centrally Cleared Financial Derivative Instruments		
Interest Rate Swaps	(0.37)	0.27
OTC Financial Derivative Instruments		
Written Options		
Inflation-Capped Options	(0.01)	(0.01)
Interest Rate Swaptions	(0.08)	(0.23)
Credit Default Swaps on Credit Indices — Sell Protection	0.00	0.00
Forward Foreign Currency Contracts	1.01	(0.83)
Hedged Forward Foreign Currency Contracts	(0.75)	0.60
Other Current Assets & Liabilities	(68.35)	(55.52)
Net Assets	100.00	100.00

Schedule of Investments Income Fund

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES											
LOAN PARTICIPATIONS AND ASSIGNMENTS											
AI Silk Midco Ltd. 8.785% due 04/03/2031	€ 24,200	\$ 25,742	0.03	AGPS BondCo PLC 5.000% due 27/04/2027	€ 1,100	\$ 385	0.00	Bayou Re Ltd. 13.855% due 30/04/2031	\$ 3,000	\$ 2,989	0.00
Altice France S.A. 9.406% due 15/08/2028	9,474	7,563	0.01	5.500% due 13/11/2026	200	70	0.00	23.855% due 30/04/2031	3,500	3,449	0.00
10.829% due 15/08/2028	\$ 39,400	29,058	0.04	AIB Group PLC 5.250% due 23/10/2031	84,200	96,559	0.12	Bevco Lux SARL 1.000% due 16/01/2030	€ 15,000	13,708	0.02
American Airlines, Inc. 10.336% due 20/04/2028	52,400	54,201	0.07	6.608% due 13/09/2029	\$ 13,800	14,251	0.02	BGC Group, Inc. 6.600% due 10/06/2029	\$ 41,800	41,612	0.05
Avolon TLB Borrower U.S. LLC 7.339% due 22/06/2028	4,092	4,102	0.01	Alamo Re Ltd. 13.105% due 07/06/2027	17,400	17,155	0.02	Blue Ridge Re Ltd. 10.605% due 08/01/2031	11,486	11,343	0.01
Carnival Corp. 8.094% due 18/10/2028	11,815	11,862	0.02	16.605% due 07/06/2026	18,000	17,801	0.02	BNP Paribas Issuance BV 0.000% due 09/04/2029	10	1,657,200	2.10
Charter Communications Operating LLC 7.052% due 01/02/2027	34,389	34,385	0.04	Ally Financial, Inc. 5.800% due 01/05/2025	20,282	20,269	0.03	BNP Paribas S.A. 2.871% due 19/04/2032	4,300	3,606	0.00
Diamond Sports Group LLC TBD% due 25/05/2026	1,792	1,690	0.00	Ambac Assurance Corp. 5.100% (h)	0	0	0.00	4.095% due 13/02/2034	€ 32,400	34,978	0.04
DirectTV Financing LLC 10.458% due 02/08/2027	8,570	8,598	0.01	American Assets Trust LP 3.375% due 01/02/2031	4,500	3,690	0.01	5.497% due 20/05/2030	\$ 53,400	53,206	0.07
Envision Healthcare Corp. 14.311% due 20/07/2026	61,140	61,140	0.08	American Tower Corp. 3.650% due 15/03/2027	6,200	5,940	0.01	5.738% due 20/02/2035	135,400	134,771	0.17
Finastra USA, Inc. 0.500% - 12.581% due 13/09/2029 μ	2,979	2,979	0.00	5.200% due 15/02/2029	17,100	17,047	0.02	BPCE S.A. 1.652% due 06/10/2026	1,027	972	0.00
0.500% - 12.581% due 13/09/2029	28,649	28,854	0.04	5.450% due 15/02/2034	19,200	19,040	0.02	5.936% due 30/05/2035	23,800	23,716	0.03
iHeartCommunications, Inc. 8.458% due 01/05/2026	256,394	199,679	0.25	Armor Holdco, Inc. 8.500% due 15/11/2029	800	763	0.00	6.612% due 19/10/2027	207,300	210,580	0.27
8.708% due 01/05/2026	10,691	8,259	0.01	Armor RE Ltd. 15.605% due 07/05/2031	6,800	6,766	0.01	6.714% due 19/10/2029	188,100	195,083	0.25
Lealand Finance Co. BV 8.444% due 30/06/2027	2,771	1,455	0.00	Army Hawaii Family Housing Trust Certificates 5.843% due 15/06/2050	101,390	79,551	0.10	7.003% due 19/10/2034	152,500	163,142	0.21
Lealand Finance Co. BV (6.444% Cash and 3.000% PIK) 9.444% due 31/12/2027 (d)	7,160	3,401	0.00	Arthur J Gallagher & Co. 5.450% due 15/07/2034	2,500	2,482	0.00	Brixmor Operating Partnership LP 5.750% due 15/02/2035	7,300	7,290	0.01
Market Bidco Ltd. 8.578% due 04/11/2027	€ 29,430	31,516	0.04	Avolon Holdings Funding Ltd. 2.528% due 18/11/2027	165,597	149,022	0.19	CaixaBank S.A. 5.673% due 15/03/2030	25,100	25,003	0.03
Poseidon Bidco SASU 8.722% due 13/03/2030	42,400	42,836	0.05	Banca Monte dei Paschi di Siena SpA 1.875% due 09/01/2026	€ 33,400	34,336	0.04	6.037% due 15/06/2035	16,500	16,546	0.02
Press Ganey Holdings, Inc. 8.845% due 30/04/2031	\$ 3,540	3,542	0.01	2.625% due 28/04/2025	3,800	4,005	0.01	6.208% due 18/01/2029	64,050	65,100	0.08
Project Hudson 7.730% due 29/05/2026	39,200	39,368	0.05	3.625% due 24/09/2024	4,800	5,133	0.01	6.684% due 13/09/2027	21,400	21,817	0.03
SCUR-Alpha 1503 GmbH 9.365% due 29/03/2030	€ 62,100	64,027	0.08	6.750% due 02/03/2026	120,460	130,558	0.17	6.840% due 13/09/2034	21,000	22,189	0.03
10.830% due 29/03/2030	\$ 112,286	106,419	0.14	8.000% due 22/01/2030	26,444	28,662	0.04	Cape Lookout Re Ltd. 13.355% due 05/04/2027	4,900	4,852	0.01
SS&C Technologies, Inc. TBD% due 16/04/2025	0	0	0.00	Banco Bilbao Vizcaya Argentaria S.A. 5.381% due 13/03/2029	\$ 77,800	78,083	0.10	CBRE Services, Inc. 5.500% due 01/04/2029	2,800	2,816	0.00
Syniverse Holdings, Inc. 12.335% due 13/05/2027	39,100	38,318	0.05	6.033% due 13/03/2035	86,200	86,030	0.11	Charles River Re Ltd. 12.105% due 10/05/2031	1,400	1,395	0.00
TransDigm, Inc. 8.085% due 22/03/2030	32,093	32,190	0.04	6.138% due 14/09/2028	9,000	9,178	0.01	CI Financial Corp. 7.500% due 30/05/2029	49,800	49,354	0.06
8.595% due 28/02/2031	83,172	83,442	0.11	Banco de Credito del Peru S.A. 4.650% due 17/09/2024	PEN 95,500	24,774	0.03	CIFI Holdings Group Co. Ltd. 4.375% due 12/04/2027 ^	2,000	225	0.00
U.S. Renal Care, Inc. 10.444% due 20/06/2028	24,856	21,823	0.03	Banco Espirito Santo S.A. 2.625% due 08/05/2017 ^	€ 16,200	5,035	0.01	4.450% due 17/08/2026 ^	1,700	191	0.00
United Airlines, Inc. TBD% due 21/04/2028	0	0	0.00	4.750% due 15/01/2018 ^	8,100	2,518	0.00	4.800% due 17/05/2028 ^	700	79	0.00
Veritas U.S., Inc. 10.458% due 01/09/2025	1,966	1,718	0.00	Banco Santander S.A. 1.849% due 25/03/2026	\$ 5,000	4,689	0.01	5.250% due 13/05/2026 ^	1,100	124	0.00
Wesco Aircraft Holdings, Inc. TBD% - 13.928% due 15/07/2024	7,371	7,926	0.01	4.250% due 11/04/2027	2,800	2,710	0.00	5.950% due 20/10/2025 ^	1,300	146	0.00
Westmoreland Coal Co. 8.000% due 15/03/2029	1,632	1,094	0.00	4.379% due 12/04/2028	1,200	1,155	0.00	6.000% due 16/07/2025 ^	2,000	215	0.00
Windstream Services LLC 11.679% due 21/09/2027	26,965	27,021	0.03	5.538% due 14/03/2030	123,300	122,418	0.16	6.450% due 07/11/2024 ^	3,300	371	0.00
		984,208	1.25	5.552% due 14/03/2028	87,200	87,065	0.11	Citigroup, Inc. 2.572% due 03/06/2031	5,000	4,293	0.01
				6.527% due 07/11/2027	47,800	48,910	0.06	3.106% due 08/04/2026	1,800	1,764	0.00
				6.607% due 07/11/2028	30,800	32,361	0.04	CNO Global Funding 5.875% due 04/06/2027	36,800	36,942	0.05
				6.753% due 14/03/2028	37,600	37,920	0.05	Commerzbank AG 4.625% due 17/01/2031	€ 16,100	17,600	0.02
				Bank of America Corp. 3.419% due 20/12/2028	19,850	18,671	0.02	Corestate Capital Holding S.A. (10.000% Cash or 11.000% PIK) 10.000% due 31/12/2026 (d)	1,046	1,009	0.00
				3.824% due 20/01/2028	5,292	5,102	0.01	Corestate Capital Holding S.A. (8.000% Cash or 9.000% PIK) 8.000% due 31/12/2026 (d)	6,724	2,919	0.00
				4.571% due 27/04/2033	3,000	2,830	0.00	CoStar Group, Inc. 2.800% due 15/07/2030	\$ 11,362	9,613	0.01
				4.827% due 22/07/2026	3,300	3,269	0.00	Country Garden Holdings Co. Ltd. 2.700% due 12/07/2026 ^	8,400	725	0.00
				4.948% due 22/07/2028	16,400	16,272	0.02	3.125% due 22/10/2025 ^	13,400	1,186	0.00
				5.202% due 25/04/2029	68,700	68,608	0.09	3.875% due 22/10/2030 ^	6,400	560	0.00
				5.288% due 25/04/2034	51,100	50,594	0.06	4.800% due 06/08/2030 ^	1,000	83	0.00
				Bank of Nova Scotia 4.900% due 04/06/2025 (h)(j)	3,346	3,288	0.00	5.125% due 17/01/2025 ^	1,600	138	0.00
				Barclays PLC 2.894% due 24/11/2032	200	166	0.00	5.400% due 27/05/2025 ^	1,600	140	0.00
				4.972% due 16/05/2029	81,215	79,518	0.10	5.625% due 14/01/2030 ^	700	61	0.00
				5.501% due 09/08/2028	40,884	40,821	0.05	6.150% due 17/09/2025 ^	1,000	88	0.00
				5.674% due 12/03/2028	10,700	10,720	0.01	6.500% due 08/04/2024 ^	500	41	0.00
				5.690% due 12/03/2030	29,400	29,488	0.04	8.000% due 27/01/2024 ^	2,800	221	0.00
				5.851% due 21/03/2035	€ 19,800	25,032	0.03	Credit Agricole S.A. 6.316% due 03/10/2029	23,650	24,299	0.03
				6.224% due 09/05/2034	\$ 4,000	4,101	0.01	Credit Suisse AG AT1 Claim 138,872	138,872	16,664	0.02
				6.490% due 13/09/2029	13,300	13,772	0.02	Deutsche Bank AG 1.375% due 17/02/2032	€ 39,900	35,685	0.05
				6.496% due 13/09/2027	31,300	31,828	0.04	1.750% due 19/11/2030	5,000	4,716	0.01
				6.692% due 13/09/2034	26,900	28,533	0.04				
				6.862% due 12/03/2028	75,500	76,304	0.10				
				7.385% due 02/11/2028	21,400	22,556	0.03				
				7.437% due 02/11/2033	63,650	70,040	0.09				

DESCRIPTION	PAR (000s)	FAIR VALUE (000s)	% OF NET ASSETS	DESCRIPTION	PAR (000s)	FAIR VALUE (000s)	% OF NET ASSETS	DESCRIPTION	PAR (000s)	FAIR VALUE (000s)	% OF NET ASSETS
2.129% due 24/11/2026	\$ 24,300	\$ 23,068	0.03	Hudson Pacific Properties LP				2.188% due 28/04/2026	\$ 1,400	\$ 1,360	0.00
3.035% due 28/05/2032	45,920	38,581	0.05	3.250% due 15/01/2030	\$ 500	\$ 346	0.00	2.475% due 21/01/2028	8,100	7,554	0.01
3.547% due 18/09/2031	20,300	17,879	0.02	3.950% due 01/11/2027	4,445	3,722	0.00	3.622% due 01/04/2031	13,200	12,117	0.02
4.125% due 04/04/2030	€ 40,000	42,659	0.05	4.650% due 01/04/2029	4,517	3,484	0.00	3.790% due 21/03/2030	€ 80,000	85,847	0.11
5.000% due 05/09/2030	16,300	18,038	0.02	5.950% due 15/02/2028	14,077	11,983	0.02	3.955% due 21/03/2035	80,000	85,284	0.11
5.706% due 08/02/2028	\$ 19,600	19,580	0.03	InCaps Funding Ltd.				4.656% due 02/03/2029	12,100	13,379	0.02
6.720% due 18/01/2029	34,800	35,926	0.05	7.608% due 01/06/2033	1,859	1,784	0.00	4.679% due 17/07/2026	\$ 2,400	2,377	0.00
6.819% due 20/11/2029	26,700	27,777	0.04	ING Groep NV				4.813% due 25/10/2028	€ 31,200	34,661	0.04
East Lane Re Ltd.				3.875% due 12/08/2029	€ 65,400	70,533	0.09	5.123% due 01/02/2029	\$ 54,537	54,337	0.07
14.605% due 31/03/2026	14,900	14,952	0.02	4.000% due 12/02/2035	40,000	43,204	0.06	6.138% due 16/10/2026	2,000	2,014	0.00
EPR Properties				4.500% due 23/05/2029	5,500	6,042	0.01	National Health Investors, Inc.			
3.750% due 15/08/2029	2,887	2,575	0.00	5.335% due 19/03/2030	\$ 82,200	81,905	0.10	3.000% due 01/02/2031	3,400	2,780	0.00
4.500% due 01/06/2027	5,100	4,881	0.01	5.550% due 19/03/2035	99,400	98,181	0.12	Nationwide Building Society			
4.750% due 15/12/2026	7,623	7,370	0.01	Integrity Re Ltd.				3.960% due 18/07/2030	163,883	151,699	0.19
4.950% due 15/04/2028	7,610	7,288	0.01	22.355% due 06/06/2026	8,300	8,111	0.01	4.302% due 08/03/2029	34,100	32,658	0.04
Equinix, Inc.				28.355% due 06/06/2026	4,000	3,895	0.01	4.500% due 01/11/2026	€ 68,100	74,520	0.09
2.900% due 18/11/2026	2,400	2,268	0.00	Intesa Sanpaolo SpA				6.557% due 18/10/2027	\$ 107,420	109,645	0.14
Essential Properties LP				6.625% due 20/06/2033	8,625	8,898	0.01	Nature Coast Re Ltd.			
2.950% due 15/07/2031	4,000	3,293	0.00	7.200% due 28/11/2033	65,800	70,402	0.09	15.355% due 07/12/2030	11,206	11,122	0.01
Everglades Re Ltd.				7.800% due 28/11/2053	11,700	12,878	0.02	NatWest Group PLC			
15.855% due 13/05/2031	25,300	25,205	0.03	8.248% due 21/11/2033	4,133	4,561	0.01	4.445% due 08/05/2030	121,125	115,790	0.15
16.855% due 13/05/2031	25,200	25,106	0.03	Iridium Capital PLC				4.892% due 18/05/2029	62,833	61,446	0.08
18.105% due 13/05/2031	16,100	16,054	0.02	9.250% due 18/06/2029	€ 19,750	21,352	0.03	5.076% due 27/01/2030	134,670	132,351	0.17
F&G Annuities & Life, Inc.				JAB Holdings BV				5.583% due 01/03/2028	21,700	21,726	0.03
6.500% due 04/06/2029	28,740	28,658	0.04	2.250% due 19/12/2039	18,900	15,234	0.02	5.778% due 01/03/2035	95,700	96,058	0.12
F&G Global Funding				3.750% due 28/05/2051	\$ 18,500	11,970	0.02	6.016% due 02/03/2034	62,800	64,259	0.08
5.875% due 10/06/2027	21,100	21,000	0.03	4.375% due 25/04/2034	€ 61,000	65,723	0.08	6.621% due 01/03/2028	12,500	12,576	0.02
Fairfax Financial Holdings Ltd.				4.500% due 08/04/2052	\$ 8,550	6,275	0.01	Navient Corp.			
6.000% due 07/12/2033	24,400	24,800	0.03	Jackson National Life Global Funding				5.625% due 25/01/2025	3,549	3,497	0.00
6.100% due 15/03/2055	25,000	24,170	0.03	5.550% due 02/07/2027 (c)	37,300	37,216	0.05	New Metro Global Ltd.			
Ford Motor Credit Co. LLC				JPMorgan Chase & Co.				4.500% due 02/05/2026	4,600	2,805	0.00
2.700% due 10/08/2026	5,470	5,139	0.01	2.083% due 22/04/2026	3,100	3,011	0.00	4.625% due 15/10/2025	800	562	0.00
2.900% due 16/02/2028	8,700	7,872	0.01	3.509% due 23/01/2029	3,500	3,311	0.00	4.800% due 15/12/2024	7,900	6,961	0.01
2.900% due 10/02/2029	3,100	2,735	0.00	3.761% due 21/03/2034	€ 40,000	42,629	0.05	Nissan Motor Acceptance Co. LLC			
3.815% due 02/11/2027	7,758	7,281	0.01	3.960% due 29/01/2027	\$ 7,000	6,840	0.01	2.750% due 09/03/2028	21,400	19,088	0.02
4.125% due 17/08/2027	17,610	16,740	0.02	4.005% due 23/04/2029	12,182	11,651	0.02	Nomura Holdings, Inc.			
4.271% due 09/01/2027	11,800	11,374	0.01	4.323% due 26/04/2028	2,700	2,635	0.00	2.172% due 14/07/2028	14,968	13,219	0.02
4.389% due 08/01/2026	7,900	7,736	0.01	5.299% due 24/07/2029	8,000	8,029	0.01	5.594% due 02/07/2027 (c)	12,400	12,408	0.02
4.542% due 01/08/2026	9,946	9,684	0.01	5.571% due 22/04/2028	90,300	91,051	0.12	5.783% due 03/07/2034 (c)	19,600	19,549	0.03
5.800% due 08/03/2029	116,200	115,847	0.15	5.581% due 22/04/2030	48,600	49,381	0.06	6.580% due 02/07/2027 (c)	35,300	35,491	0.05
6.125% due 08/03/2034	9,500	9,403	0.01	5.766% due 22/04/2035	24,300	24,941	0.03	Nordea Kredit Realkreditatieselskab			
6.798% due 07/11/2028	5,700	5,892	0.01	6.070% due 22/10/2027	95,400	97,090	0.12	2.000% due 01/10/2047	DKK 0	0	0.00
6.950% due 06/03/2026	5,800	5,896	0.01	6.087% due 23/10/2029	88,860	91,836	0.12	Nykredit Realkredit A/S			
6.950% due 10/06/2026	3,200	3,263	0.00	6.254% due 23/10/2034	49,400	52,421	0.07	2.000% due 01/07/2037	0	0	0.00
7.200% due 10/06/2030	3,200	3,368	0.00	6.278% due 22/04/2028	80,600	80,954	0.10	2.000% due 01/10/2047	0	0	0.00
7.350% due 04/11/2027	20,000	20,849	0.03	Kaisa Group Holdings Ltd.				Orange Capital RE DAC			
Gateway Casinos & Entertainment Ltd.				9.375% due 30/06/2024 ^	1,800	65	0.00	11.402% due 08/01/2027	€ 9,900	10,711	0.01
5.000% due 12/03/2038	CAD 45,543	30,661	0.04	9.750% due 28/09/2023 ^	800	27	0.00	Palm RE Ltd.			
GLP Capital LP				10.500% due 15/01/2025 ^	400	15	0.00	14.855% due 09/06/2031	\$ 900	890	0.00
3.250% due 15/01/2032	\$ 5,600	4,712	0.01	11.250% due 16/04/2025 ^	800	29	0.00	Panama Infrastructure Receivable Purchaser PLC			
4.000% due 15/01/2031	17,915	16,075	0.02	11.500% due 30/01/2023 ^	600	21	0.00	0.000% due 05/04/2032 (f)	137,888	90,143	0.11
5.250% due 01/06/2025	3,502	3,475	0.00	11.700% due 11/11/2025 ^	2,600	91	0.00	Polestar Re Ltd.			
5.300% due 15/01/2029	19,614	19,340	0.02	11.950% due 12/11/2023 ^	800	29	0.00	18.605% due 07/01/2027	14,000	14,242	0.02
5.375% due 15/04/2026	12,400	12,308	0.02	KBC Group NV				Preferred Term Securities Ltd.			
5.750% due 01/06/2028	900	901	0.00	5.796% due 19/01/2029	16,350	16,475	0.02	5.697% due 22/03/2038	9,094	8,640	0.01
6.750% due 01/12/2033	1,900	1,999	0.00	6.324% due 21/09/2034	75,200	78,114	0.10	5.808% due 22/12/2036	322	280	0.00
Goldman Sachs Group, Inc.				Kennedy Wilson Europe Real Estate Ltd.				5.898% due 22/06/2037	12,541	11,349	0.01
3.615% due 15/03/2028	6,440	6,159	0.01	3.250% due 12/11/2025	€ 9,400	9,601	0.01	5.908% due 22/03/2037	15,437	13,893	0.02
4.223% due 01/05/2029	10,700	10,303	0.01	Kizuna RE Pte Ltd.				5.908% due 22/09/2037	15,624	13,905	0.02
6.484% due 24/10/2029	150,000	156,636	0.20	8.105% due 09/04/2029	\$ 3,200	3,226	0.00	5.918% due 22/12/2036	15,986	15,746	0.02
Goodman Australia Finance Pty. Ltd.				Lazard Group LLC				5.958% due 22/12/2035	7,154	6,904	0.01
4.250% due 03/05/2030	€ 35,800	38,827	0.05	6.000% due 15/03/2031	35,000	35,416	0.05	5.978% due 22/09/2037	11,706	9,599	0.01
Goodman U.S. Finance Three LLC				Lloyds Banking Group PLC				5.988% due 23/09/2035	201	201	0.00
3.700% due 15/03/2028	\$ 11,640	10,914	0.01	3.750% due 11/01/2027	24,761	23,836	0.03	5.988% due 22/03/2037	13,054	10,508	0.01
Hexagon RE Ltd.				4.750% due 21/09/2031	€ 41,600	46,522	0.06	6.008% due 22/03/2038	12,127	10,704	0.01
12.395% due 07/01/2031	€ 10,684	11,631	0.02	4.976% due 11/08/2033	\$ 9,200	8,795	0.01	6.038% due 22/12/2035	2,147	1,879	0.00
Host Hotels & Resorts LP				5.462% due 05/01/2028	9,300	9,284	0.01	6.058% due 22/03/2038	9,044	8,094	0.01
3.375% due 15/12/2029	\$ 5,000	4,464	0.01	5.679% due 05/01/2035	26,400	26,310	0.03	6.088% due 23/09/2035	6,600	5,973	0.01
5.700% due 01/07/2034	12,200	11,997	0.02	Longleaf Pine Re Ltd.				6.188% due 23/03/2035	10,000	9,050	0.01
HSBC Holdings PLC				22.855% due 27/05/2031	4,100	4,073	0.01	6.434% due 03/07/2033	274	274	0.00
2.357% due 18/08/2031	46,700	39,037	0.05	LPL Holdings, Inc.				6.508% due 22/03/2038	644	634	0.00
2.804% due 24/05/2032	25,700	21,515	0.03	5.700% due 20/05/2027	17,400	17,475	0.02	Purple Re Ltd.			
2.848% due 04/06/2031	3,600	3,113	0.00	6.000% due 20/05/2034	23,500	23,479	0.03	14.355% due 06/06/2031	10,500	10,449	0.01
3.973% due 22/05/2030	46,600	43,574	0.06	Mizuho Financial Group, Inc.				Realkredit Danmark A/S			
4.583% due 19/06/2029	15,300	14,793	0.02	5.382% due 10/07/2030 (c)	67,900	67,826	0.09	2.500% due 01/04/2047	DKK 0	0	0.00
5.402% due 11/08/2033	7,000	6,929	0.01	5.594% due 10/07/2035 (c)	70,200	69,954	0.09	Sabine Re Ltd.			

Schedule of Investments Income Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
9.750% due 06/01/2027	\$ 5,299	\$ 5,477	0.01	0.702% due 15/11/2042 (a)	\$ 3,098	\$ 326	0.00	7.043% due 20/09/2066	\$ 15,623	\$ 15,964	0.02
Southwestern Public Service Co.				0.752% due 15/01/2042 (a)	180	11	0.00	7.288% due 20/09/2066	7,014	7,129	0.01
6.000% due 01/06/2054	32,200	32,135	0.04	1.109% due 25/04/2029 (a)	42,582	1,143	0.00	7.500% due 15/09/2025 - 20/01/2030	0	0	0.00
Sprint Capital Corp.				1.302% due 15/03/2037 (a)	60	5	0.00	8.000% due 15/03/2030 - 15/05/2032	0	0	0.00
8.750% due 15/03/2032	12,200	14,685	0.02	2.500% due 15/09/2027 - 15/12/2027 (a)	3,025	89	0.00	8.500% due 15/01/2031	0	0	0.00
Sprint LLC				3.000% due 15/12/2032 - 15/04/2049 (a)	3,408	738	0.00	Ginnie Mae, TBA			
7.625% due 01/03/2026	9,500	9,770	0.01	3.000% due 01/11/2046 - 01/05/2049	1,934	1,693	0.00	3.000% due 01/08/2054	264,600	230,698	0.29
Vistra Operations Co. LLC				3.104% due 25/10/2046	5,088	4,865	0.01	3.500% due 01/08/2054	394,000	354,015	0.45
3.700% due 30/01/2027	4,394	4,202	0.01	3.107% due 15/10/2033	321	302	0.00	4.000% due 01/07/2054	24,724	22,849	0.03
		<u>1,535,614</u>	<u>1.95</u>	3.500% due 15/12/2032 - 15/06/2049 (a)	6,971	1,074	0.00	4.500% due 01/07/2054 - 01/08/2054	163,522	155,567	0.20
Total Corporate Bonds & Notes		<u>18,594,589</u>	<u>23.59</u>	3.500% due 01/07/2046 - 01/05/2049	7,799	7,064	0.01	5.000% due 01/08/2054	85,500	83,284	0.11
				4.000% due 01/04/2025 - 01/11/2047	33	32	0.00	5.500% due 01/07/2054	130,400	129,390	0.17
				4.000% due 15/06/2049 (a)	4,164	772	0.00	Uniform Mortgage-Backed Security			
				4.310% due 25/10/2052	120,217	104,260	0.13	2.500% due 01/06/2031 - 01/03/2032	229	214	0.00
				4.444% due 25/11/2052	137,670	122,785	0.16	3.000% due 01/02/2025 - 01/12/2052	568,186	489,374	0.62
				4.500% due 01/08/2048	7,174	6,882	0.01	3.500% due 01/11/2025 - 01/05/2052	182,968	165,699	0.21
				4.500% due 15/05/2049 (a)	3,123	604	0.00	4.000% due 01/08/2030 - 01/05/2053	1,331,527	1,227,746	1.56
				4.750% due 25/07/2056	32,718	31,282	0.04	4.500% due 01/09/2033 - 01/10/2053	244,841	231,231	0.29
				4.750% due 25/06/2057	8,010	7,760	0.01	5.000% due 01/05/2026 - 01/08/2053	168,363	163,009	0.21
				4.750% due 25/11/2057	27,224	25,793	0.03	5.500% due 01/12/2034 - 01/09/2053	1,642,679	1,623,078	2.06
				5.000% due 15/02/2049 (a)	1,397	240	0.00	6.000% due 01/08/2031 - 01/01/2054	2,937,231	2,951,113	3.74
				5.500% due 01/08/2033 - 01/04/2036	0	0	0.00	6.500% due 01/09/2024 - 01/04/2054	3,104,721	3,163,021	4.01
				6.000% due 01/01/2033 - 01/09/2033	0	0	0.00	7.500% due 01/04/2029 - 01/10/2030	1	0	0.00
				6.500% due 01/02/2032 - 25/11/2049	2,690	2,784	0.00	8.000% due 01/03/2030	0	0	0.00
				7.000% due 01/12/2025 - 01/06/2037	5	2	0.00	8.500% due 01/04/2025	0	0	0.00
				7.487% due 25/12/2047	1,622	1,621	0.00	Uniform Mortgage-Backed Security, TBA			
				8.000% due 01/07/2030	0	0	0.00	2.000% due 01/07/2039	200	176	0.00
				Ginnie Mae				2.500% due 01/07/2039 - 01/08/2054	1,350	1,215	0.00
				0.000% due 20/12/2040	1,666	1,392	0.00	3.000% due 01/07/2039 - 01/08/2054	1,256,100	1,076,927	1.37
				0.000% due 20/01/2049 - 20/05/2049 (a)	43,364	538	0.00	3.500% due 01/07/2054 - 01/08/2054	2,752,338	2,436,673	3.09
				0.300% due 16/05/2050 (a)	628	2	0.00	4.000% due 01/07/2054 - 01/08/2054	2,068,253	1,893,408	2.40
				0.707% due 16/01/2043 (a)	508	31	0.00	4.500% due 01/07/2054 - 01/08/2054	1,816,200	1,712,698	2.17
				2.500% due 20/04/2052	56,150	47,223	0.06	5.000% due 01/07/2054 - 01/09/2054	8,494,064	8,210,162	10.42
				3.000% due 20/01/2052 - 20/03/2052	76,500	66,683	0.09	5.500% due 01/07/2054 - 01/08/2054	6,917,860	6,822,915	8.66
				3.500% due 20/03/2043 (a)	596	84	0.00	6.000% due 01/07/2054 - 01/08/2054	9,301,410	9,325,151	11.84
				3.500% due 20/08/2052 - 20/02/2053	213,490	191,764	0.24	6.500% due 01/07/2054 - 01/08/2054	8,527,785	8,677,382	11.01
				3.625% due 20/07/2045 - 20/12/2045	7,465	7,444	0.01	7.000% due 01/08/2054	476,000	489,295	0.62
				4.000% due 20/03/2054 - 20/06/2054	112,072	103,589	0.13			<u>52,843,550</u>	<u>67.04</u>
				4.189% due 20/04/2037	6	6	0.00	U.S. TREASURY OBLIGATIONS			
				4.500% due 15/07/2030 - 20/07/2053	142,650	138,771	0.18	U.S. Treasury Bonds			
				4.561% due 20/10/2065	1,816	1,793	0.00	2.500% due 15/02/2045	59,000	42,104	0.05
				5.000% due 20/11/2032 - 20/06/2049	191,622	191,569	0.24	2.875% due 15/05/2043	69,079	53,666	0.07
				5.659% due 20/09/2067	10,888	10,971	0.01	2.875% due 15/08/2045	510,010	387,528	0.49
				5.783% due 20/01/2072	449	447	0.00	3.000% due 15/11/2044	371,252	290,055	0.37
				5.787% due 20/08/2065	1,206	1,202	0.00	3.000% due 15/08/2048	81,815	62,093	0.08
				5.887% due 20/08/2066	11	11	0.00	3.000% due 15/02/2049	10,169	7,705	0.01
				6.000% due 15/04/2037 - 20/11/2038	0	0	0.00	3.125% due 15/02/2043	178,076	144,255	0.18
				6.007% due 20/04/2062	232	232	0.00	3.125% due 15/08/2044	283,117	226,350	0.29
				6.033% due 20/02/2074	5,273	5,266	0.01	3.125% due 15/05/2048	55,840	43,436	0.05
				6.037% due 20/01/2062	9	9	0.00	3.375% due 15/05/2044	416,095	346,773	0.44
				6.087% due 20/02/2070	464	464	0.00	3.625% due 15/02/2044	145,436	126,018	0.16
				6.097% due 20/12/2065	2,452	2,446	0.00	3.750% due 15/11/2043	80,988	71,605	0.09
				6.137% due 20/08/2066	811	811	0.00	4.375% due 15/08/2043	208,600	201,413	0.26
				6.187% due 20/10/2066 - 20/02/2067	1,869	1,873	0.00	U.S. Treasury Inflation Protected Securities (g)			
				6.237% due 20/06/2066	6,292	6,289	0.01	0.125% due 15/10/2024	1,175,763	1,164,039	1.48
				6.287% due 20/07/2066	1,858	1,858	0.00	0.125% due 15/04/2025	284,441	276,711	0.35
				6.357% due 20/07/2065	9,501	9,511	0.01	0.125% due 15/07/2030	314,949	281,919	0.36
				6.437% due 20/03/2066	1,842	1,846	0.00	0.125% due 15/01/2031	11,562	10,209	0.01
				6.500% due 15/05/2028 - 15/09/2037	3	2	0.00	0.125% due 15/07/2031	60,626	53,260	0.07
				6.525% due 20/07/2067	12,462	12,548	0.02				
				6.723% due 20/06/2067	20,885	21,058	0.03				
				7.000% due 15/01/2026 - 15/05/2038	2	1	0.00				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
0.125% due 15/01/2032	\$ 49,536	\$ 42,906	0.05	6.410% due 25/08/2035	\$ 924	\$ 794	0.00	4.980% due 20/05/2036	\$ 1,023	\$ 924	0.00
0.250% due 15/01/2025	976,999	956,842	1.21	6.610% due 25/01/2035	1,431	1,197	0.00	4.981% due 27/08/2036	14,107	13,227	0.02
0.250% due 15/07/2029	901,214	827,806	1.05	6.610% due 25/03/2035	1,662	1,390	0.00	5.020% due 20/01/2047	1,380	1,150	0.00
0.250% due 15/02/2050	118,406	72,385	0.09	Alba PLC				5.164% due 20/02/2036	37	28	0.00
0.375% due 15/07/2025	33,743	32,899	0.04	5.523% due 17/03/2039	£ 5,426	6,699	0.01	5.360% due 20/05/2036	206	179	0.00
0.375% due 15/01/2027	19,755	18,781	0.02	5.572% due 15/12/2038	7,380	8,871	0.01	5.393% due 20/11/2034	6	5	0.00
0.375% due 15/07/2027	5,332	5,060	0.01	5.593% due 17/03/2039	4,478	5,416	0.01	5.500% due 26/07/2035	108	87	0.00
0.625% due 15/07/2032	542,963	487,093	0.62	5.643% due 17/03/2039	7,154	8,539	0.01	5.500% due 25/01/2036	16	15	0.00
0.625% due 15/02/2043	16,500	12,403	0.02	5.702% due 25/11/2042	957	1,182	0.00	5.500% due 25/03/2036	43	36	0.00
0.750% due 15/07/2028	175,901	167,195	0.21	Alliance Bancorp Trust				5.520% due 25/01/2037	2,119	1,830	0.00
0.750% due 15/02/2042	46,757	36,566	0.05	5.940% due 25/07/2037	\$ 937	781	0.00	5.560% due 25/04/2037	2,968	2,325	0.00
0.750% due 15/02/2045	155,329	116,480	0.15	American Home Mortgage Assets Trust				5.587% due 20/11/2035	195	175	0.00
0.875% due 15/01/2029	211,431	200,357	0.25	3.210% due 25/11/2035	1,062	769	0.00	5.591% due 20/11/2034	33	31	0.00
0.875% due 15/02/2047	120,134	90,308	0.12	5.580% due 25/10/2046	5,411	4,569	0.01	5.668% due 26/05/2037	6,251	5,402	0.01
1.000% due 15/02/2046	64,436	50,335	0.06	5.585% due 25/03/2047	1,161	1,006	0.00	5.699% due 26/07/2036	5,061	4,186	0.01
1.000% due 15/02/2048	142,771	109,433	0.14	5.650% due 25/10/2046	9,583	5,793	0.01	5.750% due 25/11/2035	0	0	0.00
1.000% due 15/02/2049	375,533	285,564	0.36	5.650% due 25/12/2046	4,834	4,010	0.01	5.750% due 25/03/2036	82	62	0.00
1.125% due 15/01/2033	53,255	49,296	0.06	5.670% due 25/10/2046	3,883	2,130	0.00	5.773% due 25/05/2037	78	66	0.00
1.375% due 15/07/2033	896,849	847,267	1.08	5.840% due 25/09/2046	2,057	1,816	0.00	5.773% due 20/02/2047	2,869	2,404	0.00
1.375% due 15/02/2044	18,025	15,464	0.02	5.853% due 25/02/2047	24,154	8,867	0.01	5.833% due 20/10/2036	7,202	5,268	0.01
1.500% due 15/02/2053	170,647	143,516	0.18	6.040% due 25/08/2037	1,620	1,415	0.00	5.833% due 20/12/2046	2,075	1,684	0.00
2.125% due 15/02/2040	23,788	23,566	0.03	6.073% due 25/11/2046	30,555	7,615	0.01	5.846% due 25/01/2037	177	153	0.00
2.125% due 15/02/2041	10,737	10,655	0.01	6.093% due 25/10/2046	3,889	2,603	0.00	5.873% due 20/04/2047	702	537	0.00
2.375% due 15/01/2025	132,637	131,450	0.17	6.750% due 25/11/2046	4,853	4,110	0.01	5.873% due 20/05/2047	5,503	4,976	0.01
U.S. Treasury Notes				American Home Mortgage Investment Trust				5.873% due 20/06/2047			
0.375% due 30/09/2027	38,660	33,902	0.04	5.650% due 25/05/2047	2,078	1,186	0.00	6.000% due 25/07/2036	522	358	0.00
0.500% due 31/10/2027	46,600	40,913	0.05	5.740% due 25/03/2046	7,198	6,154	0.01	6.000% due 25/08/2036	211	170	0.00
0.625% due 30/11/2027	542,910	477,400	0.61	5.820% due 25/12/2046	6,766	5,373	0.01	6.000% due 25/08/2036	147	123	0.00
0.625% due 31/12/2027	230,260	201,833	0.26	5.860% due 25/03/2046	2,681	2,257	0.00	6.000% due 25/09/2036	573	468	0.00
0.750% due 31/01/2028	199,210	174,939	0.22	5.883% due 25/09/2035	11,609	6,271	0.01	6.000% due 25/08/2037	1,363	1,051	0.00
1.500% due 15/08/2026	56,200	52,600	0.07	6.060% due 25/09/2045	6,465	5,586	0.01	6.000% due 26/10/2037	1,169	1,018	0.00
2.000% due 15/02/2025	15,000	14,694	0.02	6.060% due 25/11/2045	5,008	3,428	0.01	6.013% due 20/06/2047	2,030	1,561	0.00
2.000% due 15/08/2025	110,000	106,371	0.13	6.285% due 25/02/2045	6,652	6,081	0.01	6.020% due 25/07/2037	176	165	0.00
2.000% due 15/11/2026	9,100	8,565	0.01	6.500% due 25/03/2047	726	492	0.00	6.023% due 20/02/2036	44	40	0.00
2.125% due 15/05/2025	132,200	128,782	0.16	6.950% due 25/06/2036	7,599	1,104	0.00	6.040% due 25/05/2037	4,174	3,423	0.01
2.250% due 15/11/2025	57,430	55,386	0.07	7.354% due 25/09/2035	3,244	1,293	0.00	6.040% due 25/07/2037	1,735	1,626	0.00
2.250% due 15/02/2027	262,600	247,613	0.31	7.504% due 25/12/2036	3,760	3,172	0.01	6.053% due 20/05/2047	1,264	1,153	0.00
2.375% due 31/03/2029	139,700	127,820	0.16	Angel Oak Mortgage Trust				6.253% due 25/10/2036	8	7	0.00
2.375% due 15/05/2029	255,400	233,282	0.30	1.469% due 25/06/2065	1,284	1,198	0.00	6.263% due 25/10/2036	167	140	0.00
2.625% due 31/01/2026	631,400	609,893	0.77	APS Resecuritization Trust				6.303% due 20/06/2032	3	3	0.00
2.750% due 15/08/2032	832,400	740,852	0.94	1.864% due 27/06/2049	2,326	2,127	0.00	6.347% due 25/01/2037	554	489	0.00
2.875% due 15/08/2028	500	471	0.00	Ashford Hospitality Trust				6.443% due 20/07/2036	61	58	0.00
2.875% due 15/05/2032	171,690	154,719	0.20	6.401% due 15/04/2035	927	921	0.00	6.479% due 25/10/2036	450	379	0.00
2.875% due 31/10/2029	592,900	582,987	0.74	6.751% due 15/04/2035	3,000	2,975	0.01	6.503% due 20/04/2035	1,840	1,574	0.00
4.500% due 31/03/2026	1,661,900	1,653,331	2.10	6.901% due 15/04/2035	2,500	2,476	0.00	7.693% due 20/07/2036	796	783	0.00
4.500% due 15/04/2027	1,673,100	1,670,813	2.12	Atlas Funding PLC				Banc of America Merrill Lynch Trust			
U.S. Treasury STRIPS				0.000% due 20/09/2061				2.848% due 14/08/2034			
0.000% due 15/05/2026 (f)	225,000	206,112	0.26	0.361% due 20/01/2061	£ 30,000	37,995	0.05	3.819% due 20/07/2037	8,000	7,120	0.01
0.000% due 15/08/2026 (f)	200,000	181,580	0.23	Atrium Hotel Portfolio Trust				4.325% due 15/08/2046	400	326	0.00
0.000% due 15/02/2027 (f)	300,000	267,005	0.34	6.556% due 15/12/2036	\$ 34,469	33,767	0.04	6.014% due 17/06/2050	200	46	0.00
		16,494,629	20.92	7.126% due 15/12/2036	4,000	3,870	0.01	Banc of America Mortgage Trust			
				7.926% due 15/06/2035	47,513	46,932	0.06	3.933% due 20/10/2046	205	165	0.00
NON-AGENCY MORTGAGE-BACKED SECURITIES				Auburn PLC				4.194% due 25/02/2036			
1211 Avenue of the Americas Trust				0.000% due 20/07/2045				4.691% due 25/01/2036			
3.901% due 10/08/2035	1,500	1,448	0.00	Avon Finance PLC				4.985% due 20/11/2046	144	125	0.00
4.230% due 10/08/2035	9,600	9,202	0.01	6.134% due 28/12/2049	40,760	51,529	0.07	5.144% due 25/08/2035	1,194	1,105	0.00
4.280% due 10/08/2035	7,400	6,925	0.01	Banc of America Alternative Loan Trust				5.226% due 25/09/2035	516	444	0.00
20 Times Square Trust				5.500% due 25/12/2035				5.546% due 25/07/2035			
3.203% due 15/05/2035	43,418	37,344	0.05	\$ 138		114	0.00	5.717% due 25/01/2035	829	754	0.00
225 Liberty Street Trust				5.860% due 25/01/2037				6.000% due 25/03/2037			
3.597% due 10/02/2036	25,260	23,434	0.03	5.913% due 25/10/2036	1,620	1,205	0.00	6.000% due 25/05/2037	562	534	0.00
280 Park Avenue Mortgage Trust				6.000% due 25/11/2035				6.000% due 25/03/2037			
6.507% due 15/09/2034	700	679	0.00	6.000% due 25/04/2037	9,670	2,834	0.00	6.000% due 25/05/2037	193	144	0.00
6.877% due 15/09/2034	2,000	1,865	0.00	6.000% due 25/06/2037	179	149	0.00	6.000% due 25/07/2046	16	13	0.00
Adjustable Rate Mortgage Trust				6.000% due 25/06/2046				Barclays Commercial Mortgage Securities Trust			
3.324% due 25/08/2035	300	231	0.00	6.000% due 25/06/2046	337	266	0.00	3.966% due 10/08/2033	10,300	9,953	0.01
3.792% due 25/09/2035	2,100	1,717	0.00	6.000% due 25/07/2046	456	371	0.00	4.197% due 10/08/2035	1,300	1,205	0.00
4.826% due 25/05/2036	102	85	0.00	6.000% due 25/06/2046	575	479	0.00	7.517% due 15/07/2037	10,000	9,565	0.01
5.122% due 25/03/2037	3,862	2,900	0.01	6.000% due 25/07/2046	1,384	983	0.00	8.017% due 15/07/2037	24,373	23,028	0.03
5.462% due 25/04/2035	5	4	0.00	6.500% due 25/03/2036	1,293	1,071	0.00	BCAP LLC Trust			
5.599% due 25/01/2036	38	34	0.00	6.000% due 25/03/2036	1,600	1,382	0.00	0.000% due 26/08/2036	1,220	496	0.00
5.700% due 25/08/2036	11,516	4,019	0.01	Banc of America Funding Corp.				3.899% due 26/01/2037	3,833	3,293	0.01
5.800% due 25/05/2036	5,524	2,236	0.00	4.711% due 25/09/2048	1,523	1,368	0.00	3.972% due 26/07/2037	3,229	2,783	0.00
5.880% due 25/06/2037	2,558	2,730	0.00	Banc of America Funding Trust				4.074% due 26/03/2037	0	0	0.00
5.912% due 25/01/2036	2,843	2,038	0.00	4.017% due 29/04/2037	7,145	6,497	0.01	4.510% due 26/03/2037	147	142	0.00
5.980% due 25/01/2036	215	197	0.00	4.305% due 20/05/2035	704	599	0.00	4.564% due 26/02/2036	250	242	0.00
6.000% due 25/02/2036	165	96	0.00	4.347% due 20/01/2047	145	117	0.00	4.669% due 26/07/2037	535	466	0.00
6.269% due 25/11/2037	749	491	0.00	4.360% due 26/10/2036	8,956						

Schedule of Investments Income Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
5.880% due 25/04/2037	\$ 53	\$ 47	0.00	5.159% due 26/01/2036	\$ 1,363	\$ 1,003	0.00	Citigroup Mortgage Loan Trust, Inc.			
5.880% due 25/05/2047	216	203	0.00	BellaVista Mortgage Trust				3.370% due 25/02/2037	\$ 3,073	\$ 2,274	0.00
5.960% due 25/02/2047	968	840	0.00	6.178% due 22/01/2045	369	320	0.00	3.903% due 25/08/2047	210	173	0.00
6.250% due 26/08/2036	3,134	1,295	0.00	BNPP Mortgage Securities LLC Trust				4.133% due 25/04/2036	710	390	0.00
6.760% due 25/09/2047	998	836	0.00	6.000% due 27/08/2037	1,114	372	0.00	4.145% due 25/01/2082	24,147	20,208	0.03
7.860% due 25/10/2047	2,151	1,579	0.00	Braemar Hotels & Resorts Trust				4.197% due 25/10/2035	69	60	0.00
Bear Stearns Adjustable Rate Mortgage Trust				6.321% due 15/06/2035	315	315	0.00	4.407% due 25/09/2064	12,571	10,341	0.01
4.212% due 25/05/2047	113	85	0.00	Brants Bridge PLC				4.460% due 25/03/2037	229	209	0.00
4.406% due 25/05/2047	2,887	2,512	0.00	6.134% due 14/06/2066	£ 18,715	23,708	0.03	4.560% due 25/09/2037	2,936	2,473	0.00
4.528% due 25/08/2047	1,230	1,052	0.00	Bridgegate Funding PLC				4.647% due 25/03/2037	1,172	951	0.00
4.542% due 25/07/2036	175	145	0.00	7.483% due 16/10/2062	63,770	82,069	0.11	4.714% due 25/03/2037	3,750	3,195	0.01
4.683% due 25/10/2046	1,425	1,176	0.00	8.233% due 16/10/2062	44,065	56,830	0.07	4.727% due 25/08/2035	2,004	1,593	0.00
5.049% due 25/08/2035	594	494	0.00	9.233% due 16/10/2062	25,165	32,564	0.04	4.770% due 25/11/2036	1,860	1,550	0.00
5.216% due 25/06/2035	12	11	0.00	10.233% due 16/10/2062	18,898	24,324	0.03	4.790% due 25/05/2035	134	127	0.00
5.245% due 25/02/2036	1,861	1,626	0.00	BX Trust				4.849% due 25/06/2036	987	921	0.00
5.416% due 25/11/2034	2	1	0.00	7.596% due 15/05/2035	\$ 662	660	0.00	4.883% due 20/02/2036	1,546	1,372	0.00
5.696% due 25/02/2047	2,159	1,797	0.00	BXP Trust				4.996% due 25/12/2035	476	302	0.00
5.892% due 25/10/2033	1	1	0.00	3.379% due 13/06/2039	90,000	83,715	0.11	5.040% due 25/05/2042	858	800	0.00
6.172% due 25/07/2034	1	1	0.00	Canada Square Funding PLC				5.099% due 25/04/2035	365	342	0.00
6.228% due 25/10/2035	389	367	0.00	6.014% due 17/06/2058	£ 12,672	16,011	0.02	5.149% due 25/07/2037	1,179	1,008	0.00
6.253% due 25/04/2033	27	26	0.00	6.083% due 17/01/2059	2,714	3,433	0.01	5.209% due 25/04/2037	1,393	1,205	0.00
6.330% due 25/06/2035	32	29	0.00	6.184% due 17/06/2058	12,210	15,469	0.02	5.434% due 25/03/2036	274	244	0.00
6.375% due 25/02/2033	0	0	0.00	6.484% due 17/12/2057	9,655	12,256	0.02	5.500% due 25/09/2035	681	663	0.00
7.375% due 25/08/2033	1	1	0.00	Canterbury Finance PLC				5.590% due 25/06/2036	4,794	4,501	0.01
7.660% due 25/02/2036	941	866	0.00	6.060% due 16/05/2058	41,556	52,656	0.07	5.719% due 25/08/2036	10,766	4,380	0.01
8.065% due 25/12/2046	3,514	2,795	0.00	Cascade Funding Mortgage Trust				5.731% due 25/08/2035	315	277	0.00
Bear Stearns ALT-A Trust				4.000% due 25/10/2068	\$ 6,997	6,936	0.01	5.750% due 25/11/2035	2,425	1,783	0.00
3.924% due 25/05/2036	834	741	0.00	Chase Mortgage Finance Trust				5.780% due 25/09/2036	264	234	0.00
4.195% due 25/04/2037	227	156	0.00	4.642% due 25/12/2035	1,277	1,170	0.00	5.780% due 25/01/2037	2,971	2,495	0.00
4.434% due 25/09/2047	18,020	9,832	0.01	4.649% due 25/12/2035	72	61	0.00	5.850% due 25/11/2036	467	317	0.00
4.500% due 25/08/2036	4,707	2,182	0.00	4.675% due 25/03/2037	2,695	2,488	0.00	5.960% due 25/09/2036	3,432	3,052	0.01
4.530% due 25/07/2035	299	210	0.00	4.808% due 25/03/2037	710	660	0.00	6.000% due 25/12/2035	1,089	1,031	0.00
4.631% due 25/08/2046	4,165	2,843	0.00	4.834% due 25/01/2036	467	406	0.00	6.000% due 25/11/2036	40	38	0.00
4.632% due 25/01/2047	526	253	0.00	5.250% due 25/05/2035	0	0	0.00	6.000% due 25/08/2037	1,367	528	0.00
4.652% due 25/11/2036	10,123	5,200	0.01	5.312% due 25/07/2037	445	344	0.00	6.012% due 25/07/2036	124	86	0.00
4.727% due 25/07/2035	542	450	0.00	5.500% due 25/11/2035	1,984	1,407	0.00	7.673% due 25/07/2036	1,406	1,053	0.00
4.740% due 25/09/2035	1,646	556	0.00	6.000% due 25/05/2036	2,678	1,146	0.00	Citigroup Mortgage Loan Trust, Inc. Mortgage Pass-Through Certificates			
4.911% due 25/09/2035	3,331	1,224	0.00	6.000% due 25/11/2036	941	373	0.00	4.743% due 25/09/2035	1,223	1,050	0.00
4.960% due 25/12/2046	151	99	0.00	6.000% due 25/05/2037	2,487	1,073	0.00	CitiMortgage Alternative Loan Trust			
4.984% due 25/09/2035	1,539	889	0.00	6.000% due 25/06/2037	5,754	2,365	0.00	5.500% due 25/04/2036	207	179	0.00
5.306% due 25/01/2036	521	473	0.00	6.214% due 25/02/2037	1,037	988	0.00	5.750% due 25/12/2036	1,621	1,369	0.00
5.310% due 25/05/2035	537	501	0.00	6.249% due 25/02/2037	176	167	0.00	5.750% due 25/02/2037	503	438	0.00
5.311% due 25/10/2035	646	533	0.00	6.394% due 25/07/2037	94	58	0.00	5.750% due 25/03/2037	525	453	0.00
5.780% due 25/08/2036	5,360	4,539	0.01	6.623% due 25/02/2037	850	791	0.00	5.750% due 25/04/2037	3,330	2,995	0.01
5.780% due 25/11/2036	2,002	1,649	0.00	ChaseFlex Trust				5.960% due 25/05/2037	3,593	2,886	0.01
5.780% due 25/06/2046	2,882	2,491	0.00	4.333% due 25/09/2036	497	430	0.00	6.000% due 25/07/2036	840	729	0.00
5.780% due 25/01/2047	1,519	1,200	0.00	5.000% due 25/07/2037	1,368	429	0.00	6.000% due 25/09/2036	182	160	0.00
5.800% due 25/08/2036	14,844	12,810	0.02	6.000% due 25/02/2035	942	804	0.00	6.000% due 25/10/2036	191	152	0.00
5.800% due 25/12/2046	5,092	4,242	0.01	6.060% due 25/07/2037	6,250	5,214	0.01	6.000% due 25/11/2036	2,841	2,532	0.00
5.805% due 25/09/2035	1,273	1,013	0.00	ChaseFlex Trust Multi-Class Mortgage Pass-Through Certificates Trust				6.000% due 25/12/2036	1,479	1,178	0.00
5.840% due 25/05/2036	9,542	7,517	0.01	4.110% due 25/08/2037	556	414	0.00	6.000% due 25/01/2037	4,301	3,436	0.01
5.884% due 25/09/2034	160	139	0.00	5.920% due 25/08/2037	5,156	4,650	0.01	6.000% due 25/02/2037	1,387	1,122	0.00
5.900% due 25/04/2036	2,521	2,184	0.00	Chester A PLC				6.000% due 25/03/2037	2,382	1,863	0.00
5.940% due 25/02/2036	2,584	2,243	0.00	0.000% due 17/03/2046 (I)	£ 13,675	16,829	0.02	6.000% due 25/05/2037	371	325	0.00
5.960% due 25/01/2036	4,472	4,058	0.01	1.000% due 20/05/2046 (I)	1	5,041	0.01	6.000% due 25/06/2037	5,972	4,934	0.01
5.980% due 25/11/2035	9,775	8,719	0.01	6.634% due 17/03/2046 (I)	34,307	43,403	0.06	Commercial Mortgage Trust			
6.000% due 25/10/2035	2,319	2,128	0.00	7.484% due 17/03/2046 (I)	14,727	18,624	0.03	0.000% due 10/04/2047 (a)	9,476	0	0.00
6.100% due 25/04/2034	1	1	0.00	8.384% due 17/03/2046 (I)	13,675	17,292	0.02	1.445% due 10/10/2049 (a)	65,606	1,268	0.00
6.135% due 25/07/2035	820	817	0.00	9.234% due 17/03/2046 (I)	8,415	10,624	0.01	3.140% due 10/10/2036	10,520	9,294	0.01
6.160% due 25/10/2035	165	154	0.00	9.734% due 17/03/2046 (I)	4,207	5,308	0.01	3.178% due 10/02/2035	29,775	27,344	0.04
6.180% due 25/08/2035	3,900	3,633	0.01	Chevy Chase Funding LLC Mortgage-Backed Certificates				3.505% due 10/08/2048	6,883	6,745	0.01
6.360% due 25/11/2034	796	780	0.00	5.345% due 25/08/2035	\$ 592	466	0.00	3.651% due 10/02/2049	13,576	13,374	0.02
6.435% due 25/07/2035	1,500	1,416	0.00	5.610% due 25/01/2036	132	117	0.00	3.732% due 10/08/2049	13,175	12,411	0.02
6.585% due 25/01/2035	1,389	1,269	0.00	5.610% due 25/01/2036	57	52	0.00	3.942% due 10/04/2033	2,400	2,192	0.00
7.110% due 25/09/2034	1,111	1,075	0.00	5.640% due 25/05/2036	626	557	0.00	3.961% due 10/05/2051	39,998	37,813	0.05
Bear Stearns Asset-Backed Securities Trust				5.660% due 25/01/2036	516	468	0.00	6.625% due 15/09/2033	28,649	26,700	0.04
5.125% due 25/03/2034	170	196	0.00	5.660% due 25/10/2036	887	812	0.00	Countrywide Alternative Loan Resecuritization Trust			
5.500% due 25/08/2035	1,691	1,017	0.00	5.690% due 25/10/2035	615	566	0.00	6.000% due 25/05/2036	270	148	0.00
5.500% due 25/09/2035	150	134	0.00	5.710% due 25/08/2035	580	539	0.00	6.250% due 25/08/2037	1,151	530	0.00
5.500% due 25/12/2035	2,758	1,319	0.00	5.730% due 25/05/2035	497	471	0.00	7.000% due 25/01/2037	286	55	0.00
5.500% due 25/11/2034	1,282	1,089	0.00	5.740% due 25/01/2035	222	207	0.00	Countrywide Alternative Loan Trust			
5.860% due 25/10/2034	52	44	0.00	5.760% due 25/08/2035	96	88	0.00	1.040% due 25/09/2037 (a)	817	102	0.00
6.500% due 25/03/2037	1,466	1,224	0.00	5.780% due 25/05/2035	137	128	0.00	1.490% due 25/10/2037 (a)	1,518	208	0.00
Bear Stearns Mortgage Funding Trust				5.820% due 25/03/2035	143	136	0.00	3.580% due 25/05/2035	1,919	1,441	0.00
5.600% due 25/03/2037	2,189	1,938	0.00	6.040% due 25/10/2035	293	263	0.00	3.710% due 25/07/2021	3</		

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
5.250% due 25/06/2035	\$ 644	\$ 477	0.00	6.000% due 25/11/2036	\$ 7,092	\$ 4,018	0.01	5.750% due 25/12/2035	\$ 1,309	\$ 626	0.00
5.250% due 25/06/2035	642	476	0.00	6.000% due 25/11/2036	1,099	580	0.00	5.750% due 25/02/2037	3,041	1,419	0.00
5.250% due 25/10/2035	202	134	0.00	6.000% due 25/12/2036	2,126	631	0.00	5.750% due 25/06/2037	1,849	879	0.00
5.500% due 25/04/2035	2,204	1,795	0.00	6.000% due 25/01/2037	1,225	700	0.00	5.760% due 25/05/2036	327	107	0.00
5.500% due 25/05/2035	5,004	3,924	0.01	6.000% due 25/02/2037	10,647	4,021	0.01	5.850% due 25/05/2036	256	107	0.00
5.500% due 25/06/2035	3,859	2,624	0.00	6.000% due 25/03/2037	4,962	1,861	0.00	5.860% due 25/08/2035	2,268	1,648	0.00
5.500% due 25/07/2035	1,782	1,376	0.00	6.000% due 25/04/2037	6,663	3,534	0.01	5.860% due 25/09/2037	3,974	1,622	0.00
5.500% due 25/08/2035	2,615	2,060	0.00	6.000% due 25/05/2037	10,867	4,795	0.01	5.860% due 25/04/2046	2,169	1,782	0.00
5.500% due 25/09/2035	4,351	3,066	0.01	6.000% due 25/07/2037	6,352	3,032	0.01	5.874% due 20/09/2035	66	54	0.00
5.500% due 25/09/2035	1,817	1,075	0.00	6.000% due 25/08/2037	17,952	8,581	0.01	5.940% due 25/03/2036	3,125	2,813	0.00
5.500% due 25/10/2035	662	387	0.00	6.000% due 25/08/2037	66	39	0.00	6.000% due 25/04/2036	1,052	505	0.00
5.500% due 25/11/2035	3,256	1,911	0.00	6.000% due 25/02/2047	1,611	774	0.00	6.000% due 25/05/2036	2,179	954	0.00
5.500% due 25/12/2035	9,425	6,626	0.01	6.000% due 25/02/2047	512	246	0.00	6.000% due 25/05/2036	564	253	0.00
5.500% due 25/01/2036	829	571	0.00	6.003% due 25/11/2046	4,825	4,226	0.01	6.000% due 25/07/2036	2,396	1,183	0.00
5.500% due 25/02/2036	5,839	3,862	0.01	6.020% due 25/08/2035	2,789	2,529	0.00	6.000% due 25/02/2037	3,991	1,934	0.00
5.500% due 25/04/2036	499	317	0.00	6.020% due 25/02/2037	4,508	3,602	0.01	6.000% due 25/03/2037	3,954	1,721	0.00
5.500% due 25/04/2037	476	237	0.00	6.020% due 25/10/2046	6,869	6,170	0.01	6.000% due 25/04/2037	2,666	1,269	0.00
5.633% due 20/02/2047	6,150	4,719	0.01	6.020% due 25/08/2047	5,037	4,062	0.01	6.000% due 25/05/2037	8,649	4,262	0.01
5.643% due 20/03/2047	5,579	4,487	0.01	6.040% due 25/02/2036	1,044	893	0.00	6.000% due 25/07/2037	31	14	0.00
5.648% due 20/12/2046	7,832	6,702	0.01	6.057% due 20/11/2035	1,213	1,090	0.00	6.000% due 25/07/2037	1,081	451	0.00
5.700% due 25/06/2036	1,583	1,374	0.00	6.060% due 25/12/2035	1,594	1,174	0.00	6.000% due 25/08/2037	3,367	1,419	0.00
5.700% due 25/12/2046	574	484	0.00	6.060% due 25/01/2036	1,357	1,212	0.00	6.000% due 25/10/2037	1,214	833	0.00
5.720% due 25/03/2047	3,701	2,777	0.00	6.060% due 25/10/2036	622	248	0.00	6.000% due 25/01/2038	6,753	2,934	0.01
5.733% due 20/09/2046	4,166	3,105	0.01	6.080% due 25/08/2035	1,270	1,152	0.00	6.018% due 20/10/2034	211	193	0.00
5.740% due 25/08/2037	6,243	5,326	0.01	6.093% due 25/06/2046	4,454	3,664	0.01	6.040% due 25/04/2035	113	100	0.00
5.740% due 25/04/2047	5,399	4,700	0.01	6.097% due 20/11/2035	7,402	6,231	0.01	6.040% due 25/04/2035	1,010	914	0.00
5.750% due 25/07/2035	115	70	0.00	6.100% due 25/11/2035	694	551	0.00	6.080% due 25/03/2035	1,082	916	0.00
5.750% due 25/10/2035	473	328	0.00	6.117% due 20/11/2035	8,509	7,657	0.01	6.100% due 25/03/2035	1,511	1,343	0.00
5.750% due 25/05/2036	8,843	3,415	0.01	6.140% due 25/09/2035	623	409	0.00	6.120% due 25/02/2035	1,898	1,503	0.00
5.750% due 25/07/2036	3,409	1,917	0.00	6.153% due 25/12/2035	927	805	0.00	6.140% due 25/03/2035	11	9	0.00
5.750% due 25/06/2037	10,577	4,664	0.01	6.153% due 25/02/2036	134	119	0.00	6.140% due 25/04/2046	6,828	2,026	0.00
5.760% due 25/08/2035	243	152	0.00	6.160% due 25/09/2035	4,113	3,570	0.01	6.160% due 25/02/2035	2,546	2,233	0.00
5.760% due 25/11/2035	782	76	0.00	6.241% due 25/09/2034	26	24	0.00	6.180% due 25/03/2035	645	574	0.00
5.770% due 25/04/2036	181	156	0.00	6.250% due 25/11/2036	407	185	0.00	6.200% due 25/02/2035	2,296	1,917	0.00
5.780% due 25/09/2047	2,993	2,639	0.00	6.360% due 25/12/2036	771	264	0.00	6.220% due 25/09/2034	86	79	0.00
5.800% due 25/05/2047	3,136	2,625	0.00	6.444% due 25/03/2037	1,027	538	0.00	6.241% due 20/10/2034	205	176	0.00
5.810% due 25/05/2036	2,062	822	0.00	6.463% due 20/07/2035	61	54	0.00	6.247% due 25/08/2034	363	327	0.00
5.810% due 25/10/2036	1,452	646	0.00	6.500% due 25/08/2032	6	6	0.00	6.250% due 25/09/2036	475	180	0.00
5.810% due 25/11/2036	4,503	3,751	0.01	6.500% due 25/09/2037	9,031	3,398	0.01	6.404% due 20/12/2035	12	12	0.00
5.820% due 25/09/2046	1,768	1,483	0.00	6.503% due 25/08/2035	330	265	0.00	6.500% due 25/12/2037	4,827	1,959	0.00
5.820% due 25/05/2047	273	248	0.00	6.533% due 25/11/2047	4,002	3,217	0.01	6.741% due 20/07/2034	91	83	0.00
5.820% due 25/06/2047	4,017	3,264	0.01	6.553% due 25/08/2035	611	553	0.00	7.940% due 20/02/2036	1,510	1,340	0.00
5.830% due 25/02/2037	735	221	0.00	6.560% due 25/02/2036	63	49	0.00	Countrywide Home Loan Reperforming REMIC Trust			
5.840% due 25/07/2046	1,284	1,275	0.00	6.750% due 25/10/2036	1,411	378	0.00	4.729% due 25/01/2034	173	146	0.00
5.840% due 25/08/2046	13,553	10,996	0.02	6.753% due 25/08/2035	1,663	1,338	0.00	5.800% due 25/06/2035	38	36	0.00
5.860% due 25/05/2036	3,276	2,791	0.00	6.798% due 25/06/2035	1,842	1,583	0.00	5.880% due 25/07/2036	277	254	0.00
5.860% due 25/12/2036	3,876	831	0.00	6.920% due 25/11/2035	6,504	5,822	0.01	6.000% due 25/03/2035	245	234	0.00
5.860% due 25/04/2037	2,044	696	0.00	7.000% due 25/10/2037	5,465	1,908	0.00	Countrywide Mortgage-Backed Securities, Inc.			
5.873% due 20/03/2046	4,826	4,065	0.01	7.500% due 25/07/2036	1,782	1,218	0.00	5.945% due 27/11/2035	193	173	0.00
5.873% due 20/05/2046	14,604	12,204	0.02	Countrywide Asset-Backed Certificates Trust, Inc.				Countrywide, Inc.			
5.880% due 25/07/2046	5,198	4,482	0.01	5.940% due 25/04/2036	695	597	0.00	5.693% due 27/11/2035	0	0	0.00
5.900% due 25/09/2047	4,159	3,782	0.01	6.180% due 25/11/2035	104	99	0.00	Credit Suisse First Boston Mortgage Securities Corp.			
5.917% due 20/07/2035	1,423	1,315	0.00	Countrywide Home Loan Mortgage Pass-Through Trust				4.956% due 25/06/2046	18,419	17,521	0.02
5.920% due 25/03/2036	2,861	2,705	0.00	1.616% due 20/01/2035	27	21	0.00	5.000% due 25/07/2035	530	480	0.00
5.920% due 25/11/2036	4,072	3,434	0.01	1.740% due 25/05/2036 (a)	327	44	0.00	5.500% due 25/07/2035	1,212	1,076	0.00
5.940% due 25/07/2035	1,151	887	0.00	3.376% due 25/02/2035	1,863	1,508	0.00	5.899% due 25/03/2033	65	61	0.00
5.940% due 25/01/2037	3,018	2,408	0.00	3.771% due 25/04/2035	1,637	1,218	0.00	6.000% due 25/12/2035	1,869	798	0.00
5.960% due 25/07/2036	2,186	938	0.00	3.874% due 25/05/2047	2,148	1,802	0.00	6.500% due 25/12/2035	424	196	0.00
5.960% due 25/09/2036	107	42	0.00	4.059% due 20/02/2036	2,080	1,827	0.00	7.000% due 25/12/2035	1,296	234	0.00
5.960% due 25/05/2037	143	63	0.00	4.294% due 20/09/2036	1,964	1,672	0.00	7.000% due 25/01/2036	4,856	1,009	0.00
5.960% due 25/05/2037	1,780	597	0.00	4.333% due 25/11/2037	1,298	1,197	0.00	Credit Suisse First Boston Mortgage-Backed Pass-Through Certificates			
5.960% due 25/06/2037	3,305	2,665	0.00	4.340% due 25/11/2037	1,710	1,503	0.00	5.553% due 25/07/2035	1,623	1,473	0.00
5.960% due 25/09/2037	817	313	0.00	4.366% due 19/01/2034	8	7	0.00	6.053% due 25/10/2033	5	4	0.00
5.960% due 25/07/2046	2,459	2,060	0.00	4.402% due 25/04/2037	1,367	1,220	0.00	Credit Suisse Mortgage Capital Certificates			
5.980% due 25/07/2035	1,140	981	0.00	4.502% due 20/04/2036	923	813	0.00	2.500% due 25/07/2057	53,253	47,269	0.06
5.980% due 25/12/2035	992	861	0.00	4.535% due 20/03/2036	353	282	0.00	2.776% due 25/12/2048	11,619	10,302	0.01
6.000% due 25/03/2027	17	16	0.00	4.545% due 20/05/2036	1,058	946	0.00	3.068% due 25/02/2056	147,872	114,868	0.15
6.000% due 25/10/2033	5	5	0.00	4.568% due 20/05/2036	984	922	0.00	3.154% due 25/07/2057	52,683	32,076	0.04
6.000% due 25/11/2034	3,213	3,159	0.01	4.574% due 20/02/2036	615	537	0.00	3.199% due 30/11/2037	6,664	5,954	0.01
6.000% due 25/12/2034	650	572	0.00	4.576% due 20/06/2036	1,459	1,243	0.00	3.256% due 25/07/2058	260,902	202,474	0.26
6.000% due 25/02/2035	1,225	1,008	0.00	4.712% due 25/11/2034	30	26	0.00	3.978% due 27/02/2046	6,492	3,374	0.01
6.000% due 25/08/2035	52	21	0.00	4.785% due 20/12/2035	1,471	1,325	0.00	4.000% due 01/08/2057	5,434	5,019	0.01
6.000% due 25/12/2035	3,688	2,644	0.00	4.940% due 25/03/2037	124	113	0.00	4.246% due 26/08/2036	3,723	3,345	0.01
6.000% due 25/01/2036	3,987	3,114	0.01	5.045% due 20/09/2035	1,171	1,037	0.00	4.279% due 25/09/2057	27,711	23,394	0.03
6.000% due 25/02/2036	1,543	1,310	0.00	5.347% due 20/04/2035	87	78	0.00	4.373% due 25/06/2048	43,383	37,058	0.05
6.000% due 25/03/2036	3,127	1,354	0.00	5.500% due 25/05/2035	532	426	0.00	4.387% due 27/07/2037	680	642	0.00
6.000% due 25/04/2036	4,581	2,198	0.00	5.500% due 25/09/2035	316	297	0.00	4.458% due 27/02/2036	2,416	1,576	0.00
6.000% due 25/04/2036	3,299	1,548	0.00	5.500% due 25/10/2035	856	475	0.00	4.786% due 25/04/2058	46,816	42,589	0.06
6.000% due 25/05/2036	4,123	1,727	0.00	5.500% due 25/11/2035	1,683	1,008	0.00	4.844% due 27/07/2037	910	867	0.00
6.000% due 2											

Schedule of Investments Income Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
5.719% due 27/10/2036	\$ 8,373	\$ 6,416	0.01	4.764% due 28/04/2064	€ 44,232	\$ 47,669	0.06	5.900% due 25/06/2045	\$ 393	\$ 350	0.00
5.912% due 26/06/2036	2,819	2,368	0.00	Eurohome UK Mortgages PLC				5.980% due 25/10/2045	2,602	2,543	0.00
6.000% due 25/07/2037	749	621	0.00	5.502% due 15/06/2044	£ 1,935	2,426	0.00	6.040% due 25/02/2036	1,302	1,115	0.00
6.194% due 15/07/2032	11,428	11,173	0.02	5.652% due 15/06/2044	3,775	4,634	0.01	6.080% due 25/10/2045	2,383	2,184	0.00
6.444% due 15/07/2032	22,200	21,695	0.03	5.702% due 15/09/2044	2,250	2,778	0.00	Grifonas Finance PLC			
6.717% due 01/06/2050	84,537	84,798	0.11	5.952% due 15/09/2044	7,250	8,804	0.01	4.181% due 28/08/2039	€ 14,870	15,552	0.02
7.344% due 15/07/2032	9,193	8,974	0.01	Eurosail PLC				GS Mortgage Securities Corp. Trust			
8.449% due 27/11/2036	12,261	15,473	0.02	3.959% due 15/12/2044	€ 411	437	0.00	3.425% due 26/04/2037	\$ 9,344	2,324	0.00
14.797% due 27/11/2037	220	215	0.00	3.979% due 13/03/2045	4,337	4,591	0.01	4.744% due 10/10/2032	35,288	34,230	0.04
Credit Suisse Mortgage Capital Mortgage-Backed Trust				4.005% due 10/06/2044	316	339	0.00	4.848% due 26/08/2035	47	45	0.00
5.500% due 25/08/2036	1,076	744	0.00	4.189% due 13/03/2045	4,000	3,967	0.01	5.619% due 26/09/2036	7,742	4,872	0.01
5.750% due 26/12/2035	399	246	0.00	4.205% due 10/09/2044	3,200	3,346	0.01	6.576% due 15/07/2035	27,852	20,979	0.03
5.837% due 25/04/2037	5,173	1,245	0.00	5.503% due 13/03/2045	£ 466	587	0.00	GS Mortgage Securities Corp. Trust			
5.942% due 25/02/2037	1,016	230	0.00	5.803% due 10/09/2044	1,200	1,478	0.00	7.433% due 15/07/2025	12,150	12,097	0.02
6.000% due 25/10/2021	9	2	0.00	5.833% due 10/06/2044	1,500	1,862	0.00	8.626% due 15/11/2032	19,350	18,924	0.03
6.000% due 25/03/2036	3,944	1,596	0.00	6.123% due 13/09/2045	10,935	13,214	0.02	GSC Capital Corp. Mortgage Trust			
6.396% due 25/04/2036	262	134	0.00	6.303% due 13/06/2045	9,229	11,653	0.02	5.860% due 25/02/2036	1,396	1,273	0.00
6.421% due 25/10/2037	4,190	2,464	0.00	6.353% due 13/06/2045	3,172	3,818	0.01	GSMPs Mortgage Loan Trust			
Credit Suisse Mortgage Capital Trust				Finsbury Square PLC				3.895% due 25/06/2034	3,837	3,457	0.01
2.803% due 25/07/2057	3,412	2,560	0.00	6.033% due 16/12/2071	973	1,232	0.00	5.810% due 25/03/2035	5,553	5,050	0.01
2.926% due 25/09/2048	12,264	8,833	0.01	First Horizon Alternative Mortgage Securities Trust				5.810% due 25/09/2035	6,434	5,417	0.01
4.586% due 25/09/2057	1,175	1,019	0.00	4.760% due 25/09/2035	\$ 151	133	0.00	5.860% due 25/06/2034	1,212	1,066	0.00
11.603% due 25/10/2058	492	422	0.00	5.125% due 25/11/2035	1,397	835	0.00	7.071% due 20/10/2032	1,043	925	0.00
Curzon Mortgages PLC				5.197% due 25/02/2037	384	213	0.00	GSR Mortgage Loan Trust			
6.983% due 28/07/2049	£ 3,253	4,139	0.01	5.261% due 25/03/2035	428	247	0.00	4.307% due 25/03/2047	5,407	3,245	0.01
DBUBS Mortgage Trust				5.429% due 25/01/2037	750	548	0.00	4.308% due 25/05/2037	2,380	2,034	0.00
3.452% due 10/10/2034	\$ 2,000	1,912	0.00	5.500% due 25/11/2035	69	33	0.00	4.393% due 25/05/2037	1,285	710	0.00
DBWF Mortgage Trust				5.565% due 25/02/2036	83	57	0.00	4.396% due 25/04/2036	3,136	2,021	0.00
3.791% due 10/12/2036	3,500	3,240	0.01	5.850% due 25/11/2036	714	478	0.00	4.619% due 25/01/2036	668	595	0.00
Deutsche ALT-A Securities Mortgage Loan Trust				6.000% due 25/05/2036	673	277	0.00	5.435% due 25/07/2035	39	35	0.00
4.182% due 25/08/2035	565	484	0.00	6.000% due 25/02/2037	378	147	0.00	5.500% due 25/09/2034	599	574	0.00
4.458% due 25/02/2036	357	225	0.00	6.000% due 25/02/2037	363	138	0.00	5.500% due 25/07/2035	391	347	0.00
4.807% due 25/10/2035	1,898	1,405	0.00	6.250% due 25/11/2036	2,047	558	0.00	5.580% due 25/05/2037	110	97	0.00
5.500% due 25/11/2035	607	603	0.00	First Horizon Asset Securities, Inc.				5.690% due 25/05/2037	11,864	5,725	0.01
5.500% due 25/12/2035	611	474	0.00	4.968% due 25/01/2036	26	14	0.00	5.750% due 25/03/2036	223	186	0.00
5.600% due 25/07/2047	8,838	8,003	0.01	First Horizon Mortgage Pass-Through Trust				5.750% due 25/05/2037	69	256	0.00
5.660% due 25/08/2047	2,658	2,352	0.00	4.000% due 25/11/2036	327	199	0.00	5.810% due 25/06/2035	1,727	1,618	0.00
5.700% due 25/08/2036	459	412	0.00	4.872% due 25/07/2037	192	114	0.00	5.900% due 25/08/2046	18,042	4,063	0.01
5.720% due 25/08/2047	4,989	4,358	0.01	5.664% due 25/11/2037	277	208	0.00	5.980% due 25/08/2046	15,076	3,569	0.01
5.760% due 25/03/2037	5,484	4,792	0.01	5.968% due 25/09/2035	5	4	0.00	6.000% due 25/11/2035	2,352	897	0.00
5.760% due 25/09/2047	10,367	8,470	0.01	6.000% due 25/05/2036	168	60	0.00	6.000% due 25/02/2036	1,742	765	0.00
5.780% due 25/03/2037	13,142	6,661	0.01	6.000% due 25/08/2037	247	91	0.00	6.000% due 25/07/2036	1,853	1,037	0.00
5.820% due 25/01/2047	1,877	1,633	0.00	6.850% due 25/08/2037	236	78	0.00	6.000% due 25/07/2037	430	267	0.00
5.840% due 25/10/2036	15,080	4,233	0.01	Fondo de Titulizacion de Activos UCI				6.250% due 25/08/2036	2,140	605	0.00
5.840% due 25/12/2036	1,864	594	0.00	3.869% due 16/06/2049	€ 8,177	8,464	0.01	6.500% due 25/05/2036	883	310	0.00
5.840% due 25/02/2037	2,119	1,761	0.00	Formentera Issuer PLC				6.542% due 25/10/2035	81	73	0.00
5.840% due 25/08/2047	5,349	4,663	0.01	6.433% due 28/07/2047	£ 14,610	18,477	0.02	6.940% due 25/05/2034	14	12	0.00
5.940% due 25/01/2047	2,485	2,051	0.00	FWD Securitization Trust				HarborView Mortgage Loan Trust			
6.020% due 25/08/2036	3,091	2,735	0.00	2.240% due 25/01/2050	5,556	5,110	0.01	4.640% due 19/06/2036	2,095	1,014	0.00
6.100% due 25/08/2047	5,597	3,791	0.01	GC Pastor Hipotecario FTA				5.111% due 19/07/2035	18	13	0.00
6.120% due 25/08/2037	11,371	8,933	0.01	3.882% due 21/06/2046	€ 1,098	1,067	0.00	5.633% due 19/11/2046	794	526	0.00
Deutsche ALT-B Securities Mortgage Loan Trust				Glen Securities Finance DAC				5.713% due 19/03/2037	5,728	5,053	0.01
4.774% due 25/06/2036	227	193	0.00	5.964% due 28/10/2038	3,061	3,256	0.01	5.753% due 25/01/2047	10,656	9,405	0.01
4.774% due 25/06/2036	1,705	1,485	0.00	6.964% due 28/10/2038	2,313	2,444	0.00	5.793% due 19/12/2036	483	432	0.00
6.005% due 25/10/2036	1,197	987	0.00	7.764% due 28/10/2038	1,105	1,161	0.00	5.795% due 19/11/2036	14,894	12,134	0.02
6.445% due 25/02/2036	3,357	2,892	0.01	Glenbeigh Issuer DAC				5.833% due 19/09/2037	8,091	6,618	0.01
Deutsche Mortgage & Asset Receiving Corp.				4.450% due 24/06/2050	5,167	5,538	0.01	5.833% due 19/01/2038	7,683	6,622	0.01
6.500% due 27/07/2037	477	362	0.00	4.926% due 24/06/2050	15,867	16,962	0.02	5.863% due 19/12/2036	22,870	17,587	0.02
Deutsche Mortgage Securities, Inc. Mortgage Loan Trust				GMAC Commercial Mortgage Asset Corp.				5.873% due 19/11/2036	6,154	5,441	0.01
6.435% due 25/06/2034	94	98	0.00	5.456% due 10/03/2051	\$ 17,891	16,129	0.02	5.885% due 19/11/2034	317	283	0.00
Deutsche Mortgage Securities, Inc. Re-REMIC Trust Certificates				5.550% due 10/08/2038	11,322	10,617	0.01	5.893% due 19/05/2035	2,812	2,615	0.00
4.596% due 27/06/2037	486	413	0.00	GMAC Mortgage Corp. Loan Trust				5.953% due 19/01/2036	2,977	1,808	0.00
Dilosk RMBS DAC				3.620% due 19/04/2036	291	225	0.00	5.993% due 19/03/2035	557	549	0.00
4.470% due 25/01/2063	€ 15,400	16,529	0.02	3.643% due 19/11/2035	58	45	0.00	6.003% due 19/12/2036	1,704	1,424	0.00
4.767% due 20/07/2061	1,187	1,280	0.00	4.069% due 18/03/2035	14	12	0.00	6.013% due 20/10/2045	2,342	1,510	0.00
4.801% due 20/10/2062	13,496	14,570	0.02	6.750% due 19/07/2035	140	119	0.00	6.053% due 19/04/2034	55	48	0.00
Domi BV				Great Hall Mortgages PLC				6.073% due 19/09/2035	8,547	3,941	0.01
4.119% due 15/06/2056	29,000	31,114	0.04	3.935% due 18/03/2039	€ 1,500	1,579	0.00	6.073% due 19/11/2035	148	97	0.00
Downey Savings & Loan Association Mortgage Loan Trust				4.245% due 18/06/2039	1,960	1,959	0.00	6.093% due 19/08/2045	1,615	1,214	0.00
5.643% due 19/10/2036	\$ 5,832	4,879	0.01	4.915% due 18/06/2039	8,800	8,757	0.01	6.133% due 19/01/2035	141	130	0.00
5.653% due 19/10/2036	3,787	2,461	0.00	5.483% due 18/03/2039	£ 541	681	0.00	6.257% due 19/07/2045	18	15	0.00
6.033% due 19/10/2045	2,989	2,593	0.00	5.493% due 18/06/2039	40	50	0.00	6.575% due 19/12/2035	299	280	0.00
6.193% due 19/10/2045	2,713	2,492	0.00	5.653% due 18/06/2039	2,390	2,957	0.01	6.653% due 19/09/2035	86	66	0.00
6.273% due 19/09/2044	6	5	0.00	5.763% due 18/06/2039	\$ 81	80	0.00	6.719% due 25/02/2036	147	38	0.00
Dutch Property Finance BV				5.813% due 18/06/2038	£ 4,200	5,085	0.01	6.803% due 20/06/2035	804	685	0.00
4.514% due 28/07/2054	€ 8,914	9,558	0.01	6.133% due 18/03/2039	1,710	1,989	0.00	6.993% due 19/02/2036	1,808	891	

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Hilton USA Trust				5.880% due 25/02/2046	\$ 4,646	\$ 3,178	0.01	5.250% due 26/09/2036	\$ 235	\$ 224	0.00
2.828% due 05/11/2035	\$ 9,623	\$ 8,395	0.01	5.880% due 25/04/2046	2,483	2,031	0.00	5.660% due 26/09/2037	1,196	859	0.00
Hipocot FTA				5.880% due 25/05/2046	6,867	5,923	0.01	5.750% due 26/05/2037	119	41	0.00
4.031% due 24/10/2039	€ 826	883	0.00	5.900% due 25/04/2046	2,337	1,911	0.00	6.000% due 26/09/2036	476	374	0.00
HomeBanc Mortgage Trust				5.920% due 25/04/2035	230	205	0.00	Jubilee Place BV			
4.867% due 25/04/2037	\$ 437	382	0.00	5.960% due 25/11/2036	3,325	3,177	0.01	4.519% due 17/09/2060	€ 24,502	26,360	0.03
4.874% due 25/04/2047	911	721	0.00	5.980% due 25/07/2035	4,234	2,760	0.00	4.738% due 17/01/2059	22,420	24,131	0.03
5.980% due 25/01/2036	420	394	0.00	6.000% due 25/10/2036	1,964	793	0.00	Jupiter Mortgage PLC			
6.195% due 25/01/2036	6,736	5,641	0.01	6.000% due 25/07/2037	686	463	0.00	6.233% due 20/07/2055	€ 3,260	4,138	0.01
6.200% due 25/12/2034	47	44	0.00	6.000% due 25/08/2037	943	357	0.00	Kinbane DAC			
Hops Hill PLC				6.040% due 25/01/2036	2,928	1,949	0.00	4.450% due 25/09/2062	€ 35,475	37,838	0.05
0.000% due 21/04/2056	€ 45,000	57,026	0.07	6.060% due 25/07/2035	1,006	800	0.00	Kirkby RMBS PLC			
HSI Asset Loan Obligation Trust				6.060% due 25/11/2035	43	25	0.00	0.000% due 22/02/2045	€ 1	2,230	0.00
1.170% due 25/12/2036 (a)	\$ 1,486	145	0.00	6.240% due 25/12/2034	682	524	0.00	2.250% due 22/02/2045	4,258	3,176	0.01
5.830% due 25/12/2036	1,907	349	0.00	6.260% due 25/07/2046	4,399	3,684	0.01	6.153% due 22/02/2045	21,577	27,034	0.04
Impac CMB Trust				6.280% due 25/11/2034	940	796	0.00	7.353% due 22/02/2045	13,150	16,124	0.02
6.000% due 25/05/2035	145	131	0.00	6.320% due 25/09/2034	40	33	0.00	Landmark Mortgage Securities PLC			
6.060% due 25/10/2034	311	324	0.00	6.500% due 25/07/2037	371	110	0.00	5.553% due 17/06/2039	6,664	8,251	0.01
6.090% due 25/02/2036	1,387	1,097	0.00	6.500% due 25/09/2037	1,774	965	0.00	6.152% due 17/04/2044	7,712	9,339	0.01
6.100% due 25/11/2034	994	958	0.00	6.500% due 25/10/2037	2,719	1,339	0.00	Lanebrook Mortgage Transaction PLC			
6.100% due 25/03/2035	2,209	2,065	0.00	7.020% due 25/10/2036	5,377	2,768	0.00	0.000% due 15/03/2061	43,500	55,051	0.07
6.140% due 25/01/2035	1,700	1,586	0.00	JPMorgan Alternative Loan Trust				6.334% due 12/06/2057	3,960	5,017	0.01
Impac Secured Assets CMN Owner Trust				3.983% due 25/10/2036	3,367	2,843	0.00	Lansdowne Mortgage Securities PLC			
5.450% due 25/03/2033	171	164	0.00	4.115% due 25/03/2037	885	799	0.00	4.019% due 15/06/2045	€ 2,316	2,363	0.00
Impac Secured Assets Corp.				4.429% due 25/01/2036	330	202	0.00	Legacy Mortgage Asset Trust			
6.100% due 25/03/2036	1,119	876	0.00	4.735% due 25/03/2036	599	446	0.00	0.000% due 25/12/2056 (a)	\$ 111,810	783	0.00
Impac Secured Assets Trust				5.780% due 25/07/2036	2,472	2,130	0.00	0.125% due 26/12/2057 (a)	64,945	308	0.00
5.680% due 25/05/2037	490	386	0.00	5.820% due 25/05/2036	2,459	1,902	0.00	1.291% due 26/12/2057 (a)	15,760	191	0.00
5.940% due 25/03/2037	3,855	3,176	0.01	5.843% due 26/05/2037	2,493	1,878	0.00	2.999% due 25/12/2056	111,286	85,839	0.11
5.940% due 25/09/2037	2,519	2,075	0.00	6.000% due 27/12/2036	1,078	548	0.00	4.000% due 25/02/2058	1,733	1,699	0.00
5.980% due 25/01/2037	7,677	6,278	0.01	6.020% due 25/06/2037	17,430	6,352	0.01	4.000% due 26/08/2058	5,628	5,615	0.01
6.000% due 25/11/2036	5,873	4,798	0.01	6.020% due 25/04/2047	2,935	2,774	0.00	4.195% due 25/01/2058	19,874	17,702	0.02
6.000% due 25/02/2037	4,501	3,987	0.01	6.180% due 25/03/2036	5,934	4,956	0.01	4.250% due 25/02/2058	1,575	1,511	0.00
6.160% due 25/05/2036	348	304	0.00	6.210% due 25/12/2036	98	94	0.00	4.250% due 26/08/2058	35,727	34,135	0.04
6.180% due 25/09/2037	2,147	1,780	0.00	6.460% due 25/12/2036	690	683	0.00	4.326% due 25/02/2058	1,575	1,050	0.00
IndyMac Adjustable Rate Mortgage Trust				6.550% due 25/05/2036	66	65	0.00	4.470% due 26/08/2058	17,864	12,777	0.02
5.686% due 25/01/2032	1	0	0.00	6.620% due 25/08/2036	85	78	0.00	4.500% due 25/02/2058	1,575	1,415	0.00
IndyMac Mortgage Loan Trust				6.920% due 25/08/2036	3,533	2,461	0.00	4.541% due 26/12/2057	48,437	37,020	0.05
3.234% due 25/06/2037	1,707	1,421	0.00	JPMorgan Chase Commercial Mortgage Securities Trust				Lehman Mortgage Trust			
3.285% due 25/06/2037	2,896	2,223	0.00	1.081% due 15/04/2046 (a)	709	0	0.00	5.750% due 25/01/2037	295	165	0.00
3.394% due 25/08/2037	4,497	3,109	0.01	2.949% due 06/09/2038	11,700	10,981	0.02	5.960% due 25/07/2037	282	231	0.00
3.408% due 25/04/2037	3,598	3,073	0.01	4.128% due 05/07/2031	33,610	30,485	0.04	6.000% due 25/01/2036	2,406	513	0.00
3.474% due 25/05/2037	1,407	1,083	0.00	4.248% due 05/07/2033	10,000	9,267	0.01	6.000% due 25/07/2036	661	326	0.00
3.502% due 25/06/2036	5,341	3,269	0.01	4.549% due 05/07/2033	3,839	3,328	0.01	6.000% due 25/12/2036	1,037	822	0.00
3.582% due 25/07/2037	6,109	5,129	0.01	4.950% due 05/07/2033	38,900	31,509	0.04	6.360% due 25/12/2035	592	355	0.00
3.696% due 25/08/2036	146	111	0.00	5.350% due 05/07/2033	9,940	7,579	0.01	Lehman XS Trust			
3.708% due 25/08/2037	2,659	1,728	0.00	6.426% due 15/02/2035	30,150	30,009	0.04	5.700% due 25/08/2036	49	49	0.00
3.750% due 25/04/2037	6,432	5,638	0.01	6.793% due 15/12/2036	17,100	13,288	0.02	5.730% due 25/02/2036	285	252	0.00
3.804% due 25/08/2035	58	40	0.00	6.926% due 15/02/2035	2,120	2,077	0.00	5.760% due 25/11/2035	2,774	2,726	0.00
3.847% due 25/05/2037	1,849	1,208	0.00	7.217% due 05/07/2033	10,109	8,720	0.01	5.840% due 25/12/2036	5,446	3,962	0.01
3.946% due 25/03/2036	3,096	2,098	0.00	JPMorgan Mortgage Trust				5.840% due 25/09/2046	108	91	0.00
3.949% due 25/05/2036	148	127	0.00	4.150% due 27/07/2037	401	361	0.00	5.860% due 25/08/2046	3,719	3,379	0.01
4.014% due 25/03/2037	298	222	0.00	4.458% due 25/01/2037	1,162	868	0.00	5.860% due 25/09/2046	2,203	1,989	0.00
4.099% due 25/09/2036	78	66	0.00	4.522% due 25/05/2036	1,212	957	0.00	5.860% due 25/11/2046	701	640	0.00
4.120% due 25/06/2037	6,080	3,774	0.01	4.614% due 25/05/2037	316	262	0.00	5.860% due 25/03/2047	11,123	9,427	0.01
4.165% due 25/11/2035	34	23	0.00	4.660% due 25/10/2036	182	103	0.00	5.860% due 25/06/2047	5,215	4,652	0.01
4.177% due 25/07/2036	3,290	2,266	0.00	4.734% due 25/04/2037	3	2	0.00	5.870% due 25/08/2046	7,666	6,864	0.01
4.229% due 25/01/2037	154	126	0.00	4.941% due 25/05/2036	36	30	0.00	5.880% due 25/11/2046	12,360	11,283	0.02
4.257% due 25/09/2035	43	36	0.00	4.959% due 25/08/2036	88	62	0.00	5.900% due 25/06/2047	5,049	4,960	0.01
4.381% due 25/09/2036	121	102	0.00	4.987% due 25/11/2035	1,573	1,249	0.00	5.960% due 25/08/2037	2,543	2,388	0.00
4.382% due 25/12/2035	3,190	2,329	0.00	5.021% due 25/11/2035	2,241	1,785	0.00	5.980% due 25/02/2046	8,179	6,928	0.01
4.394% due 25/09/2036	1,343	880	0.00	5.029% due 25/05/2037	1,179	996	0.00	6.153% due 25/11/2035	60	58	0.00
4.425% due 25/05/2035	45	31	0.00	5.041% due 25/08/2035	172	146	0.00	6.360% due 25/08/2047	8,808	7,245	0.01
4.479% due 25/09/2035	260	169	0.00	5.069% due 25/08/2036	3,144	2,491	0.00	6.653% due 25/03/2047	2,666	2,256	0.00
4.618% due 25/11/2035	1,389	1,080	0.00	5.112% due 25/04/2036	2,617	2,224	0.00	7.160% due 25/09/2047	1,327	1,141	0.00
4.859% due 25/09/2037	11,650	8,313	0.01	5.182% due 25/05/2036	2,577	2,219	0.00	London Wall Mortgage Capital PLC			
5.248% due 25/08/2034	64	57	0.00	5.474% due 25/09/2035	336	302	0.00	6.034% due 15/05/2052	€ 6,884	8,713	0.01
5.700% due 25/07/2036	4,187	4,007	0.01	5.500% due 25/07/2036	2,678	1,241	0.00	Ludgate Funding PLC			
5.710% due 25/09/2037	3,987	3,565	0.01	5.554% due 25/10/2037	2,205	1,729	0.00	4.068% due 01/01/2061	€ 2,532	2,633	0.00
5.720% due 25/10/2036	2,369	2,048	0.00	5.626% due 25/08/2035	388	374	0.00	4.075% due 01/12/2060	1,658	1,585	0.00
5.780% due 25/04/2037	839	700	0.00	5.750% due 25/01/2036	980	434	0.00	4.148% due 01/01/2061	693	692	0.00
5.800% due 25/01/2037	7,311	6,451	0.01	5.783% due 25/04/2035	262	235	0.00	4.218% due 01/01/2061	2,310	2,266	0.00
5.810% due 25/06/2036	2,728	2,295	0.00	5.856% due 25/08/2035	5	5	0.00	4.608% due 01/01/2061	10,043	10,453	0.01
5.820% due 25/08/2036	7,761	4,868	0.01	5.992% due 25/07/2035	193	171	0.00	5.542% due 01/12/2060	€ 820	1,011	0.00
5.820% due 25/02/2037	5,467	4,861	0.01	6.000% due 25/08/2037	16,872	7,782	0.01	5.593% due 01			

Schedule of Investments Income Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
5.820% due 25/12/2036	\$ 82	\$ 74	0.00	5.750% due 25/02/2036	\$ 447	\$ 388	0.00	Pierpont BTL PLC			
5.840% due 25/05/2046	816	661	0.00	5.780% due 25/06/2036	3,581	716	0.00	6.334% due 21/09/2054	£ 8,728	\$ 11,091	0.02
5.860% due 25/02/2046	1,678	1,217	0.00	5.800% due 25/08/2036	5,719	1,404	0.00	Polaris PLC			
Madison Avenue Mortgage Trust				5.970% due 25/02/2047	7,074	2,797	0.00	6.000% due 23/12/2058	18,455	23,343	0.03
3.294% due 15/08/2034	8,074	7,504	0.01	6.000% due 25/12/2035	1,883	727	0.00	6.010% due 23/10/2059	24,708	31,244	0.04
Mansard Mortgages PLC				6.000% due 25/08/2036	3,300	1,763	0.00	7.860% due 23/05/2059	2,768	3,557	0.01
5.532% due 15/04/2047	£ 1,664	2,039	0.00	6.000% due 25/10/2037	2,908	1,505	0.00	Precise Mortgage Funding PLC			
6.602% due 15/12/2049	2,693	3,378	0.01	6.000% due 25/10/2037	7,520	3,547	0.01	6.140% due 16/10/2056	1,444	1,828	0.00
7.352% due 15/12/2049	2,393	3,017	0.01	6.172% due 25/08/2034	23	22	0.00	6.190% due 16/07/2060	44,734	56,825	0.07
MASTR Adjustable Rate Mortgages Trust				6.354% due 25/08/2036	1,255	226	0.00	6.660% due 16/10/2056	1,200	1,519	0.00
3.219% due 25/02/2035	\$ 154	121	0.00	6.500% due 25/02/2036	99	43	0.00	6.910% due 16/10/2056	1,000	1,268	0.00
3.853% due 25/03/2035	450	370	0.00	6.585% due 25/09/2035	1,724	1,682	0.00	7.160% due 16/10/2056	1,000	1,268	0.00
4.343% due 25/03/2035	83	72	0.00	6.965% due 25/06/2036	948	910	0.00	8.310% due 16/10/2056	1,000	1,266	0.00
5.071% due 25/03/2035	48	38	0.00	7.185% due 25/11/2035	1,855	1,827	0.00	Prime Mortgage Trust			
6.002% due 25/09/2034	766	674	0.00	7.440% due 25/09/2035	829	822	0.00	6.000% due 25/06/2036	\$ 2	2	0.00
6.003% due 25/12/2046	7,910	7,308	0.01	Morgan Stanley Re-REMIC Trust				Primrose Residential DAC			
6.560% due 25/09/2037	7,382	2,905	0.01	4.209% due 26/12/2036	2,299	1,922	0.00	4.598% due 24/10/2061	€ 27,356	29,248	0.04
7.693% due 25/12/2035	720	690	0.00	Morgan Stanley Resecuritization Trust				Proteus RMBS DAC			
MASTR Alternative Loan Trust				4.079% due 26/11/2046	2,820	2,322	0.00	0.000% due 29/10/2054 (b)(f)	13,990	10,596	0.01
5.500% due 25/04/2035	2,189	1,930	0.00	4.233% due 26/06/2047	5,175	3,848	0.01	0.000% due 29/10/2054	200	0	0.00
5.750% due 25/08/2035	1,329	629	0.00	Mortgage Equity Conversion Asset Trust				4.764% due 29/10/2054	29,277	31,196	0.04
6.500% due 25/05/2034	55	52	0.00	5.570% due 25/02/2042	2,558	2,534	0.00	5.214% due 29/10/2054	8,681	9,194	0.01
MASTR Asset Securitization Trust				Mortgage Funding PLC				5.514% due 29/10/2054	6,313	6,631	0.01
5.000% due 25/07/2019	0	0	0.00	6.453% due 13/03/2046	£ 11,162	14,094	0.02	6.494% due 29/10/2054	4,735	4,964	0.01
6.000% due 25/06/2036	1,670	937	0.00	MortgageIT Securities Corp. Mortgage Loan Trust				8.364% due 29/10/2054	3,946	4,128	0.01
6.000% due 25/10/2036	611	485	0.00	5.920% due 25/06/2047	\$ 7,685	6,287	0.01	RBSGC Mortgage Loan Trust			
MASTR Reperforming Loan Trust				5.960% due 25/09/2037	3,060	2,259	0.00	5.910% due 25/01/2037	\$ 512	253	0.00
5.820% due 25/07/2035	2,824	1,422	0.00	MortgageIT Trust				RBSGC Structured Trust			
7.000% due 25/08/2034	10	7	0.00	6.020% due 25/10/2035	99	96	0.00	5.500% due 25/11/2035	60	48	0.00
MASTR Seasoned Securitization Trust				6.060% due 25/08/2035	1,399	1,313	0.00	RBSSP Resecuritization Trust			
5.860% due 25/10/2032	120	106	0.00	6.080% due 25/12/2035	1,298	1,251	0.00	4.209% due 26/12/2036	2,936	2,679	0.00
Mellon Residential Funding Corp. Mortgage Pass-Through Trust				6.345% due 25/02/2035	265	250	0.00	5.378% due 26/01/2036	4,503	3,984	0.01
5.883% due 15/12/2030	1	1	0.00	Mortimer BTL PLC				5.679% due 27/06/2036	2,100	1,725	0.00
5.923% due 15/06/2030	234	223	0.00	6.403% due 22/12/2056	£ 31,647	40,254	0.05	6.000% due 26/05/2036	1,470	597	0.00
Merrill Lynch Alternative Note Asset Trust				MSDB Trust				6.000% due 26/08/2037	547	452	0.00
4.778% due 25/06/2037	2,230	1,079	0.00	3.427% due 11/07/2039	\$ 1,600	1,432	0.00	6.000% due 26/10/2037	1,905	1,659	0.00
5.860% due 25/03/2037	10,648	2,863	0.00	New Century Alternative Mortgage Loan Trust				Residential Accredit Loans, Inc. Trust			
5.880% due 25/04/2037	11,632	2,116	0.00	4.674% due 25/10/2036	6,181	1,187	0.00	0.000% due 25/02/2036	1,529	1,273	0.00
Merrill Lynch Mortgage Investors Trust				6.810% due 25/07/2036	3,201	656	0.00	1.090% due 25/12/2036 (a)	1,809	195	0.00
0.145% due 25/01/2029 (a)	352	2	0.00	New Residential Mortgage Loan Trust				1.180% due 25/01/2037 (a)	1,744	153	0.00
5.016% due 25/05/2036	3	2	0.00	3.750% due 25/08/2055	3,947	3,663	0.01	1.190% due 25/12/2036 (a)	714	68	0.00
5.823% due 25/12/2034	127	118	0.00	4.000% due 25/04/2057	6,267	5,898	0.01	1.740% due 25/12/2036 (a)	1,098	150	0.00
5.920% due 25/04/2029	352	323	0.00	4.500% due 25/05/2058	13,862	13,311	0.02	4.743% due 25/08/2035	105	89	0.00
5.925% due 25/12/2035	20	18	0.00	Newgate Funding PLC				4.745% due 25/02/2035	434	367	0.00
5.925% due 25/12/2035	20	18	0.00	4.005% due 01/12/2050	€ 5,221	5,391	0.01	5.500% due 25/06/2035	796	644	0.00
5.925% due 25/12/2035	1,551	1,443	0.00	4.319% due 15/12/2050	10,073	10,675	0.01	5.500% due 25/09/2035	1,253	964	0.00
5.933% due 25/11/2035	62	57	0.00	5.512% due 01/12/2050	€ 21,905	27,040	0.04	5.500% due 25/02/2036	516	397	0.00
6.004% due 25/01/2037	29	28	0.00	5.512% due 15/12/2050	7,866	9,682	0.01	5.660% due 25/05/2037	92	82	0.00
6.120% due 25/06/2028	0	0	0.00	5.522% due 01/12/2050	2,942	3,623	0.01	5.710% due 25/03/2037	1,865	1,364	0.00
6.120% due 25/09/2029	3	3	0.00	6.352% due 15/12/2050	5,632	6,921	0.01	5.744% due 25/07/2035	743	690	0.00
6.180% due 25/08/2035	2,952	2,670	0.00	6.602% due 15/12/2050	367	446	0.00	5.750% due 25/01/2037	1,393	1,026	0.00
6.231% due 25/01/2037	0	0	0.00	Nomura Asset Acceptance Corp. Alternative Loan Trust				5.760% due 25/08/2035	141	103	0.00
6.285% due 25/11/2029	493	421	0.00	5.034% due 25/05/2035	\$ 1,571	765	0.00	5.760% due 25/12/2036	3,322	2,220	0.00
6.401% due 25/09/2029	84	78	0.00	5.050% due 25/06/2036	259	185	0.00	5.760% due 25/06/2037	860	794	0.00
6.405% due 25/08/2036	1,832	1,557	0.00	5.688% due 25/07/2035	292	277	0.00	5.760% due 25/02/2047	1,325	1,137	0.00
6.409% due 25/01/2029	30	28	0.00	5.960% due 25/06/2037	555	443	0.00	5.780% due 25/01/2037	4,426	3,758	0.01
7.254% due 25/12/2032	4	4	0.00	5.980% due 25/12/2035	733	189	0.00	5.800% due 25/12/2036	2,130	2,061	0.00
Merrill Lynch Mortgage-Backed Securities Trust				6.169% due 25/03/2047	746	629	0.00	5.800% due 25/01/2037	1,688	1,406	0.00
7.590% due 25/08/2036	1,395	1,195	0.00	6.215% due 25/08/2036	10,318	2,941	0.01	5.810% due 25/12/2036	1,889	1,324	0.00
Metlife Securitization Trust				6.408% due 25/05/2036	713	128	0.00	5.820% due 25/07/2036	6,615	2,893	0.01
3.750% due 25/03/2057	4,503	4,244	0.01	6.460% due 25/05/2035	1,067	814	0.00	5.820% due 25/01/2037	1,737	1,153	0.00
Miravet SARL				6.480% due 25/08/2034	271	255	0.00	5.840% due 25/07/2036	1,106	993	0.00
4.551% due 26/05/2065	€ 3,304	3,534	0.01	6.495% due 25/03/2047	1,372	1,157	0.00	5.840% due 25/09/2036	1,573	1,419	0.00
4.651% due 26/05/2065	29,362	31,392	0.04	7.324% due 25/02/2036	26	20	0.00	5.840% due 25/12/2036	1,301	1,107	0.00
Morgan Stanley Bank of America Merrill Lynch Trust				Nomura Resecuritization Trust				5.840% due 25/07/2037	3,638	3,237	0.01
3.046% due 15/04/2048	\$ 40,000	39,295	0.05	2.006% due 26/03/2037	2,243	1,849	0.00	5.840% due 25/05/2047	900	777	0.00
Morgan Stanley Capital Trust				3.350% due 26/02/2037	1,106	873	0.00	5.860% due 25/08/2036	126	95	0.00
6.226% due 15/08/2033	7,568	6,254	0.01	6.360% due 25/07/2036	19,448	18,565	0.03	5.860% due 25/05/2037	2,751	1,968	0.00
7.578% due 15/07/2035	34,709	34,622	0.05	NovaStar Mortgage Funding Trust				5.890% due 25/05/2046	2,497	2,105	0.00
Morgan Stanley Mortgage Capital Holdings LLC				0.536% due 25/09/2046	10,654	3,584	0.01	5.996% due 25/02/2035	404	196	0.00
3.397% due 13/09/2039	14,710	13,158	0.02	OBX Trust				6.000% due 25/09/2035	1,910	1,549	0.00
Morgan Stanley Mortgage Loan Trust				6.110% due 25/06/2057	1,482	1,436	0.00	6.000% due 25/12/2035	1,542	1,290	0.00
2.255% due 25/06/2037	3,654	1,713	0.00	6.310% due 25/04/2048	110	110	0.00	6.000% due 25/04/2036	935	727	0.00
3.370% due 25/11/2037	6,362	4,323	0.01	Paragon Mortgages PLC				6.000% due 25/05/2036	406	316	0.00
3.400% due 25/11/2037	85	50	0.00	6.809% due 15/05/2045	£ 2,109	2,670	0.00	6.000% due 25/06/2036	68	51	0.00
4.181% due 25/05/2036	1,530	793	0.00	PHH Alternative Mortgage Trust				6.000% due 25/06/2036	2,302	1,728	0.00
4.532% due 25/10/2037	645	420	0.00	5.780% due 25/02/2037	\$ 3,681	2,644	0.00	6.000% due 25/07/2036	251	195	0.00
4.944% due 25/03/2036	34	20	0.00	5.940% due 25/05							

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
6.000% due 25/01/2037	\$ 3,135	\$ 2,432	0.00	Rochester Financing PLC	£ 1,826	\$ 2,305	0.00	6.060% due 25/08/2036	\$ 6,289	\$ 4,406	0.01
6.000% due 25/01/2037	396	296	0.00	5.934% due 18/12/2044				6.153% due 19/12/2034	85	75	0.00
6.000% due 25/03/2037	4,522	3,424	0.01	Roundstone Securities DAC				6.553% due 25/12/2035	1,197	934	0.00
6.000% due 25/04/2037	323	249	0.00	0.000% due 28/06/2058	€ 196	210	0.00	6.560% due 25/09/2047	4,611	3,695	0.01
6.000% due 25/05/2037	282	218	0.00	1.000% due 28/06/2058	4,957	4,009	0.01	6.578% due 19/12/2033	260	243	0.00
6.000% due 25/06/2037	407	310	0.00	4.000% due 28/06/2058	13,602	7,006	0.01	6.613% due 25/03/2046	705	622	0.00
6.000% due 25/02/2046	63	33	0.00	4.786% due 28/06/2058	119,218	128,247	0.16	6.653% due 25/08/2047	8,602	6,814	0.01
6.000% due 25/05/2046	2,237	1,699	0.00	4.886% due 28/06/2058	8,481	9,087	0.01	Structured Asset Securities Corp. Mortgage Loan Trust			
6.020% due 25/10/2037	4,531	3,695	0.01	5.086% due 28/06/2058	7,201	7,657	0.01	5.710% due 25/07/2035	1,599	1,441	0.00
6.060% due 25/04/2036	1,881	1,560	0.00	5.886% due 28/06/2058	6,000	6,351	0.01	5.710% due 25/05/2036	1,797	1,439	0.00
6.153% due 25/01/2046	154	119	0.00	6.886% due 28/06/2058	3,600	3,778	0.01	5.740% due 25/01/2036	586	479	0.00
6.250% due 25/01/2037	101	81	0.00	7.386% due 28/06/2058	1,920	1,956	0.00	SunTrust Adjustable Rate Mortgage Loan Trust			
6.250% due 25/02/2037	2,508	1,970	0.00	Sequoia Mortgage Trust				4.477% due 25/10/2037	493	418	0.00
6.430% due 25/11/2037	410	336	0.00	4.471% due 25/07/2037	\$ 1,404	1,015	0.00	4.927% due 25/06/2037	966	870	0.00
6.500% due 25/08/2036	2,866	2,302	0.00	4.859% due 20/06/2037	3,095	2,449	0.00	TBW Mortgage-Backed Trust			
6.500% due 25/09/2036	467	204	0.00	6.093% due 20/11/2034	568	520	0.00	5.500% due 25/07/2036	10	1	0.00
6.500% due 25/11/2036	214	168	0.00	6.192% due 20/02/2034	178	152	0.00	5.965% due 25/07/2037	3,532	1,030	0.00
6.500% due 25/02/2037	4,284	3,421	0.01	Sestante Finance SRL				6.450% due 25/03/2037	13,011	2,746	0.00
6.513% due 25/09/2045	328	273	0.00	4.112% due 23/07/2046	€ 13,030	12,959	0.02	TDA Mixto Fondo de Titulizacion de Activos			
6.653% due 25/08/2035	1,546	1,250	0.00	Shamrock Residential DAC				3.880% due 22/06/2040	€ 5,064	5,078	0.01
6.750% due 25/06/2037	886	362	0.00	4.448% due 24/01/2061	40,532	43,411	0.06	Temple Quay PLC			
Residential Asset Securitization Trust				4.598% due 24/06/2071	27,323	29,256	0.04	7.233% due 24/07/2085	€ 15,905	20,276	0.03
5.500% due 25/08/2034	744	713	0.00	4.848% due 24/02/2071	37,985	40,737	0.05	8.233% due 24/07/2085	14,681	18,772	0.03
5.500% due 25/09/2035	2,568	1,225	0.00	Stratton BTL Mortgage Funding PLC				Terwin Mortgage Trust			
5.500% due 25/11/2035	107	51	0.00	5.963% due 20/01/2054	£ 16,780	21,196	0.03	4.822% due 25/10/2037	\$ 5,186	1,637	0.00
5.750% due 25/02/2036	1,207	1,108	0.00	Stratton Hawksmoor PLC				Thornburg Mortgage Securities Trust			
5.770% due 25/04/2037	4,147	872	0.00	6.733% due 25/02/2053	74,613	94,672	0.12	3.479% due 25/03/2044	496	480	0.00
6.000% due 25/07/2035	1,282	802	0.00	6.983% due 25/02/2053	37,882	47,407	0.06	4.046% due 25/09/2037	231	227	0.00
6.000% due 25/02/2036	17,252	6,733	0.01	7.233% due 25/02/2053	29,847	36,823	0.05	4.127% due 25/09/2037	1,027	988	0.00
6.000% due 25/04/2036	2,893	1,335	0.00	Stratton Mortgage Funding PLC				4.933% due 25/04/2036	841	746	0.00
6.000% due 25/06/2036	3,967	1,584	0.00	0.000% due 25/06/2049	27,000	34,154	0.04	5.404% due 25/10/2046	38	35	0.00
6.000% due 25/09/2036	7,161	2,287	0.00	0.000% due 20/06/2060	17,063	21,619	0.03	5.865% due 25/07/2036	1,216	962	0.00
6.000% due 25/12/2036	9,917	2,922	0.01	6.134% due 28/06/2050	28,549	36,088	0.05	7.017% due 25/06/2037	82	70	0.00
6.000% due 25/04/2037	1,091	566	0.00	Structured Adjustable Rate Mortgage Loan Trust				Towd Point Mortgage Funding PLC			
6.000% due 25/07/2037	1,078	399	0.00	4.232% due 25/10/2036	\$ 1,947	1,696	0.00	0.000% due 20/07/2053	£ 145,442	184,145	0.24
6.000% due 25/08/2037	2,331	1,174	0.00	4.735% due 25/07/2035	169	85	0.00	6.583% due 20/07/2045	31,344	39,652	0.05
6.000% due 25/01/2046	2,377	948	0.00	4.816% due 25/07/2035	581	483	0.00	6.634% due 20/02/2054	36,117	45,864	0.06
6.250% due 25/08/2036	1,218	680	0.00	4.821% due 25/11/2035	46	28	0.00	Towd Point Mortgage Trust			
6.250% due 25/12/2036	1,986	681	0.00	4.890% due 25/02/2036	2,826	2,038	0.00	2.750% due 25/06/2057	\$ 4,684	4,483	0.01
6.500% due 25/07/2036	1,065	302	0.00	4.898% due 25/11/2037	315	251	0.00	2.750% due 25/10/2057	12,151	11,731	0.02
6.500% due 25/09/2036	1,222	424	0.00	4.987% due 25/05/2036	2,187	1,518	0.00	3.000% due 25/06/2058	1,705	1,572	0.00
6.500% due 25/04/2037	9,889	2,565	0.00	5.056% due 25/11/2037	164	106	0.00	3.250% due 25/07/2056	5,700	5,570	0.01
6.500% due 25/06/2037	6,899	1,461	0.00	5.296% due 25/01/2035	192	171	0.00	3.750% due 25/04/2055	6,605	6,366	0.01
6.609% due 25/02/2037	11,448	2,581	0.00	5.296% due 25/01/2035	476	424	0.00	3.750% due 25/10/2056	23,315	22,339	0.03
Residential Funding Mortgage Securities, Inc. Trust				5.707% due 25/08/2036	2,796	1,755	0.00	Tower Bridge Funding PLC			
2.450% due 25/09/2036	68	25	0.00	5.760% due 25/09/2034	278	243	0.00	0.000% due 20/05/2066	£ 38,200	48,474	0.06
4.326% due 25/08/2035	35	15	0.00	5.780% due 25/01/2037	1,773	1,555	0.00	5.954% due 20/12/2063	1,806	2,281	0.00
4.500% due 25/10/2018	13	5	0.00	5.847% due 25/09/2034	1	1	0.00	6.014% due 20/11/2063	10,806	13,669	0.02
4.588% due 25/06/2035	251	148	0.00	5.880% due 25/10/2035	1,814	1,655	0.00	6.333% due 20/01/2066	25,550	32,462	0.04
4.744% due 25/04/2037	116	58	0.00	5.900% due 25/05/2037	721	612	0.00	6.334% due 20/11/2063	1,500	1,893	0.00
5.322% due 25/09/2035	2,293	1,472	0.00	5.940% due 25/05/2037	1,327	1,115	0.00	Trinity Square PLC			
5.382% due 27/07/2037	358	263	0.00	6.010% due 25/09/2034	3,616	3,083	0.01	0.000% due 15/07/2059	63,000	79,836	0.10
5.440% due 25/04/2037	84	70	0.00	6.167% due 25/04/2036	309	250	0.00	Tudor Rose Mortgages			
5.440% due 25/04/2037	329	266	0.00	6.288% due 25/02/2035	2,355	2,184	0.00	5.834% due 20/06/2048	3,879	4,900	0.01
5.621% due 25/08/2036	1,073	742	0.00	6.435% due 25/08/2035	1,574	1,362	0.00	Twin Bridges PLC			
6.000% due 25/06/2036	245	200	0.00	6.565% due 25/01/2035	41	37	0.00	6.184% due 14/06/2055	24,861	31,509	0.04
6.000% due 25/07/2036	180	149	0.00	6.677% due 25/10/2035	83	73	0.00	6.414% due 15/05/2056	35,825	45,598	0.06
6.000% due 25/09/2036	686	521	0.00	6.860% due 25/12/2034	9	9	0.00	7.234% due 12/06/2055	5,819	7,429	0.01
6.250% due 25/08/2036	1,078	848	0.00	7.254% due 25/10/2037	2,799	2,474	0.00	UBS Commercial Mortgage Trust			
RESIMAC Premier				Structured Asset Mortgage Investments Trust				6.226% due 15/02/2032	\$ 1,474	1,471	0.00
5.593% due 07/02/2052	AUD 265	177	0.00	3.664% due 25/05/2047	2,856	2,222	0.00	Uropa Securities PLC			
6.492% due 07/02/2052	\$ 344	344	0.00	4.391% due 19/10/2034	281	230	0.00	4.102% due 10/10/2040	€ 4,739	4,950	0.01
Resloc UK PLC				4.599% due 27/12/2035	22	22	0.00	5.702% due 10/10/2040	€ 6,630	7,827	0.01
5.531% due 15/12/2043	11,258	10,977	0.02	5.580% due 25/08/2036	8,642	7,282	0.01	Verus Securitization Trust			
5.572% due 15/12/2043	£ 2,080	2,464	0.00	5.580% due 25/10/2036	3,703	3,144	0.01	4.035% due 25/03/2060	\$ 597	594	0.00
Ripon Mortgages PLC				5.630% due 25/02/2036	1,851	1,489	0.00	4.889% due 25/03/2060	1,000	976	0.00
5.934% due 28/08/2056	380,191	480,647	0.61	5.780% due 25/01/2037	2,950	2,443	0.00	Wachovia Mortgage Loan Trust LLC			
RiverView HECM Trust				5.820% due 25/01/2037	1,875	1,571	0.00	1.951% due 25/01/2037	2,012	745	0.00
5.730% due 25/05/2047	\$ 1,811	1,661	0.00	5.820% due 25/07/2046	3,573	2,916	0.01	2.067% due 25/08/2036	1,264	430	0.00
RMAC PLC				5.820% due 25/09/2047	178	157	0.00	6.321% due 20/10/2035	176	164	0.00
6.434% due 15/02/2047	£ 20,961	26,668	0.04	5.860% due 25/02/2036	299	233	0.00	6.407% due 20/08/2035	124	117	0.00
8.834% due 15/02/2047	3,273	4,244	0.01	5.880% due 25/05/2036	2,345	1,532	0.00	WaMu Mortgage Pass-Through Certificates Trust			
RMAC Securities PLC				5.880% due 25/09/2047	11,406	9,328	0.01	3.395% due 25/01/2037	745	599	0.00
3.893% due 12/06/2044	€ 1,621	1,693	0.00	5.900% due 25/05/2036	9,216	7,131	0.01	3.462% due 25/01/2037	2,624	2,246	0.00
3.983% due 12/06/2044	5,106	5,291	0.01	5.900% due 25/09/2047	8,756	7,425	0.01	3.828% due 25/03/2037	902	706	0.00
4.013% due 12/06/2044	1,483	1,528	0.00	5.920% due 25/02/2036	972	816	0.00	3.995% due 25/09/2036	107	83	

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
5.680% due 25/05/2036	\$ 3,919	\$ 944	0.00	5.620% due 25/01/2037	\$ 5,319	\$ 5,269	0.01	6.255% due 25/09/2035	\$ 2,021	\$ 1,943	0.00
5.700% due 25/09/2036	10,562	3,208	0.00	5.690% due 25/02/2037	1,500	1,421	0.00	6.450% due 25/06/2035	4,895	4,805	0.01
5.760% due 25/06/2036	14,744	9,420	0.01	5.710% due 25/04/2037	1,192	1,891	0.00	6.510% due 25/05/2035	3,521	3,334	0.01
5.760% due 25/07/2036	31,514	27,104	0.04	5.720% due 25/02/2037	2,128	1,998	0.00	CBAM Ltd.			
5.780% due 25/05/2036	11,233	2,707	0.00	5.740% due 25/11/2036	400	382	0.00	6.599% due 17/04/2031	15,018	15,032	0.02
5.810% due 25/04/2036	1,510	818	0.00	5.755% due 25/08/2034	396	384	0.00	Cedar Funding CLO Ltd.			
5.840% due 25/03/2036	14,185	10,494	0.01	5.800% due 25/05/2035	4	4	0.00	6.566% due 20/04/2031	10,961	10,970	0.01
6.000% due 25/05/2036	664	160	0.00	5.800% due 25/12/2036	8,263	8,017	0.01	6.586% due 20/01/2031	22,554	22,582	0.03
Argent Securities, Inc. Asset-Backed Pass-Through Certificates				5.810% due 25/06/2047	4,041	3,533	0.01	Centex Home Equity Loan Trust			
5.930% due 25/01/2036	5,233	5,130	0.01	5.825% due 25/12/2035	2,335	2,153	0.00	5.940% due 25/06/2036	1,098	1,064	0.00
6.120% due 25/11/2035	7,049	6,785	0.01	5.889% due 25/04/2036	1,545	1,535	0.00	6.060% due 25/09/2034	604	594	0.00
6.220% due 25/02/2036	12,132	9,329	0.01	5.910% due 25/01/2047	1,899	1,817	0.00	6.150% due 25/03/2035	171	167	0.00
6.225% due 25/10/2035	5,750	5,137	0.01	5.960% due 25/08/2036	4,592	4,171	0.01	6.180% due 25/01/2035	699	697	0.00
6.360% due 25/05/2034	1,674	1,441	0.00	5.960% due 25/05/2037	1,955	1,884	0.00	6.210% due 25/01/2035	1,492	1,463	0.00
6.585% due 25/11/2034	1,795	1,770	0.00	5.980% due 25/09/2036	1,845	1,682	0.00	6.390% due 25/09/2034	182	175	0.00
Armada Euro CLO DAC				6.031% due 25/09/2034	52	48	0.00	6.420% due 25/03/2035	1,797	1,726	0.00
4.588% due 15/11/2031	€ 9,199	9,864	0.01	6.031% due 25/09/2034	1,137	1,146	0.00	CIFC European Funding CLO DAC			
4.811% due 15/07/2033	7,900	8,482	0.01	6.039% due 25/01/2035	2,044	2,026	0.00	4.806% due 15/04/2033	€ 4,540	4,869	0.01
Asset-Backed Funding Certificates Trust				6.067% due 25/11/2034	326	322	0.00	4.854% due 18/08/2035	15,000	16,017	0.02
5.720% due 25/01/2037	\$ 470	326	0.00	6.088% due 25/12/2034	1,953	1,900	0.00	CIFC Funding Ltd.			
5.740% due 25/10/2036	644	588	0.00	6.148% due 25/10/2036	42	42	0.00	6.565% due 24/04/2031	\$ 6,387	6,394	0.01
5.740% due 25/11/2036	9,254	5,443	0.01	6.148% due 25/10/2036	39	37	0.00	6.635% due 24/04/2030	6,377	6,384	0.01
5.760% due 25/05/2037	2,426	2,225	0.00	6.195% due 25/09/2035	140	140	0.00	6.646% due 27/04/2031	4,157	4,161	0.01
5.780% due 25/01/2037	10,517	5,837	0.01	6.300% due 25/08/2036	1,300	1,265	0.00	6.696% due 22/01/2031	10,175	10,194	0.01
5.880% due 25/09/2036	5,845	5,013	0.01	6.366% due 25/02/2034	249	251	0.00	6.729% due 17/10/2031	6,992	6,999	0.01
5.900% due 25/10/2036	9,470	7,930	0.01	6.465% due 25/06/2035	3,144	3,079	0.00	CIT Mortgage Loan Trust			
5.900% due 25/01/2037	3,467	1,924	0.00	6.480% due 25/10/2035	1,417	1,393	0.00	6.960% due 25/10/2037	63,912	63,991	0.08
6.120% due 25/03/2035	3,027	2,920	0.00	6.500% due 25/10/2036	2,300	922	0.00	Citigroup Mortgage Loan Trust			
6.160% due 25/06/2034	2,640	2,568	0.00	6.510% due 25/08/2037	9,839	8,576	0.01	5.980% due 25/03/2036	3,473	3,103	0.00
6.240% due 25/11/2033	868	829	0.00	6.585% due 25/02/2035	622	620	0.00	Citigroup Mortgage Loan Trust Asset-Backed Pass-Through Certificates			
6.360% due 25/02/2034	152	150	0.00	6.660% due 25/06/2036	616	613	0.00	6.465% due 25/10/2034	2,426	2,098	0.00
Asset-Backed Securities Corp. Home Equity Loan Trust				7.410% due 25/11/2039	629	659	0.00	Citigroup Mortgage Loan Trust, Inc.			
3.065% due 25/07/2036	480	385	0.00	8.610% due 25/12/2042	1,309	1,464	0.00	4.250% due 25/10/2037	1,775	1,663	0.00
3.453% due 25/03/2036	2,325	1,951	0.00	Bear Stearns Structured Products, Inc. Trust				5.330% due 25/05/2037	1,840	1,201	0.00
3.769% due 25/03/2036	1,062	929	0.00	7.460% due 25/03/2037	2,151	2,039	0.00	5.600% due 25/01/2037	8,855	8,090	0.01
4.057% due 25/12/2036	1,771	1,670	0.00	Betony CLO Ltd.				5.635% due 25/05/2037	293	279	0.00
4.289% due 25/12/2036	3,571	3,197	0.00	6.671% due 30/04/2031	13,075	13,088	0.02	5.640% due 25/01/2037	13,201	9,366	0.01
5.805% due 25/11/2036	5,575	5,211	0.01	Blackrock European CLO DAC				5.660% due 25/12/2036	142	94	0.00
6.270% due 25/06/2034	747	757	0.00	4.756% due 15/07/2030	€ 7,048	7,553	0.01	5.660% due 25/05/2037	4,003	2,615	0.00
6.360% due 25/11/2035	3,597	3,395	0.01	4.868% due 17/07/2034	20,000	21,412	0.03	5.720% due 25/03/2037	7,050	6,125	0.01
6.435% due 25/11/2033	903	918	0.00	BNC Mortgage Loan Trust				5.720% due 25/07/2045	3,912	2,689	0.00
6.435% due 25/10/2034	1,032	996	0.00	4.492% due 25/10/2036	\$ 5,364	3,707	0.01	5.730% due 25/05/2037	24,003	22,167	0.03
6.435% due 25/06/2035	2,111	1,828	0.00	5.620% due 25/03/2037	8,882	8,371	0.01	5.740% due 25/12/2036	3,087	2,938	0.00
6.480% due 25/07/2035	2,838	2,706	0.00	5.710% due 25/07/2037	6,400	5,466	0.01	5.750% due 25/09/2036	5,610	5,327	0.01
7.305% due 25/05/2035	2,020	1,818	0.00	5.770% due 25/05/2037	5,465	4,945	0.01	5.760% due 25/12/2036	910	362	0.00
Atlas Senior Loan Fund Ltd.				5.780% due 25/11/2036	966	926	0.00	5.780% due 25/09/2036	1,933	1,512	0.00
6.739% due 16/01/2030	7,537	7,551	0.01	BNPP AM Euro CLO DAC				5.780% due 25/12/2036	17,022	9,168	0.01
6.765% due 24/10/2031	6,223	6,230	0.01	4.556% due 15/10/2031	€ 11,654	12,468	0.02	5.810% due 25/03/2037	1,865	1,538	0.00
Aurium CLO DAC				4.717% due 22/07/2032	10,000	10,701	0.01	5.830% due 25/11/2034	226	221	0.00
4.593% due 16/04/2030	€ 29,689	31,821	0.04	Bombardier Capital Mortgage Securitization Corp. Trust				5.860% due 25/11/2046	3,746	3,617	0.01
4.630% due 22/06/2034	5,000	5,355	0.01	7.180% due 15/12/2029	\$ 980	93	0.00	5.880% due 25/12/2036	3,370	3,285	0.01
4.750% due 23/03/2032	15,490	16,661	0.02	7.440% due 15/12/2029	10,140	1,000	0.00	5.880% due 25/01/2037	2,075	2,028	0.00
Auto ABS Italian Stella Loans SRL				7.575% due 15/06/2030	936	91	0.00	5.895% due 25/11/2036	3,637	3,571	0.01
4.372% due 29/12/2036	93,200	100,056	0.13	Cairn CLO BV				5.910% due 25/10/2036	2,097	2,086	0.00
Auto ABS Spanish Loans				4.725% due 30/10/2030	€ 1,819	1,948	0.00	5.910% due 25/01/2037	434	403	0.00
5.592% due 28/02/2032	3,870	4,124	0.01	Cairn CLO DAC				5.925% due 25/08/2036	2,111	1,963	0.00
6.292% due 28/02/2032	6,244	6,638	0.01	4.535% due 31/01/2030	25,162	26,971	0.04	5.940% due 25/08/2036	3,018	2,700	0.00
Avoca CLO DAC				4.896% due 15/07/2034	13,000	13,826	0.02	5.940% due 25/11/2036	400	369	0.00
4.722% due 12/01/2031	18,756	20,130	0.03	Camber PLC				5.955% due 25/10/2036	400	387	0.00
Avoca Static CLO DAC				5.785% due 09/11/2053	\$ 33,130	3	0.00	5.960% due 25/08/2036	431	418	0.00
5.506% due 15/10/2030	34,588	37,169	0.05	Carbone CLO Ltd.				6.060% due 25/12/2035	1,584	1,490	0.00
Bain Capital Euro CLO DAC				6.726% due 20/01/2031	3,153	3,156	0.00	6.090% due 25/02/2035	1,804	1,656	0.00
4.637% due 20/01/2032	17,988	19,193	0.03	Carlyle Global Market Strategies CLO Ltd.				6.135% due 25/10/2035	1,642	1,596	0.00
4.677% due 20/04/2032	43,682	46,812	0.06	6.549% due 17/04/2031	9,776	9,783	0.01	6.135% due 25/03/2037	5,482	5,397	0.01
4.806% due 15/04/2032	10,000	10,708	0.01	6.634% due 15/05/2031	35,200	35,261	0.05	6.195% due 25/09/2035	1,807	1,781	0.00
Ballyrock CLO Ltd.				6.636% due 27/07/2031	13,193	13,196	0.02	6.240% due 25/01/2036	421	421	0.00
6.844% due 25/07/2037	\$ 37,300	37,290	0.05	6.730% due 15/07/2031	18,650	18,666	0.02	6.352% due 25/05/2036	986	363	0.00
Barings Euro CLO DAC				Carlyle Global Market Strategies Euro CLO DAC				6.851% due 25/05/2036	497	183	0.00
4.866% due 15/10/2034	€ 5,300	5,671	0.01	4.754% due 10/11/2035	€ 16,300	17,438	0.02	7.140% due 25/07/2035	3,840	3,148	0.00
4.886% due 15/10/2034	10,600	11,347	0.02	4.883% due 16/01/2033	24,500	26,212	0.03	7.250% due 25/05/2036	11,127	5,584	0.01
Bastille Euro CLO DAC				Carlyle U.S. CLO Ltd.				7.275% due 25/10/2036	951	526	0.00
4.706% due 15/07/2031	19,247	20,629	0.03	6.770% due 15/01/2030	\$ 5,659	5,667	0.01	Clarinda Park CLO DAC			
5.056% due 15/01/2034	27,800	29,818	0.04	Carrington Mortgage Loan Trust				4.728% due 15/02/2034	€ 9,250	9,925	0.01
Bayview Financial Mortgage Pass-Through Trust				5.610% due 25/04/2036	1,658	1,605	0.00	Commonbond Student Loan Trust			
6.328% due 28/04/2036	\$ 1,054	1,037	0.00	5.610% due 25/08/2036	7,302	6,966	0.01	2.550% due 25/05/2041	\$ 1,610	1,510	0.00
Bear Stearns Asset-Backed Securities Trust				5.620% due 25/10/2036							

Schedule of Investments Income Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
7.500% due 01/03/2030	\$ 12,482	\$ 4,000	0.01	6.180% due 25/08/2035	\$ 1,794	\$ 1,573	0.00	Dryden Euro CLO DAC			
7.860% due 01/03/2030	4,610	1,543	0.00	6.200% due 25/08/2047	11,751	11,216	0.02	4.566% due 15/04/2033	€ 4,042	\$ 4,325	0.01
Conseco Finance Securitizations Corp.				6.210% due 25/03/2034	2,545	2,554	0.00	4.578% due 15/05/2032	13,835	14,811	0.02
7.100% due 01/02/2033	47	47	0.00	6.210% due 25/05/2034	76	74	0.00	4.656% due 15/07/2032	16,247	17,438	0.02
7.208% due 01/09/2033	1,281	1,273	0.00	6.300% due 25/10/2047	952	917	0.00	4.716% due 15/01/2032	2,974	3,192	0.00
7.770% due 01/09/2031	647	649	0.00	6.315% due 25/08/2034	324	323	0.00	4.786% due 15/04/2034	7,100	7,582	0.01
7.970% due 01/05/2032	1,887	316	0.00	6.360% due 25/02/2036	3,422	3,198	0.00	4.846% due 15/01/2034	50,000	53,454	0.07
8.060% due 01/09/2029	14,402	2,473	0.00	6.360% due 25/05/2036	161	157	0.00	4.868% due 17/01/2033	14,650	15,682	0.02
8.260% due 01/12/2030	13,372	2,857	0.00	6.360% due 25/03/2047	1,407	1,053	0.00	4.904% due 18/04/2033	19,900	21,239	0.03
8.310% due 01/05/2032	20,172	3,525	0.01	6.435% due 25/12/2035	394	390	0.00	5.104% due 18/04/2035	24,000	25,624	0.03
Countrywide Asset-Backed Certificates Trust, Inc.				6.435% due 25/01/2036	5,403	5,220	0.01	Dryden Senior Loan Fund			
3.645% due 25/04/2036	2,653	2,399	0.00	6.450% due 25/02/2036	2,600	2,294	0.00	6.560% due 15/04/2031	\$ 18,045	18,063	0.02
4.146% due 25/03/2035	7,700	6,552	0.01	6.465% due 25/10/2035	2,090	2,064	0.00	ECMC Group Student Loan Trust			
4.146% due 25/04/2035	864	844	0.00	6.525% due 25/07/2035	1,319	1,310	0.00	6.500% due 25/05/2067	13,299	13,276	0.02
4.326% due 25/11/2034	7,252	6,995	0.01	6.525% due 25/08/2035	638	640	0.00	Elevation CLO Ltd.			
4.333% due 25/01/2035	2,085	1,648	0.00	6.525% due 25/10/2035	7,500	7,132	0.01	6.710% due 15/07/2031	12,035	12,055	0.02
4.338% due 25/10/2046	8,789	8,518	0.01	6.540% due 25/05/2036	13,540	9,813	0.01	7.440% due 15/07/2029	18,300	18,331	0.02
4.362% due 25/12/2034	1,333	1,312	0.00	6.555% due 25/07/2035	53	53	0.00	Ellington Loan Acquisition Trust			
4.485% due 25/01/2037	5,755	5,584	0.01	6.555% due 25/04/2036	6,800	6,356	0.01	6.510% due 25/05/2037	8,827	8,587	0.01
4.513% due 25/07/2036	4,264	3,928	0.01	6.585% due 25/11/2035	247	241	0.00	6.560% due 25/05/2037	10,242	9,922	0.01
4.658% due 25/01/2037	13,000	11,614	0.02	6.600% due 25/01/2036	2,700	2,611	0.00	6.960% due 25/05/2037	1,331	1,295	0.00
5.115% due 25/10/2035	1,250	1,083	0.00	6.660% due 25/11/2035	6,987	6,395	0.01	Encore Credit Receivables Trust			
5.171% due 25/03/2035	3,817	3,732	0.01	6.770% due 25/10/2046	3,965	2,796	0.00	6.195% due 25/07/2035	1,393	1,266	0.00
5.199% due 25/05/2036	21,864	21,187	0.03	6.960% due 25/10/2034	283	280	0.00	6.360% due 25/01/2036	828	791	0.00
5.348% due 25/02/2036	4,000	3,280	0.01	6.960% due 25/10/2047	5,000	3,665	0.01	6.390% due 25/11/2035	4,103	3,778	0.01
5.505% due 25/07/2035	2,050	1,952	0.00	7.110% due 25/06/2035	1,487	1,459	0.00	6.435% due 25/01/2036	4,142	3,699	0.01
5.555% due 25/07/2035	3,535	3,153	0.00	7.335% due 25/07/2035	2,800	2,705	0.00	6.480% due 25/07/2035	2,138	1,878	0.00
5.559% due 25/02/2035	9,444	8,677	0.01	7.410% due 25/08/2035	4,650	4,257	0.01	EquiFirst Loan Securitization Trust			
5.600% due 25/06/2037	11,434	10,572	0.01	7.560% due 25/08/2035	608	467	0.00	5.630% due 25/04/2037	1,466	1,324	0.00
5.600% due 25/07/2037	2,658	2,405	0.00	7.860% due 25/10/2034	534	513	0.00	EquiFirst Mortgage Loan Trust			
5.600% due 25/07/2037	283	279	0.00	Countrywide Revolving Home Equity Loan Trust							
5.600% due 25/08/2037	11	11	0.00	5.623% due 15/05/2036	269	267	0.00	6.465% due 25/04/2035	607	586	0.00
5.600% due 25/08/2037	2,124	1,906	0.00	5.643% due 15/05/2036	570	543	0.00	7.260% due 25/04/2035	1,091	925	0.00
5.600% due 25/06/2047	1,264	1,125	0.00	Credit Suisse First Boston Mortgage Securities Corp.							
5.600% due 25/06/2047	1,062	971	0.00	6.810% due 25/05/2044	21	22	0.00	8.085% due 25/12/2034	657	564	0.00
5.630% due 25/06/2047	13,923	13,106	0.02	Credit-Based Asset Servicing & Securitization CBO Ltd.							
5.633% due 25/06/2035	5,026	4,248	0.01	8.770% due 16/02/2041	54,641	1,036	0.00	8.835% due 25/10/2034	684	562	0.00
5.640% due 25/06/2047	416	390	0.00	Credit-Based Asset Servicing & Securitization LLC							
5.650% due 25/11/2037	7,533	6,972	0.01	3.038% due 25/12/2036	4,002	3,200	0.00	Equity One Mortgage Pass-Through Trust			
5.660% due 25/06/2047	9,313	7,938	0.01	3.181% due 25/01/2037	9,993	2,868	0.00	3.830% due 25/07/2034	606	503	0.00
5.680% due 25/06/2037	384	370	0.00	3.181% due 25/01/2037	3,846	1,103	0.00	Euro-Galaxy CLO DAC			
5.680% due 25/08/2037	15,337	13,834	0.02	3.224% due 25/12/2035	69	67	0.00	4.765% due 30/07/2034	€ 7,000	7,490	0.01
5.680% due 25/09/2037	7,329	7,507	0.01	3.256% due 25/05/2036	3,366	2,161	0.00	4.778% due 15/02/2034	10,000	10,660	0.01
5.680% due 25/06/2047	19,856	18,578	0.02	3.281% due 25/03/2037	897	311	0.00	FAB CBO BV			
5.690% due 25/07/2037	15,720	13,292	0.02	3.382% due 25/04/2037	3,142	1,951	0.00	4.895% due 20/08/2080	227	243	0.00
5.690% due 25/10/2047	2,911	2,864	0.00	3.442% due 25/04/2037	5,575	3,373	0.01	FBR Securitization Trust			
5.710% due 25/06/2047	10,398	9,959	0.01	3.530% due 25/07/2036	3,217	2,960	0.00	6.195% due 25/11/2035	\$ 11,731	10,627	0.01
5.720% due 25/12/2036	6,386	5,751	0.01	3.552% due 25/02/2037	2,187	1,301	0.00	Fidelity Grand Harbour CLO DAC			
5.720% due 25/04/2046	771	707	0.00	3.645% due 25/03/2034	300	311	0.00	4.919% due 15/03/2032	€ 5,195	5,571	0.01
5.720% due 25/06/2047	12,409	10,049	0.01	4.487% due 25/12/2037	459	548	0.00	Fieldstone Mortgage Investment Trust			
5.740% due 25/06/2035	12,191	10,786	0.01	5.680% due 25/11/2036	9,445	4,184	0.01	5.679% due 25/11/2036	\$ 3,138	1,841	0.00
5.740% due 25/02/2037	480	447	0.00	5.740% due 25/06/2036	1,738	1,123	0.00	5.719% due 25/11/2036	6,518	5,818	0.01
5.740% due 25/03/2037	2,021	1,910	0.00	5.760% due 25/10/2036	2,737	2,206	0.00	5.840% due 25/05/2036	7,531	5,394	0.01
5.740% due 25/05/2037	5,221	4,815	0.01	5.760% due 25/11/2036	1,678	743	0.00	5.919% due 25/11/2036	2,508	1,472	0.00
5.740% due 25/04/2047	1,636	1,569	0.00	5.920% due 25/11/2036	5,323	2,358	0.00	6.105% due 25/02/2036	8,863	7,598	0.01
5.805% due 25/04/2036	401	350	0.00	5.940% due 25/10/2036	9,516	6,135	0.01	7.485% due 25/02/2035	623	601	0.00
5.820% due 25/11/2047	985	1,120	0.00	8.835% due 25/01/2033	261	242	0.00	Finance America Mortgage Loan Trust			
5.880% due 25/05/2047	5,977	5,162	0.01	CSAB Mortgage-Backed Trust							
5.895% due 25/01/2045	2,395	2,198	0.00	5.858% due 25/05/2037	5,207	1,170	0.00	6.405% due 25/11/2034	370	317	0.00
5.900% due 25/05/2037	5,228	4,939	0.01	5.898% due 25/05/2037	782	176	0.00	6.480% due 25/11/2034	266	208	0.00
5.920% due 25/05/2037	11,392	10,431	0.01	5.920% due 25/11/2036	7,761	974	0.00	First Franklin Mortgage Loan Trust			
5.940% due 25/02/2037	7,751	7,425	0.01	6.580% due 25/09/2036	2,066	606	0.00	5.013% due 25/03/2036	601	598	0.00
5.940% due 25/02/2037	2,400	2,203	0.00	Cumulus Static CLO DAC							
5.940% due 25/03/2037	13,220	12,160	0.02	5.025% due 15/11/2033	€ 25,000	26,780	0.03	5.575% due 25/07/2036	980	931	0.00
5.940% due 25/04/2037	692	582	0.00	5.499% due 25/04/2033	23,200	24,877	0.03	5.580% due 25/11/2036	6,495	6,052	0.01
5.940% due 25/03/2047	6,950	5,737	0.01	CVC Cordatus Loan Fund DAC							
5.955% due 25/03/2037	6,339	5,756	0.01	4.547% due 21/07/2030	34,371	36,853	0.05	5.580% due 25/12/2036	7,164	6,682	0.01
5.960% due 25/10/2034	3,688	3,571	0.01	4.756% due 15/07/2034	11,032	11,757	0.02	5.620% due 25/10/2036	6,396	6,291	0.01
5.960% due 25/01/2046	10,695	9,997	0.01	4.824% due 29/07/2034	11,000	11,687	0.02	5.620% due 25/11/2036	4,925	4,844	0.01
5.960% due 25/04/2046	4,530	4,360	0.01	4.866% due 20/08/2034	5,000	5,359	0.01	5.660% due 25/03/2037	7,985	3,796	0.01
5.971% due 25/09/2046	158	174	0.00	5.091% due 23/10/2034	25,507	27,343	0.04	5.680% due 25/12/2037	483	455	0.00
5.980% due 25/09/2046	18,458	17,367	0.02	CVC Cordatus Opportunity Loan Fund DAC							
5.985% due 25/08/2036	3,484	3,372	0.01	5.289% due 15/08/2033	34,000	36,436	0.05	5.740% due 25/12/2036	13,082	5,311	0.01
5.989% due 25/10/2046	37	36	0.00	Dryden CLO Ltd.							
6.000% due 25/12/2034	4,534	4,423	0.01	6.559% due 18/04/2031	\$ 18,207	18,215	0.02	5.760% due 25/08/2036	991	929	0.00
6.015% due 25/07/2036	2,908	2,692	0.00	6.610% due 15/04/2031	3,361	3,364	0.01	5.760% due 25/03/2037	606	289	0.00
6.045% due 25											

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
6.210% due 25/12/2035	\$ 3,642	\$ 3,481	0.01	5.800% due 25/09/2036	\$ 5,395	\$ 1,247	0.00	6.315% due 25/08/2034	\$ 77	\$ 76	0.00
6.270% due 25/10/2035	3,241	3,507	0.01	5.800% due 25/03/2047	18,944	5,107	0.01	6.405% due 25/11/2035	523	500	0.00
6.360% due 25/07/2035	962	941	0.00	5.820% due 25/03/2036	11,183	3,626	0.01	6.405% due 25/12/2035	620	579	0.00
6.405% due 25/06/2034	870	835	0.00	5.820% due 25/12/2036	12,890	3,422	0.01	6.705% due 25/05/2035	1,048	1,005	0.00
6.405% due 25/03/2035	544	535	0.00	5.840% due 25/03/2036	8,070	2,757	0.00	6.960% due 25/03/2035	867	822	0.00
6.405% due 25/09/2035	4,053	3,598	0.01	5.917% due 25/03/2037	2,290	433	0.00	7.110% due 25/12/2034	575	564	0.00
6.735% due 25/07/2034	1,118	1,101	0.00	5.940% due 25/11/2036	7,131	2,119	0.00	7.160% due 25/11/2034	443	434	0.00
6.885% due 25/10/2034	348	345	0.00	5.960% due 25/12/2035	3,920	2,235	0.00	7.210% due 25/11/2034	221	215	0.00
7.260% due 25/09/2034	1,213	1,242	0.00	6.000% due 25/10/2037	76	64	0.00	Home Equity Loan Trust			
First NLC Trust				6.032% due 25/05/2037	4,444	1,913	0.00	5.690% due 25/04/2037	353	333	0.00
5.530% due 25/08/2037	5,917	2,927	0.00	6.060% due 25/03/2036	3,189	1,537	0.00	Home Equity Mortgage Loan Asset-Backed Trust			
5.600% due 25/08/2037	178	88	0.00	6.060% due 25/03/2037	178	68	0.00	5.580% due 25/04/2037	5,387	3,702	0.01
5.640% due 25/08/2037	3,209	1,588	0.00	6.060% due 25/05/2047	104	61	0.00	5.600% due 25/11/2036	4,781	4,377	0.01
5.740% due 25/08/2037	44	22	0.00	6.180% due 25/10/2035	2,109	1,915	0.00	5.620% due 25/11/2036	3,265	2,858	0.00
6.195% due 25/02/2036	4,467	3,756	0.01	6.195% due 25/06/2035	1,909	1,808	0.00	5.630% due 25/04/2037	9,539	6,556	0.01
Fremont Home Loan Trust				6.220% due 25/01/2036	465	37	0.00	5.650% due 25/04/2037	9,082	6,057	0.01
5.590% due 25/11/2036	5,105	1,762	0.00	6.300% due 25/03/2037	5,548	1,260	0.00	5.650% due 25/07/2037	7,686	3,080	0.00
5.600% due 25/01/2037	20,515	10,344	0.01	6.376% due 25/09/2036	689	172	0.00	5.660% due 25/07/2037	8,816	4,756	0.01
5.660% due 25/08/2036	6,550	2,042	0.00	6.405% due 25/08/2035	1,404	1,327	0.00	5.670% due 25/04/2037	1,159	797	0.00
5.680% due 25/11/2036	6,446	2,224	0.00	6.459% due 25/09/2036	4,614	1,148	0.00	5.700% due 25/11/2036	602	466	0.00
5.730% due 25/10/2036	10,782	9,425	0.01	6.483% due 25/03/2037	5,163	1,434	0.00	5.700% due 25/04/2037	9,881	6,590	0.01
5.740% due 25/02/2037	12,162	9,078	0.01	6.500% due 25/10/2037	1,107	598	0.00	5.820% due 25/06/2036	2,411	2,314	0.00
5.760% due 25/10/2036	12,214	4,861	0.01	6.599% due 25/03/2037	2,054	464	0.00	5.840% due 25/06/2036	22	22	0.00
5.780% due 25/05/2036	7,558	4,633	0.01	GSAMP Trust				5.940% due 25/08/2036	4,884	4,360	0.01
5.800% due 25/02/2036	3,250	3,082	0.00	3.845% due 25/11/2034	1,115	1,038	0.00	6.120% due 25/03/2036	4,756	4,341	0.01
6.000% due 25/02/2036	300	258	0.00	5.560% due 25/12/2046	292	142	0.00	6.525% due 25/08/2035	1,800	1,712	0.00
6.075% due 25/11/2035	5,829	5,174	0.01	5.580% due 25/12/2036	4,759	2,250	0.00	6.705% due 25/03/2035	2,433	2,372	0.00
6.120% due 25/01/2036	1,109	1,050	0.00	5.600% due 25/11/2036	4,699	2,201	0.00	HSI Asset Securitization Corp. Trust			
6.135% due 25/01/2036	6,546	5,094	0.01	5.600% due 25/03/2047	6,201	5,552	0.01	5.610% due 25/12/2036	2,349	2,091	0.00
6.140% due 25/11/2035	75	73	0.00	5.620% due 25/08/2036	2,083	1,634	0.00	5.650% due 25/01/2037	12,750	8,893	0.01
6.210% due 25/06/2035	762	744	0.00	5.620% due 25/01/2037	14,669	8,664	0.01	5.680% due 25/12/2036	15,391	6,595	0.01
6.240% due 25/07/2035	1,802	1,688	0.00	5.630% due 25/12/2036	6,966	3,294	0.01	5.720% due 25/04/2037	11,353	5,887	0.01
6.330% due 25/05/2034	839	792	0.00	5.660% due 25/11/2036	1,147	542	0.00	5.780% due 25/10/2036	18,041	7,172	0.01
6.390% due 25/07/2035	2,103	1,674	0.00	5.660% due 25/12/2046	19,015	9,254	0.01	5.835% due 25/05/2037	4,026	3,911	0.01
6.480% due 25/01/2035	2,590	2,231	0.00	5.700% due 25/09/2036	17,438	6,113	0.01	5.900% due 25/12/2036	17,306	4,368	0.01
6.510% due 25/11/2034	1,502	1,392	0.00	5.720% due 25/12/2046	5,034	2,598	0.00	5.985% due 25/02/2036	3,065	2,515	0.00
6.525% due 25/06/2035	3,762	3,601	0.01	5.730% due 25/03/2047	5,838	4,725	0.01	6.045% due 25/12/2035	4,324	4,042	0.01
7.215% due 25/05/2034	23	30	0.00	5.740% due 25/06/2036	1,564	1,509	0.00	6.075% due 25/01/2036	8,126	7,486	0.01
Galaxy CLO Ltd.				5.760% due 25/06/2036	5,816	3,266	0.00	Humboldt Americas LLC			
6.586% due 20/04/2031	3,957	3,960	0.01	5.760% due 25/08/2036	1,179	1,169	0.00	0.000% due			
6.606% due 20/04/2031	17,135	17,167	0.02	5.760% due 25/12/2036	1,062	1,041	0.00	31/07/2022 ^	COP 20,000,000	3,241	0.00
6.608% due 16/05/2031	2,805	2,810	0.00	5.760% due 25/12/2046	443	215	0.00	ICG Euro CLO DAC			
GE-WMC Asset-Backed Pass-Through Certificates				5.780% due 25/04/2036	4,468	2,932	0.00	2.150% due 15/10/2034	€ 6,000	5,776	0.01
6.100% due 25/12/2035	1,937	1,838	0.00	5.800% due 25/01/2037	3,900	3,768	0.01	IndyMac Manufactured Housing Contract Pass-Through Certificates			
6.120% due 25/10/2035	965	940	0.00	5.830% due 25/03/2047	3,302	2,576	0.00	6.750% due 25/02/2028	\$ 5	5	0.00
6.120% due 25/12/2035	1,717	1,342	0.00	5.835% due 25/10/2046	6,000	4,960	0.01	Invesco Euro CLO DAC			
GE-WMC Mortgage Securities Trust				5.920% due 25/12/2046	653	318	0.00	4.846% due 15/07/2034	€ 40,000	42,817	0.06
5.720% due 25/08/2036	5,885	5,267	0.01	5.940% due 25/06/2036	1,960	1,069	0.00	4.896% due 15/01/2035	5,000	5,351	0.01
Gilbert Park CLO Ltd.				5.940% due 25/03/2046	154	150	0.00	IXIS Real Estate Capital Trust			
6.780% due 15/10/2030	7,750	7,762	0.01	5.980% due 25/02/2046	701	642	0.00	5.520% due 25/05/2037	\$ 20,813	4,878	0.01
Golden Bar Securitisation SRL				6.000% due 25/02/2036	486	462	0.00	5.760% due 25/01/2037	13,908	4,862	0.01
6.600% due 22/09/2043	€ 14,590	15,938	0.02	6.060% due 25/01/2047	2,866	1,478	0.00	5.780% due 25/08/2036	3,120	854	0.00
7.300% due 22/09/2043	3,090	3,388	0.01	6.075% due 25/01/2036	2,349	2,080	0.00	5.860% due 25/03/2036	1,347	697	0.00
GoldenTree Loan Management EUR CLO DAC				6.105% due 25/11/2035	4,016	3,539	0.01	JPMorgan Mortgage Acquisition Corp.			
4.627% due 20/10/2030	483	517	0.00	6.345% due 25/07/2045	5,659	4,983	0.01	3.070% due 25/10/2035	4,510	3,926	0.01
Golub Capital Partners CLO Ltd.				6.360% due 25/11/2035	3,622	3,431	0.01	5.970% due 25/02/2036	1,995	1,950	0.00
6.606% due 20/04/2031	\$ 11,742	11,757	0.02	6.435% due 25/03/2035	1,047	973	0.00	6.000% due 25/02/2036	2,711	2,343	0.00
6.641% due 25/10/2034	33,600	33,600	0.04	6.435% due 25/04/2035	1,786	1,635	0.00	6.000% due 25/03/2036	5,718	5,413	0.01
Goodgreen Trust				6.510% due 25/06/2034	654	625	0.00	6.045% due 25/05/2035	1,008	992	0.00
3.930% due 15/10/2053	9,917	9,032	0.01	8.835% due 25/02/2047	1,500	1,432	0.00	6.090% due 25/05/2035	5,614	5,177	0.01
Greenwood Park CLO Ltd.				Harvest CLO DAC				6.165% due 25/09/2035	164	162	0.00
6.600% due 15/04/2031	2,468	2,471	0.00	4.696% due 18/11/2030	€ 2,644	2,838	0.00	6.210% due 25/06/2035	3,509	3,411	0.01
Greystone Commercial Real Estate Notes Ltd.				4.756% due 15/01/2032	24,900	26,627	0.03	JPMorgan Mortgage Acquisition Trust			
6.623% due 15/09/2037	3,803	3,793	0.01	4.847% due 20/10/2032	12,000	12,864	0.02	4.359% due 25/07/2036	487	206	0.00
Griffith Park CLO DAC				Hayfin Emerald CLO DAC				4.372% due 25/01/2037	2,113	1,060	0.00
4.550% due 21/11/2031	€ 13,772	14,698	0.02	0.000% due 18/07/2038	25,000	26,866	0.04	4.456% due 25/07/2036	1,400	1,370	0.00
GSAA Home Equity Trust				5.662% due 25/01/2037	22,600	24,252	0.03	4.609% due 25/11/2036	3,937	3,448	0.01
5.558% due 25/05/2035	\$ 260	238	0.00	Henley CLO DAC				4.918% due 25/11/2036	6,434	6,548	0.01
5.560% due 25/09/2036	3,965	913	0.00	4.832% due 25/07/2034	6,000	6,439	0.01	5.540% due 25/12/2036	2,919	1,529	0.00
5.560% due 25/12/2046	2,283	1,101	0.00	Hildene TruPS Financials Note Securitization Ltd.				5.610% due 25/12/2036	5,334	2,801	0.00
5.580% due 25/05/2036	6,521	1,443	0.00	6.919% due 10/10/2038	\$ 20,278	20,000	0.03	5.650% due 25/03/2047	509	506	0.00
5.580% due 25/11/2036	4,923	1,111	0.00	Holland Park CLO DAC				5.670% due 25/10/2036	2,525	2,485	0.00
5.600% due 25/03/2036	1,410	455	0.00	4.738% due 14/11/2032	€ 9,789	10,494	0.01	5.670% due 25/12/2036	5,335	2,805	0.00
5.600% due 25/12/2046	10,558	3,140	0.00	Home Equity Asset Trust				5.690% due 25/05/2037	2,290	2,201	0.00
5.620% due 25/02/2037	5,861	1,622	0.00	5.760% due 25/11/2036	\$ 1,608	1,526	0.00	5.700% due 25/05/2037			

Schedule of Investments Income Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	
5.865% due 25/07/2036	\$ 2,554	\$ 2,481	0.00	Man Euro CLO DAC				Morgan Stanley ABS Capital, Inc. Trust				
5.895% due 25/05/2036	4,252	3,999	0.01	5.656% due 15/10/2036	€ 22,120	\$ 23,760	0.03	4.051% due 25/01/2035	\$ 1,749	\$ 1,535	0.00	
5.910% due 25/07/2036	3,786	3,305	0.01	Man GLG Euro CLO DAC				5.300% due 25/10/2036		2,789	1,485	0.00
5.940% due 25/04/2036	63	62	0.00	4.586% due 15/10/2030	3,373	3,616	0.01	5.540% due 25/11/2036	4,984	2,843	0.00	
5.970% due 25/04/2036	4,745	4,114	0.01	4.646% due 15/10/2030	8,449	9,050	0.01	5.550% due 25/01/2037	15,442	7,043	0.01	
5.990% due 25/01/2037	4,943	4,278	0.01	4.716% due 15/10/2032	6,915	7,392	0.01	5.560% due 25/07/2036	6,306	2,307	0.00	
6.030% due 25/07/2036	1,800	1,739	0.00	MAPS Ltd.				5.560% due 25/10/2036	1,319	578	0.00	
6.120% due 25/07/2036	1,998	1,814	0.00	4.212% due 15/05/2043	\$ 6,101	5,799	0.01	5.560% due 25/11/2036	4,627	2,639	0.00	
6.630% due 25/07/2036	9,585	2,646	0.00	Marlay Park CLO DAC				5.570% due 25/10/2036	4,998	2,662	0.00	
6.910% due 25/07/2036	2,219	612	0.00	4.646% due 15/10/2030	€ 1,763	1,890	0.00	5.570% due 25/12/2036	3,507	1,738	0.00	
Jubilee CLO DAC				Marzio Finance SRL				5.570% due 25/02/2037	3,213	1,035	0.00	
4.682% due 26/07/2030	€ 10,000	10,704	0.01	4.472% due 28/09/2049	45,000	48,323	0.06	5.570% due 25/03/2037	413	174	0.00	
KKR CLO Ltd.				MASTR Asset-Backed Securities Trust				5.590% due 25/01/2037	94	43	0.00	
6.719% due 16/10/2030	\$ 1,591	1,592	0.00	5.560% due 25/10/2036	\$ 5,052	1,656	0.00	5.590% due 25/02/2037	65	57	0.00	
6.770% due 15/01/2031	1,767	1,769	0.00	5.560% due 25/11/2036	872	271	0.00	5.600% due 25/10/2036	16,636	7,287	0.01	
Kodiak CDO Ltd.				5.660% due 25/08/2036	8,201	2,887	0.00	5.600% due 25/05/2037	22,442	18,275	0.02	
6.112% due 07/08/2037	209	203	0.00	5.660% due 25/10/2036	5,194	2,569	0.00	5.610% due 25/11/2036	6,770	3,861	0.01	
LCM Loan Income Fund Income Note Issuer Ltd.				5.670% due 25/05/2037	5,178	4,943	0.01	5.610% due 25/12/2036	10,368	5,139	0.01	
6.669% due 16/07/2031	8,990	9,038	0.01	5.680% due 25/11/2036	6,805	2,112	0.00	5.610% due 25/02/2037	4,660	2,198	0.00	
LCM LP				5.720% due 25/10/2036	488	214	0.00	5.620% due 25/09/2036	493	208	0.00	
6.606% due 20/04/2031	28,481	28,530	0.04	5.730% due 25/08/2036	7,224	2,715	0.00	5.640% due 25/02/2037	2,232	719	0.00	
6.720% due 15/10/2031	39,660	39,696	0.05	5.750% due 25/01/2037	21,805	5,921	0.01	5.660% due 25/05/2037	6,709	3,771	0.01	
Lehman ABS Manufactured Housing Contract Trust				5.760% due 25/04/2036	4,055	855	0.00	5.670% due 25/01/2037	4,922	2,245	0.00	
6.630% due 15/04/2040	1,921	1,926	0.00	5.760% due 25/06/2036	3,438	1,228	0.00	5.710% due 25/07/2036	7,343	6,372	0.01	
Lehman XS Trust				5.760% due 25/08/2036	13,692	4,785	0.01	5.710% due 25/12/2036	0	0	0.00	
4.937% due 25/06/2036	4	4	0.00	5.760% due 25/10/2036	6,672	2,191	0.00	5.710% due 25/03/2037	5,136	2,166	0.00	
4.970% due 25/01/2036	1,912	1,610	0.00	5.780% due 25/10/2036	6,799	3,363	0.01	5.720% due 25/02/2037	805	380	0.00	
5.660% due 25/02/2037	9,646	8,566	0.01	5.900% due 25/11/2036	9,890	5,806	0.01	5.760% due 25/06/2036	3,540	1,799	0.00	
5.770% due 25/03/2037	2,110	1,859	0.00	5.940% due 25/03/2036	2,878	1,768	0.00	5.760% due 25/07/2036	3,338	1,228	0.00	
5.780% due 25/05/2036	2,882	2,456	0.00	5.940% due 25/06/2036	206	74	0.00	5.780% due 25/09/2036	3,963	1,673	0.00	
5.800% due 25/10/2036	1,581	1,416	0.00	5.940% due 25/08/2036	3,976	1,413	0.00	5.790% due 25/02/2037	12,182	5,745	0.01	
5.800% due 25/12/2036	3,595	3,282	0.01	5.960% due 25/11/2035	2,416	1,379	0.00	5.940% due 25/06/2036	20,773	13,765	0.02	
5.878% due 25/06/2046	4,179	3,740	0.01	6.030% due 25/01/2036	1,910	1,880	0.00	5.940% due 25/09/2036	23,951	8,186	0.01	
5.920% due 25/02/2037	4,660	3,402	0.01	6.040% due 25/01/2036	261	258	0.00	5.955% due 25/03/2036	5,667	4,674	0.01	
5.980% due 25/05/2046	1,459	1,262	0.00	6.160% due 25/09/2034	1,840	1,644	0.00	5.960% due 25/04/2036	8,031	7,429	0.01	
5.980% due 25/02/2047	1,800	1,574	0.00	6.210% due 25/10/2035	4,496	4,208	0.01	5.960% due 25/07/2036	1,584	584	0.00	
6.040% due 25/09/2036	2,976	2,564	0.00	6.250% due 25/11/2035	1,642	684	0.00	6.000% due 25/02/2036	3,571	3,264	0.00	
6.260% due 25/11/2035	2,603	1,114	0.00	6.285% due 25/10/2034	205	195	0.00	6.000% due 25/03/2036	8,805	7,129	0.01	
6.390% due 25/04/2036	23	25	0.00	6.465% due 25/03/2035	2,071	2,027	0.00	6.015% due 25/01/2036	2,869	2,203	0.00	
7.760% due 25/12/2037	868	824	0.00	6.610% due 25/08/2037	6,150	5,181	0.01	6.030% due 25/12/2035	5,111	4,200	0.01	
Lockwood Grove CLO Ltd.				7.185% due 25/06/2035	100	102	0.00	6.030% due 25/12/2035	54	52	0.00	
7.255% due 25/01/2030	11,700	11,717	0.02	7.995% due 25/06/2035	673	708	0.00	6.040% due 25/01/2036	1,725	1,647	0.00	
Long Beach Mortgage Loan Trust				MASTR Specialized Loan Trust				6.040% due 25/02/2036	161	158	0.00	
5.640% due 25/09/2036	11,209	3,018	0.00	5.980% due 25/06/2046	1,196	1,146	0.00	6.060% due 25/12/2035	3,500	3,197	0.00	
5.660% due 25/07/2036	6,119	2,334	0.00	6.200% due 25/01/2037	3,729	1,511	0.00	6.120% due 25/01/2035	2,814	2,794	0.00	
5.680% due 25/11/2036	318	97	0.00	7.222% due 25/07/2035	451	455	0.00	6.120% due 25/11/2035	5,908	5,599	0.01	
5.700% due 25/08/2036	18,704	7,345	0.01	Merrill Lynch First Franklin Mortgage Loan Trust				6.135% due 25/12/2034	424	408	0.00	
5.750% due 25/07/2036	6,937	4,750	0.01	5.740% due 25/04/2037	4,008	1,774	0.00	6.135% due 25/09/2035	4,161	3,902	0.01	
5.760% due 25/05/2036	9,195	4,798	0.01	5.820% due 25/06/2037	501	489	0.00	6.165% due 25/12/2034	379	355	0.00	
5.760% due 25/07/2036	2,379	910	0.00	6.140% due 25/04/2037	11,260	4,609	0.01	6.200% due 25/01/2034	1,421	1,416	0.00	
5.760% due 25/09/2036	703	440	0.00	6.460% due 25/10/2037	6,539	5,691	0.01	6.285% due 25/08/2034	496	463	0.00	
5.760% due 25/11/2036	13,799	9,592	0.01	Merrill Lynch Mortgage Investors Trust				6.360% due 25/05/2034	1,225	1,219	0.00	
5.780% due 25/05/2036	10,971	3,270	0.01	3.944% due 25/03/2037	3,503	728	0.00	6.360% due 25/08/2034	978	969	0.00	
5.780% due 25/08/2036	2,376	933	0.00	4.488% due 25/11/2037	7,572	3,637	0.01	6.375% due 25/07/2034	609	624	0.00	
5.780% due 25/09/2036	9,390	2,533	0.00	4.692% due 25/11/2037	3,408	1,169	0.00	6.375% due 25/03/2035	7	6	0.00	
5.780% due 25/10/2036	28,051	8,910	0.01	5.680% due 25/07/2037	5,873	2,554	0.00	6.390% due 25/11/2034	372	355	0.00	
5.780% due 25/12/2036	21,775	14,516	0.02	5.700% due 25/02/2037	3,866	1,105	0.00	6.390% due 25/02/2035	2,224	1,969	0.00	
5.780% due 25/05/2046	11,192	10,362	0.01	5.740% due 25/05/2037	5,036	2,519	0.00	6.405% due 25/01/2035	1,778	1,571	0.00	
5.800% due 25/12/2036	82	29	0.00	5.760% due 25/06/2037	3,530	874	0.00	6.460% due 25/07/2037	3,728	3,666	0.01	
5.820% due 25/03/2046	18,332	14,347	0.02	5.780% due 25/08/2037	13,256	8,917	0.01	6.510% due 25/04/2035	1,763	1,669	0.00	
5.840% due 25/03/2046	2,647	941	0.00	5.780% due 25/07/2037	2,789	1,593	0.00	6.510% due 25/06/2035	2,755	2,446	0.00	
5.920% due 25/12/2036	1,372	476	0.00	5.840% due 25/04/2047	6,045	2,411	0.00	6.710% due 25/07/2037	8,600	7,276	0.01	
5.940% due 25/08/2036	2,929	1,152	0.00	5.960% due 25/07/2037	3,375	793	0.00	7.260% due 25/05/2034	171	169	0.00	
5.980% due 25/08/2045	496	477	0.00	5.980% due 25/03/2037	2,573	712	0.00	8.085% due 25/03/2034	794	807	0.00	
6.020% due 25/10/2034	4,430	4,250	0.01	5.980% due 25/07/2037	5,130	2,272	0.00	Morgan Stanley Home Equity Loan Trust				
6.060% due 25/01/2036	13,005	11,429	0.02	6.060% due 25/12/2036	2,187	2,060	0.00	5.600% due 25/12/2036	1,286	615	0.00	
6.060% due 25/02/2036	11,485	9,465	0.01	6.060% due 25/01/2037	4,725	4,305	0.01	5.630% due 25/04/2037	15,677	8,059	0.01	
6.240% due 25/08/2035	6,620	6,451	0.01	6.100% due 25/03/2037	9,481	8,556	0.01	5.780% due 25/04/2036	6,342	4,405	0.01	
6.255% due 25/06/2034	1,837	1,834	0.00	6.360% due 25/02/2047	195	112	0.00	5.810% due 25/04/2037	199	102	0.00	
6.510% due 25/06/2035	4,585	4,401	0.01	6.390% due 25/07/2035	2,740	2,715	0.00	5.970% due 25/02/2036	5,534	5,075	0.01	
6.585% due 25/04/2035	2,500	2,360	0.00	6.465% due 25/06/2036	3,097	2,402	0.00	Morgan Stanley IXIS Real Estate Capital Trust				
6.610% due 25/09/2034	1,014	1,019	0.00	6.540% due 25/10/2035	85	85	0.00	5.510% due 25/11/2036	1	0	0.00	
6.885% due 25/02/2035	6,008	5,571	0.01	6.585% due 25/08/2036	1,328	1,451	0.00	5.530% due 25/11/2036	10,309	3,341	0.01	
Madison Park Euro Funding DAC												

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
5.940% due 25/04/2037	\$ 3,490	\$ 925	0.00	6.195% due 25/01/2036	\$ 5,000	\$ 4,736	0.01	5.955% due 25/07/2036	\$ 2,044	\$ 1,887	0.00
6.000% due 25/04/2037	15,366	5,436	0.01	6.285% due 25/06/2034	1,404	1,363	0.00	6.045% due 25/02/2036	234	227	0.00
6.060% due 25/02/2037	3,848	2,142	0.00	7.185% due 25/12/2034	770	643	0.00	Pretium Mortgage Credit Partners LLC			
6.077% due 25/10/2046	4,279	1,019	0.00	7.335% due 25/03/2035	2,181	2,137	0.00	5.240% due 27/09/2060	8,236	8,210	0.01
6.180% due 25/04/2037	3,386	897	0.00	Oakwood Mortgage Investors, Inc.				Project Silver			
6.263% due 25/01/2047	1,213	358	0.00	5.050% due 15/11/2019	111	100	0.00	3.967% due 15/07/2044	14,934	13,553	0.02
6.298% due 25/10/2036	8,632	1,992	0.00	OCP Euro CLO DAC				RAAC Trust			
6.326% due 25/09/2046	11,237	2,350	0.00	4.726% due 15/01/2032	€ 4,304	4,613	0.01	5.960% due 25/02/2037	2,316	2,225	0.00
6.488% due 25/11/2036	6,257	1,389	0.00	Option One Mortgage Loan Trust				6.060% due 25/06/2044	1,018	850	0.00
6.592% due 25/10/2036	1,759	543	0.00	5.560% due 25/07/2036	\$ 1,979	887	0.00	6.110% due 25/06/2047	2,262	2,186	0.00
Mountain View CLO LLC				5.580% due 25/03/2037	4,947	4,696	0.01	6.220% due 25/10/2046	1,753	1,683	0.00
6.679% due 16/10/2029	11,100	11,103	0.02	5.590% due 25/07/2037	10,477	6,651	0.01	6.315% due 25/03/2037	340	339	0.00
Nassau Euro CLO DAC				5.600% due 25/01/2037	15,916	10,048	0.01	Raptor Aircraft Finance LLC			
4.769% due 15/12/2034	€ 20,000	21,436	0.03	5.600% due 25/03/2037	13,754	7,664	0.01	4.213% due 23/08/2044	44,524	37,612	0.05
Nassau Ltd.				5.630% due 25/05/2037	18,773	10,065	0.01	Red & Black Auto Lease France			
6.740% due 15/07/2031	\$ 33,042	33,097	0.04	5.640% due 25/04/2037	644	309	0.00	4.202% due 27/06/2039	€ 55,000	58,955	0.08
6.840% due 15/01/2030	13,220	13,232	0.02	5.640% due 25/07/2037	4,359	2,767	0.00	Renaissance Home Equity Loan Trust			
National Collegiate Student Loan Trust				5.650% due 25/07/2037	5,650	1,569	0.00	5.285% due 25/01/2037	\$ 2,814	877	0.00
5.770% due 25/05/2032	3,935	3,846	0.01	5.660% due 25/07/2036	9,821	5,607	0.01	5.294% due 25/01/2037	18,457	5,764	0.01
5.780% due 27/10/2031	4,732	4,680	0.01	5.680% due 25/01/2037	6,844	3,950	0.01	5.434% due 25/08/2035	1,232	1,223	0.00
5.810% due 25/03/2033	5,460	5,293	0.01	5.680% due 25/04/2037	31,841	21,455	0.03	5.512% due 25/04/2037	8,724	2,194	0.00
5.830% due 25/06/2033	1,732	1,680	0.00	5.680% due 25/05/2037	4,702	2,782	0.00	5.545% due 25/01/2037	2,529	828	0.00
Nationstar Home Equity Loan Trust				5.710% due 25/03/2037	2,407	1,182	0.00	5.608% due 25/05/2036	6,712	2,831	0.00
5.635% due 25/06/2037	4,432	4,258	0.01	5.740% due 25/02/2037	19,288	11,923	0.02	5.612% due 25/04/2037	5,992	1,533	0.00
5.780% due 25/04/2037	6,304	6,167	0.01	6.000% due 25/01/2036	19,098	17,383	0.02	5.675% due 25/06/2037	421	104	0.00
Navient Private Education Loan Trust				6.090% due 25/12/2035	189	180	0.00	5.731% due 25/11/2036	4,836	1,618	0.00
4.100% due 16/12/2058	3,274	3,196	0.00	6.150% due 25/11/2035	2,291	2,159	0.00	5.742% due 25/04/2037	19,235	5,034	0.01
6.893% due 16/07/2040	8,865	8,904	0.01	6.195% due 25/05/2035	2,482	2,349	0.00	5.744% due 25/06/2037	5,934	1,482	0.00
7.593% due 15/12/2045	3,358	3,382	0.01	6.255% due 25/05/2034	1,707	1,657	0.00	5.746% due 25/05/2036	2,134	922	0.00
Nelnet Student Loan Trust				6.330% due 25/05/2035	700	586	0.00	5.761% due 25/04/2037	2,781	730	0.00
5.900% due 27/09/2066	13,738	13,724	0.02	6.390% due 25/08/2035	490	402	0.00	5.762% due 25/08/2036	8,258	3,099	0.00
New Century Home Equity Loan Trust				Ovnit Mortgage Loan Trust				5.797% due 25/08/2036	12,841	4,847	0.01
5.780% due 25/08/2036	5,170	4,989	0.01	3.213% due 25/12/2035	1,643	912	0.00	5.812% due 25/11/2036	8,748	2,967	0.00
5.820% due 25/05/2036	919	905	0.00	5.680% due 25/07/2037	1,070	924	0.00	5.857% due 25/05/2035	2,027	1,487	0.00
6.105% due 25/12/2035	6,764	6,341	0.01	OZLM Ltd.				5.879% due 25/06/2037	2,974	761	0.00
6.135% due 25/03/2035	970	984	0.00	6.636% due 20/04/2031	978	980	0.00	5.893% due 25/06/2037	28,633	7,345	0.01
6.180% due 25/03/2035	4,567	4,491	0.01	OZLME DAC				5.906% due 25/06/2037	7,657	1,969	0.00
6.195% due 25/10/2035	6,885	5,816	0.01	4.569% due 24/08/2030	€ 8,080	8,668	0.01	6.011% due 25/05/2036	3,091	1,395	0.00
6.200% due 25/08/2034	1,353	1,313	0.00	Palmer Square BDC CLO Ltd.				6.120% due 25/11/2036	11,903	4,250	0.01
6.225% due 25/02/2035	3,308	3,183	0.00	6.925% due 15/07/2037	\$ 36,800	36,926	0.05	6.166% due 25/05/2036	3,374	1,561	0.00
6.345% due 25/08/2034	398	396	0.00	Palmer Square CLO Ltd.				6.200% due 25/08/2035	2,617	2,321	0.00
6.390% due 25/11/2034	2,611	2,569	0.00	6.709% due 17/01/2031	321	321	0.00	6.220% due 25/12/2032	38	34	0.00
6.405% due 25/06/2035	380	384	0.00	Palmer Square European CLO DAC				6.511% due 25/07/2034	949	793	0.00
6.405% due 25/09/2035	7,415	7,249	0.01	1.970% due 15/04/2035	€ 6,000	5,729	0.01	6.998% due 25/09/2037	9,154	3,721	0.01
6.435% due 25/11/2034	102	100	0.00	Palmer Square European Loan Funding DAC				7.238% due 25/09/2037	9,320	3,787	0.01
6.435% due 25/06/2035	4,903	4,708	0.01	5.123% due 15/08/2033	34,000	36,401	0.05	Residential Asset Mortgage Products Trust			
6.465% due 25/07/2035	10,104	9,890	0.01	5.328% due 15/05/2033	24,514	26,251	0.03	5.810% due 25/10/2036	3,711	3,577	0.01
6.525% due 25/03/2035	342	328	0.00	Park Place Securities, Inc. Asset-Backed Pass-Through Certificates				5.920% due 25/12/2035	518	412	0.00
Newcastle Mortgage Securities Trust				6.180% due 25/05/2035	\$ 107	104	0.00	5.970% due 25/03/2036	1,717	1,664	0.00
5.650% due 25/04/2037	2,212	2,089	0.00	6.195% due 25/08/2035	5,171	5,016	0.01	6.000% due 25/02/2036	3,461	3,296	0.01
5.690% due 25/04/2037	7,627	7,429	0.01	6.195% due 25/09/2035	10,106	9,737	0.01	6.105% due 25/02/2036	500	476	0.00
6.135% due 25/03/2036	6,123	6,057	0.01	6.255% due 25/07/2035	1,707	1,687	0.00	6.140% due 25/12/2035	4,735	4,053	0.01
Nomura Home Equity Loan, Inc. Home Equity Loan Trust				6.405% due 25/09/2035	2,506	2,189	0.00	6.240% due 25/07/2035	75	75	0.00
5.740% due 25/07/2036	8,985	7,181	0.01	6.435% due 25/07/2035	5,600	4,673	0.01	6.240% due 25/09/2035	1,533	1,446	0.00
5.940% due 25/03/2036	1,963	1,888	0.00	6.465% due 25/06/2035	2,500	2,343	0.00	6.405% due 25/10/2035	2,384	1,987	0.00
5.955% due 25/03/2036	4,509	4,076	0.01	6.495% due 25/05/2035	3,000	2,306	0.00	6.435% due 25/07/2035	1,106	1,032	0.00
6.120% due 25/11/2035	3,635	3,428	0.01	6.510% due 25/09/2034	1,753	1,735	0.00	6.480% due 25/05/2035	599	594	0.00
6.120% due 25/10/2036	6,949	1,550	0.00	6.510% due 25/06/2035	1,992	1,604	0.00	6.510% due 25/08/2035	1,658	1,613	0.00
6.225% due 25/05/2035	1,988	1,953	0.00	6.585% due 25/03/2035	570	555	0.00	6.525% due 25/05/2035	2,096	1,993	0.00
6.260% due 25/02/2037	9,644	2,796	0.00	6.780% due 25/01/2036	5,451	5,056	0.01	6.585% due 25/06/2035	2,300	2,209	0.00
6.492% due 25/02/2037	5,159	1,379	0.00	7.035% due 25/02/2035	8,644	8,395	0.01	6.660% due 25/01/2035	2,126	2,015	0.00
6.532% due 25/10/2036	2,593	555	0.00	7.230% due 25/10/2034	4,239	3,975	0.01	Residential Asset Securities Corp. Trust			
North Westerly ESG CLO DAC				7.260% due 25/12/2034	7,771	7,658	0.01	5.667% due 25/01/2037	6,248	5,264	0.01
4.796% due 05/07/2032	€ 12,500	13,374	0.02	7.335% due 25/10/2034	1,300	1,117	0.00	5.680% due 25/02/2037	6,234	5,958	0.01
Northwoods Capital Ltd.				7.355% due 25/12/2034	5,706	5,220	0.01	5.740% due 25/07/2036	3,810	3,661	0.01
7.201% due 15/06/2031	\$ 9,587	9,601	0.01	7.560% due 25/09/2034	107	94	0.00	5.740% due 25/09/2036	2,640	2,584	0.00
NovaStar Mortgage Funding Trust				Penta CLO DAC				5.796% due 25/04/2034	411	400	0.00
5.640% due 25/09/2037	3,655	3,318	0.01	4.832% due 25/01/2033	€ 64,000	68,644	0.09	5.800% due 25/04/2037	5,818	5,513	0.01
5.660% due 25/09/2037	8,450	8,135	0.01	People's Choice Home Loan Securities Trust				5.895% due 25/06/2036	2,893	2,808	0.00
5.760% due 25/06/2036	2,727	1,944	0.00	6.140% due 25/12/2035	\$ 3,874	3,732	0.01	5.900% due 25/01/2037	3,215	3,034	0.00
5.760% due 25/09/2036	5,860	2,412	0.00	6.315% due 25/08/2035	3,115	2,978	0.00	5.970% due 25/04/2036	4,426	4,013	0.01
5.760% due 25/03/2037	2,993	989	0.00	6.405% due 25/05/2035	517	473	0.00	6.000% due 25/07/2036	2,234	1,918	0.00
5.780% due 25/05/2036	2,284	2,237	0.00	6.435% due 25/05/2035	7,624	4,592	0.01	6.020% due 25/04/2036	969	959	0.00
5.800% due 25/11/2036	10,742	3,229	0.00	People's Financial Realty Mortgage Securities Trust				6.045% due 25/03/2036	1,667	1,646	0.00
5.800% due 25/01/2037	19,176	6,579	0.01	5.700% due 25/09/2036	10,619	1,940	0.00	6.060% due 25/02/2036			

Schedule of Investments Income Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
6.165% due 25/11/2035	\$ 463	\$ 446	0.00	6.165% due 25/10/2035	\$ 921	\$ 828	0.00	Starwood Commercial Mortgage Trust			
6.180% due 25/01/2036	4,647	4,540	0.01	6.345% due 25/10/2035	1,083	856	0.00	6.523% due 15/07/2038	\$ 1,154	\$ 1,150	0.00
6.219% due 25/06/2034	1,490	1,474	0.00	SLM Private Credit Student Loan Trust				6.843% due 15/07/2038	14,830	14,731	0.02
6.330% due 25/11/2035	3,825	3,157	0.00	5.931% due 15/06/2039	11,205	10,985	0.01	7.043% due 15/07/2038	5,930	5,877	0.01
6.420% due 25/08/2035	2,052	2,017	0.00	SLM Student Loan Trust				Steele Creek CLO Ltd.			
6.495% due 25/10/2035	1,713	1,659	0.00	4.269% due 15/12/2033	€ 7,814	7,866	0.01	6.656% due 21/04/2031	7,446	7,452	0.01
6.705% due 25/03/2035	1,010	976	0.00	4.282% due 25/10/2039	4,034	4,076	0.01	6.840% due 15/10/2030	1,775	1,776	0.00
7.260% due 25/04/2035	653	618	0.00	4.432% due 25/07/2039	14,755	14,802	0.02	Structured Asset Investment Loan Trust			
7.410% due 25/11/2034	994	980	0.00	4.432% due 25/01/2040	24,600	24,263	0.03	5.590% due 25/07/2036	674	480	0.00
Residential Funding Mortgage Securities Home Equity Loan Trust				4.282% due 25/03/2026	\$ 12,376	12,362	0.02	5.610% due 25/07/2036	1,192	1,157	0.00
5.400% due 25/12/2035	1,548	238	0.00	6.359% due 25/04/2023	4,765	4,751	0.01	5.632% due 25/07/2036	14,893	8,580	0.01
Rockford Tower CLO Ltd.				7.309% due 25/07/2023	4,819	4,831	0.01	5.840% due 25/03/2036	942	921	0.00
6.687% due 20/05/2031	7,520	7,530	0.01	SMB Private Education Loan Trust				6.010% due 25/09/2034	3,252	3,051	0.00
6.746% due 20/10/2031	8,530	8,533	0.01	3.500% due 16/12/2041	4,000	3,767	0.01	6.060% due 25/04/2036	8,973	4,573	0.01
Rockford Tower Europe CLO DAC				6.243% due 15/02/2036	846	844	0.00	6.080% due 25/01/2036	3,735	3,405	0.01
5.220% due 24/04/2037	€ 12,400	13,302	0.02	SoFi Alternative Trust				6.090% due 25/11/2035	5,691	5,478	0.01
5.220% due 24/04/2037	30,000	32,183	0.04	4.350% due 15/06/2050	12,958	12,065	0.02	6.165% due 25/03/2034	124	123	0.00
Romark WM-R Ltd.				4.756% due 16/05/2050	13,620	12,740	0.02	6.180% due 25/04/2033	419	424	0.00
6.616% due 20/04/2031	\$ 22,840	22,872	0.03	Soloso CDO Ltd.				6.180% due 25/04/2035	1,835	1,796	0.00
RRE Loan Management DAC				5.823% due 07/10/2037	3,025	2,889	0.00	6.180% due 25/07/2035	245	227	0.00
4.946% due 15/10/2036	€ 3,500	3,755	0.01	Sound Point CLO Ltd.				6.180% due 25/09/2035	1,606	1,582	0.00
Sapphire Aviation Finance Ltd.				6.706% due 21/01/2031	11,578	11,585	0.02	6.180% due 25/10/2035	95	91	0.00
4.250% due 15/03/2040	\$ 13,058	12,463	0.02	Sound Point Euro CLO Funding DAC				6.180% due 25/01/2036	3,299	3,141	0.00
Saranac CLO Ltd.				5.006% due 15/01/2035	€ 43,500	46,714	0.06	6.210% due 25/07/2035	1,328	1,242	0.00
7.209% due 22/06/2030	11,917	11,935	0.02	Soundview Home Loan Trust				6.225% due 25/08/2035	1,792	1,719	0.00
Saxon Asset Securities Trust				5.540% due 25/06/2037	\$ 3,064	1,988	0.00	6.360% due 25/05/2035	3,034	2,960	0.00
1.702% due 25/11/2035	4,582	4,151	0.01	5.580% due 25/11/2036	9,908	2,743	0.00	6.390% due 25/01/2035	4,428	4,286	0.01
1.979% due 25/05/2035	3,664	3,293	0.01	5.610% due 25/06/2037	16,255	10,545	0.01	6.390% due 25/06/2035	4,691	4,450	0.01
5.339% due 25/08/2035	3,197	3,196	0.00	5.620% due 25/01/2037	8,456	6,033	0.01	6.460% due 25/09/2034	2,491	2,402	0.00
5.640% due 25/05/2037	2,414	1,691	0.00	5.630% due 25/07/2037	1,218	1,043	0.00	6.585% due 25/07/2033	321	324	0.00
5.660% due 25/05/2047	8,174	7,055	0.01	5.630% due 25/08/2037	7,640	6,377	0.01	6.660% due 25/12/2034	267	264	0.00
5.770% due 25/09/2037	8,097	7,618	0.01	5.640% due 25/07/2037	5,810	5,134	0.01	6.735% due 25/12/2034	1,302	1,260	0.00
5.860% due 25/09/2047	3,193	2,959	0.00	5.660% due 25/02/2037	32,550	9,826	0.01	6.840% due 25/04/2033	13	12	0.00
5.910% due 25/09/2036	6,922	5,353	0.01	5.660% due 25/06/2037	21,066	14,256	0.02	6.960% due 25/11/2034	560	579	0.00
5.940% due 25/10/2046	16,837	13,973	0.02	5.760% due 25/01/2037	3,241	3,042	0.00	Structured Asset Securities Corp. Mortgage Loan Trust			
5.950% due 25/09/2047	5,418	4,519	0.01	5.760% due 25/03/2037	4,432	4,125	0.01	3.589% due 25/10/2037	17,942	11,019	0.01
6.120% due 25/10/2035	3,063	2,885	0.00	5.800% due 25/11/2036	6,609	1,829	0.00	4.991% due 25/02/2035	1,419	1,431	0.00
6.180% due 25/11/2037	2,500	2,008	0.00	5.865% due 25/12/2036	5,293	5,154	0.01	5.329% due 25/08/2034	35	33	0.00
6.435% due 26/12/2034	629	556	0.00	5.880% due 25/06/2036	4,684	3,903	0.01	5.610% due 25/04/2036	377	366	0.00
7.210% due 25/12/2037	7,123	6,119	0.01	5.910% due 25/05/2036	8,969	7,261	0.01	5.615% due 25/09/2036	9,006	5,461	0.01
SBA Tower Trust				5.925% due 25/02/2036	3,462	3,168	0.00	5.620% due 25/01/2037	7,091	6,687	0.01
3.869% due 15/10/2049	5,000	4,968	0.01	5.925% due 25/06/2036	7,758	6,476	0.01	5.630% due 25/01/2037	616	606	0.00
Sculptor European CLO DAC				5.940% due 25/07/2036	22,925	20,155	0.03	5.640% due 25/03/2036	663	655	0.00
4.694% due 18/04/2034	€ 14,000	14,946	0.02	5.960% due 25/10/2036	10,965	10,334	0.01	5.690% due 25/01/2037	14,074	8,045	0.01
4.696% due 14/01/2032	12,494	13,392	0.02	5.960% due 25/11/2036	2,963	2,801	0.00	5.690% due 25/02/2037	10,214	9,816	0.01
4.756% due 15/04/2034	10,900	11,636	0.02	5.977% due 25/03/2036	6,864	5,719	0.01	5.690% due 25/05/2047	5,821	5,561	0.01
4.956% due 15/10/2034	11,950	12,811	0.02	5.985% due 25/03/2036	277	275	0.00	5.700% due 25/01/2037	3,500	3,224	0.00
Securitized Asset-Backed Receivables LLC Trust				6.015% due 25/03/2036	493	474	0.00	5.720% due 25/05/2036	2,706	2,600	0.00
5.580% due 25/12/2036	\$ 148	33	0.00	6.020% due 25/10/2036	3,231	3,132	0.00	5.730% due 25/05/2031	300	217	0.00
5.590% due 25/05/2037	7	5	0.00	6.150% due 25/12/2035	8,776	7,950	0.01	5.760% due 25/03/2037	2,612	1,695	0.00
5.620% due 25/08/2036	2,697	873	0.00	6.210% due 25/01/2035	438	395	0.00	5.770% due 25/08/2046	3,857	3,378	0.01
5.660% due 25/05/2037	9,305	5,566	0.01	6.300% due 25/08/2035	4,066	3,605	0.01	5.800% due 25/12/2036	913	889	0.00
5.680% due 25/12/2036	12,625	2,808	0.00	6.360% due 25/10/2037	15,681	12,217	0.02	5.880% due 25/02/2037	143	138	0.00
5.720% due 25/12/2036	6,676	5,947	0.01	6.390% due 25/11/2035	26	26	0.00	5.890% due 25/03/2037	3,562	2,563	0.00
5.740% due 25/05/2036	7,226	3,749	0.01	6.410% due 25/09/2037	1,607	1,282	0.00	5.895% due 25/07/2036	5,714	5,503	0.01
5.740% due 25/09/2036	3,734	3,363	0.01	6.435% due 25/03/2036	2,722	2,482	0.00	5.960% due 25/11/2037	9,936	7,690	0.01
5.740% due 25/01/2037	4,516	3,809	0.01	6.460% due 25/09/2037	3,970	2,724	0.00	5.985% due 25/07/2036	1,348	1,284	0.00
5.760% due 25/03/2036	2,506	1,511	0.00	6.495% due 25/05/2035	563	553	0.00	6.080% due 25/12/2036	13,350	7,517	0.01
5.760% due 25/09/2036	5,561	1,895	0.00	6.540% due 25/07/2035	415	410	0.00	6.080% due 25/02/2037	4,057	3,873	0.01
5.760% due 25/12/2036	534	252	0.00	6.560% due 25/09/2037	1,451	1,158	0.00	6.135% due 25/04/2035	113	103	0.00
5.780% due 25/09/2036	1,562	1,072	0.00	Southern Pacific Securities PLC				6.135% due 25/06/2035	103	98	0.00
5.780% due 25/10/2036	1,056	350	0.00	5.860% due 25/03/2028	56	52	0.00	6.390% due 25/05/2035	269	265	0.00
5.800% due 25/08/2036	11,930	3,861	0.01	Specialty Underwriting & Residential Finance Trust				6.465% due 25/11/2035	931	918	0.00
5.900% due 25/01/2037	835	574	0.00	5.580% due 25/04/2037	713	514	0.00	6.600% due 25/02/2035	584	574	0.00
5.940% due 25/07/2036	7,257	2,525	0.00	5.660% due 25/04/2037	2,684	1,944	0.00	7.081% due 25/05/2031	1,131	860	0.00
6.000% due 25/03/2036	447	401	0.00	5.680% due 25/09/2037	3,149	1,086	0.00	7.260% due 25/08/2037	2,167	2,138	0.00
6.060% due 25/11/2035	3,329	2,701	0.00	5.740% due 25/09/2037	6,793	6,118	0.01	7.485% due 25/07/2035	1,430	1,477	0.00
6.105% due 25/10/2035	2,119	1,660	0.00	5.760% due 25/06/2037	1,762	1,014	0.00	7.560% due 25/11/2035	129	124	0.00
6.135% due 25/01/2035	495	428	0.00	5.760% due 25/11/2037	8,412	4,648	0.01	Structured Asset Securities Corp. Mortgage Pass-Through Certificates			
6.180% due 25/10/2035	2,250	1,855	0.00	5.810% due 25/03/2037	1,472	798	0.00	6.285% due 25/01/2035	386	390	0.00
6.345% due 25/10/2035	2,927	2,492	0.00	5.810% due 25/04/2037	383	279	0.00	Taberna Preferred Funding Ltd.			
6.420% due 25/01/2036	557	509	0.00	6.435% due 25/12/2035	1,047	1,029	0.00	5.929% due 05/05/2038	1,696	1,611	0.00
Segovia European CLO DAC				6.630% due 25/12/2035	753	731	0.00	5.949% due 05/12/2036	22,683	19,848	0.03
4.777% due 20/07/2032	€ 4,593	4,898	0.01	St Paul's CLO DAC				6.019% due 05/11/2035	12,507	11,631	0.02
4.832% due 25/01/2035	15,0										

Schedule of Investments Income Fund (Cont.)

DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
Westmoreland Mining LLC (e)(l)	102,178	\$ 332	0.00	REAL ESTATE INVESTMENT TRUSTS				INVESTMENT FUNDS			
		335	0.00	Uniti Group, Inc.	726,414	\$ 2,121	0.00	COLLECTIVE INVESTMENT SCHEMES			
REAL ESTATE				VICI Properties, Inc.	5,793,243	165,919	0.21	PIMCO Select Funds			
ADLER Group S.A. (e)	4,488	1	0.00			168,040	0.21	plc - PIMCO US Dollar Short-Term Floating NAV Fund (i)			
		618,104	0.78					268,980,943	\$ 2,680,539	3.40	
WARRANTS				SHORT-TERM INSTRUMENTS				EXCHANGE-TRADED FUNDS			
SHORT-TERM NOTES				SHORT-TERM NOTES				PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (i)			
Constellation Oil Services Holding S.A. 'D' - Exp. 10/06/2071 (l)	4	0	0.00	Gateway Re Ltd. 5.355% due 23/12/2028	\$ 5,500	5,054	0.01	2,903,000	290,460	0.37	
Intelsat Emergence S.A. - Exp. 17/02/2027	160,093	400	0.00	5.355% due 23/12/2028	900	841	0.00	Total Investment Funds			
		400	0.00	TER Finance Jersey Ltd. 7.020% due 02/01/2025 (f)	10,100	9,739	0.01	\$ 2,970,999 3.77			
PREFERRED SECURITIES				Total Short-Term Instruments		15,634	0.02				
Nationwide Building Society 10.250%	811,496	134,079	0.17	Total Transferable Securities				\$ 108,870,993 138.11			
Voyager Aviation Holdings LLC 9.500%	12,927	0	0.00								
		134,079	0.17								

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BOM	4.710%	24/06/2024	02/07/2024	CAD 580,000	Canada Government International Bond 3.000% due 01/06/2034	\$ (279,765)	\$ 423,868	\$ 424,251	0.54
					Province of Ontario 2.900% due 02/06/2049	(146,372)			
	4.710	26/06/2024	03/07/2024	120,000	Canada Government International Bond 1.500% due 01/06/2031	(88,937)	87,697	87,753	0.11
	4.710	28/06/2024	02/07/2024	280,000	Canada Government International Bond 3.000% due 01/06/2034	(208,258)	204,626	204,705	0.26
	4.710	28/06/2024	08/07/2024	920,000	Province of Ontario 2.550% - 4.650% due 02/06/2041 - 02/12/2052	(682,878)	672,343	672,603	0.85
CEW	4.720	24/06/2024	02/07/2024	890,000	Province of Ontario 2.150% - 4.150% due 02/06/2031 - 02/12/2054	(647,101)	650,418	651,007	0.83
	4.720	25/06/2024	03/07/2024	770,000	Province of Quebec 1.500% due 01/09/2031	(6,790)	562,722	563,158	0.71
	4.720	27/06/2024	05/07/2024	1,780,000	Province of British Columbia 2.800% due 18/06/2048	(27,895)	1,300,836	1,301,509	1.65
	4.720	28/06/2024	08/07/2024	850,000	Province of Ontario 2.900% - 4.650% due 02/06/2041 - 02/06/2049	(1,068,983)			
					Province of Quebec 3.500% due 01/12/2048	(222,068)			
					Province of Ontario 1.350% - 2.800% due 02/12/2030 - 02/06/2048	(376,263)	621,186	621,427	0.79
					Province of Quebec 4.250% - 5.000% due 01/12/2041 - 01/12/2043	(256,381)			
FICC	2.600	28/06/2024	01/07/2024	\$ 8,088	U.S. Treasury Notes 0.375% due 31/12/2025	(8,250)	8,088	8,088	0.01
MEI	4.710	25/06/2024	03/07/2024	CAD 150,000	Canada Government International Bond 3.000% - 3.250% due 01/09/2028 - 01/06/2034	(111,210)	109,621	109,706	0.14
	4.710	26/06/2024	03/07/2024	90,000	Canada Government International Bond 4.500% due 01/11/2025	(67,154)	65,773	65,815	0.08
	4.710	27/06/2024	05/07/2024	670,000	Canada Government International Bond 1.500% - 3.250% due 01/09/2028 - 01/06/2032	(370,535)	489,641	489,893	0.62
	4.710	28/06/2024	08/07/2024	470,000	Canada Housing Trust 1.800% - 4.250% due 15/12/2024 - 15/03/2034	(128,513)	343,479	343,612	0.44
					Province of Ontario 2.700% - 3.750% due 02/06/2029 - 02/12/2053	(132,116)			
					Province of Quebec 3.250% - 5.850% due 01/09/2032 - 01/12/2043	(93,388)			
SOG	5.380	23/01/2024	22/01/2026	\$ 1,760	Lloyds Banking Group PLC 4.976% due 11/08/2033	(1,816)	1,760	1,802	0.00
TOR	4.680	24/06/2024	02/07/2024	CAD 630,000	Province of Ontario 2.900% due 02/12/2046	(275,406)	460,409	460,822	0.58
					Province of Quebec 2.850% - 4.250% due 01/12/2043 - 01/12/2053	(187,410)			
Total Repurchase Agreements						\$ (6,077,056)	\$ 6,002,467	\$ 6,006,151	7.61

(1) Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR December Futures	Short	03/2025	1,188	\$ 7,752	0.01
3-Month SOFR December Futures	Short	03/2026	1,289	5,865	0.01
3-Month SOFR June Futures	Short	09/2024	1,498	11,014	0.01
3-Month SOFR June Futures	Short	09/2025	1,206	6,452	0.01
3-Month SOFR March Futures	Short	06/2025	1,087	6,439	0.01
3-Month SOFR March Futures	Short	06/2026	1,206	5,106	0.01
3-Month SOFR September Futures	Short	12/2024	1,390	9,867	0.01
3-Month SOFR September Futures	Short	12/2025	986	4,823	0.01
Australia Government 10-Year Bond September Futures	Short	09/2024	230	(1)	0.00
Euro-Bund 10-Year Bond September Futures	Short	09/2024	3,750	(3,739)	(0.01)
U.S. Treasury 2-Year Note September Futures	Long	09/2024	793	403	0.00
U.S. Treasury 5-Year Note September Futures	Long	09/2024	10,007	4,951	0.01
U.S. Treasury 10-Year Note September Futures	Long	09/2024	22,345	13,869	0.02
U.S. Treasury 10-Year Ultra September Futures	Long	09/2024	723	850	0.00
U.S. Treasury 30-Year Bond September Futures	Short	09/2024	9,144	(6,269)	(0.01)
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2024	6,106	(4,197)	(0.01)
				<u>\$ 63,185</u>	<u>0.08</u>

WRITTEN OPTIONS**FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS**

Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Put - CBOT U.S. Treasury 10-Year Note August Futures	\$ 109.000	26/07/2024	159	\$ (45)	\$ (60)	0.00
Call - CBOT U.S. Treasury 10-Year Note August Futures	112.000	26/07/2024	159	(47)	(21)	0.00
				<u>\$ (92)</u>	<u>\$ (81)</u>	<u>0.00</u>

Total Financial Derivative Instruments Dealt in on a Regulated Market

\$ 63,104 0.08**CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)**

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Airbus Finance BV	1.000%	20/06/2028	€ 13,400	\$ 2	0.00
AT&T, Inc.	1.000	20/12/2025	\$ 9,500	(37)	0.00
AT&T, Inc.	1.000	20/06/2026	9,400	(43)	0.00
AT&T, Inc.	1.000	20/06/2028	29,400	643	0.00
Boeing Co.	1.000	20/12/2024	5,570	153	0.00
Boeing Co.	1.000	20/06/2025	11,800	219	0.00
Boeing Co.	1.000	20/12/2025	11,700	237	0.00
Boeing Co.	1.000	20/06/2026	35,600	(2)	0.00
Boeing Co.	1.000	20/06/2029	12,000	(85)	0.00
Ford Motor Co.	5.000	20/12/2024	12,100	(865)	0.00
Ford Motor Co.	5.000	20/06/2026	3,300	(85)	0.00
Ford Motor Co.	5.000	20/12/2026	4,400	(102)	0.00
Ford Motor Co.	5.000	20/06/2027	3,300	62	0.00
Ford Motor Co.	5.000	20/12/2028	15,700	22	0.00
Ford Motor Credit Co. LLC	5.000	20/12/2024	44,900	(1,631)	0.00
Ford Motor Credit Co. LLC	5.000	20/06/2025	24,800	(791)	0.00
Ford Motor Credit Co. LLC	5.000	20/12/2025	25,300	599	0.00
Ford Motor Credit Co. LLC	5.000	20/06/2026	8,200	(203)	0.00
Ford Motor Credit Co. LLC	5.000	20/12/2026	6,600	(85)	0.00
Ford Motor Credit Co. LLC	5.000	20/06/2027	11,500	88	0.00
General Electric Co.	1.000	20/12/2024	7,600	169	0.00
General Electric Co.	1.000	20/06/2026	53,500	428	0.00
General Electric Co.	1.000	20/12/2026	6,700	52	0.00
Rolls-Royce PLC	1.000	20/06/2025	€ 10,000	773	0.00
Rolls-Royce PLC	1.000	20/12/2025	25,100	2,807	0.00
Rolls-Royce PLC	1.000	20/06/2026	41,400	3,835	0.01
Rolls-Royce PLC	1.000	20/12/2026	114,700	7,514	0.01
Rolls-Royce PLC	1.000	20/06/2027	18,100	1,918	0.00
Verizon Communications, Inc.	1.000	20/12/2024	\$ 155,600	131	0.00
Verizon Communications, Inc.	1.000	20/06/2026	6,700	(68)	0.00
Verizon Communications, Inc.	1.000	20/12/2026	32,300	(297)	0.00
Verizon Communications, Inc.	1.000	20/06/2028	36,150	689	0.00
Verizon Communications, Inc.	1.000	20/12/2028	7,100	140	0.00
				<u>\$ 16,187</u>	<u>0.02</u>

Schedule of Investments Income Fund (Cont.)

CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION⁽²⁾

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-35 5-Year Index	(1.000)%	20/12/2025	\$ 107,200	\$ 1,347	0.00

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-32 5-Year Index	1.000%	20/12/2024	\$ 71,910	\$ 3,248	0.00
CDX.EM-34 5-Year Index	1.000	20/12/2025	218,224	9,707	0.01
CDX.EM-35 5-Year Index	1.000	20/06/2026	1,380	42	0.00
CDX.EM-36 5-Year Index	1.000	20/12/2026	493,028	35,354	0.04
CDX.EM-37 5-Year Index	1.000	20/06/2027	6,958	507	0.00
CDX.EM-38 5-Year Index	1.000	20/12/2027	62,500	4,419	0.01
CDX.EM-39 5-Year Index	1.000	20/06/2028	31,300	1,586	0.00
CDX.EM-40 5-Year Index	1.000	20/12/2028	198,900	4,645	0.01
CDX.EM-41 5-Year Index	1.000	20/06/2029	123,700	609	0.00
CDX.HY-34 5-Year Index	5.000	20/06/2025	4,984	(266)	0.00
CDX.HY-35 5-Year Index	5.000	20/12/2025	8,245	(311)	0.00
CDX.HY-36 5-Year Index	5.000	20/06/2026	413,317	12,239	0.02
CDX.HY-37 5-Year Index	5.000	20/12/2026	148,119	2,192	0.00
CDX.HY-38 5-Year Index	5.000	20/06/2027	26,869	1,862	0.00
CDX.HY-39 5-Year Index	5.000	20/12/2027	28,126	967	0.00
CDX.HY-40 5-Year Index	5.000	20/06/2028	19,701	1,271	0.00
CDX.HY-41 5-Year Index	5.000	20/12/2028	983,862	52,845	0.07
CDX.HY-42 5-Year Index	5.000	20/06/2029	1,980,400	(8,223)	(0.01)
CDX.IG-37 5-Year Index	1.000	20/12/2026	1,400	(8)	0.00
CDX.IG-38 5-Year Index	1.000	20/06/2027	400	4	0.00
CDX.IG-39 5-Year Index	1.000	20/12/2027	200	2	0.00
CDX.IG-40 5-Year Index	1.000	20/06/2028	1,300	9	0.00
CDX.IG-41 5-Year Index	1.000	20/12/2028	92,700	522	0.00
CDX.IG-42 5-Year Index	1.000	20/06/2029	1,434,700	(1,754)	0.00
				\$ 121,468	0.15

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day GBP-SONIO Compounded-OIS	0.500%	16/09/2030	£ 254,700	\$ 7,003	0.01
Pay	1-Day GBP-SONIO Compounded-OIS	1.060	21/02/2052	14,400	(8,865)	(0.01)
Pay	1-Day GBP-SONIO Compounded-OIS	1.096	14/02/2052	31,300	(19,065)	(0.02)
Pay	1-Day GBP-SONIO Compounded-OIS	1.101	21/02/2052	14,400	(8,738)	(0.01)
Pay	1-Day GBP-SONIO Compounded-OIS	1.175	28/02/2052	28,800	(16,971)	(0.02)
Receive	1-Day GBP-SONIO Compounded-OIS	3.700	28/03/2034	24,100	665	0.00
Receive ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	3.750	18/09/2034	925,000	24,056	0.03
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	4.000	18/09/2029	5,706,530	(66,180)	(0.08)
Pay	1-Day GBP-SONIO Compounded-OIS	4.320	20/10/2033	20,700	823	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.020	20/09/2028	¥ 395,820,000	56,217	0.07
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.176	27/04/2027	22,270,000	(1,172)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	15/06/2032	31,750,700	4,909	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.500	15/03/2042	15,498,000	6,085	0.01
Receive ⁽⁴⁾	1-Day JPY-MUTKCALM Compounded-OIS	0.700	18/09/2029	53,893,000	(176)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.711	27/04/2042	48,830,000	2,510	0.00
Receive ⁽⁴⁾	1-Day JPY-MUTKCALM Compounded-OIS	1.000	18/09/2034	27,764,000	(177)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	5.890	20/09/2026	48,830,000	(2,875)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	5.890	15/03/2029	344,670,000	16,793	0.02
Pay	1-Day USD-SOFR Compounded-OIS	0.500	16/06/2026	\$ 1,090,500	(58,419)	(0.07)
Pay	1-Day USD-SOFR Compounded-OIS	0.500	16/06/2028	2,503,737	(221,167)	(0.28)
Receive	1-Day USD-SOFR Compounded-OIS	0.550	15/01/2031	4,567,800	1,003,811	1.27
Receive	1-Day USD-SOFR Compounded-OIS	0.674	05/08/2030	62,900	13,022	0.02
Receive	1-Day USD-SOFR Compounded-OIS	0.678	29/07/2030	65,200	13,500	0.02
Receive	1-Day USD-SOFR Compounded-OIS	0.711	28/07/2030	69,000	14,164	0.02
Receive	1-Day USD-SOFR Compounded-OIS	0.715	27/07/2030	200,000	41,014	0.05
Receive	1-Day USD-SOFR Compounded-OIS	0.750	30/03/2031	963,600	202,280	0.26
Pay	1-Day USD-SOFR Compounded-OIS	0.750	16/06/2031	3,358,883	(398,184)	(0.51)
Receive	1-Day USD-SOFR Compounded-OIS	0.800	15/01/2051	1,479,300	814,817	1.03
Receive	1-Day USD-SOFR Compounded-OIS	0.928	06/05/2026	150,100	11,827	0.01
Receive	1-Day USD-SOFR Compounded-OIS	0.975	17/06/2052	52,200	21,666	0.03
Receive	1-Day USD-SOFR Compounded-OIS	0.990	24/06/2052	75,000	30,809	0.04
Receive	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2027	386,590	23,186	0.03
Receive	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2029	495,770	43,986	0.06
Receive	1-Day USD-SOFR Compounded-OIS	1.000	16/12/2030	120,615	21,983	0.03
Receive	1-Day USD-SOFR Compounded-OIS	1.035	28/06/2052	25,900	10,589	0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.144	04/11/2050	49,600	(23,202)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	1.150	30/03/2051	191,500	16,519	0.02
Pay	1-Day USD-SOFR Compounded-OIS	1.215	13/10/2050	83,500	(39,152)	(0.05)
Receive	1-Day USD-SOFR Compounded-OIS	1.235	12/05/2028	75,400	9,195	0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.250	15/12/2026	1,654,500	(155,840)	(0.20)
Receive	1-Day USD-SOFR Compounded-OIS	1.250	15/06/2032	15,560	2,257	0.00

Pay/ Receive	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day USD-SOFR Compounded-OIS	1.250%	15/06/2032	\$ 635,270	\$ (63,255)	(0.08)
Receive	1-Day USD-SOFR Compounded-OIS	1.250	16/06/2051	1,456,600	408,035	0.52
Pay	1-Day USD-SOFR Compounded-OIS	1.280	24/03/2028	423,400	(44,660)	(0.06)
Receive	1-Day USD-SOFR Compounded-OIS	1.306	02/11/2051	48,000	18,978	0.02
Pay	1-Day USD-SOFR Compounded-OIS	1.317	16/12/2050	33,800	(14,768)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	1.350	20/01/2027	109,100	9,315	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.360	15/02/2027	387,430	32,564	0.04
Receive	1-Day USD-SOFR Compounded-OIS	1.360	20/07/2031	91,400	16,824	0.02
Receive	1-Day USD-SOFR Compounded-OIS	1.370	19/07/2031	61,300	11,261	0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.380	04/01/2027	212,800	(17,722)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	1.405	07/09/2031	154,300	27,929	0.04
Pay	1-Day USD-SOFR Compounded-OIS	1.418	20/01/2027	71,900	(5,885)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.420	24/02/2027	269,100	22,060	0.03
Pay	1-Day USD-SOFR Compounded-OIS	1.425	18/01/2027	146,000	(11,831)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.443	18/01/2027	157,300	(12,654)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	1.450	17/02/2027	361,600	29,485	0.04
Receive	1-Day USD-SOFR Compounded-OIS	1.450	16/07/2031	137,000	24,758	0.03
Pay	1-Day USD-SOFR Compounded-OIS	1.485	13/01/2051	78,100	(33,145)	(0.04)
Pay	1-Day USD-SOFR Compounded-OIS	1.500	15/12/2028	473,684	(65,502)	(0.08)
Receive	1-Day USD-SOFR Compounded-OIS	1.500	12/01/2029	85,443	10,569	0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.500	05/10/2031	89,100	(15,668)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.518	20/01/2029	43,100	(5,175)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.535	15/10/2031	88,600	(15,371)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.535	22/10/2031	59,100	(10,195)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.545	26/10/2031	58,900	(10,113)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.550	20/01/2027	485,100	(36,996)	(0.05)
Pay	1-Day USD-SOFR Compounded-OIS	1.570	11/01/2027	121,400	(9,426)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.570	12/01/2027	76,200	(5,920)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.573	28/02/2027	96,300	(7,857)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.580	16/02/2027	150,400	(11,286)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.595	13/01/2051	82,600	(33,435)	(0.04)
Receive	1-Day USD-SOFR Compounded-OIS	1.600	16/01/2026	943,900	48,855	0.06
Pay	1-Day USD-SOFR Compounded-OIS	1.600	15/02/2027	1,549,700	(114,405)	(0.15)
Pay	1-Day USD-SOFR Compounded-OIS	1.618	09/02/2029	27,100	(3,143)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.620	18/04/2027	153,700	(11,729)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.630	20/01/2029	60,000	(6,898)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.630	26/01/2029	72,000	(8,235)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.650	24/02/2027	897,000	(64,487)	(0.08)
Pay	1-Day USD-SOFR Compounded-OIS	1.650	08/02/2032	91,900	(14,947)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.655	24/01/2032	72,000	(12,121)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.700	17/02/2027	1,446,200	(102,306)	(0.13)
Pay	1-Day USD-SOFR Compounded-OIS	1.700	12/01/2029	310,700	(34,412)	(0.04)
Pay	1-Day USD-SOFR Compounded-OIS	1.730	24/02/2032	86,300	(13,459)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.735	12/01/2032	57,800	(9,461)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2029	190,144	9,127	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2032	209,290	13,171	0.02
Pay	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2032	96,400	(8,449)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.765	16/03/2032	30,400	(4,599)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.770	14/02/2032	81,500	(12,572)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.783	22/04/2027	114,300	(8,138)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.785	12/08/2051	76,100	30,049	0.04
Pay	1-Day USD-SOFR Compounded-OIS	1.788	03/05/2027	114,800	(8,090)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.815	24/01/2052	14,400	(5,356)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.817	05/04/2032	318,600	(46,669)	(0.06)
Pay	1-Day USD-SOFR Compounded-OIS	1.867	26/01/2052	14,400	(5,213)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.872	06/04/2032	160,000	(22,759)	(0.03)
Pay	1-Day USD-SOFR Compounded-OIS	1.928	25/03/2027	159,500	(11,167)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.945	23/06/2051	127,800	46,173	0.06
Receive	1-Day USD-SOFR Compounded-OIS	1.988	09/02/2032	22,000	3,117	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2027	193,480	3,491	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2029	910,590	23,731	0.03
Pay	1-Day USD-SOFR Compounded-OIS	2.000	18/02/2032	133,700	(18,623)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2032	1,477,810	63,299	0.08
Receive	1-Day USD-SOFR Compounded-OIS	2.000	15/12/2051	324,000	32,369	0.04
Receive	1-Day USD-SOFR Compounded-OIS	2.008	09/02/2032	36,700	5,213	0.01
Pay	1-Day USD-SOFR Compounded-OIS	2.185	21/04/2029	96,000	(8,240)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	2.300	17/01/2026	678,900	34,494	0.04
Receive	1-Day USD-SOFR Compounded-OIS	2.350	17/01/2025	1,204,900	36,160	0.05
Pay	1-Day USD-SOFR Compounded-OIS	2.370	21/06/2027	159,400	(8,121)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	2.385	08/06/2032	26,800	2,632	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.430	30/09/2027	230,020	18,106	0.02
Receive	1-Day USD-SOFR Compounded-OIS	2.450	20/12/2024	2,408,100	71,353	0.09
Receive	1-Day USD-SOFR Compounded-OIS	2.450	04/10/2027	221,690	17,213	0.02
Receive	1-Day USD-SOFR Compounded-OIS	2.451	08/06/2032	90,600	8,591	0.01
Pay	1-Day USD-SOFR Compounded-OIS	2.468	27/07/2028	79,800	(5,344)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.537	24/07/2053	20,300	(3,410)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.550	21/07/2053	20,300	(3,381)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.605	28/06/2027	158,600	(11,407)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.675	24/07/2028	81,100	(4,712)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.680	11/07/2032	27,300	(2,771)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.690	04/04/2025	41,500	(722)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.690	11/07/2032	27,300	(2,744)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.697	04/04/2025	249,100	(4,317)	(0.01)

Schedule of Investments Income Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day USD-SOFR Compounded-OIS	2.700%	21/07/2028	\$ 79,700	\$ (4,546)	(0.01)
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	2.721	10/04/2025	80,600	(1,389)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.765	27/07/2024	377,400	(8,087)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.841	31/10/2024	77,400	(1,496)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.850	30/08/2027	137,400	(8,170)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.880	30/09/2027	657,200	(35,637)	(0.05)
Pay	1-Day USD-SOFR Compounded-OIS	2.900	04/10/2027	633,400	(33,850)	(0.04)
Pay	1-Day USD-SOFR Compounded-OIS	2.910	14/11/2024	78,600	(1,471)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.920	17/10/2024	96,700	(1,872)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.955	04/10/2027	141,800	(7,323)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.973	27/10/2024	77,700	(1,405)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.993	13/10/2024	82,900	(1,508)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2030	2,179,420	88,027	0.11
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	710,885	41,102	0.05
Pay	1-Day USD-SOFR Compounded-OIS	3.018	24/10/2024	77,900	(1,401)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.050	21/07/2024	377,000	(7,036)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.050	07/09/2027	69,900	(3,591)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.050	08/09/2029	69,900	(4,218)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.050	06/09/2032	104,600	(7,870)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.052	24/07/2024	376,700	(6,945)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.080	23/02/2053	29,400	(3,483)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.088	07/11/2024	77,800	(1,275)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.100	09/09/2029	70,000	(4,021)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.140	25/10/2024	77,500	(1,255)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.190	25/10/2024	77,500	(1,222)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.225	25/10/2024	77,500	(1,196)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	2,045,860	68,754	0.09
Pay	1-Day USD-SOFR Compounded-OIS	3.300	06/03/2033	54,100	(2,803)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.340	23/02/2030	86,000	(3,343)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.350	14/12/2032	28,200	1,687	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.370	01/03/2033	52,300	(2,391)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.370	12/07/2053	40,100	(3,306)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.400	23/02/2033	49,800	(2,186)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.405	01/03/2033	53,700	(2,318)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.420	24/05/2033	88,200	(3,381)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.425	01/03/2033	53,900	(2,269)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.430	27/02/2033	53,600	(2,236)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.450	07/03/2033	109,100	(4,386)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.470	22/02/2030	102,500	(3,267)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	21/06/2026	195,110	3,465	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	22/06/2030	175,800	(4,252)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	4,138,645	113,520	0.14
Receive	1-Day USD-SOFR Compounded-OIS	3.500	22/05/2033	5,163,180	138,224	0.18
Pay	1-Day USD-SOFR Compounded-OIS	3.500	21/06/2033	117,200	(3,569)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	290,730	(5,286)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.525	02/03/2030	37,900	(1,104)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.555	05/03/2054	21,800	(702)	0.00
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.594	09/01/2034	53,500	2,007	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.600	17/01/2034	51,000	2,103	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.610	12/12/2032	56,700	2,286	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.620	31/01/2034	26,100	(784)	0.00
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.648	08/01/2034	52,100	1,962	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	22/11/2024	155,600	(2,236)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	05/12/2024	158,300	(2,315)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	10/07/2033	60,400	(2,295)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	05/03/2034	54,400	(1,418)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.655	24/01/2034	26,500	(733)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.665	24/01/2034	53,000	(1,424)	0.00
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.670	08/01/2034	52,900	1,901	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	26,000	907	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.685	24/01/2034	53,200	(1,338)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.700	06/06/2033	3,050,720	87,887	0.11
Pay	1-Day USD-SOFR Compounded-OIS	3.700	05/03/2034	27,300	(611)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.710	05/03/2034	54,100	(1,170)	0.00
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.725	07/02/2034	26,000	(527)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.730	03/08/2033	30,800	(917)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.735	07/08/2033	33,100	(955)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.735	23/01/2034	26,700	(560)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.738	23/01/2034	15,900	(329)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	21/11/2024	155,600	(2,060)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	11/12/2024	159,200	(2,156)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	13/12/2027	141,600	3,902	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	1,360,714	25,825	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	3,846,760	72,400	0.09
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	1,179,710	5,188	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2031	1,468,420	19,266	0.02
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2031	444,800	2,792	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	12/07/2033	57,200	(1,665)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	02/01/2034	26,000	758	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	674,050	5,538	0.01
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	16,030	(164)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.760	23/08/2033	97,900	(2,552)	0.00
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.783	07/02/2034	20,700	(320)	0.00

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day USD-SOFR	Compounded-OIS	3.800%	10/03/2028	\$ 104,800	\$ (1,751)	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	3.800	22/08/2030	24,500	(562)	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	3.800	30/08/2033	49,300	(1,109)	0.00
Receive	1-Day USD-SOFR	Compounded-OIS	3.810	02/01/2034	26,000	628	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	3.830	12/10/2053	15,600	94	0.00
Receive	1-Day USD-SOFR	Compounded-OIS	3.842	26/12/2033	26,000	566	0.00
Receive	1-Day USD-SOFR	Compounded-OIS	3.854	29/12/2033	52,000	1,072	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	3.860	21/02/2034	106,200	(956)	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	3.870	17/10/2053	15,700	206	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	3.880	16/10/2053	15,700	235	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	3.900	30/08/2033	49,400	(705)	0.00
Pay ⁽⁴⁾	1-Day USD-SOFR	Compounded-OIS	3.900	10/04/2034	55,300	(242)	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	3.900	15/04/2034	27,100	(112)	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	3.940	22/02/2029	159,500	(1,541)	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	3.950	13/09/2033	146,600	(1,377)	0.00
Receive	1-Day USD-SOFR	Compounded-OIS	3.950	19/12/2033	51,500	667	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	3.950	16/04/2034	55,100	(16)	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	3.970	27/02/2029	54,000	(438)	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	4.030	04/10/2033	103,700	(191)	0.00
Receive	1-Day USD-SOFR	Compounded-OIS	4.030	15/12/2033	51,700	341	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	4.078	29/04/2034	55,300	567	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	4.080	17/04/2034	55,300	577	0.00
Receive	1-Day USD-SOFR	Compounded-OIS	4.080	05/06/2034	56,200	(284)	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	4.085	22/04/2034	55,300	642	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	4.090	30/04/2034	166,400	2,780	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	4.105	24/04/2034	84,800	1,080	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	4.130	03/05/2034	55,000	800	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	4.150	12/10/2033	49,900	453	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	4.150	22/04/2034	56,400	931	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	4.165	27/09/2033	115,400	1,139	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	4.170	03/10/2033	81,600	843	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	4.175	10/10/2033	50,000	538	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	4.200	18/10/2033	39,900	518	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	4.220	20/10/2033	50,300	744	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	4.230	23/10/2033	25,100	398	0.00
Receive	1-Day USD-SOFR	Compounded-OIS	4.250	20/03/2029	208,940	6,089	0.01
Receive	1-Day USD-SOFR	Compounded-OIS	4.250	20/03/2031	239,020	8,286	0.01
Receive	1-Day USD-SOFR	Compounded-OIS	4.250	22/11/2033	51,700	(552)	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	4.255	23/10/2033	25,100	451	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	4.393	25/10/2033	23,500	694	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	4.435	01/11/2033	26,400	898	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	4.450	31/10/2033	29,800	1,037	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	4.450	01/11/2033	51,700	1,829	0.00
Pay	1-Day USD-SOFR	Compounded-OIS	4.500	22/05/2025	11,396,340	(38,431)	(0.05)
Pay	1-Day USD-SOFR	Compounded-OIS	4.900	06/06/2025	6,663,690	(23,165)	(0.03)
Pay	1-Year BRL-CDI		9.874	02/01/2026	BRL 453,700	(2,649)	0.00
Pay	1-Year BRL-CDI		9.899	02/01/2026	229,400	(1,319)	0.00
Pay	1-Year BRL-CDI		9.939	02/01/2026	366,700	(2,043)	0.00
Pay	1-Year BRL-CDI		9.998	04/01/2027	669,600	(5,374)	(0.01)
Pay	1-Year BRL-CDI		10.037	04/01/2027	163,900	(1,284)	0.00
Pay	1-Year BRL-CDI		10.041	04/01/2027	696,800	(5,480)	(0.01)
Pay	1-Year BRL-CDI		10.052	02/01/2026	857,800	(4,487)	(0.01)
Pay	1-Year BRL-CDI		10.072	04/01/2027	388,330	(2,325)	0.00
Pay	1-Year BRL-CDI		10.085	02/01/2026	851,400	(4,372)	(0.01)
Pay	1-Year BRL-CDI		10.090	04/01/2027	1,313,900	(10,086)	(0.01)
Pay	1-Year BRL-CDI		10.098	04/01/2027	1,174,240	(6,915)	(0.01)
Pay	1-Year BRL-CDI		10.105	02/01/2026	843,500	(4,307)	(0.01)
Pay	1-Year BRL-CDI		10.138	04/01/2027	326,900	(2,444)	0.00
Pay	1-Year BRL-CDI		10.165	04/01/2027	595,440	(3,359)	0.00
Pay	1-Year BRL-CDI		10.170	04/01/2027	993,630	(5,588)	(0.01)
Pay	1-Year BRL-CDI		10.183	04/01/2027	1,784,770	(9,942)	(0.01)
Pay	1-Year BRL-CDI		10.203	04/01/2027	1,390,590	(7,649)	(0.01)
Pay	1-Year BRL-CDI		10.210	04/01/2027	200,330	(1,097)	0.00
Pay	1-Year BRL-CDI		10.256	04/01/2027	1,389,360	(7,373)	(0.01)
Pay	1-Year BRL-CDI		10.328	04/01/2027	1,084,260	(5,471)	(0.01)
Pay	1-Year BRL-CDI		11.157	02/01/2025	26,500	(131)	0.00
Pay	1-Year BRL-CDI		11.177	02/01/2025	17,600	(85)	0.00
Pay	1-Year BRL-CDI		11.250	04/01/2027	32,000	(196)	0.00
Pay	1-Year BRL-CDI		11.275	04/01/2027	16,100	(96)	0.00
Pay	1-Year BRL-CDI		11.290	04/01/2027	16,200	(95)	0.00
Pay	1-Year BRL-CDI		11.367	02/01/2025	21,800	(88)	0.00
Pay	1-Year BRL-CDI		11.731	04/01/2027	8,300	(26)	0.00
Pay	1-Year BRL-CDI		11.746	04/01/2027	35,900	(110)	0.00
Pay	1-Year BRL-CDI		11.901	04/01/2027	85,800	(181)	0.00
Pay	1-Year BRL-CDI		12.018	02/01/2025	59,500	(72)	0.00
Pay	1-Year BRL-CDI		12.098	02/01/2025	98,900	(86)	0.00
Pay	1-Year BRL-CDI		12.158	02/01/2025	49,800	(30)	0.00
Pay	1-Year BRL-CDI		12.163	02/01/2025	48,800	(29)	0.00
Pay	1-Year BRL-CDI		12.178	02/01/2025	99,600	(52)	0.00
Receive	3-Month CAD-CAONREPO	Compounded-OIS	1.000	16/06/2047	CAD 2,600	(15)	0.00
Receive	3-Month CAD-CAONREPO	Compounded-OIS	1.300	16/06/2047	2,500	(19)	0.00
Pay	3-Month CAD-CAONREPO	Compounded-OIS	3.400	20/06/2029	6,300	12	0.00
Pay	3-Month CAD-CAONREPO	Compounded-OIS	3.750	20/12/2025	1,042,300	13,119	0.02

Schedule of Investments Income Fund (Cont.)

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay		3-Month NZD-BBR	4.750%	19/06/2029	NZD 486,100	\$ 858	0.00
Pay		3-Month ZAR-JIBAR	8.360	07/08/2028	ZAR 550,900	353	0.00
Pay		3-Month ZAR-JIBAR	8.380	04/08/2028	275,800	188	0.00
Pay		3-Month ZAR-JIBAR	8.400	07/08/2028	550,900	396	0.00
Pay		3-Month ZAR-JIBAR	8.410	31/07/2028	252,300	(9)	0.00
Pay		3-Month ZAR-JIBAR	8.410	04/08/2028	664,400	493	0.00
Pay		3-Month ZAR-JIBAR	8.410	07/08/2028	162,900	120	0.00
Pay		3-Month ZAR-JIBAR	8.415	31/07/2028	201,400	152	0.00
Pay		3-Month ZAR-JIBAR	8.415	04/08/2028	275,800	207	0.00
Pay		3-Month ZAR-JIBAR	8.420	31/07/2028	753,500	577	0.00
Pay		3-Month ZAR-JIBAR	8.421	04/08/2028	281,900	215	0.00
Pay		3-Month ZAR-JIBAR	8.426	01/08/2028	304,400	236	0.00
Pay		3-Month ZAR-JIBAR	8.428	31/07/2028	501,600	392	0.00
Pay		3-Month ZAR-JIBAR	8.460	01/08/2028	513,900	433	0.00
Pay		3-Month ZAR-JIBAR	8.460	02/08/2028	520,900	439	0.00
Pay		3-Month ZAR-JIBAR	8.464	02/08/2028	522,200	444	0.00
Pay		3-Month ZAR-JIBAR	8.543	04/08/2028	280,700	282	0.00
Pay		3-Month ZAR-JIBAR	8.550	03/08/2028	554,000	566	0.00
Pay		6-Month AUD-BBR-BBSW	2.750	17/06/2026	AUD 72,880	(1,336)	0.00
Pay		6-Month AUD-BBR-BBSW	3.000	21/03/2027	1,179,040	(47,970)	(0.06)
Pay		6-Month AUD-BBR-BBSW	3.250	17/12/2024	197,200	(6,842)	(0.01)
Pay		6-Month AUD-BBR-BBSW	3.500	17/06/2025	361,600	(18,578)	(0.02)
Pay		6-Month AUD-BBR-BBSW	4.250	17/12/2024	97,200	(8,319)	(0.01)
Pay		6-Month AUD-BBR-BBSW	4.500	20/03/2034	552,400	3,202	0.00
Pay ⁽⁴⁾		6-Month AUD-BBR-BBSW	4.500	18/09/2034	53,300	(636)	0.00
Receive		6-Month EUR-EURIBOR	0.150	18/03/2030	€ 907,700	(18,594)	(0.02)
Receive		6-Month EUR-EURIBOR	0.294	30/06/2026	6,200	447	0.00
Receive		6-Month EUR-EURIBOR	0.329	30/12/2025	13,200	779	0.00
Receive		6-Month EUR-EURIBOR	0.363	30/06/2025	20,500	839	0.00
Receive		6-Month EUR-EURIBOR	0.395	30/12/2024	10,800	263	0.00
Receive		6-Month EUR-EURIBOR	0.150	17/06/2030	244,000	(7,268)	(0.01)
Receive		6-Month EUR-EURIBOR	0.500	17/06/2050	126,900	57,402	0.07
Pay		6-Month EUR-EURIBOR	0.650	12/04/2027	331,900	(23,336)	(0.03)
Pay		6-Month EUR-EURIBOR	0.700	11/04/2027	113,000	(7,867)	(0.01)
Receive ⁽⁴⁾		6-Month EUR-EURIBOR	0.830	09/12/2052	1,064,900	61,196	0.08
Pay		6-Month EUR-EURIBOR	1.000	13/05/2027	243,100	(14,610)	(0.02)
Pay		6-Month EUR-EURIBOR	1.000	18/05/2027	116,300	(6,944)	(0.01)
Pay		6-Month EUR-EURIBOR	1.750	21/09/2027	355,500	(12,983)	(0.02)
Receive		6-Month EUR-EURIBOR	2.000	17/09/2024	149,000	18,304	0.02
Pay		6-Month EUR-EURIBOR	2.000	21/09/2032	170,580	(14,648)	(0.02)
Receive ⁽⁴⁾		6-Month EUR-EURIBOR	2.500	18/09/2054	1,851,400	50,945	0.06
Pay		6-Month EUR-EURIBOR	2.547	09/03/2033	127,800	(570)	0.00
Receive ⁽⁴⁾		6-Month EUR-EURIBOR	2.650	08/01/2034	46,900	1,191	0.00
Receive		6-Month EUR-EURIBOR	2.670	03/04/2034	23,700	477	0.00
Pay ⁽⁴⁾		6-Month EUR-EURIBOR	2.750	18/09/2029	450,400	(6,853)	(0.01)
Pay		6-Month EUR-EURIBOR	2.750	05/03/2034	35,500	(267)	0.00
Pay ⁽⁴⁾		6-Month EUR-EURIBOR	2.750	18/09/2034	3,872,600	(69,280)	(0.09)
Receive		6-Month EUR-EURIBOR	2.760	03/01/2029	40,900	580	0.00
Pay		6-Month EUR-EURIBOR	2.760	04/03/2034	34,900	(233)	0.00
Pay		6-Month EUR-EURIBOR	2.770	16/04/2029	58,000	(365)	0.00
Pay		6-Month EUR-EURIBOR	2.770	29/04/2034	35,100	(141)	0.00
Pay		6-Month EUR-EURIBOR	2.780	02/05/2029	58,700	(306)	0.00
Receive		6-Month EUR-EURIBOR	2.818	26/06/2029	58,700	229	0.00
Pay		6-Month EUR-EURIBOR	2.827	06/05/2029	59,600	(164)	0.00
Pay		6-Month EUR-EURIBOR	2.860	24/04/2029	46,900	(76)	0.00
Receive		6-Month EUR-EURIBOR	2.880	19/12/2028	58,400	(726)	0.00
Receive		6-Month EUR-EURIBOR	2.890	22/12/2033	46,700	(847)	0.00
Receive		6-Month EUR-EURIBOR	2.910	29/12/2033	29,300	(593)	0.00
Receive		6-Month EUR-EURIBOR	2.920	13/12/2028	70,700	(992)	0.00
Receive		6-Month EUR-EURIBOR	2.950	29/12/2028	35,200	(581)	0.00
Pay ⁽⁴⁾		6-Month EUR-EURIBOR	2.950	12/06/2029	46,100	229	0.00
Receive		6-Month EUR-EURIBOR	2.970	15/12/2033	47,100	(1,181)	0.00
Receive		6-Month EUR-EURIBOR	2.990	08/12/2033	41,100	(1,101)	0.00
Receive		6-Month EUR-EURIBOR	3.063	06/12/2033	29,400	(980)	0.00
Receive		6-Month EUR-EURIBOR	3.128	04/12/2033	23,500	(922)	0.00
Receive		6-Month EUR-EURIBOR	3.148	20/11/2033	37,500	(1,519)	0.00
Receive		6-Month EUR-EURIBOR	3.179	29/11/2028	29,400	(770)	0.00
Receive		6-Month EUR-EURIBOR	3.250	06/11/2033	38,300	(1,875)	0.00
Receive		6-Month EUR-EURIBOR	3.255	22/11/2028	29,400	(876)	0.00
Receive		6-Month EUR-EURIBOR	3.270	08/11/2028	62,400	(1,859)	0.00
Pay		6-Month EUR-EURIBOR	3.270	21/08/2033	35,300	2,032	0.00
Receive		6-Month EUR-EURIBOR	3.280	22/11/2033	17,800	(940)	0.00
Pay		6-Month EUR-EURIBOR	3.300	03/10/2033	105,000	6,460	0.01
Receive		6-Month EUR-EURIBOR	3.305	27/11/2033	36,600	(2,020)	0.00
Pay		6-Month EUR-EURIBOR	3.370	09/10/2028	62,900	2,429	0.00
Pay		6-Month EUR-EURIBOR	3.450	20/10/2028	61,700	2,634	0.00
Pay		28-Day MXN-TIE	7.165	06/09/2032	MXN 266,600	(1,908)	0.00
Pay		28-Day MXN-TIE	7.360	21/08/2037	285,500	(2,007)	0.00
Receive		28-Day MXN-TIE	7.380	14/08/2037	111,200	539	0.00
Pay		28-Day MXN-TIE	7.480	18/06/2037	337,300	(2,803)	0.00
Pay		28-Day MXN-TIE	7.495	14/01/2032	2,373,500	(13,940)	(0.02)
Pay		28-Day MXN-TIE	7.498	15/01/2032	5,192,600	(30,436)	(0.04)
Pay		28-Day MXN-TIE	7.498	19/06/2037	810,000	(6,693)	(0.01)

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets	
Receive		28-Day MXN-TIIE	8.103%	04/01/2038	MXN 3,750,800	\$ 18,551	0.02	
Pay		28-Day MXN-TIIE	8.280	28/11/2036	690,000	(6,785)	(0.01)	
Pay		28-Day MXN-TIIE	8.300	16/06/2028	665,100	(1,340)	0.00	
Pay		28-Day MXN-TIIE	8.310	28/11/2036	1,066,400	(10,639)	(0.01)	
Receive		28-Day MXN-TIIE	8.410	31/03/2027	1,182,800	2,484	0.00	
Pay		28-Day MXN-TIIE	8.444	25/07/2028	1,502,400	(3,566)	0.00	
Pay		28-Day MXN-TIIE	8.471	26/07/2028	757,500	(1,756)	0.00	
Pay		28-Day MXN-TIIE	8.512	24/07/2028	1,136,300	(2,556)	0.00	
Pay		28-Day MXN-TIIE	8.550	27/07/2028	383,300	(830)	0.00	
Pay		28-Day MXN-TIIE	8.556	27/07/2028	2,280,700	(4,912)	(0.01)	
Pay		28-Day MXN-TIIE	8.600	31/07/2028	610,800	(1,255)	0.00	
Pay		28-Day MXN-TIIE	8.620	28/07/2028	361,800	(734)	0.00	
Pay		28-Day MXN-TIIE	8.636	28/07/2028	722,200	(1,443)	0.00	
Pay		28-Day MXN-TIIE	8.640	28/07/2028	144,800	(288)	0.00	
Pay		28-Day MXN-TIIE	8.650	28/07/2028	365,300	(720)	0.00	
Pay		28-Day MXN-TIIE	8.660	28/07/2028	361,100	(705)	0.00	
Receive ⁽⁴⁾		28-Day MXN-TIIE	8.673	31/05/2029	201,100	406	0.00	
Receive		28-Day MXN-TIIE	8.680	31/05/2029	283,100	567	0.00	
Receive		28-Day MXN-TIIE	8.681	31/05/2029	363,100	726	0.00	
Receive ⁽⁴⁾		28-Day MXN-TIIE	8.683	31/05/2029	131,500	263	0.00	
Receive		28-Day MXN-TIIE	8.701	31/03/2032	905,900	2,074	0.00	
Receive		28-Day MXN-TIIE	8.720	07/03/2029	116,900	222	0.00	
Receive		28-Day MXN-TIIE	8.725	07/03/2029	292,200	551	0.00	
Receive		28-Day MXN-TIIE	8.730	06/04/2027	787,600	1,385	0.00	
Receive		28-Day MXN-TIIE	8.730	07/03/2029	176,900	332	0.00	
Receive		28-Day MXN-TIIE	8.732	30/03/2032	394,000	866	0.00	
Receive		28-Day MXN-TIIE	8.760	01/03/2029	473,600	818	0.00	
Receive		28-Day MXN-TIIE	8.770	01/03/2029	237,500	405	0.00	
Receive		28-Day MXN-TIIE	8.780	01/03/2029	234,900	396	0.00	
Receive		28-Day MXN-TIIE	8.810	29/05/2031	247,300	460	0.00	
Receive		28-Day MXN-TIIE	9.073	03/06/2027	809,900	1,027	0.00	
Receive		28-Day MXN-TIIE	9.260	03/06/2027	478,400	478	0.00	
Receive		28-Day MXN-TIIE	9.340	03/06/2027	898,200	794	0.00	
Pay		UKRPI	4.000	15/09/2031	£ 53,800	(8,612)	(0.01)	
Pay		UKRPI	4.020	15/10/2031	69,900	(10,657)	(0.01)	
Pay		UKRPI	4.055	15/09/2031	49,800	(7,843)	(0.01)	
Pay		UKRPI	4.066	15/09/2031	96,800	(13,509)	(0.02)	
Pay		UKRPI	4.140	15/10/2031	135,400	(18,495)	(0.02)	
Pay		UKRPI	4.250	15/11/2031	135,600	(14,811)	(0.02)	
Pay		UKRPI	4.400	15/10/2031	60,700	(6,791)	(0.01)	
						\$ 1,574,309	2.00	
Total Centrally Cleared Financial Derivative Instruments							\$ 1,713,311	2.17

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (4) This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PURCHASED OPTIONS

INTEREST RATE SWAPPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
FAR	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.243%	05/08/2024	291,100	\$ 3,930	\$ 0	0.00
	Put - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.243	05/08/2024	291,100	3,930	12,359	0.02
GLM	Call - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.110	26/07/2032	59,200	9,590	5,547	0.01
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.110	26/07/2032	85,900	13,916	22,485	0.03
MYC	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.620	22/07/2024	869,400	6,520	0	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.620	22/07/2024	869,400	6,520	19,665	0.02
	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.590	19/07/2024	616,200	8,473	0	0.00
	Put - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.590	19/07/2024	616,200	8,473	22,556	0.03
	Call - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.170	19/07/2032	68,100	10,801	6,470	0.01
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.170	19/07/2032	76,800	12,180	19,607	0.02
	Call - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.400	20/07/2027	68,100	8,986	3,273	0.00
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.400	20/07/2027	76,800	10,134	17,900	0.02
							\$ 103,453	\$ 129,862	0.16

Schedule of Investments Income Fund (Cont.)

WRITTEN OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
DUB	Call - OTC USD versus MXN	MXN 18.150	06/02/2025	75,276	\$ (3,447)	\$ (4,719)	(0.01)
	Call - OTC USD versus MXN	18.100	11/02/2025	30,067	(1,370)	(1,948)	0.02
	Call - OTC USD versus MXN	18.150	13/02/2025	75,167	(3,354)	(4,797)	(0.01)
MYI	Call - OTC USD versus MXN	18.230	29/01/2025	75,704	(3,629)	(4,466)	(0.01)
	Call - OTC USD versus MXN	18.250	30/01/2025	75,703	(3,637)	(4,451)	(0.01)
	Call - OTC USD versus MXN	18.150	10/02/2025	75,676	(3,406)	(4,778)	(0.01)
					\$ (18,843)	\$ (25,159)	(0.03)

INTEREST RATE SWAPPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.800%	08/07/2024	55,000	\$ (247)	\$ (71)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.350	08/07/2024	55,000	(248)	(3)	0.00
BRC	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.700	04/07/2024	58,100	(87)	(12)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.000	04/07/2024	58,100	(87)	(16)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Receive	3.700	05/07/2024	35,400	(139)	(22)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Pay	4.070	05/07/2024	35,400	(139)	(20)	0.00
CBK	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.710	26/07/2024	39,100	(148)	(112)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.060	26/07/2024	39,100	(148)	(195)	0.00
GLM	Call - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.689	15/07/2024	111,800	(229)	(50)	0.00
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.139	15/07/2024	111,800	(229)	(263)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.540	24/07/2024	79,900	(336)	(75)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.628	18/07/2024	111,800	(425)	(128)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	24/07/2024	112,400	(407)	(201)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.680	22/07/2024	55,500	(216)	(104)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.844	03/07/2024	89,600	(300)	(141)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.880	08/07/2024	112,500	(343)	(318)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.978	18/07/2024	111,800	(425)	(722)	(0.01)
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.998	24/07/2024	112,400	(407)	(733)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.000	24/07/2024	79,900	(336)	(516)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.030	22/07/2024	55,500	(216)	(286)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.194	03/07/2024	89,600	(300)	(23)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.230	08/07/2024	112,500	(343)	(29)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.550	15/07/2024	29,300	(104)	(20)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.550	18/07/2024	35,600	(119)	(33)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.880	15/07/2024	29,300	(104)	(118)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	18/07/2024	35,600	(119)	(151)	0.00
JPM	Call - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.850	05/07/2024	114,900	(282)	(38)	0.00
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.250	05/07/2024	114,900	(282)	(39)	0.00
	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.610	15/07/2024	35,400	(63)	(17)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.940	15/07/2024	35,400	(63)	(62)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.640	23/07/2024	28,200	(113)	(45)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.675	22/07/2024	55,800	(218)	(102)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.800	05/07/2024	27,000	(105)	(26)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.990	23/07/2024	28,200	(113)	(187)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.025	22/07/2024	55,800	(218)	(295)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.150	05/07/2024	27,000	(105)	(13)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Receive	3.800	03/07/2024	30,600	(124)	(38)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Pay	4.150	03/07/2024	30,600	(124)	(1)	0.00
MYC	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.820	11/07/2024	58,200	(93)	(137)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.120	11/07/2024	58,200	(93)	(16)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.630	29/07/2024	56,500	(146)	(111)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.690	29/07/2024	56,500	(209)	(153)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.765	22/07/2024	54,700	(231)	(171)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.040	29/07/2024	56,500	(209)	(322)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.090	29/07/2024	56,500	(146)	(248)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.265	22/07/2024	54,700	(231)	(62)	0.00
RYL	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.630	17/07/2024	59,500	(103)	(42)	0.00
	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.630	22/07/2024	59,500	(96)	(53)	0.00
	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.740	15/07/2024	59,000	(94)	(84)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.940	22/07/2024	59,500	(96)	(128)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.970	17/07/2024	59,500	(103)	(91)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.040	15/07/2024	59,000	(94)	(44)	0.00
ULO	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.570	25/07/2024	35,600	(110)	(56)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	25/07/2024	35,600	(110)	(166)	0.00
					\$ (10,175)	\$ (7,109)	(0.01)		

INTEREST RATE-CAPPED OPTIONS

Counterparty	Description	Floating Rate Index	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
FAR	Call - OTC 2-Year Interest Rate Cap ⁽²⁾	2-Year USD-LIBOR	0.022%	08/08/2026	291,100	\$ (5,021)	\$ (12,640)	(0.02)
	Put - OTC 2-Year Interest Rate Floor ⁽²⁾	2-Year USD-LIBOR	0.022	08/08/2026	291,100	(5,021)	(375)	0.00
MYC	Call - OTC 1-Year Interest Rate Cap ⁽²⁾	1-Year USD-LIBOR	0.026	23/07/2025	869,400	(7,615)	(19,629)	(0.02)
	Put - OTC 1-Year Interest Rate Floor ⁽²⁾	1-Year USD-LIBOR	0.030	24/07/2024	1,738,800	(6,941)	0	0.00
	Put - OTC 1-Year Interest Rate Floor ⁽²⁾	1-Year USD-LIBOR	0.026	23/07/2025	869,400	(7,615)	(164)	0.00
	Call - OTC 2-Year Interest Rate Cap ⁽²⁾	2-Year USD-LIBOR	0.026	23/07/2026	616,200	(10,898)	(23,557)	(0.03)
	Put - OTC 2-Year Interest Rate Floor ⁽²⁾	2-Year USD-LIBOR	0.026	23/07/2026	616,200	(10,897)	(1,032)	0.00
						\$ (54,008)	\$ (57,397)	(0.07)

OPTIONS ON SECURITIES

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
JPM	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	\$ 94.969	08/07/2024	25,700	\$ (100)	\$ (6)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	97.266	08/07/2024	35,700	(73)	(46)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	97.719	08/07/2024	25,800	(48)	(13)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	97.969	08/07/2024	25,700	(80)	(7)	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/08/2054	95.594	06/08/2024	48,200	(109)	(168)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/08/2054	98.594	06/08/2024	48,200	(90)	(62)	0.00
MSC	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	97.250	08/07/2024	38,700	(73)	(51)	0.00
SAL	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	97.969	08/07/2024	30,700	(101)	(8)	0.00
					\$ (674)	\$ (361)	0.00

(1) Notional Amount represents the number of contracts.

(2) The underlying instrument has a forward starting effective date.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	South Africa Government International Bond	1.000%	20/12/2026	\$ 5,500	\$ (241)	\$ 224	\$ (17)	0.00
	Turkey Government International Bond	1.000	20/12/2024	23,000	(2,501)	2,550	49	0.00
BPS	Colombia Government International Bond	1.000	20/06/2027	14,700	(705)	634	(71)	0.00
	Colombia Government International Bond	1.000	20/12/2027	2,900	(259)	223	(36)	0.00
	Turkey Government International Bond	1.000	20/12/2024	4,000	(287)	296	9	0.00
	Turkey Government International Bond	1.000	20/06/2025	1,300	(222)	223	1	0.00
BRC	Turkey Government International Bond	1.000	20/12/2024	84,600	(11,485)	11,666	181	0.00
BYL	Turkey Government International Bond	1.000	20/12/2024	15,260	(1,322)	1,355	33	0.00
CBK	Brazil Government International Bond	1.000	20/12/2024	168,400	(2,908)	3,420	512	0.00
	Colombia Government International Bond	1.000	20/12/2024	29,600	116	(14)	102	0.00
	Colombia Government International Bond	1.000	20/12/2026	42,900	(1,989)	1,950	(39)	0.00
	Colombia Government International Bond	1.000	20/06/2027	10,600	(381)	330	(51)	0.00
	Mexico Government International Bond	1.000	20/06/2026	31,000	(203)	504	301	0.00
	Turkey Government International Bond	1.000	20/12/2024	4,700	(490)	500	10	0.00
GST	Brazil Government International Bond	1.000	20/12/2024	176,800	(2,751)	3,289	538	0.00
	Colombia Government International Bond	1.000	20/06/2027	17,600	(687)	603	(84)	0.00
	Colombia Government International Bond	1.000	20/12/2027	8,200	(731)	630	(101)	0.00
	Equinix, Inc.	5.000	20/06/2027	9,000	1,258	(232)	1,026	0.01
	Indonesia Government International Bond	1.000	20/06/2029	18,200	252	(74)	178	0.00
	Mexico Government International Bond	1.000	20/12/2024	60,300	(502)	744	242	0.00
	Mexico Government International Bond	1.000	20/12/2027	2,400	(101)	117	16	0.00
	Mexico Government International Bond	1.000	20/12/2028	9,800	(103)	102	(1)	0.00
	South Africa Government International Bond	1.000	20/12/2025	10,200	(565)	601	36	0.00
	South Africa Government International Bond	1.000	20/12/2026	4,800	(215)	200	(15)	0.00
	Turkey Government International Bond	1.000	20/12/2024	58,600	(6,583)	6,708	125	0.00
JPM	Colombia Government International Bond	1.000	20/12/2026	2,200	(101)	99	(2)	0.00
	Colombia Government International Bond	1.000	20/06/2027	3,500	(135)	118	(17)	0.00
	Mexico Government International Bond	1.000	20/06/2026	33,200	(259)	581	322	0.00
MBC	Turkey Government International Bond	1.000	20/12/2024	6,200	(676)	689	13	0.00
MYC	Colombia Government International Bond	1.000	20/06/2027	21,700	(781)	677	(104)	0.00
	Colombia Government International Bond	1.000	20/12/2027	24,900	(2,220)	1,912	(308)	0.00
	Mexico Government International Bond	1.000	20/12/2024	47,400	(418)	608	190	0.00
	Mexico Government International Bond	1.000	20/12/2025	5,300	(73)	117	44	0.00
	Mexico Government International Bond	1.000	20/06/2026	56,100	(326)	870	544	0.00
	Mexico Government International Bond	1.000	20/12/2026	44,400	68	348	416	0.00
	Mexico Government International Bond	1.000	20/06/2027	40,600	(137)	504	367	0.00
	Mexico Government International Bond	1.000	20/06/2028	17,300	(335)	409	74	0.00
	Mexico Government International Bond	1.000	20/12/2028	74,600	(787)	777	(10)	0.00
	South Africa Government International Bond	1.000	20/12/2026	124,200	(5,441)	5,047	(394)	0.00
	Turkey Government International Bond	1.000	20/12/2024	4,600	(518)	528	10	0.00
					\$ (45,744)	\$ 49,833	\$ 4,089	0.01

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	ABX.HE.AA.6-1 Index	0.320%	25/07/2045	\$ 637	\$ (220)	\$ 174	\$ (46)	0.00
	ABX.HE.AAA.6-2 Index	0.110	25/05/2046	29,101	(7,460)	5,735	(1,725)	0.00
	CMBX.NA.AS.6 Index	1.000	11/05/2063	80	0	0	0	0.00
BRC	ABX.HE.AAA.6-2 Index	0.110	25/05/2046	2,289	(585)	449	(136)	0.00
	CMBX.NA.AAA.13 Index	0.500	16/12/2072	100,000	(1,840)	779	(1,061)	0.00
	CMBX.NA.AS.6 Index	1.000	11/05/2063	552	(19)	19	0	0.00
	PRIMEX.ARM.2-AAA Index	4.580	25/12/2037	188	8	(5)	3	0.00
CBK	CDX.HY-33 5-Year Index 35-100%	5.000	20/12/2024	57,924	9,644	(8,189)	1,455	0.00
DUB	CMBX.NA.AAA.10 Index	0.500	17/11/2059	233,645	(4,705)	4,094	(611)	0.00
FBF	CMBX.NA.AAA.12 Index	0.500	17/08/2061	162,200	(1,133)	(85)	(1,218)	0.00
GST	ABX.HE.AAA.6-2 Index	0.110	25/05/2046	751	(181)	136	(45)	0.00
	CMBX.NA.AAA.10 Index	0.500	17/11/2059	1,169,250	(14,905)	11,849	(3,056)	(0.01)
	CMBX.NA.AAA.11 Index	0.500	18/11/2054	912,039	2,357	(6,811)	(4,454)	(0.01)
	CMBX.NA.AAA.13 Index	0.500	16/12/2072	86,300	(1,494)	579	(915)	0.00
	CMBX.NA.AAA.15 Index	0.500	18/11/2064	473,700	(13,688)	5,368	(8,320)	(0.01)

Schedule of Investments Income Fund (Cont.)

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets	
JPS	CMBX.NA.AAA.10 Index	0.500%	17/11/2059	\$ 171,400	\$ (2,957)	\$ 2,509	\$ (448)	0.00	
	CMBX.NA.AAA.11 Index	0.500	18/11/2054	171,700	(1,351)	512	(839)	0.00	
MEI	CMBX.NA.AAA.12 Index	0.500	17/08/2061	45,500	(336)	(6)	(342)	0.00	
MYC	CMBX.NA.AAA.10 Index	0.500	17/11/2059	66,700	(1,419)	1,245	(174)	0.00	
	CMBX.NA.AAA.11 Index	0.500	18/11/2054	364,800	(3,092)	1,310	(1,782)	0.00	
	CMBX.NA.AAA.12 Index	0.500	17/08/2061	923,900	(14,119)	7,179	(6,940)	(0.01)	
	CMBX.NA.AAA.13 Index	0.500	16/12/2072	379,100	507	(4,528)	(4,021)	(0.01)	
	CMBX.NA.AAA.14 Index	0.500	16/12/2072	171,300	(4,147)	1,821	(2,326)	0.00	
	CMBX.NA.AAA.15 Index	0.500	18/11/2064	74,400	(631)	(676)	(1,307)	0.00	
	CMBX.NA.AS.6 Index	1.000	11/05/2063	48	(1)	1	0	0.00	
SAL	CMBX.NA.AAA.10 Index	0.500	17/11/2059	810,495	(7,907)	5,788	(2,119)	0.00	
	CMBX.NA.AAA.11 Index	0.500	18/11/2054	664,561	(913)	(2,332)	(3,245)	(0.01)	
	CMBX.NA.AAA.12 Index	0.500	17/08/2061	1,386,500	(13,794)	3,379	(10,415)	(0.01)	
	CMBX.NA.AAA.13 Index	0.500	16/12/2072	88,800	0	(942)	(942)	0.00	
UAG	CMBX.NA.AAA.10 Index	0.500	17/11/2059	15,500	(445)	404	(41)	0.00	
						\$ (84,826)	\$ 29,756	\$ (55,070)	(0.07)

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

TOTAL RETURN SWAPS ON INDICES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets	
BPS	Receive	iBoxx USD Liquid Investment Grade Index	N/A	1.144%	\$ 35,800	20/09/2024	\$ 359	\$ (413)	\$ (54)	0.00	
JPM	Receive	iBoxx USD Liquid Investment Grade Index	N/A	1.144	100,700	20/09/2024	1,101	(1,075)	26	0.00	
MYC	Receive	iBoxx USD Liquid Investment Grade Index	N/A	1.144	124,500	20/09/2024	1,292	(1,388)	(96)	0.00	
	Receive	iBoxx USD Liquid Investment Grade Index	N/A	5.321	31,100	20/09/2024	32	(39)	(7)	0.00	
	Receive	iBoxx USD Liquid Investment Grade Index	N/A	5.330	15,600	20/09/2024	4	(16)	(12)	0.00	
	Receive	iBoxx USD Liquid Investment Grade Index	N/A	1.144	15,500	20/12/2024	115	(156)	(41)	0.00	
								\$ 2,903	\$ (3,087)	\$ (184)	0.00

TOTAL RETURN SWAPS ON SECURITIES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
MYC	Receive	U.S. Treasury Inflation Protected Securities	N/A	5.410%	\$ 725,000	09/07/2024	\$ 0	\$ (3,118)	\$ (3,118)	0.00

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/(Depreciation)	% of Net Assets	
AZD	07/2024	AUD 1,110,339	\$ 739,781	\$ 0	\$ (1,759)	\$ (1,759)	0.00	
	07/2024	NZD 150,885	92,402	460	0	460	0.00	
	07/2024	\$ 80,404	AUD 120,709	211	0	211	0.00	
	08/2024	AUD 120,709	\$ 80,472	0	(210)	(210)	0.00	
	08/2024	\$ 92,402	NZD 150,885	0	(460)	(460)	0.00	
	10/2024	CNH 3,594,714	\$ 502,218	5,667	0	5,667	0.01	
	BOA	07/2024	CHF 608,333	676,294	0	(685)	(685)	0.00
		07/2024	€ 19,566	21,057	88	0	88	0.00
		07/2024	KRW 556,920,941	407,094	2,602	0	2,602	0.00
		07/2024	NZD 1,787	1,091	2	0	2	0.00
07/2024		SEK 4,645	446	7	0	7	0.00	
07/2024		SGD 13,654	10,075	12	(12)	0	0.00	
07/2024		\$ 16,669	€ 15,288	0	(284)	(284)	0.00	
07/2024		6,024	£ 4,748	0	(22)	(22)	0.00	
07/2024		2,386	HKD 18,622	0	0	0	0.00	
07/2024		87,645	PLN 349,253	0	(784)	(784)	0.00	
BPS	07/2024	82,136	SGD 110,855	0	(339)	(339)	0.00	
	07/2024	2,646	TRY 88,945	67	0	67	0.00	
	08/2024	SGD 353	\$ 260	0	0	0	0.00	
	08/2024	TRY 881	25	0	0	0	0.00	
	08/2024	\$ 9,695	TRY 339,504	111	0	111	0.00	
	02/2025	30,281	MXN 552,659	0	(1,060)	(1,060)	0.00	
	07/2024	BRL 453,637	\$ 90,129	8,459	0	8,459	0.01	
	07/2024	CAD 1,773,120	1,295,628	57	(238)	(181)	0.00	
	07/2024	€ 2,346,316	2,538,518	23,854	0	23,854	0.03	
	07/2024	£ 880,987	1,119,741	6,086	0	6,086	0.01	
07/2024	KRW 557,232,999	405,981	1,265	(2)	1,263	0.00		
07/2024	\$ 663,487	AUD 995,788	1,550	0	1,550	0.00		
07/2024	2,550	BRL 13,651	0	(92)	(92)	0.00		
07/2024	1,147,477	€ 1,072,510	2,251	(265)	1,986	0.00		

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets	
	07/2024	\$	74,763	IDR 1,225,016,078	\$ 113	\$ (3)	\$ 110	0.00
	07/2024		20,810	ILS 77,145	0	(319)	(319)	0.00
	07/2024		1,833	¥ 286,300	0	(53)	(53)	0.00
	07/2024		191,469	NZD 311,676	0	(1,550)	(1,550)	0.00
	07/2024		206,459	PLN 819,832	0	(2,564)	(2,564)	0.00
	07/2024		1,324	TRY 47,396	99	0	99	0.00
	08/2024	AUD	987,188	\$ 658,329	0	(1,515)	(1,515)	0.00
	08/2024	€	1,046,739	1,121,227	0	(2,251)	(2,251)	0.00
	09/2024	CNH	3,040,169	424,720	5,877	0	5,877	0.01
	09/2024	INR	1,379,282	16,457	0	(47)	(47)	0.00
	09/2024	TWD	17,217,084	535,140	3,337	0	3,337	0.00
	09/2024	\$	152,262	INR 12,742,354	211	0	211	0.00
	10/2024	CNH	2,825,854	\$ 394,112	3,766	0	3,766	0.00
	10/2024	\$	76,831	CNH 550,256	0	(822)	(822)	0.00
	05/2029	KWD	21,985	\$ 75,580	2,175	0	2,175	0.00
BRC	07/2024	AUD	26,602	17,605	0	(162)	(162)	0.00
	07/2024	€	200,659	214,713	0	(344)	(344)	0.00
	07/2024	HKD	14,350	1,838	0	0	0	0.00
	07/2024	MXN	1,486,863	80,439	0	(715)	(715)	0.00
	07/2024	NOK	65,354	6,206	68	0	68	0.00
	07/2024	PLN	1,668	424	9	0	9	0.00
	07/2024	SGD	200,965	148,817	530	0	530	0.00
	07/2024	THB	122,952	3,358	3	0	3	0.00
	07/2024	TRY	756	21	0	(2)	(2)	0.00
	07/2024	\$	33,059	CAD 45,188	6	(42)	(36)	0.00
	07/2024		716,785	€ 669,493	745	0	745	0.00
	07/2024		3,038	£ 2,391	0	(15)	(15)	0.00
	07/2024		128,912	PLN 514,950	0	(842)	(842)	0.00
	07/2024		9,495	SGD 12,847	0	(15)	(15)	0.00
	07/2024		186,154	TRY 6,398,440	6,019	0	6,019	0.01
	08/2024	€	669,493	\$ 717,834	0	(741)	(741)	0.00
	08/2024	TRY	877	25	0	0	0	0.00
	08/2024	\$	84,956	TRY 2,912,162	741	0	741	0.00
	09/2024	CNH	1,323	\$ 184	2	0	2	0.00
	09/2024	MXN	1,595,355	83,790	0	(2,415)	(2,415)	0.00
	09/2024	\$	8,648	INR 723,847	13	0	13	0.00
	09/2024		1,524	MXN 28,364	9	0	9	0.00
	09/2024		142,302	TRY 5,221,921	5,796	0	5,796	0.01
	10/2024	CNH	20	\$ 3	0	0	0	0.00
	11/2024	\$	5,650	TRY 222,954	284	0	284	0.00
BSH	02/2025		30,110	MXN 546,066	0	(1,264)	(1,264)	0.00
CBK	07/2024		104	PLN 406	0	(3)	(3)	0.00
	07/2024	BRL	3,090,643	\$ 568,196	11,770	0	11,770	0.01
	07/2024	CAD	4,269,629	3,118,963	1,055	(2,446)	(1,391)	0.00
	07/2024	CHF	130,197	143,064	0	(1,825)	(1,825)	0.00
	07/2024	COP	13,322,000	3,196	0	(6)	(6)	0.00
	07/2024	€	1,576	1,691	2	0	2	0.00
	07/2024	£	2,762	3,499	7	0	7	0.00
	07/2024	IDR	1,504,523	93	1	0	1	0.00
	07/2024	KRW	40,457,725	29,658	274	0	274	0.00
	07/2024	NZD	657	401	0	0	0	0.00
	07/2024	PEN	156,590	41,890	1,013	0	1,013	0.00
	07/2024	PLN	761	191	2	0	2	0.00
	07/2024	SEK	15,596	1,469	0	(4)	(4)	0.00
	07/2024	\$	5,718	AUD 8,648	57	0	57	0.00
	07/2024		550	BRL 2,970	0	(15)	(15)	0.00
	07/2024		87,901	£ 68,905	0	(798)	(798)	0.00
	07/2024		151	ILS 561	0	(2)	(2)	0.00
	07/2024		3,292	NOK 34,704	0	(33)	(33)	0.00
	07/2024		4,635	PEN 17,669	0	(23)	(23)	0.00
	07/2024		224,909	PLN 892,071	0	(3,048)	(3,048)	(0.01)
	07/2024		3,605	SGD 4,863	0	(17)	(17)	0.00
	07/2024		13,094	TRY 441,420	59	0	59	0.00
	07/2024		34,937	ZAR 635,339	1	(188)	(187)	0.00
	08/2024	£	7,019	\$ 8,873	0	(1)	(1)	0.00
	09/2024	INR	1,718	21	0	0	0	0.00
	09/2024	PEN	130,249	34,960	961	0	961	0.00
	09/2024	TWD	5,094,233	158,059	708	0	708	0.00
	09/2024	\$	946,907	INR 79,193,260	981	(271)	710	0.00
	10/2024		568,196	BRL 3,120,815	0	(11,985)	(11,985)	(0.02)
	01/2025		28,768	MXN 523,983	0	(1,046)	(1,046)	0.00
DUB	07/2024	AUD	51,410	\$ 34,025	0	(309)	(309)	0.00
	07/2024	BRL	15,565	2,950	148	0	148	0.00
	07/2024	CAD	5,000	3,642	0	(12)	(12)	0.00
	07/2024	CLP	2,017,734	2,182	44	0	44	0.00
	07/2024	€	609,496	661,947	8,719	0	8,719	0.01
	07/2024	£	1,351,405	1,724,367	16,057	0	16,057	0.02
	07/2024	IDR	17,126,550	1,050	3	0	3	0.00
	07/2024	KRW	476,032,070	346,012	269	0	269	0.00
	07/2024	PLN	80	20	0	0	0	0.00
	07/2024	\$	1,193,175	BRL 6,054,395	0	(103,168)	(103,168)	(0.13)
	07/2024		218,389	PLN 858,268	0	(4,935)	(4,935)	(0.01)
	08/2024		25,301	BRL 130,225	0	(1,941)	(1,941)	0.00

Schedule of Investments Income Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	09/2024	INR 5,933,819	\$ 70,792	\$ 0	\$ (211)	\$ (211)	0.00
	09/2024	TWD 4,784,545	148,289	503	0	503	0.00
	02/2025	MXN 1,309,179	72,204	3,089	0	3,089	0.00
	02/2025	\$ 42,094	MXN 764,604	0	(1,746)	(1,746)	0.00
	03/2025	5,089	TRY 242,226	615	0	615	0.00
FAR	07/2024	CAD 1,226,267	\$ 895,088	0	(1,140)	(1,140)	0.00
	07/2024	¥ 290,109,617	1,820,762	17,272	0	17,272	0.02
	07/2024	NZD 289,947	176,839	159	0	159	0.00
	07/2024	\$ 1,898,220	¥ 296,428,431	0	(55,448)	(55,448)	(0.07)
	07/2024	6,134	NZD 9,956	0	(67)	(67)	0.00
	08/2024	1,820,762	¥ 288,748,561	0	(17,247)	(17,247)	(0.02)
	08/2024	176,838	NZD 289,947	0	(160)	(160)	0.00
GLM	07/2024	BRL 2,173,200	\$ 400,000	8,746	0	8,746	0.01
	07/2024	CAD 10,711	7,799	0	(29)	(29)	0.00
	07/2024	€ 698,363	758,541	10,070	0	10,070	0.01
	07/2024	KRW 411,871	299	0	0	0	0.00
	07/2024	MXN 4,426,393	239,002	0	(2,594)	(2,594)	0.00
	07/2024	SGD 681	505	2	0	2	0.00
	07/2024	\$ 1,373	AUD 2,064	5	0	5	0.00
	07/2024	5,350	KRW 7,349,805	0	(15)	(15)	0.00
	07/2024	1,319	MXN 23,845	0	(18)	(18)	0.00
	07/2024	138,562	PLN 547,402	0	(2,422)	(2,422)	0.00
	07/2024	17,542	TRY 597,287	162	0	162	0.00
	07/2024	145,270	ZAR 2,657,807	100	0	100	0.00
	08/2024	900,000	BRL 4,842,280	0	(31,376)	(31,376)	(0.04)
	08/2024	59,111	TRY 2,039,995	360	0	360	0.00
	09/2024	23,316	827,204	125	0	125	0.00
GSC	09/2024	34,820	1,390,882	4,640	0	4,640	0.01
	03/2025	7,925	378,878	998	0	998	0.00
IND	10/2024	CNH 180	\$ 25	0	0	0	0.00
JPM	07/2024	AUD 5,093	3,394	0	(7)	(7)	0.00
	07/2024	BRL 719,851	134,088	4,489	0	4,489	0.01
	07/2024	CHF 78,123	86,372	0	(566)	(566)	0.00
	07/2024	CNY 173	24	0	0	0	0.00
	07/2024	€ 1,665,950	1,809,210	23,729	0	23,729	0.03
	07/2024	IDR 378,470,600	23,336	205	0	205	0.00
	07/2024	KRW 373,252,372	270,591	0	(503)	(503)	0.00
	07/2024	\$ 1,327	CNY 9,468	0	(14)	(14)	0.00
	07/2024	8,652	€ 8,086	14	0	14	0.00
	07/2024	12,156	£ 9,597	0	(25)	(25)	0.00
	07/2024	53,844	ILS 199,133	0	(951)	(951)	0.00
	07/2024	514	KRW 708,167	0	0	0	0.00
	07/2024	86,875	PLN 339,807	0	(2,364)	(2,364)	0.00
	07/2024	79,831	TRY 2,701,348	1,517	0	1,517	0.00
	07/2024	273,898	ZAR 5,042,010	1,880	(2)	1,878	0.00
	08/2024	AUD 9,267	\$ 6,184	0	(10)	(10)	0.00
	08/2024	CNY 9,474	1,327	0	0	0	0.00
	08/2024	TRY 655	19	0	0	0	0.00
	08/2024	\$ 3,397	AUD 5,093	7	0	7	0.00
	08/2024	6,214	NZD 10,196	0	(1)	(1)	0.00
	08/2024	116,267	TRY 4,018,800	1,140	0	1,140	0.00
	09/2024	TWD 9,330,055	\$ 289,761	1,574	0	1,574	0.00
	09/2024	\$ 334,325	INR 27,984,985	540	0	540	0.00
	09/2024	3,662	TRY 135,425	206	0	206	0.00
	10/2024	CNH 672,044	\$ 93,854	1,022	0	1,022	0.00
	10/2024	\$ 108,753	BRL 598,206	0	(2,137)	(2,137)	0.00
	10/2024	76,824	CNH 548,670	0	(1,034)	(1,034)	0.00
	11/2024	12,345	TRY 487,170	622	0	622	0.00
	03/2025	10,236	495,963	1,456	0	1,456	0.00
MBC	07/2024	CAD 2,242,893	\$ 1,637,852	0	(1,501)	(1,501)	0.00
	07/2024	€ 57,912	62,984	916	0	916	0.00
	07/2024	£ 37,380	47,581	329	0	329	0.00
	07/2024	HKD 228	29	0	0	0	0.00
	07/2024	¥ 8,133,800	51,619	1,055	0	1,055	0.00
	07/2024	SGD 18,047	13,363	47	0	47	0.00
	07/2024	\$ 1,062,442	CAD 1,454,773	716	0	716	0.00
	07/2024	24,112	€ 22,468	0	(32)	(32)	0.00
	07/2024	2,713,329	£ 2,144,467	0	(2,509)	(2,509)	0.00
	07/2024	388	HUF 144,702	4	0	4	0.00
	07/2024	15	IDR 240,242	0	0	0	0.00
	07/2024	2,741	¥ 436,700	0	(26)	(26)	0.00
	07/2024	682	NOK 7,270	0	0	0	0.00
	07/2024	6,225	NZD 10,196	0	(12)	(12)	0.00
	08/2024	CAD 1,420,995	\$ 1,038,598	0	(613)	(613)	0.00
	08/2024	£ 2,043,895	2,586,371	2,213	0	2,213	0.00
	08/2024	NOK 7,264	682	0	0	0	0.00
	08/2024	\$ 29	HKD 227	0	0	0	0.00
	09/2024	TWD 4,549,602	\$ 141,327	798	0	798	0.00
	10/2024	CNH 596,733	82,867	438	0	438	0.00
	02/2025	\$ 30,270	MXN 549,037	0	(1,277)	(1,277)	0.00
MYI	07/2024	AUD 1,136	\$ 756	0	(3)	(3)	0.00
	07/2024	CHF 6,710	7,482	15	0	15	0.00
	07/2024	€ 131,729	141,190	60	(51)	9	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	£ 800	\$ 1,012	\$ 1	\$ (1)	\$ 0	0.00
	07/2024	¥ 1,833,170	11,430	33	0	33	0.00
	07/2024	NZD 2,845	1,743	9	0	9	0.00
	07/2024	SGD 20,172	14,854	0	(31)	(31)	0.00
	07/2024	\$ 204	AUD 306	1	0	1	0.00
	07/2024	72,939	BRL 376,761	0	(5,108)	(5,108)	(0.01)
	07/2024	1,229	CAD 1,682	0	0	0	0.00
	07/2024	8,656	€ 8,071	2	(8)	(6)	0.00
	07/2024	58,307	£ 45,669	0	(577)	(577)	0.00
	07/2024	29	HKD 228	0	0	0	0.00
	07/2024	195	NOK 2,076	0	0	0	0.00
	07/2024	203,025	NZD 331,033	0	(1,310)	(1,310)	0.00
	07/2024	1,919	SEK 20,266	0	(5)	(5)	0.00
	07/2024	31	SGD 43	0	0	0	0.00
	07/2024	491	ZAR 9,033	3	0	3	0.00
	08/2024	NOK 2,074	\$ 195	0	0	0	0.00
	08/2024	SEK 20,235	1,919	5	0	5	0.00
	09/2024	TWD 3,447,793	107,468	972	0	972	0.00
	09/2024	\$ 61,112	INR 5,110,087	35	0	35	0.00
	09/2024	2,329	MXN 42,499	0	(33)	(33)	0.00
	01/2025	MXN 524,182	\$ 28,768	1,035	0	1,035	0.00
	02/2025	1,101,932	60,551	2,324	0	2,324	0.00
RBC	07/2024	\$ 25,506	CAD 35,012	81	0	81	0.00
RYL	07/2024	€ 41,383	\$ 44,271	0	(81)	(81)	0.00
	07/2024	\$ 44,122	AUD 66,133	45	0	45	0.00
	07/2024	2,007	NOK 21,305	0	(7)	(7)	0.00
	07/2024	8,176	NZD 13,224	0	(118)	(118)	0.00
SCX	07/2024	CHF 1,144	\$ 1,273	0	0	0	0.00
	07/2024	CNY 9,288	1,306	18	0	18	0.00
	07/2024	€ 129,851	139,503	335	0	335	0.00
	07/2024	HKD 4,658	597	0	0	0	0.00
	07/2024	IDR 27,243,920	1,660	0	(5)	(5)	0.00
	07/2024	KRW 282,554,432	207,184	1,964	0	1,964	0.00
	07/2024	PEN 173,442	46,264	986	0	986	0.00
	07/2024	SGD 597,601	443,502	2,549	0	2,549	0.00
	07/2024	\$ 8,036	CAD 10,987	0	(7)	(7)	0.00
	07/2024	85,408	€ 78,532	0	(1,242)	(1,242)	0.00
	07/2024	2,486	¥ 396,400	0	(21)	(21)	0.00
	07/2024	4,183	ZAR 77,086	33	0	33	0.00
	09/2024	CNH 2,512,369	\$ 350,196	4,068	0	4,068	0.01
	09/2024	MXN 994,917	53,245	0	(515)	(515)	0.00
	09/2024	TWD 9,384,043	291,563	1,708	0	1,708	0.00
	09/2024	\$ 276,978	INR 23,183,085	428	0	428	0.00
	10/2024	CNH 59	\$ 8	0	0	0	0.00
	10/2024	\$ 43	CNH 305	0	(1)	(1)	0.00
SSB	07/2024	CAD 16,700	\$ 12,205	12	(11)	1	0.00
	07/2024	€ 372,052	403,922	5,175	0	5,175	0.01
	07/2024	MXN 887,831	47,590	0	(853)	(853)	0.00
	07/2024	\$ 8,831	¥ 1,379,600	0	(254)	(254)	0.00
	08/2024	€ 621,895	\$ 667,235	0	(252)	(252)	0.00
TOR	07/2024	CHF 169,801	187,980	0	(982)	(982)	0.00
	07/2024	NZD 219,769	134,608	692	0	692	0.00
	07/2024	\$ 213	PLN 842	0	(4)	(4)	0.00
	07/2024	1,906	ZAR 34,395	0	(25)	(25)	0.00
	08/2024	134,608	NZD 219,769	0	(692)	(692)	0.00
UAG	07/2024	CAD 210,190	\$ 153,969	357	0	357	0.00
	07/2024	ILS 273,069	73,687	1,152	0	1,152	0.00
	07/2024	SGD 224	166	0	0	0	0.00
	07/2024	\$ 984,055	CHF 882,917	0	(1,508)	(1,508)	0.00
	08/2024	CHF 879,654	\$ 984,055	1,484	0	1,484	0.00
	08/2024	€ 14,548	15,579	0	(36)	(36)	0.00
				\$ 242,028	\$ (293,767)	\$ (51,739)	(0.07)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional AUD (Hedged) Accumulation, Institutional AUD (Hedged) Income, Investor AUD (Hedged) Income, Administrative AUD (Hedged) Income, E Class AUD (Hedged) Income and Z Class AUD (Hedged) Income II had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	AUD 953,688	\$ 635,251	\$ 0	\$ (1,669)	\$ (1,669)	0.00
	07/2024	\$ 841,184	AUD 1,263,051	2,344	0	2,344	0.01
	08/2024	635,789	953,688	1,662	0	1,662	0.00
BOA	07/2024	AUD 4,331	\$ 2,879	0	(14)	(14)	0.00
BPS	07/2024	954,422	635,933	0	(1,478)	(1,478)	0.00
	07/2024	\$ 313	AUD 469	0	0	0	0.00
	08/2024	635,988	953,688	1,464	0	1,464	0.00
BRC	07/2024	AUD 530	\$ 351	0	(3)	(3)	0.00
CBK	07/2024	2,093	1,381	0	(17)	(17)	0.00

Schedule of Investments Income Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	\$ 2,172	AUD 3,262	\$ 6	\$ 0	\$ 6	0.00
	08/2024	452	677	1	0	1	0.00
DUB	07/2024	168	254	2	0	2	0.00
FAR	07/2024	AUD 897,170	\$ 598,413	0	(763)	(763)	0.00
	07/2024	\$ 633,248	AUD 950,447	1,508	0	1,508	0.00
	08/2024	598,924	897,170	751	0	751	0.00
GLM	07/2024	AUD 7,282	\$ 4,845	0	(18)	(18)	0.00
JPM	07/2024	458	305	0	(1)	(1)	0.00
	08/2024	\$ 305	AUD 458	1	0	1	0.00
MBC	07/2024	AUD 5,626	\$ 3,738	0	(20)	(20)	0.00
	07/2024	\$ 16,105	AUD 24,214	67	0	67	0.00
MYI	07/2024	4,015	6,034	15	0	15	0.00
RBC	07/2024	AUD 912	\$ 608	0	(1)	(1)	0.00
RYL	07/2024	951	634	0	(1)	(1)	0.00
	07/2024	\$ 5,888	AUD 8,930	76	0	76	0.00
TOR	07/2024	379,623	570,801	1,587	0	1,587	0.00
				\$ 9,484	\$ (3,985)	\$ 5,499	0.01

As at 30 June 2024, the Institutional BRL (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	BRL 671,282	\$ 124,485	\$ 3,631	\$ 0	\$ 3,631	0.00
	07/2024	\$ 134,093	BRL 693,661	0	(9,210)	(9,210)	(0.01)
	08/2024	BRL 11,853	\$ 2,182	56	0	56	0.00
	08/2024	\$ 121,712	BRL 658,550	0	(3,579)	(3,579)	(0.01)
CBK	07/2024	BRL 655,665	\$ 121,195	3,152	0	3,152	0.00
	07/2024	\$ 152,041	BRL 787,186	0	(10,320)	(10,320)	(0.01)
	08/2024	121,195	657,907	0	(3,177)	(3,177)	0.00
JPM	07/2024	BRL 545,461	\$ 100,740	2,537	0	2,537	0.00
	07/2024	\$ 101,801	BRL 521,561	0	(7,901)	(7,901)	(0.01)
	08/2024	BRL 3,359	\$ 609	7	0	7	0.00
	08/2024	\$ 98,672	BRL 536,132	0	(2,498)	(2,498)	0.00
MYI	07/2024	211	1,089	0	(15)	(15)	0.00
SCX	07/2024	152	795	0	(9)	(9)	0.00
TOR	07/2024	BRL 131,884	\$ 23,919	175	0	175	0.00
	08/2024	\$ 23,836	BRL 131,884	0	(179)	(179)	0.00
				\$ 9,558	\$ (36,888)	\$ (27,330)	(0.04)

As at 30 June 2024, the Institutional CAD (Hedged) Accumulation and Institutional CAD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	CAD 11,660	\$ 8,518	\$ 0	\$ (3)	\$ (3)	0.00
	07/2024	\$ 31,575	CAD 43,212	4	0	4	0.00
BRC	07/2024	CAD 14,778	\$ 10,824	24	0	24	0.00
CBK	07/2024	54,004	39,468	1	0	1	0.00
	07/2024	\$ 28,036	CAD 38,190	0	(126)	(126)	0.00
	08/2024	39,468	53,967	0	0	0	0.00
MBC	07/2024	CAD 110,804	\$ 80,934	1	(43)	(42)	0.00
	07/2024	\$ 37,167	CAD 50,607	0	(183)	(183)	0.00
	08/2024	80,510	110,150	46	0	46	0.00
MYI	07/2024	CAD 533	\$ 389	0	0	0	0.00
RBC	07/2024	\$ 43,257	CAD 59,257	48	0	48	0.00
				\$ 124	\$ (355)	\$ (231)	0.00

As at 30 June 2024, the Institutional CHF (Hedged) Accumulation, Institutional CHF (Hedged) Income, E Class CHF (Hedged) Accumulation and E Class CHF (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 261,667	CHF 235,372	\$ 265	\$ 0	\$ 265	0.00
BRC	07/2024	CHF 2,886	\$ 3,238	26	0	26	0.00
	07/2024	\$ 6,493	CHF 5,775	0	(66)	(66)	0.00
CBK	07/2024	32,327	29,420	412	0	412	0.00
GLM	07/2024	401	360	0	(1)	(1)	0.00
JPM	07/2024	CHF 292,867	\$ 326,354	440	0	440	0.00
	07/2024	\$ 869	CHF 786	6	0	6	0.00
	08/2024	325,969	291,445	0	(425)	(425)	0.00
MBC	07/2024	CHF 1	\$ 1	0	0	0	0.00
	07/2024	\$ 1,013	CHF 904	0	(8)	(8)	0.00
	08/2024	8,333	7,450	0	(11)	(11)	0.00
MYI	07/2024	CHF 1,409	\$ 1,564	2	(6)	(4)	0.00
	07/2024	\$ 6,260	CHF 5,602	0	(26)	(26)	0.00
SCX	07/2024	CHF 4,802	\$ 5,379	35	0	35	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	\$ 9,070	CHF 8,150	\$ 0	\$ (1)	\$ (1)	0.00
TOR	07/2024	319,105	288,245	1,667	0	1,667	0.00
UAG	07/2024	CHF 292,283	\$ 325,764	499	0	499	0.00
	07/2024	\$ 315,592	CHF 285,190	1,779	0	1,779	0.01
	08/2024	325,764	291,202	0	(491)	(491)	0.00
				\$ 5,131	\$ (1,035)	\$ 4,096	0.01

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Institutional EUR (Hedged) Income II, Investor EUR (Hedged) Accumulation, Investor EUR (Hedged) Income, Investor EUR (Hedged) Income A, Administrative EUR (Hedged) Accumulation, Administrative EUR (Hedged) Income, E Class EUR (Hedged) Accumulation, E Class EUR (Hedged) Income, E Class EUR (Hedged) Income II, E Class EUR (Hedged) Income II Q, G Retail EUR (Hedged) Income, R Class EUR (Hedged) Income, T Class EUR (Hedged) Accumulation and T Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 6,216,698	€ 5,725,997	\$ 0	\$ (79,857)	\$ (79,857)	(0.10)
BPS	07/2024	€ 5,342,619	\$ 5,714,629	110	(11,435)	(11,325)	(0.01)
	07/2024	\$ 5,252,484	€ 4,851,726	0	(52,645)	(52,645)	(0.07)
	08/2024	5,695,798	5,317,401	11,434	0	11,434	0.01
BRC	07/2024	1,279	1,195	2	0	2	0.00
CBK	07/2024	6,504	5,988	0	(86)	(86)	0.00
FAR	07/2024	5,981,670	5,492,033	0	(95,580)	(95,580)	(0.12)
GLM	07/2024	2,220	2,050	0	(22)	(22)	0.00
JPM	07/2024	€ 841	\$ 900	0	(1)	(1)	0.00
MBC	07/2024	5,438,701	5,815,603	0	(13,327)	(13,327)	(0.02)
	07/2024	\$ 51,842	€ 47,963	0	(439)	(439)	0.00
	08/2024	5,824,104	5,438,701	13,321	0	13,321	0.02
MYI	07/2024	€ 11,140	\$ 11,945	6	0	6	0.00
RBC	07/2024	27,322	29,677	395	0	395	0.00
RYL	07/2024	\$ 4,034	€ 3,771	7	0	7	0.00
SCX	07/2024	€ 5,475,679	\$ 5,866,646	4	(1,920)	(1,916)	0.00
	08/2024	\$ 5,873,819	€ 5,474,330	1,847	0	1,847	0.00
SSB	07/2024	179,616	165,579	0	(2,156)	(2,156)	0.00
UAG	08/2024	10,253	9,574	23	0	23	0.00
				\$ 27,149	\$ (257,468)	\$ (230,319)	(0.29)

As at 30 June 2024, the Institutional GBP (Hedged) Accumulation, Institutional GBP (Hedged) Income, Investor GBP (Hedged) Income, Administrative GBP (Hedged) Income, E Class GBP (Hedged) Income and R Class GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	£ 455,120	\$ 575,503	\$ 186	\$ 0	\$ 186	0.00
	07/2024	\$ 1,116,649	£ 876,268	0	(8,959)	(8,959)	(0.01)
	08/2024	575,597	455,120	0	(175)	(175)	0.00
BRC	07/2024	252	197	0	(3)	(3)	0.00
CBK	07/2024	£ 5,739	\$ 7,301	46	0	46	0.00
	07/2024	\$ 31,025	£ 24,377	0	(210)	(210)	0.00
	08/2024	819	648	0	0	0	0.00
DUB	07/2024	582,137	456,227	0	(5,421)	(5,421)	(0.01)
MBC	07/2024	£ 463,933	\$ 586,968	511	0	511	0.00
	07/2024	\$ 3,697	£ 2,903	0	(28)	(28)	0.00
	08/2024	585,459	462,662	0	(501)	(501)	0.00
RBC	07/2024	£ 462,728	\$ 586,785	1,851	0	1,851	0.00
	08/2024	\$ 586,885	£ 462,728	0	(1,844)	(1,844)	0.00
RYL	07/2024	35,254	27,548	0	(431)	(431)	0.00
				\$ 2,594	\$ (17,572)	\$ (14,978)	(0.02)

As at 30 June 2024, the Institutional JPY (Hedged) Accumulation, Institutional JPY (Hedged) Income, Investor JPY (Hedged) Accumulation, E Class JPY (Hedged) Accumulation and E Class JPY (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	\$ 3,874	¥ 602,257	\$ 0	\$ (130)	\$ (130)	0.00
BRC	07/2024	7,720	1,211,547	0	(189)	(189)	0.00
CBK	07/2024	19,850	3,172,765	0	(126)	(126)	0.00
GLM	07/2024	375,524	58,746,327	0	(10,323)	(10,323)	(0.01)
MBC	07/2024	¥ 63,366,749	\$ 394,700	775	0	775	0.00
	07/2024	\$ 390,798	¥ 61,156,217	0	(10,615)	(10,615)	(0.02)
	08/2024	393,114	62,819,077	0	(748)	(748)	0.00
MYI	07/2024	¥ 587,499	\$ 3,755	103	0	103	0.00
	07/2024	\$ 5,960	¥ 934,078	0	(153)	(153)	0.00
SCX	07/2024	6,688	1,050,183	0	(159)	(159)	0.00
	08/2024	9,435	1,507,365	0	(20)	(20)	0.00
SSB	07/2024	363,858	56,967,224	0	(9,716)	(9,716)	(0.01)
				\$ 878	\$ (32,179)	\$ (31,301)	(0.04)

Schedule of Investments Income Fund (Cont.)

As at 30 June 2024, the Institutional NOK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	07/2024	\$ 76,076	NOK 800,351	\$ 0	\$ (908)	\$ (908)	(0.01)
CBK	07/2024	75,787	798,885	0	(757)	(757)	0.00
MBC	07/2024	NOK 630,945	\$ 59,230	0	(28)	(28)	0.00
	07/2024	\$ 2,370	NOK 24,906	0	(30)	(30)	0.00
	08/2024	59,230	630,447	28	0	28	0.00
MYI	07/2024	NOK 809,780	\$ 75,954	0	(99)	(99)	0.00
	07/2024	\$ 69,191	NOK 729,293	0	(696)	(696)	0.00
	08/2024	75,954	809,134	99	0	99	0.00
RYL	07/2024	NOK 16,685	\$ 1,583	16	0	16	0.00
	07/2024	\$ 1,414	NOK 14,975	0	(8)	(8)	0.00
SCX	07/2024	427	4,550	0	0	0	0.00
				\$ 143	\$ (2,526)	\$ (2,383)	(0.01)

As at 30 June 2024, the Institutional RMB (Hedged) Income, Investor RMB (Hedged) Accumulation and E Class RMB (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	CNH 5,050	\$ 697	\$ 6	\$ 0	\$ 6	0.00
BOA	07/2024	\$ 67,748	CNH 491,387	0	(443)	(443)	0.00
BPS	07/2024	243	1,765	0	(2)	(2)	0.00
BRC	07/2024	166	1,212	0	0	0	0.00
	08/2024	65,393	476,131	0	(14)	(14)	0.00
DUB	07/2024	233	1,690	0	(2)	(2)	0.00
GLM	07/2024	62,541	452,761	0	(526)	(526)	0.00
IND	07/2024	CNH 1,385	\$ 190	1	0	1	0.00
	07/2024	\$ 57	CNH 415	0	0	0	0.00
JPM	07/2024	CNH 12,414	\$ 1,717	16	0	16	0.00
MBC	07/2024	62,510	8,614	52	0	52	0.00
	07/2024	\$ 3,883	CNH 28,176	0	(24)	(24)	0.00
MYI	07/2024	1,734	12,628	0	(5)	(5)	0.00
RBC	07/2024	138	1,001	0	(1)	(1)	0.00
SCX	07/2024	66,912	483,980	0	(621)	(621)	0.00
TOR	07/2024	CNH 477,528	\$ 65,422	15	0	15	0.00
	08/2024	\$ 65,422	CNH 476,472	4	0	4	0.00
				\$ 94	\$ (1,638)	\$ (1,544)	0.00

As at 30 June 2024, the Institutional SGD (Hedged) Accumulation, Institutional SGD (Hedged) Income, Investor SGD (Hedged) Accumulation, Investor SGD (Hedged) Income, Administrative SGD (Hedged) Income and E Class SGD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	SGD 3,295,068	\$ 2,427,664	\$ 0	\$ (3,672)	\$ (3,672)	0.00
	07/2024	\$ 2,206,324	SGD 2,978,391	41	(8,696)	(8,655)	(0.01)
	08/2024	2,450,367	3,320,980	3,718	0	3,718	0.00
BPS	07/2024	SGD 3,288,346	\$ 2,424,593	0	(1,784)	(1,784)	0.00
	08/2024	\$ 2,424,593	SGD 3,283,594	1,865	0	1,865	0.00
BRC	07/2024	SGD 25	\$ 19	0	0	0	0.00
	07/2024	\$ 10,672	SGD 14,418	0	(33)	(33)	0.00
CBK	07/2024	79,244	106,891	0	(372)	(372)	0.00
GLM	07/2024	72,140	97,370	0	(294)	(294)	0.00
JPM	07/2024	SGD 37,679	\$ 27,960	158	0	158	0.00
	07/2024	\$ 2,351,067	SGD 3,164,477	0	(16,090)	(16,090)	(0.02)
MBC	07/2024	61,056	82,498	0	(183)	(183)	0.00
SCX	07/2024	2,375,174	3,200,473	0	(13,637)	(13,637)	(0.02)
UAG	07/2024	14,104	19,078	0	(27)	(27)	0.00
				\$ 5,782	\$ (44,788)	\$ (39,006)	(0.05)

Total OTC Financial Derivative Instruments

\$ (403,683) (0.51)

SECURITIES SOLD SHORT

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Ginnie Mae, TBA 2.500% due 01/08/2054	\$ 33,900	\$ (28,527)	(0.04)
Uniform Mortgage-Backed Security, TBA 3.500% due 01/07/2054 (k)	1,025,392	(907,631)	(1.15)
Total Securities Sold Short		\$ (936,158)	(1.19)
Total Investments		\$ 118,281,033	150.04
Other Current Assets & Liabilities		\$ (39,447,879)	(50.04)
Net Assets		\$ 78,833,154	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- μ All or a portion of this amount represents unfunded loan commitments. The interest rate for the unfunded portion will be determined at the time of funding.
- ^ Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) Principal only security.
- (c) When-issued security.
- (d) Payment in-kind security.
- (e) Security did not produce income within the last twelve months.
- (f) Zero coupon security.
- (g) Principal amount of security is adjusted for inflation.
- (h) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (i) Affiliated to the Fund.
- (j) Contingent convertible security.
- (k) Security sold short as at 30 June 2024 is covered by long portfolio investments in transferable securities and money market instruments.
- (l) Restricted Securities (31 December 2023: 1.06%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
AMSURG Corp.	02/11/2023 - 06/11/2023	\$ 146,801	\$ 173,920	0.22
Chester A PLC 0.000% due 17/03/2046	18/04/2019	13,025	16,829	0.02
Chester A PLC 1.000% due 20/05/2046	18/04/2019	17,298	5,041	0.01
Chester A PLC 6.634% due 17/03/2046	18/04/2019	44,552	43,403	0.06
Chester A PLC 7.484% due 17/03/2046	18/04/2019	19,159	18,624	0.03
Chester A PLC 8.384% due 17/03/2046	18/04/2019	17,790	17,292	0.02
Chester A PLC 9.234% due 17/03/2046	18/04/2019	10,947	10,624	0.01
Chester A PLC 9.734% due 17/03/2046	18/04/2019	5,473	5,308	0.01
Constellation Oil Services Holding S.A. 'B'	10/06/2022	353	353	0.00
Constellation Oil Services Holding S.A. 'D' - Exp. 10/06/2071	10/06/2022	0	0	0.00
Corestate Capital Holding S.A.	22/08/2023	0	0	0.00
DreamWell Ltd.	24/04/2024	701	3	0.00
Intelsat Emergence S.A.	19/06/2017 - 23/02/2022	440,150	173,298	0.22
Morgan Stanley 0.000% due 02/04/2032	11/02/2020	60,606	43,457	0.06
Neiman Marcus Group Ltd. LLC	25/09/2020	37,976	159,397	0.20
Serta Simmons Bedding LLC	29/06/2023	701	0	0.00
Sierra Hamilton Holder LLC	31/07/2017	560	0	0.00
Westmoreland Mining LLC	08/12/2014 - 19/12/2019	1,491	102	0.00
Westmoreland Mining LLC	03/07/2023	338	230	0.00
		\$ 817,921	\$ 667,881	0.86

(m) Securities with an aggregate fair value of \$4,000 (31 December 2023: \$502) and cash of \$59,299 (31 December 2023: \$1,172) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Cash of \$1,497,139 (31 December 2023: \$1,514,049) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$486,564 (31 December 2023: \$76,085) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 214,172	\$ 107,785,200	\$ 871,621	\$ 108,870,993
Investment Funds	2,970,999	0	0	2,970,999
Repurchase Agreements	0	6,002,467	0	6,002,467
Financial Derivative Instruments ⁽³⁾	(3,740)	1,378,421	(1,949)	1,372,732
Securities Sold Short	0	(936,158)	0	(936,158)
Totals	\$ 3,181,431	\$ 114,229,930	\$ 869,672	\$ 118,281,033

Schedule of Investments Income Fund (Cont.)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 257,726	\$ 95,849,535	\$ 842,568	\$ 96,949,829
Investment Funds	1,515,725	289,487	0	1,805,212
Repurchase Agreements	0	274,468	0	274,468
Financial Derivative Instruments ⁽³⁾	(17,482)	1,286,825	(1,363)	1,267,980
Securities Sold Short	0	(937,631)	0	(937,631)
Totals	\$ 1,755,969	\$ 96,762,684	\$ 841,205	\$ 99,359,858

(1) See Note 3 in the Notes to Financial Statements for additional information.

(2) Refer to the Schedule of Investments for additional information.

(3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
JML	2.650%	09/05/2024	TBD ⁽¹⁾	€ (2,389)	\$ (2,572)	0.00
	4.750	03/06/2024	TBD ⁽¹⁾	\$ (1,260)	(1,264)	0.00
Total Reverse Repurchase Agreements					\$ (3,836)	0.00

(1) Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ 6,122	\$ (5,240)	\$ 882	\$ 2,888	\$ (3,940)	\$ (1,052)
BOA	(90,768)	100,070	9,302	17,923	(17,500)	423
BPS	(21,292)	16,838	(4,454)	17,770	(62,687)	(44,917)
BRC	5,421	(2,170)	3,251	(41,205)	12,970	(28,235)
BSH	(3)	0	(3)	66	0	66
BYL	33	0	33	66	0	66
CBK	(14,407)	14,179	(228)	27,413	(31,601)	(4,188)
DUB	(100,371)	88,930	(11,441)	12,926	(16,750)	(3,824)
FAR	(151,371)	159,040	7,669	(1,931)	1,840	(91)
FBF	(1,218)	1,093	(125)	(1,499)	1,643	144
GLM	(3,947)	18,500	14,553	426	13,900	14,326
GSC	5,638	0	5,638	N/A	N/A	N/A
GST	(14,830)	10,286	(4,544)	(5,488)	(92,884)	(98,372)
HUS	N/A	N/A	N/A	357	(500)	(143)
IND	1	0	1	N/A	N/A	N/A
JPM	6,200	(1,930)	4,270	(9,341)	10,510	1,169
JPS	(1,287)	1,090	(197)	(305)	220	(85)
MBC	(10,828)	8,570	(2,258)	4,940	(9,640)	(4,700)
MEI	(342)	286	(56)	(177)	286	109
MSC	(51)	0	(51)	(210)	0	(210)
MYC	24,874	16,230	41,104	26,609	16,040	42,649
MYI	(17,102)	16,610	(492)	44,314	(60,260)	(15,946)
RBC	529	(540)	(11)	4,348	(3,900)	448
RYL	(944)	810	(134)	49	0	49
SAL	(16,729)	5,130	(11,599)	(7,368)	7,430	62
SCX	(4,183)	5,600	1,417	(7,202)	5,630	(1,572)
SOG	N/A	N/A	N/A	463	(420)	43
SSB	(8,055)	6,980	(1,075)	(211)	180	(31)
TOR	2,258	(970)	1,288	9,016	(8,540)	476
UAG	3,191	(3,150)	41	13,340	(12,670)	670
ULO	(222)	0	(222)	N/A	N/A	N/A

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	50.64	53.15
Transferable securities dealt in on another regulated market*	85.92	83.76
Other transferable securities	1.55	0.53
Investment funds	3.77	2.56
Repurchase agreements	7.61	0.39
Financial derivative instruments dealt in on a regulated market	0.08	(0.04)
Centrally cleared financial derivative instruments	2.17	1.68
OTC financial derivative instruments	(0.51)	0.15
Securities sold short	(1.19)	(1.33)
Reverse repurchase agreements	0.00	0.00

* As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Loan Participations and Assignments	1.25	1.83
Corporate Bonds & Notes	23.59	20.33
Convertible Bonds & Notes	0.03	0.03
Municipal Bonds & Notes	0.10	0.12
U.S. Government Agencies	67.04	62.99
U.S. Treasury Obligations	20.92	21.40
Non-Agency Mortgage-Backed Securities	9.48	10.79
Asset-Backed Securities	8.60	9.14
Sovereign Issues	5.92	5.49
Common Stocks	0.78	0.95
Warrants	0.00	0.00
Preferred Securities	0.17	0.20
Real Estate Investment Trusts	0.21	0.27
Short-Term Instruments	0.02	3.90
Investment Funds	3.77	2.56
Repurchase Agreements	7.61	0.39
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.08	(0.04)
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	0.00	N/A
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.02	0.02
Credit Default Swaps on Credit Indices — Buy Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.15	0.36
Interest Rate Swaps	2.00	1.30
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	0.16	0.14
Written Options		
Foreign Currency Options	(0.03)	N/A
Interest Rate Swaptions	(0.01)	(0.02)
Interest Rate-Capped Options	(0.07)	(0.06)
Options on Securities	0.00	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	0.01
Credit Default Swaps on Credit Indices — Sell Protection	(0.07)	(0.04)
Total Return Swaps on Indices	0.00	0.00
Total Return Swaps on Securities	0.00	N/A
Forward Foreign Currency Contracts	(0.07)	(0.31)
Hedged Forward Foreign Currency Contracts	(0.43)	0.43
Securities Sold Short	(1.19)	(1.33)
Other Current Assets & Liabilities	(50.04)	(40.85)
Net Assets	100.00	100.00

Schedule of Investments Income Fund II

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES											
LOAN PARTICIPATIONS AND ASSIGNMENTS											
AI Silk Midco Ltd. 8.785% due 04/03/2031	€ 1,000	\$ 1,064	0.45	ING Groep NV 5.550% due 19/03/2035	\$ 300	\$ 296	0.12	Directv Financing LLC 5.875% due 15/08/2027	\$ 350	\$ 330	0.14
CommScope, Inc. 8.708% due 06/04/2026	\$ 196	177	0.07	6.114% due 11/09/2034	800	825	0.35	DISH DBS Corp. 5.250% due 01/12/2026	130	103	0.04
Poseidon Bidco SASU 8.722% due 13/03/2030	€ 200	202	0.08	Intesa Sanpaolo SpA 4.198% due 01/06/2032	500	423	0.18	5.750% due 01/12/2028	230	160	0.07
U.S. Renal Care, Inc. 10.444% due 20/06/2028	\$ 208	183	0.08	4.950% due 01/06/2042	600	449	0.19	Enbridge, Inc. 5.700% due 08/03/2033	400	403	0.17
		1,626	0.68	5.875% due 01/09/2031 (e)(g)	€ 350	359	0.15	iHeartCommunications, Inc. 4.750% due 15/01/2028	400	203	0.08
CORPORATE BONDS & NOTES											
BANKING & FINANCE											
ABN AMRO Bank NV 6.875% due 22/09/2031 (e)(g)	€ 1,100	1,195	0.50	KBC Group NV 6.324% due 21/09/2034	\$ 800	831	0.35	Intelsat Jackson Holdings S.A. 6.500% due 15/03/2030	770	718	0.30
AGFC Capital Trust 7.340% due 15/01/2067	\$ 440	281	0.12	Lloyds Banking Group PLC 3.875% due 14/05/2032	€ 1,100	1,177	0.49	MGM China Holdings Ltd. 4.750% due 01/02/2027	200	191	0.08
AIB Group PLC 7.125% due 30/10/2029 (e)(g)	€ 1,100	1,181	0.50	Mizuho Financial Group, Inc. 5.382% due 10/07/2030 (a)	\$ 200	200	0.08	Mundys SpA 1.875% due 12/02/2028	€ 300	295	0.12
Alamo Re Ltd. 16.605% due 07/06/2026	\$ 250	247	0.10	5.594% due 10/07/2035 (a)	200	199	0.08	NCL Corp. Ltd. 5.875% due 15/02/2027	\$ 150	148	0.06
Avolon Holdings Funding Ltd. 2.528% due 18/11/2027	400	360	0.15	Morgan Stanley 5.148% due 25/01/2034	€ 1,000	1,164	0.49	Nissan Motor Co. Ltd. 4.345% due 17/09/2027	300	287	0.12
Banca Monte dei Paschi di Siena SpA 1.875% due 09/01/2026	€ 200	206	0.09	Nationwide Building Society 5.750% due 20/06/2027 (e)(g)	£ 400	476	0.20	Petroleos Mexicanos 6.500% due 02/06/2041	100	68	0.03
6.750% due 02/03/2026	640	694	0.29	Navient Corp. 5.000% due 15/03/2027	\$ 250	239	0.10	6.700% due 16/02/2032	279	234	0.10
Banco Bilbao Vizcaya Argentaria S.A. 5.381% due 13/03/2029	\$ 400	401	0.17	Nomura Holdings, Inc. 5.594% due 02/07/2027 (a)	200	200	0.08	Prosus NV 3.257% due 19/01/2027	200	187	0.08
6.033% due 13/03/2035	600	599	0.25	5.783% due 03/07/2034 (a)	200	199	0.08	Studio City Co. Ltd. 7.000% due 15/02/2027	200	200	0.08
Banco Santander S.A. 5.538% due 14/03/2030	200	199	0.08	6.580% due 02/07/2027 (a)	200	201	0.08	Venture Global Calcasieu Pass LLC 3.875% due 15/08/2029	200	182	0.08
5.552% due 14/03/2028	200	200	0.08	Panama Infrastructure Receivable Purchaser PLC 0.000% due 05/04/2032 (c)	1,400	915	0.38	Venture Global LNG, Inc. 9.875% due 01/02/2032	800	871	0.36
6.753% due 14/03/2028	200	202	0.08	Santander UK Group Holdings PLC 6.534% due 10/01/2029	300	308	0.13			7,855	3.29
Bank of America Corp. 1.102% due 24/05/2032	€ 1,300	1,170	0.49	6.833% due 21/11/2026	1,800	1,825	0.76	UTILITIES			
5.288% due 25/04/2034	\$ 500	495	0.21	7.482% due 29/08/2029	£ 200	269	0.11	Gazprom PJSC Via Gaz Finance PLC 1.500% due 17/02/2027	€ 250	161	0.07
Bank of Ireland Group PLC 6.000% due 01/09/2025 (e)(g)	€ 200	214	0.09	UBS Group AG 4.125% due 09/06/2033	€ 1,100	1,191	0.50	ONEOK, Inc. 6.050% due 01/09/2033	\$ 350	361	0.15
Barclays PLC 4.347% due 08/05/2035	1,100	1,182	0.50	4.375% due 10/02/2031 (e)(g)	\$ 250	203	0.09	Pacific Gas & Electric Co. 3.000% due 15/06/2028	300	274	0.12
BNP Paribas S.A. 7.750% due 16/08/2029 (e)(g)	\$ 300	303	0.13	4.751% due 12/05/2028	1,800	1,763	0.74	3.150% due 01/01/2026	300	289	0.12
Boost Newco Borrower LLC 7.500% due 15/01/2031	250	261	0.11	4.875% due 12/02/2027 (e)(g)	200	184	0.08	4.450% due 15/04/2042	250	198	0.08
BPCE S.A. 7.003% due 19/10/2034	800	856	0.36	6.537% due 12/08/2033	250	262	0.11	5.250% due 01/03/2052	200	172	0.07
CaixaBank S.A. 5.673% due 15/03/2030	200	199	0.08	UniCredit SpA 4.450% due 03/12/2027 (e)(g)	€ 400	393	0.17	5.900% due 15/06/2032	1,400	1,402	0.59
6.037% due 15/06/2035	200	201	0.08	5.459% due 30/06/2035	\$ 300	281	0.12	6.700% due 01/04/2053	400	417	0.17
6.208% due 18/01/2029	350	356	0.15	VICI Properties LP 4.500% due 15/01/2028	300	289	0.12	PacifiCorp 5.450% due 15/02/2034	300	296	0.12
6.684% due 13/09/2027	350	357	0.15	5.750% due 01/04/2034	100	99	0.04	Petrobras Global Finance BV 6.850% due 05/06/2115	45	40	0.02
Capital One Financial Corp. 7.624% due 30/10/2031	200	220	0.09	6.125% due 01/04/2054	100	96	0.04	7.250% due 17/03/2044	42	42	0.02
Citizens Bank N.A. 5.284% due 26/01/2026	300	298	0.13	Wells Fargo & Co. 1.741% due 04/05/2030	€ 1,200	1,175	0.49	Vistra Operations Co. LLC 6.950% due 15/10/2033	800	857	0.36
Country Garden Holdings Co. Ltd. 2.700% due 12/07/2026 ^	200	17	0.01	5.557% due 25/07/2034	\$ 800	800	0.34			4,509	1.89
Credit Agricole S.A. 6.500% due 23/09/2029 (e)(g)	€ 1,100	1,181	0.50	INDUSTRIALS				Total Corporate Bonds & Notes			
Credit Suisse AG AT1 Claim \$ 250	30	0.01		American Airlines Pass-Through Trust 3.375% due 01/11/2028	440	416	0.17	48,379 20.26			
Danske Bank A/S 3.875% due 09/01/2032	€ 1,100	1,173	0.49	BAT Capital Corp. 6.343% due 02/08/2030	250	261	0.11	U.S. GOVERNMENT AGENCIES			
Deutsche Bank AG 1.750% due 19/11/2030	1,300	1,226	0.51	6.421% due 02/08/2033	250	261	0.11	Ginnie Mae 5.500% due 20/07/2053 - 20/08/2053	670	666	0.28
3.547% due 18/09/2031	\$ 200	176	0.07	Bayer U.S. Finance LLC 6.500% due 21/11/2033	200	205	0.09	Ginnie Mae, TBA 5.000% due 01/08/2054	200	195	0.08
3.742% due 07/01/2033	200	165	0.07	Broadcom, Inc. 2.450% due 15/02/2031	400	337	0.14	Uniform Mortgage-Backed Security 3.000% due 01/06/2052 - 01/08/2052	2,604	2,219	0.93
Discover Financial Services 7.964% due 02/11/2034	200	225	0.09	Carnival Corp. 4.000% due 01/08/2028	300	282	0.12	4.000% due 01/09/2048 - 01/04/2053	7,516	6,882	2.88
Erste Group Bank AG 7.000% due 15/04/2031 (e)(g)	€ 1,200	1,265	0.53	Carvana Co. (12.000% PIK) 12.000% due 01/12/2028 (b)	21	22	0.01	4.500% due 01/10/2052 - 01/04/2054	7,907	7,461	3.13
Ford Motor Credit Co. LLC 6.050% due 05/03/2031	\$ 1,200	1,202	0.50	Carvana Co. (13.000% PIK) 13.000% due 01/06/2030 (b)	457	478	0.20	5.000% due 01/01/2053 - 01/05/2054	11,577	11,196	4.69
HSBC Holdings PLC 3.973% due 22/05/2030	200	187	0.08	Carvana Co. (14.000% PIK) 14.000% due 01/06/2031 (b)	39	42	0.02	5.500% due 01/03/2053 - 01/04/2054	8,658	8,546	3.58
				Charter Communications Operating LLC 3.500% due 01/06/2041	100	67	0.03	6.000% due 01/04/2053 - 01/02/2054	13,546	13,594	5.69
				Choice Hotels International, Inc. 5.850% due 01/08/2034 (a)	100	99	0.04	6.500% due 01/11/2053 - 01/04/2054	16,289	16,589	6.95
				Clear Channel Outdoor Holdings, Inc. 7.750% due 15/04/2028	240	210	0.09	Uniform Mortgage-Backed Security, TBA 3.000% due 01/08/2054	3,400	2,895	1.21
				Community Health Systems, Inc. 5.625% due 15/03/2027	500	466	0.20	3.500% due 01/08/2054	5,700	5,046	2.11
				CSC Holdings LLC 4.500% due 15/11/2031	200	129	0.05				

Schedule of Investments Income Fund II (Cont.)

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bund 10-Year Bond September Futures	Long	09/2024	1	\$ 2	0.00
U.S. Treasury 5-Year Note September Futures	Short	09/2024	10	(2)	0.00
				\$ 0	0.00
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 0	0.00

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-36 5-Year Index	1.000%	20/12/2026	\$ 460	\$ 0	0.00
CDX.EM-38 5-Year Index	1.000	20/12/2027	900	2	0.00
CDX.EM-40 5-Year Index	1.000	20/12/2028	800	4	0.00
CDX.EM-41 5-Year Index	1.000	20/06/2029	600	3	0.00
CDX.HY-41 5-Year Index	5.000	20/12/2028	4,752	(25)	(0.01)
CDX.HY-42 5-Year Index	5.000	20/06/2029	12,100	(44)	(0.02)
				\$ (60)	(0.03)

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	2.500%	27/07/2027	£ 14,500	\$ 7	0.00
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.000	18/09/2029	15,200	(133)	(0.06)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	16/06/2028	¥ 130,000	0	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	15/12/2028	490,000	(2)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.200	15/12/2041	30,000	(1)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	15/06/2032	27,400	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.250	16/06/2051	\$ 450	20	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.750	21/12/2052	800	57	0.02
Receive	1-Day USD-SOFR Compounded-OIS	2.350	17/01/2025	900	6	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.450	20/12/2024	3,800	21	0.01
Pay	1-Day USD-SOFR Compounded-OIS	2.697	04/04/2025	100	(2)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.750	21/06/2053	1,750	109	0.05
Pay ⁽³⁾	1-Day USD-SOFR Compounded-OIS	2.790	10/04/2025	100	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.841	31/10/2024	100	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.910	14/11/2024	100	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.920	17/10/2024	200	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.973	27/10/2024	100	(1)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	9,850	275	0.11
Pay	1-Day USD-SOFR Compounded-OIS	3.018	24/10/2024	100	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.088	07/11/2024	100	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.140	25/10/2024	100	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.190	25/10/2024	100	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.225	25/10/2024	100	(1)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	1,900	65	0.03
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	200	(8)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	4,300	(131)	(0.06)
Pay ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.500	18/12/2054	5,500	(59)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.610	12/12/2032	100	4	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	22/11/2024	100	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	05/12/2024	100	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	21/11/2024	100	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	11/12/2024	100	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	10,500	(292)	(0.13)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	4,000	(11)	0.00
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	5,200	19	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2031	17,200	175	0.07
Pay ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2031	8,200	(42)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	11,300	136	0.06
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	2,600	(86)	(0.03)
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	11,400	73	0.03
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	4.000	18/12/2025	23,500	(28)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	8,300	(117)	(0.05)
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/03/2034	3,400	142	0.06
Receive	1-Day USD-SOFR Compounded-OIS	4.500	20/06/2025	16,900	(6)	0.00
Pay	1-Year BRL-CDI	10.256	04/01/2027	BRL 29,700	(146)	(0.06)
Pay	1-Year BRL-CDI	10.512	04/01/2027	10,200	(84)	(0.04)

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive ⁽³⁾		6-Month EUR-EURIBOR	2.500%	18/09/2054	€ 3,000	\$ (55)	(0.02)
Pay		6-Month EUR-EURIBOR	2.547	09/03/2033	100	(3)	0.00
Receive ⁽³⁾		6-Month EUR-EURIBOR	2.750	18/09/2029	400	6	0.00
Receive ⁽³⁾		6-Month EUR-EURIBOR	2.750	18/09/2034	1,100	27	0.01
Pay		28-Day MXN-TIE	9.295	30/10/2028	MXN 19,400	(42)	(0.02)
						\$ (122)	(0.05)
Total Centrally Cleared Financial Derivative Instruments						\$ (182)	(0.08)

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GLM	Turkey Government International Bond	1.000%	20/06/2025	\$ 900	\$ (4)	\$ 5	\$ 1	0.00
MYC	South Africa Government International Bond	1.000	20/12/2026	200	(9)	8	(1)	0.00
						\$ (13)	\$ 0	0.00

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	AUD 195	\$ 130	\$ 0	\$ (1)	\$ (1)	0.00
BOA	07/2024	€ 31,335	34,020	438	0	438	0.18
	07/2024	HKD 4,816	617	0	0	0	0.00
	08/2024	\$ 168	TRY 5,882	2	0	2	0.00
BPS	07/2024	€ 2,161	\$ 2,339	23	0	23	0.01
	07/2024	£ 22,643	28,924	302	0	302	0.13
	07/2024	KRW 790,073	576	2	0	2	0.00
	07/2024	\$ 130	AUD 195	0	0	0	0.00
	07/2024	5,993	¥ 936,881	0	(170)	(170)	(0.07)
	08/2024	AUD 195	\$ 130	0	0	0	0.00
	08/2024	€ 1,570	1,681	0	(4)	(4)	0.00
	09/2024	CNH 114	16	0	0	0	0.00
	09/2024	MXN 42,724	2,292	0	(16)	(16)	(0.01)
	05/2029	KWD 67	230	7	0	7	0.00
BRC	07/2024	\$ 68	HKD 533	0	0	0	0.00
	07/2024	404	TRY 14,399	29	0	29	0.01
	08/2024	834	28,963	6	0	6	0.00
	11/2024	98	3,863	5	0	5	0.00
CBK	07/2024	£ 2,290	\$ 2,901	6	0	6	0.00
	07/2024	\$ 445	BRL 2,425	0	(8)	(8)	0.00
	07/2024	2,304	CNY 16,393	0	(30)	(30)	(0.01)
	07/2024	341	£ 269	0	(1)	(1)	0.00
	07/2024	103	ZAR 1,868	0	(1)	(1)	0.00
	08/2024	BRL 2,434	\$ 445	9	0	9	0.00
	09/2024	TWD 11,726	364	2	0	2	0.00
DUB	07/2024	BRL 665	127	7	0	7	0.00
	07/2024	KRW 355,409	258	0	0	0	0.00
	08/2024	\$ 5,237	BRL 27,881	0	(237)	(237)	(0.10)
GLM	07/2024	ZAR 6,771	\$ 370	0	0	0	0.00
	09/2024	\$ 212	TRY 8,476	28	0	28	0.01
JPM	07/2024	CNY 304	\$ 43	1	0	1	0.00
	07/2024	KRW 627,280	455	0	(1)	(1)	0.00
	07/2024	\$ 28	CNY 198	0	0	0	0.00
	07/2024	261	£ 206	0	(1)	(1)	0.00
	07/2024	ZAR 12,826	\$ 697	0	(5)	(5)	0.00

Schedule of Investments Income Fund II (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	08/2024	CNY 198	\$ 28	\$ 0	\$ 0	\$ 0	0.00
	08/2024	\$ 455	TRY 15,848	11	0	11	0.00
	09/2024	CLP 57,306	\$ 62	1	0	1	0.00
	09/2024	TWD 21,850	679	4	0	4	0.00
	10/2024	CNH 598	84	1	0	1	0.00
	11/2024	\$ 51	TRY 2,021	3	0	3	0.00
MBC	07/2024	CAD 4,533	\$ 3,327	14	0	14	0.01
	07/2024	€ 125	135	1	0	1	0.00
	07/2024	¥ 924,237	5,764	18	0	18	0.01
	07/2024	\$ 30,944	£ 24,458	0	(27)	(27)	(0.01)
	08/2024	£ 24,458	\$ 30,949	26	0	26	0.01
	08/2024	\$ 488	CAD 668	0	0	0	0.00
	08/2024	5,449	¥ 870,742	0	(10)	(10)	0.00
MYI	07/2024	€ 5	\$ 5	0	0	0	0.00
	07/2024	¥ 104,742	653	2	0	2	0.00
	07/2024	\$ 3,295	CAD 4,533	17	0	17	0.01
SCX	07/2024	CNY 16,287	\$ 2,290	31	0	31	0.01
	07/2024	\$ 36,022	€ 33,621	12	0	12	0.01
	07/2024	930	HKD 7,265	0	0	0	0.00
	07/2024	ZAR 19,225	\$ 1,043	0	(8)	(8)	0.00
	08/2024	€ 33,621	36,074	0	(11)	(11)	0.00
	09/2024	CNH 54	7	0	0	0	0.00
	09/2024	TWD 18,968	588	2	0	2	0.00
	10/2024	\$ 616	CNH 4,441	0	(3)	(3)	0.00
SSB	07/2024	MXN 5,710	\$ 306	0	(5)	(5)	0.00
	09/2024	\$ 2,069	TWD 66,663	0	(10)	(10)	0.00
UAG	07/2024	BRL 1,760	\$ 327	10	0	10	0.00
	07/2024	\$ 1,669	KRW 2,294,543	0	(2)	(2)	0.00
				\$ 1,020	\$ (551)	\$ 469	0.20

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the E Class AUD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	AUD 9,976	\$ 6,645	\$ 0	\$ (17)	\$ (17)	(0.01)
	07/2024	\$ 11,980	AUD 17,995	38	0	38	0.02
	08/2024	6,651	9,976	18	0	18	0.01
BPS	07/2024	AUD 9,976	\$ 6,647	0	(15)	(15)	(0.01)
	08/2024	\$ 6,653	AUD 9,976	15	0	15	0.01
BRC	07/2024	5,691	8,600	52	0	52	0.02
CBK	07/2024	AUD 435	\$ 290	0	(1)	(1)	0.00
	07/2024	\$ 226	AUD 343	3	0	3	0.00
GLM	07/2024	AUD 196	\$ 131	0	(1)	(1)	0.00
JPM	07/2024	9,362	6,240	0	(13)	(13)	(0.01)
	08/2024	\$ 6,245	AUD 9,362	12	0	12	0.01
MBC	07/2024	AUD 133	\$ 89	0	0	0	0.00
	07/2024	\$ 768	AUD 1,155	3	0	3	0.00
MYI	07/2024	1,322	1,987	5	0	5	0.00
				\$ 146	\$ (47)	\$ 99	0.04

As at 30 June 2024, the E Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 2,945	€ 2,712	\$ 0	\$ (38)	\$ (38)	(0.02)
BPS	07/2024	€ 2,516	\$ 2,693	1	(5)	(4)	0.00
	07/2024	\$ 2,882	€ 2,662	0	(29)	(29)	(0.01)
	08/2024	2,579	2,408	5	0	5	0.00
BRC	07/2024	2,608	2,408	0	(27)	(27)	(0.01)
CBK	07/2024	€ 366	\$ 393	1	0	1	0.00
GLM	07/2024	51	56	1	0	1	0.00
JPM	07/2024	\$ 70	€ 65	0	0	0	0.00
MBC	07/2024	€ 2,468	\$ 2,639	0	(6)	(6)	0.00
	07/2024	\$ 22	€ 20	0	0	0	0.00
	08/2024	2,642	2,468	6	0	6	0.00
SCX	07/2024	€ 2,466	\$ 2,642	0	(1)	(1)	0.00
	08/2024	\$ 2,646	€ 2,466	1	0	1	0.00
				\$ 15	\$ (106)	\$ (91)	(0.04)

As at 30 June 2024, the E Class GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	£ 2,791	\$ 3,530	\$ 2	\$ 0	\$ 2	0.00
	07/2024	\$ 11,207	£ 8,802	0	(80)	(80)	(0.04)
	08/2024	3,429	2,711	0	(1)	(1)	0.00
BRC	07/2024	£ 15	\$ 19	0	0	0	0.00
CBK	07/2024	3,372	4,275	13	0	13	0.01
	07/2024	\$ 13	£ 10	0	0	0	0.00
MBC	08/2024	3,202	2,530	0	(3)	(3)	0.00
	07/2024	£ 2,667	\$ 3,374	3	0	3	0.00
	07/2024	\$ 41	£ 32	0	(1)	(1)	0.00
	08/2024	3,354	2,650	0	(3)	(3)	0.00
				\$ 18	\$ (88)	\$ (70)	(0.03)

As at 30 June 2024, the E Class JPY (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	\$ 604	¥ 93,887	\$ 0	\$ (20)	\$ (20)	(0.01)
BRC	07/2024	806	125,446	0	(26)	(26)	(0.01)
CBK	07/2024	147	23,477	0	(1)	(1)	0.00
GLM	07/2024	2,338	362,963	0	(82)	(82)	(0.03)
MBC	07/2024	¥ 3,393,642	\$ 21,138	41	0	41	0.02
	07/2024	\$ 21,862	¥ 3,424,243	0	(575)	(575)	(0.24)
MYI	08/2024	21,138	3,377,757	0	(40)	(40)	(0.02)
	07/2024	¥ 62,767	\$ 401	11	0	11	0.00
SCX	07/2024	\$ 342	¥ 53,581	0	(9)	(9)	0.00
	07/2024	19,167	2,999,330	0	(522)	(522)	(0.22)
SSB	08/2024	79	12,698	0	0	0	0.00
	07/2024	26	4,079	0	0	0	0.00
UAG	07/2024	17,906	2,792,028	0	(549)	(549)	(0.23)
				\$ 52	\$ (1,824)	\$ (1,772)	(0.74)
Total OTC Financial Derivative Instruments						\$ (1,365)	(0.57)

SECURITIES SOLD SHORT

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA 4.500% due 01/08/2054	\$ 600	\$ (566)	(0.24)
Total Securities Sold Short		\$ (566)	(0.24)
Total Investments		\$ 280,738	117.59
Other Current Assets & Liabilities		\$ (41,994)	(17.59)
Net Assets		\$ 238,744	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) When-issued security.
- (b) Payment in-kind security.
- (c) Zero coupon security.
- (d) Principal amount of security is adjusted for inflation.
- (e) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (f) Affiliated to the Fund.
- (g) Contingent convertible security.
- (h) Restricted Securities (31 December 2023: 0.02%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
Intelsat Emergence S.A.	24/02/2021	\$ 77	\$ 35	0.02

- (i) Security with an aggregate fair value of \$2,487 (31 December 2023: \$3,529) has been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Schedule of Investments Income Fund II (Cont.)

Cash of \$2,686 (31 December 2023: \$1,462) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$951 (31 December 2023: \$31) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 279,684	\$ 35	\$ 279,719
Investment Funds	229	0	0	229
Repurchase Agreements	0	2,903	0	2,903
Financial Derivative Instruments ⁽³⁾	2	(1,549)	0	(1,547)
Securities Sold Short	0	(566)	0	(566)
Totals	\$ 231	\$ 280,472	\$ 35	\$ 280,738

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 135,326	\$ 602	\$ 135,928
Investment Funds	123	0	0	123
Financial Derivative Instruments ⁽³⁾	2	495	0	497
Securities Sold Short	0	(582)	0	(582)
Totals	\$ 125	\$ 135,239	\$ 602	\$ 135,966

(1) See Note 3 in the Notes to Financial Statements for additional information.

(2) Refer to the Schedule of Investments for additional information.

(3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOS	5.480%	28/06/2024	01/07/2024	\$ (2,516)	\$ (2,517)	(1.05)
Total Reverse Repurchase Agreements					\$ (2,517)	(1.05)

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ 18	\$ 0	\$ 18	\$ 97	\$ 0	\$ 97
BOA	402	(300)	102	50	0	50
BPS	37	0	37	16	0	16
BRC	39	(30)	9	12	0	12
CBK	(11)	0	(11)	109	0	109
DUB	(230)	0	(230)	(1)	0	(1)
GLM	(53)	0	(53)	(3)	0	(3)
JPM	13	0	13	16	0	16
MBC	(550)	320	(230)	(8)	0	(8)
MYC	(1)	31	30	(1)	31	30
MYI	26	0	26	12	0	12
SCX	(499)	270	(229)	44	0	44
SSB	(15)	0	(15)	48	0	48
UAG	(541)	330	(211)	16	0	16

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	56.36	44.99
Transferable securities dealt in on another regulated market*	56.28	63.19
Other transferable securities	4.52	0.42
Investment funds	0.10	0.10
Repurchase agreements	1.22	N/A
Financial derivative instruments dealt in on a regulated market	0.00	0.01
Centrally cleared financial derivative instruments	(0.08)	0.06
OTC financial derivative instruments	(0.57)	0.33
Securities sold short	(0.24)	(0.47)
Sale-buyback financing transactions	N/A	(2.85)
Reverse repurchase agreements	(1.05)	N/A

* As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Loan Participations and Assignments	0.68	0.96
Corporate Bonds & Notes	20.26	18.65
U.S. Government Agencies	46.12	43.99
U.S. Treasury Obligations	21.34	19.70
Non-Agency Mortgage-Backed Securities	16.14	14.67
Asset-Backed Securities	7.85	4.99
Sovereign Issues	4.75	5.62
Common Stocks	0.02	0.02
Investment Funds	0.10	0.10
Repurchase Agreements	1.22	N/A
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.00	0.01
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Credit Indices — Sell Protection	(0.03)	(0.02)
Interest Rate Swaps	(0.05)	0.08
OTC Financial Derivative Instruments		
Written Options		
Interest Rate Swaptions	N/A	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Forward Foreign Currency Contracts	0.20	0.06
Hedged Forward Foreign Currency Contracts	(0.77)	0.28
Securities Sold Short	(0.24)	(0.47)
Other Current Assets & Liabilities	(17.59)	(8.63)
Net Assets	100.00	100.00

DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Cerevel Therapeutics Holdings, Inc. (a)	1,100	\$ 45	0.02	Equity LifeStyle Properties, Inc.	3,944	\$ 257	0.12	SHORT-TERM INSTRUMENTS			
		<u>82</u>	<u>0.04</u>	Equity Residential	4,950	343	0.16	COMMERCIAL PAPER			
INDUSTRIALS				Essex Property Trust, Inc.	457	124	0.06	Alimentation Couche-Tard, Inc.			
International Distribution Services PLC (a)	5,827	24	0.01	Extra Space Storage, Inc.	1,193	185	0.09	5.510% due 16/07/2024	\$ 250	249	0.12
Stericycle, Inc. (a)	500	29	0.02	Federal Realty Investment Trust	1,100	111	0.05	Conagra Brands, Inc.			
		<u>53</u>	<u>0.03</u>	First Industrial Realty Trust, Inc.	4,868	231	0.11	5.800% due 09/07/2024	250	249	0.12
INFORMATION TECHNOLOGY				Gaming and Leisure Properties, Inc.	4,819	218	0.10	Crown Castle, Inc.			
Altium Ltd.	598	27	0.01	Healthcare Realty Trust, Inc.	5,100	84	0.04	5.840% due 09/07/2024	250	249	0.12
ANSYS, Inc. (a)	100	32	0.02	Healthpeak Properties, Inc.	10,957	215	0.10	5.840% due 30/07/2024	250	249	0.12
HashiCorp, Inc. 'A' (a)	900	30	0.01	Highwoods Properties, Inc.	1,300	34	0.02	Intel Corp.			
		<u>89</u>	<u>0.04</u>	Host Hotels & Resorts, Inc.	7,738	139	0.07	5.520% due 09/07/2024	250	250	0.12
MATERIALS				InvenTrust Properties Corp.	1,567	39	0.02	Keurig Dr Pepper, Inc.			
United States Steel Corp.	1,100	42	0.02	Invitation Homes, Inc.	12,274	441	0.21	5.500% due 24/07/2024	250	249	0.12
				Kilroy Realty Corp.	1,395	44	0.02	5.520% due 01/08/2024	250	249	0.12
REAL ESTATE				Kimco Realty Corp.	7,212	140	0.07	L3Harris Technologies, Inc.			
Howard Hughes Holdings, Inc. (a)	1,291	84	0.04	Mid-America Apartment Communities, Inc.	416	59	0.03	5.520% due 24/07/2024	250	249	0.12
		<u>624</u>	<u>0.30</u>	National Storage Affiliates Trust	687	28	0.01	5.600% due 11/07/2024	250	249	0.12
PREFERRED SECURITIES				Park Hotels & Resorts, Inc.	6,038	90	0.04	Penske Truck Leasing Co. LP			
Nationwide Building Society 10.250%	813	134	0.06	Prologis, Inc.	9,158	1,029	0.49	5.510% due 02/08/2024	250	249	0.12
REAL ESTATE INVESTMENT TRUSTS				Public Storage	1,743	501	0.24	Targa Resources Corp.			
Alexandria Real Estate Equities, Inc.	753	88	0.04	Realty Income Corp.	6,117	323	0.16	6.000% due 26/07/2024	300	299	0.14
American Assets Trust, Inc.	1,191	27	0.01	Regency Centers Corp.	2,553	159	0.08	VW Credit, Inc.			
American Homes 4 Rent 'A'	8,918	331	0.16	Retail Opportunity Investments Corp.	6,000	75	0.04	5.530% due 09/07/2024	250	250	0.12
American Tower Corp.	636	124	0.06	Rexford Industrial Realty, Inc.	3,166	141	0.07	Total Short-Term Instruments		3,040	1.46
Americold Realty Trust, Inc.	6,037	154	0.07	RLJ Lodging Trust	15,671	151	0.07	Total Transferable Securities		\$ 262,191	125.84
AvalonBay Communities, Inc.	2,225	460	0.22	Ryman Hospitality Properties, Inc.	1,458	146	0.07				
Boston Properties, Inc.	575	35	0.02	SBA Communications Corp.	614	121	0.06	INVESTMENT FUNDS			
Brixmor Property Group, Inc.	665	15	0.01	Simon Property Group, Inc.	4,200	638	0.31	COLLECTIVE INVESTMENT SCHEMES			
Camden Property Trust	1,302	142	0.07	SITE Centers Corp.	3,801	55	0.03	PIMCO Select Funds plc -			
COPT Defense Properties	1,149	29	0.01	Sun Communities, Inc.	1,929	232	0.11	PIMCO US Dollar			
Crown Castle, Inc.	1,040	102	0.05	Sunstone Hotel Investors, Inc.	10,197	107	0.05	Short-Term Floating			
CubeSmart	625	28	0.01	Terreno Realty Corp.	981	58	0.03	NAV Fund (d)			
DiamondRock Hospitality Co.	11,804	100	0.05	UDR, Inc.	3,125	129	0.06	131,891	1,314	0.63	
Digital Realty Trust, Inc.	3,653	555	0.27	Ventas, Inc.	1,658	85	0.04	EXCHANGE-TRADED FUNDS			
Equinix, Inc.	960	726	0.35	VICI Properties, Inc.	9,601	275	0.13	Invesco Physical Gold ETC	36,753	8,253	3.96
				Welltower, Inc.	4,700	490	0.24	iShares Physical Gold ETC	288,780	13,078	6.28
				WP Carey, Inc.	347	19	0.01			21,331	10.24
					<u>10,432</u>	<u>5.01</u>		Total Investment Funds			
										\$ 22,645	10.87

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
SSB	2.600%	28/06/2024	01/07/2024	\$ 543	U.S. Treasury Notes 1.125% due 28/02/2027	\$ (554)	\$ 543	\$ 543	0.26
Total Repurchase Agreements						\$ (554)	\$ 543	\$ 543	0.26

(1) Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 3-Year Note September Futures	Short	09/2024	8	\$ 2	0.00
Australia Government 10-Year Bond September Futures	Long	09/2024	75	(13)	(0.01)
E-mini S&P 500 Index September Futures	Long	09/2024	9	3	0.00
Euro STOXX 50 September Futures	Long	09/2024	46	(33)	(0.02)
Euro-Bobl September Futures	Short	09/2024	21	(26)	(0.01)
Euro-BTP Italy Government Bond September Futures	Long	09/2024	56	(71)	(0.03)
Euro-BTP Italy Government Bond September Futures	Short	09/2024	53	(1)	0.00
Euro-Bund 10-Year Bond September Futures	Short	09/2024	57	(50)	(0.02)
Euro-Buxl 30-Year Bond September Futures	Short	09/2024	11	(36)	(0.02)

Schedule of Investments Inflation Multi-Asset Fund (Cont.)

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-OAT France Government 10-Year Bond September Futures	Long	09/2024	24	\$ (35)	(0.02)
Euro-Schatz September Futures	Long	09/2024	97	48	0.02
FTSE 100 Index September Futures	Long	09/2024	6	(9)	0.00
U.S. Treasury 2-Year Note September Futures	Short	09/2024	170	(109)	(0.05)
U.S. Treasury 5-Year Note September Futures	Short	09/2024	333	(255)	(0.12)
U.S. Treasury 10-Year Note September Futures	Long	09/2024	100	(72)	(0.04)
U.S. Treasury 10-Year Ultra September Futures	Short	09/2024	4	(4)	0.00
U.S. Treasury 30-Year Bond September Futures	Short	09/2024	133	(51)	(0.02)
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2024	6	(4)	0.00
United Kingdom Long Gilt September Futures	Long	09/2024	58	3	0.00
				\$ (713)	(0.34)

WRITTEN OPTIONS

FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS

Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Call - EUREX Euro-Schatz August 2024 Futures	€ 106.200	26/07/2024	79	\$ (13)	\$ (6)	(0.01)

Total Financial Derivative Instruments Dealt in on a Regulated Market

\$ (719) (0.35)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day GBP-SONIO Compounded-OIS	0.500%	16/03/2042	£ 2,200	\$ 143	0.07
Pay	1-Day GBP-SONIO Compounded-OIS	1.500	15/06/2052	600	(214)	(0.10)
Pay ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	4.000	18/09/2029	3,500	(46)	(0.02)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	16/06/2031	¥ 50,000	15	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.450	20/03/2029	154,390	54	0.03
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.500	15/12/2031	77,000	10	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.550	14/09/2028	1,950,000	8	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.237	21/11/2053	\$ 1,730	443	0.21
Receive	1-Day USD-SOFR Compounded-OIS	2.865	13/02/2054	10,900	1,585	0.76
Pay	1-Day USD-SOFR Compounded-OIS	3.085	13/02/2034	18,800	(1,313)	(0.63)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	2,600	41	0.02
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	34,000	284	0.14
Receive	6-Month EUR-EURIBOR	0.190	04/11/2052	€ 200	88	0.04
Receive	6-Month EUR-EURIBOR	0.195	04/11/2052	200	100	0.05
Receive	6-Month EUR-EURIBOR	0.197	08/11/2052	400	176	0.08
Pay	6-Month EUR-EURIBOR	0.650	12/04/2027	600	(42)	(0.02)
Pay	6-Month EUR-EURIBOR	0.650	11/05/2027	300	(20)	(0.01)
Pay	6-Month EUR-EURIBOR	0.700	11/04/2027	300	(21)	(0.01)
Pay	6-Month EUR-EURIBOR	1.000	13/05/2027	600	(36)	(0.02)
Pay	6-Month EUR-EURIBOR	1.000	18/05/2027	200	(12)	(0.01)
Receive ⁽¹⁾	6-Month EUR-EURIBOR	2.500	18/09/2054	13,500	583	0.28
Pay ⁽¹⁾	6-Month EUR-EURIBOR	2.750	18/09/2034	39,800	(732)	(0.35)
Pay	6-Month EUR-EURIBOR	2.879	15/08/2032	8,400	135	0.06
Receive ⁽¹⁾	6-Month EUR-EURIBOR	3.000	18/09/2026	15,900	107	0.05
Receive	6-Month EUR-EURIBOR	3.475	26/02/2025	41,900	64	0.03
Receive	CPTFEMU	2.470	15/07/2032	1,100	22	0.01
Receive	CPTFEMU	2.548	15/11/2053	400	(9)	0.00
Pay	CPTFEMU	2.590	15/12/2052	500	13	0.01
Receive	CPTFEMU	2.620	15/11/2053	200	(10)	0.00
Pay	CPTFEMU	2.680	15/04/2053	2,100	139	0.07
Pay	CPTFEMU	2.700	15/04/2053	900	42	0.02
Pay	CPURNSA	1.280	19/05/2030	\$ 600	(46)	(0.02)
Receive	CPURNSA	1.794	24/08/2027	850	73	0.03
Receive	CPURNSA	1.798	25/08/2027	300	26	0.01
Receive	CPURNSA	1.890	27/08/2027	500	43	0.02
Pay	CPURNSA	1.954	03/06/2029	750	(66)	(0.03)
Pay	CPURNSA	2.165	16/04/2029	500	(45)	(0.02)
Receive	CPURNSA	2.314	26/02/2026	400	35	0.02
Pay	CPURNSA	2.353	09/05/2028	300	(28)	(0.01)
Pay	CPURNSA	2.360	09/05/2028	450	(42)	(0.02)
Pay	CPURNSA	2.364	10/05/2028	460	(43)	(0.02)
Pay	CPURNSA	2.379	09/07/2028	300	(28)	(0.01)
Receive	CPURNSA	2.419	05/03/2026	700	62	0.03
Receive	CPURNSA	2.703	25/05/2026	300	27	0.01
Receive	CPURNSA	2.768	13/05/2026	500	45	0.02
Receive	CPURNSA	2.813	14/05/2026	300	27	0.01
Pay	UKRPI	3.480	15/01/2030	£ 800	(182)	(0.09)
Pay	UKRPI	3.566	15/03/2036	500	(95)	(0.05)
Pay	UKRPI	3.760	15/03/2026	10,100	14	0.01
Pay	UKRPI	3.850	15/09/2024	400	(91)	(0.04)

Pay/Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	UKRPI		4.040%	15/04/2029	£ 2,100	\$ 15	0.01
Receive	UKRPI		4.143	15/10/2032	400	5	0.00
Receive	UKRPI		4.287	15/02/2032	2,500	194	0.09
Receive	UKRPI		4.595	15/08/2032	4,600	(169)	(0.08)
Receive	UKRPI		4.615	15/02/2027	4,900	269	0.13
Receive	UKRPI		4.735	15/12/2026	400	48	0.02
						\$ 1,645	0.79
Total Centrally Cleared Financial Derivative Instruments						\$ 1,645	0.79

(1) This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

WRITTEN OPTIONS

INFLATION-CAPPED OPTIONS

Counterparty	Description	Initial Index	Floating Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
GLM	Cap - OTC CPALEMU	\$ 100.151	Maximum of [(Final Index/Initial Index - 1) - 3.000%] or 0	22/06/2035	300	\$ (14)	\$ (11)	(0.01)

INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
GLM	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.900%	29/08/2025	4,000	\$ (52)	\$ (39)	(0.02)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	29/08/2025	4,000	(52)	(24)	(0.01)
GST	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.800	01/09/2025	22,800	(288)	(197)	(0.09)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.800	01/09/2025	22,800	(288)	(160)	(0.08)
						\$ (680)	\$ (420)	(0.20)	

(1) Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets	
GST	CMBX.NA.AAA.10 Index	0.500%	17/11/2059	\$ 200	\$ (6)	\$ 5	\$ (1)	0.00	
MYC	CMBX.NA.AAA.10 Index	0.500	17/11/2059	800	(26)	24	(2)	0.00	
SAL	CMBX.NA.AAA.12 Index	0.500	17/08/2061	200	0	(1)	(1)	0.00	
UAG	CMBX.NA.AAA.10 Index	0.500	17/11/2059	400	(12)	11	(1)	0.00	
						\$ (44)	\$ 39	\$ (5)	0.00

(1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

(2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

INTEREST RATE SWAPS

Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
MYC	Receive	CPURNSA	1.800%	20/07/2026	\$ 600	\$ 0	\$ (99)	\$ (99)	(0.05)
	Receive	CPURNSA	1.805	20/09/2026	50	0	(8)	(8)	0.00
	Receive	CPURNSA	1.810	19/07/2026	500	0	(81)	(81)	(0.04)
						\$ 0	\$ (188)	\$ (188)	(0.09)

TOTAL RETURN SWAPS ON INDICES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
CBK	Receive	TRNGLU Index	2,214	1-Month USD-LIBOR less a specified spread	\$ 10,478	10/07/2024	\$ 0	\$ (5)	\$ (5)	0.00
JPM	Receive	JMABDEWU Index	1,627	0.053%	261	18/02/2025	0	2	2	0.00
	Receive	JMABNIU5 Index	95,050	0.000	17,591	18/02/2025	0	35	35	0.02
MAC	Receive	PIMCOBVB Index	43,741	0.600	4,973	15/07/2024	0	148	148	0.07
	Receive	PIMCOBDB Index	143,704	0.210	24,018	16/09/2024	0	111	111	0.05
						\$ 0	\$ 291	\$ 291	0.14	

Schedule of Investments Inflation Multi-Asset Fund (Cont.)

TOTAL RETURN SWAPS ON SECURITIES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Pay	ConocoPhillips Co.	459	1-Month USD-LIBOR plus a specified spread	\$ 52	04/06/2025	\$ 0	\$ 0	\$ 0	0.00
	Pay	Noble Corp.	208	1-Month USD-LIBOR plus a specified spread	9	11/06/2025	0	0	0	0.00
	Pay	Synopsys, Inc.	34	1-Month USD-LIBOR plus a specified spread	19	22/01/2025	0	(1)	(1)	0.00
BRC	Pay	Capital One Financial Corp.	204	1-Month USD-LIBOR plus a specified spread	28	19/02/2025	0	0	0	0.00
MYI	Pay	Chevron Corp.	410	1-Month USD-LIBOR less a specified spread	67	17/07/2024	0	2	2	0.00
							\$ 0	\$ 1	\$ 1	0.00

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets		
AZD	07/2024	NZD	\$ 272	\$ 167	\$ 1	\$ 0	0.00		
	08/2024	\$	167	NZD 272	0	(1)	0.00		
	10/2024		600	CNH 4,293	0	(7)	0.00		
BOA	07/2024	PLN	637	\$ 159	1	0	0.00		
	07/2024	SGD	14	10	0	0	0.00		
	07/2024	\$	283	HKD 2,207	0	0	0.00		
	07/2024		176	KRW 240,522	0	(1)	0.00		
	07/2024		131	PLN 524	0	(1)	0.00		
	07/2024		258	SGD 349	0	(1)	0.00		
	08/2024	SGD	14	\$ 10	0	0	0.00		
BPS	07/2024	AUD	102	67	0	(1)	0.00		
	07/2024	BRL	718	143	13	0	0.01		
	07/2024	CAD	4,165	3,052	8	0	0.00		
	07/2024	€	423	455	2	0	0.00		
	07/2024	£	183	233	1	0	0.00		
	07/2024	¥	2,684,700	17,188	497	0	497	0.24	
	07/2024	PLN	531	132	0	0	0	0.00	
	07/2024	SGD	2,594	1,913	0	(1)	(1)	0.00	
	07/2024	\$	3,532	AUD 5,300	8	0	8	0.00	
	07/2024		100	IDR 1,638,639	0	0	0	0.00	
	07/2024		50	ILS 184	0	(1)	(1)	0.00	
	07/2024		174	KRW 238,720	0	(1)	(1)	0.00	
	07/2024		347	NZD 565	0	(3)	(3)	0.00	
	07/2024		2,566	PLN 10,371	18	(4)	14	0.01	
	08/2024	AUD	5,300	\$ 3,535	0	(8)	(8)	0.00	
	08/2024	\$	1,913	SGD 2,590	1	0	1	0.00	
	09/2024	CNH	10,783	\$ 1,505	19	0	19	0.01	
	09/2024	TWD	3,118	97	1	0	1	0.00	
	09/2024	\$	251	INR 21,002	0	0	0	0.00	
	09/2024		20	TWD 640	0	0	0	0.00	
	10/2024	CNH	3,967	\$ 554	6	0	6	0.00	
	10/2024	\$	127	CNH 907	0	(1)	(1)	0.00	
	BRC	07/2024	DKK	4,257	\$ 620	8	0	8	0.00
07/2024		MXN	2,465	133	0	(1)	(1)	0.00	
07/2024		SGD	270	200	1	0	1	0.00	
07/2024		\$	29	NOK 306	0	0	0	0.00	
07/2024			201	PLN 801	0	(1)	(1)	0.00	
07/2024			678	RON 3,123	0	(5)	(5)	0.00	
07/2024			1	THB 23	0	0	0	0.00	
07/2024			2,177	TRY 74,044	34	0	34	0.02	
09/2024		MXN	3,749	\$ 198	0	(4)	(4)	0.00	
09/2024		TRY	10,294	278	0	(16)	(16)	(0.01)	
09/2024		\$	3,845	MXN 72,036	48	0	48	0.02	
CBK		07/2024	CHF	204	\$ 224	0	(3)	(3)	0.00
		07/2024	£	9,147	11,635	72	0	72	0.03
	07/2024	KRW	61,833	45	0	0	0	0.00	
	07/2024	SGD	176	130	1	0	1	0.00	
	07/2024	\$	767	BRL 4,181	0	(15)	(15)	(0.01)	
	07/2024		320	PLN 1,268	0	(4)	(4)	0.00	
	07/2024		292	SEK 3,099	1	0	1	0.00	
	07/2024		1,605	THB 58,754	0	(2)	(2)	0.00	
	08/2024	BRL	4,195	\$ 767	15	0	15	0.01	
	09/2024	TWD	1,189	37	0	0	0	0.00	
	09/2024	\$	2,631	INR 219,998	2	(1)	1	0.00	
	09/2024		122	MXN 2,299	2	0	2	0.00	
	09/2024		313	PHP 18,388	2	0	2	0.00	
	DUB	07/2024		607	CLP 560,918	0	(12)	(12)	(0.01)
07/2024			95	KRW 130,475	0	0	0	0.00	
07/2024			349	PLN 1,373	0	(8)	(8)	0.00	
FAR	08/2024	BRL	537	\$ 104	8	0	8	0.00	
	07/2024	AUD	5,198	3,464	0	(8)	(8)	0.00	
	07/2024	NZD	523	319	0	0	0	0.00	
	07/2024	\$	85	NZD 138	0	(1)	(1)	0.00	

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
GLM	08/2024	\$ 319	NZD 523	\$ 0	\$ 0	\$ 0	0.00
	09/2024	304	PEN 1,139	0	(7)	(7)	0.00
	07/2024	MXN 2,281	\$ 123	0	(2)	(2)	0.00
	07/2024	\$ 1,686	MYR 7,940	0	(1)	(1)	0.00
	07/2024	201	PLN 792	0	(4)	(4)	0.00
JPM	07/2024	821	ZAR 15,012	1	0	1	0.00
	08/2024	2,436	BRL 12,498	0	(194)	(194)	(0.09)
	07/2024	BRL 206	\$ 41	4	0	4	0.00
	07/2024	CHF 132	146	0	(1)	(1)	0.00
	07/2024	CNY 22,428	3,145	34	0	34	0.02
	07/2024	\$ 120	CHF 106	0	(2)	(2)	0.00
	07/2024	60	CNY 427	0	(1)	(1)	0.00
	07/2024	922	DKK 6,424	1	0	1	0.00
	07/2024	1,262	IDR 20,466,945	0	(11)	(11)	(0.01)
	07/2024	100	ILS 369	0	(2)	(2)	0.00
	07/2024	117	KRW 161,025	0	0	0	0.00
	07/2024	139	PLN 543	0	(4)	(4)	0.00
	07/2024	2,010	SGD 2,705	0	(14)	(14)	(0.01)
	07/2024	1,545	ZAR 28,436	11	0	11	0.01
	08/2024	DKK 6,413	\$ 922	0	(1)	(1)	0.00
08/2024	TRY 9,428	275	0	(1)	(1)	0.00	
08/2024	\$ 3,145	CNY 22,442	0	(1)	(1)	0.00	
09/2024	INR 8,464	\$ 101	0	0	0	0.00	
09/2024	TWD 2,022	63	0	0	0	0.00	
09/2024	\$ 334	INR 28,022	1	0	1	0.00	
10/2024	CNH 5,303	\$ 741	8	0	8	0.00	
10/2024	\$ 126	CNH 903	0	(2)	(2)	0.00	
07/2024	HUF 38,294	\$ 103	0	(1)	(1)	0.00	
07/2024	¥ 19,200	122	2	0	2	0.00	
07/2024	NOK 238	22	0	0	0	0.00	
07/2024	\$ 1,333	CZK 30,738	0	(17)	(17)	(0.01)	
07/2024	911	HUF 339,473	10	0	10	0.00	
08/2024	22	NOK 238	0	0	0	0.00	
09/2024	23	TWD 755	0	0	0	0.00	
07/2024	BRL 3,256	\$ 630	44	0	44	0.02	
07/2024	MYR 528	112	0	0	0	0.00	
07/2024	SEK 3,103	294	1	0	1	0.00	
07/2024	THB 3,937	107	0	0	0	0.00	
07/2024	\$ 632	DKK 4,409	2	0	2	0.00	
07/2024	297	€ 278	1	0	1	0.00	
07/2024	48	£ 38	0	0	0	0.00	
07/2024	299	NZD 488	0	(2)	(2)	0.00	
08/2024	DKK 4,401	\$ 632	0	(2)	(2)	0.00	
08/2024	\$ 294	SEK 3,098	0	(1)	(1)	0.00	
09/2024	TWD 805	\$ 25	0	0	0	0.00	
09/2024	\$ 224	INR 18,704	0	0	0	0.00	
09/2024	127	10,656	0	0	0	0.00	
07/2024	€ 394	\$ 423	1	0	1	0.00	
07/2024	MXN 77	4	0	0	0	0.00	
07/2024	\$ 3,220	CNY 22,896	0	(44)	(44)	(0.02)	
07/2024	89	KRW 121,138	0	(1)	(1)	0.00	
09/2024	CNH 4,217	\$ 588	7	0	7	0.00	
09/2024	TWD 1,169	36	0	0	0	0.00	
09/2024	\$ 1,945	INR 162,748	3	0	3	0.00	
09/2024	313	PHP 18,368	1	0	1	0.00	
09/2024	26	TWD 836	0	0	0	0.00	
07/2024	CNY 911	\$ 128	2	0	2	0.00	
07/2024	€ 35,209	38,194	459	0	459	0.22	
07/2024	NZD 396	243	1	0	1	0.00	
07/2024	\$ 16,911	¥ 2,704,069	0	(101)	(101)	(0.05)	
08/2024	¥ 2,691,389	\$ 16,911	101	0	101	0.05	
08/2024	\$ 142	COP 570,005	0	(6)	(6)	0.00	
08/2024	243	NZD 396	0	(1)	(1)	0.00	
07/2024	CHF 1,136	\$ 1,257	0	(7)	(7)	0.00	
07/2024	DKK 6,589	957	10	0	10	0.00	
07/2024	\$ 1,521	CHF 1,365	0	(2)	(2)	0.00	
07/2024	363	ILS 1,343	0	(6)	(6)	0.00	
08/2024	CHF 1,359	\$ 1,521	2	0	2	0.00	
				\$ 1,477	\$ (551)	\$ 926	0.45

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the E Class AUD (Partially Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	AUD 119	\$ 80	\$ 0	\$ 0	\$ 0	0.00
	07/2024	\$ 159	AUD 239	1	0	1	0.00
	08/2024	80	119	0	0	0	0.00
BPS	07/2024	AUD 119	\$ 80	0	0	0	0.00
	08/2024	\$ 80	AUD 119	0	0	0	0.00

Schedule of Investments Inflation Multi-Asset Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	07/2024	KRW 86	\$ 0	\$ 0	\$ 0	\$ 0	0.00
	07/2024	\$ 17	AUD 25	0	0	0	0.00
	07/2024	0	KRW 86	0	0	0	0.00
	08/2024	0	86	0	0	0	0.00
MBC	07/2024	1	AUD 2	0	0	0	0.00
				\$ 1	\$ 0	\$ 1	0.00

As at 30 June 2024, the Institutional EUR (Partially Hedged) Accumulation, E Class EUR (Partially Hedged) Accumulation and E Class EUR (Partially Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 240	\$ 260	\$ 3	\$ 0	\$ 3	0.00
	07/2024	\$ 27,584	€ 25,406	0	(355)	(355)	(0.17)
BPS	07/2024	€ 5,662	\$ 6,057	1	(12)	(11)	(0.01)
	07/2024	\$ 3,702	€ 3,420	0	(37)	(37)	(0.02)
	08/2024	5,867	5,477	12	0	12	0.01
BRC	07/2024	€ 106	\$ 113	0	0	0	0.00
CBK	07/2024	347	376	4	0	4	0.00
FAR	07/2024	\$ 26,785	€ 24,592	0	(428)	(428)	(0.20)
GLM	07/2024	€ 85	\$ 92	1	0	1	0.00
JPM	07/2024	166	178	0	0	0	0.00
MBC	07/2024	23,731	25,380	3	(57)	(54)	(0.03)
	08/2024	\$ 24,762	€ 23,123	57	0	57	0.03
MYI	07/2024	€ 88	\$ 95	0	0	0	0.00
RBC	07/2024	162	176	2	0	2	0.00
RYL	07/2024	109	117	0	0	0	0.00
SCX	07/2024	23,309	24,974	0	(8)	(8)	0.00
	08/2024	\$ 24,897	€ 23,204	8	0	8	0.00
SSB	07/2024	637	587	0	(8)	(8)	0.00
UAG	08/2024	€ 126	\$ 135	0	0	0	0.00
				\$ 91	\$ (905)	\$ (814)	(0.39)

As at 30 June 2024, the Institutional GBP (Partially Hedged) Accumulation and E Class GBP (Partially Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	£ 179	\$ 226	\$ 0	\$ 0	\$ 0	0.00
	07/2024	\$ 1,120	£ 877	0	(11)	(11)	(0.01)
	08/2024	220	174	0	0	0	0.00
BRC	07/2024	2	KRW 3,023	0	0	0	0.00
	08/2024	KRW 3,018	\$ 2	0	0	0	0.00
CBK	07/2024	£ 27	\$ 34	0	0	0	0.00
	07/2024	\$ 19	£ 15	0	0	0	0.00
DUB	07/2024	KRW 3,016	\$ 2	0	0	0	0.00
	07/2024	\$ 943	£ 739	0	(9)	(9)	0.00
MBC	07/2024	£ 716	\$ 906	1	0	1	0.00
	08/2024	\$ 895	£ 707	0	(1)	(1)	0.00
RBC	07/2024	£ 709	\$ 900	3	0	3	0.00
	08/2024	\$ 900	£ 709	0	(3)	(3)	0.00
				\$ 4	\$ (24)	\$ (20)	(0.01)

As at 30 June 2024, the Administrative SGD (Hedged) Income II and E Class SGD (Partially Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	SGD 1,631	\$ 1,202	\$ 0	\$ (2)	\$ (2)	0.00
	07/2024	\$ 218	SGD 294	0	(1)	(1)	0.00
	08/2024	1,202	1,629	2	0	2	0.00
BPS	07/2024	SGD 1,636	\$ 1,206	0	(1)	(1)	0.00
	08/2024	\$ 1,206	SGD 1,633	1	0	1	0.00
BRC	07/2024	SGD 5	\$ 3	0	0	0	0.00
CBK	07/2024	\$ 33	SGD 44	0	0	0	0.00
GLM	07/2024	SGD 36	\$ 27	0	0	0	0.00
JPM	07/2024	\$ 1,218	SGD 1,640	0	(8)	(8)	(0.01)
SCX	07/2024	1,224	1,650	0	(7)	(7)	0.00
UAG	07/2024	8	11	0	0	0	0.00
				\$ 3	\$ (19)	\$ (16)	(0.01)

Total OTC Financial Derivative Instruments

\$ (255) (0.12)

Total Investments

\$ 286,050 137.29

Other Current Assets & Liabilities

\$ (77,697) (37.29)

Net Assets

\$ 208,353 100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

(a) Security did not produce income within the last twelve months.

(b) Principal amount of security is adjusted for inflation.

(c) Perpetual maturity; date shown, if applicable, represents next contractual call date.

(d) Affiliated to the Fund.

(e) Securities with an aggregate fair value of \$28,025 (31 December 2023: \$15,168) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Security with an aggregate fair value of \$Nil (31 December 2023: \$1,225) has been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 30 June 2024.

Cash of \$3,990 (31 December 2023: \$4,010) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$1,510 (31 December 2023: \$2,460) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 11,005	\$ 251,002	\$ 184	\$ 262,191
Investment Funds	22,645	0	0	22,645
Repurchase Agreements	0	543	0	543
Financial Derivative Instruments ⁽³⁾	(223)	894	0	671
Totals	\$ 33,427	\$ 252,439	\$ 184	\$ 286,050

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 15,799	\$ 273,301	\$ 204	\$ 289,304
Investment Funds	28,256	0	0	28,256
Repurchase Agreements	0	364	0	364
Financial Derivative Instruments ⁽³⁾	54	(5,167)	0	(5,113)
Totals	\$ 44,109	\$ 268,498	\$ 204	\$ 312,811

(1) See Note 3 in the Notes to Financial Statements for additional information.

(2) Refer to the Schedule of Investments for additional information.

(3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOS	5.570%	26/06/2024	03/07/2024	\$ (28,015)	\$ (28,036)	(13.46)
Total Reverse Repurchase Agreements					\$ (28,036)	(13.46)

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (6)	\$ 0	\$ (6)	\$ 2	\$ 0	\$ 2
BOA	(356)	380	24	(151)	0	(151)
BPS	507	(330)	177	(990)	1,250	260
BRC	64	(70)	(6)	348	(370)	(22)
CBK	69	0	69	(53)	(1,080)	(1,133)
DUB	(21)	30	9	34	0	34
FAR	(444)	0	(444)	(225)	0	(225)
GLM	(273)	160	(113)	(203)	0	(203)
GST	(358)	560	202	(591)	560	(31)
JPM	48	0	48	(73)	0	(73)
MAC	259	(310)	(51)	(178)	0	(178)
MBC	(3)	0	(3)	169	(360)	(191)

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
MYC	\$ (190)	\$ 260	\$ 70	\$ (214)	\$ 260	\$ 46
MYI	45	120	165	262	(480)	(218)
RBC	2	0	2	N/A	N/A	N/A
RYL	N/A	N/A	N/A	(2)	10	8
SAL	(1)	0	(1)	(1)	0	(1)
SCX	(40)	0	(40)	15	0	15
SOG	N/A	N/A	N/A	8	0	8
SSB	453	(580)	(127)	7	0	7
TOR	(6)	0	(6)	(638)	380	(258)
UAG	(4)	0	(4)	46	0	46

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	87.55	79.26
Transferable securities dealt in on another regulated market*	35.49	34.78
Other transferable securities	2.80	0.20
Investment funds	10.87	11.16
Repurchase agreements	0.26	0.14
Financial derivative instruments dealt in on a regulated market	(0.35)	(0.88)
Centrally cleared financial derivative instruments	0.79	(0.18)
OTC financial derivative instruments	(0.12)	(0.96)
Reverse repurchase agreements	(13.46)	(5.95)
Sale-buyback financing transactions	N/A	(0.49)

* As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Corporate Bonds & Notes	0.86	2.83
U.S. Government Agencies	34.04	27.20
U.S. Treasury Obligations	39.38	33.95
Non-Agency Mortgage-Backed Securities	4.88	4.33
Asset-Backed Securities	4.65	4.24
Sovereign Issues	35.20	33.66
Common Stocks	0.30	0.33
Preferred Securities	0.06	0.05
Real Estate Investment Trusts	5.01	5.91
Short-Term Instruments	1.46	1.74
Investment Funds	10.87	11.16
Repurchase Agreements	0.26	0.14
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.34)	(0.83)
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	(0.01)	(0.05)
Centrally Cleared Financial Derivative Instruments		
Interest Rate Swaps	0.79	(0.18)
OTC Financial Derivative Instruments		
Written Options		
Inflation-Capped Options	(0.01)	(0.01)
Interest Rate Swaptions	(0.20)	(0.54)
Credit Default Swaps on Credit Indices — Sell Protection	0.00	0.00
Interest Rate Swaps	(0.09)	(0.07)
Total Return Swaps on Indices	0.14	(0.14)
Total Return Swaps on Securities	0.00	0.00
Forward Foreign Currency Contracts	0.45	(0.38)
Hedged Forward Foreign Currency Contracts	(0.41)	0.18
Other Current Assets & Liabilities	(37.29)	(23.52)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES								UTILITIES			
CORPORATE BONDS & NOTES											
BANKING & FINANCE											
ABN AMRO Bank NV 6.575% due 13/10/2026	\$ 2,500	\$ 2,526	0.34	NatWest Group PLC 7.472% due 10/11/2026	\$ 1,300	\$ 1,329	0.18	AES Corp. 1.375% due 15/01/2026	\$ 3,200	\$ 3,000	0.40
Abu Dhabi Developmental Holding Co. PJSC 5.375% due 08/05/2029	1,000	1,016	0.14	NatWest Markets PLC 3.479% due 22/03/2025	4,000	3,940	0.53	Constellation Energy Generation LLC 3.250% due 01/06/2025	2,600	2,543	0.34
American Honda Finance Corp. 5.000% due 23/05/2025	2,400	2,392	0.32	Pricoa Global Funding 4.200% due 28/08/2025	2,700	2,660	0.36	Enel Finance International NV 2.650% due 10/09/2024	4,000	3,973	0.54
6.025% due 10/01/2025	1,400	1,403	0.19	Santander Holdings USA, Inc. 3.450% due 02/06/2025	2,700	2,642	0.35	6.800% due 14/10/2025	1,900	1,931	0.26
Asian Development Bank 6.550% due 26/01/2025	ZAR 46,000	2,488	0.33	Santander UK Group Holdings PLC 6.833% due 21/11/2026	2,300	2,331	0.31	Eversource Energy 0.800% due 15/08/2025	3,000	2,844	0.38
Athene Global Funding 4.823% due 23/02/2027	€ 1,200	1,288	0.17	SOCAR Turkey Enerji AS Via Steas Funding DAC 7.230% due 17/03/2026	4,000	3,975	0.53	Georgia Power Co. 6.114% due 08/05/2025	1,600	1,607	0.22
Banco de Sabadell S.A. 2.625% due 24/03/2026	3,500	3,718	0.50	Standard Chartered PLC 1.822% due 23/11/2025	2,600	2,558	0.34	Pacific Gas & Electric Co. 3.150% due 01/01/2026	3,300	3,180	0.43
Bank of Nova Scotia 5.450% due 12/06/2025	\$ 1,800	1,797	0.24	Sumitomo Mitsui Financial Group, Inc. 5.464% due 13/01/2026	3,300	3,301	0.44	4.950% due 08/06/2025	2,500	2,478	0.33
Barclays PLC 5.304% due 09/08/2026	3,500	3,478	0.47	Sumitomo Mitsui Trust Bank Ltd. 3.629% due 06/04/2026	€ 2,000	2,144	0.29	Southern California Edison Co. 5.350% due 01/03/2026	1,800	1,797	0.24
7.325% due 02/11/2026	1,400	1,425	0.19	Swedbank AB 3.356% due 04/04/2025	\$ 4,000	3,938	0.53			23,353	3.14
BPCE S.A. 6.612% due 19/10/2027	4,100	4,165	0.56	Toronto-Dominion Bank 3.879% due 13/03/2026	€ 6,700	7,244	0.97	Total Corporate Bonds & Notes		206,662	27.76
Canadian Imperial Bank of Commerce 3.250% due 31/03/2027	€ 3,400	3,633	0.49	Toyota Motor Credit Corp. 5.860% due 22/08/2024	\$ 2,400	2,401	0.32	U.S. GOVERNMENT AGENCIES			
Capital One Financial Corp. 4.985% due 24/07/2026	\$ 3,800	3,768	0.51	UBS AG 3.700% due 21/02/2025	4,000	3,949	0.53	Fannie Mae 0.000% due 25/04/2040 (a)(b)	112	83	0.01
Citibank N.A. 5.438% due 30/04/2026	1,900	1,907	0.26	UBS AG 5.800% due 11/09/2025	2,200	2,209	0.30	1.000% due 25/01/2043	37	31	0.00
Citigroup, Inc. 6.054% due 25/01/2026	2,900	2,903	0.39	UBS Group AG 2.193% due 05/06/2026	2,400	2,320	0.31	2.080% due 01/10/2026	500	468	0.06
CNO Global Funding 5.875% due 04/06/2027	1,000	1,004	0.13	4.125% due 24/09/2025	800	785	0.11	3.150% due 01/03/2026	1,600	1,547	0.21
Coventry Building Society 2.625% due 07/12/2026	€ 200	210	0.03	4.703% due 05/08/2027	1,600	1,571	0.21	3.590% due 01/12/2025	1,600	1,561	0.21
Credit Suisse Schweiz AG 3.390% due 05/12/2025	1,200	1,286	0.17	Wells Fargo & Co. 3.908% due 25/04/2026	2,700	2,660	0.36	5.709% due 01/01/2035	1	1	0.00
Cromwell Ereit Lux Finco SARL 2.125% due 19/11/2025	1,975	2,036	0.27	4.808% due 25/07/2028	4,000	3,946	0.53	5.800% due 25/12/2036 - 25/03/2044	1,266	1,252	0.17
CTP NV 0.500% due 21/06/2025	1,299	1,345	0.18	INDUSTRIALS				5.860% due 25/09/2035	100	99	0.01
Deutsche Bank AG 3.961% due 26/11/2025	\$ 4,000	3,966	0.53	AbbVie, Inc. 4.800% due 15/03/2027	2,200	2,191	0.29	5.867% due 01/12/2034	9	10	0.00
6.119% due 14/07/2026	2,000	2,002	0.27	Amgen, Inc. 5.150% due 02/03/2028	500	500	0.07	5.872% due 01/12/2034	2	2	0.00
6.586% due 16/11/2027	1,500	1,507	0.20	5.250% due 02/03/2025	2,600	2,595	0.35	5.953% due 01/07/2035	2	2	0.00
Equinix, Inc. 2.625% due 18/11/2024	3,400	3,360	0.45	Bayer U.S. Finance LLC 6.375% due 21/11/2030	700	718	0.10	5.964% due 01/01/2035	14	15	0.00
Federation des Caisses Desjardins du Quebec 5.874% due 30/11/2026	€ 1,300	1,649	0.22	Boeing Co. 6.259% due 01/05/2027	600	604	0.08	6.037% due 01/08/2035	83	85	0.01
GA Global Funding Trust 3.850% due 11/04/2025	\$ 3,500	3,445	0.46	Campbell Soup Co. 5.300% due 20/03/2026	1,600	1,597	0.21	6.087% due 25/07/2037	14	13	0.00
General Motors Financial Co., Inc. 5.400% due 08/05/2027	2,000	1,999	0.27	CommonSpirit Health 1.547% due 01/10/2025	2,900	2,755	0.37	6.124% due 25/01/2051	728	728	0.10
Goldman Sachs Group, Inc. 5.798% due 10/08/2026	2,500	2,502	0.34	Continental Resources, Inc. 2.268% due 15/11/2026	2,900	2,693	0.36	6.313% due 01/06/2043	15	15	0.00
HSBC Holdings PLC 6.934% due 14/08/2027	2,900	2,948	0.40	CRH America, Inc. 3.875% due 18/05/2025	2,700	2,655	0.36	6.314% due 01/07/2042	14	14	0.00
HSBC USA, Inc. 5.625% due 17/03/2025	800	800	0.11	Daimler Truck Finance North America LLC 6.121% due 13/12/2024	2,800	2,806	0.38	6.336% due 01/05/2038	446	459	0.06
ING Groep NV 3.869% due 28/03/2026	4,000	3,943	0.53	Hyundai Capital America 1.000% due 17/09/2024	3,000	2,969	0.40	6.364% due 01/09/2041	35	35	0.01
JPMorgan Chase & Co. 6.070% due 22/10/2027	1,900	1,934	0.26	6.512% due 04/08/2025	1,400	1,406	0.19	6.550% due 01/03/2035	1	1	0.00
Lseg U.S. Fin Corp. 4.875% due 28/03/2027	500	495	0.07	6.854% due 08/01/2027	1,600	1,625	0.22	7.344% due 01/01/2035	3	4	0.00
Manulife Financial Corp. 4.150% due 04/03/2026	1,500	1,469	0.20	Icon Investments Six DAC 5.849% due 08/05/2029	600	610	0.08	Freddie Mac 0.000% due 15/05/2037 (a)(b)	39	34	0.01
Mitsubishi UFJ Financial Group, Inc. 5.541% due 17/04/2026	1,900	1,899	0.25	Las Vegas Sands Corp. 5.900% due 01/06/2027	1,800	1,810	0.24	0.650% due 22/10/2025 - 27/10/2025	23,500	22,181	2.98
Morgan Stanley 6.138% due 16/10/2026	2,700	2,719	0.37	Penske Truck Leasing Co. LP 1.700% due 15/06/2026	3,300	3,062	0.41	0.680% due 06/08/2025	11,300	10,764	1.45
6.374% due 13/04/2028	2,000	2,008	0.27	Reneas Electronics Corp. 2.170% due 25/11/2026	2,800	2,592	0.35	0.800% due 28/10/2026	7,000	6,395	0.86
National Bank of Canada 3.500% due 25/04/2028	€ 2,000	2,161	0.29	TD SYNnex Corp. 1.250% due 09/08/2024	4,300	4,277	0.57	2.920% due 25/01/2026	1,000	978	0.13
				VMware LLC 1.000% due 15/08/2024	2,700	2,684	0.36	3.000% due 01/01/2027	46	44	0.01
				WRKCo, Inc. 3.750% due 15/03/2025	2,700	2,663	0.36	3.456% due 25/04/2025	1,000	982	0.13
						42,812	5.75	3.590% due 25/01/2025	3,540	3,502	0.47
								5.768% due 15/02/2037	14	14	0.00
								5.769% due 25/09/2024	76	76	0.01
								5.898% due 15/09/2041	4	4	0.00
								5.929% due 25/07/2026	209	210	0.03
								5.939% due 25/10/2026	257	257	0.03
								6.000% due 01/12/2034	3	3	0.00
								6.021% due 01/09/2035	25	25	0.00
								6.150% due 01/01/2035	7	7	0.00
								6.224% due 15/12/2050	1,079	1,069	0.14
								6.353% due 25/02/2045	55	53	0.01
								6.500% due 25/07/2043	68	69	0.01
								7.327% due 01/07/2035	7	8	0.00
								Ginnie Mae 4.000% due 20/06/2027	7	7	0.00
								5.610% due 20/04/2069	80	80	0.01
								5.899% due 20/06/2065	421	420	0.06
								6.037% due 20/04/2065	498	496	0.07
								6.067% due 20/03/2065	968	965	0.13
								6.083% due 20/10/2072	1,275	1,269	0.17
								6.133% due 20/04/2072	1,493	1,479	0.20
								6.137% due 20/10/2065	6	6	0.00
								6.233% due 20/01/2073	810	812	0.11
								6.237% due 20/05/2066	911	911	0.12
								6.283% due 20/09/2073	1,768	1,779	0.24
								6.333% due 20/05/2073	1,986	2,003	0.27
								6.337% due 20/04/2066	1,577	1,578	0.21

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
FICC	2.600%	28/06/2024	01/07/2024	\$ 1,580	U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2026	\$ (1,612)	\$ 1,580	\$ 1,580	0.21
SAL	5.340	28/06/2024	01/07/2024	18,800	U.S. Treasury Notes 5.000% due 30/09/2025	(19,411)	18,800	18,808	2.53
Total Repurchase Agreements						\$ (21,023)	\$ 20,380	\$ 20,388	2.74

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bobl September Futures	Short	09/2024	91	\$ (99)	(0.01)
Japan Government 10-Year Bond September Futures	Short	09/2024	16	23	0.00
U.S. Treasury 2-Year Note September Futures	Long	09/2024	629	336	0.04
U.S. Treasury 5-Year Note September Futures	Long	09/2024	733	520	0.07
U.S. Treasury 10-Year Note September Futures	Short	09/2024	517	(629)	(0.08)
U.S. Treasury 10-Year Ultra September Futures	Short	09/2024	613	(915)	(0.12)
				\$ (764)	(0.10)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (764)	(0.10)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Ford Motor Credit Co. LLC	5.000%	20/12/2024	\$ 1,000	\$ (18)	0.00

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.000%	18/09/2029	£ 6,600	\$ (37)	(0.01)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.380	18/06/2028	¥ 90,000	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.340	23/02/2030	\$ 2,900	(48)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.470	22/02/2030	1,100	(19)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.525	02/03/2030	1,200	(20)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.582	31/10/2030	9,000	268	0.04
Receive	1-Day USD-SOFR Compounded-OIS	3.623	31/10/2030	1,800	49	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.664	31/10/2030	1,200	30	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.677	31/10/2030	1,000	24	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.689	31/10/2030	4,000	94	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.691	31/10/2030	2,000	47	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.722	31/10/2030	3,900	84	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.735	31/10/2030	2,600	54	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.739	31/10/2030	1,400	29	0.00
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	8,400	40	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.800	10/03/2028	1,800	(27)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.807	31/05/2028	1,300	19	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.940	22/02/2029	4,100	(40)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.970	27/02/2029	1,900	(15)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.000	20/06/2026	56,100	(84)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.000	20/06/2026	190,400	359	0.05
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	4.095	18/02/2035	2,700	(52)	(0.01)
Pay	3-Month NZD-BBR	4.500	13/09/2024	NZD 8,800	91	0.01
					\$ 844	0.11
Total Centrally Cleared Financial Derivative Instruments					\$ 826	0.11

⁽¹⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

Schedule of Investments Low Average Duration Fund (cont.)

- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PURCHASED OPTIONS

INTEREST RATE SWAPPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
DUB	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.750%	31/10/2024	22,700	\$ 19	\$ 38	0.01
GLM	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.000	10/10/2024	31,500	19	22	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.840	05/12/2024	18,900	0	17	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	09/12/2024	900	0	1	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	13/12/2024	6,300	0	8	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.920	03/12/2024	16,100	0	18	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.930	29/11/2024	21,700	0	24	0.01
MYC	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.930	11/12/2024	7,200	0	9	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.000	08/07/2025	90,200	108	124	0.02
							\$ 146	\$ 261	0.04

WRITTEN OPTIONS

INTEREST RATE SWAPPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BRC	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.700%	04/07/2024	2,000	\$ (3)	\$ 0	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.000	04/07/2024	2,000	(3)	(1)	0.00
CBK	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.710	26/07/2024	800	(3)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.060	26/07/2024	800	(3)	(4)	0.00
FAR	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.885	10/07/2024	300	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.235	10/07/2024	300	(1)	0	0.00
GLM	Call - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.689	15/07/2024	4,000	(8)	(2)	0.00
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.139	15/07/2024	4,000	(8)	(9)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	24/07/2024	1,700	(6)	(3)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.844	03/07/2024	2,600	(9)	(4)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.998	24/07/2024	1,700	(6)	(11)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.194	03/07/2024	2,600	(9)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.363	05/12/2024	2,100	0	(15)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.395	09/12/2024	100	0	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.425	13/12/2024	700	0	(6)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440	03/12/2024	1,800	0	(15)	(0.01)
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.468	29/11/2024	2,400	0	(22)	(0.01)
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.468	11/12/2024	800	0	(8)	0.00
JPM	Call - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.850	05/07/2024	1,800	(4)	(1)	0.00
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.250	05/07/2024	1,800	(4)	(1)	0.00
	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.610	15/07/2024	700	(1)	0	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.940	15/07/2024	700	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.640	23/07/2024	500	(2)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.800	05/07/2024	900	(3)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.990	23/07/2024	500	(2)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.150	05/07/2024	900	(4)	0	0.00
MYC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.630	29/07/2024	1,400	(4)	(3)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.690	29/07/2024	500	(2)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.040	29/07/2024	500	(2)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.090	29/07/2024	1,400	(4)	(6)	0.00
ULO	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.570	25/07/2024	300	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	25/07/2024	300	(1)	(1)	0.00
							\$ (95)	\$ (128)	(0.02)

(1) Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	South Africa Government International Bond	1.000%	20/12/2026	\$ 2,000	\$ (94)	\$ 88	\$ (6)	0.00
CBK	South Africa Government International Bond	1.000	20/12/2026	5,600	(270)	252	(18)	0.00
MYC	Colombia Government International Bond	1.000	20/06/2027	1,900	(108)	99	(9)	0.00
	Colombia Government International Bond	1.000	20/12/2027	2,300	(205)	176	(29)	(0.01)
	South Africa Government International Bond	1.000	20/12/2026	4,200	(195)	182	(13)	0.00
					\$ (872)	\$ 797	\$ (75)	(0.01)

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

(2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	\$ 138	NZD 225	\$ 0	\$ (1)	\$ (1)	0.00
	08/2024	NZD 225	\$ 138	1	0	1	0.00
BPS	07/2024	CAD 2,575	1,887	5	0	5	0.00
	07/2024	£ 13,076	16,703	174	0	174	0.02
	07/2024	¥ 24,100	153	3	0	3	0.00
	07/2024	\$ 761	¥ 118,300	0	(25)	(25)	0.00
BRC	07/2024	736	£ 579	0	(4)	(4)	0.00
	09/2024	MXN 1,183	\$ 63	0	(1)	(1)	0.00
CBK	07/2024	\$ 2,821	BRL 15,192	0	(86)	(86)	(0.01)
	08/2024	BRL 13,109	\$ 2,398	46	0	46	0.01
DUB	07/2024	\$ 22	BRL 112	0	(2)	(2)	0.00
FAR	07/2024	€ 67,774	\$ 73,817	1,179	0	1,179	0.16
	07/2024	NZD 987	608	7	0	7	0.00
	07/2024	\$ 264	NZD 433	0	0	0	0.00
	08/2024	NZD 433	\$ 264	0	0	0	0.00
GLM	07/2024	BRL 73,930	14,888	1,577	0	1,577	0.21
	07/2024	\$ 12,885	BRL 69,700	0	(336)	(336)	(0.05)
	07/2024	2,651	€ 2,470	0	(3)	(3)	0.00
	07/2024	ZAR 16,605	\$ 908	0	(1)	(1)	0.00
	08/2024	\$ 4,325	BRL 22,188	0	(344)	(344)	(0.05)
	10/2024	392	2,151	0	(9)	(9)	0.00
	04/2025	BRL 75,100	\$ 13,462	351	0	351	0.05
JPM	07/2024	13,175	2,426	54	0	54	0.01
	07/2024	\$ 385	BRL 2,100	0	(7)	(7)	0.00
	07/2024	1,819	€ 1,668	0	(31)	(31)	(0.01)
	07/2024	ZAR 31,453	\$ 1,709	0	(12)	(12)	0.00
	09/2024	\$ 2,426	BRL 13,262	0	(55)	(55)	(0.01)
	10/2024	CNH 476	\$ 67	1	0	1	0.00
	04/2025	BRL 2,300	409	8	0	8	0.00
MBC	07/2024	¥ 86,375	552	15	0	15	0.00
	07/2024	\$ 1,882	CAD 2,577	1	0	1	0.00
	08/2024	CAD 2,575	\$ 1,882	0	(1)	(1)	0.00
MYI	07/2024	€ 155	166	0	0	0	0.00
	07/2024	\$ 77	£ 61	0	0	0	0.00
RBC	07/2024	15,847	12,497	0	(50)	(50)	(0.01)
	08/2024	£ 12,497	\$ 15,850	50	0	50	0.01
SCX	07/2024	\$ 72,884	€ 68,027	24	0	24	0.00
	08/2024	€ 68,027	\$ 72,991	0	(23)	(23)	0.00
SSB	07/2024	4,253	4,614	55	0	55	0.01
TOR	07/2024	\$ 201	NZD 328	0	(1)	(1)	0.00
	08/2024	NZD 328	\$ 201	1	0	1	0.00
UAG	07/2024	\$ 48	ILS 178	0	(1)	(1)	0.00
				\$ 3,552	\$ (993)	\$ 2,559	0.34

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 10	\$ 11	\$ 0	\$ 0	\$ 0	0.00
	07/2024	\$ 14,463	€ 13,322	0	(187)	(187)	(0.02)
BPS	07/2024	€ 12,556	\$ 13,430	0	(27)	(27)	0.00
	07/2024	\$ 12,690	€ 11,722	0	(127)	(127)	(0.02)
	08/2024	13,431	12,539	27	0	27	0.00
BRC	07/2024	€ 1	\$ 1	0	0	0	0.00
FAR	07/2024	\$ 14,054	€ 12,904	0	(224)	(224)	(0.03)
JPM	07/2024	19	18	0	0	0	0.00
MBC	07/2024	€ 12,727	\$ 13,610	0	(31)	(31)	0.00
	07/2024	\$ 8	€ 8	0	0	0	0.00
	08/2024	13,593	12,694	32	0	32	0.00
RBC	07/2024	€ 65	\$ 71	1	0	1	0.00
SCX	07/2024	12,687	13,592	0	(4)	(4)	0.00
	07/2024	\$ 4	€ 4	0	0	0	0.00
	08/2024	13,612	12,687	4	0	4	0.00
SSB	07/2024	75	69	0	(1)	(1)	0.00
UAG	08/2024	18	17	0	0	0	0.00
				\$ 64	\$ (601)	\$ (537)	(0.07)

Schedule of Investments Low Average Duration Fund (cont.)

As at 30 June 2024, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	£ 12,018	\$ 15,196	\$ 5	\$ 0	\$ 5	0.00
	07/2024	\$ 21,820	£ 17,125	0	(173)	(173)	(0.02)
	08/2024	15,199	12,018	0	(5)	(5)	0.00
BRC	07/2024	7	5	0	0	0	0.00
CBK	07/2024	£ 8	\$ 11	0	0	0	0.00
	07/2024	\$ 2,025	£ 1,590	0	(15)	(15)	0.00
DUB	07/2024	10,980	8,605	0	(102)	(102)	(0.01)
MBC	07/2024	£ 12,259	\$ 15,510	14	0	14	0.00
	07/2024	\$ 3,360	£ 2,655	0	(3)	(3)	0.00
	08/2024	15,365	12,142	0	(13)	(13)	0.00
RBC	07/2024	£ 12,132	\$ 15,385	48	0	48	0.01
	08/2024	\$ 15,387	£ 12,132	0	(48)	(48)	(0.01)
RYL	07/2024	2,601	2,033	0	(32)	(32)	(0.01)
SCX	07/2024	5,598	4,403	0	(32)	(32)	(0.01)
				\$ 67	\$ (423)	\$ (356)	(0.05)
Total OTC Financial Derivative Instruments						\$ 1,724	0.23

SECURITIES SOLD SHORT

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA			
3.000% due 01/08/2054	\$ 24,500	\$ (20,863)	(2.80)
3.500% due 01/08/2054	31,000	(27,445)	(3.69)
Total Securities Sold Short		\$ (48,308)	(6.49)
Total Investments		\$ 818,079	109.90
Other Current Assets & Liabilities		\$ (73,671)	(9.90)
Net Assets		\$ 744,408	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

- (a) Principal only security.
- (b) Zero coupon security.
- (c) Principal amount of security is adjusted for inflation.
- (d) Affiliated to the Fund.

Securities with an aggregate fair value of \$Nil (31 December 2023: \$271,704) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Securities with an aggregate fair value of \$Nil (31 December 2023: \$43,703) have been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 30 June 2024.

Cash of \$5 (31 December 2023: \$Nil) has been received as collateral under the terms of the Master Securities Forward Transaction Agreements as at 30 June 2024.

Cash of \$6,633 (31 December 2023: \$5,856) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$Nil (31 December 2023: \$1,641) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 770,951	\$ 402	\$ 771,353
Investment Funds	72,868	0	0	72,868
Repurchase Agreements	0	20,380	0	20,380
Financial Derivative Instruments ⁽³⁾	(76)	1,862	0	1,786
Securities Sold Short	0	(48,308)	0	(48,308)
Totals	\$ 72,792	\$ 744,885	\$ 402	\$ 818,079

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,099,282	\$ 492	\$ 1,099,774
Investment Funds	34,262	48,331	0	82,593
Repurchase Agreements	0	100,744	0	100,744
Financial Derivative Instruments ⁽³⁾	(500)	(3,709)	0	(4,209)
Securities Sold Short	0	(50,185)	0	(50,185)
Totals	\$ 33,762	\$ 1,194,463	\$ 492	\$ 1,228,717

(1) See Note 3 in the Notes to Financial Statements for additional information.

(2) Refer to the Schedule of Investments for additional information.

(3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
BOA	\$ (193)	\$ 0	\$ (193)	\$ 66	\$ 0	\$ 66
BPS	(143)	0	(143)	(24)	0	(24)
BRC	(6)	0	(6)	(6)	0	(6)
CBK	(79)	0	(79)	(47)	0	(47)
DUB	(66)	0	(66)	74	0	74
FAR	961	(1,060)	(99)	(9)	0	(9)
GLM	1,237	(980)	257	(636)	501	(135)
JPM	(50)	0	(50)	24	0	24
MBC	14	0	14	(173)	30	(143)
MYC	60	0	60	(37)	260	223
MYI	N/A	N/A	N/A	268	(390)	(122)
RBC	1	0	1	N/A	N/A	N/A
RYL	(32)	0	(32)	10	0	10
SCX	(31)	0	(31)	77	(110)	(33)
SSB	54	0	54	72	0	72
TOR	N/A	N/A	N/A	71	0	71
UAG	(1)	0	(1)	(354)	850	496
ULO	(2)	0	(2)	N/A	N/A	N/A

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	52.40	84.32
Transferable securities dealt in on another regulated market*	50.89	51.48
Other transferable securities	0.33	N/A
Investment funds	9.79	10.20
Repurchase agreements	2.74	12.44
Financial derivative instruments dealt in on a regulated market	(0.10)	(0.42)
Centrally cleared financial derivative instruments	0.11	(0.02)
OTC financial derivative instruments	0.23	(0.08)
Securities sold short	(6.49)	(6.20)
Reverse repurchase agreements	N/A	(64.90)
Sale-buyback financing transactions	N/A	(5.47)

* As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Corporate Bonds & Notes	27.76	26.24
U.S. Government Agencies	36.59	34.15
U.S. Treasury Obligations	24.86	56.55
Non-Agency Mortgage-Backed Securities	3.22	5.49
Asset-Backed Securities	8.62	11.00
Sovereign Issues	2.38	2.37
Short-Term Instruments	0.19	N/A
Investment Funds	9.79	10.20
Repurchase Agreements	2.74	12.44
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.10)	(0.42)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Interest Rate Swaps	0.11	(0.02)

Schedule of Investments Low Average Duration Fund (Cont.)

30 June 2024

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	0.04	N/A
Written Options		
Interest Rate Swaptions	(0.02)	N/A
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.01)	(0.01)
Forward Foreign Currency Contracts	0.34	(0.15)
Hedged Forward Foreign Currency Contracts	(0.12)	0.08
Securities Sold Short	(6.49)	(6.20)
Other Current Assets & Liabilities	(9.90)	(51.72)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES											
LOAN PARTICIPATIONS AND ASSIGNMENTS											
Delos Aircraft DAC				Bank of America N.A.				CTP NV			
7.052% due 31/10/2027	\$ 240	\$ 242	0.03	5.526% due 18/08/2026	\$ 1,000	\$ 1,007	0.11	0.625% due 27/09/2026	€ 400	\$ 399	0.04
				Bank of Nova Scotia				0.750% due 18/02/2027	1,500	1,480	0.16
				0.250% due 01/11/2028	€ 400	372	0.04	0.875% due 20/01/2026	705	720	0.08
				3.500% due 17/04/2029	3,000	3,194	0.35	Danske Bank A/S			
				Bank of Queensland Ltd.				6.259% due 22/09/2026	\$ 2,000	2,015	0.22
				3.300% due 30/07/2029	2,400	2,576	0.28	DBS Bank Ltd.			
				Banque Federative du Credit Mutuel S.A.				3.209% due 19/08/2026	€ 1,500	1,604	0.17
				4.875% due 25/09/2025	€ 2,000	2,508	0.27	Deutsche Bank AG			
				Barclays PLC				1.375% due 03/09/2026	300	312	0.03
				2.885% due 31/01/2027	€ 300	317	0.03	2.129% due 24/11/2026	\$ 500	475	0.05
				7.252% due 13/09/2027 (f)	\$ 6,500	6,626	0.72	6.720% due 18/01/2029	2,000	2,065	0.22
				BGC Group, Inc.				6.819% due 20/11/2029	600	624	0.07
				6.600% due 10/06/2029	500	498	0.05	Deutsche Boerse AG			
				8.000% due 25/05/2028	400	422	0.05	3.875% due 28/09/2026	€ 2,000	2,163	0.24
				Blackstone Secured Lending Fund				Digital Euro Finco LLC			
				5.875% due 15/11/2027	900	894	0.10	2.500% due 16/01/2026	300	314	0.03
				Blue Owl Credit Income Corp.				EPR Properties			
				6.600% due 15/09/2029	800	789	0.09	4.500% due 01/06/2027	\$ 1,600	1,531	0.17
				BNP Paribas S.A.				4.950% due 15/04/2028	300	287	0.03
				2.125% due 23/01/2027	€ 300	313	0.03	EQT AB			
				2.750% due 25/07/2028	2,300	2,391	0.26	2.375% due 06/04/2028	€ 400	404	0.04
				3.375% due 09/01/2025 (f)	\$ 4,883	4,820	0.52	Equinix, Inc.			
				BPCE S.A.				0.250% due 15/03/2027	400	392	0.04
				0.500% due 15/09/2027	€ 400	398	0.04	Equitable Financial Life Global Funding			
				1.652% due 06/10/2026	\$ 1,200	1,136	0.12	5.500% due 02/12/2025	\$ 3,200	3,199	0.35
				3.625% due 17/04/2026	€ 600	644	0.07	Extra Space Storage LP			
				3.875% due 11/01/2029	1,100	1,180	0.13	5.700% due 01/04/2028	400	405	0.04
				5.203% due 18/01/2027	\$ 1,000	997	0.11	F&G Annuities & Life, Inc.			
				5.975% due 18/01/2027	1,800	1,802	0.20	6.500% due 04/06/2029	1,200	1,197	0.13
				BPCE SFH S.A.				F&G Global Funding			
				2.875% due 15/01/2027	€ 1,500	1,594	0.17	5.875% due 10/06/2027	100	100	0.01
				Brandywine Operating Partnership LP				Fastighets AB Balder			
				3.950% due 15/11/2027	\$ 600	544	0.06	1.125% due 29/01/2027	€ 1,500	1,459	0.16
				8.050% due 15/03/2028	300	312	0.03	First Abu Dhabi Bank PJSC			
				8.875% due 12/04/2029	900	938	0.10	5.000% due 28/02/2029	\$ 1,500	1,493	0.16
				Caisse de Refinement de l'Habitat S.A.				First American Financial Corp.			
				2.750% due 12/01/2029	€ 2,300	2,423	0.26	4.600% due 15/11/2024	200	199	0.02
				CaixaBank S.A.				Ford Motor Credit Co. LLC			
				5.673% due 15/03/2030	\$ 2,000	1,992	0.22	1.744% due 19/07/2024	€ 100	107	0.01
				Cantor Fitzgerald LP				2.386% due 17/02/2026	300	314	0.03
				4.500% due 14/04/2027	600	579	0.06	3.250% due 15/09/2025	200	213	0.02
				7.200% due 12/12/2028	500	514	0.06	4.488% due 01/12/2024	1,100	1,182	0.13
				Charles Schwab Corp.				4.535% due 06/03/2025	€ 600	753	0.08
				5.885% due 13/05/2026	200	200	0.02	4.542% due 01/08/2026	\$ 500	487	0.05
				CI Financial Corp.				4.950% due 28/05/2027	500	488	0.05
				7.500% due 30/05/2029	1,000	991	0.11	5.625% due 09/10/2028	€ 1,600	2,025	0.22
				Citigroup, Inc.				5.850% due 17/05/2027	\$ 600	600	0.07
				2.014% due 25/01/2026	2,000	1,957	0.21	Freedom Mortgage Corp.			
				3.290% due 17/03/2026	3,200	3,143	0.34	12.000% due 01/10/2028	300	322	0.04
				3.887% due 10/01/2028	1,200	1,159	0.13	FS KKR Capital Corp.			
				5.174% due 13/02/2030	500	497	0.05	1.650% due 12/10/2024	700	691	0.08
				Clydesdale Bank PLC				2.625% due 15/01/2027	400	361	0.04
				5.833% due 22/09/2028	€ 1,100	1,395	0.15	6.875% due 15/08/2029	700	694	0.08
				CNO Global Funding				7.875% due 15/01/2029	400	413	0.05
				5.875% due 04/06/2027	\$ 1,500	1,506	0.16	Gaci First Investment Co.			
				Commerzbank AG				4.750% due 14/02/2030	1,200	1,168	0.13
				4.625% due 21/03/2028	€ 300	327	0.04	General Motors Financial Co., Inc.			
				5.250% due 25/03/2029	400	447	0.05	0.600% due 20/05/2027	€ 400	394	0.04
				Commonwealth Bank of Australia				5.150% due 15/08/2026	€ 1,400	1,755	0.19
				3.768% due 31/08/2027	2,000	2,174	0.24	Goldman Sachs Group, Inc.			
				5.071% due 14/09/2028	\$ 1,350	1,363	0.15	1.948% due 21/10/2027	\$ 4,300	3,972	0.43
				Consumers Securitization Funding LLC				3.272% due 29/09/2025	2,700	2,683	0.29
				5.550% due 01/03/2028	1,500	1,500	0.16	6.484% due 24/10/2029	2,000	2,088	0.23
				Corebridge Financial, Inc.				Golub Capital BDC, Inc.			
				3.650% due 05/04/2027	1,800	1,723	0.19	2.500% due 24/08/2026	100	92	0.01
				CPI Property Group S.A.				7.050% due 05/12/2028	300	306	0.03
				2.750% due 12/05/2026	€ 1,200	1,205	0.13	Goodman U.S. Finance Three LLC			
				Credit Acceptance Corp.				3.700% due 15/03/2028	1,700	1,594	0.17
				9.250% due 15/12/2028	\$ 500	529	0.06	Hamburg Commercial Bank AG			
				Cromwell Ereit Lux Finco SARL				4.875% due 17/03/2025	€ 1,700	1,826	0.20
				2.125% due 19/11/2025	€ 1,600	1,649	0.18	6.250% due 18/11/2024	2,000	2,158	0.24
				Crown Castle, Inc.				HPS Corporate Lending Fund			
				3.650% due 01/09/2027	\$ 200	190	0.02	6.750% due 30/01/2029	\$ 400	403	0.04
				3.700% due 15/06/2026	600	580	0.06	HSBC Holdings PLC			
				4.800% due 01/09/2028	2,163	2,119	0.23	2.099% due 04/06/2026	1,000	967	0.11

Schedule of Investments Low Duration Global Investment Grade Credit Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
4.583% due 19/06/2029	\$ 1,500	\$ 1,450	0.16	Morgan Stanley Bank N.A.				Sberbank of Russia Via SB Capital S.A.			
Hudson Pacific Properties LP				4.754% due 21/04/2026 (f)	\$ 2,000	\$ 1,983	0.22	5.125% due 29/10/2022 ^	\$ 1,400	\$ 84	0.01
3.950% due 01/11/2027	300	251	0.03	5.882% due 30/10/2026	2,000	2,025	0.22	5.250% due 23/05/2023 ^(e)	500	30	0.00
5.950% due 15/02/2028	900	766	0.08	Morgan Stanley Direct Lending Fund				SBL Holdings, Inc.			
ING Belgium S.A.				6.150% due 17/05/2029	1,000	979	0.11	5.125% due 13/11/2026	100	96	0.01
3.375% due 31/05/2027	€ 2,300	2,474	0.27	Mutual of Omaha Cos. Global Funding				SELP Finance SARL			
ING Groep NV				5.350% due 09/04/2027	1,000	1,000	0.11	3.750% due 10/08/2027	€ 300	320	0.04
2.125% due 23/05/2026	300	317	0.03	5.450% due 12/12/2028	1,000	1,006	0.11	Shinhan Bank Co. Ltd.			
4.500% due 23/05/2029	2,200	2,417	0.26	National Bank of Canada				0.250% due 16/10/2024	1,100	1,166	0.13
Intesa Sanpaolo SpA				5.853% due 06/08/2024	1,500	1,500	0.16	1.183% due 29/09/2025	AUD 800	509	0.06
0.625% due 24/02/2026	300	305	0.03	Nationale-Nederlanden Bank NV				3.320% due 29/01/2027	€ 1,300	1,387	0.15
7.000% due 21/11/2025	\$ 600	610	0.07	3.625% due 16/10/2026	€ 2,000	2,158	0.24	Sirius Real Estate Ltd.			
Jackson National Life Global Funding				Nationwide Building Society				1.125% due 22/06/2026	1,200	1,208	0.13
1.750% due 12/01/2025	1,000	978	0.11	6.557% due 18/10/2027	\$ 4,000	4,083	0.44	Sixth Street Lending Partners			
Jefferies Financial Group, Inc.				Nationwide Mutual Insurance Co.				6.500% due 11/03/2029 (f)	\$ 300	297	0.03
5.875% due 21/07/2028	700	707	0.08	7.891% due 15/12/2024	550	550	0.06	SLM Corp.			
Jones Lang LaSalle, Inc.				NatWest Group PLC				3.125% due 02/11/2026	600	560	0.06
6.875% due 01/12/2028	1,000	1,054	0.11	5.847% due 02/03/2027	2,000	2,005	0.22	Societe Generale S.A.			
JPMorgan Chase & Co.				7.472% due 10/11/2026	1,200	1,227	0.13	6.447% due 12/01/2027	600	603	0.07
1.090% due 11/03/2027	€ 300	308	0.03	NE Property BV				Standard Chartered Bank Singapore Ltd.			
3.782% due 01/02/2028	\$ 2,875	2,770	0.30	1.875% due 09/10/2026	€ 1,500	1,516	0.17	3.324% due 28/05/2027	€ 2,300	2,469	0.27
4.452% due 05/12/2029	1,771	1,720	0.19	Newmark Group, Inc.				Standard Chartered PLC			
4.851% due 25/07/2028	2,400	2,376	0.26	7.500% due 12/01/2029	\$ 300	309	0.03	1.456% due 14/01/2027	\$ 400	375	0.04
5.299% due 24/07/2029	3,700	3,713	0.40	Nissan Motor Acceptance Co. LLC				6.170% due 09/01/2027	300	302	0.03
5.581% due 22/04/2030	2,100	2,134	0.23	1.125% due 16/09/2024	1,400	1,385	0.15	Sumitomo Mitsui Banking Corp.			
5.971% due 10/12/2025	1,600	1,603	0.17	NMI Holdings, Inc.				0.010% due 10/09/2025	€ 4,000	4,111	0.45
JPMorgan Chase Bank N.A.				6.000% due 15/08/2029	1,090	1,081	0.12	Sumitomo Mitsui Financial Group, Inc.			
5.110% due 08/12/2026	1,750	1,750	0.19	Nomura Holdings, Inc.				3.040% due 16/07/2029	\$ 2,000	1,804	0.20
KBC Group NV				1.653% due 14/07/2026	500	462	0.05	5.716% due 14/09/2028	600	612	0.07
4.500% due 06/06/2026	€ 300	323	0.04	1.851% due 16/07/2025	500	480	0.05	Synchrony Bank			
5.796% due 19/01/2029	\$ 1,420	1,431	0.16	2.648% due 16/01/2025	200	197	0.02	5.400% due 22/08/2025	1,400	1,390	0.15
Kodit Global Co. Ltd.				5.386% due 06/07/2027	2,800	2,800	0.30	Synovus Bank			
5.357% due 29/05/2027	2,100	2,109	0.23	6.580% due 02/07/2027 (a)	800	804	0.09	5.625% due 15/02/2028	500	483	0.05
LeasePlan Corp. NV				NongHyup Bank				Toronto-Dominion Bank			
2.875% due 24/10/2024	1,500	1,486	0.16	0.875% due 28/07/2024	2,500	2,491	0.27	3.765% due 08/09/2026	€ 4,000	4,330	0.47
Lendlease Finance Ltd.				Nordea Bank Abp				4.980% due 05/04/2027	\$ 200	199	0.02
3.400% due 27/10/2027	AUD 900	551	0.06	1.125% due 16/02/2027	€ 900	908	0.10	4.994% due 05/04/2029	1,050	1,041	0.11
Lloyds Banking Group PLC				Nuveen LLC				TP ICAP Finance PLC			
4.500% due 11/01/2029	€ 300	330	0.04	5.550% due 15/01/2030	\$ 1,000	1,006	0.11	2.625% due 18/11/2028	£ 600	651	0.07
4.550% due 16/08/2028	\$ 500	486	0.05	Nykredit Realkredit A/S				TSB Bank PLC			
5.462% due 05/01/2028	253	253	0.03	1.375% due 12/07/2027	€ 2,000	2,013	0.22	3.319% due 05/03/2029	€ 600	645	0.07
5.985% due 07/08/2027	2,295	2,309	0.25	3.875% due 09/07/2029	1,000	1,072	0.12	U.S. Bancorp			
Logicor Financing SARL				ORIX Corp.				4.653% due 01/02/2029	\$ 1,000	979	0.11
0.750% due 15/07/2024	€ 400	428	0.05	3.780% due 29/05/2029	600	648	0.07	UBS AG			
1.625% due 15/07/2027	800	792	0.09	Oversea-Chinese Banking Corp. Ltd.				0.250% due 05/01/2026	€ 300	306	0.03
2.250% due 13/05/2025	300	316	0.03	3.290% due 11/06/2027	700	752	0.08	4.750% due 09/08/2024	\$ 300	300	0.03
Lseg Netherlands BV				P3 Group SARL				7.950% due 09/01/2025	3,000	3,032	0.33
0.000% due 06/04/2025 (b)	1,000	1,042	0.11	1.625% due 26/01/2029	500	476	0.05	UBS Group AG			
4.125% due 29/09/2026	2,400	2,604	0.28	Pacific Life Global Funding				1.494% due 10/08/2027	2,300	2,111	0.23
LSEGA Financing PLC				1.375% due 14/04/2026	\$ 1,700	1,589	0.17	3.869% due 12/01/2029	2,350	2,219	0.24
1.375% due 06/04/2026	\$ 1,600	1,493	0.16	Principal Life Global Funding				4.488% due 12/05/2026	3,500	3,459	0.38
MassMutual Global Funding				5.749% due 23/08/2024	500	500	0.05	4.550% due 17/04/2026	1,600	1,573	0.17
4.500% due 10/04/2026	1,000	989	0.11	Protective Life Global Funding				5.711% due 12/01/2027	700	701	0.08
6.335% due 10/07/2026	6,000	6,055	0.66	1.170% due 15/07/2025	1,000	957	0.10	6.246% due 22/09/2029	2,000	2,057	0.22
Maybank Singapore Ltd.				4.714% due 06/07/2027	3,300	3,261	0.36	6.373% due 15/07/2026	3,000	3,015	0.33
3.439% due 07/06/2027	€ 2,000	2,154	0.23	QNB Finance Ltd.				6.442% due 11/08/2028	2,235	2,292	0.25
Mediobanca Banca di Credito Finanziario SpA				1.375% due 26/01/2026	300	282	0.03	UniCredit SpA			
3.250% due 30/11/2028	1,600	1,703	0.19	Retail Opportunity Investments Partnership LP				2.200% due 22/07/2027	€ 300	311	0.03
Metropolitan Life Global Funding				6.750% due 15/10/2028	400	414	0.05	5.850% due 15/11/2027	2,000	2,239	0.24
4.000% due 05/04/2028	300	328	0.04	RGA Global Funding				VICI Properties LP			
Mitsubishi HC Capital UK PLC				6.000% due 21/11/2028	1,000	1,031	0.11	4.250% due 01/12/2026	\$ 800	772	0.08
3.733% due 02/02/2027	2,000	2,142	0.23	Royal Bank of Canada				4.500% due 01/09/2026	400	390	0.04
Mitsubishi HC Capital, Inc.				4.125% due 05/07/2028	€ 3,000	3,286	0.36	Virgin Money UK PLC			
5.080% due 15/09/2027	\$ 1,200	1,194	0.13	5.864% due 18/03/2027	€ 2,600	3,296	0.36	4.625% due 29/10/2028	€ 1,200	1,317	0.14
Mitsubishi UFJ Financial Group, Inc.				Sagax AB				Volkswagen Financial Services AG			
3.195% due 18/07/2029	2,000	1,824	0.20	2.250% due 13/03/2025	€ 2,200	2,325	0.25	3.750% due 10/09/2026	2,500	2,684	0.29
3.273% due 19/09/2025	€ 2,300	2,462	0.27	Sagax Euro MTN NL BV				Volkswagen Financial Services NV			
Mizuho Financial Group, Inc.				1.625% due 24/02/2026	1,500	1,546	0.17	5.500% due 07/12/2026	€ 2,000	2,529	0.28
5.382% due 10/07/2030 (a)	\$ 1,500	1,498	0.16	Santander Holdings USA, Inc.				6.500% due 18/09/2027	500	653	0.07
5.628% due 13/06/2028	€ 2,100	2,700	0.29	6.499% due 09/03/2029	\$ 4,000	4,076	0.44	Volkswagen Leasing GmbH			
Morgan Stanley				Santander UK Group Holdings PLC				3.875% due 11/10/2028	€ 200	215	0.02
0.495% due 26/10/2029	€ 100	94	0.01	1.532% due 21/08/2026	1,200	1,142	0.12	Vonovia SE			
3.790% due 21/03/2030	2,500	2,683	0.29	6.833% due 21/11/2026	2,400	2,433	0.26	0.375% due 16/06/2027	1,500	1,461	0.16
4.656% due 02/03/2029	2,200	2,433	0.26	SBA Tower Trust				Vornado Realty LP			
4.813% due 25/10/2028	1,720	1,911	0.21	1.631% due 15/05/2051	1,900	1,727	0.19	2.150% due 01/06/2026	\$ 275	254	0.03
5.449% due 20/07/2029	\$ 500	503	0.05					Wells Fargo & Co.			
6.138% due 16/10/2026	100	101	0.01					1.000% due 02/02/2027	€ 400	401	0.04

DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS	DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS	DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS
2.164% due 11/02/2026	\$ 100	\$ 98	0.01	CDW LLC				Glencore Funding LLC			
2.879% due 30/10/2030	1,000	887	0.10	2.670% due 01/12/2026	\$ 1,800	\$ 1,686	0.18	4.000% due 27/03/2027	\$ 1,500	\$ 1,447	0.16
3.000% due 23/10/2026	2,700	2,565	0.28	4.125% due 01/05/2025	1,149	1,131	0.12	6.414% due 04/04/2027	2,000	2,001	0.22
4.540% due 15/08/2026	1,600	1,581	0.17	Cellnex Finance Co. S.A.				Global Payments, Inc.			
5.574% due 25/07/2029	6,900	6,964	0.76	1.000% due 15/09/2027	€ 2,000	1,970	0.21	4.950% due 15/08/2027	2,000	1,981	0.22
Westpac Banking Corp.				Central Japan Railway Co.				GN Store Nord A/S			
3.703% due 16/01/2026	€ 300	322	0.04	2.200% due 02/10/2024	\$ 3,300	3,268	0.36	0.875% due 25/11/2024	€ 1,500	1,579	0.17
Weyerhaeuser Co.				CGI, Inc.				GXO Logistics, Inc.			
4.750% due 15/05/2026	\$ 2,500	2,472	0.27	1.450% due 14/09/2026	2,700	2,473	0.27	6.250% due 06/05/2029	\$ 1,000	1,018	0.11
6.950% due 01/10/2027	400	421	0.05	Chanel Ceres PLC				Haleon Netherlands Capital BV			
Yorkshire Building Society				0.500% due 31/07/2026	€ 1,900	1,904	0.21	1.250% due 29/03/2026	€ 2,700	2,777	0.30
0.500% due 01/07/2028	€ 400	381	0.04	Charter Communications Operating LLC				Haleon U.S. Capital LLC			
ZF Finance GmbH				6.150% due 10/11/2026	\$ 3,800	3,838	0.42	3.375% due 24/03/2027	\$ 750	716	0.08
2.750% due 25/05/2027	1,500	1,531	0.17	China Modern Dairy Holdings Ltd.				Heineken NV			
		401,263	43.66	2.125% due 14/07/2026	1,400	1,297	0.14	3.625% due 15/11/2026	€ 1,300	1,398	0.15
				CK Hutchison International Ltd.				Holding d'Infrastructures de Transport SASU			
INDUSTRIALS				4.750% due 21/04/2028	1,800	1,778	0.19	0.625% due 14/09/2028	400	376	0.04
Abertis Infraestructuras S.A.				Coastal Gaslink Pipeline LP				Holding d'Infrastructures des Metiers de l'Environnement			
3.375% due 27/11/2026	€ 1,000	1,205	0.13	4.691% due 30/09/2029	CAD 600	443	0.05	0.625% due 16/09/2028	1,500	1,370	0.15
Air Canada Pass-Through Trust				CommonSpirit Health				HPHT Finance Ltd.			
3.600% due 15/09/2028	\$ 135	128	0.01	2.760% due 01/10/2024	\$ 100	99	0.01	2.875% due 05/11/2024	\$ 700	693	0.08
3.750% due 15/06/2029	614	578	0.06	Concentrix Corp.				Huntington Ingalls Industries, Inc.			
Alaska Airlines Pass-Through Trust				6.650% due 02/08/2026	1,200	1,213	0.13	3.844% due 01/05/2025	1,200	1,181	0.13
4.800% due 15/02/2029	871	855	0.09	Continental Resources, Inc.				Hyatt Hotels Corp.			
Algonquin Power & Utilities Corp.				2.268% due 15/11/2026	500	464	0.05	1.800% due 01/10/2024	800	792	0.09
5.365% due 15/06/2026	1,100	1,095	0.12	Coty, Inc.				4.850% due 15/03/2026	300	297	0.03
American Airlines Pass-Through Trust				4.500% due 15/05/2027	€ 2,300	2,487	0.27	5.250% due 30/06/2029	200	198	0.02
3.575% due 15/07/2029	450	426	0.05	CSL Finance PLC				Hyundai Capital America			
3.600% due 22/03/2029	1,568	1,489	0.16	3.850% due 27/04/2027	\$ 800	772	0.08	1.500% due 15/06/2026	500	464	0.05
American Medical Systems Europe BV				DAE Funding LLC				2.750% due 27/09/2026	1,900	1,792	0.20
0.750% due 08/03/2025	€ 2,000	2,100	0.23	2.625% due 20/03/2025	300	292	0.03	5.300% due 19/03/2027	900	898	0.10
1.375% due 08/03/2028	300	299	0.03	Daimler Truck Finance North America LLC				5.800% due 26/06/2025	500	500	0.05
Amgen, Inc.				5.125% due 19/01/2028	1,300	1,298	0.14	6.000% due 11/07/2025	1,400	1,405	0.15
5.150% due 02/03/2028	\$ 1,000	1,000	0.11	5.200% due 17/01/2025	1,100	1,097	0.12	6.512% due 04/08/2025	500	502	0.06
Asahi Group Holdings Ltd.				Danfoss Finance BV				Icon Investments Six DAC			
0.155% due 23/10/2024	€ 500	530	0.06	0.125% due 28/04/2026	€ 2,000	2,011	0.22	5.809% due 08/05/2027	1,500	1,515	0.17
Ashtead Capital, Inc.				Dell International LLC				Illumina, Inc.			
1.500% due 12/08/2026	\$ 400	365	0.04	4.900% due 01/10/2026	\$ 500	495	0.05	5.800% due 12/12/2025	1,500	1,502	0.16
Assa Abloy AB				Delta Air Lines, Inc.				IMCD NV			
3.750% due 13/09/2026	€ 1,600	1,729	0.19	2.900% due 28/10/2024	2,100	2,079	0.23	2.125% due 31/03/2027	€ 2,700	2,757	0.30
Astrazeneca Finance LLC				7.375% due 15/01/2026	100	102	0.01	Imperial Brands Finance PLC			
4.850% due 26/02/2029	\$ 500	499	0.05	Devon Energy Corp.				3.500% due 26/07/2026	\$ 500	480	0.05
4.875% due 03/03/2028	600	599	0.07	5.250% due 15/10/2027	600	598	0.07	6.125% due 27/07/2027	1,595	1,624	0.18
Aurizon Network Pty. Ltd.				Diamondback Energy, Inc.				Incitec Pivot Ltd.			
3.125% due 01/06/2026	€ 600	636	0.07	5.200% due 18/04/2027	1,400	1,401	0.15	4.300% due 18/03/2026	AUD 800	523	0.06
BAE Systems Holdings, Inc.				eBay, Inc.				Informa PLC			
3.850% due 15/12/2025	\$ 1,100	1,073	0.12	5.900% due 22/11/2025	3,000	3,018	0.33	2.125% due 06/10/2025	€ 300	315	0.03
Bayer AG				Elevance Health, Inc.				InterContinental Hotels Group PLC			
0.050% due 12/01/2025	€ 500	525	0.06	5.150% due 15/06/2029	2,400	2,407	0.26	1.625% due 08/10/2024	800	852	0.09
Bayer U.S. Finance LLC				ELO SACA				2.125% due 24/08/2026	€ 500	590	0.06
6.125% due 21/11/2026	\$ 5,277	5,335	0.58	5.875% due 17/04/2028	€ 2,000	2,112	0.23	3.375% due 08/10/2028	800	943	0.10
Becton Dickinson & Co.				Enbridge, Inc.				International Distribution Services PLC			
4.874% due 08/02/2029	800	794	0.09	5.900% due 15/11/2026	\$ 1,300	1,315	0.14	5.250% due 14/09/2028	€ 1,000	1,102	0.12
5.081% due 07/06/2029	1,000	999	0.11	Energy Transfer LP				JDE Peet's NV			
Becton Dickinson Euro Finance SARL				4.950% due 15/05/2028 (f)	954	940	0.10	0.500% due 16/01/2029	1,000	929	0.10
0.334% due 13/08/2028	€ 400	376	0.04	5.550% due 15/02/2028	520	525	0.06	John Lewis PLC			
BHP Billiton Finance Ltd.				6.050% due 01/12/2026	1,000	1,013	0.11	6.125% due 21/01/2025	€ 200	253	0.03
3.250% due 24/09/2027	300	320	0.04	Eni SpA				Kering S.A.			
BMW Canada, Inc.				4.750% due 12/09/2028	1,000	981	0.11	5.125% due 23/11/2026	1,600	2,026	0.22
4.760% due 10/02/2025	CAD 3,500	2,557	0.28	EQM Midstream Partners LP				Kraft Heinz Foods Co.			
BMW Finance NV				4.000% due 01/08/2024	75	75	0.01	2.250% due 25/05/2028	€ 300	308	0.03
3.875% due 04/10/2028	€ 400	438	0.05	6.375% due 01/04/2029	400	404	0.04	3.500% due 15/03/2029	600	643	0.07
BMW U.S. Capital LLC				Equifax, Inc.				L3Harris Technologies, Inc.			
1.250% due 12/08/2026	\$ 500	461	0.05	5.100% due 01/06/2028	600	598	0.07	5.400% due 15/01/2027	\$ 1,900	1,908	0.21
Boeing Co.				Essent Group Ltd.				Las Vegas Sands Corp.			
2.196% due 04/02/2026	700	658	0.07	6.250% due 01/07/2029 (a)	500	500	0.05	3.500% due 18/08/2026	1,700	1,623	0.18
4.875% due 01/05/2025	300	297	0.03	Expedia Group, Inc.				3.900% due 08/08/2029	200	183	0.02
6.259% due 01/05/2027	1,500	1,511	0.16	6.250% due 01/05/2025	2,015	2,019	0.22	6.000% due 15/08/2029	3,400	3,419	0.37
6.298% due 01/05/2029	2,200	2,232	0.24	FirstEnergy Pennsylvania Electric Co.				Live Nation Entertainment, Inc.			
Booking Holdings, Inc.				4.150% due 15/04/2025	1,950	1,920	0.21	3.750% due 15/01/2028	500	466	0.05
0.100% due 08/03/2025	€ 300	314	0.03	Gatwick Funding Ltd.				6.500% due 15/05/2027	300	302	0.03
4.000% due 15/11/2026	800	869	0.10	6.125% due 02/03/2028	€ 600	769	0.08	Marvell Technology, Inc.			
Carnival Corp.				GE HealthCare Technologies, Inc.				2.450% due 15/04/2028	1,800	1,625	0.18
4.000% due 01/08/2028	\$ 1,400	1,316	0.14	5.550% due 15/11/2024	\$ 2,400	2,398	0.26	Mattel, Inc.			
Carrier Global Corp.								3.375% due 01/04/2026	900	866	0.09
4.375% due 29/05/2025	€ 1,200	1,292	0.14								

Schedule of Investments Low Duration Global Investment Grade Credit Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
McDonald's Corp. 3.625% due 28/11/2027	€ 1,000	\$ 1,079	0.12	Schaeffler AG 4.500% due 14/08/2026	€ 2,300	\$ 2,485	0.27	Volkswagen Group of America Finance LLC 4.350% due 08/06/2027	\$ 800	\$ 781	0.09
Medtronic Global Holdings S.C.A. 0.375% due 15/10/2028	400	378	0.04	Schlumberger Holdings Corp. 5.000% due 29/05/2027	\$ 2,000	1,995	0.22	Warnermedia Holdings, Inc. 3.755% due 15/03/2027	1,200	1,140	0.12
Medtronic, Inc. 3.650% due 15/10/2029	2,100	2,275	0.25	Sealed Air Corp. 1.573% due 15/10/2026	1,900	1,731	0.19	Weir Group PLC 2.200% due 13/05/2026	4,700	4,413	0.48
Mercedes-Benz International Finance BV 3.000% due 10/07/2027	1,500	1,593	0.17	SEB S.A. 1.375% due 16/06/2025	€ 500	524	0.06	6.875% due 14/06/2028	€ 400	527	0.06
Meta Platforms, Inc. 3.500% due 15/08/2027	\$ 1,650	1,585	0.17	Sherwin-Williams Co. 4.250% due 08/08/2025	\$ 1,600	1,579	0.17	Werfen S.A. 4.625% due 06/06/2028	€ 900	986	0.11
MGM China Holdings Ltd. 2.500% due 18/06/2025	2,361	2,335	0.25	Sika Capital BV 3.750% due 03/11/2026	€ 2,300	2,477	0.27	West Fraser Timber Co. Ltd. 4.350% due 15/10/2024	\$ 200	199	0.02
Motability Operations Group PLC 0.125% due 20/07/2028	€ 400	374	0.04	Silfin NV 2.875% due 11/04/2027	2,300	2,360	0.26	Western Midstream Operating LP 3.100% due 01/02/2025	1,600	1,574	0.17
3.625% due 24/07/2029	1,650	1,766	0.19	Sixt SE 1.750% due 09/12/2024	2,100	2,228	0.24	Westinghouse Air Brake Technologies Corp. 3.200% due 15/06/2025	562	548	0.06
Mundys SpA 1.625% due 03/02/2025	788	831	0.09	Sky Ltd. 2.500% due 15/09/2026	300	315	0.03	3.450% due 15/11/2026	450	430	0.05
NetApp, Inc. 3.300% due 29/09/2024	\$ 200	199	0.02	Smurfit Kappa Acquisitions ULC 2.875% due 15/01/2026	300	318	0.04	Williams Cos., Inc. 5.400% due 02/03/2026	1,000	999	0.11
Netflix, Inc. 3.625% due 15/05/2027	€ 300	323	0.04	Societa per Azioni Esercizi Aeroportuali SEA SpA 3.500% due 09/10/2025	200	213	0.02	Woodside Finance Ltd. 3.650% due 05/03/2025	600	592	0.06
NextEra Energy Operating Partners LP 3.875% due 15/10/2026	\$ 700	666	0.07	Stryker Corp. 0.250% due 03/12/2024	1,000	1,056	0.12	Worldline S.A. 4.125% due 12/09/2028	€ 400	426	0.05
4.250% due 15/07/2024	2,400	2,398	0.26	3.375% due 11/12/2028	900	960	0.10	Worley Financial Services Pty. Ltd. 5.950% due 13/10/2028	AUD 2,600	1,735	0.19
NTT Finance Corp. 4.239% due 25/07/2025	2,100	2,074	0.23	Studio City Co. Ltd. 7.000% due 15/02/2027	\$ 2,700	2,704	0.29	Worley U.S. Finance Sub Ltd. 0.875% due 09/06/2026	€ 1,500	1,520	0.17
4.372% due 27/07/2027	300	294	0.03	Studio City Finance Ltd. 6.000% due 15/07/2025	398	397	0.04	Wynn Las Vegas LLC 5.250% due 15/05/2027	\$ 1,100	1,074	0.12
Occidental Petroleum Corp. 6.375% due 01/09/2028	1,600	1,652	0.18	Suntory Holdings Ltd. 2.250% due 16/10/2024	1,100	1,089	0.12	Wynn Macau Ltd. 4.875% due 01/10/2024	2,100	2,093	0.23
Open Text Corp. 6.900% due 01/12/2027	2,200	2,285	0.25	Swedish Match AB 0.875% due 23/09/2024	€ 500	532	0.06	Yorkshire Water Finance PLC 5.250% due 28/04/2030	€ 1,000	1,207	0.13
Oracle Corp. 1.650% due 25/03/2026	1,900	1,782	0.19	Syngenta Finance NV 3.375% due 16/04/2026	300	318	0.04	Zimmer Biomet Holdings, Inc. 1.164% due 15/11/2027	€ 1,000	989	0.11
Otis Worldwide Corp. 5.250% due 16/08/2028	1,700	1,710	0.19	T-Mobile USA, Inc. 2.050% due 15/02/2028	\$ 1,800	1,617	0.18	Zoetis, Inc. 5.400% due 14/11/2025	\$ 1,700	1,699	0.19
Ovintiv, Inc. 5.650% due 15/05/2025	1,500	1,498	0.16	2.250% due 15/02/2026	1,100	1,045	0.11				
Pandora A/S 3.875% due 31/05/2030	€ 1,400	1,496	0.16	2.625% due 15/04/2026	1,200	1,142	0.12				
Philip Morris International, Inc. 2.875% due 03/03/2026	300	318	0.04	3.500% due 15/04/2025	450	443	0.05				
4.875% due 13/02/2029	\$ 1,800	1,781	0.19	4.950% due 15/03/2028	500	497	0.05				
Pioneer Natural Resources Co. 5.100% due 29/03/2026	1,000	998	0.11	Tapestry, Inc. 7.000% due 27/11/2026	2,000	2,056	0.22	AES Corp. 1.375% due 15/01/2026	1,000	938	0.10
PRA Health Sciences, Inc. 2.875% due 15/07/2026	400	381	0.04	Targa Resources Corp. 5.200% due 01/07/2027	1,500	1,498	0.16	5.450% due 01/06/2028	1,800	1,797	0.20
PVH Corp. 4.125% due 16/07/2029	€ 3,100	3,312	0.36	TD SYNEXX Corp. 1.250% due 09/08/2024	2,000	1,989	0.22	Ameren Corp. 5.700% due 01/12/2026	1,800	1,815	0.20
Qorvo, Inc. 1.750% due 15/12/2024	\$ 2,550	2,500	0.27	1.750% due 09/08/2026	900	831	0.09	American Electric Power Co., Inc. 5.200% due 15/01/2029	1,600	1,592	0.17
RELX Capital, Inc. 4.000% due 18/03/2029	400	385	0.04	TDF Infrastructure SASU 5.625% due 21/07/2028	€ 300	336	0.04	7.050% due 15/12/2054	1,400	1,397	0.15
Renesas Electronics Corp. 1.543% due 26/11/2024	4,100	4,027	0.44	Teleperformance SE 5.250% due 22/11/2028	400	439	0.05	Anglian Water Services Financing PLC 6.625% due 15/01/2029	€ 900	1,191	0.13
Republic Services, Inc. 3.375% due 15/11/2027	300	285	0.03	Tennessee Gas Pipeline Co. LLC 7.000% due 15/10/2028	\$ 1,396	1,479	0.16	Appalachian Power Co. 3.300% due 01/06/2027	\$ 600	568	0.06
Robert Bosch GmbH 3.625% due 02/06/2027	€ 400	431	0.05	TenneT Holding BV 3.875% due 28/10/2028	€ 600	657	0.07	AT&T, Inc. 1.650% due 01/02/2028	400	355	0.04
Rockies Express Pipeline LLC 4.800% due 15/05/2030	\$ 300	277	0.03	Thames Water Utilities Finance PLC 0.875% due 31/01/2028	200	172	0.02	Avangrid, Inc. 3.150% due 01/12/2024	500	495	0.05
Royal Caribbean Cruises Ltd. 5.500% due 01/04/2028	500	494	0.05	4.000% due 18/04/2027	1,800	1,684	0.18	Brooklyn Union Gas Co. 3.407% due 10/03/2026	617	593	0.06
Sabine Pass Liquefaction LLC 5.000% due 15/03/2027	568	563	0.06	Transurban Finance Co. Pty. Ltd. 4.125% due 02/02/2026	\$ 1,900	1,859	0.20	CenterPoint Energy Houston Electric LLC 5.200% due 01/10/2028	1,200	1,211	0.13
Safran S.A. 0.125% due 16/03/2026	€ 300	304	0.03	Ubisoft Entertainment S.A. 0.878% due 24/11/2027	€ 700	648	0.07	Columbia Pipeline Group, Inc. 4.500% due 01/06/2025	300	296	0.03
Sage Group PLC 3.820% due 15/02/2028	1,000	1,076	0.12	UCB S.A. 4.250% due 20/03/2030	500	536	0.06	Columbia Pipelines Holding Co. LLC 6.042% due 15/08/2028	2,000	2,046	0.22
Sandoz Finance BV 3.970% due 17/04/2027	800	866	0.09	United Airlines Pass-Through Trust 4.300% due 15/02/2027	\$ 475	468	0.05	6.055% due 15/08/2026	1,000	1,008	0.11
Sands China Ltd. 4.050% due 08/01/2026	\$ 2,600	2,518	0.27	5.875% due 15/04/2029	551	553	0.06	DTE Energy Co. 2.850% due 01/10/2026	1,500	1,421	0.16
5.125% due 08/08/2025	900	893	0.10	Var Energi ASA 7.500% due 15/01/2028	1,700	1,790	0.20	5.100% due 01/03/2029	500	496	0.05
5.400% due 08/08/2028	1,200	1,176	0.13	Venture Global Calcasieu Pass LLC 3.875% due 15/08/2029	500	456	0.05	Duke Energy Corp. 3.100% due 15/06/2028	€ 300	314	0.03
Sartorius Finance BV 4.250% due 14/09/2026	€ 2,000	2,171	0.24	Venture Global LNG, Inc. 8.125% due 01/06/2028	2,300	2,371	0.26	5.000% due 08/12/2025	\$ 2,800	2,787	0.30
				VMware LLC 4.500% due 15/05/2025	1,600	1,585	0.17	East Ohio Gas Co. 1.300% due 15/06/2025	1,800	1,728	0.19
								Edison International 5.450% due 15/06/2029	300	300	0.03
								EDP - Energias de Portugal S.A. 2.875% due 01/06/2026	€ 300	318	0.03
										265,942	28.94
								UTILITIES			
								AES Corp. 1.375% due 15/01/2026	1,000	938	0.10
								5.450% due 01/06/2028	1,800	1,797	0.20
								Ameren Corp. 5.700% due 01/12/2026	1,800	1,815	0.20
								American Electric Power Co., Inc. 5.200% due 15/01/2029	1,600	1,592	0.17
								7.050% due 15/12/2054	1,400	1,397	0.15
								Anglian Water Services Financing PLC 6.625% due 15/01/2029	€ 900	1,191	0.13
								Appalachian Power Co. 3.300% due 01/06/2027	\$ 600	568	0.06
								AT&T, Inc. 1.650% due 01/02/2028	400	355	0.04
								Avangrid, Inc. 3.150% due 01/12/2024	500	495	0.05
								Brooklyn Union Gas Co. 3.407% due 10/03/2026	617	593	0.06
								CenterPoint Energy Houston Electric LLC 5.200% due 01/10/2028	1,200	1,211	0.13
								Columbia Pipeline Group, Inc. 4.500% due 01/06/2025	300	296	0.03
								Columbia Pipelines Holding Co. LLC 6.042% due 15/08/2028	2,000	2,046	0.22
								6.055% due 15/08/2026	1,000	1,008	0.11
								DTE Energy Co. 2.850% due 01/10/2026	1,500	1,421	0.16
								5.100% due 01/03/2029	500	496	0.05
								Duke Energy Corp. 3.100% due 15/06/2028	€ 300	314	0.03
								5.000% due 08/12/2025	\$ 2,800	2,787	0.30
								East Ohio Gas Co. 1.300% due 15/06/2025	1,800	1,728	0.19
								Edison International 5.450% due 15/06/2029	300	300	0.03
								EDP - Energias de Portugal S.A. 2.875% due 01/06/2026	€ 300	318	0.03

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
ElectraNet Pty. Ltd.				Tallgrass Energy Partners LP				Cassa Depositi e Prestiti SpA			
2.474% due 15/12/2028	AUD 700	\$ 409	0.04	7.375% due 15/02/2029	\$ 300	\$ 302	0.03	5.750% due 05/05/2026	\$ 2,000	\$ 1,993	0.22
Electricité de France S.A.				Tampa Electric Co.				CDP Financial, Inc.			
3.750% due 05/06/2027	€ 3,200	3,445	0.38	3.875% due 12/07/2024	800	800	0.09	4.250% due 25/07/2028	2,000	1,968	0.21
EnBW International Finance BV				TDC Net A/S				CPPIB Capital, Inc.			
2.500% due 04/06/2026	300	316	0.03	5.056% due 31/05/2028	€ 2,000	2,187	0.24	4.250% due 20/07/2028	1,050	1,035	0.11
3.625% due 22/11/2026	2,000	2,157	0.24	5.186% due 02/08/2029	1,000	1,089	0.12	European Union			
Enel Finance America LLC				Teollisuuden Voima Oyj				2.000% due 04/10/2027	€ 12,200	12,692	1.38
7.100% due 14/10/2027	\$ 200	210	0.02	1.125% due 09/03/2026	300	307	0.03	Hungary Government International Bond			
Enel Finance International NV				Trans-Allegheny Interstate Line Co.				4.000% due 25/07/2029	1,100	1,170	0.13
1.375% due 12/07/2026	1,400	1,297	0.14	3.850% due 01/06/2025	\$ 1,305	1,281	0.14	Israel Government International Bond			
2.650% due 10/09/2024	1,200	1,192	0.13	Verizon Communications, Inc.				5.000% due 30/10/2026	800	871	0.09
5.125% due 26/06/2029	3,200	3,151	0.34	2.100% due 22/03/2028	400	360	0.04	5.375% due 12/03/2029	\$ 1,800	1,768	0.19
EP Infrastructure A/S				Vistra Operations Co. LLC				Italy Buoni Poliennali Del Tesoro			
1.698% due 30/07/2026	€ 2,000	1,985	0.22	3.550% due 15/07/2024	3,825	3,820	0.42	0.000% due 01/04/2026 (b)	€ 2,700	2,728	0.30
ETSA Utilities Finance Pty. Ltd.				WEC Energy Group, Inc.				Korea Gas Corp.			
5.108% due 03/06/2027	AUD 2,600	1,735	0.19	4.750% due 09/01/2026	1,500	1,484	0.16	5.000% due 08/07/2029 (a)	\$ 600	599	0.06
Eurogrid GmbH						<u>91,012</u>	<u>9.90</u>	Korea Housing Finance Corp.			
3.598% due 01/02/2029	€ 500	534	0.06	Total Corporate Bonds & Notes		<u>758,217</u>	<u>82.50</u>	3.124% due 18/03/2029	€ 1,300	1,384	0.15
Evergy Missouri West, Inc.								Mexico Government International Bond			
5.150% due 15/12/2027	\$ 2,000	1,988	0.22					3.000% due 03/12/2026 (c)	MXN 130,051	6,578	0.72
Eversource Energy								Spain Government International Bond			
5.450% due 01/03/2028	1,200	1,204	0.13					0.000% due 31/01/2028 (b)	€ 4,100	3,948	0.43
Florida Power & Light Co.								United Kingdom Gilt			
5.150% due 15/06/2029	500	504	0.06					0.500% due 31/01/2029	£ 4,000	4,316	0.47
Georgia Power Co.								1.625% due 22/10/2028	7,200	8,255	0.90
6.114% due 08/05/2025	200	201	0.02						<u>78,119</u>	<u>8.50</u>	
ITC Holdings Corp.											
4.950% due 22/09/2027	850	842	0.09								
KeySpan Gas East Corp.											
2.742% due 15/08/2026	1,600	1,509	0.16								
Lorca Telecom Bondco S.A.											
4.000% due 18/09/2027	€ 600	628	0.07								
5.750% due 30/04/2029	1,200	1,320	0.14								
National Rural Utilities Cooperative Finance Corp.											
5.687% due 18/10/2024	\$ 975	975	0.11								
NextEra Energy Capital Holdings, Inc.											
2.200% due 02/12/2026	AUD 2,500	1,556	0.17								
NGPL PipeCo LLC											
4.875% due 15/08/2027	\$ 3,170	3,102	0.34								
Niagara Mohawk Power Corp.											
3.508% due 01/10/2024	1,000	993	0.11								
Pacific Gas & Electric Co.											
3.150% due 01/01/2026	1,000	964	0.11								
3.300% due 01/12/2027	1,500	1,399	0.15								
3.400% due 15/08/2024	100	100	0.01								
3.450% due 01/07/2025	100	98	0.01								
3.500% due 15/06/2025	1,700	1,663	0.18								
4.950% due 08/06/2025	2,000	1,983	0.22								
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara											
4.125% due 15/05/2027	1,200	1,158	0.13								
Pinnacle West Capital Corp.											
6.191% due 10/06/2026	1,500	1,500	0.16								
Public Service Enterprise Group, Inc.											
5.875% due 15/10/2028	1,400	1,433	0.16								
San Diego Gas & Electric Co.											
2.500% due 15/05/2026	226	215	0.02								
Sempra											
3.300% due 01/04/2025	2,100	2,063	0.22								
Southern California Edison Co.											
0.975% due 01/08/2024	800	797	0.09								
4.200% due 01/06/2025	2,200	2,172	0.24								
5.300% due 01/03/2028	1,500	1,503	0.16								
5.350% due 01/03/2026	800	799	0.09								
5.850% due 01/11/2027	100	102	0.01								
Southern Power Co.											
0.900% due 15/01/2026	3,000	2,797	0.30								
Southern Water Services Finance Ltd.											
1.625% due 30/03/2027	£ 1,500	1,633	0.18								
Spire, Inc.											
5.300% due 01/03/2026	\$ 2,000	1,996	0.22								
System Energy Resources, Inc.											
2.140% due 09/12/2025	1,150	1,088	0.12								

Schedule of Investments Low Duration Global Investment Grade Credit Fund (Cont.)

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
FICC	2.600%	28/06/2024	01/07/2024	\$ 527	U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2026	\$ (538)	\$ 527	\$ 527	0.06
Total Repurchase Agreements						\$ (538)	\$ 527	\$ 527	0.06

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bobl September Futures	Long	09/2024	8	\$ 10	0.00
Euro-Schatz September Futures	Short	09/2024	149	(74)	(0.01)
U.S. Treasury 2-Year Note September Futures	Long	09/2024	278	140	0.02
U.S. Treasury 10-Year Ultra September Futures	Short	09/2024	222	(192)	(0.02)
U.S. Treasury 30-Year Bond September Futures	Short	09/2024	96	(84)	(0.01)
				\$ (200)	(0.02)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (200)	(0.02)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Airbus SE	1.000%	20/06/2029	€ 1,500	\$ 1	0.00
AT&T, Inc.	1.000	20/12/2024	\$ 1,300	(15)	0.00
AT&T, Inc.	1.000	20/12/2025	200	(2)	0.00
AT&T, Inc.	1.000	20/06/2028	1,200	32	0.00
Boeing Co.	1.000	20/12/2024	1,500	41	0.01
Boeing Co.	1.000	20/12/2026	1,300	3	0.00
Boeing Co.	1.000	20/06/2027	1,200	66	0.01
General Electric Co.	1.000	20/06/2026	3,700	11	0.00
General Electric Co.	1.000	20/12/2026	400	3	0.00
General Motors Co.	5.000	20/12/2026	80	(6)	0.00
General Motors Co.	5.000	20/06/2028	95	3	0.00
Glencore Finance Europe Ltd.	5.000	20/06/2028	€ 500	4	0.00
Glencore Finance Europe Ltd.	5.000	20/12/2028	400	11	0.00
NextEra Energy Capital Holdings, Inc.	1.000	20/06/2026	\$ 300	(4)	0.00
Rolls-Royce PLC	1.000	20/12/2024	€ 2,200	19	0.00
Rolls-Royce PLC	1.000	20/12/2025	500	15	0.00
Verizon Communications, Inc.	1.000	20/12/2027	\$ 200	6	0.00
Verizon Communications, Inc.	1.000	20/06/2028	1,800	34	0.01
Verizon Communications, Inc.	1.000	20/12/2028	500	10	0.00
				\$ 232	0.03

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-39 5-Year Index	1.000%	20/12/2027	\$ 100	\$ 1	0.00
CDX.IG-40 5-Year Index	1.000	20/06/2028	600	4	0.00
CDX.IG-41 5-Year Index	1.000	20/12/2028	2,700	27	0.00
CDX.IG-42 5-Year Index	1.000	20/06/2029	43,000	(51)	(0.01)
iTraxx Crossover 41 5-Year Index	5.000	20/06/2029	€ 500	(8)	0.00
iTraxx Europe Main 41 5-Year Index	1.000	20/06/2029	7,500	(31)	0.00
				\$ (58)	(0.01)

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.000%	18/09/2029	£ 6,600	\$ (23)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2028	\$ 29,000	140	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.500	18/07/2024	19,000	(19)	0.00

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay		1-Year BRL-CDI	9.815%	04/01/2027	BRL 21,400	\$ (150)	(0.02)
Pay		1-Year BRL-CDI	9.832	04/01/2027	19,500	(135)	(0.01)
Pay		1-Year BRL-CDI	9.835	04/01/2027	33,900	(234)	(0.03)
Pay ⁽³⁾		1-Year BRL-CDI	9.842	04/01/2027	4,800	(33)	0.00
Pay ⁽³⁾		3-Month CAD-CAONREPO Compounded-OIS	3.500	18/12/2025	CAD 23,100	(52)	(0.01)
Pay		3-Month CAD-CAONREPO Compounded-OIS	3.750	20/09/2025	34,300	378	0.04
Pay		3-Month CAD-CAONREPO Compounded-OIS	3.750	20/12/2025	13,500	140	0.01
Pay		6-Month EUR-EURIBOR	0.550	10/08/2024	€ 1,700	(20)	0.00
Pay		6-Month EUR-EURIBOR	0.650	11/05/2027	4,400	(294)	(0.03)
Pay		6-Month EUR-EURIBOR	1.000	13/05/2027	3,200	(192)	(0.02)
Pay ⁽³⁾		6-Month EUR-EURIBOR	2.750	18/09/2029	36,100	(592)	(0.06)
Pay ⁽³⁾		6-Month EUR-EURIBOR	3.000	18/09/2026	20,600	(155)	(0.02)
						\$ (1,241)	(0.14)
Total Centrally Cleared Financial Derivative Instruments						\$ (1,067)	(0.12)

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets	
BOA	Brazil Government International Bond	1.000%	20/06/2026	\$ 100	\$ (3)	\$ 3	\$ 0	0.00	
GST	AT&T, Inc.	1.000	20/06/2028	800	(9)	22	13	0.00	
JPM	Banco do Brasil S.A.	1.000	20/12/2024	700	(16)	18	2	0.00	
						\$ (28)	\$ 43	\$ 15	0.00

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	AUD 47,037	\$ 31,339	\$ 0	\$ (75)	\$ (75)	(0.01)
	07/2024	NZD 521	319	2	0	2	0.00
	08/2024	\$ 319	NZD 521	0	(2)	(2)	0.00
BOA	07/2024	€ 231,278	\$ 251,101	3,226	0	3,226	0.35
	07/2024	SGD 27	20	0	0	0	0.00
	07/2024	\$ 20	SGD 27	0	0	0	0.00
	08/2024	SGD 27	\$ 20	0	0	0	0.00
BPS	07/2024	€ 4,704	5,093	51	0	51	0.01
	07/2024	£ 38,767	49,521	516	0	516	0.06
	07/2024	IDR 34,994,088	2,136	0	(3)	(3)	0.00
	07/2024	KRW 4,652,644	3,376	0	(2)	(2)	0.00
	07/2024	TWD 66,716	2,062	6	0	6	0.00
	07/2024	\$ 36,539	AUD 54,838	85	0	85	0.01
	07/2024	600	€ 558	0	(2)	(2)	0.00
	07/2024	250	IDR 4,096,598	0	0	0	0.00
	07/2024	335	INR 28,032	1	0	1	0.00
	07/2024	1,746	SGD 2,368	1	0	1	0.00
BRC	08/2024	AUD 54,838	\$ 36,570	0	(84)	(84)	(0.01)
	08/2024	SGD 2,364	1,746	0	(1)	(1)	0.00
	10/2024	CNH 16,562	2,303	15	0	15	0.00
	07/2024	MXN 362	20	0	0	0	0.00
	07/2024	SGD 2,368	1,753	6	0	6	0.00
	07/2024	\$ 76	NOK 800	0	(1)	(1)	0.00
	07/2024	3,748	PLN 14,972	0	(24)	(24)	0.00
	07/2024	383	TRY 13,273	14	0	14	0.00
	08/2024	995	34,685	6	0	6	0.00
	09/2024	MXN 131,559	\$ 7,023	0	(86)	(86)	(0.01)

Schedule of Investments Low Duration Global Investment Grade Credit Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
CBK	09/2024	\$ 2,082	MXN 39,633	\$ 60	\$ 0	\$ 60	0.01
	07/2024	AUD 2,239	\$ 1,491	0	(4)	(4)	0.00
	07/2024	€ 1,482	1,614	26	0	26	0.00
	07/2024	\$ 2,485	€ 2,316	0	(3)	(3)	0.00
	07/2024	368	TRY 12,409	2	0	2	0.00
DUB	09/2024	1,285	INR 107,412	2	(1)	1	0.00
	10/2024	CNH 40,369	\$ 5,607	31	0	31	0.00
	07/2024	AUD 3,639	2,408	0	(22)	(22)	0.00
	08/2024	\$ 1,734	BRL 9,230	0	(76)	(76)	(0.01)
	07/2024	NZD 1,002	\$ 611	1	0	1	0.00
FAR	07/2024	\$ 1,193	MXN 21,295	0	(30)	(30)	0.00
	08/2024	611	NZD 1,002	0	(1)	(1)	0.00
	07/2024	€ 1,108	\$ 1,200	12	0	12	0.00
	07/2024	KRW 427,268	310	0	0	0	0.00
	07/2024	TWD 15,356	475	2	0	2	0.00
GLM	07/2024	\$ 1,193	MXN 21,302	0	(30)	(30)	0.00
	08/2024	306	TRY 10,574	2	0	2	0.00
	07/2024	CAD 5,455	\$ 3,970	0	(17)	(17)	0.00
	07/2024	ILS 185	50	1	0	1	0.00
	07/2024	KRW 426,132	309	0	0	0	0.00
JPM	07/2024	TWD 22,117	684	2	0	2	0.00
	07/2024	\$ 3,652	CHF 3,277	0	(5)	(5)	0.00
	07/2024	2,526	€ 2,361	4	0	4	0.00
	07/2024	2,182	IDR 35,387,744	0	(19)	(19)	0.00
	07/2024	141	INR 11,803	1	0	1	0.00
MBC	07/2024	803	TRY 27,328	22	0	22	0.00
	08/2024	CHF 3,265	\$ 3,652	5	0	5	0.00
	08/2024	\$ 1,977	TRY 69,065	28	0	28	0.00
	09/2024	175	INR 14,651	0	0	0	0.00
	07/2024	AUD 1,923	\$ 1,278	0	(7)	(7)	0.00
MYI	07/2024	CAD 13,113	9,630	47	0	47	0.01
	07/2024	€ 6,844	7,393	58	0	58	0.01
	07/2024	NOK 622	58	0	0	0	0.00
	07/2024	\$ 13,570	CAD 18,579	8	0	8	0.00
	07/2024	2,006	£ 1,573	0	(18)	(18)	0.00
RBC	07/2024	176	INR 14,754	1	0	1	0.00
	08/2024	CAD 18,567	\$ 13,570	0	(9)	(9)	0.00
	08/2024	\$ 58	NOK 622	0	0	0	0.00
	07/2024	CHF 3,279	\$ 3,664	15	0	15	0.00
	07/2024	€ 183	195	0	(1)	(1)	0.00
SCX	07/2024	£ 86	109	0	0	0	0.00
	07/2024	NOK 178	17	0	0	0	0.00
	07/2024	TWD 24,372	753	2	0	2	0.00
	07/2024	\$ 326	€ 304	0	0	0	0.00
	07/2024	21	£ 17	0	0	0	0.00
TOR	07/2024	4,898	INR 409,957	19	0	19	0.00
	07/2024	1,400	NZD 2,282	0	(9)	(9)	0.00
	08/2024	17	NOK 178	0	0	0	0.00
	09/2024	117	INR 9,779	0	0	0	0.00
	09/2024	885	MXN 16,643	14	0	14	0.00
RYL	07/2024	€ 2,046	\$ 2,222	30	0	30	0.00
	07/2024	\$ 47,166	£ 37,194	0	(149)	(149)	(0.02)
	08/2024	£ 37,194	\$ 47,174	148	0	148	0.02
	07/2024	\$ 948	€ 886	2	0	2	0.00
	07/2024	€ 333	\$ 358	1	0	1	0.00
BOA	07/2024	IDR 164,120	10	0	0	0	0.00
	07/2024	KRW 2,140,729	1,554	0	0	0	0.00
	07/2024	TWD 50,992	1,576	5	0	5	0.00
	07/2024	\$ 258,930	€ 241,674	85	0	85	0.01
	07/2024	7	MXN 132	0	0	0	0.00
BPS	07/2024	3,755	ZAR 69,199	30	0	30	0.00
	08/2024	€ 241,674	\$ 259,310	0	(82)	(82)	(0.01)
	09/2024	\$ 793	INR 66,387	1	0	1	0.00
	07/2024	NZD 759	\$ 465	2	0	2	0.00
	08/2024	\$ 465	NZD 759	0	(2)	(2)	0.00
				\$ 4,598	\$ (765)	\$ 3,833	0.42

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 13	\$ 14	\$ 0	\$ 0	\$ 0	0.00
BPS	07/2024	\$ 208,481	€ 192,027	0	(2,676)	(2,676)	(0.29)
	07/2024	€ 180,713	\$ 193,313	19	(386)	(367)	(0.04)
	07/2024	\$ 196,792	€ 181,777	0	(1,973)	(1,973)	(0.22)
BRC	08/2024	192,337	179,559	387	0	387	0.04
	07/2024	€ 346	\$ 370	0	(1)	(1)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	\$ 185,908	€ 171,676	\$ 0	\$ (1,914)	\$ (1,914)	(0.21)
CBK	07/2024	€ 185	\$ 199	1	0	1	0.00
GLM	07/2024	\$ 120	€ 111	0	(1)	(1)	0.00
JPM	07/2024	62	58	0	0	0	0.00
MBC	07/2024	€ 183,182	\$ 195,883	5	(448)	(443)	(0.05)
	07/2024	\$ 72	€ 67	0	0	0	0.00
	08/2024	195,785	182,829	449	0	449	0.05
MYI	07/2024	€ 108	\$ 115	0	0	0	0.00
RBC	07/2024	\$ 187	€ 173	0	(2)	(2)	0.00
RYL	07/2024	222	208	0	0	0	0.00
SCX	07/2024	€ 182,933	\$ 195,994	0	(64)	(64)	(0.01)
	08/2024	\$ 196,174	€ 182,832	62	0	62	0.01
SSB	07/2024	1,501	1,384	0	(18)	(18)	0.00
UAG	08/2024	196	183	0	0	0	0.00
				\$ 923	\$ (7,483)	\$ (6,560)	(0.72)

As at 30 June 2024, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	£ 6,530	\$ 8,257	\$ 3	\$ 0	\$ 3	0.00
	07/2024	\$ 15,908	£ 12,484	0	(127)	(127)	(0.01)
	08/2024	8,259	6,530	0	(3)	(3)	0.00
BRC	07/2024	71	55	0	(1)	(1)	0.00
CBK	07/2024	£ 19	\$ 24	0	0	0	0.00
	07/2024	\$ 517	£ 406	0	(3)	(3)	0.00
	08/2024	£ 1	\$ 2	0	0	0	0.00
DUB	07/2024	\$ 8,216	£ 6,439	0	(77)	(77)	(0.01)
MBC	07/2024	£ 6,639	\$ 8,399	7	0	7	0.00
	07/2024	\$ 190	£ 149	0	(1)	(1)	0.00
	08/2024	8,397	6,636	0	(7)	(7)	0.00
RBC	07/2024	£ 6,634	\$ 8,413	27	0	27	0.00
	08/2024	\$ 8,414	£ 6,634	0	(26)	(26)	0.00
RYL	07/2024	368	287	0	(4)	(4)	0.00
				\$ 37	\$ (249)	\$ (212)	(0.02)

As at 30 June 2024, the Institutional NOK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	07/2024	\$ 865	NOK 9,105	\$ 0	\$ (10)	\$ (10)	0.00
CBK	07/2024	863	9,097	0	(9)	(9)	0.00
MBC	07/2024	NOK 6,597	\$ 619	0	0	0	0.00
	08/2024	\$ 605	NOK 6,438	0	0	0	0.00
MYI	07/2024	NOK 8,240	\$ 773	0	(1)	(1)	0.00
	07/2024	\$ 800	NOK 8,434	0	(8)	(8)	0.00
	08/2024	773	8,233	1	0	1	0.00
RYL	07/2024	NOK 2,316	\$ 217	0	(1)	(1)	0.00
				\$ 1	\$ (29)	\$ (28)	0.00

As at 30 June 2024, the Institutional SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
CBK	07/2024	\$ 10,124	SEK 107,488	\$ 25	\$ 0	\$ 25	0.00
DUB	07/2024	SEK 107,614	\$ 10,168	6	0	6	0.00
	08/2024	\$ 10,168	SEK 107,449	0	(6)	(6)	0.00
MBC	07/2024	9,824	103,167	0	(82)	(82)	(0.01)
MYI	07/2024	SEK 108,018	\$ 10,227	27	0	27	0.00
	08/2024	\$ 10,227	SEK 107,851	0	(27)	(27)	0.00
RYL	07/2024	9,809	103,141	0	(70)	(70)	(0.01)
				\$ 58	\$ (185)	\$ (127)	(0.02)

Total OTC Financial Derivative Instruments

\$ (3,079) (0.34)

Total Investments

\$ 984,356 107.11

Other Current Assets & Liabilities

\$ (65,315) (7.11)

Net Assets

\$ 919,041 100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

^ Security is in default.

(a) When-issued security.

Schedule of Investments Low Duration Global Investment Grade Credit Fund (Cont.)

- (b) Zero coupon security.
- (c) Principal amount of security is adjusted for inflation.
- (d) Affiliated to the Fund.
- (e) Contingent convertible security.
- (f) Securities with an aggregate fair value of \$28,304 (31 December 2023: \$6,858) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Securities with an aggregate fair value of \$Nil (31 December 2023: \$4,780) have been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 30 June 2024.

Cash of \$8,808 (31 December 2023: \$9,560) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$4,040 (31 December 2023: \$1,630) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 982,101	\$ 323	\$ 982,424
Investment Funds	5,751	0	0	5,751
Repurchase Agreements	0	527	0	527
Financial Derivative Instruments ⁽³⁾	(64)	(4,282)	0	(4,346)
Totals	\$ 5,687	\$ 978,346	\$ 323	\$ 984,356

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,023,969	\$ 116	\$ 1,024,085
Investment Funds	16,247	0	0	16,247
Repurchase Agreements	0	678	0	678
Financial Derivative Instruments ⁽³⁾	96	2,924	0	3,020
Totals	\$ 16,343	\$ 1,027,571	\$ 116	\$ 1,044,030

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOS	5.570%	26/06/2024	03/07/2024	\$ (16,560)	\$ (16,573)	(1.80)
BPS	5.420	27/06/2024	TBD ⁽¹⁾	(3,085)	(3,085)	(0.34)
SOG	5.590	27/06/2024	11/07/2024	(8,031)	(8,036)	(0.87)
Total Reverse Repurchase Agreements					\$ (27,694)	(3.01)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (75)	\$ 0	\$ (75)	\$ N/A	\$ N/A	\$ N/A
BOA	550	(600)	(50)	140	0	140
BPS	(1,497)	1,630	133	399	(1,610)	(1,211)
BRC	(1,951)	2,410	459	(182)	370	188
CBK	67	(280)	(213)	151	(260)	(109)
DUB	(175)	0	(175)	286	(260)	26
FAR	(30)	0	(30)	N/A	N/A	N/A
GLM	(15)	0	(15)	(1,215)	1260	45
GST	13	0	13	8	0	8
JPM	24	0	24	7	0	7
MBC	3	(80)	(77)	(98)	0	(98)

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
MYI	\$ 32	\$ 0	\$ 32	\$ 37	\$ (10)	\$ 27
RBC	28	0	28	N/A	N/A	N/A
RYL	(73)	0	(73)	(7)	0	(7)
SCX	38	0	38	405	(590)	(185)
SSB	(18)	0	(18)	62	0	62
TOR	N/A	N/A	N/A	59	0	59
UAG	N/A	N/A	N/A	812	(1,850)	(1,038)

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	74.47	75.46
Transferable securities dealt in on another regulated market*	29.77	29.48
Other transferable securities	2.66	0.33
Investment funds	0.63	1.67
Repurchase agreements	0.06	0.07
Financial derivative instruments dealt in on a regulated market	(0.02)	(0.11)
Centrally cleared financial derivative instruments	(0.12)	0.33
OTC financial derivative instruments	(0.34)	0.09
Reverse repurchase agreements	(3.01)	(0.72)
Sale-buyback financing transactions	N/A	(0.50)

* As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Loan Participations and Assignments	0.03	0.02
Corporate Bonds & Notes	82.50	83.56
Municipal Bonds & Notes	0.13	0.12
U.S. Government Agencies	10.60	8.58
U.S. Treasury Obligations	4.15	3.50
Non-Agency Mortgage-Backed Securities	0.50	0.04
Asset-Backed Securities	0.49	0.59
Sovereign Issues	8.50	8.55
Common Stocks	N/A	0.00
Warrants	N/A	0.00
Short-Term Instruments	0.00	0.31
Investment Funds	0.63	1.67
Repurchase Agreements	0.06	0.07
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.02)	(0.11)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.03	0.03
Credit Default Swaps on Credit Indices — Sell Protection	(0.01)	0.05
Interest Rate Swaps	(0.14)	0.25
OTC Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Forward Foreign Currency Contracts	0.42	(0.33)
Hedged Forward Foreign Currency Contracts	(0.76)	0.42
Other Current Assets & Liabilities	(7.11)	(7.32)
Net Assets	100.00	100.00

Schedule of Investments Low Duration Income Fund

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES											
LOAN PARTICIPATIONS AND ASSIGNMENTS											
AI Silk Midco Ltd.				Barclays PLC				Lloyds Banking Group PLC			
8.785% due 04/03/2031	€ 1,000	\$ 1,064	0.04	4.506% due 31/01/2033	€ 8,500	9,294	0.40	3.574% due 07/11/2028	\$ 1,600	1,506	0.07
Altice France S.A.				4.972% due 16/05/2029	\$ 2,000	1,958	0.09	3.750% due 11/01/2027	2,500	2,407	0.11
10.829% due 15/08/2028	\$ 1,000	737	0.03	5.501% due 09/08/2028	1,000	998	0.04	5.462% due 05/01/2028	3,700	3,693	0.16
American Airlines, Inc.				6.224% due 09/05/2034	1,355	1,389	0.06	LPL Holdings, Inc.			
10.336% due 20/04/2028	720	745	0.03	6.496% due 13/09/2027	2,900	2,949	0.13	5.700% due 20/05/2027	4,100	4,118	0.18
Envision Healthcare Corp.				7.385% due 02/11/2028	500	527	0.02	Morgan Stanley			
14.311% due 20/07/2026	849	849	0.04	Bevco Lux SARL				2.188% due 28/04/2026	300	291	0.01
iHeartCommunications, Inc.				1.000% due 16/01/2030	€ 4,400	4,021	0.18	4.813% due 25/10/2028	€ 7,616	8,461	0.37
8.458% due 01/05/2026	6,168	4,804	0.21	BNP Paribas S.A.				Nationwide Building Society			
8.708% due 01/05/2026	564	436	0.02	4.095% due 13/02/2034	5,100	5,506	0.24	4.302% due 08/03/2029	\$ 2,100	2,011	0.09
Lealand Finance Co. BV				BPCE S.A.				6.557% due 18/10/2027	14,000	14,290	0.62
8.444% due 30/06/2027	8	4	0.00	1.652% due 06/10/2026	\$ 300	284	0.01	NatWest Group PLC			
Lealand Finance Co. BV (6.444% Cash and 3.000% PIK)				6.612% due 19/10/2027	16,950	17,219	0.75	5.583% due 01/03/2028	2,700	2,703	0.12
9.444% due 31/12/2027 (a)	26	12	0.00	CaixaBank S.A.				5.808% due 13/09/2029	2,000	2,027	0.09
Market Bidco Ltd.				6.684% due 13/09/2027	5,000	5,097	0.22	6.621% due 01/03/2028	1,600	1,610	0.07
8.578% due 04/11/2027	€ 7,871	8,429	0.37	CoStar Group, Inc.				Panama Infrastructure Receivable Purchaser PLC			
Poseidon Bidco SASU				2.800% due 15/07/2030	2,500	2,115	0.09	0.000% due 05/04/2032 (c)	9,100	5,949	0.26
8.722% due 13/03/2030	1,600	1,616	0.07	Credit Agricole S.A.				Santander UK Group Holdings PLC			
Press Ganey Holdings, Inc.				6.316% due 03/10/2029	5,900	6,062	0.26	6.833% due 21/11/2026	5,700	5,778	0.25
8.845% due 30/04/2031	\$ 72	72	0.00	Credit Suisse AG AT1 Claim	1,900	228	0.01	7.482% due 29/08/2029	€ 700	941	0.04
Project Hudson				Cromwell Ereit Lux Finco SARL				SLM Student Loan Trust			
7.730% due 29/05/2026	1,100	1,105	0.05	2.125% due 19/11/2025	€ 1,407	1,450	0.06	4.269% due 15/12/2033	€ 2,546	2,569	0.11
Surgery Center Holdings, Inc.				Deutsche Bank AG				Societe Generale S.A.			
8.089% due 19/12/2030	1,900	1,907	0.08	2.552% due 07/01/2028	\$ 700	647	0.03	6.447% due 12/01/2027	\$ 3,200	3,218	0.14
Syniverse Holdings, Inc.				3.547% due 18/09/2031	1,200	1,057	0.05	Standard Chartered PLC			
12.335% due 13/05/2027	1,603	1,571	0.07	5.706% due 08/02/2028	4,800	4,795	0.21	6.170% due 09/01/2027	1,400	1,410	0.06
TransDigm, Inc.				6.720% due 18/01/2029	200	206	0.01	6.750% due 08/02/2028	11,219	11,526	0.50
8.595% due 28/02/2031	9,787	9,819	0.43	6.819% due 20/11/2029	5,700	5,930	0.26	Sun Communities Operating LP			
U.S. Renal Care, Inc.				EPR Properties				5.500% due 15/01/2029	4,600	4,603	0.20
10.444% due 20/06/2028	247	217	0.01	4.500% due 01/06/2027	300	287	0.01	UBS AG			
Westmoreland Coal Co.				4.750% due 15/12/2026	8	8	0.00	5.500% due 20/08/2026	€ 1,400	1,559	0.07
8.000% due 15/03/2029	5	3	0.00	4.950% due 15/04/2028	34	33	0.00	UBS Group AG			
Windstream Services LLC				Equinix, Inc.				4.194% due 01/04/2031	\$ 5,000	4,669	0.20
11.679% due 21/09/2027	3	3	0.00	2.900% due 18/11/2026	100	94	0.00	5.428% due 08/02/2030	2,200	2,196	0.10
		33,393	1.45	Ford Motor Credit Co. LLC				6.246% due 22/09/2029	5,600	5,759	0.25
				2.900% due 16/02/2028	1,900	1,719	0.08	6.327% due 22/12/2027	3,100	3,152	0.14
				3.815% due 02/11/2027	1,500	1,408	0.06	6.373% due 15/07/2026	2,700	2,714	0.12
				4.125% due 17/08/2027	2,800	2,662	0.12	6.442% due 11/08/2028	3,150	3,231	0.14
				4.271% due 09/01/2027	300	289	0.01	7.750% due 01/03/2029	€ 1,200	1,454	0.06
				4.389% due 08/01/2026	1,100	1,077	0.05	Uniti Group LP			
				4.542% due 01/08/2026	500	487	0.02	6.500% due 15/02/2029	\$ 1,875	1,198	0.05
				6.125% due 08/03/2034	600	594	0.03	10.500% due 15/02/2028	2,508	2,459	0.11
				6.950% due 06/03/2026	300	305	0.01	VICI Properties LP			
				6.950% due 10/06/2026	350	357	0.02	3.750% due 15/02/2027	3,800	3,612	0.16
				GLP Capital LP				3.875% due 15/02/2029	7,100	6,570	0.29
				4.000% due 15/01/2030	100	92	0.00	4.500% due 01/09/2026	2,000	1,949	0.09
				4.000% due 15/01/2031	300	269	0.01	4.500% due 15/01/2028	4,325	4,165	0.18
				5.300% due 15/01/2029	14,688	14,483	0.63	4.625% due 01/12/2029	4,900	4,641	0.20
				5.375% due 15/04/2026	1,499	1,488	0.07	Volkswagen Leasing GmbH			
				5.750% due 01/06/2028	500	501	0.02	3.625% due 11/10/2026	€ 2,600	2,785	0.12
				6.750% due 01/12/2033	300	316	0.01	Wells Fargo & Co.			
				Goldman Sachs Group, Inc.				2.188% due 30/04/2026	\$ 1,600	1,554	0.07
				6.484% due 24/10/2029	4,600	4,804	0.21	3.584% due 22/05/2028	3,200	3,049	0.13
				Goodman Australia Finance Pty. Ltd.				5.707% due 22/04/2028	11,100	11,199	0.49
				4.250% due 03/05/2030	€ 5,000	5,423	0.24	6.303% due 23/10/2029	2,700	2,802	0.12
				HSBC Holdings PLC						379,570	16.53
				2.848% due 04/06/2031	\$ 5,900	5,102	0.22	INDUSTRIALS			
				4.041% due 13/03/2028	3,100	2,987	0.13	Alaska Airlines Pass-Through Trust			
				5.887% due 14/08/2027	200	202	0.01	4.800% due 15/02/2029	2,903	2,850	0.12
				ING Groep NV				Altice France S.A.			
				3.875% due 12/08/2029	€ 10,500	11,324	0.49	3.375% due 15/01/2028	€ 100	75	0.00
				4.000% due 12/02/2035	4,500	4,860	0.21	4.125% due 15/01/2029	100	72	0.00
				4.500% due 23/05/2029	1,300	1,428	0.06	5.500% due 15/01/2028	\$ 200	137	0.01
				Intesa Sanpaolo SpA				5.500% due 15/10/2029	600	396	0.02
				4.000% due 23/09/2029	\$ 4,400	4,060	0.18	8.125% due 01/02/2027	600	450	0.02
				7.200% due 28/11/2033	700	749	0.03	American Airlines Pass-Through Trust			
				Iridium Capital PLC				3.000% due 15/04/2030	194	179	0.01
				9.250% due 18/06/2029	€ 2,200	2,378	0.10	3.375% due 01/11/2028	55	52	0.00
				JAB Holdings BV				BAT International Finance PLC			
				4.375% due 25/04/2034	10,400	11,205	0.49	5.931% due 02/02/2029	6,300	6,450	0.28
				JPMorgan Chase & Co.				Bayer U.S. Finance LLC			
				2.083% due 22/04/2026	\$ 800	777	0.03	4.375% due 15/12/2028	3,000	2,850	0.12
				5.581% due 22/04/2030	11,100	11,278	0.49	6.125% due 21/11/2026	10,900	11,019	0.48
				6.070% due 22/10/2027	3,700	3,766	0.16	6.375% due 21/11/2030	2,277	2,334	0.10
				KBC Group NV				6.500% due 21/11/2033	1,300	1,330	0.06
				5.796% due 19/01/2029	2,100	2,116	0.09				

Schedule of Investments Low Duration Income Fund (cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Canterbury Finance PLC				7.578% due 15/07/2035	\$ 3,014	\$ 3,006	0.13	ASSET-BACKED SECURITIES			
6.060% due 16/05/2058	£ 8,074	\$ 10,230	0.45	Mortgage Funding PLC				ACE Securities Corp. Home Equity Loan Trust			
ChaseFlex Trust				6.453% due 13/03/2046	£ 1,985	2,511	0.11	5.740% due 25/02/2037	\$ 5,367	\$ 2,215	0.10
6.140% due 25/05/2037	\$ 12	11	0.00	MortgageIT Trust				5.900% due 25/05/2037	12,255	1,911	0.08
Cheshire PLC				5.980% due 25/12/2035	\$ 13	12	0.00	Aegis Asset-Backed Securities Trust Mortgage Pass-Through Certificates			
7.834% due 20/08/2045	£ 1,168	1,482	0.07	Mortimer BTL PLC				7.410% due 25/06/2034	1,784	1,665	0.07
Chevy Chase Funding LLC Mortgage-Backed Certificates				6.403% due 22/12/2056	£ 16,802	21,372	0.93	Amortizing Residential Collateral Trust			
5.345% due 25/08/2035	\$ 924	727	0.03	6.684% due 23/06/2053	1,000	1,259	0.06	6.160% due 25/10/2031	148	144	0.01
Citigroup Commercial Mortgage Trust				Natixis Commercial Mortgage Securities Trust				Argent Securities, Inc. Asset-Backed Pass-Through Certificates			
3.635% due 10/05/2035	15,420	14,859	0.65	3.858% due 10/04/2037	\$ 480	420	0.02	6.225% due 25/10/2035	100	89	0.00
Commercial Mortgage Trust				3.917% due 15/11/2032	7,453	6,477	0.28	Asset-Backed Securities Corp. Home Equity Loan Trust			
6.625% due 15/09/2033	2,800	2,609	0.11	Newgate Funding PLC				3.131% due 25/07/2036	3,616	3,488	0.15
Countrywide Alternative Loan Trust				5.512% due 15/12/2050	£ 6,194	7,624	0.33	4.124% due 25/05/2036	5,709	4,934	0.21
5.104% due 25/08/2035	909	769	0.03	PHH Alternative Mortgage Trust				Auto ABS Italian Stella Loans SRL			
5.873% due 20/03/2046	10	8	0.00	6.000% due 25/02/2037	\$ 3,352	2,644	0.12	4.372% due 29/12/2036	£ 12,400	13,312	0.58
5.920% due 25/03/2036	37	35	0.00	Precise Mortgage Funding PLC				Auto ABS Spanish Loans			
5.960% due 25/12/2046	1,857	1,491	0.07	6.140% due 16/10/2056	£ 102	129	0.01	6.292% due 28/02/2032	1,703	1,810	0.08
6.020% due 25/08/2035	340	308	0.01	6.190% due 16/07/2060	7,853	9,976	0.43	Avoca Static CLO DAC			
6.250% due 25/04/2037	1,478	714	0.03	Primrose Residential DAC				5.506% due 15/10/2030	6,359	6,833	0.30
6.250% due 25/08/2037	201	93	0.00	4.598% due 24/10/2061	£ 2,910	3,112	0.14	Ballyrock CLO Ltd.			
6.653% due 25/11/2035	5	4	0.00	Residential Accred Loans, Inc. Trust				6.844% due 25/07/2037	\$ 5,100	5,099	0.22
7.193% due 25/11/2035	5	5	0.00	5.820% due 25/07/2036	\$ 1,134	1,019	0.04	Bayview Financial Acquisition Trust			
Countrywide Home Loan Reperforming REMIC Trust				5.960% due 25/08/2037	335	301	0.01	5.983% due 28/05/2037	1,766	1,630	0.07
5.800% due 25/06/2035	139	130	0.01	Residential Asset Securitization Trust				Bayview Financial Asset Trust			
Credit Suisse Mortgage Capital Certificates				6.609% due 25/02/2037	10,592	2,388	0.10	6.960% due 25/03/2037	390	369	0.02
7.344% due 15/07/2032	15,277	14,913	0.65	Residential Funding Mortgage Securities, Inc. Trust				Bosporus CLO DAC			
Credit Suisse Mortgage Capital Mortgage-Backed Trust				6.250% due 25/08/2036	938	738	0.03	4.753% due 12/12/2032	€ 694	743	0.03
6.000% due 25/04/2036	2,381	556	0.02	RMAC PLC				Cairn CLO DAC			
Dutch Property Finance BV				6.434% due 15/02/2047	£ 10,438	13,280	0.58	4.592% due 25/04/2032	8,371	8,969	0.39
4.764% due 28/04/2064	€ 11,058	11,917	0.52	RMAC Securities PLC				Carrington Mortgage Loan Trust			
EMF-UK PLC				5.783% due 12/06/2044	\$ 2,975	2,898	0.13	6.450% due 25/06/2035	\$ 2,985	2,930	0.13
7.173% due 13/03/2046	£ 5,248	6,520	0.28	Shamrock Residential DAC				7.260% due 25/05/2035	4,000	3,353	0.15
Eurosail PLC				4.448% due 24/01/2061	€ 18,916	20,259	0.88	CIFC Funding Ltd.			
4.205% due 10/09/2044	€ 2,300	2,405	0.11	4.598% due 24/06/2071	12,339	13,212	0.58	6.565% due 24/04/2031	3,714	3,718	0.16
5.613% due 10/06/2044	£ 122	153	0.01	4.848% due 24/02/2071	10,367	11,118	0.48	College Avenue Student Loans LLC			
Glenbeigh Issuer DAC				Southern Pacific Securities PLC				4.130% due 26/12/2047	16	16	0.00
4.450% due 24/06/2050	€ 5,116	5,484	0.24	4.285% due 10/03/2044	1,743	1,849	0.08	6.660% due 26/12/2047	16	16	0.00
GreenPoint Mortgage Funding Trust				Stratton BTL Mortgage Funding PLC				Countrywide Asset-Backed Certificates Trust, Inc.			
5.860% due 25/05/2037	\$ 1,673	1,572	0.07	6.233% due 20/01/2054	£ 3,000	3,773	0.16	5.600% due 25/06/2047	1,710	1,564	0.07
GS Mortgage Securities Corp. Trust				Stratton Mortgage Funding PLC				5.740% due 25/12/2046	902	841	0.04
3.750% due 25/10/2057	3,342	3,217	0.14	0.000% due 25/06/2049	14,400	18,216	0.79	5.880% due 25/05/2047	5,854	5,056	0.22
7.733% due 15/07/2025	12,042	11,925	0.52	0.000% due 20/06/2060	8,000	10,136	0.44	5.985% due 25/08/2036	429	415	0.02
GSR Mortgage Loan Trust				6.134% due 28/06/2050	7,941	10,038	0.44	6.660% due 25/10/2035	706	694	0.03
6.000% due 25/05/2037	147	103	0.01	Structured Adjustable Rate Mortgage Loan Trust				6.660% due 25/11/2035	5,000	4,576	0.20
HarborView Mortgage Loan Trust				5.789% due 25/09/2034	\$ 161	150	0.01	Credit-Based Asset Servicing & Securitization LLC			
5.833% due 19/09/2037	1,499	1,226	0.05	TBW Mortgage-Backed Trust				3.181% due 25/01/2037	13,836	3,969	0.17
Harbour PLC				5.965% due 25/07/2037	108	32	0.00	Cumulus Static CLO DAC			
6.033% due 28/01/2054	£ 3,165	4,002	0.17	Temple Quay PLC				5.025% due 15/11/2033	€ 10,900	11,676	0.51
6.133% due 28/01/2054	14,047	17,741	0.77	6.733% due 24/07/2085	£ 11,605	14,747	0.64	CVC Cordatus Loan Fund DAC			
HomeBanc Mortgage Trust				Thornburg Mortgage Securities Trust				4.608% due 15/08/2032	8,057	8,639	0.38
6.270% due 25/10/2035	\$ 100	87	0.00	5.962% due 25/12/2042	\$ 71	65	0.00	CVC Cordatus Opportunity Loan Fund DAC			
HSI Asset Securitization Corp. Trust				Towd Point Mortgage Funding PLC				5.289% due 15/08/2033	8,500	9,109	0.40
6.180% due 25/08/2035	333	312	0.01	0.000% due 20/07/2053	£ 19,600	24,816	1.08	Denali Capital CLO Ltd.			
JPMorgan Alternative Loan Trust				6.583% due 20/07/2045	940	1,189	0.05	6.640% due 15/04/2031	\$ 1,143	1,144	0.05
6.060% due 25/03/2036	2,715	2,551	0.11	6.634% due 20/02/2054	16,066	20,402	0.89	Elevation CLO Ltd.			
JPMorgan Chase Commercial Mortgage Securities Trust				Towd Point Mortgage Trust				7.440% due 15/07/2029	4,400	4,407	0.19
7.676% due 15/02/2035	2,587	2,514	0.11	3.250% due 25/03/2058	\$ 8,742	8,505	0.37	Fieldstone Mortgage Investment Trust			
Jubilee Place BV				Tower Bridge Funding PLC				6.240% due 25/12/2035	12,460	10,671	0.46
4.519% due 17/09/2060	€ 20,190	21,720	0.95	0.000% due 20/05/2066	£ 2,600	3,299	0.14	First Franklin Mortgage Loan Trust			
Kinbane DAC				6.333% due 20/01/2066	16,000	20,329	0.89	5.865% due 25/04/2036	1,000	757	0.03
4.450% due 25/09/2062	14,246	15,195	0.66	Trinity Square PLC				Fremont Home Loan Trust			
Landmark Mortgage Securities PLC				0.000% due 15/07/2059	20,517	25,991	1.13	5.760% due 25/10/2036	1,237	492	0.02
4.528% due 17/06/2038	1,102	1,167	0.05	Twin Bridges PLC				Golden Bar Securitisation SRL			
5.553% due 17/06/2039	£ 5,333	6,603	0.29	6.184% due 14/06/2055	6,424	8,142	0.36	6.600% due 22/09/2043	€ 2,000	2,185	0.10
Lanebrook Mortgage Transaction PLC				6.414% due 15/05/2056	8,884	11,307	0.49	7.300% due 22/09/2043	1,000	1,097	0.05
7.084% due 12/06/2057	4,282	5,434	0.24	Verus Securitization Trust				Golub Capital Partners CLO Ltd.			
8.484% due 12/06/2057	1,000	1,270	0.06	4.035% due 25/03/2060	\$ 85	85	0.00	6.641% due 25/10/2034	\$ 7,200	7,200	0.31
Lehman Mortgage Trust				4.889% due 25/03/2060	200	195	0.01	GSAA Home Equity Trust			
6.000% due 25/07/2036	\$ 127	62	0.00	WaMu Mortgage Pass-Through Certificates Trust				5.840% due 25/03/2036	2,301	786	0.03
Lehman XS Trust				4.226% due 25/02/2037	646	566	0.03	5.960% due 25/08/2036	10,795	3,875	0.17
5.860% due 25/08/2046	6,570	5,970	0.26	6.220% due 25/01/2045	69	67	0.00	GSAMP Trust			
Luminent Mortgage Trust				Washington Mutual Mortgage Pass-Through Certificates Trust				5.530% due 25/12/2036	85	40	0.00
4.353% due 25/04/2036	3,252	2,130	0.09	6.000% due 25/04/2037	4,134	3,235	0.14	6.180% due 25/11/2035	3,000	2,432	0.11
Merrill Lynch Mortgage Investors Trust				Wells Fargo Alternative Loan Trust							
6.150% due 25/08/2036	1,918	1,860	0.08	6.500% due 25/07/2037	3,026	2,596	0.11				
Morgan Stanley Capital Trust						568,093	24.74				
7.278% due 15/07/2035	7,056	7,049	0.31								

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Harvest SBA Loan Trust				Residential Asset Mortgage Products Trust				5.250% due			
7.689% due 25/08/2044	\$ 91	\$ 90	0.00	6.540% due 25/03/2035	\$ 2,000	\$ 1,953	0.08	30/05/2032	€ 2,100	\$ 2,192	0.10
Hayfin Emerald CLO DAC				Saxon Asset Securities Trust				5.375% due 22/03/2031	1,210	1,288	0.06
0.000% due 18/07/2038	€ 21,000	22,567	0.98	5.800% due 25/10/2046	3,712	3,581	0.16	5.500% due 18/09/2028	3,800	4,182	0.18
5.662% due 25/01/2037	7,700	8,263	0.36	Sculptor European CLO DAC				Russia Government International Bond			
Holland Park CLO DAC				4.696% due 14/01/2032	€ 2,951	3,164	0.14	4.250% due			
4.738% due 14/11/2032	7,650	8,201	0.36	SLM Student Loan Trust				23/06/2027	\$ 5,600	4,256	0.19
Home Equity Mortgage Loan Asset-Backed Trust				4.282% due 25/10/2039	457	462	0.02	4.750% due 27/05/2026	200	165	0.01
5.620% due 25/07/2037	\$ 359	193	0.01	4.432% due 25/07/2039	1,352	1,357	0.06	5.250% due 23/06/2047	600	348	0.01
5.660% due 25/07/2037	4,805	2,592	0.11	6.250% due 25/03/2026	\$ 12,835	12,822	0.56	South Africa Government International Bond			
HSI Asset Securitization Corp. Trust				SMB Private Education Loan Trust				10.500% due			
5.600% due 25/12/2036	8,077	6,799	0.30	3.500% due 16/12/2041	550	518	0.02	21/12/2026	ZAR 193,200	10,982	0.48
5.650% due 25/01/2037	2,761	1,926	0.08	Sound Point CLO Ltd.				Turkey Government International Bond			
Invesco Euro CLO DAC				6.590% due 15/04/2031	3,757	3,763	0.16	4.250% due			
4.556% due 15/07/2031	€ 8,660	9,232	0.40	Soundview Home Loan Trust				13/03/2025	\$ 1,200	1,180	0.05
IXIS Real Estate Capital Trust				5.700% due 25/11/2036	10,851	3,004	0.13	5.250% due 13/03/2030	1,000	916	0.04
5.920% due 25/01/2037	\$ 3,423	1,197	0.05	Specialty Underwriting & Residential Finance Trust				5.750% due 11/05/2047	741	570	0.02
Lehman XS Trust				5.660% due 25/11/2037	1,463	806	0.03	Venezuela Government International Bond			
5.980% due 25/05/2046	1,303	1,126	0.05	St. Paul's CLO DAC				8.250% due			
6.500% due 25/06/2046	48	39	0.00	4.712% due 25/04/2030	€ 11,318	12,102	0.53	13/10/2024 ^	2,000	325	0.01
7.760% due 25/12/2037	1,146	1,088	0.05	Starwood Commercial Mortgage Trust				9.000% due			
Lockwood Grove CLO Ltd.				6.523% due 15/07/2038	\$ 415	413	0.02	07/05/2023 ^	1,600	268	0.01
7.255% due 25/01/2030	2,700	2,704	0.12	Structured Asset Investment Loan Trust						86,643	3.77
Long Beach Mortgage Loan Trust				6.180% due 25/01/2036	377	359	0.02				
5.740% due 25/06/2036	431	396	0.02	6.460% due 25/09/2034	1,793	1,744	0.08	SHARES			
5.920% due 25/10/2036	7,520	2,390	0.10	Structured Asset Securities Corp. Mortgage Loan Trust				COMMON STOCKS			
6.060% due 25/01/2036	2,844	2,521	0.11	5.660% due 25/06/2037	7,334	4,657	0.20	COMMUNICATION SERVICES			
Madison Park Euro Funding DAC				5.690% due 25/05/2047	166	159	0.01	Clear Channel Outdoor			
4.706% due 15/07/2032	€ 1,899	2,023	0.09	6.435% due 25/05/2035	2,900	2,763	0.12	Holdings, Inc. (b)	173,174	244	0.01
Man Euro CLO DAC				Terwin Mortgage Trust				iHeartMedia,			
5.656% due 15/10/2036	7,600	8,164	0.36	6.840% due 25/03/2035	406	396	0.02	Inc. 'A' (b)	41,444	45	0.00
Man GLG Euro CLO DAC				TIAA CLO Ltd.				iHeartMedia,			
4.646% due 15/10/2030	1,942	2,081	0.09	6.739% due 16/01/2031	1,444	1,445	0.06	Inc. 'B' (b)	32,182	32	0.00
Marzio Finance SRL				Tralee CLO Ltd.				Intelsat Emergence			
4.472% due 28/09/2049	10,900	11,705	0.51	7.486% due 20/07/2029	3,559	3,564	0.16	S.A. (f)	45,580	1,695	0.08
Merrill Lynch Mortgage Investors Trust				Wells Fargo Home Equity Asset-Backed Securities Trust				Windstream			
5.740% due 25/05/2037	\$ 4,246	2,124	0.09	6.210% due 25/12/2035	636	627	0.03	Holdings, Inc. (b)	361	6	0.00
5.760% due 25/08/2037	250	232	0.01	7.185% due 25/11/2035	3,927	3,894	0.17			2,022	0.09
Morgan Stanley ABS Capital, Inc. Trust				Wind River CLO Ltd.				CONSUMER STAPLES			
4.051% due 25/01/2035	1,330	1,038	0.05	6.639% due 18/07/2031	1,451	1,453	0.06	Neiman Marcus Group			
5.660% due 25/05/2037	895	503	0.02			373,023	16.24	Ltd. LLC (b)(f)	5,145	695	0.03
5.760% due 25/06/2036	1,724	1,425	0.06	SOVEREIGN ISSUES				HEALTH CARE			
6.375% due 25/03/2035	17	16	0.00	Argentina Government International Bond				AMSURG Corp. (b)(f)	45,588	2,257	0.10
Nassau Ltd.				0.750% due 09/07/2030	2,496	1,386	0.06	INDUSTRIALS			
6.740% due 15/07/2031	8,109	8,122	0.35	1.000% due 09/07/2029	120	69	0.00	Westmoreland			
6.840% due 15/01/2030	3,524	3,527	0.15	3.500% due 09/07/2041	3,463	1,364	0.06	Mining LLC (b)(f)	298	1	0.00
Navient Private Education Loan Trust				3.625% due 09/07/2035	1,732	736	0.03	REAL ESTATE			
4.100% due 16/12/2058	509	497	0.02	Australia Government International Bond				ADLER Group S.A. (b)	28,654	5	0.00
Nelnet Student Loan Trust				1.750% due 21/06/2051	AUD 2,500	925	0.04			4,980	0.22
5.900% due 27/09/2066	4,975	4,971	0.22	Bank Gospodarstwa Krajowego				WARRANTS			
New Century Home Equity Loan Trust				4.000% due 13/03/2032	€ 5,700	6,121	0.27	Intelsat Emergence			
6.180% due 25/10/2035	5,923	5,706	0.25	Israel Government International Bond				S.A. - Exp.			
NovaStar Mortgage Funding Trust				5.000% due 30/10/2026	16,500	17,960	0.78	17/02/2027	661	2	0.00
5.620% due 25/09/2037	104	103	0.00	Mexico Government International Bond				REAL ESTATE INVESTMENT TRUSTS			
5.660% due 25/01/2037	206	71	0.00	2.750% due				Uniti Group, Inc.	247	1	0.00
7.035% due 25/12/2034	3,002	2,832	0.12	27/11/2031 (d)	MXN 328,216	15,115	0.66	Total Transferable Securities		\$ 3,358,746	146.26
Oak Hill European Credit Partners DAC				3.000% due				INVESTMENT FUNDS			
4.627% due 20/01/2032	€ 1,918	2,057	0.09	03/12/2026 (d)	7,722	391	0.02	COLLECTIVE INVESTMENT SCHEMES			
Option One Mortgage Loan Trust				4.000% due				PIMCO Select Funds			
5.710% due 25/03/2037	\$ 4,722	2,318	0.10	30/11/2028 (d)	86,403	4,422	0.19	plc - PIMCO			
6.225% due 25/08/2035	1,594	1,526	0.07	4.000% due				US Dollar Short-			
6.885% due 25/11/2034	764	767	0.03	24/08/2034 (d)	13,086	641	0.03	Term Floating			
Palmer Square BDC CLO Ltd.				7.500% due 03/06/2027	49,500	2,524	0.11	NAV Fund (e)	23,028,846	229,495	9.99
6.925% due 15/07/2037	8,700	8,730	0.38	7.750% due 29/05/2031	5,500	269	0.01	Total Investment Funds		\$ 229,495	9.99
Palmer Square European Loan Funding DAC				8.500% due 01/03/2029	33,800	1,741	0.08				
4.626% due 15/10/2031	€ 2,965	3,162	0.14	8.500% due 31/05/2029	21,800	1,124	0.05				
5.328% due 15/05/2033	6,912	7,401	0.32	Peru Government International Bond							
Park Place Securities, Inc. Asset-Backed Pass-Through Certificates				5.350% due 12/08/2040	PEN 1,522	322	0.01				
7.035% due 25/02/2035	\$ 6,709	6,516	0.28	5.400% due 12/08/2034	1,601	369	0.02				
7.335% due 25/09/2034	2,403	2,314	0.10	6.150% due 12/08/2032	4,088	1,030	0.04				
People's Choice Home Loan Securities Trust				6.900% due 12/08/2037	2,800	703	0.03				
7.485% due 25/10/2034	477	383	0.02	6.950% due 12/08/2031	59	16	0.00				
Pretium Mortgage Credit Partners LLC				7.300% due 12/08/2033	1,000	268	0.01				
2.487% due 25/07/2051	1,124	1,107	0.05	Romania Government International Bond							
Renaissance Home Equity Loan Trust				2.000% due 14/04/2033	€ 1,700	1,369	0.06				
5.580% due 25/11/2036	1,235	403	0.02	3.750% due 07/02/2034	1,200	1,106	0.05				

Schedule of Investments Low Duration Income Fund (cont.)

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BOS	5.390%	28/06/2024	01/07/2024	\$ 16,500	U.S. Treasury Bonds 2.875% due 15/05/2052	\$ (16,478)	\$ 16,500	\$ 16,507	0.72
CEW	4.720	24/06/2024	02/07/2024	CAD 30,000	Province of Quebec 1.500% due 01/09/2031	(22,206)	21,924	21,944	0.95
	4.720	25/06/2024	03/07/2024	50,000	Province of Ontario 2.600% due 02/06/2027	(37,356)	36,541	36,569	1.60
	4.720	28/06/2024	08/07/2024	40,000	Province of Ontario 1.900% due 02/12/2051	(22,520)	29,232	29,244	1.27
					Province of Quebec 4.250% due 01/12/2043	(7,177)			
FICC	2.600	28/06/2024	01/07/2024	\$ 1,557	U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2026	(1,588)	1,557	1,557	0.07
Total Repurchase Agreements						\$ (107,325)	\$ 105,754	\$ 105,821	4.61

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR December Futures	Short	03/2025	22	\$ 144	0.01
3-Month SOFR December Futures	Short	03/2026	23	105	0.00
3-Month SOFR June Futures	Short	09/2024	29	213	0.01
3-Month SOFR June Futures	Short	09/2025	22	118	0.01
3-Month SOFR March Futures	Short	06/2025	20	118	0.01
3-Month SOFR March Futures	Short	06/2026	21	89	0.00
3-Month SOFR September Futures	Short	12/2024	26	184	0.01
3-Month SOFR September Futures	Short	12/2025	17	83	0.00
Euro-Bund 10-Year Bond September Futures	Short	09/2024	56	(103)	(0.01)
Euro-Schatz September Futures	Short	09/2024	232	(50)	0.00
U.S. Treasury 5-Year Note September Futures	Long	09/2024	1,088	603	0.03
U.S. Treasury 10-Year Note September Futures	Long	09/2024	72	60	0.00
U.S. Treasury 10-Year Ultra September Futures	Short	09/2024	141	(121)	(0.01)
U.S. Treasury 30-Year Bond September Futures	Short	09/2024	478	(294)	(0.01)
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2024	82	(49)	0.00
				\$ 1,100	0.05

WRITTEN OPTIONS

FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS

Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Put - CBOT U.S. Treasury 10-Year Note August Futures	\$ 109.000	26/07/2024	10	\$ (3)	\$ (4)	0.00
Call - CBOT U.S. Treasury 10-Year Note August Futures	112.000	26/07/2024	10	(3)	(1)	0.00
				\$ (6)	\$ (5)	0.00
Total Financial Derivative Instruments Dealt in on a Regulated Market					\$ 1,095	0.05

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Airbus Finance BV	1.000%	20/12/2025	€ 7,600	\$ 177	0.01
Airbus Finance BV	1.000	20/06/2026	3,100	(37)	0.00
Airbus Finance BV	1.000	20/06/2028	200	0	0.00
AT&T, Inc.	1.000	20/06/2025	\$ 700	22	0.00
AT&T, Inc.	1.000	20/12/2025	2,500	(10)	0.00
AT&T, Inc.	1.000	20/06/2026	1,500	(5)	0.00
AT&T, Inc.	1.000	20/06/2028	600	13	0.00
Ford Motor Co.	5.000	20/12/2024	2,600	(180)	(0.01)
Ford Motor Credit Co. LLC	5.000	20/06/2025	100	1	0.00
Ford Motor Credit Co. LLC	5.000	20/06/2026	100	4	0.00
Ford Motor Credit Co. LLC	5.000	20/06/2027	200	12	0.00
General Electric Co.	1.000	20/06/2026	4,700	46	0.00
Rolls-Royce PLC	1.000	20/12/2025	€ 2,400	293	0.01
Rolls-Royce PLC	1.000	20/06/2027	1,100	121	0.01

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Verizon Communications, Inc.	1.000%	20/12/2024	\$ 2,200	\$ 2	0.00
Verizon Communications, Inc.	1.000	20/06/2026	3,000	(30)	0.00
Verizon Communications, Inc.	1.000	20/12/2026	400	(4)	0.00
Verizon Communications, Inc.	1.000	20/06/2028	3,400	66	0.00
Verizon Communications, Inc.	1.000	20/12/2028	900	18	0.00
				\$ 509	0.02

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-32 5-Year Index	1.000%	20/12/2024	\$ 510	\$ 23	0.00
CDX.EM-34 5-Year Index	1.000	20/12/2025	1,196	35	0.00
CDX.EM-36 5-Year Index	1.000	20/12/2026	9,108	365	0.02
CDX.EM-38 5-Year Index	1.000	20/12/2027	800	57	0.01
CDX.EM-39 5-Year Index	1.000	20/06/2028	500	25	0.00
CDX.EM-40 5-Year Index	1.000	20/12/2028	3,000	68	0.01
CDX.EM-41 5-Year Index	1.000	20/06/2029	1,700	8	0.00
CDX.HY-36 5-Year Index	5.000	20/06/2026	5,723	(169)	(0.01)
CDX.HY-37 5-Year Index	5.000	20/12/2026	2,231	32	0.00
CDX.HY-39 5-Year Index	5.000	20/12/2027	490	23	0.00
CDX.HY-40 5-Year Index	5.000	20/06/2028	297	19	0.00
CDX.HY-41 5-Year Index	5.000	20/12/2028	15,345	959	0.04
CDX.HY-42 5-Year Index	5.000	20/06/2029	30,000	(126)	(0.01)
CDX.IG-42 5-Year Index	1.000	20/06/2029	2,100	(3)	0.00
				\$ 1,316	0.06

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	1.060%	21/02/2052	£ 300	\$ (185)	(0.01)
Pay	1-Day GBP-SONIO Compounded-OIS	1.096	14/02/2052	600	(365)	(0.02)
Pay	1-Day GBP-SONIO Compounded-OIS	1.101	21/02/2052	300	(182)	(0.01)
Pay	1-Day GBP-SONIO Compounded-OIS	1.175	28/02/2052	600	(354)	(0.02)
Receive	1-Day GBP-SONIO Compounded-OIS	3.700	28/03/2034	1,400	39	0.00
Receive ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	3.750	18/09/2054	1,800	105	0.00
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.000	18/09/2029	84,800	(926)	(0.04)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	15/03/2029	¥ 8,473,000	1,075	0.05
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.176	27/04/2027	550,000	(32)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	15/06/2032	1,467,200	352	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.500	15/03/2042	702,000	428	0.02
Receive ⁽³⁾	1-Day JPY-MUTKCALM Compounded-OIS	0.700	18/09/2029	1,433,000	(5)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.711	27/04/2042	130,000	95	0.00
Receive ⁽³⁾	1-Day JPY-MUTKCALM Compounded-OIS	1.000	18/09/2034	738,000	(1)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	0.500	16/06/2026	\$ 88,900	5,413	0.24
Pay	1-Day USD-SOFR Compounded-OIS	0.500	16/06/2028	10,869	(1,021)	(0.04)
Receive	1-Day USD-SOFR Compounded-OIS	0.928	06/05/2026	2,200	173	0.01
Receive	1-Day USD-SOFR Compounded-OIS	0.940	08/06/2026	2,900	219	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2027	3,600	193	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2029	4,070	328	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.000	16/12/2030	20,713	4,424	0.19
Receive	1-Day USD-SOFR Compounded-OIS	1.030	17/06/2026	3,600	265	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.235	12/05/2028	1,100	134	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.250	17/06/2030	4,400	490	0.02
Pay	1-Day USD-SOFR Compounded-OIS	1.250	15/06/2032	22,690	(2,408)	(0.11)
Receive	1-Day USD-SOFR Compounded-OIS	1.250	16/12/2050	12,600	4,685	0.20
Receive	1-Day USD-SOFR Compounded-OIS	1.250	16/06/2051	8,700	2,681	0.12
Pay	1-Day USD-SOFR Compounded-OIS	1.317	16/12/2050	400	(175)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.360	15/02/2027	6,700	563	0.02
Receive	1-Day USD-SOFR Compounded-OIS	1.360	20/07/2031	1,400	258	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.370	19/07/2031	900	165	0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.380	04/01/2027	3,600	(300)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.418	20/01/2027	1,300	(106)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.425	18/01/2027	2,500	(203)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.438	22/01/2051	9,000	(3,848)	(0.17)
Receive	1-Day USD-SOFR Compounded-OIS	1.450	17/02/2027	6,300	514	0.02
Receive	1-Day USD-SOFR Compounded-OIS	1.450	16/07/2031	2,000	361	0.02
Pay	1-Day USD-SOFR Compounded-OIS	1.500	15/12/2028	7,919	(1,109)	(0.05)
Receive	1-Day USD-SOFR Compounded-OIS	1.500	18/12/2029	1,200	129	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.500	17/06/2050	7,700	4,355	0.19
Pay	1-Day USD-SOFR Compounded-OIS	1.518	20/01/2029	800	(96)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.570	12/01/2027	1,400	(109)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.580	16/02/2027	2,800	(210)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.580	13/01/2051	9,300	(3,820)	(0.17)
Receive	1-Day USD-SOFR Compounded-OIS	1.600	16/01/2026	17,200	890	0.04
Pay	1-Day USD-SOFR Compounded-OIS	1.600	15/02/2027	26,800	(1,978)	(0.09)

Schedule of Investments Low Duration Income Fund (cont.)

Pay/ Receive	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	1.625%	06/01/2030	\$ 300	\$ 46	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.630	26/01/2029	1,300	(149)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.700	17/02/2027	25,000	(1,769)	(0.08)
Pay	1-Day USD-SOFR Compounded-OIS	1.730	24/02/2032	1,600	(250)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2025	38,000	167	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2029	3,538	151	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/01/2030	4,600	655	0.03
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2032	1,608	86	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2052	28,100	6,139	0.27
Pay	1-Day USD-SOFR Compounded-OIS	1.765	16/03/2032	600	(91)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.783	22/04/2027	2,100	(150)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.785	12/08/2051	1,100	434	0.02
Pay	1-Day USD-SOFR Compounded-OIS	1.788	03/05/2027	2,300	(162)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.815	24/01/2052	300	(112)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.867	26/01/2052	300	(109)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.910	17/10/2049	400	152	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.988	09/02/2032	1,100	156	0.01
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2027	2,100	38	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.000	10/12/2029	21,000	2,649	0.11
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2029	11,170	193	0.01
Receive	1-Day USD-SOFR Compounded-OIS	2.000	12/02/2030	2,500	332	0.01
Receive	1-Day USD-SOFR Compounded-OIS	2.000	10/03/2030	1,200	138	0.01
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2032	17,930	844	0.04
Receive	1-Day USD-SOFR Compounded-OIS	2.008	09/02/2032	1,900	270	0.01
Receive	1-Day USD-SOFR Compounded-OIS	2.250	12/03/2050	15,700	4,688	0.20
Receive	1-Day USD-SOFR Compounded-OIS	2.300	17/01/2026	12,300	625	0.03
Receive	1-Day USD-SOFR Compounded-OIS	2.350	17/01/2025	21,900	657	0.03
Receive	1-Day USD-SOFR Compounded-OIS	2.385	08/06/2032	1,400	138	0.01
Receive	1-Day USD-SOFR Compounded-OIS	2.436	08/06/2032	6,800	651	0.03
Receive	1-Day USD-SOFR Compounded-OIS	2.450	20/12/2024	43,700	1,295	0.06
Receive	1-Day USD-SOFR Compounded-OIS	2.450	04/10/2027	5,430	422	0.02
Receive	1-Day USD-SOFR Compounded-OIS	2.451	08/06/2032	8,700	825	0.04
Pay	1-Day USD-SOFR Compounded-OIS	2.468	27/07/2028	1,500	(100)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.537	24/07/2053	400	(67)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.550	21/07/2053	400	(67)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.675	24/07/2028	1,500	(87)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.690	04/04/2025	2,100	(37)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.697	04/04/2025	12,300	(213)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.700	21/07/2028	1,500	(86)	0.00
Pay ⁽³⁾	1-Day USD-SOFR Compounded-OIS	2.721	10/04/2025	4,100	(71)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.765	27/07/2024	6,900	(148)	(0.01)
Pay ⁽³⁾	1-Day USD-SOFR Compounded-OIS	2.790	10/04/2025	3,300	(54)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.841	31/10/2024	3,800	(73)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.900	04/10/2027	15,500	(828)	(0.04)
Pay	1-Day USD-SOFR Compounded-OIS	2.910	14/11/2024	3,700	(69)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.920	17/10/2024	9,600	(186)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.973	27/10/2024	3,900	(71)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.993	13/10/2024	4,400	(80)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.000	19/06/2026	12,700	931	0.04
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2030	85,750	4,386	0.19
Pay	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	7,110	445	0.02
Pay	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	270	(14)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.018	24/10/2024	3,900	(70)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.050	21/07/2024	6,900	(129)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.050	07/09/2027	1,400	(72)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.050	06/09/2032	2,000	(150)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.052	24/07/2024	6,900	(127)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.080	23/02/2053	1,200	(142)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.088	07/11/2024	3,800	(62)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.140	25/10/2024	3,900	(63)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.190	25/10/2024	3,900	(61)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.225	25/10/2024	3,900	(60)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	43,820	1,463	0.06
Pay	1-Day USD-SOFR Compounded-OIS	3.300	06/03/2033	2,000	(104)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.350	14/12/2032	500	30	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.370	01/03/2033	2,000	(91)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.370	12/07/2053	2,800	(231)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.400	23/02/2033	3,200	(140)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.405	01/03/2033	2,100	(91)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.420	24/05/2033	7,600	(291)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.430	27/02/2033	2,100	(88)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.450	07/03/2033	3,900	(157)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	21/06/2026	6,720	154	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	45,820	1,294	0.06
Receive	1-Day USD-SOFR Compounded-OIS	3.500	22/05/2033	29,710	433	0.02
Pay	1-Day USD-SOFR Compounded-OIS	3.500	21/06/2033	8,100	(247)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	2,500	48	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	19,500	(735)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	3.545	31/10/2030	4,100	131	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.550	31/10/2030	8,300	262	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.555	05/03/2054	1,300	(42)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.572	31/10/2030	9,000	273	0.01

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive		1-Day USD-SOFR Compounded-OIS	3.582%	31/10/2030	\$ 16,400	\$ 488	0.02
Receive ⁽³⁾		1-Day USD-SOFR Compounded-OIS	3.594	09/01/2034	2,800	105	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.600	17/01/2034	1,400	58	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.601	31/10/2030	8,300	238	0.01
Receive		1-Day USD-SOFR Compounded-OIS	3.602	31/10/2030	27,100	773	0.03
Receive		1-Day USD-SOFR Compounded-OIS	3.606	31/10/2030	8,400	238	0.01
Receive		1-Day USD-SOFR Compounded-OIS	3.610	12/12/2032	1,100	44	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.623	31/10/2030	9,000	246	0.01
Receive ⁽³⁾		1-Day USD-SOFR Compounded-OIS	3.648	08/01/2034	2,700	102	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.650	22/11/2024	7,200	(103)	(0.01)
Pay		1-Day USD-SOFR Compounded-OIS	3.650	05/12/2024	6,000	(88)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.650	10/07/2033	4,600	(175)	(0.01)
Pay		1-Day USD-SOFR Compounded-OIS	3.650	05/03/2034	3,400	(89)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.664	31/10/2030	7,300	182	0.01
Pay		1-Day USD-SOFR Compounded-OIS	3.665	24/01/2034	2,600	(70)	0.00
Receive ⁽³⁾		1-Day USD-SOFR Compounded-OIS	3.670	08/01/2034	2,900	104	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.677	31/10/2030	5,900	143	0.01
Receive		1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	1,300	45	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.685	24/01/2034	2,600	(65)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.687	31/10/2030	7,600	179	0.01
Receive		1-Day USD-SOFR Compounded-OIS	3.691	31/10/2030	11,600	271	0.01
Receive		1-Day USD-SOFR Compounded-OIS	3.700	06/06/2033	66,350	1,911	0.08
Pay		1-Day USD-SOFR Compounded-OIS	3.710	05/03/2034	3,300	(71)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.721	31/10/2030	7,300	157	0.01
Receive		1-Day USD-SOFR Compounded-OIS	3.722	31/10/2030	7,300	157	0.01
Pay ⁽³⁾		1-Day USD-SOFR Compounded-OIS	3.725	07/02/2034	1,500	(30)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.727	31/10/2030	7,300	155	0.01
Pay		1-Day USD-SOFR Compounded-OIS	3.730	03/08/2033	1,400	(42)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.732	31/10/2030	4,900	103	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.735	31/10/2030	7,300	151	0.01
Pay		1-Day USD-SOFR Compounded-OIS	3.735	07/08/2033	1,600	(46)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.735	23/01/2034	1,300	(27)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.738	23/01/2034	800	(17)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.739	31/10/2030	7,300	150	0.01
Receive		1-Day USD-SOFR Compounded-OIS	3.749	31/10/2030	7,300	145	0.01
Pay		1-Day USD-SOFR Compounded-OIS	3.750	21/11/2024	7,200	(95)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.750	11/12/2024	6,100	(83)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	51,850	1,221	0.05
Receive		1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	119,910	1,201	0.05
Receive ⁽³⁾		1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	29,730	131	0.01
Receive		1-Day USD-SOFR Compounded-OIS	3.750	20/06/2031	109,200	3,941	0.17
Receive ⁽³⁾		1-Day USD-SOFR Compounded-OIS	3.750	18/12/2031	16,260	104	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.750	12/07/2033	4,000	(117)	(0.01)
Receive		1-Day USD-SOFR Compounded-OIS	3.750	02/01/2034	1,300	38	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	7,160	63	0.00
Pay ⁽³⁾		1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	200	(2)	0.00
Pay ⁽³⁾		1-Day USD-SOFR Compounded-OIS	3.783	07/02/2034	1,300	(20)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.800	10/03/2028	2,000	(33)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.800	22/08/2030	1,200	(27)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.810	02/01/2034	1,300	31	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.854	29/12/2033	2,600	54	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.860	21/02/2034	6,200	(56)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.900	30/08/2033	2,400	(34)	0.00
Pay ⁽³⁾		1-Day USD-SOFR Compounded-OIS	3.900	10/04/2034	3,100	(14)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.900	15/04/2034	1,600	(7)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.940	22/02/2029	9,100	(88)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.950	19/12/2033	2,900	38	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.970	27/02/2029	3,100	(25)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	4.030	04/10/2033	4,900	(9)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	4.030	15/12/2033	2,600	17	0.00
Pay		1-Day USD-SOFR Compounded-OIS	4.078	29/04/2034	3,300	34	0.00
Pay		1-Day USD-SOFR Compounded-OIS	4.080	17/04/2034	3,100	32	0.00
Pay		1-Day USD-SOFR Compounded-OIS	4.085	22/04/2034	3,100	36	0.00
Pay		1-Day USD-SOFR Compounded-OIS	4.090	30/04/2034	3,300	37	0.00
Pay		1-Day USD-SOFR Compounded-OIS	4.130	03/05/2034	3,200	47	0.00
Pay		1-Day USD-SOFR Compounded-OIS	4.150	12/10/2033	2,400	22	0.00
Pay		1-Day USD-SOFR Compounded-OIS	4.175	10/10/2033	2,400	26	0.00
Pay		1-Day USD-SOFR Compounded-OIS	4.200	18/10/2033	2,000	26	0.00
Pay		1-Day USD-SOFR Compounded-OIS	4.220	20/10/2033	2,400	36	0.00
Pay		1-Day USD-SOFR Compounded-OIS	4.230	23/10/2033	1,300	21	0.00
Receive		1-Day USD-SOFR Compounded-OIS	4.250	20/03/2029	2,100	63	0.00
Receive		1-Day USD-SOFR Compounded-OIS	4.250	20/03/2031	4,210	150	0.01
Receive		1-Day USD-SOFR Compounded-OIS	4.250	22/11/2033	2,600	(28)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	4.255	23/10/2033	1,300	23	0.00
Pay		1-Day USD-SOFR Compounded-OIS	4.393	25/10/2033	1,200	35	0.00
Pay		1-Day USD-SOFR Compounded-OIS	4.435	01/11/2033	1,300	44	0.00
Pay		1-Day USD-SOFR Compounded-OIS	4.450	01/11/2033	2,600	92	0.00
Pay		1-Day USD-SOFR Compounded-OIS	4.500	22/05/2025	65,120	59	0.00
Pay		1-Day USD-SOFR Compounded-OIS	4.900	06/06/2025	144,940	(504)	(0.02)
Pay		1-Year BRL-CDI	9.874	02/01/2026	BRL 8,000	(47)	0.00
Pay		1-Year BRL-CDI	9.899	02/01/2026	4,000	(23)	0.00
Pay		1-Year BRL-CDI	9.939	02/01/2026	6,300	(35)	0.00

Schedule of Investments Low Duration Income Fund (cont.)

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Year BRL-CDI		9.998%	04/01/2027	BRL 12,000	\$ (96)	0.00
Pay	1-Year BRL-CDI		10.037	04/01/2027	2,800	(22)	0.00
Pay	1-Year BRL-CDI		10.041	04/01/2027	11,300	(89)	0.00
Pay	1-Year BRL-CDI		10.052	02/01/2026	13,900	(73)	0.00
Pay	1-Year BRL-CDI		10.072	04/01/2027	6,980	(42)	0.00
Pay	1-Year BRL-CDI		10.085	02/01/2026	13,700	(70)	0.00
Pay	1-Year BRL-CDI		10.090	04/01/2027	21,200	(163)	(0.01)
Pay	1-Year BRL-CDI		10.098	04/01/2027	21,120	(124)	(0.01)
Pay	1-Year BRL-CDI		10.105	02/01/2026	13,600	(69)	0.00
Pay	1-Year BRL-CDI		10.138	04/01/2027	5,300	(40)	0.00
Pay	1-Year BRL-CDI		10.165	04/01/2027	10,710	(60)	0.00
Pay	1-Year BRL-CDI		10.170	04/01/2027	17,870	(100)	(0.01)
Pay	1-Year BRL-CDI		10.183	04/01/2027	32,100	(179)	(0.01)
Pay	1-Year BRL-CDI		10.203	04/01/2027	25,010	(138)	(0.01)
Pay	1-Year BRL-CDI		10.210	04/01/2027	3,600	(20)	0.00
Pay	1-Year BRL-CDI		10.256	04/01/2027	24,990	(133)	(0.01)
Pay	1-Year BRL-CDI		10.328	04/01/2027	35,470	(179)	(0.01)
Pay	1-Year BRL-CDI		11.157	02/01/2025	100	0	0.00
Pay	1-Year BRL-CDI		11.177	02/01/2025	100	0	0.00
Pay	1-Year BRL-CDI		11.250	04/01/2027	200	(1)	0.00
Pay	1-Year BRL-CDI		11.275	04/01/2027	100	(1)	0.00
Pay	1-Year BRL-CDI		11.290	04/01/2027	100	(1)	0.00
Pay	1-Year BRL-CDI		11.367	02/01/2025	100	0	0.00
Pay	1-Year BRL-CDI		11.746	04/01/2027	200	(1)	0.00
Pay	1-Year BRL-CDI		11.901	04/01/2027	500	(1)	0.00
Pay	1-Year BRL-CDI		12.018	02/01/2025	300	0	0.00
Pay	1-Year BRL-CDI		12.047	04/01/2027	57,400	(71)	0.00
Pay	1-Year BRL-CDI		12.098	02/01/2025	500	0	0.00
Pay	1-Year BRL-CDI		12.158	02/01/2025	300	0	0.00
Pay	1-Year BRL-CDI		12.163	02/01/2025	300	0	0.00
Pay	1-Year BRL-CDI		12.178	02/01/2025	500	0	0.00
Pay	3-Month NZD-BBR		4.750	19/06/2029	NZD 14,100	25	0.00
Pay	3-Month ZAR-JIBAR		8.360	07/08/2028	ZAR 37,400	24	0.00
Pay	3-Month ZAR-JIBAR		8.380	04/08/2028	35,400	24	0.00
Pay	3-Month ZAR-JIBAR		8.410	31/07/2028	24,200	18	0.00
Pay	3-Month ZAR-JIBAR		8.410	07/08/2028	5,500	4	0.00
Pay	3-Month ZAR-JIBAR		8.415	31/07/2028	6,500	5	0.00
Pay	3-Month ZAR-JIBAR		8.415	04/08/2028	9,000	7	0.00
Pay	3-Month ZAR-JIBAR		8.420	31/07/2028	24,200	19	0.00
Pay	3-Month ZAR-JIBAR		8.421	04/08/2028	12,400	9	0.00
Pay	3-Month ZAR-JIBAR		8.426	01/08/2028	9,800	8	0.00
Pay	3-Month ZAR-JIBAR		8.460	01/08/2028	16,500	14	0.00
Pay	3-Month ZAR-JIBAR		8.460	02/08/2028	16,700	14	0.00
Pay	3-Month ZAR-JIBAR		8.543	04/08/2028	9,100	9	0.00
Pay	3-Month ZAR-JIBAR		8.550	03/08/2028	19,800	20	0.00
Pay	6-Month AUD-BBR-BBSW		3.000	21/03/2027	AUD 12,400	(583)	(0.03)
Pay	6-Month AUD-BBR-BBSW		4.500	20/09/2033	6,500	27	0.00
Pay	6-Month AUD-BBR-BBSW		4.500	20/03/2034	16,100	94	0.00
Pay ⁽³⁾	6-Month AUD-BBR-BBSW		4.500	18/09/2034	6,800	(81)	0.00
Receive	6-Month EUR-EURIBOR		0.250	18/03/2050	€ 2,500	1,056	0.05
Receive	6-Month EUR-EURIBOR		0.294	30/06/2026	100	7	0.00
Receive	6-Month EUR-EURIBOR		0.329	30/12/2025	200	12	0.00
Receive	6-Month EUR-EURIBOR		0.363	30/06/2025	300	12	0.00
Receive	6-Month EUR-EURIBOR		0.395	30/12/2024	200	5	0.00
Receive	6-Month EUR-EURIBOR		0.500	17/06/2050	600	271	0.01
Pay	6-Month EUR-EURIBOR		0.550	10/08/2024	2,400	(29)	0.00
Pay	6-Month EUR-EURIBOR		0.650	11/05/2027	14,200	(948)	(0.04)
Pay	6-Month EUR-EURIBOR		0.700	11/04/2027	4,800	(334)	(0.02)
Receive ⁽³⁾	6-Month EUR-EURIBOR		0.830	09/12/2052	27,100	1,415	0.06
Pay	6-Month EUR-EURIBOR		1.000	13/05/2027	9,800	(589)	(0.03)
Pay	6-Month EUR-EURIBOR		1.000	18/05/2027	4,700	(281)	(0.01)
Pay	6-Month EUR-EURIBOR		1.750	21/09/2027	3,500	(128)	(0.01)
Receive ⁽³⁾	6-Month EUR-EURIBOR		2.500	18/09/2054	38,300	1,056	0.05
Pay	6-Month EUR-EURIBOR		2.547	09/03/2033	4,900	(22)	0.00
Receive	6-Month EUR-EURIBOR		2.670	03/04/2034	1,400	28	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR		2.750	18/09/2029	16,400	(287)	(0.01)
Pay	6-Month EUR-EURIBOR		2.750	05/03/2034	2,200	(17)	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR		2.750	18/09/2034	68,100	(1,209)	(0.05)
Receive	6-Month EUR-EURIBOR		2.760	03/01/2029	2,100	30	0.00
Pay	6-Month EUR-EURIBOR		2.760	04/03/2034	2,200	(15)	0.00
Pay	6-Month EUR-EURIBOR		2.770	16/04/2029	3,300	(21)	0.00
Pay	6-Month EUR-EURIBOR		2.780	02/05/2029	3,200	(17)	0.00
Receive	6-Month EUR-EURIBOR		2.818	26/06/2029	3,400	13	0.00
Pay	6-Month EUR-EURIBOR		2.827	06/05/2029	6,800	(19)	0.00
Receive	6-Month EUR-EURIBOR		2.880	19/12/2028	3,000	(37)	0.00
Receive	6-Month EUR-EURIBOR		2.890	22/12/2033	2,400	(44)	0.00
Receive	6-Month EUR-EURIBOR		2.910	29/12/2033	1,600	(32)	0.00
Receive	6-Month EUR-EURIBOR		2.920	13/12/2028	3,700	(52)	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR		2.950	12/06/2029	2,700	13	0.00
Receive	6-Month EUR-EURIBOR		2.990	08/12/2033	2,100	(56)	0.00
Receive	6-Month EUR-EURIBOR		3.063	06/12/2033	1,600	(53)	0.00
Receive	6-Month EUR-EURIBOR		3.128	04/12/2033	1,200	(47)	0.00

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	6-Month EUR-EURIBOR		3.148%	20/11/2033	€ 1,900	\$ (77)	0.00
Receive	6-Month EUR-EURIBOR		3.179	29/11/2028	1,600	(42)	0.00
Receive	6-Month EUR-EURIBOR		3.250	06/11/2033	1,900	(93)	0.00
Receive	6-Month EUR-EURIBOR		3.255	22/11/2028	1,500	(45)	0.00
Receive	6-Month EUR-EURIBOR		3.270	08/11/2028	3,100	(92)	0.00
Pay	6-Month EUR-EURIBOR		3.270	21/08/2033	1,600	92	0.00
Receive	6-Month EUR-EURIBOR		3.280	22/11/2033	1,000	(53)	0.00
Receive	6-Month EUR-EURIBOR		3.305	27/11/2033	2,000	(110)	(0.01)
Pay	6-Month EUR-EURIBOR		3.450	20/10/2028	2,900	124	0.01
Pay	28-Day MXN-TIIE		8.300	16/06/2028	MXN 23,100	(47)	0.00
Pay	28-Day MXN-TIIE		8.444	25/07/2028	53,000	(126)	(0.01)
Pay	28-Day MXN-TIIE		8.471	26/07/2028	26,700	(62)	0.00
Pay	28-Day MXN-TIIE		8.512	24/07/2028	40,100	(90)	0.00
Pay	28-Day MXN-TIIE		8.550	27/07/2028	13,500	(29)	0.00
Pay	28-Day MXN-TIIE		8.556	27/07/2028	80,500	(173)	(0.01)
Pay	28-Day MXN-TIIE		8.600	31/07/2028	24,400	(49)	0.00
Pay	28-Day MXN-TIIE		8.620	28/07/2028	14,500	(29)	0.00
Pay	28-Day MXN-TIIE		8.636	28/07/2028	29,000	(58)	0.00
Pay	28-Day MXN-TIIE		8.640	28/07/2028	5,800	(12)	0.00
Pay	28-Day MXN-TIIE		8.650	28/07/2028	14,700	(29)	0.00
Pay	28-Day MXN-TIIE		8.660	28/07/2028	14,500	(28)	0.00
Receive ⁽³⁾	28-Day MXN-TIIE		8.673	31/05/2029	4,200	8	0.00
Receive	28-Day MXN-TIIE		8.680	31/05/2029	6,000	12	0.00
Receive	28-Day MXN-TIIE		8.681	31/05/2029	7,700	15	0.00
Receive ⁽³⁾	28-Day MXN-TIIE		8.683	31/05/2029	2,800	6	0.00
Receive	28-Day MXN-TIIE		8.720	07/03/2029	2,500	5	0.00
Receive	28-Day MXN-TIIE		8.725	07/03/2029	6,200	12	0.00
Receive	28-Day MXN-TIIE		8.730	07/03/2029	3,800	7	0.00
Receive	28-Day MXN-TIIE		8.760	01/03/2029	10,100	17	0.00
Receive	28-Day MXN-TIIE		8.770	01/03/2029	5,100	9	0.00
Receive	28-Day MXN-TIIE		8.780	01/03/2029	4,900	8	0.00
Receive	28-Day MXN-TIIE		8.810	29/05/2031	5,200	10	0.00
Receive	28-Day MXN-TIIE		9.073	03/06/2027	17,100	22	0.00
Receive	28-Day MXN-TIIE		9.260	03/06/2027	10,100	10	0.00
Receive	28-Day MXN-TIIE		9.340	03/06/2027	19,000	17	0.00
Pay	UKRPI		4.000	15/09/2031	€ 900	(144)	(0.01)
Pay	UKRPI		4.020	15/10/2031	1,200	(183)	(0.01)
Pay	UKRPI		4.055	15/09/2031	800	(126)	(0.01)
Pay	UKRPI		4.066	15/09/2031	1,700	(237)	(0.01)
Pay	UKRPI		4.140	15/10/2031	2,300	(313)	(0.01)
						\$ 41,795	1.82
Total Centrally Cleared Financial Derivative Instruments						\$ 43,620	1.90

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PURCHASED OPTIONS

INTEREST RATE SWAPPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
GLM	Call - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.110%	26/07/2032	1,100	\$ 178	\$ 103	0.00
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.110	26/07/2032	1,600	259	419	0.02
MYC	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.620	22/07/2024	15,900	119	0	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.620	22/07/2024	15,900	119	360	0.02
	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.590	19/07/2024	11,300	156	0	0.00
	Put - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.590	19/07/2024	11,300	156	414	0.02
	Call - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.170	19/07/2032	1,200	190	114	0.01
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.170	19/07/2032	1,400	222	357	0.01
	Call - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.400	20/07/2027	1,200	158	58	0.00
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.400	20/07/2027	1,400	185	326	0.01
						\$ 1,742	\$ 2,151	0.09	

Schedule of Investments Low Duration Income Fund (cont.)

WRITTEN OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
DUB	Call - OTC USD versus MXN	MXN 18.150	06/02/2025	2,174	\$ (99)	\$ (136)	(0.01)
	Call - OTC USD versus MXN	18.100	11/02/2025	868	(40)	(56)	0.02
	Call - OTC USD versus MXN	18.150	13/02/2025	2,170	(97)	(138)	(0.01)
MYI	Call - OTC USD versus MXN	18.230	29/01/2025	2,186	(105)	(129)	(0.01)
	Call - OTC USD versus MXN	18.250	30/01/2025	2,186	(105)	(129)	(0.01)
	Call - OTC USD versus MXN	18.150	10/02/2025	2,185	(98)	(138)	(0.01)
					\$ (544)	\$ (726)	(0.03)

INTEREST RATE SWAPPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets	
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.800%	08/07/2024	3,200	\$ (14)	\$ (4)	0.00	
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.350	08/07/2024	3,200	(14)	0	0.00	
BRC	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.700	04/07/2024	3,400	(5)	(1)	0.00	
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.000	04/07/2024	3,400	(5)	(1)	0.00	
	Call - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Receive	3.700	05/07/2024	2,100	(8)	(1)	0.00	
CBK	Put - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Pay	4.070	05/07/2024	2,100	(8)	(1)	0.00	
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.710	26/07/2024	2,300	(9)	(7)	0.00	
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.060	26/07/2024	2,300	(9)	(11)	0.00	
GLM	Call - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.689	15/07/2024	7,100	(15)	(3)	0.00	
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.139	15/07/2024	7,100	(15)	(17)	0.00	
MYC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.540	24/07/2024	7,200	(30)	(7)	0.00	
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.628	18/07/2024	7,200	(27)	(8)	0.00	
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	24/07/2024	7,200	(26)	(13)	0.00	
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.844	03/07/2024	4,900	(17)	(8)	0.00	
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.978	18/07/2024	7,200	(27)	(46)	(0.01)	
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.998	24/07/2024	7,200	(26)	(47)	(0.01)	
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.000	24/07/2024	7,200	(30)	(46)	0.00	
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.194	03/07/2024	4,900	(17)	(1)	0.00	
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.550	15/07/2024	3,800	(14)	(3)	0.00	
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.550	18/07/2024	2,300	(8)	(2)	0.00	
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.880	15/07/2024	3,800	(14)	(15)	0.00	
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	18/07/2024	2,300	(8)	(10)	0.00	
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.630	29/07/2024	3,600	(9)	(7)	0.00	
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.690	29/07/2024	3,600	(13)	(10)	0.00	
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.765	22/07/2024	3,400	(14)	(11)	0.00	
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.040	29/07/2024	3,600	(13)	(20)	0.00	
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.090	29/07/2024	3,600	(9)	(16)	0.00	
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.265	22/07/2024	3,400	(14)	(4)	0.00	
	RYL	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.630	17/07/2024	4,000	(7)	(3)	0.00
		Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.630	22/07/2024	4,100	(7)	(4)	0.00
Call - OTC 5-Year Interest Rate Swap		6-Month EUR-EURIBOR	Receive	2.740	15/07/2024	4,000	(6)	(6)	0.00	
Put - OTC 5-Year Interest Rate Swap		6-Month EUR-EURIBOR	Pay	2.940	22/07/2024	4,100	(7)	(9)	0.00	
Put - OTC 5-Year Interest Rate Swap		6-Month EUR-EURIBOR	Pay	2.970	17/07/2024	4,000	(7)	(6)	0.00	
ULO	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.040	15/07/2024	4,000	(6)	(3)	0.00	
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.570	25/07/2024	2,200	(7)	(3)	0.00	
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	25/07/2024	2,200	(7)	(10)	0.00	
						\$ (472)	\$ (364)	(0.02)		

INTEREST RATE-CAPPED OPTIONS

Counterparty	Description	Floating Rate Index	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
MYC	Call - OTC 1-Year Interest Rate Cap ⁽²⁾	1-Year USD-LIBOR	0.026%	23/07/2025	15,900	\$ (139)	\$ (359)	(0.01)
	Put - OTC 1-Year Interest Rate Floor ⁽²⁾	1-Year USD-LIBOR	0.030	24/07/2024	31,800	(127)	0	0.00
	Put - OTC 1-Year Interest Rate Floor ⁽²⁾	1-Year USD-LIBOR	0.026	23/07/2025	15,900	(139)	(3)	0.00
	Call - OTC 2-Year Interest Rate Cap ⁽²⁾	2-Year USD-LIBOR	0.026	23/07/2026	11,300	(200)	(432)	(0.02)
	Put - OTC 2-Year Interest Rate Floor ⁽²⁾	2-Year USD-LIBOR	0.026	23/07/2026	11,300	(200)	(19)	0.00
						\$ (805)	\$ (813)	(0.03)

OPTIONS ON SECURITIES

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
SAL	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	\$ 97.969	08/07/2024	1,700	\$ (6)	\$ (1)	0.00

⁽¹⁾ Notional Amount represents the number of contracts.

⁽²⁾ The underlying instrument has a forward starting effective date.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	Turkey Government International Bond	1.000%	20/12/2024	\$ 100	\$ (12)	\$ 12	\$ 0	0.00
BPS	Colombia Government International Bond	1.000	20/12/2027	500	(45)	39	(6)	0.00
BRC	Colombia Government International Bond	1.000	20/12/2026	900	(41)	40	(1)	0.00
	Turkey Government International Bond	1.000	20/12/2024	640	(82)	83	1	0.00
CBK	Colombia Government International Bond	1.000	20/06/2027	400	(14)	12	(2)	0.00
DUB	South Africa Government International Bond	1.000	20/12/2026	100	(5)	5	0	0.00
GST	Colombia Government International Bond	1.000	20/06/2027	500	(18)	16	(2)	0.00
	Colombia Government International Bond	1.000	20/12/2027	300	(27)	23	(4)	0.00
	South Africa Government International Bond	1.000	20/12/2025	200	(11)	12	1	0.00
	Turkey Government International Bond	1.000	20/12/2024	700	(79)	80	1	0.00
MYC	Colombia Government International Bond	1.000	20/06/2027	700	(27)	24	(3)	0.00
	Colombia Government International Bond	1.000	20/12/2027	800	(71)	61	(10)	0.00
	Mexico Government International Bond	1.000	20/12/2024	300	(2)	3	1	0.00
	Mexico Government International Bond	1.000	20/12/2025	200	(3)	6	3	0.00
	South Africa Government International Bond	1.000	20/12/2026	1,400	(62)	58	(4)	0.00
					\$ (499)	\$ 474	\$ (25)	0.00

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
GST	CMBX.NA.AAA.13 Index	0.500%	16/12/2072	\$ 62,300	\$ 92	\$ (754)	\$ (662)	(0.02)
MEI	CMBX.NA.AAA.12 Index	0.500	17/08/2061	15,300	(74)	(41)	(115)	(0.01)
MYC	CMBX.NA.AAA.10 Index	0.500	17/11/2059	25,375	(78)	12	(66)	0.00
	CMBX.NA.AAA.11 Index	0.500	18/11/2054	25,375	(193)	69	(124)	(0.01)
	CMBX.NA.AAA.12 Index	0.500	17/08/2061	300	(2)	0	(2)	0.00
	CMBX.NA.AAA.13 Index	0.500	16/12/2072	25,500	86	(357)	(271)	(0.01)
					\$ (169)	\$ (1,071)	\$ (1,240)	(0.05)

(1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

(2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/(Depreciation)	% of Net Assets	
AZD	07/2024	AUD 14,065	\$ 9,371	\$ 0	\$ (22)	\$ (22)	0.00	
	07/2024	NZD 2,892	1,771	9	0	9	0.00	
	07/2024	\$ 312	NZD 509	0	(2)	(2)	0.00	
	08/2024	1,771	2,892	0	(9)	(9)	0.00	
	10/2024	CNH 30,707	\$ 4,288	47	0	47	0.00	
	10/2024	\$ 2,436	CNH 17,427	0	(29)	(29)	0.00	
	BOA	07/2024	CHF 42	\$ 47	0	0	0	0.00
		07/2024	CNY 746	105	1	0	1	0.00
		07/2024	€ 396,192	430,123	5,504	0	5,504	0.24
		07/2024	KRW 6,749,571	4,934	32	0	32	0.00
07/2024		SGD 109	80	0	0	0	0.00	
07/2024		\$ 19,540	€ 17,937	0	(316)	(316)	(0.01)	
07/2024		1,597	£ 1,259	0	(6)	(6)	0.00	
07/2024		900	IDR 14,750,550	2	0	2	0.00	
07/2024		2,548	NZD 4,153	0	(18)	(18)	0.00	
07/2024		1,791	SGD 2,417	0	(7)	(7)	0.00	
BPS	08/2024	SGD 109	\$ 81	0	0	0	0.00	
	08/2024	TRY 946	27	0	0	0	0.00	
	08/2024	\$ 260	TRY 9,121	3	0	3	0.00	
	02/2025	874	MXN 15,951	0	(31)	(31)	0.00	
	07/2024	€ 21,173	\$ 22,655	0	(37)	(37)	0.00	
	07/2024	£ 252,270	322,251	3,357	0	3,357	0.15	
	07/2024	IDR 26,912,676	1,648	4	0	4	0.00	
	07/2024	KRW 6,698,999	4,881	15	0	15	0.00	
	07/2024	\$ 9,876	AUD 14,822	23	0	23	0.00	
	07/2024	50	BRL 268	0	(2)	(2)	0.00	
BPS	07/2024	22,647	€ 21,173	46	0	46	0.00	
	07/2024	252	ILS 933	0	(4)	(4)	0.00	
	07/2024	34,565	¥ 5,403,405	0	(974)	(974)	(0.04)	
	07/2024	2,459	NZD 4,002	0	(20)	(20)	0.00	
	07/2024	2,200	PLN 8,813	0	(8)	(8)	0.00	
	07/2024	6,205	SGD 8,415	5	0	5	0.00	
	07/2024	696	ZAR 12,655	0	(4)	(4)	0.00	
	08/2024	AUD 14,822	\$ 9,885	0	(23)	(23)	0.00	
	08/2024	€ 21,173	22,680	0	(46)	(46)	0.00	
	08/2024	SGD 8,403	6,205	0	(5)	(5)	0.00	

Schedule of Investments Low Duration Income Fund (cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	08/2024	\$ 375	TRY 13,106	\$ 1	\$ 0	\$ 1	0.00
	09/2024	CNH 53,698	\$ 7,496	98	0	98	0.00
	09/2024	INR 52,885	631	0	(2)	(2)	0.00
	09/2024	TWD 216,128	6,717	41	0	41	0.00
	09/2024	\$ 1,907	INR 159,609	3	0	3	0.00
	10/2024	CNH 23,931	\$ 3,342	37	0	37	0.00
BRC	05/2029	KWD 974	3,350	96	0	96	0.00
	07/2024	AUD 300	199	0	(2)	(2)	0.00
	07/2024	CAD 590	429	0	(2)	(2)	0.00
	07/2024	KRW 494,617	363	3	0	3	0.00
	07/2024	MXN 18,272	988	0	(9)	(9)	0.00
	07/2024	NOK 391	37	0	0	0	0.00
	07/2024	SGD 1,286	952	3	0	3	0.00
	07/2024	THB 1,835	50	0	0	0	0.00
	07/2024	\$ 1,699	£ 1,337	0	(9)	(9)	0.00
	07/2024	10,742	PLN 42,437	0	(188)	(188)	(0.01)
	07/2024	3,471	TRY 121,006	155	0	155	0.01
	08/2024	2,887	£ 2,284	1	0	1	0.00
	08/2024	5,477	TRY 188,716	33	0	33	0.00
	09/2024	MXN 405,698	\$ 21,638	0	(284)	(284)	(0.01)
	09/2024	\$ 2,287	TRY 84,297	106	0	106	0.00
	11/2024	1,269	50,071	64	0	64	0.00
CBK	02/2025	870	MXN 15,778	0	(37)	(37)	0.00
	07/2024	AUD 457	\$ 302	0	(3)	(3)	0.00
	07/2024	BRL 124,881	22,918	435	0	435	0.02
	07/2024	CAD 81,136	59,328	57	(24)	33	0.00
	07/2024	CHF 1,593	1,751	0	(22)	(22)	0.00
	07/2024	CNH 56,334	7,759	41	0	41	0.00
	07/2024	€ 25,777	27,637	14	(4)	10	0.00
	07/2024	£ 1,965	2,499	15	0	15	0.00
	07/2024	NZD 213	130	0	0	0	0.00
	07/2024	\$ 2,144	£ 1,677	0	(25)	(25)	0.00
	07/2024	1,040	TRY 35,055	5	0	5	0.00
	08/2024	22,918	BRL 125,300	0	(441)	(441)	(0.02)
	09/2024	PEN 4,842	\$ 1,303	40	0	40	0.00
	09/2024	TWD 105,656	3,280	16	0	16	0.00
	09/2024	\$ 11,072	INR 925,683	8	(4)	4	0.00
DUB	01/2025	831	MXN 15,136	0	(30)	(30)	0.00
	07/2024	KRW 3,661,376	\$ 2,661	2	0	2	0.00
	08/2024	\$ 3,996	BRL 20,565	0	(307)	(307)	(0.01)
	09/2024	INR 227,573	\$ 2,715	0	(8)	(8)	0.00
	09/2024	TWD 123,575	3,830	13	0	13	0.00
	02/2025	MXN 37,805	2,085	89	0	89	0.00
	02/2025	\$ 1,215	MXN 22,070	0	(50)	(50)	0.00
GLM	03/2025	2,452	TRY 116,711	296	0	296	0.01
	07/2024	BRL 264	\$ 50	3	0	3	0.00
	07/2024	IDR 328,200	20	0	0	0	0.00
	07/2024	MXN 18,703	1,007	0	(14)	(14)	0.00
	07/2024	\$ 699	ILS 2,590	0	(10)	(10)	0.00
	07/2024	50	KRW 68,698	0	0	0	0.00
	07/2024	1,448	TRY 49,432	39	0	39	0.00
	07/2024	454	ZAR 8,300	0	0	0	0.00
	08/2024	1,641	BRL 8,682	0	(84)	(84)	0.00
	08/2024	3,731	TRY 128,747	23	0	23	0.00
	09/2024	MXN 2,661	\$ 140	0	(4)	(4)	0.00
	09/2024	\$ 541	TRY 21,296	64	0	64	0.00
MBC	10/2024	1,924	CNH 13,747	0	(25)	(25)	0.00
	07/2024	CAD 55,159	\$ 40,343	55	(27)	28	0.00
	07/2024	CHF 952	1,052	0	(7)	(7)	0.00
	07/2024	€ 3,271	3,560	55	0	55	0.00
	07/2024	£ 14,170	18,040	128	0	128	0.01
	07/2024	IDR 802,026	49	0	0	0	0.00
	07/2024	¥ 5,403,742	33,658	65	0	65	0.00
	07/2024	KRW 4,527,479	3,276	0	(12)	(12)	0.00
	07/2024	SGD 66	49	0	0	0	0.00
	07/2024	\$ 12,257	CAD 16,782	7	0	7	0.00
	07/2024	5,650	CNY 40,205	0	(73)	(73)	0.00
	07/2024	435,529	€ 407,303	998	0	998	0.04
	07/2024	6,185	£ 4,889	0	(5)	(5)	0.00
	07/2024	29	NOK 304	0	0	0	0.00
	07/2024	547	PLN 2,167	0	(8)	(8)	0.00
	07/2024	22	SGD 30	0	0	0	0.00
	08/2024	CAD 16,770	\$ 12,257	0	(8)	(8)	0.00
	08/2024	€ 407,303	436,166	0	(998)	(998)	(0.04)
	08/2024	NOK 304	29	0	0	0	0.00
	08/2024	\$ 33,658	¥ 5,378,448	0	(64)	(64)	0.00
	08/2024	399	TRY 13,660	2	0	2	0.00
	09/2024	TWD 3,337	\$ 104	1	0	1	0.00
MYI	02/2025	\$ 874	MXN 15,853	0	(37)	(37)	0.00
	07/2024	€ 144	\$ 155	0	0	0	0.00
	07/2024	KRW 68,835	50	0	0	0	0.00
	07/2024	SGD 1,329	984	3	0	3	0.00
	07/2024	\$ 24,169	BRL 124,842	0	(1,693)	(1,693)	(0.07)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	\$ 713	£ 564	\$ 0	\$ 0	\$ 0	0.00
	09/2024	TWD 52,044	\$ 1,622	15	0	15	0.00
	09/2024	\$ 881	INR 73,674	1	0	1	0.00
	09/2024	170	MXN 3,094	0	(2)	(2)	0.00
	01/2025	MXN 15,142	\$ 831	30	0	30	0.00
	02/2025	31,811	1,748	67	0	67	0.00
RBC	07/2024	\$ 328,746	£ 259,243	0	(1,037)	(1,037)	(0.05)
	08/2024	£ 259,243	\$ 328,802	1,033	0	1,033	0.05
SCX	07/2024	CNY 40,000	5,625	77	0	77	0.00
	07/2024	KRW 3,399,393	2,493	24	0	24	0.00
	07/2024	SGD 8,184	6,074	35	0	35	0.00
	07/2024	\$ 22	MXN 403	0	0	0	0.00
	07/2024	184	ZAR 3,388	1	0	1	0.00
	09/2024	CNH 17,519	\$ 2,442	28	0	28	0.00
	09/2024	TWD 169,871	5,269	22	0	22	0.00
	09/2024	\$ 10,714	INR 896,708	16	0	16	0.00
UAG	07/2024	CHF 9,526	\$ 10,542	0	(59)	(59)	0.00
	07/2024	ILS 3,255	878	14	0	14	0.00
	07/2024	\$ 13,491	CHF 12,105	0	(21)	(21)	0.00
	08/2024	CHF 12,060	\$ 13,491	20	0	20	0.00
				\$ 13,546	\$ (7,202)	\$ 6,344	0.27

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 23,751	CHF 21,364	\$ 24	\$ 0	\$ 24	0.00
CBK	07/2024	2,035	1,852	26	0	26	0.00
MBC	07/2024	19,919	17,941	46	0	46	0.00
SCX	07/2024	787	706	0	(1)	(1)	0.00
UAG	07/2024	CHF 21,629	\$ 24,107	37	0	37	0.00
	07/2024	\$ 23,484	CHF 21,222	132	0	132	0.01
	08/2024	24,107	21,549	0	(36)	(36)	0.00
				\$ 265	\$ (37)	\$ 228	0.01

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Administrative EUR (Hedged) Accumulation, E Class EUR (Hedged) Accumulation and E Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 8	\$ 9	\$ 0	\$ 0	\$ 0	0.00
	07/2024	\$ 336,578	€ 310,013	0	(4,322)	(4,322)	(0.19)
BPS	07/2024	€ 293,720	\$ 314,173	8	(630)	(622)	(0.03)
	07/2024	\$ 325,052	€ 300,238	0	(3,272)	(3,272)	(0.14)
	08/2024	€ 119	\$ 128	0	0	0	0.00
	08/2024	\$ 313,723	€ 292,881	630	0	630	0.03
BRC	07/2024	296,663	273,963	2	(3,045)	(3,043)	(0.13)
CBK	07/2024	€ 664	\$ 712	1	0	1	0.00
	07/2024	\$ 425	€ 394	0	(3)	(3)	0.00
GLM	07/2024	34	31	0	0	0	0.00
MBC	07/2024	€ 295,227	\$ 315,687	0	(723)	(723)	(0.03)
	07/2024	\$ 371	€ 346	0	(1)	(1)	0.00
	08/2024	316,122	295,203	724	0	724	0.03
SCX	07/2024	€ 295,366	\$ 316,455	0	(104)	(104)	0.00
	08/2024	\$ 316,920	€ 295,366	100	0	100	0.00
				\$ 1,465	\$ (12,100)	\$ (10,635)	(0.46)

As at 30 June 2024, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	£ 112,242	\$ 141,931	\$ 46	\$ 0	\$ 46	0.00
	07/2024	\$ 281,786	£ 221,126	0	(2,260)	(2,260)	(0.10)
	08/2024	141,954	112,242	0	(43)	(43)	0.00
BRC	07/2024	7	5	0	0	0	0.00
CBK	07/2024	£ 470	\$ 598	4	0	4	0.00
	07/2024	\$ 3,664	£ 2,881	0	(22)	(22)	0.00
	08/2024	13	10	0	0	0	0.00
DUB	07/2024	146,722	114,988	0	(1,366)	(1,366)	(0.06)
MBC	07/2024	£ 113,173	\$ 143,187	125	0	125	0.01
	08/2024	\$ 143,211	£ 113,173	0	(123)	(123)	(0.01)
RBC	07/2024	£ 113,115	\$ 143,441	452	0	452	0.02
	08/2024	\$ 143,466	£ 113,115	0	(451)	(451)	(0.02)
				\$ 627	\$ (4,265)	\$ (3,638)	(0.16)

Schedule of Investments Low Duration Income Fund (cont.)

As at 30 June 2024, the Institutional SGD (Hedged) Accumulation and Institutional SGD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets		
BOA	07/2024	SGD 12,782	\$ 9,418	\$ 0	\$ (14)	\$ (14)	0.00		
	07/2024	\$ 9,374	SGD 12,653	0	(38)	(38)	0.00		
	08/2024	9,440	12,794	14	0	14	0.00		
BPS	07/2024	SGD 12,767	\$ 9,413	0	(7)	(7)	0.00		
	08/2024	\$ 9,413	SGD 12,748	7	0	7	0.00		
BRC	07/2024	SGD 15	\$ 11	0	0	0	0.00		
CBK	07/2024	\$ 276	SGD 372	0	(1)	(1)	0.00		
GLM	07/2024	104	140	0	(1)	(1)	0.00		
MBC	07/2024	SGD 52	\$ 39	0	0	0	0.00		
	07/2024	\$ 76	SGD 103	0	0	0	0.00		
SCX	07/2024	9,353	12,603	0	(54)	(54)	(0.01)		
UAG	07/2024	8,575	11,583	0	(29)	(29)	0.00		
						\$ 21	\$ (144)	\$ (123)	(0.01)
Total OTC Financial Derivative Instruments								\$ (8,842)	(0.39)
Total Investments								\$ 3,729,868	162.42
Other Current Assets & Liabilities								\$ (1,433,430)	(62.42)
Net Assets								\$ 2,296,438	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

^ Security is in default.

(a) Payment in-kind security.

(b) Security did not produce income within the last twelve months.

(c) Zero coupon security.

(d) Principal amount of security is adjusted for inflation.

(e) Affiliated to the Fund.

(f) Restricted Securities (31 December 2023: 0.21%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
AMSURG Corp.	02/11/2023 - 06/11/2023	\$ 1,905	\$ 2,257	0.10
Intelsat Emergence S.A.	05/09/2018 - 23/02/2022	3,227	1,695	0.08
Neiman Marcus Group Ltd. LLC	25/09/2020	166	695	0.03
Westmoreland Mining LLC	26/03/2019	0	0	0.00
Westmoreland Mining LLC	07/03/2023	1	1	0.00
		\$ 5,299	\$ 4,648	0.21

Cash of \$1,228 (31 December 2023: \$1,587) has been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Cash of \$46,434 (31 December 2023: \$42,633) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$11,967 (31 December 2023: \$2,797) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 295	\$ 3,351,131	\$ 7,320	\$ 3,358,746
Investment Funds	229,495	0	0	229,495
Repurchase Agreements	0	105,754	0	105,754
Financial Derivative Instruments ⁽³⁾	(152)	36,025	0	35,873
Totals	\$ 229,638	\$ 3,492,910	\$ 7,320	\$ 3,729,868

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 516	\$ 2,665,094	\$ 26,471	\$ 2,692,081
Investment Funds	199,001	0	0	199,001
Repurchase Agreements	0	345,484	0	345,484
Financial Derivative Instruments ⁽³⁾	(252)	28,909	0	28,657
Securities Sold Short	0	(5,624)	0	(5,624)
Totals	\$ 199,265	\$ 3,033,863	\$ 26,471	\$ 3,259,599

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

(2) Refer to the Schedule of Investments for additional information.

(3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (6)	\$ 0	\$ (6)	\$ (68)	\$ 0	\$ (68)
BOA	824	(1,054)	(230)	199	0	199
BPS	(2,926)	2,958	32	(200)	(1,560)	(1,760)
BRC	(3,213)	3,798	585	(343)	90	(253)
CBK	63	0	63	144	(290)	(146)
DUB	(1,661)	1,661	0	(832)	530	(302)
GLM	287	0	287	1,092	(760)	332
GST	(666)	517	(149)	(427)	554	127
MBC	120	(224)	(104)	(312)	260	(52)
MEI	(115)	261	146	(60)	280	220
MYC	272	320	592	313	583	896
MYI	(1,975)	1,652	(323)	891	(810)	81
NGF	N/A	N/A	N/A	(341)	500	159
RBC	(3)	0	(3)	N/A	N/A	N/A
RYL	(31)	0	(31)	N/A	N/A	N/A
SAL	(1)	0	(1)	(121)	0	(121)
SCX	144	0	144	1,085	(1,600)	(515)
SSB	N/A	N/A	N/A	1,131	(980)	151
UAG	58	(252)	(194)	1,030	(2,580)	(1,550)
ULO	(13)	0	(13)	N/A	N/A	N/A

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	53.04	44.20
Transferable securities dealt in on another regulated market*	86.21	87.13
Other transferable securities	7.01	1.26
Investment funds	9.99	9.80
Repurchase agreements	4.61	17.02
Financial derivative instruments dealt in on a regulated market	0.05	(0.34)
Centrally cleared financial derivative instruments	1.90	1.60
OTC financial derivative instruments	(0.39)	0.16
Securities sold short	N/A	(0.28)

* As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Loan Participations and Assignments	1.45	1.67
Corporate Bonds & Notes	27.89	20.46
Convertible Bonds & Notes	N/A	0.03
U.S. Government Agencies	66.23	59.41
U.S. Treasury Obligations	5.72	9.00
Non-Agency Mortgage-Backed Securities	24.74	22.57
Asset-Backed Securities	16.24	13.88
Sovereign Issues	3.77	2.94
Common Stocks	0.22	0.25
Warrants	0.00	0.00
Real Estate Investment Trusts	0.00	0.00
Short-Term Instruments	N/A	2.38
Investment Funds	9.99	9.80
Repurchase Agreements	4.61	17.02
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.05	(0.34)
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	0.00	N/A
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.02	0.03
Credit Default Swaps on Credit Indices — Sell Protection	0.06	0.15
Interest Rate Swaps	1.82	1.42
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	0.09	0.08
Written Options		
Foreign Currency Options	(0.03)	N/A
Interest Rate Swaptions	(0.02)	(0.04)
Interest Rate-Capped Options	(0.03)	(0.03)
Options on Securities	0.00	(0.01)

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Sell Protection	(0.05)	(0.03)
Forward Foreign Currency Contracts	0.27	(0.31)
Hedged Forward Foreign Currency Contracts	(0.62)	0.50
Securities Sold Short	N/A	(0.28)
Other Current Assets & Liabilities	(62.42)	(60.55)
Net Assets	100.00	100.00

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES											
LOAN PARTICIPATIONS AND ASSIGNMENTS											
American Airlines, Inc. 10.336% due 20/04/2028	\$ 880	\$ 910	0.13	CTP NV 0.625% due 27/09/2026	€ 1,500	\$ 1,497	0.21	Santander Holdings USA, Inc. 3.244% due 05/10/2026	\$ 100	\$ 95	0.01
Broadcom, Inc. TBD% due 14/08/2026	1,500	1,492	0.20	1.500% due 27/09/2031	2,500	2,196	0.30	Santander UK Group Holdings PLC 3.625% due 14/01/2026	£ 300	371	0.05
IRB Holding Corp. 8.179% due 15/12/2027	3,315	3,318	0.45	Deutsche Bank AG 2.625% due 16/12/2024	£ 3,000	3,741	0.51	3.823% due 03/11/2028	\$ 300	284	0.04
LifePoint Health, Inc. 9.329% due 17/05/2031	300	301	0.04	DVI Deutsche Vermoegens- & Immobilienverwaltungs GmbH 2.500% due 25/01/2027	€ 2,100	2,080	0.29	Sirius Real Estate Ltd. 1.125% due 22/06/2026	€ 1,100	1,107	0.15
10.056% due 16/11/2028	1,136	1,144	0.16	Everglades Re Ltd. 15.855% due 13/05/2031	\$ 250	249	0.03	Sofina S.A. 1.000% due 23/09/2028	2,500	2,359	0.32
MPH Acquisition Holdings LLC 9.859% due 01/09/2028	3,793	3,167	0.43	16.855% due 13/05/2031	250	249	0.03	Sumitomo Mitsui Trust Bank Ltd. 2.550% due 10/03/2025	\$ 2,400	2,352	0.32
		10,332	1.41	18.105% due 13/05/2031	250	249	0.03	3.629% due 06/04/2026	€ 2,600	2,787	0.38
CORPORATE BONDS & NOTES											
BANKING & FINANCE											
Acef Holding S.C.A. 1.250% due 26/04/2030	€ 1,000	913	0.13	Fairfax Financial Holdings Ltd. 4.625% due 29/04/2030	700	668	0.09	Sun Communities Operating LP 4.200% due 15/04/2032	\$ 2,500	2,243	0.31
AGFC Capital Trust 7.340% due 15/01/2067	\$ 500	320	0.04	Federation des Caisses Desjardins du Quebec 5.874% due 30/11/2026	€ 1,000	1,268	0.17	TP ICAP Finance PLC 2.625% due 18/11/2028	£ 1,000	1,084	0.15
Aircastle Ltd. 2.850% due 26/01/2028	1,500	1,358	0.19	Ford Motor Credit Co. LLC 1.744% due 19/07/2024	€ 2,900	3,105	0.43	5.250% due 29/05/2026	500	625	0.09
Alamo Re Ltd. 16.605% due 07/06/2026	300	297	0.04	3.375% due 13/11/2025	\$ 600	581	0.08	UBS AG 0.250% due 01/09/2028	€ 300	282	0.04
AMCO - Asset Management Co. SpA 2.250% due 17/07/2027	€ 2,900	2,944	0.40	Goldman Sachs Group, Inc. 3.691% due 05/06/2028	100	96	0.01	UBS Group AG 1.000% due 24/06/2027	500	507	0.07
American Assets Trust LP 3.375% due 01/02/2031	\$ 2,050	1,681	0.23	4.223% due 01/05/2029	2,500	2,407	0.33	3.750% due 26/03/2025	\$ 150	148	0.02
American Tower Corp. 4.400% due 15/02/2026	850	835	0.11	HSBC Holdings PLC 5.750% due 20/12/2027	€ 100	127	0.02	4.194% due 01/04/2031	800	747	0.10
5.250% due 15/07/2028	2,000	1,997	0.27	6.000% due 29/03/2040	200	246	0.03	4.550% due 17/04/2026	700	688	0.09
Aroundtown S.A. 5.375% due 21/03/2029	3,100	2,762	0.38	Intesa Sanpaolo SpA 7.750% due 11/01/2027 (g)(i)	€ 1,700	1,872	0.26	VICI Properties LP 4.375% due 15/05/2025	1,300	1,284	0.18
Athene Global Funding 4.823% due 23/02/2027	€ 1,200	1,288	0.18	JPMorgan Chase & Co. 1.963% due 23/03/2030	1,000	993	0.14	Volkswagen Financial Services NV 1.875% due 03/12/2024	€ 2,000	2,492	0.34
Avolon Holdings Funding Ltd. 2.528% due 18/11/2027	\$ 1,806	1,625	0.22	Kennedy Wilson Europe Real Estate Ltd. 3.250% due 12/11/2025	1,800	1,839	0.25	Volkswagen Leasing GmbH 3.625% due 11/10/2026	€ 1,000	1,071	0.15
Balder Finland Oyj 1.000% due 18/01/2027	€ 1,900	1,853	0.25	LeasePlan Corp. NV 2.875% due 24/10/2024	\$ 1,200	1,189	0.16	Wells Fargo & Co. 4.808% due 25/07/2028	\$ 2,000	1,973	0.27
1.000% due 20/01/2029	500	441	0.06	Legal & General Group PLC 5.625% due 24/03/2031 (g)(i)	€ 600	676	0.09			117,488	16.09
Banca Monte dei Paschi di Siena SpA 7.708% due 18/01/2028	3,800	4,300	0.59	Lloyds Banking Group PLC 2.250% due 16/10/2024	900	1,127	0.16	INDUSTRIALS			
Banco de Credito del Peru S.A. 4.650% due 17/09/2024	PEN 7,000	1,816	0.25	3.750% due 18/03/2028	\$ 1,000	957	0.13	Aeroporti di Roma SpA 1.750% due 30/07/2031	€ 600	558	0.08
Bank of America Corp. 4.376% due 27/04/2028	\$ 1,000	976	0.13	4.375% due 22/03/2028	400	388	0.05	Air Canada 3.875% due 15/08/2026	\$ 1,200	1,143	0.16
Banque Federative du Credit Mutuel S.A. 1.250% due 05/12/2025	€ 1,200	1,432	0.20	4.716% due 11/08/2026	500	494	0.07	Alaska Airlines Pass-Through Trust 4.800% due 15/02/2029	1,524	1,496	0.20
Barclays PLC 4.972% due 16/05/2029	\$ 800	783	0.11	Logicor Financing SARL 0.625% due 17/11/2025	€ 1,300	1,325	0.18	Altice France S.A. 5.500% due 15/10/2029	2,100	1,387	0.19
5.746% due 09/08/2033	100	100	0.01	1.500% due 13/07/2026	1,000	1,011	0.14	American Airlines Pass-Through Trust 3.150% due 15/08/2033	548	490	0.07
BNP Paribas S.A. 1.904% due 30/09/2028	1,300	1,162	0.16	3.250% due 13/11/2028	700	712	0.10	3.250% due 15/04/2030	16	15	0.00
BPCE S.A. 1.500% due 13/01/2042 (i)	€ 1,800	1,779	0.24	Longleaf Pine Re Ltd. 22.855% due 27/05/2031	\$ 400	397	0.05	3.375% due 01/11/2028	935	884	0.12
4.625% due 12/09/2028	\$ 2,500	2,421	0.33	Mitsubishi UFJ Financial Group, Inc. 0.339% due 19/07/2024	€ 1,600	1,712	0.24	3.650% due 15/08/2030	663	626	0.09
Canadian Imperial Bank of Commerce 3.250% due 31/03/2027	€ 3,200	3,419	0.47	5.242% due 19/04/2029	\$ 600	602	0.08	3.700% due 01/04/2028	202	193	0.03
Cape Lookout Re Ltd. 13.355% due 05/04/2027	\$ 700	693	0.10	Mizuho Financial Group, Inc. 3.477% due 12/04/2026	3,050	2,953	0.41	American Medical Systems Europe BV 1.375% due 08/03/2028	€ 2,000	1,991	0.27
CapitaLand Ascendas REIT 0.750% due 23/06/2028	€ 1,100	1,032	0.14	NatWest Group PLC 4.892% due 18/05/2029	700	685	0.09	Boeing Co. 2.750% due 01/02/2026	\$ 2,100	1,997	0.27
CBRE Global Investors Open-Ended Funds S.C.A. SICAV-SIF-Pan European Core Fund 0.500% due 27/01/2028	1,600	1,513	0.21	8.000% due 10/08/2025 (g)(i)	300	302	0.04	British Airways Pass-Through Trust 3.300% due 15/06/2034	81	73	0.01
0.900% due 12/10/2029	1,600	1,451	0.20	NE Property BV 2.000% due 20/01/2030	€ 2,000	1,865	0.26	4.250% due 15/05/2034	289	272	0.04
Charles River Re Ltd. 12.105% due 10/05/2031	\$ 300	299	0.04	Nissan Motor Acceptance Co. LLC 2.450% due 15/09/2028	\$ 800	695	0.10	Broadcom, Inc. 3.469% due 15/04/2034	200	171	0.02
Cooperatieve Rabobank UA 3.100% due 29/06/2028 (g)(i)	€ 1,000	930	0.13	Palm RE Ltd. 14.855% due 09/06/2031	250	247	0.03	Chanel Ceres PLC 0.500% due 31/07/2026	€ 1,300	1,303	0.18
Credit Suisse AG AT1 Claim \$ 7,900	948	0.13									
Cromwell Ereit Lux Finco SARL 2.125% due 19/11/2025	€ 2,000	2,062	0.28	Panama Infrastructure Receivable Purchaser PLC 0.000% due 05/04/2032 (d)	1,048	685	0.09	1.000% due 31/07/2031	2,100	1,863	0.25
				Peugeot Invest 1.875% due 30/10/2026	€ 3,800	3,857	0.53	Constellation Oil Services Holding S.A. (3.000% Cash or 4.000% PIK)			
				Polestar Re Ltd. 18.605% due 07/01/2027	\$ 700	712	0.10	3.000% due 31/12/2026 (b)	\$ 557	458	0.06
				Purple Re Ltd. 14.355% due 06/06/2031	300	299	0.04	DAE Funding LLC 3.375% due 20/03/2028	1,900	1,748	0.24
				Rexford Industrial Realty LP 2.150% due 01/09/2031	21	17	0.00	Delta Air Lines, Inc. 7.000% due 01/05/2025	800	806	0.11
				Sagax AB 1.125% due 30/01/2027	€ 1,700	1,689	0.23	Discovery Communications LLC 2.500% due 20/09/2024	€ 100	125	0.02
				Sagax Euro MTN NL BV 0.750% due 26/01/2028	600	572	0.08	Enbridge, Inc. 5.700% due 08/03/2033	\$ 2,000	2,016	0.28
				1.000% due 17/05/2029	1,000	928	0.13	Exela Intermediate LLC (11.500% PIK) 11.500% due 15/04/2026 (b)	190	29	0.00
								GE Capital UK Funding Unlimited Co. 5.875% due 18/01/2033	€ 300	391	0.05

Schedule of Investments Low Duration Opportunities Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Greene King Finance PLC	£ 306	\$ 379	0.05	5.625% due 26/08/2028	\$ 1,100	\$ 1,033	0.14	U.S. TREASURY OBLIGATIONS			
7.152% due 15/12/2034	100	108	0.01			60,226	8.25	U.S. Treasury Bonds			
Haleon U.S. Capital LLC				UTILITIES				1.875% due 15/02/2041	\$ 15,600	\$ 10,680	1.46
3.375% due 24/03/2027	\$ 1,000	955	0.13	AES Corp.				U.S. Treasury Inflation Protected Securities (f)			
Haleon UK Capital PLC				2.450% due 15/01/2031	3,000	2,471	0.34	0.625% due 15/07/2032	14,135	12,681	1.74
3.125% due 24/03/2025	2,000	1,964	0.27	5.450% due 01/06/2028	600	599	0.08	1.125% due 15/01/2033	16,734	15,490	2.12
Humana, Inc.				Duke Energy Progress LLC				1.375% due 15/07/2033	15,691	14,823	2.03
3.700% due 23/03/2029	2,000	1,876	0.26	5.250% due 15/03/2033	2,000	1,996	0.27	2.500% due 15/01/2029	44	44	0.01
Informa PLC				Electricite de France S.A.				U.S. Treasury Notes			
1.250% due 22/04/2028	€ 1,500	1,473	0.20	3.000% due 03/09/2027 (g)	€ 800	789	0.11	0.250% due 30/09/2025	24,400	23,010	3.15
InterContinental Hotels Group PLC				Enel Finance International NV				0.375% due 30/11/2025	15,600	14,637	2.01
2.125% due 24/08/2026	€ 200	236	0.03	5.125% due 26/06/2029	\$ 1,300	1,280	0.18	4.875% due 30/04/2026	4,400	4,407	0.60
2.125% due 15/05/2027	€ 700	720	0.10	Pacific Gas & Electric Co.					95,772	13.12	
John Lewis PLC				3.150% due 01/01/2026	1,300	1,253	0.17	NON-AGENCY MORTGAGE-BACKED SECURITIES			
4.250% due 18/12/2034	£ 1,300	1,265	0.17	3.450% due 01/07/2025	200	195	0.03	Adjustable Rate Mortgage Trust			
6.125% due 21/01/2025	350	443	0.06	3.500% due 15/06/2025	600	587	0.08	4.727% due 25/11/2035	257	180	0.02
Melco Resorts Finance Ltd.				3.950% due 01/12/2047	200	144	0.02	American Home Mortgage Investment Trust			
5.750% due 21/07/2028	\$ 200	188	0.03	4.000% due 01/12/2046	300	216	0.03	6.040% due 25/11/2045	1,225	1,077	0.15
MGM China Holdings Ltd.				Sprint LLC				Banc of America Funding Trust			
5.250% due 18/06/2025	200	198	0.03	7.625% due 01/03/2026	800	823	0.11	5.773% due 20/02/2047	565	552	0.08
5.875% due 15/05/2026	200	198	0.03	System Energy Resources, Inc.				5.833% due 20/07/2036	720	703	0.10
Mitchells & Butlers Finance PLC				2.140% due 09/12/2025	700	662	0.09	6.412% due 25/10/2036	7	6	0.00
6.013% due 15/12/2030	£ 1,233	1,514	0.21	Virginia Electric & Power Co.				Barley Hill PLC			
6.084% due 15/12/2030	£ 97	91	0.01	3.750% due 15/05/2027	2,900	2,794	0.38	6.131% due 27/08/2058	£ 1,216	1,538	0.21
6.469% due 15/09/2032	£ 400	473	0.06			13,809	1.89	BCAP LLC Trust			
Mundys SpA				Total Corporate Bonds & Notes		191,523	26.23	3.888% due 26/11/2036	\$ 275	274	0.04
1.875% due 12/02/2028	€ 3,900	3,840	0.53	MUNICIPAL BONDS & NOTES				5.820% due 25/03/2037	50	42	0.01
Penske Truck Leasing Co. LP				Golden State, California Tobacco Securitization Corp.				Bear Stearns Adjustable Rate Mortgage Trust			
3.950% due 10/03/2025	\$ 800	790	0.11	Revenue Bonds, (ST APPROP Insured), Series 2021				6.546% due 25/01/2035	9	8	0.00
Prosus NV				3.000% due 01/06/2046	355	324	0.04	7.660% due 25/02/2036	9	8	0.00
1.207% due 19/01/2026	€ 1,000	1,027	0.14	Golden State, California Tobacco Securitization Corp.				Bear Stearns ALT-A Trust			
2.085% due 19/01/2030	1,300	1,226	0.17	Revenue Bonds, Series 2021				4.255% due 25/09/2035	83	34	0.00
Sabine Pass Liquefaction LLC				3.487% due 01/06/2036	1,300	1,061	0.15	Brass PLC			
5.000% due 15/03/2027	\$ 500	496	0.07	Golden State, California Tobacco Securitization Corp.				5.954% due 16/11/2066	£ 442	559	0.08
5.875% due 30/06/2026	1,000	1,004	0.14	Revenue Notes, Series 2021				Citigroup Mortgage Loan Trust, Inc.			
Sandoz Finance BV				2.587% due 01/06/2029	4,000	3,553	0.49	6.466% due 25/09/2035	\$ 3	3	0.00
3.970% due 17/04/2027	€ 800	866	0.12	Tobacco Settlement Finance Authority, West Virginia				Countrywide Alternative Loan Trust			
Sands China Ltd.				Revenue Bonds, Series 2007				5.500% due 25/04/2035	973	663	0.09
2.300% due 08/03/2027	\$ 200	182	0.02	0.000% due 01/06/2047 (d)	4,700	432	0.06	5.740% due 25/04/2047	290	253	0.03
Sartorius Finance BV				Tobacco Settlement Finance Authority, West Virginia				5.750% due 25/05/2036	72	27	0.00
4.250% due 14/09/2026	€ 700	760	0.10	Revenue Bonds, Series 2020				5.780% due 25/09/2047	31	27	0.00
Schaeffler AG				3.151% due 01/06/2032	200	170	0.02	5.880% due 25/07/2046	11	9	0.00
4.500% due 28/03/2030	500	530	0.07	3.401% due 01/06/2034	1,150	946	0.13	6.000% due 25/11/2036	123	65	0.01
Scripps Escrow, Inc.				3.501% due 01/06/2035	1,700	1,379	0.19	6.000% due 25/07/2037	429	205	0.03
3.875% due 15/01/2029	\$ 1,000	698	0.10			7,865	1.08	6.093% due 20/12/2035	867	773	0.11
Southern Co.				U.S. GOVERNMENT AGENCIES				6.153% due 25/12/2035	42	34	0.00
3.700% due 30/04/2030	800	738	0.10	Fannie Mae				Countrywide Home Loan Mortgage Pass-Through Trust			
Spirit AeroSystems, Inc.				2.500% due 25/02/2051 (a)	1,780	296	0.04	5.750% due 25/12/2035	12	5	0.00
4.600% due 15/06/2028	1,100	1,031	0.14	3.500% due 25/01/2051 (a)	10,313	1,816	0.25	5.750% due 25/02/2037	473	202	0.03
Studio City Finance Ltd.				Freddie Mac				5.750% due 25/08/2037	611	315	0.04
5.000% due 15/01/2029	1,400	1,233	0.17	2.000% due 25/11/2050 - 25/02/2051 (a)	38,427	4,505	0.62	6.000% due 25/07/2036	258	128	0.02
Targa Resources Corp.				2.500% due 25/06/2051 (a)	4,444	638	0.09	6.500% due 25/11/2036	7	2	0.00
4.200% due 01/02/2033	800	720	0.10	3.500% due 25/05/2051 - 25/12/2051 (a)	8,286	1,505	0.21	Downey Savings & Loan Association Mortgage Loan Trust			
Tesco Corporate Treasury Services PLC				Ginnie Mae				5.643% due 19/10/2036	377	315	0.04
0.375% due 27/07/2029	€ 900	824	0.11	3.500% due 15/07/2045	16,439	14,819	2.03	Dutch Property Finance BV			
0.875% due 29/05/2026	2,000	2,039	0.28	Ginnie Mae, TBA				4.514% due 28/07/2054	€ 206	221	0.03
Thales S.A.				2.500% due 01/08/2054	7,100	5,975	0.82	EMF-UK PLC			
4.000% due 18/10/2025	1,700	1,828	0.25	Uniform Mortgage-Backed Security				6.333% due 13/03/2046	£ 32	41	0.01
U.S. Airways Pass-Through Trust				3.500% due 01/12/2047 - 01/07/2048	11,365	10,188	1.39	Eurohome UK Mortgages PLC			
3.950% due 15/05/2027	\$ 139	136	0.02	Uniform Mortgage-Backed Security, TBA				5.502% due 15/06/2044	46	58	0.01
Ubisoft Entertainment S.A.				3.000% due 01/08/2054	19,000	16,180	2.22	Eurosail PLC			
0.878% due 24/11/2027	€ 1,000	926	0.13	3.500% due 01/07/2054	27,800	24,607	3.37	6.303% due 13/06/2045	175	222	0.03
Unigel Luxembourg S.A.				4.000% due 01/07/2054	12,000	10,981	1.50	Friary PLC			
8.750% due 01/10/2026 ^	\$ 200	57	0.01	4.500% due 01/07/2054	19,400	18,291	2.50	5.954% due 21/11/2067	355	450	0.06
Unigel S.A.				5.000% due 01/07/2054 - 01/08/2054	194,100	187,606	25.71	Great Hall Mortgages PLC			
8.750% due 01/03/2030	97	97	0.01	5.500% due 01/08/2054	23,200	22,880	3.13	5.493% due 18/06/2039	26	32	0.00
United Airlines Pass-Through Trust				6.000% due 01/08/2054	28,500	28,570	3.91	GSMPS Mortgage Loan Trust			
2.700% due 01/11/2033	970	841	0.12			348,857	47.79	5.810% due 25/03/2035	\$ 82	75	0.01
Venture Global Calcasieu Pass LLC				Wynn Macau Ltd.				GSR Mortgage Loan Trust			
3.875% due 01/11/2033	5,000	4,265	0.58	5.500% due 15/07/2031	£ 700	732	0.10	6.000% due 25/01/2037	1,182	702	0.10
Vmed O2 UK Financing PLC				5.500% due 15/07/2031	£ 700	732	0.10	HarborView Mortgage Loan Trust			
4.500% due 15/07/2031	£ 700	732	0.10	5.500% due 01/10/2027	\$ 200	191	0.03	5.833% due 19/01/2038	33	28	0.00

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Harmony French Home Loans				Amerquest Mortgage Securities, Inc. Asset-Backed				Ellington Loan Acquisition Trust			
4.451% due 27/05/2062	€ 5,166	\$ 5,555	0.76	Pass-Through Certificates				6.560% due 25/05/2037	\$ 2,712	\$ 2,612	0.36
IndyMac Mortgage Loan Trust				6.165% due 25/11/2035	\$ 772	\$ 750	0.10	Euro-Galaxy CLO DAC			
5.880% due 25/07/2036	\$ 1,679	1,592	0.22	6.330% due 25/01/2036	3,400	3,226	0.44	4.626% due 11/04/2031	€ 801	860	0.12
JPMorgan Alternative Loan Trust				6.480% due 25/09/2034	795	775	0.11	Fieldstone Mortgage Investment Trust			
5.820% due 25/06/2037	3,855	1,949	0.27	Ares European CLO DAC				6.119% due 25/04/2047	\$ 1,818	1,211	0.17
Jubilee Place BV				4.747% due 20/04/2032	€ 2,500	2,681	0.37	Fremont Home Loan Trust			
4.888% due 17/10/2057	€ 1,351	1,454	0.20	Argent Mortgage Loan Trust				5.660% due 25/08/2036	204	64	0.01
Landmark Mortgage Securities PLC				5.940% due 25/05/2035	\$ 68	60	0.01	5.730% due 25/10/2036	134	117	0.02
5.632% due 17/04/2044	£ 126	156	0.02	Argent Securities Trust				6.330% due 25/05/2034	1,237	1,167	0.16
Lehman XS Trust				5.680% due 25/05/2036	161	39	0.01	GE-WMC Mortgage Securities Trust			
5.860% due 25/08/2046	\$ 160	146	0.02	5.760% due 25/07/2036	97	84	0.01	5.760% due 25/08/2036	4,992	2,079	0.28
5.910% due 25/08/2046	323	308	0.04	Atlas Senior Loan Fund Ltd.				Greenwood Park CLO Ltd.			
Ludgate Funding PLC				6.680% due 15/01/2031	1,573	1,574	0.22	6.620% due 15/04/2031	835	835	0.11
3.965% due 01/12/2060	€ 16	17	0.00	Bain Capital Euro CLO DAC				Greystone Commercial Real Estate Notes Ltd.			
5.542% due 01/12/2060	£ 115	142	0.02	4.997% due 24/01/2033	€ 1,996	2,142	0.29	6.623% due 15/09/2037	381	380	0.05
Mansard Mortgages PLC				BBVA Consumer Auto				GSAA Home Equity Trust			
5.532% due 15/04/2047	31	38	0.01	0.270% due 20/07/2031	106	114	0.02	5.772% due 25/11/2036	457	133	0.02
6.002% due 15/12/2049	99	124	0.02	Bear Stearns Asset-Backed Securities Trust				5.985% due 25/06/2036	1,315	326	0.04
MASTR Adjustable Rate Mortgages Trust				5.690% due 25/02/2037	\$ 3,000	2,842	0.39	GSAMP Trust			
7.710% due 25/11/2034	\$ 565	544	0.07	6.090% due 25/02/2036	1,050	1,047	0.14	5.600% due 25/11/2036	1,836	860	0.12
Morgan Stanley Mortgage Loan Trust				6.315% due 25/07/2034	1,194	1,156	0.16	5.980% due 25/02/2046	497	455	0.06
4.405% due 25/12/2037	974	642	0.09	6.480% due 25/10/2035	248	244	0.03	HSI Asset Securitization Corp. Trust			
6.354% due 25/08/2036	10,428	1,875	0.26	6.510% due 25/08/2037	758	661	0.09	6.240% due 25/01/2036	2,200	1,802	0.25
Mortgage Equity Conversion Asset Trust				Black Diamond CLO DAC				ICG U.S. CLO Ltd.			
5.600% due 25/05/2042	205	201	0.03	4.808% due 15/05/2032	€ 4,033	4,326	0.59	6.666% due 22/07/2031	3,708	3,714	0.51
NAAC Reperforming Loan REMIC Trust Certificates				Blackrock European CLO DAC				Lehman XS Trust			
6.500% due 25/02/2035	436	361	0.05	4.526% due 15/10/2031	5,238	5,599	0.77	6.254% due 25/03/2037	1,554	1,517	0.21
New Century Alternative Mortgage Loan Trust				Cairn CLO DAC				LoanCore Issuer Ltd.			
4.674% due 25/10/2036	496	93	0.01	4.535% due 31/01/2030	587	629	0.09	6.883% due 17/01/2037	498	499	0.07
Newgate Funding PLC				Carlyle Euro CLO DAC				Long Beach Mortgage Loan Trust			
4.319% due 15/12/2050	€ 67	71	0.01	4.458% due 15/08/2030	1,434	1,539	0.21	5.900% due 25/02/2036	258	251	0.03
5.512% due 15/12/2050	£ 186	229	0.03	Carlyle Global Market Strategies CLO Ltd.				6.375% due 25/08/2035	4,270	3,813	0.52
NovaStar Mortgage Funding Trust				6.690% due 15/10/2030	\$ 868	869	0.12	Man GLG Euro CLO DAC			
0.536% due 25/09/2046	\$ 2,065	695	0.10	Carlyle Global Market Strategies Euro CLO Ltd.				4.528% due 15/05/2031	€ 304	326	0.04
OBX Trust				4.578% due 15/11/2031	€ 742	792	0.11	4.586% due 15/10/2030	964	1,033	0.14
6.110% due 25/06/2057	113	110	0.02	CBAM Ltd.				Morgan Stanley ABS Capital, Inc. Trust			
Paragon Mortgages PLC				6.836% due 20/07/2030	\$ 1,083	1,083	0.15	5.530% due 25/10/2036	\$ 1,372	601	0.08
6.809% due 15/05/2045	£ 109	138	0.02	Cedar Funding CLO Ltd.				5.990% due 25/11/2036	1,587	680	0.09
Residential Accredited Loans, Inc. Trust				6.566% due 20/04/2031	909	909	0.12	5.600% due 25/05/2037	1,265	1,110	0.15
5.750% due 25/06/2036	\$ 19	13	0.00	CIFC Funding Ltd.				5.690% due 25/10/2036	1,119	596	0.08
6.000% due 25/04/2036	890	692	0.09	6.589% due 18/04/2031	0	0	0.00	5.690% due 25/11/2036	4,919	2,806	0.38
6.000% due 25/06/2036	124	93	0.01	CIT Mortgage Loan Trust				5.710% due 25/07/2036	383	332	0.05
Residential Asset Securitization Trust				6.960% due 25/10/2037	4,882	4,888	0.67	5.760% due 25/09/2036	14,651	5,007	0.69
6.500% due 25/06/2037	2,927	620	0.08	Citigroup Mortgage Loan Trust Asset-Backed Pass-Through Certificates				5.960% due 25/04/2036	89	83	0.01
RMAC Securities PLC				6.405% due 25/10/2034	37	35	0.00	6.000% due 25/12/2034	1,362	1,230	0.17
5.503% due 12/06/2044	£ 38	46	0.01	Citigroup Mortgage Loan Trust, Inc.				Morgan Stanley Home Equity Loan Trust			
Shamrock Residential DAC				5.520% due 25/07/2045	357	245	0.03	5.970% due 25/02/2036	1,800	1,651	0.23
4.448% due 24/01/2061	€ 2,787	2,985	0.41	5.630% due 25/07/2045	6,650	4,572	0.63	Morgan Stanley Mortgage Loan Trust			
Stratton BTL Mortgage Funding PLC				5.720% due 25/03/2037	2,707	2,352	0.32	6.226% due 25/10/2036	263	74	0.01
5.963% due 20/01/2054	£ 6,526	8,243	1.13	5.760% due 25/12/2036	96	38	0.01	Nomura Home Equity Loan, Inc. Home Equity Loan Trust			
Structured Asset Mortgage Investments Trust				7.250% due 25/05/2036	791	397	0.05	6.260% due 25/02/2037	3,095	897	0.12
5.900% due 25/09/2047	\$ 619	525	0.07	Contego CLO BV				NovaStar Mortgage Funding Trust			
Towd Point Mortgage Funding PLC				4.676% due 15/10/2030	€ 1,357	1,453	0.20	5.620% due 25/09/2037	9	9	0.00
6.583% due 20/07/2045	£ 987	1,248	0.17	Contego CLO DAC				5.780% due 25/05/2036	34	33	0.00
Twin Bridges PLC				4.532% due 23/01/2030	3,983	4,263	0.58	Oak Hill European Credit Partners DAC			
6.084% due 12/03/2055	6,696	8,473	1.16	Countrywide Asset-Backed Certificates Trust, Inc.				4.627% due 20/01/2032	€ 351	376	0.05
WaMu Mortgage Pass-Through Certificates Trust				5.199% due 25/05/2036	\$ 1,810	1,784	0.24	Option One Mortgage Loan Trust			
4.171% due 25/02/2037	\$ 64	56	0.01	5.660% due 25/06/2047	2,652	2,261	0.31	5.600% due 25/01/2037	\$ 47	27	0.00
Washington Mutual Mortgage Pass-Through Certificates Trust				5.680% due 25/09/2037	281	288	0.04	5.600% due 25/03/2037	660	585	0.08
6.000% due 25/07/2036	94	59	0.01	5.740% due 25/06/2035	3,054	2,702	0.37	5.680% due 25/04/2037	540	372	0.05
Wells Fargo Mortgage-Backed Securities Trust				5.820% due 25/11/2047	425	483	0.07	5.680% due 25/05/2037	598	354	0.05
7.490% due 25/07/2034	7	7	0.00	5.880% due 25/05/2047	66	57	0.01	5.740% due 25/02/2037	578	357	0.05
		<u>52,460</u>	<u>7.19</u>	6.120% due 25/08/2035	226	220	0.03	OZLM Ltd.			
				Credit-Based Asset Servicing & Securitization LLC				6.610% due 15/04/2031	1,640	1,642	0.23
ASSET-BACKED SECURITIES				3.038% due 25/12/2036	151	121	0.02	OZLME DAC			
Accredited Mortgage Loan Trust				6.375% due 25/01/2034	420	431	0.06	4.684% due 27/07/2032	€ 1,894	2,030	0.28
5.720% due 25/09/2036	336	331	0.05	CVC Cordatus Loan Fund DAC				Popular ABS Mortgage Pass-Through Trust			
6.405% due 25/09/2035	1,500	1,225	0.17	4.547% due 21/07/2030	€ 3,695	3,962	0.54	5.955% due 25/07/2036	\$ 577	533	0.07
Accunia European CLO DAC				4.608% due 15/08/2032	4,431	4,751	0.65	RAAC Trust			
4.856% due 15/07/2030	€ 1,039	1,113	0.15	4.666% due 15/04/2032	2,680	2,872	0.39	6.220% due 25/10/2046	81	78	0.01
ACE Securities Corp. Home Equity Loan Trust				Dryden Euro CLO DAC				Residential Asset Securities Corp. Trust			
5.740% due 25/07/2036	\$ 92	67	0.01	4.566% due 15/04/2033	4,437	4,747	0.65	5.800% due 25/11/2036	40	36	0.00
5.760% due 25/07/2036	1,017	324	0.04	Elevation CLO Ltd.				6.045% due 25/03/2036	628	620	0.08
6.075% due 25/12/2035	2,440	2,249	0.31	6.820% due 15/10/2029	\$ 39	39	0.01	Securitized Asset-Backed Receivables LLC Trust			
								5.780% due 25/10/2036	9,494	3,150	0.43
								6.120% due 25/08/2035	52	42	0.01

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
AT&T, Inc.	1.000%	20/06/2028	\$ 200	\$ 4	0.00
Ford Motor Credit Co. LLC	5.000	20/06/2027	500	31	0.01
General Electric Co.	1.000	20/06/2026	1,700	17	0.00
				\$ 52	0.01

CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION⁽²⁾

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-41 5-Year Index	(5.000)%	20/12/2028	\$ 10,989	\$ (64)	(0.01)

INTEREST RATE SWAPS

Pay/ Receive	Floating Rate	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	4.000%	18/09/2029	£ 9,300	\$ (53)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.550	14/09/2028	¥ 4,800,000	41	0.01
Pay	1-Day USD-SOFR Compounded-OIS	0.500	16/06/2026	\$ 16,480	(956)	(0.13)
Receive	1-Day USD-SOFR Compounded-OIS	1.250	17/06/2030	5,000	674	0.09
Pay	1-Day USD-SOFR Compounded-OIS	1.700	19/09/2028	53,900	(646)	(0.09)
Pay	1-Day USD-SOFR Compounded-OIS	1.725	19/09/2028	39,400	(476)	(0.07)
Receive	1-Day USD-SOFR Compounded-OIS	1.750	21/12/2052	29,700	4,408	0.60
Pay	1-Day USD-SOFR Compounded-OIS	1.827	03/07/2028	13,300	(1,484)	(0.20)
Receive	1-Day USD-SOFR Compounded-OIS	1.842	19/09/2053	200	7	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.853	18/05/2032	37,780	(5,210)	(0.71)
Receive	1-Day USD-SOFR Compounded-OIS	1.874	19/09/2053	8,800	276	0.04
Receive	1-Day USD-SOFR Compounded-OIS	1.999	03/07/2053	11,500	3,310	0.45
Pay	1-Day USD-SOFR Compounded-OIS	2.000	27/10/2028	31,000	(2,764)	(0.38)
Receive	1-Day USD-SOFR Compounded-OIS	2.000	12/02/2030	9,900	1,315	0.18
Receive	1-Day USD-SOFR Compounded-OIS	2.000	10/03/2030	4,900	562	0.08
Receive	1-Day USD-SOFR Compounded-OIS	2.060	27/10/2053	6,200	1,821	0.25
Pay	1-Day USD-SOFR Compounded-OIS	2.841	31/10/2024	4,700	(91)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.973	27/10/2024	4,600	(83)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.018	24/10/2024	4,600	(83)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.140	25/10/2024	4,600	(75)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.190	25/10/2024	4,600	(73)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.225	25/10/2024	4,600	(71)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.370	01/03/2033	1,200	(55)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.430	27/02/2033	1,900	(79)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.545	31/10/2030	1,900	61	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.555	05/03/2054	800	(26)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.582	31/10/2030	18,100	539	0.07
Receive	1-Day USD-SOFR Compounded-OIS	3.592	31/10/2030	39,400	1,148	0.16
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.594	09/01/2034	1,000	38	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.600	17/01/2034	1,900	78	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.601	31/10/2030	3,700	106	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.602	31/10/2030	13,000	371	0.05
Receive	1-Day USD-SOFR Compounded-OIS	3.606	31/10/2030	8,300	235	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.623	31/10/2030	3,600	98	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.650	22/11/2024	36,100	(519)	(0.07)
Receive	1-Day USD-SOFR Compounded-OIS	3.664	31/10/2030	2,400	60	0.01
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.670	08/01/2034	1,400	50	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.677	31/10/2030	1,900	46	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	1,200	42	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.687	31/10/2030	8,100	191	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.691	31/10/2030	3,900	91	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.722	31/10/2030	8,000	172	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.735	31/10/2030	5,200	108	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.739	31/10/2030	2,800	57	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.750	21/11/2024	24,600	(326)	(0.05)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	11/12/2024	13,300	(180)	(0.03)
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	25,200	119	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.854	29/12/2033	700	14	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.860	21/02/2034	3,400	(31)	0.00
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.900	10/04/2034	600	(3)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.950	19/12/2033	1,400	18	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.078	29/04/2034	2,000	21	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.080	17/04/2034	1,600	17	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.085	22/04/2034	1,600	19	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.090	30/04/2034	3,000	39	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.105	24/04/2034	1,800	23	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.150	22/04/2034	1,200	20	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.250	22/11/2033	1,000	(11)	0.00

Schedule of Investments Low Duration Opportunities Fund (Cont.)

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay		1-Year BRL-CDI	11.496%	04/01/2027	BRL 34,600	\$ (53)	(0.01)
Pay		1-Year BRL-CDI	11.566	04/01/2027	183,600	(174)	(0.02)
Receive		1-Year BRL-CDI	11.691	04/01/2027	104,500	62	0.01
Pay		3-Month CAD-CAONREPO Compounded-OIS	4.000	21/06/2025	CAD 93,700	48	0.01
Receive ⁽⁴⁾		6-Month EUR-EURIBOR	2.500	18/09/2054	€ 8,200	187	0.02
Receive ⁽⁴⁾		6-Month EUR-EURIBOR	2.750	18/09/2029	18,800	274	0.04
Pay		6-Month EUR-EURIBOR	2.750	05/03/2034	1,800	(14)	0.00
Pay ⁽⁴⁾		6-Month EUR-EURIBOR	2.750	18/09/2034	32,600	(471)	(0.07)
Pay		6-Month EUR-EURIBOR	2.770	16/04/2029	400	(3)	0.00
Pay		6-Month EUR-EURIBOR	2.780	02/05/2029	1,600	(8)	0.00
Receive		6-Month EUR-EURIBOR	2.818	26/06/2029	700	3	0.00
Pay		6-Month EUR-EURIBOR	2.827	06/05/2029	1,800	(5)	0.00
Pay		6-Month PLN-WIBOR	4.641	19/02/2029	PLN 27,500	(131)	(0.02)
Pay		6-Month PLN-WIBOR	4.810	16/02/2029	36,800	(108)	(0.02)
Pay		6-Month PLN-WIBOR	4.970	21/03/2029	20,500	(22)	0.00
Pay		6-Month PLN-WIBOR	5.158	22/03/2027	28,300	(18)	0.00
Pay		6-Month PLN-WIBOR	5.160	21/03/2027	28,300	(18)	0.00
Receive		6-Month PLN-WIBOR	6.985	11/10/2027	29,300	(678)	(0.09)
Receive		6-Month PLN-WIBOR	7.015	11/10/2027	53,100	(1,244)	(0.17)
Receive		6-Month PLN-WIBOR	7.156	13/10/2027	54,000	(600)	(0.08)
						\$ (73)	(0.01)
Total Centrally Cleared Financial Derivative Instruments						\$ (85)	(0.01)

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (4) This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PURCHASED OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BPS	Call - OTC USD versus CNH	CNH 7.275	06/12/2024	100	\$ 12	\$ 26	0.00
	Call - OTC USD versus CNH	7.325	06/12/2024	90	11	17	0.00
	Call - OTC USD versus CNH	7.350	06/12/2024	19	2	4	0.00
	Call - OTC USD versus CNH	7.400	06/12/2024	200	18	29	0.01
	Call - OTC USD versus CNH	7.400	14/01/2025	200	16	25	0.00
	Call - OTC USD versus CNH	7.400	23/01/2025	200	19	25	0.00
BRC	Call - OTC USD versus CNH	7.300	14/02/2025	100	11	15	0.00
	Call - OTC USD versus JPY	¥ 153.500	05/07/2024	6,000	34	268	0.04
CBK	Call - OTC USD versus CNH	CNH 7.300	14/01/2025	200	21	37	0.01
	Call - OTC USD versus CNH	7.450	14/02/2025	200	19	23	0.00
MBC	Call - OTC USD versus CNH	7.350	06/12/2024	200	19	37	0.01
	Call - OTC USD versus CNH	7.375	14/02/2025	200	20	27	0.01
SCX	Call - OTC USD versus CNH	7.300	14/02/2025	80	8	12	0.00
					\$ 210	\$ 545	0.08

INTEREST RATE SWAPPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
GLM	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.725%	14/11/2024	12,700	\$ 0	\$ 6	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.749	13/11/2024	20,700	0	10	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.754	15/11/2024	8,900	0	5	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.765	18/11/2024	6,300	0	4	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.800	20/11/2024	9,000	0	6	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.800	17/12/2024	4,500	0	4	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.820	21/11/2024	9,000	0	6	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.850	22/11/2024	6,300	0	5	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	09/12/2024	11,700	0	13	0.01
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	13/12/2024	6,300	0	8	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.920	25/11/2024	10,000	0	10	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.930	29/11/2024	11,800	0	13	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.930	11/12/2024	9,000	0	11	0.00
							\$ 0	\$ 101	0.01

WRITTEN OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BRC	Call - OTC USD versus JPY	¥ 157.250	05/07/2024	12,000	\$ (22)	\$ (263)	(0.04)

INTEREST RATE SWAPPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BRC	Call - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Receive	3.700%	05/07/2024	600	\$ (2)	\$ 0	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Pay	4.070	05/07/2024	600	(2)	0	0.00
CBK	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.710	26/07/2024	1,600	(6)	(5)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.060	26/07/2024	1,600	(6)	(8)	0.00
FAR	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.586	15/07/2024	1,300	(5)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.885	10/07/2024	1,200	(4)	(5)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.986	15/07/2024	1,300	(5)	(7)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.235	10/07/2024	1,200	(4)	(1)	0.00
GLM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.540	24/07/2024	1,300	(5)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.628	18/07/2024	2,500	(10)	(3)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.680	22/07/2024	1,000	(4)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.978	18/07/2024	2,500	(10)	(16)	(0.01)
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.000	24/07/2024	1,300	(5)	(8)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.030	22/07/2024	1,000	(4)	(5)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.300	14/11/2024	1,400	0	(7)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	13/11/2024	2,300	0	(11)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	15/11/2024	1,000	0	(5)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	18/11/2024	700	0	(4)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.350	20/11/2024	1,000	0	(6)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.353	17/12/2024	500	0	(4)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.357	21/11/2024	1,000	0	(6)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.360	22/11/2024	700	0	(4)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.395	09/12/2024	1,300	0	(10)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.400	25/11/2024	1,100	0	(8)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.425	13/12/2024	700	0	(6)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.465	29/11/2024	1,300	0	(12)	(0.01)
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.468	11/12/2024	1,000	0	(10)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.550	18/07/2024	800	(3)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	18/07/2024	800	(3)	(3)	0.00
MYC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.630	29/07/2024	1,700	(4)	(3)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.690	29/07/2024	1,000	(4)	(3)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.765	22/07/2024	1,400	(6)	(4)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.040	29/07/2024	1,000	(4)	(6)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.090	29/07/2024	1,700	(4)	(7)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.265	22/07/2024	1,400	(6)	(2)	0.00
RYL	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.630	17/07/2024	1,000	(2)	(1)	0.00
	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.630	22/07/2024	300	0	0	0.00
	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.740	15/07/2024	500	(1)	(1)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.940	22/07/2024	300	0	(1)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.970	17/07/2024	1,000	(2)	(1)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.040	15/07/2024	500	(1)	0	0.00
							\$ (112)	\$ (188)	(0.02)

⁽¹⁾ Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
GST	Brazil Government International Bond	1.000%	20/12/2024	\$ 200	\$ (3)	\$ 4	\$ 1	0.00

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
GST	CMBX.NA.AAA.10 Index	0.500%	17/11/2059	\$ 2,200	\$ (9)	\$ 3	\$ (6)	0.00
MYC	CMBX.NA.AAA.10 Index	0.500	17/11/2059	100	(4)	4	0	0.00
SAL	CMBX.NA.AAA.10 Index	0.500	17/11/2059	1,500	(3)	(1)	(4)	0.00
UAG	CMBX.NA.AAA.10 Index	0.500	17/11/2059	300	(10)	9	(1)	0.00
					\$ (26)	\$ 15	\$ (11)	0.00

⁽¹⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

⁽²⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

Schedule of Investments Low Duration Opportunities Fund (Cont.)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets	
AZD	07/2024	NZD 1,031	\$ 631	\$ 3	\$ 0	\$ 3	0.00	
	08/2024	\$ 631	NZD 1,031	0	(3)	(3)	0.00	
	10/2024	1,974	CNH 14,134	0	(21)	(21)	0.00	
BOA	07/2024	SGD 54	\$ 40	0	0	0	0.00	
	07/2024	\$ 1,234	€ 1,147	0	(5)	(5)	0.00	
	07/2024	500	IDR 8,194,750	1	0	1	0.00	
	07/2024	1,349	NZD 2,199	0	(9)	(9)	0.00	
	07/2024	7,361	PLN 29,672	19	0	19	0.00	
	07/2024	40	SGD 54	0	0	0	0.00	
	08/2024	PEN 4,354	\$ 1,137	1	0	1	0.00	
	08/2024	SGD 54	40	0	0	0	0.00	
BPS	02/2025	CNH 2,707	379	2	0	2	0.00	
	07/2024	CAD 291	213	1	0	1	0.00	
	07/2024	€ 4,098	4,462	70	0	70	0.01	
	07/2024	£ 33,096	42,277	440	0	440	0.06	
	07/2024	PLN 52,967	13,071	0	(102)	(102)	(0.01)	
	07/2024	TWD 132,830	4,105	12	0	12	0.00	
	07/2024	\$ 1,551	AUD 2,327	4	0	4	0.00	
	07/2024	151	ILS 559	0	(2)	(2)	0.00	
	07/2024	667	INR 55,812	3	0	3	0.00	
	07/2024	1,422	NZD 2,315	0	(12)	(12)	0.00	
	07/2024	873	PLN 3,496	0	(4)	(4)	0.00	
	07/2024	3,405	SGD 4,618	3	0	3	0.00	
	08/2024	AUD 2,327	\$ 1,552	0	(4)	(4)	0.00	
	08/2024	SGD 4,611	3,405	0	(3)	(3)	0.00	
	09/2024	TWD 1,088	34	0	0	0	0.00	
	09/2024	\$ 157	CNH 1,126	0	(2)	(2)	0.00	
	BRC	01/2025	CNH 6,000	\$ 840	6	0	6	0.00
		07/2024	¥ 36,900	234	5	0	5	0.00
07/2024		MXN 10,249	555	0	(5)	(5)	0.00	
07/2024		PLN 264	67	2	0	2	0.00	
07/2024		SGD 3,943	2,919	9	0	9	0.00	
07/2024		\$ 7,508	PLN 29,977	0	(53)	(53)	(0.01)	
07/2024		1,324	TRY 45,663	35	0	35	0.01	
08/2024		2,073	71,887	13	0	13	0.00	
09/2024		MXN 33,556	\$ 1,769	0	(45)	(45)	(0.01)	
09/2024		\$ 3,731	MXN 69,913	46	0	46	0.01	
09/2024		928	TRY 34,085	40	0	40	0.01	
11/2024		793	31,309	40	0	40	0.01	
02/2025		379	CNH 2,705	0	(2)	(2)	0.00	
08/2024		PEN 1,227	\$ 321	1	0	1	0.00	
CBK	07/2024	AUD 6,852	4,535	0	(41)	(41)	(0.01)	
	07/2024	€ 1,741	1,868	2	0	2	0.00	
	07/2024	MXN 71,391	3,875	0	(21)	(21)	0.00	
	07/2024	THB 22,424	613	1	0	1	0.00	
	07/2024	\$ 2,515	BRL 13,704	0	(48)	(48)	(0.01)	
	07/2024	4,598	PLN 18,056	0	(108)	(108)	(0.01)	
	07/2024	230	TRY 7,749	1	0	1	0.00	
	08/2024	BRL 13,750	\$ 2,515	48	0	48	0.01	
	09/2024	TWD 558	17	0	0	0	0.00	
	10/2024	CNH 80,370	11,164	62	0	62	0.01	
	01/2025	\$ 840	CNH 5,997	0	(6)	(6)	0.00	
	07/2024	€ 154,562	\$ 168,342	2,689	0	2,689	0.37	
	07/2024	NZD 1,981	1,208	1	0	1	0.00	
07/2024	\$ 3,015	AUD 4,525	7	0	7	0.00		
07/2024	231	¥ 36,868	0	(2)	(2)	0.00		
08/2024	¥ 36,696	\$ 231	2	0	2	0.00		
08/2024	\$ 1,208	NZD 1,981	0	(1)	(1)	0.00		
09/2024	PEN 12,753	\$ 3,406	77	0	77	0.01		
GLM	07/2024	BRL 76,814	15,281	1,451	0	1,451	0.20	
	07/2024	IDR 164,100	10	0	0	0	0.00	
	07/2024	ILS 556	150	2	0	2	0.00	
	07/2024	MYR 27	6	0	0	0	0.00	
	07/2024	TWD 30,574	945	3	0	3	0.00	
	07/2024	\$ 11,664	BRL 63,100	0	(303)	(303)	(0.04)	
	07/2024	5,802	MXN 106,672	29	(9)	20	0.00	
	07/2024	677	TRY 23,061	18	0	18	0.00	
	07/2024	155	ZAR 2,835	0	0	0	0.00	
	08/2024	5,411	BRL 27,761	0	(431)	(431)	(0.06)	
	08/2024	1,145	TRY 39,529	7	0	7	0.00	
	09/2024	490	17,383	3	0	3	0.00	
	10/2024	2,339	BRL 12,837	0	(51)	(51)	(0.01)	
	03/2025	275	TRY 13,160	35	0	35	0.00	
	04/2025	BRL 68,200	\$ 12,224	318	0	318	0.04	
MBC	07/2024	\$ 7,497	CAD 10,264	4	0	4	0.00	
	07/2024	4,149	£ 3,253	0	(37)	(37)	(0.01)	
	07/2024	351	INR 29,376	1	0	1	0.00	
	08/2024	CAD 10,258	\$ 7,497	0	(5)	(5)	0.00	
	12/2024	CNH 5,710	800	8	0	8	0.00	
MYI	12/2024	\$ 800	CNH 5,708	0	(9)	(9)	0.00	
	07/2024	CAD 9,967	\$ 7,253	0	(31)	(31)	0.00	

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	CHF 6,609	\$ 7,385	\$ 30	\$ 0	\$ 30	0.00
	07/2024	£ 9	\$ 11	0	0	0	0.00
	07/2024	KRW 15,212,535	11,050	5	0	5	0.00
	07/2024	SGD 675	500	2	0	2	0.00
	07/2024	TWD 92,559	2,861	9	0	9	0.00
	07/2024	\$ 471	€ 439	0	(1)	(1)	0.00
	07/2024	2,838	£ 2,244	0	(2)	(2)	0.00
	07/2024	10,032	INR 839,716	39	0	39	0.01
	07/2024	238	PLN 948	0	(2)	(2)	0.00
RBC	07/2024	37,844	£ 29,843	0	(119)	(119)	(0.02)
	08/2024	£ 29,843	\$ 37,850	119	0	119	0.02
SCX	07/2024	CNY 369	52	1	0	1	0.00
	07/2024	MXN 75	4	0	0	0	0.00
	07/2024	TWD 101,525	3,138	10	0	10	0.00
	07/2024	\$ 170,154	€ 158,815	56	0	56	0.01
	07/2024	7,458	ZAR 137,440	59	0	59	0.01
	08/2024	€ 158,815	\$ 170,404	0	(54)	(54)	(0.01)
	08/2024	PEN 4,003	1,048	3	0	3	0.00
	09/2024	TWD 953	30	0	0	0	0.00
	09/2024	\$ 74	CNH 529	0	(1)	(1)	0.00
TOR	07/2024	NZD 1,502	\$ 920	5	0	5	0.00
	08/2024	\$ 2,223	COP 8,915,946	0	(86)	(86)	(0.01)
	08/2024	920	NZD 1,502	0	(5)	(5)	0.00
UAG	07/2024	7,361	CHF 6,604	0	(11)	(11)	0.00
	08/2024	CHF 6,580	\$ 7,361	11	0	11	0.00
				\$ 5,874	\$ (1,656)	\$ 4,218	0.58

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 5,720	€ 5,269	\$ 0	\$ (74)	\$ (74)	(0.01)
BPS	07/2024	€ 4,981	\$ 5,328	1	(11)	(10)	0.00
	07/2024	\$ 5,414	€ 5,001	0	(54)	(54)	(0.01)
	08/2024	5,274	4,924	10	0	10	0.00
BRC	07/2024	5,175	4,779	0	(53)	(53)	(0.01)
CBK	07/2024	€ 77	\$ 83	0	0	0	0.00
MBC	07/2024	5,029	5,378	0	(12)	(12)	0.00
	08/2024	\$ 5,299	€ 4,949	12	0	12	0.00
MYI	07/2024	€ 27	\$ 29	0	0	0	0.00
SCX	07/2024	4,946	5,299	0	(2)	(2)	0.00
	08/2024	\$ 5,306	€ 4,946	2	0	2	0.00
SSB	07/2024	13	12	0	0	0	0.00
				\$ 25	\$ (206)	\$ (181)	(0.03)

As at 30 June 2024, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	£ 155,257	\$ 196,324	\$ 64	\$ 0	\$ 64	0.01
	07/2024	\$ 592,604	£ 465,455	0	(4,223)	(4,223)	(0.58)
	08/2024	196,354	155,255	0	(60)	(60)	(0.01)
BRC	07/2024	13	10	0	0	0	0.00
CBK	07/2024	£ 307	\$ 391	4	0	4	0.00
	07/2024	\$ 950	£ 747	0	(6)	(6)	0.00
	08/2024	6	5	0	0	0	0.00
MBC	07/2024	£155,389	\$ 196,599	171	0	171	0.02
	08/2024	\$ 196,570	£ 155,340	0	(168)	(168)	(0.02)
RBC	07/2024	£155,259	\$ 196,884	621	0	621	0.08
	08/2024	\$ 196,918	£ 155,259	0	(619)	(619)	(0.08)
				\$ 860	\$ (5,076)	\$ (4,216)	(0.58)
Total OTC Financial Derivative Instruments						\$ 6	0.00

Schedule of Investments Low Duration Opportunities Fund (Cont.)

SECURITIES SOLD SHORT

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA 2.000% due 01/08/2054	\$ 46,900	\$ (36,723)	(5.03)
Total Securities Sold Short		\$ (36,723)	(5.03)
Total Investments		\$ 988,890	135.45
Other Current Assets & Liabilities		\$ (258,822)	(35.45)
Net Assets		\$ 730,068	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) Payment in-kind security.
- (c) Security did not produce income within the last twelve months.
- (d) Zero coupon security.
- (e) Coupon represents a yield to maturity.
- (f) Principal amount of security is adjusted for inflation.
- (g) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (h) Affiliated to the Fund.
- (i) Contingent convertible security.
- (j) Restricted Securities (31 December 2023: 0.01%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
Constellation Oil Services Holding S.A. 'B'	10/06/2022	\$ 67	\$ 67	0.01

Securities with an aggregate fair value of \$Nil (31 December 2023: \$15,094) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Cash of \$15,390 (31 December 2023: \$23,168) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$3,554 (31 December 2023: \$4,454) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 893,992	\$ 2,267	\$ 896,259
Investment Funds	72,941	0	0	72,941
Repurchase Agreements	0	59,376	0	59,376
Financial Derivative Instruments ⁽³⁾	(686)	(2,277)	0	(2,963)
Securities Sold Short	0	(36,723)	0	(36,723)
Totals	\$ 72,255	\$ 914,368	\$ 2,267	\$ 988,890

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,047,125	\$ 205	\$ 1,047,330
Investment Funds	16,610	54,188	0	70,798
Repurchase Agreements	0	2,805	0	2,805
Financial Derivative Instruments ⁽³⁾	(1,303)	(11,051)	0	(12,354)
Securities Sold Short	0	(41,577)	0	(41,577)
Totals	\$ 15,307	\$ 1,051,490	\$ 205	\$ 1,067,002

(1) See Note 3 in the Notes to Financial Statements for additional information.

(2) Refer to the Schedule of Investments for additional information.

(3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (21)	\$ 0	\$ (21)	\$ 61	\$ 0	\$ 61
BOA	(65)	0	(65)	286	(290)	(4)
BPS	(3,737)	3,350	(387)	156	0	156
BRC	52	0	52	(2,528)	3,690	1,162
BSH	1	0	1	(434)	410	(24)
CBK	(65)	0	(65)	564	(670)	(106)
FAR	2,759	(2,940)	(181)	(21)	0	(21)
GLM	1,041	(910)	131	(97)	250	153
GST	(5)	0	(5)	9	0	9
MBC	29	(270)	(241)	64	0	64
MYC	(25)	10	(15)	(68)	10	(58)
MYI	49	(10)	39	287	(260)	27
RBC	2	0	2	N/A	N/A	N/A
RYL	(4)	0	(4)	219	(310)	(91)
SAL	(4)	94	90	(30)	94	64
SCX	86	0	86	1,659	(2,030)	(371)
SSB	N/A	N/A	N/A	1,258	(1,080)	178
TOR	(86)	100	14	163	0	163
UAG	(1)	0	(1)	1,221	(1,140)	81

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	58.92	62.81
Transferable securities dealt in on another regulated market*	61.11	70.04
Other transferable securities	2.74	0.12
Investment funds	9.99	8.99
Repurchase agreements	8.13	0.36
Financial derivative instruments dealt in on a regulated market	(0.40)	(1.37)
Centrally cleared financial derivative instruments	(0.01)	(0.55)
OTC financial derivative instruments	(0.00)	0.35
Securities sold short	(5.03)	(5.28)
Reverse repurchase agreements	N/A	(1.92)

* As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Loan Participations and Assignments	1.41	1.36
Corporate Bonds & Notes	26.23	27.83
Municipal Bonds & Notes	1.08	0.99
U.S. Government Agencies	47.79	48.04
U.S. Treasury Obligations	13.12	14.38
Non-Agency Mortgage-Backed Securities	7.19	10.43
Asset-Backed Securities	21.84	24.51
Sovereign Issues	3.97	4.19
Common Stocks	0.01	0.01
PREFERRED Securities	0.01	0.01
Short-Term Instruments	0.12	1.22
Investment Funds	9.99	8.99
Repurchase Agreements	8.13	0.36
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.40)	(1.37)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	0.01
Credit Default Swaps on Credit Indices — Buy Protection	(0.01)	(0.35)
Interest Rate Swaps	(0.01)	(0.21)
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.08	N/A
Interest Rate Swaptions	0.01	N/A
Written Options		
Foreign Currency Options	(0.04)	N/A
Interest Rate Swaptions	(0.02)	(0.02)
Options on Securities	N/A	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.00	0.00
Forward Foreign Currency Contracts	0.58	(0.27)
Hedged Forward Foreign Currency Contracts	(0.61)	0.65
Securities Sold Short	(5.03)	(5.28)
Other Current Assets & Liabilities	(35.45)	(35.47)
Net Assets	100.00	100.00

Schedule of Investments Low Duration Opportunities ESG Fund

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS			
TRANSFERABLE SECURITIES														
LOAN PARTICIPATIONS AND ASSIGNMENTS														
Hilton Domestic Operating Co., Inc. 7.089% - 7.095% due 08/11/2030	\$ 20	\$ 20	0.38	Pacific Life Global Funding 1.375% due 14/04/2026	\$ 19	\$ 18	0.34	Xylem, Inc. 1.950% due 30/01/2028	\$ 30	\$ 27	0.51			
				Prologis International Funding S.A. 0.875% due 09/07/2029	€ 125	115	2.17	459 8.64						
CORPORATE BONDS & NOTES								UTILITIES						
BANKING & FINANCE														
Aflac, Inc. 1.125% due 15/03/2026	19	18	0.34	Santander Holdings USA, Inc. 5.807% due 09/09/2026	\$ 30	30	0.56	AES Corp. 5.450% due 01/06/2028	20	20	0.38			
Alexandria Real Estate Equities, Inc. 2.950% due 15/03/2034	14	11	0.21	SBA Communications Corp. 3.875% due 15/02/2027	18	17	0.32	Clearway Energy Operating LLC 3.750% due 15/02/2031	14	12	0.23			
American Tower Corp. 1.450% due 15/09/2026	36	33	0.62	Sumitomo Mitsui Trust Bank Ltd. 5.500% due 09/03/2028	200	203	3.81	Duke Energy Florida LLC 2.500% due 01/12/2029	54	48	0.90			
Bank of America Corp. 2.456% due 22/10/2025	52	52	0.98	Toronto-Dominion Bank 5.264% due 11/12/2026	20	20	0.38	Electricite de France S.A. 4.125% due 17/06/2031	€ 100	108	2.03			
Citigroup, Inc. 6.054% due 25/01/2026	50	50	0.94	Volkswagen Leasing GmbH 3.625% due 11/10/2026	€ 30	32	0.60	New York State Electric & Gas Corp. 5.650% due 15/08/2028	\$ 30	31	0.58			
Corebridge Financial, Inc. 3.850% due 05/04/2029	18	17	0.32	Wells Fargo & Co. 4.540% due 15/08/2026	\$ 50	49	0.92	NextEra Energy Capital Holdings, Inc. 1.900% due 15/06/2028	54	48	0.90			
Deutsche Bank AG 1.375% due 10/06/2026	€ 25	26	0.49	Weyerhaeuser Co. 4.750% due 15/05/2026	36	36	0.68	Verizon Communications, Inc. 1.500% due 18/09/2030	25	20	0.38			
Equinix, Inc. 1.000% due 15/09/2025	\$ 28	27	0.51	1,449 27.27				Vodafone Group PLC 5.125% due 04/06/2081	18	13	0.25			
Equitable Financial Life Global Funding 1.300% due 12/07/2026	28	26	0.49	INDUSTRIALS				300 5.65						
European Investment Bank 2.375% due 24/05/2027	67	63	1.19	Ball Corp. 2.875% due 15/08/2030	16	13	0.24	Total Corporate Bonds & Notes						
Goldman Sachs Group, Inc. 0.855% due 12/02/2026	30	29	0.55	Elevance Health, Inc. 2.550% due 15/03/2031	28	24	0.45	2,208 41.56						
Goldman Sachs Group, Inc. 4.387% due 15/06/2027	49	48	0.90	FactSet Research Systems, Inc. 3.450% due 01/03/2032	18	16	0.30	U.S. GOVERNMENT AGENCIES						
HAT Holdings LLC 3.375% due 15/06/2026	16	15	0.28	Ford Motor Co. 6.100% due 19/08/2032	10	10	0.19	Uniform Mortgage-Backed Security						
HSBC Holdings PLC 5.750% due 20/12/2027	€ 16	20	0.38	HCA, Inc. 3.625% due 15/03/2032	28	25	0.47	4.000% due 01/07/2053	95	87	1.64			
Hudson Pacific Properties LP 5.950% due 15/02/2028	\$ 10	9	0.17	Hilton Domestic Operating Co., Inc. 3.750% due 01/05/2029	18	16	0.30	5.000% due 01/05/2053 - 01/10/2053	1,462	1,414	26.61			
JPMorgan Chase & Co. 2.947% due 24/02/2028	52	49	0.92	MSCI, Inc. 3.625% due 01/09/2030	22	20	0.38	5.500% due 01/08/2053	93	91	1.72			
JPMorgan Chase & Co. 6.070% due 22/10/2027	50	51	0.96	NTT Finance Corp. 0.082% due 13/12/2025	€ 100	102	1.92	Uniform Mortgage-Backed Security, TBA 3.500% due 01/08/2054	220	195	3.67			
Kilroy Realty LP 2.650% due 15/11/2033	20	15	0.28	Nucor Corp. 4.300% due 23/05/2027	\$ 10	10	0.19	1,787 33.64						
Manulife Financial Corp. 3.703% due 16/03/2032	26	24	0.45	NXP BV 2.500% due 11/05/2031	50	42	0.79	U.S. TREASURY OBLIGATIONS						
Mitsubishi UFJ Financial Group, Inc. 3.741% due 07/03/2029	50	47	0.89	S&P Global, Inc. 4.750% due 01/08/2028	48	48	0.90	U.S. Treasury Inflation Protected Securities (a)						
Mizuho Financial Group, Inc. 3.490% due 05/09/2027	€ 100	107	2.01	VMware LLC 3.900% due 21/08/2027	18	17	0.32	0.625% due 15/07/2032	108	97	1.82			
Morgan Stanley 6.407% due 01/11/2029	\$ 25	26	0.49	Walt Disney Co. 2.200% due 13/01/2028	52	47	0.89	1.125% due 15/01/2033	105	97	1.83			
NatWest Group PLC 4.067% due 06/09/2028	€ 100	108	2.03	Warnermedia Holdings, Inc. 4.054% due 15/03/2029	28	26	0.49	1.375% due 15/07/2033	103	98	1.84			
				Western Digital Corp. 4.750% due 15/02/2026	16	16	0.30	U.S. Treasury Notes 5.000% due 30/09/2025 (b)	400	400	7.53			
								692 13.02						
								ASSET-BACKED SECURITIES						
								St. Paul's CLO DAC 4.656% due 15/01/2032				€ 92	98	1.85
								SOVEREIGN ISSUES						
								Romania Government International Bond 5.375% due 22/03/2031				30	32	0.60
								Total Transferable Securities				\$ 4,837 91.05		

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
SSB	2.600%	28/06/2024	01/07/2024	\$ 911	U.S. Treasury Notes 4.125% due 31/07/2028	\$ (929)	\$ 911	\$ 911	17.15
Total Repurchase Agreements						\$ (929)	\$ 911	\$ 911	17.15

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bobl September Futures	Short	09/2024	2	\$ (1)	(0.02)
Euro-Bund 10-Year Bond September Futures	Short	09/2024	1	(2)	(0.04)

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Schatz September Futures	Short	09/2024	2	\$ (1)	(0.02)
U.S. Treasury 10-Year Note September Futures	Short	09/2024	2	(1)	(0.02)
U.S. Treasury 10-Year Ultra September Futures	Short	09/2024	2	(1)	(0.02)
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2024	2	0	0.00
				\$ (6)	(0.12)

WRITTEN OPTIONS

FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS

Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Call - CBOT U.S. Treasury 10-Year Note August Futures	\$ 112.000	26/07/2024	1	\$ (1)	\$ 0	0.00
Put - CBOT U.S. Treasury 10-Year Note August Futures	109.000	26/07/2024	1	0	(1)	(0.01)
				\$ (1)	\$ (1)	(0.01)

Total Financial Derivative Instruments Dealt in on a Regulated Market

\$ (7) (0.13)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	4.000%	18/09/2029	£ 100	\$ (1)	(0.02)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.550	14/09/2028	¥ 30,000	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.582	31/10/2030	\$ 100	3	0.06
Receive	1-Day USD-SOFR Compounded-OIS	3.592	31/10/2030	300	9	0.17
Receive	1-Day USD-SOFR Compounded-OIS	3.602	31/10/2030	100	3	0.06
Receive	1-Day USD-SOFR Compounded-OIS	3.606	31/10/2030	100	3	0.05
Receive	1-Day USD-SOFR Compounded-OIS	3.687	31/10/2030	100	3	0.05
Receive	1-Day USD-SOFR Compounded-OIS	3.722	31/10/2030	100	2	0.04
Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	200	1	0.02
Pay	1-Year BRL-CDI	10.768	04/01/2027	BRL 1,400	(5)	(0.09)
Pay	1-Year BRL-CDI	11.496	04/01/2027	200	0	0.00
Receive	1-Year BRL-CDI	11.691	04/01/2027	800	1	0.02
Pay	3-Month CAD-CAONREPO Compounded-OIS	4.000	21/06/2025	CAD 500	0	0.00
Receive ⁽¹⁾	6-Month EUR-EURIBOR	2.500	18/09/2054	€ 50	1	0.02
Pay ⁽¹⁾	6-Month EUR-EURIBOR	2.750	18/09/2034	225	(3)	(0.06)
					\$ 17	0.32
					\$ 17	0.32

Total Centrally Cleared Financial Derivative Instruments

\$ 17 0.32

⁽¹⁾ This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PURCHASED OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BRC	Call - OTC USD versus JPY	¥ 153.500	05/07/2024	50	\$ 0	\$ 2	0.04

WRITTEN OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BRC	Call - OTC USD versus JPY	¥ 157.250	05/07/2024	100	\$ 0	\$ (2)	(0.04)

⁽¹⁾ Notional Amount represents the number of contracts.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 559	\$ 607	\$ 8	\$ 0	\$ 8	0.15
BRC	07/2024	107	115	0	0	0	0.00
	07/2024	\$ 17	AUD 25	0	0	0	0.00

Schedule of Investments Low Duration Opportunities ESG Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
CBK	07/2024	BRL 232	\$ 43	\$ 1	\$ 0	\$ 1	0.02
	07/2024	€ 101	108	0	0	0	0.00
	07/2024	€ 21	27	0	0	0	0.00
	07/2024	MXN 475	26	0	0	0	0.00
	07/2024	\$ 44	BRL 231	0	(3)	(3)	(0.06)
	07/2024	26	MXN 477	0	0	0	0.00
MBC	10/2024	43	BRL 234	0	(1)	(1)	(0.02)
	07/2024	¥ 469	\$ 3	0	0	0	0.00
	07/2024	\$ 27	£ 21	0	0	0	0.00
MYI	08/2024	€ 21	\$ 27	0	0	0	0.00
	07/2024	€ 4	4	0	0	0	0.00
SCX	07/2024	\$ 826	€ 771	0	0	0	0.00
	08/2024	€ 771	\$ 827	0	0	0	0.00
				\$ 9	\$ (4)	\$ 5	0.09

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation and Institutional EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 0	\$ 1	\$ 0	\$ 0	\$ 0	0.00
	07/2024	\$ 93	€ 86	0	(1)	(1)	(0.02)
BRC	07/2024	88	81	0	(1)	(1)	(0.02)
MBC	07/2024	€ 82	\$ 87	0	0	0	0.00
	08/2024	\$ 88	€ 82	0	0	0	0.00
SCX	07/2024	€ 82	\$ 88	0	0	0	0.00
	07/2024	\$ 85	€ 78	0	(1)	(1)	(0.02)
SSB	08/2024	88	82	0	0	0	0.00
	07/2024	€ 81	\$ 87	0	0	0	0.00
	08/2024	\$ 87	€ 81	0	0	0	0.00
				\$ 0	\$ (3)	\$ (3)	(0.06)

As at 30 June 2024, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
CBK	07/2024	£ 74	\$ 93	\$ 0	\$ 0	\$ 0	0.00
	07/2024	\$ 89	£ 70	0	0	0	0.00
	08/2024	93	74	0	0	0	0.00
MBC	07/2024	£ 72	\$ 91	0	0	0	0.00
	07/2024	\$ 93	£ 73	0	(1)	(1)	(0.01)
SCX	08/2024	91	72	0	0	0	0.00
	07/2024	93	73	0	(1)	(1)	(0.02)
				\$ 0	\$ (2)	\$ (2)	(0.03)

Total OTC Financial Derivative Instruments

\$ 0 0.00

SECURITIES SOLD SHORT

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA 5.500% due 01/08/2054	\$ 100	\$ (99)	(1.86)
Total Securities Sold Short		\$ (99)	(1.86)
Total Investments		\$ 5,659	106.53
Other Current Assets & Liabilities		\$ (347)	(6.53)
Net Assets		\$ 5,312	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

(a) Principal amount of security is adjusted for inflation.

(b) Security with an aggregate fair value of \$400 (31 December 2023: \$Nil) has been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Cash of \$98 (31 December 2023: \$69) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 4,837	\$ 0	\$ 4,837
Repurchase Agreements	0	911	0	911
Financial Derivative Instruments ⁽³⁾	(4)	14	0	10
Securities Sold Short	0	(99)	0	(99)
Totals	\$ (4)	\$ 5,663	\$ 0	\$ 5,659

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 5,199	\$ 0	\$ 5,199
Financial Derivative Instruments ⁽³⁾	(8)	(22)	0	(30)
Securities Sold Short	0	(100)	0	(100)
Totals	\$ (8)	\$ 5,077	\$ 0	\$ 5,069

(1) See Note 3 in the Notes to Financial Statements for additional information.

(2) Refer to the Schedule of Investments for additional information.

(3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOS	5.480%	28/06/2024	01/07/2024	\$ (405)	\$ (405)	(7.62)
Total Reverse Repurchase Agreements					\$ (405)	(7.62)

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
BOA	\$ 7	\$ 0	\$ 7	\$ 1	\$ 0	\$ 1
BRC	(1)	0	(1)	2	0	2
CBK	(3)	0	(3)	1	0	1
GLM	N/A	N/A	N/A	1	0	1
MBC	(1)	0	(1)	(2)	0	(2)
MYI	0	0	0	1	0	1
SCX	(2)	0	(2)	0	0	0
MBC	N/A	N/A	N/A	1	0	1

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	46.06	52.20
Transferable securities dealt in on another regulated market*	44.99	47.38
Repurchase agreements	17.15	N/A
Financial derivative instruments dealt in on a regulated market	(0.13)	(1.02)
Centrally cleared financial derivative instruments	0.32	0.35
OTC financial derivative instruments	0.00	0.10
Securities sold short	(1.86)	(1.92)
Reverse repurchase agreements	(7.62)	N/A

* As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Loan Participations and Assignments	0.38	0.38
Corporate Bonds & Notes	41.56	39.09
U.S. Government Agencies	33.64	37.13
U.S. Treasury Obligations	13.02	13.35
Asset-Backed Securities	1.85	2.08
Sovereign Issues	0.60	N/A
Short-Term Instruments	N/A	7.55
Repurchase Agreements	17.15	N/A
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.12)	(1.02)
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	(0.01)	N/A
Centrally Cleared Financial Derivative Instruments		
Interest Rate Swaps	0.32	0.35
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.04	N/A
Written Options		
Foreign Currency Options	(0.04)	N/A
Forward Foreign Currency Contracts	0.09	0.02
Hedged Forward Foreign Currency Contracts	(0.09)	0.08
Securities Sold Short	(1.86)	(1.92)
Other Current Assets & Liabilities	(6.53)	2.91
Net Assets	100.00	100.00

DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	
TRANSFERABLE SECURITIES												
CANADA												
COMMON STOCKS												
Enbridge, Inc.	62,200	\$ 2,213	1.97	ONEOK, Inc.	63,330	\$ 5,165	4.59	5.371% due 06/08/2024 (b)(c)	\$ 4,900	\$ 4,874	4.33	
Parkland Corp. (e)	34,600	970	0.86	Targa Resources Corp.	27,500	3,542	3.15	5.381% due 01/08/2024 (b)(c)	1,700	1,692	1.50	
TC Energy Corp.	84,600	3,206	2.85	Williams Cos., Inc.	124,900	5,308	4.72	5.381% due 22/10/2024 (b)(c)	1,400	1,377	1.22	
Total Canada		6,389	5.68			37,162	33.04	5.386% due 01/08/2024 (b)(c)	1,100	1,095	0.97	
UNITED STATES												
COMMON STOCKS												
ENERGY												
Antero Midstream Corp.	129,400	1,907	1.70					5.391% due 18/07/2024 (b)(c)	6,300	6,284	5.59	
Cheniere Energy, Inc.	14,033	2,453	2.18					5.392% due 15/10/2024 (b)(c)	1,800	1,773	1.58	
Chesapeake Energy Corp.	31,100	2,556	2.27					5.393% due 13/08/2024 (b)(c)	1,700	1,689	1.50	
DTE Midstream LLC	57,700	4,098	3.64					5.402% due 03/09/2024 (b)(c)	6,500	6,440	5.73	
EnLink Midstream LLC	322,200	4,434	3.94					5.403% due 10/09/2024 (b)(c)	2,600	2,573	2.29	
EQT Corp.	67,100	2,481	2.21					Total Short-Term Instruments		53,293	47.38	
Kinder Morgan, Inc.	262,600	5,218	4.64					Total Transferable Securities		\$ 99,505	88.47	
								SHARES				
								INVESTMENT FUNDS				
								COLLECTIVE INVESTMENT SCHEMES				
								PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (d)				
								1,093,920				
								10,901				
								9.69				
								Total Investment Funds				
								\$ 10,901				
								9.69				

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
SSB	2.600%	28/06/2024	01/07/2024	\$ 1,122	U.S. Treasury Notes 4.125% due 31/07/2028	\$ (1,144)	\$ 1,122	\$ 1,122	1.00
Total Repurchase Agreements						\$ (1,144)	\$ 1,122	\$ 1,122	1.00

⁽¹⁾ Includes accrued interest.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

TOTAL RETURN SWAPS ON INDICES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
FAR	Receive	AMZX Index	521	1-Month USD-LIBOR plus a specified spread	\$ 1,108	14/08/2024	\$ 0	\$ 45	\$ 45	0.04
JPM	Receive	AMNAX Index	6,229	1-Month USD-LIBOR plus a specified spread	5,557	21/08/2024	0	127	127	0.11
	Receive	AMZX Index	6,264	1-Month USD-LIBOR plus a specified spread	13,316	16/10/2024	0	535	535	0.48
							\$ 0	\$ 707	\$ 707	0.63

TOTAL RETURN SWAPS ON SECURITIES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	Receive	Energy Transfer LP	243,020	1-Month USD-LIBOR plus a specified spread	\$ 3,808	16/10/2024	\$ 0	\$ 117	\$ 117	0.10
	Receive	MPLX LP	204,200	1-Month USD-LIBOR plus a specified spread	8,307	13/11/2024	0	354	354	0.32
	Receive	Plains All American Pipeline LP	62,756	1-Month USD-LIBOR plus a specified spread	1,067	13/11/2024	0	49	49	0.04
	Receive	Energy Transfer LP	224,369	1-Month USD-LIBOR plus a specified spread	3,516	08/01/2025	0	108	108	0.10
	Receive	Enterprise Products Partners LP	259,470	1-Month USD-LIBOR plus a specified spread	7,395	08/01/2025	0	93	93	0.08
	Receive	Western Gas Partners LP	36,461	1-Month USD-LIBOR plus a specified spread	1,361	08/01/2025	0	82	82	0.07
CBK	Receive	Energy Transfer LP	169,884	1-Month USD-LIBOR plus a specified spread	2,662	16/10/2024	0	81	81	0.07
MYI	Receive	Enterprise Products Partners LP	25,000	1-Month USD-LIBOR plus a specified spread	713	16/10/2024	0	9	9	0.01
	Receive	Western Gas Partners LP	151,021	1-Month USD-LIBOR plus a specified spread	5,636	16/10/2024	0	340	340	0.30
	Receive	Plains All American Pipeline LP	426,400	1-Month USD-LIBOR plus a specified spread	7,253	08/01/2025	0	331	331	0.30
							\$ 0	\$ 1,564	\$ 1,564	1.39

Schedule of Investments PIMCO MLP & Energy Infrastructure Fund (cont.)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
CBK	07/2024	\$ 113	£ 89	\$ 0	\$ (1)	\$ (1)	0.00
MBC	07/2024	CAD 6,563	\$ 4,820	25	0	25	0.02
	07/2024	£ 89	113	0	0	0	0.00
	07/2024	\$ 7,059	CAD 9,666	4	0	4	0.00
	08/2024	CAD 9,659	\$ 7,059	0	(4)	(4)	0.00
	08/2024	\$ 113	£ 89	0	0	0	0.00
MYI	07/2024	CAD 36	\$ 26	0	0	0	0.00
	07/2024	€ 184	197	0	0	0	0.00
	07/2024	\$ 42	€ 39	0	0	0	0.00
SSB	07/2024	CAD 1,427	\$ 1,044	1	0	1	0.00
TOR	07/2024	1,633	1,188	0	(6)	(6)	(0.01)
				\$ 30	\$ (11)	\$ 19	0.01

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation and Institutional EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 440	\$ 473	\$ 2	\$ 0	\$ 2	0.00
	07/2024	\$ 16,837	€ 15,508	0	(217)	(217)	(0.19)
BPS	07/2024	€ 14,449	\$ 15,455	0	(31)	(31)	(0.03)
	07/2024	\$ 16,238	€ 14,996	0	(166)	(166)	(0.15)
	08/2024	15,398	14,375	31	0	31	0.03
CBK	07/2024	€ 296	\$ 317	0	0	0	0.00
	07/2024	\$ 5	€ 5	0	0	0	0.00
FAR	07/2024	16,261	14,930	0	(261)	(261)	(0.23)
GLM	07/2024	€ 7	\$ 7	0	0	0	0.00
JPM	07/2024	\$ 158	€ 147	0	0	0	0.00
MBC	07/2024	€ 15,288	\$ 16,349	1	(37)	(36)	(0.03)
	07/2024	\$ 6	€ 5	0	0	0	0.00
	08/2024	16,274	15,198	38	0	38	0.03
RBC	07/2024	22	20	0	0	0	0.00
RYL	07/2024	€ 36	\$ 38	0	0	0	0.00
	07/2024	\$ 933	€ 872	2	0	2	0.00
SCX	07/2024	€ 15,148	\$ 16,229	0	(5)	(5)	0.00
	07/2024	\$ 4	€ 4	0	0	0	0.00
	08/2024	16,253	15,148	5	0	5	0.00
SSB	07/2024	€ 825	\$ 895	11	0	11	0.01
UAG	08/2024	34	37	0	0	0	0.00
				\$ 90	\$ (717)	\$ (627)	(0.56)

As at 30 June 2024, the Institutional GBP (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	£ 549	\$ 695	\$ 0	\$ 0	\$ 0	0.00
	07/2024	\$ 1,396	£ 1,096	0	(11)	(11)	(0.01)
	08/2024	674	533	0	0	0	0.00
CBK	07/2024	£ 38	\$ 49	0	0	0	0.00
	07/2024	\$ 72	£ 57	0	0	0	0.00
DUB	07/2024	708	555	0	(7)	(7)	(0.01)
MBC	07/2024	£ 562	\$ 712	1	0	1	0.00
	07/2024	\$ 4	£ 3	0	0	0	0.00
	08/2024	712	562	0	(1)	(1)	0.00
RBC	07/2024	£ 560	\$ 710	2	0	2	0.01
	08/2024	\$ 711	£ 560	0	(2)	(2)	0.00
				\$ 3	\$ (21)	\$ (18)	(0.01)

Total OTC Financial Derivative Instruments

\$ 1,645 1.46

Total Investments

\$ 113,173 100.62

Other Current Assets & Liabilities

\$ (695) (0.62)

Net Assets

\$ 112,478 100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

(a) When-issued security.

(b) Zero coupon security.

(c) Coupon represents a yield to maturity.

(d) Affiliated to the Fund.

(e) Restricted Securities (31 December 2023: Nil):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
Parkland Corp.	23/04/2024 - 24/04/2024	\$ 1,079	\$ 970	0.86

Securities with an aggregate fair value of \$Nil (31 December 2023: \$475) and cash of \$Nil (31 December 2023: \$970) have been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 43,551	\$ 55,954	\$ 0	\$ 99,505
Investment Funds	10,901	0	0	10,901
Repurchase Agreements	0	1,122	0	1,122
Financial Derivative Instruments ⁽³⁾	0	1,645	0	1,645
Totals	\$ 54,452	\$ 58,721	\$ 0	\$ 113,173

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 42,027	\$ 46,018	\$ 0	\$ 88,045
Investment Funds	9,668	0	0	9,668
Repurchase Agreements	0	631	0	631
Financial Derivative Instruments ⁽³⁾	0	(32)	0	(32)
Totals	\$ 51,695	\$ 46,617	\$ 0	\$ 98,312

(1) See Note 3 in the Notes to Financial Statements for additional information.

(2) Refer to the Schedule of Investments for additional information.

(3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
BOA	\$ 588	\$ (390)	\$ 198	\$ (111)	\$ 475	\$ 364
BPS	(177)	0	(177)	6	0	6
CBK	80	0	80	(24)	0	(24)
DUB	(7)	0	(7)	N/A	N/A	N/A
FAR	(216)	0	(216)	(3)	0	(3)
JPM	662	(540)	122	(69)	410	341
MBC	27	0	27	71	0	71
MYI	680	(520)	160	24	560	584
RYL	2	0	2	N/A	N/A	N/A
SCX	N/A	N/A	N/A	5	0	5
SSB	12	0	12	4	0	4
TOR	(6)	0	(6)	65	0	65

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	81.69	74.81
Transferable securities dealt in on another regulated market*	6.78	14.58
Investment funds	9.69	9.82
Repurchase agreements	1.00	0.64
OTC financial derivative instruments	1.46	(0.03)

* As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Canada	5.68	N/A
United States	35.41	42.67
Short-Term Instruments	47.38	46.72
Investment Funds	9.69	9.82
Repurchase Agreements	1.00	0.64
OTC Financial Derivative Instruments		
Total Return Swaps on Indices	0.63	(0.07)
Total Return Swaps on Securities	1.39	(0.18)
Forward Foreign Currency Contracts	0.01	(0.01)
Hedged Forward Foreign Currency Contracts	(0.57)	0.23
Other Current Assets & Liabilities	(0.62)	0.18
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES				4.385% due 01/04/2033	\$ 718	\$ 698	0.06	2.452% due 15/12/2031 (a)	\$ 41	\$ 4	0.00
CORPORATE BONDS & NOTES				4.440% due 01/06/2033	1,573	1,535	0.13	2.500% due 15/11/2027 - 15/10/2052 (a)	101,889	14,010	1.15
BANKING & FINANCE				4.490% due 01/04/2033	300	294	0.02	2.920% due 01/09/2036	1,301	1,057	0.09
SLM Student Loan Trust				4.500% due 25/06/2029 - 25/09/2046 (a)	3,481	494	0.04	3.000% due 15/03/2027 - 15/10/2052 (a)	130,596	20,329	1.67
4.269% due 15/12/2033	€ 517	\$ 522	0.04	4.500% due 01/11/2032 - 01/04/2059	5,918	5,691	0.47	3.000% due 15/12/2046 - 15/04/2049 (a)	856	120	0.01
INDUSTRIALS				4.580% due 01/08/2033	1,000	986	0.08	3.188% due 15/12/2027 (a)	287	11	0.00
Times Square Hotel Trust				4.700% due 01/04/2033	1,410	1,391	0.11	3.283% due 25/12/2036	6,573	5,273	0.43
8.528% due 01/08/2026	\$ 66	65	0.01	4.990% due 01/03/2031	497	501	0.04	3.500% due 15/03/2029 - 15/10/2052 (a)	67,236	11,929	0.98
Total Corporate Bonds & Notes				5.000% due 25/04/2034 - 25/12/2035 (a)	626	101	0.01	3.500% due 01/01/2038 - 01/12/2046	824	756	0.06
		587	0.05	5.000% due 25/09/2035 (a)	169	26	0.00	3.554% due 25/09/2024	6,100	5,972	0.49
MUNICIPAL BONDS & NOTES				5.034% due 01/08/2049	382	389	0.03	4.000% due 15/10/2041 - 25/08/2050 (a)	22,917	4,961	0.41
Detroit, Michigan General Obligation Bonds, Series 2014				5.225% due 01/03/2032	1,935	1,984	0.16	4.000% due 01/03/2046 - 01/04/2048	9,337	8,787	0.72
4.000% due 01/04/2044	2,000	1,576	0.13	5.270% due 01/08/2032	3,866	3,975	0.33	4.190% due 01/05/2030	2,500	2,399	0.20
U.S. GOVERNMENT AGENCIES				5.380% due 01/10/2031	2,018	2,075	0.17	4.500% due 15/02/2037 - 25/10/2051 (a)	5,302	1,134	0.09
Fannie Mae				5.400% due 01/11/2032	1,858	1,917	0.16	4.500% due 15/11/2040 - 01/02/2048	1,105	1,068	0.09
0.000% due 25/03/2033 - 25/03/2047	3,269	2,129	0.18	5.410% due 01/04/2029	2,220	2,268	0.19	4.660% due 25/01/2031	2,200	2,172	0.18
0.000% due 25/05/2033 - 25/05/2048 (b)(d)	3,691	2,779	0.23	5.500% due 25/06/2035 - 25/02/2040 (a)	1,617	301	0.02	5.000% due 15/08/2035 - 25/05/2048 (a)	1,569	253	0.02
0.000% due 25/06/2043 - 25/02/2052 (a)	139,272	1,679	0.14	5.570% due 01/01/2030	3,625	3,742	0.31	5.000% due 01/03/2049	2,359	2,329	0.19
0.061% due 25/01/2051 (a)	14,651	652	0.05	5.620% due 01/06/2041	455	465	0.04	6.036% due 15/03/2050	488	489	0.04
0.109% due 25/12/2050 (a)	8,480	315	0.03	5.650% due 01/05/2038	690	714	0.06	6.224% due 15/12/2050	490	486	0.04
0.200% due 25/02/2043 (a)	2,120	14	0.00	5.675% due 01/12/2048	369	379	0.03	6.226% due 15/04/2049	491	482	0.04
0.215% due 25/08/2033	222	200	0.02	5.750% due 25/07/2035	479	489	0.04	6.308% due 15/08/2048	1,655	1,666	0.14
0.232% due 25/09/2046 (a)	8,171	454	0.04	5.810% due 01/06/2031	4,300	4,386	0.36	Ginnie Mae			
0.281% due 25/08/2033	64	58	0.00	5.893% due 25/07/2046	106	105	0.01	0.000% due 20/08/2033 - 20/01/2044 (b)(d)	1,319	1,166	0.10
0.383% due 25/03/2045 (a)	2,025	101	0.01	6.000% due 25/04/2032 - 25/03/2033 (a)	241	32	0.00	0.000% due 20/05/2040 - 20/08/2047 (a)	49,616	1,777	0.15
0.490% due 25/06/2052 (a)	4,076	230	0.02	6.000% due 25/05/2035	618	634	0.05	0.000% due 20/11/2045	534	375	0.03
0.500% due 25/04/2044 (a)	1,341	123	0.01	6.104% due 25/12/2047	489	484	0.04	0.097% due 20/09/2043 (a)	893	17	0.00
0.550% due 25/05/2046 - 25/01/2050 (a)	17,939	2,069	0.17	6.124% due 25/01/2051	970	971	0.08	0.267% due 20/09/2045 (a)	1,770	141	0.01
0.575% due 25/03/2060 (a)	4,976	231	0.02	6.335% due 25/01/2054	16,737	16,912	1.39	0.607% due 16/04/2040 - 16/08/2042 (a)	2,396	211	0.02
0.600% due 25/10/2042 - 25/07/2059 (a)	10,678	1,155	0.09	6.500% due 25/12/2034 (a)	1,088	146	0.01	0.647% due 20/01/2035 - 20/08/2049 (a)	8,202	592	0.05
0.602% due 25/04/2047 (a)	4,346	242	0.02	Freddie Mac				0.747% due 20/03/2035 - 20/09/2048 (a)	1,830	198	0.02
0.650% due 25/06/2037 - 25/07/2050 (a)	17,166	1,872	0.15	0.000% due 15/10/2032 - 15/12/2043	4,160	2,848	0.23	0.797% due 20/07/2044 (a)	2,278	334	0.03
0.700% due 25/02/2046 - 25/09/2048 (a)	7,709	864	0.07	0.000% due 01/02/2035 - 15/08/2057 (b)(d)	3,172	2,210	0.18	0.957% due 16/01/2038 (a)	5	0	0.00
0.711% due 25/07/2045 (a)	3,538	154	0.01	0.000% due 15/08/2040 - 15/03/2050 (a)	7,284	263	0.02	1.007% due 16/02/2040 (a)	1,484	91	0.01
0.725% due 25/11/2047 (a)	12,702	532	0.04	0.276% due 15/07/2042 (a)	6,272	444	0.04	1.247% due 20/05/2041 (a)	1,028	65	0.01
0.750% due 25/11/2047 - 25/06/2048 (a)	26,688	2,991	0.25	0.386% due 15/10/2040 (a)	7,844	440	0.04	2.500% due 20/09/2027 (a)	1,955	53	0.00
0.776% due 25/02/2062 (a)	7,578	410	0.03	0.402% due 15/02/2041 (a)	237	15	0.00	3.000% due 20/12/2047 - 20/10/2051	6,733	5,926	0.49
0.800% due 25/04/2043 (a)	1,702	96	0.01	0.437% due 15/02/2038 (a)	2,889	155	0.01	3.000% due 20/12/2049 (a)	6,616	1,034	0.09
0.850% due 25/05/2030 (a)	1,078	47	0.00	0.442% due 15/09/2043 (a)	673	57	0.00	3.250% due 20/01/2047	429	370	0.03
1.080% due 25/01/2041 (a)	472	58	0.00	0.472% due 15/02/2038 (a)	19,548	1,092	0.09	3.500% due 20/09/2029 - 20/09/2046 (a)	1,195	172	0.01
1.150% due 25/09/2040 - 25/09/2042 (a)	2,529	222	0.02	0.502% due 15/07/2041 - 15/12/2041 (a)	2,355	166	0.01	3.500% due 20/03/2042 - 20/01/2052	9,106	7,974	0.66
1.200% due 25/05/2034 (a)	28	0	0.00	0.508% due 15/10/2040 (a)	5,664	317	0.03	4.000% due 15/04/2047 - 15/08/2048	2,186	2,078	0.17
1.350% due 25/12/2032 (a)	395	34	0.00	0.519% due 15/04/2047 (a)	2,502	146	0.01	4.500% due 20/07/2040 - 20/02/2049	2,359	2,261	0.19
1.500% due 25/04/2037 - 25/01/2052 (a)	57,009	3,168	0.26	0.540% due 15/12/2046 (a)	5,223	303	0.02	4.500% due 20/05/2043 - 20/09/2047 (a)	2,525	537	0.04
1.650% due 25/11/2033 - 25/10/2034 (a)	517	26	0.00	0.552% due 15/10/2041 - 15/05/2046 (a)	26,220	2,678	0.22	5.000% due 20/06/2040 - 20/11/2048	2,672	2,652	0.22
1.750% due 25/10/2042 (a)	377	48	0.00	0.553% due 15/01/2038 (a)	164	10	0.00	5.000% due 20/09/2040 (a)	359	0	0.00
2.000% due 25/07/2037 - 25/06/2052 (a)	79,720	9,759	0.80	0.574% due 25/08/2024 (a)	35,342	8	0.00	5.633% due 20/01/2068 - 20/09/2073	1,819	1,790	0.15
2.150% due 25/11/2033 (a)	36	3	0.00	0.600% due 25/11/2049 - 25/06/2050 (a)	24,420	2,534	0.21	5.890% due 20/03/2058	40	40	0.00
2.500% due 25/12/2027 - 25/10/2052 (a)	185,307	26,492	2.18	0.602% due 15/08/2041 - 15/09/2044 (a)	6,649	631	0.05	5.917% due 20/04/2065	760	760	0.06
3.000% due 25/11/2027 - 25/10/2052 (a)	189,428	31,046	2.55	0.650% due 25/06/2050 - 25/08/2050 (a)	15,237	1,769	0.15	6.000% due 20/02/2047	13	14	0.00
3.000% due 01/02/2057 - 01/07/2060	21,710	18,230	1.50	0.652% due 15/02/2044 (a)	111	6	0.00	6.037% due 20/05/2069	932	932	0.08
3.500% due 25/02/2028 - 25/04/2053 (a)	25,756	4,122	0.34	0.656% due 15/08/2047 (a)	2,960	226	0.02	6.087% due 20/02/2070	386	386	0.03
3.510% due 01/03/2029	1,085	1,031	0.08	0.700% due 25/05/2050 (a)	2,654	300	0.02	Ginnie Mae			
3.870% due 01/07/2027	1,600	1,534	0.13	0.702% due 15/08/2025 - 15/10/2048 (a)	11,210	1,159	0.10	6.200% due 01/08/2074 (c)	10,300	10,325	0.85
4.000% due 25/04/2032 (a)	341	31	0.00	0.752% due 15/03/2048 - 15/06/2048 (a)	2,928	330	0.03	6.230% due 20/06/2074 (c)	500	501	0.04
4.000% due 25/10/2040 - 25/06/2050 (a)	18,745	3,036	0.25	0.802% due 15/09/2042 (a)	762	57	0.00	6.233% due 20/07/2073 - 20/01/2074	91,998	92,315	7.59
4.000% due 25/05/2050	2,080	1,657	0.14	0.852% due 15/10/2036 (a)	875	60	0.00	6.263% due 20/01/2074	502	505	0.04
4.032% due 25/05/2051 (a)	2,572	398	0.03	1.022% due 15/11/2037 (a)	179	13	0.00	6.283% due 20/09/2073	4,444	4,473	0.37
4.140% due 01/04/2028	677	661	0.05	1.042% due 15/01/2042 (a)	5,202	523	0.04				
4.374% due 01/02/2028	2,000	1,956	0.16	1.152% due 15/11/2041 (a)	100	5	0.00				
				1.202% due 15/07/2026 (a)	162	1	0.00				
				1.252% due 15/10/2036 - 15/12/2042 (a)	1,440	165	0.01				
				1.282% due 15/09/2039 (a)	2,203	203	0.02				
				1.402% due 15/03/2038 (a)	379	28	0.00				
				2.000% due 25/11/2050 - 25/06/2052 (a)	43,967	5,489	0.45				
				2.074% due 15/09/2032	213	203	0.02				

Schedule of Investments Mortgage Opportunities Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
6.293% due 20/08/2073	\$ 9,541	\$ 9,605	0.79	Barley Hill PLC	£ 2,953	\$ 3,716	0.31	JPMorgan Alternative Loan Trust	3,802	\$ 3,108	0.26
6.333% due 20/12/2073	500	504	0.04	6.911% due 27/08/2058				JPMorgan Chase Commercial Mortgage Securities Trust			
6.433% due 20/06/2073	613	622	0.05	BCAP LLC Trust	\$ 1,349	1,209	0.10	5.350% due 05/07/2033	1,950	1,487	0.12
6.453% due 20/08/2073	4,518	4,580	0.38	5.740% due 25/04/2037				6.241% due 12/02/2051	39	40	0.00
Ginnie Mae, TBA				Bear Stearns ALT-A Trust				JPMorgan Resecuritization Trust			
2.000% due 01/07/2054	17,600	14,246	1.17	6.585% due 25/01/2035	1,179	1,077	0.09	4.500% due 26/04/2037	931	422	0.03
2.500% due 01/08/2054	14,600	12,286	1.01	Cascade Funding Mortgage Trust				5.660% due 26/09/2037	1,201	863	0.07
3.000% due 01/08/2054	60,200	52,487	4.32	4.000% due 25/10/2068	616	611	0.05	Lehman Mortgage Trust			
3.500% due 01/08/2054	39,750	35,716	2.94	Chase Mortgage Finance Trust				6.000% due 25/12/2036	1,339	1,062	0.09
4.000% due 01/07/2054	11,200	10,351	0.85	4.675% due 25/03/2037	45	41	0.00	Lehman XS Trust			
4.500% due 01/07/2054	6,120	5,819	0.48	ChaseFlex Trust				5.940% due 25/06/2047	4,993	4,907	0.40
5.000% due 01/08/2054	19,000	18,508	1.52	6.140% due 25/05/2037	1,342	1,236	0.10	MASTR Asset Securitization Trust			
Uniform Mortgage-Backed Security				Citigroup Mortgage Loan Trust, Inc.				6.000% due 25/10/2036	611	485	0.04
2.500% due 01/01/2033 -				5.853% due 25/08/2035	10	10	0.00	MASTR Reperforming Loan Trust			
01/09/2051	16,654	13,905	1.14	6.000% due 25/12/2035	1,057	1,001	0.08	7.000% due 25/07/2035	1,140	757	0.06
3.000% due 01/01/2038 -				CitiMortgage Alternative Loan Trust				Merrill Lynch Mortgage Investors Trust			
01/04/2052	55,215	48,157	3.96	6.000% due 25/11/2036	772	688	0.06	6.250% due 25/08/2036	4,017	1,584	0.13
3.500% due 01/02/2030 -				6.000% due 25/01/2037	1,335	1,066	0.09	Morgan Stanley Mortgage Loan Trust			
01/06/2051	37,618	34,370	2.83	Countrywide Alternative Loan Trust				5.500% due 25/11/2035	937	581	0.05
4.000% due 01/02/2037 -				5.500% due 25/06/2035	127	98	0.01	6.000% due 25/10/2037	6,080	2,868	0.24
01/08/2049	33,047	31,090	2.56	5.500% due 25/07/2035	1,933	1,315	0.11	Mortgage Equity Conversion Asset Trust			
4.500% due 01/12/2038 -				5.500% due 25/10/2035	1,065	743	0.06	5.570% due 25/02/2042	318	315	0.03
01/07/2052	8,134	7,771	0.64	5.500% due 25/11/2035	1,632	881	0.07	Nomura Asset Acceptance Corp. Alternative Loan Trust			
4.500% due				5.500% due 25/12/2035	228	155	0.01	4.769% due 25/10/2035	786	659	0.05
01/07/2053 (h)	9,056	8,549	0.70	5.740% due 25/04/2047	5,473	4,764	0.39	6.017% due 25/06/2037	1,150	945	0.08
5.000% due 01/06/2048 -				5.780% due 25/02/2047	264	243	0.02	Nomura Resecuritization Trust			
01/02/2054	6,569	6,396	0.53	5.780% due 25/09/2047	7	6	0.00	3.455% due 26/11/2036	1,847	1,575	0.13
5.500% due 01/05/2053 -				5.873% due 20/03/2046	467	393	0.03	Residential Accredited Loans, Inc. Trust			
01/03/2054	4,642	4,609	0.38	5.873% due 20/05/2046	1,674	1,399	0.12	5.760% due 25/08/2036	743	552	0.05
6.000% due 01/07/2053 -				6.000% due 25/05/2036	3,355	1,841	0.15	5.923% due 25/12/2035	1,116	467	0.04
01/03/2054	11,075	11,206	0.92	6.000% due 25/02/2037	1,381	554	0.05	6.000% due 25/01/2037	153	118	0.01
6.500% due 01/01/2054	380	394	0.03	6.093% due 25/06/2046	1,973	1,623	0.13	6.250% due 25/01/2037	865	694	0.06
Uniform Mortgage-Backed Security, TBA				6.100% due 25/11/2035	3,411	2,709	0.22	Residential Asset Securitization Trust			
2.000% due 01/08/2054	4,450	3,484	0.29	6.153% due 25/12/2035	1,176	1,021	0.08	6.000% due 25/12/2036	2,992	882	0.07
4.000% due 01/07/2054 -				6.160% due 25/09/2035	2,881	2,501	0.21	RMAC Securities PLC			
01/08/2054	43,800	40,089	3.30	6.250% due 25/05/2036	256	133	0.01	5.523% due 12/06/2044	£ 324	396	0.03
4.500% due 01/07/2039 -				6.250% due 25/09/2037	505	326	0.03	Sestante Finance SRL			
01/08/2054	163,950	155,583	12.79	Countrywide Asset-Backed Certificates Trust, Inc.				4.112% due 23/07/2046	€ 712	708	0.06
5.000% due 01/07/2039 -				5.960% due 25/03/2036	258	258	0.02	Stratton BTL Mortgage Funding PLC			
01/08/2054	250,000	241,800	19.88	Countrywide Home Loan Mortgage Pass-Through Trust				6.883% due 20/01/2054	€ 3,000	3,713	0.31
5.500% due 01/08/2054	99,000	97,635	8.03	3.771% due 25/04/2035	196	146	0.01	Stratton Mortgage Funding PLC			
6.000% due 01/07/2054 -				4.268% due 20/11/2035	2,962	2,609	0.21	0.000% due 25/06/2049	10,600	13,409	1.10
01/08/2054	54,200	54,352	4.47	4.502% due 20/04/2036	34	30	0.00	6.134% due 28/06/2050	1,258	1,590	0.13
6.500% due 01/07/2054 -				5.202% due 20/04/2036	509	435	0.04	Structured Adjustable Rate Mortgage Loan Trust			
01/08/2054	210,000	213,684	17.57	5.750% due 25/07/2037	693	343	0.03	5.136% due 25/05/2035	\$ 938	726	0.06
7.000% due 01/08/2054	83,600	85,935	7.07	6.500% due 25/11/2037	2,235	801	0.07	5.227% due 25/07/2035	1,504	648	0.05
		1,651,530	135.78	6.500% due 25/12/2037	5,247	2,129	0.18	5.760% due 25/02/2037	444	416	0.03
				Credit Suisse Mortgage Capital Mortgage-Backed Trust				5.764% due 25/12/2034	1,520	1,354	0.11
				5.500% due 25/10/2021	15	13	0.00	5.900% due 25/06/2037	274	218	0.02
				Dilosk RMBS DAC				7.282% due 25/02/2034	6	5	0.00
				4.470% due 25/01/2063	€ 1,000	1,073	0.09	Structured Asset Mortgage Investments Trust			
				Domi BV				5.900% due 25/09/2047	2,934	2,488	0.20
				4.419% due 15/06/2056	10,600	11,373	0.94	6.000% due 25/08/2035	448	390	0.03
				Downey Savings & Loan Association Mortgage Loan Trust				6.578% due 19/12/2033	280	262	0.02
				5.643% due 19/10/2036	\$ 4,346	3,637	0.30	Structured Asset Securities Corp. Mortgage Loan Trust			
				Eurosail PLC				5.710% due 25/07/2035	1,221	1,100	0.09
				3.979% due 13/03/2045	€ 438	463	0.04	5.710% due 25/05/2036	1,815	1,453	0.12
				4.205% due 10/09/2044	800	837	0.07	Towd Point Mortgage Funding PLC			
				5.903% due 13/06/2045	€ 1,673	1,888	0.16	0.000% due 20/07/2053	€ 10,600	13,419	1.10
				6.353% due 13/06/2045	309	371	0.03	Tower Bridge Funding PLC			
				First Horizon Alternative Mortgage Securities Trust				0.000% due 20/05/2066	1,000	1,269	0.10
				6.189% due 25/07/2035	\$ 147	131	0.01	6.333% due 20/01/2066	4,100	5,209	0.43
				Grifonas Finance PLC				Trinity Square PLC			
				4.181% due 28/08/2039	€ 725	759	0.06	0.000% due 15/07/2059	6,400	8,112	0.67
				GS Mortgage Securities Corp. Trust				Tudor Rose Mortgages			
				3.425% due 26/04/2037	\$ 7,355	1,829	0.15	6.384% due 20/06/2048	5,105	6,439	0.53
				3.932% due 10/10/2035	3,700	3,251	0.27	6.734% due 20/06/2048	9,746	12,295	1.01
				4.579% due 10/10/2032	5,821	5,675	0.47	Twin Bridges PLC			
				6.826% due 15/07/2031	600	426	0.04	6.934% due 01/12/2055	3,007	3,707	0.31
				7.076% due 15/07/2031	2,000	1,200	0.10	Uropa Securities PLC			
				GSMPS Mortgage Loan Trust				5.602% due 10/10/2040	62	76	0.01
				5.860% due 25/04/2036	311	257	0.02	5.702% due 10/10/2040	31	37	0.00
				7.071% due 20/10/2032	1,022	906	0.07	Verus Securitization Trust			
				HSI Asset Securitization Corp. Trust				2.338% due 25/10/2063	\$ 1,250	1,083	0.09
				6.420% due 25/07/2035	959	916	0.08	4.199% due 25/10/2063	1,000	836	0.07
				IndyMac Mortgage Loan Trust				WaMu Mortgage Pass-Through Certificates Trust			
				4.142% due 25/12/2035	2,951	1,629	0.13	4.239% due 25/06/2037	2,803	2,343	0.19
				4.382% due 25/12/2035	310	226	0.02				
				5.860% due 25/10/2036	3,009	2,613	0.21				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
4.256% due 25/12/2036	\$ 1,996	\$ 1,740	0.14	3.552% due 25/02/2037	\$ 3,363	\$ 2,001	0.16	Palmer Square European Loan Funding DAC			
5.923% due 25/04/2047	56	45	0.00	3.645% due 25/03/2034	243	252	0.02	5.123% due 15/08/2033	€ 2,800	\$ 2,998	0.25
6.113% due 25/09/2046	848	655	0.05	Cumulus Static CLO DAC				5.943% due 15/08/2033	2,500	2,684	0.22
6.403% due 25/01/2047	629	549	0.05	5.025% due 15/11/2033	€ 2,100	2,250	0.19	Park Place Securities, Inc. Asset-Backed Pass-Through Certificates			
6.653% due 25/11/2046	278	242	0.02	5.499% due 25/04/2033	3,100	3,324	0.27	7.035% due 25/02/2035	\$ 258	250	0.02
Washington Mutual Mortgage Pass-Through Certificates Trust				CVC Cordatus Opportunity Loan Fund DAC				5.955% due 25/07/2036	2,178	2,011	0.17
6.143% due 25/06/2046	1,883	1,450	0.12	5.289% due 15/08/2033	3,500	3,751	0.31	6.000% due 25/05/2036	326	307	0.03
Worldwide Plaza Trust				Dryden Euro CLO DAC				Renaissance Home Equity Loan Trust			
3.715% due 10/11/2036	3,950	691	0.06	5.656% due 15/10/2032	2,500	2,659	0.22	5.608% due 25/05/2036	5,981	2,523	0.21
		220,640	18.14	Elevation CLO Ltd.				5.746% due 25/05/2036	1,361	588	0.05
				7.440% due 15/07/2029	\$ 4,300	4,307	0.35	Residential Asset Mortgage Products Trust			
				First Franklin Mortgage Loan Trust				6.000% due 25/02/2036	182	174	0.01
				6.120% due 25/01/2036	228	226	0.02	Residential Asset Securities Corp. Trust			
				Fremont Home Loan Trust				5.895% due 25/06/2036	1,183	1,149	0.09
				5.740% due 25/02/2037	5,439	4,059	0.33	6.219% due 25/06/2034	567	561	0.05
				5.940% due 25/08/2036	3,955	1,233	0.10	6.465% due 25/05/2035	737	725	0.06
				6.390% due 25/07/2035	4,000	3,183	0.26	6.495% due 25/08/2035	2,131	2,037	0.17
				GoldenTree Loan Management EUR CLO DAC				Rockford Tower Europe CLO DAC			
				4.717% due 20/04/2034	€ 2,800	2,982	0.25	5.220% due 24/04/2037	€ 2,400	2,575	0.21
				Goodgreen Trust				Sapphire Aviation Finance Ltd.			
				3.930% due 15/10/2053	\$ 1,748	1,592	0.13	4.250% due 15/03/2040	\$ 2,421	2,310	0.19
				GSAA Home Equity Trust				Seasoned Loans Structured Transaction Trust			
				5.920% due 25/04/2047	3,563	1,557	0.13	6.305% due 25/05/2034	5,357	5,380	0.44
				6.180% due 25/10/2035	1,954	1,774	0.15	Securitized Asset-Backed Receivables LLC Trust			
				GSAMP Trust				5.580% due 25/09/2036	2,656	1,823	0.15
				5.730% due 25/03/2047	694	562	0.05	SLM Student Loan Trust			
				Harvest CLO DAC				4.282% due 25/10/2039	€ 1,371	1,385	0.11
				1.040% due 15/07/2031	€ 794	810	0.07	SoFi Professional Loan Program LLC			
				Hayfin Emerald CLO DAC				2.650% due 25/09/2040	\$ 27	26	0.00
				0.000% due 18/07/2038	1,000	1,075	0.09	Soundview Home Loan Trust			
				Home Equity Asset Trust				5.630% due 25/07/2037	5,199	4,452	0.37
				5.780% due 25/08/2036	\$ 244	237	0.02	6.360% due 25/10/2037	6,367	4,961	0.41
				6.135% due 25/02/2036	1,304	1,256	0.10	6.450% due 25/06/2035	592	548	0.05
				6.750% due 25/08/2033	227	216	0.02	6.760% due 25/10/2037	5,049	3,727	0.31
				Home Equity Mortgage Loan Asset-Backed Trust				Structured Asset Investment Loan Trust			
				5.700% due 25/04/2037	6,285	4,191	0.34	6.060% due 25/04/2036	10,655	5,431	0.45
				JPMorgan Mortgage Acquisition Trust				Structured Asset Securities Corp. Mortgage Loan Trust			
				4.609% due 25/11/2036	178	156	0.01	5.720% due 25/05/2036	266	256	0.02
				5.580% due 25/12/2036	5,628	2,953	0.24	6.585% due 25/04/2035	52	52	0.00
				Jubilee CLO DAC				Taberna Preferred Funding Ltd.			
				4.556% due 15/04/2031	€ 400	427	0.04	5.929% due 05/05/2038	797	757	0.06
				5.676% due 20/11/2031	2,000	2,139	0.18	Terwin Mortgage Trust			
				Laurelin DAC				6.405% due 25/06/2036	200	195	0.02
				1.800% due 20/10/2031	3,500	3,493	0.29	Thunderbolt Aircraft Lease Ltd.			
				Lehman XS Trust				4.147% due 15/09/2038	6,101	5,526	0.45
				5.878% due 25/06/2046	\$ 2,967	2,655	0.22	TIAA CLO Ltd.			
				Long Beach Mortgage Loan Trust				6.739% due 16/01/2031	1,444	1,445	0.12
				6.060% due 25/02/2036	137	113	0.01	Tralee CLO Ltd.			
				6.480% due 25/08/2033	33	32	0.00	7.486% due 20/07/2029	3,559	3,564	0.29
				Man GLG Euro CLO DAC				TruPS Financials Note Securitization Ltd.			
				1.680% due 15/12/2031	€ 4,700	4,565	0.38	7.164% due 20/09/2039	2,128	2,109	0.17
				1.700% due 15/10/2030	5,000	5,115	0.42	Wells Fargo Home Equity Asset-Backed Securities Trust			
				MAPS Ltd.				5.880% due 25/03/2037	862	848	0.07
				4.212% due 15/05/2043	\$ 610	580	0.05			245,388	20.18
				Marzio Finance SRL							
				4.472% due 28/09/2049	€ 2,600	2,792	0.23				
				MASTR Asset-Backed Securities Trust							
				6.040% due 25/12/2035	\$ 45	44	0.00				
				Merrill Lynch Mortgage Investors Trust							
				6.540% due 25/10/2035	402	400	0.03				
				Morgan Stanley ABS Capital, Inc. Trust							
				4.051% due 25/01/2035	711	624	0.05				
				5.600% due 25/10/2036	1,966	861	0.07				
				5.710% due 25/07/2036	8,751	7,594	0.62				
				5.760% due 25/07/2036	3,338	1,228	0.10				
				5.960% due 25/07/2036	3,338	1,231	0.10				
				6.040% due 25/01/2036	1,615	1,541	0.13				
				Morgan Stanley Home Equity Loan Trust							
				5.560% due 25/04/2037	132	68	0.01				
				Morgan Stanley IXIS Real Estate Capital Trust							
				5.760% due 25/07/2036	3,490	1,383	0.11				
				Nassau Ltd.							
				6.840% due 15/01/2030	4,933	4,938	0.41				
				National Collegiate Student Loan Trust							
				5.770% due 25/05/2032	1,383	1,352	0.11				
				NovaStar Mortgage Funding Trust							
				5.720% due 25/03/2037	18,496	11,558	0.95				
				Option One Mortgage Loan Trust							
				5.600% due 25/03/2037	4,546	4,028	0.33				

Schedule of Investments Mortgage Opportunities Fund (Cont.)

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BOS	5.220%	28/06/2024	01/07/2024	\$ 2,800	U.S. Treasury Bonds 2.000% due 15/11/2041	\$ (2,851)	\$ 2,800	\$ 2,801	0.23
	5.390	28/06/2024	01/07/2024	10,200	U.S. Treasury Bonds 2.875% due 15/05/2052	(10,186)	10,200	10,205	0.84
FICC	2.600	28/06/2024	01/07/2024	1,185	U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2026	(1,209)	1,185	1,185	0.10
Total Repurchase Agreements						\$ (14,246)	\$ 14,185	\$ 14,191	1.17

(1) Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/Depreciation	% of Net Assets
3-Month SOFR December Futures	Short	03/2025	1,093	\$ 507	0.04
3-Month SOFR December Futures	Long	03/2026	1,093	58	0.00
U.S. Treasury 2-Year Note September Futures	Short	09/2024	815	(522)	(0.04)
U.S. Treasury 10-Year Note September Futures	Short	09/2024	124	(104)	(0.01)
U.S. Treasury 10-Year Ultra September Futures	Short	09/2024	479	(712)	(0.06)
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2024	27	(17)	0.00
				\$ (790)	(0.07)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (790)	(0.07)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

INTEREST RATE SWAPS

Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/Depreciation	% of Net Assets
Receive ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	3.750%	18/09/2054	£ 400	\$ 23	0.00
Pay ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	4.000	18/09/2029	2,300	(30)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.827	03/07/2028	\$ 39,385	(4,382)	(0.36)
Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	2.790	07/05/2029	14,800	571	0.05
Pay	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	3,100	(201)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	3.043	07/08/2028	14,800	(755)	(0.06)
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	400	9	0.00
Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.500	07/02/2034	76,000	2,836	0.23
Receive	1-Day USD-SOFR Compounded-OIS	3.500	13/02/2034	24,700	901	0.08
Receive	1-Day USD-SOFR Compounded-OIS	3.500	22/02/2034	61,000	2,113	0.17
Receive	1-Day USD-SOFR Compounded-OIS	3.500	01/03/2034	35,500	1,237	0.10
Receive	1-Day USD-SOFR Compounded-OIS	3.500	06/03/2034	35,500	1,257	0.10
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2034	8,700	824	0.07
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2034	4,700	(77)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.510	08/03/2033	100	(3)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.545	31/10/2030	400	13	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.547	31/10/2030	1,000	32	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.550	31/10/2030	900	28	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.572	31/10/2030	900	27	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.582	31/10/2030	1,500	45	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.595	31/10/2030	1,100	32	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.601	31/10/2030	2,000	57	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.602	31/10/2030	2,000	57	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.606	31/10/2030	900	25	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.623	31/10/2030	900	25	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.638	31/05/2028	800	17	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.655	31/05/2028	1,500	30	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.664	31/10/2030	500	12	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.677	31/10/2030	400	10	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.687	31/10/2030	800	19	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.689	31/10/2030	1,200	28	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.691	31/10/2030	900	21	0.00
Pay ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.705	10/01/2031	1,200	(36)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.721	31/10/2030	500	11	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.722	31/10/2030	500	11	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.727	31/10/2030	500	11	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.732	31/10/2030	400	8	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.735	31/10/2030	500	10	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.739	31/10/2030	500	10	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.740	10/07/2030	1,500	(43)	0.00

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	3.749%	31/10/2030	\$ 500	\$ 10	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2028	100	2	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	52,800	(540)	(0.04)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	1,800	61	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	11,000	(159)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	14,500	482	0.04
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2031	3,800	19	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	28,700	(296)	(0.02)
Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	15,000	186	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.807	31/05/2028	500	7	0.00
Pay ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.916	10/06/2031	40,900	87	0.01
Pay ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.940	10/04/2029	23,600	(149)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	2,400	15	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.320	10/10/2030	800	9	0.00
Receive	1-Day USD-SOFR Compounded-OIS	5.000	30/05/2025	79,100	4	0.00
Receive	1-Day USD-SOFR Compounded-OIS	5.000	18/06/2025	33,500	(27)	0.00
Receive	6-Month EUR-EURIBOR	0.250	18/03/2050	€ 2,400	1,013	0.08
Pay ⁽¹⁾	6-Month EUR-EURIBOR	2.750	18/09/2029	22,000	(366)	(0.03)
Receive ⁽¹⁾	6-Month EUR-EURIBOR	2.750	18/09/2034	13,600	337	0.03
					\$ 5,478	0.45
Total Centrally Cleared Financial Derivative Instruments					\$ 5,478	0.45

(1) This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PURCHASED OPTIONS

INTEREST RATE SWAPPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500%	13/01/2025	28,000	\$ 189	\$ 35	0.00
BPS	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	17/10/2025	21,500	43	19	0.00
	Call - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.483	25/11/2024	20,900	132	157	0.01
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.483	25/11/2024	20,900	132	99	0.01
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.348	06/12/2024	20,000	150	126	0.01
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.000	22/04/2025	8,000	73	67	0.01
BRC	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.250	17/03/2025	8,000	44	14	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	27/12/2024	28,400	119	30	0.00
CBK	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.400	19/05/2027	13,900	79	128	0.01
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.000	25/09/2025	80,700	133	125	0.01
DUB	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.750	31/10/2024	19,900	17	33	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.000	02/09/2025	25,000	47	37	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	16/12/2024	39,000	46	8	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	03/11/2025	21,100	36	20	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	6.000	02/09/2025	25,000	19	11	0.00
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.500	21/02/2025	4,800	44	11	0.00
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.500	19/08/2024	5,100	104	10	0.00
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.500	25/03/2025	16,300	329	226	0.02
	Put - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.200	19/08/2024	5,100	104	19	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.500	20/05/2025	24,300	702	487	0.04
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.250	29/11/2024	31,200	745	329	0.03
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	03/01/2025	22,000	130	25	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	28/01/2025	1,400	8	2	0.00
GLM	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.400	19/05/2027	20,000	107	185	0.02
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.000	10/10/2024	34,700	21	24	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.250	19/08/2024	32,800	66	4	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.300	13/03/2025	17,000	31	10	0.00
	Call - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.750	10/11/2025	11,500	90	106	0.01
	Put - OTC 6-Month Interest Rate Swap	3-Month USD-LIBOR	Receive	5.000	03/09/2024	50,000	25	45	0.00
	Put - OTC 6-Month Interest Rate Swap	3-Month USD-LIBOR	Receive	5.660	03/09/2024	50,000	4	1	0.00
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.500	10/03/2025	12,200	83	31	0.00
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.365	19/08/2024	5,500	102	6	0.00
	Put - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.265	19/08/2024	5,500	102	16	0.00
JPM	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.250	03/03/2025	44,000	70	26	0.00
	Put - OTC 6-Month Interest Rate Swap	3-Month USD-LIBOR	Receive	5.000	23/08/2024	165,500	132	155	0.01
	Put - OTC 6-Month Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	23/08/2024	165,500	29	10	0.00
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.500	28/02/2025	2,700	27	6	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.000	16/04/2025	13,300	151	109	0.01
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	16/12/2024	14,600	61	13	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	13/01/2025	21,500	116	27	0.00
MYC	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.000	16/12/2024	16,800	28	14	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.000	25/03/2025	79,100	97	86	0.01
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.250	24/10/2024	34,000	28	10	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	21/01/2025	49,500	54	13	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	7.000	08/05/2025	40,700	7	2	0.00
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.750	21/03/2025	16,500	152	69	0.01

Schedule of Investments Mortgage Opportunities Fund (Cont.)

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.313%	08/06/2026	20,000	\$ 411	\$ 448	0.04
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.372	05/12/2024	10,000	73	65	0.01
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.530	03/12/2024	20,000	135	174	0.01
	Put - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.313	08/06/2026	20,000	411	421	0.04
	Put - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.372	05/12/2024	10,000	73	65	0.01
	Put - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.530	03/12/2024	20,000	135	90	0.01
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.500	22/08/2025	17,000	211	102	0.01
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.000	16/04/2025	5,800	59	47	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.000	22/04/2025	6,600	66	55	0.01
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	03/01/2025	9,600	45	11	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	30/01/2025	14,000	67	21	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	6.000	17/10/2025	21,500	147	75	0.01
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.920	27/02/2025	12,200	509	433	0.04
							\$ 7,350	\$ 4,993	0.41

INTEREST RATE-CAPPED OPTIONS

Counterparty	Description	Floating Rate Index	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
DUB	Put - OTC 2-Year Interest Rate Floor ⁽¹⁾	2-Year USD-LIBOR	0.033%	26/01/2027	255,000	\$ 3,060	\$ 1,425	0.12

⁽¹⁾ The underlying instrument has a forward starting effective date.

OPTIONS ON SECURITIES

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/08/2054	\$ 98.109	06/08/2024	22,500	\$ 60	\$ 9	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/08/2054	98.516	06/08/2024	16,000	32	10	0.00
JPM	Put - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/08/2054	98.094	06/08/2024	16,000	42	6	0.00
MSC	Put - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/08/2054	98.508	06/08/2024	8,000	16	5	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/08/2054	98.656	06/08/2024	16,000	33	12	0.00
					\$ 183	\$ 42	0.00

WRITTEN OPTIONS

INTEREST RATE SWAPPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.443%	06/08/2024	17,900	\$ (48)	\$ (14)	0.00
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.550	06/08/2024	17,900	(60)	(8)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.000	13/01/2025	14,000	(105)	(8)	0.00
DUB	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	5.500	02/09/2025	50,000	(57)	(40)	(0.01)
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.000	25/03/2025	16,300	(185)	(104)	(0.01)
GLM	Put - OTC 6-Month Interest Rate Swap	3-Month USD-LIBOR	Pay	5.330	03/09/2024	100,000	(15)	(19)	0.00
JPM	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.551	06/08/2024	12,700	(43)	(5)	0.00
	Put - OTC 6-Month Interest Rate Swap	3-Month USD-LIBOR	Pay	5.250	23/08/2024	331,000	(124)	(95)	(0.01)
MYC	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.250	27/02/2025	46,400	(506)	(405)	(0.03)
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.438	06/08/2024	12,000	(33)	(10)	0.00
							\$ (1,176)	\$ (708)	(0.06)

INTEREST RATE-CAPPED OPTIONS

Counterparty	Description	Floating Rate Index	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
DUB	Put - OTC 2-Year Interest Rate Floor ⁽¹⁾	2-Year USD-LIBOR	0.021%	26/01/2027	255,000	\$ (1,158)	\$ (486)	(0.04)
	Put - OTC 2-Year Interest Rate Floor ⁽¹⁾	2-Year USD-LIBOR	0.027	26/01/2027	255,000	(1,887)	(844)	(0.07)
						\$ (3,045)	\$ (1,330)	(0.11)

⁽¹⁾ The underlying instrument has a forward starting effective date.

OPTIONS ON SECURITIES

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	\$ 97.313	08/07/2024	75,000	\$ (261)	\$ (88)	(0.01)
JPM	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	94.969	08/07/2024	1,000	(4)	0	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	97.266	08/07/2024	1,500	(3)	(2)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	97.719	08/07/2024	1,000	(2)	(1)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	97.969	08/07/2024	1,000	(3)	0	0.00
MSC	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	95.781	08/07/2024	12,500	(25)	(12)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	97.250	08/07/2024	1,500	(3)	(2)	0.00
SAL	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	96.617	08/07/2024	6,000	(11)	(21)	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	96.789	08/07/2024	5,000	(9)	(21)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	97.969	08/07/2024	1,000	(3)	0	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	98.109	08/07/2024	10,500	(30)	(2)	0.00
					\$ (354)	\$ (149)	(0.01)

⁽¹⁾ Notional Amount represents the number of contracts.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	€ 10,584	\$ 11,390	\$ 46	\$ 0	\$ 46	0.00
	07/2024	£ 72,923	93,133	951	0	951	0.08
	07/2024	\$ 4,915	€ 4,595	10	0	10	0.00
	07/2024	98,598	£ 77,973	0	(32)	(32)	0.00
	08/2024	€ 4,595	\$ 4,922	0	(10)	(10)	0.00
	08/2024	£ 77,973	98,614	30	0	30	0.00
CBK	07/2024	€ 932	999	0	0	0	0.00
	07/2024	£ 470	601	6	0	6	0.00
	07/2024	\$ 7,557	£ 5,934	0	(55)	(55)	0.00
FAR	07/2024	€ 57,296	\$ 62,404	997	0	997	0.08
MBC	07/2024	1,941	2,106	26	0	26	0.00
	07/2024	£ 10,514	13,386	95	0	95	0.01
MYI	07/2024	€ 57	61	0	0	0	0.00
	07/2024	\$ 75	£ 59	0	0	0	0.00
RYL	07/2024	€ 4,595	\$ 4,917	0	(8)	(8)	0.00
SCX	07/2024	\$ 75,805	€ 70,753	25	0	25	0.00
	08/2024	€ 70,753	\$ 75,916	0	(24)	(24)	0.00
				\$ 2,186	\$ (129)	\$ 2,057	0.17

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional CAD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 6,227	CAD 8,478	\$ 0	\$ (31)	\$ (31)	0.00
CBK	07/2024	CAD 14,050	\$ 10,268	0	0	0	0.00
	07/2024	\$ 10,269	CAD 13,988	0	(47)	(47)	0.00
	08/2024	10,268	14,041	0	0	0	0.00
GLM	07/2024	257	351	0	0	0	0.00
MBC	07/2024	CAD 28,411	\$ 20,752	0	(11)	(11)	0.00
	07/2024	\$ 14,431	CAD 19,649	0	(71)	(71)	(0.01)
	08/2024	20,752	28,392	12	0	12	0.00
				\$ 12	\$ (160)	\$ (148)	(0.01)

As at 30 June 2024, the Institutional CHF (Hedged) Accumulation and E Class CHF (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 639	CHF 575	\$ 1	\$ 0	\$ 1	0.00
CBK	07/2024	63	57	1	0	1	0.00
JPM	07/2024	CHF 670	\$ 747	1	0	1	0.00
	08/2024	\$ 747	CHF 668	0	(1)	(1)	0.00
MBC	07/2024	19	17	0	(1)	(1)	0.00
SCX	07/2024	CHF 5	\$ 5	0	0	0	0.00
TOR	07/2024	\$ 733	CHF 662	4	0	4	0.00
UAG	07/2024	CHF 670	\$ 747	1	0	1	0.00
	07/2024	\$ 724	CHF 654	4	0	4	0.00
	08/2024	747	667	0	(1)	(1)	0.00
				\$ 12	\$ (3)	\$ 9	0.00

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 27	\$ 29	\$ 0	\$ 0	\$ 0	0.00
	07/2024	\$ 125,143	€ 115,265	0	(1,607)	(1,607)	(0.13)
BPS	07/2024	€ 118,371	\$ 126,623	9	(250)	(241)	(0.02)
	07/2024	\$ 110,934	€ 102,470	0	(1,112)	(1,112)	(0.09)
	08/2024	124,549	116,274	249	0	249	0.02
BRC	07/2024	11,327	10,586	18	0	18	0.00
CBK	07/2024	€ 33	\$ 35	0	0	0	0.00
	07/2024	\$ 2,738	€ 2,514	0	(44)	(44)	(0.01)
FAR	07/2024	122,006	112,019	0	(1,950)	(1,950)	(0.16)
GLM	07/2024	€ 97	\$ 105	1	0	1	0.00
JPM	07/2024	\$ 1,738	€ 1,624	3	0	3	0.00
MBC	07/2024	€ 116,570	\$ 124,648	0	(286)	(286)	(0.02)
	07/2024	\$ 5,574	€ 5,185	0	(17)	(17)	0.00
	08/2024	124,830	116,570	285	0	285	0.02
RBC	07/2024	32	30	0	0	0	0.00
RYL	07/2024	310	290	1	0	1	0.00

Schedule of Investments Mortgage Opportunities Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SCX	07/2024	€ 113,401	\$ 121,499	\$ 2	\$ (40)	\$ (38)	0.00
	08/2024	\$ 121,212	€ 112,968	38	0	38	0.00
SSB	07/2024	€ 3,647	\$ 3,908	1	(1)	0	0.00
	07/2024	\$ 2,319	€ 2,163	0	(1)	(1)	0.00
UAG	08/2024	3,819	3,560	1	0	1	0.00
	08/2024	€ 39	\$ 42	0	0	0	0.00
				\$ 608	\$ (5,308)	\$ (4,700)	(0.39)

As at 30 June 2024, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	£ 6,162	\$ 7,792	\$ 2	\$ 0	\$ 2	0.00
	07/2024	\$ 15,192	£ 11,922	0	(121)	(121)	(0.01)
	08/2024	7,793	6,162	0	(2)	(2)	0.00
BRC	07/2024	179	140	0	(2)	(2)	0.00
CBK	07/2024	£ 62	\$ 79	1	0	1	0.00
	07/2024	\$ 422	£ 333	0	(2)	(2)	0.00
DUB	07/2024	7,779	6,096	0	(72)	(72)	(0.01)
MBC	07/2024	£ 6,355	\$ 8,043	9	0	9	0.00
	08/2024	\$ 7,792	£ 6,157	0	(7)	(7)	0.00
RBC	07/2024	£ 6,154	\$ 7,804	25	0	25	0.01
	08/2024	\$ 7,806	£ 6,154	0	(25)	(25)	0.00
RYL	07/2024	311	243	0	(4)	(4)	0.00
				\$ 37	\$ (235)	\$ (198)	(0.01)
Total OTC Financial Derivative Instruments						\$ 1,293	0.11

SECURITIES SOLD SHORT

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA			
2.000% due 01/07/2039	\$ 22,800	\$ (20,039)	(1.65)
2.500% due 01/08/2054	105,500	(86,250)	(7.09)
3.000% due 01/07/2039	500	(463)	(0.04)
3.000% due 01/08/2054	113,850	(96,951)	(7.97)
3.500% due 01/08/2054	84,400	(74,720)	(6.14)
4.000% due 01/07/2039	7,800	(7,500)	(0.62)
5.500% due 01/07/2054	18,400	(18,149)	(1.49)
Total Securities Sold Short		\$ (304,072)	(25.00)
Total Investments		\$ 1,953,658	160.62
Other Current Assets & Liabilities		\$ (737,351)	(60.62)
Net Assets		\$ 1,216,307	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

- Security is an Interest Only ("IO") or IO Strip.
- Principal only security.
- When-issued security.
- Zero coupon security.
- Coupon represents a yield to maturity.
- Principal amount of security is adjusted for inflation.
- Affiliated to the Fund.
- Security with an aggregate fair value of \$8,548 (31 December 2023: \$59,020) has been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Security with an aggregate fair value of \$Nil (31 December 2023: \$821) has been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 30 June 2024.

Securities with an aggregate fair value of \$Nil (31 December 2023: \$1,837) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as 30 June 2024.

Cash of \$15,016 (31 December 2023: \$6,307) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$3,190 (31 December 2023: \$460) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 2,218,531	\$ 19,029	\$ 2,237,560
Investment Funds	4	0	0	4
Repurchase Agreements	0	14,185	0	14,185
Financial Derivative Instruments ⁽³⁾	0	5,981	0	5,981
Securities Sold Short	0	(304,072)	0	(304,072)
Totals	\$ 4	\$ 1,934,625	\$ 19,029	\$ 1,953,658

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,894,376	\$ 7,833	\$ 1,902,209
Investment Funds	4	0	0	4
Repurchase Agreements	0	68,968	0	68,968
Financial Derivative Instruments ⁽³⁾	0	3,083	0	3,083
Securities Sold Short	0	(432,300)	0	(432,300)
Totals	\$ 4	\$ 1,534,127	\$ 7,833	\$ 1,541,964

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOS	5.460%	13/06/2024	15/07/2024	\$ (8,305)	\$ (8,328)	(0.68)
Total Reverse Repurchase Agreements					\$ (8,328)	(0.68)

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
BOA	\$ (1,701)	\$ 2,120	\$ 419	\$ (36)	\$ 0	\$ (36)
BPS	238	(10)	228	775	(600)	175
BRC	60	0	60	273	(370)	(97)
CBK	113	(300)	(187)	1,187	(1,300)	(113)
DUB	1,097	(1,170)	(73)	2,679	(2,490)	189
FAR	(953)	1,060	107	5	0	5
GLM	410	(420)	(10)	1,202	(1,050)	152
JPM	252	0	252	438	(340)	98
MBC	34	0	34	14	0	14
MSC	3	0	3	(70)	0	(70)
MYC	1,786	(1,760)	26	1,305	(1,250)	55
MYI	0	10	10	539	(1,070)	(531)
RYL	(11)	0	(11)	N/A	N/A	N/A
SAL	(44)	0	(44)	(490)	460	(30)
SCX	1	0	1	50	0	50
SSB	N/A	N/A	N/A	49	0	49
TOR	4	0	4	N/A	N/A	N/A
UAG	4	0	4	798	(1,320)	(522)

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	21.02	12.84
Transferable securities dealt in on another regulated market*	159.67	192.75
Other transferable securities	3.27	N/A
Investment funds	0.00	0.00
Repurchase agreements	1.17	7.45
Financial derivative instruments dealt in on a regulated market	(0.07)	(0.35)
Centrally cleared financial derivative instruments	0.45	(0.26)
OTC financial derivative instruments	0.11	0.94
Securities sold short	(25.00)	(46.72)
Reverse repurchase agreements	(0.68)	(60.04)
Sale-buyback financing transactions	N/A	(0.09)

* As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Corporate Bonds & Notes	0.05	0.07
Municipal Bonds & Notes	0.13	N/A
U.S. Government Agencies	135.78	161.34
U.S. Treasury Obligations	0.62	0.80
Non-Agency Mortgage-Backed Securities	18.14	21.71
Asset-Backed Securities	20.18	21.67
Short-Term Instruments	9.06	N/A
Investment Funds	0.00	0.00
Repurchase Agreements	1.17	7.45
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.07)	(0.35)
Centrally Cleared Financial Derivative Instruments		
Interest Rate Swaps	0.45	(0.26)
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	0.41	0.88
Interest Rate-Capped Options	0.12	N/A
Options on Securities	0.00	0.00
Written Options		
Interest Rate Swaptions	(0.06)	(0.05)
Interest Rate-Capped Options	(0.11)	N/A
Options on Securities	(0.01)	(0.07)
Forward Foreign Currency Contracts	0.17	(0.10)
Hedged Forward Foreign Currency Contracts	(0.41)	0.28
Securities Sold Short	(25.00)	(46.72)
Other Current Assets & Liabilities	(60.62)	(66.65)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES								INDUSTRIALS			
CORPORATE BONDS & NOTES				HSBC Holdings PLC 5.887% due 14/08/2027 \$ 1,100 \$ 1,108 0.03				Air Canada Pass-Through Trust 3.600% due 15/09/2028 \$ 120 \$ 114 0.00			
BANKING & FINANCE				Jackson National Life Global Funding 5.600% due 10/04/2026 4,900 4,892 0.13				Alaska Airlines Pass-Through Trust 4.800% due 15/02/2029 290 285 0.01			
AerCap Ireland Capital DAC 2.875% due 14/08/2024 \$ 1,700 \$ 1,693 0.05				JPMorgan Chase & Co. 1.040% due 04/02/2027 1,100 1,025 0.03 1.578% due 22/04/2027 1,800 1,680 0.05 3.509% due 23/01/2029 11,000 10,407 0.29 3.782% due 01/02/2028 700 674 0.02 3.960% due 29/01/2027 2,200 2,150 0.06 5.040% due 23/01/2028 1,800 1,791 0.05 5.571% due 22/04/2028 1,000 1,008 0.03				American Airlines Pass-Through Trust 3.000% due 15/04/2030 130 119 0.00 3.350% due 15/04/2031 135 125 0.00 3.600% due 22/03/2029 124 118 0.00 3.650% due 15/08/2030 133 125 0.00			
American Express Co. 5.098% due 16/02/2028 100 100 0.00 5.645% due 23/04/2027 7,500 7,532 0.21				JPMorgan Chase Bank N.A. 5.110% due 08/12/2026 5,600 5,600 0.15				Boeing Co. 4.875% due 01/05/2025 1,500 1,484 0.04			
American Honda Finance Corp. 5.000% due 23/05/2025 4,100 4,086 0.11 5.914% due 12/02/2025 4,300 4,306 0.12				Kookmin Bank 4.000% due 13/04/2027 € 1,300 1,408 0.04				British Airways Pass-Through Trust 4.250% due 15/05/2034 337 317 0.01			
American Tower Corp. 1.450% due 15/09/2026 8,200 7,527 0.21 3.800% due 15/08/2029 1,305 1,213 0.03				Lloyds Banking Group PLC 5.985% due 07/08/2027 \$ 6,110 6,148 0.17				Carrier Global Corp. 4.375% due 29/05/2025 € 600 646 0.02			
Athene Global Funding 5.620% due 08/05/2026 6,300 6,307 0.17				Met Tower Global Funding 5.250% due 12/04/2029 5,800 5,832 0.16				DAE Funding LLC 3.375% due 20/03/2028 \$ 2,800 2,576 0.07			
Australia & New Zealand Banking Group Ltd. 4.675% due 15/06/2026 5,000 4,965 0.14				Mizuho Financial Group, Inc. 5.382% due 10/07/2030 (b) 6,600 6,593 0.18				Hyundai Capital America 5.300% due 19/03/2027 1,100 1,098 0.03 5.450% due 24/06/2026 8,300 8,290 0.23			
Banco BPM SpA 3.875% due 18/09/2026 € 1,450 1,564 0.04				Morgan Stanley 1.512% due 20/07/2027 2,800 2,589 0.07 2.188% due 28/04/2026 1,200 1,166 0.03 4.361% due 19/03/2027 € 3,800 4,084 0.11 4.679% due 17/07/2026 \$ 400 396 0.01 5.123% due 01/02/2029 6,200 6,177 0.17 5.652% due 13/04/2028 1,200 1,212 0.03 6.138% due 16/10/2026 300 302 0.01 6.296% due 18/10/2028 900 929 0.02				Imperial Brands Finance PLC 3.125% due 26/07/2024 200 200 0.01 3.500% due 26/07/2026 3,243 3,115 0.08			
Banco Santander Totta S.A. 3.750% due 11/09/2026 1,400 1,508 0.04				Morgan Stanley Bank N.A. 4.952% due 14/01/2028 100 99 0.00 5.504% due 26/05/2028 2,900 2,920 0.08 5.882% due 30/10/2026 4,100 4,151 0.11				JetBlue Pass-Through Trust 2.750% due 15/11/2033 238 206 0.01 4.000% due 15/05/2034 154 145 0.00			
Bank of America Corp. 1.734% due 22/07/2027 \$ 1,900 1,761 0.05 2.015% due 13/02/2026 650 635 0.02 3.593% due 21/07/2028 9,100 8,664 0.24 3.705% due 24/04/2028 100 96 0.00 5.933% due 15/09/2027 8,500 8,593 0.24				Nationwide Building Society 5.264% due 10/11/2026 \$ 900 905 0.02				Nissan Motor Co. Ltd. 3.522% due 17/09/2025 2,000 1,941 0.05 4.345% due 17/09/2027 1,600 1,528 0.04			
Bank of America N.A. 6.148% due 18/08/2025 3,100 3,115 0.08				NatWest Group PLC 5.516% due 30/09/2028 7,660 7,667 0.21				Skyworks Solutions, Inc. 1.800% due 01/06/2026 100 93 0.00			
Bank of Nova Scotia 3.050% due 31/10/2024 € 5,000 5,348 0.15 5.400% due 04/06/2027 \$ 3,600 3,618 0.10				Nomura Holdings, Inc. 5.594% due 02/07/2027 (b) 500 500 0.01				Spirit Airlines Pass-Through Trust 4.100% due 01/10/2029 216 202 0.01			
Barclays PLC 5.829% due 09/05/2027 3,900 3,908 0.11 6.496% due 13/09/2027 5,000 5,084 0.14 7.385% due 02/11/2028 7,100 7,484 0.20				Nycredit Realkredit A/S 5.000% due 01/10/2053 DKK 41,633 6,041 0.17				U.S. Airways Pass-Through Trust 3.950% due 15/05/2027 209 204 0.01 4.625% due 03/12/2026 255 253 0.01			
BNP Paribas S.A. 3.500% due 16/11/2027 7,555 7,104 0.19				Royal Bank of Canada 4.851% due 14/12/2026 \$ 9,400 9,371 0.26 5.864% due 18/03/2027 £ 5,400 6,846 0.19				United Airlines Pass-Through Trust 2.700% due 01/11/2033 727 631 0.02 3.500% due 01/09/2031 514 476 0.01 5.875% due 15/04/2029 1,047 1,051 0.03			
BPCE S.A. 3.500% due 23/10/2027 9,000 8,422 0.23 5.203% due 18/01/2027 250 249 0.01				Sumitomo Mitsui Banking Corp. 3.602% due 16/02/2026 € 5,000 5,349 0.15				Volkswagen Group of America Finance LLC 5.800% due 12/09/2025 2,450 2,456 0.07 6.302% due 12/09/2025 2,750 2,767 0.08			
Citibank N.A. 5.438% due 30/04/2026 12,650 12,699 0.35 5.488% due 04/12/2026 2,600 2,615 0.07				Toronto-Dominion Bank 4.701% due 05/06/2027 \$ 9,000 8,935 0.24 4.994% due 05/04/2029 9,900 9,819 0.27				Warnermedia Holdings, Inc. 3.638% due 15/03/2025 2,100 2,068 0.06 3.755% due 15/03/2027 2,100 1,994 0.05			
Citigroup, Inc. 3.520% due 27/10/2028 10,800 10,212 0.28				Toyota Motor Credit Corp. 5.860% due 22/08/2024 4,700 4,702 0.13				34,627 0.95			
Credit Agricole Home Loan SFH S.A. 0.125% due 16/12/2024 € 1,100 1,161 0.03				UBS Group AG 1.305% due 02/02/2027 4,350 4,059 0.11 4.751% due 12/05/2028 7,000 6,858 0.19 6.246% due 22/09/2029 2,787 2,866 0.08				Utilities			
Deutsche Bank AG 1.375% due 17/02/2032 10,000 8,943 0.25				UniCredit SpA 3.375% due 31/01/2027 € 6,200 6,655 0.18				Georgia Power Co. 6.114% due 08/05/2025 4,900 4,923 0.14			
Federation des Caisses Desjardins du Quebec 5.147% due 27/11/2028 \$ 9,400 9,530 0.26 5.874% due 30/11/2026 £ 700 888 0.02				Van Lanschot Kempen NV 3.500% due 31/05/2026 300 322 0.01				NextEra Energy Capital Holdings, Inc. 6.051% due 01/03/2025 1,600 1,604 0.04			
Ford Motor Credit Co. LLC 2.700% due 10/08/2026 \$ 200 188 0.01 2.900% due 16/02/2028 200 181 0.00 4.125% due 17/08/2027 1,100 1,046 0.03 4.389% due 08/01/2026 400 392 0.01 4.542% due 01/08/2026 800 779 0.02 5.800% due 05/03/2027 2,600 2,601 0.07 6.950% due 10/06/2026 200 204 0.01 7.350% due 04/11/2027 200 208 0.01				Wells Fargo & Co. 2.393% due 02/06/2028 \$ 12,300 11,331 0.31 2.406% due 30/10/2025 1,100 1,088 0.03 3.000% due 23/10/2026 600 570 0.02 3.196% due 17/06/2027 4,000 3,831 0.10 3.584% due 22/05/2028 100 95 0.00 5.707% due 22/04/2028 1,700 1,715 0.05 6.303% due 23/10/2029 200 208 0.01				Pacific Gas & Electric Co. 3.000% due 15/06/2028 500 457 0.01			
GA Global Funding Trust 6.715% due 11/04/2025 6,800 6,841 0.19				364,202 10.00				Pinnacle West Capital Corp. 6.191% due 10/06/2026 1,300 1,300 0.04			
Goldman Sachs Group, Inc. 1.431% due 09/03/2027 2,900 2,707 0.07 1.948% due 21/10/2027 700 647 0.02 3.272% due 29/09/2025 700 696 0.02 3.500% due 01/04/2025 800 788 0.02 3.500% due 16/11/2026 2,300 2,208 0.06 3.615% due 15/03/2028 7,500 7,173 0.20 5.798% due 10/08/2026 6,200 6,204 0.17 6.430% due 10/08/2026 1,300 1,306 0.04				Wells Fargo Bank N.A. 6.162% due 01/08/2025 3,500 3,517 0.10				Southern California Edison Co. 4.875% due 01/02/2027 1,900 1,887 0.05 5.150% due 01/06/2029 2,900 2,898 0.08			
Goodman Australia Finance Pty. Ltd. 4.250% due 03/05/2030 € 300 325 0.01								Xcel Energy, Inc. 3.350% due 01/12/2026 700 668 0.02			
								13,737 0.38			
								Total Corporate Bonds & Notes 412,566 11.33			
								U.S. GOVERNMENT AGENCIES			
								Fannie Mae 0.930% due 25/03/2037 (a) 201 15 0.00 2.080% due 01/10/2026 2,904 2,719 0.07 2.110% due 01/02/2027 13,452 12,557 0.34 2.170% due 01/09/2026 13,337 12,570 0.35 2.320% due 01/01/2026 2,331 2,228 0.06 2.520% due 01/03/2025 22,000 21,537 0.59 2.680% due 01/05/2025 3,505 3,418 0.09 2.915% due 01/10/2025 13,649 13,312 0.37			

Schedule of Investments StocksPLUS™ Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
3.000% due 25/10/2040	\$ 580	\$ 541	0.01	U.S. TREASURY OBLIGATIONS				6.240% due 25/02/2035	\$ 2,988	\$ 2,503	0.07
3.040% due 01/02/2027	2,581	2,462	0.07	U.S. Treasury Inflation Protected Securities (e)				Credit Suisse First Boston Mortgage Securities Corp.			
3.100% due 01/01/2026	12,600	12,198	0.34	0.125% due 15/10/2024	\$ 24,439	\$ 24,195	0.66	0.098% due 25/06/2032	0	0	0.00
3.150% due 01/03/2026	8,730	8,440	0.23	0.125% due 15/04/2025	4,127	4,015	0.11	6.056% due 25/03/2032	1	1	0.00
3.210% due 01/07/2026	14,624	14,105	0.39	0.125% due 15/10/2025	37,456	36,229	1.00	Credit Suisse Mortgage Capital Certificates			
3.230% due 01/05/2026	10,744	10,377	0.28	0.250% due 15/01/2025	30,443	29,816	0.82	3.850% due 25/09/2057	7,277	7,047	0.19
3.470% due 01/11/2034	2,545	2,392	0.07	0.375% due 15/07/2025	95,714	93,319	2.56	6.194% due 15/07/2032	207	203	0.01
3.590% due 01/12/2025	8,730	8,516	0.23	0.625% due 15/01/2026	8,576	8,298	0.23	7.275% due 27/12/2037	4,198	3,580	0.10
3.600% due 25/11/2048	1,070	1,006	0.03	1.375% due 15/07/2033	1,445	1,365	0.04	CSAIL Commercial Mortgage Trust			
5.775% due 01/09/2035	6	6	0.00	1.750% due 15/01/2034	14,891	14,456	0.40	3.504% due 15/06/2057	4,030	3,950	0.11
5.805% due 01/07/2035	3	3	0.00	U.S. Treasury Notes				Dilosk RMBS DAC			
5.810% due 01/06/2031	4,800	4,895	0.13	0.375% due 30/09/2027	100	88	0.00	4.470% due 25/01/2063	€ 1,000	1,073	0.03
5.843% due 25/03/2049 - 25/09/2049	3,260	3,230	0.09	0.500% due 31/10/2027	1,200	1,054	0.03	4.801% due 20/10/2062	1,129	1,219	0.03
5.893% due 25/09/2046 - 25/11/2059	3,371	3,336	0.09	0.625% due 30/11/2027	12,800	11,255	0.31	Domi BV			
6.104% due 25/12/2047	2,767	2,738	0.08	0.625% due 31/12/2027	10,700	9,379	0.26	4.419% due 15/06/2056	2,200	2,360	0.07
6.120% due 25/03/2038	278	278	0.01	0.750% due 31/01/2028	3,100	2,722	0.07	Dutch Property Finance BV			
6.124% due 25/01/2051	7,536	7,539	0.21					4.514% due 28/07/2058	2,488	2,669	0.07
6.228% due 25/12/2050	3,577	3,681	0.10					4.564% due 28/04/2059	9,345	10,032	0.28
6.314% due 01/07/2044	1	1	0.00	NON-AGENCY MORTGAGE-BACKED SECURITIES				GSR Mortgage Loan Trust			
6.336% due 01/05/2038	146	150	0.00	245 Park Avenue Trust				5.810% due 25/01/2034	\$ 0	0	0.00
6.618% due 01/01/2036	215	221	0.01	3.508% due 05/06/2037	9,903	9,099	0.25	HarborView Mortgage Loan Trust			
6.838% due 01/11/2035	2	2	0.00	Albion PLC	£ 921	1,167	0.03	5.893% due 19/05/2035	18	17	0.00
Freddie Mac				5.753% due 17/07/2066				6.035% due 19/08/2036	8	8	0.00
3.000% due 01/11/2032	9,267	8,755	0.24	American Home Mortgage Assets Trust				Hops Hill PLC			
3.205% due 25/03/2025	8,329	8,192	0.23	5.840% due 25/09/2046	\$ 88	77	0.00	0.000% due 21/04/2056	€ 1,000	1,267	0.04
3.250% due 25/10/2063	6,179	6,104	0.17	American Home Mortgage Investment Trust				6.211% due 21/12/2055	3,232	4,104	0.11
3.284% due 25/06/2025	1,428	1,401	0.04	5.740% due 25/03/2046	289	247	0.01	Impac CMB Trust			
3.329% due 25/05/2025	1,279	1,256	0.03	Ashford Hospitality Trust				6.000% due 25/05/2035	\$ 2,896	2,626	0.07
3.400% due 15/08/2040	1,129	1,069	0.03	6.751% due 15/04/2035	6,200	6,149	0.17	6.220% due 25/10/2033	0	0	0.00
4.000% due 01/01/2048	1,392	1,300	0.04	Atlas Funding PLC				Independence Plaza Trust			
4.606% due 25/09/2033	3,000	2,906	0.08	0.000% due 20/09/2061	£ 1,000	1,267	0.04	3.911% due 10/07/2035	4,300	4,091	0.11
5.883% due 15/07/2040	376	375	0.01	Avon Finance PLC				JPMorgan Alternative Loan Trust			
5.943% due 15/03/2042	144	146	0.00	6.134% due 28/12/2049	7,025	8,881	0.24	6.500% due 25/03/2036	1,388	771	0.02
6.021% due 01/09/2035	2	2	0.00	Banc of America Funding Trust				JPMorgan Chase Commercial Mortgage Securities Trust			
6.036% due 15/03/2050	3,907	3,913	0.11	4.360% due 26/10/2036	\$ 3,547	3,326	0.09	6.726% due 15/02/2035	6,022	5,923	0.16
6.224% due 15/12/2050	5,590	5,537	0.15	5.558% due 25/05/2035	2	1	0.00	JPMorgan Mortgage Trust			
6.226% due 15/04/2049	2,084	2,047	0.06	6.023% due 20/02/2036	8	8	0.00	4.714% due 25/04/2036	579	503	0.01
6.308% due 15/08/2048	3,678	3,702	0.10	Bear Stearns Adjustable Rate Mortgage Trust				Jubilee Place BV			
6.353% due 25/02/2045	14	13	0.00	6.008% due 25/01/2034	5	5	0.00	4.519% due 17/09/2060	€ 2,548	2,741	0.08
6.427% due 01/09/2037	274	282	0.01	Bear Stearns ALT-A Trust				Lanebrook Mortgage Transaction PLC			
6.700% due 01/05/2031	0	0	0.00	4.324% due 25/08/2036	541	364	0.01	0.000% due 15/03/2061	€ 1,000	1,266	0.03
7.043% due 01/06/2035	8	8	0.00	4.386% due 25/11/2036	3,061	1,654	0.05	Lehman XS Trust			
Ginnie Mae				4.984% due 25/09/2035	6	3	0.00	5.820% due 25/11/2035	\$ 2,806	2,689	0.07
2.250% due 20/02/2027	506	492	0.01	5.306% due 25/01/2036	28	25	0.00	5.820% due 25/07/2037	8,475	7,691	0.21
3.000% due 20/05/2047	251	235	0.01	5.543% due 25/07/2035	747	487	0.01	6.000% due 25/12/2035	4,122	3,781	0.10
3.625% due 20/08/2024 - 20/07/2027	3	3	0.00	7.035% due 25/01/2035	1,481	1,377	0.04	London Wall Mortgage Capital PLC			
3.750% due 20/10/2029	5	5	0.00	Bear Stearns Mortgage Funding Trust				5.984% due 15/05/2051	€ 6,121	7,737	0.21
3.875% due 20/04/2026 - 20/04/2041	121	122	0.00	5.800% due 25/06/2047	312	261	0.01	6.034% due 15/05/2052	4,444	5,625	0.15
5.633% due 20/01/2068	2,787	2,724	0.07	5.820% due 25/10/2036	1,243	1,100	0.03	Luminant Mortgage Trust			
5.837% due 20/12/2060	134	133	0.00	Bear Stearns Structured Products, Inc. Trust				5.860% due 25/10/2046	\$ 140	121	0.00
5.917% due 20/03/2061	153	153	0.00	4.200% due 26/12/2046	414	315	0.01	MASTR Adjustable Rate Mortgages Trust			
5.983% due 20/02/2074 - 20/05/2074	6,804	6,794	0.19	5.159% due 26/01/2036	1,471	1,082	0.03	5.953% due 25/12/2046	9,020	6,558	0.18
6.033% due 20/02/2074	796	795	0.02	Braemar Hotels & Resorts Trust				Mellon Residential Funding Corp. Mortgage Pass-Through Trust			
6.097% due 20/12/2065	361	360	0.01	6.321% due 15/06/2035	116	116	0.00	5.923% due 15/06/2030	3	3	0.00
6.123% due 20/04/2074	1,995	2,003	0.06	Brants Bridge PLC				Merrill Lynch Mortgage Investors Trust			
6.137% due 20/10/2065	2	2	0.00	6.134% due 14/06/2066	£ 851	1,078	0.03	5.379% due 25/12/2034	4	3	0.00
6.183% due 20/05/2074	2,008	2,023	0.06	BX Trust				5.880% due 25/02/2036	5	5	0.00
6.187% due 20/11/2065 - 20/02/2067	9,517	9,536	0.26	6.646% due 15/05/2035	\$ 7,010	6,980	0.19	5.920% due 25/04/2029	92	84	0.00
6.207% due 20/02/2066	2	2	0.00	Canada Square Funding PLC				5.960% due 25/11/2035	3	2	0.00
6.230% due 20/06/2074 (b)	600	602	0.02	6.014% due 17/06/2058	£ 2,031	2,566	0.07	6.389% due 25/12/2029	72	66	0.00
6.237% due 20/01/2066	156	156	0.00	Canterbury Finance PLC				Mortimer BTL PLC			
6.433% due 20/05/2073	370	371	0.01	6.060% due 16/05/2058	1,306	1,655	0.05	5.934% due 23/06/2053	€ 406	512	0.01
6.587% due 20/03/2066	284	286	0.01	Citigroup Mortgage Loan Trust, Inc.				6.403% due 22/12/2056	816	1,037	0.03
6.723% due 20/06/2067	593	598	0.02	5.731% due 25/08/2035	\$ 49	43	0.00	Pierpont BTL PLC			
Uniform Mortgage-Backed Security				7.200% due 25/10/2035	26	24	0.00	6.034% due 22/12/2053	9,149	11,562	0.32
3.000% due 01/11/2026 - 01/02/2027	7,050	6,860	0.19	7.410% due 25/05/2035	1	1	0.00	Polaris PLC			
5.500% due 01/08/2053	3,591	3,549	0.10	Countrywide Alternative Loan Trust				6.000% due 23/12/2058	855	1,081	0.03
6.000% due 01/04/2054	10,161	10,194	0.28	5.648% due 20/12/2046	50	43	0.00	Prime Mortgage Trust			
6.500% due 01/10/2036 - 01/02/2054	17,551	17,873	0.49	5.660% due 25/04/2047	1,288	1,210	0.03	5.860% due 25/02/2034	\$ 15	14	0.00
Uniform Mortgage-Backed Security, TBA				5.670% due 25/04/2047	1,201	969	0.03	Residential Accredit Loans, Inc. Trust			
5.500% due 01/08/2054	37,400	36,884	1.01	5.750% due 25/04/2037	557	451	0.01	6.500% due 25/08/2036	846	679	0.02
6.000% due 01/08/2054	41,000	41,101	1.13	5.760% due 25/06/2035	837	552	0.02	Residential Funding Mortgage Securities, Inc. Trust			
6.500% due 01/08/2054	48,000	48,829	1.34	5.780% due 25/02/2047	64	59	0.00	5.322% due 25/09/2035	428	275	0.01
		394,166	10.83	5.820% due 25/05/2047	233	212	0.01	RMAC PLC			
				5.880% due 25/07/2046	3,422	2,940	0.08	6.434% due 15/02/2047	€ 1,697	2,159	0.06
				6.153% due 25/12/2035	604	491	0.01				
				Countrywide Home Loan Mortgage Pass-Through Trust							
				5.920% due 25/05/2035	2,765	2,276	0.06				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Sequoia Mortgage Trust				AutoFlorence SRL				Countrywide Asset-Backed Certificates Trust, Inc.			
6.053% due 20/12/2034	\$ 178	\$ 154	0.00	4.755% due 25/12/2046	€ 1,500	\$ 1,619	0.04	4.795% due 25/01/2037	\$ 47	\$ 47	0.00
Shamrock Residential DAC				Autonomia Spain				5.600% due 25/08/2037	21	21	0.00
4.448% due 24/01/2061	€ 16,512	17,685	0.49	4.300% due 30/09/2041	1,969	2,117	0.06	5.740% due 25/02/2037	855	795	0.02
Silverstone Master Issuer PLC				Avoca CLO DAC				5.740% due 25/03/2037	899	854	0.02
5.703% due 21/01/2070	€ 7,900	10,014	0.28	4.726% due 15/10/2032	4,200	4,509	0.12	5.860% due 25/08/2034	107	102	0.00
Stratton Mortgage Funding PLC				Avoca Static CLO DAC				6.000% due 25/03/2036	504	430	0.01
0.000% due 25/06/2049	3,750	4,744	0.13	5.506% due 15/10/2030	578	621	0.02	6.465% due 25/10/2035	78	77	0.00
0.000% due 20/06/2060	1,000	1,268	0.03	Bain Capital Euro CLO DAC				6.555% due 25/07/2035	20	20	0.00
6.134% due 28/06/2050	5,766	7,290	0.20	4.637% due 20/01/2032	659	703	0.02	Credit Suisse First Boston Mortgage Securities Corp.			
Structured Adjustable Rate Mortgage Loan Trust				Ballyrock CLO Ltd.				5.099% due 25/01/2032	2	2	0.00
5.780% due 25/10/2035	\$ 1,821	1,659	0.05	6.844% due 25/07/2037	\$ 1,000	1,000	0.03	Credit-Based Asset Servicing & Securitization LLC			
6.553% due 25/01/2035	17	15	0.00	Bavarian Sky S.A.				7.035% due 25/03/2046	1,500	1,427	0.04
7.282% due 25/02/2034	7	7	0.00	4.016% due 20/03/2030	€ 515	553	0.02	Cumulus Static CLO DAC			
Structured Asset Mortgage Investments Trust				4.056% due 20/11/2031	1,100	1,181	0.03	5.025% due 15/11/2033	€ 500	536	0.01
5.820% due 25/09/2047	565	499	0.01	Bavarian Sky UK PLC				5.499% due 25/04/2033	1,000	1,072	0.03
5.953% due 19/07/2035	13	12	0.00	0.000% due 21/06/2032	€ 6,300	7,976	0.22	CVC Cordatus Loan Fund DAC			
6.020% due 25/02/2036	7	6	0.00	5.831% due 20/04/2031	3,961	5,018	0.14	4.349% due 15/09/2031	847	906	0.03
6.553% due 25/12/2035	48	38	0.00	Bear Stearns Asset-Backed Securities Trust				Driver UK Multi-Compartment S.A.			
Thornburg Mortgage Securities Trust				5.780% due 25/08/2036	\$ 404	386	0.01	5.860% due 25/04/2031	€ 8,671	10,996	0.30
6.100% due 25/09/2043	279	262	0.01	5.800% due 25/12/2036	1,000	970	0.03	Dryden Euro CLO DAC			
Towd Point Mortgage Funding PLC				5.960% due 25/05/2037	1,853	1,787	0.05	4.688% due 15/05/2034	€ 951	1,019	0.03
0.000% due 20/07/2053	€ 3,100	3,924	0.11	Betony CLO Ltd.				E-Carat DE			
Towd Point Mortgage Trust				6.671% due 30/04/2031	769	770	0.02	0.000% due 25/11/2035	1,800	1,931	0.05
3.750% due 25/10/2056	\$ 8,100	7,761	0.21	Black Diamond CLO DAC				Ellington Loan Acquisition Trust			
Tower Bridge Funding PLC				2.500% due 15/05/2032	3,507	3,418	0.09	6.510% due 25/05/2037	\$ 1,596	1,553	0.04
0.000% due 20/05/2066	€ 1,000	1,269	0.04	4.757% due 20/01/2032	€ 496	531	0.01	EquiFirst Mortgage Loan Trust			
6.333% due 20/01/2066	1,000	1,271	0.04	4.808% due 15/05/2032	19,553	20,970	0.58	7.185% due 25/12/2034	449	425	0.01
Twin Bridges PLC				Blackrock European CLO DAC				FACT Master S.A.			
6.004% due 01/12/2055	6,620	8,372	0.23	4.429% due 15/03/2031	381	408	0.01	4.306% due 20/07/2028	€ 937	1,006	0.03
6.184% due 14/06/2055	642	814	0.02	BPCE Consumer Loans FCT				FCT CA Leasing			
6.414% due 15/05/2056	815	1,037	0.03	4.496% due 31/10/2042	1,700	1,831	0.05	4.665% due 26/02/2042	844	909	0.03
Verus Securitization Trust				Bumper BE NV/S.A.				First Franklin Mortgage Loan Trust			
1.829% due 25/10/2066	\$ 5,570	4,881	0.13	4.298% due 23/10/2031	3,154	3,385	0.09	5.940% due 25/05/2036	\$ 6,681	5,531	0.15
WaMu Mortgage Pass-Through Certificates Trust				Bumper FR				Fremont Home Loan Trust			
4.394% due 25/08/2046	24	21	0.00	4.505% due 27/04/2032	8,322	8,940	0.25	5.800% due 25/02/2037	3,824	1,239	0.03
4.597% due 25/10/2035	210	184	0.01	Bumper NL BV				FTA Santander Consumo			
5.853% due 25/03/2047	1,830	1,487	0.04	4.268% due 22/03/2035	2,200	2,366	0.07	4.514% due 21/12/2037	€ 1,000	1,076	0.03
6.000% due 25/12/2045	5	5	0.00	4.798% due 24/06/2031	203	218	0.01	4.562% due 21/03/2036	703	757	0.02
6.040% due 25/10/2045	2	2	0.00	Cairn CLO DAC				GE-WMC Asset-Backed Pass-Through Certificates			
6.380% due 25/10/2044	381	359	0.01	4.535% due 31/01/2030	419	450	0.01	6.100% due 25/12/2035	\$ 2,849	2,704	0.07
6.440% due 25/10/2045	1,516	1,423	0.04	4.686% due 15/10/2031	599	640	0.02	Ginkgo Personal Loans			
6.620% due 25/11/2045	827	735	0.02	Carlyle Euro CLO DAC				4.388% due 23/09/2044	€ 1,500	1,616	0.04
Wells Fargo Mortgage-Backed Securities Trust				4.606% due 15/01/2031	696	747	0.02	Ginkgo Sales Finance			
6.687% due 25/04/2036	1,328	1,278	0.04	4.718% due 15/08/2032	5,697	6,097	0.17	4.300% due 25/11/2049	2,431	2,617	0.07
		246,675	6.77	Carlyle Global Market Strategies CLO Ltd.				Golub Capital Partners CLO Ltd.			
				6.730% due 15/07/2031	\$ 5,222	5,227	0.14	6.641% due 25/10/2034	\$ 1,000	1,000	0.03
				Carlyle Global Market Strategies Euro CLO DAC				Greystone Commercial Real Estate Notes Ltd.			
				4.883% due 16/01/2033	€ 7,400	7,917	0.22	6.623% due 15/09/2037	160	159	0.00
				Carlyle Global Market Strategies Euro CLO Ltd.				Griffith Park CLO DAC			
				4.578% due 15/11/2031	742	792	0.02	4.550% due 21/11/2031	€ 5,509	5,879	0.16
				Carrington Mortgage Loan Trust				GSA Home Equity Trust			
				6.450% due 25/06/2035	\$ 358	352	0.01	5.960% due 25/01/2036	\$ 938	302	0.01
				Cars Alliance Auto Leases France				GSAMP Trust			
				4.258% due 21/10/2038	€ 7,200	7,748	0.21	5.600% due 25/12/2036	972	495	0.01
				Cars Alliance Auto Loans Germany				5.760% due 25/09/2036	2,708	949	0.03
				4.099% due 18/01/2036	1,100	1,182	0.03	5.940% due 25/03/2046	384	374	0.01
				Cedar Funding CLO Ltd.				6.360% due 25/11/2035	1,550	1,468	0.04
				6.586% due 20/01/2031	\$ 806	807	0.02	Harvest CLO DAC			
				Chase Funding Trust				4.636% due 15/10/2030	€ 2,296	2,464	0.07
				6.200% due 25/10/2032	2	2	0.00	4.666% due 15/07/2031	894	956	0.03
				CIFC Funding Ltd.				Hayfin Emerald CLO DAC			
				6.565% due 24/04/2031	819	820	0.02	0.000% due 18/07/2038	7,750	8,328	0.23
				6.635% due 24/04/2030	612	613	0.02	5.662% due 25/01/2037	1,000	1,073	0.03
				Citizen Irish Auto Receivables Trust DAC				Henley CLO DAC			
				4.419% due 15/12/2029	€ 51	55	0.00	4.882% due 10/06/2034	5,000	5,363	0.15
				4.424% due 15/12/2032	1,399	1,504	0.04	Hill FL BV			
				Compartment Driver UK Eight				4.279% due 18/05/2030	4,625	4,974	0.14
				5.810% due 25/09/2031	€ 4,500	5,702	0.16	4.339% due 18/05/2031	10,368	11,165	0.31
				Compartment VCL				Home Equity Asset Trust			
				4.028% due 21/04/2029	€ 534	573	0.02	4.925% due 25/10/2035	\$ 2,681	2,599	0.07
				4.028% due 21/08/2029	1,885	2,023	0.06	6.165% due 25/01/2036	885	824	0.02
				4.038% due 21/01/2029	1,460	1,566	0.04	HSI Asset Securitization Corp. Trust			
				Contego CLO DAC				6.240% due 25/01/2036	1,200	983	0.03
				4.726% due 15/01/2031	7,591	8,134	0.22	JPMorgan Mortgage Acquisition Corp.			
								6.390% due 25/12/2035	1,070	1,035	0.03

Schedule of Investments StocksPLUS™ Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
JPMorgan Mortgage Acquisition Trust				Pony S.A., Compartment German Auto Loans				Toro European CLO DAC			
5.740% due 25/03/2047	\$ 610	\$ 564	0.02	0.000% due 14/01/2033 (b)	€ 6,258	\$ 6,708	0.18	4.638% due 15/02/2034	€ 5,100	\$ 5,471	0.15
5.895% due 25/05/2036	450	424	0.01	4.270% due 14/11/2032	8,600	9,272	0.25	Trinitas CLO Ltd.			
Jubilee CLO DAC				Popular ABS Mortgage Pass-Through Trust				6.663% due 25/01/2034	\$ 21,100	21,157	0.57
4.506% due 15/04/2030	€ 256	275	0.01	6.330% due 25/02/2036	\$ 1,700	1,571	0.04	6.686% due 20/07/2031	1,092	1,093	0.03
4.516% due 15/04/2030	400	429	0.01	RAAC Trust				6.876% due 25/04/2037	2,100	2,103	0.06
4.556% due 15/04/2031	1,200	1,283	0.04	6.960% due 25/09/2047	2,983	2,845	0.08	Venture CLO Ltd.			
KKR CLO Ltd.				Red & Black Auto Germany				6.470% due 15/04/2027	29	29	0.00
6.590% due 15/04/2031	\$ 839	840	0.02	4.049% due 15/09/2032	€ 7,380	7,919	0.22	6.850% due 15/01/2032	1,000	1,001	0.03
Koromo Italy SRL				Red & Black Auto Italy SRL				Washington Mutual Asset-Backed Certificates Trust			
4.422% due 26/02/2035	€ 700	753	0.02	4.646% due 28/07/2034	1,433	1,547	0.04	5.770% due 25/08/2036	771	728	0.02
Laurelin DAC				Red & Black Auto Lease France				Wells Fargo Home Equity Asset-Backed Securities Trust			
4.617% due 20/10/2031	634	680	0.02	4.202% due 27/06/2039	400	429	0.01	5.955% due 25/05/2036	141	141	0.00
LCM LP				4.322% due 27/06/2035	2,600	2,795	0.08				
6.720% due 15/10/2031	\$ 5,643	5,648	0.16	Residential Asset Mortgage Products Trust							
Long Beach Mortgage Loan Trust				6.000% due 25/02/2036	\$ 1,093	1,041	0.03				
5.900% due 25/02/2036	804	782	0.02	6.525% due 25/05/2035	2,000	1,901	0.05				
6.020% due 25/10/2034	5	4	0.00	Residential Asset Securities Corp. Trust							
6.060% due 25/01/2036	327	290	0.01	5.740% due 25/07/2036	1,192	1,145	0.03				
LT Autorahoitus DAC				Retail Automotive CP Germany UG							
4.269% due 18/07/2033	€ 9,413	10,135	0.28	4.308% due 21/07/2034	€ 4,221	4,545	0.13				
4.479% due 18/12/2032	6,702	7,224	0.20	Revocar UG							
Madison Park Funding Ltd.				4.168% due 21/02/2037	1,347	1,448	0.04				
6.340% due 15/04/2029	\$ 1,618	1,620	0.04	4.228% due 21/09/2036	5,133	5,525	0.15				
Man Euro CLO DAC				4.268% due 21/04/2036	788	848	0.02				
5.656% due 15/10/2036	€ 600	644	0.02	Rockford Tower Europe CLO DAC							
Man GLG Euro CLO DAC				5.220% due 24/04/2037	500	536	0.01				
4.409% due 15/12/2031	879	942	0.03	Saxon Asset Securities Trust							
4.586% due 15/10/2030	225	241	0.01	6.360% due 26/12/2034	\$ 187	179	0.01				
Marzio Finance SRL				SC Germany S.A. Compartment Consumer							
4.472% due 28/09/2049	1,000	1,074	0.03	4.280% due 14/01/2038	€ 2,700	2,905	0.08				
4.685% due 28/05/2049	954	1,030	0.03	4.350% due 15/09/2037	8,100	8,728	0.24				
MidOcean Credit CLO				SCF Rahoituspalvelut DAC							
6.706% due 21/04/2031	\$ 8,582	8,596	0.24	4.200% due 25/06/2032	874	939	0.03				
Mila BV				4.364% due 25/06/2034	300	322	0.01				
4.379% due 16/09/2041	€ 1,000	1,076	0.03	4.505% due 25/06/2033	4,868	5,240	0.14				
Morgan Stanley ABS Capital, Inc. Trust				Silver Arrow Athlon NL BV							
5.590% due 25/10/2036	\$ 680	592	0.02	4.322% due 26/04/2031	4,560	4,895	0.13				
5.960% due 25/04/2036	1,563	1,446	0.04	Silver Arrow S.A.							
6.315% due 25/03/2034	788	784	0.02	4.039% due 15/02/2030	4,458	4,784	0.13				
6.375% due 25/07/2034	827	847	0.02	5.761% due 31/01/2031	€ 1,456	1,844	0.05				
6.375% due 25/09/2034	1,395	1,376	0.04	SLM Private Credit Student Loan Trust							
Morgan Stanley Home Equity Loan Trust				5.841% due 16/12/2041	\$ 902	890	0.02				
5.780% due 25/04/2036	185	129	0.00	5.931% due 15/06/2039	1,588	1,556	0.04				
Morgan Stanley Mortgage Loan Trust				SLM Student Loan Trust							
5.640% due 25/12/2036	1,814	604	0.02	4.282% due 25/10/2039	€ 7,310	7,386	0.20				
Nomura Home Equity Loan, Inc. Home Equity Loan Trust				Specialty Underwriting & Residential Finance Trust							
6.090% due 25/02/2036	1,349	1,222	0.03	5.580% due 25/03/2037	\$ 4,536	2,459	0.07				
Northwoods Capital Ltd.				5.960% due 25/06/2037	5,712	3,290	0.09				
7.201% due 15/06/2031	848	850	0.02	6.435% due 25/12/2035	81	79	0.00				
Octagon Investment Partners Ltd.				Steele Creek CLO Ltd.							
6.776% due 20/01/2031	1,466	1,467	0.04	6.600% due 15/04/2031	5,753	5,762	0.16				
Option One Mortgage Loan Trust				6.656% due 21/04/2031	662	662	0.02				
5.680% due 25/04/2037	1,896	1,304	0.04	Structured Asset Investment Loan Trust							
6.195% due 25/11/2035	274	223	0.01	5.640% due 25/09/2036	6,462	3,919	0.11				
OZLME DAC				6.080% due 25/01/2036	1,115	1,016	0.03				
5.214% due 27/07/2032	€ 1,440	1,540	0.04	6.225% due 25/08/2035	1,302	1,249	0.03				
Palmer Square BDC CLO Ltd.				Structured Asset Securities Corp. Mortgage Loan Trust							
6.925% due 15/07/2037	\$ 500	502	0.01	5.730% due 25/03/2036	1,364	1,261	0.03				
Palmer Square European Loan Funding DAC				5.770% due 25/08/2046	2,865	2,509	0.07				
5.123% due 15/08/2033	€ 500	535	0.01	5.780% due 25/10/2036	1,513	1,021	0.03				
5.328% due 15/05/2033	922	987	0.03	5.880% due 25/02/2037	1,018	983	0.03				
Park Place Securities, Inc. Asset-Backed Pass-Through Certificates				Symphony CLO Ltd.							
6.780% due 25/01/2036	\$ 1,000	928	0.03	6.549% due 16/04/2031	3,750	3,753	0.10				

SOVEREIGN ISSUES

Korea Housing Finance Corp.			
0.010% due 05/02/2025	€ 5,000	5,243	0.14
0.010% due 07/07/2025	5,000	5,172	0.14
0.723% due 22/03/2025	1,260	1,323	0.04
		<u>11,738</u>	<u>0.32</u>

SHORT-TERM INSTRUMENTS

COMMERCIAL PAPER

AES Corp.			
5.900% due 23/07/2024	\$ 14,400	14,339	0.40
Bacardi-Martini BV			
5.830% due 08/08/2024	2,700	2,682	0.07
		<u>17,021</u>	<u>0.47</u>

JAPAN TREASURY BILLS

(0.025)% due 01/07/2024 (c)(d)	¥ 6,810,000	42,335	1.16
(0.003)% due 08/07/2024 (c)(d)	7,030,000	43,702	1.20
0.026% due 02/09/2024 (c)(d)	3,950,000	24,555	0.68
		<u>110,592</u>	<u>3.04</u>

Total Short-Term Instruments 127,613 3.51

Total Transferable Securities \$ 1,892,926 51.99

SHARES

INVESTMENT FUNDS

COLLECTIVE INVESTMENT SCHEMES

PIMCO Select Funds			
plc - PIMCO US Dollar Short-Term Floating NAV Fund (f)	33,209,436	330,950	9.09
Total Investment Funds		<u>\$ 330,950</u>	<u>9.09</u>

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BOS	5.430%	28/06/2024	01/07/2024	\$ 200,000	U.S. Treasury Bonds 4.750% due 15/11/2043	\$ (201,466)	\$ 200,000	\$ 200,091	5.50
BPS	5.390	28/06/2024	01/07/2024	300,000	Ginnie Mae 5.500% due 20/02/2053	(312,226)	300,000	300,135	8.24
CEW	4.720	24/06/2024	02/07/2024	CAD 60,000	Province of Ontario 3.650% due 02/06/2033 Province of Quebec 1.500% due 01/09/2031	(35,314) (8,995)	43,848	43,888	1.20

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
	4.720%	25/06/2024	03/07/2024	CAD 40,000	Province of Ontario 2.600% due 02/06/2027	\$ (29,851)	\$ 29,232	\$ 29,255	0.80
	4.720	27/06/2024	05/07/2024	160,000	Province of Ontario 3.500% due 02/06/2043	(7,920)	116,930	116,990	3.21
					Province of Quebec 2.850% due 01/12/2053	(110,444)			
FICC	2.600	28/06/2024	01/07/2024	\$ 12,432	U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2026	(12,681)	12,432	12,432	0.34
GSC	5.400	28/06/2024	01/07/2024	161,400	Ginnie Mae 5.500% due 20/11/2052	(166,836)	161,400	161,473	4.43
JPS	5.430	28/06/2024	01/07/2024	200,000	U.S. Treasury Notes 3.125% due 15/08/2025	(204,146)	200,000	200,091	5.50
MFK	5.430	28/06/2024	01/07/2024	200,000	U.S. Treasury Bonds 4.000% due 15/11/2052	(200,157)	200,000	200,091	5.50
SAL	5.400	28/06/2024	01/07/2024	70,000	U.S. Treasury Notes 0.750% due 31/05/2026	(71,400)	70,000	70,032	1.92
Total Repurchase Agreements						\$ (1,361,436)	\$ 1,333,842	\$ 1,334,478	36.64

(1) Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR June Futures	Long	09/2024	565	\$ 8	0.00
E-mini S&P 500 Index September Futures	Long	09/2024	6,237	1,210	0.03
Euro-Bund 10-Year Bond September Futures	Short	09/2024	6	(11)	0.00
Euro-Buxl 30-Year Bond September Futures	Short	09/2024	3	(10)	0.00
U.S. Treasury 2-Year Note September Futures	Short	09/2024	318	33	0.00
U.S. Treasury 5-Year Note September Futures	Long	09/2024	52	(4)	0.00
U.S. Treasury 10-Year Note September Futures	Short	09/2024	756	(112)	0.00
U.S. Treasury 10-Year Ultra September Futures	Short	09/2024	52	(45)	0.00
United Kingdom Long Gilt September Futures	Short	09/2024	6	(2)	0.00
				\$ 1,067	0.03
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 1,067	0.03

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
AT&T, Inc.	1.000%	20/06/2026	\$ 2,500	\$ (13)	0.00
AT&T, Inc.	1.000	20/12/2026	1,100	(3)	0.00
AT&T, Inc.	1.000	20/06/2028	700	15	0.00
Exelon Generation Co. LLC	1.000	20/12/2024	800	(5)	0.00
Ford Motor Co.	5.000	20/12/2028	300	1	0.00
General Electric Co.	1.000	20/06/2026	1,700	15	0.00
General Electric Co.	1.000	20/12/2026	3,700	33	0.00
				\$ 43	0.00

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-41 5-Year Index	1.000%	20/12/2028	\$ 30,800	\$ (24)	0.00
CDX.IG-42 5-Year Index	1.000	20/06/2029	884,700	(568)	(0.02)
				\$ (592)	(0.02)

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	1.750%	15/06/2032	\$ 28,900	\$ 586	0.02
Receive	1-Day USD-SOFR Compounded-OIS	1.875	07/02/2050	300	157	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.000	15/01/2050	900	484	0.01
Receive	1-Day USD-SOFR Compounded-OIS	2.000	20/03/2050	1,900	1,012	0.03
Receive	1-Day USD-SOFR Compounded-OIS	2.750	21/06/2053	3,200	398	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2030	7,100	284	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	12,300	297	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/09/2025	3,500	46	0.00

Schedule of Investments StocksPLUS™ Fund (Cont.)

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive		1-Day USD-SOFR Compounded-OIS	3.500%	20/12/2030	\$ 37,700	\$ 1,252	0.03
Receive		1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	1,200	78	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.750	21/06/2025	29,300	(223)	(0.01)
Receive		1-Day USD-SOFR Compounded-OIS	3.750	20/06/2028	21,900	530	0.02
Receive ⁽³⁾		1-Day USD-SOFR Compounded-OIS	3.750	18/12/2028	56,200	89	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	47,930	1,202	0.03
Receive		1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	4,800	(49)	0.00
Receive ⁽³⁾		1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	35,900	27	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.750	20/06/2033	9,900	354	0.01
Receive		1-Day USD-SOFR Compounded-OIS	4.000	20/06/2026	62,500	200	0.01
Receive		1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	104,500	1,478	0.04
Receive		1-Day USD-SOFR Compounded-OIS	4.500	20/06/2025	304,000	2,728	0.09
Receive ⁽³⁾		6-Month EUR-EURIBOR	3.000	18/09/2026	€ 24,200	162	0.00
Receive		CPURNSA	2.417	11/07/2052	\$ 5,700	213	0.01
						\$ 11,305	0.32
Total Centrally Cleared Financial Derivative Instruments						\$ 10,756	0.30

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

TOTAL RETURN SWAPS ON INDICES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets	
BOA	Receive	S&P 500 Total Return Index	6,678	1-Month USD-LIBOR plus a specified spread	\$ 77,889	08/01/2025	\$ 0	\$ 1,313	\$ 1,313	0.04	
BPS	Receive	S&P 500 Total Return Index	13,128	1-Month USD-LIBOR plus a specified spread	156,795	25/06/2025	0	(558)	(558)	(0.02)	
CBK	Receive	S&P 500 Total Return Index	4,143	1-Month USD-LIBOR plus a specified spread	47,623	10/07/2024	0	1,504	1,504	0.04	
	Receive	S&P 500 Total Return Index	677	1-Month USD-LIBOR plus a specified spread	7,782	08/01/2025	0	246	246	0.01	
JPM	Receive	S&P 500 Total Return Index	14,061	1-Month USD-LIBOR plus a specified spread	161,627	17/07/2024	0	5,088	5,088	0.14	
	Receive	S&P 500 Total Return Index	5,404	1-Month USD-LIBOR plus a specified spread	63,838	11/09/2024	0	326	326	0.01	
RBC	Receive	S&P 500 Total Return Index	340	1-Month USD-LIBOR plus a specified spread	3,908	10/07/2024	0	123	123	0.00	
	Receive	S&P 500 Total Return Index	12,647	1-Month USD-LIBOR plus a specified spread	145,373	17/07/2024	0	4,585	4,585	0.13	
	Receive	S&P 500 Total Return Index	395	1-Month USD-LIBOR plus a specified spread	4,540	24/07/2024	0	143	143	0.00	
	Receive	S&P 500 Total Return Index	6,679	1-Month USD-LIBOR plus a specified spread	77,901	04/09/2024	0	1,314	1,314	0.04	
	Receive	S&P 500 Total Return Index	5,226	1-Month USD-LIBOR plus a specified spread	60,071	16/10/2024	0	1,896	1,896	0.05	
	Receive	S&P 500 Total Return Index	30,131	1-Month USD-LIBOR plus a specified spread	346,347	06/11/2024	0	10,911	10,911	0.30	
	Receive	S&P 500 Total Return Index	10,727	1-Month USD-LIBOR plus a specified spread	123,304	13/11/2024	0	3,893	3,893	0.11	
	Receive	S&P 500 Total Return Index	21,307	1-Month USD-LIBOR plus a specified spread	254,481	08/01/2025	0	(905)	(905)	(0.03)	
	Receive	S&P 500 Total Return Index	5,593	1-Month USD-LIBOR plus a specified spread	64,290	22/01/2025	0	2,028	2,028	0.06	
	Receive	S&P 500 Total Return Index	8,342	1-Month USD-LIBOR plus a specified spread	95,889	19/02/2025	0	3,022	3,022	0.08	
	Receive	S&P 500 Total Return Index	14,041	1-Month USD-LIBOR plus a specified spread	167,304	25/06/2025	0	(270)	(270)	(0.01)	
TOR	Receive	S&P 500 Total Return Index	167	1-Month USD-LIBOR plus a specified spread	1,920	25/09/2024	0	59	59	0.00	
UAG	Receive	S&P 500 Total Return Index	1,532	1-Month USD-LIBOR plus a specified spread	17,610	21/08/2024	0	555	555	0.02	
								\$ 0	\$ 35,273	\$ 35,273	0.97

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2024	\$ 20	NZD 33	\$ 0	\$ 0	\$ 0	0.00
	08/2024	NZD 33	\$ 20	0	0	0	0.00
BOA	07/2024	€ 5,896	€ 6,394	75	0	75	0.00
	07/2024	\$ 1,492	€ 1,375	0	(18)	(18)	0.00
BPS	07/2024	CAD 12,556	\$ 9,177	6	(5)	1	0.00
	07/2024	€ 3,051	€ 3,294	24	0	24	0.00
	07/2024	£ 93,821	€ 119,843	1,244	0	1,244	0.04
	07/2024	¥ 7,030,000	€ 47,043	3,301	0	3,301	0.09
	07/2024	\$ 2,292	CAD 3,143	5	0	5	0.00
BRC	07/2024	CAD 389	\$ 283	0	(2)	(2)	0.00
	07/2024	DKK 16,285	€ 2,371	30	0	30	0.00
	07/2024	¥ 6,810,000	€ 45,614	3,279	0	3,279	0.09
	09/2024	\$ 13	MXN 235	0	0	0	0.00
CBK	07/2024	CAD 181,262	\$ 132,417	45	(101)	(56)	0.00
	07/2024	£ 14,482	£ 18,420	113	0	113	0.00
	07/2024	\$ 6,946	£ 5,439	0	(70)	(70)	0.00
FAR	07/2024	CAD 80,083	\$ 58,455	0	(74)	(74)	0.00
	07/2024	€ 321,228	€ 349,867	5,592	0	5,592	0.15
	07/2024	NZD 144	€ 89	1	0	1	0.00
	07/2024	\$ 38	NZD 63	0	0	0	0.00
	08/2024	NZD 63	\$ 38	0	0	0	0.00
GLM	07/2024	\$ 16,415	€ 15,296	0	(22)	(22)	0.00
	07/2024	44	ZAR 803	0	0	0	0.00
JPM	07/2024	3,527	DKK 24,577	5	0	5	0.00
	07/2024	83	ZAR 1,521	1	0	1	0.00
	08/2024	DKK 24,534	\$ 3,527	0	(5)	(5)	0.00
MBC	07/2024	CAD 249	€ 183	1	0	1	0.00
	07/2024	€ 1,264	€ 1,376	21	0	21	0.00
	07/2024	£ 3,557	€ 4,528	32	0	32	0.00
	07/2024	\$ 643	CAD 881	0	0	0	0.00
	08/2024	CAD 880	\$ 643	0	0	0	0.00
MYI	07/2024	€ 7,938	€ 8,510	4	(2)	2	0.00
	07/2024	\$ 7,552	CAD 10,333	0	(1)	(1)	0.00
	07/2024	2,417	DKK 16,868	8	0	8	0.00
	07/2024	203	€ 189	0	0	0	0.00
	08/2024	DKK 16,838	\$ 2,417	0	(7)	(7)	0.00
RBC	07/2024	\$ 134,952	£ 106,421	0	(427)	(427)	(0.01)
	08/2024	£ 106,421	\$ 134,976	424	0	424	0.01
SCX	07/2024	\$ 345,240	€ 322,227	112	(5)	107	0.00
	08/2024	€ 320,192	\$ 343,558	0	(108)	(108)	0.00
SSB	07/2024	CAD 25	€ 18	0	0	0	0.00
	09/2024	¥ 3,950,000	€ 25,556	765	0	765	0.02
TOR	07/2024	\$ 29	NZD 48	0	0	0	0.00
	08/2024	NZD 48	\$ 29	0	0	0	0.00
UAG	07/2024	DKK 25,209	€ 3,661	38	0	38	0.00
	08/2024	€ 429	€ 459	0	(1)	(1)	0.00
				\$ 15,126	\$ (848)	\$ 14,278	0.39

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 79,274	€ 73,018	\$ 0	\$ (1,016)	\$ (1,016)	(0.03)
BPS	07/2024	€ 70,483	\$ 75,389	1	(152)	(151)	0.00
	07/2024	\$ 58,499	€ 54,027	0	(596)	(596)	(0.02)
	08/2024	75,473	70,459	152	0	152	0.00
BRC	07/2024	€ 1,056	\$ 1,130	0	(2)	(2)	0.00
CBK	07/2024	403	439	7	0	7	0.00
FAR	07/2024	\$ 77,802	€ 71,433	0	(1,242)	(1,242)	(0.03)
GLM	07/2024	1,932	€ 1,785	0	(19)	(19)	0.00
JPM	07/2024	325	304	1	0	1	0.00
MBC	07/2024	€ 70,650	\$ 75,546	0	(173)	(173)	0.00
	07/2024	\$ 6,726	€ 6,266	0	(11)	(11)	0.00
	08/2024	75,554	70,554	172	0	172	0.00
MYI	07/2024	€ 218	\$ 234	0	0	0	0.00
RBC	07/2024	1	1	0	0	0	0.00
RYL	07/2024	\$ 171	€ 160	0	0	0	0.00
SCX	07/2024	€ 70,608	\$ 75,650	0	(25)	(25)	0.00
	08/2024	\$ 75,751	€ 70,599	24	0	24	0.00
SSB	07/2024	6,971	€ 6,426	0	(84)	(84)	0.00
UAG	08/2024	513	479	1	0	1	0.00
				\$ 358	\$ (3,320)	\$ (2,962)	(0.08)

Total OTC Financial Derivative Instruments

\$ 46,589 1.28

Total Investments

\$ 3,616,130 99.33

Other Current Assets & Liabilities

\$ 24,401 0.67

Net Assets

\$ 3,640,531 100.00

Schedule of Investments StocksPLUS™ Fund (Cont.)

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) When-issued security.
- (c) Zero coupon security.
- (d) Coupon represents a yield to maturity.
- (e) Principal amount of security is adjusted for inflation.
- (f) Affiliated to the Fund.

Cash of \$542 (31 December 2023: \$Nil) has been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Cash of \$112,778 (31 December 2023: \$49,516) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$Nil (31 December 2023: \$7,390) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 8,134	\$ 1,883,962	\$ 830	\$ 1,892,926
Investment Funds	330,950	0	0	330,950
Repurchase Agreements	0	1,333,842	0	1,333,842
Financial Derivative Instruments ⁽³⁾	1,187	57,225	0	58,412
Totals	\$ 340,271	\$ 3,275,029	\$ 830	\$ 3,616,130

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,317,011	\$ 1,550	\$ 1,318,561
Investment Funds	179,118	0	0	179,118
Repurchase Agreements	0	544,588	0	544,588
Financial Derivative Instruments ⁽³⁾	18,758	(10,059)	0	8,699
Totals	\$ 197,876	\$ 1,851,540	\$ 1,550	\$ 2,050,966

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
BOA	\$ 354	\$ (390)	\$ (36)	\$ (100)	\$ 0	\$ (100)
BPS	3,422	(3,840)	(418)	(5)	0	(5)
BRC	3,305	(3,220)	85	(3,973)	5,190	1,217
CBK	1,744	(2,060)	(316)	(332)	(1,910)	(2,242)
DUB	N/A	N/A	N/A	2	0	2
FAR	4,277	(13,280)	(9,003)	(1,104)	(10,880)	(11,984)
GLM	(41)	0	(41)	(17)	0	(17)
IND	N/A	N/A	N/A	(1)	0	(1)
JPM	5,416	(6,270)	(854)	(1,521)	(12,380)	(13,901)
MBC	42	0	42	(2,072)	2,200	128
MYI	2	(20)	(18)	441	(890)	(449)
RBC	26,737	(32,880)	(6,143)	(3,302)	(33,130)	(36,432)
RYL	N/A	N/A	N/A	187	(300)	(113)
SCX	(2)	0	(2)	4	0	4
SSB	681	(620)	61	(93)	0	(93)
TOR	59	0	59	(8)	0	(8)
UAG	593	(560)	33	(447)	(370)	(817)

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	23.78	41.60
Transferable securities dealt in on another regulated market*	26.31	25.43
Other transferable securities	1.90	0.15
Investment funds	9.09	9.12
Repurchase agreements	36.64	27.74
Financial derivative instruments dealt in on a regulated market	0.03	0.92
Centrally cleared financial derivative instruments	0.30	0.15
OTC financial derivative instruments	1.28	(0.63)

* As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Corporate Bonds & Notes	11.33	12.17
U.S. Government Agencies	10.83	6.81
U.S. Treasury Obligations	6.49	5.87
Non-Agency Mortgage-Backed Securities	6.77	14.75
Asset-Backed Securities	12.74	21.83
Sovereign Issues	0.32	0.61
Short-Term Instruments	3.51	5.14
Investment Funds	9.09	9.12
Repurchase Agreements	36.64	27.74
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.03	0.92
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Sell Protection	(0.02)	0.08
Interest Rate Swaps	0.32	0.07
OTC Financial Derivative Instruments		
Total Return Swaps on Indices	0.97	(0.30)
Forward Foreign Currency Contracts	0.39	(0.40)
Hedged Forward Foreign Currency Contracts	(0.08)	0.07
Other Current Assets & Liabilities	0.67	(4.48)
Net Assets	100.00	100.00

Schedule of Investments PIMCO StocksPLUS™ AR Fund

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES											
CORPORATE BONDS & NOTES											
BANKING & FINANCE											
Avolon Holdings Funding Ltd. 2.528% due 18/11/2027	\$ 43	\$ 39	0.32	Bear Stearns Adjustable Rate Mortgage Trust 5.807% due 25/05/2037	\$ 10	\$ 8	0.06	JPMorgan Mortgage Acquisition Trust 5.670% due 25/10/2036	\$ 15	\$ 15	0.12
Goldman Sachs Group, Inc. 7.222% due 15/03/2028	100	102	0.84	Chase Mortgage Finance Trust 5.312% due 25/07/2037	2	1	0.01	Jubilee CLO DAC 4.516% due 15/04/2030	€ 40	43	0.36
JPMorgan Chase & Co. 5.040% due 23/01/2028	100	100	0.83	Countrywide Alternative Loan Trust 5.500% due 25/11/2035	12	8	0.06	Marzio Finance SRL 4.472% due 28/09/2049	100	107	0.88
Morgan Stanley Bank N.A. 4.952% due 14/01/2028	100	99	0.82	5.915% due 25/11/2035	32	16	0.13	Morgan Stanley ABS Capital, Inc. Trust 6.315% due 25/03/2034	\$ 49	49	0.41
Nissan Motor Acceptance Co. LLC 2.750% due 09/03/2028	50	45	0.37	6.153% due 25/12/2035	21	19	0.16	Oak Hill European Credit Partners DAC 4.627% due 20/01/2032	€ 69	73	0.60
Nykredit Realkredit A/S 1.500% due 01/10/2052	DKK 283	32	0.26	Countrywide Home Loan Mortgage Pass-Through Trust 5.920% due 25/05/2035	72	59	0.49	Pretium Mortgage Credit Partners LLC 5.240% due 27/09/2060	\$ 79	79	0.65
		417	3.44	Countrywide Home Loan Reperforming REMIC Trust 5.864% due 25/11/2034	8	7	0.06			1,589	13.11
				CSAIL Commercial Mortgage Trust 3.504% due 15/06/2057	100	98	0.81	SOVEREIGN ISSUES			
				GSR Mortgage Loan Trust 4.375% due 25/11/2035	14	12	0.10	Mexico Government International Bond 2.750% due 27/11/2031 (c)	MXN 163	7	0.06
				Mortgage Equity Conversion Asset Trust 5.570% due 25/02/2042	39	39	0.32	SHORT-TERM INSTRUMENTS			
				Shamrock Residential DAC 4.448% due 24/01/2061	€ 70	75	0.62	JAPAN TREASURY BILLS			
				Stratton Mortgage Funding PLC 0.000% due 25/06/2049	€ 250	316	2.61	(0.026)% due			
				6.134% due 28/06/2050	95	120	0.99	01/07/2024 (a)(b)	¥ 20,000	124	1.03
				Structured Asset Mortgage Investments Trust 5.953% due 19/07/2035	\$ 19	18	0.15	(0.015)% due			
				6.080% due 25/09/2045	10	8	0.07	01/07/2024 (a)(b)	10,000	62	0.51
				Structured Asset Securities Corp. Mortgage Loan Trust 5.740% due 25/01/2036	11	9	0.07	(0.008)% due			
				5.810% due 25/03/2035	37	32	0.26	24/09/2024 (a)(b)	30,000	187	1.54
						913	7.53	0.004% due			
								17/09/2024 (a)(b)	30,000	187	1.54
								0.005% due			
								16/07/2024 (a)(b)	20,000	124	1.02
								0.013% due			
								09/09/2024 (a)(b)	10,000	62	0.51
								0.036% due			
								26/08/2024 (a)(b)	30,000	187	1.54
								0.038% due			
								19/08/2024 (a)(b)	33,000	205	1.69
										1,138	9.38
								U.S. TREASURY BILLS			
								5.391% due			
								18/07/2024 (a)(b)	\$ 700	698	5.76
								Total Short-Term Instruments		1,836	15.14
								Total Transferable Securities			
										\$ 7,743	63.87
								SHARES			
								INVESTMENT FUNDS			
								COLLECTIVE INVESTMENT SCHEMES			
								PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (d)			
								78,093		778	6.42
								EXCHANGE-TRADED FUNDS			
								PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (d)			
								3,800		380	3.14
								Total Investment Funds			
										\$ 1,158	9.56

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BPS	5.340%	28/06/2024	01/07/2024	\$ 2,300	U.S. Treasury Notes 0.625% due 31/07/2026	\$ (2,345)	\$ 2,300	\$ 2,301	18.97
GSC	5.400%	28/06/2024	01/07/2024	1,100	Ginnie Mae 5.500% due 20/11/2052	(1,137)	1,100	1,100	9.07
SSB	2.600%	28/06/2024	01/07/2024	132	U.S. Treasury Notes 1.125% due 28/02/2027	(135)	132	132	1.09
Total Repurchase Agreements						\$ (3,617)	\$ 3,532	\$ 3,533	29.13

(1) Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
E-mini S&P 500 Index September Futures	Long	09/2024	7	\$ 3	0.02
U.S. Treasury 2-Year Note September Futures	Long	09/2024	9	1	0.01
U.S. Treasury 5-Year Note September Futures	Long	09/2024	10	2	0.02
U.S. Treasury 10-Year Note September Futures	Long	09/2024	13	6	0.05
U.S. Treasury 10-Year Ultra September Futures	Long	09/2024	6	2	0.01
U.S. Treasury 30-Year Bond September Futures	Long	09/2024	1	1	0.01
				\$ 15	0.12

WRITTEN OPTIONS**FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS**

Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Put - CBOT U.S. Treasury 10-Year Note August Futures	109.000	26/07/2024	1	0	(1)	0.00
Call - CBOT U.S. Treasury 10-Year Note August Futures	112.000	26/07/2024	1	0	0	0.00
				\$ 0	\$ (1)	0.00

Total Financial Derivative Instruments Dealt in on a Regulated Market

\$ 14 0.12**CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)**

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-42 5-Year Index	5.000%	20/06/2029	\$ 200	\$ (1)	(0.01)
CDX.IG-42 5-Year Index	1.000	20/06/2029	6,800	(6)	(0.05)
				\$ (7)	(0.06)

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.000%	21/03/2034	¥ 20,000	\$ (1)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	0.407	21/07/2024	\$ 200	4	0.03
Pay	1-Day USD-SOFR Compounded-OIS	0.740	15/02/2027	100	1	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.000	16/12/2027	300	(4)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	1.250	17/06/2030	100	(1)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.250	16/06/2051	100	(1)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.277	21/07/2031	200	(2)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	1.500	18/12/2029	200	(2)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2032	700	(8)	(0.07)
Receive	1-Day USD-SOFR Compounded-OIS	2.750	21/06/2053	100	(2)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2030	160	(1)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	900	(8)	(0.06)
Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	200	(1)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	200	1	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.650	31/05/2028	300	6	0.05
Receive	1-Day USD-SOFR Compounded-OIS	3.655	31/05/2028	200	4	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.662	31/05/2028	400	8	0.07
Receive	1-Day USD-SOFR Compounded-OIS	3.750	21/06/2025	800	(2)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	200	1	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	400	14	0.11
Pay	1-Day USD-SOFR Compounded-OIS	3.950	16/04/2034	100	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	20/03/2026	300	2	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.000	20/06/2026	600	8	0.07
Pay	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	400	(3)	(0.02)
Pay	3-Month CAD-CAONREPO Compounded-OIS	4.177	20/03/2026	CAD 400	0	0.00
Pay	6-Month AUD-BBR-BBSW	4.500	20/09/2033	AUD 200	4	0.04
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.500	18/09/2054	€ 60	3	0.02
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.750	18/09/2034	160	(3)	(0.03)
Receive	6-Month EUR-EURIBOR	2.818	26/06/2029	100	0	0.00
Receive	6-Month EUR-EURIBOR	2.880	19/12/2028	100	(1)	(0.01)
					\$ 16	0.13
Total Centrally Cleared Financial Derivative Instruments						\$ 9 0.07

Schedule of Investments PIMCO StocksPLUS™ AR Fund (Cont.)

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PURCHASED OPTIONS

INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
GLM	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.000%	17/07/2024	500	\$ 0	\$ 0	0.00
MYC	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.750	13/01/2025	600	1	1	0.01
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.000	17/10/2024	500	0	1	0.01
							\$ 1	\$ 2	0.02

WRITTEN OPTIONS

INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.800%	08/07/2024	100	\$ (1)	\$ 0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.350	08/07/2024	100	0	0	0.00
							\$ (1)	\$ 0	0.00

(1) Notional Amount represents the number of contracts.

TOTAL RETURN SWAPS ON INDICES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	Receive	S&P 500 Total Return Index	62	1-Month USD-LIBOR plus a specified spread	\$ 713	02/10/2024	\$ 0	\$ 22	\$ 22	0.19
BRC	Receive	S&P 500 Total Return Index	123	1-Month USD-LIBOR plus a specified spread	1,414	02/10/2024	0	45	45	0.37
CBK	Receive	S&P 500 Total Return Index	77	1-Month USD-LIBOR plus a specified spread	885	08/01/2025	0	28	28	0.23
RBC	Receive	S&P 500 Total Return Index	246	1-Month USD-LIBOR plus a specified spread	2,828	06/11/2024	0	89	89	0.73
	Receive	S&P 500 Total Return Index	345	1-Month USD-LIBOR plus a specified spread	3,966	19/02/2025	0	125	125	1.02
							\$ 0	\$ 309	\$ 309	2.54

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/(Depreciation)	% of Net Assets
AZD	07/2024	AUD 115	\$ 77	\$ 0	\$ 0	\$ 0	0.00
	07/2024	NZD 25	16	0	0	0	0.00
	07/2024	\$ 77	AUD 115	0	0	0	0.00
	08/2024	AUD 115	\$ 77	0	0	0	0.00
	08/2024	\$ 16	NZD 25	0	0	0	0.00
	10/2024	CNH 378	\$ 53	1	0	1	0.01
BOA	07/2024	€ 594	645	8	0	8	0.07
	07/2024	KRW 82,778	60	0	0	0	0.00
	07/2024	\$ 57	SGD 77	0	0	0	0.00
	08/2024	¥ 33,000	\$ 215	8	0	8	0.07
	08/2024	SGD 77	57	0	0	0	0.00
	07/2024	DKK 93	14	0	0	0	0.00
BRC	07/2024	€ 99	106	0	0	0	0.00
	07/2024	¥ 30,000	201	16	0	16	0.12
	07/2024	\$ 49	PLN 194	0	(1)	(1)	(0.01)
	09/2024	CNH 276	\$ 38	1	0	1	0.00
	09/2024	¥ 30,000	194	5	0	5	0.04
	09/2024	MXN 2	0	0	0	0	0.00
CBK	07/2024	BRL 151	29	2	0	2	0.02
	07/2024	CHF 8	9	0	0	0	0.00
	07/2024	€ 24	26	0	0	0	0.00
	07/2024	¥ 600	4	0	0	0	0.00
	07/2024	MXN 239	13	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	\$ 38	BRL 209	\$ 0	\$ (1)	\$ (1)	(0.01)
	07/2024	45	£ 35	0	(1)	(1)	0.00
	07/2024	8	ILS 30	0	0	0	0.00
	07/2024	9	PLN 35	0	0	0	0.00
	08/2024	BRL 210	\$ 38	1	0	1	0.01
	09/2024	MXN 190	10	0	0	0	0.00
	09/2024	TWD 1,092	34	0	0	0	0.00
	09/2024	\$ 95	INR 7,957	0	0	0	0.00
DUB	07/2024	KRW 43,631	\$ 32	0	0	0	0.00
	08/2024	BRL 10	2	0	0	0	0.00
	10/2024	CNH 65	9	0	0	0	0.00
GLM	07/2024	€ 5	5	0	0	0	0.00
	07/2024	SGD 14	10	0	0	0	0.00
	07/2024	\$ 38	ZAR 703	0	0	0	0.00
	08/2024	44	BRL 223	0	(4)	(4)	(0.03)
	09/2024	30	TRY 1,064	0	0	0	0.00
JPM	07/2024	€ 19	\$ 20	0	0	0	0.00
	07/2024	¥ 20,000	134	11	0	11	0.08
	07/2024	KRW 93,828	68	0	0	0	0.00
	07/2024	SGD 63	47	0	0	0	0.00
	07/2024	\$ 118	CHF 106	0	0	0	0.00
	07/2024	20	DKK 141	0	0	0	0.00
	07/2024	46	NZD 74	0	0	0	0.00
	07/2024	23	PLN 91	0	0	0	0.00
	07/2024	72	ZAR 1,332	1	0	1	0.00
	08/2024	CHF 106	\$ 118	0	0	0	0.00
	08/2024	DKK 140	20	0	0	0	0.00
	08/2024	\$ 30	NZD 49	0	0	0	0.00
	09/2024	TWD 2,340	\$ 73	0	0	0	0.00
	09/2024	\$ 13	INR 1,085	0	0	0	0.00
	09/2024	76	MXN 1,376	0	(3)	(3)	(0.01)
	10/2024	CNH 355	\$ 50	1	0	1	0.00
MBC	07/2024	CAD 165	122	1	0	1	0.01
	07/2024	CHF 13	14	0	0	0	0.00
	07/2024	£ 249	317	2	0	2	0.02
	07/2024	\$ 121	CAD 166	0	0	0	0.00
	07/2024	5	PLN 21	0	0	0	0.00
	08/2024	CAD 165	\$ 121	0	0	0	0.00
	09/2024	¥ 10,000	65	2	0	2	0.02
MYI	07/2024	BRL 59	11	1	0	1	0.01
	07/2024	€ 250	268	0	0	0	0.00
	07/2024	\$ 14	DKK 96	0	0	0	0.00
	07/2024	8	IDR 131,999	0	0	0	0.00
	07/2024	36	PLN 142	0	(1)	(1)	(0.01)
	07/2024	5	ZAR 89	0	0	0	0.00
	07/2024	ZAR 89	\$ 5	0	0	0	0.00
	08/2024	DKK 96	14	0	0	0	0.00
	08/2024	¥ 30,000	194	6	0	6	0.05
	08/2024	\$ 5	ZAR 89	0	0	0	0.00
	09/2024	¥ 30,000	\$ 191	2	0	2	0.02
	09/2024	TWD 795	25	0	0	0	0.00
	09/2024	\$ 15	INR 1,285	0	0	0	0.00
RBC	07/2024	£ 92	\$ 117	1	0	1	0.01
	07/2024	\$ 388	£ 306	0	(1)	(1)	(0.01)
	08/2024	£ 306	\$ 388	1	0	1	0.01
SCX	07/2024	KRW 33,072	24	0	0	0	0.00
	07/2024	\$ 956	€ 892	0	0	0	0.00
	08/2024	€ 892	\$ 957	0	0	0	0.00
	09/2024	CNH 265	37	1	0	1	0.00
	09/2024	TWD 1,485	46	0	0	0	0.00
	09/2024	\$ 59	INR 4,918	0	0	0	0.00
SSB	09/2024	TWD 258	\$ 8	0	0	0	0.00
UAG	07/2024	CHF 85	94	0	(1)	(1)	0.00
	07/2024	DKK 144	21	0	0	0	0.00
	07/2024	ILS 32	9	0	0	0	0.00
				\$ 72	\$ (13)	\$ 59	0.49

Total OTC Financial Derivative Instruments

\$ 370 3.05

Total Investments

\$ 12,826 105.80

Other Current Assets & Liabilities

\$ (703) (5.80)

Net Assets

\$ 12,123 100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

- (a) Zero coupon security.
- (b) Coupon represents a yield to maturity.
- (c) Principal amount of security is adjusted for inflation.
- (d) Affiliated to the Fund.

Schedule of Investments PIMCO StocksPLUS™ AR Fund (Cont.)

Cash of \$526 (31 December 2023: \$389) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 7,721	\$ 22	\$ 7,743
Investment Funds	1,158	0	0	1,158
Repurchase Agreements	0	3,532	0	3,532
Financial Derivative Instruments ⁽³⁾	3	390	0	393
Totals	\$ 1,161	\$ 11,643	\$ 22	\$ 12,826

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 9,230	\$ 24	\$ 9,254
Investment Funds	663	379	0	1,042
Repurchase Agreements	0	1,095	0	1,095
Financial Derivative Instruments ⁽³⁾	38	(66)	0	(28)
Totals	\$ 701	\$ 10,638	\$ 24	\$ 11,363

(1) See Note 3 in the Notes to Financial Statements for additional information.

(2) Refer to the Schedule of Investments for additional information.

(3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ 1	\$ 0	\$ 1	\$ N/A	\$ N/A	\$ N/A
BOA	38	0	38	(5)	0	(5)
BRC	66	(60)	6	(23)	(30)	(53)
CBK	29	0	29	(2)	0	(2)
GLM	(4)	0	(4)	(8)	0	(8)
JPM	10	0	10	(9)	0	(9)
MBC	5	0	5	(36)	0	(36)
MYC	2	0	2	(2)	0	(2)
MYI	8	0	8	(1)	0	(1)
RBC	215	(20)	195	(27)	(260)	(287)
SCX	1	0	1	2	0	2
SSB	N/A	N/A	N/A	3	0	3
UAG	(1)	0	(1)	1	0	1

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	22.45	46.60
Transferable securities dealt in on another regulated market	38.82	36.21
Other transferable securities & money market instruments	2.60	N/A
Investment funds	9.56	9.32
Repurchase agreements	29.13	9.80
Financial derivative instruments dealt in on a regulated market	0.12	0.81
Centrally cleared financial derivative instruments	0.07	(0.10)
OTC financial derivative instruments	3.05	(0.96)

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Corporate Bonds & Notes	3.84	4.71
U.S. Government Agencies	17.74	14.54
U.S. Treasury Obligations	6.45	6.17
Non-Agency Mortgage-Backed Securities	7.53	6.28
Asset-Backed Securities	13.11	15.08
Sovereign Issues	0.06	0.07

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Short-Term Instruments	15.14	35.96
Investment Funds	9.56	9.32
Repurchase Agreements	29.13	9.80
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.12	0.81
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	0.00	N/A
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Credit Indices — Sell Protection	(0.06)	0.22
Interest Rate Swaps	0.13	(0.32)
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	0.02	N/A
Written Options		
Interest Rate Swaptions	0.00	(0.02)
Total Return Swaps on Indices	2.54	(0.38)
Forward Foreign Currency Contracts	0.49	(0.57)
Hedged Forward Foreign Currency Contracts	N/A	0.01
Securities Sold Short	N/A	N/A
Other Current Assets & Liabilities	(5.80)	(1.68)
Net Assets	100.00	100.00

Schedule of Investments Strategic Income Fund

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS		
TRANSFERABLE SECURITIES				4.892% due 18/05/2029	\$ 500	\$ 489	0.11	Venture Global Calcasieu Pass LLC					
LOAN PARTICIPATIONS AND ASSIGNMENTS				5.076% due 27/01/2030	1,400	1,376	0.30	3.875% due 15/08/2029	\$ 900	\$ 820	0.18		
Altice France S.A.				Nordea Kredit Realkreditaktieselskab				Venture Global LNG, Inc.					
10.829% due 15/08/2028	\$ 400	\$ 295	0.07	2.000% due 01/10/2047	DKK 0	0	0.00	9.500% due 01/02/2029	1,650	1,808	0.40		
Envision Healthcare Corp.				Nykredit Realkredit A/S				9.875% due 01/02/2032	550	599	0.13		
14.311% due 20/07/2026	955	955	0.21	2.000% due 01/10/2047	0	0	0.00	Windstream Escrow LLC					
Lealand Finance Co. BV				Santander UK Group Holdings PLC				7.750% due 15/08/2028	1,753	1,653	0.36		
8.444% due 30/06/2027	26	14	0.00	7.482% due 29/08/2029	£ 260	350	0.08			20,685	4.57		
Lealand Finance Co. BV (6.444% Cash and 3.000% PIK)				Societe Generale S.A.				UTILITIES					
9.444% due 31/12/2027 (b)	156	74	0.02	6.691% due 10/01/2034	\$ 1,800	1,858	0.41	Gazprom PJSC Via Gaz Finance PLC					
Poseidon Bidco SASU				Sunac China Holdings Ltd. (5.000% Cash or 6.000% PIK)				2.950% due 27/01/2029	5,100	2,754	0.61		
8.722% due 13/03/2030	€ 800	808	0.18	5.000% due 30/09/2026 (b)	8	1	0.00	Pacific Gas & Electric Co.					
Press Ganey Holdings, Inc.				Sunac China Holdings Ltd. (5.250% Cash or 6.250% PIK)				2.950% due 01/03/2026	1,154	1,105	0.24		
8.845% due 30/04/2031	\$ 39	39	0.01	5.250% due 30/09/2027 (b)	8	1	0.00	3.250% due 01/06/2031	2,460	2,116	0.46		
SCUR-Alpha 1503 GmbH				Sunac China Holdings Ltd. (5.500% Cash or 6.500% PIK)				3.300% due 15/03/2027	324	307	0.07		
10.830% due 29/03/2030	988	936	0.21	5.500% due 30/09/2027 (b)	16	1	0.00	3.400% due 15/08/2024	403	402	0.09		
Syniverse Holdings, Inc.				Sunac China Holdings Ltd. (5.750% Cash or 6.750% PIK)				3.750% due 01/07/2028	1,102	1,035	0.23		
12.335% due 13/05/2027	99	97	0.02	5.750% due 30/09/2028 (b)	23	2	0.00	4.200% due 01/03/2029	1,000	947	0.21		
U.S. Renal Care, Inc.				Sunac China Holdings Ltd. (6.000% Cash or 7.000% PIK)				Rio Oil Finance Trust					
10.444% due 20/06/2028	162	142	0.03	6.000% due 30/09/2029 (b)	23	2	0.00	8.200% due 06/04/2028	173	176	0.04		
Windstream Services LLC				Sunac China Holdings Ltd. (6.250% Cash or 7.250% PIK)						8,842	1.95		
11.679% due 21/09/2027	20	20	0.00	6.250% due 30/09/2030 (b)	11	1	0.00	Total Corporate Bonds & Notes					
		3,380	0.75	UBS Group AG						53,186	11.74		
CORPORATE BONDS & NOTES				5.959% due 12/01/2034	3,458	3,512	0.78	CONVERTIBLE BONDS & NOTES					
BANKING & FINANCE				6.537% due 12/08/2033	400	420	0.09	Sunac China Holdings Ltd.					
ABN AMRO Bank NV				Unique Pub Finance Co. PLC				1.000% due 30/09/2032	13	1	0.00		
6.575% due 13/10/2026	500	505	0.11	5.659% due 30/06/2027	£ 544	683	0.15	MUNICIPAL BONDS & NOTES					
Avolon Holdings Funding Ltd.				Voyager Aviation Holdings LLC				Commonwealth of Puerto Rico General Obligation					
2.528% due 18/11/2027	1,080	972	0.21	8.500% due 09/05/2026 ^	\$ 18	2	0.00	Bonds, Series 2022					
Banca Monte dei Paschi di Siena SpA				Wells Fargo & Co.				0.000% due 01/11/2043	428	262	0.06		
6.750% due 02/03/2026	€ 700	759	0.17	6.303% due 23/10/2029	400	415	0.09	Illinois State General Obligation Bonds, (BABs),					
Banco de Credito del Peru S.A.				6.491% due 23/10/2034	200	213	0.05	Series 2010					
4.650% due 17/09/2024	PEN 1,100	285	0.06					6.630% due 01/02/2035	25	26	0.01		
Banco Espirito Santo S.A.				INDUSTRIALS						7.350% due 01/07/2035	13	14	0.00
2.625% due 08/05/2017 ^	€ 100	31	0.01	American Airlines Pass-Through Trust				Puerto Rico Electric Power Authority Revenue Bonds,					
Banco Santander S.A.				3.350% due 15/04/2031	27	25	0.01	(BABs), Series 2010					
6.607% due 07/11/2028	\$ 1,500	1,576	0.35	Carvana Co. (12.000% PIK)				6.125% due 01/07/2040 ^	200	95	0.02		
Barclays PLC				12.000% due 01/12/2028 (b)	593	611	0.13			397	0.09		
7.437% due 02/11/2033	625	688	0.15	Carvana Co. (13.000% PIK)				U.S. GOVERNMENT AGENCIES					
BPCE S.A.				13.000% due 01/06/2030 (b)	893	934	0.21	Fannie Mae					
6.612% due 19/10/2027	750	762	0.17	Carvana Co. (14.000% PIK)				0.550% due 25/11/2049 (a)	100	12	0.00		
CI Financial Corp.				14.000% due 01/06/2031 (b)	1,062	1,139	0.25	2.200% due 25/07/2033 (a)	33	3	0.00		
7.500% due 30/05/2029	200	198	0.04	DISH DBS Corp.				Freddie Mac					
Corestate Capital Holding S.A. (8.000% Cash or 9.000% PIK)				5.250% due 01/12/2026	900	712	0.16	1.102% due 15/06/2042 (a)	36	4	0.00		
8.000% due 31/12/2026 (b)	€ 157	68	0.01	5.750% due 01/12/2028	100	70	0.02	Ginnie Mae					
Credit Suisse AG AT1 Claim				Energy Transfer LP				4.500% due 20/07/2040 - 20/07/2043	9,126	8,902	1.97		
\$ 600		72	0.02	4.950% due 15/05/2028	25	25	0.01	5.500% due 20/07/2053 - 20/08/2053	0	0	0.00		
Deutsche Bank AG				6.100% due 01/12/2028	750	773	0.17	Ginnie Mae, TBA					
3.547% due 18/09/2031	400	352	0.08	Exela Intermediate LLC (11.500% PIK)				3.000% due 01/07/2054 - 01/08/2054	2,700	2,354	0.52		
6.720% due 18/01/2029	300	310	0.07	11.500% due 15/04/2026 (b)	50	8	0.00	3.500% due 01/07/2054 - 01/08/2054	3,600	3,234	0.71		
EPR Properties				Intelsat Jackson Holdings S.A.				4.000% due 01/07/2054	2,300	2,126	0.47		
4.750% due 15/12/2026	15	15	0.00	6.500% due 15/03/2030	3,488	3,254	0.72	4.500% due 01/08/2054	4,600	4,376	0.97		
4.950% due 15/04/2028	24	23	0.01	Market Bidco Finco PLC				5.000% due 01/08/2054	800	779	0.17		
GLP Capital LP				5.750% due 01/12/2028	100	70	0.02	5.500% due 01/07/2054	1,300	1,290	0.29		
5.250% due 01/06/2025	39	39	0.01	Energy Transfer LP				Uniform Mortgage-Backed Security					
5.300% due 15/01/2029	186	183	0.04	4.950% due 15/05/2028	25	25	0.01	3.000% due 01/03/2050 - 01/05/2052	1,343	1,148	0.25		
HSBC Holdings PLC				6.100% due 01/12/2028	750	773	0.17	3.500% due 01/04/2048 - 01/02/2050	476	429	0.09		
3.973% due 22/05/2030	1,700	1,590	0.35	Exela Intermediate LLC (11.500% PIK)				4.000% due 01/08/2039 - 01/05/2047	1,087	1,021	0.23		
Intesa Sanpaolo SpA				11.500% due 15/04/2026 (b)	50	8	0.00	Uniform Mortgage-Backed Security, TBA					
7.200% due 28/11/2033	200	214	0.05	Intelsat Jackson Holdings S.A.				3.000% due 01/07/2039 - 01/08/2054	10,400	9,076	2.00		
Iridium Capital PLC				Market Bidco Finco PLC				3.500% due 01/07/2054	12,150	10,755	2.38		
9.250% due 18/06/2029	€ 250	270	0.06	4.750% due 04/11/2027	€ 800	816	0.18	4.000% due 01/07/2054	34,700	31,755	7.01		
JPMorgan Chase & Co.				Mitchells & Butlers Finance PLC				4.500% due 01/08/2054	14,500	13,675	3.02		
6.087% due 23/10/2029	\$ 750	775	0.17	6.013% due 15/12/2030	£ 22	26	0.01	5.000% due 01/07/2054	39,225	37,908	8.37		
Lloyds Banking Group PLC				NMG Holding Co., Inc.				5.500% due 01/08/2054	22,425	22,116	4.88		
4.750% due 21/09/2031	€ 1,500	1,677	0.37	7.125% due 01/04/2026	\$ 700	692	0.15	6.000% due 01/08/2054	34,025	34,109	7.53		
Morgan Stanley				Petroleos de Venezuela S.A.									
0.000% due 02/04/2032 (g)	\$ 700	444	0.10	5.375% due 12/04/2027	707	86	0.02						
Nationwide Building Society				5.500% due 12/04/2037	762	92	0.02						
6.557% due 18/10/2027	1,350	1,378	0.30	6.000% due 16/05/2024	642	80	0.02						
NatWest Group PLC				6.000% due 15/11/2026	518	64	0.01						
4.445% due 08/05/2030	1,200	1,147	0.25	9.750% due 17/05/2035	280	40	0.01						
				Petroleos Mexicanos									
				6.700% due 16/02/2032	2,084	1,746	0.38						
				Roadster Finance DAC									
				2.375% due 08/12/2032	€ 100	98	0.02						
				Topaz Solar Farms LLC									
				4.875% due 30/09/2039	\$ 65	58	0.01						
				5.750% due 30/09/2039	561	544	0.12						
				U.S. Renal Care, Inc.									
				10.625% due 28/06/2028	32	28	0.01						
				United Airlines Pass-Through Trust									
				5.875% due 15/04/2029	3,869	3,884	0.86						

DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
AP Moller - Maersk A/S 'B'	114	\$ 198	0.04	MATERIALS				REAL ESTATE INVESTMENT TRUSTS			
Astra International Tbk PT	596,800	162	0.04	BHP Group Ltd.	37,804	\$ 1,082	0.24	Apple Hospitality REIT, Inc.	74,421	\$ 1,082	0.24
BAE Systems PLC	89,776	1,495	0.33	BlueScope Steel Ltd.	13,015	177	0.04	Boston Properties, Inc.	9,382	578	0.13
Brambles Ltd.	40,479	391	0.09	Evrac PLC (c)	72,869	0	0.00	Camden Property Trust	7,234	789	0.17
Brenntag SE	2,316	156	0.03	Fortescue Ltd.	50,629	722	0.16	CareTrust REIT, Inc.	17,328	435	0.10
Cie de Saint-Gobain S.A.	13,560	1,055	0.23	Grupo Mexico S.A.B. de C.V. 'B'	89,500	482	0.11	Crown Castle, Inc.	11,114	1,086	0.24
Cummins, Inc.	4,089	1,132	0.25	Heidelberg Materials AG	3,785	391	0.09	Digital Realty Trust, Inc.	10,505	1,597	0.35
GEA Group AG	4,413	184	0.04	Holcim AG	15,427	1,363	0.30	EPR Properties	24,856	1,043	0.23
Kawasaki Kisen Kaisha Ltd. (c)	11,100	162	0.04	Mondi PLC	13,098	251	0.05	Equity Residential	12,619	875	0.19
Marubeni Corp. (c)	42,100	781	0.17	Nucor Corp.	4,372	691	0.15	Gaming and Leisure Properties, Inc.	34,538	1,561	0.35
Masco Corp.	4,777	319	0.07	Rio Tinto Ltd.	3,930	312	0.07	Healthcare Realty Trust, Inc.	40,313	664	0.15
Mitsui & Co. Ltd. (c)	27,000	616	0.14	Rio Tinto PLC	22,949	1,506	0.33	Healthpeak Properties, Inc.	37,428	734	0.16
Mitsui OSK Lines Ltd. (c)	10,200	307	0.07	Steel Dynamics, Inc.	4,427	573	0.13	Highwoods Properties, Inc.	48,902	1,285	0.28
Nippon Yusen KK (c)	13,500	394	0.09	Vale S.A.	93,700	1,050	0.23	Kilroy Realty Corp.	19,326	602	0.13
Owens Corning (c)	2,601	452	0.10			8,600	1.90	Mid-America Apartment Communities, Inc.	4,440	633	0.14
SKF AB 'B'	9,865	198	0.04	UTILITIES				National Storage Affiliates Trust	20,322	838	0.19
Toyota Tsusho Corp. (c)	19,200	375	0.08	CLP Holdings Ltd.	48,500	392	0.08	Omega Healthcare Investors, Inc.	27,713	949	0.21
		9,353	2.07	Endesa S.A.	9,004	169	0.04	Park Hotels & Resorts, Inc.	97,248	1,457	0.32
INFORMATION TECHNOLOGY				Enel SpA (c)	240,796	1,672	0.37	Public Storage	2,241	645	0.14
Apple, Inc.	5,220	1,099	0.24	Engie S.A.	18,260	262	0.06	Realty Income Corp.	14,718	777	0.17
ASE Technology Holding Co. Ltd. (c)	89,000	461	0.10	Fortum Oyj (c)	13,071	191	0.04	Regency Centers Corp.	10,978	683	0.15
Cisco Systems, Inc. (c)	37,719	1,792	0.40	Iberdrola S.A. (c)	13,543	176	0.04	RLJ Lodging Trust	63,079	607	0.13
Hon Hai Precision Industry Co. Ltd. (c)	133,000	876	0.19	Power Grid Corp. of India Ltd. (c)	139,013	551	0.12	Simon Property Group, Inc.	10,229	1,553	0.34
Lite-On Technology Corp.	52,000	169	0.04			3,413	0.75	Uniti Group, Inc.	1,773	5	0.00
MediaTek, Inc. (c)	45,000	1,938	0.43			113,874	25.15	VICI Properties, Inc.	117,955	3,379	0.75
Microsoft Corp. (c)	2,751	1,230	0.27	WARRANTS				WP Carey, Inc.	11,894	655	0.15
NetApp, Inc. (c)	6,042	778	0.17	Intelsat Emergence S.A. - Exp. 17/02/2027	1,128	3	0.00		24,512	5.41	
Novatek Microelectronics Corp. (c)	17,000	317	0.07	PREFERRED SECURITIES				Total Transferable Securities		\$ 654,332	144.48
NVIDIA Corp.	1,810	224	0.05	Nationwide Building Society 10.250%	5,720	945	0.21	INVESTMENT FUNDS			
Pegatron Corp.	59,000	190	0.04	Petroleo Brasileiro S.A. 0.000%	141,500	970	0.21	COLLECTIVE INVESTMENT SCHEMES			
QUALCOMM, Inc.	7,135	1,421	0.32	Samsung Electronics Co. Ltd. 0.000%	3,899	179	0.04	PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (e)	53,568	534	0.12
Quanta Computer, Inc.	81,000	774	0.17	Voyager Aviation Holdings LLC 9.500%	93	0	0.00	Total Investment Funds		\$ 534	0.12
Realtek Semiconductor Corp. (c)	14,000	235	0.05			2,094	0.46				
Skyworks Solutions, Inc.	4,797	511	0.11								
United Microelectronics Corp. (c)	100,000	173	0.04								
		12,188	2.69								

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
FICC	2.600%	28/06/2024	01/07/2024	\$ 942	U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2026	\$ (961)	\$ 942	\$ 942	0.21
SSB	2.600	28/06/2024	01/07/2024	223	U.S. Treasury Notes 4.125% due 31/07/2028	(228)	223	223	0.05
Total Repurchase Agreements						\$ (1,189)	\$ 1,165	\$ 1,165	0.26

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR December Futures	Short	03/2025	7	\$ 46	0.01
3-Month SOFR December Futures	Short	03/2026	8	36	0.01
3-Month SOFR June Futures	Short	09/2024	10	74	0.02
3-Month SOFR June Futures	Short	09/2025	9	48	0.01
3-Month SOFR March Futures	Short	06/2025	7	41	0.01
3-Month SOFR March Futures	Short	06/2026	9	38	0.01
3-Month SOFR September Futures	Short	12/2024	10	71	0.02

Schedule of Investments Strategic Income Fund (Cont.)

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR September Futures	Short	12/2025	6	\$ 29	0.01
Australia Government 10-Year Bond September Futures	Short	09/2024	103	0	0.00
Euro-Bund 10-Year Bond September Futures	Short	09/2024	43	(79)	(0.02)
U.S. Treasury 5-Year Note September Futures	Long	09/2024	102	66	0.01
U.S. Treasury 10-Year Note September Futures	Long	09/2024	345	288	0.06
U.S. Treasury 10-Year Ultra September Futures	Long	09/2024	11	4	0.00
U.S. Treasury 30-Year Bond September Futures	Short	09/2024	192	(100)	(0.02)
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2024	126	(77)	(0.02)
				\$ 485	0.11

WRITTEN OPTIONS

FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS

Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Put - CBOT U.S. Treasury 10-Year Note August Futures	\$ 109.000	26/07/2024	1	\$ 0	\$ (1)	0.00
Call - CBOT U.S. Treasury 10-Year Note August Futures	112.000	26/07/2024	1	(1)	0	0.00
				\$ (1)	\$ (1)	0.00
Total Financial Derivative Instruments Dealt in on a Regulated Market					\$ 484	0.11

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
AT&T, Inc.	1.000%	20/06/2028	\$ 1,700	\$ 45	0.01
Verizon Communications, Inc.	1.000	20/12/2024	700	1	0.00
				\$ 46	0.01

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-32 5-Year Index	1.000%	20/12/2024	\$ 510	\$ 23	0.01
CDX.EM-34 5-Year Index	1.000	20/12/2025	2,208	64	0.01
CDX.EM-36 5-Year Index	1.000	20/12/2026	4,508	174	0.04
CDX.EM-38 5-Year Index	1.000	20/12/2027	600	42	0.01
CDX.EM-39 5-Year Index	1.000	20/06/2028	300	15	0.00
CDX.EM-40 5-Year Index	1.000	20/12/2028	1,900	45	0.01
CDX.EM-41 5-Year Index	1.000	20/06/2029	1,300	7	0.00
CDX.HY-36 5-Year Index	5.000	20/06/2026	1,843	(57)	(0.01)
CDX.HY-37 5-Year Index	5.000	20/12/2026	873	13	0.00
CDX.HY-41 5-Year Index	5.000	20/12/2028	1,089	72	0.01
CDX.HY-42 5-Year Index	5.000	20/06/2029	3,200	(13)	0.00
CDX.IG-42 5-Year Index	1.000	20/06/2029	500	(1)	0.00
				\$ 384	0.08

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day GBP-SONIO Compounded-OIS	3.700%	28/03/2034	£ 100	\$ 3	0.00
Receive ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	3.750	18/09/2034	6,300	163	0.04
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.000	18/09/2029	27,100	(328)	(0.07)
Pay	1-Day GBP-SONIO Compounded-OIS	4.320	20/10/2033	100	4	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	15/03/2029	¥ 2,430,000	479	0.11
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.020	20/09/2028	2,950,000	498	0.11
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.176	27/04/2027	160,000	(9)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	15/06/2032	248,400	54	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.500	15/03/2042	121,000	79	0.02
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.711	27/04/2042	37,000	27	0.01
Receive	1-Day USD-SOFR Compounded-OIS	0.500	16/06/2026	\$ 32,900	2,103	0.46
Pay	1-Day USD-SOFR Compounded-OIS	0.500	16/06/2028	26,200	(2,336)	(0.52)
Pay	1-Day USD-SOFR Compounded-OIS	0.750	15/12/2024	53,300	(1,423)	(0.31)
Receive	1-Day USD-SOFR Compounded-OIS	0.750	16/06/2031	13,442	(1,598)	(0.35)
Receive	1-Day USD-SOFR Compounded-OIS	0.750	16/06/2031	16,200	2,049	0.45
Receive	1-Day USD-SOFR Compounded-OIS	0.940	08/06/2026	2,000	151	0.03
Receive	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2027	15,700	(1,203)	(0.27)
Receive	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2027	1,200	64	0.02
Pay	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2029	2,770	(294)	(0.07)

Pay/ Receive	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	1.000%	16/12/2030	\$ 1,766	\$ 322	0.07
Receive	1-Day USD-SOFR Compounded-OIS	1.235	12/05/2028	700	85	0.02
Receive	1-Day USD-SOFR Compounded-OIS	1.250	15/12/2026	34,300	3,391	0.75
Pay	1-Day USD-SOFR Compounded-OIS	1.250	17/06/2027	12,000	(1,607)	(0.36)
Pay	1-Day USD-SOFR Compounded-OIS	1.250	15/12/2028	3,900	(560)	(0.12)
Receive	1-Day USD-SOFR Compounded-OIS	1.250	17/06/2030	47,620	5,598	1.24
Pay	1-Day USD-SOFR Compounded-OIS	1.250	15/06/2032	5,950	(685)	(0.15)
Pay	1-Day USD-SOFR Compounded-OIS	1.250	16/06/2051	4,300	(1,248)	(0.28)
Receive	1-Day USD-SOFR Compounded-OIS	1.350	20/01/2027	3,400	290	0.06
Receive	1-Day USD-SOFR Compounded-OIS	1.360	20/07/2031	800	147	0.03
Receive	1-Day USD-SOFR Compounded-OIS	1.370	19/07/2031	500	92	0.02
Pay	1-Day USD-SOFR Compounded-OIS	1.380	04/01/2027	1,400	(117)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	1.405	07/09/2031	1,300	235	0.05
Pay	1-Day USD-SOFR Compounded-OIS	1.425	18/01/2027	1,000	(81)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.443	18/01/2027	1,100	(88)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	1.450	17/02/2027	2,400	196	0.04
Receive	1-Day USD-SOFR Compounded-OIS	1.450	16/07/2031	1,200	217	0.05
Pay	1-Day USD-SOFR Compounded-OIS	1.491	21/01/2051	900	(377)	(0.08)
Pay	1-Day USD-SOFR Compounded-OIS	1.500	15/12/2028	7,130	(987)	(0.22)
Receive	1-Day USD-SOFR Compounded-OIS	1.500	12/01/2029	578	72	0.02
Pay	1-Day USD-SOFR Compounded-OIS	1.500	05/10/2031	600	(106)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.535	15/10/2031	600	(104)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.535	22/10/2031	400	(69)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.545	26/10/2031	400	(69)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.550	20/01/2027	15,100	(1,152)	(0.26)
Pay	1-Day USD-SOFR Compounded-OIS	1.570	11/01/2027	800	(62)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.580	16/02/2027	900	(68)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.590	09/02/2051	7,200	(2,905)	(0.64)
Receive	1-Day USD-SOFR Compounded-OIS	1.600	16/01/2026	6,600	342	0.07
Receive	1-Day USD-SOFR Compounded-OIS	1.625	16/01/2050	3,100	1,251	0.28
Receive	1-Day USD-SOFR Compounded-OIS	1.625	03/02/2050	3,900	1,576	0.35
Pay	1-Day USD-SOFR Compounded-OIS	1.700	17/02/2027	9,600	(679)	(0.15)
Pay	1-Day USD-SOFR Compounded-OIS	1.700	12/01/2029	2,100	(233)	(0.05)
Receive	1-Day USD-SOFR Compounded-OIS	1.740	16/12/2026	1,100	84	0.02
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2027	26,000	493	0.11
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2029	1,209	53	0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2032	1,878	124	0.02
Pay	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2032	1,840	(195)	(0.04)
Receive	1-Day USD-SOFR Compounded-OIS	1.750	22/01/2050	7,600	2,940	0.65
Pay	1-Day USD-SOFR Compounded-OIS	1.768	02/02/2032	300	(48)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.785	12/08/2051	700	276	0.06
Pay	1-Day USD-SOFR Compounded-OIS	1.817	05/04/2032	2,200	(322)	(0.07)
Pay	1-Day USD-SOFR Compounded-OIS	1.872	06/04/2032	1,100	(156)	(0.04)
Receive	1-Day USD-SOFR Compounded-OIS	1.875	07/02/2050	400	145	0.03
Receive	1-Day USD-SOFR Compounded-OIS	1.895	18/10/2049	700	270	0.06
Receive	1-Day USD-SOFR Compounded-OIS	1.910	17/10/2049	700	267	0.06
Pay	1-Day USD-SOFR Compounded-OIS	1.928	25/03/2027	1,100	(77)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2027	1,250	23	0.01
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2029	5,740	162	0.03
Pay	1-Day USD-SOFR Compounded-OIS	2.000	18/02/2032	900	(125)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2032	9,130	391	0.09
Receive	1-Day USD-SOFR Compounded-OIS	2.000	15/01/2050	1,400	487	0.11
Pay	1-Day USD-SOFR Compounded-OIS	2.000	15/12/2051	6,500	(2,735)	(0.60)
Receive	1-Day USD-SOFR Compounded-OIS	2.250	11/12/2049	7,100	2,151	0.47
Receive	1-Day USD-SOFR Compounded-OIS	2.250	12/03/2050	3,400	1,011	0.22
Receive	1-Day USD-SOFR Compounded-OIS	2.300	17/01/2026	4,600	234	0.05
Receive	1-Day USD-SOFR Compounded-OIS	2.350	17/01/2025	7,900	237	0.05
Receive	1-Day USD-SOFR Compounded-OIS	2.450	20/12/2024	15,900	471	0.10
Receive	1-Day USD-SOFR Compounded-OIS	2.500	18/12/2024	6,000	425	0.09
Receive	1-Day USD-SOFR Compounded-OIS	2.500	20/12/2024	10,900	(92)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	2.688	04/04/2025	600	(10)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.690	04/04/2025	300	(5)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.697	04/04/2025	1,200	(21)	(0.01)
Pay ⁽³⁾	1-Day USD-SOFR Compounded-OIS	2.721	10/04/2025	600	(10)	0.00
Pay ⁽³⁾	1-Day USD-SOFR Compounded-OIS	2.781	09/04/2025	1,000	(17)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.841	31/10/2024	600	(12)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.850	30/08/2027	1,000	(59)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.910	14/11/2024	600	(11)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.920	17/10/2024	1,700	(33)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.955	04/10/2027	1,000	(52)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.973	27/10/2024	600	(11)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.993	13/10/2024	600	(11)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.000	19/06/2026	32,300	2,161	0.48
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2030	2,090	52	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	2,800	168	0.03
Pay	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	160	(8)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.018	24/10/2024	500	(9)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.050	07/09/2027	500	(26)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.050	08/09/2029	500	(30)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.050	06/09/2032	700	(53)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.080	23/02/2053	200	(24)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.088	07/11/2024	600	(10)	0.00

Schedule of Investments Strategic Income Fund (Cont.)

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay		1-Day USD-SOFR Compounded-OIS	3.100%	09/09/2029	\$ 500	\$ (29)	(0.01)
Pay		1-Day USD-SOFR Compounded-OIS	3.140	25/10/2024	500	(8)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.190	25/10/2024	500	(8)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.225	25/10/2024	500	(8)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	1,280	14	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.300	06/03/2033	300	(16)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.300	14/06/2033	1,000	(46)	(0.01)
Pay		1-Day USD-SOFR Compounded-OIS	3.340	23/02/2030	600	(23)	(0.01)
Receive		1-Day USD-SOFR Compounded-OIS	3.350	14/12/2032	200	12	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.370	01/03/2033	400	(18)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.370	12/07/2053	200	(16)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.400	23/02/2033	200	(9)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.405	01/03/2033	300	(13)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.425	01/03/2033	300	(13)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.430	27/02/2033	300	(13)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.450	07/03/2033	600	(24)	(0.01)
Pay		1-Day USD-SOFR Compounded-OIS	3.470	22/02/2030	600	(19)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.500	22/06/2030	900	(22)	(0.01)
Receive		1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	200	3	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	990	(16)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.500	22/05/2033	29,660	795	0.17
Pay		1-Day USD-SOFR Compounded-OIS	3.500	21/06/2033	600	(18)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	860	(17)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.525	02/03/2030	200	(6)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.555	05/03/2054	100	(3)	0.00
Receive ⁽³⁾		1-Day USD-SOFR Compounded-OIS	3.594	09/01/2034	200	8	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.600	17/01/2034	200	8	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.610	12/12/2032	400	16	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.620	31/01/2034	100	(3)	0.00
Receive ⁽³⁾		1-Day USD-SOFR Compounded-OIS	3.648	08/01/2034	200	8	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.650	22/11/2024	1,100	(16)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.650	05/12/2024	1,100	(16)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.650	10/07/2033	400	(15)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.650	05/03/2034	200	(5)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.655	24/01/2034	100	(3)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.665	24/01/2034	200	(5)	0.00
Receive ⁽³⁾		1-Day USD-SOFR Compounded-OIS	3.670	08/01/2034	200	7	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	100	3	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.685	24/01/2034	200	(5)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.700	06/06/2033	16,970	489	0.11
Pay		1-Day USD-SOFR Compounded-OIS	3.700	05/03/2034	100	(2)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.710	05/03/2034	200	(4)	0.00
Pay ⁽³⁾		1-Day USD-SOFR Compounded-OIS	3.725	07/02/2034	100	(2)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.730	03/08/2033	200	(6)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.735	07/08/2033	200	(6)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.735	23/01/2034	100	(2)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.738	23/01/2034	100	(2)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.750	21/11/2024	1,100	(15)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.750	11/12/2024	1,100	(15)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.750	13/12/2027	900	25	0.01
Receive		1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	1,080	(12)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	14,200	468	0.10
Receive		1-Day USD-SOFR Compounded-OIS	3.750	20/06/2031	16,910	(71)	(0.02)
Pay		1-Day USD-SOFR Compounded-OIS	3.750	12/07/2033	400	(12)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.750	02/01/2034	100	3	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	4,200	33	0.01
Pay ⁽³⁾		1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	120	(1)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.760	23/08/2033	500	(13)	0.00
Pay ⁽³⁾		1-Day USD-SOFR Compounded-OIS	3.783	07/02/2034	100	(2)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.800	10/03/2028	600	(10)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.800	05/09/2028	800	(16)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.800	22/08/2030	100	(2)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.800	30/08/2033	200	(4)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.810	02/01/2034	100	2	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.830	12/10/2053	100	1	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.842	26/12/2033	100	2	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.854	29/12/2033	200	4	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.860	21/02/2034	400	(4)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.870	17/10/2053	100	1	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.880	16/10/2053	100	1	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.900	30/08/2033	600	(9)	0.00
Pay ⁽³⁾		1-Day USD-SOFR Compounded-OIS	3.900	10/04/2034	200	(1)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.900	15/04/2034	100	0	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.940	22/02/2029	700	(7)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.950	13/09/2033	600	(6)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.950	19/12/2033	200	3	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.950	16/04/2034	200	0	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.970	27/02/2029	200	(2)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	4.030	04/10/2033	500	(1)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	4.030	15/12/2033	200	1	0.00
Pay		1-Day USD-SOFR Compounded-OIS	4.078	29/04/2034	200	2	0.00
Pay		1-Day USD-SOFR Compounded-OIS	4.080	17/04/2034	200	2	0.00

Pay/ Receive	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	4.080%	05/06/2034	\$ 200	\$ (1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.085	22/04/2034	200	2	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.090	30/04/2034	700	8	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.105	24/04/2034	400	5	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.130	03/05/2034	200	3	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.150	12/10/2033	200	2	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.150	22/04/2034	200	3	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.155	02/10/2033	400	4	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.165	27/09/2033	600	6	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.170	03/10/2033	400	4	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.175	10/10/2033	200	2	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.200	18/10/2033	200	3	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.220	20/10/2033	200	3	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.230	23/10/2033	100	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/03/2029	620	18	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/03/2031	730	25	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.250	22/11/2033	200	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.255	23/10/2033	100	2	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.393	25/10/2033	100	3	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.435	01/11/2033	100	3	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.450	31/10/2033	100	3	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.450	01/11/2033	300	11	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.500	22/05/2025	65,460	(222)	(0.05)
Pay	1-Day USD-SOFR Compounded-OIS	4.900	06/06/2025	37,050	(129)	(0.03)
Pay	1-Year BRL-CDI	9.874	02/01/2026	BRL 1,200	(7)	0.00
Pay	1-Year BRL-CDI	9.899	02/01/2026	600	(3)	0.00
Pay	1-Year BRL-CDI	9.939	02/01/2026	1,100	(6)	0.00
Pay	1-Year BRL-CDI	9.998	04/01/2027	1,900	(15)	0.00
Pay	1-Year BRL-CDI	10.037	04/01/2027	500	(4)	0.00
Pay	1-Year BRL-CDI	10.041	04/01/2027	1,500	(12)	0.00
Pay	1-Year BRL-CDI	10.052	02/01/2026	1,800	(9)	0.00
Pay	1-Year BRL-CDI	10.072	04/01/2027	1,490	(9)	0.00
Pay	1-Year BRL-CDI	10.085	02/01/2026	1,800	(9)	0.00
Pay	1-Year BRL-CDI	10.090	04/01/2027	2,800	(21)	(0.01)
Pay	1-Year BRL-CDI	10.098	04/01/2027	4,490	(26)	(0.01)
Pay	1-Year BRL-CDI	10.105	02/01/2026	1,800	(9)	0.00
Pay	1-Year BRL-CDI	10.138	04/01/2027	700	(5)	0.00
Pay	1-Year BRL-CDI	10.165	04/01/2027	2,280	(13)	0.00
Pay	1-Year BRL-CDI	10.170	04/01/2027	3,800	(21)	(0.01)
Pay	1-Year BRL-CDI	10.183	04/01/2027	6,830	(38)	(0.01)
Pay	1-Year BRL-CDI	10.203	04/01/2027	5,320	(29)	(0.01)
Pay	1-Year BRL-CDI	10.210	04/01/2027	770	(4)	0.00
Pay	1-Year BRL-CDI	10.256	04/01/2027	5,310	(28)	(0.01)
Pay	1-Year BRL-CDI	10.328	04/01/2027	3,980	(20)	(0.01)
Pay	1-Year BRL-CDI	11.157	02/01/2025	1,300	(6)	0.00
Pay	1-Year BRL-CDI	11.177	02/01/2025	800	(4)	0.00
Pay	1-Year BRL-CDI	11.250	04/01/2027	1,500	(9)	0.00
Pay	1-Year BRL-CDI	11.275	04/01/2027	700	(4)	0.00
Pay	1-Year BRL-CDI	11.290	04/01/2027	800	(5)	0.00
Pay	1-Year BRL-CDI	11.367	02/01/2025	1,000	(4)	0.00
Pay	1-Year BRL-CDI	11.731	04/01/2027	400	(1)	0.00
Pay	1-Year BRL-CDI	11.746	04/01/2027	1,700	(5)	0.00
Pay	1-Year BRL-CDI	11.901	04/01/2027	4,000	(8)	0.00
Pay	1-Year BRL-CDI	12.018	02/01/2025	2,800	(3)	0.00
Pay	1-Year BRL-CDI	12.098	02/01/2025	4,700	(4)	0.00
Pay	1-Year BRL-CDI	12.158	02/01/2025	2,300	(1)	0.00
Pay	1-Year BRL-CDI	12.163	02/01/2025	2,300	(1)	0.00
Pay	1-Year BRL-CDI	12.178	02/01/2025	4,700	(2)	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/12/2025	CAD 5,300	67	0.01
Pay	3-Month NZD-BBR	4.750	19/06/2029	NZD 2,000	3	0.00
Pay	3-Month ZAR-JIBAR	8.360	07/08/2028	ZAR 500	0	0.00
Pay	3-Month ZAR-JIBAR	8.380	04/08/2028	400	0	0.00
Pay	3-Month ZAR-JIBAR	8.400	07/08/2028	500	0	0.00
Pay	3-Month ZAR-JIBAR	8.410	31/07/2028	100	0	0.00
Pay	3-Month ZAR-JIBAR	8.410	04/08/2028	1,100	1	0.00
Pay	3-Month ZAR-JIBAR	8.410	07/08/2028	100	0	0.00
Pay	3-Month ZAR-JIBAR	8.415	31/07/2028	100	0	0.00
Pay	3-Month ZAR-JIBAR	8.415	04/08/2028	400	0	0.00
Pay	3-Month ZAR-JIBAR	8.420	31/07/2028	300	0	0.00
Pay	3-Month ZAR-JIBAR	8.421	04/08/2028	500	0	0.00
Pay	3-Month ZAR-JIBAR	8.426	01/08/2028	100	0	0.00
Pay	3-Month ZAR-JIBAR	8.428	31/07/2028	200	0	0.00
Pay	3-Month ZAR-JIBAR	8.460	01/08/2028	200	0	0.00
Pay	3-Month ZAR-JIBAR	8.460	02/08/2028	200	0	0.00
Pay	3-Month ZAR-JIBAR	8.464	02/08/2028	200	0	0.00
Pay	3-Month ZAR-JIBAR	8.543	04/08/2028	500	1	0.00
Pay	3-Month ZAR-JIBAR	8.550	03/08/2028	800	1	0.00
Pay	6-Month AUD-BBR-BBSW	2.750	17/06/2026	AUD 460	(13)	0.00
Pay	6-Month AUD-BBR-BBSW	3.000	21/03/2027	18,640	(876)	(0.19)
Pay	6-Month AUD-BBR-BBSW	3.250	17/12/2024	1,600	(65)	(0.02)
Pay	6-Month AUD-BBR-BBSW	3.500	17/06/2025	19,492	(1,109)	(0.25)
Pay	6-Month AUD-BBR-BBSW	4.250	17/12/2024	650	(57)	(0.01)

Schedule of Investments Strategic Income Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	6-Month AUD-BBR-BBSW	4.500%	20/09/2033	AUD 300	\$ 2	0.00
Pay	6-Month AUD-BBR-BBSW	4.500	20/03/2034	2,100	12	0.00
Pay ⁽³⁾	6-Month AUD-BBR-BBSW	4.500	18/09/2034	3,300	(39)	(0.01)
Receive	6-Month EUR-EURIBOR	0.150	18/03/2030	€ 6,200	1,003	0.22
Receive	6-Month EUR-EURIBOR	0.250	18/03/2050	2,300	971	0.21
Receive	6-Month EUR-EURIBOR	0.329	30/12/2025	100	6	0.00
Receive	6-Month EUR-EURIBOR	0.363	30/06/2025	200	8	0.00
Receive	6-Month EUR-EURIBOR	0.395	30/12/2024	100	2	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR	0.830	09/12/2052	6,800	392	0.09
Pay	6-Month EUR-EURIBOR	2.000	21/09/2032	11,880	(873)	(0.19)
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.500	18/09/2054	3,400	93	0.02
Pay	6-Month EUR-EURIBOR	2.547	09/03/2033	800	(4)	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.650	08/01/2034	200	5	0.00
Receive	6-Month EUR-EURIBOR	2.670	03/04/2034	100	2	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.750	18/09/2029	9,300	(167)	(0.04)
Pay	6-Month EUR-EURIBOR	2.750	05/03/2034	200	(2)	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.750	18/09/2034	3,300	(61)	(0.01)
Receive	6-Month EUR-EURIBOR	2.760	03/01/2029	200	3	0.00
Pay	6-Month EUR-EURIBOR	2.760	04/03/2034	200	(1)	0.00
Pay	6-Month EUR-EURIBOR	2.770	16/04/2029	200	(1)	0.00
Pay	6-Month EUR-EURIBOR	2.770	29/04/2034	100	0	0.00
Pay	6-Month EUR-EURIBOR	2.780	02/05/2029	200	(1)	0.00
Receive	6-Month EUR-EURIBOR	2.818	26/06/2029	200	1	0.00
Pay	6-Month EUR-EURIBOR	2.827	06/05/2029	200	(1)	0.00
Pay	6-Month EUR-EURIBOR	2.860	24/04/2029	200	0	0.00
Receive	6-Month EUR-EURIBOR	2.880	19/12/2028	300	(4)	0.00
Receive	6-Month EUR-EURIBOR	2.890	22/12/2033	200	(4)	0.00
Receive	6-Month EUR-EURIBOR	2.910	29/12/2033	100	(2)	0.00
Receive	6-Month EUR-EURIBOR	2.920	13/12/2028	300	(4)	0.00
Receive	6-Month EUR-EURIBOR	2.950	29/12/2028	200	(3)	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.950	12/06/2029	200	1	0.00
Receive	6-Month EUR-EURIBOR	2.970	15/12/2033	200	(5)	0.00
Receive	6-Month EUR-EURIBOR	2.990	08/12/2033	200	(5)	0.00
Receive	6-Month EUR-EURIBOR	3.063	06/12/2033	100	(3)	0.00
Receive	6-Month EUR-EURIBOR	3.128	04/12/2033	100	(4)	0.00
Receive	6-Month EUR-EURIBOR	3.148	20/11/2033	200	(8)	0.00
Receive	6-Month EUR-EURIBOR	3.179	29/11/2028	100	(3)	0.00
Receive	6-Month EUR-EURIBOR	3.250	06/11/2033	200	(10)	0.00
Receive	6-Month EUR-EURIBOR	3.255	22/11/2028	100	(3)	0.00
Receive	6-Month EUR-EURIBOR	3.270	08/11/2028	300	(9)	0.00
Pay	6-Month EUR-EURIBOR	3.270	21/08/2033	200	12	0.00
Receive	6-Month EUR-EURIBOR	3.280	22/11/2033	100	(5)	0.00
Pay	6-Month EUR-EURIBOR	3.300	03/10/2033	500	31	0.01
Receive	6-Month EUR-EURIBOR	3.305	27/11/2033	200	(11)	0.00
Pay	6-Month EUR-EURIBOR	3.370	09/10/2028	300	12	0.00
Pay	6-Month EUR-EURIBOR	3.450	20/10/2028	300	13	0.00
Pay	28-Day MXN-TIE	5.160	06/06/2025	MXN 9,300	(28)	(0.01)
Pay	28-Day MXN-TIE	5.535	04/05/2027	18,500	(116)	(0.03)
Pay	28-Day MXN-TIE	5.950	30/01/2026	12,300	14	0.00
Pay	28-Day MXN-TIE	5.980	26/08/2024	500	2	0.00
Pay	28-Day MXN-TIE	5.990	30/01/2026	15,000	15	0.00
Pay	28-Day MXN-TIE	6.080	10/03/2026	20,700	12	0.00
Pay	28-Day MXN-TIE	6.490	08/09/2026	13,700	(12)	0.00
Pay	28-Day MXN-TIE	6.620	18/02/2030	600	(2)	0.00
Pay	28-Day MXN-TIE	6.710	20/09/2029	500	(2)	0.00
Pay	28-Day MXN-TIE	7.150	11/06/2027	28,100	(82)	(0.02)
Pay	28-Day MXN-TIE	7.165	06/09/2032	3,000	(15)	0.00
Pay	28-Day MXN-TIE	7.200	11/06/2027	2,900	(9)	0.00
Pay	28-Day MXN-TIE	7.360	21/08/2037	3,100	(21)	(0.01)
Pay	28-Day MXN-TIE	7.370	11/10/2027	14,800	(52)	(0.01)
Pay	28-Day MXN-TIE	7.380	04/11/2026	400	(1)	0.00
Receive	28-Day MXN-TIE	7.380	14/08/2037	700	3	0.00
Pay	28-Day MXN-TIE	7.480	18/06/2037	1,300	(9)	0.00
Receive	28-Day MXN-TIE	7.495	14/01/2032	8,100	14	0.00
Receive	28-Day MXN-TIE	7.498	15/01/2032	33,500	59	0.01
Pay	28-Day MXN-TIE	7.603	14/04/2025	49,000	(74)	(0.02)
Pay	28-Day MXN-TIE	7.610	15/04/2025	3,000	(5)	0.00
Pay	28-Day MXN-TIE	7.670	05/03/2025	52,900	(60)	(0.01)
Pay	28-Day MXN-TIE	7.710	07/03/2025	6,400	(8)	0.00
Pay	28-Day MXN-TIE	7.715	07/03/2025	6,300	(8)	0.00
Receive	28-Day MXN-TIE	7.800	28/12/2027	2,900	10	0.00
Pay	28-Day MXN-TIE	7.818	17/02/2027	11,400	(50)	(0.01)
Pay	28-Day MXN-TIE	7.865	02/02/2027	11,900	(52)	(0.01)
Receive	28-Day MXN-TIE	7.910	30/12/2027	600	2	0.00
Receive	28-Day MXN-TIE	7.984	10/12/2027	6,800	20	0.00
Receive	28-Day MXN-TIE	7.990	21/12/2027	100	0	0.00
Receive	28-Day MXN-TIE	8.005	21/12/2027	37,500	133	0.03
Pay	28-Day MXN-TIE	8.010	04/02/2027	5,200	(25)	(0.01)
Receive	28-Day MXN-TIE	8.030	31/01/2028	4,600	13	0.00
Receive	28-Day MXN-TIE	8.050	31/01/2028	3,400	9	0.00
Pay	28-Day MXN-TIE	8.090	15/01/2027	13,000	(65)	(0.02)
Receive	28-Day MXN-TIE	8.103	04/01/2038	5,600	27	0.01

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay		28-Day MXN-TIIE	8.120%	15/01/2027	MXN 2,700	\$ (14)	0.00
Pay		28-Day MXN-TIIE	8.300	16/06/2028	6,800	(14)	0.00
Receive		28-Day MXN-TIIE	8.410	31/03/2027	11,100	23	0.01
Pay		28-Day MXN-TIIE	8.444	25/07/2028	16,200	(38)	(0.01)
Pay		28-Day MXN-TIIE	8.471	26/07/2028	8,200	(19)	0.00
Pay		28-Day MXN-TIIE	8.512	24/07/2028	12,300	(28)	(0.01)
Pay		28-Day MXN-TIIE	8.550	27/07/2028	4,100	(9)	0.00
Pay		28-Day MXN-TIIE	8.556	27/07/2028	24,600	(53)	(0.01)
Pay		28-Day MXN-TIIE	8.600	31/07/2028	8,000	(16)	0.00
Pay		28-Day MXN-TIIE	8.620	28/07/2028	4,200	(9)	0.00
Pay		28-Day MXN-TIIE	8.636	28/07/2028	8,300	(17)	0.00
Pay		28-Day MXN-TIIE	8.640	28/07/2028	1,700	(3)	0.00
Pay		28-Day MXN-TIIE	8.650	28/07/2028	4,200	(8)	0.00
Pay		28-Day MXN-TIIE	8.660	28/07/2028	4,200	(8)	0.00
Receive ⁽³⁾		28-Day MXN-TIIE	8.673	31/05/2029	900	2	0.00
Receive		28-Day MXN-TIIE	8.680	31/05/2029	1,200	2	0.00
Receive		28-Day MXN-TIIE	8.681	31/05/2029	1,500	3	0.00
Receive ⁽³⁾		28-Day MXN-TIIE	8.683	31/05/2029	500	1	0.00
Receive		28-Day MXN-TIIE	8.701	31/03/2032	19,500	45	0.01
Receive		28-Day MXN-TIIE	8.720	07/03/2029	500	1	0.00
Receive		28-Day MXN-TIIE	8.725	07/03/2029	1,300	2	0.00
Receive		28-Day MXN-TIIE	8.730	06/04/2027	16,500	29	0.01
Receive		28-Day MXN-TIIE	8.730	07/03/2029	700	1	0.00
Receive		28-Day MXN-TIIE	8.732	30/03/2032	8,200	18	0.00
Receive		28-Day MXN-TIIE	8.760	01/03/2029	2,000	3	0.00
Receive		28-Day MXN-TIIE	8.770	01/03/2029	1,000	2	0.00
Receive		28-Day MXN-TIIE	8.780	01/03/2029	1,000	2	0.00
Receive		28-Day MXN-TIIE	8.810	29/05/2031	1,000	2	0.00
Receive		28-Day MXN-TIIE	9.073	03/06/2027	3,600	5	0.00
Receive		28-Day MXN-TIIE	9.260	03/06/2027	2,100	2	0.00
Receive		28-Day MXN-TIIE	9.340	03/06/2027	3,800	3	0.00
Pay		UKRPI	4.000	15/09/2031	£ 300	(48)	(0.01)
Pay		UKRPI	4.020	15/10/2031	400	(61)	(0.01)
Pay		UKRPI	4.055	15/09/2031	400	(63)	(0.01)
Pay		UKRPI	4.066	15/09/2031	600	(84)	(0.02)
Pay		UKRPI	4.140	15/10/2031	1,000	(138)	(0.03)
Pay		UKRPI	4.250	15/11/2031	900	(100)	(0.02)
Pay		UKRPI	4.400	15/10/2031	400	(46)	(0.01)
						\$ 8,543	1.89
Total Centrally Cleared Financial Derivative Instruments						\$ 8,973	1.98

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

WRITTEN OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets	
DUB	Call - OTC USD versus MXN	MXN 18.150	06/02/2025	330	\$ (15)	\$ (21)	(0.01)	
	Call - OTC USD versus MXN	18.100	11/02/2025	132	(6)	(9)	0.00	
	Call - OTC USD versus MXN	18.150	13/02/2025	329	(15)	(21)	(0.01)	
MYI	Call - OTC USD versus MXN	18.230	29/01/2025	331	(16)	(19)	0.00	
	Call - OTC USD versus MXN	18.250	30/01/2025	331	(16)	(19)	0.00	
	Call - OTC USD versus MXN	18.150	10/02/2025	331	(15)	(21)	0.00	
						\$ (83)	\$ (110)	(0.02)

INTEREST RATE SWAPPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.800%	08/07/2024	200	\$ (1)	\$ 0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.350	08/07/2024	200	(1)	0	0.00
BRC	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.700	04/07/2024	200	0	0	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.000	04/07/2024	200	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Receive	3.700	05/07/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Pay	4.070	05/07/2024	100	0	0	0.00

Schedule of Investments Strategic Income Fund (Cont.)

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets	
CBK	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.710%	26/07/2024	200	\$ (1)	\$ (1)	0.00	
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.060	26/07/2024	200	(1)	(1)	0.00	
FAR	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.586	15/07/2024	400	(2)	0	0.00	
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.885	10/07/2024	400	(1)	(2)	0.00	
GLM	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.986	15/07/2024	400	(2)	(2)	0.00	
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.235	10/07/2024	400	(1)	0	0.00	
	Call - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.689	15/07/2024	500	(1)	0	0.00	
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.139	15/07/2024	500	(1)	(1)	0.00	
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.540	24/07/2024	100	(1)	0	0.00	
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.628	18/07/2024	500	(2)	(1)	0.00	
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	24/07/2024	500	(2)	(1)	0.00	
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.680	22/07/2024	200	(1)	0	0.00	
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.844	03/07/2024	300	(1)	(1)	0.00	
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.880	08/07/2024	500	(2)	(2)	0.00	
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.978	18/07/2024	500	(2)	(3)	(0.01)	
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.998	24/07/2024	500	(2)	(3)	0.00	
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.000	24/07/2024	100	(1)	(1)	0.00	
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.030	22/07/2024	200	(1)	(1)	0.00	
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.194	03/07/2024	300	(1)	0	0.00	
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.230	08/07/2024	500	(2)	0	0.00	
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.550	15/07/2024	100	0	0	0.00	
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.550	18/07/2024	100	0	0	0.00	
	JPM	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.880	15/07/2024	100	0	0	0.00
		Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	18/07/2024	100	0	(1)	0.00
Call - OTC 5-Year Interest Rate Swap		3-Month USD-LIBOR	Receive	3.850	05/07/2024	500	(1)	0	0.00	
Put - OTC 5-Year Interest Rate Swap		3-Month USD-LIBOR	Pay	4.250	05/07/2024	500	(1)	0	0.00	
Call - OTC 5-Year Interest Rate Swap		6-Month EUR-EURIBOR	Receive	2.610	15/07/2024	100	0	0	0.00	
Put - OTC 5-Year Interest Rate Swap		6-Month EUR-EURIBOR	Pay	2.940	15/07/2024	100	0	0	0.00	
Call - OTC 10-Year Interest Rate Swap		3-Month USD-LIBOR	Receive	3.640	23/07/2024	100	(1)	0	0.00	
Call - OTC 10-Year Interest Rate Swap		3-Month USD-LIBOR	Receive	3.675	22/07/2024	200	(1)	0	0.00	
Call - OTC 10-Year Interest Rate Swap		3-Month USD-LIBOR	Receive	3.800	05/07/2024	100	0	0	0.00	
Put - OTC 10-Year Interest Rate Swap		3-Month USD-LIBOR	Pay	3.990	23/07/2024	100	0	(1)	0.00	
Put - OTC 10-Year Interest Rate Swap		3-Month USD-LIBOR	Pay	4.025	22/07/2024	200	(1)	(1)	0.00	
Put - OTC 10-Year Interest Rate Swap		3-Month USD-LIBOR	Pay	4.150	05/07/2024	100	0	0	0.00	
Call - OTC 10-Year Interest Rate Swap		6-Month GBP-LIBOR	Receive	3.800	03/07/2024	100	(1)	0	0.00	
Put - OTC 10-Year Interest Rate Swap		6-Month GBP-LIBOR	Pay	4.150	03/07/2024	100	(1)	0	0.00	
MYC		Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.820	11/07/2024	200	0	(1)	0.00
		Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.120	11/07/2024	200	0	0	0.00
		Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.630	29/07/2024	200	(1)	0	0.00
		Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.690	29/07/2024	200	(1)	(1)	0.00
		Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.765	22/07/2024	200	(1)	(1)	0.00
		Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.040	29/07/2024	200	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.090	29/07/2024	200	(1)	(1)	0.00	
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.265	22/07/2024	200	(1)	0	0.00	
	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.630	17/07/2024	200	0	0	0.00	
	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.630	22/07/2024	200	0	0	0.00	
RYL	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.740	15/07/2024	200	0	0	0.00	
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.940	22/07/2024	200	0	(1)	0.00	
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.970	17/07/2024	200	0	0	0.00	
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.040	15/07/2024	200	0	0	0.00	
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.570	25/07/2024	100	0	0	0.00	
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	25/07/2024	100	0	(1)	0.00	
								\$ (43)	\$ (30)	(0.01)

OPTIONS ON SECURITIES

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets			
JPM	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	\$ 94.969	08/07/2024	100	\$ 0	\$ 0	0.00			
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	97.266	08/07/2024	300	(1)	(1)	0.00			
SAL	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	97.969	08/07/2024	100	0	0	0.00			
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/08/2054	95.594	06/08/2024	200	(1)	(1)	0.00			
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/08/2054	98.594	06/08/2024	200	0	0	0.00			
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	97.969	08/07/2024	100	0	0	0.00			
								\$ (2)	\$ (2)	0.00

(1) Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Turkey Government International Bond	1.000%	20/12/2024	\$ 100	\$ (11)	\$ 11	\$ 0	0.00
BPS	Colombia Government International Bond	1.000	20/12/2027	200	(18)	16	(2)	0.00
BRC	Colombia Government International Bond	1.000	20/12/2026	300	(14)	14	0	0.00
	Turkey Government International Bond	1.000	20/12/2024	940	(110)	112	2	0.00
CBK	Brazil Government International Bond	1.000	20/12/2024	500	(9)	10	1	0.00
	Colombia Government International Bond	1.000	20/12/2024	500	2	0	2	0.00
	Colombia Government International Bond	1.000	20/06/2027	100	(4)	3	(1)	0.00
GST	Turkey Government International Bond	1.000	20/12/2024	100	(10)	10	0	0.00
	Brazil Government International Bond	1.000	20/12/2024	600	(9)	11	2	0.00

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
	Colombia Government International Bond	1.000%	20/06/2027	\$ 100	\$ (4)	\$ 3	\$ (1)	0.00
	Colombia Government International Bond	1.000	20/12/2027	100	(9)	8	(1)	0.00
	Mexico Government International Bond	1.000	20/12/2024	800	(7)	10	3	0.00
	Mexico Government International Bond	1.000	20/12/2028	300	(3)	3	0	0.00
	Turkey Government International Bond	1.000	20/12/2024	900	(101)	103	2	0.00
JPM	Mexico Government International Bond	1.000	20/06/2026	300	(2)	5	3	0.00
MYC	Colombia Government International Bond	1.000	20/06/2027	200	(7)	6	(1)	0.00
	Colombia Government International Bond	1.000	20/12/2027	200	(18)	16	(2)	0.00
	Mexico Government International Bond	1.000	20/12/2024	600	(5)	7	2	0.00
	Mexico Government International Bond	1.000	20/12/2025	100	(1)	2	1	0.00
	Mexico Government International Bond	1.000	20/12/2026	1,100	3	8	11	0.01
	Mexico Government International Bond	1.000	20/06/2027	400	(1)	5	4	0.00
	Mexico Government International Bond	1.000	20/06/2028	300	(6)	7	1	0.00
	Mexico Government International Bond	1.000	20/12/2028	1,300	(14)	14	0	0.00
					\$ (358)	\$ 384	\$ 26	0.01

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	ABX.HE.AAA.6-2 Index	0.110%	25/05/2046	\$ 286	\$ (68)	\$ 51	\$ (17)	0.00
DUB	CMBX.NA.AAA.10 Index	0.500	17/11/2059	400	(6)	5	(1)	0.00
FBF	CMBX.NA.AAA.12 Index	0.500	17/08/2061	25	0	0	0	0.00
	CMBX.NA.AAA.6 Index	0.500	11/05/2063	1	0	0	0	0.00
GST	CMBX.NA.AAA.10 Index	0.500	17/11/2059	6,850	14	(32)	(18)	(0.01)
	CMBX.NA.AAA.11 Index	0.500	18/11/2054	7,300	(39)	2	(37)	(0.01)
	CMBX.NA.AAA.6 Index	0.500	11/05/2063	1	0	0	0	0.00
	CMBX.NA.AAA.8 Index	0.500	17/10/2057	5,981	(309)	308	(1)	0.00
	CMBX.NA.AAA.9 Index	0.500	17/09/2058	298	(12)	12	0	0.00
MEI	CMBX.NA.AAA.12 Index	0.500	17/08/2061	500	(4)	0	(4)	0.00
	CMBX.NA.AAA.8 Index	0.500	17/10/2057	138	(8)	8	0	0.00
	CMBX.NA.AAA.9 Index	0.500	17/09/2058	595	(47)	46	(1)	0.00
MYC	ABX.HE.AAA.6-2 Index	0.110	25/05/2046	453	(107)	80	(27)	(0.01)
	CMBX.NA.AAA.12 Index	0.500	17/08/2061	500	(4)	0	(4)	0.00
	CMBX.NA.AAA.6 Index	0.500	11/05/2063	1	0	0	0	0.00
	CMBX.NA.AAA.8 Index	0.500	17/10/2057	69	(4)	4	0	0.00
SAL	CMBX.NA.AAA.10 Index	0.500	17/11/2059	2,075	17	(22)	(5)	0.00
	CMBX.NA.AAA.11 Index	0.500	18/11/2054	1,200	6	(12)	(6)	0.00
	CMBX.NA.AAA.12 Index	0.500	17/08/2061	300	0	(2)	(2)	0.00
	CMBX.NA.AAA.9 Index	0.500	17/09/2058	15,379	15	(29)	(14)	0.00
UAG	CMBX.NA.AAA.8 Index	0.500	17/10/2057	69	(4)	4	0	0.00
					\$ (560)	\$ 423	\$ (137)	(0.03)

(1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

(2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/(Depreciation)	% of Net Assets
AZD	07/2024	NZD 448	\$ 274	\$ 1	\$ 0	\$ 1	0.00
	08/2024	\$ 274	NZD 448	0	(1)	(1)	0.00
	10/2024	1,140	CNH 8,158	0	(13)	(13)	0.00
BOA	07/2024	KRW 1,662,652	\$ 1,215	8	0	8	0.00
	07/2024	SGD 27	\$ 20	0	0	0	0.00
	07/2024	\$ 430	€ 394	0	(7)	(7)	0.00
	07/2024	253	PLN 1,008	0	(2)	(2)	0.00
	07/2024	468	SGD 632	0	(2)	(2)	0.00
	08/2024	SGD 27	\$ 20	0	0	0	0.00
	08/2024	\$ 34	TRY 1,189	0	0	0	0.00
	02/2025	132	MXN 2,409	0	(5)	(5)	0.00
BPS	07/2024	AUD 81	\$ 54	0	(1)	(1)	0.00
	07/2024	BRL 14,971	2,797	102	0	102	0.02
	07/2024	CAD 4,054	2,970	7	0	7	0.00
	07/2024	€ 573	617	3	0	3	0.00
	07/2024	£ 11,125	14,211	148	0	148	0.03
	07/2024	KRW 1,650,193	1,202	4	0	4	0.00
	07/2024	\$ 2,888	AUD 4,334	7	0	7	0.00
	07/2024	326	€ 299	0	(5)	(5)	0.00
	07/2024	200	IDR 3,277,278	0	0	0	0.00
	07/2024	51	ILS 188	0	(1)	(1)	0.00
	07/2024	545	NZD 887	0	(4)	(4)	0.00
	07/2024	605	PLN 2,402	0	(7)	(7)	0.00
	07/2024	1,406	SGD 1,907	1	0	1	0.00

Schedule of Investments Strategic Income Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	08/2024	AUD 4,334	\$ 2,891	\$ 0	\$ (7)	\$ (7)	0.00
	08/2024	SGD 1,905	1,406	0	(1)	(1)	0.00
	09/2024	CNH 20,060	2,799	36	0	36	0.01
	09/2024	INR 9,890	118	0	0	0	0.00
	09/2024	TWD 56,785	1,765	11	0	11	0.00
	09/2024	\$ 452	INR 37,804	1	0	1	0.00
	10/2024	CNH 6,915	\$ 966	11	0	11	0.00
	10/2024	\$ 228	CNH 1,632	0	(2)	(2)	0.00
BRC	05/2029	KWD 93	\$ 320	9	0	9	0.00
	07/2024	AUD 74	49	0	0	0	0.00
	07/2024	MXN 4,568	247	0	(2)	(2)	0.00
	07/2024	NOK 151	14	0	0	0	0.00
	07/2024	SGD 541	400	1	0	1	0.00
	07/2024	\$ 351	PLN 1,401	0	(2)	(2)	0.00
	07/2024	794	TRY 27,472	29	0	29	0.01
	08/2024	516	17,850	3	0	3	0.00
	09/2024	MXN 7,900	\$ 418	0	(9)	(9)	0.00
	09/2024	\$ 775	TRY 28,688	42	0	42	0.01
CBK	02/2025	132	MXN 2,394	0	(6)	(6)	0.00
	07/2024	CHF 393	\$ 432	0	(5)	(5)	0.00
	07/2024	€ 186	199	0	0	0	0.00
	07/2024	KRW 123,663	91	1	0	1	0.00
	07/2024	\$ 3,739	BRL 20,376	0	(71)	(71)	(0.01)
	07/2024	622	PLN 2,467	0	(8)	(8)	0.00
	07/2024	135	TRY 4,552	1	0	1	0.00
	07/2024	237	ZAR 4,316	0	(1)	(1)	0.00
	08/2024	BRL 20,444	\$ 3,739	72	0	72	0.02
	09/2024	MXN 93	5	0	0	0	0.00
	09/2024	PEN 1,598	429	12	0	12	0.00
	09/2024	TWD 21,248	659	3	0	3	0.00
	09/2024	\$ 2,507	INR 209,556	2	(1)	1	0.00
DUB	01/2025	126	MXN 2,295	0	(5)	(5)	0.00
	07/2024	AUD 121	\$ 80	0	(1)	(1)	0.00
	07/2024	KRW 901,923	656	0	0	0	0.00
	07/2024	\$ 180	CLP 166,367	0	(4)	(4)	0.00
	07/2024	649	PLN 2,549	0	(15)	(15)	0.00
	08/2024	BRL 829	\$ 161	12	0	12	0.00
	09/2024	INR 42,581	508	0	(2)	(2)	0.00
	02/2025	MXN 5,748	317	14	0	14	0.00
	02/2025	\$ 185	MXN 3,360	0	(8)	(8)	0.00
FAR	03/2025	33	TRY 1,551	4	0	4	0.00
	07/2024	AUD 4,058	\$ 2,704	0	(6)	(6)	0.00
	07/2024	€ 24,195	26,352	422	0	422	0.09
	07/2024	NZD 861	525	0	0	0	0.00
	07/2024	\$ 7,519	¥ 1,174,141	0	(220)	(220)	(0.05)
	07/2024	59	NZD 96	0	(1)	(1)	0.00
GLM	08/2024	525	861	0	0	0	0.00
	07/2024	MXN 4,562	\$ 246	0	(3)	(3)	0.00
	07/2024	\$ 400	PLN 1,580	0	(7)	(7)	0.00
	07/2024	146	TRY 4,972	4	0	4	0.00
	07/2024	ZAR 1,739	\$ 95	0	0	0	0.00
	08/2024	\$ 10,815	BRL 57,207	0	(554)	(554)	(0.12)
	08/2024	268	TRY 9,256	2	0	2	0.00
JPM	09/2024	271	10,402	24	0	24	0.01
	07/2024	BRL 375	\$ 75	7	0	7	0.00
	07/2024	CHF 238	263	0	(2)	(2)	0.00
	07/2024	CNY 104	15	0	0	0	0.00
	07/2024	KRW 1,113,097	807	0	(1)	(1)	0.00
	07/2024	SGD 1,972	1,465	10	0	10	0.00
	07/2024	\$ 3,309	CHF 2,969	0	(4)	(4)	0.00
	07/2024	150	ILS 553	0	(3)	(3)	0.00
	07/2024	258	PLN 1,010	0	(7)	(7)	0.00
	07/2024	145	TRY 4,926	2	0	2	0.00
	07/2024	ZAR 3,295	\$ 179	0	(1)	(1)	0.00
	08/2024	CHF 2,958	3,309	4	0	4	0.00
	08/2024	\$ 15	CNY 104	0	0	0	0.00
	08/2024	158	TRY 5,427	1	0	1	0.00
	09/2024	TWD 36,150	\$ 1,123	6	0	6	0.00
	09/2024	\$ 296	INR 24,810	1	0	1	0.00
	10/2024	CNH 11,913	\$ 1,665	19	0	19	0.00
	10/2024	\$ 228	CNH 1,626	0	(3)	(3)	0.00
MBC	03/2025	28	TRY 1,370	4	0	4	0.00
	07/2024	€ 662	\$ 721	11	0	11	0.00
	07/2024	¥ 1,174,215	7,314	14	0	14	0.00
	07/2024	\$ 2,963	CAD 4,057	2	0	2	0.00
	07/2024	11	NOK 117	0	0	0	0.00
	08/2024	CAD 4,054	\$ 2,963	0	(2)	(2)	0.00
	08/2024	NOK 117	11	0	0	0	0.00
	08/2024	\$ 7,314	¥ 1,168,718	0	(14)	(14)	0.00
	09/2024	TWD 1,244	\$ 39	0	0	0	0.00
MYI	02/2025	\$ 132	MXN 2,394	0	(6)	(6)	0.00
	07/2024	BRL 5,024	\$ 973	68	0	68	0.02
	07/2024	€ 242	259	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	\$ 100	€ 93	\$ 0	\$ 0	\$ 0	0.00
	07/2024	435	£ 343	0	(1)	(1)	0.00
	07/2024	600	NZD 978	0	(4)	(4)	0.00
	09/2024	TWD 14,381	\$ 448	4	0	4	0.00
	09/2024	\$ 198	INR 16,560	0	0	0	0.00
	01/2025	MXN 2,296	\$ 126	5	0	5	0.00
	02/2025	4,804	264	10	0	10	0.00
RBC	07/2024	\$ 13,673	£ 10,782	0	(43)	(43)	(0.01)
	08/2024	£ 10,782	\$ 13,675	43	0	43	0.01
SCX	07/2024	€ 365	392	1	0	1	0.00
	07/2024	KRW 837,387	614	6	0	6	0.00
	07/2024	MXN 37,833	2,041	0	(24)	(24)	(0.01)
	07/2024	\$ 15	CNY 104	0	0	0	0.00
	07/2024	27,344	€ 25,522	9	0	9	0.00
	08/2024	€ 25,522	\$ 27,384	0	(9)	(9)	0.00
	09/2024	CNH 8,232	1,147	13	0	13	0.00
	09/2024	TWD 22,280	691	3	0	3	0.00
	09/2024	\$ 2,155	INR 180,394	3	0	3	0.00
TOR	07/2024	CHF 10	\$ 12	0	0	0	0.00
	07/2024	NZD 652	400	2	0	2	0.00
	08/2024	\$ 399	NZD 652	0	(2)	(2)	0.00
UAG	07/2024	CHF 2,329	\$ 2,578	0	(15)	(15)	0.00
	07/2024	ILS 608	164	3	0	3	0.00
	08/2024	\$ 170	€ 159	0	0	0	0.00
				\$ 1,248	\$ (1,130)	\$ 118	0.03

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation, E Class EUR (Hedged) Accumulation, E Class EUR (Hedged) Income II, T Class EUR (Hedged) Accumulation and T Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 491	\$ 534	\$ 7	\$ 0	\$ 7	0.00
	07/2024	MXN 2,532	151	13	0	13	0.00
	07/2024	TWD 53,764	1,661	4	0	4	0.00
	07/2024	\$ 130,381	€ 120,089	0	(1,675)	(1,675)	(0.37)
	07/2024	181	ILS 678	0	(1)	(1)	0.00
	08/2024	ILS 677	\$ 181	1	0	1	0.00
BPS	07/2024	BRL 9	2	0	0	0	0.00
	07/2024	CAD 2,733	2,003	5	0	5	0.00
	07/2024	€ 104,195	111,452	3	(223)	(220)	(0.05)
	07/2024	£ 4,098	5,235	54	0	54	0.01
	07/2024	¥ 427	3	0	0	0	0.00
	07/2024	\$ 2,644	AUD 3,968	6	0	6	0.00
	07/2024	101,624	€ 93,870	0	(1,018)	(1,018)	(0.22)
	07/2024	973	SGD 1,320	1	0	1	0.00
	08/2024	AUD 3,968	\$ 2,646	0	(6)	(6)	0.00
	08/2024	SGD 1,318	973	0	(1)	(1)	0.00
	08/2024	\$ 2	BRL 9	0	0	0	0.00
	08/2024	111,134	€ 103,751	223	0	223	0.05
BRC	07/2024	DKK 813	\$ 118	1	0	1	0.00
	07/2024	€ 73	78	0	0	0	0.00
	07/2024	IDR 8,182,661	503	3	0	3	0.00
	07/2024	NOK 3,702	352	4	0	4	0.00
	07/2024	\$ 873	KRW 1,215,396	9	0	9	0.00
	07/2024	416	MXN 7,597	0	(1)	(1)	0.00
	08/2024	KRW 1,213,301	\$ 873	0	(9)	(9)	0.00
	08/2024	MXN 7,597	414	1	0	1	0.00
CBK	07/2024	CHF 501	550	0	(7)	(7)	0.00
	07/2024	€ 61	66	1	0	1	0.00
	07/2024	ILS 679	183	3	0	3	0.00
	07/2024	MXN 2,532	151	13	0	13	0.00
	07/2024	SEK 9,683	912	0	(2)	(2)	0.00
	07/2024	TWD 17,964	555	2	0	2	0.00
	07/2024	\$ 104	BRL 563	0	(3)	(3)	0.00
	07/2024	46	€ 43	0	0	0	0.00
	07/2024	670	INR 55,968	2	0	2	0.00
	08/2024	BRL 562	\$ 103	3	0	3	0.00
	08/2024	INR 56,022	670	0	(2)	(2)	0.00
DUB	07/2024	KRW 1,212,602	882	2	0	2	0.00
FAR	07/2024	AUD 4,585	3,055	0	(7)	(7)	0.00
	07/2024	¥ 1,112,248	7,122	208	0	208	0.05
	07/2024	\$ 126,516	€ 116,160	0	(2,023)	(2,023)	(0.45)
	07/2024	6,977	¥ 1,111,728	0	(66)	(66)	(0.01)
	08/2024	¥ 1,106,512	\$ 6,977	66	0	66	0.01
GLM	07/2024	MYR 1,754	374	2	0	2	0.00
	07/2024	\$ 69	€ 64	0	(1)	(1)	0.00
	07/2024	373	MYR 1,754	0	(1)	(1)	0.00
	08/2024	MYR 1,754	\$ 373	1	0	1	0.00

Schedule of Investments Strategic Income Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets	
JPM	07/2024	€ 126	\$ 135	\$ 0	\$ 0	\$ 0	0.00	
	07/2024	SGD 1,320	980	7	0	7	0.00	
	07/2024	\$ 759	BRL 4,108	0	(19)	(19)	0.00	
	07/2024	5,834	CHF 5,235	0	(8)	(8)	0.00	
	07/2024	380	CNY 2,710	0	(4)	(4)	0.00	
	07/2024	176	DKK 1,228	0	0	0	0.00	
	07/2024	552	TWD 17,973	2	0	2	0.00	
	08/2024	BRL 4,122	\$ 759	19	0	19	0.00	
	08/2024	CHF 5,216	5,834	8	0	8	0.00	
	08/2024	CNY 2,712	380	0	0	0	0.00	
	08/2024	DKK 1,226	176	0	0	0	0.00	
	08/2024	TWD 17,957	552	0	(2)	(2)	0.00	
	MBC	07/2024	€ 114,376	122,306	3	(280)	(277)	(0.06)
		07/2024	\$ 410	AUD 617	2	0	2	0.00
		07/2024	78	€ 72	0	(1)	(1)	0.00
07/2024		2,865	HKD 22,372	0	0	0	0.00	
07/2024		271	NOK 2,883	0	0	0	0.00	
07/2024		2	SEK 25	0	0	0	0.00	
08/2024		HKD 22,351	\$ 2,865	0	0	0	0.00	
08/2024		NOK 2,865	269	0	0	0	0.00	
08/2024		\$ 122,258	€ 114,168	281	0	281	0.06	
MYI		07/2024	€ 35	\$ 38	0	0	0	0.00
	07/2024	\$ 121	DKK 843	0	0	0	0.00	
	07/2024	498	IDR 8,189,788	2	0	2	0.00	
	07/2024	77	NOK 819	0	0	0	0.00	
	07/2024	915	SEK 9,669	0	(2)	(2)	0.00	
	07/2024	749	ZAR 13,645	0	(2)	(2)	0.00	
	07/2024	ZAR 13,680	\$ 732	0	(17)	(17)	0.00	
	08/2024	DKK 841	121	0	0	0	0.00	
	08/2024	IDR 8,195,171	498	0	(2)	(2)	0.00	
	08/2024	NOK 818	77	0	0	0	0.00	
	08/2024	SEK 9,655	915	2	0	2	0.00	
	08/2024	ZAR 13,677	749	2	0	2	0.00	
	RBC	07/2024	€ 5	5	0	0	0	0.00
		07/2024	\$ 5,197	£ 4,098	0	(16)	(16)	0.00
		08/2024	£ 4,098	\$ 5,198	16	0	16	0.00
RYL	07/2024	DKK 2	0	0	0	0	0.00	
	07/2024	€ 101	108	0	0	0	0.00	
SCX	07/2024	CNY 2,708	381	5	0	5	0.00	
	07/2024	€ 114,655	122,843	1	(40)	(39)	(0.01)	
	07/2024	\$ 629	CHF 565	0	0	0	0.00	
SSB	08/2024	122,627	€ 114,287	39	0	39	0.01	
	07/2024	BRL 4,662	\$ 908	69	0	69	0.02	
	07/2024	MXN 2,532	151	13	0	13	0.00	
	07/2024	\$ 4,144	€ 3,820	0	(50)	(50)	(0.01)	
TOR	07/2024	CHF 24	\$ 26	0	0	0	0.00	
	07/2024	5,279	5,842	0	(33)	(33)	(0.01)	
UAG	07/2024	DKK 1,258	183	2	0	2	0.00	
	07/2024	HKD 22,375	2,863	0	(3)	(3)	0.00	
	07/2024	INR 55,967	671	0	0	0	0.00	
	08/2024	\$ 123	€ 114	0	0	0	0.00	
					\$ 1,111	\$ (5,525)	\$ (4,414)	(0.98)

As at 30 June 2024, the Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	£ 0	\$ 0	\$ 0	\$ 0	\$ 0	0.00
	07/2024	\$ 0	ILS 0	0	0	0	0.00
	08/2024	ILS 0	\$ 0	0	0	0	0.00
BPS	07/2024	BRL 0	0	0	0	0	0.00
	07/2024	CAD 2	2	0	0	0	0.00
	07/2024	€ 7	8	0	0	0	0.00
	07/2024	£ 75	95	0	0	0	0.00
	07/2024	\$ 2	AUD 3	0	0	0	0.00
	07/2024	8	€ 7	0	0	0	0.00
	07/2024	285	£ 224	0	(2)	(2)	0.00
	07/2024	0	KRW 682	0	0	0	0.00
	07/2024	1	SGD 1	0	0	0	0.00
	08/2024	AUD 3	\$ 2	0	0	0	0.00
	08/2024	€ 7	8	0	0	0	0.00
	08/2024	KRW 681	0	0	0	0	0.00
	08/2024	SGD 1	1	0	0	0	0.00
CBK	08/2024	\$ 0	BRL 0	0	0	0	0.00
	08/2024	95	£ 75	0	0	0	0.00
	07/2024	CHF 0	\$ 0	0	0	0	0.00
	07/2024	£ 76	96	0	0	0	0.00
	07/2024	ILS 0	0	0	0	0	0.00
	07/2024	MXN 2	0	0	0	0	0.00
	07/2024	NOK 2	0	0	0	0	0.00
07/2024	SEK 6	1	0	0	0	0.00	

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	TWD 63	\$ 2	\$ 0	\$ 0	\$ 0	0.00
	07/2024	\$ 0	BRL 0	0	0	0	0.00
	07/2024	1	INR 64	0	0	0	0.00
	08/2024	BRL 0	\$ 0	0	0	0	0.00
	08/2024	INR 64	1	0	0	0	0.00
	08/2024	\$ 96	£ 76	0	0	0	0.00
FAR	07/2024	AUD 3	\$ 2	0	0	0	0.00
	07/2024	¥ 857	5	0	0	0	0.00
	07/2024	\$ 5	¥ 857	0	0	0	0.00
JPM	08/2024	¥ 853	\$ 5	0	0	0	0.00
	07/2024	SGD 1	0	0	0	0	0.00
	07/2024	\$ 1	BRL 3	0	0	0	0.00
	07/2024	5	CHF 4	0	0	0	0.00
	07/2024	0	CNY 1	0	0	0	0.00
	07/2024	0	DKK 1	0	0	0	0.00
	07/2024	2	TWD 63	0	0	0	0.00
	08/2024	BRL 3	\$ 1	0	0	0	0.00
	08/2024	CHF 4	5	0	0	0	0.00
	08/2024	CNY 1	0	0	0	0	0.00
	08/2024	DKK 1	0	0	0	0	0.00
MYI	08/2024	TWD 63	2	0	0	0	0.00
	07/2024	¥ 0	0	0	0	0	0.00
	07/2024	\$ 0	DKK 0	0	0	0	0.00
	07/2024	0	IDR 4,848	0	0	0	0.00
	07/2024	0	NOK 2	0	0	0	0.00
	07/2024	1	SEK 6	0	0	0	0.00
	07/2024	0	ZAR 9	0	0	0	0.00
	07/2024	ZAR 9	\$ 0	0	0	0	0.00
	08/2024	DKK 0	0	0	0	0	0.00
	08/2024	IDR 4,851	0	0	0	0	0.00
	08/2024	NOK 2	0	0	0	0	0.00
	08/2024	SEK 6	1	0	0	0	0.00
	08/2024	ZAR 9	0	0	0	0	0.00
SCX	07/2024	CNY 1	0	0	0	0	0.00
	07/2024	\$ 0	CHF 0	0	0	0	0.00
	07/2024	0	MXN 2	0	0	0	0.00
	08/2024	MXN 2	\$ 0	0	0	0	0.00
SOG	07/2024	SGD 0	0	0	0	0	0.00
SSB	07/2024	BRL 3	1	0	0	0	0.00
TOR	07/2024	KRW 682	0	0	0	0	0.00
UAG	07/2024	CHF 4	4	0	0	0	0.00
	07/2024	DKK 1	0	0	0	0	0.00
	07/2024	HKD 17	2	0	0	0	0.00
	07/2024	IDR 4,843	0	0	0	0	0.00
	07/2024	INR 64	1	0	0	0	0.00
				\$ 0	\$ (2)	\$ (2)	0.00

Total OTC Financial Derivative Instruments

\$ (4,551) (1.00)

SECURITIES SOLD SHORT

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Ginnie Mae, TBA 5.500% due 01/07/2054 (f)	\$ 700	\$ (694)	(0.16)
Uniform Mortgage-Backed Security, TBA 2.000% due 01/08/2054	10,600	(8,300)	(1.83)
Total Securities Sold Short		\$ (8,994)	(1.99)
Total Investments		\$ 651,943	143.96
Other Current Assets & Liabilities		\$ (199,069)	(43.96)
Net Assets		\$ 452,874	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

^ Security is in default.

(a) Security is an Interest Only ("IO") or IO Strip.

(b) Payment in-kind security.

(c) Security did not produce income within the last twelve months.

(d) Principal amount of security is adjusted for inflation.

(e) Affiliated to the Fund.

(f) Securities sold short as at 30 June 2024 are covered by long portfolio investments in transferable securities and money market instruments.

Schedule of Investments Strategic Income Fund (Cont.)

(g) Restricted Securities (31 December 2023: 1.33%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
AMSURG Corp.	06/11/2023	\$ 2,204	\$ 2,612	0.58
Intelsat Emergence S.A.	19/06/2017 - 23/02/2022	5,147	2,042	0.45
Morgan Stanley 0.000% due 02/04/2032	11/02/2020	619	444	0.10
Neiman Marcus Group Ltd. LLC	25/09/2020	278	1,168	0.26
		<u>\$ 8,248</u>	<u>\$ 6,266</u>	<u>1.39</u>

(h) Securities with an aggregate fair value of \$23,189 (31 December 2023: \$33,030) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Security with an aggregate fair value of \$Nil (31 December 2023: \$1,021) has been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 30 June 2024.

Cash of \$8,260 (31 December 2023: \$8,742) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$5,084 (31 December 2023: \$164) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 82,517	\$ 564,553	\$ 7,262	\$ 654,332
Investment Funds	534	0	0	534
Repurchase Agreements	0	1,165	0	1,165
Financial Derivative Instruments ⁽³⁾	(79)	5,029	(44)	4,906
Securities Sold Short	0	(8,994)	0	(8,994)
Totals	\$ 82,972	\$ 561,753	\$ 7,218	\$ 651,943

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 77,266	\$ 570,339	\$ 7,139	\$ 654,744
Investment Funds	179	0	0	179
Repurchase Agreements	0	605	0	605
Financial Derivative Instruments ⁽³⁾	(439)	6,287	(30)	5,818
Securities Sold Short	0	(13,890)	0	(13,890)
Totals	\$ 77,006	\$ 563,341	\$ 7,109	\$ 647,456

(1) See Note 3 in the Notes to Financial Statements for additional information.

(2) Refer to the Schedule of Investments for additional information.

(3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOS	5.480%	28/06/2024	01/07/2024	\$ (6,495)	\$ (6,498)	(1.43)
	5.540	27/06/2024	03/07/2024	(4,393)	(4,396)	(0.97)
SCX	5.560	26/06/2024	03/07/2024	(12,478)	(12,487)	(2.76)
Total Reverse Repurchase Agreements					\$ (23,381)	(5.16)

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (13)	\$ 0	\$ (13)	\$ (76)	\$ 0	\$ (76)
BOA	(1,676)	2,040	364	(86)	60	(26)
BPS	(648)	710	62	(107)	10	(97)
BRC	66	(50)	16	461	(1,010)	(549)
CBK	10	0	10	(100)	0	(100)
DUB	(50)	0	(50)	(23)	0	(23)
FAR	(1,631)	1,940	309	(28)	0	(28)
GLM	(548)	270	(278)	(124)	0	(124)

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
GST	\$ (51)	\$ 0	\$ (51)	\$ 9	\$ 0	\$ 9
HUS	N/A	N/A	N/A	1	0	1
JPM	35	0	35	(106)	0	(106)
MBC	10	(10)	0	(141)	0	(141)
MEI	(5)	0	(5)	(1)	0	(1)
MYC	(20)	94	74	10	94	104
MYI	6	30	36	456	(1,000)	(544)
RYL	(1)	0	(1)	N/A	N/A	N/A
SAL	(27)	0	(27)	(2)	0	(2)
SCX	7	0	7	(128)	0	(128)
SOG	N/A	N/A	N/A	(10)	0	(10)
SSB	32	0	32	3	0	3
TOR	N/A	N/A	N/A	76	0	76
UAG	(46)	0	(46)	383	(990)	(607)
ULO	(1)	0	(1)	N/A	N/A	N/A

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	80.92	68.71
Transferable securities dealt in on another regulated market*	62.64	76.18
Other transferable securities	0.92	0.64
Investment funds	0.12	0.04
Repurchase agreements	0.26	0.13
Financial derivative instruments dealt in on a regulated market	0.11	(0.38)
Centrally cleared financial derivative instruments	1.98	1.57
OTC financial derivative instruments	(1.00)	0.10
Securities sold short	(1.99)	(3.09)
Reverse repurchase agreements	(5.16)	(7.36)
Sale-buyback financing transactions	N/A	(0.23)

* As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Loan Participations and Assignments	0.75	0.96
Corporate Bonds & Notes	11.74	13.58
Convertible Bonds & Notes	0.00	0.00
Municipal Bonds & Notes	0.09	0.07
U.S. Government Agencies	46.65	44.18
U.S. Treasury Obligations	19.76	19.83
Non-Agency Mortgage-Backed Securities	7.56	8.07
Asset-Backed Securities	21.39	22.35
Sovereign Issues	5.52	5.62
Common Stocks	25.15	24.64
Warrants	0.00	0.00
Preferred Securities	0.46	0.60
Real Estate Investment Trusts	5.41	5.48
Short-Term Instruments	N/A	0.15
Investment Funds	0.12	0.04
Repurchase Agreements	0.26	0.13
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.11	(0.38)
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	0.00	N/A
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	0.01
Credit Default Swaps on Credit Indices — Sell Protection	0.08	0.13
Interest Rate Swaps	1.89	1.43
OTC Financial Derivative Instruments		
Written Options		
Foreign Currency Options	(0.02)	N/A
Interest Rate Swaptions	(0.01)	(0.02)
Options on Securities	0.00	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	0.02
Credit Default Swaps on Credit Indices — Sell Protection	(0.03)	(0.01)
Forward Foreign Currency Contracts	0.03	(0.07)
Hedged Forward Foreign Currency Contracts	(0.98)	0.18
Securities Sold Short	(1.99)	(3.09)
Other Current Assets & Liabilities	(43.96)	(43.90)
Net Assets	100.00	100.00

Schedule of Investments Total Return Bond Fund

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES											
LOAN PARTICIPATIONS AND ASSIGNMENTS											
Cotiviti Corp.											
8.579% due 01/05/2031	\$ 1,895	\$ 1,890	0.05								
Project Hudson											
7.730% due 29/05/2026	2,100	2,109	0.05								
		3,999	0.10								
CORPORATE BONDS & NOTES											
BANKING & FINANCE											
AerCap Ireland Capital DAC											
2.450% due 29/10/2026	1,700	1,586	0.04								
2.875% due 14/08/2024	4,400	4,383	0.11								
3.000% due 29/10/2028	2,200	2,000	0.05								
5.100% due 19/01/2029 (g)	3,000	2,972	0.07								
6.100% due 15/01/2027	5,300	5,380	0.13								
AIB Group PLC											
2.250% due 04/04/2028	€ 4,400	4,524	0.11								
2.875% due 30/05/2031	8,800	9,150	0.22								
7.583% due 14/10/2026	\$ 2,400	2,453	0.06								
Alteara S.C.A.											
1.875% due 17/01/2028	€ 8,500	8,263	0.20								
American Honda Finance Corp.											
5.000% due 23/05/2025	\$ 800	797	0.02								
6.025% due 10/01/2025	8,600	8,617	0.21								
6.069% due 22/11/2024	6,300	6,313	0.15								
American Tower Corp.											
3.900% due 16/05/2030	€ 3,900	4,172	0.10								
Assicurazioni Generali SpA											
2.429% due 14/07/2031	1,800	1,697	0.04								
Assured Guaranty U.S. Holdings, Inc.											
6.125% due 15/09/2028	\$ 2,100	2,164	0.05								
Athene Global Funding											
5.516% due 25/03/2027	5,900	5,917	0.14								
Aviation Capital Group LLC											
4.125% due 01/08/2025	9,080	8,910	0.22								
5.375% due 15/07/2029	7,300	7,217	0.18								
6.250% due 15/04/2028	100	102	0.00								
Banca Monte dei Paschi di Siena SpA											
6.750% due 05/09/2027	€ 11,200	12,511	0.30								
Banco de Sabadell S.A.											
0.875% due 16/06/2028	6,300	6,213	0.15								
Banco Santander S.A.											
5.552% due 14/03/2028	\$ 8,400	8,387	0.20								
5.796% due 23/01/2029	AUD 5,000	3,352	0.08								
6.527% due 07/11/2027	\$ 4,000	4,093	0.10								
Bank of America Corp.											
1.197% due 24/10/2026	15,000	14,154	0.34								
3.824% due 20/01/2028	8,700	8,387	0.20								
5.933% due 15/09/2027	10,700	10,818	0.26								
Bank of Ireland Group PLC											
0.375% due 10/05/2027	€ 12,300	12,408	0.30								
Bank of Montreal											
5.203% due 01/02/2028	\$ 5,400	5,410	0.13								
Banque Federative du Credit Mutuel S.A.											
5.896% due 13/07/2026	3,100	3,126	0.08								
Barclays PLC											
1.700% due 03/11/2026	€ 5,400	6,475	0.16								
2.852% due 07/05/2026	\$ 2,400	2,340	0.06								
4.506% due 31/01/2033	€ 4,200	4,592	0.11								
4.918% due 08/08/2030	1,800	2,009	0.05								
5.851% due 21/03/2035	€ 2,000	2,529	0.06								
7.252% due 13/09/2027	\$ 6,900	7,034	0.17								
BGC Group, Inc.											
8.000% due 25/05/2028	4,200	4,427	0.11								
BNP Paribas S.A.											
2.219% due 09/06/2026 (g)	10,500	10,152	0.25								
5.497% due 20/05/2030	11,100	11,060	0.27								
BPCE S.A.											
3.875% due 11/01/2029	€ 9,500	10,190	0.25								
6.612% due 19/10/2027	\$ 9,500	9,650	0.23								
CaixaBank S.A.											
0.750% due 26/05/2028	€ 2,100	2,077	0.05								
6.684% due 13/09/2027	\$ 6,900	7,034	0.17								
Capital One Financial Corp.											
5.700% due 01/02/2030	2,300	2,311	0.06								
Castellum AB											
0.750% due 04/09/2026	€ 9,700	\$ 9,699	0.24								
CBRE Global Investors Open-Ended Funds S.C.A.											
SICAV-SIF-Pan European Core Fund											
0.500% due 27/01/2028	13,300	12,578	0.30								
0.900% due 12/10/2029	7,600	6,892	0.17								
Citibank N.A.											
5.803% due 29/09/2028	\$ 2,800	2,877	0.07								
5.864% due 29/09/2025	3,200	3,217	0.08								
Citigroup, Inc.											
1.250% due 06/07/2026	€ 5,000	5,227	0.13								
3.070% due 24/02/2028	\$ 7,400	6,985	0.17								
5.174% due 13/02/2030	8,700	8,651	0.21								
Citycon Treasury BV											
1.625% due 12/03/2028	€ 15,000	13,774	0.33								
Clarion Funding PLC											
1.250% due 13/11/2032	€ 2,400	2,237	0.05								
Cooperatieve Rabobank UA											
4.655% due 22/08/2028	\$ 10,500	10,257	0.25								
5.447% due 05/03/2030	8,400	8,404	0.20								
5.500% due 18/07/2025	2,200	2,204	0.05								
Corebridge Global Funding											
5.750% due 02/07/2026	2,500	2,510	0.06								
CPI Property Group S.A.											
1.750% due 14/01/2030	€ 6,100	4,958	0.12								
2.750% due 12/05/2026	6,900	6,929	0.17								
4.000% due 22/01/2028	€ 400	442	0.01								
Credit Agricole S.A.											
6.316% due 03/10/2029	\$ 7,500	7,706	0.19								
Crown Castle, Inc.											
4.800% due 01/09/2028	5,000	4,897	0.12								
CTP NV											
0.500% due 21/06/2025	€ 791	819	0.02								
0.875% due 20/01/2026	3,421	3,495	0.08								
1.500% due 27/09/2031	4,700	4,128	0.10								
Danske Bank A/S											
6.500% due 23/08/2028	€ 5,000	6,579	0.16								
Deutsche Bank AG											
1.000% due 19/11/2025	€ 600	636	0.02								
1.625% due 20/01/2027	7,400	7,509	0.18								
1.750% due 19/11/2030	14,200	13,394	0.32								
1.875% due 23/02/2028	4,000	4,065	0.10								
2.625% due 16/12/2024	€ 9,000	11,223	0.27								
3.961% due 26/11/2025	\$ 6,800	6,743	0.16								
Digital Dutch Finco BV											
0.625% due 15/07/2025	€ 4,600	4,770	0.12								
1.000% due 15/01/2032	1,000	859	0.02								
Digital Euro Finco LLC											
2.500% due 16/01/2026	6,100	6,390	0.15								
DZ Bank AG Deutsche Zentral-Genossenschaftsbank, Frankfurt am Main											
4.464% due 16/11/2026	5,600	6,027	0.15								
EQT AB											
2.375% due 06/04/2028	10,000	10,110	0.25								
2.875% due 06/04/2032	7,400	7,185	0.17								
Equitable Financial Life Global Funding											
5.450% due 03/03/2028	\$ 4,900	4,905	0.12								
European Investment Bank											
0.750% due 15/11/2024	€ 9,700	12,066	0.29								
Federation des Caisses Desjardins du Quebec											
4.400% due 23/08/2025	\$ 11,000	10,869	0.26								
5.700% due 14/03/2028	6,600	6,679	0.16								
First Abu Dhabi Bank PJSC											
5.000% due 28/02/2029	5,000	4,977	0.12								
Ford Motor Credit Co. LLC											
1.744% due 19/07/2024	€ 7,600	8,136	0.20								
5.800% due 05/03/2027	\$ 7,200	7,203	0.17								
7.350% due 04/11/2027	1,000	1,042	0.03								
G City Europe Ltd.											
4.250% due 11/09/2025	€ 5,300	5,487	0.13								
Gaci First Investment Co.											
5.125% due 14/02/2053	\$ 9,600	8,318	0.20								
5.375% due 29/01/2054	8,100	7,198	0.17								
Globalworth Real Estate Investments Ltd.											
6.250% due 31/03/2030	€ 5,336	5,353	0.13								
GLP Capital LP											
4.000% due 15/01/2030	\$ 2,600	2,384	0.06								
3.000% due 15/01/2029											
	\$ 2,000	\$ 1,972	0.05								
Goldman Sachs Group, Inc.											
1.948% due 21/10/2027	4,800	4,433	0.11								
3.272% due 29/09/2025	6,000	5,962	0.14								
Golub Capital BDC, Inc.											
7.050% due 05/12/2028	5,800	5,925	0.14								
Goodman Australia Finance Pty. Ltd.											
4.250% due 03/05/2030	€ 5,000	5,423	0.13								
Goodman U.S. Finance Four LLC											
4.500% due 15/10/2037	\$ 6,900	5,947	0.14								
GSPA Monetization Trust											
6.422% due 09/10/2029	8,776	8,642	0.21								
HAT Holdings LLC											
3.750% due 15/09/2030	2,150	1,877	0.05								
8.000% due 15/06/2027	3,800	3,955	0.10								
Host Hotels & Resorts LP											
4.500% due 01/02/2026	7,800	7,664	0.19								
HSBC Holdings PLC											
7.390% due 03/11/2028	6,300	6,665	0.16								
HSBC USA, Inc.											
5.625% due 17/03/2025	8,100	8,104	0.20								
Indian Railway Finance Corp. Ltd.											
3.835% due 13/12/2027	3,300	3,144	0.08								
ING Groep NV											
1.125% due 07/12/2028	€ 9,100	10,106	0.25								
2.125% due 23/05/2026	€ 4,200	4,433	0.11								
3.875% due 12/08/2029	2,000	2,157	0.05								
4.000% due 12/02/2035	3,800	4,104	0.10								
International Development Association											
0.750% due 21/09/2028	€ 11,000	12,016	0.29								
1.750% due 05/05/2037	€ 11,100	10,089	0.24								
Intesa Sanpaolo SpA											
0.750% due 16/03/2028	10,200	9,840	0.24								
Iridium Capital PLC											
9.250% due 18/06/2029	6,000	6,487	0.16								

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NatWest Group PLC				Wells Fargo Bank N.A.				Equifax, Inc.			
0.750% due 15/11/2025	€ 15,000	\$ 15,894	0.39	6.442% due 11/12/2026	\$ 8,500	\$ 8,605	0.21	5.100% due 15/12/2027	\$ 7,800	\$ 7,769	0.19
0.780% due 26/02/2030	10,000	9,322	0.23	Workspace Group PLC				Expedia Group, Inc.			
NE Property BV				2.250% due 11/03/2028	£ 7,600	8,228	0.20	3.800% due 15/02/2028	3,790	3,609	0.09
1.875% due 09/10/2026	10,700	10,814	0.26	Yorkshire Building Society				Global Payments, Inc.			
3.375% due 14/07/2027	5,800	6,046	0.15	3.511% due 11/10/2030	2,400	2,761	0.07	4.950% due 15/08/2027	7,300	7,230	0.18
New Immo Holding S.A.						1,208,984	29.30	Gray Oak Pipeline LLC			
2.750% due 26/11/2026	8,800	8,997	0.22					3.450% due 15/10/2027	12,600	11,862	0.29
Nomura Holdings, Inc.				INDUSTRIALS				HCA, Inc.			
2.172% due 14/07/2028	\$ 800	707	0.02	Air Canada Pass-Through Trust				3.125% due 15/03/2027	9,200	8,694	0.21
2.679% due 16/07/2030	7,300	6,215	0.15	3.600% due 15/09/2028	\$ 419	398	0.01	Hyundai Capital America			
5.709% due 09/01/2026	8,300	8,309	0.20	Amdocs Ltd.				1.000% due 17/09/2024	9,350	9,254	0.22
5.842% due 18/01/2028	7,500	7,608	0.18	2.538% due 15/06/2030	5,800	4,952	0.12	5.250% due 08/01/2027	6,000	5,978	0.14
Panama Infrastructure Receivable Purchaser PLC				Babcock International Group PLC				5.500% due 30/03/2026	6,500	6,497	0.16
5.500% due 18/07/2028	6,000	6,085	0.15	1.375% due 13/09/2027	€ 8,300	8,254	0.20	5.950% due 21/09/2026	3,600	3,630	0.09
0.000% due 05/04/2032 (b)	3,300	2,157	0.05	Bacardi Ltd.				6.000% due 11/07/2025	5,500	5,520	0.13
Prologis International Funding S.A.				4.450% due 15/05/2025	\$ 13,000	12,847	0.31	6.500% due 16/01/2029	1,100	1,149	0.03
1.625% due 17/06/2032	€ 1,000	899	0.02	BAT Capital Corp.				Imperial Brands Finance PLC			
Royal Bank of Canada				6.421% due 02/08/2033	4,100	4,289	0.10	3.125% due 26/07/2024	12,000	11,977	0.29
4.875% due 19/01/2027	\$ 7,500	7,452	0.18	Bayer U.S. Finance LLC				6.125% due 27/07/2027	5,000	5,090	0.12
4.900% due 12/01/2028	4,700	4,665	0.11	6.250% due 21/01/2029	1,200	1,226	0.03	Informa PLC			
Sagax AB				6.375% due 21/11/2030	6,900	7,074	0.17	2.125% due 06/10/2025	€ 15,300	16,065	0.39
1.125% due 30/01/2027	€ 11,700	11,628	0.28	6.500% due 21/11/2033	8,400	8,596	0.21	Intel Corp.			
Santander UK Group Holdings PLC				Boardwalk Pipelines LP				5.125% due 10/02/2030	\$ 6,900	6,932	0.17
2.421% due 17/01/2029	£ 800	911	0.02	3.400% due 15/02/2031	7,300	6,407	0.16	International Business Machines Corp.			
7.482% due 29/08/2029	1,500	2,017	0.05	Boeing Co.				4.000% due 27/07/2025	5,000	4,930	0.12
Societe Generale S.A.				2.750% due 01/02/2026	6,400	6,085	0.15	JDE Peet's NV			
1.488% due 14/12/2026	\$ 14,100	13,185	0.32	3.450% due 01/11/2028	4,200	3,798	0.09	4.125% due 23/01/2030	€ 12,500	13,549	0.33
4.677% due 15/06/2027	6,700	6,593	0.16	British Airways Pass-Through Trust				4.500% due 23/01/2034	6,300	6,890	0.17
6.446% due 10/01/2029	700	711	0.02	4.250% due 15/05/2034	2,168	2,037	0.05	JSW Hydro Energy Ltd.			
Standard Chartered PLC				Broadcom, Inc.				4.125% due 18/05/2031	\$ 2,052	1,825	0.04
8.800% due 17/11/2029	€ 3,600	3,387	0.08	4.150% due 15/11/2030	2,173	2,053	0.05	Marriott International, Inc.			
1.456% due 14/01/2027	\$ 15,800	14,804	0.36	4.300% due 15/11/2032	4,800	4,488	0.11	5.550% due 15/10/2028	7,300	7,399	0.18
7.776% due 16/11/2025	1,700	1,712	0.04	Canadian Pacific Railway Co.				Mercedes-Benz Finance North America LLC			
Starwood Property Trust, Inc.				3.125% due 01/06/2026	7,050	6,755	0.16	4.800% due 30/03/2028	9,300	9,235	0.22
3.750% due 31/12/2024	1,200	1,185	0.03	Centene Corp.				4.900% due 09/01/2026	5,500	5,476	0.13
4.375% due 15/01/2027	800	758	0.02	4.625% due 15/12/2029	5,000	4,733	0.11	Motorola Solutions, Inc.			
Stifel Financial Corp.				CenterPoint Energy Resources Corp.				2.300% due 15/11/2030	12,400	10,433	0.25
4.000% due 15/05/2030	12,900	11,895	0.29	5.250% due 01/03/2028	6,100	6,125	0.15	Mundys SpA			
Sumitomo Mitsui Financial Group, Inc.				Chanel Ceres PLC				1.875% due 12/02/2028	€ 26,700	26,290	0.64
1.902% due 17/09/2028	2,500	2,192	0.05	0.500% due 31/07/2026	€ 10,400	10,425	0.25	NetApp, Inc.			
5.520% due 13/01/2028	5,200	5,258	0.13	Charter Communications Operating LLC				1.875% due 22/06/2025	\$ 2,954	2,847	0.07
5.880% due 13/07/2026	6,600	6,662	0.16	4.908% due 23/07/2025	\$ 4,126	4,088	0.10	Nissan Motor Co. Ltd.			
Toronto-Dominion Bank				Cheniere Corpus Christi Holdings LLC				4.345% due 17/09/2027	2,500	2,388	0.06
3.879% due 13/03/2026	€ 5,600	6,055	0.15	5.125% due 30/06/2027	8,700	8,688	0.21	4.810% due 17/09/2030	15,600	14,499	0.35
TP ICAP Finance PLC				Choice Hotels International, Inc.				NTT Finance Corp.			
7.875% due 17/04/2030	£ 9,800	13,287	0.32	3.700% due 01/12/2029	1,500	1,347	0.03	4.239% due 25/07/2025	2,700	2,667	0.06
UBS Group AG				Coastal Gaslink Pipeline LP				NXP BV			
3.750% due 26/03/2025	\$ 3,070	3,028	0.07	4.691% due 30/09/2029	CAD 800	590	0.01	3.875% due 18/06/2026	9,900	9,618	0.23
3.869% due 12/01/2029	12,000	11,332	0.27	4.907% due 30/06/2031	800	592	0.01	OCI NV			
4.125% due 09/06/2033	€ 8,300	8,986	0.22	5.187% due 30/09/2034	800	595	0.01	6.700% due 16/03/2033	2,000	1,975	0.05
5.125% due 29/07/2026 (d)(f)	\$ 1,300	1,241	0.03	5.395% due 30/09/2036	2,000	1,503	0.04	Oracle Corp.			
5.711% due 12/01/2027	6,500	6,506	0.16	5.538% due 30/06/2039	2,400	1,820	0.04	4.500% due 06/05/2028	4,400	4,322	0.10
6.442% due 11/08/2028	5,650	5,795	0.14	5.606% due 30/09/2042	1,700	1,297	0.03	4.650% due 06/05/2030	4,400	4,313	0.10
6.537% due 12/08/2033	13,000	13,649	0.33	5.606% due 30/03/2047	1,700	1,306	0.03	Pearson Funding PLC			
7.000% due 30/09/2027	£ 8,800	11,448	0.28	5.607% due 30/06/2044	1,700	1,301	0.03	3.750% due 04/06/2030	£ 4,500	5,217	0.13
UniCredit SpA				5.857% due 30/03/2049	1,400	1,094	0.03	Rexel S.A.			
2.200% due 22/07/2027	€ 5,450	5,652	0.14	5.857% due 30/06/2049	6,600	5,131	0.12	2.125% due 15/12/2028	€ 14,200	13,921	0.34
Volkswagen Financial Services AG				Constellation Brands, Inc.				Royalty Pharma PLC			
3.750% due 10/09/2026	3,000	3,221	0.08	4.800% due 15/01/2029	\$ 6,950	6,852	0.17	1.200% due 02/09/2025	\$ 3,000	2,850	0.07
3.875% due 10/09/2030	800	857	0.02	CVS Health Corp.				Sandoz Finance BV			
4.535% due 10/06/2027	1,800	1,934	0.05	5.000% due 30/01/2029	6,000	5,940	0.14	4.220% due 17/04/2030	€ 1,800	1,971	0.05
Volkswagen Financial Services NV				Daimler Truck Finance North America LLC				4.500% due 17/11/2033	2,900	3,228	0.08
1.875% due 03/12/2024	£ 3,800	4,734	0.11	5.000% due 15/01/2027	3,300	3,277	0.08	Schaeffler AG			
Volkswagen Leasing GmbH				Delta Air Lines Pass-Through Trust				4.750% due 14/08/2029	1,500	1,621	0.04
3.625% due 11/10/2026	€ 4,600	4,927	0.12	2.000% due 10/12/2029	2,815	2,560	0.06	Sealed Air Corp.			
Vonovia SE				eBay, Inc.				1.573% due 15/10/2026	\$ 4,447	4,052	0.10
2.375% due 25/03/2032	2,100	2,000	0.05	5.900% due 22/11/2025	7,700	7,747	0.19	SEB S.A.			
Wells Fargo & Co.				Emory University				1.375% due 16/06/2025	€ 5,000	5,238	0.13
2.406% due 30/10/2025	\$ 5,000	4,944	0.12	2.143% due 01/09/2030	10,400	8,896	0.22	Siemens Financieringsmaatschappij NV			
3.000% due 23/10/2026	2,550	2,423	0.06	Enbridge, Inc.				1.200% due 11/03/2026	\$ 2,200	2,063	0.05
3.196% due 17/06/2027	2,800	2,682	0.07	5.700% due 08/03/2033 (g)	7,700	7,763	0.19	Southwest Airlines Co.			
3.584% due 22/05/2028	1,600	1,524	0.04	Energy Transfer LP				5.250% due 04/05/2025	4,400	4,381	0.11
4.808% due 25/07/2028	9,600	9,470	0.23	6.050% due 01/12/2026	4,100	4,155	0.10	Sprint Spectrum Co. LLC			
5.707% due 22/04/2028	2,900	2,926	0.07	Entergy Louisiana LLC				4.738% due 20/09/2029	548	545	0.01
6.303% due 23/10/2029	8,100	8,407	0.20	2.350% due 15/06/2032	14,000	11,374	0.28				
6.428% due 22/04/2028	1,200	1,206	0.03								

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Uniform Mortgage-Backed Security, TBA				BankUnited Trust				GS Mortgage Securities Corp. Trust			
2.500% due 01/08/2054	\$ 50,400	\$ 41,204	1.00	6.060% due 25/09/2045	\$ 612	\$ 551	0.01	6.553% due 15/07/2025	\$ 3,493	\$ 3,486	0.09
3.000% due 01/08/2054	386,688	329,289	7.98	Barclays Commercial Mortgage Securities Trust				GSR Mortgage Loan Trust			
3.500% due 01/08/2054	210,200	186,093	4.51	4.314% due 15/12/2051	8,000	7,683	0.19	4.619% due 25/01/2036	1,024	923	0.02
4.000% due 01/07/2054 - 01/08/2054	216,199	197,940	4.80	Bear Stearns Adjustable Rate Mortgage Trust				5.057% due 25/09/2035	1,323	1,221	0.03
4.500% due 01/08/2039 - 01/08/2054	189,100	178,323	4.32	4.542% due 25/04/2034	153	135	0.00	5.110% due 25/06/2034	41	38	0.00
5.000% due 01/07/2054 - 01/09/2054	493,900	477,415	11.57	4.550% due 25/04/2034	179	146	0.00	5.473% due 25/06/2034	17	16	0.00
5.500% due 01/07/2054 - 01/08/2054	162,900	160,655	3.89	4.919% due 25/04/2034	85	78	0.00	5.500% due 25/01/2037	6	16	0.00
6.000% due 01/08/2054	91,600	91,825	2.23	5.036% due 25/11/2030	1	1	0.00	HarborView Mortgage Loan Trust			
		2,098,133	50.84	5.277% due 25/07/2034	5	5	0.00	5.713% due 19/03/2037	2,970	2,620	0.06
				5.503% due 25/02/2034	56	51	0.00	5.893% due 19/05/2035	147	137	0.00
				6.008% due 25/01/2034	133	130	0.00	IndyMac Adjustable Rate Mortgage Trust			
				6.500% due 25/04/2033	10	10	0.00	5.545% due 25/01/2032	0	0	0.00
				7.400% due 25/12/2035	64	62	0.00	IndyMac Mortgage Loan Trust			
				Bear Stearns ALT-A Trust				5.940% due 25/06/2037	945	831	0.02
				4.984% due 25/09/2035	376	217	0.01	JPMBB Commercial Mortgage Securities Trust			
				5.310% due 25/05/2035	324	302	0.01	3.358% due 15/11/2048	4,989	4,917	0.12
				5.780% due 25/02/2034	33	30	0.00	JPMDB Commercial Mortgage Securities Trust			
				Benchmark Mortgage Trust				2.994% due 15/12/2049	6,027	5,835	0.14
				3.666% due 15/01/2051	11,100	10,417	0.25	JPMorgan Chase Commercial Mortgage Securities Trust			
				3.965% due 10/04/2051	4,788	4,669	0.11	4.128% due 05/07/2031	4,400	3,991	0.10
				Citigroup Commercial Mortgage Trust				6.586% due 15/06/2035	10,951	10,259	0.25
				3.251% due 10/05/2035	7,754	7,526	0.18	JPMorgan Mortgage Trust			
				Citigroup Mortgage Loan Trust, Inc.				5.266% due 25/07/2035	101	94	0.00
				4.560% due 25/09/2037	90	80	0.00	5.750% due 25/01/2036	335	149	0.00
				7.560% due 25/09/2035	691	679	0.02	Landmark Mortgage Securities PLC			
				7.780% due 25/10/2035	30	29	0.00	5.632% due 17/04/2044	£ 5,614	6,923	0.17
				Commercial Mortgage Trust				Lehman XS Trust			
				3.144% due 10/03/2048	1,034	1,029	0.03	5.820% due 25/12/2036	\$ 3,499	3,300	0.08
				3.545% due 10/02/2036	11,300	10,685	0.26	5.860% due 25/03/2047	10,083	8,545	0.21
				3.590% due 10/11/2047	12,200	12,119	0.29	London Wall Mortgage Capital PLC			
				Countrywide Alternative Loan Trust				6.034% due 15/05/2052	£ 1,022	1,294	0.03
				5.500% due 25/02/2036	2,665	2,090	0.05	MASTR Adjustable Rate Mortgages Trust			
				5.500% due 25/05/2036	1,724	1,382	0.03	5.214% due 25/01/2036	\$ 6	6	0.00
				5.750% due 25/02/2037	3,164	1,639	0.04	5.994% due 21/11/2034	1,445	1,342	0.03
				6.000% due 25/02/2036	4,602	2,544	0.06	MASTR Reperforming Loan Trust			
				6.000% due 25/04/2036	187	88	0.00	7.000% due 25/05/2035	497	334	0.01
				6.000% due 25/08/2036	4,917	2,766	0.07	Merrill Lynch Mortgage Investors Trust			
				6.000% due 25/08/2036	768	690	0.02	5.226% due 25/06/2035	269	250	0.01
				6.000% due 25/11/2036	245	130	0.00	5.783% due 25/02/2035	615	577	0.01
				6.000% due 25/08/2037	3,641	2,187	0.05	5.960% due 25/11/2035	204	188	0.01
				6.920% due 25/11/2035	6,346	5,681	0.14	Metlife Securitization Trust			
				Countrywide Home Loan Mortgage Pass-Through Trust				3.750% due 25/03/2057	5,677	5,350	0.13
				4.712% due 25/11/2034	316	284	0.01	Mortgage Equity Conversion Asset Trust			
				4.887% due 20/10/2035	942	935	0.02	5.600% due 25/05/2042	2,145	2,102	0.05
				5.069% due 20/02/2035	55	54	0.00	MortgageIT Trust			
				5.860% due 25/04/2046	752	687	0.02	6.020% due 25/10/2035	467	451	0.01
				6.000% due 25/07/2037	248	110	0.00	NAAC Reperforming Loan REMIC Trust Certificates			
				6.125% due 19/07/2031	0	0	0.00	6.500% due 25/02/2035	1,684	1,394	0.03
				7.884% due 20/02/2036	42	35	0.00	Natixis Commercial Mortgage Securities Trust			
				Countrywide Home Loan Reperforming REMIC Trust				3.917% due 15/11/2032	7,014	6,347	0.15
				4.729% due 25/01/2034	14	12	0.00	New Residential Mortgage Loan Trust			
				5.800% due 25/06/2035	92	86	0.00	3.500% due 25/12/2057	4,951	4,695	0.11
				6.500% due 25/11/2034	19	18	0.00	Nomura Asset Acceptance Corp. Alternative Loan Trust			
				Credit Suisse First Boston Mortgage Securities Corp.				6.530% due 25/02/2035	306	296	0.01
				5.729% due 25/06/2033	3	3	0.00	Nomura Asset Acceptance Corp. Reperforming Loan REMIC Trust Certificates			
				Credit Suisse First Boston Mortgage-Backed Pass-Through Certificates				7.000% due 25/10/2034	399	350	0.01
				6.000% due 25/11/2035	2,311	556	0.01	7.500% due 25/03/2034	525	466	0.01
				Credit Suisse Mortgage Capital Certificates				Paragon Mortgages PLC			
				3.500% due 26/04/2038	700	677	0.02	4.068% due 15/11/2038	€ 451	474	0.01
				Credit Suisse Mortgage Capital Mortgage-Backed Trust				Prime Mortgage Trust			
				5.750% due 25/04/2036	763	394	0.01	5.860% due 25/02/2034	\$ 54	50	0.00
				6.000% due 25/05/2036	1,858	1,012	0.03	Residential Accredited Loans, Inc. Trust			
				6.000% due 25/04/2037	562	187	0.01	5.860% due 25/05/2037	2,212	1,583	0.04
				CSAIL Commercial Mortgage Trust				6.000% due 25/04/2036	2,377	1,847	0.05
				3.458% due 15/11/2050	4,600	4,236	0.10	Residential Asset Securitization Trust			
				DBGS Mortgage Trust				6.000% due 25/01/2037	2,479	789	0.02
				6.221% due 15/06/2033	2,000	1,860	0.05	6.500% due 25/09/2036	708	246	0.01
				Deutsche ALT-A Securities Mortgage Loan Trust				Residential Funding Mortgage Securities, Inc. Trust			
				6.120% due 25/08/2037	2,342	1,840	0.05	5.835% due 25/02/2036	118	102	0.00
				Downey Savings & Loan Association Mortgage Loan Trust				Resloc UK PLC			
				6.146% due 19/07/2044	8	7	0.00	5.121% due 15/12/2043	£ 3,177	3,923	0.10
				Eurohome UK Mortgages PLC				Ripon Mortgages PLC			
				5.502% due 15/06/2044	£ 1,006	1,261	0.03	5.934% due 28/08/2056	10,969	13,868	0.34
				First Horizon Alternative Mortgage Securities Trust				RMAC PLC			
				5.980% due 25/10/2034	\$ 64	61	0.00	6.434% due 15/02/2047	9,080	11,552	0.28
				6.000% due 25/06/2037	1,132	391	0.01				

Schedule of Investments Total Return Bond Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
RMAC Securities PLC				Barings CLO Ltd.				New Century Home Equity Loan Trust			
5.783% due 12/06/2044	£ 659	\$ 802	0.02	6.540% due 15/04/2031	\$ 10,575	\$ 10,590	0.26	5.820% due 25/05/2036	\$ 37	\$ 37	0.00
Structured Adjustable Rate Mortgage Loan Trust				Bear Stearns Asset-Backed Securities Trust				6.180% due 25/10/2035	2,599	2,504	0.06
3.948% due 25/02/2036	\$ 741	618	0.02	5.499% due 25/12/2035	897	890	0.02	OZLM Ltd.			
5.746% due 25/04/2034	1,033	1,022	0.03	5.524% due 25/05/2035	28	28	0.00	6.841% due 30/10/2030	2,842	2,848	0.07
5.847% due 25/09/2034	126	118	0.00	Black Diamond CLO DAC				Palmer Square European Loan Funding DAC			
Structured Asset Mortgage Investments Trust				4.808% due 15/05/2032	€ 10,522	11,284	0.27	4.626% due 15/10/2031	€ 8,784	9,366	0.23
5.900% due 25/09/2047	9,599	8,140	0.20	Blackrock European CLO DAC				Purple Finance CLO DAC			
5.933% due 19/04/2035	187	174	0.00	4.526% due 15/10/2031	12,609	13,480	0.33	4.682% due 25/01/2031	94	101	0.00
5.953% due 19/07/2035	123	119	0.00	BlueMountain CLO Ltd.				Renaissance Home Equity Loan Trust			
6.020% due 25/02/2036	384	310	0.01	6.766% due 22/10/2030	\$ 494	494	0.01	6.660% due 25/11/2034	\$ 123	106	0.00
6.033% due 19/05/2034	109	99	0.00	BlueMountain Fuji EUR CLO DAC				Rockford Tower Europe CLO DAC			
6.113% due 19/09/2032	11	11	0.00	4.816% due 15/01/2033	€ 3,100	3,309	0.08	5.220% due 24/04/2037	€ 6,300	6,758	0.16
6.310% due 25/05/2047	7,204	5,583	0.14	BNPP AM Euro CLO DAC				Securitized Asset-Backed Receivables LLC Trust			
Structured Asset Securities Corp. Mortgage Loan Trust				4.717% due 22/07/2032	12,000	12,841	0.31	5.700% due 25/11/2036	\$ 5,767	1,505	0.04
7.500% due 25/10/2036	630	359	0.01	Bridgepoint CLO DAC				5.740% due 25/05/2036	422	219	0.01
Structured Asset Securities Corp. Mortgage Pass-Through Certificates				5.116% due 15/01/2034	1,000	1,075	0.03	Starwood Commercial Mortgage Trust			
7.351% due 25/06/2033	1	1	0.00	Carlyle Euro CLO DAC				6.523% due 15/07/2038	494	492	0.01
Thornburg Mortgage Securities Trust				4.458% due 15/08/2030	4,823	5,174	0.13	Structured Asset Investment Loan Trust			
4.127% due 25/09/2037	2,306	2,219	0.05	Carrington Mortgage Loan Trust				5.840% due 25/03/2036	306	299	0.01
7.017% due 25/06/2047	1,606	1,348	0.03	6.450% due 25/06/2035	\$ 716	703	0.02	6.225% due 25/08/2035	403	386	0.01
Towd Point Mortgage Funding PLC				Citigroup Mortgage Loan Trust, Inc.				Structured Asset Securities Corp. Mortgage Loan Trust			
0.000% due 20/07/2053	£ 8,200	10,381	0.25	5.710% due 25/03/2037	1,730	1,426	0.03	5.615% due 25/09/2036	6,780	4,111	0.10
6.583% due 20/07/2045	14,944	18,905	0.46	5.780% due 25/09/2036	4,286	3,211	0.08	Texas Natural Gas Securitization Finance Corp.			
Tower Bridge Funding PLC				Commonbond Student Loan Trust				5.102% due 01/04/2035	6,208	6,205	0.15
6.014% due 20/11/2063	3,470	4,390	0.11	6.310% due 25/05/2041	417	414	0.01	Venture CLO Ltd.			
Tudor Rose Mortgages				Countrywide Asset-Backed Certificates Trust, Inc.				6.686% due 20/01/2029	5,426	5,436	0.13
5.834% due 20/06/2048	301	380	0.01	5.600% due 25/06/2047	1,548	1,377	0.03	WaMu Asset-Backed Certificates WaMu Trust			
Uropa Securities PLC				5.680% due 25/09/2037	884	906	0.02	5.820% due 25/04/2037	4,817	1,802	0.04
5.552% due 10/10/2040	406	504	0.01	5.690% due 25/07/2037	1,000	846	0.02	Wells Fargo Home Equity Asset-Backed Securities Trust			
WaMu Mortgage Pass-Through Certificates Trust				6.315% due 25/08/2034	111	111	0.00	6.460% due 25/10/2034	1,036	1,034	0.03
3.462% due 25/01/2037	\$ 3,780	3,236	0.08	6.360% due 25/10/2034	751	729	0.02				
4.171% due 25/02/2037	582	514	0.01	Credit-Based Asset Servicing & Securitization LLC							
4.810% due 25/09/2036	903	773	0.02	5.580% due 25/11/2036	112	50	0.00				
6.000% due 25/07/2045	282	263	0.01	5.749% due 25/05/2046	1,538	1,262	0.03	SOVEREIGN ISSUES			
6.040% due 25/10/2045	2,575	2,471	0.06	CVC Cordatus Loan Fund DAC				Action Logement Services			
6.080% due 25/01/2045	114	111	0.00	4.349% due 15/09/2031	€ 12,239	13,094	0.32	0.500% due 30/10/2034	€ 7,600	5,989	0.14
6.100% due 25/01/2045	1,427	1,354	0.03	FBR Securitization Trust				Airport Authority Hong Kong			
Warwick Finance Residential Mortgages PLC				6.165% due 25/11/2035	\$ 3,828	3,738	0.09	4.750% due 12/01/2028	\$ 1,300	1,300	0.03
0.000% due 21/12/2049 (b)	£ 0	1,792	0.04	First Franklin Mortgage Loan Trust				4.875% due 12/01/2030	5,000	5,048	0.12
6.184% due 21/12/2049	7,654	9,714	0.24	5.680% due 25/12/2037	3,483	3,285	0.08	Brazil Government International Bond			
6.884% due 21/12/2049	2,030	2,580	0.06	6.135% due 25/03/2034	277	273	0.01	6.125% due 15/03/2034	8,700	8,376	0.20
7.384% due 21/12/2049	1,015	1,278	0.03	6.735% due 25/07/2034	314	309	0.01	Development Bank of Japan, Inc.			
7.884% due 21/12/2049	580	728	0.02	GE-WMC Mortgage Securities Trust				0.010% due 15/10/2024	€ 6,600	6,998	0.17
8.384% due 21/12/2049	580	721	0.02	5.540% due 25/08/2036	33	13	0.00	0.875% due 10/10/2025	4,300	4,458	0.11
Washington Mutual Mortgage Pass-Through Certificates Trust				Griffith Park CLO DAC				European Union			
5.500% due 25/05/2035	\$ 492	396	0.01	4.550% due 21/11/2031	€ 11,018	11,758	0.29	0.000% due 04/10/2028 (b)	1,678	1,589	0.04
6.000% due 25/11/2035	446	364	0.01	GSAMP Trust				Hungary Government International Bond			
Washington Mutual MSC Mortgage Pass-Through Certificates Trust				5.600% due 25/12/2036	\$ 11,639	5,923	0.14	1.750% due 05/06/2035	10,000	8,112	0.20
5.770% due 25/02/2031	1	0	0.00	5.700% due 25/01/2037	394	233	0.01	Israel Government International Bond			
		312,921	7.58	Harvest CLO DAC				5.000% due 30/10/2026	4,000	4,354	0.10
				4.756% due 15/01/2032	€ 13,700	14,650	0.36	Italy Buoni Poliennali Del Tesoro			
				Home Equity Asset Trust				1.300% due 15/05/2028 (c)	45,049	47,514	1.15
				6.060% due 25/07/2036	\$ 4,678	4,299	0.10	Japan Finance Organization for Municipalities			
				6.495% due 25/08/2035	97	94	0.00	0.010% due 02/02/2028	9,900	9,458	0.23
				JPMorgan Mortgage Acquisition Trust				2.875% due 23/01/2029	400	422	0.01
				5.895% due 25/05/2036	3,276	3,082	0.08	Korea Development Bank			
				Jubilee CLO DAC				6.057% due 23/10/2026	\$ 1,800	1,811	0.04
				4.516% due 15/04/2030	€ 8,006	8,590	0.21	Mexico Government International Bond			
				Madison Park Euro Funding DAC				2.750% due 27/11/2031 (c)	MXN 160,694	7,400	0.18
				4.656% due 15/01/2032	12,286	13,127	0.32	3.000% due 03/12/2026 (c)	56,735	2,869	0.07
				Man GLG Euro CLO DAC				4.000% due 30/11/2028 (c)	103,228	5,283	0.13
				4.409% due 15/12/2031	9,759	10,457	0.25	4.000% due 24/08/2034 (c)	22,190	1,086	0.03
				Massachusetts Educational Financing Authority				6.000% due 07/05/2036	\$ 2,900	2,831	0.07
				6.559% due 25/04/2038	\$ 3	3	0.00	7.000% due 03/09/2026	MXN 324,000	16,134	0.39
				Merrill Lynch First Franklin Mortgage Loan Trust				8.500% due 01/03/2029	116,900	6,021	0.15
				6.710% due 25/10/2037	8,750	7,614	0.18	8.500% due 31/05/2029	21,100	1,088	0.03
				MF1 LLC				Ministeries van de Vlaamse Gemeenschap			
				7.489% due 19/06/2037	11,300	11,318	0.27	0.875% due 21/03/2046	€ 10,000	6,249	0.15
				Morgan Stanley ABS Capital, Inc. Trust							
				5.640% due 25/05/2037	506	444	0.01				
				5.660% due 25/09/2036	925	316	0.01				
				5.690% due 25/11/2036	903	515	0.01				
				5.760% due 25/07/2036	7,481	2,752	0.07				
				5.780% due 25/09/2036	7,505	3,167	0.08				
				6.165% due 25/01/2035	1,476	1,433	0.03				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	
Paraguay Government International Bond 4.950% due 28/04/2031	\$ 2,300	\$ 2,205	0.05	SHORT-TERM INSTRUMENTS				PIMCO Funds: Global Investors Series plc - US Short- Term Fund (e)	10,082,473	\$ 102,740	2.49	
Province of Ontario 1.850% due 01/02/2027	CAD 7,000	4,860	0.12	SHORT-TERM NOTES				PIMCO Select Funds plc - PIMCO US Dollar Short- Term Floating NAV Fund (e)	1,267,284	12,629	0.30	
Republic of Poland Government International Bond 5.125% due 18/09/2034	\$ 4,200	4,137	0.10	BGC Group, Inc. 3.750% due 01/10/2024	\$ 1,195	\$ 1,186	0.03	Total Investment Funds				
Romania Government International Bond 3.000% due 27/02/2027	12,000	11,175	0.27	Total Short-Term Instruments		1,186	0.03	\$ 126,791 3.07				
Saudi Arabia Government International Bond 4.750% due 16/01/2030	8,700	8,559	0.21	Total Transferable Securities								
United Kingdom Gilt 0.875% due 31/07/2033	£ 1,300	1,241	0.03									
4.375% due 31/07/2054	19,890	23,983	0.58									
		210,550	5.10									
				INVESTMENT FUNDS								
				COLLECTIVE INVESTMENT SCHEMES								
				PIMCO Funds: Global Investors Series plc - PIMCO Emerging Markets Opportunities Fund (e)	981,265	11,422	0.28					

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
FICC	2.600%	28/06/2024	01/07/2024	\$ 417	U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2026	\$ (425)	\$ 417	\$ 417	0.01
Total Repurchase Agreements						\$ (425)	\$ 417	\$ 417	0.01

(1) Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Canada Government 10-Year Bond September Futures	Long	09/2024	444	\$ 266	0.01
Euro-Bobl September Futures	Short	09/2024	1,483	(1,421)	(0.03)
Euro-Bund 10-Year Bond September Futures	Short	09/2024	1,591	(1,717)	(0.04)
Euro-OAT France Government 10-Year Bond September Futures	Long	09/2024	166	(217)	(0.01)
Japan Government 10-Year Bond September Futures	Short	09/2024	79	116	0.00
U.S. Treasury 2-Year Note September Futures	Long	09/2024	98	34	0.00
U.S. Treasury 5-Year Note September Futures	Long	09/2024	3,972	1,965	0.05
U.S. Treasury 10-Year Note September Futures	Long	09/2024	1,479	1,380	0.03
U.S. Treasury 10-Year Ultra September Futures	Long	09/2024	731	859	0.02
U.S. Treasury 30-Year Bond September Futures	Short	09/2024	36	23	0.00
United Kingdom Long Gilt September Futures	Short	09/2024	210	(93)	0.00
				\$ 1,195	0.03
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 1,195	0.03

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Boeing Co.	1.000%	20/12/2025	\$ 4,600	\$ 93	0.00
Boeing Co.	1.000	20/06/2026	4,000	0	0.00
Boeing Co.	1.000	20/12/2027	4,600	189	0.01
Boeing Co.	1.000	20/06/2029	10,300	(217)	(0.01)
General Electric Co.	1.000	20/12/2024	5,500	108	0.00
Rolls-Royce PLC	1.000	20/06/2025	€ 14,500	2,702	0.07
T-Mobile USA, Inc.	5.000	20/06/2028	\$ 6,700	(17)	0.00
Verizon Communications, Inc.	1.000	20/12/2024	8,000	8	0.00
Verizon Communications, Inc.	1.000	20/12/2027	500	14	0.00
Verizon Communications, Inc.	1.000	20/06/2028	5,000	84	0.00
Verizon Communications, Inc.	1.000	20/12/2028	1,200	24	0.00
				\$ 2,988	0.07

Schedule of Investments Total Return Bond Fund (Cont.)

CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION⁽²⁾

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-35 5-Year Index	(5.000)%	20/12/2025	\$ 9,312	\$ 210	0.01
CDX.HY-36 5-Year Index	(5.000)	20/06/2026	5,238	183	0.00
CDX.HY-38 5-Year Index	(5.000)	20/06/2027	96,127	(8,560)	(0.21)
				\$ (8,167)	(0.20)

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-42 5-Year Index	1.000%	20/06/2029	\$ 59,900	\$ (87)	0.00

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day GBP-SONIO Compounded-OIS	0.900%	15/03/2052	£ 8,400	\$ 4,705	0.11
Receive	1-Day GBP-SONIO Compounded-OIS	3.700	28/03/2034	1,600	44	0.00
Receive ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	3.750	18/09/2034	24,900	644	0.02
Receive ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	3.750	18/09/2054	5,300	308	0.01
Pay	1-Day GBP-SONIO Compounded-OIS	4.320	20/10/2033	1,700	68	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.062	18/09/2026	¥ 3,550,000	(288)	(0.01)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.063	19/09/2026	7,000	(1)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.064	19/09/2026	877,000	(72)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.380	18/06/2028	5,170,000	(609)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.500	15/03/2042	2,698,500	1,711	0.04
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.662	19/04/2042	260,000	201	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.705	31/10/2038	1,180,000	534	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.750	20/03/2038	436,000	142	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.750	20/12/2038	1,947,000	912	0.02
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.785	12/11/2038	600,000	270	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.800	22/10/2038	400,000	174	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.800	15/06/2052	500,000	607	0.02
Pay	1-Day USD-SOFR Compounded-OIS	1.730	24/02/2032	\$ 14,800	(2,308)	(0.06)
Receive	1-Day USD-SOFR Compounded-OIS	1.750	21/12/2052	60,600	9,624	0.23
Pay	1-Day USD-SOFR Compounded-OIS	1.765	16/03/2032	45,000	(6,807)	(0.16)
Pay	1-Day USD-SOFR Compounded-OIS	1.943	21/04/2032	14,800	(2,002)	(0.05)
Pay	1-Day USD-SOFR Compounded-OIS	2.680	11/07/2032	31,600	(3,208)	(0.08)
Pay	1-Day USD-SOFR Compounded-OIS	2.690	11/07/2032	31,600	(3,177)	(0.08)
Receive	1-Day USD-SOFR Compounded-OIS	3.050	14/12/2052	9,570	1,375	0.03
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.156	10/03/2033	21,900	509	0.01
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.500	18/12/2025	40,000	362	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	90,500	1,322	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.613	15/08/2033	66,600	2,147	0.05
Pay	1-Day USD-SOFR Compounded-OIS	3.650	05/12/2024	68,600	(1,003)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	1,800	63	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.687	15/08/2033	115,400	3,047	0.07
Receive	1-Day USD-SOFR Compounded-OIS	3.717	15/08/2033	24,100	580	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.722	31/10/2030	4,400	95	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.727	31/10/2030	8,900	189	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.732	31/10/2030	6,000	126	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.734	15/08/2033	33,200	753	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.739	31/10/2030	9,000	185	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.743	15/08/2033	4,400	97	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.745	15/08/2033	3,100	68	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	9,800	229	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	02/01/2034	1,900	55	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.753	15/08/2033	12,700	269	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.754	15/08/2033	10,700	226	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.763	15/08/2033	20,400	416	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.800	22/08/2030	1,900	(44)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.807	31/05/2028	24,700	359	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.810	02/01/2034	1,900	46	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.854	29/12/2033	3,700	76	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.080	05/06/2034	3,900	(20)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.105	24/04/2034	3,500	45	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.130	03/05/2034	3,600	52	0.00
Receive	1-Day USD-SOFR Compounded-OIS	5.160	31/05/2025	75,900	(24)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	5.388	18/10/2024	76,500	48	0.00
Pay	1-Year BRL-CDI	11.496	04/01/2027	BRL 223,000	(342)	(0.01)
Pay	1-Year BRL-CDI	11.528	04/01/2027	99,600	(141)	0.00
Pay	1-Year BRL-CDI	11.548	04/01/2027	195,600	(255)	(0.01)
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.500	01/06/2032	CAD 44,100	190	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/12/2033	12,000	(182)	0.00
Pay	3-Month NZD-BBR	3.750	15/06/2027	NZD 39,100	(124)	0.00
Pay	3-Month NZD-BBR	4.250	21/12/2027	3,300	(25)	0.00
Pay	6-Month AUD-BBR-BBSW	4.500	20/09/2033	AUD 10,900	177	0.00
Pay	6-Month AUD-BBR-BBSW	4.500	20/03/2034	12,000	365	0.01
Pay	6-Month EUR-EURIBOR	0.550	10/08/2024	€ 4,000	(48)	0.00

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	6-Month EUR-EURIBOR	0.650%	12/04/2027	€ 25,000	\$ (1,758)	(0.04)
Pay	6-Month EUR-EURIBOR	1.000	13/05/2027	21,000	(1,261)	(0.03)
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.500	18/09/2054	46,900	2,250	0.05
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.650	08/01/2034	3,600	91	0.00
Receive	6-Month EUR-EURIBOR	2.670	03/04/2034	1,600	32	0.00
Pay	6-Month EUR-EURIBOR	2.750	05/03/2034	2,600	(20)	0.00
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.750	18/09/2034	121,600	(3,083)	(0.07)
Receive	6-Month EUR-EURIBOR	2.760	03/01/2029	3,100	44	0.00
Pay	6-Month EUR-EURIBOR	2.760	04/03/2034	2,600	(17)	0.00
Pay	6-Month EUR-EURIBOR	2.770	16/04/2029	3,800	(24)	0.00
Pay	6-Month EUR-EURIBOR	2.770	29/04/2034	2,400	(10)	0.00
Pay	6-Month EUR-EURIBOR	2.780	02/05/2029	3,900	(20)	0.00
Pay	6-Month EUR-EURIBOR	2.827	06/05/2029	3,900	(11)	0.00
Pay	6-Month EUR-EURIBOR	2.860	24/04/2029	5,700	(9)	0.00
Receive	6-Month EUR-EURIBOR	2.880	19/12/2028	4,600	(57)	0.00
Receive	6-Month EUR-EURIBOR	2.890	22/12/2033	3,500	(63)	0.00
Receive	6-Month EUR-EURIBOR	2.910	29/12/2033	2,200	(45)	0.00
Receive	6-Month EUR-EURIBOR	2.920	13/12/2028	5,100	(72)	0.00
Receive	6-Month EUR-EURIBOR	2.950	29/12/2028	2,800	(46)	0.00
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.950	12/06/2029	3,100	15	0.00
Receive	6-Month EUR-EURIBOR	3.063	06/12/2033	2,300	(77)	0.00
Receive	6-Month EUR-EURIBOR	3.128	04/12/2033	1,800	(71)	0.00
Receive	6-Month EUR-EURIBOR	3.148	20/11/2033	2,900	(117)	0.00
Receive	6-Month EUR-EURIBOR	3.179	29/11/2028	2,300	(60)	0.00
Receive	6-Month EUR-EURIBOR	3.255	22/11/2028	1,900	(57)	0.00
Receive	6-Month EUR-EURIBOR	3.280	22/11/2033	1,400	(74)	0.00
Receive	6-Month EUR-EURIBOR	3.305	27/11/2033	2,700	(149)	0.00
Pay ⁽⁴⁾	28-Day MXN-TIIE	9.430	06/04/2029	MXN 76,300	(28)	0.00
Pay ⁽⁴⁾	28-Day MXN-TIIE	9.510	06/04/2029	48,000	(10)	0.00
					\$ 8,028	0.20
					\$ 2,762	0.07

Total Centrally Cleared Financial Derivative Instruments

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (4) This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PURCHASED OPTIONS**CREDIT DEFAULT SWAPPTIONS ON CREDIT INDICES**

Counterparty	Description	Buy/Sell Protection	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
GST	Put - OTC CDX.IG-42 5-Year Index	Buy	0.600%	20/11/2024	13,300	\$ 28	\$ 36	0.00

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BPS	Call - OTC USD versus CNH	CNH 7.275	06/12/2024	700	\$ 84	\$ 178	0.01
	Call - OTC USD versus CNH	7.325	06/12/2024	400	50	77	0.00
	Call - OTC USD versus CNH	7.400	06/12/2024	500	46	71	0.00
	Call - OTC USD versus CNH	7.325	14/01/2025	500	48	82	0.00
	Call - OTC USD versus CNH	7.400	14/01/2025	500	40	63	0.00
	Call - OTC USD versus CNH	7.400	23/01/2025	500	47	63	0.00
BRC	Call - OTC USD versus CNH	7.300	14/02/2025	200	21	30	0.00
CBK	Call - OTC USD versus CNH	7.300	14/01/2025	500	52	94	0.00
	Call - OTC USD versus CNH	7.450	14/02/2025	500	48	57	0.00
DUB	Call - OTC USD versus CNH	7.400	12/12/2024	4,400	407	649	0.02
GLM	Put - OTC GBP versus USD	\$ 1.200	26/09/2024	11,100	367	21	0.00
MBC	Call - OTC USD versus CNH	CNH 7.350	06/12/2024	700	68	128	0.01
	Call - OTC USD versus CNH	7.375	14/02/2025	500	49	68	0.00
SCX	Call - OTC USD versus CNH	7.300	14/02/2025	200	20	30	0.00
					\$ 1,347	\$ 1,611	0.04

Schedule of Investments Total Return Bond Fund (Cont.)

INTEREST RATE SWAPTIONS										
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets	
FAR	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.070%	04/06/2025	9,700	\$ 336	\$ 341	0.01	
GLM	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.725	14/11/2024	48,700	0	24	0.00	
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.749	13/11/2024	73,900	0	37	0.00	
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.754	15/11/2024	34,200	0	18	0.00	
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.765	18/11/2024	26,100	0	15	0.00	
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.800	20/11/2024	35,100	0	23	0.00	
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.800	17/12/2024	30,600	0	29	0.00	
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.820	21/11/2024	35,100	0	25	0.00	
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.840	05/12/2024	40,600	0	38	0.00	
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.850	22/11/2024	26,100	0	21	0.00	
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	09/12/2024	40,600	0	45	0.00	
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	13/12/2024	41,400	0	50	0.00	
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.920	25/11/2024	37,000	0	36	0.00	
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.920	03/12/2024	28,800	0	32	0.00	
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.930	29/11/2024	66,600	0	73	0.00	
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.930	11/12/2024	40,500	0	51	0.00	
MYC	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.920	27/02/2025	6,900	302	245	0.01	
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.329	29/05/2025	11,700	399	279	0.01	
							\$ 1,037	\$ 1,382	0.03	

WRITTEN OPTIONS

CREDIT DEFAULT SWAPTIONS ON CREDIT INDICES										
Counterparty	Description	Buy/Sell Protection	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets		
GST	Put - OTC CDX.IG-42 5-Year Index	Sell	0.800%	20/11/2024	26,600	\$ (27)	\$ (33)	0.00		

FOREIGN CURRENCY OPTIONS										
Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets			
GLM	Put - OTC GBP versus USD	\$ 1.100	26/09/2024	22,200	\$ (228)	\$ (2)	0.00			

INTEREST RATE SWAPTIONS										
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets	
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.800%	08/07/2024	3,600	\$ (16)	\$ (5)	0.00	
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.350	08/07/2024	3,600	(16)	0	0.00	
BRC	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.700	04/07/2024	4,000	(6)	(1)	0.00	
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.000	04/07/2024	4,000	(6)	(1)	0.00	
	Call - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Receive	3.700	05/07/2024	2,400	(9)	(1)	0.00	
	Put - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Pay	4.070	05/07/2024	2,400	(9)	(1)	0.00	
CBK	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.710	26/07/2024	2,400	(9)	(7)	0.00	
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.060	26/07/2024	2,400	(9)	(12)	0.00	
FAR	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.430	04/06/2025	37,200	(335)	(314)	(0.01)	
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.586	15/07/2024	3,800	(14)	(2)	0.00	
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.885	10/07/2024	3,900	(13)	(15)	0.00	
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.986	15/07/2024	3,800	(14)	(21)	0.00	
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.235	10/07/2024	3,900	(13)	(2)	0.00	
GLM	Call - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.689	15/07/2024	6,900	(14)	(3)	0.00	
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.139	15/07/2024	6,900	(14)	(16)	0.00	
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.244	27/02/2025	26,200	(301)	(231)	(0.01)	
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.540	24/07/2024	3,500	(15)	(3)	0.00	
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.628	18/07/2024	6,700	(26)	(8)	0.00	
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	24/07/2024	6,900	(25)	(12)	0.00	
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.680	22/07/2024	3,400	(13)	(6)	0.00	
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.844	03/07/2024	5,200	(17)	(8)	0.00	
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.880	08/07/2024	7,000	(21)	(20)	0.00	
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.978	18/07/2024	6,700	(26)	(43)	0.00	
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.998	24/07/2024	6,900	(25)	(45)	(0.01)	
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.000	24/07/2024	3,500	(15)	(23)	0.00	
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.030	22/07/2024	3,400	(13)	(17)	0.00	
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.194	03/07/2024	5,200	(17)	(1)	0.00	
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.230	08/07/2024	7,000	(21)	(2)	0.00	
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.300	14/11/2024	5,400	0	(26)	0.00	
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	13/11/2024	8,200	0	(40)	0.00	
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	15/11/2024	3,800	0	(19)	0.00	
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	18/11/2024	2,900	0	(15)	0.00	
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.350	20/11/2024	3,900	0	(23)	0.00	
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.353	17/12/2024	3,400	0	(25)	0.00	
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.357	21/11/2024	3,900	0	(24)	0.00	
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.360	22/11/2024	2,900	0	(18)	0.00	
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.363	05/12/2024	4,500	0	(32)	0.00	
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.395	09/12/2024	4,500	0	(35)	0.00	
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.400	25/11/2024	4,100	0	(29)	0.00	
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.425	13/12/2024	4,600	0	(41)	0.00	
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440	03/12/2024	3,200	0	(27)	0.00	
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.465	29/11/2024	3,200	0	(29)	0.00	

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets	
JPM	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.468%	29/11/2024	4,200	\$ 0	\$ (38)	0.00	
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.468	11/12/2024	4,500	0	(44)	0.00	
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.550	15/07/2024	1,900	(7)	(1)	0.00	
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.550	18/07/2024	2,300	(8)	(2)	0.00	
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.880	15/07/2024	1,900	(7)	(8)	0.00	
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	18/07/2024	2,300	(8)	(10)	0.00	
	Call - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.850	05/07/2024	7,800	(19)	(3)	0.00	
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.250	05/07/2024	7,800	(19)	(3)	0.00	
	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.610	15/07/2024	2,500	(5)	(1)	0.00	
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.940	15/07/2024	2,500	(5)	(4)	0.00	
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.640	23/07/2024	1,800	(7)	(3)	0.00	
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.675	22/07/2024	3,600	(14)	(7)	0.00	
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.800	05/07/2024	1,800	(7)	(2)	0.00	
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.990	23/07/2024	1,800	(7)	(12)	0.00	
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.025	22/07/2024	3,600	(14)	(19)	0.00	
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.150	05/07/2024	1,800	(7)	(1)	0.00	
	Call - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Receive	3.800	03/07/2024	2,100	(9)	(3)	0.00	
	Put - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Pay	4.150	03/07/2024	2,100	(9)	0	0.00	
	MYC	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.750	29/05/2025	44,900	(399)	(241)	(0.01)
		Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.820	11/07/2024	4,100	(7)	(10)	0.00
Put - OTC 5-Year Interest Rate Swap		6-Month EUR-EURIBOR	Pay	3.120	11/07/2024	4,100	(7)	(1)	0.00	
Call - OTC 10-Year Interest Rate Swap		3-Month USD-LIBOR	Receive	3.630	29/07/2024	3,600	(9)	(7)	0.00	
Call - OTC 10-Year Interest Rate Swap		3-Month USD-LIBOR	Receive	3.690	29/07/2024	3,600	(13)	(10)	0.00	
Call - OTC 10-Year Interest Rate Swap		3-Month USD-LIBOR	Receive	3.765	22/07/2024	3,300	(14)	(10)	0.00	
Put - OTC 10-Year Interest Rate Swap		3-Month USD-LIBOR	Pay	4.040	29/07/2024	3,600	(13)	(21)	0.00	
Put - OTC 10-Year Interest Rate Swap		3-Month USD-LIBOR	Pay	4.090	29/07/2024	3,600	(9)	(16)	0.00	
Put - OTC 10-Year Interest Rate Swap		3-Month USD-LIBOR	Pay	4.265	22/07/2024	3,300	(14)	(4)	0.00	
Call - OTC 5-Year Interest Rate Swap		6-Month EUR-EURIBOR	Receive	2.630	17/07/2024	4,100	(7)	(3)	0.00	
RYL	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.630	22/07/2024	4,100	(7)	(4)	0.00	
	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.740	15/07/2024	4,000	(6)	(6)	0.00	
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.940	22/07/2024	4,100	(7)	(9)	0.00	
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.970	17/07/2024	4,100	(7)	(6)	0.00	
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.040	15/07/2024	4,000	(6)	(3)	0.00	
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.570	25/07/2024	3,200	(10)	(5)	0.00	
ULO	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	25/07/2024	3,200	(10)	(15)	0.00	
							\$ (1,729)	\$ (1,735)	(0.04)	

OPTIONS ON SECURITIES

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
JPM	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	\$ 94.969	08/07/2024	2,200	\$ (9)	\$ (1)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	97.266	08/07/2024	3,500	(7)	(4)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	97.719	08/07/2024	2,300	(4)	(1)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	97.969	08/07/2024	2,200	(7)	(1)	0.00
MSC	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	97.250	08/07/2024	5,300	(10)	(7)	0.00
SAL	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	97.969	08/07/2024	2,600	(8)	(1)	0.00
					\$ (45)	\$ (15)	0.00

(1) Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BPS	Colombia Government International Bond	1.000%	20/06/2027	\$ 1,600	\$ (77)	\$ 69	\$ (8)	0.00
	Colombia Government International Bond	1.000	20/12/2027	400	(36)	31	(5)	0.00
BRC	Colombia Government International Bond	1.000	20/12/2026	2,325	(107)	105	(2)	0.00
CBK	Colombia Government International Bond	1.000	20/06/2027	700	(25)	22	(3)	0.00
GST	Colombia Government International Bond	1.000	20/06/2027	3,000	(112)	98	(14)	0.00
	Colombia Government International Bond	1.000	20/12/2027	1,300	(116)	100	(16)	0.00
JPM	Colombia Government International Bond	1.000	20/12/2026	2,275	(104)	102	(2)	0.00
	Colombia Government International Bond	1.000	20/06/2027	400	(15)	13	(2)	0.00
MYC	Colombia Government International Bond	1.000	20/06/2027	2,900	(104)	90	(14)	0.00
	Colombia Government International Bond	1.000	20/12/2027	3,400	(303)	261	(42)	0.00
					\$ (999)	\$ 891	\$ (108)	0.00

(1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

(2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

Schedule of Investments Total Return Bond Fund (Cont.)

FORWARD FOREIGN CURRENCY CONTRACTS								
Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets	
AZD	07/2024	NZD 1,562	\$ 957	\$ 5	\$ 0	\$ 5	0.00	
	08/2024	\$ 957	NZD 1,562	0	(5)	(5)	0.00	
	10/2024	5,881	CNH 42,093	0	(66)	(66)	0.00	
BOA	07/2024	€ 804,187	\$ 873,139	11,252	0	11,252	0.27	
	07/2024	HKD 17,944	2,300	0	0	0	0.00	
	07/2024	KRW 8,974,089	6,560	42	0	42	0.00	
	07/2024	SGD 122	90	0	0	0	0.00	
	07/2024	\$ 1,689	€ 1,569	0	(7)	(7)	0.00	
	07/2024	1,326	PLN 5,283	0	(12)	(12)	0.00	
	07/2024	25,816	SGD 35,023	36	(9)	27	0.00	
	08/2024	SGD 32,010	\$ 23,618	0	(36)	(36)	0.00	
	08/2024	TRY 1,104	32	0	0	0	0.00	
	08/2024	\$ 8	TRY 269	0	0	0	0.00	
BPS	02/2025	CNH 6,730	\$ 942	5	0	5	0.00	
	07/2024	CAD 6,769	4,959	13	0	13	0.00	
	07/2024	€ 9,268	9,938	19	(14)	5	0.00	
	07/2024	£ 211,341	269,968	2,813	0	2,813	0.07	
	07/2024	¥ 221,900	1,410	30	0	30	0.00	
	07/2024	KRW 8,990,680	6,550	20	0	20	0.00	
	07/2024	\$ 24,288	AUD 36,452	56	0	56	0.00	
	07/2024	50	BRL 268	0	(2)	(2)	0.00	
	07/2024	6,133	€ 5,699	0	(25)	(25)	0.00	
	07/2024	1,093	£ 860	0	(6)	(6)	0.00	
	07/2024	1,100	IDR 18,025,029	2	0	2	0.00	
	07/2024	301	ILS 1,115	0	(5)	(5)	0.00	
	07/2024	2,954	NZD 4,809	0	(24)	(24)	0.00	
	07/2024	3,115	PLN 12,370	0	(39)	(39)	0.00	
	08/2024	AUD 36,452	\$ 24,309	0	(56)	(56)	0.00	
	08/2024	\$ 5	TRY 186	0	0	0	0.00	
	09/2024	CNH 102,965	\$ 14,368	183	0	183	0.00	
	09/2024	TWD 543,352	16,886	103	0	103	0.00	
	09/2024	\$ 2,309	INR 193,221	3	0	3	0.00	
	10/2024	CNH 35,493	\$ 4,957	54	0	54	0.00	
10/2024	\$ 1,164	CNH 8,339	0	(12)	(12)	0.00		
12/2024	1,713	12,287	0	(10)	(10)	0.00		
01/2025	CNH 12,844	\$ 1,798	13	0	13	0.00		
05/2029	KWD 1,021	3,510	101	0	101	0.00		
BRC	07/2024	AUD 376	249	0	(2)	(2)	0.00	
	07/2024	CAD 153	112	0	0	0	0.00	
	07/2024	PLN 25	6	0	0	0	0.00	
	07/2024	SGD 3,042	2,253	8	0	8	0.00	
	07/2024	THB 1,835	50	0	0	0	0.00	
	07/2024	\$ 818	NOK 8,601	0	(10)	(10)	0.00	
	07/2024	1,905	PLN 7,610	0	(12)	(12)	0.00	
	07/2024	5,847	TRY 203,432	249	0	249	0.01	
	08/2024	3,602	125,478	16	0	16	0.00	
	09/2024	MXN 266,507	\$ 14,211	0	(190)	(190)	0.00	
	09/2024	\$ 721	TRY 25,976	10	0	10	0.00	
	02/2025	942	CNH 6,727	0	(5)	(5)	0.00	
	07/2024	BRL 14,063	\$ 2,581	49	0	49	0.00	
CBK	07/2024	CHF 1,945	2,137	0	(27)	(27)	0.00	
	07/2024	£ 664	848	8	0	8	0.00	
	07/2024	KRW 618,302	453	4	0	4	0.00	
	07/2024	NZD 399	243	0	0	0	0.00	
	07/2024	\$ 6,641	BRL 33,388	0	(631)	(631)	(0.01)	
	07/2024	6,240	£ 4,885	0	(64)	(64)	0.00	
	07/2024	3,410	PLN 13,525	0	(46)	(46)	0.00	
	07/2024	183	THB 6,710	0	0	0	0.00	
	07/2024	27	ZAR 502	0	0	0	0.00	
	08/2024	2,581	BRL 14,110	0	(50)	(50)	0.00	
	09/2024	TWD 204,052	\$ 6,331	28	0	28	0.00	
	09/2024	\$ 25,866	INR 2,162,452	20	(10)	10	0.00	
	01/2025	1,799	CNH 12,841	0	(14)	(14)	0.00	
	DUB	07/2024	AUD 664	\$ 439	0	(4)	(4)	0.00
		07/2024	BRL 264	50	3	0	3	0.00
07/2024		KRW 4,868,089	3,538	3	0	3	0.00	
07/2024		\$ 350	BRL 1,757	0	(33)	(33)	0.00	
07/2024		3,294	PLN 12,945	0	(74)	(74)	0.00	
08/2024		BRL 7,784	\$ 1,512	116	0	116	0.00	
12/2024		\$ 16,368	CNH 116,810	0	(168)	(168)	0.00	
03/2025		100	TRY 4,738	12	0	12	0.00	
FAR	07/2024	AUD 35,412	\$ 23,594	0	(56)	(56)	0.00	
	07/2024	NZD 5,559	3,406	19	0	19	0.00	
	07/2024	\$ 3,556	¥ 566,652	0	(34)	(34)	0.00	
	08/2024	¥ 563,994	\$ 3,556	34	0	34	0.00	
GLM	08/2024	\$ 1,831	NZD 3,002	0	(2)	(2)	0.00	
	07/2024	KRW 7,697	\$ 6	0	0	0	0.00	
	07/2024	MXN 22,352	1,204	0	(16)	(16)	0.00	
	07/2024	\$ 12,369	€ 11,506	0	(38)	(38)	0.00	
	07/2024	100	KRW 137,380	0	0	0	0.00	
07/2024	2,091	PLN 8,261	0	(37)	(37)	0.00		

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets	
JPM	07/2024	\$ 5,926	ZAR 108,426	\$ 4	\$ 0	\$ 4	0.00	
	08/2024	17,725	BRL 93,758	0	(908)	(908)	(0.02)	
	08/2024	4,354	TRY 150,254	27	0	27	0.00	
	09/2024	1,110	44,363	148	0	148	0.00	
	07/2024	CAD 19,594	\$ 14,259	0	(60)	(60)	0.00	
	07/2024	CHF 1,163	1,286	0	(8)	(8)	0.00	
	07/2024	KRW 6,015,560	4,361	0	(8)	(8)	0.00	
	07/2024	SGD 31,834	23,651	162	0	162	0.00	
	07/2024	\$ 16,453	CHF 14,765	0	(22)	(22)	0.00	
	07/2024	2,093	€ 1,945	1	(10)	(9)	0.00	
	07/2024	10,195	IDR 165,342,838	0	(89)	(89)	0.00	
	07/2024	799	ILS 2,954	0	(14)	(14)	0.00	
	07/2024	1,310	PLN 5,123	0	(36)	(36)	0.00	
	07/2024	2,153	TRY 73,239	58	0	58	0.00	
	07/2024	11,157	ZAR 205,382	77	0	77	0.00	
	08/2024	CHF 14,710	\$ 16,453	21	0	21	0.00	
	08/2024	\$ 12,969	TRY 458,279	317	0	317	0.01	
	09/2024	TWD 347,162	\$ 10,783	60	0	60	0.00	
	09/2024	\$ 3,288	INR 275,494	9	0	9	0.00	
	10/2024	CNH 61,208	\$ 8,553	98	0	98	0.00	
10/2024	\$ 1,164	CNH 8,314	0	(16)	(16)	0.00		
11/2024	2,380	TRY 93,909	120	0	120	0.00		
12/2024	CNH 12,293	\$ 1,713	9	0	9	0.00		
MBC	03/2025	\$ 86	TRY 4,186	12	0	12	0.00	
	07/2024	CAD 42,263	\$ 31,039	153	0	153	0.00	
	07/2024	CZK 4,795	208	3	0	3	0.00	
	07/2024	£ 1,471	1,864	4	0	4	0.00	
	07/2024	¥ 345,235	2,208	61	0	61	0.00	
	07/2024	NOK 6,691	628	0	0	0	0.00	
	07/2024	SGD 67	50	0	0	0	0.00	
	07/2024	\$ 50,266	CAD 68,822	30	0	30	0.00	
	07/2024	876,373	€ 819,562	2,007	(13)	1,994	0.05	
	07/2024	1,004	£ 789	0	(7)	(7)	0.00	
	08/2024	CAD 68,776	\$ 50,266	0	(32)	(32)	0.00	
	08/2024	€ 818,770	876,790	0	(2,007)	(2,007)	(0.05)	
	08/2024	\$ 1,049	£ 829	0	(1)	(1)	0.00	
	08/2024	628	NOK 6,686	0	0	0	0.00	
	09/2024	TWD 9,626	\$ 299	2	0	2	0.00	
	12/2024	CNH 19,147	2,683	28	0	28	0.00	
	12/2024	\$ 2,683	CNH 19,140	0	(29)	(29)	0.00	
	MYI	07/2024	BRL 21,089	\$ 4,083	286	0	286	0.01
		07/2024	€ 6,991	7,496	3	0	3	0.00
		07/2024	£ 66	83	0	0	0	0.00
07/2024		NOK 1,911	179	0	0	0	0.00	
07/2024		\$ 437	€ 409	1	0	1	0.00	
07/2024		171	£ 135	0	0	0	0.00	
07/2024		3,059	NZD 4,987	0	(20)	(20)	0.00	
07/2024		26	SGD 35	0	0	0	0.00	
08/2024		179	NOK 1,909	0	0	0	0.00	
09/2024		TWD 138,103	\$ 4,305	39	0	39	0.00	
09/2024		\$ 2,199	INR 183,890	1	0	1	0.00	
07/2024		261,372	£ 206,113	0	(825)	(825)	(0.02)	
RBC	08/2024	£ 206,113	\$ 261,416	823	0	823	0.02	
	07/2024	IDR 328,240	20	0	0	0	0.00	
SCX	07/2024	KRW 4,558,335	3,342	32	0	32	0.00	
	07/2024	PEN 20,286	5,411	115	0	115	0.00	
	07/2024	SGD 33	24	0	0	0	0.00	
	07/2024	\$ 1,292	€ 1,203	0	(3)	(3)	0.00	
	07/2024	1,050	£ 829	0	(2)	(2)	0.00	
	07/2024	12	MXN 223	0	0	0	0.00	
	07/2024	3	SGD 4	0	0	0	0.00	
	09/2024	CNH 42,255	\$ 5,890	68	0	68	0.00	
	09/2024	TWD 211,393	6,558	28	0	28	0.00	
	09/2024	\$ 19,104	INR 1,598,928	29	0	29	0.00	
	07/2024	€ 20,137	\$ 21,844	262	0	262	0.01	
	SSB	07/2024	CHF 52	57	0	0	0	0.00
07/2024		NZD 2,276	1,394	7	0	7	0.00	
TOR	08/2024	\$ 1,394	NZD 2,276	0	(7)	(7)	0.00	
	07/2024	CHF 11,613	\$ 12,851	0	(72)	(72)	0.00	
UAG	07/2024	ILS 3,147	849	13	0	13	0.00	
	12/2024	CNH 116,857	16,368	162	0	162	0.00	
				\$ 20,609	\$ (6,040)	\$ 14,569	0.35	

Schedule of Investments Total Return Bond Fund (Cont.)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional CAD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	\$ 1,867	CAD 2,555	\$ 0	\$ 0	\$ 0	0.00
CBK	07/2024	CAD 3,670	\$ 2,682	0	0	0	0.00
	07/2024	\$ 1,663	CAD 2,265	0	(7)	(7)	0.00
	08/2024	2,682	3,668	0	0	0	0.00
MBC	07/2024	CAD 7,646	\$ 5,585	0	(3)	(3)	0.00
	07/2024	\$ 2,210	CAD 3,010	0	(11)	(11)	0.00
	08/2024	5,585	7,641	3	0	3	0.00
MYI	07/2024	CAD 96	\$ 70	0	0	0	0.00
RBC	07/2024	\$ 2,546	CAD 3,488	3	0	3	0.00
				\$ 6	\$ (21)	\$ (15)	0.00

As at 30 June 2024, the Institutional CHF (Hedged) Accumulation, Investor CHF (Hedged) Accumulation and E Class CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 6,373	CHF 5,732	\$ 6	\$ 0	\$ 6	0.00
BRC	07/2024	65	58	0	0	0	0.00
CBK	07/2024	649	591	8	0	8	0.00
GLM	07/2024	CHF 2	\$ 2	0	0	0	0.00
JPM	07/2024	6,881	7,668	10	0	10	0.00
	08/2024	\$ 7,654	CHF 6,843	0	(10)	(10)	0.00
MBC	07/2024	CHF 149	\$ 167	1	0	1	0.00
	07/2024	\$ 16	CHF 14	0	0	0	0.00
MYI	07/2024	CHF 240	\$ 268	1	0	1	0.00
SCX	07/2024	\$ 198	CHF 178	0	0	0	0.00
TOR	07/2024	7,585	6,851	40	0	40	0.00
UAG	07/2024	CHF 6,815	\$ 7,595	12	0	12	0.00
	07/2024	\$ 7,480	CHF 6,759	42	0	42	0.00
	08/2024	7,595	6,789	0	(11)	(11)	0.00
				\$ 120	\$ (21)	\$ 99	0.00

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation, Administrative EUR (Hedged) Accumulation, E Class EUR (Hedged) Accumulation, E Class EUR (Hedged) Income, R Class EUR (Hedged) Accumulation and T Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 938	\$ 1,014	\$ 8	\$ 0	\$ 8	0.00
	07/2024	\$ 391,880	€ 360,947	0	(5,036)	(5,036)	(0.12)
BPS	07/2024	€ 327,481	\$ 350,294	17	(700)	(683)	(0.02)
	07/2024	\$ 334,223	€ 308,723	0	(3,350)	(3,350)	(0.08)
	08/2024	348,866	325,690	701	0	701	0.02
BRC	07/2024	€ 223	\$ 239	0	0	0	0.00
CBK	07/2024	1,687	1,828	20	0	20	0.00
FAR	07/2024	\$ 381,716	€ 350,470	0	(6,100)	(6,100)	(0.15)
GLM	07/2024	€ 1,097	\$ 1,188	12	0	12	0.00
JPM	07/2024	1,346	1,440	0	(2)	(2)	0.00
MBC	07/2024	353,340	377,905	50	(838)	(788)	(0.02)
	08/2024	\$ 365,793	€ 341,587	838	0	838	0.02
MYI	07/2024	€ 378	\$ 406	0	0	0	0.00
RBC	07/2024	978	1,063	14	0	14	0.00
RYL	07/2024	\$ 45	€ 42	0	0	0	0.00
SCX	07/2024	€ 342,212	\$ 366,649	3	(120)	(117)	0.00
	08/2024	\$ 366,228	€ 341,320	116	0	116	0.00
SSB	07/2024	10,304	9,499	0	(124)	(124)	0.00
UAG	08/2024	€ 402	\$ 430	0	(1)	(1)	0.00
				\$ 1,779	\$ (16,271)	\$ (14,492)	(0.35)

As at 30 June 2024, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	£ 8,407	\$ 10,631	\$ 3	\$ 0	\$ 3	0.00
	07/2024	\$ 22,697	£ 17,811	0	(183)	(183)	(0.01)
	08/2024	10,632	8,407	0	(3)	(3)	0.00
BRC	07/2024	£ 782	\$ 1,000	11	0	11	0.00
CBK	07/2024	195	248	1	0	1	0.00
	07/2024	\$ 547	£ 430	0	(3)	(3)	0.00
	08/2024	16	13	0	0	0	0.00
DUB	07/2024	11,859	9,294	0	(110)	(110)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MBC	07/2024	£ 9,495	\$ 12,014	\$ 11	\$ 0	\$ 11	0.00
	07/2024	\$ 127	£ 99	0	(1)	(1)	0.00
	08/2024	11,141	8,804	0	(9)	(9)	0.00
RBC	07/2024	£ 8,779	\$ 11,133	35	0	35	0.00
	08/2024	\$ 11,134	£ 8,779	0	(35)	(35)	0.00
RYL	07/2024	30	23	0	0	0	0.00
				\$ 61	\$ (344)	\$ (283)	(0.01)

As at 30 June 2024, the Institutional SGD (Hedged) Accumulation, Administrative SGD (Hedged) Income and E Class SGD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	SGD 13,249	\$ 9,762	\$ 0	\$ (15)	\$ (15)	0.00
	07/2024	\$ 8,903	SGD 12,016	0	(37)	(37)	0.00
	08/2024	9,714	13,165	15	0	15	0.00
BPS	07/2024	SGD 13,256	\$ 9,774	0	(7)	(7)	0.00
	08/2024	\$ 9,774	SGD 13,237	8	0	8	0.00
BRC	07/2024	SGD 22	\$ 16	0	0	0	0.00
CBK	07/2024	\$ 284	SGD 383	0	(1)	(1)	0.00
GLM	07/2024	SGD 95	\$ 71	0	0	0	0.00
JPM	07/2024	33	25	0	0	0	0.00
	07/2024	\$ 9,802	SGD 13,194	0	(67)	(67)	0.00
MBC	07/2024	SGD 121	\$ 90	0	0	0	0.00
MYI	07/2024	\$ 5	SGD 7	0	0	0	0.00
SCX	07/2024	9,760	13,152	0	(56)	(56)	0.00
UAG	07/2024	SGD 18	\$ 13	0	0	0	0.00
				\$ 23	\$ (183)	\$ (160)	0.00
Total OTC Financial Derivative Instruments						\$ 854	0.02

SECURITIES SOLD SHORT

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA 2.000% due 01/08/2054	\$ 1,500	\$ (1,175)	(0.03)
Total Securities Sold Short		\$ (1,175)	(0.03)
Total Investments		\$ 5,737,245	139.03
Other Current Assets & Liabilities		\$ (1,610,542)	(39.03)
Net Assets		\$ 4,126,703	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

- Security is an Interest Only ("IO") or IO Strip.
- Zero coupon security.
- Principal amount of security is adjusted for inflation.
- Perpetual maturity; date shown, if applicable, represents next contractual call date.
- Affiliated to the Fund.
- Contingent convertible security.
- Securities with an aggregate fair value of \$18,076 (31 December 2023: \$3,484) have been pledged as collateral under the terms of the Master Repurchase Agreements and/ or Global Master Repurchase Agreements as at 30 June 2024.
- Security with an aggregate fair value of \$7,576 (31 December 2023: \$Nil) has been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 30 June 2024.

Cash of \$35 (31 December 2023: \$35) has been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Cash of \$73,768 (31 December 2023: \$53,307) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$8,150 (31 December 2023: \$9,980) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Schedule of Investments Total Return Bond Fund (Cont.)

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 5,603,136	\$ 3,265	\$ 5,606,401
Investment Funds	126,791	0	0	126,791
Repurchase Agreements	0	417	0	417
Financial Derivative Instruments ⁽³⁾	(3,067)	7,878	0	4,811
Securities Sold Short	0	(1,175)	0	(1,175)
Totals	\$ 123,724	\$ 5,610,256	\$ 3,265	\$ 5,737,245

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 5,907,673	\$ 1,316	\$ 5,908,989
Investment Funds	151,381	0	0	151,381
Repurchase Agreements	0	732	0	732
Financial Derivative Instruments ⁽³⁾	(9,595)	(11,113)	0	(20,708)
Securities Sold Short	0	(34,262)	0	(34,262)
Totals	\$ 141,786	\$ 5,863,030	\$ 1,316	\$ 6,006,132

(1) See Note 3 in the Notes to Financial Statements for additional information.

(2) Refer to the Schedule of Investments for additional information.

(3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOS	5.570%	26/06/2024	03/07/2024	\$ (9,938)	\$ (9,945)	(0.24)
BRC	5.300	26/02/2024	TBD ⁽¹⁾	(5,057)	(5,151)	(0.12)
JPS	5.250	14/06/2024	02/08/2024	(2,724)	(2,731)	(0.07)
Total Reverse Repurchase Agreements					\$ (17,827)	(0.43)

(1) Open maturity reverse repurchase agreement.

Sale-Buyback Financing Transactions Outstanding as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Sale-Buyback Financing Transactions ⁽¹⁾	% of Net Assets
BPG	5.450%	13/06/2024	25/07/2024	\$ (7,738)	\$ (7,759)	(0.19)
Total Sale-Buyback Financing Transactions					\$ (7,759)	(0.19)

(1) Payable for sale-buyback transactions includes \$28 of deferred price drop.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (66)	\$ 0	\$ (66)	\$ 619	\$ (660)	\$ (41)
BOA	6,207	(6,710)	(503)	(190)	260	70
BPS	224	210	434	(1,685)	4,030	2,345
BRC	99	0	99	1,815	(3,920)	(2,105)
CBK	(586)	590	4	152	0	152
DUB	394	(420)	(26)	(152)	0	(152)
FAR	(6,152)	6,480	328	155	0	155
GLM	(951)	870	(81)	(2,320)	2,510	190
GST	(27)	0	(27)	(20)	260	240
JPM	543	(330)	213	(872)	930	58
MBC	436	(280)	156	3,501	(5,220)	(1,719)
MSC	(7)	0	(7)	N/A	N/A	N/A
MYC	(97)	0	(97)	1,848	(2,000)	(152)
MYI	311	(230)	81	270	(320)	(50)
RBC	15	0	15	58	0	58
RYL	(31)	0	(31)	N/A	N/A	N/A

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
SAL	\$ (1)	\$ 0	\$ (1)	\$ (454)	\$ 550	\$ 96
SCX	240	(170)	70	469	(320)	149
SOG	N/A	N/A	N/A	(1)	0	(1)
SSB	138	(260)	(122)	65	0	65
TOR	40	(130)	(90)	112	0	112
UAG	145	0	145	(1,625)	1,440	(185)
ULO	(20)	0	(20)	N/A	N/A	N/A

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	60.98	57.73
Transferable securities dealt in on another regulated market*	74.58	75.96
Other transferable securities	0.30	N/A
Investment funds	3.07	3.42
Repurchase agreements	0.01	0.02
Financial derivative instruments dealt in on a regulated market	0.03	(0.36)
Centrally cleared financial derivative instruments	0.07	(0.15)
OTC financial derivative instruments	0.02	0.04
Securities sold short	(0.03)	(0.78)
Reverse repurchase agreements	(0.43)	(0.07)
Sale-buyback financing transactions	(0.19)	N/A

* As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Loan Participations and Assignments	0.10	N/A
Corporate Bonds & Notes	48.00	40.66
Municipal Bonds & Notes	0.48	0.40
U.S. Government Agencies	50.84	53.46
U.S. Treasury Obligations	17.07	18.14
Non-Agency Mortgage-Backed Securities	7.58	8.52
Asset-Backed Securities	6.66	7.73
Sovereign Issues	5.10	4.28
Short-Term Instruments	0.03	0.50
Investment Funds	3.07	3.42
Repurchase Agreements	0.01	0.02
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.03	(0.36)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.07	0.08
Credit Default Swaps on Credit Indices — Buy Protection	(0.20)	(0.20)
Credit Default Swaps on Credit Indices — Sell Protection	0.00	N/A
Interest Rate Swaps	0.20	(0.03)
OTC Financial Derivative Instruments		
Purchased Options		
Credit Default Swaptions on Credit Indices	0.00	N/A
Foreign Currency Options	0.04	0.00
Interest Rate Swaptions	0.03	0.06
Written Options		
Credit Default Swaptions on Credit Indices	0.00	N/A
Foreign Currency Options	0.00	0.00
Interest Rate Swaptions	(0.04)	(0.02)
Options on Securities	0.00	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Forward Foreign Currency Contracts	0.35	(0.20)
Hedged Forward Foreign Currency Contracts	(0.36)	0.21
Securities Sold Short	(0.03)	(0.78)
Other Current Assets & Liabilities	(39.03)	(35.88)
Net Assets	100.00	100.00

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (0005)	% OF NET ASSETS
Elevation CLO Ltd.				SHORT-TERM INSTRUMENTS				INVESTMENT FUNDS			
6.820% due 15/10/2029	\$ 20	\$ 19	0.01	COMMERCIAL PAPER				COLLECTIVE INVESTMENT SCHEMES			
Euro-Galaxy CLO DAC				Alimentation Couche-Tard, Inc.	\$ 1,900	\$ 1,896	0.85	PIMCO Select Funds plc -			
4.511% due 24/04/2034	€ 249	266	0.12	5.510% due 12/07/2024				PIMCO US Dollar			
Greenwood Park CLO Ltd.				Keurig Dr Pepper, Inc.	1,900	1,894	0.84	Short-Term Floating			
6.600% due 15/04/2031	\$ 1,068	1,070	0.48	5.510% due 19/07/2024				NAV Fund (b)	42,382	\$ 422	0.19
Madison Park Funding Ltd.				L3Harris Technologies, Inc.	1,500	1,495	0.67	EXCHANGE-TRADED FUNDS			
6.340% due 15/04/2029	147	147	0.07	5.520% due 22/07/2024	250	249	0.11	PIMCO ETFs plc - PIMCO			
Nassau Ltd.				5.600% due 17/07/2024				US Dollar Short Maturity			
6.840% due 15/01/2030	688	688	0.31	Marriott International, Inc.	1,300	1,292	0.58	UCITS ETF (b)	220,110	22,023	9.84
Oak Hill European Credit Partners DAC				5.530% due 06/08/2024	600	596	0.27	Total Investment Funds		\$ 22,445	10.03
4.637% due 20/10/2031	€ 260	278	0.12	5.530% due 07/08/2024							
SJM Private Credit Student Loan Trust				NextEra Energy Capital Holdings, Inc.	900	899	0.40				
5.891% due 15/06/2039	\$ 304	295	0.13	5.570% due 08/07/2024							
		<u>3,901</u>	<u>1.74</u>	Penske Truck Leasing Co. LP	1,800	1,785	0.80				
				5.540% due 20/08/2024							
				Total Short-Term Instruments		<u>10,106</u>	<u>4.52</u>				
SOVEREIGN ISSUES				Total Transferable Securities		\$ 191,386	85.51				
PSP Capital, Inc.											
5.611% due 03/03/2025	1,900	1,900	0.85								

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
DEU	5.230%	28/06/2024	01/07/2024	\$ 3,100	U.S. Treasury Notes 1.125% due 31/08/2028	\$ (3,164)	\$ 3,100	\$ 3,101	1.39
	5.350	28/06/2024	01/07/2024	14,900	U.S. Treasury Bonds 5.375% due 15/02/2031	(15,196)	14,900	14,907	6.65
SSB	2.600	28/06/2024	01/07/2024	533	U.S. Treasury Notes 4.125% due 31/07/2028	(544)	533	533	0.24
Total Repurchase Agreements						\$ (18,904)	\$ 18,533	\$ 18,541	8.28

(1) Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month EURIBOR June Futures	Short	06/2025	38	\$ 10	0.00
3-Month SOFR December Futures	Short	03/2026	65	(6)	0.00
3-Month SONIA Index June Futures	Short	09/2025	23	(8)	0.00
Australia Government 3-Year Note September Futures	Long	09/2024	134	(60)	(0.03)
Australia Government 10-Year Bond September Futures	Long	09/2024	57	(55)	(0.02)
CAC 40 Index July Futures	Long	07/2024	13	(20)	(0.01)
DAX Index September Futures	Long	09/2024	2	7	0.00
E-mini NASDAQ 100 Index September Futures	Long	09/2024	12	(6)	0.00
E-Mini Russell 2000 Index September Futures	Long	09/2024	14	6	0.00
E-mini S&P 500 Index September Futures	Long	09/2024	5	1	0.00
Euro STOXX Bank September Futures	Long	09/2024	327	22	0.01
Euro-BTP Italy Government Bond September Futures	Short	09/2024	215	(5)	0.00
Euro-BTP Italy Government Bond September Futures	Short	09/2024	9	13	0.00
Euro-OAT France Government 10-Year Bond September Futures	Short	09/2024	14	10	0.00
FTSE 100 Index September Futures	Long	09/2024	27	(1)	0.00
FTSE China A50 Index July Futures	Long	07/2024	263	(18)	(0.01)
FTSE Taiwan Index July Futures	Long	07/2024	84	36	0.02
FTSE/MIB Index September Futures	Long	09/2024	17	13	0.01
Hang Seng China Enterprises Index July Futures	Long	07/2024	39	(27)	(0.01)
IBEX 35 July Futures	Long	07/2024	28	(17)	(0.01)
MSCI Singapore Index July Futures	Long	07/2024	354	65	0.03
Nikkei 225 Index September Futures	Long	09/2024	8	15	0.01
OMXS30 Index July Futures	Long	07/2024	251	(4)	0.00
S&P CNX Nifty Index July Futures	Long	07/2024	46	42	0.02
S&P/Toronto Stock Exchange 60 September Futures	Long	09/2024	8	15	0.01
SPI 200 Index September Futures	Long	09/2024	35	28	0.01
Topix Index September Futures	Long	09/2024	23	43	0.02
U.S. Treasury 2-Year Note September Futures	Long	09/2024	32	10	0.00
U.S. Treasury 5-Year Note September Futures	Short	09/2024	62	(25)	(0.01)
U.S. Treasury 10-Year Ultra September Futures	Short	09/2024	12	(4)	0.00
Volatility S&P 500 Index July Futures	Short	07/2024	214	47	0.02
VSTOXX Mini July Futures	Short	07/2024	226	(33)	(0.02)
WIG20 Index September Futures	Long	09/2024	167	110	0.05
				<u>\$ 204</u>	<u>0.09</u>
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 204	0.09

Schedule of Investments PIMCO TRENDS Managed Futures Strategy Fund (Cont.)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION⁽¹⁾

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-41 5-Year Index	(1.000)%	20/06/2029	\$ 4,500	\$ (3)	(0.01)

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽²⁾

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-40 5-Year Index	1.000%	20/12/2028	\$ 11,800	\$ 48	0.02
CDX.HY-42 5-Year Index	5.000	20/06/2029	6,100	(33)	(0.01)
				\$ 15	0.01

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	3.750%	18/09/2034	£ 24,500	\$ 39	0.02
Receive ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	3.750	18/09/2054	4,400	(4)	0.00
Receive ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	4.250	18/09/2026	32,600	(69)	(0.03)
Pay ⁽⁴⁾	1-Day INR-MIBOR Compounded-OIS	6.250	18/09/2029	INR 1,364,800	(50)	(0.02)
Receive ⁽⁴⁾	1-Day INR-MIBOR Compounded-OIS	6.500	18/09/2029	439,770	(41)	(0.02)
Pay ⁽⁴⁾	1-Day JPY-MUTKCALM Compounded-OIS	1.000	18/09/2034	¥ 2,508,400	(128)	(0.06)
Receive ⁽⁴⁾	1-Day JPY-MUTKCALM Compounded-OIS	1.500	18/09/2054	1,174,900	64	0.03
Pay ⁽⁴⁾	1-Day SGD-SIBCSORA Compounded-OIS	2.750	18/09/2029	SGD 20,400	(28)	(0.01)
Receive ⁽⁴⁾	1-Day SGD-SIBCSORA Compounded-OIS	3.000	18/09/2029	100	(1)	0.00
Pay ⁽⁴⁾	1-Day THB-THORON Compounded-OIS	2.250	18/09/2029	THB 470,200	(144)	(0.06)
Receive ⁽⁴⁾	1-Day THB-THORON Compounded-OIS	2.500	18/09/2029	731,800	(148)	(0.07)
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.500	18/09/2029	\$ 1,900	(1)	0.00
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.500	18/09/2054	2,000	(39)	(0.02)
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/09/2026	139,000	105	0.05
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.750	18/09/2034	25,600	48	0.02
Pay	1-Year BRL-CDI	5.342	02/01/2025	BRL 14,100	(188)	(0.08)
Pay	1-Year BRL-CDI	5.585	02/01/2025	10,300	(211)	(0.09)
Pay	1-Year BRL-CDI	5.776	02/01/2025	3,300	(72)	(0.03)
Pay	1-Year BRL-CDI	5.846	02/01/2025	11,400	(249)	(0.11)
Pay	1-Year BRL-CDI	5.882	02/01/2025	3,000	(63)	(0.03)
Receive	1-Year BRL-CDI	6.626	02/01/2025	5,500	112	0.05
Receive	1-Year BRL-CDI	6.636	02/01/2025	4,900	100	0.04
Receive	1-Year BRL-CDI	6.847	02/01/2025	16,800	395	0.18
Receive	1-Year BRL-CDI	7.018	02/01/2025	7,900	179	0.08
Receive	1-Year BRL-CDI	7.336	02/01/2025	20,000	415	0.19
Pay	1-Year BRL-CDI	7.724	02/01/2025	7,800	(157)	(0.07)
Receive	1-Year BRL-CDI	7.741	02/01/2025	8,200	155	0.07
Receive	1-Year BRL-CDI	8.190	02/01/2025	14,600	259	0.12
Pay	1-Year BRL-CDI	8.557	02/01/2025	700	(12)	(0.01)
Receive	1-Year BRL-CDI	8.741	02/01/2025	21,700	327	0.15
Receive	1-Year BRL-CDI	8.996	02/01/2025	10,900	150	0.07
Receive	1-Year BRL-CDI	9.537	02/01/2025	13,300	148	0.07
Receive	1-Year BRL-CDI	9.642	02/01/2025	4,500	46	0.02
Receive	1-Year BRL-CDI	9.870	02/01/2029	37,600	213	0.10
Receive	1-Year BRL-CDI	9.955	02/01/2029	19,600	220	0.10
Pay	1-Year BRL-CDI	10.038	02/01/2029	21,600	(239)	(0.11)
Pay	1-Year BRL-CDI	10.075	02/01/2029	11,700	(122)	(0.05)
Receive	1-Year BRL-CDI	10.095	02/01/2029	35,500	365	0.16
Pay	1-Year BRL-CDI	10.205	02/01/2029	17,100	(167)	(0.07)
Pay	1-Year BRL-CDI	10.210	02/01/2029	18,802	(182)	(0.08)
Receive	1-Year BRL-CDI	10.234	02/01/2029	48,000	460	0.21
Receive	1-Year BRL-CDI	10.276	02/01/2029	11,000	118	0.05
Receive	1-Year BRL-CDI	10.317	02/01/2029	9,500	81	0.04
Receive	1-Year BRL-CDI	10.321	04/01/2027	6,000	14	0.01
Receive	1-Year BRL-CDI	10.333	02/01/2029	17,500	157	0.07
Pay	1-Year BRL-CDI	10.471	04/01/2027	20,100	(218)	(0.10)
Receive	1-Year BRL-CDI	10.512	02/01/2029	28,400	268	0.12
Pay	1-Year BRL-CDI	10.567	02/01/2029	23,700	(195)	(0.09)
Receive	1-Year BRL-CDI	10.583	02/01/2029	32,900	281	0.13
Receive	1-Year BRL-CDI	10.689	02/01/2029	115,600	814	0.36
Receive	1-Year BRL-CDI	10.804	02/01/2029	30,000	217	0.10
Pay	1-Year BRL-CDI	10.827	02/01/2025	10,500	(55)	(0.02)
Receive	1-Year BRL-CDI	10.829	02/01/2029	12,900	90	0.04
Pay	1-Year BRL-CDI	10.933	02/01/2029	46,400	(280)	(0.13)
Receive ⁽⁴⁾	1-Year BRL-CDI	10.963	02/01/2029	48,500	274	0.12
Receive	1-Year BRL-CDI	11.060	02/01/2029	18,700	104	0.05
Receive	1-Year BRL-CDI	11.071	04/01/2027	10,400	73	0.03
Pay	1-Year BRL-CDI	11.099	04/01/2027	8,900	(63)	(0.03)

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay		1-Year BRL-CDI	11.113%	02/01/2029	BRL 15,500	\$ (119)	(0.05)
Pay		1-Year BRL-CDI	11.140	02/01/2029	26,900	(159)	(0.07)
Pay		1-Year BRL-CDI	11.210	04/01/2027	17,900	(114)	(0.05)
Pay		1-Year BRL-CDI	11.272	04/01/2027	24,300	(114)	(0.05)
Pay		1-Year BRL-CDI	11.344	02/01/2029	22,800	(109)	(0.05)
Pay		1-Year BRL-CDI	11.383	04/01/2027	63,000	(280)	(0.13)
Pay		1-Year BRL-CDI	11.394	02/01/2029	24,000	(108)	(0.05)
Pay		1-Year BRL-CDI	11.459	04/01/2027	7,500	(32)	(0.01)
Receive		1-Year BRL-CDI	11.460	02/01/2029	21,200	68	0.03
Receive		1-Year BRL-CDI	11.485	04/01/2027	37,800	135	0.06
Pay		1-Year BRL-CDI	11.540	04/01/2027	25,100	76	0.03
Receive		1-Year BRL-CDI	11.630	04/01/2027	28,200	78	0.03
Receive		1-Year BRL-CDI	11.660	04/01/2027	36,700	49	0.02
Receive		1-Year BRL-CDI	11.695	02/01/2029	500	1	0.00
Receive		1-Year BRL-CDI	11.696	04/01/2027	9,100	31	0.01
Pay		1-Year BRL-CDI	11.872	02/01/2029	63,300	(117)	(0.05)
Pay		1-Year BRL-CDI	11.920	02/01/2025	66,400	43	0.02
Pay		1-Year BRL-CDI	11.952	04/01/2027	28,000	(43)	(0.02)
Pay		1-Year BRL-CDI	11.975	02/01/2029	17,600	(22)	(0.01)
Receive		1-Year BRL-CDI	11.976	04/01/2027	21,800	35	0.02
Pay ⁽⁴⁾		1-Year BRL-CDI	12.025	02/01/2029	12,400	(9)	0.00
Pay		1-Year BRL-CDI	12.094	02/01/2029	89,700	(54)	(0.02)
Pay		1-Year BRL-CDI	12.115	04/01/2027	12,200	(8)	0.00
Receive		1-Year BRL-CDI	12.173	04/01/2027	6,000	3	0.00
Pay		1-Year BRL-CDI	12.226	02/01/2029	19,900	3	0.00
Receive		1-Year BRL-CDI	12.228	04/01/2027	25,200	(20)	(0.01)
Pay		1-Year BRL-CDI	12.299	04/01/2027	27,200	30	0.01
Receive		1-Year BRL-CDI	12.490	04/01/2027	7,900	(10)	0.00
Pay		1-Year BRL-CDI	12.492	02/01/2029	16,600	20	0.01
Pay		1-Year BRL-CDI	12.597	02/01/2029	36,400	81	0.04
Pay		1-Year BRL-CDI	12.677	02/01/2029	34,000	90	0.04
Receive		1-Year BRL-CDI	12.754	04/01/2027	35,400	(98)	(0.04)
Receive		1-Year BRL-CDI	12.779	04/01/2027	45,700	(148)	(0.07)
Pay		1-Year BRL-CDI	12.806	04/01/2027	11,000	34	0.02
Receive		1-Year BRL-CDI	13.073	04/01/2027	35,600	(174)	(0.08)
Receive		1-Year BRL-CDI	13.120	04/01/2027	47,200	(233)	(0.10)
Receive		1-Year BRL-CDI	13.207	04/01/2027	27,200	(94)	(0.04)
Receive		1-Year BRL-CDI	13.231	04/01/2027	34,700	(190)	(0.09)
Pay		1-Year BRL-CDI	13.318	04/01/2027	9,600	56	0.02
Pay ⁽⁴⁾		3-Month CAD-CAONREPO Compounded-OIS	3.000	18/09/2029	CAD 8,300	(34)	(0.02)
Receive ⁽⁴⁾		3-Month CAD-CAONREPO Compounded-OIS	3.000	18/09/2024	9,600	129	0.06
Pay ⁽⁴⁾		3-Month CAD-CAONREPO Compounded-OIS	3.250	18/09/2034	39,100	(289)	(0.13)
Receive ⁽⁴⁾		3-Month CAD-CAONREPO Compounded-OIS	3.500	18/09/2026	37,200	13	0.01
Pay ⁽⁴⁾		3-Month CNY-CNREPOFIX	2.250	18/09/2029	CNY 216,100	216	0.10
Pay		3-Month COP-IBR Compounded-OIS	7.325	23/01/2029	COP 13,648,800	(146)	(0.07)
Receive		3-Month COP-IBR Compounded-OIS	7.520	01/03/2029	9,821,800	65	0.03
Pay		3-Month COP-IBR Compounded-OIS	7.550	18/03/2029	11,198,100	30	0.01
Pay		3-Month COP-IBR Compounded-OIS	7.730	28/06/2028	15,146,400	(67)	(0.03)
Pay		3-Month COP-IBR Compounded-OIS	7.830	13/12/2028	16,270,800	(56)	(0.03)
Receive ⁽⁴⁾		3-Month COP-IBR Compounded-OIS	7.885	08/04/2029	13,350,600	61	0.03
Pay		3-Month COP-IBR Compounded-OIS	7.914	24/05/2029	18,670,700	(60)	(0.03)
Receive ⁽⁴⁾		3-Month COP-IBR Compounded-OIS	7.927	09/04/2029	6,812,500	28	0.01
Receive		3-Month COP-IBR Compounded-OIS	7.950	05/04/2029	9,083,300	36	0.02
Receive		3-Month COP-IBR Compounded-OIS	7.960	01/09/2028	13,217,800	(38)	(0.02)
Pay		3-Month COP-IBR Compounded-OIS	8.035	28/05/2029	9,474,600	(19)	(0.01)
Receive		3-Month COP-IBR Compounded-OIS	8.040	09/08/2028	30,999,700	44	0.02
Pay		3-Month COP-IBR Compounded-OIS	8.070	14/11/2028	27,811,700	(54)	(0.02)
Receive ⁽⁴⁾		3-Month COP-IBR Compounded-OIS	8.080	11/04/2029	11,150,700	28	0.01
Pay		3-Month COP-IBR Compounded-OIS	8.106	15/06/2028	22,329,600	(23)	(0.01)
Receive ⁽⁴⁾		3-Month COP-IBR Compounded-OIS	8.120	10/04/2029	5,298,600	12	0.01
Pay		3-Month COP-IBR Compounded-OIS	8.128	10/11/2028	10,475,000	(16)	(0.01)
Receive		3-Month COP-IBR Compounded-OIS	8.130	22/08/2028	6,457,600	30	0.01
Receive ⁽⁴⁾		3-Month COP-IBR Compounded-OIS	8.150	11/04/2029	8,941,400	17	0.01
Pay		3-Month COP-IBR Compounded-OIS	8.188	15/11/2028	23,532,500	(21)	(0.01)
Pay		3-Month COP-IBR Compounded-OIS	8.338	09/11/2028	15,447,500	6	0.00
Receive ⁽⁴⁾		3-Month COP-IBR Compounded-OIS	8.435	12/04/2029	25,396,600	(8)	0.00
Receive		3-Month COP-IBR Compounded-OIS	8.449	16/04/2029	14,674,600	(17)	(0.01)
Receive		3-Month COP-IBR Compounded-OIS	8.567	15/04/2029	12,991,700	(30)	(0.01)
Pay		3-Month COP-IBR Compounded-OIS	8.588	11/04/2028	27,727,300	41	0.02
Pay		3-Month COP-IBR Compounded-OIS	8.700	10/04/2028	5,318,200	13	0.01
Pay		3-Month COP-IBR Compounded-OIS	8.750	27/03/2028	21,497,700	87	0.04
Receive		3-Month COP-IBR Compounded-OIS	8.771	18/04/2029	15,441,900	(68)	(0.03)
Receive		3-Month COP-IBR Compounded-OIS	8.830	28/04/2028	19,856,000	(112)	(0.05)
Pay		3-Month COP-IBR Compounded-OIS	8.970	08/02/2028	9,288,600	44	0.02
Pay		3-Month COP-IBR Compounded-OIS	8.990	08/02/2028	22,636,600	111	0.05
Pay		3-Month COP-IBR Compounded-OIS	8.992	08/02/2028	23,240,200	115	0.05
Pay		3-Month COP-IBR Compounded-OIS	9.020	24/03/2028	33,052,700	200	0.09
Pay		3-Month COP-IBR Compounded-OIS	9.040	08/02/2028	4,678,200	25	0.01
Pay		3-Month COP-IBR Compounded-OIS	9.140	07/02/2028	41,500,400	252	0.11
Receive		3-Month COP-IBR Compounded-OIS	9.190	13/10/2028	14,222,000	(107)	(0.05)
Receive		3-Month COP-IBR Compounded-OIS	9.260	10/10/2028	5,040,000	(41)	(0.02)
Receive		3-Month COP-IBR Compounded-OIS	9.370	02/10/2028	45,690,000	(407)	(0.18)

Schedule of Investments PIMCO TRENDS Managed Futures Strategy Fund (Cont.)

Pay/ Receive	Floating Rate	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	3-Month COP-IBR Compounded-OIS	9.650%	11/10/2028	COP 20,400,000	\$ (237)	(0.11)
Receive	3-Month COP-IBR Compounded-OIS	10.050	09/09/2027	8,150,200	(99)	(0.04)
Pay	3-Month COP-IBR Compounded-OIS	10.210	18/11/2027	3,214,900	44	0.02
Receive	3-Month COP-IBR Compounded-OIS	10.240	24/02/2028	72,000,000	(1,071)	(0.48)
Receive	3-Month COP-IBR Compounded-OIS	10.390	30/09/2027	10,319,800	(149)	(0.07)
Pay	3-Month COP-IBR Compounded-OIS	10.420	21/11/2027	6,380,400	96	0.04
Pay	3-Month COP-IBR Compounded-OIS	10.430	21/11/2027	6,563,400	100	0.04
Pay	3-Month COP-IBR Compounded-OIS	10.443	21/11/2027	19,784,200	302	0.13
Receive	3-Month COP-IBR Compounded-OIS	10.478	29/09/2027	10,549,600	(158)	(0.07)
Receive	3-Month COP-IBR Compounded-OIS	10.800	31/10/2027	32,387,900	(805)	(0.36)
Receive	3-Month COP-IBR Compounded-OIS	10.810	14/10/2027	5,776,200	(100)	(0.04)
Receive	3-Month COP-IBR Compounded-OIS	10.920	18/10/2027	2,950,700	(54)	(0.02)
Receive	3-Month COP-IBR Compounded-OIS	11.800	24/10/2027	33,238,700	(750)	(0.34)
Receive ⁽⁴⁾	3-Month HKD-HIBOR	3.500	18/09/2029	HKD 73,900	(133)	(0.06)
Pay ⁽⁴⁾	3-Month HKD-HIBOR	3.750	18/09/2029	139,200	71	0.03
Receive	3-Month ILS-TELBOR	0.692	13/09/2026	ILS 48,400	923	0.41
Pay	3-Month ILS-TELBOR	0.750	10/12/2026	34,100	(730)	(0.33)
Pay	3-Month ILS-TELBOR	0.900	07/10/2026	9,000	(181)	(0.08)
Pay	3-Month ILS-TELBOR	0.905	25/11/2026	8,100	(178)	(0.08)
Receive	3-Month ILS-TELBOR	0.965	14/01/2027	10,600	238	0.11
Pay	3-Month ILS-TELBOR	1.040	28/10/2026	10,400	(209)	(0.09)
Receive	3-Month ILS-TELBOR	1.105	21/01/2027	16,900	361	0.16
Receive	3-Month ILS-TELBOR	1.178	04/02/2027	13,800	286	0.13
Receive	3-Month ILS-TELBOR	2.183	06/05/2027	7,500	113	0.05
Receive	3-Month ILS-TELBOR	2.390	27/05/2027	11,400	161	0.07
Receive	3-Month ILS-TELBOR	2.666	18/07/2027	7,500	27	0.01
Receive	3-Month ILS-TELBOR	2.670	15/07/2027	34,800	(44)	(0.02)
Pay	3-Month ILS-TELBOR	2.825	10/06/2027	10,900	(120)	(0.05)
Pay	3-Month ILS-TELBOR	3.260	18/11/2027	38,400	(204)	(0.09)
Pay	3-Month ILS-TELBOR	3.290	16/11/2027	25,363	(115)	(0.05)
Pay	3-Month ILS-TELBOR	3.440	24/11/2028	65,000	(396)	(0.18)
Pay	3-Month ILS-TELBOR	3.460	23/11/2028	25,000	(127)	(0.06)
Pay	3-Month ILS-TELBOR	3.515	22/11/2028	23,200	(103)	(0.05)
Pay	3-Month ILS-TELBOR	3.530	03/04/2028	69,500	(545)	(0.24)
Pay	3-Month ILS-TELBOR	3.590	31/03/2028	24,500	(178)	(0.08)
Receive	3-Month ILS-TELBOR	3.590	18/05/2028	14,100	111	0.05
Receive	3-Month ILS-TELBOR	3.619	05/01/2028	27,400	114	0.05
Receive	3-Month ILS-TELBOR	3.650	02/01/2028	18,900	73	0.03
Receive	3-Month ILS-TELBOR	3.670	30/12/2027	19,000	69	0.03
Receive	3-Month ILS-TELBOR	3.680	24/01/2029	24,300	130	0.06
Receive	3-Month ILS-TELBOR	3.704	29/01/2029	36,400	182	0.08
Receive	3-Month ILS-TELBOR	3.720	21/10/2027	72,900	61	0.03
Receive	3-Month ILS-TELBOR	3.740	25/01/2029	14,400	67	0.03
Pay	3-Month ILS-TELBOR	3.770	18/10/2028	13,000	(17)	(0.01)
Receive	3-Month ILS-TELBOR	3.800	18/08/2028	20,200	(107)	(0.05)
Receive	3-Month ILS-TELBOR	3.825	18/03/2029	19,300	68	0.03
Receive	3-Month ILS-TELBOR	3.855	19/03/2029	19,100	61	0.03
Pay	3-Month ILS-TELBOR	3.915	19/10/2028	34,100	14	0.01
Receive	3-Month ILS-TELBOR	3.920	20/03/2029	18,000	43	0.02
Receive	3-Month ILS-TELBOR	3.930	21/03/2029	9,000	21	0.01
Receive	3-Month ILS-TELBOR	3.980	23/02/2028	8,600	6	0.00
Receive	3-Month ILS-TELBOR	4.030	24/02/2028	54,700	(124)	(0.06)
Pay	3-Month ILS-TELBOR	4.130	03/03/2028	30,000	(102)	(0.05)
Pay	3-Month ILS-TELBOR	4.360	02/05/2029	38,400	(6)	0.00
Pay	3-Month ILS-TELBOR	4.370	02/05/2029	24,600	(1)	0.00
Pay	3-Month ILS-TELBOR	4.430	25/04/2029	20,600	13	0.01
Receive	3-Month ILS-TELBOR	4.460	02/10/2028	39,300	(279)	(0.12)
Pay	3-Month ILS-TELBOR	4.515	22/04/2029	20,600	34	0.02
Pay ⁽⁴⁾	3-Month KRW-KORIBOR	3.250	18/09/2029	KRW 15,379,600	49	0.02
Pay ⁽⁴⁾	3-Month KRW-KORIBOR	3.500	18/09/2029	13,684,000	1	0.00
Receive ⁽⁴⁾	3-Month TWD-TAIBOR	1.500	18/09/2029	TWD 502,900	214	0.10
Pay	3-Month ZAR-JIBAR	4.900	12/11/2025	ZAR 3,400	(9)	0.00
Receive	3-Month ZAR-JIBAR	4.938	18/09/2025	7,000	19	0.01
Receive	3-Month ZAR-JIBAR	5.120	02/09/2025	500	2	0.00
Pay	3-Month ZAR-JIBAR	5.601	09/06/2026	31,050	(69)	(0.03)
Pay	3-Month ZAR-JIBAR	5.680	08/06/2026	41,150	(99)	(0.04)
Pay	3-Month ZAR-JIBAR	5.739	28/07/2026	72,100	(177)	(0.08)
Receive	3-Month ZAR-JIBAR	5.780	03/03/2026	36,600	70	0.03
Receive	3-Month ZAR-JIBAR	5.860	23/06/2026	75,600	151	0.07
Receive	3-Month ZAR-JIBAR	5.950	17/03/2026	1,200	2	0.00
Receive	3-Month ZAR-JIBAR	5.980	22/09/2026	43,900	93	0.04
Receive	3-Month ZAR-JIBAR	6.023	01/07/2026	28,100	57	0.03
Receive	3-Month ZAR-JIBAR	6.231	29/09/2026	55,400	117	0.05
Pay	3-Month ZAR-JIBAR	6.300	23/12/2026	30,900	(59)	(0.03)
Pay	3-Month ZAR-JIBAR	6.400	30/12/2026	33,600	(69)	(0.03)
Pay	3-Month ZAR-JIBAR	6.540	04/01/2027	37,100	(67)	(0.03)
Pay	3-Month ZAR-JIBAR	6.540	23/02/2027	64,600	(117)	(0.05)
Receive	3-Month ZAR-JIBAR	6.670	12/01/2027	73,700	122	0.05
Receive	3-Month ZAR-JIBAR	6.690	04/11/2026	2,000	4	0.00
Pay	3-Month ZAR-JIBAR	6.855	03/11/2026	22,830	(29)	(0.01)
Receive	3-Month ZAR-JIBAR	7.049	09/03/2027	70,000	75	0.03
Receive	3-Month ZAR-JIBAR	7.489	18/05/2027	112,100	(9)	0.00

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay		3-Month ZAR-JIBAR	7.705%	10/01/2028	ZAR 504,000	\$ (276)	(0.12)
Pay		3-Month ZAR-JIBAR	7.710	06/05/2027	22,200	24	0.01
Pay		3-Month ZAR-JIBAR	7.730	09/01/2028	119,300	(51)	(0.02)
Receive		3-Month ZAR-JIBAR	7.740	17/08/2027	63,300	(102)	(0.05)
Pay		3-Month ZAR-JIBAR	7.900	06/01/2028	119,300	(15)	(0.01)
Pay		3-Month ZAR-JIBAR	8.055	14/11/2027	8,400	8	0.00
Pay		3-Month ZAR-JIBAR	8.064	27/07/2027	21,200	(23)	(0.01)
Receive		3-Month ZAR-JIBAR	8.120	13/03/2028	99,500	(99)	(0.04)
Receive		3-Month ZAR-JIBAR	8.130	25/01/2029	308,000	(78)	(0.03)
Receive		3-Month ZAR-JIBAR	8.205	17/02/2028	241,300	(102)	(0.05)
Receive		3-Month ZAR-JIBAR	8.205	31/08/2028	89,600	(138)	(0.06)
Pay		3-Month ZAR-JIBAR	8.220	30/08/2028	109,400	39	0.02
Receive		3-Month ZAR-JIBAR	8.220	31/08/2028	30,900	(51)	(0.02)
Pay		3-Month ZAR-JIBAR	8.250	22/11/2028	127,300	(58)	(0.03)
Pay		3-Month ZAR-JIBAR	8.276	14/06/2029	119,000	24	0.01
Pay		3-Month ZAR-JIBAR	8.291	27/07/2028	47,900	24	0.01
Pay		3-Month ZAR-JIBAR	8.305	27/07/2028	84,400	45	0.02
Pay		3-Month ZAR-JIBAR	8.310	27/07/2028	47,900	26	0.01
Pay		3-Month ZAR-JIBAR	8.330	27/07/2028	54,000	32	0.01
Pay		3-Month ZAR-JIBAR	8.352	09/11/2028	248,400	77	0.03
Pay		3-Month ZAR-JIBAR	8.355	03/11/2028	160,100	102	0.05
Pay		3-Month ZAR-JIBAR	8.360	06/11/2028	104,400	61	0.03
Pay		3-Month ZAR-JIBAR	8.370	20/07/2028	197,600	138	0.06
Pay		3-Month ZAR-JIBAR	8.411	19/07/2028	160,300	122	0.05
Receive		3-Month ZAR-JIBAR	8.430	23/02/2028	152,700	(126)	(0.06)
Pay		3-Month ZAR-JIBAR	8.459	22/05/2029	172,100	111	0.05
Receive		3-Month ZAR-JIBAR	8.465	23/02/2028	240,400	(213)	(0.10)
Receive		3-Month ZAR-JIBAR	8.500	17/10/2027	12,000	(14)	(0.01)
Receive		3-Month ZAR-JIBAR	8.510	25/04/2028	262,000	(253)	(0.11)
Pay		3-Month ZAR-JIBAR	8.510	17/05/2029	251,400	184	0.08
Pay		3-Month ZAR-JIBAR	8.530	16/05/2029	119,300	97	0.04
Receive		3-Month ZAR-JIBAR	8.550	23/08/2028	137,100	(139)	(0.06)
Pay		3-Month ZAR-JIBAR	8.560	25/04/2028	72,800	91	0.04
Receive		3-Month ZAR-JIBAR	8.625	23/08/2028	106,800	(124)	(0.06)
Receive		3-Month ZAR-JIBAR	8.645	02/04/2029	104,100	(117)	(0.05)
Receive		3-Month ZAR-JIBAR	8.649	03/04/2029	74,900	(85)	(0.04)
Receive		3-Month ZAR-JIBAR	8.650	02/04/2029	52,500	(60)	(0.03)
Receive		3-Month ZAR-JIBAR	8.670	02/04/2029	104,500	(123)	(0.06)
Receive		3-Month ZAR-JIBAR	8.700	22/08/2028	115,200	(151)	(0.07)
Pay ⁽⁴⁾		3-Month ZAR-JIBAR	8.820	12/04/2029	63,900	15	0.01
Receive ⁽⁴⁾		3-Month ZAR-JIBAR	8.880	11/04/2029	93,300	(154)	(0.07)
Receive		3-Month ZAR-JIBAR	8.950	11/05/2028	67,000	(164)	(0.07)
Receive		3-Month ZAR-JIBAR	9.090	28/09/2028	64,300	(104)	(0.05)
Pay		3-Month ZAR-JIBAR	9.185	12/06/2028	150,700	189	0.08
Receive		3-Month ZAR-JIBAR	9.350	18/05/2028	56,800	(114)	(0.05)
Receive ⁽⁴⁾		6-Month AUD-BBR-BBSW	3.750	18/09/2026	AUD 99,800	184	0.08
Pay ⁽⁴⁾		6-Month AUD-BBR-BBSW	4.500	18/09/2034	21,500	99	0.04
Pay		6-Month CLP-CHILIBOR	4.439	02/02/2029	CLP 5,503,000	(255)	(0.11)
Pay		6-Month CLP-CHILIBOR	4.517	01/02/2029	3,221,000	(137)	(0.06)
Pay		6-Month CLP-CHILIBOR	4.649	20/12/2028	7,526,500	(226)	(0.10)
Receive		6-Month CLP-CHILIBOR	4.810	16/02/2029	3,159,500	88	0.04
Receive		6-Month CLP-CHILIBOR	4.815	15/02/2029	4,378,100	121	0.05
Pay ⁽⁴⁾		6-Month CLP-CHILIBOR	4.869	09/05/2029	6,765,000	(138)	(0.06)
Pay		6-Month CLP-CHILIBOR	4.870	14/06/2029	2,977,700	(8)	0.00
Pay		6-Month CLP-CHILIBOR	4.899	11/12/2028	8,430,700	(137)	(0.06)
Receive		6-Month CLP-CHILIBOR	4.965	01/03/2029	15,466,000	300	0.13
Receive		6-Month CLP-CHILIBOR	4.970	25/03/2029	10,690,000	188	0.08
Pay		6-Month CLP-CHILIBOR	5.000	04/03/2029	970,800	(21)	(0.01)
Pay		6-Month CLP-CHILIBOR	5.009	12/12/2028	8,694,300	(100)	(0.04)
Pay		6-Month CLP-CHILIBOR	5.133	23/06/2028	3,579,500	(20)	(0.01)
Pay		6-Month CLP-CHILIBOR	5.158	15/06/2028	7,959,600	(38)	(0.02)
Pay		6-Month CLP-CHILIBOR	5.160	13/07/2028	6,791,900	(78)	(0.04)
Receive		6-Month CLP-CHILIBOR	5.200	04/04/2029	6,485,700	40	0.02
Pay		6-Month CLP-CHILIBOR	5.230	14/06/2028	1,732,400	(4)	0.00
Pay		6-Month CLP-CHILIBOR	5.237	14/06/2028	2,356,600	(4)	0.00
Pay		6-Month CLP-CHILIBOR	5.290	13/06/2028	1,707,900	0	0.00
Pay		6-Month CLP-CHILIBOR	5.293	21/03/2028	4,537,600	(15)	(0.01)
Pay		6-Month CLP-CHILIBOR	5.300	22/03/2028	6,618,300	(18)	(0.01)
Receive		6-Month CLP-CHILIBOR	5.350	28/06/2029	6,435,000	(26)	(0.01)
Receive		6-Month CLP-CHILIBOR	5.380	24/03/2028	6,593,800	1	0.00
Receive		6-Month CLP-CHILIBOR	5.455	16/08/2028	7,508,700	(14)	(0.01)
Pay		6-Month CLP-CHILIBOR	5.458	20/03/2028	7,549,300	24	0.01
Pay		6-Month CLP-CHILIBOR	5.475	13/11/2028	5,062,200	38	0.02
Receive		6-Month CLP-CHILIBOR	5.490	18/08/2028	2,882,200	(11)	(0.01)
Receive		6-Month CLP-CHILIBOR	5.530	22/08/2028	2,959,500	(17)	(0.01)
Receive		6-Month CLP-CHILIBOR	5.540	17/08/2028	5,014,700	(30)	(0.01)
Pay		6-Month CLP-CHILIBOR	5.540	14/11/2028	5,093,400	(18)	(0.01)
Receive		6-Month CLP-CHILIBOR	5.550	17/08/2028	5,014,700	(33)	(0.01)
Receive		6-Month CLP-CHILIBOR	5.590	21/08/2028	5,749,900	(48)	(0.02)
Receive		6-Month CLP-CHILIBOR	5.631	23/08/2028	6,046,400	(61)	(0.03)
Receive		6-Month CLP-CHILIBOR	5.650	01/06/2028	2,946,200	(40)	(0.02)
Receive		6-Month CLP-CHILIBOR	5.699	01/06/2028	4,644,000	(72)	(0.03)

Schedule of Investments PIMCO TRENDS Managed Futures Strategy Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	6-Month CLP-CHILIBOR	5.750%	28/09/2028	CLP 3,942,400	\$ 58	0.03
Receive	6-Month CLP-CHILIBOR	5.798	31/05/2028	5,567,800	(108)	(0.05)
Pay	6-Month CLP-CHILIBOR	5.830	25/04/2028	5,063,700	58	0.03
Receive	6-Month CLP-CHILIBOR	6.000	16/02/2028	5,590,200	(124)	(0.06)
Receive	6-Month CLP-CHILIBOR	6.370	03/03/2028	4,119,100	(155)	(0.07)
Receive	6-Month CLP-CHILIBOR	6.380	03/03/2028	4,366,200	(166)	(0.07)
Receive	6-Month CLP-CHILIBOR	6.385	07/03/2028	6,138,400	(236)	(0.11)
Receive	6-Month CLP-CHILIBOR	6.490	06/03/2028	8,848,600	(376)	(0.17)
Pay	6-Month CZK-PRIBOR	0.637	24/07/2025	CZK 7,700	(15)	(0.01)
Pay	6-Month CZK-PRIBOR	0.690	04/05/2025	4,100	(5)	0.00
Receive	6-Month CZK-PRIBOR	1.934	02/07/2026	95,200	220	0.10
Receive	6-Month CZK-PRIBOR	1.972	07/07/2026	55,500	133	0.06
Receive	6-Month CZK-PRIBOR	2.015	10/08/2026	132,200	227	0.10
Receive	6-Month CZK-PRIBOR	3.340	06/01/2032	171,700	(366)	(0.16)
Receive	6-Month CZK-PRIBOR	3.965	16/04/2029	127,900	(3)	0.00
Pay	6-Month CZK-PRIBOR	4.020	22/11/2033	15,400	(12)	(0.01)
Receive	6-Month CZK-PRIBOR	4.060	17/04/2034	98,400	(39)	(0.02)
Pay	6-Month CZK-PRIBOR	4.190	09/11/2028	140,900	9	0.00
Pay	6-Month CZK-PRIBOR	4.195	21/03/2033	125,300	90	0.04
Pay	6-Month CZK-PRIBOR	4.220	21/03/2033	67,600	55	0.02
Pay	6-Month CZK-PRIBOR	4.250	18/04/2029	38,900	(1)	0.00
Pay	6-Month CZK-PRIBOR	4.280	08/11/2033	124,900	212	0.09
Pay	6-Month CZK-PRIBOR	4.290	18/04/2034	14,700	0	0.00
Receive	6-Month CZK-PRIBOR	4.300	18/03/2027	80,900	(10)	0.00
Pay	6-Month CZK-PRIBOR	4.420	22/03/2028	172,600	97	0.04
Pay	6-Month CZK-PRIBOR	4.420	05/05/2032	9,700	(2)	0.00
Receive	6-Month CZK-PRIBOR	4.420	01/06/2033	82,200	(116)	(0.05)
Pay	6-Month CZK-PRIBOR	4.440	12/12/2027	253,100	408	0.18
Receive	6-Month CZK-PRIBOR	4.455	01/06/2033	29,100	(51)	(0.02)
Pay	6-Month CZK-PRIBOR	4.510	22/03/2028	151,800	107	0.05
Pay	6-Month CZK-PRIBOR	4.560	09/12/2027	156,700	282	0.13
Receive	6-Month CZK-PRIBOR	4.615	11/07/2028	197,900	(357)	(0.16)
Pay	6-Month CZK-PRIBOR	4.630	21/03/2028	151,800	136	0.06
Receive	6-Month CZK-PRIBOR	4.638	03/10/2033	100,400	(275)	(0.12)
Pay	6-Month CZK-PRIBOR	4.640	07/12/2027	156,700	302	0.14
Pay	6-Month CZK-PRIBOR	4.680	08/12/2027	156,700	315	0.14
Pay	6-Month CZK-PRIBOR	4.695	04/05/2028	116,300	130	0.06
Receive	6-Month CZK-PRIBOR	4.730	03/10/2028	67,700	(159)	(0.07)
Pay	6-Month CZK-PRIBOR	4.735	04/05/2028	95,500	113	0.05
Receive	6-Month CZK-PRIBOR	5.070	20/04/2028	101,000	(171)	(0.08)
Receive	6-Month CZK-PRIBOR	5.090	20/04/2028	121,900	(211)	(0.09)
Pay	6-Month CZK-PRIBOR	5.103	16/11/2027	240,300	635	0.28
Pay	6-Month CZK-PRIBOR	5.140	11/07/2027	58,000	134	0.06
Pay	6-Month CZK-PRIBOR	5.175	11/07/2027	82,400	152	0.07
Receive	6-Month CZK-PRIBOR	5.175	23/02/2028	48,100	(82)	(0.04)
Receive	6-Month CZK-PRIBOR	5.185	24/05/2027	64,000	(89)	(0.04)
Receive	6-Month CZK-PRIBOR	5.215	24/02/2028	249,500	(457)	(0.20)
Receive	6-Month CZK-PRIBOR	5.264	02/03/2028	224,100	(472)	(0.21)
Receive	6-Month CZK-PRIBOR	5.285	20/05/2027	83,300	(126)	(0.06)
Receive	6-Month CZK-PRIBOR	5.538	02/09/2027	52,400	(165)	(0.07)
Receive	6-Month CZK-PRIBOR	5.640	10/06/2027	3,400	(7)	0.00
Receive	6-Month CZK-PRIBOR	5.740	03/10/2027	121,600	(439)	(0.20)
Receive	6-Month CZK-PRIBOR	5.788	20/10/2027	538,000	(2,177)	(0.97)
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.500	18/09/2054	€ 5,900	(106)	(0.05)
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.750	18/09/2034	11,800	113	0.05
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	3.000	18/09/2026	3,500	20	0.01
Receive	6-Month HUF-BBR	1.958	19/03/2026	HUF 1,746,000	412	0.18
Receive	6-Month HUF-BBR	1.980	09/03/2026	646,300	157	0.07
Receive	6-Month HUF-BBR	2.499	05/07/2026	78,800	20	0.01
Receive	6-Month HUF-BBR	2.558	06/08/2026	1,156,900	260	0.12
Pay	6-Month HUF-BBR	5.060	18/02/2027	885,100	(106)	(0.05)
Receive	6-Month HUF-BBR	5.500	04/03/2027	627,800	49	0.02
Receive	6-Month HUF-BBR	6.065	13/12/2028	265,100	(22)	(0.01)
Receive	6-Month HUF-BBR	6.100	11/03/2027	498,000	16	0.01
Pay	6-Month HUF-BBR	6.250	21/05/2029	1,059,800	(10)	0.00
Pay	6-Month HUF-BBR	6.270	22/05/2029	1,848,600	(12)	(0.01)
Receive	6-Month HUF-BBR	6.530	05/04/2029	950,200	(15)	(0.01)
Receive	6-Month HUF-BBR	6.550	04/04/2029	1,165,600	(20)	(0.01)
Receive ⁽⁴⁾	6-Month HUF-BBR	6.560	08/04/2029	1,585,600	(31)	(0.01)
Receive	6-Month HUF-BBR	6.587	05/04/2029	1,632,400	(36)	(0.02)
Receive	6-Month HUF-BBR	6.800	16/04/2029	1,019,800	(49)	(0.02)
Receive	6-Month HUF-BBR	6.830	17/04/2029	1,006,600	(52)	(0.02)
Receive	6-Month HUF-BBR	7.000	22/04/2029	2,594,100	(184)	(0.08)
Receive	6-Month HUF-BBR	7.100	19/04/2029	969,200	(80)	(0.04)
Pay	6-Month HUF-BBR	7.480	03/06/2027	700,700	144	0.06
Receive	6-Month HUF-BBR	7.640	13/05/2027	721,400	(67)	(0.03)
Receive	6-Month HUF-BBR	7.740	26/10/2028	3,525,000	(879)	(0.39)
Pay	6-Month HUF-BBR	7.770	27/10/2028	2,046,400	252	0.11
Pay	6-Month HUF-BBR	8.320	20/01/2028	729,300	114	0.05
Pay	6-Month HUF-BBR	8.500	25/01/2028	5,485,200	1,094	0.49
Pay	6-Month HUF-BBR	8.650	19/01/2028	731,300	137	0.06
Pay	6-Month HUF-BBR	8.712	28/04/2028	2,440,200	26	0.01

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay		6-Month HUF-BBR	8.740%	28/04/2028	HUF 4,994,100	\$ 782	0.35
Pay		6-Month HUF-BBR	8.800	27/04/2028	1,126,200	260	0.12
Receive		6-Month HUF-BBR	9.490	11/04/2028	2,501,700	(734)	(0.33)
Receive		6-Month HUF-BBR	9.500	11/04/2028	1,025,500	(302)	(0.13)
Receive		6-Month HUF-BBR	9.510	11/04/2028	1,038,900	(346)	(0.15)
Pay		6-Month HUF-BBR	9.625	15/08/2027	695,900	352	0.16
Pay		6-Month HUF-BBR	9.750	22/11/2027	283,976	118	0.05
Pay		6-Month HUF-BBR	9.800	16/11/2027	2,235,924	942	0.42
Receive		6-Month HUF-BBR	9.900	16/12/2027	162,500	(71)	(0.03)
Pay		6-Month HUF-BBR	10.000	18/11/2027	319,400	141	0.06
Receive		6-Month HUF-BBR	10.050	15/12/2027	164,000	(74)	(0.03)
Pay		6-Month HUF-BBR	10.070	18/07/2027	428,900	181	0.08
Pay		6-Month HUF-BBR	10.100	15/07/2027	488,900	206	0.09
Receive		6-Month HUF-BBR	10.340	15/12/2027	334,200	(160)	(0.07)
Receive		6-Month HUF-BBR	11.140	23/12/2027	2,021,500	(1,059)	(0.47)
Pay		6-Month HUF-BBR	11.350	11/11/2027	289,300	139	0.06
Receive		6-Month HUF-BBR	11.524	12/09/2027	2,052,600	(1,149)	(0.51)
Receive		6-Month HUF-BBR	12.500	19/10/2027	4,079,400	(2,846)	(1.26)
Receive		6-Month PLN-WIBOR	1.188	19/03/2026	PLN 17,800	332	0.15
Receive		6-Month PLN-WIBOR	1.405	10/08/2026	27,100	532	0.24
Pay		6-Month PLN-WIBOR	1.450	05/07/2026	5,300	(117)	(0.05)
Receive		6-Month PLN-WIBOR	1.465	07/06/2026	2,400	44	0.02
Pay		6-Month PLN-WIBOR	2.185	08/10/2026	8,300	(129)	(0.06)
Receive		6-Month PLN-WIBOR	2.983	08/11/2026	20,100	183	0.08
Pay		6-Month PLN-WIBOR	3.525	24/12/2026	3,300	(18)	(0.01)
Pay		6-Month PLN-WIBOR	3.600	27/12/2026	3,300	(16)	(0.01)
Pay		6-Month PLN-WIBOR	3.739	03/01/2027	1,000	(11)	(0.01)
Pay		6-Month PLN-WIBOR	3.934	04/03/2027	19,200	(36)	(0.02)
Receive		6-Month PLN-WIBOR	4.219	04/02/2027	10,200	84	0.04
Receive		6-Month PLN-WIBOR	4.255	27/12/2028	16,500	(86)	(0.04)
Receive ⁽⁴⁾		6-Month PLN-WIBOR	4.440	09/01/2029	15,600	81	0.04
Pay		6-Month PLN-WIBOR	4.735	09/10/2028	10,200	(14)	(0.01)
Receive		6-Month PLN-WIBOR	4.825	13/03/2029	48,800	125	0.06
Receive		6-Month PLN-WIBOR	4.830	18/03/2027	2,000	6	0.00
Receive		6-Month PLN-WIBOR	4.840	22/08/2028	15,300	(34)	(0.02)
Receive		6-Month PLN-WIBOR	4.850	15/02/2029	25,600	64	0.03
Receive		6-Month PLN-WIBOR	4.865	16/02/2029	25,600	60	0.03
Receive		6-Month PLN-WIBOR	4.890	16/02/2029	18,000	37	0.02
Receive		6-Month PLN-WIBOR	4.899	19/03/2029	46,700	47	0.02
Pay		6-Month PLN-WIBOR	4.930	29/06/2028	15,900	(15)	(0.01)
Receive		6-Month PLN-WIBOR	4.975	29/03/2029	26,300	21	0.01
Pay		6-Month PLN-WIBOR	5.060	15/05/2029	33,100	14	0.01
Pay ⁽⁴⁾		6-Month PLN-WIBOR	5.165	12/04/2029	24,200	49	0.02
Receive		6-Month PLN-WIBOR	5.179	01/04/2027	7,900	3	0.00
Pay		6-Month PLN-WIBOR	5.265	22/04/2029	26,900	(4)	0.00
Pay		6-Month PLN-WIBOR	5.300	12/01/2028	23,800	28	0.01
Pay		6-Month PLN-WIBOR	5.430	16/03/2028	6,700	10	0.00
Receive		6-Month PLN-WIBOR	5.460	16/08/2027	1,300	(25)	(0.01)
Pay		6-Month PLN-WIBOR	5.490	12/12/2027	19,700	195	0.09
Pay		6-Month PLN-WIBOR	5.525	12/12/2027	6,500	66	0.03
Pay		6-Month PLN-WIBOR	5.540	01/06/2028	26,600	(31)	(0.01)
Pay		6-Month PLN-WIBOR	5.670	09/12/2027	19,500	224	0.10
Pay		6-Month PLN-WIBOR	5.750	08/12/2027	16,300	201	0.09
Pay		6-Month PLN-WIBOR	5.800	07/12/2027	32,600	413	0.18
Pay		6-Month PLN-WIBOR	5.830	08/12/2027	32,600	425	0.19
Receive		6-Month PLN-WIBOR	6.160	23/02/2028	42,600	(389)	(0.17)
Pay		6-Month PLN-WIBOR	6.310	18/11/2027	14,800	254	0.11
Receive		6-Month PLN-WIBOR	6.348	09/09/2027	14,800	(253)	(0.11)
Pay		6-Month PLN-WIBOR	6.365	17/11/2027	15,600	275	0.12
Pay		6-Month PLN-WIBOR	6.455	16/11/2027	23,630	436	0.19
Receive		6-Month PLN-WIBOR	6.650	29/09/2027	33,200	(819)	(0.37)
Pay		6-Month PLN-WIBOR	7.223	29/06/2027	23,200	222	0.10
Receive		6-Month PLN-WIBOR	7.726	24/10/2027	87,700	(2,483)	(1.11)
Pay		6-Month PLN-WIBOR	7.761	21/10/2027	7,052	206	0.09
Receive		28-Day MXN-TIE	4.775	26/06/2025	MXN 4,900	17	0.01
Receive		28-Day MXN-TIE	4.800	05/02/2026	65,500	252	0.11
Pay		28-Day MXN-TIE	5.080	09/10/2025	14,500	(68)	(0.03)
Pay		28-Day MXN-TIE	5.095	30/10/2025	23,500	(114)	(0.05)
Pay		28-Day MXN-TIE	5.120	06/05/2025	15,800	(62)	(0.03)
Pay		28-Day MXN-TIE	5.443	17/04/2025	5,700	(24)	(0.01)
Receive		28-Day MXN-TIE	5.550	12/03/2026	32,800	145	0.06
Pay		28-Day MXN-TIE	6.050	04/06/2026	22,600	(98)	(0.04)
Receive		28-Day MXN-TIE	6.095	20/03/2026	51,800	206	0.09
Pay		28-Day MXN-TIE	6.210	28/03/2025	4,300	(22)	(0.01)
Pay		28-Day MXN-TIE	6.230	07/04/2025	16,700	(91)	(0.04)
Receive		28-Day MXN-TIE	6.255	21/05/2026	23,500	93	0.04
Receive		28-Day MXN-TIE	6.460	18/06/2026	43,000	158	0.07
Receive		28-Day MXN-TIE	6.625	11/09/2026	21,100	84	0.04
Receive		28-Day MXN-TIE	6.635	11/09/2026	21,100	83	0.04
Receive		28-Day MXN-TIE	6.740	17/09/2026	28,500	109	0.05
Pay		28-Day MXN-TIE	7.109	03/12/2026	102,300	(371)	(0.17)
Receive		28-Day MXN-TIE	7.113	24/09/2026	134,600	477	0.21

Schedule of Investments PIMCO TRENDS Managed Futures Strategy Fund (Cont.)

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	28-Day MXN-TIIE		7.264%	17/12/2026	MXN 30,000	\$ 106	0.05
Pay	28-Day MXN-TIIE		7.273	12/11/2026	33,880	(113)	(0.05)
Receive	28-Day MXN-TIIE		7.353	05/11/2026	58,150	190	0.09
Pay	28-Day MXN-TIIE		7.370	14/10/2026	24,200	(77)	(0.03)
Receive	28-Day MXN-TIIE		7.383	28/01/2027	29,500	100	0.04
Pay	28-Day MXN-TIIE		7.460	04/02/2027	44,800	(147)	(0.07)
Receive	28-Day MXN-TIIE		7.530	14/01/2027	24,100	79	0.04
Receive	28-Day MXN-TIIE		7.590	29/10/2026	40,000	121	0.05
Receive	28-Day MXN-TIIE		7.673	31/12/2026	23,900	71	0.03
Pay	28-Day MXN-TIIE		7.745	11/02/2027	53,100	(161)	(0.07)
Pay	28-Day MXN-TIIE		8.055	13/06/2033	25,800	(131)	(0.06)
Receive	28-Day MXN-TIIE		8.207	19/06/2028	52,900	88	0.04
Pay	28-Day MXN-TIIE		8.250	02/12/2032	85,900	(361)	(0.16)
Pay	28-Day MXN-TIIE		8.280	29/07/2027	40,300	(112)	(0.05)
Pay	28-Day MXN-TIIE		8.281	28/03/2033	68,000	(262)	(0.12)
Receive	28-Day MXN-TIIE		8.340	21/04/2033	35,500	105	0.05
Pay	28-Day MXN-TIIE		8.374	14/03/2033	135,600	(471)	(0.21)
Pay	28-Day MXN-TIIE		8.400	21/05/2027	47,400	(103)	(0.05)
Pay	28-Day MXN-TIIE		8.402	20/05/2027	34,800	(75)	(0.03)
Pay	28-Day MXN-TIIE		8.438	20/03/2028	307,500	(699)	(0.31)
Pay	28-Day MXN-TIIE		8.453	30/11/2027	332,600	(727)	(0.32)
Pay	28-Day MXN-TIIE		8.470	16/12/2033	18,500	(61)	(0.03)
Pay	28-Day MXN-TIIE		8.480	30/11/2027	105,200	(225)	(0.10)
Pay	28-Day MXN-TIIE		8.498	11/03/2027	25,400	(52)	(0.02)
Receive	28-Day MXN-TIIE		8.500	25/07/2033	91,300	288	0.13
Pay	28-Day MXN-TIIE		8.540	21/12/2033	73,800	(226)	(0.10)
Receive	28-Day MXN-TIIE		8.563	16/05/2033	31,700	90	0.04
Pay	28-Day MXN-TIIE		8.616	05/11/2027	165,400	(316)	(0.14)
Pay	28-Day MXN-TIIE		8.620	09/11/2027	82,900	(129)	(0.06)
Receive	28-Day MXN-TIIE		8.645	27/07/2033	115,700	258	0.11
Receive	28-Day MXN-TIIE		8.728	22/05/2028	135,300	236	0.11
Receive	28-Day MXN-TIIE		8.740	30/08/2027	30,800	46	0.02
Receive	28-Day MXN-TIIE		8.755	03/02/2033	45,900	102	0.05
Receive	28-Day MXN-TIIE		8.765	02/08/2028	113,400	152	0.07
Receive	28-Day MXN-TIIE		8.782	09/03/2034	53,000	120	0.05
Receive	28-Day MXN-TIIE		8.785	06/05/2027	24,900	42	0.02
Receive	28-Day MXN-TIIE		8.800	02/02/2033	73,500	153	0.07
Pay	28-Day MXN-TIIE		8.810	01/07/2027	60,100	(99)	(0.04)
Receive	28-Day MXN-TIIE		8.844	07/02/2033	104,900	202	0.09
Receive	28-Day MXN-TIIE		8.921	25/08/2027	61,100	101	0.05
Receive	28-Day MXN-TIIE		8.940	07/02/2028	136,200	197	0.09
Receive	28-Day MXN-TIIE		8.955	23/03/2034	48,000	77	0.03
Receive	28-Day MXN-TIIE		8.990	10/08/2033	34,000	49	0.02
Receive	28-Day MXN-TIIE		9.020	03/06/2027	91,300	114	0.05
Receive	28-Day MXN-TIIE		9.060	14/09/2027	61,100	67	0.03
Receive	28-Day MXN-TIIE		9.070	24/06/2027	13,500	16	0.01
Receive	28-Day MXN-TIIE		9.114	24/06/2027	11,700	13	0.01
Pay	28-Day MXN-TIIE		9.135	27/10/2033	63,600	(62)	(0.03)
Receive	28-Day MXN-TIIE		9.215	09/02/2028	146,800	142	0.06
Pay	28-Day MXN-TIIE		9.238	02/11/2028	59,900	(47)	(0.02)
Pay	28-Day MXN-TIIE		9.290	23/09/2027	22,500	(20)	(0.01)
Receive	28-Day MXN-TIIE		9.295	21/10/2027	116,100	101	0.05
Pay	28-Day MXN-TIIE		9.300	24/09/2027	34,400	(31)	(0.01)
Receive	28-Day MXN-TIIE		9.345	16/02/2028	99,400	72	0.03
Receive	28-Day MXN-TIIE		9.382	12/10/2027	153,800	104	0.05
Receive	28-Day MXN-TIIE		9.390	07/10/2027	40,300	28	0.01
Receive	28-Day MXN-TIIE		9.536	22/09/2027	67,800	36	0.02
Pay	28-Day MXN-TIIE		9.765	16/09/2033	43,100	51	0.02
Pay	28-Day MXN-TIIE		9.885	08/06/2029	30,300	20	0.01
Pay	28-Day MXN-TIIE		9.890	22/09/2028	61,300	27	0.01
Pay	28-Day MXN-TIIE		9.981	01/06/2034	20,200	41	0.02
Pay	28-Day MXN-TIIE		10.023	07/06/2029	31,200	30	0.01
Pay	28-Day MXN-TIIE		10.180	01/06/2034	7,500	21	0.01
Pay	CPURNSA		2.500	29/03/2033	\$ 6,900	(82)	(0.04)
Receive	CPURNSA		2.525	07/06/2033	1,700	5	0.00
Receive	CPURNSA		2.595	12/07/2033	5,200	9	0.00
Pay ⁽⁴⁾	CPURNSA		2.598	10/04/2034	1,200	(8)	0.00
						\$ (9,109)	(4.06)
Total Centrally Cleared Financial Derivative Instruments						\$ (9,097)	(4.06)

(1) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

(2) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

(3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

(4) This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PURCHASED OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
JPM	Put - OTC USD versus JPY	¥ 140,000	16/07/2024	15,000	\$ 1	\$ 0	0.00
MYI	Put - OTC USD versus JPY	142,000	18/07/2024	15,000	2	1	0.00
RBC	Put - OTC USD versus CAD	CAD 1.323	10/07/2024	2,000	0	0	0.00
					\$ 3	\$ 1	0.00

(1) Notional Amount represents the number of contracts.

INTEREST RATE SWAPS

Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	Pay ⁽¹⁾	3-Month MYR-KLIBOR	3.700%	18/09/2029	MYR 57,000	\$ (3)	\$ 35	\$ 32	0.01
BPS	Pay ⁽¹⁾	3-Month MYR-KLIBOR	3.500	18/09/2029	60,898	(118)	35	(83)	(0.04)
	Pay ⁽¹⁾	3-Month MYR-KLIBOR	3.700	18/09/2029	34,000	12	7	19	0.01
GST	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.500	18/09/2029	95,400	362	(231)	131	0.06
	Pay ⁽¹⁾	3-Month MYR-KLIBOR	3.500	18/09/2029	26,202	(54)	18	(36)	(0.02)
	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.750	18/09/2029	91,600	47	(143)	(96)	(0.04)
MBC	Pay	3-Month MYR-KLIBOR	3.500	20/03/2029	29,000	(34)	3	(31)	(0.01)
MYC	Pay ⁽¹⁾	3-Month MYR-KLIBOR	3.500	18/09/2029	55,100	(123)	47	(76)	(0.03)
						\$ 89	\$ (229)	\$ (140)	(0.06)

(1) This instrument has a forward starting effective date.

TOTAL RETURN SWAPS ON INDICES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
MEI	Pay	BOVESPA Index	385	0.000%	BRL 47,250	14/08/2024	\$ 0	\$ (185)	\$ (185)	(0.08)
	Receive	KOSPI2 Index	12,250,000	0.000	KRW 4,582,752	12/09/2024	0	109	109	0.05
	Pay	SET 50 Index	263,200	0.000	THB 212,672	27/09/2024	0	35	35	0.01
							\$ 0	\$ (41)	\$ (41)	(0.02)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/(Depreciation)	% of Net Assets
AZD	10/2024	CNH 87,410	\$ 12,216	\$ 141	\$ 0	\$ 141	0.06
BOA	07/2024	HKD 27,334	3,503	0	0	0	0.00
	07/2024	KRW 4,648,619	3,396	20	0	20	0.01
	07/2024	PLN 535	133	0	0	0	0.00
	07/2024	\$ 34	PLN 135	0	(1)	(1)	0.00
	08/2024	TRY 353	\$ 10	0	0	0	0.00
	09/2024	\$ 800	HUF 296,954	4	0	4	0.00
BPS	09/2024	3,280	ZAR 59,478	0	(42)	(42)	(0.02)
	07/2024	CAD 19,644	\$ 14,354	0	(2)	(2)	0.00
	07/2024	€ 848	907	0	(2)	(2)	0.00
	07/2024	¥ 2,192,248	14,014	385	0	385	0.17
	07/2024	\$ 3,777	AUD 5,668	9	0	9	0.00
	07/2024	7,957	CAD 10,913	18	0	18	0.01
	07/2024	1,845	€ 1,725	4	0	4	0.00
	07/2024	513	£ 402	0	(5)	(5)	0.00
	07/2024	67	PLN 267	1	(1)	0	0.00
	07/2024	6,221	SGD 8,437	5	0	5	0.00
	07/2024	6	TWD 204	0	0	0	0.00
	08/2024	AUD 5,668	\$ 3,780	0	(9)	(9)	0.00
	08/2024	€ 1,725	1,848	0	(4)	(4)	0.00
	08/2024	SGD 8,425	6,221	0	(5)	(5)	0.00
	08/2024	\$ 908	€ 848	2	0	2	0.00
	09/2024	BRL 25,360	\$ 4,700	173	0	173	0.08
	09/2024	CLP 2,416,803	2,534	0	(25)	(25)	(0.01)
	09/2024	COP 1,244,672	299	2	0	2	0.00
	09/2024	CZK 62,381	2,683	9	0	9	0.00
	09/2024	€ 5,375	5,784	2	0	2	0.00
	09/2024	HUF 2,044,945	5,525	1	(10)	(9)	0.00
	09/2024	IDR 69,352,633	4,200	0	(33)	(33)	(0.01)

Schedule of Investments PIMCO TRENDS Managed Futures Strategy Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	09/2024	INR 340,805	\$ 4,070	\$ 0	\$ (9)	\$ (9)	0.00
	09/2024	MXN 96,433	5,258	80	(32)	48	0.02
	09/2024	PLN 29,649	7,300	0	(69)	(69)	(0.03)
	09/2024	SGD 8,115	6,000	0	(10)	(10)	0.00
	09/2024	\$ 2,800	BRL 15,352	0	(59)	(59)	(0.03)
	09/2024	5,000	CHF 4,406	0	(50)	(50)	(0.02)
	09/2024	1,164	CNH 8,326	0	(17)	(17)	(0.01)
	09/2024	1,100	CZK 25,313	0	(15)	(15)	(0.01)
	09/2024	6,796	£ 5,313	0	(77)	(77)	(0.03)
	09/2024	1,200	HUF 431,227	0	(33)	(33)	(0.01)
	09/2024	1,600	IDR 26,236,199	1	0	1	0.00
	09/2024	1,100	MXN 20,054	0	(16)	(16)	(0.01)
	09/2024	2,900	SEK 29,970	0	(58)	(58)	(0.03)
	09/2024	19	TWD 608	0	0	0	0.00
	09/2024	ZAR 130,011	\$ 6,800	0	(279)	(279)	(0.12)
	10/2024	\$ 973	CNH 6,970	0	(11)	(11)	0.00
BRC	07/2024	IDR 150,810,150	\$ 9,243	26	0	26	0.01
	07/2024	KRW 6,210,842	4,489	0	(22)	(22)	(0.01)
	07/2024	RON 131	28	0	0	0	0.00
	07/2024	SEK 3,070	293	3	0	3	0.00
	07/2024	THB 342	9	0	0	0	0.00
	07/2024	\$ 1,519	AUD 2,296	14	0	14	0.01
	07/2024	173	HKD 1,351	0	0	0	0.00
	07/2024	4	IDR 65,253	0	0	0	0.00
	07/2024	5	ILS 18	0	0	0	0.00
	07/2024	199	¥ 30,903	0	(7)	(7)	0.00
	07/2024	5,549	NOK 58,622	0	(43)	(43)	(0.02)
	07/2024	5,754	PLN 23,129	22	(24)	(2)	0.00
	07/2024	7	TRY 245	0	0	0	0.00
	09/2024	KRW 2,470,950	\$ 1,800	0	(1)	(1)	0.00
	09/2024	MXN 3,007	163	0	0	0	0.00
	09/2024	\$ 1,223	CNH 8,808	0	(10)	(10)	0.00
	09/2024	2,767	MXN 51,829	34	0	34	0.02
	09/2024	3,713	NZD 6,000	0	(57)	(57)	(0.03)
	09/2024	12	TRY 445	1	0	1	0.00
CBK	11/2024	TRY 1,648	\$ 42	0	(2)	(2)	0.00
	07/2024	CAD 265	192	0	(1)	(1)	0.00
	07/2024	CHF 1,265	1,390	0	(18)	(18)	(0.01)
	07/2024	€ 1,257	1,348	1	0	1	0.00
	07/2024	£ 358	455	3	0	3	0.00
	07/2024	PEN 418	110	1	0	1	0.00
	07/2024	PLN 977	247	4	0	4	0.00
	07/2024	THB 105,035	2,870	4	0	4	0.00
	07/2024	\$ 124	AUD 186	0	0	0	0.00
	07/2024	17,001	BRL 92,708	0	(309)	(309)	(0.14)
	07/2024	6,572	CAD 8,992	0	0	0	0.00
	07/2024	9,132	COP 37,095,656	0	(205)	(205)	(0.09)
	07/2024	17	€ 16	0	0	0	0.00
	07/2024	10,302	£ 8,092	0	(73)	(73)	(0.03)
	07/2024	77	¥ 12,300	0	0	0	0.00
	07/2024	55	PEN 209	0	0	0	0.00
	07/2024	39	PLN 155	0	0	0	0.00
	07/2024	235	SEK 2,483	0	(1)	(1)	0.00
	07/2024	117	ZAR 2,134	0	(1)	(1)	0.00
	08/2024	BRL 93,019	\$ 17,001	315	0	315	0.14
	08/2024	CAD 9,196	6,725	0	0	0	0.00
	09/2024	CNH 95,608	13,280	109	0	109	0.05
	09/2024	COP 6,111,750	1,500	43	0	43	0.02
	09/2024	INR 161,591	1,930	0	(4)	(4)	0.00
	09/2024	MXN 27,623	1,500	7	0	7	0.00
	09/2024	PEN 25,306	6,700	94	0	94	0.04
	09/2024	PHP 99,944	1,700	0	(9)	(9)	0.00
	09/2024	TWD 34,485	1,071	6	0	6	0.00
	09/2024	\$ 1,500	BRL 8,344	0	(10)	(10)	0.00
	09/2024	8,458	INR 707,103	7	(3)	4	0.00
DUB	10/2024	CNH 14,754	\$ 2,065	27	0	27	0.01
	07/2024	BRL 12,296	2,434	220	0	220	0.10
	07/2024	KRW 2,929,430	2,129	2	0	2	0.00
FAR	07/2024	\$ 6,004	CLP 5,552,938	0	(122)	(122)	(0.05)
	07/2024	AUD 26,509	\$ 17,668	0	(36)	(36)	(0.02)
	07/2024	€ 7,283	7,933	127	0	127	0.06
	07/2024	¥ 1,813,727	11,614	339	0	339	0.15
	07/2024	NZD 17,541	10,699	10	0	10	0.00
	08/2024	\$ 5,772	AUD 8,646	7	0	7	0.00
	08/2024	10,637	NZD 17,441	0	(10)	(10)	0.00
	09/2024	CLP 1,160,135	\$ 1,239	11	0	11	0.00
	09/2024	COP 14,575,392	3,504	28	0	28	0.01
GLM	09/2024	\$ 1,000	¥ 155,033	0	(25)	(25)	(0.01)
	07/2024	MYR 24,106	\$ 5,118	4	0	4	0.00
	07/2024	THB 243,873	6,672	18	0	18	0.01
	08/2024	\$ 4,777	BRL 24,506	0	(381)	(381)	(0.17)
	09/2024	CZK 44,474	\$ 1,917	11	0	11	0.00
	09/2024	HUF 1,036,469	2,814	8	0	8	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	09/2024	THB 76,417	\$ 2,100	\$ 4	\$ 0	\$ 4	0.00
	09/2024	\$ 73	MXN 1,395	2	0	2	0.00
	03/2025	TRY 796	\$ 17	0	(2)	(2)	0.00
	07/2024	¥ 27,600	176	5	0	5	0.00
IND	07/2024	BRL 81	15	0	0	0	0.00
JPM	07/2024	SGD 17,469	12,979	89	0	89	0.04
	07/2024	TRY 987	29	0	(1)	(1)	0.00
	07/2024	\$ 18,578	CHF 16,514	0	(201)	(201)	(0.09)
	07/2024	325	€ 301	0	(3)	(3)	0.00
	07/2024	30	HUF 10,981	0	0	0	0.00
	07/2024	5	ILS 18	0	0	0	0.00
	07/2024	22	KRW 30,446	0	0	0	0.00
	07/2024	308	PLN 1,232	1	(2)	(1)	0.00
	07/2024	5,479	ZAR 100,857	38	0	38	0.02
	08/2024	CHF 6,300	\$ 7,047	9	0	9	0.00
	08/2024	TRY 142	4	0	0	0	0.00
	09/2024	CLP 1,668,681	1,753	0	(14)	(14)	(0.01)
	09/2024	HUF 4,483,166	12,061	16	(89)	(73)	(0.03)
	09/2024	MXN 43,744	2,442	79	0	79	0.04
	09/2024	\$ 1,291	INR 108,162	3	0	3	0.00
	09/2024	1,700	KRW 2,346,340	10	0	10	0.00
	09/2024	2,620	ZAR 47,356	0	(42)	(42)	(0.02)
	10/2024	CNH 35,148	\$ 4,912	57	0	57	0.03
	10/2024	\$ 15	BRL 82	0	0	0	0.00
	10/2024	302	CNH 2,164	0	(3)	(3)	0.00
MBC	07/2024	€ 1,747	\$ 1,901	29	0	29	0.01
	07/2024	HUF 4,158,083	11,156	0	(121)	(121)	(0.05)
	07/2024	IDR 1,744,181	107	0	0	0	0.00
	07/2024	ILS 66	18	0	0	0	0.00
	07/2024	¥ 1,178,900	7,482	153	0	153	0.07
	07/2024	KRW 107,196	78	0	0	0	0.00
	07/2024	NOK 45,601	4,281	0	(2)	(2)	0.00
	07/2024	PLN 2,942	733	2	(1)	1	0.00
	07/2024	\$ 1,866	CZK 43,028	0	(24)	(24)	(0.01)
	07/2024	20	€ 19	0	0	0	0.00
	07/2024	453	£ 358	0	0	0	0.00
	07/2024	21,447	HUF 7,947,169	106	0	106	0.05
	07/2024	7	ILS 25	0	0	0	0.00
	07/2024	62	¥ 9,800	0	(1)	(1)	0.00
	07/2024	19	PLN 77	0	0	0	0.00
	07/2024	2,921	ZAR 53,497	5	0	5	0.00
	08/2024	£ 358	\$ 453	0	0	0	0.00
	08/2024	\$ 4,281	NOK 45,565	2	0	2	0.00
	09/2024	12,448	CNH 89,798	0	(77)	(77)	(0.03)
	09/2024	22	TWD 718	0	0	0	0.00
MYI	07/2024	BRL 80,331	\$ 14,908	445	0	445	0.20
	07/2024	CHF 899	995	0	(5)	(5)	0.00
	07/2024	NOK 13,022	1,221	0	(2)	(2)	0.00
	07/2024	PLN 1,201	300	1	0	1	0.00
	07/2024	SEK 42,836	4,055	11	0	11	0.00
	07/2024	\$ 5	€ 5	0	0	0	0.00
	07/2024	474	£ 374	0	(1)	(1)	0.00
	07/2024	10,984	NZD 17,897	0	(79)	(79)	(0.04)
	07/2024	358	PLN 1,436	3	(4)	(1)	0.00
	07/2024	6,677	SGD 9,032	0	(13)	(13)	(0.01)
	08/2024	1,221	NOK 13,012	2	0	2	0.00
	08/2024	4,055	SEK 42,770	0	(11)	(11)	0.00
	09/2024	CNH 21,610	\$ 3,000	22	0	22	0.01
	09/2024	INR 1,948	23	0	0	0	0.00
	09/2024	TWD 61,444	1,915	17	0	17	0.01
	09/2024	\$ 126	MXN 2,390	3	0	3	0.00
RBC	09/2024	4,700	SGD 6,326	0	(15)	(15)	(0.01)
	07/2024	342	HKD 2,668	0	0	0	0.00
RYL	07/2024	12,252	AUD 18,359	9	0	9	0.00
	07/2024	4,155	SEK 43,370	0	(60)	(60)	(0.03)
SCX	07/2024	KRW 2,220,526	\$ 1,628	16	0	16	0.01
	07/2024	MXN 54	3	0	0	0	0.00
	07/2024	\$ 9,875	€ 9,192	0	(24)	(24)	(0.01)
	07/2024	ZAR 2,163	\$ 117	0	(1)	(1)	0.00
	09/2024	PHP 351,716	5,995	0	(19)	(19)	(0.01)
	09/2024	TWD 470,581	14,596	61	0	61	0.03
	09/2024	\$ 5,856	INR 490,103	9	0	9	0.00
	09/2024	103	MXN 1,936	2	0	2	0.00
	09/2024	25	TWD 794	0	0	0	0.00
SSB	07/2024	€ 118	\$ 128	2	0	2	0.00
	07/2024	\$ 524	¥ 83,000	0	(8)	(8)	0.00
	09/2024	CLP 4,488,536	\$ 4,774	27	(6)	21	0.01
	09/2024	COP 7,892,838	1,965	83	0	83	0.04
	09/2024	\$ 800	HUF 297,450	5	0	5	0.00
	09/2024	2,200	INR 184,521	8	0	8	0.00
TOR	07/2024	CHF 7,292	\$ 8,073	0	(42)	(42)	(0.02)
	07/2024	HKD 3,945	506	0	0	0	0.00
	07/2024	\$ 10,557	¥ 1,688,097	0	(63)	(63)	(0.03)

Schedule of Investments PIMCO TRENDS Managed Futures Strategy Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	\$ 109	ZAR 1,965	\$ 0	\$ (1)	\$ (1)	0.00
	08/2024	¥ 1,680,181	\$ 10,557	63	0	63	0.03
	08/2024	\$ 3,504	COP 14,053,150	0	(136)	(136)	(0.06)
	09/2024	COP 21,019,917	\$ 5,032	20	0	20	0.01
UAG	07/2024	CHF 7,061	7,813	0	(44)	(44)	(0.02)
	07/2024	TRY 101	3	0	0	0	0.00
	07/2024	\$ 3	CHF 3	0	0	0	0.00
	07/2024	1,041	ILS 3,856	0	(16)	(16)	(0.01)
	08/2024	CHF 3	\$ 3	0	0	0	0.00
				\$ 3,782	\$ (3,381)	\$ 401	0.18

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation, Investor EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 7	\$ 8	\$ 0	\$ 0	\$ 0	0.00
	07/2024	\$ 7,017	€ 6,463	0	(90)	(90)	(0.04)
BPS	07/2024	€ 5,916	\$ 6,328	0	(13)	(13)	(0.01)
	07/2024	\$ 5,463	€ 5,046	0	(55)	(55)	(0.03)
	08/2024	6,335	5,914	13	0	13	0.01
BRC	07/2024	40	37	0	0	0	0.00
CBK	07/2024	€ 509	\$ 550	4	0	4	0.00
FAR	07/2024	\$ 7,300	€ 6,702	0	(116)	(116)	(0.05)
GLM	07/2024	579	535	0	(6)	(6)	0.00
JPM	07/2024	€ 11	\$ 12	0	0	0	0.00
MBC	07/2024	5,958	6,372	1	(15)	(14)	(0.01)
	08/2024	\$ 6,350	€ 5,930	14	0	14	0.01
RBC	07/2024	€ 120	\$ 130	2	0	2	0.00
RYL	07/2024	3	3	0	0	0	0.00
SCX	07/2024	5,910	6,332	0	(2)	(2)	0.00
	08/2024	\$ 6,333	€ 5,903	2	0	2	0.00
SSB	07/2024	€ 254	\$ 274	1	0	1	0.00
UAG	08/2024	5	5	0	0	0	0.00
				\$ 37	\$ (297)	\$ (260)	(0.12)

As at 30 June 2024, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	07/2024	£ 248	\$ 315	\$ 1	\$ 0	\$ 1	0.00
	07/2024	\$ 1,426	£ 1,114	0	(17)	(17)	(0.01)
CBK	07/2024	£ 11,525	\$ 14,583	14	0	14	0.01
	08/2024	\$ 14,313	£ 11,310	0	(13)	(13)	(0.01)
MBC	07/2024	£ 11,069	\$ 14,005	12	0	12	0.01
	07/2024	\$ 15,133	£ 11,888	0	(106)	(106)	(0.05)
	08/2024	13,993	11,058	0	(12)	(12)	(0.01)
MYI	07/2024	£ 250	\$ 320	4	0	4	0.00
	07/2024	\$ 18	£ 14	0	0	0	0.00
SCX	07/2024	£ 308	\$ 390	1	0	1	0.00
	07/2024	\$ 13,670	£ 10,733	0	(102)	(102)	(0.04)
UAG	07/2024	13,254	10,408	0	(98)	(98)	(0.04)
				\$ 32	\$ (348)	\$ (316)	(0.14)

Total OTC Financial Derivative Instruments

\$ (355) (0.16)

SECURITIES SOLD SHORT

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2039	\$ 5,400	\$ (5,353)	(2.39)
Total Securities Sold Short		\$ (5,353)	(2.39)
Total Investments		\$ 217,763	97.30
Other Current Assets & Liabilities		\$ 6,036	2.70
Net Assets		\$ 223,799	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

^ Security is in default.

(a) Zero coupon security.

(b) Affiliated to the Fund.

Cash of \$13,666 (31 December 2023: \$21,778) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$720 (31 December 2023: \$4,760) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 191,386	\$ 0	\$ 191,386
Investment Funds	22,445	0	0	22,445
Repurchase Agreements	0	18,533	0	18,533
Financial Derivative Instruments ⁽³⁾	229	(9,477)	0	(9,248)
Securities Sold Short	0	(5,353)	0	(5,353)
Totals	\$ 22,674	\$ 195,089	\$ 0	\$ 217,763

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 203,304	\$ 0	\$ 203,304
Investment Funds	1,691	21,949	0	23,640
Repurchase Agreements	0	18,466	0	18,466
Financial Derivative Instruments ⁽³⁾	1,550	(5,154)	0	(3,604)
Totals	\$ 3,241	\$ 238,565	\$ 0	\$ 241,806

(1) See Note 3 in the Notes to Financial Statements for additional information.

(2) Refer to the Schedule of Investments for additional information.

(3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ 141	\$ 0	\$ 141	\$ (243)	\$ 260	\$ 17
BOA	(77)	0	(77)	(1,323)	1,370	47
BPS	(258)	120	(138)	2,550	(2,380)	170
BRC	(82)	40	(42)	102	(80)	22
CBK	(8)	0	(8)	684	(830)	(146)
DUB	100	(20)	80	(42)	80	38
FAR	335	(310)	25	N/A	N/A	N/A
GLM	(342)	250	(92)	(1,794)	1,680	(114)
GST	(1)	0	(1)	(293)	270	(23)
IND	5	0	5	N/A	N/A	N/A
JPM	(53)	0	(53)	80	(100)	(20)
MBC	(66)	0	(66)	(24)	0	(24)
MEI	(41)	0	(41)	506	(690)	(184)
MYC	(76)	0	(76)	N/A	N/A	N/A
MYI	379	(300)	79	316	(550)	(234)
RBC	2	0	2	(557)	330	(227)
RYL	(51)	0	(51)	868	(940)	(72)
SCX	(57)	20	(37)	(309)	360	51
SOG	N/A	N/A	N/A	(79)	0	(79)
SSB	112	0	112	134	(270)	(136)
TOR	(159)	0	(159)	(26)	60	34
UAG	(158)	290	132	(640)	350	(290)

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	43.94	56.26
Transferable securities dealt in on another regulated market*	34.60	28.33
Other transferable securities	6.97	N/A
Investment funds	10.03	9.84
Repurchase agreements	8.28	7.68
Financial derivative instruments dealt in on a regulated market	0.09	0.48
Centrally cleared financial derivative instruments	(4.06)	(1.94)
OTC financial derivative instruments	(0.16)	(0.04)
Securities sold short	(2.39)	N/A

* As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Corporate Bonds & Notes	65.58	57.56
U.S. Government Agencies	12.60	14.95
Non-Agency Mortgage-Backed Securities	0.22	0.50
Asset-Backed Securities	1.74	5.59
Sovereign Issues	0.85	1.89
Short-Term Instruments	4.52	4.10
Investment Funds	10.03	9.84
Repurchase Agreements	8.28	7.68
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.09	0.48
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Credit Indices — Buy Protection	(0.01)	N/A
Credit Default Swaps on Credit Indices — Sell Protection	0.01	0.31
Interest Rate Swaps	(4.06)	(2.25)
OTC Financial Derivative Instrument		
Purchased Options		
Foreign Currency Options	0.00	N/A
Interest Rate Swaps	(0.06)	(0.21)
Total Return Swaps on Indices	(0.02)	0.21
Forward Foreign Currency Contracts	0.18	(0.29)
Hedged Forward Foreign Currency Contracts	(0.26)	0.25
Securities Sold Short	(2.39)	N/A
Other Current Assets & Liabilities	2.70	(0.61)
Net Assets	100.00	100.00

Schedule of Investments UK Corporate Bond Fund (Cont.)

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SONIA Index September Futures	Long	12/2024	98	£ 0	0.00
Euro-Bobl September Futures	Short	09/2024	56	(36)	(0.02)
Euro-Bund 10-Year Bond September Futures	Short	09/2024	59	(31)	(0.01)
Euro-Buxl 30-Year Bond September Futures	Short	09/2024	15	(24)	(0.01)
Euro-OAT France Government 10-Year Bond September Futures	Long	09/2024	32	(16)	(0.01)
Euro-Schatz September Futures	Short	09/2024	84	(31)	(0.01)
U.S. Treasury 2-Year Note September Futures	Short	09/2024	76	(33)	(0.01)
U.S. Treasury 5-Year Note September Futures	Long	09/2024	137	29	0.01
U.S. Treasury 10-Year Note September Futures	Long	09/2024	80	20	0.01
U.S. Treasury 10-Year Ultra September Futures	Short	09/2024	4	4	0.00
U.S. Treasury 30-Year Bond September Futures	Long	09/2024	4	(6)	0.00
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2024	2	(2)	0.00
United Kingdom Long Gilt September Futures	Long	09/2024	90	37	0.01
				£ (89)	(0.04)
Total Financial Derivative Instruments Dealt in on a Regulated Market				£ (89)	(0.04)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Cellnex Telecom S.A.	5.000%	20/06/2030	€ 800	£ 14	0.01
Cellnex Telecom S.A.	5.000	20/12/2033	200	5	0.00
Marks & Spencer PLC	1.000	20/06/2030	250	6	0.00
Rolls-Royce PLC	1.000	20/12/2030	400	25	0.01
				£ 50	0.02

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-42 5-Year Index	1.000%	20/06/2029	\$ 200	£ 0	0.00
iTraxx Europe Main 41 5-Year Index	1.000	20/06/2029	€ 10,000	(18)	(0.01)
				£ (18)	(0.01)

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	2.728%	16/12/2025	£ 3,400	£ (8)	0.00
Receive ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	3.750	18/09/2054	400	11	0.00
Receive ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.000	18/09/2029	4,300	18	0.01
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.250	18/09/2026	46,300	(4)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.250	17/06/2030	\$ 9,000	(179)	(0.07)
Receive	1-Day USD-SOFR Compounded-OIS	1.500	18/12/2029	9,300	(169)	(0.07)
Pay	1-Day USD-SOFR Compounded-OIS	2.000	12/02/2045	2,100	70	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	4,100	41	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	5,500	(87)	(0.04)
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.500	18/09/2054	€ 1,200	32	0.01
Pay	6-Month EUR-EURIBOR	2.547	09/03/2033	1,600	27	0.01
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.650	08/01/2034	400	8	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.750	18/09/2034	6,200	(88)	(0.04)
Receive	6-Month EUR-EURIBOR	2.760	03/01/2029	400	4	0.00
Pay	6-Month EUR-EURIBOR	2.770	29/04/2034	1,100	(3)	0.00
Pay	6-Month EUR-EURIBOR	2.780	02/05/2029	1,300	(5)	0.00
Receive	6-Month EUR-EURIBOR	2.880	19/12/2028	600	(6)	0.00
Receive	6-Month EUR-EURIBOR	2.890	22/12/2033	400	(6)	0.00
Receive	6-Month EUR-EURIBOR	2.910	29/12/2033	300	(5)	0.00
Receive	6-Month EUR-EURIBOR	2.950	29/12/2028	300	(4)	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.950	12/06/2029	600	2	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR	3.000	18/09/2026	5,200	(33)	(0.01)
Receive	6-Month EUR-EURIBOR	3.063	06/12/2033	200	(5)	0.00
Receive	6-Month EUR-EURIBOR	3.128	04/12/2033	200	(6)	0.00
Receive	6-Month EUR-EURIBOR	3.148	20/11/2033	300	(6)	0.00
Receive	6-Month EUR-EURIBOR	3.179	29/11/2028	200	(4)	0.00
Receive	6-Month EUR-EURIBOR	3.250	06/11/2033	300	(10)	(0.01)

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive		6-Month EUR-EURIBOR	3.255%	22/11/2028	€ 300	£ (7)	0.00
Receive		6-Month EUR-EURIBOR	3.270	08/11/2028	600	(11)	(0.01)
Receive		6-Month EUR-EURIBOR	3.280	22/11/2033	200	(8)	0.00
Receive		6-Month EUR-EURIBOR	3.305	27/11/2033	300	(13)	(0.01)
Receive ⁽³⁾		CPURNSA	2.501	10/05/2029	\$ 4,000	6	0.00
Receive		CPURNSA	2.520	04/04/2029	3,900	(2)	0.00
						£ (450)	(0.18)
Total Centrally Cleared Financial Derivative Instruments						£ (418)	(0.17)

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

WRITTEN OPTIONS

CREDIT DEFAULT SWAPTIONS ON CREDIT INDICES

Counterparty	Description	Buy/Sell Protection	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BRC	Put - OTC iTraxx Europe 41 5-Year Index	Sell	0.850%	18/09/2024	1,500	£ (2)	£ (1)	0.00

INTEREST RATE SWAPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BRC	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.700%	04/07/2024	800	£ (1)	£ 0	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.000	04/07/2024	800	(1)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Receive	3.700	05/07/2024	400	(1)	0	0.00
GLM	Put - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Pay	4.070	05/07/2024	400	(1)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.550	15/07/2024	300	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.880	15/07/2024	300	(1)	(1)	0.00
JPM	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.610	15/07/2024	1,000	(1)	0	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.940	15/07/2024	1,000	(1)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Receive	3.800	03/07/2024	800	(3)	(1)	0.00
MYC	Put - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Pay	4.150	03/07/2024	800	(3)	0	0.00
	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.820	11/07/2024	800	(1)	(2)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.120	11/07/2024	800	(1)	0	0.00
RYL	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.630	17/07/2024	1,700	(2)	(1)	0.00
	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.630	22/07/2024	1,700	(2)	(1)	0.00
	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.740	15/07/2024	1,700	(2)	(2)	0.00
ULO	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.940	22/07/2024	1,700	(2)	(3)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.970	17/07/2024	1,700	(2)	(2)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.040	15/07/2024	1,700	(2)	(1)	0.00
ULO	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.570	25/07/2024	1,000	(3)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	25/07/2024	1,000	(3)	(4)	(0.01)
							£ (34)	£ (21)	(0.01)

(1) Notional Amount represents the number of contracts.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 24,370	£ 20,757	£ 95	£ 0	£ 95	0.04
BPS	07/2024	£ 5,676	€ 6,700	4	0	4	0.00
	07/2024	\$ 4,545	£ 3,558	0	(37)	(37)	(0.01)
BRC	07/2024	€ 1,845	1,566	3	(1)	2	0.00
	07/2024	\$ 249	195	0	(2)	(2)	0.00
CBK	07/2024	£ 1,288	\$ 1,635	6	0	6	0.00
GLM	07/2024	16,574	€ 19,638	76	0	76	0.03
	08/2024	€ 19,638	£ 16,595	0	(76)	(76)	(0.03)
JPM	07/2024	548	467	2	0	2	0.00
	07/2024	£ 280	€ 328	0	(2)	(2)	0.00
MBC	07/2024	1,487	1,760	5	0	5	0.00
	07/2024	\$ 238	£ 186	0	(2)	(2)	0.00
MYI	07/2024	£ 357	€ 423	2	0	2	0.00
RBC	07/2024	3,325	\$ 4,216	11	0	11	0.00
	08/2024	\$ 4,217	£ 3,325	0	(11)	(11)	0.00

Schedule of Investments UK Corporate Bond Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SCX	07/2024	€ 294	£ 251	£ 1	£ 0	£ 1	0.00
	07/2024	\$ 855	673	0	(3)	(3)	0.00
SSB	07/2024	€ 1,792	1,513	0	(6)	(6)	0.00
	08/2024	677	574	0	(1)	(1)	0.00
				£ 205	£ (141)	£ 64	0.03
Total OTC Financial Derivative Instruments						£ 42	0.02
Total Investments						£ 255,683	104.93
Other Current Assets & Liabilities						£ (12,024)	(4.93)
Net Assets						£ 243,659	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

- (a) When-issued security.
- (b) Zero coupon security.
- (c) Coupon represents a yield to maturity.
- (d) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (e) Affiliated to the Fund.
- (f) Contingent convertible security.
- (g) Securities with an aggregate fair value of £7,172 (31 December 2023: £21,034) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Securities with an aggregate fair value of £Nil (31 December 2023: £483) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Cash of £3,522 (31 December 2023: £3,382) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	£ 0	£ 236,611	£ 1	£ 236,612
Investment Funds	0	19,189	0	19,189
Repurchase Agreements	0	347	0	347
Financial Derivative Instruments ⁽³⁾	(101)	(364)	0	(465)
Totals	£ (101)	£ 255,783	£ 1	£ 255,683

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	£ 0	£ 365,325	£ 0	£ 365,325
Investment Funds	18,137	0	0	18,137
Repurchase Agreements	0	5,455	0	5,455
Financial Derivative Instruments ⁽³⁾	(231)	(127)	0	(358)
Totals	£ 17,906	£ 370,653	£ 0	£ 388,559

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BRC	0.500%	17/06/2024	TBD ⁽¹⁾	€ (273)	£ (231)	(0.09)
MEI	5.190	25/06/2024	22/07/2024	£ (6,760)	(6,766)	(2.78)
MYI	0.250	18/06/2024	TBD ⁽¹⁾	€ (273)	(232)	(0.10)
Total Reverse Repurchase Agreements					£ (7,229)	(2.97)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
BOA	£ 95	£ 0	£ 95	£ 2	£ 0	£ 2
BPS	(33)	0	(33)	(1)	0	(1)
BRC	(1)	0	(1)	(6)	0	(6)
CBK	6	0	6	(6)	0	(6)
GLM	(1)	0	(1)	5	0	5
GST	N/A	N/A	N/A	(2)	0	(2)
JPM	(3)	0	(3)	(24)	0	(24)
MBC	3	0	3	1	0	1
MYC	(2)	0	(2)	(1)	0	(1)
MYI	2	0	2	(45)	0	(45)
RYL	(10)	0	(10)	N/A	N/A	N/A
SCX	(2)	0	(2)	22	0	22
SSB	(7)	0	(7)	26	0	26
UAG	N/A	N/A	N/A	73	0	73
ULO	(5)	0	(5)	N/A	N/A	N/A

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	84.37	96.47
Transferable securities dealt in on another regulated market*	12.30	4.71
Other transferable securities	0.43	0.01
Investment funds	7.88	5.02
Repurchase agreements	0.14	1.51
Financial derivative instruments dealt in on a regulated market	(0.04)	(0.08)
Centrally cleared financial derivative instruments	(0.17)	(0.03)
OTC financial derivative instruments	0.02	0.01
Reverse repurchase agreements	(2.97)	(5.70)

* As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Australia	0.49	0.42
Austria	0.14	N/A
Canada	0.45	0.95
Cayman Islands	1.01	0.37
Czech Republic	0.56	0.58
Denmark	1.47	1.27
Finland	N/A	0.53
France	6.50	6.42
Germany	0.67	1.66
Ireland	1.88	1.20
Italy	1.76	1.31
Jersey, Channel Islands	2.63	2.61
Luxembourg	0.88	1.19
Mexico	0.12	0.11
Netherlands	4.79	5.46
Norway	0.94	0.51
Singapore	N/A	0.06
Slovakia	0.27	N/A
Spain	1.39	0.71
Supranational	N/A	3.56
Sweden	N/A	0.43
Switzerland	1.52	1.11
United Kingdom	42.60	52.49
United States	21.60	17.60
Short-Term Instruments	5.43	0.64
Investment Funds	7.88	5.02
Repurchase Agreements	0.14	1.51
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.04)	(0.08)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.02	0.02
Credit Default Swaps on Credit Indices — Sell Protection	(0.01)	N/A
Interest Rate Swaps	(0.18)	(0.05)
OTC Financial Derivative Instruments		
Written Options		
Credit Default Swaptions on Credit Indices	0.00	N/A
Interest Rate Swaptions	(0.01)	0.00
Forward Foreign Currency Contracts	0.03	0.01
Other Current Assets & Liabilities	(4.93)	(7.62)
Net Assets	100.00	100.00

Schedule of Investments UK Long Term Corporate Bond Fund

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS				
TRANSFERABLE SECURITIES								NETHERLANDS							
AUSTRALIA				Vonovia SE 5.500% due 18/01/2036 £ 1,300 £ 1,247 0.38 Total Germany 3,366 1.02				CORPORATE BONDS & NOTES							
CORPORATE BONDS & NOTES				IRELAND				Cooperatieve Rabobank UA 5.250% due 23/05/2041 £ 1,050 £ 1,069 0.32 CTP NV 1.250% due 21/06/2029 € 400 295 0.09 E.ON International Finance BV 4.750% due 31/01/2034 £ 2,100 1,994 0.60 5.875% due 30/10/2037 3,400 3,488 1.05 6.125% due 06/07/2039 1,650 1,725 0.52 Enel Finance International NV 5.750% due 14/09/2040 3,063 3,044 0.92 Holcim Sterling Finance Netherlands BV 2.250% due 04/04/2034 800 610 0.18 3.000% due 12/05/2032 300 255 0.08 IPD BV 7.086% due 15/06/2031 € 1,000 848 0.26 JAB Holdings BV 2.250% due 19/12/2039 600 383 0.12 Siemens Financieringsmaatschappij NV 3.750% due 10/09/2042 £ 1,000 842 0.25 Volkswagen Financial Services NV 5.875% due 23/05/2029 900 920 0.28 Total Netherlands 15,473 4.67							
BELGIUM				CORPORATE BONDS & NOTES				NORWAY							
CORPORATE BONDS & NOTES				ITALY				CORPORATE BONDS & NOTES							
Anheuser-Busch InBev S.A. 3.950% due 22/03/2044 € 400 334 0.10				Enel SpA 5.750% due 22/06/2037 2,000 2,019 0.61 Intesa Sanpaolo SpA 6.625% due 31/05/2033 600 627 0.19 Nexi SpA 2.125% due 30/04/2029 € 500 384 0.11 Total Italy 3,030 0.91				Equinor ASA 4.250% due 10/04/2041 700 630 0.19							
CAYMAN ISLANDS				JERSEY, CHANNEL ISLANDS				SINGAPORE							
CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES							
Gaci First Investment Co. 5.625% due 11/06/2039 £ 800 797 0.24 Southern Water Services Finance Ltd. 3.000% due 28/05/2037 2,700 1,879 0.57 4.500% due 31/03/2052 700 560 0.17 Total Cayman Islands 3,236 0.98				AA Bond Co. Ltd. 3.250% due 31/07/2050 £ 200 177 0.05 5.500% due 31/07/2050 180 176 0.05 6.850% due 31/07/2050 600 604 0.18 Aston Martin Capital Holdings Ltd. 10.375% due 31/03/2029 500 497 0.15 Gatwick Funding Ltd. 2.625% due 07/10/2048 1,400 850 0.26 2.875% due 05/07/2051 1,800 1,105 0.33 3.125% due 28/09/2041 1,000 736 0.22 3.250% due 26/02/2050 1,700 1,140 0.35 5.500% due 04/04/2042 300 290 0.09 5.750% due 23/01/2039 129 130 0.04 Heathrow Funding Ltd. 2.750% due 09/08/2051 2,900 1,761 0.53 4.625% due 31/10/2048 1,377 1,176 0.36 5.875% due 13/05/2043 300 303 0.09 6.450% due 10/12/2033 600 637 0.19 HSBC Bank Capital Funding Sterling LP 5.844% due 05/11/2031 (b) 1,621 1,679 0.51 Total Jersey, Channel Islands 11,261 3.40				Temasek Financial Ltd. 5.125% due 26/07/2040 1,050 1,073 0.32							
CZECH REPUBLIC				LUXEMBOURG				SPAIN							
CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES							
EP Infrastructure A/S 1.816% due 02/03/2031 € 400 274 0.08 2.045% due 09/10/2028 1,800 1,339 0.41 EPH Financing International A/S 6.651% due 13/11/2028 600 528 0.16 Total Czech Republic 2,141 0.65				Becton Dickinson Euro Finance SARL 1.336% due 13/08/2041 € 900 505 0.15 Nestle Finance International Ltd. 5.125% due 07/12/2038 £ 1,300 1,316 0.40 Prologis International Funding S.A. 3.000% due 22/02/2042 1,000 703 0.21 Total Luxembourg 2,524 0.76				Banco Bilbao Vizcaya Argentaria S.A. 8.250% due 30/11/2033 900 960 0.29							
DENMARK				MEXICO				SWEDEN							
CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES							
Orsted A/S 2.500% due 16/05/2033 £ 850 687 0.21 5.375% due 13/09/2042 2,100 2,025 0.61 TDC Net A/S 5.186% due 02/08/2029 € 200 172 0.05 Total Denmark 2,884 0.87				HSBC Bank Capital Funding Sterling LP 5.844% due 05/11/2031 (b) 1,621 1,679 0.51 Total Jersey, Channel Islands 11,261 3.40				Investor AB 5.500% due 05/05/2037 1,300 1,365 0.41							
FRANCE				SOVEREIGN ISSUES				SWITZERLAND							
CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES							
Altice France S.A. 5.875% due 01/02/2027 800 513 0.15 BNP Paribas S.A. 2.000% due 13/09/2036 £ 2,500 1,778 0.54 Electricite de France S.A. 5.125% due 22/09/2050 6,200 5,245 1.58 5.500% due 27/03/2037 3,600 3,417 1.03 5.500% due 17/10/2041 4,900 4,541 1.37 5.625% due 25/01/2053 1,900 1,715 0.52 6.000% due 23/01/2114 400 369 0.11 ELO SACA 5.875% due 17/04/2028 € 100 84 0.03 Orange S.A. 5.625% due 23/01/2034 £ 1,575 1,632 0.49 Suez SACA 6.625% due 05/10/2043 900 968 0.29 20,262 6.11				Mexico Government International Bond 5.625% due 19/03/2114 2,200 1,637 0.50 Total Mexico 2,073 0.63				UBS Group AG 7.375% due 07/09/2033 1,400 1,564 0.47							
GERMANY				UNITED KINGDOM				UNITED KINGDOM							
CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES							
Deutsche Telekom AG 3.125% due 06/02/2034 800 683 0.21 Fraport AG Frankfurt Airport Services Worldwide 4.250% due 11/06/2032 € 200 171 0.05 Kreditanstalt fuer Wiederaufbau 5.000% due 09/06/2036 £ 1,200 1,265 0.38				3i Group PLC 3.750% due 05/06/2040 1,400 1,088 0.33 Accent Capital PLC 2.625% due 18/07/2049 400 248 0.07 Anglian Water Services Financing PLC 5.750% due 07/06/2043 400 386 0.12 6.000% due 20/06/2039 1,900 1,915 0.58 Annington Funding PLC 2.924% due 06/10/2051 3,500 2,025 0.61 3.685% due 12/07/2034 1,319 1,094 0.33 Aviva PLC 4.000% due 03/06/2055 1,600 1,302 0.39 6.875% due 27/11/2053 800 828 0.25 6.875% due 20/05/2058 700 709 0.21 Barclays PLC 3.250% due 17/01/2033 1,000 841 0.25 5.851% due 21/03/2035 900 900 0.27 Berkeley Group PLC 2.500% due 11/08/2031 800 624 0.19 Beyond Housing Ltd. 2.125% due 17/05/2051 500 271 0.08 BG Energy Capital PLC 5.000% due 04/11/2036 2,100 2,073 0.62											

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Blend Funding PLC				Hyde Housing Association Ltd.				Northern Powergrid Yorkshire PLC			
3.459% due 21/09/2049	£ 4,100	£ 3,021	0.91	1.750% due 18/08/2055	£ 1,600	£ 732	0.22	2.250% due 09/10/2059	£ 1,000	£ 505	0.15
BP Capital Markets PLC				Jigsaw Funding PLC				5.125% due 04/05/2035	710	700	0.21
5.773% due 25/05/2038	100	104	0.03	3.375% due 05/05/2052	800	564	0.17	Northumbrian Water Finance PLC			
BPHA Finance PLC				John Lewis PLC				4.500% due 14/02/2031	800	747	0.23
4.816% due 11/04/2044	495	455	0.14	4.250% due 18/12/2034	1,522	1,172	0.35	5.500% due 02/10/2037	300	287	0.09
British Land Co. PLC				6.125% due 21/01/2025	400	401	0.12	5.625% due 29/04/2033	400	395	0.12
2.375% due 14/09/2029	800	690	0.21	Juturna European Loan Conduit PLC				6.375% due 28/10/2034	1,020	1,052	0.32
5.264% due 24/09/2035	400	386	0.12	5.064% due 10/08/2033	904	901	0.27	Notting Hill Genesis			
British Telecommunications PLC				Land Securities Capital Markets PLC				2.000% due 03/06/2036	2,534	1,775	0.54
3.625% due 21/11/2047	300	222	0.07	2.625% due 22/09/2039	1,373	1,042	0.31	3.250% due 12/10/2048	1,141	798	0.24
5.750% due 13/02/2041	1,100	1,082	0.33	2.750% due 22/09/2059	301	179	0.05	5.250% due 07/07/2042	199	190	0.06
8.375% due 20/12/2083	800	852	0.26	Legal & General Group PLC				Optivo Finance PLC			
Broadgate Financing PLC				4.500% due 01/11/2050	400	365	0.11	2.857% due 07/10/2035	2,200	1,710	0.52
4.999% due 05/10/2033	600	581	0.18	5.500% due 27/06/2064	900	845	0.25	Orbit Capital PLC			
5.098% due 05/04/2035	87	81	0.02	5.625% due 24/03/2031 (b)(c)	900	803	0.24	2.000% due 24/11/2038	1,400	931	0.28
Cadent Finance PLC				Libra Longhurst Group Treasury PLC				3.375% due 14/06/2048	700	499	0.15
2.250% due 10/10/2035	500	360	0.11	5.125% due 02/08/2038	1,000	964	0.29	Pacific Quay Finance PLC			
2.625% due 22/09/2038	2,700	1,875	0.57	Lloyds Bank PLC				5.565% due 25/07/2034	728	747	0.23
2.750% due 22/09/2046	1,500	907	0.27	6.500% due 17/09/2040	3,700	4,159	1.25	Paragon Treasury PLC			
3.125% due 21/03/2040	300	216	0.06	Lloyds Banking Group PLC				2.000% due 07/05/2036	1,300	906	0.27
5.625% due 11/01/2036	400	394	0.12	2.707% due 03/12/2035	127	104	0.03	Peabody Capital PLC			
Catalyst Housing Ltd.				London & Quadrant Housing Trust				3.250% due 14/09/2048	2,400	1,665	0.50
3.125% due 31/10/2047	900	612	0.18	2.000% due 31/03/2032	2,000	1,586	0.48	5.250% due 17/03/2043	700	680	0.20
Chancellor Masters & Scholars of the University of Cambridge				2.000% due 20/10/2038	1,200	789	0.24	Places for People Treasury PLC			
2.350% due 27/06/2078	200	108	0.03	3.125% due 28/02/2053	1,000	657	0.20	2.500% due 26/01/2036	1,100	807	0.24
Church Commissioners for England				3.750% due 27/10/2049	300	225	0.07	5.750% due 11/05/2055 (d)	700	689	0.21
3.625% due 14/07/2052	1,400	1,083	0.33	Longstone Finance PLC				6.250% due 06/12/2041	100	105	0.03
Citizen Treasury PLC				4.896% due 19/04/2036	100	93	0.03	Platform HG Financing PLC			
3.250% due 20/10/2048	1,300	899	0.27	M&G PLC				1.926% due 15/09/2041	1,200	755	0.23
Clarion Funding PLC				5.560% due 20/07/2055	3,450	3,138	0.95	5.342% due 10/04/2050	500	494	0.15
1.250% due 13/11/2032	100	74	0.02	Manchester Airport Group Funding PLC				Prudential Funding Asia PLC			
1.875% due 22/01/2035	3,600	2,603	0.78	2.875% due 30/09/2044	2,050	1,349	0.41	6.125% due 19/12/2031	620	634	0.19
1.875% due 07/09/2051	2,600	1,284	0.39	5.750% due 30/09/2042	1,300	1,297	0.39	RHP Finance PLC			
3.125% due 19/04/2048	1,000	683	0.21	Meadowhall Finance PLC				3.250% due 05/02/2048	700	515	0.16
5.375% due 30/05/2057	450	442	0.13	4.988% due 12/07/2037	59	49	0.01	Sage Group PLC			
Derwent London PLC				Metropolitan Housing Trust Ltd.				2.875% due 08/02/2034	2,500	2,037	0.61
1.875% due 17/11/2031	1,150	907	0.27	1.875% due 28/07/2036	2,400	1,656	0.50	Sanctuary Capital PLC			
Diageo Finance PLC				Mitchells & Butlers Finance PLC				2.375% due 14/04/2050	2,100	1,231	0.37
2.750% due 08/06/2038	1,300	995	0.30	6.013% due 15/12/2030	463	449	0.14	5.000% due 26/04/2047	500	467	0.14
Drax Finco PLC				6.084% due 15/12/2030	\$ 551	408	0.12	Scottish Hydro Electric Transmission PLC			
5.875% due 15/04/2029	€ 1,000	854	0.26	7.227% due 15/09/2034	£ 993	876	0.26	2.125% due 24/03/2036	2,200	1,583	0.48
Eastern Power Networks PLC				Morhomes PLC				Segro PLC			
2.125% due 25/11/2033	£ 721	562	0.17	3.400% due 19/02/2040	2,800	2,219	0.67	2.875% due 11/10/2037	1,000	764	0.23
EMH Treasury PLC				Motability Operations Group PLC				5.750% due 20/06/2035	300	308	0.09
4.500% due 29/01/2044	800	709	0.21	1.500% due 20/01/2041	800	467	0.14	Severn Trent Utilities Finance PLC			
Eversholt Funding PLC				2.125% due 18/01/2042	2,600	1,666	0.50	2.000% due 02/06/2040	1,800	1,112	0.34
3.529% due 07/08/2042	800	631	0.19	2.375% due 03/07/2039	1,400	974	0.29	4.625% due 30/11/2034	300	279	0.08
Futures Treasury PLC				4.875% due 17/01/2043	1,100	1,023	0.31	4.875% due 24/01/2042	1,300	1,162	0.35
3.375% due 08/02/2044	1,000	756	0.23	5.625% due 24/01/2054	1,300	1,301	0.39	5.250% due 04/04/2036	300	293	0.09
GlaxoSmithKline Capital PLC				5.750% due 11/09/2048	600	618	0.19	Society of Lloyd's			
1.625% due 12/05/2035	4,000	2,887	0.87	5.750% due 17/06/2051	300	308	0.09	4.875% due 07/02/2047	1,200	1,164	0.35
6.375% due 09/03/2039	500	558	0.17	National Gas Transmission PLC				South Eastern Power Networks PLC			
Grainger PLC				5.750% due 05/04/2035	750	753	0.23	1.750% due 30/09/2034	5,000	3,638	1.10
3.000% due 03/07/2030	2,100	1,782	0.54	National Grid Electricity Distribution East Midlands PLC				Southern Electric Power Distribution PLC			
3.375% due 24/04/2028	100	92	0.03	6.250% due 10/12/2040	500	527	0.16	4.625% due 20/02/2037	1,600	1,482	0.45
Great Places Housing Group Ltd.				National Grid Electricity Distribution South Wales PLC				Southern Gas Networks PLC			
4.750% due 22/10/2042	1,000	910	0.27	1.625% due 07/10/2035	1,100	748	0.23	3.100% due 15/09/2036	2,100	1,622	0.49
Greene King Finance PLC				National Grid Electricity Distribution South West PLC				6.625% due 14/03/2035	600	642	0.19
3.593% due 15/03/2035	682	613	0.18	5.750% due 23/03/2040	700	700	0.21	Southern Housing			
4.064% due 15/03/2035	251	229	0.07	National Grid Electricity Transmission PLC				2.375% due 08/10/2036	1,500	1,080	0.33
5.106% due 15/03/2034	1,996	1,920	0.58	2.000% due 16/09/2038	1,200	783	0.24	3.500% due 19/10/2047	1,400	998	0.30
5.318% due 15/09/2031	1,299	1,273	0.38	2.000% due 17/04/2040	2,008	1,242	0.37	Standard Chartered PLC			
Guinness Partnership Ltd.				2.750% due 06/02/2035	600	470	0.14	4.375% due 18/01/2038	900	808	0.24
4.000% due 24/10/2044	1,000	820	0.25	5.272% due 18/01/2043	2,000	1,876	0.57	5.125% due 06/06/2034	500	471	0.14
Haleon UK Capital PLC				Nationwide Building Society				SW Finance PLC			
3.375% due 29/03/2038	1,920	1,576	0.48	5.875% due 20/12/2024 (b)(c)	700	697	0.21	7.000% due 16/04/2040	1,500	1,413	0.43
Hexagon Housing Association Ltd.				NatWest Group PLC				7.375% due 12/12/2041	1,400	1,366	0.41
3.625% due 22/04/2048	1,300	915	0.28	3.619% due 29/03/2029	2,000	1,877	0.57	Telereal Secured Finance PLC			
High Speed Rail Finance PLC				Network Rail Infrastructure Finance PLC				4.010% due 10/12/2033	1,114	1,034	0.31
4.375% due 01/11/2038	1,500	1,388	0.42	4.750% due 29/11/2035	400	407	0.12	Telereal Securitisation PLC			
Home Group Ltd.				Northern Electric Finance PLC				6.165% due 10/12/2033	79	79	0.02
3.125% due 27/03/2043	1,300	920	0.28	2.750% due 24/05/2049	2,150	1,358	0.41	Tesco Corporate Treasury Services PLC			
HSBC Holdings PLC				Northern Gas Networks Finance PLC				5.125% due 22/05/2034	700	677	0.20
5.875% due 28/09/2026 (b)(c)	200	193	0.06	5.625% due 23/03/2040	800	787	0.24	5.500% due 27/02/2035	1,800	1,789	0.54
6.000% due 29/03/2040	1,000	972	0.29	Northern Powergrid Northeast PLC				Tesco Property Finance PLC			
7.000% due 07/04/2038	900	966	0.29	1.875% due 16/06/2062	100	47	0.01	5.411% due 13/07/2044	1,946	1,880	0.57
				3.250% due 01/04/2052	600	409	0.12	5.661% due 13/10/2041	186	184	0.06
								5.744% due 13/04/2040	2,821	2,815	0.85

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
U.S. Treasury 5-Year Note September Futures	Long	09/2024	62	£ 19	0.01
U.S. Treasury 10-Year Note September Futures	Long	09/2024	24	9	0.00
U.S. Treasury 10-Year Ultra September Futures	Long	09/2024	22	9	0.00
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2024	57	(2)	0.00
United Kingdom Long Gilt September Futures	Long	09/2024	162	47	0.01
				£ 34	0.01
Total Financial Derivative Instruments Dealt in on a Regulated Market				£ 34	0.01

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Cellnex Telecom S.A.	5.000%	20/12/2033	€ 700	£ 40	0.01

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
iTraxx Europe Main 41 5-Year Index	1.000%	20/06/2029	€ 11,600	£ 15	0.00

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	3.750%	18/09/2054	£ 19,500	£ (454)	(0.14)
Receive ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.000	18/09/2029	6,500	7	0.00
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.250	18/09/2026	11,300	(53)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.000	16/12/2030	\$ 3,700	510	0.15
Receive	1-Day USD-SOFR Compounded-OIS	1.250	16/12/2050	100	34	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.625	16/01/2050	100	40	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.750	21/06/2047	1,300	499	0.15
Receive	1-Day USD-SOFR Compounded-OIS	1.750	18/12/2049	400	161	0.05
Receive	1-Day USD-SOFR Compounded-OIS	2.000	12/02/2045	6,600	2,493	0.75
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/12/2025	CAD 14,000	142	0.04
Pay ⁽³⁾	6-Month AUD-BBR-BBSW	4.750	20/12/2033	AUD 8,100	83	0.03
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.500	18/09/2054	€ 3,300	137	0.04
Pay	6-Month EUR-EURIBOR	2.547	09/03/2033	1,400	(4)	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.750	18/09/2029	2,200	21	0.01
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.750	18/09/2034	6,500	(106)	(0.03)
Receive ⁽³⁾	6-Month EUR-EURIBOR	3.000	18/09/2026	4,400	23	0.01
					£ 3,533	1.07
Total Centrally Cleared Financial Derivative Instruments					£ 3,588	1.08

(1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

(2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

(3) This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 9,425	£ 8,028	£ 37	£ 0	£ 37	0.01
BPS	07/2024	\$ 10,608	£ 8,304	0	(87)	(87)	(0.03)
GLM	07/2024	£ 8,511	€ 10,085	39	0	39	0.01
	08/2024	€ 10,085	£ 8,522	0	(39)	(39)	(0.01)
MBC	07/2024	468	395	0	(1)	(1)	0.00
	07/2024	£ 323	€ 381	0	0	0	0.00
	07/2024	472	\$ 600	3	0	3	0.00
	07/2024	\$ 1,579	£ 1,235	0	(14)	(14)	0.00

Schedule of Investments UK Long Term Corporate Bond Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MYI	07/2024	¥ 10,300	£ 52	£ 1	£ 0	£ 1	0.00
	07/2024	\$ 426	£ 335	0	(2)	(2)	0.00
RBC	07/2024	£ 9,402	\$ 11,923	30	0	30	0.01
	08/2024	\$ 11,925	£ 9,402	0	(30)	(30)	(0.01)
SSB	07/2024	€ 653	£ 553	0	(1)	(1)	0.00
UAG	07/2024	£ 68	€ 80	0	0	0	0.00
				£ 110	£ (174)	£ (64)	(0.02)
Total OTC Financial Derivative Instruments						£ (64)	(0.02)
Total Investments						£ 341,863	103.10
Other Current Assets & Liabilities						£ (10,276)	(3.10)
Net Assets						£ 331,587	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

- (a) Principal amount of security is adjusted for inflation.
- (b) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (c) Contingent convertible security.
- (d) Restricted Securities (31 December 2023: Nil):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Places for People Treasury PLC	5.750%	11/05/2055	11/06/2024	£ 676	£ 689	0.21

(e) Security with an aggregate fair value of £413 (31 December 2023: £4,309) has been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Cash of £Nil (31 December 2023: £197) has been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Cash of £5,150 (31 December 2023: £3,754) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	£ 0	£ 338,305	£ 0	£ 338,305
Financial Derivative Instruments ⁽³⁾	32	3,526	0	3,558
Totals	£ 32	£ 341,831	£ 0	£ 341,863

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	£ 0	£ 330,293	£ 0	£ 330,293
Repurchase Agreements	0	6,500	0	6,500
Financial Derivative Instruments ⁽³⁾	1,036	4,792	0	5,828
Totals	£ 1,036	£ 341,585	£ 0	£ 342,621

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
SCX	5.290%	14/05/2024	22/07/2024	£ (418)	£ (421)	(0.13)
Total Reverse Repurchase Agreements					£ (421)	(0.13)

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
BOA	£ 37	£ 0	£ 37	£ N/A	£ N/A	£ N/A
BPS	(87)	0	(87)	2	0	2
BRC	N/A	N/A	N/A	(3)	0	(3)
GLM	N/A	N/A	N/A	3	0	3
MBC	(12)	0	(12)	5	0	5
MYI	(1)	0	(1)	(10)	0	(10)
SCX	N/A	N/A	N/A	9	0	9
SSB	(1)	0	(1)	N/A	N/A	N/A
UAG	N/A	N/A	N/A	11	0	11

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	98.46	95.70
Transferable securities dealt in on another regulated market*	3.56	5.95
Other transferable securities	0.01	0.05
Repurchase agreements	N/A	2.00
Financial derivative instruments dealt in on a regulated market	0.01	0.37
Centrally cleared financial derivative instruments	1.08	1.42
OTC financial derivative instruments	(0.02)	0.01
Reverse repurchase agreements	(0.13)	(1.22)

* As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Australia	0.13	0.14
Belgium	0.10	N/A
Bermuda	N/A	0.18
Cayman Islands	0.98	0.78
Czech Republic	0.65	N/A
Denmark	0.87	1.45
France	7.12	7.04
Germany	1.02	0.47
Ireland	0.62	0.77
Italy	0.91	0.74
Jersey, Channel Islands	3.40	3.51
Luxembourg	0.76	0.56
Mexico	0.63	0.53
Netherlands	4.67	4.27
Norway	0.19	0.21
Singapore	0.32	0.35
Spain	0.29	0.13
Sweden	0.41	0.44
Switzerland	0.47	0.25
United Kingdom	58.81	60.41
United States	19.68	19.47
Repurchase Agreements	N/A	2.00
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.01	0.37
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	0.02
Credit Default Swaps on Credit Indices — Sell Protection	0.00	N/A
Interest Rate Swaps	1.07	1.40
OTC Financial Derivative Instruments		
Forward Foreign Currency Contracts	(0.02)	0.01
Other Current Assets & Liabilities	(3.10)	(5.50)
Net Assets	100.00	100.00

Schedule of Investments US High Yield Bond Fund

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES											
LOAN PARTICIPATIONS AND ASSIGNMENTS											
Albion Financing SARL 10.836% due 17/08/2026	\$ 298	\$ 299	0.02	Hudson River Trading LLC 8.442% due 20/03/2028	\$ 397	\$ 397	0.02	TransUnion LLC TBD% due 16/11/2026	\$ 1,619	\$ 1,619	0.09
Altar Bidco, Inc. 7.947% due 01/02/2029	314	314	0.02	ICON Luxembourg SARL 7.335% due 03/07/2028	110	110	0.01	TBD% due 24/06/2031	1,531	1,531	0.09
American Builders & Contractors Supply Co., Inc. 7.345% due 31/01/2031	299	300	0.02	INEOS Enterprises Holdings U.S. Finco LLC 9.197% due 08/07/2030	499	501	0.03	Truist Insurance Holdings LLC 8.585% due 06/05/2031	1,400	1,405	0.08
AppLovin Corp. 7.844% due 16/08/2030	697	698	0.04	Informatica LLC 7.594% due 27/10/2028	347	349	0.02	U.S. Foods, Inc. 7.344% due 22/11/2028	600	604	0.03
Aristocrat Technologies, Inc. 7.685% due 24/05/2029	500	502	0.03	Ingram Micro, Inc. 8.596% due 30/06/2028	416	419	0.02	Uber Technologies, Inc. 8.089% due 03/03/2030	982	988	0.06
Avis Budget Car Rental LLC 8.444% due 16/03/2029	268	269	0.02	Iridium Satellite LLC 7.594% due 20/09/2030	308	308	0.02	United Airlines, Inc. 8.094% due 22/02/2031	1,800	1,807	0.10
B&G Foods, Inc. 7.844% due 10/10/2026	192	192	0.01	Jane Street Group LLC 7.944% due 26/01/2028	497	498	0.03	UPC Financing Partnership 8.443% due 31/01/2029	800	797	0.05
Barnes Group, Inc. 7.844% due 03/09/2030	347	349	0.02	Jazz Financing SARL 8.458% due 05/05/2028	644	646	0.04	USI, Inc. 8.095% due 22/11/2029	363	364	0.02
Caesars Entertainment, Inc. 8.097% due 06/02/2031	2,900	2,906	0.17	Kohler Energy Co. LLC 10.085% due 01/05/2031	1,700	1,709	0.10	Virgin Media Bristol LLC 7.943% due 31/01/2028	2,585	2,476	0.14
Calpine Corp. 7.344% due 16/12/2027	0	0	0.00	LifePoint Health, Inc. 10.056% due 16/11/2028	3,671	3,696	0.21	VM Consolidated, Inc. 8.094% due 24/03/2028	391	394	0.02
Castlelake Aviation Ltd. 7.839% due 22/10/2026	608	610	0.04	Light and Wonder International, Inc. 8.070% due 14/04/2029	366	367	0.02	World Wide Technology Holding Co. LLC 8.179% due 01/03/2030	268	269	0.02
8.089% due 22/10/2027	394	395	0.02	Live Nation Entertainment, Inc. 7.192% due 19/10/2026	590	590	0.03			88,672	5.08
Cengage Learning, Inc. 9.538% due 22/03/2031	3,600	3,615	0.21	Mitchell International, Inc. 8.526% due 17/06/2031	175	174	0.01	CORPORATE BONDS & NOTES			
Central Parent, Inc. 8.585% due 06/07/2029	250	247	0.01	MKS Instruments, Inc. 7.828% due 17/08/2029	606	607	0.04	BANKING & FINANCE			
Chromalloy Corp. 9.058% due 27/03/2031	1,200	1,205	0.07	Modena Buyer LLC TBD% due 18/04/2031	3,100	3,030	0.17	Alamo Re Ltd. 13.105% due 07/06/2027	450	444	0.03
Ciena Corp. 7.339% due 24/10/2030	423	425	0.02	NorthRiver Midstream Finance LP 7.802% due 16/08/2030	221	221	0.01	16.605% due 07/06/2026	450	445	0.03
Coherent Corp. 7.844% due 02/07/2029	373	373	0.02	Ontario Gaming GTA LP 9.585% due 01/08/2030	323	325	0.02	Alliant Holdings Intermediate LLC 7.000% due 15/01/2031	6,700	6,774	0.39
CoreLogic, Inc. 8.958% due 02/06/2028	2,643	2,608	0.15	Oryx Midstream Services Permian Basin LLC 8.441% due 05/10/2028	317	318	0.02	AmWINS Group, Inc. 6.375% due 15/02/2029	2,000	2,007	0.12
Cotiviti Corp. 8.579% due 01/05/2031	6,509	6,492	0.37	Pacific Gas & Electric Co. 7.844% due 23/06/2025	500	503	0.03	Armor Holdco, Inc. 8.500% due 15/11/2029	7,500	7,153	0.41
Delta SARL 7.585% due 15/01/2030	525	527	0.03	Parexel International Corp. 8.708% due 15/11/2028	247	248	0.01	Armor RE Ltd. 15.605% due 07/05/2031	250	249	0.01
DirectTV Financing LLC 10.708% due 02/08/2029	1,034	1,031	0.06	PENN Entertainment, Inc. 8.194% due 03/05/2029	295	295	0.02	Baldwin Insurance Group Holdings LLC 7.125% due 15/05/2031	1,050	1,063	0.06
Elanco Animal Health, Inc. 7.179% due 01/08/2027	497	496	0.03	Polaris Newco LLC 9.591% due 02/06/2028	398	398	0.02	Bayou Re Ltd. 23.855% due 30/04/2031	250	246	0.01
Epic Y-Grade Services LP 11.052% due 29/06/2029	300	300	0.02	PRA Health Sciences, Inc. 7.335% due 03/07/2027	27	28	0.00	BNP Paribas S.A. 8.500% due 14/08/2028 (e)(g)	1,500	1,540	0.09
FinCo LLC 8.330% due 27/06/2029	398	400	0.02	Prime Security Services Borrower LLC 7.579% due 13/10/2030	3,400	3,402	0.20	Boost Newco Borrower LLC 7.500% due 15/01/2031	3,400	3,548	0.20
First Student Bidco, Inc. 8.345% due 21/07/2028	508	509	0.03	PUG LLC 10.094% due 15/03/2030	1,995	1,998	0.11	Brandywine Operating Partnership LP 3.950% due 15/11/2027	1,300	1,180	0.07
Fortress Intermediate, Inc. TBD% due 27/06/2031	725	727	0.04	Rand Parent LLC 9.595% due 17/03/2030	591	593	0.03	4.550% due 01/10/2029	2,000	1,743	0.10
Froneri International Ltd. 7.694% due 29/01/2027	347	347	0.02	Red Ventures LLC 8.344% due 03/03/2030	198	196	0.01	8.050% due 15/03/2028	400	416	0.02
Gates Global LLC TBD% due 04/06/2031	464	465	0.03	Reynolds Consumer Products LLC 7.194% due 04/02/2027	284	285	0.02	8.875% due 12/04/2029	2,525	2,633	0.15
Gen Digital, Inc. 7.094% due 12/09/2029	769	767	0.04	Reynolds Group Holdings, Inc. 8.680% due 24/09/2028	683	684	0.04	Burford Capital Global Finance LLC 9.250% due 01/07/2031	6,250	6,586	0.38
GIP Pilot Acquisition Partners LP 7.827% due 04/10/2030	482	484	0.03	Ryan Specialty Group LLC 8.094% due 01/09/2027	574	578	0.03	Credit Acceptance Corp. 9.250% due 15/12/2028	1,300	1,376	0.08
Global Medical Response, Inc. TBD% due 31/10/2028	2,403	2,332	0.13	Select Medical Corp. 8.344% due 06/03/2027	862	863	0.05	Cushman & Wakefield U.S. Borrower LLC 8.875% due 01/09/2031	1,700	1,790	0.10
Graham Packaging Co., Inc. 8.458% due 04/08/2027	0	0	0.00	Sotera Health Holdings LLC 8.594% due 30/05/2031	6,600	6,597	0.38	Encore Capital Group, Inc. 8.500% due 15/05/2030	4,125	4,204	0.24
Gray Television, Inc. 8.444% due 01/12/2028	1,366	1,236	0.07	Syniverse Holdings, Inc. 12.335% due 13/05/2027	2,111	2,069	0.12	9.250% due 01/04/2029	1,500	1,565	0.09
10.580% due 04/06/2029	875	834	0.05	Tempo Acquisition LLC 7.594% due 31/08/2028	496	498	0.03	Everglades Re Ltd. 15.855% due 13/05/2031	300	299	0.02
Great Outdoors Group LLC 9.194% due 06/03/2028	696	697	0.04	7.595% due 31/08/2028	0	0	0.00	16.855% due 13/05/2031	300	299	0.02
GVC Holdings (Gibraltar) Ltd. 8.014% due 31/10/2029	547	549	0.03	TGP Holdings LLC 8.694% due 29/06/2028	5,298	5,039	0.29	18.105% due 13/05/2031	250	249	0.01
Hilton Domestic Operating Co., Inc. 7.089% - 7.095% due 08/11/2030	500	501	0.03	TransDigm, Inc. TBD% due 24/08/2028	923	925	0.05	Fortress Transportation & Infrastructure Investors LLC 7.000% due 01/05/2031	4,725	4,832	0.28
				8.085% due 22/03/2030	1,994	2,000	0.11	Freedom Mortgage Corp. 12.000% due 01/10/2028	7,225	7,765	0.44
				8.595% due 28/02/2031	950	953	0.05	Freedom Mortgage Holdings LLC 9.125% due 15/05/2031	3,200	3,118	0.18
								9.250% due 01/02/2029	1,425	1,425	0.08
								GGAM Finance Ltd. 6.875% due 15/04/2029	2,100	2,142	0.12
								Global Atlantic Fin Co. 4.700% due 15/10/2051	1,200	1,115	0.06
								Greystar Real Estate Partners LLC 7.750% due 01/09/2030	1,100	1,159	0.07

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
HAT Holdings LLC				3.875% due 01/03/2031	\$ 2,000	\$ 1,745	0.10	AMC Networks, Inc.			
3.375% due 15/06/2026	\$ 3,200	\$ 3,020	0.17	4.000% due 15/10/2033	2,000	1,687	0.10	4.250% due 15/02/2029	\$ 1,150	\$ 777	0.04
8.000% due 15/06/2027	3,950	4,111	0.24	Service Properties Trust				10.250% due 15/01/2029	1,200	1,183	0.07
Howard Hughes Corp.				4.750% due 01/10/2026	1,500	1,407	0.08	Amer Sports Co.			
4.125% due 01/02/2029	1,000	895	0.05	8.375% due 15/06/2029	6,300	6,198	0.36	6.750% due 16/02/2031	1,375	1,372	0.08
4.375% due 01/02/2031	850	733	0.04	8.875% due 15/06/2032	1,000	934	0.05	American Airlines Pass-Through Trust			
5.375% due 01/08/2028	1,000	951	0.05	Torrey Pines Re Ltd.				3.375% due 01/11/2028	0	0	0.00
HUB International Ltd.				11.355% due 07/06/2032	250	251	0.01	American Airlines, Inc.			
7.250% due 15/06/2030	6,600	6,771	0.39	12.605% due 07/06/2032	250	251	0.01	5.500% due 20/04/2026	4,467	4,431	0.25
Hudson Pacific Properties LP				UBS Group AG				5.750% due 20/04/2029	13,725	13,365	0.77
5.950% due 15/02/2028	2,700	2,298	0.13	9.250% due 13/11/2028 (e)(g)	300	323	0.02	ams-OSRAM AG			
Icahn Enterprises LP				UniCredit SpA				12.250% due 30/03/2029	1,775	1,840	0.11
5.250% due 15/05/2027	250	235	0.01	5.459% due 30/06/2035	4,600	4,312	0.25	API Group DE, Inc.			
6.250% due 15/05/2026	2,400	2,383	0.14	USI, Inc.				4.750% due 15/10/2029	4,000	3,737	0.21
Intesa Sanpaolo SpA				7.500% due 15/01/2032	600	610	0.04	Arches Buyer, Inc.			
4.198% due 01/06/2032	3,150	2,666	0.15	VFH Parent LLC				4.250% due 01/06/2028	1,800	1,609	0.09
5.710% due 15/01/2026	1,975	1,957	0.11	7.500% due 15/06/2031	1,500	1,508	0.09	6.125% due 01/12/2028	600	498	0.03
7.700% due 17/09/2025 (e)(g)	2,000	2,000	0.11	Vornado Realty LP				Ardagh Metal Packaging Finance USA LLC			
9.125% due 07/09/2029 (e)(g)	€ 2,500	2,964	0.17	2.150% due 01/06/2026 (i)	1,450	1,338	0.08	3.250% due 01/09/2028	2,000	1,759	0.10
Iron Mountain, Inc.				3.400% due 01/06/2031	500	393	0.02	4.000% due 01/09/2029	2,000	1,695	0.10
5.625% due 15/07/2032	\$ 550	523	0.03	Voyager Aviation Holdings LLC				6.000% due 15/06/2027	1,000	984	0.06
Jane Street Group				8.500% due 09/05/2026 ^	962	109	0.01	Ascent Resources Utica Holdings LLC			
7.125% due 30/04/2031	8,100	8,313	0.48			209,944	12.02	5.875% due 30/06/2029	2,000	1,956	0.11
Jefferson Capital Holdings LLC				INDUSTRIALS				8.250% due 31/12/2028	1,000	1,025	0.06
9.500% due 15/02/2029	1,400	1,445	0.08	24 Hour Fitness Worldwide, Inc.				Aston Martin Capital Holdings Ltd.			
Kennedy Wilson Europe Real Estate Ltd.				8.000% due 01/06/2022 ^	9,500	25	0.00	10.000% due 31/03/2029	3,000	2,959	0.17
3.250% due 12/11/2025	€ 2,300	2,349	0.13	AAR Escrow Issuer LLC				Athenahealth Group, Inc.			
Ladder Capital Finance Holdings LLLP				6.750% due 15/03/2029	1,400	1,428	0.08	6.500% due 15/02/2030	5,000	4,608	0.26
4.750% due 15/06/2029	\$ 550	508	0.03	Acushnet Co.				Avis Budget Car Rental LLC			
7.000% due 15/07/2031 (a)	1,775	1,792	0.10	7.375% due 15/10/2028	350	363	0.02	4.750% due 01/04/2028	1,175	1,079	0.06
Longleaf Pine Re Ltd.				AdaptHealth LLC				5.375% due 01/03/2029	900	824	0.05
22.855% due 27/05/2031	250	248	0.01	6.125% due 01/08/2028	200	191	0.01	8.000% due 15/02/2031	750	744	0.04
Macquarie Airfinance Holdings Ltd.				Adient Global Holdings Ltd.				Axalta Coating Systems LLC			
6.400% due 26/03/2029	850	865	0.05	7.000% due 15/04/2028	1,000	1,024	0.06	3.375% due 15/02/2029	8,000	7,170	0.41
6.500% due 26/03/2031	1,500	1,543	0.09	ADT Security Corp.				B&G Foods, Inc.			
Midcap Financial Issuer Trust				4.875% due 15/07/2032	3,200	2,941	0.17	8.000% due 15/09/2028	4,750	4,833	0.28
5.625% due 15/01/2030	1,250	1,084	0.06	Advantage Sales & Marketing, Inc.				B.C. Ltd.			
6.500% due 01/05/2028	700	663	0.04	6.500% due 15/11/2028	5,725	5,185	0.30	9.000% due 30/01/2028	2,150	2,070	0.12
Nationstar Mortgage Holdings, Inc.				Ahead DB Holdings LLC				B.C. Unlimited Liability Co.			
5.125% due 15/12/2030	5,000	4,589	0.26	6.625% due 01/05/2028	10,000	9,475	0.54	3.500% due 15/02/2029	6,550	5,952	0.34
5.750% due 15/11/2031	1,000	941	0.05	Ahlstrom Holding Oy				3.875% due 15/01/2028	2,000	1,875	0.11
7.125% due 01/02/2032	1,800	1,813	0.10	4.875% due 04/02/2028	4,000	3,747	0.21	4.000% due 15/10/2030	8,575	7,554	0.43
Navient Corp.				Air Canada				4.375% due 15/01/2028	2,000	1,888	0.11
5.000% due 15/03/2027	625	597	0.03	3.875% due 15/08/2026	2,500	2,381	0.14	Ball Corp.			
6.750% due 15/06/2026	1,000	1,007	0.06	4.625% due 15/08/2029	CAD 1,750	1,243	0.07	2.875% due 15/08/2030	5,000	4,252	0.24
NCL Finance Ltd.				Albertsons Cos., Inc.				6.000% due 15/06/2029	1,050	1,057	0.06
6.125% due 15/03/2028	6,225	6,152	0.35	3.250% due 15/03/2026	\$ 1,350	1,298	0.07	Bath & Body Works, Inc.			
Newmark Group, Inc.				3.500% due 15/03/2029	675	608	0.03	6.875% due 01/11/2035	3,000	3,029	0.17
7.500% due 12/01/2029	8,100	8,334	0.48	4.625% due 15/01/2027	2,950	2,852	0.16	9.375% due 01/07/2025	1,438	1,489	0.09
OneMain Finance Corp.				4.875% due 15/02/2030	1,300	1,229	0.07	Bausch & Lomb Corp.			
3.500% due 15/01/2027	4,650	4,361	0.25	5.875% due 15/02/2028	2,900	2,869	0.16	8.375% due 01/10/2028	7,225	7,406	0.42
4.000% due 15/09/2030	4,000	3,437	0.20	6.500% due 15/02/2028	400	402	0.02	Bausch Health Cos., Inc.			
5.375% due 15/11/2029	3,000	2,816	0.16	Albion Financing SARL				5.750% due 15/08/2027	3,125	2,493	0.14
6.625% due 15/01/2028 (i)	1,500	1,507	0.09	6.125% due 15/10/2026	4,250	4,200	0.24	6.125% due 01/02/2027	3,600	3,001	0.17
7.125% due 15/03/2026	2,100	2,136	0.12	8.750% due 15/04/2027	3,000	3,026	0.17	11.000% due 30/09/2028	300	268	0.02
7.500% due 15/05/2031	2,100	2,127	0.12	Alcoa Nederland Holding BV				BCPE Empire Holdings, Inc.			
9.000% due 15/01/2029	750	792	0.05	4.125% due 31/03/2029	1,975	1,834	0.11	7.625% due 01/05/2027	10,500	10,185	0.58
Panama Infrastructure Receivable Purchaser PLC				7.125% due 15/03/2031	1,000	1,029	0.06	Beacon Roofing Supply, Inc.			
0.000% due 05/04/2032 (d)	1,650	1,079	0.06	Allegiant Travel Co.				6.500% due 01/08/2030	3,200	3,232	0.19
Panther Escrow Issuer LLC				7.250% due 15/08/2027	6,725	6,407	0.37	Block, Inc.			
7.125% due 01/06/2031	6,000	6,073	0.35	Allied Universal Holdco LLC				3.500% due 01/06/2031	3,300	2,849	0.16
Park Intermediate Holdings LLC				7.875% due 15/02/2031	4,600	4,616	0.26	6.500% due 15/05/2032	5,300	5,378	0.31
4.875% due 15/05/2029	1,950	1,830	0.11	Allison Transmission, Inc.				Bombardier, Inc.			
5.875% due 01/10/2028	1,500	1,480	0.08	3.750% due 30/01/2031	4,000	3,511	0.20	6.000% due 15/02/2028	3,000	2,969	0.17
PennyMac Financial Services, Inc.				Alta Equipment Group, Inc.				7.000% due 01/06/2032	1,150	1,167	0.07
5.375% due 15/10/2025	1,000	992	0.06	9.000% due 01/06/2029	2,025	1,881	0.11	7.250% due 01/07/2031	4,300	4,420	0.25
5.750% due 15/09/2031	2,000	1,875	0.11	Altice Financing S.A.				7.500% due 01/02/2029	1,100	1,141	0.07
7.125% due 15/11/2030	3,675	3,666	0.21	5.000% due 15/01/2028	4,000	3,047	0.17	7.875% due 15/04/2027	1,427	1,432	0.08
7.875% due 15/12/2029	2,400	2,477	0.14	Altice France S.A.				Boyer USA, Inc.			
PRA Group, Inc.				5.125% due 15/01/2029	3,000	1,961	0.11	4.750% due 15/05/2029	2,500	2,334	0.13
7.375% due 01/09/2025	2,725	2,731	0.16	5.125% due 15/07/2029	5,861	3,863	0.22	Brink's Co.			
8.875% due 31/01/2030	2,600	2,598	0.15	5.500% due 15/01/2028	12,000	8,232	0.47	6.500% due 15/06/2032	275	277	0.02
Purple Re Ltd.				5.500% due 15/10/2029	2,000	1,321	0.08	Buckeye Partners LP			
14.355% due 06/06/2031	300	299	0.02	8.125% due 01/02/2027	5,000	3,754	0.22	4.125% due 01/03/2025	1,341	1,326	0.08
RHP Hotel Properties LP				11.500% due 01/02/2027 (h)	€ 800	703	0.04	Builders FirstSource, Inc.			
6.500% due 01/04/2032	4,575	4,579	0.26				5.000% due 01/03/2030	5,000	4,736	0.27	
Rocket Mortgage LLC											
3.625% due 01/03/2029	1,000	908	0.05								

Schedule of Investments US High Yield Bond Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Cable One, Inc. 4.000% due 15/11/2030	\$ 6,025	\$ 4,502	0.26	Coherent Corp. 5.000% due 15/12/2029	\$ 600	\$ 568	0.03	Esab Corp. 6.250% due 15/04/2029	\$ 900	\$ 907	0.05
Cablevision Lightpath LLC 3.875% due 15/09/2027	604	535	0.03	Community Health Systems, Inc. 4.750% due 15/02/2031	5,000	3,936	0.23	Fertitta Entertainment LLC 4.625% due 15/01/2029	2,000	1,823	0.10
Caesars Entertainment, Inc. 4.625% due 15/10/2029	1,500	1,376	0.08	5.250% due 15/05/2030	3,650	3,013	0.17	6.750% due 15/01/2030	2,050	1,802	0.10
6.500% due 15/02/2032	2,000	2,011	0.12	5.625% due 15/03/2027	9,000	8,389	0.48	Fiesta Purchaser, Inc. 7.875% due 01/03/2031	1,700	1,758	0.10
7.000% due 15/02/2030	1,300	1,329	0.08	6.000% due 15/01/2029	925	817	0.05	First Student Bidco, Inc. 4.000% due 31/07/2029	3,000	2,706	0.16
Capstone Borrower, Inc. 8.000% due 15/06/2030	2,300	2,377	0.14	10.875% due 15/01/2032	3,450	3,595	0.21	Fortrea Holdings, Inc. 7.500% due 01/07/2030	800	796	0.05
Cargo Aircraft Management, Inc. 4.750% due 01/02/2028	5,300	4,922	0.28	Comstock Resources, Inc. 5.875% due 15/01/2030	1,700	1,583	0.09	Fortress Intermediate, Inc. 7.500% due 01/06/2031	1,150	1,180	0.07
Carnival Corp. 4.000% due 01/08/2028	5,000	4,699	0.27	Concentra Escrow Issuer Corp. 6.875% due 15/07/2032 (a)	400	406	0.02	Foundation Building Materials, Inc. 6.000% due 01/03/2029	5,300	4,709	0.27
5.750% due 01/03/2027	8,900	8,798	0.50	Connect Finco SARL 6.750% due 01/10/2026	2,000	1,932	0.11	Frontier Communications Holdings LLC 5.000% due 01/05/2028	2,000	1,886	0.11
6.000% due 01/05/2029	2,500	2,471	0.14	Consolidated Communications, Inc. 5.000% due 01/10/2028	2,000	1,656	0.10	5.875% due 15/10/2027	3,000	2,932	0.17
7.625% due 01/03/2026	5,000	5,053	0.29	CoreLogic, Inc. 4.500% due 01/05/2028	250	227	0.01	6.000% due 15/01/2030	1,200	1,046	0.06
Carnival PLC 1.000% due 28/10/2029	€ 5,000	4,388	0.25	Coty, Inc. 5.000% due 15/04/2026	1,045	1,032	0.06	6.750% due 01/05/2029	1,200	1,102	0.06
Carvana Co. (12.000% PIK) 12.000% due 01/12/2028 (b)	\$ 2,550	2,629	0.15	6.625% due 15/07/2030	2,000	2,031	0.12	8.625% due 15/03/2031	900	928	0.05
Carvana Co. (13.000% PIK) 13.000% due 01/06/2030 (b)	3,148	3,294	0.19	Cougar JV Subsidiary LLC 8.000% due 15/05/2032	225	233	0.01	8.750% due 15/05/2030	175	181	0.01
CCO Holdings LLC 4.250% due 01/02/2031	4,500	3,677	0.21	CQP Holdco LP 5.500% due 15/06/2031	5,800	5,502	0.32	Gap, Inc. 3.625% due 01/10/2029	9,300	8,060	0.46
4.250% due 15/01/2034	3,700	2,812	0.16	Crescent Energy Finance LLC 7.375% due 15/01/2033	2,325	2,331	0.13	3.875% due 01/10/2031	2,800	2,340	0.13
4.500% due 15/08/2030	3,000	2,542	0.15	Crocs, Inc. 4.250% due 15/03/2029	900	821	0.05	Garda World Security Corp. 4.625% due 15/02/2027	4,500	4,306	0.25
4.500% due 01/05/2032	6,500	5,240	0.30	Crowdstrike Holdings, Inc. 3.000% due 15/02/2029	1,800	1,624	0.09	6.000% due 01/06/2029	3,300	3,014	0.17
4.500% due 01/06/2033	3,500	2,758	0.16	Crown Americas LLC 5.250% due 01/04/2030	1,000	968	0.06	7.750% due 15/02/2028	4,300	4,386	0.25
4.750% due 01/03/2030	4,000	3,467	0.20	CSC Holdings LLC 3.375% due 15/02/2031	1,300	813	0.05	Genesee & Wyoming, Inc. 6.250% due 15/04/2032	3,550	3,541	0.20
5.000% due 01/02/2028	3,900	3,649	0.21	4.125% due 01/12/2030	1,625	1,052	0.06	GFL Environmental, Inc. 4.000% due 01/08/2028	5,000	4,651	0.27
5.125% due 01/05/2027	3,600	3,459	0.20	4.500% due 15/11/2031	2,000	1,292	0.07	Global Medical Response, Inc. 0.000% due 31/10/2028	1,338	1,307	0.08
5.375% due 01/06/2029	4,000	3,643	0.21	4.625% due 01/12/2030	3,200	1,168	0.07	GN Bondco LLC 9.500% due 15/10/2031	6,200	5,785	0.33
CD&R Smokey Buyer, Inc. 6.750% due 15/07/2025	2,589	2,575	0.15	5.000% due 15/11/2031	800	291	0.02	Go Daddy Operating Co. LLC 3.500% due 01/03/2029	3,300	2,983	0.17
Cerba Healthcare SACA 3.500% due 31/05/2028	€ 2,050	1,822	0.10	5.375% due 01/02/2028	1,500	1,141	0.07	goeasy Ltd. 7.625% due 01/07/2029	2,575	2,629	0.15
Champions Financing, Inc. 8.750% due 15/02/2029	\$ 500	513	0.03	5.500% due 15/04/2027	1,800	1,462	0.08	9.250% due 01/12/2028	3,050	3,240	0.19
Charles River Laboratories International, Inc. 3.750% due 15/03/2029	2,000	1,827	0.10	5.750% due 15/01/2030	3,200	1,211	0.07	Graham Packaging Co., Inc. 7.125% due 15/08/2028 (i)	8,000	7,566	0.43
4.000% due 15/03/2031	100	89	0.01	6.500% due 01/02/2029	3,000	2,192	0.13	Graphic Packaging International LLC 3.500% due 01/03/2029	2,100	1,892	0.11
Cheplapharm Arzneimittel GmbH 5.500% due 15/01/2028	800	742	0.04	7.500% due 01/04/2028	1,500	798	0.05	6.375% due 15/07/2032	700	700	0.04
Chesapeake Energy Corp. 6.750% due 15/04/2029	3,100	3,109	0.18	11.250% due 15/05/2028	1,300	1,134	0.07	Gray Television, Inc. 10.500% due 15/07/2029	975	981	0.06
Chobani LLC 4.625% due 15/11/2028	2,000	1,891	0.11	11.750% due 31/01/2029	2,850	2,432	0.14	GYP Holdings Corp. 4.625% due 01/05/2029	1,100	1,019	0.06
7.625% due 01/07/2029	2,700	2,784	0.16	DaVita, Inc. 4.625% due 01/06/2030	4,100	3,708	0.21	Harbour Energy PLC 5.500% due 15/10/2026	3,800	3,728	0.21
Churchill Downs, Inc. 4.750% due 15/01/2028	5,000	4,779	0.27	Delek Logistics Partners LP 8.625% due 15/03/2029	2,450	2,523	0.14	Hawaiian Brand Intellectual Property Ltd. 5.750% due 20/01/2026	2,825	2,691	0.15
5.500% due 01/04/2027	1,600	1,575	0.09	Directv Financing LLC 5.875% due 15/08/2027	7,000	6,590	0.38	HealthEquity, Inc. 4.500% due 01/10/2029	1,800	1,685	0.10
5.750% due 01/04/2030	2,000	1,944	0.11	DISH DBS Corp. 5.125% due 01/06/2029	3,900	1,549	0.09	Herc Holdings, Inc. 6.625% due 15/06/2029	1,625	1,649	0.09
6.750% due 01/05/2031	800	805	0.05	5.250% due 01/12/2026	5,100	4,032	0.23	Hilton Domestic Operating Co., Inc. 3.625% due 15/02/2032	5,975	5,176	0.30
Cimpress PLC 7.000% due 15/06/2026	800	800	0.05	5.750% due 01/12/2028	2,600	1,808	0.10	3.750% due 01/05/2029	2,000	1,836	0.11
Cinemark USA, Inc. 5.250% due 15/07/2028	1,225	1,172	0.07	7.375% due 01/07/2028	3,700	1,578	0.09	4.000% due 01/05/2031	2,000	1,792	0.10
5.875% due 15/03/2026	1,435	1,421	0.08	7.750% due 01/07/2026	4,100	2,549	0.15	Hilton Grand Vacations Borrower Escrow LLC 4.875% due 01/07/2031	3,000	2,658	0.15
CITGO Petroleum Corp. 8.375% due 15/01/2029	3,100	3,198	0.18	DISH Network Corp. 11.750% due 15/11/2027	3,000	2,944	0.17	5.000% due 01/06/2029	2,500	2,333	0.13
Civitas Resources, Inc. 8.750% due 01/07/2031	2,800	3,002	0.17	DT Midstream, Inc. 4.125% due 15/06/2029	2,300	2,127	0.12	Hologic, Inc. 3.250% due 15/02/2029	1,000	898	0.05
Clarivate Science Holdings Corp. 4.875% due 01/07/2029	5,000	4,645	0.27	4.375% due 15/06/2031	1,700	1,550	0.09	Howard Midstream Energy Partners LLC 7.375% due 15/07/2032	4,175	4,243	0.24
Clear Channel Outdoor Holdings, Inc. 5.125% due 15/08/2027 (i)	2,200	2,103	0.12	Edgewell Personal Care Co. 4.125% due 01/04/2029	800	737	0.04	Imola Merger Corp. 4.750% due 15/05/2029	5,000	4,678	0.27
7.875% due 01/04/2030	7,300	7,354	0.42	Element Solutions, Inc. 3.875% due 01/09/2028	1,200	1,104	0.06	Ingevity Corp. 3.875% due 01/11/2028	5,000	4,544	0.26
Cloud Software Group, Inc. 6.500% due 31/03/2029	7,000	6,727	0.39	Embecta Corp. 5.000% due 15/02/2030 (i)	5,900	4,865	0.28	Insight Enterprises, Inc. 6.625% due 15/05/2032	800	813	0.05
8.250% due 30/06/2032	5,125	5,227	0.30	Emerald Borrower LP 6.750% due 15/07/2031 (a)	1,725	1,748	0.10				
Clydesdale Acquisition Holdings, Inc. 8.750% due 15/04/2030	16,000	15,680	0.90	Endo Finance Holdings, Inc. 8.500% due 15/04/2031	775	801	0.05				
CNX Midstream Partners LP 4.750% due 15/04/2030	200	180	0.01	EQM Midstream Partners LP 6.000% due 01/07/2025	735	736	0.04				
CNX Resources Corp. 7.250% due 01/03/2032	1,900	1,939	0.11	6.375% due 01/04/2029	8,750	8,844	0.51				
				6.500% due 15/07/2048	3,800	3,839	0.22				

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Intelligent Packaging Holdco Issuer LP (9.000% Cash or 9.750% PIK)				Molina Healthcare, Inc.				Performance Food Group, Inc.			
9.000% due 15/01/2026 (b)	\$ 3,000	\$ 2,874	0.16	3.875% due 15/05/2032	\$ 3,025	\$ 2,624	0.15	4.250% due 01/08/2029	\$ 3,000	\$ 2,733	0.16
Intelligent Packaging Ltd. Finco, Inc.				4.375% due 15/06/2028	275	259	0.01	Permian Resources Operating LLC			
6.000% due 15/09/2028	4,000	3,877	0.22	MPH Acquisition Holdings LLC				5.375% due 15/01/2026	3,000	2,971	0.17
Intelsat Jackson Holdings S.A.				5.500% due 01/09/2028	1,047	792	0.05	7.000% due 15/01/2032	1,800	1,850	0.11
6.500% due 15/03/2030	11,249	10,494	0.60	5.750% due 01/11/2028	1,600	863	0.05	7.750% due 15/02/2026	425	429	0.02
Jazz Securities DAC				Murphy Oil USA, Inc.				PetSmart, Inc.			
4.375% due 15/01/2029	1,000	929	0.05	3.750% due 15/02/2031	1,000	882	0.05	4.750% due 15/02/2028	1,700	1,581	0.09
Jeld-Wen, Inc.				Nabors Industries, Inc.				Post Holdings, Inc.			
4.875% due 15/12/2027	1,500	1,418	0.08	7.375% due 15/05/2027	1,700	1,731	0.10	4.500% due 15/09/2031	2,779	2,493	0.14
Kaiser Aluminum Corp.				NCL Corp. Ltd.				4.625% due 15/04/2030	9,000	8,276	0.47
4.500% due 01/06/2031	1,000	887	0.05	5.875% due 15/03/2026	4,800	4,749	0.27	5.625% due 15/01/2028	4,975	4,902	0.28
4.625% due 01/03/2028	800	749	0.04	NCR Atleos Corp.				Prestige Brands, Inc.			
Kinetik Holdings LP				9.500% due 01/04/2029	1,975	2,136	0.12	3.750% due 01/04/2031	50	44	0.00
6.625% due 15/12/2028	3,000	3,050	0.17	NCR Voyix Corp.				Prime Security Services Borrower LLC			
Kodiak Gas Services LLC				5.000% due 01/10/2028	950	898	0.05	3.375% due 31/08/2027	2,000	1,852	0.11
7.250% due 15/02/2029	1,400	1,436	0.08	5.125% due 15/04/2029 (i)	2,200	2,074	0.12	6.250% due 15/01/2028	2,000	1,973	0.11
LABL, Inc.				5.250% due 01/10/2030	1,200	1,098	0.06	PTC, Inc.			
5.875% due 01/11/2028	4,825	4,409	0.25	Neptune Bidco US, Inc.				4.000% due 15/02/2028	1,550	1,461	0.08
6.750% due 15/07/2026	2,000	1,977	0.11	9.290% due 15/04/2029	3,775	3,627	0.21	Raising Cane's Restaurants LLC			
10.500% due 15/07/2027	1,000	980	0.06	NESCO Holdings, Inc.				9.375% due 01/05/2029	1,025	1,108	0.06
Lamar Media Corp.				5.500% due 15/04/2029	2,250	2,087	0.12	Rakuten Group, Inc.			
3.625% due 15/01/2031	275	243	0.01	New Fortress Energy, Inc.				9.750% due 15/04/2029	1,900	1,961	0.11
Lamb Weston Holdings, Inc.				6.500% due 30/09/2026	2,450	2,256	0.13	11.250% due 15/02/2027	1,000	1,070	0.06
4.125% due 31/01/2030	3,000	2,726	0.16	6.750% due 15/09/2025	584	567	0.03	Rand Parent LLC			
4.375% due 31/01/2032	1,000	893	0.05	8.750% due 15/03/2029	1,300	1,188	0.07	8.500% due 15/02/2030	2,750	2,787	0.16
Legacy LifePoint Health LLC				Newell Brands, Inc.				Resorts World Las Vegas LLC			
4.375% due 15/02/2027	2,700	2,581	0.15	6.875% due 01/04/2036	300	269	0.02	4.625% due 16/04/2029	250	224	0.01
Level 3 Financing, Inc.				Newfold Digital Holdings Group, Inc.				8.450% due 27/07/2030	2,275	2,409	0.14
11.000% due 15/11/2029	606	621	0.04	6.000% due 15/02/2029	9,000	6,505	0.37	Reworld Holding Corp.			
Life Time, Inc.				Nexstar Media, Inc.				4.875% due 01/12/2029	750	685	0.04
5.750% due 15/01/2026	600	598	0.03	5.625% due 15/07/2027	1,000	951	0.05	5.000% due 01/09/2030	1,000	906	0.05
LifePoint Health, Inc.				NextEra Energy Operating Partners LP				Ritchie Bros Holdings, Inc.			
5.375% due 15/01/2029	2,900	2,551	0.15	3.875% due 15/10/2026	200	190	0.01	6.750% due 15/03/2028	1,250	1,274	0.07
10.000% due 01/06/2032	2,150	2,201	0.13	4.500% due 15/09/2027	825	782	0.05	7.750% due 15/03/2031	2,000	2,091	0.12
11.000% due 15/10/2030	3,800	4,191	0.24	7.250% due 15/01/2029	1,700	1,745	0.10	Rockcliff Energy LLC			
Light & Wonder International, Inc.				Noble Finance LLC				5.500% due 15/10/2029	6,000	5,620	0.32
7.500% due 01/09/2031	2,000	2,068	0.12	8.000% due 15/04/2030	5,600	5,832	0.33	Rockies Express Pipeline LLC			
Lindblad Expeditions Holdings, Inc.				Nordstrom, Inc.				4.800% due 15/05/2030	2,000	1,848	0.11
9.000% due 15/05/2028	3,000	3,087	0.18	4.250% due 01/08/2031	1,050	936	0.05	4.950% due 15/07/2029	2,000	1,884	0.11
Lindblad Expeditions LLC				4.375% due 01/04/2030	1,025	933	0.05	Roller Bearing Co. of America, Inc.			
6.750% due 15/02/2027	1,900	1,878	0.11	5.000% due 15/01/2044	1,550	1,253	0.07	4.375% due 15/10/2029	700	645	0.04
Live Nation Entertainment, Inc.				Northriver Midstream Finance LP				Royal Caribbean Cruises Ltd.			
3.750% due 15/01/2028	825	768	0.04	6.750% due 15/07/2032 (a)	1,400	1,403	0.08	4.250% due 01/07/2026	5,000	4,843	0.28
4.750% due 15/10/2027	1,300	1,247	0.07	Novelis Corp.				5.375% due 15/07/2027	3,000	2,956	0.17
Madison IAQ LLC				3.250% due 15/11/2026	2,000	1,884	0.11	5.500% due 31/08/2026	5,600	5,541	0.32
4.125% due 30/06/2028	2,450	2,287	0.13	4.750% due 30/01/2030	3,000	2,786	0.16	5.500% due 01/04/2028	4,400	4,347	0.25
MajorDrive Holdings LLC				NuStar Logistics LP				7.250% due 15/01/2030	2,000	2,072	0.12
6.375% due 01/06/2029	10,775	10,155	0.58	5.750% due 01/10/2025	2,000	1,989	0.11	7.500% due 15/10/2027	700	738	0.04
Marriott Ownership Resorts, Inc.				6.375% due 01/10/2030	1,300	1,323	0.08	9.250% due 15/01/2029	1,000	1,068	0.06
4.500% due 15/06/2029	2,350	2,161	0.12	Olympus Water U.S. Holding Corp.				Sabre GLBL, Inc.			
Masterbrand, Inc.				3.875% due 01/10/2028	€ 1,000	1,006	0.06	8.625% due 01/06/2027	2,958	2,728	0.16
7.000% due 15/07/2032	475	481	0.03	4.250% due 01/10/2028	\$ 7,000	6,376	0.37	11.250% due 15/12/2027	800	778	0.04
Mauser Packaging Solutions Holding Co.				5.375% due 01/10/2029 (i)	€ 6,000	5,842	0.33	Scientific Games Holdings LP			
7.875% due 15/04/2027	3,500	3,574	0.20	6.250% due 01/10/2029	\$ 500	457	0.03	6.625% due 01/03/2030	5,000	4,877	0.28
9.250% due 15/04/2027	2,000	2,004	0.11	7.250% due 15/06/2031	775	771	0.04	SCIH Salt Holdings, Inc.			
McAfee Corp.				ON Semiconductor Corp.				4.875% due 01/05/2028	3,675	3,423	0.20
7.375% due 15/02/2030	6,000	5,547	0.32	3.875% due 01/09/2028	4,275	3,949	0.23	Scripps Escrow, Inc.			
Medline Borrower LP				Open Text Holdings, Inc.				5.375% due 15/02/2031	3,450	1,534	0.09
3.875% due 01/04/2029	10,925	10,069	0.58	4.125% due 15/02/2030	3,725	3,362	0.19	Seadrill Finance Ltd.			
5.250% due 01/10/2029	2,300	2,197	0.13	Organon & Co.				8.375% due 01/08/2030	3,500	3,661	0.21
6.250% due 01/04/2029	1,975	2,000	0.11	4.125% due 30/04/2028	4,800	4,462	0.26	Seagate HDD Cayman			
Merlin Entertainments Group U.S. Holdings, Inc.				5.125% due 30/04/2031	6,400	5,755	0.33	5.750% due 01/12/2034	1,800	1,749	0.10
7.375% due 15/02/2031	1,500	1,529	0.09	6.750% due 15/05/2034	600	600	0.03	8.250% due 15/12/2029	1,150	1,234	0.07
Merlin Entertainments Ltd.				7.875% due 15/05/2034	2,075	2,135	0.12	8.500% due 15/07/2031	1,175	1,267	0.07
5.750% due 15/06/2026	600	592	0.03	Outfront Media Capital LLC				9.625% due 01/12/2032	2,000	2,282	0.13
MGM Resorts International				4.250% due 15/01/2029	2,000	1,826	0.10	Sealed Air Corp.			
6.500% due 15/04/2032	4,600	4,582	0.26	Pactiv Evergreen Group Issuer LLC				7.250% due 15/02/2031	1,505	1,551	0.09
Michaels Cos., Inc.				4.375% due 15/10/2028	3,000	2,804	0.16	Sensata Technologies BV			
5.250% due 01/05/2028	2,700	2,163	0.12	Pactiv Evergreen Group Issuer, Inc.				4.000% due 15/04/2029	3,000	2,757	0.16
Midwest Gaming Borrower LLC				4.000% due 15/10/2027	5,000	4,688	0.27	Sensata Technologies, Inc.			
4.875% due 01/05/2029	1,300	1,212	0.07	Parkland Corp.				3.750% due 15/02/2031	3,300	2,879	0.17
Miter Brands Acquisition Holdco, Inc.				4.500% due 01/10/2029	1,500	1,374	0.08	Simmons Foods, Inc.			
6.750% due 01/04/2032	1,450	1,461	0.08	4.625% due 01/05/2030	2,500	2,282	0.13	4.625% due 01/03/2029	8,000	7,042	0.40
				Perenti Finance Pty. Ltd.				Sirius XM Radio, Inc.			
				7.500% due 26/04/2029	1,200	1,224	0.07	3.875% due 01/09/2031	4,000	3,268	0.19
								4.000% due 15/07/2028	4,150	3,753	0.22

Schedule of Investments US High Yield Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
4.125% due 01/07/2030	\$ 3,550	\$ 3,035	0.17	Triumph Group, Inc.				Wynn Resorts Finance LLC			
5.000% due 01/08/2027	2,000	1,916	0.11	9.000% due 15/03/2028	\$ 5,559	\$ 5,834	0.33	5.125% due 01/10/2029	\$ 3,000	\$ 2,855	0.16
Sotera Health Holdings LLC				Twilio, Inc.				7.125% due 15/02/2031	1,150	1,193	0.07
7.375% due 01/06/2031	3,325	3,334	0.19	3.625% due 15/03/2029	3,000	2,701	0.15	Xerox Holdings Corp.			
Southwestern Energy Co.				U.S. Acute Care Solutions LLC				8.875% due 30/11/2029	1,400	1,337	0.08
5.375% due 15/03/2030	2,200	2,127	0.12	9.750% due 15/05/2029	3,500	3,451	0.20	XPO, Inc.			
Spirit AeroSystems, Inc.				U.S. Foods, Inc.				7.125% due 01/06/2031	2,000	2,045	0.12
9.750% due 15/11/2030	237	262	0.02	4.750% due 15/02/2029	7,000	6,645	0.38	Yum! Brands, Inc.			
Spirit Loyalty Cayman Ltd.				7.250% due 15/01/2032	900	935	0.05	3.625% due 15/03/2031	2,975	2,628	0.15
8.000% due 20/09/2025	7,550	5,518	0.32	Uber Technologies, Inc.				4.625% due 31/01/2032	4,000	3,683	0.21
SS&C Technologies, Inc.				4.500% due 15/08/2029	3,100	2,959	0.17	6.875% due 15/11/2037	1,000	1,091	0.06
6.500% due 01/06/2032	4,750	4,795	0.27	UKG, Inc.				ZF North America Capital, Inc.			
Stagwell Global LLC				6.875% due 01/02/2031	4,600	4,661	0.27	6.750% due 23/04/2030	2,300	2,345	0.13
5.625% due 15/08/2029	1,000	924	0.05	United Airlines, Inc.				6.875% due 14/04/2028	550	561	0.03
Standard Industries, Inc.				4.625% due 15/04/2029	3,100	2,890	0.17	6.875% due 23/04/2032	2,400	2,483	0.14
3.375% due 15/01/2031	4,000	3,374	0.19	United Rentals North America, Inc.				7.125% due 14/04/2030	1,450	1,503	0.09
4.375% due 15/07/2030	2,500	2,261	0.13	6.125% due 15/03/2034	4,525	4,514	0.26	Ziggo BV			
Staples, Inc.				Univision Communications, Inc.				4.875% due 15/01/2030	5,100	4,542	0.26
10.750% due 01/09/2029	1,650	1,570	0.09	4.500% due 01/05/2029	2,300	1,935	0.11	ZipRecruiter, Inc.			
Star Parent, Inc.				6.625% due 01/06/2027	2,000	1,917	0.11	5.000% due 15/01/2030	3,100	2,696	0.15
9.000% due 01/10/2030	600	631	0.04	8.000% due 15/08/2028	3,050	2,977	0.17				
Station Casinos LLC				8.500% due 31/07/2031	250	243	0.01				
4.500% due 15/02/2028	2,800	2,637	0.15	USA Compression Partners LP							
4.625% due 01/12/2031	1,900	1,695	0.10	7.125% due 15/03/2029	2,675	2,698	0.15	Antero Midstream Partners LP			
6.625% due 15/03/2032	2,375	2,365	0.14	Vail Resorts, Inc.				5.375% due 15/06/2029	2,500	2,425	0.14
Strathcona Resources Ltd.				6.500% due 15/05/2032	4,275	4,329	0.25	5.750% due 01/03/2027	2,500	2,481	0.14
6.875% due 01/08/2026	3,175	3,144	0.18	Valaris Ltd.				Blue Racer Midstream LLC			
Sunoco LP				8.375% due 30/04/2030	6,925	7,175	0.41	6.625% due 15/07/2026	400	401	0.02
7.000% due 01/05/2029	2,000	2,051	0.12	Vallourec SACA				7.000% due 15/07/2029	2,023	2,061	0.12
7.250% due 01/05/2032	2,100	2,174	0.12	7.500% due 15/04/2032	2,050	2,125	0.12	7.250% due 15/07/2032	875	900	0.05
Surgery Center Holdings, Inc.				Venture Global Calcasieu Pass LLC				Calpine Corp.			
7.250% due 15/04/2032 (i)	2,300	2,326	0.13	3.875% due 15/08/2029	5,000	4,557	0.26	3.750% due 01/03/2031	8,300	7,342	0.42
Tapestry, Inc.				4.125% due 15/08/2031	3,750	3,368	0.19	4.500% due 15/02/2028	2,500	2,377	0.14
7.700% due 27/11/2030	3,525	3,685	0.21	Venture Global LNG, Inc.				5.000% due 01/02/2031	2,300	2,148	0.12
Taseko Mines Ltd.				8.125% due 01/06/2028	6,000	6,186	0.35	5.125% due 15/03/2028 (i)	4,200	4,042	0.23
8.250% due 01/05/2030	600	615	0.04	8.375% due 01/06/2031	10,800	11,210	0.64	Clearway Energy Operating LLC			
TEGNA, Inc.				9.500% due 01/02/2029	3,200	3,506	0.20	3.750% due 15/02/2031	4,600	4,017	0.23
4.625% due 15/03/2028	1,000	905	0.05	9.875% due 01/02/2032	1,600	1,742	0.10	CrownRock LP			
5.000% due 15/09/2029	4,000	3,536	0.20	Vertiv Group Corp.				5.625% due 15/10/2025	1,300	1,298	0.07
Teleflex, Inc.				4.125% due 15/11/2028	2,000	1,869	0.11	Edison International			
4.250% due 01/06/2028	800	755	0.04	Victoria's Secret & Co.				8.125% due 15/06/2053	1,000	1,040	0.06
Tenet Healthcare Corp.				4.625% due 15/07/2029	6,225	5,181	0.30	Endeavor Energy Resources LP			
4.375% due 15/01/2030	4,000	3,711	0.21	Viking Cruises Ltd.				5.750% due 30/01/2028	5,000	5,050	0.29
5.125% due 01/11/2027	3,500	3,428	0.20	5.875% due 15/09/2027	2,700	2,674	0.15	Genesis Energy LP			
6.125% due 01/10/2028	3,000	2,987	0.17	7.000% due 15/02/2029	2,100	2,113	0.12	7.875% due 15/05/2032	1,500	1,515	0.09
6.125% due 15/06/2030	5,000	4,973	0.28	9.125% due 15/07/2031	2,000	2,168	0.12	8.000% due 15/01/2027	2,400	2,456	0.14
6.875% due 15/11/2031	500	528	0.03	Viper Energy, Inc.				High Ridge Brands Co.			
Tenneco, Inc.				5.375% due 01/11/2027	700	688	0.04	8.875% due 15/03/2025 ^	2,500	41	0.00
8.000% due 17/11/2028	2,375	2,164	0.12	Virgin Media Secured Finance PLC				Hilcorp Energy LP			
Thor Industries, Inc.				4.500% due 15/08/2030	5,000	4,244	0.24	5.750% due 01/02/2029	1,875	1,816	0.10
4.000% due 15/10/2029	700	615	0.04	5.500% due 15/05/2029	4,000	3,660	0.21	6.000% due 15/04/2030	600	580	0.03
TK Elevator Holdco GmbH				Vital Energy, Inc.				6.000% due 01/02/2031	200	192	0.01
6.625% due 15/07/2028	€ 1,710	1,771	0.10	7.875% due 15/04/2032	2,700	2,747	0.16	6.250% due 01/11/2028	900	890	0.05
7.625% due 15/07/2028	\$ 2,494	2,478	0.14	Vmed O2 UK Financing PLC				6.250% due 15/04/2032	1,300	1,251	0.07
TopBuild Corp.				4.250% due 31/01/2031	5,000	4,157	0.24	8.375% due 01/11/2033	1,450	1,546	0.09
3.625% due 15/03/2029	1,875	1,685	0.10	VOC Escrow Ltd.				NGL Energy Operating LLC			
4.125% due 15/02/2032	3,300	2,909	0.17	5.000% due 15/02/2028	2,000	1,940	0.11	8.125% due 15/02/2029	100	102	0.01
TransDigm, Inc.				Wand NewCo, Inc.				PBF Holding Co. LLC			
4.625% due 15/01/2029	25	23	0.00	7.625% due 30/01/2032	3,100	3,204	0.18	6.000% due 15/02/2028	1,000	976	0.06
4.875% due 01/05/2029	800	750	0.04	White Cap Buyer LLC				7.875% due 15/09/2030	1,125	1,153	0.07
5.500% due 15/11/2027	3,100	3,047	0.17	6.875% due 15/10/2028	4,225	4,081	0.23	Tallgrass Energy Partners LP			
6.375% due 01/03/2029	1,600	1,610	0.09	Williams Scotsman, Inc.				5.500% due 15/01/2028	1,750	1,676	0.10
6.625% due 01/03/2032	2,400	2,427	0.14	4.625% due 15/08/2028	2,750	2,603	0.15	6.000% due 31/12/2030	3,300	3,077	0.18
6.750% due 15/08/2028	3,750	3,801	0.22	6.625% due 15/06/2029	400	404	0.02	7.375% due 15/02/2029	3,075	3,092	0.18
7.125% due 01/12/2031	600	619	0.04	7.375% due 01/10/2031	800	824	0.05	Telecom Italia Capital S.A.			
Transocean, Inc.				WMG Acquisition Corp.				6.375% due 15/11/2033	1,500	1,404	0.08
8.000% due 01/02/2027	4,075	4,064	0.23	3.000% due 15/02/2031	4,150	3,582	0.21	7.200% due 18/07/2036	2,250	2,162	0.12
8.250% due 15/05/2029	5,100	5,116	0.29	3.875% due 15/07/2030	3,000	2,681	0.15	7.721% due 04/06/2038	800	781	0.04
8.750% due 15/02/2030	1,800	1,891	0.11	WR Grace Holdings LLC				Telecom Italia SpA			
Travel + Leisure Co.				4.875% due 15/06/2027	1,000	966	0.06	7.875% due 31/07/2028	€ 1,900	2,226	0.13
4.625% due 01/03/2030	5,000	4,555	0.26	Wrangler Holdco Corp.				TerraForm Power Operating LLC			
Trident TPI Holdings, Inc.				6.625% due 01/04/2032	2,775	2,765	0.16	4.750% due 15/01/2030	\$ 1,000	912	0.05
12.750% due 31/12/2028	4,300	4,702	0.27	Wyndham Hotels & Resorts, Inc.				5.000% due 31/01/2028	900	861	0.05
TriNet Group, Inc.				4.375% due 15/08/2028	3,000	2,799	0.16	Vistra Operations Co. LLC			
3.500% due 01/03/2029	3,000	2,673	0.15	Wynn Las Vegas LLC				5.000% due 31/07/2027	650	629	0.04
Triton Water Holdings, Inc.				5.250% due 15/05/2027	3,000	2,928	0.17	6.875% due 15/04/2032	3,000	3,048	0.17
6.250% due 01/04/2029	3,000	2,896	0.17					7.750% due 15/10/2031	5,000	5,211	0.30

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (0005)	% OF NET ASSETS
Yinson Production Financial Services Pte Ltd.				FINANCIALS				INVESTMENT FUNDS			
9.625% due 03/05/2029	\$ 275	\$ 274	0.01	Voyager Aviation Holdings LLC (c)	833	\$ 0	0.00	COLLECTIVE INVESTMENT SCHEMES			
		73,453	4.20	INDUSTRIALS				PIMCO Funds: Global Investors Series plc - PIMCO Asia High Yield Bond Fund (f)			
Total Corporate Bonds & Notes		1,535,127	87.86	CHC Group LLC (c)	3,887	0	0.00	661,211	\$	6,698	0.38
CONVERTIBLE BONDS & NOTES				DreamWell Ltd. (c)(h)	926	8	0.00	PIMCO Funds: Global Investors Series plc - PIMCO European High Yield Bond Fund (f)			
ams-OSRAM AG				Serta Simmons Bedding LLC (c)(h)	926	0	0.00	1,743,573		21,658	1.24
2.125% due 03/11/2027	€ 3,700	3,143	0.18			8	0.00	PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (f)			
U.S. TREASURY OBLIGATIONS						5,942	0.34	2,429,592		24,212	1.39
U.S. Treasury Notes				WARRANTS				Total Investment Funds			
4.250% due 15/10/2025	\$ 50,000	49,537	2.83	Revlon Group Holdings LLC - 28/04/2028	30,870	0	0.00	\$ 52,568 3.01			
ASSET-BACKED SECURITIES				PREFERRED SECURITIES							
Credit-Based Asset Servicing & Securitization LLC				Voyager Aviation Holdings LLC							
3.408% due 25/01/2037	0	0	0.00	9.500%	5,000	\$ 0	0.00				
COMMON STOCKS				Total Transferable Securities							
COMMUNICATION SERVICES				\$ 1,682,421 96.29							
Clear Channel Outdoor Holdings, Inc. (c)	167,378	236	0.01								
iHeartMedia, Inc. 'B' (c)	29,972	29	0.00								
Intelsat Emergence S.A. (h)	152,416	5,669	0.33								
		5,934	0.34								

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
FICC	2.600%	28/06/2024	01/07/2024	\$ 10,073	U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2026	\$ (10,275)	\$ 10,073	\$ 10,073	0.58
Total Repurchase Agreements						\$ (10,275)	\$ 10,073	\$ 10,073	0.58

(1) Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bund 10-Year Bond September Futures	Short	09/2024	143	\$ (262)	(0.02)
U.S. Treasury 2-Year Note September Futures	Long	09/2024	535	272	0.02
U.S. Treasury 5-Year Note September Futures	Short	09/2024	476	(379)	(0.02)
U.S. Treasury 10-Year Note September Futures	Long	09/2024	4	2	0.00
U.S. Treasury 10-Year Ultra September Futures	Long	09/2024	115	59	0.00
				\$ (308)	(0.02)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (308)	(0.02)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Jaguar Land Rover Automotive PLC	5.000%	20/06/2028	€ 1,200	\$ 147	0.01
Newell Brands, Inc.	1.000	20/06/2028	\$ 2,275	191	0.01
				\$ 338	0.02

Schedule of Investments US High Yield Bond Fund (Cont.)

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-42 5-Year Index	5.000%	20/06/2029	\$ 39,700	\$ (142)	(0.01)
Total Centrally Cleared Financial Derivative Instruments				\$ 196	0.01

(1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

(2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

TOTAL RETURN SWAPS ON INDICES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/ (Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
JPM	Receive	SOFR Index	N/A	1.144%	\$ 33,600	20/09/2024	\$ (169)	\$ 579	\$ 410	0.02

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 1,097	€ 1,006	\$ 0	\$ (18)	\$ (18)	0.00
BPS	07/2024	CAD 1,256	\$ 920	2	0	2	0.00
	07/2024	\$ 964	€ 888	0	(12)	(12)	0.00
FAR	07/2024	€ 47,268	\$ 51,482	824	0	824	0.04
MBC	07/2024	\$ 918	CAD 1,257	1	0	1	0.00
	07/2024	2,229	€ 2,055	0	(28)	(28)	0.00
	08/2024	CAD 1,256	\$ 918	0	(1)	(1)	0.00
MYI	07/2024	€ 1,455	€ 1,554	0	(5)	(5)	0.00
	07/2024	\$ 51	£ 40	0	0	0	0.00
SCX	07/2024	46,826	€ 43,705	15	0	15	0.00
	08/2024	€ 43,705	\$ 46,894	0	(15)	(15)	0.00
SSB	07/2024	386	414	0	0	0	0.00
				\$ 842	\$ (79)	\$ 763	0.04

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	€ 1,872	\$ 2,015	\$ 8	\$ 0	\$ 8	0.00
	07/2024	\$ 106,032	€ 97,662	0	(1,362)	(1,362)	(0.08)
BPS	07/2024	€ 91,131	\$ 97,482	7	(194)	(187)	(0.01)
	07/2024	\$ 91,234	€ 84,273	0	(914)	(914)	(0.05)
	08/2024	96,610	90,192	194	0	194	0.01
BRC	07/2024	€ 156	\$ 167	0	0	0	0.00
CBK	07/2024	\$ 355	€ 326	0	(5)	(5)	0.00
FAR	07/2024	102,875	94,454	0	(1,643)	(1,643)	(0.09)
GLM	07/2024	605	559	0	(6)	(6)	0.00
JPM	07/2024	180	168	0	0	0	0.00
MBC	07/2024	€ 93,198	\$ 99,661	5	(228)	(223)	(0.01)
	07/2024	\$ 523	€ 485	0	(4)	(4)	0.00
	08/2024	99,531	92,945	227	0	227	0.01
RBC	07/2024	66	61	0	(1)	(1)	0.00
RYL	07/2024	€ 327	\$ 350	0	(1)	(1)	0.00
SCX	07/2024	92,977	99,616	1	(33)	(32)	0.00
	08/2024	\$ 99,690	€ 92,910	31	0	31	0.00
SSB	07/2024	1,814	1,673	0	(21)	(21)	0.00
UAG	08/2024	1,498	1,399	3	0	3	0.00
				\$ 476	\$ (4,412)	\$ (3,936)	(0.22)

As at 30 June 2024, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	£ 5,166	\$ 6,533	\$ 2	\$ 0	\$ 2	0.00
	07/2024	\$ 13,111	£ 10,289	0	(105)	(105)	(0.01)
	08/2024	6,534	5,166	0	(2)	(2)	0.00
CBK	07/2024	£ 12	\$ 15	0	0	0	0.00
	07/2024	\$ 155	£ 122	0	(1)	(1)	0.00
DUB	07/2024	6,793	5,324	0	(63)	(63)	0.00
MBC	07/2024	£ 5,315	\$ 6,725	6	0	6	0.00
	07/2024	\$ 89	£ 70	0	0	0	0.00
	08/2024	6,726	5,315	0	(6)	(6)	0.00
RBC	07/2024	£ 5,315	\$ 6,739	21	0	21	0.00
	08/2024	\$ 6,740	£ 5,315	0	(21)	(21)	0.00
RYL	07/2024	5	4	0	0	0	0.00
				\$ 29	\$ (198)	\$ (169)	(0.01)
Total OTC Financial Derivative Instruments						\$ (2,932)	(0.17)
Total Investments						\$ 1,742,018	99.70
Other Current Assets & Liabilities						\$ 5,286	0.30
Net Assets						\$ 1,747,304	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) When-issued security.
- (b) Payment in-kind security.
- (c) Security did not produce income within the last twelve months.
- (d) Zero coupon security.
- (e) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (f) Affiliated to the Fund.
- (g) Contingent convertible security.
- (h) Restricted Securities (31 December 2023: 0.28%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
Altice France S.A. 11.500% due 01/02/2027	20/12/2023	\$ 855	\$ 703	0.04
DreamWell Ltd.	24/04/2024	1,317	8	0.00
Intelsat Emergence S.A.	11/02/2024 - 02/03/2022	15,552	5,669	0.33
Serta Simmons Bedding LLC	29/06/2023	1,317	0	0.00
		\$ 19,041	\$ 6,380	0.37

- (i) Securities with an aggregate fair value of \$10,808 (31 December 2023: \$10,428) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Cash of \$9,332 (31 December 2023: \$18,197) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$3,730 (31 December 2023: \$630) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 236	\$ 1,675,309	\$ 6,876	\$ 1,682,421
Investment Funds	52,568	0	0	52,568
Repurchase Agreements	0	10,073	0	10,073
Financial Derivative Instruments ⁽³⁾	(262)	(2,782)	0	(3,044)
Totals	\$ 52,542	\$ 1,682,600	\$ 6,876	\$ 1,742,018

Schedule of Investments US High Yield Bond Fund (Cont.)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 305	\$ 1,765,023	\$ 5,584	\$ 1,770,912
Investment Funds	74,138	0	0	74,138
Repurchase Agreements	0	912	0	912
Financial Derivative Instruments ⁽³⁾	(934)	6,895	0	5,961
Totals	\$ 73,509	\$ 1,772,830	\$ 5,584	\$ 1,851,923

(1) See Note 3 in the Notes to Financial Statements for additional information.

(2) Refer to the Schedule of Investments for additional information.

(3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOA	5.200%	14/06/2024	11/07/2024	\$ (1,596)	\$ (1,600)	(0.09)
BPS	5.000	22/11/2023	TBD ⁽¹⁾	(246)	(253)	(0.01)
JPS	4.800	10/06/2024	02/08/2024	(385)	(386)	(0.02)
	5.250	14/06/2024	02/08/2024	(1,825)	(1,829)	(0.11)
	5.300	14/06/2024	02/08/2024	(3,233)	(3,241)	(0.19)
MYI	2.250	12/06/2024	TBD ⁽¹⁾	€ (1,192)	(1,279)	(0.07)
Total Reverse Repurchase Agreements					\$ (8,588)	(0.49)

(1) Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
BOA	\$ (1,372)	\$ 1,670	\$ 298	\$ 17	\$ 0	\$ 17
BPS	(1,022)	1,070	48	208	(310)	(102)
BRC	N/A	N/A	N/A	477	(1,020)	(543)
CBK	(6)	0	(6)	(215)	300	85
DUB	(63)	0	(63)	N/A	N/A	N/A
FAR	(819)	990	171	N/A	N/A	N/A
GLM	(6)	0	(6)	N/A	N/A	N/A
JPM	410	(370)	40	N/A	N/A	N/A
MBC	(28)	0	(28)	(435)	330	(105)
MYI	(5)	0	(5)	253	(510)	(257)
RBC	(1)	0	(1)	N/A	N/A	N/A
RYL	(1)	0	(1)	N/A	N/A	N/A
SCX	(1)	0	(1)	105	0	105
SSB	(21)	0	(21)	85	0	85
UAG	3	0	3	603	(1,280)	(677)

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	21.92	29.96
Transferable securities dealt in on another regulated market*	74.03	64.32
Other transferable securities	0.34	0.27
Investment funds	3.01	3.96
Repurchase agreements	0.58	0.05
Financial derivative instruments dealt in on a regulated market	(0.02)	(0.06)
Centrally cleared financial derivative instruments	0.01	0.32
OTC financial derivative instruments	(0.17)	0.06
Reverse repurchase agreements	(0.49)	(0.44)

* As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Loan Participations and Assignments	5.08	2.39
Corporate Bonds & Notes	87.86	89.24
Convertible Bonds & Notes	0.18	N/A
U.S. Treasury Obligations	2.83	2.66
Non-Agency Mortgage-Backed Securities	N/A	0.01
Asset-Backed Securities	0.00	0.00
Common Stocks	0.34	0.25
Warrants	0.00	0.00
Preferred Securities	0.00	0.00
Investment Funds	3.01	3.96
Repurchase Agreements	0.58	0.05
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.02)	(0.06)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.02	0.05
Credit Default Swaps on Credit Indices — Sell Protection	(0.01)	0.27
OTC Financial Derivative Instruments		
Total Return Swaps on Indices	0.02	N/A
Forward Foreign Currency Contracts	0.04	(0.02)
Hedged Forward Foreign Currency Contracts	(0.23)	0.08
Other Current Assets & Liabilities	0.30	1.12
Net Assets	100.00	100.00

Schedule of Investments US Investment Grade Corporate Bond Fund

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES				LOAN PARTICIPATIONS AND ASSIGNMENTS							
LOAN PARTICIPATIONS AND ASSIGNMENTS				LOAN PARTICIPATIONS AND ASSIGNMENTS							
B.C. Unlimited Liability Co. 7.094% due 20/09/2030	\$ 500	\$ 499	0.10	Avolon Holdings Funding Ltd. 2.125% due 21/02/2026	\$ 400	\$ 376	0.08	Citibank N.A. 5.570% due 30/04/2034	\$ 1,750	\$ 1,779	0.36
Broadcom, Inc. TBD% due 15/08/2025	300	299	0.06	2.528% due 18/11/2027	1,301	1,171	0.24	Citigroup, Inc. 2.976% due 05/11/2030	1,600	1,426	0.29
TBD% due 14/08/2026	300	299	0.06	5.500% due 15/01/2026	400	397	0.08	3.785% due 17/03/2033	200	178	0.04
Cedar Fair LP 7.329% due 01/05/2031	500	500	0.10	AXIS Specialty Finance PLC 4.000% due 06/12/2027	200	192	0.04	4.075% due 23/04/2029	400	384	0.08
Charter Communications Operating LLC 7.052% due 01/02/2027	87	87	0.02	Banca Monte dei Paschi di Siena SpA 6.750% due 05/09/2027	€ 2,300	2,569	0.52	4.412% due 31/03/2031	200	191	0.04
7.302% - 7.312% due 07/12/2030	498	492	0.10	Banco Bilbao Vizcaya Argentaria S.A. 4.875% due 08/02/2036	1,400	1,513	0.31	5.449% due 11/06/2035	800	794	0.16
Chromalloy Corp. 9.058% due 27/03/2031	300	301	0.06	Banco Daycoval S.A. 4.250% due 13/12/2024	\$ 1,200	1,188	0.24	6.270% due 17/11/2033	2,000	2,096	0.42
Concentra, Inc. TBD% due 26/06/2031	200	201	0.04	Banco Mercantil del Norte S.A. 6.750% due 27/09/2024 (e)(g)	500	498	0.10	Citizens Bank N.A. 5.284% due 26/01/2026	500	497	0.10
Cotiviti Corp. 8.579% due 01/05/2031	698	697	0.14	Bank of America Corp. 1.898% due 23/07/2031	3,500	2,884	0.58	CNA Financial Corp. 5.125% due 15/02/2034	700	678	0.14
Modena Buyer LLC TBD% due 18/04/2031	200	195	0.04	2.687% due 22/04/2032	2,200	1,860	0.38	Commonwealth Bank of Australia 3.784% due 14/03/2032 (g)	400	350	0.07
Ontario Gaming GTA LP 9.585% due 01/08/2030	199	200	0.04	3.194% due 23/07/2030	1,800	1,635	0.33	Cooperatieve Rabobank UA 5.447% due 05/03/2030	700	700	0.14
Station Casinos LLC 7.594% due 14/03/2031	200	200	0.04	3.705% due 24/04/2028	600	575	0.12	COPT Defense Properties LP 2.250% due 15/03/2026	300	283	0.06
		<u>3,970</u>	<u>0.80</u>	3.824% due 20/01/2028	100	96	0.02	2.750% due 15/04/2031	1,400	1,158	0.23
				4.300% due 28/01/2025 (e)	900	885	0.18	Credit Acceptance Corp. 9.250% due 15/12/2028	200	212	0.04
				4.376% due 27/04/2028	800	781	0.16	Crown Castle, Inc. 2.100% due 01/04/2031	500	405	0.08
				4.948% due 22/07/2028	800	794	0.16	2.500% due 15/07/2031	500	413	0.08
				5.288% due 25/04/2034	3,700	3,663	0.74	3.100% due 15/11/2029	900	804	0.16
				Bank of America N.A. 5.526% due 18/08/2026	100	101	0.02	4.300% due 15/02/2029	600	573	0.12
				Barclays PLC 4.972% due 16/05/2029	500	490	0.10	DBS Bank Ltd. 3.209% due 19/08/2026	€ 1,000	1,070	0.22
				5.304% due 09/08/2026	400	397	0.08	Deutsche Bank AG 3.375% due 13/03/2029	1,500	1,622	0.33
				5.690% due 12/03/2030	1,400	1,404	0.28	Discover Financial Services 4.500% due 30/01/2026	\$ 500	490	0.10
				5.851% due 21/03/2035	€ 1,300	1,644	0.33	DOC DR LLC 4.300% due 15/03/2027	300	294	0.06
				6.036% due 12/03/2055	\$ 900	913	0.19	Encore Capital Group, Inc. 8.500% due 15/05/2030	100	102	0.02
				6.692% due 13/09/2034	300	318	0.06	EPR Properties 3.600% due 15/11/2031	100	83	0.02
				BGC Group, Inc. 4.375% due 15/12/2025	1,100	1,071	0.22	4.500% due 01/06/2027	450	431	0.09
				Blackstone Holdings Finance Co. LLC 2.000% due 30/01/2032	200	158	0.03	4.750% due 15/12/2026	100	97	0.02
				Blackstone Secured Lending Fund 5.875% due 15/11/2027	500	497	0.10	4.950% due 15/04/2028	500	479	0.10
				Block Financial LLC 3.875% due 15/08/2030	1,500	1,376	0.28	Equitable Financial Life Global Funding 5.500% due 02/12/2025	2,100	2,099	0.43
				Blue Owl Capital Corp. 2.875% due 11/06/2028	200	177	0.04	Equitable Holdings, Inc. 5.594% due 11/01/2033	200	203	0.04
				Blue Owl Finance LLC 6.250% due 18/04/2034	800	803	0.16	ERP Operating LP 3.250% due 01/08/2027	100	95	0.02
				BNP Paribas S.A. 1.904% due 30/09/2028	200	179	0.04	Essex Portfolio LP 5.500% due 01/04/2034	300	297	0.06
				7.750% due 16/08/2029 (e)(g)	700	708	0.14	Extra Space Storage LP 2.350% due 15/03/2032	400	319	0.06
				8.500% due 14/08/2028 (e)(g)	500	513	0.10	3.875% due 15/12/2027	800	764	0.16
				BPCE S.A. 5.716% due 18/01/2030	250	250	0.05	F&G Annuities & Life, Inc. 6.500% due 04/06/2029	400	399	0.08
				6.612% due 19/10/2027	500	508	0.10	Fairfax Financial Holdings Ltd. 2.750% due 29/03/2028	€ 200	205	0.04
				Brandywine Operating Partnership LP 3.950% due 15/11/2027	500	454	0.09	4.625% due 29/04/2030	\$ 900	859	0.17
				Brixmor Operating Partnership LP 5.500% due 15/02/2034	200	197	0.04	4.850% due 17/04/2028	300	295	0.06
				Brookfield Finance, Inc. 3.500% due 30/03/2051	400	277	0.06	Federal Realty OP LP 3.500% due 01/06/2030	400	363	0.07
				3.900% due 25/01/2028	1,400	1,337	0.27	Fifth Third Bancorp 4.772% due 28/07/2030	800	770	0.16
				CaixaBank S.A. 5.673% due 15/03/2030	200	199	0.04	Ford Motor Credit Co. LLC 4.125% due 17/08/2027	1,775	1,687	0.34
				Cantor Fitzgerald LP 7.200% due 12/12/2028	800	823	0.17	Fortress Transportation & Infrastructure Investors LLC 7.875% due 01/12/2030	300	314	0.06
				Capital One Financial Corp. 5.700% due 01/02/2030	700	703	0.14	Freedom Mortgage Holdings LLC 9.250% due 01/02/2029	300	300	0.06
				6.312% due 08/06/2029	400	409	0.08	FS KKR Capital Corp. 6.875% due 15/08/2029	400	397	0.08
				Carlyle Finance Subsidiary LLC 3.500% due 19/09/2029	1,900	1,757	0.36	7.875% due 15/01/2029	700	723	0.15
				Cathaylife Singapore Pte Ltd. 5.950% due 05/07/2034 (a)	200	201	0.04	Gaci First Investment Co. 5.125% due 14/02/2053	600	520	0.11
				CBRE Services, Inc. 5.950% due 15/08/2034	300	304	0.06	GAIF Bond Issuer Pty. Ltd. 3.400% due 30/09/2026	500	479	0.10
				Charles Schwab Corp. 5.643% due 19/05/2029	800	811	0.16				
				6.196% due 17/11/2029	1,100	1,144	0.23				
				CI Financial Corp. 7.500% due 30/05/2029	600	595	0.12				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Global Atlantic Fin Co.				Kilroy Realty LP				Retail Opportunity Investments Partnership LP			
3.125% due 15/06/2031	\$ 200	\$ 166	0.03	3.050% due 15/02/2030	\$ 1,800	\$ 1,519	0.31	6.750% due 15/10/2028	\$ 200	\$ 207	0.04
4.400% due 15/10/2029	800	746	0.15	KKR Group Finance Co. LLC				RGA Global Funding			
7.950% due 15/10/2054	100	101	0.02	3.625% due 25/02/2050	1,100	784	0.16	5.500% due 11/01/2031	100	100	0.02
GLP Capital LP				Lazard Group LLC				6.000% due 21/11/2028	700	721	0.15
3.350% due 01/09/2024	700	698	0.14	3.625% due 01/03/2027	100	96	0.02	Rocket Mortgage LLC			
4.000% due 15/01/2031	300	269	0.05	4.500% due 19/09/2028	200	193	0.04	2.875% due 15/10/2026	200	187	0.04
5.750% due 01/06/2028	700	701	0.14	6.000% due 15/03/2031	100	101	0.02	Safehold GL Holdings LLC			
Goldman Sachs Group, Inc.				Legg Mason, Inc.				6.100% due 01/04/2034	300	296	0.06
2.383% due 21/07/2032	1,500	1,232	0.25	5.625% due 15/01/2044	200	194	0.04	Sagax AB			
2.615% due 22/04/2032	1,200	1,009	0.20	Lloyds Bank PLC				2.250% due 13/03/2025	€ 300	317	0.06
3.691% due 05/06/2028	655	627	0.13	0.000% due 02/04/2032	200	131	0.03	Sammons Financial Group, Inc.			
5.798% due 10/08/2026	500	500	0.10	Lloyds Banking Group PLC				6.875% due 15/04/2034	\$ 700	718	0.15
6.484% due 24/10/2029	1,800	1,880	0.38	4.976% due 11/08/2033	200	191	0.04	Santander Holdings USA, Inc.			
Golub Capital BDC, Inc.				5.679% due 05/01/2035	800	797	0.16	4.400% due 13/07/2027	400	387	0.08
7.050% due 05/12/2028	200	204	0.04	5.985% due 07/08/2027	1,000	1,006	0.20	6.499% due 09/03/2029	600	611	0.12
Goodman U.S. Finance Three LLC				Lseg U.S. Fin Corp.				Santander UK Group Holdings PLC			
3.700% due 15/03/2028	1,600	1,500	0.30	5.297% due 28/03/2034	500	499	0.10	1.532% due 21/08/2026	1,700	1,618	0.33
Great-West Lifeco Finance LP				Main Street Capital Corp.				Santander UK PLC			
4.581% due 17/05/2048	300	255	0.05	6.950% due 01/03/2029	200	202	0.04	3.000% due 12/03/2029	€ 1,000	1,063	0.22
Hannon Armstrong Sustainable Infrastructure Capital, Inc.				Marsh & McLennan Cos., Inc.				SBA Tower Trust			
6.375% due 01/07/2034 (a)	100	98	0.02	5.700% due 15/09/2053	600	607	0.12	1.884% due 15/07/2050	\$ 1,000	941	0.19
Hanover Insurance Group, Inc.				Maybank Singapore Ltd.				Sberbank of Russia Via SB Capital S.A.			
4.500% due 15/04/2026	800	786	0.16	3.439% due 07/06/2027	€ 1,000	1,077	0.22	5.125% due 29/10/2022 ^	2,100	126	0.03
HAT Holdings LLC				Mid-America Apartments LP				5.250% due 23/05/2023 ^ (g)	600	36	0.01
8.000% due 15/06/2027	400	416	0.08	1.100% due 15/09/2026	\$ 1,200	1,097	0.22	SBL Holdings, Inc.			
Highwoods Realty LP				Mitsubishi UFJ Financial Group, Inc.				5.125% due 13/11/2026	1,000	963	0.20
4.125% due 15/03/2028	500	468	0.10	2.309% due 20/07/2032	2,600	2,139	0.43	SELP Finance SARL			
4.200% due 15/04/2029	200	183	0.04	5.133% due 20/07/2033	900	887	0.18	3.750% due 10/08/2027	€ 300	320	0.07
Host Hotels & Resorts LP				5.406% due 19/04/2034	300	302	0.06	Sixth Street Lending Partners			
3.500% due 15/09/2030	1,300	1,149	0.23	5.441% due 22/02/2034	300	303	0.06	6.500% due 11/03/2029	\$ 1,000	989	0.20
4.000% due 15/06/2025	1,233	1,213	0.25	Mizuho Financial Group, Inc.				SLM Corp.			
HPS Corporate Lending Fund				3.153% due 16/07/2030	1,873	1,687	0.34	3.125% due 02/11/2026	500	466	0.09
6.250% due 30/09/2029	800	791	0.16	Morgan Stanley				Standard Chartered PLC			
6.750% due 30/01/2029	200	202	0.04	4.889% due 20/07/2033	1,400	1,350	0.27	3.265% due 18/02/2036	200	168	0.03
HSBC Capital Funding Dollar LP				5.250% due 21/04/2034	4,100	4,038	0.82	Stifel Financial Corp.			
10.176% due 30/06/2030 (e)	400	485	0.10	5.831% due 19/04/2035	1,000	1,025	0.21	4.000% due 15/05/2030	600	553	0.11
HSBC Holdings PLC				6.407% due 01/11/2029	1,700	1,774	0.36	Store Capital LLC			
2.099% due 04/06/2026	900	870	0.18	Morgan Stanley Direct Lending Fund				4.500% due 15/03/2028	200	190	0.04
4.583% due 19/06/2029	400	387	0.08	6.150% due 17/05/2029	400	391	0.08	Sumitomo Mitsui Financial Group, Inc.			
5.402% due 11/08/2033	900	891	0.18	Mutual of Omaha Cos. Global Funding				3.202% due 17/09/2029 (g)	700	636	0.13
5.719% due 04/03/2035	200	201	0.04	5.350% due 09/04/2027	300	300	0.06	5.710% due 13/01/2030	1,100	1,122	0.23
6.500% due 15/09/2037	100	102	0.02	5.450% due 12/12/2028	400	402	0.08	Synchrony Financial			
6.800% due 01/06/2038	220	233	0.05	Nationwide Building Society				7.250% due 02/02/2033	1,200	1,194	0.24
7.390% due 03/11/2028	1,175	1,243	0.25	6.557% due 18/10/2027	1,100	1,123	0.23	TP ICAP Finance PLC			
Hudson Pacific Properties LP				NatWest Group PLC				5.250% due 29/05/2026	£ 400	500	0.10
4.650% due 01/04/2029	200	154	0.03	4.892% due 18/05/2029	1,500	1,467	0.30	Truist Financial Corp.			
5.950% due 15/02/2028	500	426	0.09	5.778% due 01/03/2035	1,100	1,104	0.22	7.161% due 30/10/2029	\$ 900	956	0.19
Huntington Bancshares, Inc.				Neuberger Berman Group LLC				Trust Fibrá Uno			
6.208% due 21/08/2029	400	408	0.08	4.500% due 15/03/2027	1,000	962	0.20	7.375% due 13/02/2034	400	395	0.08
IHG Finance LLC				Newmark Group, Inc.				U.S. Bancorp			
4.375% due 28/11/2029	€ 500	549	0.11	7.500% due 12/01/2029	500	514	0.10	6.787% due 26/10/2027	1,250	1,287	0.26
ING Groep NV				Nippon Life Insurance Co.				UBS AG			
8.000% due 16/05/2030 (e)(g)	\$ 900	919	0.19	6.250% due 13/09/2053	200	206	0.04	7.500% due 15/02/2028	700	749	0.15
Intesa Sanpaolo SpA				Nissan Motor Acceptance Co. LLC				UBS Group AG			
6.625% due 20/06/2033	200	206	0.04	2.750% due 09/03/2028	1,900	1,695	0.34	2.593% due 11/09/2025	400	397	0.08
7.200% due 28/11/2033	200	214	0.04	Nomura Holdings, Inc.				3.126% due 13/08/2030	900	808	0.16
7.800% due 28/11/2053	900	991	0.20	2.679% due 16/07/2030	1,300	1,107	0.22	4.282% due 09/01/2028	1,250	1,199	0.24
Invitation Homes Operating Partnership LP				5.594% due 02/07/2027 (a)	1,000	1,001	0.20	5.959% due 12/01/2034	1,400	1,422	0.29
2.300% due 15/11/2028	1,300	1,152	0.23	6.580% due 02/07/2027 (a)	500	503	0.10	6.537% due 12/08/2033	2,750	2,887	0.58
JAB Holdings BV				Nykredit Realkredit A/S				9.250% due 13/11/2033 (e)(g)	200	224	0.05
2.200% due 23/11/2030	535	431	0.09	1.500% due 01/10/2052	DKK 9,029	1,024	0.21	UDR, Inc.			
Jefferies Financial Group, Inc.				Omega Healthcare Investors, Inc.				3.100% due 01/11/2034	300	242	0.05
5.875% due 21/07/2028	600	606	0.12	4.750% due 15/01/2028	\$ 800	775	0.16	3.500% due 15/01/2028	300	283	0.06
JPMorgan Chase & Co.				OneMain Finance Corp.				Unum Group			
2.182% due 01/06/2028	700	643	0.13	7.875% due 15/03/2030	500	516	0.10	6.000% due 15/06/2054	100	96	0.02
2.545% due 08/11/2032	900	750	0.15	Pacific Life Global Funding				VICI Properties LP			
2.580% due 22/04/2032	5,100	4,309	0.88	1.375% due 14/04/2026	2,600	2,430	0.49	3.875% due 15/02/2029	300	278	0.06
2.947% due 24/02/2028	466	439	0.09	Phillips Edison Grocery Center Operating Partnership LP				4.125% due 15/08/2030	100	91	0.02
3.509% due 23/01/2029	1,505	1,424	0.29	5.750% due 15/07/2034	300	296	0.06	4.500% due 15/01/2028	100	96	0.02
3.782% due 01/02/2028	40	39	0.01	Piedmont Operating Partnership LP				5.125% due 15/05/2032	800	763	0.15
4.000% due 01/04/2025 (e)	2,900	2,825	0.57	6.875% due 15/07/2029	700	692	0.14	5.750% due 01/02/2027	100	100	0.02
5.350% due 01/06/2034	800	797	0.16	Protective Life Global Funding				Vonovia SE			
5.766% due 22/04/2035	1,000	1,026	0.21	1.170% due 15/07/2025	2,300	2,201	0.45	0.000% due 01/12/2025 (b)	€ 1,200	1,217	0.25
6.087% due 23/10/2029	500	517	0.10	Realty Income Corp.				Wells Fargo & Co.			
JPMorgan Chase Bank N.A.				3.200% due 15/02/2031	100	88	0.02	2.393% due 02/06/2028	\$ 1,000	921	0.19
5.110% due 08/12/2026	900	900	0.18	4.000% due 15/07/2029	200	189	0.04				

Schedule of Investments US Investment Grade Corporate Bond Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
2.406% due 30/10/2025	\$ 300	\$ 297	0.06	Booz Allen Hamilton, Inc.				Ecopetrol S.A.			
3.196% due 17/06/2027	4,400	4,214	0.85	5.950% due 04/08/2033	\$ 100	\$ 103	0.02	8.875% due 13/01/2033	\$ 300	\$ 310	0.06
4.897% due 25/07/2033	2,100	2,021	0.41	Boston Scientific Corp.				Elevance Health, Inc.			
5.557% due 25/07/2034	100	100	0.02	2.650% due 01/06/2030	100	88	0.02	4.750% due 15/02/2033	1,800	1,739	0.35
6.428% due 22/04/2028	1,900	1,910	0.39	Bristol-Myers Squibb Co.				Enbridge, Inc.			
6.491% due 23/10/2034	700	747	0.15	5.200% due 22/02/2034	1,300	1,298	0.26	5.250% due 05/04/2027	400	400	0.08
Weyerhaeuser Co.				British Airways Pass-Through Trust				Energy Transfer LP			
4.000% due 15/04/2030	1,300	1,214	0.25	4.125% due 20/03/2033	242	226	0.05	4.400% due 15/03/2027	1,400	1,366	0.28
4.750% due 15/05/2026	600	593	0.12	4.250% due 15/05/2034	193	181	0.04	5.750% due 15/02/2033	1,000	1,011	0.20
7.375% due 15/03/2032	343	384	0.08	Broadcom, Inc.				5.950% due 01/10/2043	100	97	0.02
		214,622	43.47	2.600% due 15/02/2033	400	324	0.07	5.950% due 15/05/2054	1,400	1,364	0.28
				3.469% due 15/04/2034	569	485	0.10	6.050% due 01/12/2026	300	304	0.06
				Burlington Northern Santa Fe LLC				6.500% due 01/02/2042	100	104	0.02
				5.200% due 15/04/2054	100	96	0.02	Eni SpA			
				Cameron LNG LLC				5.950% due 15/05/2054	400	393	0.08
				3.302% due 15/01/2035	1,400	1,153	0.23	EnLink Midstream LLC			
				Canadian Natural Resources Ltd.				6.500% due 01/09/2030	700	717	0.15
				6.250% due 15/03/2038	200	205	0.04	Entergy Louisiana LLC			
				6.450% due 30/06/2033	100	105	0.02	5.350% due 15/03/2034	100	99	0.02
				Canadian Pacific Railway Co.				Enterprise Products Operating LLC			
				3.125% due 01/06/2026	300	287	0.06	2.800% due 31/01/2030	1,000	894	0.18
				Carnival Corp.				5.700% due 15/02/2042	300	300	0.06
				4.000% due 01/08/2028	500	470	0.10	EQM Midstream Partners LP			
				7.000% due 15/08/2029	200	207	0.04	6.375% due 01/04/2029	200	202	0.04
				CDW LLC				EQT Corp.			
				3.569% due 01/12/2031	900	787	0.16	5.750% due 01/02/2034	300	298	0.06
				Centene Corp.				Equifax, Inc.			
				2.450% due 15/07/2028	1,100	977	0.20	5.100% due 01/06/2028	500	498	0.10
				Charter Communications Operating LLC				Essent Group Ltd.			
				4.200% due 15/03/2028	1,300	1,229	0.25	6.250% due 01/07/2029 (a)	200	200	0.04
				6.150% due 10/11/2026	1,600	1,616	0.33	Ferguson Finance PLC			
				Cheniere Energy Partners LP				3.250% due 02/06/2030	300	271	0.05
				3.250% due 31/01/2032	600	513	0.10	Flex Ltd.			
				4.000% due 01/03/2031	2,000	1,820	0.37	4.750% due 15/06/2025	300	297	0.06
				5.750% due 15/08/2034	300	301	0.06	Fox Corp.			
				5.950% due 30/06/2033	600	609	0.12	6.500% due 13/10/2033	100	105	0.02
				Cheniere Energy, Inc.				Gatwick Funding Ltd.			
				4.625% due 15/10/2028	800	777	0.16	6.125% due 02/03/2028	£ 200	256	0.05
				Choice Hotels International, Inc.				Glencore Funding LLC			
				5.850% due 01/08/2034 (a)	100	99	0.02	5.400% due 08/05/2028	\$ 400	400	0.08
				Cigna Group				Global Payments, Inc.			
				4.375% due 15/10/2028	1,400	1,360	0.28	2.900% due 15/05/2030	600	523	0.11
				Coastal Gaslink Pipeline LP				5.400% due 15/08/2032	300	294	0.06
				5.606% due 30/03/2047	CAD 1,000	769	0.16	Greene King Finance PLC			
				Comcast Corp.				5.318% due 15/09/2031	£ 102	126	0.03
				5.500% due 15/05/2064	\$ 500	481	0.10	Greensaif Pipelines Bidco SARL			
				ConocoPhillips Co.				6.129% due 23/02/2038	\$ 300	305	0.06
				5.550% due 15/03/2054	300	295	0.06	GXO Logistics, Inc.			
				Constellation Brands, Inc.				6.250% due 06/05/2029	500	509	0.10
				4.900% due 01/05/2033	1,000	966	0.20	Haleon U.S. Capital LLC			
				Continental Airlines Pass-Through Trust				3.375% due 24/03/2029	2,400	2,229	0.45
				4.000% due 29/04/2026	191	191	0.04	3.625% due 24/03/2032	750	672	0.14
				Continental Resources, Inc.				HCA, Inc.			
				5.750% due 15/01/2031	400	394	0.08	3.500% due 01/09/2030	1,000	902	0.18
				Coterra Energy, Inc.				3.500% due 15/07/2051	700	468	0.09
				5.600% due 15/03/2034	500	499	0.10	5.500% due 01/06/2033	900	893	0.18
				CVS Health Corp.				5.625% due 01/09/2028	200	202	0.04
				1.300% due 21/08/2027	500	443	0.09	Health & Happiness International Holdings Ltd.			
				4.125% due 01/04/2040	900	728	0.15	13.500% due 26/06/2026	600	639	0.13
				5.125% due 21/02/2030	1,500	1,484	0.30	Howard Midstream Energy Partners LLC			
				CVS Pass-Through Trust				8.875% due 15/07/2028	200	212	0.04
				5.789% due 10/01/2026	23	23	0.00	Humana, Inc.			
				6.036% due 10/12/2028	110	111	0.02	5.875% due 01/03/2033	800	814	0.16
				Dell International LLC				Hyundai Capital America			
				6.200% due 15/07/2030	400	420	0.09	6.512% due 04/08/2025	300	301	0.06
				Delta Air Lines Pass-Through Trust				Illumina, Inc.			
				2.000% due 10/12/2029	837	761	0.15	5.750% due 13/12/2027	900	909	0.18
				Delta Air Lines, Inc.				Imperial Brands Finance PLC			
				3.750% due 28/10/2029	200	185	0.04	4.250% due 21/07/2025	500	493	0.10
				Directv Financing LLC				Infor, Inc.			
				5.875% due 15/08/2027	1,100	1,036	0.21	1.750% due 15/07/2025	600	575	0.12
				Dyno Nobel Finance LLC				Intel Corp.			
				3.950% due 03/08/2027	500	477	0.10	5.200% due 10/02/2033	1,200	1,199	0.24
				Eastern Gas Transmission & Storage, Inc.				IRB Infrastructure Developers Ltd.			
				3.900% due 15/11/2049	2,300	1,630	0.33	7.110% due 11/03/2032	400	400	0.08

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Jabil, Inc.				Oracle Corp.				U.S. Airways Pass-Through Trust			
5.450% due 01/02/2029	\$ 200	\$ 200	0.04	4.000% due 15/07/2046	\$ 500	\$ 382	0.08	5.900% due 01/04/2026	\$ 169	\$ 169	0.03
JDE Peet's NV				4.000% due 15/11/2047	600	455	0.09	UKG, Inc.			
2.250% due 24/09/2031	600	485	0.10	4.650% due 06/05/2030	1,100	1,078	0.22	6.875% due 01/02/2031	100	101	0.02
4.125% due 23/01/2030	€ 400	434	0.09	6.250% due 09/11/2032	1,000	1,059	0.21	United Airlines Pass-Through Trust			
JetBlue Pass-Through Trust				Pacific National Finance Pty. Ltd.				2.700% due 01/11/2033	323	280	0.06
2.750% due 15/11/2033	\$ 238	206	0.04	4.750% due 22/03/2028	1,700	1,623	0.33	2.875% due 07/04/2030	359	327	0.07
4.000% due 15/05/2034	77	72	0.01	Paramount Global				3.100% due 07/04/2030	200	180	0.04
Kenvue, Inc.				3.375% due 15/02/2028	100	89	0.02	3.700% due 01/09/2031	441	401	0.08
5.100% due 22/03/2043	300	290	0.06	4.950% due 15/01/2031	500	440	0.09	3.750% due 03/03/2028	526	508	0.10
Keurig Dr Pepper, Inc.				Philip Morris International, Inc.				4.000% due 11/10/2027	153	148	0.03
5.050% due 15/03/2029	1,000	999	0.20	5.750% due 17/11/2032	600	613	0.12	4.550% due 25/02/2033	70	65	0.01
Kinder Morgan, Inc.				Phosagro OAO Via Phosagro Bond Funding DAC				United Rentals North America, Inc.			
4.800% due 01/02/2033	300	284	0.06	3.050% due 23/01/2025	400	342	0.07	3.875% due 15/11/2027	200	189	0.04
5.200% due 01/06/2033	600	583	0.12	POSCO				UnitedHealth Group, Inc.			
Kraft Heinz Foods Co.				5.625% due 17/01/2026	900	901	0.18	5.200% due 15/04/2063	900	834	0.17
6.875% due 26/01/2039	550	612	0.12	Royal Caribbean Cruises Ltd.				Vale Overseas Ltd.			
Las Vegas Sands Corp.				3.700% due 15/03/2028	200	187	0.04	6.400% due 28/06/2054	500	495	0.10
2.900% due 25/06/2025	1,500	1,457	0.29	5.500% due 01/04/2028	500	494	0.10	Var Energi ASA			
3.500% due 18/08/2026	100	95	0.02	9.250% due 15/01/2029	300	321	0.06	8.000% due 15/11/2032	200	224	0.05
3.900% due 08/08/2029	2,500	2,288	0.46	Royalty Pharma PLC				Venture Global Calcasieu Pass LLC			
6.000% due 15/08/2029	800	804	0.16	3.550% due 02/09/2050	711	478	0.10	6.250% due 15/01/2030	2,000	2,031	0.41
Leidos, Inc.				RTX Corp.				Venture Global LNG, Inc.			
4.375% due 15/05/2030	600	567	0.11	6.100% due 15/03/2034	600	632	0.13	8.375% due 01/06/2031	800	830	0.17
Live Nation Entertainment, Inc.				6.400% due 15/03/2054	500	546	0.11	Verisk Analytics, Inc.			
3.750% due 15/01/2028	100	93	0.02	Sabine Pass Liquefaction LLC				4.125% due 15/03/2029	200	192	0.04
6.500% due 15/05/2027	300	302	0.06	5.000% due 15/03/2027	300	298	0.06	Virgin Media Secured Finance PLC			
Marriott International, Inc.				Sands China Ltd.				4.500% due 15/08/2030	200	170	0.03
3.500% due 15/10/2032	200	173	0.04	2.850% due 08/03/2029	1,000	881	0.18	VMware LLC			
Marvell Technology, Inc.				3.250% due 08/08/2031	400	337	0.07	4.650% due 15/05/2027	350	345	0.07
4.875% due 22/06/2028	200	197	0.04	4.050% due 08/01/2026	600	581	0.12	4.700% due 15/05/2030	900	871	0.18
Mattel, Inc.				5.400% due 08/08/2028	400	392	0.08	Warnermedia Holdings, Inc.			
3.375% due 01/04/2026	500	481	0.10	Santos Finance Ltd.				4.279% due 15/03/2032	800	699	0.14
Medtronic, Inc.				5.250% due 13/03/2029	1,600	1,562	0.32	5.050% due 15/03/2042	1,500	1,221	0.25
3.875% due 15/10/2036	€ 400	435	0.09	Schaeffler AG				Waste Connections, Inc.			
Melco Resorts Finance Ltd.				4.750% due 14/08/2029	€ 1,200	1,297	0.26	4.200% due 15/01/2033	900	836	0.17
4.875% due 06/06/2025	\$ 1,000	980	0.20	Siemens Financieringsmaatschappij NV				Weibo Corp.			
5.250% due 26/04/2026	600	580	0.12	3.000% due 22/11/2028	1,000	1,067	0.22	3.375% due 08/07/2030	700	612	0.12
Meta Platforms, Inc.				Smith & Nephew PLC				Weir Group PLC			
5.600% due 15/05/2053	800	817	0.17	5.400% due 20/03/2034	\$ 100	99	0.02	2.200% due 13/05/2026	1,300	1,221	0.25
MGM China Holdings Ltd.				Smurfit Kappa Treasury ULC				Werfen S.A.			
4.750% due 01/02/2027	400	381	0.08	5.200% due 15/01/2030	800	796	0.16	4.250% due 03/05/2030	€ 500	540	0.11
5.250% due 18/06/2025	900	890	0.18	Spirit AeroSystems, Inc.				Western Midstream Operating LP			
MGM Resorts International				9.375% due 30/11/2029	200	216	0.04	6.150% due 01/04/2033	\$ 700	718	0.15
6.500% due 15/04/2032	550	548	0.11	9.750% due 15/11/2030	400	442	0.09	Westinghouse Air Brake Technologies Corp.			
Micron Technology, Inc.				Spirit Airlines Pass-Through Trust				4.700% due 15/09/2028	175	172	0.03
4.663% due 15/02/2030	950	921	0.19	3.650% due 15/08/2031	404	357	0.07	Woodside Finance Ltd.			
Mitchells & Butlers Finance PLC				4.100% due 01/10/2029	270	253	0.05	3.650% due 05/03/2025	1,100	1,085	0.22
6.013% due 15/12/2030	£ 370	454	0.09	Stryker Corp.				Wynn Las Vegas LLC			
Mondelez International, Inc.				1.950% due 15/06/2030	100	84	0.02	5.250% due 15/05/2027	100	98	0.02
4.625% due 03/07/2031 (a)	CAD 600	437	0.09	4.850% due 08/12/2028	600	596	0.12	Wynn Macau Ltd.			
Motorola Solutions, Inc.				Sutter Health				5.500% due 01/10/2027	200	191	0.04
2.300% due 15/11/2030	\$ 300	252	0.05	5.164% due 15/08/2033	100	100	0.02	5.625% due 26/08/2028	1,000	939	0.19
MSCI, Inc.				Sysco Corp.				Wynn Resorts Finance LLC			
3.250% due 15/08/2033	200	165	0.03	3.150% due 14/12/2051	300	197	0.04	7.125% due 15/02/2031	400	415	0.08
3.875% due 15/02/2031	300	270	0.05	6.000% due 17/01/2034	200	210	0.04	Xiaomi Best Time International Ltd.			
Netflix, Inc.				T-Mobile USA, Inc.				2.875% due 14/07/2031	400	335	0.07
4.875% due 15/06/2030	400	394	0.08	2.550% due 15/02/2031	4,300	3,651	0.74	Zimmer Biomet Holdings, Inc.			
Newmont Corp.				2.875% due 15/02/2031	365	317	0.06	4.250% due 15/08/2035	228	199	0.04
5.750% due 15/11/2041	200	201	0.04	5.500% due 15/01/2055	1,100	1,062	0.22	Zoetis, Inc.			
NextEra Energy Operating Partners LP				Tapestry, Inc.				2.000% due 15/05/2030	1,400	1,180	0.24
4.250% due 15/07/2024	550	550	0.11	7.350% due 27/11/2028	300	311	0.06			151,344	30.64
Norfolk Southern Corp.				Targa Resources Corp.				UTILITIES			
5.950% due 15/03/2064	200	204	0.04	5.200% due 01/07/2027	700	699	0.14	AEP Texas, Inc.			
Northern Star Resources Ltd.				6.125% due 15/03/2033	200	206	0.04	5.400% due 01/06/2033	1,100	1,072	0.22
6.125% due 11/04/2033	1,100	1,109	0.22	TD SYNNEK Corp.				6.650% due 15/02/2033	300	315	0.06
NTT Finance Corp.				1.750% due 09/08/2026	2,300	2,123	0.43	AES Corp.			
5.136% due 02/07/2031 (a)	500	497	0.10	Tencent Music Entertainment Group				3.950% due 15/07/2030	1,300	1,190	0.24
NVR, Inc.				2.000% due 03/09/2030	400	332	0.07	7.600% due 15/01/2055	525	532	0.11
3.000% due 15/05/2030	1,300	1,153	0.23	Tennessee Gas Pipeline Co. LLC				Ameren Illinois Co.			
NXP BV				7.000% due 15/10/2028	900	953	0.19	3.250% due 15/03/2050	400	273	0.06
4.300% due 18/06/2029	500	480	0.10	Thames Water Utilities Finance PLC				Appalachian Power Co.			
Occidental Petroleum Corp.				7.125% due 30/04/2031	£ 800	898	0.18	7.000% due 01/04/2038	900	990	0.20
8.875% due 15/07/2030	1,300	1,498	0.30	Time Warner Cable LLC				AT&T, Inc.			
OCI NV				5.875% due 15/11/2040	\$ 1,400	1,216	0.25	2.300% due 01/06/2027	500	463	0.09
6.700% due 16/03/2033	400	395	0.08	Transcontinental Gas Pipe Line Co. LLC				3.500% due 15/09/2053	2,800	1,902	0.38
				4.000% due 15/03/2028	900	863	0.17				

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (0005)	% OF NET ASSETS
Peru Government International Bond				PREFERRED SECURITIES				INVESTMENT FUNDS			
6.900% due 12/08/2037	PEN 600	\$ 150	0.03	Wells Fargo & Co.				COLLECTIVE INVESTMENT SCHEMES			
6.950% due 12/08/2031	300	80	0.02	4.250% due 15/09/2026 (e)	40,800	\$ 766	0.16	PIMCO Select Funds plc -			
Perusahaan Penerbit SBSN Indonesia								PIMCO US Dollar Short-Term			
2.800% due 23/06/2030	\$ 300	263	0.05					Floating NAV Fund (f)	660,075	\$ 6,578	1.33
Romania Government International Bond				SHORT-TERM INSTRUMENTS				Total Investment Funds		\$ 6,578	1.33
3.750% due 07/02/2034	€ 400	368	0.08	SHORT-TERM NOTES							
5.625% due 22/02/2036	400	419	0.09	TER Finance Jersey Ltd.							
5.625% due 30/05/2037	400	414	0.08	7.020% due							
Saudi Arabia Government International Bond				02/01/2025 (b)(c)	\$ 500	482	0.10				
4.750% due 16/01/2030	\$ 1,400	1,377	0.28	Total Short-Term Instruments		482	0.10				
United Kingdom Gilt				Total Transferable Securities		\$ 550,835	111.54				
4.375% due 31/07/2054	£ 1,530	1,845	0.37								
		<u>10,989</u>	<u>2.22</u>								

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
FICC	2.600%	28/06/2024	01/07/2024	\$ 2,068	U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2026	\$ (2,109)	\$ 2,068	\$ 2,068	0.42
Total Repurchase Agreements						\$ (2,109)	\$ 2,068	\$ 2,068	0.42

(1) Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Japan Government 10-Year Bond September Futures	Short	09/2024	2	\$ 1	0.00
U.S. Treasury 2-Year Note September Futures	Short	09/2024	198	(28)	(0.01)
U.S. Treasury 5-Year Note September Futures	Long	09/2024	189	123	0.02
U.S. Treasury 10-Year Ultra September Futures	Long	09/2024	258	180	0.04
U.S. Treasury 30-Year Bond September Futures	Short	09/2024	11	(4)	0.00
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2024	86	51	0.01
United Kingdom Long Gilt September Futures	Short	09/2024	25	(10)	0.00
				<u>\$ 313</u>	<u>0.06</u>
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 313	0.06

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Airbus SE	1.000%	20/12/2028	€ 200	\$ 3	0.00
Airbus SE	1.000	20/06/2029	300	0	0.00
American International Group, Inc.	1.000	20/12/2026	\$ 500	(2)	0.00
AT&T, Inc.	1.000	20/12/2026	900	(2)	0.00
AT&T, Inc.	1.000	20/06/2028	1,000	26	0.01
Boeing Co.	1.000	20/12/2025	200	4	0.00
Boeing Co.	1.000	20/12/2026	500	4	0.00
Boeing Co.	1.000	20/06/2027	2,900	159	0.03
BP Capital Markets PLC	1.000	20/12/2025	€ 700	(5)	0.00
British Telecommunications PLC	1.000	20/12/2024	400	(4)	0.00
Cellnex Telecom S.A.	5.000	20/12/2030	400	85	0.02
Devon Energy Corp.	1.000	20/12/2026	\$ 800	17	0.00
Enbridge, Inc.	1.000	20/12/2026	900	4	0.00
Exelon Generation Co. LLC	1.000	20/12/2024	1,600	(9)	0.00
Expedia Group, Inc.	1.000	20/12/2026	300	2	0.00
Ford Motor Co.	5.000	20/12/2024	1,300	(119)	(0.03)
General Electric Co.	1.000	20/06/2026	1,200	9	0.00
General Electric Co.	1.000	20/12/2026	200	2	0.00
General Motors Co.	5.000	20/12/2026	710	(65)	(0.01)
General Motors Co.	5.000	20/06/2028	890	28	0.01
Glencore Finance Europe Ltd.	5.000	20/06/2031	€ 300	(3)	0.00
Hess Corp.	1.000	20/12/2026	\$ 1,200	29	0.01

Schedule of Investments US Investment Grade Corporate Bond Fund (Cont.)

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
MetLife, Inc.	1.000%	20/12/2024	\$ 1,400	\$ (29)	(0.01)
National Rural Utilities Cooperative Finance Corp.	1.000	20/12/2026	200	(1)	0.00
Rolls-Royce PLC	1.000	20/12/2024	€ 1,600	230	0.05
Southwest Airlines Co.	1.000	20/12/2026	\$ 550	7	0.00
Tesco PLC	1.000	20/12/2024	€ 1,000	(18)	0.00
Tesco PLC	1.000	20/12/2027	1,050	23	0.00
Tesco PLC	1.000	20/06/2028	100	2	0.00
Verizon Communications, Inc.	1.000	20/06/2026	\$ 1,200	(12)	0.00
Verizon Communications, Inc.	1.000	20/12/2026	1,800	(17)	0.00
Verizon Communications, Inc.	1.000	20/06/2028	1,100	20	0.00
Verizon Communications, Inc.	1.000	20/12/2028	300	6	0.00
Volkswagen International Finance NV	1.000	20/06/2028	€ 1,600	7	0.00
				\$ 381	0.08

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-41 5-Year Index	1.000%	20/12/2028	\$ 4,200	\$ 10	0.00
CDX.IG-42 5-Year Index	1.000	20/06/2029	74,800	(86)	(0.02)
				\$ (76)	(0.02)

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets	
Receive	1-Day GBP-SONIO Compounded-OIS	3.700%	28/03/2034	£ 200	\$ 6	0.00	
Receive ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	3.750	18/09/2034	500	13	0.00	
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.000	18/09/2029	2,200	(8)	0.00	
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.300	20/03/2028	¥ 199,900	58	0.01	
Receive	1-Day USD-SOFR Compounded-OIS	3.000	18/12/2025	\$ 4,400	66	0.01	
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	6,400	131	0.03	
Pay	1-Day USD-SOFR Compounded-OIS	4.500	18/07/2024	11,200	(7)	0.00	
Pay	1-Year BRL-CDI	9.815	04/01/2027	BRL 10,800	(76)	(0.02)	
Pay	1-Year BRL-CDI	9.832	04/01/2027	9,800	(68)	(0.01)	
Pay	1-Year BRL-CDI	9.835	04/01/2027	17,000	(117)	(0.03)	
Pay ⁽³⁾	1-Year BRL-CDI	9.842	04/01/2027	2,400	(17)	0.00	
Pay	6-Month AUD-BBR-BBSW	4.500	20/09/2033	AUD 4,300	36	0.01	
Pay	6-Month AUD-BBR-BBSW	4.500	20/03/2034	4,500	33	0.01	
Receive	6-Month EUR-EURIBOR	0.000	17/03/2053	€ 3,850	1,750	0.35	
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.500	18/09/2054	2,700	101	0.02	
Pay	6-Month EUR-EURIBOR	2.750	05/03/2034	300	(2)	0.00	
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.750	18/09/2034	5,100	(65)	(0.01)	
Receive	6-Month EUR-EURIBOR	2.920	13/12/2028	300	(4)	0.00	
					\$ 1,830	0.37	
Total Centrally Cleared Financial Derivative Instruments						\$ 2,135	0.43

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PURCHASED OPTIONS

INTEREST RATE SWAPPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
GLM	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.725%	14/11/2024	8,100	\$ 0	\$ 4	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.749	13/11/2024	12,600	0	6	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.754	15/11/2024	5,400	0	3	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.765	18/11/2024	4,500	0	2	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.800	20/11/2024	5,400	0	4	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.800	17/12/2024	4,500	0	4	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.820	21/11/2024	5,400	0	4	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.840	05/12/2024	6,300	0	6	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.850	22/11/2024	4,500	0	3	0.00

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900%	09/12/2024	6,300	\$ 0	\$ 7	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	13/12/2024	6,300	0	8	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.920	25/11/2024	5,400	0	5	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.920	03/12/2024	4,500	0	5	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.930	29/11/2024	10,800	0	12	0.01
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.930	11/12/2024	6,300	0	8	0.01
							\$ 0	\$ 81	0.02

WRITTEN OPTIONS

INTEREST RATE SWAPPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.800%	08/07/2024	400	\$ (2)	\$ (1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.350	08/07/2024	400	(2)	0	0.00
BRC	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.700	04/07/2024	500	(1)	0	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.000	04/07/2024	500	(1)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Receive	3.700	05/07/2024	300	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Pay	4.070	05/07/2024	300	(1)	0	0.00
CBK	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.710	26/07/2024	300	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.060	26/07/2024	300	(1)	(2)	0.00
GLM	Call - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.689	15/07/2024	800	(1)	0	0.00
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.139	15/07/2024	800	(1)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.540	24/07/2024	400	(2)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.628	18/07/2024	800	(3)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	24/07/2024	800	(3)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.680	22/07/2024	400	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.844	03/07/2024	600	(2)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.880	08/07/2024	800	(2)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.978	18/07/2024	800	(3)	(5)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.998	24/07/2024	800	(3)	(5)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.000	24/07/2024	400	(2)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.030	22/07/2024	400	(1)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.194	03/07/2024	600	(2)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.230	08/07/2024	800	(2)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.300	14/11/2024	900	0	(4)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	13/11/2024	1,400	0	(7)	(0.01)
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	15/11/2024	600	0	(3)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	18/11/2024	500	0	(3)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.350	20/11/2024	600	0	(4)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.353	17/12/2024	500	0	(4)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.357	21/11/2024	600	0	(4)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.360	22/11/2024	500	0	(3)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.363	05/12/2024	700	0	(5)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.395	09/12/2024	700	0	(6)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.400	25/11/2024	600	0	(4)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.425	13/12/2024	700	0	(6)	(0.01)
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440	03/12/2024	500	0	(4)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.465	29/11/2024	500	0	(5)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.468	29/11/2024	700	0	(6)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.468	11/12/2024	700	0	(7)	(0.01)
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.550	15/07/2024	200	(1)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.550	18/07/2024	300	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.880	15/07/2024	200	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	18/07/2024	300	(1)	(1)	0.00
JPM	Call - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.850	05/07/2024	900	(2)	0	0.00
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.250	05/07/2024	900	(2)	0	0.00
	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.610	15/07/2024	300	(1)	0	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.940	15/07/2024	300	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.640	23/07/2024	200	(1)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.675	22/07/2024	400	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.800	05/07/2024	200	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.990	23/07/2024	200	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.025	22/07/2024	400	(1)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.150	05/07/2024	200	(1)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Receive	3.800	03/07/2024	200	(1)	0	0.00
MYC	Put - OTC 10-Year Interest Rate Swap	6-Month GBP-LIBOR	Pay	4.150	03/07/2024	200	(1)	0	0.00
	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.820	11/07/2024	500	(1)	(1)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.120	11/07/2024	500	(1)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.630	29/07/2024	400	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.690	29/07/2024	400	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.765	22/07/2024	400	(2)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.040	29/07/2024	400	(1)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.090	29/07/2024	400	(1)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.265	22/07/2024	400	(2)	(1)	0.00
RYL	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.630	17/07/2024	500	(1)	0	0.00
	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.630	22/07/2024	500	(1)	(1)	0.00
	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.740	15/07/2024	500	(1)	(1)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.940	22/07/2024	500	(1)	(1)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.970	17/07/2024	500	(1)	(1)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.040	15/07/2024	500	(1)	0	0.00
							\$ (72)	\$ (123)	(0.03)

Schedule of Investments US Investment Grade Corporate Bond Fund (Cont.)

OPTIONS ON SECURITIES

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
JPM	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	\$ 97.266	08/07/2024	200	\$ 0	\$ 0	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	97.719	08/07/2024	200	0	0	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/08/2054	95.594	06/08/2024	300	(1)	(1)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/08/2054	98.594	06/08/2024	300	(1)	(1)	0.00
SAL	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2054	97.969	08/07/2024	300	(1)	0	0.00
					\$ (3)	\$ (2)	0.00

⁽¹⁾ Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	Brazil Government International Bond	1.000%	20/06/2026	\$ 100	\$ (4)	\$ 4	\$ 0	0.00
BRC	Alibaba Group Holding Ltd.	1.000	20/12/2024	400	5	(3)	2	0.00
	NextEra Energy Capital Holdings, Inc.	1.000	20/12/2025	500	11	(6)	5	0.01
	Pertamina Persero PT	1.000	20/12/2024	400	(2)	4	2	0.00
DUB	Saudi Arabia Government International Bond	1.000	20/06/2025	300	0	2	2	0.00
GST	Mexico Government International Bond	1.000	20/12/2024	200	(2)	3	1	0.00
	Saudi Arabia Government International Bond	1.000	20/06/2025	300	0	2	2	0.00
JPM	Banco do Brasil S.A.	1.000	20/12/2024	400	(9)	10	1	0.00
	Saudi Arabia Government International Bond	1.000	20/06/2025	400	0	3	3	0.00
MYC	Brazil Government International Bond	1.000	20/06/2027	1,000	(62)	60	(2)	0.00
	Brookfield Asset Management, Inc.	1.000	20/06/2025	300	0	2	2	0.00
	Mexico Government International Bond	1.000	20/12/2024	100	(1)	1	0	0.00
	Mexico Government International Bond	1.000	20/12/2026	200	1	1	2	0.00
	Mexico Government International Bond	1.000	20/06/2028	100	(3)	4	1	0.00
	Mexico Government International Bond	1.000	20/12/2028	300	(3)	3	0	0.00
					\$ (69)	\$ 90	\$ 21	0.01

⁽¹⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

⁽²⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/(Depreciation)	% of Net Assets
AZD	07/2024	AUD 83	\$ 55	\$ 0	\$ 0	\$ 0	0.00
BOA	07/2024	€ 20,848	22,635	292	0	292	0.06
BPS	07/2024	CAD 4,939	3,619	9	0	9	0.00
	07/2024	DKK 3,993	580	6	0	6	0.00
	07/2024	€ 618	672	9	0	9	0.00
	07/2024	£ 5,681	7,256	76	0	76	0.02
	07/2024	IDR 18,414,492	1,124	0	(1)	(1)	0.00
	07/2024	\$ 55	AUD 83	0	0	0	0.00
	07/2024	8,004	£ 6,330	0	(3)	(3)	0.00
	08/2024	AUD 83	\$ 55	0	0	0	0.00
	08/2024	£ 6,330	8,006	2	0	2	0.00
	08/2024	TRY 3,707	107	0	(1)	(1)	0.00
	10/2024	CNH 8,716	1,212	8	0	8	0.00
BRC	07/2024	DKK 2,580	376	5	0	5	0.00
	07/2024	£ 139	178	2	0	2	0.00
	07/2024	\$ 37	NOK 384	0	0	0	0.00
	07/2024	190	TRY 6,604	7	0	7	0.00
	08/2024	534	18,606	4	0	4	0.00
	09/2024	1,243	MXN 23,295	15	0	15	0.00
	09/2024	53	TRY 1,910	1	0	1	0.00
CBK	07/2024	€ 2,134	\$ 2,309	24	(2)	22	0.01
	07/2024	£ 540	689	7	0	7	0.00
	07/2024	\$ 60	TRY 2,012	0	0	0	0.00
	09/2024	647	INR 54,076	0	0	0	0.00
GLM	08/2024	866	BRL 4,444	0	(70)	(70)	(0.01)
	08/2024	153	TRY 5,283	1	0	1	0.00
	09/2024	59	2,076	0	0	0	0.00
JPM	07/2024	CAD 1,000	\$ 728	0	(3)	(3)	0.00
	07/2024	\$ 559	DKK 3,893	1	0	1	0.00
	07/2024	1,148	IDR 18,620,572	0	(10)	(10)	0.00
	07/2024	930	TRY 31,492	26	0	26	0.01
	08/2024	DKK 3,886	\$ 559	0	(1)	(1)	0.00
	08/2024	\$ 556	TRY 19,668	14	0	14	0.00
	09/2024	MXN 39,890	\$ 2,204	49	0	49	0.01
	09/2024	\$ 88	INR 7,376	0	0	0	0.00
MYI	07/2024	€ 26	\$ 28	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2024	£ 57	\$ 73	\$ 0	\$ 0	\$ 0	0.00
	07/2024	NOK 384	36	0	0	0	0.00
	07/2024	\$ 383	DKK 2,672	1	0	1	0.00
	07/2024	81	€ 76	0	0	0	0.00
	07/2024	503	£ 398	0	0	0	0.00
	08/2024	DKK 2,667	\$ 383	0	(1)	(1)	0.00
	08/2024	\$ 36	NOK 384	0	0	0	0.00
	09/2024	59	INR 4,923	0	0	0	0.00
SCX	07/2024	MXN 25	\$ 1	0	0	0	0.00
	07/2024	\$ 25,286	€ 23,600	8	0	8	0.00
	08/2024	€ 23,600	\$ 25,323	0	(8)	(8)	0.00
	09/2024	\$ 399	INR 33,422	1	0	1	0.00
	09/2024	399	MXN 7,500	6	0	6	0.00
SSB	07/2024	CHF 1	\$ 1	0	0	0	0.00
	07/2024	HUF 329	1	0	0	0	0.00
	07/2024	TRY 15	0	0	0	0	0.00
				\$ 574	\$ (100)	\$ 474	0.10

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 46,749	€ 43,061	\$ 0	\$ (599)	\$ (599)	(0.12)
BPS	07/2024	€ 45,506	\$ 48,694	16	(93)	(77)	(0.02)
	07/2024	\$ 42,129	€ 38,915	0	(422)	(422)	(0.10)
	08/2024	€ 73	\$ 78	0	0	0	0.00
	08/2024	\$ 46,133	€ 43,068	93	0	93	0.02
BRC	07/2024	38,319	35,386	0	(394)	(394)	(0.08)
CBK	07/2024	€ 167	\$ 179	0	0	0	0.00
	07/2024	\$ 129	€ 119	0	(2)	(2)	0.00
GLM	07/2024	67	62	0	(1)	(1)	0.00
MYI	07/2024	5	5	0	0	0	0.00
SCX	07/2024	€ 43,510	\$ 46,618	0	(15)	(15)	0.00
	07/2024	\$ 14,011	€ 13,056	0	(18)	(18)	0.00
	08/2024	46,510	43,347	15	0	15	0.00
SSB	07/2024	€ 41,421	\$ 44,376	0	(17)	(17)	0.00
	08/2024	\$ 44,441	€ 41,421	17	0	17	0.00
				\$ 141	\$ (1,561)	\$ (1,420)	(0.30)

As at 30 June 2024, the Institutional GBP (Hedged) Income II had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	£ 9,556	\$ 12,084	\$ 4	\$ 0	\$ 4	0.00
	07/2024	\$ 21,857	£ 17,151	0	(176)	(176)	(0.04)
	08/2024	12,086	9,556	0	(4)	(4)	0.00
BRC	07/2024	£ 69	\$ 88	1	0	1	0.00
	07/2024	\$ 885	£ 697	0	(4)	(4)	0.00
CBK	07/2024	£ 9,565	\$ 12,103	11	0	11	0.00
	07/2024	\$ 232	£ 182	0	(2)	(2)	0.00
	08/2024	12,093	9,556	0	(10)	(10)	0.00
DUB	07/2024	11,510	9,021	0	(107)	(107)	(0.02)
JPM	07/2024	640	503	0	(4)	(4)	0.00
	08/2024	£ 24	\$ 30	0	0	0	0.00
SCX	07/2024	\$ 141	£ 111	0	(1)	(1)	0.00
				\$ 16	\$ (308)	\$ (292)	(0.06)

Total OTC Financial Derivative Instruments

\$ (1,261) (0.26)

Total Investments

\$ 560,668 113.52

Other Current Assets & Liabilities

\$ (66,780) (13.52)

Net Assets

\$ 493,888 100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

^ Security is in default.

(a) When-issued security.

(b) Zero coupon security.

(c) Coupon represents a yield to maturity.

(d) Principal amount of security is adjusted for inflation.

Schedule of Investments US Investment Grade Corporate Bond Fund (Cont.)

(e) Perpetual maturity; date shown, if applicable, represents next contractual call date.

(f) Affiliated to the Fund.

(g) Contingent convertible security.

(h) Securities with an aggregate fair value of \$19,169 (31 December 2023: \$Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2024.

Cash of \$9,106 (31 December 2023: \$8,248) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$1,350 (31 December 2023: \$110) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 766	\$ 548,251	\$ 1,818	\$ 550,835
Investment Funds	6,578	0	0	6,578
Repurchase Agreements	0	2,068	0	2,068
Financial Derivative Instruments ⁽³⁾	(9)	1,196	0	1,187
Totals	\$ 7,335	\$ 551,515	\$ 1,818	\$ 560,668

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 725	\$ 486,459	\$ 162	\$ 487,346
Investment Funds	18,239	0	0	18,239
Repurchase Agreements	0	259	0	259
Financial Derivative Instruments ⁽³⁾	(25)	6,181	0	6,156
Totals	\$ 18,939	\$ 492,899	\$ 162	\$ 512,000

(1) See Note 3 in the Notes to Financial Statements for additional information.

(2) Refer to the Schedule of Investments for additional information.

(3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 30 June 2024:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOS	5.510%	25/06/2024	09/07/2024	\$ (4,589)	\$ (4,593)	(0.93)
	5.550	25/06/2024	02/07/2024	(14,998)	(15,012)	(3.04)
Total Reverse Repurchase Agreements					\$ (19,605)	(3.97)

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ N/A	\$ N/A	\$ N/A	\$ 46	\$ 0	\$ 46
BOA	(308)	340	32	85	0	85
BPS	(477)	500	23	232	(420)	(188)
BRC	(354)	350	(4)	129	(280)	(151)
CBK	23	0	23	(57)	0	(57)
DUB	(105)	0	(105)	3	0	3
GLM	(90)	0	(90)	(165)	0	(165)
GST	3	0	3	4	0	4
JPM	69	0	69	(12)	0	(12)
MYC	(6)	90	84	1	90	91
MYI	0	70	70	(2)	20	18
RYL	(4)	0	(4)	N/A	N/A	N/A
SAL	N/A	N/A	N/A	(5)	0	(5)
SCX	(12)	0	(12)	74	0	74
SSB	N/A	N/A	N/A	122	0	122

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	69.53	66.97
Transferable securities dealt in on another regulated market*	41.77	34.39
Other transferable securities	0.24	N/A
Investment funds	1.33	3.79
Repurchase agreements	0.42	0.05
Financial derivative instruments dealt in on a regulated market	0.06	0.56
Centrally cleared financial derivative instruments	0.43	0.63
OTC financial derivative instruments	(0.26)	0.09
Reverse repurchase agreements	(3.97)	N/A

* As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Loan Participations and Assignments	0.80	0.12
Corporate Bonds & Notes	86.48	79.76
U.S. Government Agencies	11.94	9.12
U.S. Treasury Obligations	8.13	8.15
Non-Agency Mortgage-Backed Securities	0.72	0.60
Asset-Backed Securities	0.99	1.56
Sovereign Issues	2.22	1.43
Common Stocks	N/A	0.00
Warrants	N/A	0.00
Preferred Securities	0.16	0.15
Short-Term Instruments	0.10	0.47
Investment Funds	1.33	3.79
Repurchase Agreements	0.42	0.05
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.06	0.56
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.08	0.09
Credit Default Swaps on Credit Indices — Sell Protection	(0.02)	0.11
Interest Rate Swaps	0.37	0.43
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	0.02	0.00
Written Options		
Interest Rate Swaptions	(0.03)	(0.02)
Options on Securities	0.00	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	0.01
Forward Foreign Currency Contracts	0.10	(0.05)
Hedged Forward Foreign Currency Contracts	(0.36)	0.15
Other Current Assets & Liabilities	(13.52)	(6.48)
Net Assets	100.00	100.00

Schedule of Investments US Short-Term Fund

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES				Sound Point CLO Ltd.				CORPORATE BONDS & NOTES			
AUSTRALIA				6.739% due 18/04/2031				Deutsche Bank AG			
CORPORATE BONDS & NOTES				\$ 4,070 \$ 4,077 0.20				2.129% due 24/11/2026			
Ausgrid Finance Pty. Ltd.				6.600% due 15/04/2031				3.961% due 26/11/2025			
3.750% due 30/10/2024				5,076 5,084 0.26				\$ 1,000 \$ 949 0.05			
AUD 5,990 \$ 3,717 0.19				6.656% due 21/04/2031				17,200 17,055 0.85			
5.629% due 30/10/2024				1,796 1,798 0.09				<u>18,004 0.90</u>			
6,100 4,076 0.21				Trinitas CLO Ltd.				Total Germany			
Bank of Queensland Ltd.				6.663% due 25/01/2034				38,427 1.92			
5.241% due 18/12/2024				9,000 9,024 0.45				IRELAND			
4,000 2,675 0.13				Venture CLO Ltd.				ASSET-BACKED SECURITIES			
Incitec Pivot Ltd.				6.470% due 15/04/2027				Black Diamond CLO DAC			
4.300% due 18/03/2026				28 28 0.00				4.808% due 15/05/2032			
1,900 1,242 0.06				6.574% due 07/09/2030				€ 4,822 5,172 0.26			
ING Bank Australia Ltd.				6.686% due 20/01/2029				BNPP AM Euro CLO DAC			
5.115% due 26/05/2025				1,611 1,614 0.08				4.506% due 15/04/2031			
10,200 6,834 0.34				<u>57,685 2.89</u>				1,999 2,138 0.11			
Optus Finance Pty. Ltd.				CORPORATE BONDS & NOTES				Carlyle Euro CLO DAC			
1.600% due 01/07/2025				Avolon Holdings Funding Ltd.				4.606% due 15/01/2031			
600 387 0.02				2.125% due 21/02/2026				17,399 18,675 0.94			
Sydney Airport Finance Co. Pty. Ltd.				2.875% due 15/02/2025				Contego CLO DAC			
3.375% due 30/04/2025				6,800 6,395 0.32				4.532% due 23/01/2030			
\$ 1,100 1,080 0.05				10,375 10,166 0.51				Oak Hill European Credit Partners DAC			
Toyota Finance Australia Ltd.				<u>16,561 0.83</u>				4.637% due 20/10/2031			
4.787% due 09/09/2024				Total Cayman Islands				1,215 1,299 0.06			
AUD 2,000 1,335 0.07				74,246 3.72				Palmer Square European Loan Funding DAC			
Transurban Queensland Finance Pty. Ltd.				DENMARK				4.636% due 15/07/2031			
6.421% due 16/12/2024				CORPORATE BONDS & NOTES				4.686% due 15/04/2031			
1,570 1,052 0.05				Danske Bank A/S				3,098 3,303 0.17			
Victoria Power Networks Finance Pty. Ltd.				0.976% due 10/09/2025				4,162 4,463 0.22			
4.835% due 23/08/2024				2,525 2,500 0.13				Tikehau CLO DAC			
3,000 2,002 0.10				600 592 0.03				4.723% due 04/08/2034			
Woodside Finance Ltd.				6.466% due 09/01/2026				12,995 13,931 0.70			
3.650% due 05/03/2025				Nykredit Realkredit A/S				Voya Euro CLO DAC			
\$ 9,100 8,973 0.45				1.000% due 01/04/2025				4.656% due 15/10/2030			
<u>33,373 1.67</u>				DKK 78,200 11,063 0.55				<u>7,715 8,268 0.41</u>			
CANADA				2.000% due 01/01/2025				<u>71,637 3.59</u>			
CORPORATE BONDS & NOTES				17,200 2,455 0.12				CORPORATE BONDS & NOTES			
Algonquin Power & Utilities Corp.				Realkredit Danmark A/S				AerCap Ireland Capital DAC			
5.365% due 15/06/2026				1.000% due 01/01/2025				1.650% due 29/10/2024			
4,200 4,182 0.21				22,400 3,179 0.16				\$ 11,000 10,852 0.54			
National Bank of Canada				Total Denmark				1.750% due 29/10/2024			
6.275% due 25/03/2027				27,461 1.38				7,000 6,907 0.35			
1,000 999 0.05				FINLAND				<u>17,759 0.89</u>			
Rogers Communications, Inc.				CORPORATE BONDS & NOTES				Total Ireland			
2.950% due 15/03/2025				Nordea Bank Abp				89,396 4.48			
8,000 7,845 0.39				6.114% due 19/03/2027				ISRAEL			
Royal Bank of Canada				6.331% due 06/06/2025				CORPORATE BONDS & NOTES			
6.308% due 19/01/2027				2,700 2,715 0.14				Israel Electric Corp. Ltd.			
2,700 2,722 0.14				Total Finland				5.000% due 12/11/2024			
<u>15,748 0.79</u>				6,358 0.32				19,600 19,471 0.98			
CAYMAN ISLANDS				FRANCE				JAPAN			
ASSET-BACKED SECURITIES				ASSET-BACKED SECURITIES				CORPORATE BONDS & NOTES			
Apex Credit CLO Ltd.				Cars Alliance Auto Leases France				Aozora Bank Ltd.			
0.000% due 20/10/2031 (b)				4.258% due 21/10/2038				1.050% due 09/09/2024			
3,500 3,500 0.18				€ 4,600 4,950 0.25				9,600 9,501 0.48			
Atlas Senior Loan Fund Ltd.				Red & Black Auto Lease France				Mitsubishi UFJ Financial Group, Inc.			
6.680% due 15/01/2031				4.202% due 27/06/2039				4.788% due 18/07/2025			
2,232 2,234 0.11				6,400 6,860 0.34				3,100 3,098 0.16			
Carlyle U.S. CLO Ltd.				<u>11,810 0.59</u>				5.063% due 12/09/2025			
6.770% due 15/01/2030				CORPORATE BONDS & NOTES				1,100 1,098 0.06			
685 686 0.03				Banque Federative du Credit Mutuel S.A.				5.541% due 17/04/2026			
Catamaran CLO Ltd.				6.489% due 23/01/2027				1,000 999 0.05			
6.686% due 22/04/2030				6.756% due 13/07/2026				6.756% due 12/09/2025			
743 743 0.04				1,900 1,927 0.10				11,000 11,025 0.55			
CBAM Ltd.				BNP Paribas S.A.				7.007% due 18/07/2025			
6.599% due 17/04/2031				2.819% due 19/11/2025				9,100 9,106 0.46			
2,483 2,485 0.12				8,900 8,790 0.44				Mizuho Financial Group, Inc.			
CIFIC Funding Ltd.				3.375% due 09/01/2025				2.839% due 16/07/2025			
6.635% due 24/04/2030				9,100 8,983 0.45				10,000 9,987 0.50			
7,142 7,150 0.36				BPCE S.A.				MUFG Bank Ltd.			
Crestline Denali CLO Ltd.				2.375% due 14/01/2025				5.215% due 17/02/2026			
6.706% due 20/01/2030				5.795% due 29/09/2025				AUD 300 201 0.01			
2,932 2,936 0.15				5.952% due 05/06/2025				Nissan Motor Co. Ltd.			
Dryden CLO Ltd.				Credit Agricole S.A.				3.522% due 17/09/2025			
6.640% due 15/07/2031				4.400% due 06/07/2027				\$ 5,402 5,243 0.26			
616 617 0.03				6.643% due 05/07/2026				Nomura Holdings, Inc.			
Dryden Senior Loan Fund				6.408% due 21/01/2026				1.851% due 16/07/2025			
6.490% due 15/04/2029				15,667 15,682 0.79				2.648% due 16/01/2025			
398 398 0.02				<u>45,219 2.27</u>				14,780 14,529 0.73			
Elevation CLO Ltd.				Total France				ORIX Corp.			
6.820% due 15/10/2029				57,029 2.86				3.250% due 04/12/2024			
156 156 0.01				GERMANY				Panasonic Holdings Corp.			
6.870% due 15/07/2029				ASSET-BACKED SECURITIES				2.679% due 19/07/2024			
126 126 0.01				Cars Alliance Auto Loans Germany				Renesas Electronics Corp.			
Greenwood Park CLO Ltd.				4.099% due 18/01/2036				1.543% due 26/11/2024			
6.600% due 15/04/2031				€ 19,000 20,423 1.02				2,485 2,441 0.12			
5,161 5,168 0.26				Sumitomo Mitsui Banking Corp.				Sumitomo Mitsui Financial Group, Inc.			
Octagon Investment Partners Ltd.				5.193% due 20/02/2026				5.066% due 16/10/2024			
6.549% due 16/04/2031				AUD 3,700 2,481 0.12				9,700 6,488 0.32			
233 233 0.01				5.461% due 28/07/2026				6.655% due 13/07/2026			
441 442 0.02				3,000 2,019 0.10				\$ 200 203 0.01			
Octagon Loan Funding Ltd.				Sumitomo Mitsui Trust Bank Ltd.				6.785% due 13/01/2026			
6.767% due 18/11/2031				6.514% due 14/09/2026				9,700 9,850 0.49			
5,289 5,295 0.27				2,000 2,024 0.10				Sumitomo Mitsui Trust Bank Ltd.			
OZLM Ltd.				6.522% due 14/09/2026				200 202 0.01			
6.610% due 15/04/2031				Total Japan				<u>103,809 5.20</u>			
888 889 0.04											
6.649% due 17/01/2031											
1,425 1,427 0.07											
Palmer Square CLO Ltd.											
6.709% due 17/01/2031											
428 428 0.02											

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
JERSEY, CHANNEL ISLANDS											
CORPORATE BONDS & NOTES											
Aptiv PLC				Svenska Handelsbanken AB				Towd Point Mortgage Funding PLC			
2.396% due 18/02/2025	\$ 2,841	\$ 2,780	0.14	6.031% due 28/05/2027	\$ 3,600	\$ 3,605	0.18	0.000% due 20/07/2053	£ 10,000	\$ 12,659	0.63
				Swedbank AB				6.583% due 20/07/2045	3,618	4,577	0.23
				5.337% due 20/09/2027	3,300	3,289	0.16	Tudor Rose Mortgages			
				6.752% due 15/06/2026	8,500	8,645	0.43	5.834% due 20/06/2048	2,285	2,886	0.15
				Total Sweden		17,255	0.86			27,462	1.38
								Total United Kingdom		149,327	7.48
LUXEMBOURG											
ASSET-BACKED SECURITIES											
Compartment Driver UK Eight				SWITZERLAND				UNITED STATES			
5.810% due 25/09/2031	£ 7,700	9,756	0.49	CORPORATE BONDS & NOTES				ASSET-BACKED SECURITIES			
Silver Arrow S.A.				UBS AG				Bear Stearns Asset-Backed Securities Trust			
5.761% due 31/01/2031	11,196	14,175	0.71	3.625% due 09/09/2024	2,000	1,991	0.10	5.850% due 25/03/2034	\$ 20	19	0.00
Total Luxembourg		23,931	1.20	4.750% due 09/08/2024	1,000	999	0.05	6.585% due 25/03/2035	202	200	0.01
				UBS AG				College Avenue Student Loans LLC			
				5.279% due 30/07/2025	AUD 7,225	4,840	0.24	7.110% due 26/11/2046	739	746	0.04
				UBS Group AG				Commonbond Student Loan Trust			
				2.593% due 11/09/2025	\$ 2,000	1,987	0.10	2.730% due 25/10/2040	267	253	0.01
				4.490% due 05/08/2025	1,000	998	0.05	Countrywide Asset-Backed Certificates Trust, Inc.			
				6.944% due 12/05/2026	15,000	15,126	0.76	6.960% due 25/10/2034	354	350	0.02
				Total Switzerland		25,941	1.30	EquiFirst Mortgage Loan Trust			
								8.460% due 25/10/2034	582	509	0.03
				UNITED ARAB EMIRATES				Finance America Mortgage Loan Trust			
				CORPORATE BONDS & NOTES				6.285% due 25/08/2034	709	666	0.03
				First Abu Dhabi Bank PJSC				First NLC Trust			
				5.443% due 18/02/2025	AUD 1,040	695	0.03	5.530% due 25/08/2037	221	109	0.01
				UNITED KINGDOM				Fremont Home Loan Trust			
				ASSET-BACKED SECURITIES				6.195% due 25/01/2035	162	158	0.01
				Bavarian Sky UK PLC				Home Equity Asset Trust			
				0.000% due 21/06/2032	£ 3,200	4,052	0.20	6.405% due 25/06/2034	405	399	0.02
				CORPORATE BONDS & NOTES				Long Beach Mortgage Loan Trust			
				Barclays PLC				6.435% due 25/04/2035	739	729	0.04
				2.852% due 07/05/2026	\$ 17,300	16,870	0.84	MASTR Asset-Backed Securities Trust			
				Haleon UK Capital PLC				6.160% due 25/09/2034	734	656	0.03
				3.125% due 24/03/2025	1,195	1,173	0.06	Morgan Stanley ABS Capital, Inc. Trust			
				HSBC Bank PLC				6.510% due 25/09/2033	510	506	0.02
				5.728% due 28/09/2024	2,200	2,291	0.11	Navient Private Education Loan Trust			
				HSBC Holdings PLC				6.163% due 15/12/2059	2,085	2,079	0.10
				2.099% due 04/06/2026	2,000	1,934	0.10	6.893% due 16/07/2040	1,780	1,788	0.09
				2.633% due 07/11/2025	1,000	988	0.05	7.043% due 15/10/2031	3,131	3,141	0.16
				2.999% due 10/03/2026	500	491	0.02	7.143% due 15/11/2030	4,041	4,055	0.20
				4.180% due 09/12/2025	10,297	10,222	0.51	7.593% due 15/12/2045	235	237	0.01
				4.292% due 12/09/2026	1,000	983	0.05	Nelnet Student Loan Trust			
				6.985% due 12/09/2026	2,820	2,851	0.14	6.050% due 27/02/2051	623	620	0.03
				Imperial Brands Finance PLC				NovaStar Mortgage Funding Trust			
				3.125% due 26/07/2024	18,326	18,292	0.92	6.120% due 25/01/2036	378	374	0.02
				Lloyds Banking Group PLC				SBA Tower Trust			
				3.511% due 18/03/2026	3,000	2,951	0.15	3.869% due 15/10/2049	3,000	2,981	0.15
				3.870% due 09/07/2025	17,000	16,992	0.85	SLC Student Loan Trust			
				5.754% due 07/03/2025	AUD 2,360	1,581	0.08	5.669% due 15/05/2029	351	351	0.02
				6.922% due 07/08/2027	\$ 1,000	1,015	0.05	SLM Private Credit Student Loan Trust			
				6.934% due 05/01/2028	2,500	2,537	0.13	5.891% due 15/06/2039	5,039	4,895	0.24
				NatWest Markets PLC				5.931% due 15/06/2039	4,580	4,490	0.22
				6.136% due 29/09/2026	535	533	0.03	SLM Student Loan Trust			
				6.824% due 22/03/2025	8,900	8,962	0.45	6.100% due 27/12/2038	839	830	0.04
				Rolls-Royce PLC				6.209% due 25/10/2029	425	425	0.02
				3.625% due 14/10/2025	2,200	2,141	0.11	6.509% due 25/07/2023	518	514	0.03
				ST Engineering RHQ Ltd.				7.309% due 25/07/2023	108	109	0.01
				1.500% due 29/04/2025	2,500	2,421	0.12	SMB Private Education Loan Trust			
				Standard Chartered PLC				2.340% due 15/09/2034	734	723	0.04
				3.971% due 30/03/2026	500	493	0.02	2.820% due 15/10/2035	1,971	1,914	0.10
				6.299% due 23/11/2025	9,100	9,109	0.46	3.600% due 15/01/2037	2,737	2,658	0.13
				6.536% due 14/05/2028	900	904	0.05	3.630% due 15/11/2035	5,219	5,069	0.25
				7.116% due 30/03/2026	12,000	12,079	0.60	6.193% due 15/10/2035	1,130	1,128	0.06
						117,813	5.90	6.193% due 15/11/2035	1,116	1,113	0.06
								6.893% due 17/02/2032	27	27	0.00
				NON-AGENCY MORTGAGE-BACKED SECURITIES				SoFi Professional Loan Program LLC			
				Canada Square Funding PLC				2.650% due 25/09/2040	1,464	1,419	0.07
				6.014% due 17/06/2058	£ 4,570	5,775	0.29	Structured Asset Investment Loan Trust			
				Eurohome UK Mortgages PLC				6.010% due 25/09/2034	1,581	1,484	0.07
				5.502% due 15/06/2044	160	201	0.01	Wells Fargo Home Equity Asset-Backed Securities Trust			
				Lanebrook Mortgage Transaction PLC				7.185% due 25/11/2035	1,380	1,369	0.07
				6.334% due 12/06/2057	873	1,106	0.06			49,093	2.46
				Precise Mortgage Funding PLC				CORPORATE BONDS & NOTES			
				6.140% due 16/10/2056	204	258	0.01	Air Lease Corp.			
								5.300% due 25/06/2026	1,900	1,894	0.09

Schedule of Investments US Short-Term Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Alli Financial, Inc.				4.134% due 04/08/2025	\$ 3,800	\$ 3,730	0.19	VICI Properties LP			
4.625% due 30/03/2025	\$ 500	\$ 495	0.02	4.389% due 08/01/2026	500	490	0.02	3.500% due 15/02/2025	\$ 500	\$ 494	0.02
5.125% due 30/09/2024	15,600	15,562	0.78	5.125% due 16/06/2025	9,000	8,935	0.45	4.375% due 15/05/2025	1,900	1,876	0.09
5.750% due 20/11/2025	1,599	1,590	0.08	8.321% due 06/03/2026	1,000	1,036	0.05	VMware LLC			
American Express Co.				GA Global Funding Trust				4.500% due 15/05/2025	11,000	10,897	0.55
5.645% due 23/04/2027	3,200	3,213	0.16	0.800% due 13/09/2024	3,300	3,263	0.16	Volkswagen Group of America Finance LLC			
American Honda Finance Corp.				1.625% due 15/01/2026	3,500	3,293	0.17	3.950% due 06/06/2025	15,700	15,460	0.77
5.914% due 12/02/2025	17,200	17,225	0.86	3.850% due 11/04/2025	1,000	984	0.05	Warnermedia Holdings, Inc.			
American Tower Corp.				5.872% due 13/09/2024	1,500	1,500	0.08	3.638% due 15/03/2025	3,228	3,179	0.16
4.000% due 01/06/2025	3,300	3,248	0.16	6.715% due 11/04/2025	3,000	3,018	0.15	3.788% due 15/03/2025	6,500	6,406	0.32
Arrow Electronics, Inc.				General Motors Financial Co., Inc.				Wells Fargo & Co.			
4.000% due 01/04/2025	2,500	2,467	0.12	2.900% due 26/02/2025	8,800	8,636	0.43	2.164% due 11/02/2026	3,500	3,425	0.17
Athene Global Funding				6.434% due 15/07/2027	5,500	5,504	0.28	2.188% due 30/04/2026	600	583	0.03
2.500% due 14/01/2025	11,843	11,633	0.58	6.714% due 08/05/2027	3,700	3,731	0.19	2.406% due 30/10/2025	19,800	19,577	0.98
6.585% due 25/03/2027	9,600	9,655	0.48	Georgia Power Co.				3.908% due 25/04/2026	900	887	0.04
Avangrid, Inc.				6.114% due 08/05/2025	6,200	6,229	0.31	6.680% due 25/04/2026	2,000	2,016	0.10
3.200% due 15/04/2025	2,000	1,959	0.10	Global Payments, Inc.							
Aviation Capital Group LLC				2.650% due 15/02/2025	2,000	1,961	0.10	MUNICIPAL BONDS & NOTES			
5.500% due 15/12/2024	3,600	3,591	0.18	Goldman Sachs Bank USA				Tulane University, Louisiana Revenue Bonds, (NPFGC Insured), Series 2007			
Bank of America Corp.				6.119% due 21/05/2027	2,900	2,902	0.15	5.884% due 15/02/2036	5,500	5,063	0.25
2.456% due 22/10/2025	2,798	2,769	0.14	Goldman Sachs Group, Inc.				NON-AGENCY MORTGAGE-BACKED SECURITIES			
3.093% due 01/10/2025	4,600	4,568	0.23	3.272% due 29/09/2025	14,200	14,109	0.71	American Home Mortgage Investment Trust			
3.366% due 23/01/2026	700	690	0.03	6.161% due 09/12/2026	4,300	4,306	0.22	6.060% due 25/09/2045	1,421	1,228	0.06
3.384% due 02/04/2026	6,900	6,778	0.34	HCA, Inc.				Ashford Hospitality Trust			
6.684% due 02/04/2026	4,400	4,429	0.22	5.250% due 15/04/2025	10,600	10,553	0.53	6.401% due 15/04/2035	989	982	0.05
BAT Capital Corp.				5.375% due 01/02/2025	3,900	3,888	0.19	Atrium Hotel Portfolio Trust			
3.222% due 15/08/2024	7,000	6,974	0.35	Hyatt Hotels Corp.				6.576% due 15/06/2035	11,300	11,248	0.56
Baxter International, Inc.				1.800% due 01/10/2024	2,512	2,486	0.12	Barclays Commercial Mortgage Securities Trust			
5.811% due 29/11/2024	6,975	6,971	0.35	5.375% due 23/04/2025	2,500	2,490	0.12	6.626% due 15/07/2037	900	884	0.04
Bayer U.S. Finance LLC				Hyundai Capital America				Bear Stearns Adjustable Rate Mortgage Trust			
3.375% due 08/10/2024	3,800	3,773	0.19	1.000% due 17/09/2024	2,200	2,177	0.11	5.011% due 25/02/2036	2	1	0.00
4.250% due 15/12/2025	15,400	15,073	0.76	6.512% due 04/08/2025	14,000	14,060	0.70	Bear Stearns ALT-A Trust			
4.375% due 15/12/2028	400	380	0.02	6.854% due 08/01/2027	4,000	4,062	0.20	4.984% due 25/09/2035	12	7	0.00
Berry Global, Inc.				JPMorgan Chase & Co.				BX Trust			
4.875% due 15/07/2026	6,677	6,562	0.33	2.005% due 13/03/2026	5,700	5,554	0.28	6.426% due 15/05/2035	2,775	2,764	0.14
Black Hills Corp.				2.301% due 15/10/2025	4,000	3,960	0.20	Citigroup Commercial Mortgage Trust			
1.037% due 23/08/2024	6,000	5,957	0.30	5.971% due 10/12/2025	2,520	2,524	0.13	3.251% due 10/05/2035	995	966	0.05
Boeing Co.				6.559% due 23/01/2028	6,400	6,478	0.32	Commercial Mortgage Trust			
2.250% due 15/06/2026	200	186	0.01	Las Vegas Sands Corp.				3.178% due 10/02/2035	3,000	2,755	0.14
2.500% due 01/03/2025	400	390	0.02	5.900% due 01/06/2027	1,500	1,508	0.08	Credit Suisse Mortgage Capital Certificates			
2.600% due 30/10/2025	2,400	2,296	0.12	Metropolitan Life Global Funding				6.194% due 15/07/2032	476	466	0.02
4.875% due 01/05/2025	16,400	16,229	0.81	6.072% due 11/06/2027	3,300	3,311	0.17	DBCG Mortgage Trust			
Broadcom, Inc.				Morgan Stanley				8.500% due 15/06/2034	21,245	21,244	1.06
3.625% due 15/10/2024	5,000	4,968	0.25	2.188% due 28/04/2026	700	680	0.03	DBGS Mortgage Trust			
Campbell Soup Co.				Morgan Stanley Bank N.A.				6.221% due 15/06/2033	2,600	2,418	0.12
3.950% due 15/03/2025	5,000	4,940	0.25	6.233% due 26/05/2028	3,600	3,604	0.18	Deutsche Mortgage Securities, Inc. Re-REMIC Trust Certificates			
Citibank N.A.				NextEra Energy Capital Holdings, Inc.				4.458% due 28/09/2036	803	797	0.04
6.431% due 04/12/2026	1,500	1,518	0.08	6.121% due 29/01/2026	5,200	5,214	0.26	GSR Mortgage Loan Trust			
Citigroup, Inc.				Nissan Motor Acceptance Co. LLC				4.455% due 25/11/2035	86	70	0.00
1.281% due 03/11/2025	300	295	0.01	1.125% due 16/09/2024	2,000	1,979	0.10	5.110% due 25/06/2034	39	36	0.00
3.106% due 08/04/2026	16,900	16,560	0.83	1.850% due 16/09/2026	6,900	6,320	0.32	Impac CMB Trust			
Cox Communications, Inc.				2.000% due 09/03/2026	3,695	3,460	0.17	6.100% due 25/03/2035	69	64	0.00
3.850% due 01/02/2025	1,500	1,482	0.07	6.950% due 15/09/2026	400	410	0.02	JPMorgan Chase Commercial Mortgage Securities Trust			
DAE Funding LLC				Pacific Gas & Electric Co.				4.128% due 05/07/2031	3,000	2,721	0.14
1.550% due 01/08/2024	500	498	0.03	3.400% due 15/08/2024	500	498	0.02	6.586% due 15/06/2035	2,229	2,088	0.10
Daimler Truck Finance North America LLC				Pacific Life Global Funding				Merrill Lynch Mortgage Investors Trust			
6.121% due 13/12/2024	2,300	2,305	0.12	6.171% due 06/12/2024	400	401	0.02	5.637% due 25/05/2033	126	119	0.01
Dell International LLC				Pinnacle West Capital Corp.				7.254% due 25/03/2033	191	172	0.01
4.000% due 15/07/2024	2,000	1,999	0.10	1.300% due 15/06/2025	2,500	2,394	0.12	New Residential Mortgage Loan Trust			
Delta Air Lines, Inc.				6.191% due 10/06/2026	2,800	2,801	0.14	3.500% due 25/12/2057	334	317	0.02
2.900% due 28/10/2024	5,000	4,951	0.25	Quanta Services, Inc.				4.500% due 25/05/2058	153	147	0.01
DTE Energy Co.				0.950% due 01/10/2024	2,500	2,468	0.12	Sequoia Mortgage Trust			
4.220% due 01/11/2024	3,052	3,035	0.15	Revvity, Inc.				6.133% due 20/10/2034	336	300	0.02
Edison International				0.850% due 15/09/2024	8,695	8,597	0.43	Structured Adjustable Rate Mortgage Loan Trust			
3.550% due 15/11/2024	6,042	5,986	0.30	Reynolds American, Inc.				5.972% due 25/03/2034	7	7	0.00
Energy Transfer LP				4.450% due 12/06/2025	10,000	9,886	0.50	Structured Asset Mortgage Investments Trust			
2.900% due 15/05/2025	7,200	7,026	0.35	Sabine Pass Liquefaction LLC				6.113% due 19/10/2034	250	231	0.01
4.050% due 15/03/2025	3,000	2,968	0.15	5.625% due 01/03/2025	4,540	4,532	0.23	Towd Point Mortgage Trust			
5.750% due 01/04/2025	2,200	2,195	0.11	Synchrony Financial				3.250% due 25/07/2056	1,000	977	0.05
Eversource Energy				4.250% due 15/08/2024	3,400	3,392	0.17	3.750% due 25/05/2058	6,552	6,340	0.32
2.900% due 01/10/2024	5,600	5,559	0.28	T-Mobile USA, Inc.				WaMu Mortgage Pass-Through Certificates Trust			
3.150% due 15/01/2025	1,522	1,502	0.08	3.500% due 15/04/2025	5,899	5,801	0.29	4.597% due 25/10/2035	220	193	0.01
Ford Motor Credit Co. LLC				TD SYNNEX Corp.							
2.300% due 10/02/2025	3,600	3,520	0.18	1.250% due 09/08/2024	13,100	13,031	0.65				
3.375% due 13/11/2025	1,000	968	0.05	Ventas Realty LP							
3.664% due 08/09/2024	531	528	0.03	3.500% due 01/02/2025	1,000	986	0.05				
4.063% due 01/11/2024	4,737	4,709	0.24								

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
5.920% due 25/04/2045	\$ 1	\$ 1	0.00	5.850% due 25/07/2050	\$ 8,320	\$ 8,129	0.41	SHORT-TERM INSTRUMENTS			
6.000% due 25/12/2045	23	23	0.00	5.858% due 15/06/2037	510	504	0.03	COMMERCIAL PAPER			
		59,566	2.98	5.898% due 15/10/2036 - 15/06/2042	38	37	0.00	Crown Castle, Inc.			
U.S. GOVERNMENT AGENCIES				5.928% due 15/10/2040	61	59	0.00	5.840% due 30/07/2024	\$ 1,750	\$ 1,741	0.09
Fannie Mae				5.948% due 15/11/2050	75	71	0.00	5.840% due 01/08/2024	3,250	3,232	0.16
2.000% due 25/08/2038	4,412	3,974	0.20	5.968% due 15/05/2036 - 15/12/2041	160	158	0.01	NextEra Energy Capital Holdings, Inc.			
3.602% due 25/08/2050	1,438	1,388	0.07	6.226% due 15/04/2049	7,270	7,139	0.36	5.570% due 13/08/2024 (b)	13,400	13,305	0.67
5.700% due 25/01/2037	29	29	0.00	6.553% due 25/07/2044	3	3	0.00	VW Credit, Inc.			
5.760% due 25/04/2037	2	2	0.00	Ginnie Mae				5.701% due 21/08/2024	1,600	1,586	0.08
5.780% due 25/04/2037	7	7	0.00	2.500% due 20/01/2049 - 20/10/2049	668	574	0.03			19,864	1.00
5.793% due 25/11/2047	2,227	2,193	0.11	3.625% due 20/08/2024	0	0	0.00	SHORT-TERM NOTES			
5.800% due 25/07/2037	29	29	0.00	3.750% due 20/11/2029	1	1	0.00	American Honda Finance Corp.			
5.820% due 25/05/2037	24	23	0.00	4.625% due 20/03/2027 - 20/03/2030	15	15	0.00	5.822% due 13/06/2025	5,900	5,903	0.30
5.840% due 25/04/2037	288	284	0.01	5.610% due 20/04/2069	1,409	1,409	0.07	U.S. TREASURY BILLS			
5.843% due 25/03/2049	552	546	0.03	5.633% due 20/09/2071	1,638	1,620	0.08	5.365% due 30/07/2024 (b)(c)(d)	285,000	283,796	14.21
5.850% due 25/05/2037 - 25/10/2040	28	28	0.00	5.897% due 20/02/2067	346	346	0.02	5.377% due 27/08/2024 (b)(c)(d)	135,000	133,880	6.71
5.870% due 25/05/2037	46	45	0.00	5.953% due 20/10/2037	122	122	0.01	5.385% due 29/10/2024 (b)(c)(d)	206,000	202,450	10.14
5.893% due 25/09/2046	1,580	1,566	0.08	6.033% due 20/02/2074	398	397	0.02			620,126	31.06
5.900% due 25/10/2030 - 25/06/2060	17,022	16,658	0.84	6.084% due 20/12/2068	943	932	0.05	Total Short-Term Instruments			32.36
5.923% due 25/07/2056	2,794	2,776	0.14	6.187% due 20/12/2065 - 20/08/2067	2,507	2,511	0.13	Total Transferable Securities		\$ 2,345,757	117.51
5.950% due 25/08/2037	43	43	0.00	6.233% due 20/01/2074	5,053	5,072	0.25				
6.000% due 25/01/2041	59	57	0.00	6.237% due 20/01/2066	312	312	0.02	SHARES			
6.104% due 25/12/2047	1,858	1,838	0.09	6.283% due 20/10/2073	1,520	1,530	0.08	INVESTMENT FUNDS			
6.120% due 25/03/2038	47	47	0.00	6.287% due 20/11/2066	677	677	0.03	COLLECTIVE INVESTMENT SCHEMES			
6.124% due 25/01/2051	7,762	7,765	0.39	6.333% due 20/05/2073	4,269	4,306	0.22	PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (f)	319,368	3,183	0.16
6.130% due 25/12/2037	34	34	0.00	6.433% due 20/05/2073	1,014	1,029	0.05	EXCHANGE-TRADED FUNDS			
6.228% due 25/12/2050	4,472	4,601	0.23	6.522% due 20/04/2067	2,851	2,867	0.14	PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (f)	1,949,172	195,024	9.77
6.340% due 01/10/2037	71	74	0.00	6.833% due 20/06/2071	7,065	7,194	0.36	Total Investment Funds		\$ 198,207	9.93
6.450% due 25/05/2037	152	152	0.01	7.043% due 20/09/2066	1,207	1,234	0.06				
Federal Home Loan Bank				7.575% due 20/06/2071	3,793	3,886	0.20				
5.500% due 20/02/2026	20,000	19,992	1.00	7.581% due 20/05/2071	3,668	3,771	0.19				
Freddie Mac				Uniform Mortgage-Backed Security							
0.553% due 15/01/2038 (a)	505	29	0.00	4.000% due 01/09/2049	3,330	3,086	0.16				
2.000% due 01/03/2028	4,591	4,367	0.22			243,158	12.18				
2.500% due 25/10/2048	676	598	0.03	U.S. TREASURY OBLIGATIONS							
3.000% due 25/09/2045	1,909	1,651	0.08	U.S. Treasury Inflation Protected Securities (e)							
4.000% due 01/08/2048	1,305	1,216	0.06	0.125% due 15/10/2024	12,097	11,977	0.60				
5.375% due 24/04/2025	10,000	9,993	0.50	2.125% due 15/04/2029	44,192	44,257	2.22				
5.500% due 13/02/2026	18,000	17,985	0.90			56,234	2.82				
5.520% due 28/05/2025	22,400	22,397	1.12	Total United States		925,115	46.34				
5.550% due 20/02/2026	19,000	18,994	0.95								
5.650% due 06/03/2026	18,000	17,998	0.90								
5.748% due 15/05/2037	37	36	0.00								
5.793% due 15/01/2038 - 15/10/2040	18,515	18,556	0.93								
5.848% due 15/02/2034 - 15/08/2056	6,347	6,196	0.31								

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BPS	5.340%	28/06/2024	01/07/2024	\$ 62,400	U.S. Treasury Notes 0.625% due 31/07/2026	\$ (63,625)	\$ 62,400	\$ 62,428	3.13
FICC	2.600	28/06/2024	01/07/2024	371	U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2026	(378)	371	371	0.01
Total Repurchase Agreements						\$ (64,003)	\$ 62,771	\$ 62,799	3.14

(1) Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
U.S. Treasury 2-Year Note September Futures	Short	09/2024	148	\$ (95)	0.00
U.S. Treasury 5-Year Note September Futures	Short	09/2024	1,467	28	0.00
U.S. Treasury 10-Year Note September Futures	Short	09/2024	366	99	0.01
U.S. Treasury 10-Year Ultra September Futures	Short	09/2024	181	(156)	(0.01)
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2024	11	0	0.00
United Kingdom Long Gilt September Futures	Long	09/2024	171	(168)	(0.01)
				\$ (292)	(0.01)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (292)	(0.01)

Schedule of Investments US Short-Term Fund (Cont.)

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PURCHASED OPTIONS

INTEREST RATE SWAPPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
FAR	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.900%	09/09/2024	171,300	\$ 154	\$ 174	0.01

⁽¹⁾ Notional Amount represents the number of contracts.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	AUD 1,013	\$ 673	\$ 0	\$ (3)	\$ (3)	0.00
BPS	07/2024	£ 46,659	59,602	621	0	621	0.03
	07/2024	\$ 33,717	AUD 50,603	78	0	78	0.00
	07/2024	6,758	€ 6,318	14	0	14	0.00
	08/2024	AUD 50,603	\$ 33,746	0	(78)	(78)	0.00
	08/2024	€ 6,318	6,768	0	(14)	(14)	0.00
BRC	07/2024	6,318	6,761	0	(11)	(11)	0.00
	07/2024	\$ 14,717	AUD 22,239	135	0	135	0.01
	09/2024	15	MXN 273	0	0	0	0.00
CBK	07/2024	AUD 4,361	\$ 2,904	0	(8)	(8)	0.00
	07/2024	£ 3,157	4,019	29	0	29	0.00
	07/2024	\$ 4,756	£ 3,719	0	(55)	(55)	0.00
FAR	07/2024	AUD 63,848	\$ 42,540	0	(101)	(101)	(0.01)
	07/2024	€ 96,232	104,812	1,674	0	1,674	0.09
	07/2024	\$ 1,251	AUD 1,876	2	0	2	0.00
	08/2024	AUD 1,876	\$ 1,252	0	(2)	(2)	0.00
JPM	07/2024	\$ 6,186	€ 5,674	0	(105)	(105)	(0.01)
	07/2024	1,108	£ 875	0	(2)	(2)	0.00
MBC	07/2024	AUD 3,620	\$ 2,407	0	(10)	(10)	0.00
	04/2025	DKK 44,700	6,594	66	0	66	0.00
MYI	07/2024	€ 6	7	0	0	0	0.00
	07/2024	\$ 1,248	£ 985	0	(3)	(3)	0.00
RBC	07/2024	AUD 1,876	\$ 1,250	0	(3)	(3)	0.00
	07/2024	\$ 56,097	£ 44,237	0	(177)	(177)	(0.01)
	08/2024	£ 44,237	\$ 56,107	176	0	176	0.01
	01/2025	DKK 5,600	822	8	0	8	0.00
RYL	01/2025	34,000	4,984	43	0	43	0.00
SCX	07/2024	\$ 97,024	€ 90,558	32	0	32	0.00
	08/2024	€ 90,558	\$ 97,167	0	(31)	(31)	0.00
TOR	04/2025	DKK 33,500	4,917	24	0	24	0.00
UAG	07/2024	\$ 48	ILS 179	0	(1)	(1)	0.00
				\$ 2,902	\$ (604)	\$ 2,298	0.11

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2024, the Institutional EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2024	\$ 28,348	€ 26,110	\$ 0	\$ (365)	\$ (365)	(0.02)
BPS	07/2024	€ 25,096	\$ 26,842	0	(54)	(54)	0.00
	07/2024	\$ 25,241	€ 23,313	0	(255)	(255)	(0.01)
	08/2024	26,882	25,096	54	0	54	0.00
BRC	07/2024	€ 6	\$ 7	0	0	0	0.00
CBK	07/2024	\$ 139	€ 128	0	(2)	(2)	0.00
FAR	07/2024	27,419	25,175	0	(438)	(438)	(0.02)
GLM	07/2024	55	51	0	(1)	(1)	0.00
JPM	07/2024	25	23	0	0	0	0.00
MBC	07/2024	€ 25,155	\$ 26,898	1	(62)	(61)	0.00
	07/2024	\$ 149	€ 138	0	(1)	(1)	0.00
	08/2024	26,912	25,131	62	0	62	0.00
MYI	07/2024	3	3	0	0	0	0.00
RBC	07/2024	€ 47	\$ 52	1	0	1	0.00
RYL	07/2024	\$ 188	€ 176	0	0	0	0.00
SCX	07/2024	€ 25,117	\$ 26,911	0	(9)	(9)	0.00
	07/2024	\$ 95	€ 89	0	0	0	0.00
	08/2024	26,950	25,117	8	0	8	0.00
SSB	07/2024	235	216	0	(3)	(3)	0.00
UAG	08/2024	5	5	0	0	0	0.00
				\$ 126	\$ (1,190)	\$ (1,064)	(0.05)

As at 30 June 2024, the Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2024	£ 73	\$ 92	\$ 0	\$ 0	\$ 0	0.00
	07/2024	\$ 289	£ 227	0	(2)	(2)	0.00
	08/2024	92	73	0	0	0	0.00
CBK	07/2024	2	2	0	0	0	0.00
MBC	07/2024	£ 73	\$ 92	0	0	0	0.00
	08/2024	\$ 92	£ 73	0	0	0	0.00
MYI	07/2024	£ 10	\$ 13	0	0	0	0.00
RBC	07/2024	73	92	0	0	0	0.00
	08/2024	\$ 92	£ 73	0	0	0	0.00
				\$ 0	\$ (2)	\$ (2)	0.00
Total OTC Financial Derivative Instruments						\$ 1,406	0.07
Total Investments						\$ 2,607,849	130.64
Other Current Assets & Liabilities						\$ (611,630)	(30.64)
Net Assets						\$ 1,996,219	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) When-issued security.
- (c) Zero coupon security.
- (d) Coupon represents a yield to maturity.
- (e) Principal amount of security is adjusted for inflation.
- (f) Affiliated to the Fund.

Securities with an aggregate fair value of \$Nil (31 December 2023: \$43,306) have been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 30 June 2024.

Cash of \$4,457 (31 December 2023: \$9,098) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2024.

Cash of \$270 (31 December 2023: \$3,460) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2024.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2024 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 2,345,522	\$ 235	\$ 2,345,757
Investment Funds	198,207	0	0	198,207
Repurchase Agreements	0	62,771	0	62,771
Financial Derivative Instruments ⁽³⁾	(168)	1,282	0	1,114
Totals	\$ 198,039	\$ 2,409,575	\$ 235	\$ 2,607,849

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,682,857	\$ 228	\$ 1,683,085
Investment Funds	67	184,415	0	184,482
Repurchase Agreements	0	4,561	0	4,561
Financial Derivative Instruments ⁽³⁾	0	(7,719)	0	(7,719)
Totals	\$ 67	\$ 1,864,114	\$ 228	\$ 1,864,409

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2024 and 31 December 2023:

Counterparty	As at 30-Jun-2024			As at 31-Dec-2023		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ N/A	\$ N/A	\$ N/A	\$ (1,179)	\$ 1,230	\$ 51
BOA	(368)	270	(98)	(20)	0	(20)
BPS	364	(350)	14	(66)	0	(66)
BRC	124	0	124	(3)	0	(3)
CBK	(36)	0	(36)	6	0	6
DUB	N/A	N/A	N/A	(24)	0	(24)
FAR	1,309	(1,760)	(451)	N/A	N/A	N/A
GLM	(1)	0	(1)	2	0	2
JPM	(107)	0	(107)	(21)	0	(21)
MBC	56	0	56	211	(390)	(179)
MYI	(3)	0	(3)	175	(370)	(195)
RBC	5	0	5	N/A	N/A	N/A
RYL	43	0	43	N/A	N/A	N/A
SCX	0	0	0	(222)	280	58
SSB	(3)	0	(3)	1	0	1
TOR	24	0	24	(932)	870	(62)
UAG	(1)	0	(1)	(585)	1,080	495

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 30 June 2024 and 31 December 2023:

	30-Jun-2024 (%)	31-Dec-2023 (%)
Transferable securities admitted to official stock exchange	41.14	48.81
Transferable securities dealt in on another regulated market*	74.76	41.02
Other transferable securities	1.61	0.93
Investment funds	9.93	9.95
Repurchase agreements	3.14	0.25
Financial derivative instruments dealt in on a regulated market	(0.01)	(0.20)
Centrally cleared financial derivative instruments	N/A	(0.07)
OTC financial derivative instruments	0.07	(0.14)
Sale-buyback financing transactions	N/A	(2.37)

* As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2024 and 31 December 2023:

Investments, at fair value	30-Jun-2024 (%)	31-Dec-2023 (%)
Australia	1.67	1.05
Canada	0.79	0.04
Cayman Islands	3.72	6.85
Denmark	1.38	0.58
Finland	0.32	0.15
France	2.86	2.89
Germany	1.92	1.13
Ireland	4.48	6.41
Israel	0.98	0.63
Japan	5.20	4.78
Jersey, Channel Islands	0.14	N/A
Luxembourg	1.20	N/A
Multinational	N/A	0.44
Netherlands	3.12	3.03
Norway	0.18	0.14
Saudi Arabia	0.10	0.11
Singapore	0.17	0.18
South Korea	0.44	0.92
Spain	N/A	0.80
Supranational	0.47	0.50
Sweden	0.86	0.46
Switzerland	1.30	1.35
United Arab Emirates	0.03	0.04
United Kingdom	7.48	8.94
United States	46.34	46.61
Short-Term Instruments	32.36	2.73
Investment Funds	9.93	9.95
Repurchase Agreements	3.14	0.25
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.01)	(0.20)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Credit Indices — Buy Protection	N/A	(0.07)
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	0.01	N/A
Forward Foreign Currency Contracts	0.11	(0.16)
Hedged Forward Foreign Currency Contracts	(0.05)	0.02
Other Current Assets & Liabilities	(30.64)	(0.55)
Net Assets	100.00	100.00

1. GENERAL INFORMATION

Each of the funds (hereinafter referred to individually as a "Fund" and collectively as the "Funds") discussed in this report is a sub-fund of PIMCO Funds: Global Investors Series plc (the "Company"), an umbrella type open-ended investment company with variable capital and with segregated liability between Funds incorporated with limited liability in Ireland under the Companies Act 2014 with registration number 276928 and authorised by the Central Bank of Ireland (the "Central Bank") pursuant to the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 (S.I. No 352 of 2011), as amended (the "UCITS Regulations"). The Company is an umbrella type company consisting of different Funds each comprising one or more classes of shares ("Classes"). More than one class of shares ("Class") may, at the discretion of the Board of Directors (the "Board" or "Directors"), be issued in relation to a Fund. A separate portfolio of assets is maintained for each Fund and is invested in accordance with the investment objectives and policies applicable to such Fund. Additional Funds may be created from time to time by the Board with the prior written approval of the Central Bank. The Company was incorporated on 10 December 1997.

PIMCO Global Advisors (Ireland) Limited (the "Manager") is the manager to the Company.

As provided for in the Prospectus of the Company, Pacific Investment Management Company LLC, PIMCO Europe Ltd and PIMCO Europe GmbH (each an "Investment Advisor") have been appointed as investment advisor to various Funds of the Company. PIMCO Asia Limited and PIMCO Asia Pte Ltd. (each an investment advisor) are cleared by the Central Bank to act as an investment advisor to Irish funds.

In accordance with the Prospectus of the Company, each Investment Advisor may delegate the discretionary investment management of the Funds to one or more sub-investment advisors, subject to all applicable legal and regulatory requirements. Where an Investment Advisor is appointed to a specific Fund, the Investment Advisor has appointed each of the other Investment Advisors, PIMCO Asia Limited and PIMCO Asia Pte Ltd., as sub-investment advisor in respect of the particular Fund or Funds. The fees of each sub-investment advisor so appointed shall be paid by the Manager, or by the Investment Advisors on behalf of the Manager, from the Management fee.

The registered office of the Company is 78 Sir John Rogerson's Quay, Dublin 2, D02 HD32, Ireland.

2. SIGNIFICANT ACCOUNTING POLICIES

The significant accounting policies and estimation techniques adopted by the Company and applied in the preparation of these financial statements are consistent with those applied in the Company's annual audited financial statements for the financial year ended 31 December 2023 (the "Annual Audited Financial Statements"). The financial statements are prepared on a going concern basis for all Funds.

Basis of Preparation

The financial statements presented are unaudited condensed financial statements for the six month period ended 30 June 2024. They are prepared in accordance with Financial Reporting Standard ("FRS") 104: "Interim Financial Reporting" as issued by the Financial Reporting Council ("FRC") and the UCITS Regulations.

The unaudited condensed financial statements should be read in conjunction with the Annual Audited Financial Statements, on which the auditors' opinion was unqualified, and which were prepared in accordance with accounting standards generally accepted in Ireland (FRS 102), Irish statute comprising the Companies Act 2014, and the UCITS Regulations. The accounting standards generally accepted in Ireland in preparing financial statements are those issued by the FRC.

The information required to be included in the Statement of Total Recognised Gains and Losses and a Reconciliation of Movements in Shareholders Funds, is, in the opinion of the Directors, contained in the Statement of Operations and the Statement of Changes in Net Assets.

The Company has availed of the exemption available to open-ended investment funds that hold a substantial proportion of highly liquid and fair valued investments under Section 7 of FRS 102 and is not presenting a cash flow statement.

The financial statements are prepared under the historical cost convention as modified by the revaluation of financial assets and liabilities held at fair value through profit or loss.

The Company has adopted U.S. Dollar as the presentation currency. The financial statements of each Fund are prepared in the functional currency of the respective Fund. The Company's Statement of Assets and Liabilities is translated using exchange rates at the financial period end and the Company's Statement of Operations and Statement of Changes in Net Assets are translated at an average rate (as an approximate of actual rates) over the financial period for inclusion in the Company's financial statements.

All amounts have been rounded to the nearest thousand, unless otherwise indicated. A zero balance may reflect actual amounts rounding to less than one thousand. The Schedule of Investments of certain Funds may hold transferable securities displaying both a nil par value and nil fair value when the actual par value and fair value amounts are rounded to the nearest thousand.

The swing pricing methodology applied by the Company during the financial period is consistent with that applied in the Annual Audited Financial Statements.

No swing pricing was applied to any of the Funds as at 30 June 2024. As at 31 December 2023, swing pricing was applied to the Income Fund II. No swing pricing was applied to any of the other Funds as at 31 December 2023.

The NAV per share is disclosed in Note 16 and may include a swing pricing adjustment. Swing price adjustments are recognised in the Statement of Assets and Liabilities, the Statement of Operations or the Statement of Changes in Net Assets.

3. INVESTMENTS AT FAIR VALUE AND FAIR VALUE HIERARCHY

The Company is required to disclose the fair value hierarchy in which fair value measurements are categorised for assets and liabilities. The disclosures are based on a three-level fair value hierarchy for the inputs used in valuation techniques to measure fair value.

Fair value is defined as the amount for which an asset could be exchanged, a liability settled, or an equity instrument granted could be exchanged, between knowledgeable, willing parties in an arm's length transaction. Disclosure of a fair value hierarchy is required separately for each major category of assets and liabilities that segregates fair value measurements into levels (Levels 1, 2, and 3). The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities. Levels 1, 2, and 3 of the fair value hierarchy are defined as follows:

- Level 1 — Quoted prices in active markets or exchanges for identical assets and liabilities.
- Level 2 — Significant other observable inputs, which may include, but are not limited to, quoted prices for similar assets or liabilities in markets that are active, quoted prices for identical or similar assets or liabilities in markets that are not active, inputs other than quoted prices that are observable for the assets or liabilities (such as interest rates, yield curves, volatilities, prepayment speeds, loss severities, credit risks and default rates) or other market corroborated inputs.
- Level 3 — Significant unobservable inputs based on the best information available in the circumstances, to the extent observable inputs are not available, which may include assumptions made by the Board or persons acting at their direction that are used in determining the fair value of investments.

Refer to the Schedule of Investments for analysis of each Fund's financial assets and liabilities measured at fair value as at 30 June 2024 and 31 December 2023. The methodology applied by the Funds to classify

Notes to Financial Statements (Cont.)

financial assets and liabilities measured at fair value using a fair value hierarchy is consistent with that applied in the Annual Audited Financial Statements.

4. EFFICIENT PORTFOLIO MANAGEMENT

To the extent permitted by the investment objectives and policies of the Funds and subject to the limits set down by the Central Bank from time to time and to the provisions of the Prospectus, utilisation of financial derivative instruments and investment techniques may be employed for efficient portfolio management purposes by all the Funds. The Funds may use these financial derivative instruments and investment techniques to hedge against changes in interest rates, non-functional currency exchange rates or securities prices or as part of their overall investment strategy.

The total interest income/(expense) arising from Repurchase Agreements during the financial period ended 30 June 2024 was \$195,146,977/(\$250)(30 June 2023: \$277,072,633/(\$139,559)).

The total interest income/(expense) arising from Reverse Repurchase Agreements during the financial period ended 30 June 2024 was \$13,999/(\$89,899,986) (30 June 2023: \$204,499/(\$66,620,552)).

The total interest income/(expense) arising from Sale-Buyback Financing transactions during the financial period ended 30 June 2024 was \$Nil/(\$10,160,992) (30 June 2023: \$1,074/(\$2,626,118)).

5. DIVIDEND DISTRIBUTION POLICY

As set out in the relevant Fund Supplement, dividend distributions may be declared out of:

- (i) Net investment income which consists of interest and dividends.
- (ii) Realised profits on the disposal of investments less realised and unrealised losses (including fees and expenses). In the event that the realised profits on the disposal of investments less realised and unrealised losses are negative the Funds may still pay dividends out of net investment income and/or capital.
- (iii) Other funds (including capital) as may be lawfully distributed from the relevant Fund or share class of the relevant Fund.

Management fees and other fees, or a portion thereof, may be charged to capital and as a result capital may be eroded and income may be achieved by foregoing the potential for future capital growth. This cycle may continue until all capital is depleted. The rationale for charging to capital is to maximise the amount distributable to shareholders.

In the case of the Income II Classes, the Directors may, at their discretion, pay fees out of capital as well as take into account the yield differential between the relevant hedged share class and the base share class (which constitutes a distribution from capital). The yield differential can be positive or negative and is calculated taking into account the contribution of the share class hedging arising from the hedged Classes.

In the case of the M Retail Classes, the PIMCO Asia High Yield Bond Fund, Asia Strategic Interest Bond Fund, Euro Income Bond Fund, Euro Short-Term Fund, Income Fund, Low Duration Income Fund, Mortgage Opportunities Fund and US Short-Term Fund, except for the G Institutional, G Retail, E Class Income Q, E Class Income II Q and Investor Income A Classes (where applicable) of the aforementioned Funds, dividend distributions will be declared monthly and, depending on the shareholder's election, paid in cash or reinvested in additional shares monthly.

In the case of the Administrative Classes of the Diversified Income Fund, BE Retail, BM Retail, M Retail and N Retail Share Classes, dividend distributions will be declared monthly and depending upon the shareholder's election, paid in cash or reinvested in additional shares on a monthly basis.

In the case of the G Institutional, G Retail, Investor Income A and UM Retail Classes, dividend distributions will be declared annually and depending upon the shareholder's election, paid in cash or reinvested in additional shares on an annual basis.

In the case of all other Funds with income class shares, dividends distributions will be declared quarterly and, depending upon the shareholder's election, paid in cash or reinvested in additional shares after declaration.

In the case of the BM Retail Decumulation and M Retail Decumulation Classes, the Directors may, at their discretion, pay distributions and fees out of capital. Management Fees and any other fees, or a portion thereof, may be charged to capital of the BM Retail Decumulation and M Retail Decumulation Classes and that as a result capital may be eroded and income may be achieved by foregoing the potential for future capital growth.

Dividend distributions to holders of redeemable shares are classified as finance costs on the Statement of Operations. The income or gains allocated to Accumulation Shares will neither be declared or distributed but the NAV per share of Accumulation Shares will be increased to take account of such income or gains. Dividend distributions not reinvested in shares will be paid to the shareholder by way of bank transfer. Any dividend distribution unclaimed after a period of six years from the date of declaration of such dividend distribution shall be forfeited and shall revert to the account of the relevant Fund. Shareholders can elect to reinvest dividend distributions in additional shares or have the dividend distributions paid in cash by ticking the appropriate box on the Application Form. A portion of dividend distributions per the Statement of Operations was paid out of capital for the below Funds (amounts in thousands);

Fund	Period ended 30-Jun-2024	Period ended 30-Jun-2023
PIMCO Asia High Yield Bond Fund	\$ 4	\$ 0
PIMCO Balanced Income and Growth Fund	2,339	729
PIMCO Capital Securities Fund	239	311
PIMCO Climate Bond Fund	16	94
Diversified Income Fund	5,512	2,113
Diversified Income Duration Hedged Fund	0	1,240
Dynamic Bond Fund	1,184	811
Dynamic Multi-Asset Fund	€ 345	€ 725
Emerging Markets Bond Fund	\$ 752	\$ 0
Emerging Markets Bond ESG Fund	260	0
PIMCO Emerging Markets Opportunities Fund	0	2
Global Bond Fund	776	549
Global Bond ESG Fund	1,437	209
Global High Yield Bond Fund	488	501
Global Investment Grade Credit Fund	5,101	1,892
Global Investment Grade Credit ESG Fund	0	461
Global Low Duration Real Return Fund	0	1,172
Global Real Return Fund	0	5,083
Income Fund	10,489	5,888
Low Average Duration Fund	23	15
Low Duration Global Investment Grade Credit Fund	25	13
Low Duration Income Fund	0	3
Low Duration Opportunities Fund	6,096	1,716
Strategic Income Fund	0	1
Total Return Bond Fund	106	0
PIMCO TRENDS Managed Futures Strategy Fund	155	0
UK Corporate Bond Fund	£ 1,595	£ 363
UK Long Term Corporate Bond Fund	0	9
US High Yield Bond Fund	\$ 0	\$ 1

6. SOFT COMMISSIONS

The Company or its Investment Advisor may effect transactions on behalf of the Funds with or through the agency of execution brokers, which may, in addition to routine order execution, from time to time, provide to or procure for the Company or its delegates' goods, services or other benefits such as research and advisory services. The Company or its Investment Advisor may pay these brokers full-service brokerage rates part of which may be applied in the provision of permitted goods or services. Those Investment Advisors which are Markets in Financial Instruments Directive ("MiFID") investment firms or subject to equivalent regulatory provisions shall pay for any third

party research which it purchases relating to the management of the assets of each Fund directly out of its own resources.

7. SEGREGATED LIABILITY

The Company is an umbrella type open-ended investment Company with variable capital and segregated liability between sub-funds. Accordingly, any liability on behalf of or attributable to any Fund of the Company shall be discharged solely out of the assets of that Fund, and neither the Company nor any Director, receiver, examiner, liquidator, provisional liquidator or other person shall apply, nor be obliged to apply, the assets of any such Fund in satisfaction of any liability incurred on behalf of or attributable to any other Fund of the Company, irrespective of when such liability was incurred.

8. CHANGES TO THE PROSPECTUS, TO THE SUPPLEMENT AND TO THE MEMORANDUM AND ARTICLES OF ASSOCIATION

On 02 January 2024, the Supplement for the PIMCO Credit Opportunities Bond Fund was updated, reducing the Unified Fee by 25 bps for all share classes, except for the R Class and T Class, which was lowered by 14 bps and 15 bps, respectively.

On 10 January 2024, the Management Fee waivers on the relevant Share Classes for the Euro Short-Term Fund and the PIMCO European Short-Term Opportunities Fund were extended to 18 January 2025 and 17 January 2025, respectively. On the same date, a revised Supplement was issued in respect of the Asia Strategic Interest Bond Fund to better align the existing disclosure with most of the Company's other Funds to dictate what the minimum two thirds of the portfolio will be invested in.

On 01 February 2024, the Supplement for the Emerging Markets Bond ESG Fund was updated, reducing the Unified Fee by 7 bps for the Institutional Share Classes and to apply a pro rata reduction across all other relevant Share Classes of the Fund.

On 21 March 2024, the Prospectus of the Company was updated to incorporate certain non-material amendments, including but not limited to; updates to risk factors, clarifications to principal adverse impacts disclosures, enhancements to general ESG investing disclosures, updates to the taxation section, updates to the Directors' biographies, amendments to the anti-money laundering provisions and inclusion of event-linked bonds disclosures for certain Fund supplements, which were also updated on the same date.

On 08 April 2024, the Supplement for the PIMCO Climate Bond Fund was updated to align the Fund's exclusion strategy with PIMCO Global Advisors (Ireland) Limited (PGAIL) Sustainability Exclusions Policy which was made available on PGAIL's website and to further clarify existing disclosure relating to issuer engagement. In addition, the Annex to the Fund Supplement was updated to reflect these changes and to incorporate certain non-material amendments, including: clarifications to the sustainable investment objective of the Fund; updates to the sustainability indicators used to measure the attainment of the sustainable investment objective of the Fund; enhancements to clarify the manner in which the Fund's sustainable investments are assessed to ensure that they do not cause significant harm to the Fund's sustainable investment objective; and to provide confirmation that the Fund's investments do not include taxonomy-aligned gas and nuclear activities.

On the same date, the Supplement for the Low Duration Income Fund was updated to amend the investment policy to increase the Fund's permitted maximum non-USD denominated currency exposure from 10% to 15% of total assets.

On 23 April 2024, the Global High Yield Bond ESG Fund was approved by the Central Bank and the Supplement for this Fund was incorporated into the consolidated Prospectus.

On 30 May 2024, the Supplement for the PIMCO Emerging Markets Opportunities Fund was updated to extend the Management Fee waiver on all relevant Share Classes by one year until 1 June 2025, and the Supplement for the Euro Credit Fund was updated to extend the Management Fee waiver on the H Institutional Class by one year until 30 June 2025.

The Memorandum and Articles of Association of the Company have not been amended during the financial period.

9. FEES AND EXPENSES

(a) Fees Payable to the Manager

Save for the BM Retail Shares and BE Retail Shares as disclosed in the relevant Fund Supplement, the Unified Fee shall not exceed 2.50% per annum of the NAV of each Fund. Unified Fee means the Management Fee plus any applicable Service Fee, Trail Fee or Distribution Fee as set out in the Fund Supplement in respect of a share class.

(b) Management Fee

The Manager, in respect of each Fund and as described in the Prospectus, provides or procures investment advisory, administration, depositary and other services in return for which each Fund pays a single Management Fee to the Manager. The Management Fee (as defined in the Prospectus) for each Fund is accrued on each Dealing Day (as defined in the relevant Fund's Supplement) and is payable monthly in arrears. The Manager may pay the Management Fee in full or in part to the Investment Advisors in order to pay for the investment advisory and other services provided by the Investment Advisors and in order for the Investment Advisors to pay for administration, depositary and other services procured for the Funds by the Manager.

The Management Fee for each class of each Fund (expressed as a per annum percentage of its NAV) is as follows:

	Inst'l, Inv, Admin Classes (%)	H Inst'l (%)	BE Retail BM Retail E Class, G Retail, M Retail, N Retail, T Class (%)	R Class (%)	UM Retail, W Class (%)
PIMCO Asia High Yield Bond Fund	0.65	0.82	1.55	N/A	N/A
Asia Strategic Interest Bond Fund	0.65	N/A	1.50	N/A	N/A
PIMCO Balanced Income and Growth Fund ⁽¹⁾	0.95	1.12	2.15	N/A	1.60
PIMCO Capital Securities Fund	0.79	N/A	1.69	0.93	N/A
PIMCO Climate Bond Fund	0.52	N/A	1.42	N/A	N/A
Commodity Real Return Fund	0.74	0.91	1.64	N/A	N/A
PIMCO Credit Opportunities Bond Fund	0.65	0.82	1.55	N/A	N/A
Diversified Income Fund	0.69	0.86	1.59	N/A	0.55
Diversified Income Duration Hedged Fund	0.69	N/A	1.59	N/A	N/A
Diversified Income ESG Fund	0.72	N/A	1.62	N/A	N/A
Dynamic Bond Fund	0.90	1.07	1.80	0.99	N/A
Dynamic Multi-Asset Fund	0.85	1.02	1.85	N/A	N/A
Emerging Local Bond Fund	0.89	1.06	1.89	N/A	N/A
Emerging Local Bond ESG Fund	0.92	N/A	1.92	N/A	N/A
Emerging Markets Bond Fund	0.79	0.96	1.69	N/A	N/A
Emerging Markets Bond ESG Fund	0.82	N/A	1.72	N/A	N/A
Emerging Markets Corporate Bond Fund	0.95	N/A	1.85	N/A	N/A
PIMCO Emerging Markets Opportunities Fund ⁽²⁾	0.80	N/A	1.70	N/A	N/A
Emerging Markets Short-Term Local Currency Fund	0.85	N/A	1.75	N/A	N/A
PIMCO ESG Income Fund	0.59	N/A	1.49	0.82	N/A
Euro Bond Fund	0.46	N/A	1.36	N/A	N/A
Euro Credit Fund ⁽³⁾	0.46	0.38	1.36	N/A	N/A
Euro Income Bond Fund	0.49	N/A	1.39	N/A	N/A
Euro Long Average Duration Fund	0.46	N/A	1.36	N/A	N/A
Euro Short-Term Fund ⁽⁴⁾	0.29	N/A	1.04	N/A	N/A

	Inst'l, Inv, Admin Classes (%)	H Inst'l (%)	BE Retail BM Retail E Class, G Retail, M Retail, N Retail, T Class (%)	R Class (%)	UM Retail, W Class (%)
PIMCO European High Yield Bond Fund	0.55	N/A	1.45	N/A	N/A
PIMCO European Short-Term Opportunities Fund ⁽⁵⁾	0.32	0.49	0.82	N/A	N/A
Global Advantage Fund	0.70	N/A	1.70	N/A	N/A
Global Bond Fund	0.49	0.66	1.39	0.76	0.39
Global Bond ESG Fund	0.52	N/A	1.42	N/A	N/A
Global Bond Ex-US Fund	0.49	0.66	1.39	N/A	N/A
Global High Yield Bond Fund	0.55	0.72	1.45	0.80	N/A
Global High Yield Bond ESG Fund	0.58	N/A	1.48	N/A	N/A
Global Investment Grade Credit Fund	0.49	0.66	1.39	0.76	0.39
Global Investment Grade Credit ESG Fund	0.52	N/A	1.42	N/A	N/A
Global Low Duration Real Return Fund	0.49	N/A	1.39	N/A	N/A
Global Real Return Fund	0.49	0.66	1.39	0.76	N/A
Income Fund	0.55	0.72	1.45	0.80	N/A
Income Fund II	0.59	N/A	1.49	N/A	N/A
Inflation Multi-Asset Fund	0.79	0.96	1.69	N/A	N/A
Low Average Duration Fund	0.46	0.63	1.36	0.75	N/A
Low Duration Global Investment Grade Credit Fund	0.49	N/A	1.39	N/A	N/A
Low Duration Income Fund	0.55	0.72	1.45	N/A	N/A
Low Duration Opportunities Fund	0.49	N/A	1.20	N/A	N/A
Low Duration Opportunities ESG Fund	0.52	N/A	N/A	N/A	N/A
PIMCO MLP & Energy Infrastructure Fund	0.99	N/A	1.89	N/A	N/A
Mortgage Opportunities Fund	0.69	0.86	1.59	N/A	N/A
StocksPLUS™ Fund	0.55	0.72	1.45	N/A	N/A
PIMCO StocksPLUS™ AR Fund	0.69	N/A	N/A	N/A	N/A
Strategic Income Fund	0.79	N/A	1.69	N/A	N/A
Total Return Bond Fund	0.50	0.67	1.40	0.77	N/A
PIMCO TRENDS Managed Futures Strategy Fund	1.40	1.57	2.50	N/A	N/A
UK Corporate Bond Fund	0.46	N/A	N/A	N/A	N/A
UK Long Term Corporate Bond Fund	0.46	N/A	N/A	N/A	N/A
US High Yield Bond Fund	0.55	0.72	1.45	0.80	N/A
US Investment Grade Corporate Bond Fund	0.49	0.66	1.39	N/A	N/A
US Short-Term Fund ⁽⁶⁾	0.45	0.62	0.85	N/A	N/A

- (1) The figure above for the M Retail Class rate does not take account of a fee waiver by the Manager at a rate of 0.55%, reducing the M Retail Class management fee to 1.60%. The figure above for the BM Retail Class rate does not take account a fee waiver by the Manager at a rate of 0.55%, reducing the BM Retail Class management fee to 1.60%. The fee waivers will expire from 29 November 2028.
- (2) For all Classes the figure takes account of a fee waiver by the Manager at the rate of 0.15% p.a. The fee waiver will expire from 01 June 2025 and may extend until such time as the Manager, on prior written notice to shareholders in the Fund, decides to discontinue or disapply this fee or to reduce it for any future period.
- (3) The H Institutional Class rate takes into account a fee waiver by the Manager at the rate of 0.25% p.a. The fee waiver will expire from 01 July 2025 and may extend until such time as the Manager, on prior written notice to shareholders in the Fund, decides to discontinue or disapply this fee or to reduce it for any future period.
- (4) For all Classes the figure takes account of a fee waiver by the Manager at a rate of 0.11% p.a. The fee waiver will expire from 19 January 2025 and may extend

until such time as the manager, on prior written notice to shareholders in the Fund, decides to discontinue or disapply this fee or to reduce it for any future period.

- (5) The Institutional and H Institutional Class rates take into account a fee waiver by the Manager of 0.14% p.a. The E Class rate takes account of a fee waiver by the Manager at the rate of 0.54% p.a. The fee waivers will expire from 18 January 2025 and may extend until such time as the Manager, on prior written notice to shareholders in the Fund, decides to discontinue or disapply this fee or to reduce it for any future period.
- (6) The E Class rate takes into account a fee waiver by the Manager at the rate of 0.30% p.a. The fee waivers will extend until such time as the Manager, on prior written notice to shareholders in the Fund, decides to discontinue or disapply this fee or to reduce it for any future period.

The Global High Yield Bond ESG Fund launched during the financial period.

The Management Fees for all Funds (except the PIMCO Credit Opportunities Bond Fund and the Emerging Markets Bond ESG Fund) remained unchanged during the financial period ended 30 June 2024, with the exception of the fee waiver amendments noted above.

The Management Fee attributable to the H Institutional, BE Retail, BM Retail, E Class, G Retail, M Retail, N Retail, T Class and UM Retail Share Classes is generally higher than the Management Fee attributable to the other share classes. From this higher fee the Manager may pay for the expense of distribution, intermediary and other services rendered to shareholders in these share classes of the Funds directly or indirectly by distributors or broker-dealer, banks, financial intermediaries, or other intermediaries. Given the fixed nature of the Management Fee, the Manager, and not shareholders, takes the risk of any price increases in the cost of the services covered by the Management Fee and takes the risk of expense levels relating to such services increasing above the Management Fee as a result of a decrease in net assets. Conversely, the Manager, and not shareholders, would benefit from any price decrease in the cost of services covered by the Management Fee, including decreased expense levels, as a percentage of net assets, resulting from an increase in net assets.

Due to the nature of the Z Class offering there is no Management Fee disclosed on the Statement of Operations (the Z Class is offered primarily for other Funds of the Company or for direct investment by institutional investors who have entered into an investment management or other agreement with the Investment Advisors or a PIMCO affiliate) and in an effort to avoid the duplication of fees, the Management Fee for the Z Class will be set at 0.00% per annum.

(c) Investment Advisory Services

On behalf of the Company, the Manager provides and/or procures investment advisory services. Such services include the investment and reinvestment of the assets of each Fund. The fees of the Investment Advisors (together with VAT, if any thereon) are paid by the Manager from the Management Fee.

(d) Administration, Depository Services and Other Services

On behalf of the Company, the Manager provides and/or procures administration, depository and other services. Such services include administration, transfer agency, fund accounting, depository and sub-depository in respect of each Fund. The fees and expenses of the Administrator and Depository (together with VAT, if any thereon) are paid by the Manager from the Management Fee, or by the Investment Advisors.

On behalf of the Company, the Manager provides and/or procures certain other services. These may include listing broker services, paying agent and other local representative services, accounting, audit, legal and other professional advisor services, company secretarial services, printing, publishing and translation services, and the provision and co-ordination of certain supervisory, administrative and shareholder services necessary for operation of the Funds. Fees and any ordinary expenses in relation to these services (together with VAT, if any thereon) are paid by the Manager, or by the Investment Advisors on behalf of the Manager, from the Management Fee.

The Funds will bear other expenses related to their operation that are not covered by the Management Fee which may vary and affect the total level of expenses within the Funds including, but not limited to, taxes and

governmental fees, brokerage fees, commissions and other transaction expenses (including, but not limited to, fees and expenses related to due diligence on investments and potential investments and/or related to negotiations of such transactions), costs of borrowing money including interest expenses, establishment costs, extraordinary expenses (such as litigation and indemnification expenses) and fees and expenses of the Company's Independent Directors and their counsel.

The Company paid the Independent Directors fees of €75,000 during the financial period ended 30 June 2024 (30 June 2023: €90,000). In addition, each Independent Director is reimbursed for any reasonable out-of-pocket expenses. Non-Independent Directors are not entitled to separate remuneration for their directorship of the Company. Directors' fees are a component of "Other expenses" on the Statement of Operations.

Service Fee The Service Fee which applies to the Investor Classes only is paid to the Manager and may be used to reimburse broker-dealer, financial intermediaries, or other intermediaries that provide services in connection with the distribution and marketing of shares and/or the provision of certain shareholder services or the administration of plans or programmes that use Fund shares as their funding medium, and to reimburse other related expenses (as defined in the relevant Fund's Supplement). The services are provided directly by the Manager or indirectly through broker-dealer, financial intermediaries, or other intermediaries to all shareholders of the Investor Classes. The same services apply to all shareholders of the Investor Classes for the fees levied. These services may include responding to shareholder inquiries about the Funds and their performance; assisting shareholders with purchases, redemptions and exchanges of shares; maintaining individualised account information and providing account statements for shareholders; and maintaining other records relevant to a shareholder's investment in the Funds.

Plans or programmes that use Fund shares as their funding medium may include unit-linked insurance products and pension, retirement or savings plans maintained by employers. All shareholders in the Investor Classes will receive services pursuant to agreements entered into with financial intermediaries with whom those shareholders have a servicing relationship. The Service Fee is calculated on the basis of 0.35% per annum of the NAV of each Fund attributable to the Investor Classes. The Service Fees rate remained unchanged during the financial periods ended 30 June 2024 and 30 June 2023. The Service Fee is paid out of the NAV attributable to the Investor Classes of the NAV of those Funds. The Service Fee for each Fund is accrued on each Dealing Day and is payable monthly in arrears. The Manager may retain for its own benefit in whole or in part any Service Fee not payable to broker-dealer, financial intermediaries or other intermediaries.

Trail Fee The Trail Fee which applies to Administrative Classes is paid to the Distributor for personal services rendered to shareholders of the Funds and the maintenance of shareholder accounts, including compensation to, and expenses (including telephone and overhead expenses) of, financial consultants or other employees of participating or introducing brokers, certain banks and other financial intermediaries who assist in the processing of purchase or redemption requests or the processing of dividend payments, who provide information periodically to shareholders showing their positions in a Fund's shares, who forward communications from the Company to shareholders, who render ongoing advice concerning the suitability of particular investment opportunities offered by the Funds in light of the shareholders' needs, who respond to inquiries from shareholders relating to such services, or who train personnel in the provision of such services.

The services are provided directly by the Distributor or indirectly through broker-dealer, banks, financial intermediaries, or other intermediaries to all shareholders of Administrative Classes. The Trail Fee is calculated on the basis of 0.50% per annum of the NAV of each Fund, with the exception of the StocksPLUS™ Fund where calculated on the basis of 0.75% per annum, attributable to the Administrative Classes. The Trail Fee for each Fund is accrued on each Dealing Day and is payable monthly in arrears. The Distributor may retain for its own benefit in whole or in part any Trail Fee not payable to broker-dealer, banks, financial intermediaries or other intermediaries.

The Trail Fees rate remained unchanged during the financial periods ended 30 June 2024 and 30 June 2023.

(e) Distribution Fee

The Distribution Fee which applies to T Class Shares, BN Retail Shares, BM Retail Shares and BE Retail Shares is paid to the Distributor for services rendered to shareholders of the Funds.

The services are provided directly by the Distributor or indirectly through broker-dealer, banks, financial intermediaries, or other intermediaries to all shareholders of T Class shares. The Distribution Fee is calculated on the basis of 0.40% per annum of the NAV of each Fund attributable to the T Class share, with the exception to the PIMCO Asia High Yield Bond Fund, PIMCO Credit Opportunities Bond Fund, Dynamic Bond Fund, Euro Bond Fund, Global Bond Fund, Global Bond ESG Fund, Global Bond Ex-US Fund, Global Low Duration Real Return Fund, Global Real Return Fund, Low Duration Opportunities Fund, PIMCO MLP & Energy Infrastructure Fund and Total Return Bond Fund which attract a Distribution Fee of 0.30% per annum of the NAV of the Fund attributable to the T Class share.

In respect of the BE Retail, BM Retail and BN Retail Share Classes only, where disclosed in the relevant Supplement, the Distribution Fee may be up to 1% of the NAV and therefore the Unified Fee may exceed 2.50% of the NAV.

The Distributor Fee for each Fund is accrued on each Dealing Day and is payable monthly in arrears. The Distributor may retain for its own benefit in whole or in part any Distribution Fee not payable to broker-dealer, banks, financial intermediaries or other intermediaries.

(f) Expense Limitation (including Management Fee Waiver and Recoupment)

The Manager has agreed with the Company, pursuant to the Management Agreement between the Company and the Manager dated as of 28 January 1998, as amended, to manage total annual fund operating expenses for any Class of Fund, by waiving, reducing or reimbursing all or any portion of its Management Fee, to the extent that (and for such period of time that) such operating expenses would exceed, due to the payment of establishment costs and pro rata Directors' Fees, the sum of such Class of such Fund's Management Fee (prior to the application of any applicable Management Fee waiver), any Service or Trail Fees, as applicable, and other expenses borne by such Fund's share class not covered by the Management Fee as described above (other than establishment costs and pro rata Directors' fees), plus 0.0049% per annum (calculated on a daily basis based on the NAV of the Fund).

In any month in which the Management Agreement is in effect, the Manager may recoup from a Fund any portion of the Management Fee waived, reduced or reimbursed pursuant to the Management Agreement (the "Reimbursement Amount") during the previous 36 months, provided that such amount paid to the Manager will not 1) exceed 0.0049% per annum of the Class of the applicable Fund's average net assets (calculated on a daily basis); 2) exceed the total Reimbursement Amount; 3) include any amounts previously reimbursed to the Manager; or 4) cause any Class of a Fund to maintain a net negative yield.

The Management Fee as disclosed in the Statement of Operations is recognised gross of the relevant management fee waiver where applicable. Management fee waivers are recognised within Reimbursement by Investment Advisors in the Statement of Operations. The Management Fee is paid to the Manager net of the waiver.

10. RELATED PARTY TRANSACTIONS

The Manager, Investment Advisors, Distributors and Directors are related parties of the Company. Fees payable to these parties are disclosed in Note 9, where applicable.

At 30 June 2024, the Manager held 1,226,060 (31 December 2023: 1,193,662) shares of the US Short-Term Fund.

Each of the Funds may invest in the other Funds of the Company and/or other collective investment schemes managed by the Manager or entities affiliated with the Manager ("Affiliated Fund").

Notes to Financial Statements (Cont.)

The following Funds held cross umbrella investments for the financial period ended 30 June 2024. These investments have been eliminated for the presentation purposes of the Company total of the Funds.

Fund	30-Jun-2024
	Cross Umbrella Investment
Diversified Income Fund	PIMCO Asia High Yield Bond Fund
Diversified Income Fund	US Short-Term Fund
Diversified Income Duration Hedged Fund	US Short-Term Fund
Diversified Income ESG Fund	Emerging Markets Bond ESG Fund
Diversified Income ESG Fund	Global Investment Grade Credit ESG Fund
Dynamic Bond Fund	PIMCO Asia High Yield Bond Fund
Dynamic Bond Fund	Asia Strategic Interest Bond Fund
Dynamic Bond Fund	US Short-Term Fund
Dynamic Multi-Asset Fund	PIMCO Capital Securities Fund
Dynamic Multi-Asset Fund	Income Fund
Dynamic Multi-Asset Fund	PIMCO TRENDS Managed Futures Strategy Fund
Emerging Local Bond Fund	Asia Strategic Interest Bond Fund
Emerging Local Bond Fund	Emerging Local Bond ESG Fund
Emerging Local Bond Fund	PIMCO Emerging Markets Opportunities Fund
Emerging Markets Bond Fund	PIMCO Emerging Markets Opportunities Fund
Euro Income Bond Fund	PIMCO European High Yield Bond Fund
Global Bond Fund	PIMCO Emerging Markets Opportunities Fund
Global Bond Fund	PIMCO European High Yield Bond Fund
Global Bond Fund	Global Bond Ex-US Fund
Global Bond Fund	UK Corporate Bond Fund
Global Bond Fund	US Short-Term Fund
Global High Yield Bond Fund	PIMCO Asia High Yield Bond Fund
Global High Yield Bond Fund	PIMCO European High Yield Bond Fund
Global Investment Grade Credit Fund	PIMCO Asia High Yield Bond Fund
Global Investment Grade Credit Fund	Asia Strategic Interest Bond Fund
Global Investment Grade Credit Fund	PIMCO European High Yield Bond Fund
Low Average Duration Fund	US Short-Term Fund
Low Duration Opportunities Fund	PIMCO Asia High Yield Bond Fund
Low Duration Opportunities Fund	Asia Strategic Interest Bond Fund
Total Return Bond Fund	PIMCO Emerging Markets Opportunities Fund
Total Return Bond Fund	US Short-Term Fund
US High Yield Bond Fund	PIMCO Asia High Yield Bond Fund
US High Yield Bond Fund	PIMCO European High Yield Bond Fund

The following Funds held cross umbrella investments as at 31 December 2023. These investments have been eliminated for the presentation purposes of the Company total for the comparative Statement of Assets and Liabilities of the Funds.

Fund	31-Dec-2023
	Cross Umbrella Investment
PIMCO Balanced Income and Growth Fund	PIMCO Capital Securities Fund
Diversified Income Fund	PIMCO Asia High Yield Bond Fund
Diversified Income Fund	Asia Strategic Interest Bond Fund
Diversified Income Fund	US Short-Term Fund
Diversified Income Duration Hedged Fund	US Short-Term Fund
Diversified Income ESG Fund	Emerging Markets Bond ESG Fund
Diversified Income ESG Fund	Global Investment Grade Credit ESG Fund
Dynamic Bond Fund	PIMCO Asia High Yield Bond Fund
Dynamic Bond Fund	Asia Strategic Interest Bond Fund
Dynamic Bond Fund	US Short-Term Fund
Dynamic Multi-Asset Fund	PIMCO Capital Securities Fund
Dynamic Multi-Asset Fund	Income Fund

Fund	31-Dec-2023
	Cross Umbrella Investment
Dynamic Multi-Asset Fund	PIMCO TRENDS Managed Futures Strategy Fund
Emerging Local Bond Fund	Asia Strategic Interest Bond Fund
Emerging Local Bond Fund	Emerging Local Bond ESG Fund
Emerging Local Bond Fund	PIMCO Emerging Markets Opportunities Fund
Emerging Markets Bond Fund	PIMCO Emerging Markets Opportunities Fund
Euro Income Bond Fund	PIMCO European High Yield Bond Fund
Global Bond Fund	PIMCO Emerging Markets Opportunities Fund
Global Bond Fund	PIMCO European High Yield Bond Fund
Global Bond Fund	Global Bond Ex-US Fund
Global Bond Fund	UK Corporate Bond Fund
Global Bond Fund	US Short-Term Fund
Global High Yield Bond Fund	PIMCO Asia High Yield Bond Fund
Global High Yield Bond Fund	PIMCO European High Yield Bond Fund
Global Investment Grade Credit Fund	PIMCO Asia High Yield Bond Fund
Global Investment Grade Credit Fund	Asia Strategic Interest Bond Fund
Global Investment Grade Credit Fund	PIMCO European High Yield Bond Fund
Low Average Duration Fund	US Short-Term Fund
Low Duration Opportunities Fund	PIMCO Asia High Yield Bond Fund
Low Duration Opportunities Fund	Asia Strategic Interest Bond Fund
Total Return Bond Fund	PIMCO Emerging Markets Opportunities Fund
Total Return Bond Fund	US Short-Term Fund
US High Yield Bond Fund	PIMCO Asia High Yield Bond Fund
US High Yield Bond Fund	PIMCO European High Yield Bond Fund

The following Funds held cross umbrella investments for the financial period ended 30 June 2023. These investments have been eliminated for the presentation purposes of the Company total for the comparative Statement of Operations and Statement of Changes in Net Assets of the Funds.

Fund	30-Jun-2023
	Cross Umbrella Investment
Diversified Income Fund	PIMCO Asia High Yield Bond Fund
Diversified Income Fund	Asia Strategic Interest Bond Fund
Diversified Income Fund	PIMCO European High Yield Bond Fund
Diversified Income Fund	US Short-Term Fund
Diversified Income Duration Hedged Fund	PIMCO Asia High Yield Bond Fund
Diversified Income Duration Hedged Fund	Asia Strategic Interest Bond Fund
Diversified Income Duration Hedged Fund	PIMCO European High Yield Bond Fund
Diversified Income Duration Hedged Fund	US Short-Term Fund
Dynamic Bond Fund	PIMCO Asia High Yield Bond Fund
Dynamic Bond Fund	Asia Strategic Interest Bond Fund
Dynamic Bond Fund	US Short-Term Fund
Dynamic Multi-Asset Fund	PIMCO Capital Securities Fund
Dynamic Multi-Asset Fund	Income Fund
Dynamic Multi-Asset Fund	PIMCO TRENDS Managed Futures Strategy Fund
Emerging Local Bond Fund	Asia Strategic Interest Bond Fund
Emerging Local Bond Fund	Emerging Local Bond ESG Fund
Emerging Local Bond Fund	PIMCO Emerging Markets Opportunities Fund
Emerging Markets Bond Fund	PIMCO Emerging Markets Opportunities Fund
Euro Income Bond Fund	PIMCO European High Yield Bond Fund
Global Bond Fund	PIMCO Emerging Markets Opportunities Fund
Global Bond Fund	PIMCO European High Yield Bond Fund
Global Bond Fund	Global Bond Ex-US Fund
Global Bond Fund	UK Corporate Bond Fund
Global Bond Fund	US Short-Term Fund

Fund	30-Jun-2023	
	Cross Umbrella Investment	
Global Bond ESG Fund	Global Investment Grade Credit ESG Fund	
Global High Yield Bond Fund	PIMCO Asia High Yield Bond Fund	
Global High Yield Bond Fund	PIMCO European High Yield Bond Fund	
Global Investment Grade Credit Fund	PIMCO Asia High Yield Bond Fund	
Global Investment Grade Credit Fund	Asia Strategic Interest Bond Fund	
Global Investment Grade Credit Fund	PIMCO European High Yield Bond Fund	
Low Average Duration Fund	US Short-Term Fund	
Low Duration Opportunities Fund	PIMCO Asia High Yield Bond Fund	
Low Duration Opportunities Fund	Asia Strategic Interest Bond Fund	
Total Return Bond Fund	US Short-Term Fund	
US High Yield Bond Fund	PIMCO Asia High Yield Bond Fund	

Certain Funds invest in the Z Class of the PIMCO China Bond Fund, a Fund of PIMCO Specialty Funds Ireland p.l.c., and the PIMCO US Dollar Short-Term Floating NAV Fund, a Fund of PIMCO Select Funds plc, which are considered Affiliated Funds. Due to the nature of the Z Class offering and in an effort to avoid the duplication of fees, the Management Fee for the Z Class of both funds is set at 0.00% per annum.

Certain Funds invest in the PIMCO Euro Short-Term High Yield Corporate Bond Index UCITS ETF, PIMCO Euro Short Maturity UCITS ETF, PIMCO Sterling Short Maturity UCITS ETF and PIMCO US Dollar Short Maturity UCITS ETF, all Funds of PIMCO ETFs plc, which are considered Affiliated Funds. Since these Funds do not offer a zero fee share class, Management Fees are paid by both the Fund investing and the underlying Affiliated Fund. Therefore, an Investment Advisory Fee Waiver is offset prior to payment by the investing Fund to the Manager, which is accounted for on the Statement of Operations within Reimbursement by Investment Advisors.

During the financial periods ended 30 June 2024 and 30 June 2023, the Funds below engaged in purchases and sales of securities among Affiliated Funds, purchases and sales relating to cross-investments and purchases and sales of investments into Affiliated Funds (amounts in thousands):

Fund	30-Jun-2024	
	Purchases	Sales
PIMCO Asia High Yield Bond Fund	\$ 880,701	\$ 947,500
Asia Strategic Interest Bond Fund	49,642	49,600
PIMCO Balanced Income and Growth Fund	145,683	105,480
PIMCO Capital Securities Fund	2,042	7,037
Commodity Real Return Fund	2	100
PIMCO Credit Opportunities Bond Fund	42,749	43,180
Diversified Income Fund	636,699	620,993
Diversified Income Duration Hedged Fund	16,455	18,849
Diversified Income ESG Fund	243	1,202
Dynamic Bond Fund	367,491	360,343
Dynamic Multi-Asset Fund	107,783	194,828
Emerging Local Bond Fund	1,372,991	1,315,194
Emerging Local Bond ESG Fund	1,672	0
Emerging Markets Bond Fund	1,278,090	1,350,461
Emerging Markets Bond ESG Fund	17,418	104,264
Emerging Markets Corporate Bond Fund	50,025	51,800
PIMCO Emerging Markets Opportunities Fund	244,585	229,674
Emerging Markets Short-Term Local Currency Fund	105	100
PIMCO ESG Income Fund	0	173
Euro Bond Fund	35,561	53,398
Euro Credit Fund	0	10,359
Euro Income Bond Fund	7,105	25,855
Euro Long Average Duration Fund	1,659	43,239
PIMCO European High Yield Bond Fund	17,265	6,904
PIMCO European Short-Term Opportunities Fund	76,632	2,307
Global Advantage Fund	69,804	76,400
Global Bond Fund	1,866,023	1,659,511
Global Bond ESG Fund	11,134	10,396

Fund	30-Jun-2024	
	Purchases	Sales
Global Bond Ex-US Fund	\$ 377,793	\$ 338,453
Global High Yield Bond Fund	909,062	797,434
Global Investment Grade Credit Fund	1,443,302	2,044,216
Global Investment Grade Credit ESG Fund	3,239	26,173
Global Low Duration Real Return Fund	253,608	250,900
Global Real Return Fund	761,717	783,500
Income Fund	4,402,867	3,084,335
Income Fund II	75,984	75,200
Inflation Multi-Asset Fund	45,218	45,770
Low Average Duration Fund	101,560	111,651
Low Duration Global Investment Grade Credit Fund	258,128	315,768
Low Duration Income Fund	115,075	80,409
Low Duration Opportunities Fund	34,280	34,328
PIMCO MLP & Energy Infrastructure Fund	4,833	3,600
StocksPLUS™ Fund	230,114	78,300
PIMCO StocksPLUS™ AR Fund	215	100
Strategic Income Fund	90,854	90,985
Total Return Bond Fund	806,949	825,700
PIMCO TRENDS Managed Futures Strategy Fund	19,326	16,149
UK Corporate Bond Fund	20,273	15,732
UK Long Term Corporate Bond Fund	2,471	2,044
US High Yield Bond Fund	558,596	581,416
US Investment Grade Corporate Bond Fund	106,231	114,600
US Short-Term Fund	99,052	78,743

Fund	30-Jun-2023	
	Purchases	Sales
PIMCO Asia High Yield Bond Fund	\$ 423,569	\$ 391,337
Asia Strategic Interest Bond Fund	92,981	99,053
PIMCO Capital Securities Fund	115,634	34,102
PIMCO Climate Bond Fund	294	5,057
Commodity Real Return Fund	549	0
PIMCO Credit Opportunities Bond Fund	6,342	6,452
Diversified Income Fund	262,747	405,020
Diversified Income Duration Hedged Fund	9,813	20,783
Diversified Income ESG Fund	5,821	833
Dynamic Bond Fund	78,348	82,000
Dynamic Multi-Asset Fund	5,681	97,503
Emerging Local Bond Fund	1,053,732	924,477
Emerging Markets Bond Fund	925,922	895,848
Emerging Markets Bond ESG Fund	12,330	11,043
Emerging Markets Corporate Bond Fund	35,549	35,460
PIMCO Emerging Markets Opportunities Fund	112,961	116,241
Emerging Markets Short-Term Local Currency Fund	101	199
Euro Bond Fund	53,170	107,866
Euro Credit Fund	3,412	416
Euro Income Bond Fund	3,560	25,568
Euro Long Average Duration Fund	22,448	12,114
Euro Short-Term Fund	0	19,129
PIMCO European High Yield Bond Fund	17,655	3,018
PIMCO European Short-Term Opportunities Fund	16,916	38,750
Global Advantage Fund	89,176	85,406
Global Bond Fund	611,120	554,590
Global Bond ESG Fund	11,942	7,052
Global Bond Ex-US Fund	230,398	227,009
PIMCO Global Core Asset Allocation Fund	125,641	140,601
Global High Yield Bond Fund	240,825	313,197
Global Investment Grade Credit Fund	291,803	313,554
Global Investment Grade Credit ESG Fund	106,586	14,830
Global Low Duration Real Return Fund	264,567	276,800
Global Real Return Fund	253,215	250,100
Income Fund	1,014,864	682,726

Fund	30-Jun-2023	
	Purchases	Sales
Income Fund II	\$ 60,466	\$ 54,600
Inflation Multi-Asset Fund	52,735	59,781
Low Average Duration Fund	161,690	201,129
Low Duration Global Investment Grade Credit Fund	159,590	142,383
Low Duration Income Fund	62,826	24,129
Low Duration Opportunities Fund	176,229	206,029
PIMCO MLP & Energy Infrastructure Fund	1,116	3,600
Mortgage Opportunities Fund	0	665
StocksPLUS™ Fund	78,848	8,600
PIMCO StocksPLUS™ AR Fund	412	200
Strategic Income Fund	110,199	116,600
Total Return Bond Fund	705,326	744,063
PIMCO TRENDS Managed Futures Strategy Fund	141,935	153,703
UK Corporate Bond Fund	13,291	7,714
UK Long Term Corporate Bond Fund	12,962	1,046
US High Yield Bond Fund	441,483	425,114
US Investment Grade Corporate Bond Fund	9,748	4,779
US Short-Term Fund	51,202	103,402

The following table reflects the value of the outstanding shares owned by the Allianz Group, Funds of the Company, Affiliated Funds, and employees of the Investment Advisors, as related parties of the Company, over 20% of the Net Assets of the Fund, as at 30 June 2024 and 31 December 2023.

Fund	30-Jun-2024 % Owned	31-Dec-2023 % Owned
Asia Strategic Interest Bond Fund	47.32	59.45
PIMCO Balanced Income and Growth Fund	57.69	66.02
PIMCO Capital Securities Fund	N/A	20.61
PIMCO Credit Opportunities Bond Fund	24.01	28.67
Diversified Income ESG Fund	99.93	100.00
Dynamic Multi-Asset Fund	31.98	36.16
Emerging Local Bond ESG Fund	26.22	N/A
Emerging Markets Bond Fund	23.75	26.97
PIMCO Emerging Markets Opportunities Fund	54.99	54.67
Emerging Markets Short-Term Local Currency Fund	30.40	28.10
Euro Credit Fund	21.10	24.54
Euro Income Bond Fund	29.39	26.70
Euro Short-Term Fund	24.33	36.04
PIMCO European High Yield Bond Fund	69.13	70.58
PIMCO European Short-Term Opportunities Fund	90.25	27.59
Global Bond ESG Fund	20.85	N/A
Global Bond Ex-US Fund	22.18	21.50
Global High Yield Bond ESG Fund	100.00	N/A
Global Low Duration Real Return Fund	20.56	23.27
Income Fund II	N/A	20.21
Inflation Multi-Asset Fund	22.60	26.11
Low Duration Opportunities Fund	38.79	35.72
Low Duration Opportunities ESG Fund	100.00	100.00
PIMCO MLP & Energy Infrastructure Fund	57.46	56.87
PIMCO StocksPLUS™ AR Fund	75.16	79.44
Strategic Income Fund	46.45	46.69
PIMCO TRENDS Managed Futures Strategy Fund	43.43	25.56
UK Corporate Bond Fund	22.28	N/A
US Short-Term Fund	33.32	35.03

During the financial period ended 30 June 2024, the Income Fund sold securities of US\$53,558 (31 December 2023: US\$119,273) to Repack Bond Collateral Ltd. (the "Entity"), an exempted company incorporated with limited liability under the laws of the Cayman Islands, which is a related party of the Investment Advisors. There are no fees paid to the Investment Advisors by the Entity. At 30 June 2024, the Income Fund held 9,694 Notes (31 December 2023: 9,694 Notes) of BNP Paribas Issuance BV., which is secured by notes issued by the Entity. During the financial period, the Entity paid the Income Fund total distributions of US\$37,545 (31 December 2023: US\$73,836).

During the financial period ended 30 June 2024, the PIMCO TRENDS Managed Futures Strategy Fund invested in two structured notes, Aries Capital DAC and Greenleaves Capital Designated Activity Co., both of which hold redeemable participating shares of PIMCO Commodities Diversified SP, a segregated portfolio of PIMCO Diversified Strategies SPC. PIMCO Diversified Strategies SPC, an exempted company incorporated with limited liability under the laws of the Cayman Islands, is a related party to the Investment Advisors. There are no fees paid to the Investment Advisors by PIMCO Diversified Strategies SPC. As at 30 June 2024, the value of the structured notes held by the PIMCO TRENDS Managed Futures Strategy Fund was US\$27,769.

Directors' and Secretary's Interests in Shares and Contracts

At 30 June 2024, V. Mangala Ananthanarayanan held Nil (31 December 2023: 8,187.77) shares of the PIMCO Asia High Yield Bond Fund, 5,319.15 (31 December 2023: 5,319.15) shares of the PIMCO Capital Securities Fund, 3,619.69 (31 December 2023: 3,619.69) shares of the Global Bond Fund and 27,543.65 (31 December 2023: 27,543.65) shares of the Income Fund, all Funds of the Company.

At 30 June 2024, Ryan P. Blute held 28,827.68 (31 December 2023: 28,827.68) shares of the Low Average Duration Fund and 50,751.14 (31 December 2023: 50,751.14) shares of the Low Duration Income Fund, all Funds of the Company.

At 30 June 2024, Craig A. Dawson held 18,118.23 (31 December 2023: 18,118.23) shares of the PIMCO Capital Securities Fund, 8,164.92 (31 December 2023: 97,370.98) shares of the Low Duration Income Fund and 1,775.83 (31 December 2023: 92,850.51) shares of the Low Duration Opportunities Fund, all Funds of the Company.

At 30 June 2024, David M. Kennedy held 16,786.79 (31 December 2023: 16,786.79) shares of the PIMCO Balanced Income and Growth Fund, 4,061.00 (31 December 2023: 4,186.59) shares of the Emerging Markets Bond Fund and 21,030.49 (31 December 2023: Nil) shares of the Global Investment Grade Credit Fund, all Funds of the Company.

No other Directors held interest in the shares of the Company as at 30 June 2024 or 31 December 2023.

The Secretary held no interest in the shares of the Company as at 30 June 2024 or 31 December 2023.

The Company had no employees as at 30 June 2024 or 31 December 2023.

11. CONNECTED PERSONS TRANSACTIONS

Transactions carried out with the Manager or depositary to a UCITS; and the delegates or sub-delegates of such a Manager or depositary (excluding any non-group company sub-custodians appointed by a depositary); and any associated or group company of such a Manager, depositary, delegate or sub-delegate (connected persons) must be carried out as if effected on normal commercial terms, negotiated at arm's length and only when in best interests of the shareholders. The Directors are satisfied that there are arrangements (evidenced by written procedures) in place to ensure that connected party transactions are carried out as described above and that they have been complied with during the financial period.

12. EXCHANGE RATES

For the purposes of combining the financial statements of the Funds, to arrive at Company Totals (required under Irish Company law), the amounts on the Statement of Assets and Liabilities have been translated at the exchange rate ruling at 30 June 2024 from Euro to U.S. Dollar (USD/EUR 0.93305) (31 December 2023: USD/EUR 0.90526) and from British Pound Sterling to U.S. Dollar (USD/GBP 0.79108) (31 December 2023: USD/GBP 0.78444). The amounts on the Statement of Operations and the Statement of Changes in Net Assets have been translated at an average exchange rate for the financial period ended 30 June 2024 from Euro to U.S. Dollar (USD/EUR 0.92515) (30 June 2023: USD/EUR 0.92567) and from British Pound Sterling to U.S. Dollar (USD/GBP 0.79066) (30 June 2023: USD/GBP 0.81121).

The following table reflects the exchange rates used to convert to British Pound Sterling, Euro and U.S. Dollar, the functional currencies of Funds of the Company, the investments and other assets and liabilities denominated in currencies other than each Fund's functional currency.

The exchange rates for Argentine Peso ("ARS") at 30 June 2024 are inclusive of a 49% discount (31 December 2023: 21%), due to a gap between Argentina's official and unofficial exchange rates.

Foreign Currency	30-Jun-2024 Presentation Currency		
	EUR	GBP	USD
AED	N/A	N/A	3.67300
ARS	1,451.80392	N/A	1,354.61000
AUD	1.60478	1.89279	1.49734
BRL	5.95298	N/A	5.55445
CAD	1.46653	1.72973	1.36835
CHF	0.96307	N/A	0.89860
CLP	1,011.65207	N/A	943.92500
CNH	7.82469	9.22900	7.30085
CNY	7.78739	N/A	7.26605
COP	4,441.49475	N/A	4,144.15000
CZK	25.04552	N/A	23.36880
DKK	7.45745	8.79586	6.95820
DOP	N/A	N/A	59.10000
EGP	N/A	N/A	48.03000
EUR (or €)	1.00000	1.17947	0.93305
GBP (or £)	0.84784	1.00000	0.79108
GHS	N/A	N/A	15.30000
HKD	8.36758	N/A	7.80740
HUF	394.92521	465.80314	368.48615
IDR	17,549.91410	N/A	16,375.00000
ILS	4.03750	N/A	3.76720
INR	89.37059	N/A	83.38750
JPY (or ¥)	172.40178	203.34304	160.86000
KES	N/A	N/A	129.25000
KRW	1,475.26453	N/A	1,376.50000
KWD	0.32876	N/A	0.30675
KZT	N/A	N/A	473.61000
MXN	19.59749	23.11469	18.28550
MYR	5.05598	N/A	4.71750
NGN	N/A	N/A	1,515.00000
NOK	11.41146	13.45950	10.64750
NZD	1.75884	2.07450	1.64109
PEN	N/A	N/A	3.83075
PHP	62.81422	N/A	58.60900
PKR	N/A	N/A	278.30000
PLN	4.30849	N/A	4.02005
PYG	N/A	N/A	7,539.44000
RON	N/A	N/A	4.64400
RSD	N/A	N/A	109.17500
RUB	92.43848	N/A	86.25000
SEK	11.35005	13.38707	10.59020
SGD	1.45249	1.71317	1.35525
THB	39.33056	N/A	36.69750
TRY	35.13573	41.44160	32.78350
TWD	34.76919	N/A	32.44150
UGX	N/A	N/A	3,710.00000
USD (or \$)	1.07175	1.26410	1.00000
UYU	N/A	N/A	39.43500
UZS	N/A	N/A	12,557.67000
VND	N/A	N/A	25,455.00000
ZAR	19.57016	N/A	18.26000
ZMW	N/A	N/A	23.97500

Foreign Currency	31-Dec-2023 Presentation Currency		
	EUR	GBP	USD
AED	N/A	N/A	3.67275
ARS	1,077.45365	N/A	975.38000
AUD	1.61889	1.86825	1.46552
BRL	5.36595	N/A	4.85760
CAD	1.45659	1.68095	1.31860
CHF	0.92973	1.07294	0.84165
CLP	964.67439	N/A	873.28500
CNH	7.86577	9.07734	7.12060
CNY	7.83440	N/A	7.09220
COP	4,279.41462	N/A	3,874.00000
CZK	24.68849	N/A	22.34960
DKK	7.45457	8.60279	6.74835
DOP	N/A	N/A	58.06000
EGP	N/A	N/A	30.92500
EUR (or €)	1.00000	1.15403	0.90526
GBP (or £)	0.86653	1.00000	0.78444
GHS	N/A	N/A	11.91500
HKD	8.62572	N/A	7.80855
HUF	382.21508	441.08775	346.00555
IDR	17,008.29813	N/A	15,397.00000
ILS	3.97773	N/A	3.60090
INR	91.92208	N/A	83.21375
JPY (or ¥)	155.73358	179.72125	140.98000
KES	N/A	N/A	157.00000
KRW	1,422.67891	N/A	1,287.90000
KZT	N/A	N/A	455.89000
MXN	18.70670	21.58809	16.93450
MYR	N/A	N/A	4.59500
NGN	N/A	N/A	897.50000
NOK	11.21850	12.94648	10.15570
NZD	1.74469	2.01342	1.57941
PEN	4.09008	N/A	3.70260
PHP	N/A	N/A	55.37500
PLN	4.34376	N/A	3.93225
QAR	N/A	N/A	3.64100
RON	N/A	N/A	4.50360
RSD	N/A	N/A	106.13000
RUB	98.75572	N/A	89.40000
SEK	11.13250	12.84724	10.07785
SGD	1.45714	1.68159	1.31910
THB	N/A	N/A	34.13250
TRY	32.62474	37.64993	29.53400
TWD	33.90226	N/A	30.69050
UGX	N/A	N/A	3,780.00000
USD (or \$)	1.10465	1.27480	1.00000
UYU	N/A	N/A	39.04000
VND	N/A	N/A	24,262.00000
ZAR	20.20129	23.31290	18.28750
ZMW	N/A	N/A	25.71030

13. FINANCIAL RISKS

The activities of the Funds expose them to various financial risks such as market risk (including price risk, interest rate risk, and currency risk), credit risk and liquidity risk.

The overall risk management process of the Funds focuses on the unpredictability of financial markets and seeks to minimise potential adverse effects on the financial performance for the Funds. Please refer to the Prospectus for further details on the various risks the Fund may be exposed to.

The Company's financial risk management objectives and policies continue to be consistent with those disclosed in the Company's Annual Audited Financial Statements for the financial year ended 31 December 2023.

14. TRANSACTIONS WITH CONNECTED PERSONS FOR THE FUNDS DISTRIBUTED IN HONG KONG

Connected Persons of the Manager, the Investment Advisors and/or Sub-Investment Advisors, the Depository and the Directors of the Company are those as defined in the Code on Unit Trusts and Mutual Funds issued by the Securities and Futures Commission of Hong Kong (the "SFC Code"). All transactions entered into during the financial year between the Funds authorised by the SFC ("SFC-authorised Funds"), as outlined in the general characteristics section of the annual report, and the Manager, the Investment Advisors and/or Sub-Investment Advisors, the Depository and the Directors of the Company and their respective Connected Persons were carried out in the ordinary course of business and on normal commercial terms.

Transactions executed through a broker who is a Connected Person of the Manager, the Investment Advisors and/or Sub-Investment Advisors, the Depository and the Directors of the Company were as follows for the financial periods ended 30 June 2024 and 30 June 2023:

Fund	30-Jun-2024		30-Jun-2023	
	Total Purchases and Sales ('000)	% of Total Purchases and Sales	Total Purchases and Sales ('000)	% of Total Purchases and Sales
PIMCO Asia High Yield Bond Fund	\$ 820,673	8.71	\$ 6,172,015	30.52
Asia Strategic Interest Bond Fund	116,470	15.69	153,280	12.91
PIMCO Balanced Income and Growth Fund	413,208	4.24	N/A	N/A
Commodity Real Return Fund	12,740,023	27.52	528,194	2.04
Diversified Income Fund	2,710,882	1.52	11,268,415	3.34
Emerging Local Bond Fund	1,830,598	3.28	863,206	2.11
Emerging Markets Bond Fund	1,032,277	4.13	844,035	5.55
Emerging Markets Short-Term Local Currency Fund	28,872	5.77	53,663	2.76
Global Bond Fund	2,911,740	0.90	6,877,936	2.10
Global High Yield Bond Fund	265,166	1.40	903,931	4.69
Global Investment Grade Credit Fund	1,064,468	1.21	5,551,222	3.04
Global Real Return Fund	65,620,568	36.75	356,843	0.81
Income Fund	28,327,869	1.78	248,076,525	12.74
Income Fund II	154,713	3.11	3,030	0.41
Low Average Duration Fund	2,716,346	12.45	689,689	4.27
Total Return Bond Fund	421,391	0.63	1,936,170	3.62
US High Yield Bond Fund	698,855	12.52	886,047	16.59

There was no commission charged on the transactions in the above table for the financial periods ended 30 June 2024 and 30 June 2023.

Details of shares held in SFC-authorised Funds by Directors of the Company as at 30 June 2024 and as at 31 December 2023 are disclosed in Note 10. Details of fees paid to Directors of the Company for the financial periods ended 30 June 2024 and 30 June 2023 are disclosed in Note 9.

Details of the value of the outstanding shares owned by Connected Persons of the Manager, the Investment Advisors and/or Sub-Investment Advisors over 20% of Net Assets of SFC-authorised Funds as at 30 June 2024 and 31 December 2023 are disclosed in Note 10. Details of fees paid to the Manager, the Investment Advisors and/or Sub-Investment Advisors are disclosed in Note 9 and in the Statement of Operations.

Directors and Officers of the Depository did not hold shares in any of the SFC-authorised Funds for the financial period ended 30 June 2024 or

financial year ended 31 December 2023. As disclosed in Note 9, the fees and expenses of the Depository are paid by the Manager from the Management Fee, or by the Investment Advisors. All cash at bank balances of the SFC-authorised Funds are held either by State Street Bank and Trust Co., as agent for the Depository, or directly with a sub-depositary. Interest may be earned or charged to the SFC-authorised Funds by the Depository on these cash balances.

15. SHARE CAPITAL

(a) Authorised Shares

The authorised share capital of the Company is €38,092 divided into 30,000 subscriber shares at €1.27 each and 500,000,000,000 participating shares at no par value initially designated as unclassified shares.

(b) Subscriber Shares

All but seven of the original 30,000 subscriber shares have been redeemed. The subscriber shares do not form part of the NAV of the Company and are thus disclosed in the financial statements by way of this note only. In the opinion of the Board, this disclosure reflects the nature of the Company's business as an investment fund.

(c) Redeemable Participating Shares

The issued participating share capital is at all times equal to the NAV of the Funds. Redeemable participating shares are redeemable at the shareholders' option and are classified as financial liabilities.

16. NET ASSET VALUES

Each Fund's net assets attributable to redeemable participating shareholders, shares issued and outstanding and NAV per share for the last three financial periods are as follows (amounts are in thousands, except per share amounts). The NAV per share disclosed in these financial statements may include adjustments required by FRS 102, which may cause shareholders' NAVs or total returns to differ from those disclosed in these financial statements. Net Assets divided by shares issued and outstanding may not equal the NAV per share due to rounding:

	As at 30-Jun-2024		As at 31-Dec-2023		As at 31-Dec-2022	
	PIMCO Asia High Yield Bond Fund					
Net Assets	\$ 2,484,729	\$ 2,434,728	\$ 2,981,392			
Institutional:						
Accumulation	\$ 1,386,896	\$ 1,472,296	\$ 1,552,047			
Shares issued and outstanding	141,941	164,619	174,453			
NAV per share	\$ 9.77	\$ 8.94	\$ 8.90			
Income	\$ 115,092	\$ 125,117	\$ 113,734			
Shares issued and outstanding	16,695	19,073	16,032			
NAV per share	\$ 6.89	\$ 6.56	\$ 7.09			
Institutional AUD (Hedged):						
Income	AUD 134	AUD 128	AUD 203,422			
Shares issued and outstanding	20	20	28,372			
NAV per share	AUD 6.79	AUD 6.50	AUD 7.17			
Institutional CHF (Hedged):						
Accumulation	CHF 2,557	CHF 2,735	CHF 4,094			
Shares issued and outstanding	319	365	527			
NAV per share	CHF 8.02	CHF 7.49	CHF 7.77			
Income	CHF 1,419	CHF 1,582	CHF 1,912			
Shares issued and outstanding	228	262	281			
NAV per share	CHF 6.22	CHF 6.04	CHF 6.81			
Institutional EUR (Hedged):						
Accumulation	€ 376,766	€ 275,717	€ 498,977			
Shares issued and outstanding	45,138	35,835	63,739			
NAV per share	€ 8.35	€ 7.69	€ 7.83			

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
PIMCO Asia High Yield Bond Fund (continued)			
Income	€ 19,026	€ 20,415	€ 27,728
Shares issued and outstanding	2,949	3,301	4,056
NAV per share	€ 6.45	€ 6.18	€ 6.84
Institutional GBP (Hedged):			
Accumulation	£ 13,625	£ 13,169	£ 14,369
Shares issued and outstanding	1,598	1,685	1,836
NAV per share	£ 8.53	£ 7.82	£ 7.83
Institutional SGD (Hedged):			
Income	£ 29,609	£ 17,555	£ 20,785
Shares issued and outstanding	4,533	2,820	3,068
NAV per share	£ 6.53	£ 6.22	£ 6.77
Institutional SGD (Hedged):			
Income	SGD 10,863	SGD 6,313	SGD 385
Shares issued and outstanding	1,583	959	53
NAV per share	SGD 6.86	SGD 6.58	SGD 7.23
Investor:			
Accumulation	\$ 9,184	\$ 6,472	\$ 8,727
Shares issued and outstanding	1,121	862	1,164
NAV per share	\$ 8.19	\$ 7.51	\$ 7.50
Income	\$ 40,770	\$ 48,069	\$ 71,688
Shares issued and outstanding	6,030	7,472	10,304
NAV per share	\$ 6.76	\$ 6.43	\$ 6.96
Investor AUD (Hedged):			
Income	AUD 3,632	AUD 3,657	AUD 3,889
Shares issued and outstanding	549	578	557
NAV per share	AUD 6.61	AUD 6.33	AUD 6.99
Investor EUR (Hedged):			
Income	€ 870	€ 996	€ 873
Shares issued and outstanding	138	164	130
NAV per share	€ 6.31	€ 6.05	€ 6.69
Investor RMB (Hedged):			
Income	CNH 1,804	CNH 1,683	CNH 13,234
Shares issued and outstanding	27	26	182
NAV per share	CNH 67.89	CNH 65.29	CNH 72.74
Investor SGD (Hedged):			
Income	SGD 3,089	SGD 2,963	SGD 4,112
Shares issued and outstanding	468	467	591
NAV per share	SGD 6.61	SGD 6.34	SGD 6.96
Administrative:			
Income	\$ 29,621	\$ 22,518	\$ 28,245
Shares issued and outstanding	4,294	3,431	3,980
NAV per share	\$ 6.90	\$ 6.56	\$ 7.10
E Class:			
Accumulation	\$ 50,841	\$ 51,171	\$ 61,585
Shares issued and outstanding	5,745	6,290	7,540
NAV per share	\$ 8.85	\$ 8.14	\$ 8.17
Income	\$ 49,516	\$ 47,824	\$ 56,633
Shares issued and outstanding	7,181	7,288	7,981
NAV per share	\$ 6.90	\$ 6.56	\$ 7.10
E Class CHF (Hedged):			
Accumulation	CHF 771	CHF 690	CHF 1,012
Shares issued and outstanding	99	95	133
NAV per share	CHF 7.77	CHF 7.28	CHF 7.63
Income	CHF 203	CHF 198	CHF 245
Shares issued and outstanding	33	33	36
NAV per share	CHF 6.22	CHF 6.04	CHF 6.81
E Class EUR (Hedged):			
Accumulation	€ 45,932	€ 41,927	€ 48,877
Shares issued and outstanding	5,687	5,605	6,365
NAV per share	€ 8.08	€ 7.48	€ 7.68
Income	€ 8,739	€ 8,111	€ 8,314
Shares issued and outstanding	1,355	1,312	1,217
NAV per share	€ 6.45	€ 6.18	€ 6.83

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
PIMCO Asia High Yield Bond Fund (continued)			
E Class HKD (Unhedged):			
Income	HKD 5,545	HKD 5,306	HKD 6,334
Shares issued and outstanding	807	812	897
NAV per share	HKD 6.87	HKD 6.54	HKD 7.06
E Class SGD (Hedged):			
Income	SGD 24,159	SGD 12,291	SGD 15,239
Shares issued and outstanding	3,620	1,919	2,168
NAV per share	SGD 6.67	SGD 6.40	SGD 7.03
H Institutional:			
Accumulation	\$ 171	\$ 1,327	\$ 1,323
Shares issued and outstanding	20	172	172
NAV per share	\$ 8.42	\$ 7.71	\$ 7.69
Income	\$ 317	\$ 328	\$ 547
Shares issued and outstanding	47	51	79
NAV per share	\$ 6.71	\$ 6.38	\$ 6.90
M Retail:			
Income II	\$ 15,456	\$ 18,245	\$ 17,613
Shares issued and outstanding	2,436	2,999	2,637
NAV per share	\$ 6.34	\$ 6.08	\$ 6.68
M Retail HKD (Unhedged):			
Income II	HKD 1,872	HKD 1,741	HKD 1,797
Shares issued and outstanding	297	288	270
NAV per share	HKD 6.31	HKD 6.05	HKD 6.65
M Retail SGD (Hedged):			
Income II	SGD 8,308	SGD 7,118	SGD 8,881
Shares issued and outstanding	1,353	1,199	1,342
NAV per share	SGD 6.14	SGD 5.94	SGD 6.62
Z Class:			
Accumulation	\$ 205,024	\$ 187,047	\$ 230,136
Shares issued and outstanding	20,248	20,248	25,207
NAV per share	\$ 10.13	\$ 9.24	\$ 9.13
Asia Strategic Interest Bond Fund			
Net Assets	\$ 214,250	\$ 177,208	\$ 313,987
Institutional:			
Accumulation	\$ 1,098	\$ 64	N/A
Shares issued and outstanding	102	6	N/A
NAV per share	\$ 10.73	\$ 10.26	N/A
Income	\$ 78,601	\$ 34,211	\$ 54,459
Shares issued and outstanding	9,736	4,306	6,776
NAV per share	\$ 8.07	\$ 7.94	\$ 8.04
Institutional EUR (Hedged):			
Accumulation	€ 10	€ 10	N/A
Shares issued and outstanding	1	1	N/A
NAV per share	€ 10.50	€ 10.13	N/A
Income	€ 194	€ 10,955	€ 97,916
Shares issued and outstanding	25	1,445	12,495
NAV per share	€ 7.64	€ 7.58	€ 7.84
Institutional GBP (Hedged):			
Income	£ 390	£ 351	£ 205
Shares issued and outstanding	49	44	26
NAV per share	£ 7.98	£ 7.89	£ 8.04
Institutional SGD (Hedged):			
Income	SGD 25,186	SGD 15,313	SGD 3,799
Shares issued and outstanding	3,158	1,934	467
NAV per share	SGD 7.98	SGD 7.92	SGD 8.13
Investor:			
Accumulation	\$ 11	\$ 265	N/A
Shares issued and outstanding	1	26	N/A
NAV per share	\$ 10.69	\$ 10.25	N/A
Income	\$ 11	\$ 10	N/A
Shares issued and outstanding	1	1	N/A
NAV per share	\$ 10.24	\$ 10.11	N/A

Notes to Financial Statements (Cont.)

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Asia Strategic Interest Bond Fund (continued)			
Investor EUR (Hedged):			
Accumulation	€ 10	€ 10	N/A
Shares issued and outstanding	1	1	N/A
NAV per share	€ 10.46	€ 10.11	N/A
Income	€ 10	€ 9	N/A
Shares issued and outstanding	1	1	N/A
NAV per share	€ 10.07	€ 10.03	N/A
E Class:			
Accumulation	\$ 2,459	\$ 2,472	\$ 806
Shares issued and outstanding	265	277	94
NAV per share	\$ 9.30	\$ 8.93	\$ 8.62
Income	\$ 17,192	\$ 17,469	\$ 24,409
Shares issued and outstanding	2,443	2,511	3,450
NAV per share	\$ 7.04	\$ 6.96	\$ 7.08
E Class EUR (Hedged):			
Accumulation	€ 6,202	€ 5,955	€ 5,640
Shares issued and outstanding	714	708	680
NAV per share	€ 8.68	€ 8.41	€ 8.29
E Class EUR (Unhedged):			
Accumulation	€ 15,757	€ 18,078	€ 21,244
Shares issued and outstanding	1,036	1,275	1,500
NAV per share	€ 15.21	€ 14.18	€ 14.17
E Class HKD (Unhedged):			
Income	HKD 1,694	HKD 2,994	HKD 2,973
Shares issued and outstanding	211	377	367
NAV per share	HKD 8.04	HKD 7.95	HKD 8.09
E Class SGD (Hedged):			
Income	SGD 3,868	SGD 3,298	SGD 300
Shares issued and outstanding	490	419	37
NAV per share	SGD 7.89	SGD 7.87	SGD 8.13
M Retail HKD (Unhedged):			
Income	HKD 28,522	HKD 29,265	HKD 31,879
Shares issued and outstanding	4,654	4,830	5,174
NAV per share	HKD 6.13	HKD 6.06	HKD 6.16
Z Class:			
Accumulation	\$ 65,302	\$ 65,348	\$ 93,351
Shares issued and outstanding	6,732	7,062	10,610
NAV per share	\$ 9.70	\$ 9.25	\$ 8.80
PIMCO Balanced Income and Growth Fund			
Net Assets	\$ 992,729	\$ 670,116	\$ 750,076
Institutional:			
Accumulation	\$ 33,005	\$ 31,079	\$ 30,140
Shares issued and outstanding	1,389	1,413	1,526
NAV per share	\$ 23.75	\$ 22.00	\$ 19.74
Institutional EUR (Hedged):			
Accumulation	€ 305,817	€ 148,956	€ 204,979
Shares issued and outstanding	14,680	7,756	11,632
NAV per share	€ 20.83	€ 19.21	€ 17.62
Institutional GBP (Hedged):			
Income	£ 511	£ 477	£ 3,301
Shares issued and outstanding	45	45	331
NAV per share	£ 11.34	£ 10.60	£ 9.99
Institutional RMB (Hedged):			
Accumulation	CNH 8,191	CNH 7,574	N/A
Shares issued and outstanding	73	73	N/A
NAV per share	CNH 111.90	CNH 103.47	N/A
Income	CNH 82	CNH 76	N/A
Shares issued and outstanding	1	1	N/A
NAV per share	CNH 108.42	CNH 102.34	N/A

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
PIMCO Balanced Income and Growth Fund (continued)			
Institutional RMB (Unhedged):			
Accumulation	CNH 84	CNH 76	N/A
Shares issued and outstanding	1	1	N/A
NAV per share	CNH 114.97	CNH 103.83	N/A
Income	CNH 84	CNH 76	N/A
Shares issued and outstanding	1	1	N/A
NAV per share	CNH 111.45	CNH 102.71	N/A
Investor:			
Accumulation	\$ 12,169	\$ 11,288	\$ 10,303
Shares issued and outstanding	695	695	704
NAV per share	\$ 17.51	\$ 16.24	\$ 14.63
BM Retail:			
Decumulation	\$ 10	N/A	N/A
Shares issued and outstanding	1	N/A	N/A
NAV per share	\$ 10.02	N/A	N/A
E Class:			
Accumulation	\$ 34,610	\$ 31,174	\$ 32,627
Shares issued and outstanding	1,744	1,686	1,942
NAV per share	\$ 19.85	\$ 18.49	\$ 16.80
Income	\$ 15,702	\$ 12,347	\$ 13,011
Shares issued and outstanding	1,577	1,302	1,448
NAV per share	\$ 9.95	\$ 9.48	\$ 8.98
E Class EUR (Hedged):			
Accumulation	€ 182,273	€ 230,322	€ 217,239
Shares issued and outstanding	10,473	14,269	14,494
NAV per share	€ 17.40	€ 16.14	€ 14.99
Income	€ 42,731	€ 47,057	€ 49,389
Shares issued and outstanding	4,845	5,608	6,071
NAV per share	€ 8.82	€ 8.39	€ 8.14
H Institutional:			
Accumulation	\$ 11	\$ 10	\$ 9
Shares issued and outstanding	1	1	1
NAV per share	\$ 11.32	\$ 10.49	\$ 9.43
Income	\$ 72	\$ 10	\$ 9
Shares issued and outstanding	7	1	1
NAV per share	\$ 10.34	\$ 9.79	\$ 9.18
M Retail:			
Accumulation	\$ 15	\$ 10	N/A
Shares issued and outstanding	1	1	N/A
NAV per share	\$ 11.20	\$ 10.41	N/A
Decumulation	\$ 10	N/A	N/A
Shares issued and outstanding	1	N/A	N/A
NAV per share	\$ 10.05	N/A	N/A
Income	\$ 12	\$ 10	N/A
Shares issued and outstanding	1	1	N/A
NAV per share	\$ 10.93	\$ 10.37	N/A
Income II	\$ 537	\$ 10	N/A
Shares issued and outstanding	50	1	N/A
NAV per share	\$ 10.77	\$ 10.35	N/A
M Retail HKD (Unhedged):			
Accumulation	HKD 88	HKD 81	N/A
Shares issued and outstanding	8	8	N/A
NAV per share	HKD 11.20	HKD 10.40	N/A
Income	HKD 88	HKD 81	N/A
Shares issued and outstanding	8	8	N/A
NAV per share	HKD 10.93	HKD 10.37	N/A
Income II	HKD 88	HKD 81	N/A
Shares issued and outstanding	8	8	N/A
NAV per share	HKD 10.76	HKD 10.34	N/A

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
PIMCO Balanced Income and Growth Fund (continued)			
M Retail SGD (Hedged):			
Accumulation	SGD 1,654	SGD 1,420	N/A
Shares issued and outstanding	148	137	N/A
NAV per share	SGD 11.20	SGD 10.37	N/A
Income	SGD 605	SGD 14	N/A
Shares issued and outstanding	55	1	N/A
NAV per share	SGD 10.93	SGD 10.33	N/A
Income II	SGD 4,097	SGD 14	N/A
Shares issued and outstanding	381	1	N/A
NAV per share	SGD 10.77	SGD 10.31	N/A
UM Retail:			
Income II	\$ 30,652	N/A	N/A
Shares issued and outstanding	3,002	N/A	N/A
NAV per share	\$ 10.21	N/A	N/A
UM Retail SGD (Hedged):			
Income II	SGD 231,354	N/A	N/A
Shares issued and outstanding	22,672	N/A	N/A
NAV per share	SGD 10.20	N/A	N/A
Z Class:			
Accumulation	\$ 119,780	\$ 110,390	\$ 156,684
Shares issued and outstanding	6,669	6,669	10,644
NAV per share	\$ 17.96	\$ 16.55	\$ 14.72
PIMCO Capital Securities Fund			
Net Assets	\$ 4,704,938	\$ 5,137,886	\$ 5,721,591
Institutional:			
Accumulation	\$ 1,090,970	\$ 1,271,099	\$ 1,352,729
Shares issued and outstanding	48,942	59,553	69,143
NAV per share	\$ 22.29	\$ 21.34	\$ 19.56
Income	\$ 208,273	\$ 194,714	\$ 393,584
Shares issued and outstanding	20,006	19,008	39,825
NAV per share	\$ 10.41	\$ 10.24	\$ 9.88
Institutional AUD (Hedged):			
Accumulation	AUD 16	N/A	N/A
Shares issued and outstanding	2	N/A	N/A
NAV per share	AUD 10.21	N/A	N/A
Income	AUD 8,016	N/A	N/A
Shares issued and outstanding	802	N/A	N/A
NAV per share	AUD 10.00	N/A	N/A
Institutional BRL (Hedged):			
Accumulation	\$ 15,461	\$ 13,282	\$ 25,163
Shares issued and outstanding	1,594	1,272	3,040
NAV per share	\$ 9.70	\$ 10.44	\$ 8.28
Institutional CHF (Hedged):			
Accumulation	CHF 32,243	CHF 36,703	CHF 52,485
Shares issued and outstanding	1,996	2,326	3,478
NAV per share	CHF 16.16	CHF 15.78	CHF 15.09
Institutional EUR (Hedged):			
Accumulation	€ 811,403	€ 1,018,876	€ 1,198,101
Shares issued and outstanding	53,903	70,150	88,171
NAV per share	€ 15.05	€ 14.52	€ 13.59

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
PIMCO Capital Securities Fund (continued)			
Income	€ 441,147	€ 384,027	€ 383,951
Shares issued and outstanding	41,438	36,374	36,928
NAV per share	€ 10.65	€ 10.56	€ 10.40
Income II	€ 4,905	€ 5,467	€ 31,417
Shares issued and outstanding	614	687	3,979
NAV per share	€ 7.99	€ 7.96	€ 7.89
Institutional GBP (Hedged):			
Accumulation	£ 47,103	£ 47,691	£ 35,494
Shares issued and outstanding	2,953	3,119	2,518
NAV per share	£ 15.95	£ 15.29	£ 14.10
Income	£ 54,908	£ 64,345	£ 67,663
Shares issued and outstanding	4,785	5,682	6,132
NAV per share	£ 11.48	£ 11.32	£ 11.03
Institutional SGD (Hedged):			
Income	SGD 117,610	SGD 2,530	SGD 178
Shares issued and outstanding	13,625	295	21
NAV per share	SGD 8.63	SGD 8.56	SGD 8.38
Investor:			
Accumulation	\$ 192,636	\$ 190,106	\$ 215,127
Shares issued and outstanding	12,777	13,146	16,173
NAV per share	\$ 15.08	\$ 14.46	\$ 13.30
Income	\$ 46,994	\$ 50,228	\$ 72,649
Shares issued and outstanding	4,534	4,925	7,387
NAV per share	\$ 10.36	\$ 10.20	\$ 9.84
Investor AUD (Hedged):			
Income	AUD 6,588	AUD 14,433	AUD 12,971
Shares issued and outstanding	708	1,568	1,437
NAV per share	AUD 9.30	AUD 9.21	AUD 9.03
Investor CAD (Hedged):			
Income	CAD 2,856	CAD 4,254	CAD 4,043
Shares issued and outstanding	293	442	432
NAV per share	CAD 9.76	CAD 9.63	CAD 9.35
Investor EUR (Hedged):			
Accumulation	€ 22,788	€ 23,439	€ 23,367
Shares issued and outstanding	1,750	1,863	1,978
NAV per share	€ 13.02	€ 12.58	€ 11.81
Investor GBP (Hedged):			
Income	£ 1,769	£ 2,992	£ 2,695
Shares issued and outstanding	200	343	319
NAV per share	£ 8.85	£ 8.72	£ 8.46
Investor RMB (Hedged):			
Income	N/A	N/A	CNH 31,763
Shares issued and outstanding	N/A	N/A	313
NAV per share	N/A	N/A	CNH 101.51
Investor SGD (Hedged):			
Income	SGD 5,035	SGD 3,958	SGD 5,849
Shares issued and outstanding	526	417	630
NAV per share	SGD 9.56	SGD 9.49	SGD 9.29
Administrative:			
Accumulation	\$ 133,965	\$ 140,565	\$ 141,400
Shares issued and outstanding	6,366	6,959	7,599
NAV per share	\$ 21.04	\$ 20.20	\$ 18.61
Income	\$ 72,389	\$ 75,290	\$ 98,383
Shares issued and outstanding	5,171	5,466	7,402
NAV per share	\$ 14.00	\$ 13.77	\$ 13.29
Income II	\$ 11	\$ 11	\$ 10
Shares issued and outstanding	1	1	1
NAV per share	\$ 9.92	\$ 9.82	\$ 9.60
Administrative EUR (Hedged):			
Accumulation	€ 10,567	€ 11,090	€ 13,449
Shares issued and outstanding	603	654	843
NAV per share	€ 17.54	€ 16.96	€ 15.95

Notes to Financial Statements (Cont.)

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
PIMCO Capital Securities Fund (continued)			
Administrative SGD (Hedged):	SGD	15 SGD	15 SGD
Income II			14
Shares issued and outstanding	2	1	1
NAV per share	SGD 9.68	SGD 9.67	SGD 9.59
E Class:			
Accumulation	\$ 291,890	\$ 305,773	\$ 352,622
Shares issued and outstanding	18,997	20,690	25,798
NAV per share	\$ 15.37	\$ 14.78	\$ 13.67
Income	\$ 62,381	\$ 60,223	\$ 64,556
Shares issued and outstanding	6,014	5,900	6,556
NAV per share	\$ 10.37	\$ 10.21	\$ 9.85
E Class CHF (Hedged):	CHF	5,724 CHF	5,686 CHF
Accumulation			8,252
Shares issued and outstanding	521	527	793
NAV per share	CHF 10.99	CHF 10.78	CHF 10.41
E Class EUR (Hedged):	€	410,518 €	414,817 €
Accumulation			402,295
Shares issued and outstanding	31,880	33,239	34,146
NAV per share	€ 12.88	€ 12.48	€ 11.78
Income	€ 61,814	€ 63,510	€ 62,789
Shares issued and outstanding	7,050	7,303	7,332
NAV per share	€ 8.77	€ 8.70	€ 8.56
M Retail:			
Income II	\$ 200,615	\$ 205,669	\$ 218,883
Shares issued and outstanding	22,228	22,969	24,922
NAV per share	\$ 9.03	\$ 8.95	\$ 8.78
M Retail GBP (Hedged):	£	8	N/A
Income			N/A
Shares issued and outstanding	1	N/A	N/A
NAV per share	£ 10.01	N/A	N/A
M Retail HKD (Unhedged):	HKD	2,506 HKD	2,466 HKD
Income			2,801
Shares issued and outstanding	253	253	298
NAV per share	HKD 9.91	HKD 9.76	HKD 9.40
M Retail SGD (Hedged):	SGD	59,893 SGD	99,440 SGD
Income II			100,715
Shares issued and outstanding	6,894	11,442	11,653
NAV per share	SGD 8.69	SGD 8.69	SGD 8.64
R Class:			
Income	\$ 4,540	\$ 5,033	\$ 4,980
Shares issued and outstanding	434	489	501
NAV per share	\$ 10.47	\$ 10.30	\$ 9.94
R Class EUR (Hedged):	€	2,149 €	2,214 €
Income			3,708
Shares issued and outstanding	252	262	445
NAV per share	€ 8.54	€ 8.47	€ 8.33
R Class GBP (Hedged):	£	1,961 £	2,544 £
Income			2,795
Shares issued and outstanding	212	279	315
NAV per share	£ 9.27	£ 9.13	£ 8.86
T Class:			
Income	\$ 8,833	\$ 8,281	\$ 8,517
Shares issued and outstanding	826	787	839
NAV per share	\$ 10.69	\$ 10.52	\$ 10.15
T Class EUR (Hedged):	€	59,785 €	63,046 €
Accumulation			65,092
Shares issued and outstanding	5,162	5,606	6,106
NAV per share	€ 11.58	€ 11.25	€ 10.66
Z Class:			
Income	\$ 51,579	\$ 73,778	\$ 78,203
Shares issued and outstanding	4,508	6,554	7,202
NAV per share	\$ 11.44	\$ 11.26	\$ 10.86

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
PIMCO Capital Securities Fund (continued)			
Z Class AUD (Hedged):	AUD	68,237 AUD	81,358 AUD
Income			104,790
Shares issued and outstanding	6,955	8,377	11,002
NAV per share	AUD 9.81	AUD 9.71	AUD 9.52
PIMCO Climate Bond Fund			
Net Assets	\$ 295,492	\$ 262,316	\$ 292,655
Institutional:			
Accumulation	\$ 41,528	\$ 26,436	\$ 27,502
Shares issued and outstanding	4,308	2,759	3,116
NAV per share	\$ 9.64	\$ 9.58	\$ 8.83
Institutional AUD (Hedged):	AUD	3,079 AUD	2,219 AUD
Income			N/A
Shares issued and outstanding	304	216	N/A
NAV per share	AUD 10.14	AUD 10.28	N/A
Institutional CHF (Hedged):	CHF	117 CHF	819 CHF
Accumulation			940
Shares issued and outstanding	14	94	112
NAV per share	CHF 8.63	CHF 8.76	CHF 8.42
Institutional EUR (Hedged):	€	37,484 €	40,309 €
Accumulation			62,757
Shares issued and outstanding	4,136	4,440	7,351
NAV per share	€ 9.06	€ 9.08	€ 8.54
Income	€ 74,652	€ 75,831	€ 73,780
Shares issued and outstanding	8,882	8,881	8,951
NAV per share	€ 8.40	€ 8.54	€ 8.24
Institutional GBP (Hedged):	£	34,485 £	28,218 £
Accumulation			32,441
Shares issued and outstanding	3,653	3,004	3,720
NAV per share	£ 9.44	£ 9.39	£ 8.72
Income	£ 50,309	£ 35,033	£ 25,204
Shares issued and outstanding	5,733	3,955	2,978
NAV per share	£ 8.78	£ 8.86	£ 8.46
Institutional SEK (Hedged):	SEK	45,852 SEK	18,846 SEK
Accumulation			290,215
Shares issued and outstanding	507	208	3,406
NAV per share	SEK 90.39	SEK 90.57	SEK 85.22
Institutional SGD (Hedged):	SGD	5,585 SGD	5,652 SGD
Accumulation			5,576
Shares issued and outstanding	596	602	635
NAV per share	SGD 9.37	SGD 9.39	SGD 8.78
Investor:			
Accumulation	\$ 11	\$ 11	N/A
Shares issued and outstanding	1	1	N/A
NAV per share	\$ 10.77	\$ 10.72	N/A
Administrative EUR (Hedged):	€	2,401	N/A
Accumulation			N/A
Shares issued and outstanding	239	N/A	N/A
NAV per share	€ 10.03	N/A	N/A
Administrative SEK (Hedged):	SEK	77 SEK	77 SEK
Accumulation			73
Shares issued and outstanding	1	1	1
NAV per share	SEK 89.30	SEK 89.71	SEK 84.84
E Class EUR (Hedged):	€	12,462 €	16,552 €
Accumulation			15,976
Shares issued and outstanding	1,422	1,877	1,909
NAV per share	€ 8.77	€ 8.82	€ 8.37
Z Class:			
Accumulation	\$ 10	\$ 10	\$ 9
Shares issued and outstanding	1	1	1
NAV per share	\$ 9.83	\$ 9.75	\$ 8.93

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Commodity Real Return Fund			
Net Assets	\$ 798,565	\$ 858,902	\$ 1,369,877
Institutional:			
Accumulation	\$ 333,196	\$ 311,581	\$ 397,781
Shares issued and outstanding	35,911	35,010	41,220
NAV per share	\$ 9.28	\$ 8.90	\$ 9.65
Institutional EUR (Hedged):			
Accumulation	€ 78,420	€ 112,842	€ 225,302
Shares issued and outstanding	8,960	13,338	23,996
NAV per share	€ 8.75	€ 8.46	€ 9.39
Institutional EUR (Unhedged):			
Accumulation	€ 49,358	€ 55,160	€ 87,086
Shares issued and outstanding	3,863	4,639	6,527
NAV per share	€ 12.78	€ 11.89	€ 13.34
Institutional GBP (Hedged):			
Accumulation	£ 18,558	£ 18,532	£ 39,019
Shares issued and outstanding	1,479	1,537	2,963
NAV per share	£ 12.55	£ 12.06	£ 13.17
Institutional GBP (Unhedged):			
Income	£ 22,256	£ 18,467	£ 17,587
Shares issued and outstanding	2,744	2,340	1,881
NAV per share	£ 8.11	£ 7.89	£ 9.35
Investor:			
Accumulation	\$ 20,408	\$ 21,974	\$ 50,111
Shares issued and outstanding	2,563	2,873	6,022
NAV per share	\$ 7.96	\$ 7.65	\$ 8.32
E Class:			
Accumulation	\$ 149,265	\$ 162,379	\$ 260,353
Shares issued and outstanding	20,385	23,016	33,734
NAV per share	\$ 7.32	\$ 7.06	\$ 7.72
E Class EUR (Hedged):			
Accumulation	€ 94,857	€ 111,508	€ 238,920
Shares issued and outstanding	14,356	17,383	33,254
NAV per share	€ 6.61	€ 6.41	€ 7.18
E Class SGD (Hedged):			
Accumulation	SGD 1,892	SGD 1,207	SGD 2,069
Shares issued and outstanding	181	119	183
NAV per share	SGD 10.48	SGD 10.18	SGD 11.30
H Institutional:			
Accumulation	\$ 4,099	\$ 6,125	\$ 3,614
Shares issued and outstanding	505	786	427
NAV per share	\$ 8.11	\$ 7.79	\$ 8.46
PIMCO Credit Opportunities Bond Fund			
Net Assets	\$ 120,441	\$ 100,063	\$ 97,153
Institutional:			
Accumulation	\$ 54,896	\$ 48,421	\$ 44,986
Shares issued and outstanding	3,604	3,281	3,318
NAV per share	\$ 15.23	\$ 14.76	\$ 13.56
Institutional CHF (Hedged):			
Accumulation	CHF 11,035	CHF 11,825	CHF 15,367
Shares issued and outstanding	1,019	1,105	1,500
NAV per share	CHF 10.83	CHF 10.71	CHF 10.24
Institutional EUR (Hedged):			
Accumulation	€ 26,722	€ 15,758	€ 15,443
Shares issued and outstanding	2,079	1,256	1,312
NAV per share	€ 12.85	€ 12.54	€ 11.77
E Class:			
Accumulation	\$ 13,677	\$ 8,932	\$ 8,985
Shares issued and outstanding	1,102	740	803
NAV per share	\$ 12.41	\$ 12.08	\$ 11.20
E Class EUR (Hedged):			
Accumulation	€ 10,205	€ 10,187	€ 9,455
Shares issued and outstanding	973	990	971
NAV per share	€ 10.49	€ 10.29	€ 9.74

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
PIMCO Credit Opportunities Bond Fund (continued)			
H Institutional:			
Accumulation	\$ 10	N/A	N/A
Shares issued and outstanding	1	N/A	N/A
NAV per share	\$ 10.18	N/A	N/A
Diversified Income Fund			
Net Assets	\$ 7,746,818	\$ 7,439,798	\$ 8,751,796
Institutional:			
Accumulation	\$ 509,553	\$ 624,037	\$ 824,847
Shares issued and outstanding	19,357	24,230	35,047
NAV per share	\$ 26.32	\$ 25.76	\$ 23.54
Income	\$ 281,638	\$ 297,569	\$ 352,231
Shares issued and outstanding	21,504	22,611	27,897
NAV per share	\$ 13.10	\$ 13.16	\$ 12.63
Institutional CAD (Hedged):			
Accumulation	CAD 491,731	CAD 465,402	CAD 441,412
Shares issued and outstanding	45,566	43,934	45,218
NAV per share	CAD 10.79	CAD 10.59	CAD 9.76
Institutional CHF (Hedged):			
Accumulation	CHF 8,463	CHF 13,431	CHF 15,646
Shares issued and outstanding	670	1,065	1,299
NAV per share	CHF 12.63	CHF 12.61	CHF 12.04
Income	CHF 5,178	CHF 5,215	CHF 8,022
Shares issued and outstanding	737	724	1,111
NAV per share	CHF 7.02	CHF 7.20	CHF 7.22
Institutional EUR (Hedged):			
Accumulation	€ 870,533	€ 889,868	€ 998,452
Shares issued and outstanding	52,404	54,327	65,216
NAV per share	€ 16.61	€ 16.38	€ 15.31
Income	€ 199,778	€ 201,004	€ 330,342
Shares issued and outstanding	25,640	25,470	42,647
NAV per share	€ 7.79	€ 7.89	€ 7.75
Institutional GBP (Hedged):			
Accumulation	£ 517,734	£ 519,724	£ 572,158
Shares issued and outstanding	36,739	37,644	44,993
NAV per share	£ 14.09	£ 13.81	£ 12.72
Income	£ 257,747	£ 267,079	£ 391,080
Shares issued and outstanding	43,574	44,733	67,375
NAV per share	£ 5.92	£ 5.97	£ 5.80
Institutional MXN (Hedged):			
Accumulation	MXN 639,807	MXN 407,573	MXN 270,310
Shares issued and outstanding	5,519	3,696	2,863
NAV per share	MXN 115.94	MXN 110.27	MXN 94.40
Institutional SEK (Hedged):			
Accumulation	SEK 185,488	SEK 180,061	SEK 168,340
Shares issued and outstanding	1,075	1,058	1,058
NAV per share	SEK 172.55	SEK 170.25	SEK 159.10
Institutional SGD (Hedged):			
Income	SGD 5,249	SGD 8,210	SGD 43,716
Shares issued and outstanding	637	982	5,366
NAV per share	SGD 8.25	SGD 8.36	SGD 8.15

Notes to Financial Statements (Cont.)

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Diversified Income Fund (continued)			
Investor:			
Accumulation	\$ 33,030	\$ 37,372	\$ 53,597
Shares issued and outstanding	2,488	2,872	4,492
NAV per share	\$ 13.27	\$ 13.01	\$ 11.93
Income	\$ 68,053	\$ 97,875	\$ 89,559
Shares issued and outstanding	7,687	11,003	10,495
NAV per share	\$ 8.85	\$ 8.89	\$ 8.53
Investor EUR (Hedged):			
Accumulation	€ 16,345	€ 18,112	€ 21,418
Shares issued and outstanding	1,044	1,171	1,477
NAV per share	€ 15.65	€ 15.46	€ 14.50
Income	€ 8,610	€ 9,072	€ 10,066
Shares issued and outstanding	1,169	1,216	1,375
NAV per share	€ 7.37	€ 7.46	€ 7.32
Administrative:			
Income	\$ 66,533	\$ 70,001	\$ 87,885
Shares issued and outstanding	6,886	7,208	9,431
NAV per share	\$ 9.66	\$ 9.71	\$ 9.32
Administrative AUD (Hedged):			
Income	N/A	N/A	AUD 2,794
Shares issued and outstanding	N/A	N/A	341
NAV per share	N/A	N/A	AUD 8.18
Administrative EUR (Hedged):			
Accumulation	€ 3,103	€ 3,265	€ 4,330
Shares issued and outstanding	203	217	306
NAV per share	€ 15.25	€ 15.08	€ 14.16
Administrative GBP (Hedged):			
Income	£ 7,859	£ 7,739	£ 8,358
Shares issued and outstanding	889	870	972
NAV per share	£ 8.84	£ 8.89	£ 8.60
Administrative JPY (Hedged):			
Accumulation	¥ 390,722	¥ 367,541	¥ 354,957
Shares issued and outstanding	474	441	438
NAV per share	¥ 825.00	¥ 833.00	¥ 811.00
Administrative SEK (Hedged):			
Accumulation	SEK 74	SEK 73	SEK 78
Shares issued and outstanding	1	1	1
NAV per share	SEK 86.95	SEK 86.00	SEK 80.78
Administrative SGD (Hedged):			
Income	SGD 84,785	SGD 63,405	SGD 55,693
Shares issued and outstanding	9,988	7,369	6,640
NAV per share	SGD 8.49	SGD 8.60	SGD 8.39
BM Retail:			
Decumulation	\$ 164,437	10	N/A
Shares issued and outstanding	17,089	1	N/A
NAV per share	\$ 9.62	\$ 9.95	N/A
Income II	\$ 127,337	\$ 33,787	9
Shares issued and outstanding	13,888	3,628	1
NAV per share	\$ 9.17	\$ 9.31	\$ 9.17
BN Retail:			
Income II	N/A	N/A	\$ 9
Shares issued and outstanding	N/A	N/A	1
NAV per share	N/A	N/A	\$ 9.17
E Class:			
Accumulation	\$ 547,767	\$ 577,044	\$ 655,637
Shares issued and outstanding	24,487	26,246	32,342
NAV per share	\$ 22.37	\$ 21.99	\$ 20.27
Income	\$ 279,382	\$ 300,411	\$ 372,507
Shares issued and outstanding	23,889	25,563	33,038
NAV per share	\$ 11.69	\$ 11.75	\$ 11.28
E Class CHF (Hedged):			
Accumulation	CHF 5,756	CHF 5,734	CHF 7,655
Shares issued and outstanding	667	663	918
NAV per share	CHF 8.63	CHF 8.65	CHF 8.34

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Diversified Income Fund (continued)			
E Class EUR (Hedged):			
Accumulation	€ 883,724	€ 949,425	€ 1,292,425
Shares issued and outstanding	61,548	66,761	96,369
NAV per share	€ 14.36	€ 14.22	€ 13.41
Income	€ 547,774	€ 618,912	€ 781,155
Shares issued and outstanding	61,605	68,720	88,377
NAV per share	€ 8.89	€ 9.01	€ 8.84
E Class SGD (Hedged):			
Income	SGD 14,299	SGD 17,307	SGD 22,377
Shares issued and outstanding	1,740	2,078	2,757
NAV per share	SGD 8.22	SGD 8.33	SGD 8.12
H Institutional:			
Accumulation	\$ 977,466	\$ 456,350	\$ 385,630
Shares issued and outstanding	49,347	23,526	21,717
NAV per share	\$ 19.81	\$ 19.40	\$ 17.76
Income	\$ 198	\$ 197	\$ 118
Shares issued and outstanding	22	22	14
NAV per share	\$ 8.93	\$ 8.98	\$ 8.61
M Retail:			
Decumulation	\$ 27,763	10	N/A
Shares issued and outstanding	2,870	1	N/A
NAV per share	\$ 9.67	\$ 9.95	N/A
Income	\$ 123,024	\$ 129,257	\$ 150,260
Shares issued and outstanding	12,300	12,858	15,573
NAV per share	\$ 10.00	\$ 10.05	\$ 9.65
Income II	\$ 163,359	\$ 164,458	\$ 183,635
Shares issued and outstanding	20,832	20,705	23,717
NAV per share	\$ 7.84	\$ 7.94	\$ 7.74
M Retail AUD (Hedged):			
Income	AUD 43,611	AUD 43,631	AUD 49,591
Shares issued and outstanding	4,846	4,793	5,574
NAV per share	AUD 9.00	AUD 9.10	AUD 8.90
N Retail:			
Income II	\$ 10	\$ 9	\$ 9
Shares issued and outstanding	1	1	1
NAV per share	\$ 9.50	\$ 9.34	\$ 8.61
T Class:			
Accumulation	\$ 22,674	\$ 24,098	\$ 25,356
Shares issued and outstanding	1,890	2,039	2,318
NAV per share	\$ 12.00	\$ 11.82	\$ 10.94
Income	\$ 5,395	\$ 6,268	\$ 6,829
Shares issued and outstanding	588	679	771
NAV per share	\$ 9.18	\$ 9.23	\$ 8.85
T Class EUR (Hedged):			
Accumulation	€ 34,373	€ 36,498	€ 36,445
Shares issued and outstanding	3,442	3,682	3,883
NAV per share	€ 9.99	€ 9.91	€ 9.38
Income	€ 17,902	€ 18,999	€ 19,507
Shares issued and outstanding	2,350	2,463	2,576
NAV per share	€ 7.62	€ 7.71	€ 7.57
W Class:			
Accumulation	\$ 30,193	\$ 29,812	\$ 64,400
Shares issued and outstanding	3,087	3,117	7,380
NAV per share	\$ 9.78	\$ 9.56	\$ 8.73
Income	\$ 9,931	\$ 11,290	\$ 45,458
Shares issued and outstanding	1,195	1,352	5,672
NAV per share	\$ 8.31	\$ 8.35	\$ 8.01
W Class CHF (Hedged):			
Accumulation	CHF 1,409	CHF 1,522	CHF 10,994
Shares issued and outstanding	161	174	1,317
NAV per share	CHF 8.78	CHF 8.76	CHF 8.35

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Diversified Income Fund (continued)			
Income	CHF 417	CHF 428	CHF 699
Shares issued and outstanding	56	56	91
NAV per share	CHF 7.46	CHF 7.65	CHF 7.67
W Class EUR (Hedged):			
Accumulation	€ 4,392	€ 4,968	€ 11,937
Shares issued and outstanding	481	552	1,420
NAV per share	€ 9.14	€ 9.01	€ 8.40
Income	€ 956	€ 1,078	€ 3,382
Shares issued and outstanding	123	137	438
NAV per share	€ 7.77	€ 7.87	€ 7.72
W Class GBP (Hedged):			
Accumulation	£ 287	£ 281	£ 2,089
Shares issued and outstanding	30	30	243
NAV per share	£ 9.54	£ 9.34	£ 8.59
Income	£ 138	£ 334	£ 2,895
Shares issued and outstanding	17	41	367
NAV per share	£ 8.10	£ 8.16	£ 7.89
W Class SGD (Hedged):			
Income	SGD 1,554	SGD 1,574	SGD 3,079
Shares issued and outstanding	192	192	385
NAV per share	SGD 8.10	SGD 8.21	SGD 8.00
Diversified Income Duration Hedged Fund			
Net Assets	\$ 380,360	\$ 412,839	\$ 564,684
Institutional:			
Accumulation	\$ 23,921	\$ 18,800	\$ 23,243
Shares issued and outstanding	1,442	1,197	1,617
NAV per share	\$ 16.59	\$ 15.70	\$ 14.38
Institutional EUR (Hedged):			
Accumulation	€ 23,980	€ 13,663	€ 87,225
Shares issued and outstanding	1,680	1,004	6,863
NAV per share	€ 14.27	€ 13.61	€ 12.71
Income II	€ 9,028	€ 9,164	€ 9,995
Shares issued and outstanding	1,240	1,266	1,372
NAV per share	€ 7.28	€ 7.24	€ 7.29
Institutional GBP (Hedged):			
Accumulation	£ 152,585	£ 153,980	£ 182,935
Shares issued and outstanding	9,551	10,174	13,134
NAV per share	£ 15.98	£ 15.14	£ 13.93
Income	£ 2,866	£ 41,868	£ 63,760
Shares issued and outstanding	351	5,208	7,894
NAV per share	£ 8.17	£ 8.04	£ 8.08
Investor:			
Accumulation	\$ 5,356	\$ 5,078	\$ 5,125
Shares issued and outstanding	389	389	428
NAV per share	\$ 13.76	\$ 13.04	\$ 11.98
E Class:			
Accumulation	\$ 24,276	\$ 18,689	\$ 24,033
Shares issued and outstanding	1,822	1,475	2,054
NAV per share	\$ 13.33	\$ 12.67	\$ 11.70
Income	\$ 31,703	\$ 30,961	\$ 33,306
Shares issued and outstanding	3,282	3,261	3,579
NAV per share	\$ 9.66	\$ 9.49	\$ 9.30
E Class EUR (Hedged):			
Accumulation	€ 40,927	€ 40,505	€ 54,593
Shares issued and outstanding	3,177	3,284	4,696
NAV per share	€ 12.88	€ 12.34	€ 11.63
Income	€ 18,061	€ 17,818	€ 18,931
Shares issued and outstanding	2,373	2,363	2,511
NAV per share	€ 7.61	€ 7.54	€ 7.54

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Diversified Income ESG Fund			
Net Assets	\$ 52,862	\$ 57,563	\$ 9,854
Institutional:			
Accumulation	\$ 10,437	\$ 10,289	\$ 9,367
Shares issued and outstanding	947	947	947
NAV per share	\$ 11.02	\$ 10.87	\$ 9.89
Institutional EUR (Hedged):			
Accumulation	€ 39,320	€ 42,539	€ 226
Shares issued and outstanding	3,725	4,056	23
NAV per share	€ 10.56	€ 10.49	€ 9.76
Institutional GBP (Hedged):			
Accumulation	£ 208	£ 205	£ 188
Shares issued and outstanding	19	19	19
NAV per share	£ 10.85	£ 10.71	£ 9.83
E Class:			
Accumulation	\$ 11	\$ 11	\$ 10
Shares issued and outstanding	1	1	1
NAV per share	\$ 10.84	\$ 10.73	\$ 9.85
E Class EUR (Hedged):			
Accumulation	€ 10	€ 10	€ 9
Shares issued and outstanding	1	1	1
NAV per share	€ 10.38	€ 10.36	€ 9.73
Dynamic Bond Fund			
Net Assets	\$ 3,498,953	\$ 3,445,573	\$ 3,483,601
Institutional:			
Accumulation	\$ 319,885	\$ 339,706	\$ 470,460
Shares issued and outstanding	21,434	23,366	34,671
NAV per share	\$ 14.92	\$ 14.54	\$ 13.57
Income	\$ 84,890	\$ 84,564	\$ 81,771
Shares issued and outstanding	8,063	8,063	8,057
NAV per share	\$ 10.53	\$ 10.49	\$ 10.15
Institutional CAD (Hedged):			
Accumulation	CAD 10,979	CAD 10,727	CAD 11,952
Shares issued and outstanding	999	999	1,186
NAV per share	CAD 10.99	CAD 10.73	CAD 10.08
Institutional CHF (Hedged):			
Accumulation	CHF 2,617	CHF 2,845	CHF 70,173
Shares issued and outstanding	255	279	7,073
NAV per share	CHF 10.26	CHF 10.20	CHF 9.92
Institutional EUR (Hedged):			
Accumulation	€ 38,424	€ 92,451	€ 187,622
Shares issued and outstanding	3,036	7,438	15,837
NAV per share	€ 12.66	€ 12.43	€ 11.85
Income	€ 3,630	€ 5,783	€ 11,318
Shares issued and outstanding	408	648	1,283
NAV per share	€ 8.90	€ 8.93	€ 8.82
Institutional GBP (Hedged):			
Accumulation	£ 2,073,706	£ 1,929,593	£ 1,840,373
Shares issued and outstanding	157,504	150,264	152,611
NAV per share	£ 13.17	£ 12.84	£ 12.06
Income	£ 90,548	£ 95,339	£ 94,155
Shares issued and outstanding	10,290	10,814	10,906
NAV per share	£ 8.80	£ 8.82	£ 8.63

Notes to Financial Statements (Cont.)

	As at 30-Jun-2024		As at 31-Dec-2023		As at 31-Dec-2022	
	Dynamic Bond Fund (continued)					
Institutional NOK (Hedged):						
Accumulation	NOK	3,470	NOK	3,465	NOK	4,066
Shares issued and outstanding		267		273		337
NAV per share	NOK	12.99	NOK	12.72	NOK	12.07
Investor:						
Accumulation	\$	37,340	\$	44,681	\$	46,677
Shares issued and outstanding		2,975		3,648		4,069
NAV per share	\$	12.55	\$	12.25	\$	11.47
Income	\$	1,114	\$	1,272	\$	2,830
Shares issued and outstanding		118		136		312
NAV per share	\$	9.42	\$	9.38	\$	9.08
Investor EUR (Hedged):						
Accumulation	€	1,597	€	2,053	€	2,013
Shares issued and outstanding		149		195		200
NAV per share	€	10.72	€	10.54	€	10.08
Administrative:						
Accumulation	\$	12,544	\$	15,191	\$	21,094
Shares issued and outstanding		904		1,121		1,659
NAV per share	\$	13.88	\$	13.56	\$	12.72
Administrative EUR (Hedged):						
Accumulation	€	962	€	959	€	1,170
Shares issued and outstanding		82		83		105
NAV per share	€	11.79	€	11.60	€	11.11
Administrative SEK (Hedged):						
Accumulation	SEK	52,221	SEK	55,239	SEK	61,257
Shares issued and outstanding		479		515		597
NAV per share	SEK	108.91	SEK	107.23	SEK	102.58
E Class:						
Accumulation	\$	66,397	\$	67,914	\$	69,989
Shares issued and outstanding		5,555		5,807		6,354
NAV per share	\$	11.95	\$	11.70	\$	11.01
Income	\$	12,740	\$	13,906	\$	14,979
Shares issued and outstanding		1,324		1,451		1,615
NAV per share	\$	9.62	\$	9.59	\$	9.28
E Class CHF (Hedged):						
Accumulation	CHF	7,248	CHF	7,671	CHF	8,868
Shares issued and outstanding		801		850		1,000
NAV per share	CHF	9.05	CHF	9.03	CHF	8.86
E Class EUR (Hedged):						
Accumulation	€	62,797	€	66,769	€	73,068
Shares issued and outstanding		5,652		6,094		6,936
NAV per share	€	11.11	€	10.96	€	10.54
E Class GBP (Hedged):						
Accumulation	£	1,633	£	1,882	£	3,354
Shares issued and outstanding		144		169		318
NAV per share	£	11.36	£	11.13	£	10.55
G Retail EUR (Hedged):						
Income	€	5,643	€	5,890	€	7,061
Shares issued and outstanding		696		736		896
NAV per share	€	8.11	€	8.00	€	7.88
H Institutional:						
Accumulation	\$	46,173	\$	44,168	\$	11,541
Shares issued and outstanding		4,137		4,058		1,135
NAV per share	\$	11.16	\$	10.88	\$	10.17
Income		N/A		N/A		10
Shares issued and outstanding		N/A		N/A		1
NAV per share		N/A		N/A		9.12
R Class:						
Accumulation	\$	4,354	\$	4,839	\$	6,385
Shares issued and outstanding		358		408		577
NAV per share	\$	12.16	\$	11.85	\$	11.07

	As at 30-Jun-2024		As at 31-Dec-2023		As at 31-Dec-2022	
	Dynamic Bond Fund (continued)					
Z Class:						
Accumulation	\$	21,199	\$	15,699	\$	6,683
Shares issued and outstanding		2,063		1,576		725
NAV per share	\$	10.27	\$	9.96	\$	9.22
Z Class AUD (Hedged):						
Income	AUD	13,470	AUD	16,551	AUD	27,023
Shares issued and outstanding		1,442		1,767		2,938
NAV per share	AUD	9.34	AUD	9.36	AUD	9.20
	Dynamic Multi-Asset Fund					
Net Assets	€	2,497,739	€	3,262,045	€	5,115,170
Institutional:						
Accumulation	€	754,745	€	1,030,988	€	1,644,656
Shares issued and outstanding		62,368		86,743		137,719
NAV per share	€	12.10	€	11.89	€	11.94
Income II	€	366	€	120,582	€	158,729
Shares issued and outstanding		34		11,229		14,419
NAV per share	€	10.83	€	10.74	€	11.01
Institutional CHF (Hedged):						
Accumulation	CHF	13	CHF	2,459	CHF	3,063
Shares issued and outstanding		1		245		297
NAV per share	CHF	10.07	CHF	10.04	CHF	10.31
Institutional GBP (Hedged):						
Accumulation	£	401,342	£	407,097	£	552,226
Shares issued and outstanding		30,749		31,957		43,745
NAV per share	£	13.05	£	12.74	£	12.62
Income	£	4,449	£	10,386	£	33,675
Shares issued and outstanding		416		955		3,025
NAV per share	£	10.69	£	10.88	£	11.13
Institutional ILS (Hedged):						
Accumulation	ILS	17,174	ILS	16,594	ILS	4,206
Shares issued and outstanding		1,695		1,668		423
NAV per share	ILS	10.13	ILS	9.95	ILS	9.93
Institutional SGD (Hedged):						
Accumulation	SGD	83,307	SGD	81,668	SGD	109,428
Shares issued and outstanding		9,328		9,303		12,486
NAV per share	SGD	8.93	SGD	8.78	SGD	8.76
Institutional USD (Hedged):						
Accumulation	\$	59,906	\$	113,739	\$	156,343
Shares issued and outstanding		4,190		8,164		11,438
NAV per share	\$	14.30	\$	13.93	\$	13.67
Income II	\$	4,400	\$	4,415	\$	4,450
Shares issued and outstanding		522		531		531
NAV per share	\$	8.43	\$	8.31	\$	8.38
Investor:						
Accumulation	€	7,966	€	9,375	€	10,626
Shares issued and outstanding		848		1,014		1,140
NAV per share	€	9.40	€	9.25	€	9.32
Investor USD (Hedged):						
Accumulation		N/A		N/A		9
Shares issued and outstanding		N/A		N/A		1
NAV per share		N/A		N/A		8.94

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Dynamic Multi-Asset Fund (continued)			
BM Retail AUD (Hedged): Income II	AUD 168	AUD 161	AUD 12
Shares issued and outstanding	19	18	1
NAV per share	AUD 8.72	AUD 8.75	AUD 9.19
BM Retail USD (Hedged): Income II	\$ 927	\$ 604	\$ 9
Shares issued and outstanding	103	67	1
NAV per share	\$ 9.00	\$ 8.97	\$ 9.25
E Class:			
Accumulation	€ 848,322	€ 1,109,492	€ 1,913,579
Shares issued and outstanding	76,353	101,172	171,934
NAV per share	€ 11.11	€ 10.97	€ 11.13
Income	€ 2,347	€ 3,256	€ 4,679
Shares issued and outstanding	259	361	506
NAV per share	€ 9.06	€ 9.02	€ 9.25
E Class USD (Hedged): Accumulation	\$ 98,875	\$ 125,652	\$ 192,230
Shares issued and outstanding	8,315	10,789	16,657
NAV per share	\$ 11.89	\$ 11.65	\$ 11.54
Income	N/A	N/A	\$ 32
Shares issued and outstanding	N/A	N/A	4
NAV per share	N/A	N/A	\$ 8.84
Income II	N/A	N/A	\$ 9
Shares issued and outstanding	N/A	N/A	1
NAV per share	N/A	N/A	\$ 8.27
H Institutional USD (Hedged): Accumulation	\$ 650	\$ 656	\$ 2,298
Shares issued and outstanding	65	67	240
NAV per share	\$ 9.99	\$ 9.74	\$ 9.58
M Retail AUD (Hedged): Income II	AUD 335	AUD 325	AUD 321
Shares issued and outstanding	43	41	39
NAV per share	AUD 7.86	AUD 7.85	AUD 8.17
M Retail SGD (Hedged): Income II	SGD 7,816	SGD 9,292	SGD 12,812
Shares issued and outstanding	974	1,158	1,538
NAV per share	SGD 8.02	SGD 8.02	SGD 8.33
M Retail USD (Hedged): Income II	\$ 39,506	\$ 45,217	\$ 65,622
Shares issued and outstanding	4,383	5,059	7,183
NAV per share	\$ 9.01	\$ 8.94	\$ 9.14
T Class:			
Accumulation	€ 54,349	€ 67,018	€ 83,511
Shares issued and outstanding	5,332	6,648	8,130
NAV per share	€ 10.19	€ 10.08	€ 10.27
T Class USD (Hedged): Accumulation	\$ 1,094	\$ 3,019	\$ 3,396
Shares issued and outstanding	125	353	399
NAV per share	\$ 8.72	\$ 8.56	\$ 8.51
Z Class:			
Accumulation	€ 92,098	€ 104,488	€ 151,534
Shares issued and outstanding	8,342	9,677	14,087
NAV per share	€ 11.04	€ 10.80	€ 10.76

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Emerging Local Bond Fund			
Net Assets	\$ 2,672,230	\$ 2,880,941	\$ 1,919,668
Institutional:			
Accumulation	\$ 1,846,837	\$ 1,787,853	\$ 1,295,760
Shares issued and outstanding	130,046	122,115	102,499
NAV per share	\$ 14.20	\$ 14.64	\$ 12.64
Income	\$ 96,860	\$ 86,891	\$ 67,645
Shares issued and outstanding	15,388	12,960	11,061
NAV per share	\$ 6.29	\$ 6.70	\$ 6.12
Institutional EUR (Unhedged):			
Accumulation	€ 351,020	€ 409,418	€ 172,199
Shares issued and outstanding	24,019	28,009	13,181
NAV per share	€ 14.61	€ 14.62	€ 13.06
Income	€ 156,647	€ 160,464	€ 133,001
Shares issued and outstanding	23,152	22,947	20,143
NAV per share	€ 6.77	€ 6.99	€ 6.60
Institutional GBP (Unhedged):			
Accumulation	£ 13,666	£ 6,345	£ 3,791
Shares issued and outstanding	616	280	183
NAV per share	£ 22.20	£ 22.69	£ 20.76
Investor:			
Accumulation	\$ 4,138	\$ 8,219	\$ 19,075
Shares issued and outstanding	388	747	2,001
NAV per share	\$ 10.66	\$ 11.00	\$ 9.53
Investor EUR (Unhedged):			
Accumulation	€ 80	€ 664	€ 698
Shares issued and outstanding	8	64	75
NAV per share	€ 10.33	€ 10.34	€ 9.28
E Class:			
Accumulation	\$ 36,587	\$ 41,451	\$ 35,736
Shares issued and outstanding	3,005	3,286	3,249
NAV per share	\$ 12.17	\$ 12.61	\$ 11.00
Income	\$ 13,818	\$ 15,039	\$ 12,985
Shares issued and outstanding	2,344	2,395	2,266
NAV per share	\$ 5.90	\$ 6.28	\$ 5.73
E Class EUR (Unhedged):			
Accumulation	€ 76,384	€ 76,314	€ 65,014
Shares issued and outstanding	4,882	4,853	4,579
NAV per share	€ 15.64	€ 15.73	€ 14.20
Income	€ 1,454	€ 1,590	€ 1,510
Shares issued and outstanding	158	167	168
NAV per share	€ 9.19	€ 9.50	€ 8.97
H Institutional:			
Accumulation	\$ 616	\$ 189,970	\$ 48,210
Shares issued and outstanding	62	18,463	5,416
NAV per share	\$ 9.98	\$ 10.29	\$ 8.90
Z Class:			
Income	\$ 28,500	\$ 27,121	\$ 38,228
Shares issued and outstanding	3,780	3,377	5,218
NAV per share	\$ 7.54	\$ 8.03	\$ 7.33
Emerging Local Bond ESG Fund			
Net Assets	\$ 113,387	\$ 102,408	\$ 6,609
Institutional:			
Accumulation	\$ 5,744	\$ 5,975	\$ 5,169
Shares issued and outstanding	489	489	489
NAV per share	\$ 11.75	\$ 12.22	\$ 10.57
Income	\$ 21	\$ 12	\$ 11
Shares issued and outstanding	2	1	1
NAV per share	\$ 10.51	\$ 11.26	\$ 10.34
Institutional EUR (Unhedged):			
Accumulation	€ 91,912	€ 85,778	€ 9
Shares issued and outstanding	8,286	7,664	1
NAV per share	€ 11.09	€ 11.19	€ 10.02

Notes to Financial Statements (Cont.)

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Emerging Local Bond ESG Fund (continued)			
Income	€ 10	€ 10	€ 9
Shares issued and outstanding	1	1	1
NAV per share	€ 9.92	€ 10.31	€ 9.81
Institutional GBP (Unhedged):			
Income	£ 8	£ 8	N/A
Shares issued and outstanding	1	1	N/A
NAV per share	£ 9.51	£ 10.13	N/A
Investor:			
Accumulation	\$ 12	\$ 12	\$ 11
Shares issued and outstanding	1	1	1
NAV per share	\$ 11.67	\$ 12.16	\$ 10.56
Income	\$ 12	\$ 12	\$ 11
Shares issued and outstanding	1	1	1
NAV per share	\$ 10.51	\$ 11.26	\$ 10.34
Investor EUR (Unhedged):			
Accumulation	€ 10	€ 10	€ 9
Shares issued and outstanding	1	1	1
NAV per share	€ 11.02	€ 11.14	€ 10.01
Income	€ 10	€ 10	€ 9
Shares issued and outstanding	1	1	1
NAV per share	€ 9.91	€ 10.31	€ 9.81
E Class:			
Accumulation	\$ 12	\$ 12	\$ 11
Shares issued and outstanding	1	1	1
NAV per share	\$ 11.53	\$ 12.05	\$ 10.53
Income	\$ 12	\$ 12	\$ 11
Shares issued and outstanding	1	1	1
NAV per share	\$ 10.51	\$ 11.25	\$ 10.34
E Class EUR (Unhedged):			
Accumulation	€ 10	€ 10	€ 9
Shares issued and outstanding	1	1	1
NAV per share	€ 10.88	€ 11.03	€ 9.98
Income	€ 10	€ 10	€ 9
Shares issued and outstanding	1	1	1
NAV per share	€ 9.92	€ 10.31	€ 9.80
Z Class:			
Accumulation	\$ 9,003	\$ 1,550	\$ 1,329
Shares issued and outstanding	742	123	123
NAV per share	\$ 12.14	\$ 12.57	\$ 10.77
Emerging Markets Bond Fund			
Net Assets	\$ 4,134,117	\$ 3,846,285	\$ 3,305,979
Institutional:			
Accumulation	\$ 1,304,682	\$ 1,269,939	\$ 1,097,175
Shares issued and outstanding	25,101	25,159	24,303
NAV per share	\$ 51.98	\$ 50.48	\$ 45.15
Income	\$ 122,155	\$ 91,725	\$ 56,849
Shares issued and outstanding	7,891	5,909	3,860
NAV per share	\$ 15.48	\$ 15.52	\$ 14.73
Institutional CHF (Hedged):			
Income	CHF 77,587	CHF 77,520	CHF 77,505
Shares issued and outstanding	5,479	5,347	5,390
NAV per share	CHF 14.16	CHF 14.50	CHF 14.38
Institutional EUR (Hedged):			
Accumulation	€ 696,845	€ 705,340	€ 694,951
Shares issued and outstanding	17,641	18,243	19,643
NAV per share	€ 39.50	€ 38.66	€ 35.38
Income	€ 439,816	€ 438,978	€ 401,157
Shares issued and outstanding	63,295	62,494	58,854
NAV per share	€ 6.95	€ 7.02	€ 6.82

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Emerging Markets Bond Fund (continued)			
Institutional EUR (Unhedged):			
Accumulation	€ 169,267	€ 179,735	€ 135,251
Shares issued and outstanding	13,129	14,796	12,028
NAV per share	€ 12.89	€ 12.15	€ 11.24
Institutional GBP (Hedged):			
Accumulation	£ 21,027	£ 20,841	£ 23,424
Shares issued and outstanding	785	800	997
NAV per share	£ 26.80	£ 26.06	£ 23.50
Income	£ 38,992	£ 26,761	£ 28,487
Shares issued and outstanding	10,743	7,338	8,167
NAV per share	£ 3.63	£ 3.65	£ 3.49
Institutional SGD (Hedged):			
Accumulation	SGD 25,145	SGD 24,108	SGD 31,394
Shares issued and outstanding	2,265	2,217	3,178
NAV per share	SGD 11.10	SGD 10.87	SGD 9.88
Investor:			
Accumulation	\$ 3,821	\$ 4,491	\$ 3,988
Shares issued and outstanding	79	96	95
NAV per share	\$ 48.11	\$ 46.80	\$ 42.01
Investor EUR (Hedged):			
Accumulation	€ 3,608	€ 3,537	€ 3,248
Shares issued and outstanding	398	398	398
NAV per share	€ 9.06	€ 8.88	€ 8.16
Administrative:			
Accumulation	\$ 27,836	\$ 30,109	\$ 22,981
Shares issued and outstanding	593	659	560
NAV per share	\$ 46.92	\$ 45.68	\$ 41.06
BM Retail:			
Decumulation	\$ 2,842	\$ 10	N/A
Shares issued and outstanding	297	1	N/A
NAV per share	\$ 9.58	\$ 9.94	N/A
Income II	\$ 2,252	\$ 862	\$ 9
Shares issued and outstanding	245	92	1
NAV per share	\$ 9.19	\$ 9.35	\$ 9.11
E Class:			
Accumulation	\$ 129,917	\$ 135,062	\$ 114,186
Shares issued and outstanding	2,938	3,131	2,933
NAV per share	\$ 44.22	\$ 43.14	\$ 38.93
Income	\$ 44,337	\$ 66,773	\$ 61,547
Shares issued and outstanding	4,753	7,136	6,932
NAV per share	\$ 9.33	\$ 9.36	\$ 8.88
E Class EUR (Hedged):			
Accumulation	€ 125,377	€ 134,655	€ 125,229
Shares issued and outstanding	3,737	4,082	4,112
NAV per share	€ 33.55	€ 32.99	€ 30.46
E Class SGD (Hedged):			
Accumulation	SGD 9,031	SGD 9,601	SGD 10,020
Shares issued and outstanding	147	159	181
NAV per share	SGD 61.24	SGD 60.26	SGD 55.23
H Institutional:			
Accumulation	\$ 691,452	\$ 417,764	\$ 302,479
Shares issued and outstanding	13,687	8,507	6,875
NAV per share	\$ 50.52	\$ 49.11	\$ 44.00
Income	\$ 272	\$ 272	\$ 217
Shares issued and outstanding	34	34	29
NAV per share	\$ 7.93	\$ 7.96	\$ 7.55
M Retail:			
Decumulation	\$ 30,083	\$ 10	N/A
Shares issued and outstanding	3,124	1	N/A
NAV per share	\$ 9.63	\$ 9.94	N/A

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Emerging Markets Bond Fund (continued)			
Income	\$ 9,537	\$ 8,479	\$ 8,675
Shares issued and outstanding	1,135	1,006	1,085
NAV per share	\$ 8.40	\$ 8.43	\$ 8.00
Income II	\$ 14,342	\$ 4,243	\$ 3,190
Shares issued and outstanding	2,074	606	473
NAV per share	\$ 6.91	\$ 7.00	\$ 6.75
M Retail AUD (Hedged):			
Income	AUD 4,780	AUD 5,240	AUD 1,510
Shares issued and outstanding	647	702	209
NAV per share	AUD 7.39	AUD 7.47	AUD 7.22
Z Class:			
Income	\$ 22,098	\$ 19,360	\$ 5,279
Shares issued and outstanding	2,147	1,876	540
NAV per share	\$ 10.29	\$ 10.32	\$ 9.78
Emerging Markets Bond ESG Fund			
Net Assets	\$ 2,883,625	\$ 2,693,921	\$ 2,492,475
Institutional:			
Accumulation	\$ 755,976	\$ 714,848	\$ 640,128
Shares issued and outstanding	47,051	45,724	45,303
NAV per share	\$ 16.07	\$ 15.63	\$ 14.13
Income	\$ 280,996	\$ 276,510	\$ 306,128
Shares issued and outstanding	35,637	34,964	40,679
NAV per share	\$ 7.88	\$ 7.91	\$ 7.53
Institutional CHF (Hedged):			
Accumulation	CHF 493,917	CHF 257,904	CHF 53,384
Shares issued and outstanding	59,229	31,142	6,825
NAV per share	CHF 8.34	CHF 8.28	CHF 7.82
Institutional EUR (Hedged):			
Accumulation	€ 884,369	€ 915,574	€ 1,011,465
Shares issued and outstanding	82,504	87,099	104,063
NAV per share	€ 10.72	€ 10.51	€ 9.72
Income	€ 154,636	€ 146,989	€ 132,184
Shares issued and outstanding	22,937	21,564	19,921
NAV per share	€ 6.74	€ 6.82	€ 6.64
Institutional GBP (Hedged):			
Income	£ 101,500	£ 108,520	£ 162,630
Shares issued and outstanding	13,525	14,385	22,478
NAV per share	£ 7.50	£ 7.54	£ 7.24
Institutional GBP (Unhedged):			
Income	£ 5,975	£ 5,452	£ 3,960
Shares issued and outstanding	755	692	499
NAV per share	£ 7.91	£ 7.88	£ 7.94
Investor NOK (Hedged):			
Accumulation	NOK 4,635	NOK 4,544	NOK 5,222
Shares issued and outstanding	40	40	50
NAV per share	NOK 114.63	NOK 112.37	NOK 103.95
Investor SEK (Hedged):			
Accumulation	SEK 27,147	SEK 27,789	SEK 27,736
Shares issued and outstanding	260	271	292
NAV per share	SEK 104.28	SEK 102.52	SEK 95.02

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Emerging Markets Bond ESG Fund (continued)			
Administrative:			
Accumulation	\$ 354	\$ 345	\$ 314
Shares issued and outstanding	37	37	37
NAV per share	\$ 9.63	\$ 9.39	\$ 8.53
Income	\$ 753	\$ 755	\$ 718
Shares issued and outstanding	95	95	95
NAV per share	\$ 7.89	\$ 7.91	\$ 7.53
Administrative EUR (Hedged):			
Accumulation	€ 1,193	N/A	N/A
Shares issued and outstanding	115	N/A	N/A
NAV per share	€ 10.33	N/A	N/A
Administrative SEK (Hedged):			
Accumulation	SEK 970	SEK 250	SEK 105
Shares issued and outstanding	11	3	1
NAV per share	SEK 84.97	SEK 83.60	SEK 77.61
E Class:			
Accumulation	\$ 3,677	\$ 3,444	\$ 924
Shares issued and outstanding	425	407	120
NAV per share	\$ 8.66	\$ 8.46	\$ 7.71
Income	\$ 541	\$ 512	\$ 676
Shares issued and outstanding	71	67	94
NAV per share	\$ 7.57	\$ 7.59	\$ 7.23
E Class EUR (Hedged):			
Accumulation	€ 32,114	€ 58,741	€ 57,844
Shares issued and outstanding	3,479	6,460	6,822
NAV per share	€ 9.23	€ 9.09	€ 8.48
Z Class:			
Accumulation	\$ 3,477	\$ 3,909	N/A
Shares issued and outstanding	305	353	N/A
NAV per share	\$ 11.41	\$ 11.06	N/A
Emerging Markets Corporate Bond Fund			
Net Assets	\$ 150,824	\$ 157,713	\$ 168,986
Institutional:			
Accumulation	\$ 10,503	\$ 12,120	\$ 8,279
Shares issued and outstanding	618	733	535
NAV per share	\$ 17.00	\$ 16.54	\$ 15.48
Institutional EUR (Hedged):			
Accumulation	€ 92,021	€ 90,459	€ 102,077
Shares issued and outstanding	6,660	6,680	7,881
NAV per share	€ 13.82	€ 13.54	€ 12.95
E Class:			
Accumulation	\$ 10,918	\$ 11,521	\$ 15,703
Shares issued and outstanding	861	930	1,342
NAV per share	\$ 12.68	\$ 12.39	\$ 11.70
E Class CHF (Hedged):			
Accumulation	CHF 8,392	CHF 8,772	CHF 10,121
Shares issued and outstanding	854	895	1,048
NAV per share	CHF 9.83	CHF 9.80	CHF 9.66
E Class EUR (Hedged):			
Accumulation	€ 20,006	€ 21,477	€ 23,540
Shares issued and outstanding	1,672	1,824	2,072
NAV per share	€ 11.96	€ 11.78	€ 11.36
PIMCO Emerging Markets Opportunities Fund			
Net Assets	\$ 318,949	\$ 282,790	\$ 205,131
Institutional:			
Accumulation	\$ 80,659	\$ 64,011	\$ 25,166
Shares issued and outstanding	6,856	5,588	2,449
NAV per share	\$ 11.77	\$ 11.46	\$ 10.28

Notes to Financial Statements (Cont.)

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
PIMCO Emerging Markets Opportunities Fund (continued)			
Institutional EUR (Partially Hedged):			
Accumulation	€ 91,745	€ 77,402	€ 72,560
Shares issued and outstanding	8,317	7,282	7,427
NAV per share	€ 11.03	€ 10.63	€ 9.77
Institutional GBP (Partially Hedged):			
Income	£ 877	£ 829	£ 760
Shares issued and outstanding	91	85	81
NAV per share	£ 9.64	£ 9.70	£ 9.37
E Class:			
Accumulation	\$ 11	\$ 11	N/A
Shares issued and outstanding	1	1	N/A
NAV per share	\$ 11.02	\$ 10.78	N/A
Income	\$ 144	\$ 11	N/A
Shares issued and outstanding	14	1	N/A
NAV per share	\$ 10.54	\$ 10.65	N/A
E Class EUR (Partially Hedged):			
Accumulation	€ 3,037	€ 759	€ 9
Shares issued and outstanding	291	75	1
NAV per share	€ 10.45	€ 10.12	€ 9.38
Z Class:			
Accumulation	\$ 135,445	\$ 131,360	\$ 101,602
Shares issued and outstanding	11,633	11,634	10,102
NAV per share	\$ 11.64	\$ 11.29	\$ 10.06
Emerging Markets Short-Term Local Currency Fund			
Net Assets	\$ 17,396	\$ 19,946	\$ 20,937
Institutional EUR (Unhedged):			
Accumulation	€ 5,023	€ 6,118	€ 6,154
Shares issued and outstanding	326	408	437
NAV per share	€ 15.39	€ 14.99	€ 14.08
E Class:			
Accumulation	\$ 3,510	\$ 4,075	\$ 4,388
Shares issued and outstanding	274	315	371
NAV per share	\$ 12.82	\$ 12.93	\$ 11.84
E Class EUR (Unhedged):			
Accumulation	€ 7,933	€ 8,249	€ 9,351
Shares issued and outstanding	551	586	700
NAV per share	€ 14.40	€ 14.09	€ 13.36
PIMCO ESG Income Fund			
Net Assets	\$ 288,622	\$ 271,208	\$ 237,961
Institutional:			
Accumulation	\$ 28,785	\$ 44,067	\$ 23,414
Shares issued and outstanding	2,841	4,416	2,486
NAV per share	\$ 10.13	\$ 9.98	\$ 9.42
Income	\$ 6	\$ 6	\$ 3,575
Shares issued and outstanding	1	1	393
NAV per share	\$ 9.19	\$ 9.28	\$ 9.10
Institutional AUD (Hedged):			
Income	AUD 70,099	AUD 71,681	AUD 57,036
Shares issued and outstanding	7,898	7,954	6,338
NAV per share	AUD 8.87	AUD 9.01	AUD 9.00
Institutional CHF (Hedged):			
Accumulation	CHF 1,044	CHF 1,264	CHF 7,316
Shares issued and outstanding	114	137	803
NAV per share	CHF 9.20	CHF 9.24	CHF 9.11
Institutional EUR (Hedged):			
Accumulation	€ 43,912	€ 43,366	€ 105,509
Shares issued and outstanding	4,589	4,567	11,509
NAV per share	€ 9.57	€ 9.50	€ 9.17

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
PIMCO ESG Income Fund (continued)			
Income	€ 42,477	€ 42,423	€ 1,925
Shares issued and outstanding	4,897	4,808	217
NAV per share	€ 8.67	€ 8.82	€ 8.85
Institutional GBP (Hedged):			
Income	£ 1,153	£ 382	£ 405
Shares issued and outstanding	128	42	44
NAV per share	£ 9.00	£ 9.10	£ 9.00
Institutional NOK (Hedged):			
Accumulation	NOK 458,690	NOK 286,985	N/A
Shares issued and outstanding	4,382	2,768	N/A
NAV per share	NOK 104.69	NOK 103.69	N/A
Institutional SEK (Hedged):			
Accumulation	SEK 424,734	SEK 177,546	SEK 122,486
Shares issued and outstanding	4,438	1,868	1,335
NAV per share	SEK 95.71	SEK 95.05	SEK 91.73
Institutional SGD (Hedged):			
Income	SGD 404	SGD 411	SGD 367
Shares issued and outstanding	45	45	40
NAV per share	SGD 8.97	SGD 9.13	SGD 9.09
Administrative SEK (Hedged):			
Accumulation	SEK 31,522	SEK 52,396	SEK 79,369
Shares issued and outstanding	313	523	816
NAV per share	SEK 100.70	SEK 100.24	SEK 97.22
E Class:			
Accumulation	\$ 2,615	\$ 2,429	\$ 1,433
Shares issued and outstanding	265	249	155
NAV per share	\$ 9.85	\$ 9.74	\$ 9.28
Income	\$ 642	\$ 444	\$ 387
Shares issued and outstanding	70	48	43
NAV per share	\$ 9.13	\$ 9.25	\$ 9.10
E Class CHF (Hedged):			
Income	CHF 594	CHF 9	CHF 9
Shares issued and outstanding	72	1	1
NAV per share	CHF 8.28	CHF 8.57	CHF 8.81
E Class EUR (Hedged):			
Accumulation	€ 6,514	€ 6,379	€ 4,811
Shares issued and outstanding	703	691	535
NAV per share	€ 9.26	€ 9.23	€ 8.99
Income	€ 2,592	€ 1,798	€ 1,016
Shares issued and outstanding	301	204	115
NAV per share	€ 8.62	€ 8.81	€ 8.86
R Class AUD (Hedged):			
Income	AUD 26,459	AUD 26,623	AUD 31,770
Shares issued and outstanding	2,987	2,955	3,530
NAV per share	AUD 8.86	AUD 9.01	AUD 9.00
Euro Bond Fund			
Net Assets	€ 1,567,844	€ 1,671,713	€ 1,913,275
Institutional:			
Accumulation	€ 1,129,997	€ 1,122,219	€ 1,386,127
Shares issued and outstanding	48,949	48,219	64,252
NAV per share	€ 23.08	€ 23.27	€ 21.57

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Euro Bond Fund (continued)			
Income	€ 21,924	€ 31,807	€ 68,589
Shares issued and outstanding	1,534	2,175	4,956
NAV per share	€ 14.29	€ 14.63	€ 13.84
Institutional CHF (Hedged):			
Accumulation	CHF 248,061	CHF 327,426	CHF 313,292
Shares issued and outstanding	8,134	10,517	10,631
NAV per share	CHF 30.50	CHF 31.13	CHF 29.47
Investor:			
Accumulation	€ 21,335	€ 20,023	€ 16,885
Shares issued and outstanding	998	927	841
NAV per share	€ 21.38	€ 21.59	€ 20.08
E Class:			
Accumulation	€ 113,395	€ 120,775	€ 101,050
Shares issued and outstanding	5,795	6,094	5,451
NAV per share	€ 19.57	€ 19.82	€ 18.54
Income	€ 23,622	€ 24,717	€ 23,340
Shares issued and outstanding	2,291	2,342	2,337
NAV per share	€ 10.31	€ 10.55	€ 9.99
Euro Credit Fund			
Net Assets	€ 514,761	€ 537,186	€ 610,008
Institutional:			
Accumulation	€ 345,611	€ 347,915	€ 348,784
Shares issued and outstanding	22,270	22,389	24,516
NAV per share	€ 15.52	€ 15.54	€ 14.23
Income II	€ 4,292	€ 6,860	€ 16,940
Shares issued and outstanding	460	719	1,879
NAV per share	€ 9.33	€ 9.54	€ 9.02
E Class:			
Accumulation	€ 31,613	€ 40,494	€ 11,194
Shares issued and outstanding	2,628	3,346	1,001
NAV per share	€ 12.03	€ 12.10	€ 11.18
H Institutional:			
Accumulation	€ 133,159	€ 141,817	€ 232,926
Shares issued and outstanding	14,215	15,125	27,156
NAV per share	€ 9.37	€ 9.38	€ 8.58
Income II	€ 86	€ 100	€ 164
Shares issued and outstanding	10	11	20
NAV per share	€ 8.50	€ 8.68	€ 8.14
Euro Income Bond Fund			
Net Assets	€ 1,475,613	€ 1,387,227	€ 1,352,980
Institutional:			
Accumulation	€ 373,492	€ 323,024	€ 332,727
Shares issued and outstanding	24,471	21,389	23,944
NAV per share	€ 15.26	€ 15.10	€ 13.90
Income	€ 62,914	€ 65,612	€ 79,523
Shares issued and outstanding	6,493	6,705	8,533
NAV per share	€ 9.69	€ 9.79	€ 9.32
Investor:			
Accumulation	€ 12,060	€ 14,845	€ 10,138
Shares issued and outstanding	1,236	1,536	1,136
NAV per share	€ 9.75	€ 9.67	€ 8.93

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Euro Income Bond Fund (continued)			
Income	€ 8,057	€ 8,086	€ 8,520
Shares issued and outstanding	858	851	939
NAV per share	€ 9.39	€ 9.50	€ 9.08
Administrative:			
Accumulation	€ 1,814	N/A	N/A
Shares issued and outstanding	179	N/A	N/A
NAV per share	€ 10.11	N/A	N/A
E Class:			
Accumulation	€ 588,390	€ 573,864	€ 540,713
Shares issued and outstanding	43,465	42,654	43,285
NAV per share	€ 13.54	€ 13.45	€ 12.49
Income	€ 379,196	€ 359,021	€ 347,514
Shares issued and outstanding	44,443	41,468	41,763
NAV per share	€ 8.53	€ 8.66	€ 8.32
T Class:			
Accumulation	€ 34,533	€ 30,390	€ 24,746
Shares issued and outstanding	3,334	2,946	2,573
NAV per share	€ 10.36	€ 10.32	€ 9.62
Income	€ 15,157	€ 12,385	€ 9,099
Shares issued and outstanding	2,016	1,620	1,234
NAV per share	€ 7.52	€ 7.64	€ 7.38
Euro Long Average Duration Fund			
Net Assets	€ 1,157,308	€ 923,969	€ 110,048
Institutional:			
Accumulation	€ 1,156,946	€ 923,958	€ 110,048
Shares issued and outstanding	59,772	44,105	5,786
NAV per share	€ 19.36	€ 20.95	€ 19.02
E Class:			
Accumulation	€ 362	€ 11	N/A
Shares issued and outstanding	35	1	N/A
NAV per share	€ 10.42	€ 11.33	N/A
Euro Short-Term Fund			
Net Assets	€ 207,708	€ 193,514	€ 353,095
Institutional:			
Accumulation	€ 146,998	€ 165,347	€ 339,031
Shares issued and outstanding	11,641	13,404	28,689
NAV per share	€ 12.63	€ 12.34	€ 11.82
Investor:			
Accumulation	€ 9	N/A	N/A
Shares issued and outstanding	1	N/A	N/A
NAV per share	€ 10.02	N/A	N/A
E Class:			
Accumulation	€ 60,701	€ 28,167	€ 14,064
Shares issued and outstanding	5,511	2,608	1,350
NAV per share	€ 11.01	€ 10.80	€ 10.42
PIMCO European High Yield Bond Fund			
Net Assets	€ 341,983	€ 367,767	€ 174,162
Institutional:			
Accumulation	€ 186,825	€ 219,781	€ 32,875
Shares issued and outstanding	16,499	19,847	3,379
NAV per share	€ 11.32	€ 11.07	€ 9.73
E Class:			
Accumulation	€ 7,486	€ 4,061	€ 10
Shares issued and outstanding	652	360	1
NAV per share	€ 11.48	€ 11.28	€ 10.00
Income	€ 114	€ 10	N/A
Shares issued and outstanding	11	1	N/A
NAV per share	€ 10.55	€ 10.61	N/A

Notes to Financial Statements (Cont.)

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
PIMCO European High Yield Bond Fund (continued)			
Z Class:			
Accumulation	€ 147,558	€ 143,915	€ 141,277
Shares issued and outstanding	12,727	12,727	14,301
NAV per share	€ 11.59	€ 11.31	€ 9.88
PIMCO European Short-Term Opportunities Fund			
Net Assets	€ 942,107	€ 130,610	€ 211,172
Institutional:			
Accumulation	€ 884,140	€ 67,680	€ 127,942
Shares issued and outstanding	75,206	5,907	11,637
NAV per share	€ 11.76	€ 11.46	€ 10.99
E Class:			
Accumulation	€ 11,979	€ 11,471	€ 7,775
Shares issued and outstanding	1,198	1,175	826
NAV per share	€ 10.00	€ 9.77	€ 9.42
H Institutional:			
Accumulation	€ 45,988	€ 51,459	€ 75,455
Shares issued and outstanding	4,517	5,184	7,907
NAV per share	€ 10.18	€ 9.93	€ 9.54
Global Advantage Fund			
Net Assets	\$ 421,145	\$ 432,290	\$ 410,459
Institutional:			
Accumulation	\$ 7,610	\$ 7,698	\$ 7,716
Shares issued and outstanding	540	540	582
NAV per share	\$ 14.10	\$ 14.26	\$ 13.28
Institutional CHF (Partially Hedged):			
Income	CHF 108,171	CHF 108,735	CHF 111,046
Shares issued and outstanding	12,443	12,443	12,487
NAV per share	CHF 8.69	CHF 8.74	CHF 8.89
Institutional EUR (Partially Hedged):			
Accumulation	€ 212,513	€ 206,079	€ 203,446
Shares issued and outstanding	15,558	15,268	15,828
NAV per share	€ 13.66	€ 13.50	€ 12.85
Institutional NOK (Partially Hedged):			
Accumulation	NOK 632,886	NOK 620,678	NOK 577,381
Shares issued and outstanding	4,109	4,106	4,099
NAV per share	NOK 154.04	NOK 151.18	NOK 140.84
E Class EUR (Partially Hedged):			
Accumulation	€ 5,559	€ 6,009	€ 6,540
Shares issued and outstanding	468	509	576
NAV per share	€ 11.89	€ 11.80	€ 11.36
Global Bond Fund			
Net Assets	\$ 15,343,059	\$ 13,077,262	\$ 11,420,112
Institutional:			
Accumulation	\$ 7,083,905	\$ 4,616,460	\$ 3,410,090
Shares issued and outstanding	205,063	134,931	107,593
NAV per share	\$ 34.55	\$ 34.21	\$ 31.69

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Global Bond Fund (continued)			
Income	\$ 252,743	\$ 210,566	\$ 172,513
Shares issued and outstanding	13,807	11,420	9,898
NAV per share	\$ 18.30	\$ 18.44	\$ 17.43
Institutional (Currency Exposure):			
Accumulation	\$ 322,820	\$ 307,999	\$ 326,665
Shares issued and outstanding	10,632	9,940	11,261
NAV per share	\$ 30.36	\$ 30.99	\$ 29.01
Income	\$ 18,480	\$ 19,480	\$ 19,875
Shares issued and outstanding	995	1,011	1,080
NAV per share	\$ 18.56	\$ 19.27	\$ 18.41
Institutional AUD (Hedged):			
Accumulation	AUD 41,717	N/A	N/A
Shares issued and outstanding	4,138	N/A	N/A
NAV per share	AUD 10.08	N/A	N/A
Institutional CAD (Hedged):			
Accumulation	CAD 51,209	CAD 50,875	CAD 54,563
Shares issued and outstanding	4,696	4,696	5,395
NAV per share	CAD 10.90	CAD 10.83	CAD 10.11
Institutional CHF (Hedged):			
Accumulation	CHF 355,262	CHF 365,291	CHF 440,925
Shares issued and outstanding	11,579	11,784	14,706
NAV per share	CHF 30.68	CHF 31.00	CHF 29.98
Income	CHF 137,169	CHF 142,984	CHF 175,781
Shares issued and outstanding	7,989	8,104	10,095
NAV per share	CHF 17.17	CHF 17.64	CHF 17.41
Institutional EUR (Currency Exposure):			
Accumulation	€ 173,349	€ 191,275	€ 190,480
Shares issued and outstanding	12,932	14,411	14,810
NAV per share	€ 13.41	€ 13.27	€ 12.86
Institutional EUR (Hedged):			
Accumulation	€ 1,875,131	€ 1,986,158	€ 1,974,600
Shares issued and outstanding	70,250	74,563	78,287
NAV per share	€ 26.69	€ 26.64	€ 25.22
Income	€ 528,684	€ 597,513	€ 512,652
Shares issued and outstanding	32,725	36,436	32,355
NAV per share	€ 16.16	€ 16.40	€ 15.84
Institutional GBP (Currency Exposure):			
Accumulation	£ 2,439	£ 2,186	£ 3,343
Shares issued and outstanding	229	203	313
NAV per share	£ 10.64	£ 10.76	£ 10.68
Institutional GBP (Hedged):			
Accumulation	£ 199,901	£ 189,318	£ 162,896
Shares issued and outstanding	8,946	8,545	7,879
NAV per share	£ 22.35	£ 22.16	£ 20.68
Income	£ 113,444	£ 117,923	£ 132,242
Shares issued and outstanding	9,028	9,288	10,904
NAV per share	£ 12.57	£ 12.70	£ 12.13
Institutional NOK (Hedged):			
Accumulation	NOK 2,319,528	NOK 2,483,411	NOK 2,918,045
Shares issued and outstanding	10,620	11,421	14,215
NAV per share	NOK 218.40	NOK 217.44	NOK 205.28

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Global Bond Fund (continued)			
Institutional NZD (Hedged):			
Income	NZD 113,204	NZD 148,154	NZD 167,929
Shares issued and outstanding	2,685	3,487	4,162
NAV per share	NZD 42.16	NZD 42.48	NZD 40.35
Institutional SEK (Hedged):			
Accumulation	SEK 432,256	SEK 458,269	SEK 1,120,588
Shares issued and outstanding	2,083	2,212	5,712
NAV per share	SEK 207.56	SEK 207.22	SEK 196.17
Institutional SGD (Hedged):			
Accumulation	SGD 663,516	SGD 229,722	SGD 217,237
Shares issued and outstanding	36,327	12,592	12,665
NAV per share	SGD 18.27	SGD 18.24	SGD 17.15
Income	SGD 114	SGD 115	N/A
Shares issued and outstanding	11	11	N/A
NAV per share	SGD 10.17	SGD 10.33	N/A
Investor:			
Accumulation	\$ 228,184	\$ 201,431	\$ 94,643
Shares issued and outstanding	7,212	6,417	3,244
NAV per share	\$ 31.64	\$ 31.39	\$ 29.18
Income	\$ 41,448	\$ 54,670	\$ 28,517
Shares issued and outstanding	2,695	3,529	1,948
NAV per share	\$ 15.38	\$ 15.49	\$ 14.64
Investor CHF (Hedged):			
Accumulation	CHF 107,633	CHF 125,907	CHF 145,814
Shares issued and outstanding	9,166	10,594	12,641
NAV per share	CHF 11.74	CHF 11.88	CHF 11.53
Investor EUR (Hedged):			
Accumulation	€ 85,009	€ 84,542	€ 75,495
Shares issued and outstanding	3,411	3,393	3,189
NAV per share	€ 24.92	€ 24.92	€ 23.68
Investor GBP (Hedged):			
Accumulation	£ 9,622	£ 6,747	£ 5,437
Shares issued and outstanding	460	325	280
NAV per share	£ 20.91	£ 20.77	£ 19.45
Investor NOK (Hedged):			
Accumulation	NOK 54,667	NOK 62,521	NOK 23,662
Shares issued and outstanding	267	306	122
NAV per share	NOK 205.02	NOK 204.47	NOK 193.71
Administrative:			
Accumulation	\$ 13,911	\$ 13,375	\$ 9,565
Shares issued and outstanding	453	439	337
NAV per share	\$ 30.70	\$ 30.48	\$ 28.38
Administrative SEK (Hedged):			
Accumulation	SEK 76,477	SEK 124,505	SEK 114,069
Shares issued and outstanding	846	1,376	1,325
NAV per share	SEK 90.40	SEK 90.48	SEK 86.08
E Class:			
Accumulation	\$ 360,515	\$ 369,607	\$ 326,703
Shares issued and outstanding	12,320	12,696	12,006
NAV per share	\$ 29.26	\$ 29.11	\$ 27.21
Income	\$ 132,197	\$ 143,056	\$ 101,393
Shares issued and outstanding	10,000	10,742	8,054
NAV per share	\$ 13.22	\$ 13.32	\$ 12.59

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Global Bond Fund (continued)			
E Class (Currency Exposure):			
Accumulation	\$ 35,412	\$ 38,405	\$ 34,705
Shares issued and outstanding	2,959	3,130	2,994
NAV per share	\$ 11.97	\$ 12.27	\$ 11.59
Income	\$ 17,705	\$ 19,849	\$ 13,040
Shares issued and outstanding	1,782	1,925	1,324
NAV per share	\$ 9.94	\$ 10.31	\$ 9.85
E Class CHF (Hedged):			
Accumulation	CHF 2,471	CHF 2,398	CHF 1,921
Shares issued and outstanding	274	262	215
NAV per share	CHF 9.01	CHF 9.14	CHF 8.92
E Class EUR (Hedged):			
Accumulation	€ 662,309	€ 698,781	€ 685,427
Shares issued and outstanding	29,283	30,821	31,641
NAV per share	€ 22.62	€ 22.67	€ 21.66
Income	€ 38,961	€ 40,788	€ 31,423
Shares issued and outstanding	4,393	4,531	3,613
NAV per share	€ 8.87	€ 9.00	€ 8.70
G Retail EUR (Hedged):			
Income	€ 91,982	€ 68,720	€ 66,161
Shares issued and outstanding	10,154	7,568	7,543
NAV per share	€ 9.06	€ 9.08	€ 8.77
H Institutional:			
Accumulation	\$ 700,695	\$ 743,816	\$ 752,379
Shares issued and outstanding	21,031	22,522	24,551
NAV per share	\$ 33.32	\$ 33.03	\$ 30.65
Income	\$ 2,311	\$ 2,227	\$ 2,035
Shares issued and outstanding	250	239	231
NAV per share	\$ 9.24	\$ 9.30	\$ 8.79
H Institutional (Currency Exposure):			
Accumulation	\$ 20,629	\$ 150,642	\$ 309,569
Shares issued and outstanding	2,417	17,281	37,885
NAV per share	\$ 8.54	\$ 8.72	\$ 8.17
M Retail:			
Income II	\$ 806	\$ 854	\$ 1,358
Shares issued and outstanding	88	92	153
NAV per share	\$ 9.14	\$ 9.27	\$ 8.89
M Retail HKD (Unhedged):			
Income II	HKD 16,243	HKD 18,703	HKD 5,118
Shares issued and outstanding	1,773	2,013	575
NAV per share	HKD 9.16	HKD 9.29	HKD 8.91
M Retail SGD (Hedged):			
Income II	SGD 22,816	SGD 13,975	N/A
Shares issued and outstanding	2,287	1,370	N/A
NAV per share	SGD 9.98	SGD 10.20	N/A
R Class EUR (Hedged):			
Accumulation	€ 6,023	€ 6,081	€ 5,591
Shares issued and outstanding	541	547	530
NAV per share	€ 11.13	€ 11.12	€ 10.56
T Class:			
Accumulation	\$ 16,816	\$ 17,137	\$ 15,814
Shares issued and outstanding	1,477	1,511	1,487
NAV per share	\$ 11.38	\$ 11.34	\$ 10.63
Income	\$ 5,000	\$ 5,367	\$ 3,040
Shares issued and outstanding	474	506	303
NAV per share	\$ 10.54	\$ 10.61	\$ 10.04
T Class EUR (Hedged):			
Accumulation	€ 24,361	€ 24,878	€ 14,560
Shares issued and outstanding	2,522	2,566	1,567
NAV per share	€ 9.66	€ 9.70	€ 9.29
W Class:			
Accumulation	\$ 138,317	\$ 118,273	\$ 24,415
Shares issued and outstanding	14,120	12,197	2,721
NAV per share	\$ 9.80	\$ 9.70	\$ 8.97

Notes to Financial Statements (Cont.)

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Global Bond Fund (continued)			
Income	\$ 59,610	\$ 54,179	\$ 9,498
Shares issued and outstanding	6,608	5,964	1,106
NAV per share	\$ 9.02	\$ 9.08	\$ 8.59
Income II	\$ 730	\$ 529	N/A
Shares issued and outstanding	71	51	N/A
NAV per share	\$ 10.34	\$ 10.43	N/A
W Class CHF (Hedged):			
Accumulation	CHF 35,881	CHF 32,887	CHF 24,828
Shares issued and outstanding	4,067	3,691	2,884
NAV per share	CHF 8.82	CHF 8.91	CHF 8.61
Income	CHF 7,043	CHF 4,389	CHF 705
Shares issued and outstanding	867	526	86
NAV per share	CHF 8.12	CHF 8.34	CHF 8.24
W Class EUR (Hedged):			
Accumulation	€ 53,445	€ 23,248	€ 9,594
Shares issued and outstanding	5,812	2,535	1,106
NAV per share	€ 9.20	€ 9.17	€ 8.68
Income	€ 5,184	€ 4,237	€ 2,352
Shares issued and outstanding	612	493	283
NAV per share	€ 8.47	€ 8.59	€ 8.30
W Class GBP (Hedged):			
Accumulation	£ 17,521	£ 16,595	£ 2,383
Shares issued and outstanding	1,823	1,743	268
NAV per share	£ 9.61	£ 9.52	£ 8.88
Income	£ 10,682	£ 8,538	£ 5,877
Shares issued and outstanding	1,207	957	692
NAV per share	£ 8.85	£ 8.92	£ 8.49
W Class NOK (Hedged):			
Accumulation	NOK 9,938	NOK 11,384	NOK 4,083
Shares issued and outstanding	106	122	46
NAV per share	NOK 94.14	NOK 93.68	NOK 88.35
W Class SGD (Hedged):			
Income II	SGD 16,226	SGD 10,799	N/A
Shares issued and outstanding	1,603	1,049	N/A
NAV per share	SGD 10.12	SGD 10.30	N/A
Global Bond ESG Fund			
Net Assets	\$ 3,892,824	\$ 3,561,180	\$ 3,106,190
Institutional:			
Accumulation	\$ 367,947	\$ 365,875	\$ 366,227
Shares issued and outstanding	32,079	32,142	34,584
NAV per share	\$ 11.47	\$ 11.38	\$ 10.59
Income	\$ 38,093	\$ 47,502	\$ 65,549
Shares issued and outstanding	4,005	4,956	7,213
NAV per share	\$ 9.51	\$ 9.58	\$ 9.09
Institutional CHF (Hedged):			
Accumulation	CHF 677,363	CHF 599,209	CHF 454,679
Shares issued and outstanding	72,584	63,416	49,550
NAV per share	CHF 9.33	CHF 9.45	CHF 9.18

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Global Bond ESG Fund (continued)			
Institutional EUR (Currency Exposure):			
Accumulation	N/A	N/A	€ 3,933
Shares issued and outstanding	N/A	N/A	444
NAV per share	N/A	N/A	€ 8.85
Institutional EUR (Hedged):			
Accumulation	€ 1,200,569	€ 928,944	€ 957,548
Shares issued and outstanding	121,546	94,043	101,940
NAV per share	€ 9.88	€ 9.88	€ 9.39
Income	€ 43,989	€ 47,447	€ 92,352
Shares issued and outstanding	5,014	5,326	10,695
NAV per share	€ 8.77	€ 8.91	€ 8.63
Institutional GBP (Currency Exposure):			
Income	£ 24,136	£ 686	£ 8
Shares issued and outstanding	2,642	73	1
NAV per share	£ 9.14	£ 9.38	£ 9.55
Institutional GBP (Hedged):			
Accumulation	£ 109,293	£ 101,214	£ 2,394
Shares issued and outstanding	11,267	10,501	266
NAV per share	£ 9.70	£ 9.64	£ 9.03
Income	£ 85,898	£ 79,564	£ 84,397
Shares issued and outstanding	9,122	8,333	9,242
NAV per share	£ 9.42	£ 9.55	£ 9.13
Institutional GBP (Unhedged):			
Income	£ 8,730	£ 8,646	£ 20,996
Shares issued and outstanding	942	928	2,240
NAV per share	£ 9.27	£ 9.31	£ 9.37
Institutional NOK (Hedged):			
Accumulation	NOK 6,549,025	NOK 6,352,155	NOK 5,366,868
Shares issued and outstanding	612,716	595,694	531,175
NAV per share	NOK 10.69	NOK 10.66	NOK 10.10
Institutional NZD (Hedged):			
Income	NZD 70,668	NZD 70,237	NZD 64,722
Shares issued and outstanding	7,086	6,984	6,755
NAV per share	NZD 9.97	NZD 10.06	NZD 9.58
Institutional SEK (Hedged):			
Accumulation	SEK 405,879	SEK 357,538	SEK 504,943
Shares issued and outstanding	4,439	3,909	5,807
NAV per share	SEK 91.43	SEK 91.47	SEK 86.95
Investor:			
Accumulation	\$ 6,996	\$ 12,932	\$ 8,195
Shares issued and outstanding	643	1,195	811
NAV per share	\$ 10.88	\$ 10.82	\$ 10.10
Administrative SEK (Hedged):			
Accumulation	SEK 146,823	SEK 89,882	N/A
Shares issued and outstanding	1,428	871	N/A
NAV per share	SEK 102.85	SEK 103.14	N/A
E Class:			
Income	\$ 4,167	\$ 4,640	\$ 3,846
Shares issued and outstanding	422	467	408
NAV per share	\$ 9.86	\$ 9.94	\$ 9.42

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Global Bond ESG Fund (continued)			
E Class CHF (Hedged):			
Accumulation	CHF 2,997	CHF 1,699	CHF 77
Shares issued and outstanding	309	172	8
NAV per share	CHF 9.69	CHF 9.86	CHF 9.66
E Class EUR (Hedged):			
Accumulation	€ 40,471	€ 41,956	€ 38,263
Shares issued and outstanding	4,372	4,512	4,288
NAV per share	€ 9.26	€ 9.30	€ 8.92
Z Class AUD (Hedged):			
Income	AUD 513,054	AUD 490,444	AUD 356,037
Shares issued and outstanding	52,796	49,785	37,495
NAV per share	AUD 9.72	AUD 9.85	AUD 9.50
Global Bond Ex-US Fund			
Net Assets	\$ 884,296	\$ 800,126	\$ 716,022
Institutional:			
Accumulation	\$ 508,968	\$ 461,455	\$ 420,156
Shares issued and outstanding	20,491	18,846	18,790
NAV per share	\$ 24.84	\$ 24.49	\$ 22.36
Income	\$ 45,584	\$ 38,610	\$ 32,820
Shares issued and outstanding	2,873	2,428	2,206
NAV per share	\$ 15.87	\$ 15.90	\$ 14.88
Institutional EUR (Hedged):			
Accumulation	€ 19,290	€ 22,817	€ 45,032
Shares issued and outstanding	1,116	1,329	2,816
NAV per share	€ 17.28	€ 17.16	€ 15.99
Investor:			
Accumulation	\$ 6,267	\$ 6,785	\$ 6,657
Shares issued and outstanding	269	295	316
NAV per share	\$ 23.28	\$ 22.99	\$ 21.07
Administrative:			
Accumulation	\$ 10,452	\$ 10,238	\$ 10,720
Shares issued and outstanding	465	460	525
NAV per share	\$ 22.50	\$ 22.23	\$ 20.41
E Class:			
Income	\$ 59,519	\$ 42,176	\$ 23,336
Shares issued and outstanding	3,862	2,731	1,615
NAV per share	\$ 15.41	\$ 15.44	\$ 14.45
E Class (Currency Exposure):			
Income	\$ 37,881	\$ 54,158	\$ 62,837
Shares issued and outstanding	4,793	6,463	7,858
NAV per share	\$ 7.90	\$ 8.38	\$ 8.00
H Institutional:			
Accumulation	\$ 77,771	\$ 46,259	\$ 6,714
Shares issued and outstanding	6,978	4,207	667
NAV per share	\$ 11.14	\$ 11.00	\$ 10.06
Z Class:			
Accumulation	\$ 117,180	\$ 115,239	\$ 104,722
Shares issued and outstanding	10,957	10,957	10,957
NAV per share	\$ 10.69	\$ 10.52	\$ 9.56
Global High Yield Bond Fund			
Net Assets	\$ 3,005,969	\$ 2,980,250	\$ 3,102,868
Institutional:			
Accumulation	\$ 613,102	\$ 633,820	\$ 579,939
Shares issued and outstanding	20,365	21,624	22,368
NAV per share	\$ 30.11	\$ 29.31	\$ 25.93

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Global High Yield Bond Fund (continued)			
Income	\$ 298,007	\$ 298,704	\$ 292,202
Shares issued and outstanding	28,459	28,490	29,927
NAV per share	\$ 10.47	\$ 10.48	\$ 9.76
Institutional CHF (Hedged):			
Accumulation	CHF 24,851	CHF 24,625	CHF 22,915
Shares issued and outstanding	1,431	1,428	1,439
NAV per share	CHF 17.36	CHF 17.24	CHF 15.92
Income	CHF 3,608	CHF 3,467	CHF 3,237
Shares issued and outstanding	483	454	436
NAV per share	CHF 7.47	CHF 7.64	CHF 7.43
Institutional EUR (Hedged):			
Accumulation	€ 697,104	€ 698,966	€ 725,182
Shares issued and outstanding	27,833	28,447	32,640
NAV per share	€ 25.05	€ 24.57	€ 22.22
Income	€ 209,475	€ 136,798	€ 155,150
Shares issued and outstanding	20,561	13,305	15,853
NAV per share	€ 10.19	€ 10.28	€ 9.79
Institutional GBP (Hedged):			
Accumulation	£ 50,392	£ 45,376	£ 31,335
Shares issued and outstanding	2,976	2,749	2,130
NAV per share	£ 16.93	£ 16.51	£ 14.71
Income	£ 212,021	£ 215,523	£ 292,800
Shares issued and outstanding	40,590	41,123	59,445
NAV per share	£ 5.22	£ 5.24	£ 4.93
Investor:			
Accumulation	\$ 1,681	\$ 2,146	\$ 1,820
Shares issued and outstanding	119	156	149
NAV per share	\$ 14.08	\$ 13.73	\$ 12.19
Income	\$ 11	\$ 11	N/A
Shares issued and outstanding	1	1	N/A
NAV per share	\$ 10.71	\$ 10.72	N/A
Investor EUR (Hedged):			
Accumulation	€ 1,106	€ 5,450	€ 12,416
Shares issued and outstanding	46	232	583
NAV per share	€ 23.88	€ 23.47	€ 21.30
Administrative:			
Accumulation	\$ 21,560	\$ 22,199	\$ 30,795
Shares issued and outstanding	775	818	1,276
NAV per share	\$ 27.82	\$ 27.15	\$ 24.14
Income	\$ 16,546	\$ 16,634	\$ 21,259
Shares issued and outstanding	1,615	1,621	2,225
NAV per share	\$ 10.25	\$ 10.26	\$ 9.56
BM Retail:			
Income II	\$ 4,882	\$ 3,173	\$ 10
Shares issued and outstanding	505	324	1
NAV per share	\$ 9.67	\$ 9.78	\$ 9.34
E Class:			
Accumulation	\$ 124,584	\$ 123,931	\$ 129,353
Shares issued and outstanding	4,856	4,939	5,776
NAV per share	\$ 25.66	\$ 25.09	\$ 22.40
Income	\$ 76,886	\$ 96,084	\$ 109,532
Shares issued and outstanding	7,454	9,302	11,389
NAV per share	\$ 10.32	\$ 10.33	\$ 9.62
E Class EUR (Hedged):			
Accumulation	€ 213,737	€ 224,500	€ 224,727
Shares issued and outstanding	8,914	9,501	10,424
NAV per share	€ 23.98	€ 23.63	€ 21.56
Income	€ 25,844	€ 27,762	€ 27,782
Shares issued and outstanding	3,103	3,303	3,472
NAV per share	€ 8.33	€ 8.40	€ 8.00

Notes to Financial Statements (Cont.)

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Global High Yield Bond Fund (continued)			
E Class GBP (Hedged):			
Income	£ 3,433	£ 3,519	£ 5,932
Shares issued and outstanding	311	318	572
NAV per share	£ 11.03	£ 11.06	£ 10.38
E Class SGD (Hedged):			
Income	SGD 12,975	SGD 8,215	SGD 6,387
Shares issued and outstanding	1,380	865	711
NAV per share	SGD 9.40	SGD 9.50	SGD 8.98
H Institutional:			
Accumulation	\$ 153,860	\$ 128,939	\$ 218,500
Shares issued and outstanding	5,332	4,586	8,771
NAV per share	\$ 28.86	\$ 28.12	\$ 24.91
Income	\$ 7,701	\$ 7,523	\$ 4,003
Shares issued and outstanding	830	809	462
NAV per share	\$ 9.28	\$ 9.29	\$ 8.66
M Retail:			
Income	\$ 15,995	\$ 16,994	\$ 17,710
Shares issued and outstanding	1,570	1,667	1,865
NAV per share	\$ 10.19	\$ 10.20	\$ 9.50
Income II	\$ 53,500	\$ 34,630	\$ 35,654
Shares issued and outstanding	6,649	4,268	4,652
NAV per share	\$ 8.05	\$ 8.11	\$ 7.66
R Class:			
Accumulation	\$ 2,062	\$ 2,439	\$ 2,617
Shares issued and outstanding	125	152	184
NAV per share	\$ 16.48	\$ 16.06	\$ 14.25
T Class:			
Accumulation	\$ 6,810	\$ 5,769	\$ 5,339
Shares issued and outstanding	501	433	448
NAV per share	\$ 13.58	\$ 13.31	\$ 11.93
Income	\$ 1,899	\$ 2,662	\$ 1,796
Shares issued and outstanding	198	277	200
NAV per share	\$ 9.61	\$ 9.62	\$ 8.96
Global High Yield Bond ESG Fund			
Net Assets	\$ 9,778	N/A	N/A
Institutional:			
Accumulation	\$ 9,235	N/A	N/A
Shares issued and outstanding	921	N/A	N/A
NAV per share	\$ 10.03	N/A	N/A
Institutional EUR (Hedged):			
Accumulation	€ 233	N/A	N/A
Shares issued and outstanding	23	N/A	N/A
NAV per share	€ 10.02	N/A	N/A
Institutional GBP (Hedged):			
Accumulation	£ 200	N/A	N/A
Shares issued and outstanding	20	N/A	N/A
NAV per share	£ 10.03	N/A	N/A
E Class:			
Income	\$ 10	N/A	N/A
Shares issued and outstanding	1	N/A	N/A
NAV per share	\$ 10.02	N/A	N/A
E Class EUR (Hedged):			
Income	€ 9	N/A	N/A
Shares issued and outstanding	1	N/A	N/A
NAV per share	€ 10.01	N/A	N/A
E Class GBP (Hedged):			
Income	£ 8	N/A	N/A
Shares issued and outstanding	1	N/A	N/A
NAV per share	£ 10.02	N/A	N/A
Z Class:			
Accumulation	\$ 10	N/A	N/A
Shares issued and outstanding	1	N/A	N/A
NAV per share	\$ 10.03	N/A	N/A

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Global Investment Grade Credit Fund			
Net Assets	\$ 9,129,313	\$ 10,713,722	\$ 10,538,341
Institutional:			
Accumulation	\$ 2,482,595	\$ 3,012,636	\$ 2,618,560
Shares issued and outstanding	120,994	148,124	140,682
NAV per share	\$ 20.52	\$ 20.34	\$ 18.61
Income	\$ 519,141	\$ 587,774	\$ 474,941
Shares issued and outstanding	46,318	51,901	44,276
NAV per share	\$ 11.21	\$ 11.32	\$ 10.73
Institutional (Currency Exposure):			
Accumulation	\$ 117,261	\$ 117,937	\$ 100,855
Shares issued and outstanding	7,898	7,912	7,439
NAV per share	\$ 14.85	\$ 14.91	\$ 13.56
Income	\$ 14,106	\$ 19,023	\$ 22,435
Shares issued and outstanding	1,716	2,261	2,833
NAV per share	\$ 8.22	\$ 8.41	\$ 7.92
Institutional AUD (Hedged):			
Income	AUD 6,159	AUD 6,260	AUD 7,370
Shares issued and outstanding	706	705	861
NAV per share	AUD 8.73	AUD 8.87	AUD 8.56
Institutional CHF (Hedged):			
Accumulation	CHF 463,030	CHF 529,814	CHF 656,465
Shares issued and outstanding	30,270	34,237	44,353
NAV per share	CHF 15.30	CHF 15.47	CHF 14.80
Income	CHF 28,676	CHF 31,431	CHF 33,474
Shares issued and outstanding	4,089	4,344	4,674
NAV per share	CHF 7.01	CHF 7.24	CHF 7.16
Institutional CZK (Hedged):			
Income	CZK 184,605	CZK 195,936	CZK 339,010
Shares issued and outstanding	21,305	22,425	41,499
NAV per share	CZK 8.66	CZK 8.74	CZK 8.17
Institutional EUR (Currency Exposure):			
Accumulation	€ 48,496	€ 47,238	€ 43,714
Shares issued and outstanding	3,501	3,501	3,441
NAV per share	€ 13.85	€ 13.49	€ 12.70
Institutional EUR (Hedged):			
Accumulation	€ 872,626	€ 1,004,207	€ 1,343,974
Shares issued and outstanding	48,549	55,930	79,965
NAV per share	€ 17.97	€ 17.95	€ 16.81
Income	€ 343,274	€ 365,512	€ 447,965
Shares issued and outstanding	35,937	37,572	47,525
NAV per share	€ 9.55	€ 9.73	€ 9.43
Institutional GBP (Hedged):			
Accumulation	£ 130,012	£ 125,032	£ 112,550
Shares issued and outstanding	6,361	6,164	6,014
NAV per share	£ 20.44	£ 20.29	£ 18.72
Income	£ 624,086	£ 637,646	£ 767,395
Shares issued and outstanding	54,764	55,185	69,403
NAV per share	£ 11.40	£ 11.55	£ 11.06

	As at 30-Jun-2024		As at 31-Dec-2023		As at 31-Dec-2022	
	Global Investment Grade Credit Fund (continued)					
Institutional HKD (Unhedged):						
Income	HKD	81,289		N/A		N/A
Shares issued and outstanding		8,191		N/A		N/A
NAV per share	HKD	9.92		N/A		N/A
Institutional NOK (Hedged):						
Accumulation	NOK	281,332	NOK	287,785	NOK	258,128
Shares issued and outstanding		1,958		2,009		1,931
NAV per share	NOK	143.70	NOK	143.24	NOK	133.69
Institutional SEK (Hedged):						
Accumulation	SEK	2,822,320	SEK	2,820,196	SEK	2,527,557
Shares issued and outstanding		183,953		183,913		176,118
NAV per share	SEK	15.34	SEK	15.33	SEK	14.35
Institutional SGD (Hedged):						
Income	SGD	22,225	SGD	98,125	SGD	11,301
Shares issued and outstanding		2,489		10,785		1,291
NAV per share	SGD	8.93	SGD	9.10	SGD	8.76
Investor:						
Accumulation	\$	267,296	\$	337,303	\$	440,714
Shares issued and outstanding		12,018		15,273		21,729
NAV per share	\$	22.24	\$	22.08	\$	20.28
Income	\$	76,275	\$	143,565	\$	131,169
Shares issued and outstanding		6,395		11,912		11,489
NAV per share	\$	11.93	\$	12.05	\$	11.42
Investor AUD (Hedged):						
Income	AUD	1,947	AUD	8,369	AUD	10,542
Shares issued and outstanding		228		961		1,256
NAV per share	AUD	8.56	AUD	8.70	AUD	8.39
Investor CHF (Hedged):						
Accumulation	CHF	4,894	CHF	4,911	CHF	5,359
Shares issued and outstanding		439		435		494
NAV per share	CHF	11.14	CHF	11.29	CHF	10.84
Income	CHF	3,897	CHF	4,293	CHF	5,334
Shares issued and outstanding		431		461		578
NAV per share	CHF	9.03	CHF	9.32	CHF	9.23
Investor EUR (Hedged):						
Accumulation	€	27,933	€	31,093	€	26,086
Shares issued and outstanding		1,657		1,843		1,646
NAV per share	€	16.86	€	16.87	€	15.85
Income	€	9,870	€	10,366	€	11,379
Shares issued and outstanding		986		1,016		1,151
NAV per share	€	10.02	€	10.20	€	9.88
Investor GBP (Hedged):						
Income	£	4,736	£	4,257	£	4,175
Shares issued and outstanding		426		379		389
NAV per share	£	11.11	£	11.24	£	10.73
Investor SGD (Hedged):						
Income	SGD	4,203	SGD	7,115	SGD	7,277
Shares issued and outstanding		483		802		852
NAV per share	SGD	8.71	SGD	8.88	SGD	8.54

	As at 30-Jun-2024		As at 31-Dec-2023		As at 31-Dec-2022	
	Global Investment Grade Credit Fund (continued)					
Administrative:						
Accumulation	\$	92,936	\$	88,580	\$	76,931
Shares issued and outstanding		4,893		4,693		4,431
NAV per share	\$	19.00	\$	18.88	\$	17.36
Income	\$	67,423	\$	70,601	\$	47,290
Shares issued and outstanding		5,848		6,060		4,285
NAV per share	\$	11.53	\$	11.65	\$	11.04
Administrative CHF (Hedged):						
Accumulation	CHF	167	CHF	173	CHF	391
Shares issued and outstanding		17		17		41
NAV per share	CHF	9.78	CHF	9.92	CHF	9.54
Administrative EUR (Hedged):						
Accumulation	€	10,315	€	10,048	€	7,522
Shares issued and outstanding		649		632		503
NAV per share	€	15.89	€	15.91	€	14.97
Income	€	8,438	€	9,002	€	7,846
Shares issued and outstanding		873		914		822
NAV per share	€	9.67	€	9.85	€	9.54
Administrative GBP (Hedged):						
Income	£	6,475	£	6,900	£	4,557
Shares issued and outstanding		586		617		427
NAV per share	£	11.05	£	11.18	£	10.68
Administrative HKD (Unhedged):						
Income	HKD	35,587	HKD	35,963	HKD	10,505
Shares issued and outstanding		4,033		4,033		1,244
NAV per share	HKD	8.82	HKD	8.92	HKD	8.44
Administrative SEK (Hedged):						
Accumulation	SEK	58,401	SEK	61,831	SEK	901,901
Shares issued and outstanding		5,426		5,733		88,869
NAV per share	SEK	10.76	SEK	10.78	SEK	10.15
Administrative SGD (Hedged):						
Income	SGD	16,405	SGD	19,497	SGD	2,918
Shares issued and outstanding		1,952		2,276		354
NAV per share	SGD	8.40	SGD	8.56	SGD	8.24
BM Retail:						
Decumulation	\$	5,986	\$	10		N/A
Shares issued and outstanding		627		1		N/A
NAV per share	\$	9.54	\$	9.95		N/A
E Class:						
Accumulation	\$	714,501	\$	726,293	\$	605,749
Shares issued and outstanding		40,021		40,860		36,905
NAV per share	\$	17.85	\$	17.78	\$	16.41
Income	\$	219,212	\$	249,811	\$	216,440
Shares issued and outstanding		18,021		20,324		18,589
NAV per share	\$	12.16	\$	12.29	\$	11.64
E Class CHF (Hedged):						
Accumulation	CHF	44,879	CHF	48,855	CHF	52,629
Shares issued and outstanding		4,467		4,786		5,342
NAV per share	CHF	10.05	CHF	10.21	CHF	9.85
E Class EUR (Currency Exposure):						
Income	€	1,384	€	1,375	€	1,340
Shares issued and outstanding		148		148		148
NAV per share	€	9.33	€	9.26	€	9.03
E Class EUR (Hedged):						
Accumulation	€	297,168	€	350,203	€	451,796
Shares issued and outstanding		19,489		22,889		31,264
NAV per share	€	15.25	€	15.30	€	14.45
Income	€	182,685	€	191,362	€	197,011
Shares issued and outstanding		22,173		22,805		24,230
NAV per share	€	8.24	€	8.39	€	8.13

Notes to Financial Statements (Cont.)

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Global Investment Grade Credit Fund (continued)			
E Class GBP (Hedged):			
Income	£ 19,369	£ 20,954	£ 20,979
Shares issued and outstanding	1,678	1,795	1,881
NAV per share	£ 11.54	£ 11.68	£ 11.15
E Class SGD (Hedged):			
Income	SGD 52,865	SGD 48,801	SGD 30,453
Shares issued and outstanding	5,910	5,352	3,472
NAV per share	SGD 8.95	SGD 9.12	SGD 8.77
H Institutional:			
Accumulation	\$ 293,082	\$ 485,344	\$ 282,176
Shares issued and outstanding	13,765	22,978	14,572
NAV per share	\$ 21.29	\$ 21.12	\$ 19.36
Income	\$ 18,574	\$ 18,189	\$ 17,320
Shares issued and outstanding	2,053	1,990	2,000
NAV per share	\$ 9.05	\$ 9.14	\$ 8.66
H Institutional (Currency Exposure):			
Accumulation	\$ 9,063	\$ 85,535	\$ 184,082
Shares issued and outstanding	1,031	9,678	22,850
NAV per share	\$ 8.79	\$ 8.84	\$ 8.06
M Retail:			
Decumulation	\$ 18,312	\$ 10	N/A
Shares issued and outstanding	1,908	1	N/A
NAV per share	\$ 9.60	\$ 9.96	N/A
Income	\$ 27,321	\$ 28,765	\$ 25,037
Shares issued and outstanding	2,967	3,092	2,840
NAV per share	\$ 9.21	\$ 9.30	\$ 8.82
Income II	\$ 76,979	\$ 89,186	\$ 86,672
Shares issued and outstanding	9,425	10,736	10,861
NAV per share	\$ 8.17	\$ 8.31	\$ 7.98
M Retail HKD (Unhedged):			
Income	HKD 9,001	HKD 9,098	HKD 8,376
Shares issued and outstanding	1,019	1,019	990
NAV per share	HKD 8.84	HKD 8.93	HKD 8.46
R Class:			
Accumulation	\$ 8,713	\$ 11,284	\$ 16,316
Shares issued and outstanding	672	876	1,381
NAV per share	\$ 12.97	\$ 12.88	\$ 11.81
Income	\$ 4,475	\$ 4,627	\$ 4,870
Shares issued and outstanding	490	502	558
NAV per share	\$ 9.12	\$ 9.22	\$ 8.73
R Class EUR (Hedged):			
Income	€ 1,655	€ 2,174	€ 2,758
Shares issued and outstanding	215	278	364
NAV per share	€ 7.69	€ 7.83	€ 7.59
R Class GBP (Hedged):			
Income	£ 5,615	£ 6,122	£ 8,117
Shares issued and outstanding	667	718	998
NAV per share	£ 8.42	£ 8.52	£ 8.14
T Class:			
Accumulation	\$ 24,568	\$ 26,285	\$ 28,595
Shares issued and outstanding	2,214	2,375	2,786
NAV per share	\$ 11.10	\$ 11.07	\$ 10.26
T Class EUR (Hedged):			
Accumulation	€ 3,306	€ 4,398	€ 3,508
Shares issued and outstanding	353	467	393
NAV per share	€ 9.36	€ 9.41	€ 8.92
W Class:			
Accumulation	\$ 37,135	\$ 43,413	\$ 32,822
Shares issued and outstanding	3,906	4,609	3,811
NAV per share	\$ 9.51	\$ 9.42	\$ 8.61
Income	\$ 19,262	\$ 20,522	\$ 11,533
Shares issued and outstanding	2,296	2,421	1,437
NAV per share	\$ 8.39	\$ 8.48	\$ 8.03

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Global Investment Grade Credit Fund (continued)			
W Class CHF (Hedged):			
Accumulation	CHF 18,254	CHF 20,410	CHF 20,144
Shares issued and outstanding	2,136	2,362	2,440
NAV per share	CHF 8.55	CHF 8.64	CHF 8.26
W Class EUR (Hedged):			
Accumulation	€ 16,231	€ 15,763	€ 14,812
Shares issued and outstanding	1,823	1,773	1,781
NAV per share	€ 8.90	€ 8.89	€ 8.31
Income	€ 4,835	€ 5,515	€ 2,194
Shares issued and outstanding	616	690	283
NAV per share	€ 7.84	€ 7.99	€ 7.74
W Class GBP (Hedged):			
Accumulation	£ 4,139	£ 3,652	£ 3,270
Shares issued and outstanding	445	396	385
NAV per share	£ 9.30	£ 9.22	£ 8.50
Income	£ 12,818	£ 13,232	£ 6,970
Shares issued and outstanding	1,564	1,596	881
NAV per share	£ 8.19	£ 8.29	£ 7.92
W Class SGD (Hedged):			
Income	SGD 12,676	SGD 14,814	SGD 4,506
Shares issued and outstanding	1,552	1,780	563
NAV per share	SGD 8.17	SGD 8.32	SGD 8.01
Global Investment Grade Credit ESG Fund			
Net Assets	\$ 2,217,461	\$ 2,170,207	\$ 1,369,890
Institutional:			
Accumulation	\$ 92,420	\$ 64,347	\$ 61,632
Shares issued and outstanding	8,122	5,695	5,924
NAV per share	\$ 11.38	\$ 11.30	\$ 10.40
Income	\$ 130,282	\$ 121,717	\$ 10,347
Shares issued and outstanding	14,110	13,032	1,167
NAV per share	\$ 9.23	\$ 9.34	\$ 8.86
Institutional CHF (Hedged):			
Accumulation	CHF 169,061	CHF 190,076	CHF 190,278
Shares issued and outstanding	17,547	19,472	20,258
NAV per share	CHF 9.63	CHF 9.76	CHF 9.39
Income	CHF 2,566	CHF 3,016	CHF 2,020
Shares issued and outstanding	328	374	253
NAV per share	CHF 7.82	CHF 8.07	CHF 8.00
Institutional EUR (Hedged):			
Accumulation	€ 570,454	€ 538,219	€ 220,186
Shares issued and outstanding	56,325	53,109	23,072
NAV per share	€ 10.13	€ 10.13	€ 9.54
Income	€ 250,936	€ 243,292	€ 320,757
Shares issued and outstanding	30,724	29,217	39,702
NAV per share	€ 8.17	€ 8.33	€ 8.08
Institutional GBP (Hedged):			
Accumulation	£ 46,474	£ 31,445	£ 72,284
Shares issued and outstanding	4,320	2,940	7,283
NAV per share	£ 10.76	£ 10.70	£ 9.92

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Global Investment Grade Credit ESG Fund (continued)			
Income	£ 232,422	£ 270,851	£ 87,512
Shares issued and outstanding	25,754	29,628	9,955
NAV per share	£ 9.02	£ 9.14	£ 8.79
Institutional SEK (Hedged): Accumulation	SEK 37,352	SEK 32,957	SEK 11,028
Shares issued and outstanding	340	299	106
NAV per share	SEK 109.94	SEK 110.07	SEK 103.64
Investor: Accumulation	\$ 156	\$ 130	\$ 217
Shares issued and outstanding	17	14	25
NAV per share	\$ 9.32	\$ 9.27	\$ 8.56
Investor EUR (Hedged): Accumulation	€ 10	€ 10	N/A
Shares issued and outstanding	1	1	N/A
NAV per share	€ 10.48	€ 10.50	N/A
Income	€ 10	€ 10	N/A
Shares issued and outstanding	1	1	N/A
NAV per share	€ 10.03	€ 10.23	N/A
Administrative SEK (Hedged): Accumulation	SEK 5,450,651	SEK 4,672,844	SEK 3,047,191
Shares issued and outstanding	59,509	50,829	35,030
NAV per share	SEK 91.59	SEK 91.93	SEK 86.99
E Class: Accumulation	\$ 11,365	\$ 10,138	\$ 1,735
Shares issued and outstanding	1,214	1,086	200
NAV per share	\$ 9.36	\$ 9.34	\$ 8.68
Income	\$ 2,558	\$ 3,728	\$ 446
Shares issued and outstanding	291	419	53
NAV per share	\$ 8.80	\$ 8.90	\$ 8.45
E Class CHF (Hedged): Accumulation	CHF 446	CHF 402	CHF 491
Shares issued and outstanding	54	48	60
NAV per share	CHF 8.32	CHF 8.46	CHF 8.22
Income	CHF 24	CHF 24	CHF 24
Shares issued and outstanding	3	3	3
NAV per share	CHF 7.82	CHF 8.07	CHF 8.00
E Class EUR (Hedged): Accumulation	€ 29,780	€ 16,648	€ 3,370
Shares issued and outstanding	3,427	1,906	406
NAV per share	€ 8.69	€ 8.73	€ 8.29
Income	€ 585	€ 638	€ 581
Shares issued and outstanding	72	77	72
NAV per share	€ 8.16	€ 8.32	€ 8.07
E Class GBP (Hedged): Accumulation	£ 691	£ 690	£ 420
Shares issued and outstanding	76	76	50
NAV per share	£ 9.08	£ 9.06	£ 8.49
Z Class: Accumulation	\$ 4,630	\$ 4,612	\$ 19,339
Shares issued and outstanding	431	434	1,986
NAV per share	\$ 10.73	\$ 10.63	\$ 9.74

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Global Low Duration Real Return Fund			
Net Assets	\$ 1,007,987	\$ 1,177,052	\$ 1,364,375
Institutional: Accumulation	\$ 49,466	\$ 59,349	\$ 136,292
Shares issued and outstanding	3,890	4,779	11,554
NAV per share	\$ 12.72	\$ 12.42	\$ 11.80
Institutional CHF (Hedged): Accumulation	CHF 37,215	CHF 37,402	CHF 22,752
Shares issued and outstanding	3,714	3,747	2,303
NAV per share	CHF 10.02	CHF 9.98	CHF 9.88
Institutional EUR (Hedged): Accumulation	€ 210,068	€ 267,868	€ 498,384
Shares issued and outstanding	19,552	25,334	48,614
NAV per share	€ 10.74	€ 10.57	€ 10.25
Income	€ 23,890	€ 24,318	€ 34,131
Shares issued and outstanding	2,745	2,748	3,856
NAV per share	€ 8.70	€ 8.85	€ 8.85
Institutional GBP (Hedged): Accumulation	£ 36,732	£ 34,278	£ 55,816
Shares issued and outstanding	3,153	3,010	5,128
NAV per share	£ 11.65	£ 11.39	£ 10.88
Income	£ 35,252	£ 67,020	£ 62,640
Shares issued and outstanding	3,848	7,240	6,761
NAV per share	£ 9.16	£ 9.26	£ 9.26
Institutional SGD (Hedged): Accumulation	SGD 621,394	SGD 609,791	SGD 351,313
Shares issued and outstanding	58,638	58,427	34,943
NAV per share	SGD 10.60	SGD 10.44	SGD 10.05
Investor: Accumulation	\$ 4,391	\$ 4,357	\$ 6,751
Shares issued and outstanding	359	364	591
NAV per share	\$ 12.25	\$ 11.98	\$ 11.42
E Class: Accumulation	\$ 20,221	\$ 24,371	\$ 34,924
Shares issued and outstanding	1,746	2,145	3,206
NAV per share	\$ 11.58	\$ 11.36	\$ 10.89
E Class EUR (Hedged): Accumulation	€ 86,070	€ 118,010	€ 177,147
Shares issued and outstanding	8,797	12,201	18,721
NAV per share	€ 9.78	€ 9.67	€ 9.46
Global Real Return Fund			
Net Assets	\$ 2,163,786	\$ 2,381,093	\$ 2,571,862
Institutional: Accumulation	\$ 257,449	\$ 286,542	\$ 272,591
Shares issued and outstanding	11,382	12,657	12,628
NAV per share	\$ 22.62	\$ 22.64	\$ 21.59
Income	\$ 5,562	\$ 5,867	\$ 12,328
Shares issued and outstanding	364	373	796
NAV per share	\$ 15.28	\$ 15.71	\$ 15.49
Institutional (Currency Exposure): Accumulation	\$ 48,401	\$ 49,161	\$ 47,075
Shares issued and outstanding	4,759	4,759	4,828
NAV per share	\$ 10.17	\$ 10.33	\$ 9.75

Notes to Financial Statements (Cont.)

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Global Real Return Fund (continued)			
Institutional CHF (Hedged):			
Accumulation	CHF 49,175	CHF 52,476	CHF 56,131
Shares issued and outstanding	3,805	3,973	4,267
NAV per share	CHF 12.92	CHF 13.21	CHF 13.15
Income	CHF 25,906	CHF 27,158	CHF 33,615
Shares issued and outstanding	3,252	3,248	3,898
NAV per share	CHF 7.97	CHF 8.36	CHF 8.62
Institutional EUR (Hedged):			
Accumulation	€ 575,308	€ 664,628	€ 824,251
Shares issued and outstanding	31,291	35,832	45,572
NAV per share	€ 18.39	€ 18.55	€ 18.09
Income	€ 81,658	€ 84,433	€ 98,750
Shares issued and outstanding	6,705	6,690	7,750
NAV per share	€ 12.18	€ 12.62	€ 12.74
Institutional GBP (Hedged):			
Accumulation	£ 30,926	£ 34,169	£ 38,820
Shares issued and outstanding	2,530	2,789	3,298
NAV per share	£ 12.23	£ 12.25	£ 11.77
Income	£ 187,418	£ 185,264	£ 205,454
Shares issued and outstanding	24,291	23,332	25,531
NAV per share	£ 7.72	£ 7.94	£ 8.05
Institutional SGD (Hedged):			
Accumulation	SGD 354,693	SGD 243,298	SGD 236,796
Shares issued and outstanding	21,938	14,905	14,984
NAV per share	SGD 16.17	SGD 16.32	SGD 15.80
Investor:			
Accumulation	\$ 30,433	\$ 33,204	\$ 63,935
Shares issued and outstanding	1,447	1,575	3,170
NAV per share	\$ 21.03	\$ 21.08	\$ 20.17
Income	\$ 12,023	\$ 12,287	\$ 9,038
Shares issued and outstanding	903	898	669
NAV per share	\$ 13.31	\$ 13.68	\$ 13.51
Investor CHF (Hedged):			
Income	CHF 981	CHF 1,598	CHF 2,516
Shares issued and outstanding	98	152	232
NAV per share	CHF 10.03	CHF 10.53	CHF 10.85
Investor EUR (Hedged):			
Accumulation	€ 8,105	€ 20,092	€ 22,838
Shares issued and outstanding	473	1,160	1,347
NAV per share	€ 17.14	€ 17.32	€ 16.95
Administrative:			
Accumulation	\$ 34,229	\$ 36,683	\$ 43,396
Shares issued and outstanding	1,668	1,782	2,200
NAV per share	\$ 20.52	\$ 20.59	\$ 19.73
E Class:			
Accumulation	\$ 105,544	\$ 124,585	\$ 153,574
Shares issued and outstanding	5,512	6,472	8,292
NAV per share	\$ 19.15	\$ 19.25	\$ 18.52
Income	\$ 24,371	\$ 28,387	\$ 38,490
Shares issued and outstanding	1,902	2,155	2,958
NAV per share	\$ 12.81	\$ 13.17	\$ 13.01
E Class EUR (Hedged):			
Accumulation	€ 151,416	€ 216,460	€ 234,441
Shares issued and outstanding	9,717	13,708	15,090
NAV per share	€ 15.58	€ 15.79	€ 15.54
H Institutional:			
Accumulation	\$ 140,495	\$ 145,477	\$ 90,138
Shares issued and outstanding	6,423	6,639	4,307
NAV per share	\$ 21.87	\$ 21.91	\$ 20.93
R Class:			
Accumulation	\$ 310	\$ 903	\$ 1,569
Shares issued and outstanding	25	73	132
NAV per share	\$ 12.37	\$ 12.40	\$ 11.85

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Global Real Return Fund (continued)			
R Class GBP (Hedged):			
Accumulation	£ 5,953	£ 6,705	£ 8,283
Shares issued and outstanding	519	583	747
NAV per share	£ 11.47	£ 11.51	£ 11.09
Income Fund			
Net Assets	\$ 78,833,154	\$ 70,543,117	\$ 57,980,327
Institutional:			
Accumulation	\$ 12,475,169	\$ 10,887,096	\$ 9,197,801
Shares issued and outstanding	713,299	634,431	582,256
NAV per share	\$ 17.49	\$ 17.16	\$ 15.80
Income	\$ 6,024,141	\$ 5,004,823	\$ 4,597,148
Shares issued and outstanding	565,694	464,458	435,389
NAV per share	\$ 10.65	\$ 10.78	\$ 10.56
Institutional AUD (Hedged):			
Accumulation	AUD 113,679	AUD 100,109	AUD 80,591
Shares issued and outstanding	9,939	8,864	7,611
NAV per share	AUD 11.44	AUD 11.29	AUD 10.59
Income	AUD 1,466	AUD 246	N/A
Shares issued and outstanding	146	24	N/A
NAV per share	AUD 10.04	AUD 10.23	N/A
Institutional BRL (Hedged):			
Accumulation	\$ 354,298	\$ 353,963	\$ 274,136
Shares issued and outstanding	22,815	20,644	20,003
NAV per share	\$ 15.53	\$ 17.15	\$ 13.70
Institutional CAD (Hedged):			
Accumulation	CAD 68,305	CAD 95,099	CAD 83,552
Shares issued and outstanding	5,096	7,208	6,821
NAV per share	CAD 13.40	CAD 13.19	CAD 12.25
Income	CAD 95,560	CAD 122,367	CAD 117,940
Shares issued and outstanding	10,537	13,288	12,956
NAV per share	CAD 9.07	CAD 9.21	CAD 9.10
Institutional CHF (Hedged):			
Accumulation	CHF 302,173	CHF 324,097	CHF 293,823
Shares issued and outstanding	26,245	28,117	26,495
NAV per share	CHF 11.51	CHF 11.53	CHF 11.09
Income	CHF 198,276	CHF 157,673	CHF 135,996
Shares issued and outstanding	26,735	20,540	17,253
NAV per share	CHF 7.42	CHF 7.68	CHF 7.88
Institutional EUR (Hedged):			
Accumulation	€ 5,259,072	€ 5,358,424	€ 4,856,302
Shares issued and outstanding	359,959	370,909	356,885
NAV per share	€ 14.61	€ 14.45	€ 13.61
Income	€ 776,788	€ 798,611	€ 858,841
Shares issued and outstanding	89,616	90,229	96,621
NAV per share	€ 8.67	€ 8.85	€ 8.89
Income II	€ 184,456	€ 23,567	€ 13,739
Shares issued and outstanding	20,707	2,620	1,555
NAV per share	€ 8.91	€ 8.99	€ 8.84

	As at 30-Jun-2024		As at 31-Dec-2023		As at 31-Dec-2022	
	Income Fund (continued)					
Institutional GBP (Hedged):						
Accumulation	£	283,476	£	249,561	£	179,687
Shares issued and outstanding		25,005		22,404		17,378
NAV per share	£	11.34	£	11.14	£	10.34
Income	£	655,001	£	583,372	£	437,940
Shares issued and outstanding		72,565		63,749		48,401
NAV per share	£	9.03	£	9.15	£	9.05
Institutional HKD (Unhedged):						
Income	HKD	460,182	HKD	300,633	HKD	448,226
Shares issued and outstanding		47,296		30,526		46,468
NAV per share	HKD	9.73	HKD	9.85	HKD	9.65
Institutional JPY (Hedged):						
Accumulation	¥	5,055,099	¥	2,154,442		N/A
Shares issued and outstanding		4,968		2,097		N/A
NAV per share	¥	1,018.00	¥	1,027.00		N/A
Income	¥	1,454		N/A		N/A
Shares issued and outstanding		2		N/A		N/A
NAV per share	¥	963.00		N/A		N/A
Institutional NOK (Hedged):						
Accumulation	NOK	2,359,212	NOK	2,372,450	NOK	2,153,310
Shares issued and outstanding		20,230		20,619		19,915
NAV per share	NOK	116.62	NOK	115.06	NOK	108.13
Institutional RMB (Hedged):						
Income	CNH	175,729	CNH	75		N/A
Shares issued and outstanding		1,764		1		N/A
NAV per share	CNH	99.60	CNH	101.93		N/A
Institutional SGD (Hedged):						
Accumulation	SGD	162,218	SGD	99,211	SGD	57,007
Shares issued and outstanding		14,780		9,134		5,614
NAV per share	SGD	10.98	SGD	10.86	SGD	10.15
Income	SGD	543,239	SGD	411,788	SGD	233,054
Shares issued and outstanding		58,128		43,143		24,522
NAV per share	SGD	9.35	SGD	9.54	SGD	9.50
Investor:						
Accumulation	\$	2,212,721	\$	2,002,496	\$	1,938,128
Shares issued and outstanding		156,489		144,086		150,961
NAV per share	\$	14.14	\$	13.90	\$	12.84
Income	\$	1,415,606	\$	1,450,049	\$	1,424,611
Shares issued and outstanding		151,600		153,164		152,992
NAV per share	\$	9.34	\$	9.47	\$	9.31
Investor AUD (Hedged):						
Income	AUD	70,793	AUD	84,018	AUD	64,155
Shares issued and outstanding		8,367		9,724		7,404
NAV per share	AUD	8.46	AUD	8.64	AUD	8.66
Investor EUR (Hedged):						
Accumulation	€	236,231	€	226,229	€	212,831
Shares issued and outstanding		20,475		19,795		19,702
NAV per share	€	11.54	€	11.43	€	10.80
Income	€	91,818	€	86,099	€	75,705
Shares issued and outstanding		12,218		11,198		9,766
NAV per share	€	7.52	€	7.69	€	7.75

	As at 30-Jun-2024		As at 31-Dec-2023		As at 31-Dec-2022	
	Income Fund (continued)					
Income A	€	23,326	€	24,484	€	29,277
Shares issued and outstanding		2,896		3,069		3,673
NAV per share	€	8.05	€	7.98	€	7.97
Investor GBP (Hedged):						
Income	£	16,796	£	18,236	£	16,799
Shares issued and outstanding		1,980		2,117		1,965
NAV per share	£	8.48	£	8.62	£	8.55
Investor HKD (Unhedged):						
Income	HKD	85	HKD	84		N/A
Shares issued and outstanding		8		8		N/A
NAV per share	HKD	10.47	HKD	10.61		N/A
Investor JPY (Hedged):						
Accumulation	¥	153,406	¥	1,376		N/A
Shares issued and outstanding		152		1		N/A
NAV per share	¥	1,010.00	¥	1,021.00		N/A
Investor RMB (Hedged):						
Accumulation	CNH	104,770	CNH	105,901	CNH	66,886
Shares issued and outstanding		856		871		579
NAV per share	CNH	122.36	CNH	121.55	CNH	115.46
Investor SGD (Hedged):						
Accumulation	SGD	18,893	SGD	17,361	SGD	6,150
Shares issued and outstanding		1,786		1,656		625
NAV per share	SGD	10.58	SGD	10.48	SGD	9.84
Income	SGD	92,507	SGD	69,437	SGD	47,450
Shares issued and outstanding		10,648		7,811		5,340
NAV per share	SGD	8.69	SGD	8.89	SGD	8.89
Administrative:						
Accumulation	\$	1,070,074	\$	912,884	\$	744,526
Shares issued and outstanding		85,610		74,250		65,457
NAV per share	\$	12.50	\$	12.29	\$	11.37
Income	\$	4,297,414	\$	3,565,795	\$	2,930,269
Shares issued and outstanding		431,868		353,150		294,606
NAV per share	\$	9.95	\$	10.10	\$	9.95
Administrative AUD (Hedged):						
Income	AUD	468,847	AUD	406,120	AUD	286,887
Shares issued and outstanding		54,142		45,885		32,273
NAV per share	AUD	8.66	AUD	8.85	AUD	8.89
Administrative EUR (Hedged):						
Accumulation	€	97,388	€	85,658	€	96,175
Shares issued and outstanding		8,513		7,555		8,961
NAV per share	€	11.44	€	11.34	€	10.73
Income	€	310,052	€	305,892	€	266,419
Shares issued and outstanding		40,744		39,257		33,865
NAV per share	€	7.61	€	7.79	€	7.87
Administrative GBP (Hedged):						
Income	£	153,087	£	142,362	£	112,506
Shares issued and outstanding		18,714		17,119		13,611
NAV per share	£	8.18	£	8.32	£	8.27
Administrative HKD (Unhedged):						
Income	HKD	4,405,250	HKD	4,564,281	HKD	3,221,408
Shares issued and outstanding		498,329		508,704		364,591
NAV per share	HKD	8.84	HKD	8.97	HKD	8.84

Notes to Financial Statements (Cont.)

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Income Fund (continued)			
Administrative SGD (Hedged): Income	SGD 2,673,313	SGD 1,829,067	SGD 971,804
Shares issued and outstanding	279,690	186,853	99,186
NAV per share	SGD 9.56	SGD 9.79	SGD 9.80
E Class:			
Accumulation	\$ 6,590,381	\$ 5,787,064	\$ 4,837,460
Shares issued and outstanding	417,910	372,334	335,073
NAV per share	\$ 15.77	\$ 15.54	\$ 14.44
Income	\$ 10,039,636	\$ 8,737,093	\$ 6,857,888
Shares issued and outstanding	1,065,166	911,535	723,233
NAV per share	\$ 9.43	\$ 9.59	\$ 9.48
E Class AUD (Hedged): Income	AUD 884,608	AUD 799,635	AUD 595,621
Shares issued and outstanding	109,529	96,656	71,382
NAV per share	AUD 8.08	AUD 8.27	AUD 8.34
E Class CHF (Hedged): Accumulation	CHF 63,280	CHF 68,634	CHF 80,590
Shares issued and outstanding	5,801	6,257	7,568
NAV per share	CHF 10.91	CHF 10.97	CHF 10.65
Income	CHF 294,593	CHF 237,431	CHF 80,502
Shares issued and outstanding	44,106	34,173	11,178
NAV per share	CHF 6.68	CHF 6.95	CHF 7.20
E Class EUR (Hedged): Accumulation	€ 4,841,634	€ 4,941,016	€ 4,356,288
Shares issued and outstanding	367,858	377,958	350,614
NAV per share	€ 13.16	€ 13.07	€ 12.42
Income	€ 3,494,492	€ 3,451,544	€ 3,436,223
Shares issued and outstanding	455,583	438,473	430,505
NAV per share	€ 7.67	€ 7.87	€ 7.98
Income II	€ 194,917	€ 158,809	€ 121,587
Shares issued and outstanding	22,102	17,751	13,705
NAV per share	€ 8.82	€ 8.95	€ 8.87
Income II Q	€ 31,724	€ 32,842	€ 38,028
Shares issued and outstanding	3,647	3,722	4,345
NAV per share	€ 8.70	€ 8.82	€ 8.75
E Class GBP (Hedged): Income	£ 245,209	£ 232,770	£ 208,926
Shares issued and outstanding	31,262	29,126	26,188
NAV per share	£ 7.84	£ 7.99	£ 7.98
E Class HKD (Unhedged): Income	HKD 4,497,299	HKD 4,105,214	HKD 3,442,414
Shares issued and outstanding	507,036	454,999	385,795
NAV per share	HKD 8.87	HKD 9.02	HKD 8.92
E Class JPY (Hedged): Accumulation	¥ 34,750,611	¥ 11,142,148	¥ 4,076,871
Shares issued and outstanding	36,149	11,433	4,248
NAV per share	¥ 961.00	¥ 975.00	¥ 960.00
Income	¥ 145,612,611	¥ 52,326,950	¥ 1,381
Shares issued and outstanding	161,311	55,343	1
NAV per share	¥ 903.00	¥ 946.00	¥ 992.00

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Income Fund (continued)			
E Class RMB (Hedged): Income	CNH 1,108,741	CNH 988,205	CNH 490,076
Shares issued and outstanding	10,668	9,238	4,497
NAV per share	CNH 103.93	CNH 106.97	CNH 108.97
E Class SGD (Hedged): Income	SGD 6,142,839	SGD 4,758,628	SGD 2,537,340
Shares issued and outstanding	730,696	551,466	292,512
NAV per share	SGD 8.41	SGD 8.63	SGD 8.67
G Retail EUR (Hedged): Income	€ 239,431	€ 81,915	€ 18,496
Shares issued and outstanding	30,864	10,629	2,393
NAV per share	€ 7.76	€ 7.71	€ 7.73
H Institutional: Accumulation	\$ 1,041,043	\$ 918,636	\$ 669,952
Shares issued and outstanding	85,256	76,610	60,591
NAV per share	\$ 12.21	\$ 11.99	\$ 11.06
Income	\$ 475,802	\$ 452,440	\$ 287,285
Shares issued and outstanding	51,840	48,671	31,482
NAV per share	\$ 9.18	\$ 9.30	\$ 9.13
R Class: Accumulation	\$ 100,624	\$ 95,966	\$ 82,073
Shares issued and outstanding	8,952	8,690	8,054
NAV per share	\$ 11.24	\$ 11.04	\$ 10.19
Income	\$ 63,429	\$ 62,563	\$ 61,635
Shares issued and outstanding	6,859	6,676	6,695
NAV per share	\$ 9.25	\$ 9.37	\$ 9.21
R Class EUR (Hedged): Income	€ 11,490	€ 12,323	€ 12,865
Shares issued and outstanding	1,441	1,511	1,567
NAV per share	€ 7.97	€ 8.15	€ 8.21
R Class GBP (Hedged): Income	£ 24,514	£ 25,773	£ 20,954
Shares issued and outstanding	2,613	2,706	2,220
NAV per share	£ 9.38	£ 9.52	£ 9.44
T Class: Accumulation	\$ 353,318	\$ 314,165	\$ 295,923
Shares issued and outstanding	27,457	24,722	24,971
NAV per share	\$ 12.87	\$ 12.71	\$ 11.85
Income	\$ 122,969	\$ 115,745	\$ 102,600
Shares issued and outstanding	14,903	13,763	12,279
NAV per share	\$ 8.25	\$ 8.41	\$ 8.36
T Class EUR (Hedged): Accumulation	€ 248,575	€ 252,546	€ 226,266
Shares issued and outstanding	23,009	23,488	22,053
NAV per share	€ 10.80	€ 10.75	€ 10.26
Income	€ 174,953	€ 172,434	€ 165,117
Shares issued and outstanding	25,913	24,832	23,351
NAV per share	€ 6.75	€ 6.94	€ 7.07
Z Class: Accumulation	\$ 257,594	\$ 191,273	\$ 219,519
Shares issued and outstanding	13,837	10,499	13,161
NAV per share	\$ 18.62	\$ 18.22	\$ 16.68

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Income Fund (continued)			
Z Class AUD (Hedged): Income II	AUD 1,259,832	AUD 1,331,421	AUD 1,339,063
Shares issued and outstanding	129,519	134,703	136,394
NAV per share	AUD 9.73	AUD 9.88	AUD 9.82
Income Fund II			
Net Assets	\$ 238,744	\$ 125,160	\$ 56,623
Institutional: Accumulation	\$ 10	\$ 24,344	\$ 22,431
Shares issued and outstanding	1	2,396	2,396
NAV per share	\$ 10.28	\$ 10.16	\$ 9.35
Income	\$ 11	11	N/A
Shares issued and outstanding	1	1	N/A
NAV per share	\$ 10.13	\$ 10.30	N/A
E Class: Income	\$ 79,327	\$ 45,250	\$ 17,894
Shares issued and outstanding	9,196	5,130	2,069
NAV per share	\$ 8.63	\$ 8.82	\$ 8.65
E Class AUD (Hedged): Income	AUD 29,200	AUD 13,403	AUD 2,119
Shares issued and outstanding	3,522	1,571	249
NAV per share	AUD 8.29	AUD 8.53	AUD 8.52
E Class EUR (Hedged): Income	€ 7,334	€ 5,479	€ 3,221
Shares issued and outstanding	907	658	385
NAV per share	€ 8.08	€ 8.33	€ 8.37
E Class GBP (Hedged): Income	£ 7,879	£ 12,067	£ 2,810
Shares issued and outstanding	933	1,396	329
NAV per share	£ 8.44	£ 8.64	£ 8.55
E Class HKD (Unhedged): Income	HKD 472,031	HKD 192,869	HKD 62,867
Shares issued and outstanding	54,375	21,739	7,226
NAV per share	HKD 8.68	HKD 8.87	HKD 8.70
E Class JPY (Hedged): Income	¥ 9,911,308	¥ 38,723	N/A
Shares issued and outstanding	10,133	38	N/A
NAV per share	¥ 978.00	¥ 1,029.00	N/A
Inflation Multi-Asset Fund			
Net Assets	\$ 208,353	\$ 253,248	\$ 403,078
Institutional: Accumulation	\$ 94,581	\$ 87,830	\$ 83,455
Shares issued and outstanding	7,844	7,446	7,503
NAV per share	\$ 12.06	\$ 11.80	\$ 11.12
Institutional EUR (Partially Hedged): Accumulation	€ 18,646	€ 28,298	€ 82,243
Shares issued and outstanding	1,867	2,902	8,718
NAV per share	€ 9.99	€ 9.75	€ 9.43
Institutional GBP (Partially Hedged): Accumulation	£ 2,073	£ 3,181	£ 3,543
Shares issued and outstanding	169	266	308
NAV per share	£ 12.24	£ 11.96	£ 11.50

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Inflation Multi-Asset Fund (continued)			
Administrative: Income II	\$ 1,616	\$ 1,963	\$ 2,961
Shares issued and outstanding	185	223	338
NAV per share	\$ 8.72	\$ 8.78	\$ 8.75
Administrative SGD (Hedged): Income II	SGD 4,730	SGD 5,209	SGD 10,723
Shares issued and outstanding	535	585	1,197
NAV per share	SGD 8.84	SGD 8.90	SGD 8.95
E Class: Accumulation	\$ 31,807	\$ 44,395	\$ 85,842
Shares issued and outstanding	3,005	4,268	8,673
NAV per share	\$ 10.59	\$ 10.40	\$ 9.90
Income II	\$ 10	10	9
Shares issued and outstanding	1	1	1
NAV per share	\$ 9.30	\$ 9.35	\$ 9.27
E Class AUD (Partially Hedged): Accumulation	AUD 352	AUD 346	AUD 334
Shares issued and outstanding	36	36	36
NAV per share	AUD 9.85	AUD 9.67	AUD 9.35
E Class EUR (Partially Hedged): Accumulation	€ 45,224	€ 64,630	€ 110,990
Shares issued and outstanding	4,668	6,803	11,966
NAV per share	€ 9.69	€ 9.50	€ 9.28
Income	€ 4,939	€ 7,161	€ 11,302
Shares issued and outstanding	574	833	1,312
NAV per share	€ 8.61	€ 8.59	€ 8.61
E Class GBP (Partially Hedged): Accumulation	£ 8	£ 8	£ 8
Shares issued and outstanding	1	1	1
NAV per share	£ 9.87	£ 9.69	£ 9.41
E Class SGD (Partially Hedged): Accumulation	SGD 14	SGD 14	SGD 13
Shares issued and outstanding	1	1	1
NAV per share	SGD 9.85	SGD 9.67	SGD 9.35
H Institutional: Accumulation	\$ 10	\$ 10	\$ 9
Shares issued and outstanding	1	1	1
NAV per share	\$ 10.21	\$ 10.00	\$ 9.45
M Retail: Income II	\$ 216	\$ 216	\$ 9
Shares issued and outstanding	23	23	1
NAV per share	\$ 9.49	\$ 9.47	\$ 9.32
Low Average Duration Fund			
Net Assets	\$ 744,408	\$ 809,845	\$ 1,072,758
Institutional: Accumulation	\$ 465,139	\$ 520,962	\$ 640,710
Shares issued and outstanding	27,955	31,818	41,077
NAV per share	\$ 16.64	\$ 16.37	\$ 15.60
Income	\$ 31,014	\$ 33,698	\$ 53,185
Shares issued and outstanding	3,091	3,350	5,377
NAV per share	\$ 10.04	\$ 10.06	\$ 9.89

Notes to Financial Statements (Cont.)

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
	Low Average Duration Fund (continued)		
Institutional EUR (Hedged):			
Accumulation	€ 22,214	€ 23,355	€ 37,536
Shares issued and outstanding	2,205	2,338	3,864
NAV per share	€ 10.08	€ 9.99	€ 9.71
Income	€ 3,011	€ 3,340	€ 8,986
Shares issued and outstanding	431	474	1,270
NAV per share	€ 6.98	€ 7.05	€ 7.08
Institutional GBP (Hedged):			
Accumulation	£ 25,632	£ 17,595	£ 17,044
Shares issued and outstanding	2,484	1,730	1,748
NAV per share	£ 10.32	£ 10.17	£ 9.75
Income	£ 10,716	£ 2,381	£ 3,285
Shares issued and outstanding	1,194	264	367
NAV per share	£ 8.98	£ 9.01	£ 8.95
Investor:			
Accumulation	\$ 8,674	\$ 10,761	\$ 16,532
Shares issued and outstanding	559	703	1,131
NAV per share	\$ 15.52	\$ 15.30	\$ 14.62
Income	\$ 1,417	\$ 1,454	\$ 2,022
Shares issued and outstanding	142	146	206
NAV per share	\$ 9.96	\$ 9.98	\$ 9.81
Administrative:			
Accumulation	\$ 2,251	\$ 8,728	\$ 10,755
Shares issued and outstanding	149	587	755
NAV per share	\$ 15.07	\$ 14.87	\$ 14.24
E Class:			
Accumulation	\$ 32,990	\$ 37,888	\$ 47,980
Shares issued and outstanding	2,599	3,020	3,979
NAV per share	\$ 12.69	\$ 12.55	\$ 12.06
Income	\$ 3,379	\$ 4,074	\$ 5,384
Shares issued and outstanding	327	393	528
NAV per share	\$ 10.35	\$ 10.37	\$ 10.20
E Class EUR (Hedged):			
Accumulation	€ 12,808	€ 15,764	€ 25,480
Shares issued and outstanding	1,591	1,966	3,238
NAV per share	€ 8.05	€ 8.02	€ 7.87
H Institutional:			
Accumulation	\$ 107,921	\$ 113,500	\$ 186,190
Shares issued and outstanding	8,658	9,245	15,891
NAV per share	\$ 12.46	\$ 12.28	\$ 11.72
Income	\$ 387	\$ 1,267	\$ 1,521
Shares issued and outstanding	40	131	159
NAV per share	\$ 9.67	\$ 9.69	\$ 9.54
R Class:			
Accumulation	\$ 4,527	\$ 5,145	\$ 7,183
Shares issued and outstanding	408	470	687
NAV per share	\$ 11.10	\$ 10.94	\$ 10.45
	Low Duration Global Investment Grade Credit Fund		
Net Assets	\$ 919,041	\$ 972,843	\$ 654,749
Institutional:			
Accumulation	\$ 252,416	\$ 260,504	\$ 120,881
Shares issued and outstanding	20,234	21,237	10,562
NAV per share	\$ 12.47	\$ 12.27	\$ 11.44
Income	\$ 22,602	\$ 17,872	\$ 17,001
Shares issued and outstanding	2,360	1,864	1,859
NAV per share	\$ 9.58	\$ 9.59	\$ 9.15
Institutional EUR (Hedged):			
Accumulation	€ 523,844	€ 547,196	€ 417,993
Shares issued and outstanding	49,602	52,295	41,937
NAV per share	€ 10.56	€ 10.46	€ 9.97

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
	Low Duration Global Investment Grade Credit Fund (continued)		
Income	€ 8	€ 82	€ 133
Shares issued and outstanding	1	9	15
NAV per share	€ 9.07	€ 9.15	€ 8.90
Institutional GBP (Hedged):			
Accumulation	£ 19,648	£ 16,669	£ 18,388
Shares issued and outstanding	1,687	1,453	1,708
NAV per share	£ 11.65	£ 11.47	£ 10.77
Income	£ 309	£ 3,766	£ 3,910
Shares issued and outstanding	34	404	432
NAV per share	£ 9.01	£ 9.33	£ 9.06
Institutional NOK (Hedged):			
Accumulation	NOK 24,276	NOK 29,300	NOK 159,169
Shares issued and outstanding	226	276	1,581
NAV per share	NOK 107.32	NOK 106.05	NOK 100.63
Institutional SEK (Hedged):			
Accumulation	SEK 315,886	SEK 313,000	N/A
Shares issued and outstanding	3,017	3,016	N/A
NAV per share	SEK 104.70	SEK 103.77	N/A
E Class EUR (Hedged):			
Accumulation	€ 23,558	€ 27,087	€ 25,901
Shares issued and outstanding	2,450	2,831	2,816
NAV per share	€ 9.61	€ 9.57	€ 9.20
	Low Duration Income Fund		
Net Assets	\$ 2,296,438	\$ 2,030,305	\$ 1,084,380
Institutional:			
Accumulation	\$ 292,977	\$ 234,711	\$ 186,357
Shares issued and outstanding	24,095	19,914	17,111
NAV per share	\$ 12.16	\$ 11.79	\$ 10.89
Income	\$ 412,119	\$ 302,944	\$ 11,734
Shares issued and outstanding	41,566	30,756	1,229
NAV per share	\$ 9.91	\$ 9.85	\$ 9.56
Institutional CHF (Hedged):			
Accumulation	CHF 63,306	CHF 61,554	N/A
Shares issued and outstanding	6,017	5,917	N/A
NAV per share	CHF 10.52	CHF 10.40	N/A
Institutional EUR (Hedged):			
Accumulation	€ 757,275	€ 715,038	€ 633,070
Shares issued and outstanding	70,320	67,973	63,769
NAV per share	€ 10.77	€ 10.52	€ 9.93
Income	€ 14	€ 9	€ 8
Shares issued and outstanding	2	1	1
NAV per share	€ 9.20	€ 9.22	€ 9.14
Institutional GBP (Hedged):			
Accumulation	£ 219,797	£ 215,265	£ 3,280
Shares issued and outstanding	19,142	19,315	316
NAV per share	£ 11.48	£ 11.14	£ 10.37
Income	£ 117,055	£ 117,567	£ 50,073
Shares issued and outstanding	12,584	12,705	5,539
NAV per share	£ 9.30	£ 9.25	£ 9.04

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Low Duration Income Fund (continued)			
Institutional SGD (Hedged):			
Accumulation	SGD 17,521	SGD 19,310	SGD 15,840
Shares issued and outstanding	1,587	1,789	1,566
NAV per share	SGD 11.04	SGD 10.79	SGD 10.12
Income	SGD 20,063	N/A	N/A
Shares issued and outstanding	2,009	N/A	N/A
NAV per share	SGD 9.99	N/A	N/A
Administrative EUR (Hedged):			
Accumulation	€ 14,056	N/A	N/A
Shares issued and outstanding	1,379	N/A	N/A
NAV per share	€ 10.19	N/A	N/A
E Class:			
Accumulation	\$ 88,099	\$ 56,816	\$ 27,537
Shares issued and outstanding	7,636	5,058	2,629
NAV per share	\$ 11.54	\$ 11.23	\$ 10.47
Income	\$ 7,943	\$ 7,583	\$ 8,193
Shares issued and outstanding	839	802	885
NAV per share	\$ 9.47	\$ 9.45	\$ 9.25
E Class EUR (Hedged):			
Accumulation	€ 94,564	€ 85,839	€ 31,442
Shares issued and outstanding	9,265	8,571	3,297
NAV per share	€ 10.21	€ 10.01	€ 9.54
Income	€ 17,814	€ 9,989	€ 2,708
Shares issued and outstanding	2,132	1,188	322
NAV per share	€ 8.36	€ 8.41	€ 8.42
H Institutional:			
Accumulation	\$ 19,486	\$ 17,331	\$ 62,043
Shares issued and outstanding	1,731	1,587	6,136
NAV per share	\$ 11.26	\$ 10.92	\$ 10.11
Income	\$ 4,689	\$ 3,119	\$ 418
Shares issued and outstanding	485	324	45
NAV per share	\$ 9.67	\$ 9.62	\$ 9.34
Z Class EUR (Hedged):			
Accumulation	N/A	N/A	€ 9
Shares issued and outstanding	N/A	N/A	1
NAV per share	N/A	N/A	€ 10.21
Low Duration Opportunities Fund			
Net Assets	\$ 730,068	\$ 787,624	\$ 1,345,781
Institutional:			
Accumulation	\$ 101,716	\$ 93,820	\$ 61,036
Shares issued and outstanding	8,387	8,007	5,569
NAV per share	\$ 12.13	\$ 11.72	\$ 10.96
Income	\$ 26,068	\$ 25,780	\$ 33,224
Shares issued and outstanding	2,601	2,619	3,555
NAV per share	\$ 10.02	\$ 9.84	\$ 9.35
Institutional EUR (Hedged):			
Accumulation	€ 9,342	€ 16,441	€ 23,753
Shares issued and outstanding	906	1,637	2,478
NAV per share	€ 10.31	€ 10.04	€ 9.58
Income	€ 206	€ 219	€ 10,599
Shares issued and outstanding	23	25	1,244
NAV per share	€ 8.87	€ 8.78	€ 8.52
Institutional GBP (Hedged):			
Accumulation	£ 195,426	£ 236,099	£ 713,035
Shares issued and outstanding	17,333	21,651	69,498
NAV per share	£ 11.27	£ 10.90	£ 10.26
Income	£ 268,444	£ 268,433	£ 288,970
Shares issued and outstanding	28,253	28,510	31,985
NAV per share	£ 9.50	£ 9.42	£ 9.03
Investor EUR (Hedged):			
Accumulation	€ 2,350	€ 2,996	€ 4,406
Shares issued and outstanding	242	316	485
NAV per share	€ 9.73	€ 9.49	€ 9.09

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Low Duration Opportunities Fund (continued)			
E Class EUR (Hedged):			
Accumulation	€ 2,933	€ 2,828	€ 3,102
Shares issued and outstanding	311	307	350
NAV per share	€ 9.43	€ 9.21	€ 8.86
Z Class:			
Accumulation	\$ 10	\$ 10	\$ 1,534
Shares issued and outstanding	1	1	166
NAV per share	\$ 10.30	\$ 9.93	\$ 9.24
Low Duration Opportunities ESG Fund			
Net Assets	\$ 5,312	\$ 5,221	\$ 4,928
Institutional:			
Accumulation	\$ 4,765	\$ 4,672	\$ 4,426
Shares issued and outstanding	447	447	446
NAV per share	\$ 10.66	\$ 10.45	\$ 9.90
Income	\$ 11	\$ 10	\$ 10
Shares issued and outstanding	1	1	1
NAV per share	\$ 9.98	\$ 10.02	\$ 9.81
Institutional EUR (Hedged):			
Accumulation	€ 235	€ 233	€ 225
Shares issued and outstanding	23	23	23
NAV per share	€ 10.24	€ 10.11	€ 9.78
Income	€ 9	€ 9	€ 9
Shares issued and outstanding	1	1	1
NAV per share	€ 9.58	€ 9.69	€ 9.69
Institutional GBP (Hedged):			
Accumulation	£ 208	£ 204	£ 194
Shares issued and outstanding	20	20	20
NAV per share	£ 10.52	£ 10.33	£ 9.85
Income	£ 8	£ 8	£ 8
Shares issued and outstanding	1	1	1
NAV per share	£ 9.80	£ 9.86	£ 9.75
PIMCO MLP & Energy Infrastructure Fund			
Net Assets	\$ 112,478	\$ 98,493	\$ 120,137
Institutional:			
Accumulation	\$ 16,504	\$ 13,881	\$ 21,492
Shares issued and outstanding	1,197	1,194	2,114
NAV per share	\$ 13.79	\$ 11.62	\$ 10.17
Income	\$ 9,763	\$ 8,737	\$ 10,469
Shares issued and outstanding	1,226	1,274	1,678
NAV per share	\$ 7.96	\$ 6.86	\$ 6.24
Institutional EUR (Hedged):			
Accumulation	€ 43,962	€ 37,825	€ 41,892
Shares issued and outstanding	3,860	3,910	4,844
NAV per share	€ 11.39	€ 9.67	€ 8.65
Income	€ 1,980	€ 1,792	€ 3,309
Shares issued and outstanding	302	315	625
NAV per share	€ 6.55	€ 5.69	€ 5.29
Institutional GBP (Hedged):			
Accumulation	£ 1,691	£ 1,418	£ 1,415
Shares issued and outstanding	144	143	162
NAV per share	£ 11.77	£ 9.94	£ 8.76
E Class:			
Income	\$ 21,950	\$ 20,293	\$ 23,893
Shares issued and outstanding	3,081	3,294	4,223
NAV per share	\$ 7.12	\$ 6.16	\$ 5.66
Z Class:			
Accumulation	\$ 12,885	\$ 10,013	\$ 14,340
Shares issued and outstanding	727	674	1,113
NAV per share	\$ 17.73	\$ 14.87	\$ 12.88

Notes to Financial Statements (Cont.)

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Mortgage Opportunities Fund			
Net Assets	\$ 1,216,307	\$ 925,256	\$ 849,148
Institutional:			
Accumulation	\$ 518,877	\$ 418,366	\$ 409,011
Shares issued and outstanding	43,913	36,426	38,104
NAV per share	\$ 11.82	\$ 11.49	\$ 10.73
Income	\$ 44,568	\$ 36,446	\$ 94,373
Shares issued and outstanding	4,952	4,056	10,759
NAV per share	\$ 9.00	\$ 8.99	\$ 8.77
Institutional CAD (Hedged):			
Accumulation	CAD 42,492	CAD 41,430	CAD 23,438
Shares issued and outstanding	4,206	4,206	2,532
NAV per share	CAD 10.10	CAD 9.85	CAD 9.26
Institutional CHF (Hedged):			
Accumulation	CHF 1,961	CHF 2,643	CHF 3,010
Shares issued and outstanding	203	275	322
NAV per share	CHF 9.67	CHF 9.59	CHF 9.34
Institutional EUR (Hedged):			
Accumulation	€ 327,572	€ 251,283	€ 192,977
Shares issued and outstanding	32,060	25,105	20,209
NAV per share	€ 10.22	€ 10.01	€ 9.55
Income	€ 8,698	€ 9,804	€ 14,970
Shares issued and outstanding	1,119	1,252	1,923
NAV per share	€ 7.77	€ 7.83	€ 7.78
Institutional GBP (Hedged):			
Accumulation	£ 4,944	£ 4,831	£ 7,355
Shares issued and outstanding	447	449	727
NAV per share	£ 11.06	£ 10.76	£ 10.12
Income	£ 13,445	£ 10,837	£ 6,104
Shares issued and outstanding	1,600	1,289	740
NAV per share	£ 8.40	£ 8.40	£ 8.25
Investor:			
Accumulation	\$ 21,430	\$ 19,812	\$ 20,219
Shares issued and outstanding	1,900	1,804	1,963
NAV per share	\$ 11.28	\$ 10.98	\$ 10.30
Income	\$ 6,037	\$ 5,989	\$ 4,762
Shares issued and outstanding	671	666	543
NAV per share	\$ 9.00	\$ 8.99	\$ 8.77
Administrative:			
Income	N/A	N/A	\$ 44
Shares issued and outstanding	N/A	N/A	5
NAV per share	N/A	N/A	\$ 8.77
E Class:			
Accumulation	\$ 68,710	\$ 59,228	\$ 43,823
Shares issued and outstanding	6,213	5,485	4,304
NAV per share	\$ 11.06	\$ 10.80	\$ 10.18
Income	\$ 15,073	\$ 11,408	\$ 4,351
Shares issued and outstanding	1,678	1,271	496
NAV per share	\$ 8.99	\$ 8.97	\$ 8.77

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Mortgage Opportunities Fund (continued)			
E Class CHF (Hedged):			
Income	N/A	N/A	CHF 166
Shares issued and outstanding	N/A	N/A	22
NAV per share	N/A	N/A	CHF 7.55
E Class EUR (Hedged):			
Accumulation	€ 13,088	€ 10,172	€ 12,803
Shares issued and outstanding	1,370	1,082	1,415
NAV per share	€ 9.56	€ 9.40	€ 9.05
H Institutional:			
Accumulation	\$ 88,451	\$ 3,119	\$ 39
Shares issued and outstanding	8,150	295	4
NAV per share	\$ 10.85	\$ 10.56	\$ 9.88
Income	\$ 937	\$ 935	N/A
Shares issued and outstanding	91	91	N/A
NAV per share	\$ 10.33	\$ 10.32	N/A
Z Class:			
Accumulation	\$ 21,319	\$ 15,772	\$ 10
Shares issued and outstanding	1,960	1,497	1
NAV per share	\$ 10.88	\$ 10.54	\$ 9.78
StocksPLUS™ Fund			
Net Assets	\$ 3,640,531	\$ 1,962,988	\$ 1,008,739
Institutional:			
Accumulation	\$ 2,902,217	\$ 1,336,603	\$ 581,668
Shares issued and outstanding	42,537	22,608	12,422
NAV per share	\$ 68.23	\$ 59.12	\$ 46.83
Income	\$ 39,235	\$ 33,385	\$ 24,829
Shares issued and outstanding	844	811	734
NAV per share	\$ 46.49	\$ 41.15	\$ 33.81
Institutional EUR (Hedged):			
Accumulation	€ 154,357	€ 135,929	€ 131,649
Shares issued and outstanding	4,115	4,150	4,953
NAV per share	€ 37.51	€ 32.75	€ 26.58
Institutional EUR (Unhedged):			
Accumulation	€ 10	N/A	N/A
Shares issued and outstanding	1	N/A	N/A
NAV per share	€ 10.52	N/A	N/A
Institutional GBP (Hedged):			
Accumulation	N/A	N/A	£ 3,922
Shares issued and outstanding	N/A	N/A	456
NAV per share	N/A	N/A	£ 8.60
Institutional SGD (Hedged):			
Accumulation	N/A	N/A	SGD 335
Shares issued and outstanding	N/A	N/A	38
NAV per share	N/A	N/A	SGD 8.76
Investor:			
Accumulation	\$ 28,510	\$ 26,850	\$ 19,778
Shares issued and outstanding	456	494	458
NAV per share	\$ 62.57	\$ 54.31	\$ 43.17
BE Retail:			
Accumulation	\$ 21,439	\$ 6,299	\$ 9
Shares issued and outstanding	1,738	588	1
NAV per share	\$ 12.33	\$ 10.72	\$ 8.66
E Class:			
Accumulation	\$ 247,143	\$ 214,093	\$ 165,517
Shares issued and outstanding	4,246	4,225	4,087
NAV per share	\$ 58.21	\$ 50.67	\$ 40.50
E Class EUR (Hedged):			
Accumulation	€ 56,995	€ 101,366	€ 35,366
Shares issued and outstanding	3,047	6,177	2,632
NAV per share	€ 18.71	€ 16.41	€ 13.44

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
StocksPLUS™ Fund (continued)			
H Institutional:			
Accumulation	\$ 175,460	\$ 83,630	\$ 33,724
Shares issued and outstanding	10,321	5,672	2,884
NAV per share	\$ 17.00	\$ 14.74	\$ 11.69
PIMCO StocksPLUS™ AR Fund			
Net Assets	\$ 12,123	\$ 11,175	\$ 9,528
Institutional:			
Accumulation	\$ 12,123	\$ 11,175	\$ 9,327
Shares issued and outstanding	587	625	663
NAV per share	\$ 20.64	\$ 17.89	\$ 14.07
Institutional GBP (Hedged):			
Accumulation	N/A	N/A	£ 167
Shares issued and outstanding	N/A	N/A	19
NAV per share	N/A	N/A	£ 8.59
Strategic Income Fund			
Net Assets	\$ 452,874	\$ 449,949	\$ 506,557
Institutional:			
Accumulation	\$ 22,152	\$ 20,423	\$ 21,761
Shares issued and outstanding	1,734	1,656	1,939
NAV per share	\$ 12.78	\$ 12.33	\$ 11.22
Institutional EUR (Hedged):			
Accumulation	€ 144,721	€ 143,972	€ 168,023
Shares issued and outstanding	10,170	10,480	13,134
NAV per share	€ 14.23	€ 13.74	€ 12.79
Institutional GBP (Hedged):			
Income	£ 228	£ 219	£ 201
Shares issued and outstanding	22	22	21
NAV per share	£ 10.16	£ 10.01	£ 9.67
E Class:			
Accumulation	\$ 40,556	\$ 33,466	\$ 37,001
Shares issued and outstanding	2,718	2,314	2,786
NAV per share	\$ 14.92	\$ 14.46	\$ 13.28
Income II	\$ 25,135	\$ 17,325	\$ 18,150
Shares issued and outstanding	2,659	1,838	1,989
NAV per share	\$ 9.45	\$ 9.42	\$ 9.13
E Class EUR (Hedged):			
Accumulation	€ 108,120	€ 111,233	€ 133,817
Shares issued and outstanding	8,369	8,879	11,367
NAV per share	€ 12.92	€ 12.53	€ 11.77
Income II	€ 66,008	€ 66,793	€ 76,984
Shares issued and outstanding	8,098	8,196	9,528
NAV per share	€ 8.15	€ 8.15	€ 8.08
T Class EUR (Hedged):			
Accumulation	€ 13,029	€ 13,470	€ 15,503
Shares issued and outstanding	1,137	1,209	1,475
NAV per share	€ 11.46	€ 11.14	€ 10.51
Income	€ 8,447	€ 7,135	€ 8,019
Shares issued and outstanding	925	789	908
NAV per share	€ 9.13	€ 9.05	€ 8.83
Total Return Bond Fund			
Net Assets	\$ 4,126,703	\$ 4,420,051	\$ 4,150,717
Institutional:			
Accumulation	\$ 1,460,840	\$ 1,615,253	\$ 1,419,973
Shares issued and outstanding	47,394	52,631	49,161
NAV per share	\$ 30.82	\$ 30.69	\$ 28.88
Income	\$ 136,570	\$ 125,064	\$ 112,085
Shares issued and outstanding	9,171	8,283	7,634
NAV per share	\$ 14.89	\$ 15.10	\$ 14.68

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Total Return Bond Fund (continued)			
Institutional CAD (Hedged):			
Income	CAD 11,311	CAD 12,612	CAD 13,555
Shares issued and outstanding	1,321	1,448	1,587
NAV per share	CAD 8.56	CAD 8.71	CAD 8.54
Institutional CHF (Hedged):			
Accumulation	CHF 6,026	CHF 6,050	CHF 3,138
Shares issued and outstanding	615	608	320
NAV per share	CHF 9.79	CHF 9.96	CHF 9.79
Institutional EUR (Hedged):			
Accumulation	€ 354,972	€ 393,477	€ 388,231
Shares issued and outstanding	17,730	19,584	20,056
NAV per share	€ 20.02	€ 20.09	€ 19.36
Income	€ 218,144	€ 215,481	€ 212,408
Shares issued and outstanding	18,937	18,302	18,120
NAV per share	€ 11.52	€ 11.77	€ 11.72
Institutional EUR (Unhedged):			
Accumulation	€ 6,196	€ 7,459	€ 19,929
Shares issued and outstanding	215	269	736
NAV per share	€ 28.76	€ 27.78	€ 27.06
Institutional GBP (Hedged):			
Accumulation	£ 8,671	£ 7,797	£ 3,621
Shares issued and outstanding	670	605	296
NAV per share	£ 12.93	£ 12.89	£ 12.24
Income	£ 17,480	£ 19,631	£ 29,067
Shares issued and outstanding	2,127	2,347	3,543
NAV per share	£ 8.22	£ 8.36	£ 8.20
Institutional SGD (Hedged):			
Accumulation	SGD 7,478	SGD 7,871	SGD 7,941
Shares issued and outstanding	590	618	652
NAV per share	SGD 12.67	SGD 12.73	SGD 12.17
Investor:			
Accumulation	\$ 337,721	\$ 352,467	\$ 409,533
Shares issued and outstanding	11,994	12,551	15,440
NAV per share	\$ 28.16	\$ 28.08	\$ 26.52
Income	\$ 40,730	\$ 50,617	\$ 67,693
Shares issued and outstanding	2,697	3,305	4,545
NAV per share	\$ 15.10	\$ 15.31	\$ 14.89
Investor CHF (Hedged):			
Accumulation	CHF 1,905	CHF 2,342	CHF 2,893
Shares issued and outstanding	203	246	307
NAV per share	CHF 9.36	CHF 9.53	CHF 9.41
Investor EUR (Hedged):			
Accumulation	€ 17,173	€ 17,085	€ 18,868
Shares issued and outstanding	918	909	1,038
NAV per share	€ 18.70	€ 18.80	€ 18.18
Administrative:			
Accumulation	\$ 119,807	\$ 128,181	\$ 130,283
Shares issued and outstanding	4,319	4,630	4,975
NAV per share	\$ 27.74	\$ 27.69	\$ 26.19
Income	\$ 42,881	\$ 51,477	\$ 4,583
Shares issued and outstanding	4,445	5,263	482
NAV per share	\$ 9.65	\$ 9.78	\$ 9.51
Administrative EUR (Hedged):			
Accumulation	€ 2,538	€ 2,760	€ 2,966
Shares issued and outstanding	228	246	273
NAV per share	€ 11.13	€ 11.20	€ 10.84
Administrative SGD (Hedged):			
Income	SGD 14	SGD 14	N/A
Shares issued and outstanding	1	1	N/A
NAV per share	SGD 9.83	SGD 10.06	N/A

Notes to Financial Statements (Cont.)

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
Total Return Bond Fund (continued)			
E Class:			
Accumulation	\$ 381,741	\$ 407,981	\$ 380,803
Shares issued and outstanding	14,597	15,599	15,332
NAV per share	\$ 26.15	\$ 26.15	\$ 24.84
Income	\$ 136,511	\$ 139,042	\$ 151,164
Shares issued and outstanding	12,047	12,101	13,526
NAV per share	\$ 11.33	\$ 11.49	\$ 11.18
E Class CHF (Hedged):			
Accumulation	CHF 12,062	CHF 10,506	CHF 9,731
Shares issued and outstanding	1,465	1,250	1,166
NAV per share	CHF 8.23	CHF 8.40	CHF 8.34
E Class EUR (Hedged):			
Accumulation	€ 385,759	€ 433,274	€ 471,035
Shares issued and outstanding	22,695	25,285	28,276
NAV per share	€ 17.00	€ 17.14	€ 16.66
Income	€ 30,750	€ 34,883	€ 40,476
Shares issued and outstanding	4,003	4,443	5,177
NAV per share	€ 7.68	€ 7.85	€ 7.82
E Class EUR (Unhedged):			
Accumulation	N/A	N/A	€ 489
Shares issued and outstanding	N/A	N/A	51
NAV per share	N/A	N/A	€ 9.53
E Class HKD (Unhedged):			
Accumulation	N/A	N/A	HKD 1,568
Shares issued and outstanding	N/A	N/A	155
NAV per share	N/A	N/A	HKD 10.15
E Class SGD (Hedged):			
Accumulation	SGD 31,213	SGD 32,839	SGD 30,035
Shares issued and outstanding	838	874	828
NAV per share	SGD 37.26	SGD 37.59	SGD 36.28
H Institutional:			
Accumulation	\$ 256,312	\$ 197,186	\$ 115,199
Shares issued and outstanding	8,604	6,643	4,116
NAV per share	\$ 29.79	\$ 29.68	\$ 27.98
Income	\$ 10,395	\$ 10,522	\$ 8,589
Shares issued and outstanding	1,139	1,137	954
NAV per share	\$ 9.13	\$ 9.26	\$ 9.00
M Retail HKD (Unhedged):			
Income	HKD 78,145	HKD 84,232	HKD 76,242
Shares issued and outstanding	8,724	9,270	8,622
NAV per share	HKD 8.96	HKD 9.09	HKD 8.84
R Class EUR (Hedged):			
Accumulation	€ 2,243	€ 2,254	€ 2,836
Shares issued and outstanding	236	236	308
NAV per share	€ 9.50	€ 9.54	€ 9.22
T Class:			
Accumulation	\$ 5,338	\$ 5,824	\$ 6,382
Shares issued and outstanding	520	567	652
NAV per share	\$ 10.26	\$ 10.27	\$ 9.79
T Class EUR (Hedged):			
Accumulation	€ 4,588	€ 4,804	€ 4,426
Shares issued and outstanding	529	549	518
NAV per share	€ 8.67	€ 8.76	€ 8.54
PIMCO TRENDS Managed Futures Strategy Fund			
Net Assets	AUD 223,799	\$ 240,346	\$ 435,924
Institutional:			
Accumulation	\$ 80,478	\$ 92,466	\$ 183,555
Shares issued and outstanding	6,620	7,501	14,361
NAV per share	\$ 12.16	\$ 12.33	\$ 12.78
Institutional EUR (Hedged):			
Accumulation	€ 9,985	€ 5,945	€ 121,520
Shares issued and outstanding	952	555	10,765
NAV per share	€ 10.48	€ 10.71	€ 11.29

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
PIMCO TRENDS Managed Futures Strategy Fund (continued)			
Institutional GBP (Hedged):			
Accumulation	£ 332	£ 245	£ 9
Shares issued and outstanding	35	26	1
NAV per share	£ 9.37	£ 9.51	£ 9.88
Income	£ 32,363	£ 46,771	£ 31,132
Shares issued and outstanding	3,844	5,378	3,333
NAV per share	£ 8.42	£ 8.70	£ 9.34
Investor:			
Accumulation	\$ 4,629	\$ 4,741	\$ 9
Shares issued and outstanding	519	523	1
NAV per share	\$ 8.92	\$ 9.06	\$ 9.43
Investor EUR (Hedged):			
Accumulation	€ 9	€ 9	€ 9
Shares issued and outstanding	1	1	1
NAV per share	€ 8.67	€ 8.87	€ 9.39
E Class:			
Accumulation	\$ 12,709	\$ 12,105	\$ 11,079
Shares issued and outstanding	1,153	1,078	941
NAV per share	\$ 11.02	\$ 11.23	\$ 11.78
E Class EUR (Hedged):			
Accumulation	€ 7,683	€ 12,722	€ 17,465
Shares issued and outstanding	809	1,305	1,680
NAV per share	€ 9.49	€ 9.75	€ 10.40
H Institutional:			
Accumulation	\$ 1,527	\$ 877	\$ 43
Shares issued and outstanding	159	90	4
NAV per share	\$ 9.61	\$ 9.76	\$ 10.13
Z Class:			
Accumulation	\$ 64,182	\$ 49,591	\$ 55,435
Shares issued and outstanding	5,910	4,534	4,958
NAV per share	\$ 10.86	\$ 10.94	\$ 11.18
UK Corporate Bond Fund			
Net Assets	£ 243,659	£ 361,061	£ 389,173
Institutional:			
Accumulation	£ 42,484	£ 43,923	£ 46,355
Shares issued and outstanding	2,140	2,210	2,532
NAV per share	£ 19.85	£ 19.87	£ 18.31
Income	£ 146,887	£ 245,303	£ 276,939
Shares issued and outstanding	17,046	27,741	32,956
NAV per share	£ 8.62	£ 8.84	£ 8.40
Z Class:			
Accumulation	£ 54,288	£ 71,835	£ 65,879
Shares issued and outstanding	5,824	7,715	7,715
NAV per share	£ 9.32	£ 9.31	£ 8.54
UK Long Term Corporate Bond Fund			
Net Assets	£ 331,587	£ 324,768	£ 325,020
Institutional:			
Accumulation	£ 295,546	£ 286,707	£ 283,958
Shares issued and outstanding	14,168	13,320	14,455
NAV per share	£ 20.86	£ 21.52	£ 19.65
Income	£ 36,041	£ 38,061	£ 41,062
Shares issued and outstanding	3,224	3,228	3,656
NAV per share	£ 11.18	£ 11.79	£ 11.23
US High Yield Bond Fund			
Net Assets	\$ 1,747,304	\$ 1,872,887	\$ 1,984,922
Institutional:			
Accumulation	\$ 628,455	\$ 681,351	\$ 780,024
Shares issued and outstanding	15,126	16,860	21,785
NAV per share	\$ 41.55	\$ 40.41	\$ 35.80

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
US High Yield Bond Fund (continued)			
Income	\$ 184,971	\$ 215,871	\$ 233,780
Shares issued and outstanding	20,791	24,177	27,877
NAV per share	\$ 8.90	\$ 8.93	\$ 8.39
Institutional EUR (Hedged):			
Accumulation	€ 209,243	€ 219,196	€ 240,268
Shares issued and outstanding	6,817	7,285	8,811
NAV per share	€ 30.70	€ 30.09	€ 27.27
Income	€ 21,049	€ 21,347	€ 33,678
Shares issued and outstanding	2,139	2,144	3,520
NAV per share	€ 9.84	€ 9.96	€ 9.57
Institutional GBP (Hedged):			
Accumulation	£ 13,474	£ 30,402	£ 40,143
Shares issued and outstanding	558	1,294	1,913
NAV per share	£ 24.13	£ 23.49	£ 20.99
Income	£ 2,419	£ 2,283	£ 1,108
Shares issued and outstanding	287	269	138
NAV per share	£ 8.44	£ 8.48	£ 8.04
Investor:			
Accumulation	\$ 224,258	\$ 240,439	\$ 236,934
Shares issued and outstanding	6,078	6,689	7,413
NAV per share	\$ 36.90	\$ 35.95	\$ 31.96
Income	\$ 11,514	\$ 17,026	\$ 20,862
Shares issued and outstanding	1,600	2,356	3,073
NAV per share	\$ 7.20	\$ 7.23	\$ 6.79
Investor EUR (Hedged):			
Accumulation	€ 2,098	€ 2,811	€ 2,708
Shares issued and outstanding	76	104	110
NAV per share	€ 27.54	€ 27.04	€ 24.59
E Class:			
Accumulation	\$ 129,008	\$ 130,888	\$ 132,559
Shares issued and outstanding	3,657	3,797	4,302
NAV per share	\$ 35.28	\$ 34.47	\$ 30.82
Income	\$ 53,742	\$ 68,093	\$ 58,679
Shares issued and outstanding	5,662	7,147	6,557
NAV per share	\$ 9.49	\$ 9.53	\$ 8.95
E Class EUR (Hedged):			
Accumulation	€ 47,347	€ 50,468	€ 56,406
Shares issued and outstanding	1,819	1,969	2,407
NAV per share	€ 26.03	€ 25.63	€ 23.44
H Institutional:			
Accumulation	\$ 152,932	\$ 114,190	\$ 88,253
Shares issued and outstanding	3,815	2,926	2,548
NAV per share	\$ 40.09	\$ 39.02	\$ 34.63
Income	\$ 7,630	\$ 5,515	\$ 2,482
Shares issued and outstanding	867	625	299
NAV per share	\$ 8.80	\$ 8.83	\$ 8.29
M Retail:			
Income	\$ 16,656	\$ 16,293	\$ 12,265
Shares issued and outstanding	1,731	1,687	1,351
NAV per share	\$ 9.62	\$ 9.66	\$ 9.08
R Class:			
Accumulation	\$ 3,945	\$ 4,113	\$ 5,477
Shares issued and outstanding	241	258	387
NAV per share	\$ 16.38	\$ 15.95	\$ 14.17
Z Class:			
Accumulation	\$ 14,295	\$ 12,870	\$ 8,528
Shares issued and outstanding	947	879	661
NAV per share	\$ 15.10	\$ 14.65	\$ 12.91

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
US Investment Grade Corporate Bond Fund			
Net Assets	\$ 493,888	\$ 480,861	\$ 388,522
Institutional:			
Accumulation	\$ 191,385	\$ 232,236	\$ 151,061
Shares issued and outstanding	16,594	20,229	14,307
NAV per share	\$ 11.53	\$ 11.48	\$ 10.56
Income	\$ 54,211	\$ 66,032	\$ 61,577
Shares issued and outstanding	6,178	7,392	7,201
NAV per share	\$ 8.78	\$ 8.93	\$ 8.55
Institutional EUR (Hedged):			
Accumulation	€ 129,074	€ 80,273	€ 124,155
Shares issued and outstanding	13,211	8,188	13,447
NAV per share	€ 9.77	€ 9.80	€ 9.23
Institutional GBP (Hedged):			
Income II	£ 27,467	£ 27,296	£ 13,692
Shares issued and outstanding	3,576	3,477	1,794
NAV per share	£ 7.68	£ 7.85	£ 7.63
E Class:			
Accumulation	\$ 63,213	\$ 49,311	\$ 21,852
Shares issued and outstanding	6,721	5,243	2,504
NAV per share	\$ 9.40	\$ 9.40	\$ 8.73
Income	\$ 8,646	\$ 7,652	\$ 5,002
Shares issued and outstanding	971	844	576
NAV per share	\$ 8.91	\$ 9.07	\$ 8.68
H Institutional:			
Accumulation	\$ 3,376	\$ 2,160	\$ 55
Shares issued and outstanding	319	204	6
NAV per share	\$ 10.60	\$ 10.56	\$ 9.73
US Short-Term Fund			
Net Assets	\$ 1,996,219	\$ 1,854,206	\$ 2,310,115
Institutional:			
Accumulation	\$ 677,291	\$ 573,993	\$ 865,421
Shares issued and outstanding	54,574	47,741	76,197
NAV per share	\$ 12.41	\$ 12.02	\$ 11.36
Income	\$ 122,827	\$ 123,753	\$ 131,027
Shares issued and outstanding	12,123	12,302	13,207
NAV per share	\$ 10.13	\$ 10.06	\$ 9.92
Institutional EUR (Hedged):			
Accumulation	€ 56,850	€ 68,515	€ 202,833
Shares issued and outstanding	5,392	6,659	20,470
NAV per share	€ 10.54	€ 10.29	€ 9.91
Institutional GBP (Hedged):			
Income	£ 219	£ 207	N/A
Shares issued and outstanding	22	21	N/A
NAV per share	£ 10.13	£ 10.07	N/A
Investor:			
Accumulation	\$ 7,911	\$ 7,368	\$ 12,829
Shares issued and outstanding	660	633	1,164
NAV per share	\$ 11.99	\$ 11.63	\$ 11.02
E Class:			
Accumulation	\$ 444,782	\$ 412,185	\$ 412,347
Shares issued and outstanding	37,260	35,571	37,521
NAV per share	\$ 11.94	\$ 11.59	\$ 10.99
E Class EUR (Hedged):			
Accumulation	€ 18,570	€ 18,008	€ 44,471
Shares issued and outstanding	1,839	1,824	4,656
NAV per share	€ 10.10	€ 9.88	€ 9.55
H Institutional:			
Accumulation	\$ 17,720	\$ 18,000	\$ 22,367
Shares issued and outstanding	1,560	1,634	2,147
NAV per share	\$ 11.36	\$ 11.01	\$ 10.42

	As at 30-Jun-2024	As at 31-Dec-2023	As at 31-Dec-2022
US Short-Term Fund (continued)			
Z Class:			
Income	\$ 644,580	\$ 623,066	\$ 602,189
Shares issued and outstanding	63,271	61,599	60,375
NAV per share	\$ 10.19	\$ 10.11	\$ 9.97

17. REMUNERATION

The Manager operates a remuneration policy in accordance with applicable UCITS requirements, which is summarised in the Prospectus.

Details of the Company's remuneration and associated financial disclosures will be made within the Annual Audited Financial Statements for the financial year ended 31 December 2024.

18. REGULATORY AND LITIGATION MATTERS

The Company is not named as a defendant in any material litigation or arbitration proceedings and is not aware of any material litigation or claim pending or threatened against it.

The foregoing speaks only as of 30 June 2024.

19. CREDIT FACILITY

PIMCO Funds: Global Investors Series plc acting on behalf of each of the PIMCO Asia High Yield Bond Fund, the Global High Yield Bond Fund and the US High Yield Bond Fund (collectively the "Funds" and each a "Fund") entered into a fourth amended and restated credit facility dated as of 18 August 2023 (the "Credit Agreement") between, amongst others, the Funds, certain lenders including MUFG Bank Ltd. ("MUFG") (as lenders) and MUFG in its capacity as agent and lead arranger.

Each Fund is permitted to utilise the facility for temporary purposes in accordance with the relevant Fund's investment policies.

The aggregate commitment available for utilisation by the Funds is, subject to the terms of the Credit Agreement, \$240,000,000. The sub-limits for each Fund are: Global High Yield Bond Fund-\$95,000,000; US High Yield Bond Fund-\$60,000,000 and PIMCO Asia High Yield Bond Fund-\$85,000,000. The total amount available to the Funds, together with the other borrowers (collectively, the "Borrowers") is, subject to the terms of the Credit Agreement, \$268,000,000 (the "Aggregate Commitment Amount"). The Borrowers may, subject to the terms of the Credit Agreement, request an increase of up to \$332,000,000 the Aggregate Commitment Amount (up to a maximum increased commitment of \$600,000,000). This increased commitment would be available for utilisation by the Borrowers in accordance with the terms of the Credit Agreement.

There are two rates of interest available under the Credit Agreement. Each Fund, when utilising a loan will elect which interest rate will apply to all or a portion of the relevant loan with the applicable interest rate being determined by reference to (i) the Alternate Base Rate or (ii) the Adjusted Daily Simple SOFR.

The Alternate Base Rate is for any day, the greater of (i) Federal Funds Rate (as defined in the Credit Agreement) or (ii) the Overnight Bank Funding Rate (as defined in the Credit Agreement), as in effect on such date. Each loan bearing interest calculated by reference to the Alternate Base Rate shall bear interest on the outstanding principal amount thereof for the period commencing on the date when such loan is made up to but not including the date such loan is repaid in full, at a rate per annum equal to the Alternative Base Rate plus the Applicable Margin (being 1.125%).

The Adjusted Daily Simple SOFR means an interest rate per annum equal to (a) Daily Simple SOFR (as defined in the Credit Agreement) plus (b) 0.10%. Each loan bearing interest calculated by reference to the Adjusted Daily Simple SOFR shall bear interest on the outstanding principal amount thereof, for the period commencing with the date such loan is made or continued

through and including the date such loan is repaid in full, at a rate per annum equal to Adjusted Daily Simple SOFR plus the Applicable Margin (being 1.125%).

Any loan is, subject to the terms of the Credit Agreement, repayable on the earlier of 60 days of drawdown or 16 August 2024 unless repayable sooner in accordance with the terms of the Credit Agreement.

All loans are provided on an unsecured basis and the recourse of the Lenders to a Fund is limited to the assets of such Fund.

As at 30 June 2024 and 31 December 2023, none of the Funds had borrowings under the Credit Agreement.

20. SECURITIES FINANCING TRANSACTIONS REGULATION

Securities Financing Transactions Regulation ("SFTR") introduces reporting and disclosure requirements for Securities Financing Transactions ("SFTs") and total return swaps. SFTs are specifically defined as per Article 3(11) of the SFTR as follows:

- a repurchase/reverse repurchase agreement,
- securities or commodities lending/borrowing,
- a buy-sellback or sale-buyback transaction, or
- a margin lending transaction.

(a) Global Data and Concentration of SFT Counterparties

As at 30 June 2024 the Funds held total return swaps and the following types of SFTs:

- Repurchase Agreements
- Reverse Repurchase Agreements
- Sale-Buyback Transactions

The fair value of assets/(liabilities) across all SFTs and total return swaps as at 30 June 2024, grouped by SFT type(s) and the ten largest counterparties are as follows (if fewer than ten counterparties are used then all counterparties are detailed).

Fund	30-Jun-2024	
	Fair Value (0005)	% of Net Assets
PIMCO Asia High Yield Bond Fund		
Reverse Repurchase Agreements		
BPS	\$ (13,347)	(0.53)
BRC	(4,094)	(0.17)
MYI	(1,952)	(0.08)
Total	(19,393)	(0.78)
Asia Strategic Interest Bond Fund		
Repurchase Agreements		
SSB	\$ 527	0.25
Reverse Repurchase Agreements		
BPS	(516)	(0.24)
PIMCO Balanced Income and Growth Fund		
Total Return Swaps		
MEI	\$ 253	0.02
MYI	1,094	0.12
Total	1,347	0.14
Repurchase Agreements		
DEU	5,000	0.50
FICC	761	0.08
GSC	1,200	0.12
SSB	207	0.02
Total	7,168	0.72
PIMCO Capital Securities Fund		
Repurchase Agreements		
FICC	\$ 1,324	0.03
Reverse Repurchase Agreements		
BPS	(53,369)	(1.13)
BRC	(10,078)	(0.21)
IND	(31,294)	(0.67)
JML	(11,622)	(0.25)

Fund	30-Jun-2024	
	Fair Value (000S)	% of Net Assets
PIMCO Capital Securities Fund (continued)		
JPS	\$ (38,968)	(0.83)
SCX	(57,487)	(1.22)
WFS	(28,162)	(0.60)
Total	(230,980)	(4.91)
PIMCO Climate Bond Fund		
Repurchase Agreements		
BOS	\$ 6,300	2.13
FICC	594	0.20
Total	6,894	2.33
Commodity Real Return Fund		
Total Return Swaps		
BPS	\$ (1,327)	(0.17)
CBK	(2,100)	(0.26)
GST	(1,472)	(0.18)
JPM	(283)	(0.04)
MAC	937	0.12
MEI	(121)	(0.01)
SOG	(524)	(0.07)
Total	(4,890)	(0.61)
Repurchase Agreements		
FICC	333	0.04
SAL	20,000	2.51
Total	20,333	2.55
Reverse Repurchase Agreements		
BOS	(6,711)	(0.84)
STR	(279,430)	(34.99)
Total	(286,141)	(35.83)
PIMCO Credit Opportunities Bond Fund		
Total Return Swaps		
BPS	\$ (71)	(0.06)
Repurchase Agreements		
SSB	103	0.09
Reverse Repurchase Agreements		
BOS	(2,775)	(2.30)
Diversified Income Fund		
Repurchase Agreements		
CEW	\$ 891,585	11.51
FICC	8,177	0.11
MEI	7,308	0.09
Total	907,070	11.71
Reverse Repurchase Agreements		
BRC	(18,046)	(0.24)
JML	(11,506)	(0.14)
JPS	(11,832)	(0.15)
MEI	(3,806)	(0.05)
MYI	(10,347)	(0.14)
NOM	(14,696)	(0.19)
SCX	(2,332)	(0.03)
Total	(72,565)	(0.94)
Diversified Income Duration Hedged Fund		
Repurchase Agreements		
BOS	\$ 17,500	4.60
FICC	1,050	0.28
Total	18,550	4.88
Reverse Repurchase Agreements		
BRC	(529)	(0.14)
SCX	(246)	(0.06)
Total	(775)	(0.20)
Diversified Income ESG Fund		
Repurchase Agreements		
SSB	\$ 402	0.76
Dynamic Bond Fund		
Repurchase Agreements		
BOM	\$ 146,162	4.18
BRC	166,800	4.77

Fund	30-Jun-2024	
	Fair Value (000S)	% of Net Assets
Dynamic Bond Fund (continued)		
CEW	\$ 489,641	13.99
FICC	2,211	0.06
MEI	153,469	4.39
SAL	10,200	0.29
Total	968,483	27.68
Reverse Repurchase Agreements		
MBC	(683)	(0.02)
Dynamic Multi-Asset Fund		
Total Return Swaps		
BPS	€ 613	0.02
MYI	418	0.02
Total	1,031	0.04
Repurchase Agreements		
BPS	65,800	2.63
FICC	10,699	0.43
Total	76,499	3.06
Emerging Local Bond Fund		
Total Return Swaps		
SCX	\$ 0	0.00
Repurchase Agreements		
FICC	7,863	0.29
SAL	16,900	0.64
Total	24,763	0.93
Reverse Repurchase Agreements		
BPS	(57,636)	(2.16)
BRC	(65,780)	(2.46)
MBC	(48,114)	(1.80)
MEI	(41,223)	(1.54)
SCX	(24,378)	(0.91)
Total	(237,131)	(8.87)
Emerging Local Bond ESG Fund		
Repurchase Agreements		
MBC	\$ 4,800	4.23
SSB	644	0.57
Total	5,444	4.80
Reverse Repurchase Agreements		
MEI	(3,414)	(3.01)
Emerging Markets Bond Fund		
Reverse Repurchase Agreements		
BPS	\$ (95,090)	(2.29)
BRC	(78,655)	(1.90)
GSC	(8,955)	(0.22)
IND	(21,345)	(0.52)
MYI	(22,137)	(0.52)
NOM	(30,364)	(0.74)
SCX	(53,900)	(1.32)
Total	(310,446)	(7.51)
Emerging Markets Bond ESG Fund		
Repurchase Agreements		
FICC	\$ 797	0.03
SAL	11,000	0.38
Total	11,797	0.41
Reverse Repurchase Agreements		
BPS	(13,091)	(0.46)
BRC	(64,154)	(2.22)
GSC	(4,160)	(0.14)
JML	(8,054)	(0.28)
MEI	(8,550)	(0.30)
MYI	(7,721)	(0.27)
NOM	(126,493)	(4.39)
SCX	(91,471)	(3.17)
Total	(323,694)	(11.23)
Emerging Markets Corporate Bond Fund		
Repurchase Agreements		
FICC	\$ 540	0.36

Notes to Financial Statements (Cont.)

Fund	30-Jun-2024		Fund	30-Jun-2024	
	Fair Value (000S)	% of Net Assets		Fair Value (000S)	% of Net Assets
Emerging Markets Corporate Bond Fund (continued)			Global Bond Fund		
Reverse Repurchase Agreements			Repurchase Agreements		
BPS	\$ (5,637)	(3.74)	CEW	\$ 467,717	3.06
BRC	(1,480)	(0.99)	DEU	106,400	0.69
MEI	(825)	(0.54)	FICC	4,685	0.03
Total	(7,942)	(5.27)	SAL	3,200	0.02
PIMCO Emerging Markets Opportunities Fund			Total	582,002	3.80
Repurchase Agreements			Reverse Repurchase Agreements		
SSB	\$ 3,392	1.06	BRC	(2,435)	(0.01)
Emerging Markets Short-Term Local Currency Fund			MEI	(1,073)	(0.01)
Repurchase Agreements			Total	(3,508)	(0.02)
SSB	\$ 130	0.75	Global Bond ESG Fund		
PIMCO ESG Income Fund			Repurchase Agreements		
Repurchase Agreements			BPS	\$ 142,900	3.67
BOS	\$ 11,400	3.95	FICC	1,176	0.03
FICC	588	0.20	Total	144,076	3.70
Total	11,988	4.15	Reverse Repurchase Agreements		
Reverse Repurchase Agreements			BRC	(293)	(0.01)
SCX	(7,983)	(2.77)	MYI	(488)	(0.01)
Sale-buyback Financing Transactions			Total	(781)	(0.02)
BPG	(19,027)	(6.59)	Global Bond Ex-US Fund		
Euro Bond Fund			Total Return Swaps		
Repurchase Agreements			BPS	\$ 119	0.01
FICC	€ 2,754	0.18	JPM	(33)	0.00
Reverse Repurchase Agreements			Total	86	0.01
BRC	(586)	(0.04)	Repurchase Agreements		
MYI	(1,785)	(0.11)	FICC	510	0.06
Total	(2,371)	(0.15)	Global High Yield Bond Fund		
Euro Credit Fund			Repurchase Agreements		
Repurchase Agreements			FICC	\$ 404	0.01
FICC	€ 361	0.07	Reverse Repurchase Agreements		
Euro Income Bond Fund			BPS	(422)	(0.01)
Repurchase Agreements			BRC	(2,928)	(0.10)
FICC	€ 5,275	0.36	DEU	(2,011)	(0.07)
Reverse Repurchase Agreements			JML	(6,036)	(0.20)
COM	(17,835)	(1.21)	JPS	(5,647)	(0.19)
JML	(26,521)	(1.80)	MEI	(2,147)	(0.07)
MEI	(15,234)	(1.03)	MYI	(9,945)	(0.33)
Total	(59,590)	(4.04)	Total	(29,136)	(0.97)
Euro Long Average Duration Fund			Global Investment Grade Credit Fund		
Repurchase Agreements			Repurchase Agreements		
FICC	€ 838	0.07	FICC	\$ 1,689	0.02
Reverse Repurchase Agreements			Reverse Repurchase Agreements		
COM	(79,548)	(6.87)	BPS	(557)	0.00
SOG	(10,827)	(0.94)	BRC	(1,073)	(0.01)
Total	(90,375)	(7.81)	JML	(5,070)	(0.06)
Euro Short-Term Fund			MEI	(1,659)	(0.02)
Repurchase Agreements			SCX	(895)	(0.01)
COM	€ 5,100	2.46	Total	(9,254)	(0.10)
PIMCO European High Yield Bond Fund			Global Investment Grade Credit ESG Fund		
Repurchase Agreements			Repurchase Agreements		
BPS	€ 13,900	4.07	BOS	\$ 53,000	2.39
FICC	320	0.09	FICC	1,087	0.05
Total	14,220	4.16	Total	54,087	2.44
Reverse Repurchase Agreements			Reverse Repurchase Agreements		
MYI	(2,471)	(0.72)	BOS	(4,967)	(0.23)
PIMCO European Short-Term Opportunities Fund			BRC	(293)	(0.01)
Repurchase Agreements			JPS	(3,975)	(0.18)
COM	€ 2,000	0.22	Total	(9,235)	(0.42)
FICC	1,449	0.15	Global Low Duration Real Return Fund		
Total	3,449	0.37	Repurchase Agreements		
Global Advantage Fund			FICC	\$ 565	0.06
Repurchase Agreements			Reverse Repurchase Agreements		
FICC	\$ 617	0.15	BOS	(22,282)	(2.21)
			CIB	(575,363)	(57.08)
			Total	(597,645)	(59.29)

Fund	30-Jun-2024	
	Fair Value (000S)	% of Net Assets
Global Real Return Fund		
Reverse Repurchase Agreements		
BOS	\$ (5,358)	(0.25)
CIB	(163,026)	(7.53)
MEI	(35,776)	(1.65)
NOM	(374,859)	(17.33)
SCX	(29,643)	(1.37)
STR	(599,991)	(27.73)
Total	(1,208,653)	(55.86)
Sale-buyback Financing Transactions		
BRC	(8,448)	(0.39)
Income Fund		
Total Return Swaps		
BPS	\$ (54)	0.00
JPM	26	0.00
MYC	(3,274)	0.00
Total	(3,302)	0.00
Repurchase Agreements		
BOM	1,388,534	1.76
CEW	3,135,162	3.98
FICC	8,088	0.01
MEI	1,008,514	1.28
SOG	1,760	0.00
TOR	460,409	0.58
Total	6,002,467	7.61
Reverse Repurchase Agreements		
JML	(3,836)	0.00
Income Fund II		
Repurchase Agreements		
FICC	\$ 2,903	1.22
Reverse Repurchase Agreements		
BOS	(2,517)	(1.05)
Inflation Multi-Asset Fund		
Total Return Swaps		
BOA	\$ (1)	0.00
BRC	0	0.00
CBK	(5)	0.00
JPM	37	0.02
MAC	259	0.12
MYI	2	0.00
Total	292	0.14
Repurchase Agreements		
SSB	543	0.26
Reverse Repurchase Agreements		
BOS	(28,036)	(13.46)
Low Average Duration Fund		
Repurchase Agreements		
FICC	\$ 1,580	0.21
SAL	18,800	2.53
Total	20,380	2.74
Low Duration Global Investment Grade Credit Fund		
Repurchase Agreements		
FICC	\$ 527	0.06
Reverse Repurchase Agreements		
BOS	(16,573)	(1.80)
BPS	(3,085)	(0.34)
SOG	(8,036)	(0.87)
Total	(27,694)	(3.01)
Low Duration Income Fund		
Repurchase Agreements		
BOS	\$ 16,500	0.72
CEW	87,697	3.82
FICC	1,557	0.07
Total	105,754	4.61

Fund	30-Jun-2024	
	Fair Value (000S)	% of Net Assets
Low Duration Opportunities Fund		
Repurchase Agreements		
BOS	\$ 58,800	8.05
FICC	576	0.08
Total	59,376	8.13
Low Duration Opportunities ESG Fund		
Repurchase Agreements		
SSB	\$ 911	17.15
Reverse Repurchase Agreements		
BOS	(405)	(7.62)
PIMCO MLP & Energy Infrastructure Fund		
Total Return Swaps		
BOA	\$ 803	0.71
CBK	81	0.07
FAR	45	0.04
JPM	662	0.59
MYI	680	0.61
Total	2,271	2.02
Repurchase Agreements		
SSB	1,122	1.00
Mortgage Opportunities Fund		
Repurchase Agreements		
BOS	\$ 13,000	1.07
FICC	1,185	0.10
Total	14,185	1.17
Reverse Repurchase Agreements		
BOS	(8,328)	(0.68)
StocksPLUS™ Fund		
Total Return Swaps		
BOA	\$ 1,313	0.04
BPS	(558)	(0.02)
CBK	1,750	0.05
JPM	5,414	0.15
RBC	26,740	0.73
TOR	59	0.00
UAG	555	0.02
Total	35,273	0.97
Repurchase Agreements		
BOS	200,000	5.50
BPS	300,000	8.24
CEW	190,010	5.21
FICC	12,432	0.34
GSC	161,400	4.43
JPS	200,000	5.50
MFK	200,000	5.50
SAL	70,000	1.92
Total	1,333,842	36.64
PIMCO StocksPLUS™ AR Fund		
Total Return Swaps		
BOA	\$ 22	0.19
BRC	45	0.37
CBK	28	0.23
RBC	214	1.76
Total	309	2.55
Repurchase Agreements		
BPS	2,300	18.97
GSC	1,100	9.07
SSB	132	1.09
Total	3,532	29.13
Strategic Income Fund		
Repurchase Agreements		
FICC	\$ 942	0.21
SSB	223	0.05
Total	1,165	0.26
Reverse Repurchase Agreements		
BOS	(10,894)	(2.40)
SCX	(12,487)	(2.76)
Total	(23,381)	(5.16)

Notes to Financial Statements (Cont.)

Fund	30-Jun-2024		Fund	31-Dec-2023	
	Fair Value (0005)	% of Net Assets		Fair Value (0005)	% of Net Assets
Total Return Bond Fund			PIMCO Asia High Yield Bond Fund		
Repurchase Agreements			Repurchase Agreements		
FICC	\$ 417	0.01	SSB	\$ 3,856	0.16
Reverse Repurchase Agreements			Reverse Repurchase Agreements		
BOS	(9,945)	(0.24)	BPS	(12,951)	(0.53)
BRC	(5,151)	(0.12)			
JPS	(2,731)	(0.07)	Asia Strategic Interest Bond Fund		
Total	(17,827)	(0.43)	Repurchase Agreements		
Sale-buyback Financing Transactions			SSB	\$ 252	0.14
BPG	(7,759)	(0.19)	Reverse Repurchase Agreements		
			BPS	(505)	(0.28)
PIMCO TRENDS Managed Futures Strategy Fund			PIMCO Balanced Income and Growth Fund		
Total Return Swaps			Total Return Swaps		
MEI	\$ (41)	(0.02)	CBK	\$ (34)	(0.01)
Repurchase Agreements			MEI	28	0.01
DEU	18,000	8.04	MYI	(261)	(0.04)
SSB	533	0.24	Total	(267)	(0.04)
Total	18,533	8.28	Repurchase Agreements		
UK Corporate Bond Fund			DEU	9,600	1.43
Repurchase Agreements			FICC	2,484	0.37
FICC	£ 347	0.14	SSB	520	0.08
Reverse Repurchase Agreements			Total	12,604	1.88
BRC	(231)	(0.09)	PIMCO Capital Securities Fund		
MEI	(6,766)	(2.78)	Repurchase Agreements		
MYI	(232)	(0.10)	FICC	\$ 7,572	0.15
Total	(7,229)	(2.97)	Reverse Repurchase Agreements		
UK Long Term Corporate Bond Fund			BPS	(34,160)	(0.66)
Reverse Repurchase Agreements			BRC	(5,159)	(0.10)
SCX	£ (421)	(0.13)	IND	(29,387)	(0.57)
US High Yield Bond Fund			JPS	(42,901)	(0.84)
Total Return Swaps			MYI	(13,355)	(0.26)
JPM	\$ 410	0.02	RCE	(2,375)	(0.05)
Repurchase Agreements			SCX	(52,323)	(1.02)
FICC	10,073	0.58	WFS	(52,545)	(1.02)
Reverse Repurchase Agreements			Total	(232,205)	(4.52)
BOS	(1,600)	(0.09)	PIMCO Climate Bond Fund		
BPS	(253)	(0.01)	Repurchase Agreements		
JPS	(5,456)	(0.32)	BOS	\$ 5,800	2.21
MYI	(1,279)	(0.07)	Reverse Repurchase Agreements		
Total	(8,588)	(0.49)	JML	(803)	(0.31)
US Investment Grade Corporate Bond Fund			Commodity Real Return Fund		
Repurchase Agreements			Total Return Swaps		
FICC	\$ 2,068	0.42	BPS	\$ (394)	(0.05)
Reverse Repurchase Agreements			CBK	(588)	(0.07)
BOS	(19,605)	(3.97)	CIB	(27)	0.00
US Short-Term Fund			GST	(866)	(0.10)
Repurchase Agreements			JPM	(794)	(0.09)
BPS	\$ 62,400	3.13	MAC	(422)	(0.05)
FICC	371	0.01	MEI	(33)	(0.01)
Total	62,771	3.14	SOG	(7)	0.00
			Total	(3,131)	(0.37)
			Repurchase Agreements		
			BPS	40,300	4.69
			FICC	42,718	4.98
			Total	83,018	9.67
			Reverse Repurchase Agreements		
			BSN	(61,063)	(7.11)
			CIB	(293,867)	(34.21)
			GRE	(41,128)	(4.79)
			Total	(396,058)	(46.11)
			PIMCO Credit Opportunities Bond Fund		
			Total Return Swaps		
			BPS	\$ (366)	(0.37)
			Repurchase Agreements		
			SSB	737	0.74
			Reverse Repurchase Agreements		
			GRE	(2,942)	(2.94)

As at 31 December 2023 the Funds held total return swaps and the following types of SFTs:

- Repurchase Agreements
- Reverse Repurchase Agreements
- Sale-Buyback Transactions

The fair value of assets/(liabilities) across all SFTs and total return swaps as at 31 December 2023, grouped by SFT type(s) and the ten largest counterparties are as follows (if fewer than ten counterparties are used then all counterparties are detailed).

Fund	31-Dec-2023	
	Fair Value (0005)	% of Net Assets
Diversified Income Fund		
Repurchase Agreements		
BSN	\$ 83,422	1.12
CEW	910,056	12.24
DEU	81,400	1.09
FICC	104,525	1.40
IND	42,068	0.57
Total	1,221,471	16.42
Reverse Repurchase Agreements		
BPS	(1,261)	(0.02)
BRC	(22,929)	(0.31)
JML	(14,371)	(0.19)
MYI	(11,115)	(0.15)
Total	(49,676)	(0.67)
Diversified Income Duration Hedged Fund		
Repurchase Agreements		
BPS	\$ 32,300	7.82
BSN	34,900	8.46
FICC	2,352	0.57
Total	69,552	16.85
Reverse Repurchase Agreements		
JML	(529)	(0.13)
Diversified Income ESG Fund		
Repurchase Agreements		
BOS	\$ 3,000	5.21
Dynamic Bond Fund		
Repurchase Agreements		
BPS	\$ 382,440	11.10
BRC	136,900	3.97
DEU	160,000	4.64
FICC	55,076	1.60
Total	734,416	21.31
Reverse Repurchase Agreements		
BPS	(537)	(0.01)
JML	(192)	(0.01)
MBC	(625)	(0.02)
Total	(1,354)	(0.04)
Dynamic Multi-Asset Fund		
Total Return Swaps		
BOA	€ (347)	(0.01)
BPS	(11)	0.00
JPM	30	0.00
RBC	67	0.00
Total	(261)	(0.01)
Repurchase Agreements		
BPS	256,700	7.86
CEW	70,000	2.15
FICC	32,149	0.99
Total	358,849	11.00
Emerging Local Bond Fund		
Reverse Repurchase Agreements		
BPS	\$ (103,811)	(3.60)
BRC	(154,191)	(5.36)
JML	(6,409)	(0.22)
MBC	(16,938)	(0.59)
Total	(281,349)	(9.77)
Emerging Local Bond ESG Fund		
Repurchase Agreements		
BPS	\$ 15,600	15.23
Reverse Repurchase Agreements		
BPS	(722)	(0.70)
Emerging Markets Bond Fund		
Repurchase Agreements		
FICC	\$ 2,599	0.07
Reverse Repurchase Agreements		
BPS	(122,193)	(3.19)
BRC	(7,473)	(0.19)

Fund	31-Dec-2023	
	Fair Value (0005)	% of Net Assets
Emerging Markets Bond Fund (continued)		
BSN	\$ (180,824)	(4.70)
MYI	(5,169)	(0.13)
NOM	(9,980)	(0.26)
SCX	(77,088)	(2.00)
Total	(402,727)	(10.47)
Emerging Markets Bond ESG Fund		
Repurchase Agreements		
DEU	\$ 3,400	0.13
FICC	3,494	0.13
SAL	6,800	0.25
Total	13,694	0.51
Reverse Repurchase Agreements		
BPS	(74,306)	(2.76)
BRC	(17,281)	(0.65)
BSN	(15,443)	(0.57)
MYI	(22,112)	(0.81)
SCX	(49,858)	(1.85)
TDM	(35,833)	(1.33)
Total	(214,833)	(7.97)
Sale-buyback Financing Transactions		
BRC	(44,884)	(1.66)
GSC	(11,781)	(0.44)
Total	(56,665)	(2.10)
Emerging Markets Corporate Bond Fund		
Repurchase Agreements		
FICC	\$ 993	0.63
Reverse Repurchase Agreements		
BPS	(166)	(0.11)
PIMCO Emerging Markets Opportunities Fund		
Repurchase Agreements		
SSB	\$ 6,274	2.22
Reverse Repurchase Agreements		
BOS	(5,271)	(1.86)
Emerging Markets Short-Term Local Currency Fund		
Repurchase Agreements		
SSB	\$ 158	0.79
PIMCO ESG Income Fund		
Repurchase Agreements		
BOS	\$ 8,200	3.02
Euro Bond Fund		
Repurchase Agreements		
COM	€ 95,300	5.70
FICC	2,281	0.14
Total	97,581	5.84
Reverse Repurchase Agreements		
BPS	(1,041)	(0.06)
Euro Credit Fund		
Repurchase Agreements		
BPS	€ 13,700	2.55
FICC	737	0.14
Total	14,437	2.69
Reverse Repurchase Agreements		
BPS	(1,403)	(0.26)
JML	(6,045)	(1.12)
MBC	(728)	(0.14)
Total	(8,176)	(1.52)
Euro Income Bond Fund		
Repurchase Agreements		
COM	€ 133,900	9.66
FICC	4,075	0.29
Total	137,975	9.95
Reverse Repurchase Agreements		
BPS	(324)	(0.03)
BRC	(3,765)	(0.27)
JML	(179)	(0.01)
Total	(4,268)	(0.31)

Notes to Financial Statements (Cont.)

Fund	31-Dec-2023		Fund	31-Dec-2023	
	Fair Value (0005)	% of Net Assets		Fair Value (0005)	% of Net Assets
Euro Long Average Duration Fund			Global Investment Grade Credit ESG Fund		
Repurchase Agreements			Repurchase Agreements		
BPS	€ 50,700	5.48	SSB	\$ 1,300	0.06
FICC	1,634	0.18	Reverse Repurchase Agreements		
Total	52,334	5.66	BOS	(2,191)	(0.10)
Reverse Repurchase Agreements			BPS	(617)	(0.03)
BRC	(10,485)	(1.13)	BRC	(30,730)	(1.42)
Euro Short-Term Fund			JML	(1,755)	(0.08)
Repurchase Agreements			MBC	(382)	(0.02)
BPS	€ 12,400	6.41	SCX	(72,357)	(3.33)
PIMCO European High Yield Bond Fund			Total	(108,032)	(4.98)
Repurchase Agreements			Sale-buyback Financing Transactions		
BPS	€ 30,300	8.24	BPG	(36,861)	(1.70)
Reverse Repurchase Agreements			Global Low Duration Real Return Fund		
BPS	(601)	(0.17)	Repurchase Agreements		
MYI	(1,257)	(0.34)	FICC	\$ 2,889	0.25
Total	(1,858)	(0.51)	Reverse Repurchase Agreements		
PIMCO European Short-Term Opportunities Fund			BOS	(3,872)	(0.33)
Repurchase Agreements			BRC	(9,365)	(0.80)
BPS	€ 1,000	0.77	CIB	(604,777)	(51.38)
Global Advantage Fund			Total	(618,014)	(52.51)
Repurchase Agreements			Sale-buyback Financing Transactions		
FICC	\$ 534	0.12	BPG	(2,463)	(0.21)
Global Bond Fund			TDM	(22,223)	(1.89)
Repurchase Agreements			Total	(24,686)	(2.10)
BPS	\$ 76,000	0.58	Global Real Return Fund		
CEW	159,260	1.22	Repurchase Agreements		
FICC	93,314	0.71	FICC	\$ 2,878	0.12
IND	43,343	0.33	Reverse Repurchase Agreements		
Total	371,917	2.84	CIB	(193,455)	(8.13)
Reverse Repurchase Agreements			NOM	(378,792)	(15.91)
BPS	(328)	0.00	SCX	(70,474)	(2.96)
JML	(289)	0.00	STR	(914,247)	(38.39)
Total	(617)	0.00	Total	(1,556,968)	(65.39)
Global Bond ESG Fund			Income Fund		
Repurchase Agreements			Total Return Swaps		
BOS	\$ 91,000	2.56	MYC	\$ (28)	0.00
FICC	74,958	2.10	Repurchase Agreements		
Total	165,958	4.66	CEW	265,433	0.38
Global Bond Ex-US Fund			FICC	9,035	0.01
Total Return Swaps			Total	274,468	0.39
BPS	\$ (1,160)	(0.14)	Reverse Repurchase Agreements		
JPM	(368)	(0.05)	JML	(495)	0.00
MYC	(85)	(0.01)	Income Fund II		
Total	(1,613)	(0.20)	Sale-buyback Financing Transactions		
Repurchase Agreements			MSC	\$ (3,572)	(2.85)
FICC	1,005	0.13	Inflation Multi-Asset Fund		
Global High Yield Bond Fund			Total Return Swaps		
Reverse Repurchase Agreements			BOA	\$ 0	0.00
BPS	\$ (3,690)	(0.12)	CBK	(32)	(0.01)
BRC	(1,985)	(0.07)	JPM	(154)	(0.06)
BSN	(6,109)	(0.21)	MAC	(178)	(0.07)
JML	(6,912)	(0.23)	MYI	0	0.00
MYI	(1,421)	(0.05)	Total	(364)	(0.14)
TDM	(436)	(0.01)	Repurchase Agreements		
Total	(20,553)	(0.69)	SSB	364	0.14
Global Investment Grade Credit Fund			Reverse Repurchase Agreements		
Repurchase Agreements			GRE	(15,063)	(5.95)
CEW	\$ 151,676	1.41	Sale-buyback Financing Transactions		
DEU	22,200	0.21	TDM	(1,229)	(0.49)
FICC	3,237	0.03	Low Average Duration Fund		
Total	177,113	1.65	Repurchase Agreements		
Reverse Repurchase Agreements			FICC	\$ 59,744	7.38
BPS	(4,457)	(0.04)	JPS	100	0.01
BRC	(2,084)	(0.02)	SAL	40,900	5.05
JML	(1,287)	(0.01)	Total	100,744	12.44
Total	(7,828)	(0.07)			

Fund	31-Dec-2023	
	Fair Value (000S)	% of Net Assets
Low Average Duration Fund (continued)		
Reverse Repurchase Agreements		
STR	\$ (525,595)	(64.90)
Sale-buyback Financing Transactions		
MSC	(44,279)	(5.47)
Low Duration Global Investment Grade Credit Fund		
Repurchase Agreements		
FICC	\$ 678	0.07
Reverse Repurchase Agreements		
BOS	(6,973)	(0.72)
Sale-buyback Financing Transactions		
BRC	(4,817)	(0.50)
Low Duration Income Fund		
Repurchase Agreements		
BOS	\$ 6,700	0.33
BRC	65,000	3.20
CEW	204,763	10.09
FICC	69,021	3.40
Total	345,484	17.02
Low Duration Opportunities Fund		
Repurchase Agreements		
FICC	\$ 2,805	0.36
Reverse Repurchase Agreements		
BPS	(268)	(0.04)
SCX	(14,817)	(1.88)
Total	(15,085)	(1.92)
PIMCO MLP & Energy Infrastructure Fund		
Total Return Swaps		
BOA	\$ (113)	(0.12)
CBK	(13)	(0.01)
FAR	(3)	0.00
JPM	(69)	(0.07)
MYI	(53)	(0.05)
Total	(251)	(0.25)
Repurchase Agreements		
SSB	631	0.64
Mortgage Opportunities Fund		
Repurchase Agreements		
BPS	\$ 31,900	3.45
FICC	37,068	4.00
Total	68,968	7.45
Reverse Repurchase Agreements		
BOS	(55,855)	(6.04)
Sale-buyback Financing Transactions		
BPG	(823)	(0.09)
StocksPLUS™ Fund		
Total Return Swaps		
CBK	\$ (214)	(0.01)
FAR	(1,104)	(0.06)
JPM	(1,272)	(0.06)
RBC	(3,302)	(0.16)
TOR	(8)	0.00
UAG	(69)	(0.01)
Total	(5,969)	(0.30)
Repurchase Agreements		
BOS	130,000	6.62
BPS	99,700	5.08
BRC	38,800	1.98
DEU	11,000	0.56
FICC	1,388	0.07
GSC	50,000	2.55
SAL	155,000	7.89
TDM	58,700	2.99
Total	544,588	27.74

Fund	31-Dec-2023	
	Fair Value (000S)	% of Net Assets
PIMCO StocksPLUS™ AR Fund		
Total Return Swaps		
BOA	\$ (3)	(0.02)
BRC	(5)	(0.05)
CBK	(7)	(0.07)
RBC	(27)	(0.24)
Total	(42)	(0.38)
Repurchase Agreements		
BOS	900	8.05
SSB	195	1.75
Total	1,095	9.80
Strategic Income Fund		
Repurchase Agreements		
FICC	\$ 605	0.13
Reverse Repurchase Agreements		
GRE	(29,197)	(6.49)
SCX	(3,928)	(0.87)
Total	(33,125)	(7.36)
Sale-buyback Financing Transactions		
TDM	(1,037)	(0.23)
Total Return Bond Fund		
Repurchase Agreements		
FICC	\$ 732	0.02
Reverse Repurchase Agreements		
BRC	(1,947)	(0.04)
MBC	(1,299)	(0.03)
Total	(3,246)	(0.07)
PIMCO TRENDS Managed Futures Strategy Fund		
Total Return Swaps		
MEI	\$ 506	0.21
Repurchase Agreements		
DEU	17,200	7.15
SSB	1,266	0.53
Total	18,466	7.68
UK Corporate Bond Fund		
Repurchase Agreements		
FICC	£ 255	0.07
SCX	5,200	1.44
Total	5,455	1.51
Reverse Repurchase Agreements		
BPS	(506)	(0.14)
MEI	(20,086)	(5.56)
Total	(20,592)	(5.70)
UK Long Term Corporate Bond Fund		
Repurchase Agreements		
SCX	£ 6,500	2.00
Reverse Repurchase Agreements		
BPS	(168)	(0.05)
CEW	(2,697)	(0.83)
MEI	(1,081)	(0.34)
Total	(3,946)	(1.22)
US High Yield Bond Fund		
Repurchase Agreements		
FICC	\$ 912	0.05
Reverse Repurchase Agreements		
BOS	(6,071)	(0.33)
BPS	(1,042)	(0.05)
MYI	(1,087)	(0.06)
Total	(8,200)	(0.44)
US Investment Grade Corporate Bond Fund		
Repurchase Agreements		
FICC	\$ 259	0.05
US Short-Term Fund		
Repurchase Agreements		
FICC	\$ 4,561	0.25

Notes to Financial Statements (Cont.)

Fund	31-Dec-2023	
	Fair Value (000S)	% of Net Assets
US Short-Term Fund (continued)		
Sale-buyback Financing Transactions		
BPG	\$ (32,279)	(1.74)
MSC	(11,615)	(0.63)
Total	(43,894)	(2.37)

(b) Collateral

(i) Safekeeping of Collateral Received:

Collateral received as at 30 June 2024 and 31 December 2023 is held within the global custodial network of State Street Bank and Trust, the ultimate parent of the Depository.

(ii) Concentration Data:

The ten largest issuers for collateral securities received across all SFTs as at 30 June 2024 are as follows. If there are fewer than ten issuers then all issuers are detailed below:

Fund	As at 30-Jun-2024	
	Collateral Issuer	Fair Value (000S)
Asia Strategic Interest Bond Fund	United States Government	\$ 538
PIMCO Balanced Income and Growth Fund	Ginnie Mae	1,240
	United States Government	6,087
PIMCO Capital Securities Fund	United Kingdom Government	362
	United States Government	1,523
PIMCO Climate Bond Fund	United States Government	6,898
Commodity Real Return Fund	United States Government	20,774
PIMCO Credit Opportunities Bond Fund	United States Government	105
	Canada Government	7,462
Diversified Income Fund	Province of Alberta	297,263
	Province of British Columbia	311,422
	Province of Ontario	270,493
	Province of Quebec	20,356
	United States Government	8,341
Diversified Income Duration Hedged Fund	United States Government	18,548
Diversified Income ESG Fund	United States Government	410
	Canada Government	301,621
Dynamic Bond Fund	Province of Ontario	426,892
	Province of Quebec	67,431
	United States Government	182,919
Dynamic Multi-Asset Fund	Societe Nationale SNCF S.A.	€ 66,182
	United States Government	10,913
Emerging Local Bond Fund	United States Government	\$ 25,282
Emerging Local Bond ESG Fund	United States Government	5,541
Emerging Markets Bond Fund	United Kingdom Government	133
	United States Government	656
Emerging Markets Bond ESG Fund	United States Government	13,542
Emerging Markets Corporate Bond Fund	United States Government	551
PIMCO Emerging Markets Opportunities Fund	United States Government	3,460
Emerging Markets Short-Term Local Currency Fund	United States Government	133
PIMCO ESG Income Fund	United States Government	11,985
Euro Bond Fund	United States Government	€ 2,810
Euro Credit Fund	United States Government	368
Euro Income Bond Fund	United States Government	5,381
Euro Long Average Duration Fund	United States Government	855

Fund	As at 30-Jun-2024	
	Collateral Issuer	Fair Value (000S)
Euro Short-Term Fund	Land Niedersachsen	€ 5,199
PIMCO European High Yield Bond Fund	European Financial Stability Facility	14,159
	United States Government	327
PIMCO European Short-Term Opportunities Fund	Land Berlin	2,060
	United States Government	1,478
Global Advantage Fund	United States Government	\$ 629
	Province of Ontario	245,627
Global Bond Fund	Province of Quebec	227,810
	United States Government	114,706
Global Bond ESG Fund	United States Government	146,908
Global Bond Ex-US Fund	United States Government	520
Global High Yield Bond Fund	United States Government	412
Global Investment Grade Credit Fund	United States Government	1,723
Global Investment Grade Credit ESG Fund	United States Government	54,038
Global Low Duration Real Return Fund	United States Government	576
Global Real Return Fund	United States Government	3,132
	Canada Government	1,125,859
Income Fund	Canada Housing Trust	252,585
	Lloyds Banking Group PLC	1,816
Income Fund II	Province of British Columbia	27,895
	Province of Ontario	3,894,614
Inflation Multi-Asset Fund	Province of Quebec	766,037
	United States Government	8,250
Low Average Duration Fund	United States Government	2,961
	United States Government	554
Low Duration Global Investment Grade Credit Fund	United States Government	21,023
	United States Government	538
Low Duration Income Fund	Province of Ontario	59,876
	Province of Quebec	29,383
	United States Government	18,066
Low Duration Opportunities Fund	United States Government	59,310
Low Duration Opportunities ESG Fund	United States Government	929
PIMCO MLP & Energy Infrastructure Fund	United States Government	1,144
Mortgage Opportunities Fund	United States Government	14,246
	Ginnie Mae	479,062
StocksPLUS™ Fund	Province of Ontario	73,085
	Province of Quebec	119,439
PIMCO StocksPLUS™ AR Fund	United States Government	689,850
	Ginnie Mae	1,137
Strategic Income Fund	United States Government	2,480
	United States Government	1,189
Total Return Bond Fund	United States Government	425
PIMCO TRENDS Managed Futures Strategy Fund	United States Government	18,904
UK Corporate Bond Fund	United States Government	£ 354
US High Yield Bond Fund	United States Government	\$ 10,275
US Investment Grade Corporate Bond Fund	United States Government	2,109
	United States Government	64,003

The ten largest issuers for collateral securities received across all SFTs as at 31 December 2023 are as follows. If there are fewer than ten issuers then all issuers are detailed below:

Fund	As at 31-Dec-2023		Fund	As at 31-Dec-2023	
	Collateral Issuer	Fair Value (000S)		Collateral Issuer	Fair Value (000S)
PIMCO Asia High Yield Bond Fund	United States Government	\$ 3,933	PIMCO European Short-Term Opportunities Fund	Belgium Government	€ 987
Asia Strategic Interest Bond Fund	United States Government	257	Global Advantage Fund	United States Government	\$ 545
PIMCO Balanced Income and Growth Fund	United States Government	12,888	Global Bond Fund	Canada Government	162,360
PIMCO Capital Securities Fund	United States Government	7,724		United Kingdom Government	45,099
PIMCO Climate Bond Fund	United States Government	5,930		United States Government	172,784
Commodity Real Return Fund	United States Government	84,755	Global Bond ESG Fund	United States Government	169,340
PIMCO Credit Opportunities Bond Fund	United States Government	752	Global Bond Ex-US Fund	United States Government	1,025
Diversified Income Fund	Canada Government	1,042,215	Global Investment Grade Credit Fund	Canada Government	159,576
	United Kingdom Government	43,772	Global Investment Grade Credit ESG Fund	United States Government	25,972
	United States Government	189,743		United States Government	1,326
Diversified Income Duration Hedged Fund	United States Government	71,060	Global Low Duration Real Return Fund	United States Government	2,947
Diversified Income ESG Fund	United States Government	3,067	Global Real Return Fund	United States Government	2,936
Dynamic Bond Fund	Freddie Mac	104	Income Fund	Canada Government	271,720
	United Kingdom Government	413,260		United States Government	9,216
	United States Government	360,307	Inflation Multi-Asset Fund	United States Government	371
Dynamic Multi-Asset Fund	Belgium Government	€ 253,574	Low Average Duration Fund	United States Government	102,823
	European Union	72,014	Low Duration Global Investment Grade Credit Fund	United States Government	692
	United States Government	32,792	Low Duration Income Fund	Canada Government	210,724
Emerging Local Bond ESG Fund	United States Government	\$ 15,987		United States Government	143,518
Emerging Markets Bond Fund	United States Government	2,651	Low Duration Opportunities Fund	United States Government	2,861
Emerging Markets Bond ESG Fund	United States Government	13,986	PIMCO MLP & Energy Infrastructure Fund	United States Government	644
Emerging Markets Corporate Bond Fund	United States Government	1,013	Mortgage Opportunities Fund	United States Government	70,406
PIMCO Emerging Markets Opportunities Fund	United States Government	6,400	StocksPLUS™ Fund	Freddie Mac	40,217
Emerging Markets Short-Term Local Currency Fund	United States Government	161		Ginnie Mae	135,354
PIMCO ESG Income Fund	United States Government	8,383	PIMCO StocksPLUS™ AR Fund	United States Government	384,551
Euro Bond Fund	Germany Government	€ 99,142	Strategic Income Fund	United States Government	1,120
	United States Government	2,327	Total Return Bond Fund	United States Government	617
Euro Credit Fund	Belgium Government	13,533	PIMCO TRENDS Managed Futures Strategy Fund	United States Government	747
	United States Government	752	UK Corporate Bond Fund	United States Government	18,899
Euro Income Bond Fund	Germany Government	137,888		United Kingdom Government	£ 5,300
	United States Government	4,156		United States Government	260
Euro Long Average Duration Fund	Bpifrance SACA	51,761	UK Long Term Corporate Bond Fund	United Kingdom Government	6,625
	United States Government	1,667	US High Yield Bond Fund	United States Government	\$ 930
Euro Short-Term Fund	Bpifrance SACA	12,736	US Investment Grade Corporate Bond Fund	United States Government	264
PIMCO European High Yield Bond Fund	Belgium Government	29,918	US Short-Term Fund	United States Government	4,652

(iii) Aggregate Transaction Data:

The aggregate transaction data for collateral positions (including cash) received across all SFTs and total return swaps as at 30 June 2024 is as follows:

Fund	Security Type	Collateral Description	Type of Collateral	Fair Value (000S)	Quality	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
Asia Strategic Interest Bond Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	\$ 538	AA+	Above 1 Year	USD	United States	FED, Bilateral
PIMCO Balanced Income and Growth Fund	Swap Contracts	Cash Collateral	Cash	140	N/A	N/A	USD	United Kingdom	FED, Bilateral
	Repurchase Agreements	Ginnie Mae	Mortgage Pass Thru	1,240	AA+	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Bonds	Treasury	5,100	AA+	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	776	AA+	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	211	AA+	Above 1 Year	USD	United States	FED, Bilateral

Notes to Financial Statements (Cont.)

Fund	Security Type	Collateral Description	Type of Collateral	Fair Value (000s)	Quality	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
PIMCO Capital Securities Fund	Repurchase Agreements	U.S. Treasury Inflation Protected Securities	Treasury	\$ 1,351	AA+	Above 1 Year	USD	United States	FED, Bilateral
	Reverse	Cash Collateral	Cash	343	N/A	N/A	USD	France	FED, Bilateral
	Repurchase Agreements	Cash Collateral	Cash	685	N/A	N/A	USD	United Kingdom	FED, Bilateral
		United Kingdom Inflation-Linked Gilt	Treasury	362	AA-	Above 1 Year	GBP	United Kingdom	CREST, Bilateral
		U.S. Treasury Notes	Treasury	172	AA+	Above 1 Year	USD	United States	FED, Bilateral
PIMCO Climate Bond Fund	Repurchase Agreements	U.S. Treasury Bonds	Treasury	6,292	AA+	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	606	AA+	Above 1 Year	USD	United States	FED, Bilateral
Commodity Real Return Fund	Swap Contracts	Cash Collateral	Cash	1,130	N/A	N/A	USD	Australia	FED, Bilateral
	Repurchase Agreements	U.S. Treasury Inflation Protected Securities	Treasury	340	AA+	Above 1 Year	USD	United States	FED, Bilateral
PIMCO Credit Opportunities Bond Fund		U.S. Treasury Notes	Treasury	20,434	AA+	Above 1 Year	USD	United States	FED, Bilateral
	Repurchase Agreements	U.S. Treasury Notes	Treasury	105	AA+	Above 1 Year	USD	United States	FED, Bilateral
Diversified Income Fund	Repurchase Agreements	Canada Government International Bond	Treasury	7,462	AA+	Above 1 Year	CAD	United Kingdom	CANADA, Bilateral
		Province of Alberta	Treasury	297,263	AA	Above 1 Year	CAD	United States	CANADA, Bilateral
		Province of British Columbia	Treasury	311,422	AA+	Above 1 Year	CAD	United States	CANADA, Bilateral
		Province of Ontario	Treasury	270,493	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
		Province of Quebec	Treasury	20,356	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	8,341	AA+	Above 1 Year	USD	United States	FED, Bilateral
	Reverse	Cash Collateral	Cash	29	N/A	N/A	USD	United Kingdom	FED, Bilateral
Diversified Income Duration Hedged Fund	Repurchase Agreements	U.S. Treasury Bonds	Treasury	17,477	AA+	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	1,071	AA+	Above 1 Year	USD	United States	FED, Bilateral
Diversified Income ESG Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	410	AA+	Above 1 Year	USD	United States	FED, Bilateral
Dynamic Bond Fund	Repurchase Agreements	Canada Government International Bond	Treasury	145,966	AA+	Above 1 Year	CAD	Canada	CANADA, Bilateral
		Canada Government International Bond	Treasury	155,655	AA+	Above 1 Year	CAD	United Kingdom	CANADA, Bilateral
		Province of Ontario	Treasury	426,892	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
		Province of Quebec	Treasury	67,431	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	108,880	AA+	Above 1 Year	USD	United Kingdom	FED, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	61,252	AA+	3 Months - 1 Year	USD	United Kingdom	FED, Bilateral
		U.S. Treasury Notes	Treasury	12,787	AA+	Above 1 Year	USD	United States	FED, Bilateral
Dynamic Multi-Asset Fund	Swap Contracts	Cash Collateral	Cash	€ 777	N/A	N/A	EUR	United Kingdom	FED, Bilateral
	Repurchase Agreements	Societe Nationale SNCF S.A.	Corporate	66,182	AA-	Above 1 Year	EUR	France	EUROCLEAR, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	10,913	AA+	Above 1 Year	USD	United States	FED, Bilateral
Emerging Local Bond Fund	Repurchase Agreements	U.S. Treasury Inflation Protected Securities	Treasury	\$ 8,020	AA+	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	17,262	AA+	Above 1 Year	USD	United States	FED, Bilateral
	Reverse	Cash Collateral	Cash	50	N/A	N/A	USD	United Kingdom	FED, Bilateral
Emerging Local Bond ESG Fund	Repurchase Agreements	U.S. Treasury Bonds	Treasury	4,884	AA+	Above 1 Year	USD	United Kingdom	FED, Bilateral
		U.S. Treasury Notes	Treasury	657	AA+	Above 1 Year	USD	United States	FED, Bilateral
Emerging Markets Bond Fund	Reverse	Cash Collateral	Cash	1,809	N/A	N/A	USD	France	FED, Bilateral
	Repurchase Agreements	Cash Collateral	Cash	635	N/A	N/A	USD	United Kingdom	FED, Bilateral
		United Kingdom Inflation-Linked Gilt	Treasury	133	AA-	Above 1 Year	GBP	United Kingdom	CREST, Bilateral
Emerging Markets Bond ESG Fund		U.S. Treasury Bonds	Treasury	656	AA+	Above 1 Year	USD	United States	FED, Bilateral
	Repurchase Agreements	U.S. Treasury Inflation Protected Securities	Treasury	813	AA+	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	11,335	AA+	Above 1 Year	USD	United States	FED, Bilateral
	Reverse	Cash Collateral	Cash	280	N/A	N/A	USD	France	FED, Bilateral
	Repurchase Agreements	Cash Collateral	Cash	384	N/A	N/A	USD	United Kingdom	FED, Bilateral
	U.S. Treasury Bonds	Treasury	1,394	AA+	Above 1 Year	USD	United States	FED, Bilateral	

Fund	Security Type	Collateral Description	Type of Collateral	Fair Value (000\$)	Quality	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
Emerging Markets Corporate Bond Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	\$ 551	AA+	Above 1 Year	USD	United States	FED, Bilateral
PIMCO Emerging Markets Opportunities Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	3,460	AA+	Above 1 Year	USD	United States	FED, Bilateral
Emerging Markets Short-Term Local Currency Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	133	AA+	Above 1 Year	USD	United States	FED, Bilateral
PIMCO ESG Income Fund	Repurchase Agreements	U.S. Treasury Bonds	Treasury	11,385	AA+	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	600	AA+	Above 1 Year	USD	United States	FED, Bilateral
Euro Bond Fund	Repurchase Agreements	U.S. Treasury Inflation Protected Securities	Treasury	€ 2,810	AA+	Above 1 Year	USD	United States	FED, Bilateral
Euro Credit Fund	Repurchase Agreements	U.S. Treasury Inflation Protected Securities	Treasury	368	AA+	Above 1 Year	USD	United States	FED, Bilateral
Euro Income Bond Fund	Repurchase Agreements	U.S. Treasury Inflation Protected Securities	Treasury	5,381	AA+	Above 1 Year	USD	United States	FED, Bilateral
Euro Long Average Duration Fund	Repurchase Agreements	U.S. Treasury Inflation Protected Securities	Treasury	855	AA+	Above 1 Year	USD	United States	FED, Bilateral
	Reverse Repurchase Agreements	Cash Collateral	Cash	638	N/A	N/A	USD	Germany	FED, Bilateral
Euro Short-Term Fund	Repurchase Agreements	Land Niedersachsen	Treasury	5,199	AAA	Above 1 Year	EUR	Germany	EUROCLEAR, Bilateral
PIMCO European High Yield Bond Fund	Repurchase Agreements	European Financial Stability Facility	Treasury	14,159	AA-	Above 1 Year	EUR	France	EUROCLEAR, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	327	AA+	Above 1 Year	USD	United States	FED, Bilateral
PIMCO European Short-Term Opportunities Fund	Repurchase Agreements	Land Berlin	Treasury	2,060	AAA	Above 1 Year	EUR	Germany	EUROCLEAR, Bilateral
		U.S. Treasury Notes	Treasury	1,478	AA+	Above 1 Year	USD	United States	FED, Bilateral
Global Advantage Fund	Repurchase Agreements	U.S. Treasury Inflation Protected Securities	Treasury	\$ 629	AA+	Above 1 Year	USD	United States	FED, Bilateral
Global Bond Fund	Repurchase Agreements	Province of Ontario	Treasury	245,627	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
		Province of Quebec	Treasury	227,810	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
		U.S. Treasury Bonds	Treasury	36,124	AA+	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	4,779	AA+	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	73,803	AA+	Above 1 Year	USD	United States	FED, Bilateral
Global Bond ESG Fund	Repurchase Agreements	U.S. Treasury Inflation Protected Securities	Treasury	1,200	AA+	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	21,838	AA+	3 Months - 1 Year	USD	France	FED, Bilateral
		U.S. Treasury Notes	Treasury	123,870	AA+	Above 1 Year	USD	France	FED, Bilateral
Global Bond Ex-US Fund	Swap Contracts	Cash Collateral	Cash	1,210	N/A	N/A	USD	France	FED, Bilateral
		Cash Collateral	Cash	830	N/A	N/A	USD	United States	FED, Bilateral
	Repurchase Agreements	U.S. Treasury Inflation Protected Securities	Treasury	520	AA+	Above 1 Year	USD	United States	FED, Bilateral
Global High Yield Bond Fund	Repurchase Agreements	U.S. Treasury Inflation Protected Securities	Treasury	412	AA+	Above 1 Year	USD	United States	FED, Bilateral
	Reverse Repurchase Agreements	Cash Collateral	Cash	316	N/A	N/A	USD	United Kingdom	FED, Bilateral
Global Investment Grade Credit Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	1,723	AA+	Above 1 Year	USD	United States	FED, Bilateral
Global Investment Grade Credit ESG Fund	Repurchase Agreements	U.S. Treasury Bonds	Treasury	52,929	AA+	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	1,109	AA+	Above 1 Year	USD	United States	FED, Bilateral
Global Low Duration Real Return Fund	Repurchase Agreements	U.S. Treasury Inflation Protected Securities	Treasury	576	AA+	Above 1 Year	USD	United States	FED, Bilateral
	Reverse Repurchase Agreements	Cash Collateral	Cash	1,102	N/A	N/A	USD	United States	FED, Bilateral
Global Real Return Fund	Reverse Repurchase Agreements	Cash Collateral	Cash	419	N/A	N/A	USD	United States	FED, Bilateral
		U.S. Treasury Bonds	Treasury	3,132	AA+	Above 1 Year	USD	United States	FED, Bilateral

Notes to Financial Statements (Cont.)

Fund	Security Type	Collateral Description	Type of Collateral	Fair Value (000\$)	Quality	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
Income Fund	Swap Contracts	Cash Collateral	Cash	\$ 1,930	N/A	N/A	USD	United States	FED, Bilateral
	Repurchase Agreements	Canada Government International Bond	Treasury	576,960	AA+	Above 1 Year	CAD	Canada	CANADA, Bilateral
		Canada Government International Bond	Treasury	548,899	AA+	Above 1 Year	CAD	United Kingdom	CANADA, Bilateral
		Canada Housing Trust	Mortgage Pass Thru	60,080	AAA	3 Months - 1 Year	CAD	United Kingdom	CANADA, Bilateral
		Canada Housing Trust	Mortgage Pass Thru	192,505	AAA	Above 1 Year	CAD	United Kingdom	CANADA, Bilateral
		Lloyds Banking Group PLC	Corporate	1,816	A	Above 1 Year	USD	France	EUROCLEAR, Bilateral
		Province of British Columbia	Treasury	27,895	AA+	Above 1 Year	CAD	United States	CANADA, Bilateral
		Province of Ontario	Treasury	1,104,656	AA-	Above 1 Year	CAD	Canada	CANADA, Bilateral
		Province of Ontario	Treasury	132,116	AA-	Above 1 Year	CAD	United Kingdom	CANADA, Bilateral
		Province of Ontario	Treasury	2,657,842	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
		Province of Quebec	Treasury	187,410	AA-	Above 1 Year	CAD	Canada	CANADA, Bilateral
		Province of Quebec	Treasury	93,388	AA-	Above 1 Year	CAD	United Kingdom	CANADA, Bilateral
		Province of Quebec	Treasury	485,239	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
		U.S. Treasury Notes	Treasury	8,250	AA+	Above 1 Year	USD	United States	FED, Bilateral
Income Fund II	Repurchase Agreements	U.S. Treasury Inflation Protected Securities	Treasury	2,961	AA+	Above 1 Year	USD	United States	FED, Bilateral
Inflation Multi-Asset Fund	Swap Contracts	Cash Collateral	Cash	310	N/A	N/A	USD	Australia	FED, Bilateral
		Cash Collateral	Cash	70	N/A	N/A	USD	United Kingdom	FED, Bilateral
	Repurchase Agreements	U.S. Treasury Notes	Treasury	554	AA+	Above 1 Year	USD	United States	FED, Bilateral
Low Average Duration Fund	Repurchase Agreements	U.S. Treasury Inflation Protected Securities	Treasury	1,612	AA+	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	19,411	AA+	Above 1 Year	USD	United States	FED, Bilateral
Low Duration Global Investment Grade Credit Fund	Repurchase Agreements	U.S. Treasury Inflation Protected Securities	Treasury	538	AA+	Above 1 Year	USD	United States	FED, Bilateral
Low Duration Income Fund	Repurchase Agreements	Province of Ontario	Treasury	59,876	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
		Province of Quebec	Treasury	29,383	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
		U.S. Treasury Bonds	Treasury	16,478	AA+	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	1,588	AA+	Above 1 Year	USD	United States	FED, Bilateral
Low Duration Opportunities Fund	Repurchase Agreements	U.S. Treasury Bonds	Treasury	58,722	AA+	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	588	AA+	Above 1 Year	USD	United States	FED, Bilateral
Low Duration Opportunities ESG Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	929	AA+	Above 1 Year	USD	United States	FED, Bilateral
PIMCO MLP & Energy Infrastructure Fund	Swap Contracts	Cash Collateral	Cash	520	N/A	N/A	USD	United Kingdom	FED, Bilateral
		Cash Collateral	Cash	930	N/A	N/A	USD	United States	FED, Bilateral
	Repurchase Agreements	U.S. Treasury Notes	Treasury	1,144	AA+	Above 1 Year	USD	United States	FED, Bilateral
Mortgage Opportunities Fund	Repurchase Agreements	U.S. Treasury Bonds	Treasury	13,037	AA+	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	1,209	AA+	Above 1 Year	USD	United States	FED, Bilateral
StocksPLUS™ Fund	Swap Contracts	Cash Collateral	Cash	32,880	N/A	N/A	USD	Canada	FED, Bilateral
		Cash Collateral	Cash	3,840	N/A	N/A	USD	France	FED, Bilateral
		Cash Collateral	Cash	9,280	N/A	N/A	USD	United States	FED, Bilateral
	Repurchase Agreements	Ginnie Mae	Mortgage Pass Thru	312,226	AA+	Above 1 Year	USD	France	FED, Bilateral
		Ginnie Mae	Mortgage Pass Thru	166,836	AA+	Above 1 Year	USD	United States	FED, Bilateral
		Province of Ontario	Treasury	73,085	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
		Province of Quebec	Treasury	119,439	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
		U.S. Treasury Bonds	Treasury	401,623	AA+	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	12,681	AA+	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	275,546	AA+	Above 1 Year	USD	United States	FED, Bilateral
PIMCO StocksPLUS™ AR Fund	Swap Contracts	Cash Collateral	Cash	20	N/A	N/A	USD	Canada	FED, Bilateral
		Cash Collateral	Cash	60	N/A	N/A	USD	United Kingdom	FED, Bilateral
	Repurchase Agreements	Ginnie Mae	Mortgage Pass Thru	1,137	AA+	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	2,345	AA+	Above 1 Year	USD	France	FED, Bilateral
		U.S. Treasury Notes	Treasury	135	AA+	Above 1 Year	USD	United States	FED, Bilateral

Fund	Security Type	Collateral Description	Type of Collateral	Fair Value (000S)	Quality	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
Strategic Income Fund	Repurchase Agreements	U.S. Treasury Inflation Protected Securities	Treasury	\$ 961	AA+	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	228	AA+	Above 1 Year	USD	United States	FED, Bilateral
Total Return Bond Fund	Repurchase Agreements	U.S. Treasury Inflation Protected Securities	Treasury	425	AA+	Above 1 Year	USD	United States	FED, Bilateral
		Reverse Repurchase Agreements	Cash Collateral	Cash	35	N/A	N/A	USD	United Kingdom
PIMCO TRENDS Managed Futures Strategy Fund	Repurchase Agreements	U.S. Treasury Bonds	Treasury	15,196	AA+	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	3,708	AA+	Above 1 Year	USD	United States	FED, Bilateral
UK Corporate Bond Fund	Repurchase Agreements	U.S. Treasury Inflation Protected Securities	Treasury	£ 354	AA+	Above 1 Year	USD	United States	FED, Bilateral
US High Yield Bond Fund	Swap Contracts	Cash Collateral	Cash	\$ 370	N/A	N/A	USD	United States	FED, Bilateral
	Repurchase Agreements	U.S. Treasury Inflation Protected Securities	Treasury	10,275	AA+	Above 1 Year	USD	United States	FED, Bilateral
US Investment Grade Corporate Bond Fund	Repurchase Agreements	U.S. Treasury Inflation Protected Securities	Treasury	2,109	AA+	Above 1 Year	USD	United States	FED, Bilateral
US Short-Term Fund	Repurchase Agreements	U.S. Treasury Inflation Protected Securities	Treasury	378	AA+	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	63,625	AA+	Above 1 Year	USD	France	FED, Bilateral

The aggregate transaction data for collateral positions (including cash) received across all SFTs and total return swaps as at 31 December 2023 is as follows:

Fund	Security Type	Collateral Description	Type of Collateral	Fair Value (000S)	Quality	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
PIMCO Asia High Yield Bond Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	\$ 3,933	AAA	Above 1 Year	USD	United States	FED, Bilateral
	Reverse Repurchase Agreements	Cash Collateral	Cash	630	N/A	N/A	USD	France	FED, Bilateral
Asia Strategic Interest Bond Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	257	AAA	Above 1 Year	USD	United States	FED, Bilateral
PIMCO Balanced Income and Growth Fund	Repurchase Agreements	U.S. Treasury Bonds	Treasury	9,824	AAA	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	3,064	AAA	Above 1 Year	USD	United States	FED, Bilateral
PIMCO Capital Securities Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	7,724	AAA	Above 1 Year	USD	United States	FED, Bilateral
	Reverse Repurchase Agreements	Cash Collateral	Cash	6,850	N/A	N/A	USD	France	FED, Bilateral
		Cash Collateral	Cash	5,779	N/A	N/A	USD	United Kingdom	FED, Bilateral
		Morgan Stanley	Corporate	5,707	A-	Above 1 Year	USD	United States	EUROCLEAR, Bilateral
U.S. Treasury Bonds	Treasury	1,678	AAA	Above 1 Year	USD	United States	FED, Bilateral		
PIMCO Climate Bond Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	5,930	AAA	Above 1 Year	USD	United States	FED, Bilateral
Commodity Real Return Fund	Swap Contracts	Cash Collateral	Cash	10	N/A	N/A	USD	Australia	FED, Bilateral
		Cash Collateral	Cash	1,480	N/A	N/A	USD	United Kingdom	FED, Bilateral
		Cash Collateral	Cash	1,660	N/A	N/A	USD	United States	FED, Bilateral
	Repurchase Agreements	U.S. Treasury Notes	Treasury	41,183	AAA	Above 1 Year	USD	France	FED, Bilateral
		U.S. Treasury Notes	Treasury	43,572	AAA	Above 1 Year	USD	United States	FED, Bilateral
	Reverse Repurchase Agreements	Cash Collateral	Cash	935	N/A	N/A	USD	United States	FED, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	777	AA+	Above 1 Year	USD	Canada	FED, Bilateral
PIMCO Credit Opportunities Bond Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	752	AAA	Above 1 Year	USD	United States	FED, Bilateral
Diversified Income Fund	Repurchase Agreements	Canada Government International Bond	Treasury	84,905	AA+	Above 1 Year	CAD	Canada	CANADA, Bilateral
		Province of Ontario	Treasury	155,333	AA-	3 Months - 1 Year	CAD	United States	CANADA, Bilateral
		Province of Ontario	Treasury	674,322	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
		Province of Quebec	Treasury	127,655	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	103	AA+	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	189,640	AAA	Above 1 Year	USD	United States	FED, Bilateral
		United Kingdom Inflation-Linked Gilt	Treasury	43,772	AA-	Above 1 Year	GBP	France	CREST, Bilateral
	Reverse Repurchase Agreements	Cash Collateral	Cash	2,346	N/A	N/A	USD	United Kingdom	FED, Bilateral
	Diversified Income Duration Hedged Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	35,656	AAA	Above 1 Year	USD	Canada
U.S. Treasury Notes			Treasury	33,005	AAA	Above 1 Year	USD	France	FED, Bilateral
U.S. Treasury Notes			Treasury	2,399	AAA	Above 1 Year	USD	United States	FED, Bilateral

Notes to Financial Statements (Cont.)

Fund	Security Type	Collateral Description	Type of Collateral	Fair Value (000s)	Quality	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
Diversified Income ESG Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	\$ 3,067	AAA	Above 1 Year	USD	United States	FED, Bilateral
Dynamic Bond Fund	Repurchase Agreements	Freddie Mac	Mortgage Pass Thru	104	AA+	Above 1 Year	USD	United Kingdom	EUROCLEAR, Bilateral
		U.S. Treasury Bonds	Treasury	54,877	AAA	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	164,281	AA+	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	139,745	AAA	Above 1 Year	USD	United Kingdom	FED, Bilateral
		U.S. Treasury Notes	Treasury	1,404	AAA	Above 1 Year	USD	United States	FED, Bilateral
		United Kingdom Inflation-Linked Gilt	Treasury	413,260	AA-	Above 1 Year	GBP	France	CREST, Bilateral
Dynamic Multi-Asset Fund	Swap Contracts	Cash Collateral	Cash	€ 2,500	N/A	N/A	EUR	United States	FED, Bilateral
	Repurchase Agreements	Belgium Government International Bond	Treasury	253,574	AA-	Above 1 Year	EUR	France	EUROCLEAR, Bilateral
		European Union	Treasury	72,014	AAA	Above 1 Year	EUR	United States	EUROCLEAR, Bilateral
		U.S. Treasury Notes	Treasury	32,792	AAA	Above 1 Year	USD	United States	FED, Bilateral
Emerging Local Bond Fund	Reverse Repurchase Agreements	Cash Collateral	Cash	\$ 690	N/A	N/A	USD	France	FED, Bilateral
		Cash Collateral	Cash	1,195	N/A	N/A	USD	United Kingdom	FED, Bilateral
Emerging Local Bond ESG Fund	Repurchase Agreements	U.S. Treasury Inflation Protected Securities	Treasury	15,987	AA+	Above 1 Year	USD	France	FED, Bilateral
Emerging Markets Bond Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	2,651	AAA	Above 1 Year	USD	United States	FED, Bilateral
	Reverse Repurchase Agreements	Cash Collateral	Cash	580	N/A	N/A	USD	France	FED, Bilateral
		Cash Collateral	Cash	2,801	N/A	N/A	USD	United Kingdom	FED, Bilateral
		U.S. Treasury Bonds	Treasury	537	AAA	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	1,979	AA+	Above 1 Year	USD	Canada	FED, Bilateral
		United Kingdom Inflation-Linked Gilt	Treasury	1,712	AA-	Above 1 Year	GBP	United Kingdom	CREST, Bilateral
Emerging Markets Bond ESG Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	13,986	AAA	Above 1 Year	USD	United States	FED, Bilateral
	Reverse Repurchase Agreements	Cash Collateral	Cash	690	N/A	N/A	USD	France	FED, Bilateral
		Cash Collateral	Cash	5,606	N/A	N/A	USD	United Kingdom	FED, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	301	AA+	Above 1 Year	USD	Canada	FED, Bilateral
Emerging Markets Corporate Bond Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	1,013	AAA	Above 1 Year	USD	United States	FED, Bilateral
PIMCO Emerging Markets Opportunities Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	6,400	AAA	Above 1 Year	USD	United States	FED, Bilateral
Emerging Markets Short-Term Local Currency Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	161	AAA	Above 1 Year	USD	United States	FED, Bilateral
PIMCO ESG Income Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	8,383	AAA	Above 1 Year	USD	United States	FED, Bilateral
Euro Bond Fund	Repurchase Agreements	State of North Rhine-Westphalia	Treasury	€ 99,142	AAA	Above 1 Year	EUR	Germany	EUROCLEAR, Bilateral
		U.S. Treasury Notes	Treasury	2,327	AAA	Above 1 Year	USD	United States	FED, Bilateral
Euro Credit Fund	Repurchase Agreements	Belgium Government International Bond	Treasury	13,533	AA-	Above 1 Year	EUR	France	EUROCLEAR, Bilateral
		U.S. Treasury Notes	Treasury	752	AAA	Above 1 Year	USD	United States	FED, Bilateral
Euro Income Bond Fund	Repurchase Agreements	Land Brandenburg	Treasury	80,782	AAA	Above 1 Year	EUR	Germany	EUROCLEAR, Bilateral
		Landesbank Baden-Wuerttemberg	Treasury	57,106	A-	Above 1 Year	EUR	Germany	EUROCLEAR, Bilateral
		U.S. Treasury Notes	Treasury	4,156	AAA	Above 1 Year	USD	United States	FED, Bilateral
Euro Long Average Duration Fund	Repurchase Agreements	Bpifrance SACA	Corporate	51,761	AA-	Above 1 Year	EUR	France	EUROCLEAR, Bilateral
		U.S. Treasury Notes	Treasury	1,667	AAA	Above 1 Year	USD	United States	FED, Bilateral
	Reverse Repurchase Agreements	Cash Collateral	Cash	821	N/A	N/A	USD	United Kingdom	FED, Bilateral
Euro Short-Term Fund	Repurchase Agreements	Bpifrance SACA	Corporate	12,736	AA-	Above 1 Year	EUR	France	EUROCLEAR, Bilateral
PIMCO European High Yield Bond Fund	Repurchase Agreements	Belgium Government International Bond	Treasury	29,918	AA-	Above 1 Year	EUR	France	EUROCLEAR, Bilateral
PIMCO European Short-Term Opportunities Fund	Repurchase Agreements	Belgium Government International Bond	Treasury	987	AA-	Above 1 Year	EUR	France	EUROCLEAR, Bilateral

Fund	Security Type	Collateral Description	Type of Collateral	Fair Value (000\$)	Quality	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
Global Advantage Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	\$ 545	AAA	Above 1 Year	USD	United States	FED, Bilateral
Global Bond Fund	Repurchase Agreements	Province of Alberta	Treasury	15,562	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
		Province of Ontario	Treasury	84,805	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
		Province of Quebec	Treasury	61,993	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
		U.S. Treasury Notes	Treasury	77,604	AAA	Above 1 Year	USD	France	FED, Bilateral
		U.S. Treasury Notes	Treasury	95,180	AAA	Above 1 Year	USD	United States	FED, Bilateral
		United Kingdom Inflation-Linked Gilt	Treasury	45,099	AA-	Above 1 Year	GBP	France	CREST, Bilateral
Global Bond ESG Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	169,340	AAA	Above 1 Year	USD	United States	FED, Bilateral
Global Bond Ex-US Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	1,025	AAA	Above 1 Year	USD	United States	FED, Bilateral
Global High Yield Bond Fund	Reverse Repurchase Agreements	Cash Collateral	Cash	250	N/A	N/A	USD	France	FED, Bilateral
		Cash Collateral	Cash	316	N/A	N/A	USD	United Kingdom	FED, Bilateral
Global Investment Grade Credit Fund	Repurchase Agreements	Province of Ontario	Treasury	151,161	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
		Province of Quebec	Treasury	8,415	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
		U.S. Treasury Notes	Treasury	25,972	AAA	Above 1 Year	USD	United States	FED, Bilateral
	Reverse Repurchase Agreements	Cash Collateral	Cash	260	N/A	N/A	USD	France	FED, Bilateral
Global Investment Grade Credit ESG Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	1,326	AAA	Above 1 Year	USD	United States	FED, Bilateral
Global Low Duration Real Return Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	2,947	AAA	Above 1 Year	USD	United States	FED, Bilateral
	Reverse Repurchase Agreements	Cash Collateral	Cash	3,735	N/A	N/A	USD	United States	FED, Bilateral
Global Real Return Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	2,936	AAA	Above 1 Year	USD	United States	FED, Bilateral
	Reverse Repurchase Agreements	Cash Collateral	Cash	3,304	N/A	N/A	USD	United States	FED, Bilateral
		U.S. Treasury Bonds	Treasury	4,213	AAA	Above 1 Year	USD	United States	FED, Bilateral
		United Kingdom Inflation-Linked Gilt	Treasury	213	AA-	3 Months - 1 Year	GBP	United Kingdom	CREST, Bilateral
		United Kingdom Inflation-Linked Gilt	Treasury	238	AA-	Above 1 Year	GBP	United Kingdom	CREST, Bilateral
Income Fund	Repurchase Agreements	Province of Ontario	Treasury	147,735	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
		Province of Quebec	Treasury	123,985	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
		U.S. Treasury Notes	Treasury	9,216	AAA	Above 1 Year	USD	United States	FED, Bilateral
Inflation Multi-Asset Fund	Swap Contracts	Cash Collateral	Cash	480	N/A	N/A	USD	United Kingdom	FED, Bilateral
		Cash Collateral	Cash	1,080	N/A	N/A	USD	United States	FED, Bilateral
	Repurchase Agreements	U.S. Treasury Notes	Treasury	371	AAA	Above 1 Year	USD	United States	FED, Bilateral
Low Average Duration Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	61,041	AAA	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	41,782	AAA	3 Months - 1 Year	USD	United States	FED, Bilateral
Low Duration Global Investment Grade Credit Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	692	AAA	Above 1 Year	USD	United States	FED, Bilateral
Low Duration Income Fund	Repurchase Agreements	Province of Alberta	Treasury	105,423	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
		Province of Ontario	Treasury	54,325	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
		Province of Quebec	Treasury	50,976	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	66,267	AA+	3 Months - 1 Year	USD	United Kingdom	FED, Bilateral
		U.S. Treasury Notes	Treasury	77,251	AAA	Above 1 Year	USD	United States	FED, Bilateral
Low Duration Opportunities Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	2,861	AAA	Above 1 Year	USD	United States	FED, Bilateral
PIMCO MLP & Energy Infrastructure Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	644	AAA	Above 1 Year	USD	United States	FED, Bilateral
Mortgage Opportunities Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	32,596	AAA	Above 1 Year	USD	France	FED, Bilateral
		U.S. Treasury Notes	Treasury	37,810	AAA	Above 1 Year	USD	United States	FED, Bilateral
	Reverse Repurchase Agreements	U.S. Treasury Bonds	Treasury	1,837	AAA	Above 1 Year	USD	United States	FED, Bilateral

Notes to Financial Statements (Cont.)

Fund	Security Type	Collateral Description	Type of Collateral	Fair Value (000s)	Quality	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
StocksPLUS™ Fund	Swap Contracts	Cash Collateral	Cash	\$ 58,670	N/A	N/A	USD	United States	FED, Bilateral
	Repurchase Agreements	Ginnie Mae	Mortgage Pass Thru	82,373	AA+	Above 1 Year	USD	France	FED, Bilateral
		Ginnie Mae	Mortgage Pass Thru	52,981	AA+	Above 1 Year	USD	United States	FED, Bilateral
		Freddie Mac	Mortgage Pass Thru	40,217	AA+	Above 1 Year	USD	United Kingdom	FED, Bilateral
		U.S. Treasury Bonds	Treasury	71,637	AAA	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	20,093	AAA	Above 1 Year	USD	France	FED, Bilateral
		U.S. Treasury Notes	Treasury	292,821	AAA	Above 1 Year	USD	United States	FED, Bilateral
PIMCO StocksPLUS™ AR Fund	Swap Contracts	Cash Collateral	Cash	30	N/A	N/A	USD	United Kingdom	FED, Bilateral
	Repurchase Agreements	Cash Collateral	Cash	260	N/A	N/A	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	1,120	AAA	Above 1 Year	USD	United States	FED, Bilateral
Strategic Income Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	617	AAA	Above 1 Year	USD	United States	FED, Bilateral
	Repurchase Agreements	U.S. Treasury Notes	Treasury	747	AAA	Above 1 Year	USD	United States	FED, Bilateral
Total Return Bond Fund	Reverse Repurchase Agreements	Cash Collateral	Cash	35	N/A	N/A	USD	United Kingdom	FED, Bilateral
	PIMCO TRENDS Managed Futures Strategy Fund	Swap Contracts	Cash Collateral	Cash	690	N/A	N/A	USD	United Kingdom
Repurchase Agreements		U.S. Treasury Bonds	Treasury	17,608	AAA	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	1,291	AAA	Above 1 Year	USD	United States	FED, Bilateral
UK Corporate Bond Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	£ 260	AAA	Above 1 Year	USD	United States	FED, Bilateral
		United Kingdom Inflation-Linked Gilt	Treasury	5,300	AA-	Above 1 Year	GBP	United Kingdom	CREST, Bilateral
	Reverse Repurchase Agreements	United Kingdom Inflation-Linked Gilt	Treasury	483	AA-	Above 1 Year	GBP	United Kingdom	CREST, Bilateral
UK Long Term Corporate Bond Fund	Repurchase Agreements	United Kingdom Inflation-Linked Gilt	Treasury	6,625	AA-	Above 1 Year	GBP	United Kingdom	CREST, Bilateral
	Reverse Repurchase Agreements	Cash Collateral	Cash	251	N/A	N/A	USD	United States	FED, Bilateral
US High Yield Bond Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	\$ 930	AAA	Above 1 Year	USD	United States	FED, Bilateral
US Investment Grade Corporate Bond Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	264	AAA	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	4,652	AAA	Above 1 Year	USD	United States	FED, Bilateral

The collateral fair value for Repurchase Agreements includes interest accrued.

Master Forward Agreements cover a combination of buy-sellback transactions, sale-buyback transactions and other financing transactions not included above. The total amount of the collateral received as at 30 June 2024 and 31 December 2023 for all transactions entered into under these Agreements is included above. It is not possible to separately analyse the collateral for each specific SFT.

ISDA Agreements cover a combination of swap contracts and the total amount of the collateral for these agreements is included above.

A portion of the collateral disclosed relates to derivatives not in scope of SFTR.

(c) Returns/Costs

The tables below detail the data on returns and costs for each type of SFT and total return swap for the financial periods ended 30 June 2024 and 30 June 2023. Amounts are shown in the base currency of the Funds.

Fund	30-Jun-2024							
	Repurchase Agreements		Reverse Repurchase Agreements		Buy-sellback Financing Transactions		Sale-buyback Financing Transactions	
	Returns (000s)	Costs (000s)	Returns (000s)	Costs (000s)	Returns (000s)	Costs (000s)	Returns (000s)	Costs (000s)
PIMCO Asia High Yield Bond Fund	\$ 112	\$ 0	\$ 0	\$ (393)	\$ 0	\$ 0	\$ 0	\$ 0
Asia Strategic Interest Bond Fund	12	0	0	(12)	0	0	0	0
PIMCO Balanced Income and Growth Fund	574	0	0	(98)	0	0	0	(20)
PIMCO Capital Securities Fund	836	0	0	(6,456)	0	0	0	0
PIMCO Climate Bond Fund	168	0	0	(6)	0	0	0	(4)
Commodity Real Return Fund	517	0	0	(7,148)	0	0	0	(897)

30-Jun-2024

Fund	Repurchase Agreements		Reverse Repurchase Agreements		Buy-sellback Financing Transactions		Sale-buyback Financing Transactions	
	Returns (000S)	Costs (000S)	Returns (000S)	Costs (000S)	Returns (000S)	Costs (000S)	Returns (000S)	Costs (000S)
PIMCO Credit Opportunities Bond Fund	\$ 8	\$ 0	\$ 0	\$ (26)	\$ 0	\$ (4)	\$ 0	\$ (24)
Diversified Income Fund	25,629	0	0	(859)	0	0	0	0
Diversified Income Duration Hedged Fund	1,013	0	0	(13)	0	0	0	0
Diversified Income ESG Fund	14	0	0	0	0	0	0	0
Dynamic Bond Fund	22,767	0	0	(17)	0	0	0	(129)
Dynamic Multi-Asset Fund	€ 4,799	€ 0	€ 0	€ (39)	€ 0	€ 0	€ 0	€ 0
Emerging Local Bond Fund	\$ 177	\$ 0	\$ 0	\$ (7,156)	\$ 0	\$ 0	\$ 0	\$ 0
Emerging Local Bond ESG Fund	187	0	0	(106)	0	0	0	0
Emerging Markets Bond Fund	68	0	0	(7,156)	0	0	0	(520)
Emerging Markets Bond ESG Fund	603	0	0	(6,238)	0	(38)	0	(725)
Emerging Markets Corporate Bond Fund	9	0	0	(97)	0	0	0	0
PIMCO Emerging Markets Opportunities Fund	36	0	0	(37)	0	0	0	(105)
Emerging Markets Short-Term Local Currency Fund	2	0	0	0	0	0	0	0
PIMCO ESG Income Fund	75	0	0	(475)	0	0	0	(201)
Euro Bond Fund	€ 1,446	€ 0	€ 0	€ (90)	€ 0	€ 0	€ 0	€ 0
Euro Credit Fund	151	0	0	(5)	0	0	0	0
Euro Income Bond Fund	1,775	0	0	(144)	0	0	0	0
Euro Long Average Duration Fund	325	0	0	(245)	0	0	0	0
Euro Short-Term Fund	241	0	0	0	0	0	0	0
PIMCO European High Yield Bond Fund	425	0	0	(29)	0	0	0	0
PIMCO European Short-Term Opportunities Fund	92	0	0	(10)	0	0	0	0
Global Advantage Fund	\$ 13	\$ 0	\$ 0	\$ (89)	\$ 0	\$ (1)	\$ 0	\$ (259)
Global Bond Fund	9,219	0	0	(92)	0	0	0	(43)
Global Bond ESG Fund	1,912	0	0	(184)	419	(35)	0	(486)
Global Bond Ex-US Fund	19	0	0	(88)	0	0	0	(26)
Global High Yield Bond Fund	98	0	0	(389)	0	0	0	(35)
Global Investment Grade Credit Fund	2,003	0	0	(119)	0	0	0	(8)
Global Investment Grade Credit ESG Fund	461	0	0	(1,786)	315	(63)	0	(1,646)
Global Low Duration Real Return Fund	19	0	0	(16,446)	0	0	0	(422)
Global Real Return Fund	27	0	0	(28,385)	0	0	0	(686)
Income Fund	87,589	0	0	(119)	0	0	0	(21)
Income Fund II	288	0	0	(50)	0	(2)	0	(27)
Inflation Multi-Asset Fund	8	0	0	(544)	0	0	0	(98)
Low Average Duration Fund	377	0	0	(1,394)	0	(44)	0	(1,819)
Low Duration Global Investment Grade Credit Fund	30	0	0	(314)	0	0	0	(245)
Low Duration Income Fund	5,160	0	0	0	0	0	0	0
Low Duration Opportunities Fund	827	0	0	(41)	0	0	0	0
Low Duration Opportunities ESG Fund	4	0	0	(2)	0	0	0	(1)
PIMCO MLP & Energy Infrastructure Fund	11	0	0	0	0	0	0	0
Mortgage Opportunities Fund	2,137	0	0	(260)	0	0	0	(38)
StocksPLUS™ Fund	18,889	0	0	0	0	0	0	0
PIMCO StocksPLUS™ AR Fund	54	0	0	0	0	0	0	0
Strategic Income Fund	12	0	0	(445)	0	0	0	(247)
Total Return Bond Fund	41	0	0	(1,318)	0	0	0	(1,299)
PIMCO TRENDS Managed Futures Strategy Fund	607	0	0	0	0	0	0	0
UK Corporate Bond Fund	£ 51	£ 0	£ 0	£ (384)	£ 0	£ 0	£ 0	£ 0
UK Long Term Corporate Bond Fund	73	0	0	(83)	0	0	0	0
US High Yield Bond Fund	\$ 115	\$ 0	\$ 14	\$ (170)	\$ 0	\$ 0	\$ 0	\$ (5)
US Investment Grade Corporate Bond Fund	10	0	0	(174)	0	0	0	(96)
US Short-Term Fund	2,250	0	0	0	0	0	0	(29)

30-Jun-2023

Fund	Repurchase Agreements		Reverse Repurchase Agreements		Buy-sellback Financing Transactions		Sale-buyback Financing Transactions	
	Returns (000S)	Costs (000S)	Returns (000S)	Costs (000S)	Returns (000S)	Costs (000S)	Returns (000S)	Costs (000S)
PIMCO Asia High Yield Bond Fund	\$ 733	\$ 0	\$ 0	\$ (61)	\$ 0	\$ 0	\$ 0	\$ 0
Asia Strategic Interest Bond Fund	22	0	0	0	0	0	0	0
PIMCO Capital Securities Fund	1,818	0	133	(8,854)	0	0	0	0
PIMCO Climate Bond Fund	1,017	0	1	(4)	0	0	0	0
Commodity Real Return Fund	229	0	0	(9,180)	0	(2)	0	(64)

Notes to Financial Statements (Cont.)

30-Jun-2023

Fund	Repurchase Agreements		Reverse Repurchase Agreements		Buy-sellback Financing Transactions		Sale-buyback Financing Transactions	
	Returns (000S)	Costs (000S)	Returns (000S)	Costs (000S)	Returns (000S)	Costs (000S)	Returns (000S)	Costs (000S)
PIMCO Credit Opportunities Bond Fund	\$ 282	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ (1)
Diversified Income Fund	30,043	0	0	(330)	0	0	0	0
Diversified Income Duration Hedged Fund	2,075	0	0	(1)	0	0	0	0
Diversified Income ESG Fund	62	0	0	0	0	0	0	0
Dynamic Bond Fund	15,666	0	0	0	0	0	0	0
Dynamic Multi-Asset Fund	€ 2,823	€ 0	€ 0	€ (6)	€ 0	€ 0	€ 0	€ 0
Emerging Local Bond Fund	\$ 304	\$ 0	\$ 0	\$ (4,900)	\$ 0	\$ 0	\$ 0	\$ 0
Emerging Local Bond ESG Fund	0	0	0	(3)	0	0	0	0
Emerging Markets Bond Fund	71	0	0	(2,061)	0	0	0	(170)
Emerging Markets Bond ESG Fund	1,572	0	0	(900)	0	0	0	(6)
Emerging Markets Corporate Bond Fund	39	0	0	(2)	0	0	0	0
PIMCO Emerging Markets Opportunities Fund	173	0	0	(14)	0	0	0	0
Emerging Markets Short-Term Local Currency Fund	136	0	0	0	0	0	0	0
PIMCO ESG Income Fund	1,138	0	0	0	0	0	0	0
Euro Bond Fund	€ 1,126	€ 0	€ 0	€ 0	€ 0	€ 0	€ 0	€ 0
Euro Credit Fund	364	0	0	(4)	0	0	0	0
Euro Income Bond Fund	1,277	0	0	(15)	0	0	0	0
Euro Long Average Duration Fund	65	0	0	(13)	0	0	0	0
Euro Short-Term Fund	186	0	0	0	0	0	0	0
PIMCO European High Yield Bond Fund	125	0	0	(2)	0	0	0	0
PIMCO European Short-Term Opportunities Fund	42	0	0	0	0	0	0	0
Global Advantage Fund	\$ 20	\$ 0	\$ 0	\$ (7)	\$ 0	\$ 0	\$ 0	\$ (1)
Global Bond Fund	14,063	0	0	(10)	0	0	0	(20)
Global Bond ESG Fund	10,397	0	1	(13)	0	0	0	(5)
Global Bond Ex-US Fund	21	0	0	(8)	0	0	0	(3)
PIMCO Global Core Asset Allocation Fund	443	0	0	(28)	0	0	0	(32)
Global High Yield Bond Fund	285	0	35	0	0	0	0	(6)
Global Investment Grade Credit Fund	11,884	(89)	0	(16)	0	0	0	0
Global Investment Grade Credit ESG Fund	200	0	0	(2,757)	0	0	0	(372)
Global Low Duration Real Return Fund	27	0	0	(8,191)	0	0	0	(303)
Global Real Return Fund	33	0	0	(19,043)	0	0	0	(185)
Income Fund	155,272	0	5	(39)	0	0	0	(89)
Income Fund II	0	(51)	0	0	0	0	0	(20)
Inflation Multi-Asset Fund	409	0	0	0	0	0	0	(5)
Low Average Duration Fund	269	0	13	(2,221)	0	(1)	0	(889)
Low Duration Global Investment Grade Credit Fund	45	0	0	(178)	0	0	0	(264)
Low Duration Income Fund	5,404	0	0	0	0	0	0	0
Low Duration Opportunities Fund	1,654	0	0	(51)	0	0	0	0
PIMCO MLP & Energy Infrastructure Fund	12	0	0	0	0	0	0	0
Mortgage Opportunities Fund	589	0	0	(7,156)	0	0	0	(7)
StocksPLUS™ Fund	10,986	0	0	0	0	0	0	0
PIMCO StocksPLUS™ AR Fund	60	0	0	0	0	0	0	0
Strategic Income Fund	16	0	0	0	0	0	0	0
Total Return Bond Fund	378	0	0	(37)	0	0	0	(8)
PIMCO TRENDS Managed Futures Strategy Fund	402	0	0	(9)	0	0	0	(17)
UK Corporate Bond Fund	£ 93	£ 0	£ 0	£ (286)	£ 0	£ 0	£ 0	£ 0
UK Long Term Corporate Bond Fund	19	0	0	(117)	0	0	0	0
US High Yield Bond Fund	\$ 145	\$ 0	\$ 16	\$ (2)	\$ 0	\$ 0	\$ 0	\$ (19)
US Investment Grade Corporate Bond Fund	431	0	0	0	0	0	1	0
US Short-Term Fund	1,618	0	0	(4)	0	0	0	(140)

All returns from SFT derivative transactions will accrue to the Fund and are not subject to any returns sharing agreement with the Company's Manager or any other third parties.

For total return swaps transactions costs are not separately identifiable. For these investments, transaction costs are included in the purchase and sale price and are part of the gross investment performance of each Fund. Returns are identified as the realised gains and change in unrealised gains on the swap contract during the reporting period which are included within Net realised gain/(loss) on financial derivative instruments and Net change in unrealised appreciation/(depreciation) on financial derivative instruments within the Statement of Operations.

21. SIGNIFICANT EVENTS

Since February 2022, there has been ongoing armed conflict between Russia and Ukraine, resulting in sanctions imposed upon various Russian entities and persons. Since October 2023 there has been ongoing armed conflict in Israel and Gaza, and beginning in April 2024 Iran and Israel have engaged in military offensives against each other in a rapidly developing situation. The Funds may invest in securities and instruments that are economically tied to these conflict zones. Such investments may have been negatively impacted by sanctions and counter sanctions, if applicable, including declines in value and reductions in liquidity. The reductions in liquidity in investments may cause the Funds to sell portfolio holdings at a disadvantageous time or price

or to continue to hold investments that the Funds may no longer seek to hold. PIMCO will continue to actively manage these positions in the best interests of the Funds and its shareholders.

On 01 February 2024, the Unified fee for the Institutional Share Classes of the Emerging Markets Bond ESG Fund was reduced by 7 bps and the pro rata reduction was applied across all other relevant share classes of the Fund.

On 06 February 2024, we were deeply saddened to hear of the death of John Bruton, a Director of the Company and the Manager.

On 15 May 2024, there was a subscription of shares, value €818,895,875, into the PIMCO European Short-Term Opportunities Fund.

On 30 May 2024, the Management Fee waivers for the PIMCO Emerging Markets Opportunities Fund and the Euro Credit Fund were extended by one year to 01 June 2025 and 01 July 2025, respectively.

On 17 June 2024, the Global High Yield Bond ESG Fund launched.

Other than the above, there were no other significant events during the financial period.

22. SUBSEQUENT EVENTS

There were no significant events after the financial period end.

23. APPROVAL OF FINANCIAL STATEMENTS

The financial statements were approved by the Board on 27 August 2024.

DESCRIPTION	SHARES	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	88,378,209	\$ 880,701
	PAR (0005)	
IRB Infrastructure Developers Ltd. 7.110% due 11/03/2032	\$ 28,400	28,376
FWD Group Holdings Ltd. 7.635% due 02/07/2031	22,500	22,500
Hyundai Card Co. Ltd. 5.750% due 24/04/2029	20,200	19,959
FWD Group Holdings Ltd. 8.400% due 05/04/2029	18,400	18,804
Shriram Finance Ltd. 6.625% due 22/04/2027	18,200	18,192
Bank of East Asia Ltd. 6.625% due 13/03/2027	18,250	18,176
Muthoot Finance Ltd. 7.125% due 14/02/2028	17,590	17,604
Diamond Ltd. 7.950% due 28/07/2026	16,800	16,939
Adani Green Energy UP Ltd. 6.700% due 12/03/2042	16,200	16,050
Standard Chartered PLC 4.300% due 19/08/2028	18,600	15,266
Vedanta Resources Finance PLC 13.875% due 21/01/2027	15,177	14,309
Singapore Government International Bond 3.250% due 01/06/2054	SGD 18,328	13,482
Banco Mercantil del Norte S.A. 6.750% due 27/09/2024	\$ 13,500	13,433
CAS Capital Ltd. 4.000% due 12/07/2026	15,100	13,191
Manappuram Finance Ltd. 7.375% due 12/05/2028	12,900	12,838
Franshion Brilliant Ltd. 4.250% due 23/07/2029	18,100	12,573
Cathaylife Singapore Pte Ltd. 5.950% due 05/07/2034	12,600	12,564
Bank Negara Indonesia Persero Tbk PT 5.280% due 05/04/2029	12,500	12,500
Yinson Boronia Production BV 8.947% due 31/07/2042	12,400	12,400

DESCRIPTION	SHARES	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	95,081,683	\$ 947,500
	PAR (0005)	
China Modern Dairy Holdings Ltd. 2.125% due 14/07/2026	\$ 23,100	21,210
Hyundai Card Co. Ltd. 5.750% due 24/04/2029	20,200	19,985
Bank of East Asia Ltd. 6.625% due 13/03/2027	18,250	18,374
Dah Sing Bank Ltd. 7.375% due 15/11/2033	17,500	18,265
Yunda Holding Investment Ltd. 2.250% due 19/08/2025	15,600	14,830
Sands China Ltd. 4.050% due 08/01/2026	15,060	14,494
AAC Technologies Holdings, Inc. 3.000% due 27/11/2024	14,730	14,481
ZhongAn Online P&C Insurance Co. Ltd. 3.125% due 16/07/2025	14,380	13,868
Huarong Finance Co. Ltd. 3.250% due 13/11/2024	13,900	13,700
TML Holdings Pte. Ltd. 5.500% due 03/06/2024	13,524	13,509
Hyundai Capital America 5.950% due 21/09/2026	13,100	13,300
Adaro Indonesia PT 4.250% due 31/10/2024	12,500	12,355
Diamond Ltd. 7.950% due 28/07/2026	12,200	12,338
Bank Negara Indonesia Persero Tbk PT 5.280% due 05/04/2029	12,500	12,306
Standard Chartered PLC 6.000% due 26/07/2025	11,900	11,704
Freeport Indonesia PT 6.200% due 14/04/2052	12,400	11,687
Royal Capital BV 4.875% due 05/05/2024	10,571	10,518
Sands China Ltd. 4.375% due 18/06/2030	11,300	10,412
Shriram Finance Ltd. 4.400% due 13/03/2024	10,000	9,985

(a) The PIMCO Asia High Yield Bond Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	SHARES	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	4,981,640	\$ 49,642
	PAR (0005)	
IRB Infrastructure Developers Ltd. 7.110% due 11/03/2032	\$ 1,600	1,599
Hyundai Card Co. Ltd. 5.750% due 24/04/2029	1,600	1,581
Standard Chartered PLC 7.018% due 08/02/2030	1,500	1,574
FWD Group Holdings Ltd. 8.400% due 05/04/2029	1,400	1,432
Muthoot Finance Ltd. 7.125% due 14/02/2028	1,400	1,404
SoftBank Group Corp. 7.000% due 08/07/2031	1,400	1,400
Bank of East Asia Ltd. 6.625% due 13/03/2027	1,350	1,344
FWD Group Holdings Ltd. 7.635% due 02/07/2031	1,200	1,200
Health & Happiness International Holdings Ltd. 13.500% due 26/06/2026	1,100	1,146
Weibo Corp. 3.500% due 05/07/2024	1,138	1,137
LG Energy Solution Ltd. 5.375% due 02/07/2029	1,100	1,100
Cathaylife Singapore Pte Ltd. 5.950% due 05/07/2034	1,100	1,097
Bank of East Asia Ltd. 6.750% due 27/06/2034	1,100	1,096
Adaro Indonesia PT 4.250% due 31/10/2024	1,100	1,090
Saudi Arabia Government International Bond 5.750% due 16/01/2054	1,100	1,076
Lendlease U.S. Capital, Inc. 4.500% due 26/05/2026	1,100	1,064
Singapore Government International Bond 3.250% due 01/06/2054	SGD 1,428	1,050
Airport Authority Hong Kong 2.100% due 08/03/2026	\$ 1,100	1,036
Greenko Dutch BV 3.850% due 29/03/2026	1,092	1,017

DESCRIPTION	SHARES	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	4,977,532	\$ 49,600
	PAR (0005)	
Korea Electric Power Corp. 5.375% due 06/04/2026	\$ 2,000	2,011
Korea Mine Rehabilitation & Mineral Resources Corp. 5.375% due 11/05/2028	1,450	1,464
POSCO 5.750% due 17/01/2028	1,400	1,421
SK Hynix, Inc. 2.375% due 19/01/2031	1,720	1,411
Northern Star Resources Ltd. 6.125% due 11/04/2033	1,100	1,096
Korea Land & Housing Corp. 5.750% due 06/10/2025	1,000	1,009
KEB Hana Bank 3.250% due 30/03/2027	1,000	951
Indian Railway Finance Corp. Ltd. 3.570% due 21/01/2032	1,100	949
Dah Sing Bank Ltd. 7.375% due 15/11/2033	900	937
BBVA Bancomer S.A. 8.125% due 08/01/2039	900	918
Indonesia Government International Bond 5.250% due 17/01/2042	900	897
Airport Authority Hong Kong 4.875% due 12/01/2030	900	889
QNB Finance Ltd. 4.875% due 30/01/2029	900	879
CK Hutchison International Ltd. 4.750% due 21/04/2028	800	796
Israel Government International Bond 5.375% due 12/03/2029	700	685
Freeport Indonesia PT 5.315% due 14/04/2032	700	664
Israel Government International Bond 5.750% due 12/03/2054	700	621
Indonesia Government International Bond 5.450% due 20/09/2052	600	602
Mongolia Government International Bond 4.450% due 07/07/2031	700	595

(a) The Asia Strategic Interest Bond Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	14,492,600	\$ 144,425
	PAR (000S)	
Uniform Mortgage-Backed Security 5.000% due 01/11/2053	\$ 16,721	16,183
	SHARES	
NVIDIA Corp.	36,929	9,994
Johnson & Johnson	65,745	9,720
	PAR (000S)	
U.S. Treasury Inflation Protected Securities 0.125% due 15/04/2026 (b)	\$ 8,228	7,839
Uniform Mortgage-Backed Security 5.500% due 01/04/2054	7,206	7,055
Uniform Mortgage-Backed Security 5.000% due 01/05/2054	6,378	6,105
	SHARES	
Amazon.com, Inc.	33,021	6,030
	PAR (000S)	
Uniform Mortgage-Backed Security 4.500% due 01/04/2054	\$ 6,145	5,722
	SHARES	
GSK PLC	268,195	5,675
Target Corp.	36,028	5,508
	PAR (000S)	
U.S. Treasury Notes 4.500% due 15/04/2027	\$ 5,500	5,459
	SHARES	
TotalEnergies SE	76,041	5,415
	PAR (000S)	
U.S. Treasury Notes 4.500% due 31/03/2026	\$ 5,400	5,356
	SHARES	
AbbVie, Inc.	29,857	4,775
	PAR (000S)	
Great Hall Mortgages PLC 5.813% due 18/06/2038	£ 3,900	4,739
	SHARES	
Alphabet, Inc. 'A'	27,650	4,658
Philip Morris International, Inc.	45,462	4,580
Caterpillar, Inc.	13,256	4,539
Novartis AG	44,016	4,449

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	10,584,772	\$ 105,480
	PAR (000S)	
Uniform Mortgage-Backed Security 6.500% due 01/11/2053	\$ 8,900	9,015
	SHARES	
Colombian TES 7.750% due 18/09/2030	COP 25,722,500	6,190
	SHARES	
Centene Corp.	64,776	4,807
Booking Holdings, Inc.	1,206	4,413
SAP SE	21,262	3,921
	PAR (000S)	
Colombian TES 5.750% due 03/11/2027	COP 16,619,000	3,918
	SHARES	
PayPal Holdings, Inc.	60,614	3,802
	PAR (000S)	
Fannie Mae 4.000% due 01/09/2052	\$ 4,000	3,720
	SHARES	
Oracle Corp.	25,349	3,666
Vinci S.A.	28,099	3,447
Enel SpA	472,072	3,377
Taiwan Semiconductor Manufacturing Co. Ltd.	139,000	3,338
Broadcom, Inc.	2,520	3,262
Alibaba Group Holding Ltd.	378,600	3,252
AXA S.A.	90,822	3,232
Nintendo Co. Ltd.	59,600	3,211
UnitedHealth Group, Inc.	6,086	3,127
Meta Platforms, Inc. 'A'	6,774	3,102
Autodesk, Inc.	12,268	2,999
(a) The PIMCO Balance Income and Growth Fund is investing in shares of an affiliated fund.		
(b) Principal amount of security is adjusted for inflation.		
Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.		
Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.		

DESCRIPTION	PAR (0005)	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
ING Groep NV 8.000% due 16/05/2030	\$ 102,900	\$ 103,465
Sumitomo Mitsui Financial Group, Inc. 6.600% due 05/06/2034	71,900	71,900
Credit Agricole S.A. 6.500% due 23/09/2029	€ 61,900	67,983
BNP Paribas S.A. 8.000% due 22/08/2031	\$ 57,100	57,100
Barclays PLC 8.500% due 15/06/2030	£ 39,600	49,474
CaixaBank S.A. 7.500% due 16/01/2030	€ 41,800	45,585
NatWest Group PLC 8.125% due 10/11/2033	\$ 36,900	37,026
Banco Santander S.A. 9.625% due 21/05/2033	32,800	35,826
ABN AMRO Bank NV 6.875% due 22/09/2031	€ 30,800	33,423
Royal Bank of Canada 7.500% due 02/05/2084	\$ 32,600	32,600
Erste Group Bank AG 7.000% due 15/04/2031	€ 28,200	30,394
DNB Bank ASA 7.375% due 30/05/2029	\$ 30,000	30,000
BPCE S.A. 6.508% due 18/01/2035	28,200	28,118
KBC Group NV 4.750% due 17/04/2035	€ 24,600	26,879
AIB Group PLC 7.125% due 30/10/2029	24,200	25,889
Barclays PLC 7.125% due 15/06/2025	£ 20,800	25,806
Credit Agricole S.A. 6.251% due 10/01/2035	\$ 25,600	25,600
NextEra Energy Capital Holdings, Inc. 6.750% due 15/06/2054	24,100	24,100
Bank of Nova Scotia 8.000% due 27/01/2084	24,000	24,000
Intesa Sanpaolo SpA 7.700% due 17/09/2025	24,100	23,941
Commerzbank AG 7.875% due 09/10/2031	€ 22,200	23,756
Prudential Financial, Inc. 6.500% due 15/03/2054	\$ 23,200	23,200
UniCredit SpA 5.375% due 16/04/2034	€ 20,500	22,348
RCI Banque S.A. 5.500% due 09/10/2034	20,700	22,111
Deutsche Bank AG 8.125% due 30/10/2029	19,000	20,659
Banque Federative du Credit Mutuel S.A. 4.375% due 11/01/2034	18,700	20,325
Banco Bilbao Vizcaya Argentaria S.A. 4.875% due 08/02/2036	18,600	20,164
Banco Santander S.A. 3.875% due 22/04/2029	17,800	18,878
Barclays PLC 9.625% due 15/12/2029	\$ 16,400	17,363
Lloyds Banking Group PLC 7.500% due 27/09/2025	16,500	16,467
Groupe des Assurances du Credit Mutuel SADIR 5.000% due 30/10/2044	€ 14,200	15,133
Barclays PLC 6.375% due 15/12/2025	£ 12,000	14,762

DESCRIPTION	PAR (0005)	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
Stichting AK Rabobank Certificaten 6.500%	€ 66,000	\$ 72,149
BNP Paribas S.A. 7.750% due 16/08/2029	\$ 48,000	48,820
ING Groep NV 5.750% due 16/11/2026	48,700	45,963
BNP Paribas S.A. 7.000% due 16/08/2028	43,300	41,901
Sumitomo Mitsui Financial Group, Inc. 6.600% due 05/06/2034	36,400	36,338
Commerzbank AG 6.500% due 06/12/2032	€ 28,400	32,097
BNP Paribas S.A. 8.500% due 14/08/2028	\$ 27,700	28,975
Erste Group Bank AG 4.250% due 15/10/2027	€ 29,000	28,286
UBS Group AG 4.375% due 10/02/2031	\$ 35,835	27,929
Permanent TSB Group Holdings PLC 13.250% due 26/10/2027	€ 21,900	27,372
ING Groep NV 7.500% due 16/05/2028	\$ 27,700	27,212
Banco Santander S.A. 4.375% due 14/01/2026	€ 25,600	25,657
BPCE S.A. 6.508% due 18/01/2035	\$ 23,800	24,079
Morgan Stanley 5.948% due 19/01/2038	23,400	23,610
Banco Santander S.A. 0.000% due 21/11/2028	20,200	21,367
Banco Bilbao Vizcaya Argentaria S.A. 4.875% due 08/02/2036	€ 18,600	20,400
ING Groep NV 4.250% due 16/05/2031	\$ 25,400	19,327
Banco Santander S.A. 3.875% due 22/04/2029	€ 17,800	19,308
Intesa Sanpaolo SpA 5.875% due 01/09/2031	18,100	18,685
CaixaBank S.A. 3.625% due 14/09/2028	20,800	18,484
ING Groep NV 3.875% due 16/05/2027	\$ 21,800	18,226
Banco Santander S.A. 3.625% due 21/03/2029	€ 22,000	18,182
Barclays PLC 6.125% due 15/12/2025	\$ 18,783	17,586
NatWest Group PLC 4.600% due 28/06/2031	21,859	17,422
Lloyds Banking Group PLC 8.000% due 27/09/2029	17,600	17,259
UniCredit SpA 5.459% due 30/06/2035	17,929	16,636
Banco Bilbao Vizcaya Argentaria S.A. 7.883% due 15/11/2034	14,400	15,919
Banco Santander S.A. 4.125% due 12/11/2027	€ 17,200	15,892
Banco Bilbao Vizcaya Argentaria S.A. 6.000% due 29/03/2024	14,600	15,820
Mitsubishi UFJ Financial Group, Inc. 8.200% due 15/01/2029	\$ 13,300	14,283
Energy Transfer LP 8.000% due 15/05/2054	12,800	13,336

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DESCRIPTION	PAR (000S)	COST (000S)
PURCHASES THROUGH 30 JUNE 2024		
Uniform Mortgage-Backed Security 5.000% due 01/11/2053	\$ 10,912	\$ 10,750
United Kingdom Gilt 4.375% due 31/07/2054	£ 5,120	6,405
Australia Government International Bond 4.250% due 21/06/2034	AUD 3,300	2,186
Nestle Finance International Ltd. 3.000% due 23/01/2031	€ 1,800	1,954
Oncor Electric Delivery Co. LLC 3.500% due 15/05/2031	1,800	1,951
Volkswagen Financial Services AG 3.875% due 10/09/2030	1,550	1,678
Argenta Spaarbank NV 3.125% due 06/02/2034	1,400	1,506
Vesteda Finance BV 4.000% due 07/05/2032	1,400	1,496
Shinhan Bank Co. Ltd. 3.320% due 29/01/2027	1,300	1,415
Sagax AB 4.375% due 29/05/2030	1,300	1,407
Smurfit Kappa Treasury ULC 5.438% due 03/04/2034	\$ 1,400	1,400
Lloyds Banking Group PLC 3.875% due 14/05/2032	€ 1,300	1,399
Duke Energy Progress LLC 5.100% due 15/03/2034	\$ 1,400	1,395
POSCO 4.875% due 23/01/2027	1,400	1,393
Kommunalbanken A/S 2.875% due 25/04/2029	€ 1,300	1,379
Adif Alta Velocidad 3.500% due 30/04/2032	1,300	1,378
Wisconsin Power & Light Co. 5.375% due 30/03/2034	\$ 1,300	1,298
Verbund AG 3.250% due 17/05/2031	€ 1,100	1,181
Bank of Nova Scotia 3.500% due 17/04/2029	1,100	1,180
JAB Holdings BV 4.375% due 25/04/2034	1,100	1,170
Air Products and Chemicals, Inc. 4.750% due 08/02/2031	\$ 1,100	1,099
CPPIB Capital, Inc. 3.125% due 11/06/2029	€ 1,000	1,087
Schneider Electric SE 3.250% due 10/10/2035	1,000	1,082
Electricite de France S.A. 4.750% due 17/06/2044	1,000	1,063
ING Groep NV 8.000% due 16/05/2030	\$ 1,000	1,000
Volkswagen Leasing GmbH 3.875% due 11/10/2028	€ 900	984
E.ON SE 4.125% due 25/03/2044	900	976
Iceland Government International Bond 3.500% due 21/03/2034	900	969
ING Groep NV 4.000% due 12/02/2035	900	959
Korea Housing Finance Corp. 3.124% due 18/03/2029	800	874
Aptiv PLC 4.250% due 11/06/2036	800	868
Metalsa S.A. de C.V. 3.750% due 04/05/2031	\$ 1,000	813
Owens Corning 5.500% due 15/06/2027	800	800

DESCRIPTION	PAR (000S)	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2024		
United Kingdom Gilt 0.875% due 31/07/2033	£ 3,900	\$ 3,760
Kreditanstalt fuer Wiederaufbau 2.000% due 15/11/2029	€ 2,600	2,677
Verizon Communications, Inc. 1.500% due 18/09/2030	\$ 3,110	2,557
Kreditanstalt fuer Wiederaufbau 1.375% due 07/06/2032	€ 2,300	2,199
ABN AMRO Bank NV 2.470% due 13/12/2029	\$ 2,400	2,100
Santander UK Group Holdings PLC 2.896% due 15/03/2032	2,400	2,027
NextEra Energy Capital Holdings, Inc. 1.900% due 15/06/2028	2,100	1,858
AIB Group PLC 4.625% due 23/07/2029	€ 1,300	1,429
POSCO 4.875% due 23/01/2027	\$ 1,400	1,376
U.S. Treasury Notes 4.125% due 31/07/2028	1,200	1,206
Societe Generale S.A. 0.625% due 02/12/2027	€ 1,200	1,186
Sumitomo Mitsui Financial Group, Inc. 2.472% due 14/01/2029	\$ 1,300	1,151
Schneider Electric SE 3.250% due 10/10/2035	€ 1,000	1,088
Air Products and Chemicals, Inc. 4.750% due 08/02/2031	\$ 1,100	1,073
NXP BV 2.500% due 11/05/2031	1,200	999
Nemak S.A.B. de C.V. 2.250% due 20/07/2028	€ 1,000	964
Atrium Finance PLC 2.625% due 05/09/2027	1,100	941
Korea Housing Finance Corp. 3.124% due 18/03/2029	800	848
Mitsubishi UFJ Financial Group, Inc. 0.848% due 19/07/2029	800	775
Commerzbank AG 3.375% due 12/12/2025	700	748
E.ON SE 3.375% due 15/01/2031	700	738
UniCredit SpA 5.850% due 15/11/2027	600	692
Korea Water Resources Corp. 3.500% due 27/04/2025	\$ 700	687
Deutsche Bahn Finance GMBH 3.250% due 19/05/2033	€ 600	660
South Eastern Power Networks PLC 1.750% due 30/09/2034	£ 700	659
Masdar Abu Dhabi Future Energy Co. 4.875% due 25/07/2033	\$ 600	596
Enel Finance International NV 7.500% due 14/10/2032	500	556
Kommuninvest Sverige AB 3.125% due 08/12/2027	€ 500	540
Nokia Oyj 4.375% due 21/08/2031	500	538
Acciona Energia Financiacion Filiales S.A. 5.125% due 23/04/2031	400	457

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DESCRIPTION	PAR (000S)	COST (000S)
PURCHASES THROUGH 30 JUNE 2024		
U.S. Treasury Inflation Protected Securities 2.375% due 15/10/2028 (b)	\$ 37,519	\$ 37,931
United Kingdom Gilt 0.125% due 10/08/2028	£ 15,450	19,373
United Kingdom Gilt 0.125% due 22/03/2029	13,507	16,835
Fannie Mae 4.000% due 01/10/2052	\$ 16,998	15,888
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032 (b)	11,642	10,275
Italy Buoni Poliennali Del Tesoro 4.662% due 15/10/2028	€ 6,700	7,343
U.S. Treasury Inflation Protected Securities 2.125% due 15/04/2029 (b)	\$ 6,620	6,589
Fannie Mae 4.000% due 01/09/2052	5,999	5,608
U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2026 (b)	5,261	5,087
Italy Buoni Poliennali Del Tesoro 1.800% due 15/05/2036	€ 4,080	4,420
U.S. Treasury Inflation Protected Securities 0.750% due 15/07/2028 (b)	\$ 4,345	4,114
U.S. Treasury Inflation Protected Securities 2.125% due 15/02/2054 (b)	2,711	2,660
	SHARES	
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	227	2

DESCRIPTION	PAR (000S)	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2024		
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2024 (b)	\$ 58,186	\$ 57,682
U.S. Treasury Inflation Protected Securities 0.250% due 15/01/2025 (b)	45,002	43,924
United Kingdom Inflation-Linked Gilt 2.500% due 17/07/2024	£ 6,400	30,779
U.S. Treasury Inflation Protected Securities 2.375% due 15/01/2025 (b)	\$ 17,434	17,458
U.S. Treasury Inflation Protected Securities 0.125% due 15/04/2025 (b)	16,850	16,413
Fannie Mae 4.000% due 01/10/2052	16,998	15,818
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2024 (b)	14,750	14,595
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2031 (b)	13,831	12,108
Italy Buoni Poliennali Del Tesoro 0.400% due 15/05/2030	€ 7,744	7,917
U.S. Treasury Inflation Protected Securities 0.875% due 15/01/2029 (b)	\$ 7,172	6,826
Fannie Mae 4.000% due 01/09/2052	5,999	5,583
Octagon Investment Partners Ltd. 6.549% due 16/04/2031	3,300	3,302
Regatta Funding Ltd. 6.820% due 17/10/2030	3,260	3,265
OZLM Ltd. 6.729% due 20/01/2031	2,728	2,730
Realkredit Danmark A/S 1.000% due 01/10/2050	DKK 13,501	1,509
CIFC Funding Ltd. 6.646% due 27/04/2031	\$ 1,190	1,192
Nordea Kredit Realkreditaktieselskab 0.500% due 01/10/2043	DKK 6,349	740
Realkredit Danmark A/S 1.500% due 01/10/2053	6,644	739
Jyske Realkredit A/S 1.000% due 01/10/2053	6,270	657
Jyske Realkredit A/S 1.500% due 01/10/2053	4,897	574

(a) The Commodity Real Return Fund is investing in shares of an affiliated fund.

(b) Principal amount of security is adjusted for inflation.

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DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	4,280,833	\$ 42,658
	PAR (000S)	
U.S. Treasury Inflation Protected Securities 2.125% due 15/04/2029 (b)	\$ 12,847	12,813
U.S. Treasury Notes 4.625% due 30/04/2029	6,000	5,991
Boeing Co. 6.298% due 01/05/2029	1,700	1,700
Lloyds Banking Group PLC 5.679% due 05/01/2035	1,200	1,201
AerCap Ireland Capital DAC 3.300% due 30/01/2032	1,200	1,026
Boston Scientific Corp. 2.650% due 01/06/2030	1,100	959
B.C. Unlimited Liability Co. 7.094% due 20/09/2030	900	898
Crown Castle, Inc. 5.600% due 01/06/2029	800	809
Wynn Resorts Finance LLC 7.125% due 15/02/2031	750	772
Live Nation Entertainment, Inc. 3.750% due 15/01/2028	800	740
Aircastle Ltd. 6.500% due 18/07/2028	725	738
EQM Midstream Partners LP 4.750% due 15/01/2031	700	652
Intesa Sanpaolo SpA 7.200% due 28/11/2033	600	644
Constellation Energy Generation LLC 6.125% due 15/01/2034	600	627
Eversource Energy 5.950% due 15/07/2034	600	609
Wrench Group LLC 9.596% due 30/10/2028	600	599
Exelon Corp. 5.450% due 15/03/2034	600	598
Smith & Nephew PLC 5.400% due 20/03/2034	600	588
Crowdstrike Holdings, Inc. 3.000% due 15/02/2029	650	582

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	4,283,044	\$ 42,680
	PAR (000S)	
U.S. Treasury Notes 4.625% due 30/04/2029	\$ 6,000	6,034
U.S. Treasury Inflation Protected Securities 2.125% due 15/04/2029 (b)	3,025	3,026
U.S. Treasury Notes 0.500% due 31/10/2027	2,800	2,455
South Africa Government International Bond 10.500% due 21/12/2026	ZAR 26,800	1,453
AerCap Ireland Capital DAC 2.875% due 14/08/2024	\$ 1,150	1,135
Netflix, Inc. 4.875% due 15/04/2028	1,100	1,102
Boston Scientific Corp. 2.650% due 01/06/2030	1,100	969
Market Bidco Finco PLC 4.750% due 04/11/2027	€ 800	819
Plains All American Pipeline LP 4.500% due 15/12/2026	\$ 800	785
United Rentals North America, Inc. 3.875% due 15/11/2027	800	753
Mundys SpA 1.875% due 12/02/2028	€ 700	692
Ford Motor Credit Co. LLC 4.389% due 08/01/2026	\$ 700	684
VOC Escrow Ltd. 5.000% due 15/02/2028	700	664
Bank of America Corp. 3.824% due 20/01/2028	675	649
EQM Midstream Partners LP 4.750% due 15/01/2031	700	630
Amgen, Inc. 5.250% due 02/03/2030	600	609
Wrench Group LLC 9.596% due 30/10/2028	600	602
Cheniere Energy, Inc. 4.625% due 15/10/2028	600	577
Warnermedia Holdings, Inc. 4.279% due 15/03/2032	600	535

(a) The PIMCO Credit Opportunities Bond Fund is investing in shares of an affiliated fund.

(b) Principal amount of security is adjusted for inflation.

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DESCRIPTION	SHARES	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	58,534,005	\$ 583,293
	PAR (0005)	
Rockford Tower Europe CLO DAC 5.220% due 24/04/2037	€ 44,300	48,010
European Union 3.000% due 04/12/2034	41,710	44,678
Chile Government International Bond 4.850% due 22/01/2029	\$ 33,000	32,923
Stratton Mortgage Funding PLC 0.000% due 25/06/2049	£ 19,000	24,204
Cumulus Static CLO DAC 5.025% due 15/11/2033	€ 22,100	23,913
Towd Point Mortgage Funding PLC 0.000% due 20/07/2053	£ 18,000	22,384
Brazil Government International Bond 7.125% due 13/05/2054	\$ 21,700	21,595
Iridium Capital PLC 9.250% due 18/06/2029	€ 19,525	21,031
Jubilee Place BV 4.519% due 17/09/2060	19,400	20,769
Paraguay Government International Bond 6.000% due 09/02/2036	\$ 20,500	20,562
United Kingdom Gilt 4.375% due 31/07/2054	£ 16,000	20,228
CQP Holdco LP 5.500% due 15/06/2031	\$ 21,350	20,050
European Union 3.375% due 04/10/2039	€ 18,290	19,381
Hungary Government International Bond 4.000% due 25/07/2029	17,675	18,930
Cotiviti Corp. 8.579% due 01/05/2031	\$ 17,800	17,711
Block, Inc. 6.500% due 15/05/2032	17,100	17,106
Duke Energy Indiana LLC 5.250% due 01/03/2034	15,000	14,995
Jane Street Group 7.125% due 30/04/2031	13,900	13,910
Panama Government International Bond 3.875% due 17/03/2028	15,250	13,779

DESCRIPTION	SHARES	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	56,989,591	\$ 567,900
	PAR (0005)	
Volvo Car AB 4.250% due 31/05/2028	€ 29,500	32,103
Altice Financing S.A. 5.750% due 15/08/2029	\$ 26,500	21,899
G City Europe Ltd. 4.250% due 11/09/2025	€ 19,820	20,554
Syngenta Finance NV 4.892% due 24/04/2025	\$ 19,895	19,597
Virgin Media Secured Finance PLC 4.250% due 15/01/2030	£ 17,900	19,367
Globalworth Real Estate Investments Ltd. 3.000% due 29/03/2025	€ 16,606	16,745
Organon & Co. 2.875% due 30/04/2028	14,550	14,553
Albania Government International Bond 3.500% due 16/06/2027	13,470	14,051
Freedom Mortgage Corp. 6.625% due 15/01/2027	\$ 13,100	12,546
Ecuador Government International Bond 6.000% due 31/07/2030	17,847	11,511
Vmed O2 UK Financing PLC 4.000% due 31/01/2029	£ 10,000	11,083
Volkswagen Financial Services NV 3.500% due 17/06/2025	€ 10,100	10,710
Petroleos Mexicanos 6.700% due 16/02/2032	\$ 12,400	10,131
Dominican Republic Government International Bond 6.500% due 15/02/2048	9,700	9,166
Altice France Holding S.A. 6.000% due 15/02/2028	23,300	8,410
Charter Communications Operating LLC 7.052% due 01/02/2027	8,074	8,079
Market Bidco Finco PLC 4.750% due 04/11/2027	€ 7,850	8,046
Level 3 Financing, Inc. 11.904% due 15/04/2030	\$ 8,200	7,922
New Red Finance, Inc. 6.125% due 15/06/2029	7,900	7,920

(a) The Diversified Income Fund is investing in shares of an affiliated fund.

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	SHARES	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	1,222,140	\$ 12,178
	PAR (0005)	
U.S. Treasury Bonds 4.750% due 15/11/2043	\$ 3,000	3,167
European Union 3.000% due 04/12/2034	€ 2,100	2,249
Rockford Tower Europe CLO DAC 5.220% due 24/04/2037	2,000	2,168
Cumulus Static CLO DAC 5.025% due 15/11/2033	2,000	2,164
Aurium CLO DAC 4.630% due 22/06/2034	2,000	2,153
Mexico Government International Bond 6.000% due 07/05/2036	\$ 1,600	1,587
United Kingdom Gilt 4.375% due 31/07/2054	£ 1,200	1,517
Mexico Government International Bond 4.000% due 24/08/2034	MXN 22,698	1,264
Barings Euro CLO DAC 4.862% due 25/07/2035	€ 1,000	1,067
UKG, Inc. 6.875% due 01/02/2031	\$ 1,000	1,000
Golub Capital Partners CLO Ltd. 6.641% due 25/10/2034	1,000	1,000
Chile Government International Bond 4.850% due 22/01/2029	1,000	999
Cotiviti Corp. 8.579% due 01/05/2031	1,000	995
Panama Government International Bond 3.750% due 16/03/2025	1,000	975
Iridium Capital PLC 9.250% due 18/06/2029	€ 900	969
European Union 3.375% due 04/10/2039	900	954
CQP Holdco LP 5.500% due 15/06/2031	\$ 1,000	938
Stratton Mortgage Funding PLC 0.000% due 25/06/2049	£ 700	892
Turkey Government International Bond 5.875% due 21/05/2030	€ 800	860

DESCRIPTION	SHARES	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	1,585,683	\$ 15,800
	PAR (0005)	
Avolon TLB Borrower U.S. LLC 7.339% due 22/06/2028	\$ 2,140	2,142
Organon & Co. 2.875% due 30/04/2028	€ 1,700	1,706
Imperial Brands Finance Netherlands BV 1.750% due 18/03/2033	2,000	1,695
Romania Government International Bond 5.000% due 27/09/2026	1,400	1,526
HSBC Holdings PLC 5.210% due 11/08/2028	\$ 1,275	1,256
Altice Financing S.A. 5.750% due 15/08/2029	1,500	1,245
Altice France S.A. 5.500% due 15/10/2029	1,600	1,167
G City Europe Ltd. 4.250% due 11/09/2025	€ 1,100	1,141
Albion Financing SARL 9.147% due 17/08/2026	1,000	1,068
Syngenta Finance NV 4.892% due 24/04/2025	\$ 1,076	1,060
Ford Motor Credit Co. LLC 2.330% due 25/11/2025	€ 1,000	1,037
Dominican Republic Government International Bond 6.500% due 15/02/2048	\$ 1,100	1,032
INEOS Styrolution Ludwigshafen GmbH 2.250% due 16/01/2027	€ 1,050	1,026
Market Bidco Finco PLC 4.750% due 04/11/2027	1,000	1,025
Setanta Aircraft Leasing DAC 7.610% due 05/11/2028	\$ 1,000	1,003
Panama Government International Bond 3.750% due 16/03/2025	1,000	977
Saudi Arabia Government International Bond 4.875% due 18/07/2033	1,000	961
Volkswagen Financial Services NV 3.500% due 17/06/2025	€ 900	954
BNP Paribas S.A. 1.904% due 30/09/2028	\$ 1,075	947
Sprint Capital Corp. 6.875% due 15/11/2028	900	944
Occidental Petroleum Corp. 7.875% due 15/09/2031	850	943
Mexico Government International Bond 5.400% due 09/02/2028	950	941
Colombia Government International Bond 4.500% due 15/03/2029	1,000	898
Indonesia Government International Bond 1.100% due 12/03/2033	€ 1,000	840
Pinnacle Bidco PLC 10.000% due 11/10/2028	£ 600	769
Energy Transfer LP 7.500% due 01/07/2038	\$ 675	750
AA Bond Co. Ltd. 5.500% due 31/07/2050	£ 625	748
Occidental Petroleum Corp. 6.625% due 01/09/2030	\$ 700	738

(a) The Diversified Income Duration Hedged Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	PAR (0005)	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
Rockford Tower Europe CLO DAC 5.220% due 24/04/2037	€ 500	\$ 542
Cumulus Static CLO DAC 5.025% due 15/11/2033	500	541
Uniform Mortgage-Backed Security 5.500% due 01/12/2053	\$ 502	500
Uniform Mortgage-Backed Security 6.500% due 01/02/2054	300	306
Republic of Poland Government International Bond 3.625% due 11/01/2034	€ 250	272
Volkswagen Leasing GmbH 3.875% due 11/10/2028	200	217
SCF Rahoituspalvelut DAC 4.364% due 25/06/2034	200	217
Romania Government International Bond 5.625% due 30/05/2037	200	214
Smurfit Kappa Treasury UL 5.200% due 15/01/2030	\$ 200	200
Turkiye Varlik Fonu Yonetimi A/S 8.250% due 14/02/2029	200	199
Ivory Coast Government International Bond 7.625% due 30/01/2033	200	197
New Red Finance, Inc. 6.125% due 15/06/2029	175	175
Mexico Government International Bond 2.750% due 27/11/2031	MXN 3,204	165
B.C. Unlimited Liability Co. 3.875% due 15/01/2028	\$ 175	164
E.ON SE 3.750% due 15/01/2036	€ 150	164
BPCE S.A. 7.003% due 19/10/2034	\$ 150	163
Option One Mortgage Loan Trust 5.960% due 25/07/2036	257	146
IPD BV 7.086% due 15/06/2031	€ 125	136
Hungary Government International Bond 4.000% due 25/07/2029	125	134
Goodman Australia Finance Pty. Ltd. 4.250% due 03/05/2030	125	133
United Kingdom Gilt 4.375% due 31/07/2054	£ 100	126
Block, Inc. 6.500% due 15/05/2032	\$ 125	125
UKG, Inc. 6.875% due 01/02/2031	125	125
Republic of Uzbekistan International Bond 5.375% due 29/05/2027	€ 100	109
Vmed O2 UK Financing PLC 5.625% due 15/04/2032	100	108
EPH Financing International A/S 5.875% due 30/11/2029	100	107
British Telecommunications PLC 3.875% due 20/01/2034	100	107
Romania Government International Bond 5.625% due 22/02/2036	100	107
European Union 3.375% due 04/10/2039	100	106
CaixaBank S.A. 6.840% due 13/09/2034	\$ 100	106
Walgreens Boots Alliance, Inc. 2.125% due 20/11/2026	€ 100	102
Rivian Holdings LLC 11.310% due 15/10/2026	\$ 100	101
Freedom Mortgage Holdings LLC 9.125% due 15/05/2031	100	100
Shriram Finance Ltd. 6.625% due 22/04/2027	100	100
Chile Government International Bond 4.850% due 22/01/2029	100	100
Radian Group, Inc. 6.200% due 15/05/2029	100	100
Republic of Poland Government International Bond 5.500% due 18/03/2054	100	99
Uniform Mortgage-Backed Security 4.500% due 01/09/2053	100	96
Senegal Government International Bond 5.375% due 08/06/2037	€ 100	78

DESCRIPTION	PAR (0005)	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
Freddie Mac 4.500% due 01/03/2053	\$ 991	\$ 918
Uniform Mortgage-Backed Security 5.500% due 01/05/2053	849	827
	SHARES	
PIMCO Funds: Global Investors Series plc - Emerging Markets Bond ESG Fund (a)	48,831	546
	PAR (0005)	
SBA Communications Corp. 3.125% due 01/02/2029	\$ 425	377
Prime Security Services Borrower LLC 6.250% due 15/01/2028	250	244
Grifols S.A. 2.250% due 15/11/2027	€ 250	244
Romania Government International Bond 7.625% due 17/01/2053	\$ 200	220
Societe Generale S.A. 6.691% due 10/01/2034	200	210
Lenovo Group Ltd. 6.536% due 27/07/2032	200	208
Bank of America Corp. 6.204% due 10/11/2028	200	206
Norinchukin Bank 5.430% due 09/03/2028	200	201
CenterPoint Energy Houston Electric LLC 5.300% due 01/04/2053	200	201
Newell Brands, Inc. 7.000% due 01/04/2046	240	196
American Airlines, Inc. 5.750% due 20/04/2029	200	195
Altice France S.A. 5.125% due 15/07/2029	300	194
NCR Voyix Corp. 5.125% due 15/04/2029	200	188
United Airlines, Inc. 4.625% due 15/04/2029	200	185
Amgen, Inc. 3.000% due 22/02/2029	200	183
Ardagh Packaging Finance PLC 2.125% due 15/08/2026	€ 200	176
New Red Finance, Inc. 6.125% due 15/06/2029	\$ 175	175
Altice Financing S.A. 5.750% due 15/08/2029	200	167
CCO Holdings LLC 4.500% due 01/05/2032	200	163
Tenet Healthcare Corp. 4.625% due 15/06/2028	150	143
Verizon Communications, Inc. 2.850% due 03/09/2041	200	142
CommScope, Inc. 4.750% due 01/09/2029	200	139
Community Health Systems, Inc. 4.750% due 15/02/2031	150	117
AIB Group PLC 5.250% due 23/10/2031	€ 100	116
JCDecaux SE 5.000% due 11/01/2029	100	115
TEGNA, Inc. 5.000% due 15/09/2029	\$ 125	110
Virgin Media Secured Finance PLC 4.250% due 15/01/2030	£ 100	110
Mizuho Financial Group, Inc. 3.490% due 05/09/2027	€ 100	108
Catalent Pharma Solutions, Inc. 2.375% due 01/03/2028	100	103
Organon & Co. 2.875% due 30/04/2028	100	100
Banco de Sabadell S.A. 0.875% due 16/06/2028	100	99
Comcast Corp. 4.650% due 15/02/2033	\$ 100	98

DESCRIPTION	PAR (0005)	PROCEEDS (0005)
Allied Universal Holdco LLC 3.625% due 01/06/2028	€ 100	\$ 97
T-Mobile USA, Inc. 2.250% due 15/02/2026	\$ 100	95
CTP NV 1.250% due 21/06/2029	€ 100	93
Telecom Italia SpA 1.625% due 18/01/2029	100	92
Cerba Healthcare SACA 3.500% due 31/05/2028	100	92

(a) The Diversified Income ESG Fund is investing in shares of an affiliated fund.

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	SHARES	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	36,638,045	\$ 365,099
	PAR (0005)	
Brazil Letras do Tesouro Nacional 0.000% due 01/04/2025	BRL 287,500	49,140
Fannie Mae 4.000% due 01/09/2052	\$ 17,573	16,425
Fannie Mae 4.000% due 01/07/2052	16,998	15,888
Fannie Mae 4.000% due 01/10/2052	16,509	15,430
Fannie Mae 4.000% due 01/10/2052	15,998	14,954
Peru Government International Bond 6.150% due 12/08/2032	PEN 57,300	14,433
South Africa Government International Bond 8.000% due 31/01/2030	ZAR 265,100	13,339
South Africa Government International Bond 8.500% due 31/01/2037	307,800	13,274
Fannie Mae 4.000% due 01/03/2054	\$ 12,110	11,286
Peru Government International Bond 6.950% due 12/08/2031	PEN 42,000	11,260
AbbVie, Inc. 4.950% due 15/03/2031	\$ 8,300	8,291
Turkey Government International Bond 7.625% due 15/05/2034	8,300	8,157
Telekom Srbija 0.000% due 11/06/2029	€ 7,500	8,085
ING Groep NV 5.550% due 19/03/2035	\$ 7,000	7,000
Athene Global Funding 4.823% due 23/02/2027	€ 5,200	5,621
Ford Motor Credit Co. LLC 5.800% due 05/03/2027	\$ 4,600	4,597
Caesars Entertainment, Inc. 8.097% due 06/02/2031	4,300	4,289
Uniform Mortgage-Backed Security 4.000% due 01/08/2052	4,200	3,925
Panama Infrastructure Receivable Purchaser PLC 0.000% due 05/04/2032	6,500	3,916

DESCRIPTION	SHARES	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	35,865,604	\$ 357,400
	PAR (0005)	
U.S. Treasury Notes 1.250% due 31/08/2024	\$ 84,500	83,137
Brazil Letras do Tesouro Nacional 0.000% due 01/07/2024	BRL 266,600	49,209
Fannie Mae 4.000% due 01/09/2052	\$ 17,573	16,352
Fannie Mae 4.000% due 01/07/2052	16,998	15,818
Fannie Mae 4.000% due 01/10/2052	16,509	15,362
Fannie Mae 4.000% due 01/10/2052	15,998	14,887
Fannie Mae 4.000% due 01/03/2054	12,110	11,267
Telecom Italia SpA 7.875% due 31/07/2028	€ 5,900	7,066
CPI Property Group S.A. 1.625% due 23/04/2027	6,650	6,078
Atrium Finance PLC 2.625% due 05/09/2027	5,200	4,555
Virgin Media Secured Finance PLC 4.250% due 15/01/2030	£ 4,000	4,436
Uniform Mortgage-Backed Security 4.000% due 01/08/2052	\$ 4,200	3,908
Uniform Mortgage-Backed Security 4.000% due 01/10/2052	4,000	3,722
Uniform Mortgage-Backed Security 4.000% due 01/08/2052	4,000	3,722
Societe Generale S.A. 4.677% due 15/06/2027	3,700	3,643
IHO Verwaltungs GmbH (3.750% Cash or 4.500% PIK) 3.750% due 15/09/2026	€ 3,200	3,438
Uniform Mortgage-Backed Security 4.000% due 01/09/2052	\$ 3,578	3,330
Freddie Mac 4.000% due 01/04/2053	3,494	3,252
Charter Communications Operating LLC 4.908% due 23/07/2025	2,970	2,938

(a) The Dynamic Bond Fund is investing in shares of an affiliated fund.

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	PAR (0005)	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
Republic of Germany 2.300% due 15/02/2033	€ 122,400	€ 122,081
	SHARES	
PIMCO Funds: Global Investors Series plc - Income Fund (a)	5,137,457	86,755
	PAR (0005)	
U.S. Treasury Inflation Protected Securities 2.375% due 15/10/2028 (b)	\$ 48,043	45,135
U.S. Treasury Inflation Protected Securities 2.125% due 15/04/2029 (b)	41,998	39,174
U.S. Treasury Inflation Protected Securities 1.375% due 15/07/2033 (b)	39,822	34,622
	SHARES	
Microsoft Corp.	75,362	29,001
Apple, Inc.	142,066	24,161
AbbVie, Inc.	109,711	16,563
Meta Platforms, Inc. 'A'	37,032	16,041
Amazon.com, Inc.	87,534	15,328
	PAR (0005)	
Italy Buoni Poliennali Del Tesoro 4.400% due 01/05/2033	€ 14,300	15,178
	SHARES	
Johnson & Johnson	106,299	14,779
	PAR (0005)	
Province of British Columbia 3.000% due 24/07/2034	€ 14,600	14,453
	SHARES	
Alphabet, Inc. 'C'	89,484	14,123
	PAR (0005)	
U.S. Treasury Inflation Protected Securities 1.000% due 15/02/2046 (b)	\$ 19,177	13,733
	SHARES	
PIMCO Funds: Global Investors Series plc - PIMCO TRENDS Managed Futures Strategy Fund (a)	1,269,194	12,961
	PAR (0005)	
France Government International Bond 0.000% due 25/03/2024	€ 10,950	10,936
	SHARES	
NVIDIA Corp.	59,627	10,782
Merck & Co., Inc.	88,343	10,743
	PAR (0005)	
Republic of Germany 0.000% due 05/04/2024	€ 10,600	10,574

DESCRIPTION	SHARES	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)	1,248,800	€ 122,190
	PAR (0005)	
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032 (b)	\$ 126,825	106,210
	SHARES	
PIMCO Funds: Global Investors Series plc - Income Fund (a)	2,117,246	36,417
PIMCO Funds: Global Investors Series plc - PIMCO Capital Securities Fund (a)	2,064,482	21,638
Hitachi Zosen Corp.	2,829,100	19,921
Vestas Wind Systems A/S	714,100	17,794
ABB Ltd.	363,540	16,360
First Solar, Inc.	97,000	15,154
	PAR (0005)	
Italy Buoni Poliennali Del Tesoro 4.400% due 01/05/2033	€ 14,300	15,047
	SHARES	
Enphase Energy, Inc.	147,500	14,991
Lam Research Corp.	17,450	14,901
Schneider Electric SE	69,500	14,742
KLA Corp.	21,686	14,188
UPM-Kymmene Oyj	426,900	14,185
Holmen AB	377,300	13,597
Vertex Pharmaceuticals, Inc.	34,360	13,035
Regeneron Pharmaceuticals, Inc.	14,097	12,620
Elevance Health, Inc.	25,970	12,554
Centene Corp.	183,600	12,478
Rexel S.A.	509,300	12,436
Steel Dynamics, Inc.	98,788	12,176
Arista Networks, Inc.	46,300	11,806
Taiwan Semiconductor Manufacturing Co. Ltd.	502,809	11,221
Keysight Technologies, Inc.	77,700	11,195
EPAM Systems, Inc.	48,250	11,153
NetApp, Inc.	112,818	10,733
Siemens AG	60,273	10,639
Teradyne, Inc.	111,200	10,583
Samsung Electronics Co. Ltd.	199,713	10,573
Exxon Mobil Corp.	110,100	10,383
CF Industries Holdings, Inc.	149,600	10,355

(a) The Dynamic Multi-Asset Fund is investing in shares of an affiliated fund.

(b) Principal amount of security is adjusted for inflation.

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	SHARES	COST (000S)	
PURCHASES THROUGH 30 JUNE 2024			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	133,516,810	\$ 1,330,529	
		PAR (000S)	
Mexico Government International Bond 3.000% due 03/12/2026	MXN 1,635,683	87,644	
Malaysia Government International Bond 2.632% due 15/04/2031	MYR 428,230	84,218	
Asian Infrastructure Investment Bank 7.000% due 01/03/2029	INR 6,090,600	73,118	
Peru Government International Bond 6.950% due 12/08/2031	PEN 255,600	69,528	
United Kingdom Gilt 4.375% due 31/07/2054	£ 41,100	49,776	
Thailand Government International Bond 2.400% due 17/03/2029	THB 1,630,780	45,644	
Mexico Government International Bond 8.500% due 01/03/2029	MXN 738,900	42,553	
Asian Development Bank 6.720% due 08/02/2028	INR 3,363,500	40,488	
Colombian TES 6.250% due 09/07/2036	COP 218,080,700	38,492	
Colombian TES 9.250% due 28/05/2042	157,956,400	34,793	
Mexico Government International Bond 2.750% due 27/11/2031	MXN 665,196	34,157	
Mexico Government International Bond 7.750% due 29/05/2031	623,600	34,078	
Turkey Government International Bond 26.200% due 05/10/2033	TRY 1,131,800	33,725	
Peru Government International Bond 6.900% due 12/08/2037	PEN 132,400	33,609	
Mexico Government International Bond 8.500% due 31/05/2029	MXN 581,500	33,564	
Malaysia Government Investment Issue 3.599% due 31/07/2028	MYR 158,140	33,487	
Dominican Republic Government International Bond 10.750% due 01/06/2036	DOP 1,954,200	32,860	
Mexico Government International Bond 4.000% due 24/08/2034	MXN 563,524	30,811	
Ecopetrol S.A. 0.000% due 17/08/2024	\$ 29,400	29,315	

DESCRIPTION	SHARES	PROCEEDS (000S)	
SALES THROUGH 30 JUNE 2024			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	131,399,741	\$ 1,309,400	
		PAR (000S)	
Thailand Government International Bond 2.400% due 17/03/2029	THB 3,562,989	99,776	
Mexico Government International Bond 2.750% due 27/11/2031	MXN 1,389,951	70,921	
Peru Government International Bond 6.950% due 12/08/2031	PEN 229,800	62,537	
Poland Government International Bond 2.750% due 25/04/2028	PLN 243,700	55,827	
South Africa Government International Bond 10.500% due 21/12/2026	ZAR 922,700	51,325	
United Kingdom Gilt 4.375% due 31/07/2054	£ 41,100	50,341	
Poland Government International Bond 3.750% due 25/05/2027	PLN 201,200	49,040	
Thailand Government International Bond 2.250% due 17/03/2027	THB 1,681,280	46,761	
China Government International Bond 2.620% due 25/09/2029	CNY 308,300	43,567	
Mexico Government International Bond 7.500% due 03/06/2027	MXN 697,100	39,538	
Malaysia Government Investment Issue 3.599% due 31/07/2028	MYR 182,740	38,231	
Thailand Government International Bond 3.390% due 17/06/2037	THB 1,278,117	37,365	
Malaysia Government Investment Issue 3.465% due 15/10/2030	MYR 177,660	36,789	
Malaysia Government International Bond 2.632% due 15/04/2031	183,230	35,800	
Malaysia Government Investment Issue 4.070% due 30/09/2026	153,961	33,088	
Indonesia Government International Bond 6.500% due 15/02/2031	IDR 542,895,000	32,848	
Indonesia Government International Bond 6.125% due 15/05/2028	524,551,000	31,788	
Mexico Government International Bond 3.000% due 03/12/2026	MXN 546,163	29,660	
Mexico Government International Bond 8.500% due 01/03/2029	550,900	29,604	

(a) The Emerging Local Bond Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION		PAR (0005)	COST (0005)
PURCHASES THROUGH 30 JUNE 2024			
Mexico Government International Bond 3.000% due 03/12/2026	MXN	56,354	\$ 3,028
Mexico Government International Bond 7.000% due 03/09/2026		52,500	2,953
Asian Infrastructure Investment Bank 7.000% due 01/03/2029	INR	220,700	2,646
Malaysia Government International Bond 2.632% due 15/04/2031	MYR	12,770	2,512
Peru Government International Bond 6.950% due 12/08/2031	PEN	8,800	2,389
International Bank for Reconstruction & Development 8.250% due 21/12/2026	ZAR	40,000	2,104
United Kingdom Gilt 4.375% due 31/07/2054	£	1,700	2,057
Romania Government International Bond 4.150% due 26/01/2028	RON	9,000	1,826
Colombian TES 6.250% due 09/07/2036	COP	9,389,900	1,657
Mexico Government International Bond 8.000% due 24/05/2035	MXN	30,000	1,639
Peru Government International Bond 7.300% due 12/08/2033	PEN	6,000	1,637
Indonesia Government International Bond 7.375% due 15/10/2030	IDR	24,258,000	1,605
Mexico Government International Bond 4.000% due 24/08/2034	MXN	29,269	1,582
Czech Republic Government International Bond 2.500% due 25/08/2028	CZK	36,200	1,491
Asian Development Bank 6.720% due 08/02/2028	INR	119,100	1,434
Dominican Republic Government International Bond 10.750% due 01/06/2036	DOP	84,300	1,422
Peru Government International Bond 6.900% due 12/08/2037	PEN	5,400	1,375
European Investment Bank 2.875% due 15/11/2029	PLN	5,923	1,318
Colombian TES 9.250% due 28/05/2042	COP	5,989,600	1,308
Bonos de la Tesoreria de la Republica en pesos 6.200% due 01/10/2040	CLP	1,095,000	1,208
Malaysia Government Investment Issue 3.599% due 31/07/2028	MYR	5,610	1,188
Mexico Government International Bond 8.500% due 01/03/2029	MXN	20,500	1,182
Peru Government International Bond 6.150% due 12/08/2032	PEN	4,700	1,181
Turkiye Government Bond 50.000% due 17/05/2028	TRY	36,900	1,132
Turkey Government International Bond 26.200% due 05/10/2033		37,500	1,119
Peru Government International Bond 6.150% due 12/08/2032	PEN	4,100	1,044
Thailand Government International Bond 3.390% due 17/06/2037	THB	35,620	1,026
Poland Government International Bond 7.500% due 25/07/2028	PLN	3,500	951
Mexico Government International Bond 2.750% due 27/11/2031	MXN	18,522	950
Uruguay Government International Bond 3.400% due 16/05/2045	UYU	33,600	872
Czech Republic Government International Bond 0.050% due 29/11/2029	CZK	24,700	861

DESCRIPTION		PAR (0005)	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024			
Mexico Government International Bond 2.750% due 27/11/2031	MXN	50,765	\$ 2,575
United Kingdom Gilt 4.375% due 31/07/2054	£	1,700	2,083
Peru Government International Bond 6.950% due 12/08/2031	PEN	7,400	2,004
Mexico Government International Bond 7.750% due 29/05/2031	MXN	41,600	1,992
Thailand Government International Bond 3.390% due 17/06/2037	THB	68,907	1,979
Malaysia Government International Bond 2.632% due 15/04/2031	MYR	9,120	1,785
Thailand Government International Bond 2.650% due 17/06/2028	THB	60,024	1,695
Poland Government International Bond 7.500% due 25/07/2028	PLN	4,800	1,291
Malaysia Government Investment Issue 3.599% due 31/07/2028	MYR	5,680	1,203
Mexico Government International Bond 8.500% due 01/03/2029	MXN	23,100	1,190
Colombian TES 6.250% due 09/07/2036	COP	6,302,200	1,118
Indonesia Government International Bond 8.750% due 15/05/2031	IDR	15,247,000	1,038
Mexico Government International Bond 4.000% due 24/08/2034	MXN	19,521	1,007
Thailand Government International Bond 2.250% due 17/03/2027	THB	32,630	905
Mexico Government International Bond 3.000% due 03/12/2026	MXN	16,284	888
Mexico Government International Bond 8.500% due 18/11/2038		18,000	847
Malaysia Government Investment Issue 4.130% due 09/07/2029	MYR	3,710	794
Malaysia Government International Bond 3.885% due 15/08/2029		3,650	774
Thailand Government International Bond 2.400% due 17/03/2029	THB	26,870	752
Poland Government International Bond 2.750% due 25/10/2029	PLN	3,300	745
Indonesia Government International Bond 6.375% due 15/04/2032	IDR	12,257,000	729
Indonesia Government International Bond 6.375% due 15/08/2028		11,778,000	719
Peru Government International Bond 7.300% due 12/08/2033	PEN	2,500	672
Colombian TES 13.250% due 09/02/2033	COP	2,259,100	671
Peru Government International Bond 6.150% due 12/08/2032	PEN	2,200	558
Turkey Government International Bond 26.200% due 05/10/2033	TRY	18,600	550
Romania Government International Bond 4.150% due 24/10/2030	RON	2,800	539
Malaysia Government Investment Issue 3.465% due 15/10/2030	MYR	2,500	516
Thailand Government International Bond 3.450% due 17/06/2043	THB	17,330	515
Republic of Colombia 0.000% due 03/11/2027	COP	2,321,000	509

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	121,955,608	\$ 1,215,300
	PAR (000S)	
Mexico Government International Bond 3.000% due 03/12/2026	MXN 1,912,889	99,854
Panama Infrastructure Receivable Purchaser PLC 0.000% due 05/04/2032	\$ 46,667	28,118
Republic of Cote d'Ivoire 6.852% due 07/03/2025	€ 22,400	23,867
Iridium Capital PLC 9.250% due 18/06/2029	20,500	22,082
Finance Department Government of Sharjah 6.125% due 06/03/2036	\$ 19,800	19,620
Chile Government International Bond 4.850% due 22/01/2029	19,600	19,581
Ecopetrol S.A. 0.000% due 17/08/2024	19,500	19,443
QNB Finance Ltd. 4.875% due 30/01/2029	19,300	19,146
Gaci First Investment Co. 5.375% due 29/01/2054	21,900	18,969
Mexico Government International Bond 4.490% due 25/05/2032	€ 17,000	18,448
Hungary Government International Bond 4.000% due 25/07/2029	17,000	18,207
Israel Government International Bond 5.500% due 12/03/2034	\$ 16,700	16,570
Saudi Arabia Government International Bond 5.000% due 16/01/2034	15,800	15,615
Mexico Government International Bond 6.400% due 07/05/2054	15,400	15,018
KSA Sukuk Ltd. 5.250% due 04/06/2034	15,000	14,826
Turkey Government International Bond 7.625% due 15/05/2034	14,500	14,294
SK Hynix, Inc. 6.500% due 17/01/2033	12,600	13,442
El Salvador Government International Bond 5.875% due 30/01/2025	13,709	13,117
Egypt Government International Bond 6.375% due 11/04/2031	€ 14,000	12,527

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	132,854,304	\$ 1,323,900
	PAR (000S)	
Saudi Arabia Government International Bond 4.750% due 18/01/2028	\$ 27,600	27,479
Bulgaria Government International Bond 4.875% due 13/05/2036	€ 14,800	17,336
Ecuador Government International Bond 6.000% due 31/07/2030	\$ 26,095	16,754
QatarEnergy 1.375% due 12/09/2026	18,000	16,540
Mitsubishi UFJ Financial Group, Inc. 5.063% due 12/09/2025	16,500	16,434
Eskom Holdings SOC Ltd. 8.450% due 10/08/2028	13,200	13,226
Hazine Mustesarligi Varlik Kiralama A/S 8.509% due 14/01/2029	12,300	12,840
Turkey Government International Bond 7.625% due 15/05/2034	12,900	12,770
KSA Sukuk Ltd. 5.268% due 25/10/2028	12,300	12,546
Turkey Government International Bond 5.875% due 21/05/2030	€ 11,470	12,252
Egypt Government International Bond 7.300% due 30/09/2033	\$ 14,200	10,884
Poland Government International Bond 5.500% due 16/11/2027	10,250	10,522
Petroleos Mexicanos 10.000% due 07/02/2033	9,950	10,099
Egypt Government International Bond 7.625% due 29/05/2032	11,800	10,063
Bank Gospodarstwa Krajowego 4.375% due 13/03/2039	€ 8,800	9,541
Republic of Poland Government International Bond 5.125% due 18/09/2034	\$ 9,400	9,149
Mexico Government International Bond 6.000% due 07/05/2036	8,600	8,688
Barclays PLC 5.304% due 09/08/2026	8,400	8,331
Republic of Poland Government International Bond 4.875% due 04/10/2033	8,500	8,313

(a) The Emerging Markets Bond Fund is investing in shares of an affiliated fund.

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DESCRIPTION	PAR (000S)	COST (000S)
PURCHASES THROUGH 30 JUNE 2024		
Romania Government International Bond 5.625% due 22/02/2036	€ 91,200	\$ 97,240
Mexico Government International Bond 3.000% due 03/12/2026	MXN 757,178	39,441
Colombia Government International Bond 8.000% due 14/11/2035	\$ 33,800	35,347
Serbia Government International Bond 6.000% due 12/06/2034	35,000	34,296
U.S. Treasury Bonds 3.250% due 15/05/2042	35,300	29,803
Qatar Government International Bond 4.750% due 29/05/2034	29,800	29,641
Qatar Government International Bond 4.625% due 29/05/2029	29,400	29,252
Colombia Government International Bond 8.750% due 14/11/2053	21,300	22,798
Chile Government International Bond 4.850% due 22/01/2029	20,900	20,880
Republic of Poland Government International Bond 5.125% due 18/09/2034	20,200	20,140
Philippines Government International Bond 5.600% due 14/05/2049	19,650	19,650
Iridium Capital PLC 9.250% due 18/06/2029	€ 17,800	19,173
Dominican Republic Government International Bond 6.600% due 01/06/2036	\$ 17,000	16,863
Republic of Cote d'Ivoire 6.852% due 07/03/2025	€ 15,800	16,835
Republic of Poland Government International Bond 5.500% due 18/03/2054	\$ 16,900	16,704
Ivory Coast Government International Bond 7.625% due 30/01/2033	16,400	16,173
Hungary Government International Bond 4.000% due 25/07/2029	€ 14,400	15,425
LG Energy Solution Ltd. 5.375% due 02/07/2029	\$ 15,000	14,995
Finance Department Government of Sharjah 6.125% due 06/03/2036	15,000	14,863
Engie Energia Chile S.A. 6.375% due 17/04/2034	14,900	14,743
NBK SPC Ltd. 5.500% due 06/06/2030	14,600	14,586
Corp. Financiera de Desarrollo S.A. 5.950% due 30/04/2029	14,600	14,426
Raizen Fuels Finance S.A. 6.950% due 05/03/2054	14,400	14,182
Mexico Government International Bond 4.490% due 25/05/2032	€ 12,100	13,130

DESCRIPTION	PAR (000S)	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2024		
South Africa Government International Bond 10.500% due 21/12/2026	ZAR 565,700	\$ 32,376
Romania Government International Bond 2.124% due 16/07/2031	€ 36,110	31,385
U.S. Treasury Bonds 3.250% due 15/05/2042	\$ 35,300	29,811
Republic of Poland Government International Bond 4.875% due 04/10/2033	22,000	21,622
Oman Government International Bond 6.750% due 28/10/2027	14,400	14,887
Ecuador Government International Bond 6.000% due 31/07/2030	21,400	13,740
Uruguay Government International Bond 4.975% due 20/04/2055	14,600	13,501
Kazakhstan Government International Bond 6.500% due 21/07/2045	11,400	13,253
Uruguay Government International Bond 5.100% due 18/06/2050	13,818	13,142
Hungary Government International Bond 2.125% due 22/09/2031	16,350	12,889
Bulgaria Government International Bond 4.875% due 13/05/2036	€ 11,000	12,884
Colombia Government International Bond 4.125% due 15/05/2051	\$ 17,700	10,805
Colombia Government International Bond 7.375% due 18/09/2037	10,565	10,477
Colombia Government International Bond 7.500% due 02/02/2034	10,010	10,085
Slovenia Government International Bond 5.000% due 19/09/2033	9,800	9,847
Serbia Government International Bond 1.650% due 03/03/2033	€ 11,900	9,776
Serbia Government International Bond 6.500% due 26/09/2033	\$ 9,500	9,702
Panama Government International Bond 6.400% due 14/02/2035	10,000	9,561
Banco Santander S.A. 5.147% due 18/08/2025	9,600	9,528
Cantor Fitzgerald LP 7.200% due 12/12/2028	9,250	9,401
Romania Government International Bond 3.500% due 03/04/2034	€ 10,300	9,347
Romania Government International Bond 2.000% due 14/04/2033	11,300	9,150
Hazine Mustesarligi Varlik Kiralama A/S 8.509% due 14/01/2029	\$ 8,700	9,082
Egypt Government International Bond 5.250% due 06/10/2025	10,100	9,003

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DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	4,980,832	\$ 49,635
	PAR (000S)	
Pluspetrol Camisea S.A. 6.240% due 03/07/2036	\$ 1,700	1,699
Inversiones CMPC S.A. 6.125% due 26/02/2034	1,300	1,292
Millicom International Cellular S.A. 7.375% due 02/04/2032	1,200	1,200
Southern Copper Corp. 7.500% due 27/07/2035	1,000	1,152
Colombia Government International Bond 7.500% due 02/02/2034	1,000	1,003
Tengizchevroil Finance Co. International Ltd. 3.250% due 15/08/2030	1,100	897
Cencosud S.A. 5.950% due 28/05/2031	900	890
Avianca Midco PLC 9.000% due 01/12/2028	900	856
Akbank TAS 7.498% due 20/01/2030	853	853
Republic of Cote d'Ivoire 6.852% due 07/03/2025	€ 800	852
MGM China Holdings Ltd. 7.125% due 26/06/2031	\$ 800	800
Banco de Credito e Inversiones S.A. 8.750% due 08/02/2029	800	800
Arabian Centres Sukuk Ltd. 9.500% due 06/03/2029	800	800
Ford Otomotiv Sanayi A/S 7.125% due 25/04/2029	800	800
FWD Group Holdings Ltd. 7.635% due 02/07/2031	800	800
AES Andes S.A. 6.300% due 15/03/2029	800	799
QNB Finance Ltd. 4.875% due 30/01/2029	800	794
Banco de Credito del Peru S.A. 3.125% due 01/07/2030	800	767
Sasol Financing USA LLC 4.500% due 08/11/2027	800	710

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	5,198,161	\$ 51,800
	PAR (000S)	
Banco Santander Mexico S.A. 5.375% due 17/04/2025	\$ 1,800	1,791
Inversiones CMPC S.A. 6.125% due 26/02/2034	1,300	1,301
Banco de Credito del Peru S.A. 2.700% due 11/01/2025	1,300	1,270
JPMorgan Mortgage Acquisition Corp. 6.435% due 25/12/2035	1,100	981
Colombia Government International Bond 5.500% due 28/01/2026	1,000	980
Turkiye Is Bankasi A/S 9.375% due 31/01/2026	900	941
CT Trust 5.125% due 03/02/2032	1,000	888
Chile Government International Bond 4.340% due 07/03/2042	900	792
Pertamina Persero PT 5.625% due 20/05/2043	800	783
Bank Negara Indonesia Persero Tbk PT 3.750% due 30/03/2026	800	764
Sasol Financing USA LLC 6.500% due 27/09/2028	800	757
Millicom International Cellular S.A. 7.375% due 02/04/2032	700	701
CSN Inova Ventures 6.750% due 28/01/2028	700	677
LLPL Capital Pte. Ltd. 6.875% due 04/02/2039	619	622
Celulosa Arauco y Constitucion S.A. 5.500% due 30/04/2049	700	579
Turkey Government International Bond 9.375% due 19/01/2033	500	551
Arabian Centres Sukuk Ltd. 9.500% due 06/03/2029	500	518
Wynn Macau Ltd. 4.875% due 01/10/2024	500	498
AES Andes S.A. 6.300% due 15/03/2029	500	497

(a) The Emerging Markets Corporate Bond Fund is investing in shares of an affiliated fund.

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	SHARES	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	24,544,158	\$ 244,585
	PAR (0005)	
U.S. Treasury Bonds		
4.750% due 15/11/2043	\$ 11,489	11,862
South Africa Government International Bond		
8.000% due 31/01/2030	ZAR 177,800	8,779
Dominican Republic Government International Bond		
10.750% due 01/06/2036	DOP 465,400	7,819
Peru Government International Bond		
6.950% due 12/08/2031	PEN 27,600	7,368
Turkey Government International Bond		
26.200% due 05/10/2033	TRY 234,600	6,990
U.S. Treasury Bonds		
1.750% due 15/08/2041	\$ 10,400	6,879
Panama Infrastructure Receivable Purchaser PLC		
0.000% due 05/04/2032	8,500	5,121
Peru Government International Bond		
6.150% due 12/08/2032	PEN 19,500	4,905
Hungary Treasury Bills		
0.000% due 09/05/2024	HUF 1,711,000	4,673
Peru Government International Bond		
7.300% due 12/08/2033	PEN 13,800	3,710
Republic of Cote d'Ivoire		
6.852% due 07/03/2025	€ 3,400	3,623
Iridium Capital PLC		
9.250% due 18/06/2029	3,200	3,447
Vale Overseas Ltd.		
6.400% due 28/06/2054	\$ 3,200	3,176
Hyundai Card Co. Ltd.		
5.750% due 24/04/2029	3,200	3,162
Banque Centrale de Tunisie Government International Bond		
6.375% due 15/07/2026	€ 3,400	3,140
Chile Government International Bond		
4.850% due 22/01/2029	\$ 3,100	3,097
South Africa Government International Bond		
8.500% due 31/01/2037	ZAR 72,500	3,089
Gaci First Investment Co.		
5.375% due 29/01/2054	\$ 3,400	2,945
Israel Government International Bond		
5.500% due 12/03/2034	2,900	2,877

DESCRIPTION	SHARES	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	22,900,247	\$ 228,200
	PAR (0005)	
U.S. Treasury Notes		
1.125% due 15/05/2040	\$ 17,500	10,801
Mexico Government International Bond		
7.000% due 03/09/2026	MXN 148,000	7,419
Poland Government International Bond		
0.250% due 25/10/2026	PLN 33,200	7,316
Turkey Government International Bond		
26.200% due 05/10/2033	TRY 234,600	7,268
Poland Government International Bond		
3.750% due 25/05/2027	PLN 19,000	4,501
Israel Government International Bond		
5.000% due 30/10/2026	€ 4,000	4,422
Ecuador Government International Bond		
6.000% due 31/07/2030	\$ 5,990	3,847
Hyundai Card Co. Ltd.		
5.750% due 24/04/2029	3,200	3,213
Chile Government International Bond		
4.850% due 22/01/2029	3,100	3,070
Turkey Government International Bond		
7.625% due 15/05/2034	2,900	2,919
Poland Government International Bond		
2.750% due 25/04/2028	PLN 12,700	2,857
QNB Finance Ltd.		
4.875% due 30/01/2029	\$ 2,900	2,835
Saudi Arabia Government International Bond		
5.000% due 16/01/2034	2,800	2,747
Israel Government International Bond		
5.500% due 12/03/2034	2,900	2,733
Peru Government International Bond		
7.300% due 12/08/2033	PEN 9,400	2,641
Mexico Government International Bond		
8.500% due 18/11/2038	MXN 46,000	2,598
Poland Government International Bond		
2.500% due 25/07/2026	PLN 10,000	2,339
Czech Republic Government International Bond		
2.750% due 23/07/2029	CZK 49,000	2,076
South Africa Government International Bond		
6.500% due 28/02/2041	ZAR 64,900	2,058
(a) The PIMCO Emerging Markets Opportunities Fund is investing in shares of an affiliated fund.		
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DESCRIPTION		PAR (0005)	COST (0005)
PURCHASES THROUGH 30 JUNE 2024			
Singapore Government International Bond 2.125% due 01/06/2026	SGD	2,460	\$ 1,791
Mexico Government International Bond 7.000% due 03/09/2026	MXN	17,500	985
Mexico Government International Bond 3.000% due 03/12/2026		10,150	555
Mexico Government International Bond 8.500% due 01/03/2029		5,900	333
Asian Development Bank 6.720% due 08/02/2028	INR	22,500	271
Iridium Capital PLC 9.250% due 18/06/2029	€	250	269
South Africa Government International Bond 10.500% due 21/12/2026	ZAR	3,700	208
Prosus NV 5.500% due 21/07/2025	\$	200	201
Corp. Nacional del Cobre de Chile 6.440% due 26/01/2036		200	200
Chile Government International Bond 4.850% due 22/01/2029		200	200
QNB Finance Ltd. 4.875% due 30/01/2029		200	198
Mexico Government International Bond 6.000% due 07/05/2036		200	198
Indonesia Asahan Aluminium PT 4.750% due 15/05/2025		200	197
Panama Government International Bond 3.750% due 16/03/2025		200	195
Panama Government International Bond 7.875% due 01/03/2057		200	192
Panama Infrastructure Receivable Purchaser PLC 0.000% due 05/04/2032		300	181
European Investment Bank 2.875% due 15/11/2029	PLN	800	179
Turkiye Government Bond 50.000% due 17/05/2028	TRY	5,700	175
Gaci First Investment Co. 5.375% due 29/01/2054	\$	200	173
Republic of Colombia 1.000% due 26/03/2031	COP	676,600	153
Asian Infrastructure Investment Bank 7.000% due 01/03/2029	INR	12,700	152
Republic of Colombia 1.000% due 26/03/2031	COP	676,600	150
Republic of Colombia 1.000% due 26/03/2031		676,600	148
Republic of Colombia 1.000% due 26/03/2031		676,600	148
United Kingdom Gilt 4.375% due 31/07/2054	£	120	145
Malaysia Government International Bond 2.632% due 15/04/2031	MYR	700	138
Peru Government International Bond 6.950% due 12/08/2031	PEN	500	136
Republic of Colombia 1.000% due 26/03/2031	COP	676,600	135
Republic of Colombia 1.000% due 26/03/2031		676,600	135
Dominican Republic Government International Bond 10.750% due 01/06/2036	DOP	8,000	134
Uruguay Government International Bond 3.400% due 16/05/2045	UYU	4,800	125
HDFC Bank Ltd. 8.100% due 22/03/2025	INR	10,000	121

DESCRIPTION		PAR (0005)	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024			
Mexico Government International Bond 7.000% due 03/09/2026	MXN	17,500	\$ 877
Mexico Government International Bond 3.000% due 03/12/2026		8,142	444
Mexico Government International Bond 8.500% due 01/03/2029		5,900	305
Eskom Holdings SOC Ltd. 7.850% due 02/04/2026	ZAR	5,000	261
Corp. Nacional del Cobre de Chile 6.440% due 26/01/2036	\$	200	204
Panama Government International Bond 7.875% due 01/03/2057		200	204
Mexico Government International Bond 6.000% due 07/05/2036		200	201
Chile Government International Bond 4.850% due 22/01/2029		200	198
Poland Government International Bond 2.500% due 25/07/2027	PLN	770	177
Gaci First Investment Co. 5.375% due 29/01/2054	\$	200	175
Poland Government International Bond 7.500% due 25/07/2028	PLN	600	167
Republic of Colombia 1.000% due 26/03/2031	COP	676,600	150
Republic of Colombia 1.000% due 26/03/2031		676,600	150
Dominican Republic Government International Bond 11.250% due 15/09/2035	DOP	8,000	149
Republic of Colombia 1.000% due 26/03/2031	COP	676,600	148
United Kingdom Gilt 4.375% due 31/07/2054	£	120	147
Republic of Colombia 1.000% due 26/03/2031	COP	676,600	147
Republic of Colombia 1.000% due 26/03/2031		676,600	145
Mexico Government International Bond 2.750% due 27/11/2031	MXN	2,724	140
Republic of Colombia 1.000% due 26/03/2031	COP	676,600	137
Peru Government International Bond 6.950% due 12/08/2031	PEN	500	136
Ecuador Government International Bond 6.000% due 31/07/2030	\$	210	129
Romania Government International Bond 6.375% due 18/09/2033	€	100	112
Israel Government International Bond 5.000% due 30/10/2026		100	111
Turkey Government International Bond 5.875% due 21/05/2030		100	107
Mexico Government International Bond 7.500% due 03/06/2027	MXN	2,100	106
	SHARES		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		10,035	100
		PAR (0005)	
Mexico Government International Bond 5.750% due 05/03/2026	MXN	2,000	100
China Government International Bond 3.020% due 27/05/2031	CNY	600	87
Bonos de la Tesorería de la República en Pesos 5.000% due 01/10/2028	CLP	80,000	86
Mexico Government International Bond 8.500% due 31/05/2029	MXN	1,500	82
Bonos de la Tesorería de la República en Pesos 6.200% due 01/10/2040	CLP	70,000	77
Republic of Colombia 1.000% due 18/09/2030	COP	323,700	76

DESCRIPTION	PAR (0005)	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024 (Cont.)		
Republic of Colombia		
1.000% due 18/09/2030	COP 323,700	\$ 76
(a) The Emerging Markets Short-Term Local Currency Fund is investing in shares of an affiliated fund.		
Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.		
Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.		

DESCRIPTION	PAR (0005)	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
U.S. Treasury Notes 4.500% due 15/04/2027	\$ 5,500	\$ 5,459
U.S. Treasury Notes 4.500% due 31/03/2026	5,400	5,356
Uniform Mortgage-Backed Security 5.000% due 01/04/2054	5,295	5,137
USAA Capital Corp. 0.500% due 01/05/2024	5,100	5,077
U.S. Treasury Inflation Protected Securities 1.375% due 15/07/2033 (a)	5,288	5,037
Uniform Mortgage-Backed Security 4.500% due 01/05/2054	4,752	4,452
Uniform Mortgage-Backed Security 4.000% due 01/05/2054	4,795	4,361
Uniform Mortgage-Backed Security 5.500% due 01/12/2053	2,813	2,801
Asian Development Bank 6.720% due 08/02/2028	INR 229,100	2,757
Uniform Mortgage-Backed Security 5.000% due 01/03/2054	\$ 2,682	2,608
Trinity Square PLC 0.000% due 15/07/2059	£ 1,900	2,370
Uniform Mortgage-Backed Security 4.500% due 01/09/2053	\$ 1,903	1,817
Ford Motor Credit Co. LLC 6.050% due 05/03/2031	1,700	1,696
Mexico Government International Bond 4.490% due 25/05/2032	€ 1,400	1,519
Uniform Mortgage-Backed Security 5.500% due 01/11/2053	\$ 1,401	1,400
Hungary Government International Bond 4.000% due 25/07/2029	€ 1,300	1,387
Golub Capital Partners CLO Ltd. 6.641% due 25/10/2034	\$ 1,300	1,300
Brazil Government International Bond 6.125% due 15/03/2034	800	787
Schaeffler AG 4.500% due 28/03/2030	€ 700	755
Chobani LLC 7.625% due 01/07/2029	\$ 700	700

DESCRIPTION	PAR (0005)	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2024 (a)	\$ 1,818	\$ 1,815
Societe Generale S.A. 6.691% due 10/01/2034	1,000	1,033
Nemak S.A.B. de C.V. 2.250% due 20/07/2028	€ 400	386
Barclays PLC 4.836% due 09/05/2028	\$ 400	385
JCDecaux SE 1.625% due 07/02/2030	€ 300	288
Newell Brands, Inc. 4.875% due 01/06/2025	\$ 200	197
Svenska Handelsbanken AB 4.750% due 01/03/2031	200	171
U.S. Treasury Inflation Protected Securities 0.500% due 15/04/2024 (a)	49	49

(a) Principal amount of security is adjusted for inflation.

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	PAR (000S)	COST (000S)	DESCRIPTION	SHARES	PROCEEDS (000S)
PURCHASES THROUGH 30 JUNE 2024			SALES THROUGH 30 JUNE 2024		
Italy Buoni Poliennali Del Tesoro 4.000% due 15/11/2030	€ 52,300	€ 54,468	PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)	492,000	€ 49,401
Kreditanstalt fuer Wiederaufbau 2.625% due 10/01/2034	46,000	45,096		PAR (000S)	
Italy Buoni Poliennali Del Tesoro 4.400% due 01/05/2033	39,902	42,385	Italy Buoni Poliennali Del Tesoro 4.100% due 01/02/2029	€ 34,700	36,186
	SHARES		France Government International Bond 2.500% due 24/09/2026	33,300	32,997
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)	310,000	31,134	Italy Buoni Poliennali Del Tesoro 4.400% due 01/05/2033	19,600	20,990
	PAR (000S)		Italy Buoni Poliennali Del Tesoro 1.750% due 01/07/2024	20,200	20,091
European Union 3.250% due 04/02/2050	€ 27,700	27,279	Belgium Government International Bond 2.850% due 22/10/2034	18,000	17,599
Belgium Government International Bond 2.850% due 22/10/2034	25,500	24,894	Spain Government International Bond 2.350% due 30/07/2033	12,400	11,611
European Financial Stability Facility 2.875% due 13/02/2034	22,800	22,501	Spain Government International Bond 3.250% due 30/04/2034	11,700	11,543
France Government International Bond 1.500% due 25/05/2050	31,800	20,807	BMW Finance NV 3.905% due 09/12/2024	10,400	10,405
Austria Government International Bond 2.900% due 20/02/2033	20,300	20,381	Belgium Government International Bond 1.400% due 22/06/2053	16,200	9,977
France Government International Bond 3.000% due 25/05/2033	19,100	19,126	Realkredit Danmark A/S 1.500% due 01/10/2053	DKK 95,796	9,724
Spain Government International Bond 3.250% due 30/04/2034	18,275	18,260	Caisse Francaise de Financement Local 3.861% due 25/02/2025	€ 9,600	9,582
Italy Buoni Poliennali Del Tesoro 4.662% due 15/10/2028	15,500	15,603	U.S. Treasury Inflation Protected Securities 0.500% due 15/01/2028 (b)	\$ 9,015	7,876
Austria Government International Bond 4.150% due 15/03/2037	13,800	15,483	Credit Suisse Schweiz AG 3.390% due 05/12/2025	€ 7,700	7,684
Netherlands Government International Bond 0.000% due 15/01/2038	17,100	11,719	Ford Motor Credit Co. LLC 2.748% due 14/06/2024	£ 6,500	7,540
Spain Government International Bond 3.450% due 31/10/2034	11,500	11,479	U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2024 (b)	\$ 7,535	6,971
France Government International Bond 3.250% due 25/05/2055	11,900	11,299	U.S. Treasury Inflation Protected Securities 0.500% due 15/04/2024 (b)	7,423	6,865
Netherlands Government International Bond 3.250% due 15/01/2044	10,000	10,690	Credit Suisse AG 5.182% due 31/05/2024	€ 6,800	6,812
Netherlands Government International Bond 2.750% due 15/01/2047	9,400	9,408	European Investment Bank 3.000% due 15/02/2039	6,700	6,566
Hungary Government International Bond 5.500% due 26/03/2036	\$ 9,100	8,083	U.S. Treasury Inflation Protected Securities 0.125% due 15/04/2025 (b)	\$ 7,290	6,545
Romania Government International Bond 6.375% due 30/01/2034	8,700	8,068	Spain Government International Bond 3.550% due 31/10/2033	€ 5,870	6,057
Saudi Arabia Government International Bond 5.000% due 16/01/2034	8,800	7,990	BPER Banca 0.625% due 28/10/2028	6,600	5,871
Republic of Poland Government International Bond 5.125% due 18/09/2034	8,800	7,960	Deutsche Bank AG 2.129% due 24/11/2026	\$ 6,600	5,719
UBS Switzerland AG 4.056% due 21/04/2027	€ 7,500	7,500	Italy Buoni Poliennali Del Tesoro 1.750% due 30/05/2024	€ 5,300	5,288
Austria Government International Bond 3.800% due 26/01/2062	6,500	7,475	Banco di Desio e della Brianza SpA 4.000% due 13/03/2028	5,000	5,089
European Investment Bank 3.000% due 15/02/2039	6,700	6,638	Slovenia Government International Bond 0.000% due 12/02/2031	6,100	4,970
U.S. Treasury Inflation Protected Securities 0.125% due 15/04/2025 (b)	\$ 7,248	6,526	Austria Government International Bond 2.900% due 20/02/2033	4,800	4,755
Bank of America Corp. 2.824% due 27/04/2033	€ 6,800	6,308	Korea Housing Finance Corp. 0.723% due 22/03/2025	4,500	4,353
NatWest Group PLC 4.771% due 16/02/2029	6,100	6,285	Intesa Sanpaolo SpA 2.125% due 26/05/2025	4,400	4,318
BNP Paribas S.A. 2.750% due 25/07/2028	6,500	6,281	Korea Government International Bond 0.000% due 16/09/2025	4,400	4,160
Santander UK Group Holdings PLC 0.603% due 13/09/2029	7,200	6,252			
ING Groep NV 4.500% due 23/05/2029	6,100	6,246			

(a) The Euro Bond Fund is investing in shares of an affiliated fund.

(b) Principal amount of security is adjusted for inflation.

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DESCRIPTION	PAR (000S)	COST (000S)
PURCHASES THROUGH 30 JUNE 2024		
Kreditanstalt fuer Wiederaufbau 0.000% due 15/09/2028	€ 27,000	€ 23,856
Kreditanstalt fuer Wiederaufbau 0.750% due 15/01/2029	14,200	12,979
Netherlands Government International Bond 0.500% due 15/07/2032	8,800	7,459
Spain Government International Bond 3.150% due 30/04/2033	7,200	7,149
Italy Buoni Poliennali Del Tesoro 4.200% due 01/03/2034	6,500	6,792
Kreditanstalt fuer Wiederaufbau 0.000% due 09/11/2028	7,100	6,276
European Union 2.750% due 04/12/2037	6,400	6,055
Anheuser-Busch InBev S.A. 3.750% due 22/03/2037	5,300	5,297
Deutsche Bank AG 4.125% due 04/04/2030	5,300	5,277
ABN AMRO Bank NV 4.375% due 20/10/2028	4,700	4,825
Banco Bilbao Vizcaya Argentaria S.A. 4.625% due 13/01/2031	3,800	3,931
Banco BPM SpA 3.250% due 28/05/2031	3,900	3,875
Intesa Sanpaolo SpA 1.350% due 24/02/2031	3,800	3,140
Medtronic Global Holdings S.C.A. 3.125% due 15/10/2031	3,000	2,946
TDF Infrastructure SASU 1.750% due 01/12/2029	3,200	2,812
Banco Santander S.A. 3.875% due 22/04/2029	2,700	2,695
Citigroup, Inc. 3.750% due 14/05/2032	2,700	2,694
Argenta Spaarbank NV 3.125% due 06/02/2034	2,700	2,680
Italy Buoni Poliennali Del Tesoro 4.000% due 30/10/2031	2,500	2,602
LKQ Dutch Bond BV 4.125% due 13/03/2031	2,600	2,584
Booking Holdings, Inc. 3.750% due 01/03/2036	2,600	2,572
Amprion GmbH 3.625% due 21/05/2031	2,500	2,497
Opmobility 4.875% due 13/03/2029	2,500	2,486
Eni SpA 0.000% due 10/02/2028	2,400	2,469
Severn Trent Utilities Finance PLC 4.000% due 05/03/2034	2,400	2,396
Kering S.A. 3.375% due 11/03/2032	2,300	2,292
Credit Agricole S.A. 4.250% due 11/07/2029	2,200	2,244
Solvay S.A. 4.250% due 03/10/2031	2,200	2,195
Wells Fargo & Co. 1.741% due 04/05/2030	2,400	2,165

DESCRIPTION	PAR (000S)	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2024		
European Union 0.000% due 04/10/2030	€ 15,400	€ 12,956
	SHARES	
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)	96,000	9,584
	PAR (000S)	
Ile-de-France Mobilites 3.050% due 03/02/2033	€ 7,200	7,148
European Investment Bank 2.250% due 15/03/2030	6,600	6,487
European Stability Mechanism Treasury Bills 0.000% due 15/03/2027	6,700	6,327
Kreditanstalt fuer Wiederaufbau 0.000% due 15/09/2028	7,000	6,227
BNG Bank NV 3.500% due 27/09/2038	5,800	5,880
Deutsche Bank AG 4.125% due 04/04/2030	5,300	5,271
Hamburg Commercial Bank AG 6.250% due 18/11/2024	4,200	4,195
Banco Bilbao Vizcaya Argentaria S.A. 6.138% due 14/09/2028	\$ 4,200	3,983
Verizon Communications, Inc. 4.750% due 31/10/2034	€ 3,600	3,896
ING Groep NV 4.500% due 23/05/2029	3,700	3,785
Intesa Sanpaolo SpA 4.000% due 23/09/2029	\$ 3,700	3,135
Orange S.A. 3.875% due 11/09/2035	€ 2,900	2,995
ABN AMRO Bank NV 2.375% due 01/06/2027	3,100	2,989
Enel Finance International NV 0.750% due 17/06/2030	3,500	2,963
Medtronic Global Holdings S.C.A. 3.125% due 15/10/2031	3,000	2,947
Santander UK Group Holdings PLC 0.603% due 13/09/2029	3,300	2,870
BPCE S.A. 0.500% due 15/09/2027	3,000	2,767
Anheuser-Busch InBev S.A. 3.750% due 22/03/2037	2,700	2,727
Citigroup, Inc. 3.750% due 14/05/2032	2,700	2,673
International Development Association 1.750% due 05/05/2037	3,100	2,659
InterContinental Hotels Group PLC 3.375% due 08/10/2028	£ 2,400	2,579
Opmobility 4.875% due 13/03/2029	€ 2,500	2,509
Eni SpA 0.000% due 10/02/2028	2,400	2,460
Credit Agricole S.A. 1.907% due 16/06/2026	\$ 2,600	2,307
Nordea Bank Abp 4.125% due 05/05/2028	€ 2,200	2,247
Metropolitan Life Global Funding 4.000% due 05/04/2028	2,200	2,242
Bank of America Corp. 2.824% due 27/04/2033	2,400	2,239
(a) The Euro Credit Fund is investing in shares of an affiliated fund.		
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DESCRIPTION	PAR (000S)	COST (000S)
PURCHASES THROUGH 30 JUNE 2024		
Republic of Germany 0.000% due 05/04/2024	€ 36,230	€ 36,158
Marzio Finance SRL 4.472% due 28/09/2049	14,900	14,900
Trinity Square PLC 0.000% due 15/07/2059	£ 12,500	14,560
Towd Point Mortgage Funding PLC 0.000% due 20/07/2053	12,400	14,505
Jubilee Place BV 4.519% due 17/09/2060	€ 14,400	14,400
Corestate Capital Holding S.A. (8.000% Cash or 9.000% PIK) 8.000% due 31/12/2026	14,300	14,169
Stratton Mortgage Funding PLC 6.134% due 28/06/2050	£ 12,049	14,062
Towd Point Mortgage Funding PLC 6.634% due 20/02/2054	11,996	13,997
Stratton Mortgage Funding PLC 0.000% due 20/06/2060	11,900	13,927
Market Bidco Ltd. 8.578% due 04/11/2027	€ 13,600	13,211
Stratton Mortgage Funding PLC 0.000% due 25/06/2049	£ 10,100	11,868
Romania Government International Bond 5.250% due 30/05/2032	€ 11,100	10,823
Tikehau CLO DAC 4.886% due 15/01/2035	10,000	9,980
Volkswagen Leasing GmbH 3.875% due 11/10/2028	9,500	9,481
VICI Properties LP 4.625% due 01/12/2029	\$ 10,708	9,324
Mortimer BTL PLC 6.403% due 22/12/2056	£ 7,433	8,723
Auto ABS Italian Stella Loans SRL 4.372% due 29/12/2036	€ 8,700	8,700
Bayer U.S. Finance LLC 6.125% due 21/11/2026	\$ 8,950	8,376
Cumulus Static CLO DAC 5.025% due 15/11/2033	€ 8,200	8,200
Countrywide Asset-Backed Certificates Trust, Inc. 5.900% due 25/05/2037	\$ 8,922	7,751
Wells Fargo & Co. 1.741% due 04/05/2030	€ 8,500	7,652
Venture Global LNG, Inc. 9.500% due 01/02/2029	\$ 7,306	7,301
Freddie Mac 4.750% due 25/07/2056	8,200	7,239
JPMorgan Chase & Co. 3.761% due 21/03/2034	€ 7,200	7,200
Freddie Mac 4.750% due 25/11/2057	\$ 8,138	7,118
Precise Mortgage Funding PLC 6.190% due 16/07/2060	£ 5,800	6,786
Curzon Mortgages PLC 6.983% due 28/07/2049	5,528	6,580
GLP Capital LP 5.300% due 15/01/2029	\$ 7,100	6,452
Soundview Home Loan Trust 5.910% due 25/05/2036	9,007	6,397
Mexico Government International Bond 7.000% due 03/09/2026	MXN 120,000	6,315
Banco Bilbao Vizcaya Argentaria S.A. 5.381% due 13/03/2029	\$ 6,800	6,255
BNP Paribas S.A. 5.738% due 20/02/2035	6,600	6,151
Towd Point Mortgage Trust 3.250% due 25/03/2058	6,617	5,958
Freddie Mac 3.750% due 25/09/2055	6,829	5,685
Commerzbank AG 4.625% due 17/01/2031	€ 5,700	5,679

DESCRIPTION	PAR (000S)	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2024		
Corestate Capital Holding S.A. (8.000% Cash or 9.000% PIK) 8.000% due 31/12/2026	€ 14,300	€ 14,169
ABN AMRO Bank NV 6.575% due 13/10/2026	\$ 11,200	10,516
Pacific Gas & Electric Co. 6.950% due 15/03/2034	9,500	9,391
Nationwide Building Society 6.557% due 18/10/2027	9,100	8,650
CPI Property Group S.A. 1.625% due 23/04/2027	€ 9,300	7,702
Societe Generale S.A. 6.446% due 10/01/2029	\$ 7,700	7,311
Globalworth Real Estate Investments Ltd. 3.000% due 29/03/2025	€ 6,600	6,159
G City Europe Ltd. 4.250% due 11/09/2025	6,400	6,014
CTP NV 1.250% due 21/06/2029	7,000	5,852
Balder Finland Oyj 2.000% due 18/01/2031	6,500	5,174
Altarea S.C.A. 1.875% due 17/01/2028	6,000	5,143
AIB Group PLC 5.250% due 23/10/2031	4,560	4,826
U.S. Treasury Bonds 4.375% due 15/08/2043	\$ 5,300	4,818
Pacific Gas & Electric Co. 6.400% due 15/06/2033	5,000	4,755
Banca Monte dei Paschi di Siena SpA 3.625% due 24/09/2024	€ 4,742	4,709
UniCredit SpA 3.127% due 03/06/2032	\$ 6,000	4,640
Republic of Germany 0.000% due 05/04/2024	€ 4,580	4,579
Nationwide Building Society 4.500% due 01/11/2026	4,100	4,186
Citycon Treasury BV 1.625% due 12/03/2028	5,000	4,178
Altice France S.A. 3.375% due 15/01/2028	5,000	3,950
Anheuser-Busch InBev S.A. 3.450% due 22/09/2031	3,900	3,888
Ubisoft Entertainment S.A. 0.878% due 24/11/2027	4,400	3,784
Castellum Helsinki Finance Holding Abp 0.875% due 17/09/2029	4,700	3,708
Sandoz Finance BV 4.220% due 17/04/2030	3,500	3,579
Logicor Financing SARL 1.625% due 17/01/2030	3,600	3,037
Aroundtown S.A. 5.375% due 21/03/2029	\$ 3,600	2,831
Volkswagen Leasing GmbH 3.875% due 11/10/2028	€ 2,700	2,705
Logicor Financing SARL 1.500% due 13/07/2026	2,600	2,434
Aroundtown S.A. 1.500% due 28/05/2026	2,000	1,838
Atrium Finance PLC 2.625% due 05/09/2027	2,200	1,787
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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.		

DESCRIPTION	PAR (0005)	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
Republic of Germany 2.500% due 04/07/2044	€ 55,900	€ 53,832
France Government International Bond 3.250% due 25/05/2055	52,900	51,035
Republic of Germany 2.500% due 15/08/2046	48,900	47,153
Kreditanstalt fuer Wiederaufbau 2.625% due 10/01/2034	47,100	46,318
France Government International Bond 3.000% due 25/05/2054	49,600	46,109
France Government International Bond 2.500% due 25/05/2043	48,100	43,432
France Government International Bond 4.500% due 25/04/2041	28,700	33,856
France Government International Bond 4.000% due 25/04/2055	26,200	29,995
European Union 3.000% due 04/12/2034	24,700	24,362
Republic of Germany 1.250% due 15/08/2048	29,900	22,717
Netherlands Government International Bond 2.000% due 15/01/2054	26,600	22,578
France Government International Bond 4.000% due 25/04/2060	17,000	19,632
France Government International Bond 2.000% due 25/05/2048	24,600	19,305
Republic of Germany 1.800% due 15/08/2053	21,900	19,113
Republic of Germany 4.250% due 04/07/2039	15,000	18,456
France Government International Bond 1.250% due 25/05/2038	20,700	16,312
France Government International Bond 1.750% due 25/05/2066	20,300	13,951
Netherlands Government International Bond 3.250% due 15/01/2044	12,700	13,757
France Government International Bond 0.750% due 25/05/2053	26,000	13,013
France Government International Bond 3.000% due 25/06/2049	12,000	11,583
France Government International Bond 3.250% due 25/05/2045	11,100	11,135
Republic of Germany 2.500% due 15/08/2054	10,300	10,236

DESCRIPTION	PAR (0005)	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
France Government International Bond 4.000% due 25/10/2038	€ 36,200	€ 40,528
	SHARES	
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)	400,200	40,003
	PAR (0005)	
U.S. Treasury Inflation Protected Securities 1.625% due 15/10/2027 (b)	\$ 29,186	26,813
France Government International Bond 4.000% due 25/04/2055	€ 18,950	21,145
France Government International Bond 3.000% due 25/05/2054	21,550	19,977
Republic of Germany 1.800% due 15/08/2053	23,100	19,360
Republic of Germany 4.250% due 04/07/2039	15,600	18,809
Republic of Germany 2.500% due 04/07/2044	13,500	13,555
Republic of Germany 4.750% due 04/07/2040	9,000	11,879
France Government International Bond 2.000% due 25/05/2048	13,800	11,088
Netherlands Government International Bond 4.000% due 15/01/2037	9,100	10,394
Republic of Germany 2.500% due 15/08/2054	10,300	10,297
Netherlands Government International Bond 0.000% due 15/01/2038	14,100	9,405
France Government International Bond 1.250% due 25/05/2038	11,900	9,167
Belgium Government International Bond 1.400% due 22/06/2053	12,300	7,808
France Government International Bond 0.750% due 25/05/2053	13,800	6,995
Action Logement Services 3.625% due 25/05/2043	7,000	6,684
Belgium Government International Bond 3.750% due 22/06/2045	5,400	5,728
Kreditanstalt fuer Wiederaufbau 2.625% due 10/01/2034	5,900	5,687
France Government International Bond 3.000% due 25/06/2049	5,800	5,342
European Investment Bank 3.000% due 15/02/2039	4,800	4,651
France Government International Bond 4.500% due 25/04/2041	3,600	4,236
Slovenia Government International Bond 0.000% due 12/02/2031	4,600	3,748
Belgium Government International Bond 3.500% due 22/06/2055	3,600	3,629
Federation des Caisses Desjardins du Quebec 3.250% due 18/04/2028	3,600	3,609

(a) The Euro Long Average Duration Fund is investing in shares of an affiliated fund.

(b) Principal amount of security is adjusted for inflation.

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	PAR (0005)	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
Bank of Queensland Ltd. 1.839% due 09/06/2027	€ 2,400	€ 2,294
Kreditanstalt fuer Wiederaufbau 2.875% due 29/05/2026	2,200	2,189
Pony S.A., Compartment German Auto Loans 4.270% due 14/11/2032	1,700	1,707
Hill FL BV 4.309% due 18/02/2032	1,700	1,703
Fidelity National Information Services, Inc. 1.500% due 21/05/2027	1,400	1,315
Boston Scientific Corp. 0.625% due 01/12/2027	1,400	1,269
Amprion GmbH 3.450% due 22/09/2027	1,200	1,193
Enel Finance International NV 0.375% due 17/06/2027	1,300	1,185
Stratton Mortgage Funding PLC 0.000% due 20/06/2060	£ 1,000	1,168
Glencore Finance Europe Ltd. 1.500% due 15/10/2026	€ 1,200	1,142
UBS Switzerland AG 4.056% due 21/04/2027	1,100	1,100
Toronto-Dominion Bank 4.174% due 16/02/2027	1,100	1,100
Cars Alliance Auto Loans Germany 4.099% due 18/01/2036	1,100	1,100
Banco di Desio e della Brianza SpA 0.375% due 24/07/2026	1,100	1,028
Black Diamond CLO DAC 4.808% due 15/05/2032	1,025	1,022
Eika Boligkreditt AS 0.010% due 12/03/2027	1,100	1,006
BPCE SFH S.A. 3.125% due 20/07/2027	1,000	1,006
UniCredit Bank Austria AG 0.250% due 04/06/2027	1,100	1,006
Royal Bank of Canada 0.125% due 26/04/2027	1,100	1,003
Autonorria Spain 4.300% due 30/09/2041	1,000	1,003
Revocar UG 4.168% due 21/02/2037	1,000	1,000
Compartment VCL 4.068% due 21/12/2029	1,000	1,000
Silver Arrow S.A. 3.999% due 15/06/2031	1,000	1,000
Revocar UG 4.228% due 21/09/2036	950	953
ANZ New Zealand International Ltd. 0.895% due 23/03/2027	1,000	936
Toronto-Dominion Bank 0.864% due 24/03/2027	1,000	935
Red & Black Auto Italy SRL 4.646% due 28/07/2034	912	917
Mercedes-Benz International Finance BV 3.919% due 11/06/2026	900	898
Kinder Morgan, Inc. 2.250% due 16/03/2027	900	864
Euro-Galaxy CLO DAC 4.626% due 11/04/2031	842	835
Westpac Banking Corp. 1.079% due 05/04/2027	870	816

DESCRIPTION	PAR (0005)	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
BNZ International Funding Ltd. 0.625% due 03/07/2025	€ 2,700	€ 2,614
ANZ New Zealand International Ltd. 0.895% due 23/03/2027	2,000	1,870
Deutsche Pfandbriefbank AG 6.223% due 26/04/2024	£ 1,500	1,754
KEB Hana Bank 3.750% due 04/05/2026	€ 1,400	1,414
KEB Hana Bank 0.010% due 26/01/2026	1,400	1,314
Eika Boligkreditt AS 0.010% due 12/03/2027	1,100	1,005
Royal Bank of Canada 0.125% due 26/04/2027	1,100	1,004
UniCredit Bank Austria AG 0.250% due 04/06/2027	1,100	1,003
BPCE SFH S.A. 3.125% due 20/07/2027	1,000	997
Kookmin Bank 2.375% due 27/01/2026	1,000	983
PKO Bank Hipoteczny S.A. 2.125% due 25/06/2025	1,000	979
Mitsubishi HC Capital UK PLC 0.250% due 03/02/2025	1,000	975
Cie de Financement Foncier S.A. 0.375% due 09/04/2027	1,000	922
Toronto-Dominion Bank 3.250% due 27/04/2026	900	898
Bank of Montreal 1.000% due 05/04/2026	900	862
Sparebanken Soer Boligkreditt A/S 0.010% due 26/10/2026	900	831
EnBW International Finance BV 3.625% due 22/11/2026	700	702
Toyota Motor Finance Netherlands BV 4.000% due 02/04/2027	600	610
Hamburg Commercial Bank AG 5.538% due 05/12/2025	600	605
Robert Bosch GmbH 3.625% due 02/06/2027	600	603
Bavarian Sky S.A. 4.016% due 20/03/2030	588	589
Sumitomo Mitsui Trust Bank Ltd. 6.522% due 14/09/2026	\$ 600	559
American Honda Finance Corp. 6.069% due 22/11/2024	500	464
Lseg Netherlands BV 4.125% due 29/09/2026	€ 400	405
NatWest Markets PLC 4.485% due 09/01/2026	400	402
Norddeutsche Landesbank-Girozentrale 2.875% due 14/05/2027	400	396
Societe Generale S.A. 1.125% due 23/01/2025	400	390
BP Capital Markets PLC 1.573% due 16/02/2027	400	382
DH Europe Finance SARL 0.200% due 18/03/2026	400	376
Vodafone Group PLC 0.900% due 24/11/2026	400	376
Medtronic Global Holdings S.C.A. 1.125% due 07/03/2027	400	375
Comcast Corp. 0.250% due 20/05/2027	400	364
Deutsche Boerse AG 3.875% due 28/09/2026	300	302
Orsted AS 3.625% due 01/03/2026	300	300
Hamburg Commercial Bank AG 3.625% due 30/01/2026	300	299

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DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 30 JUNE 2024		
PIMCO ETFs plc - PIMCO Euro Short-Term High Yield Corporate Bond Index UCITS ETF (a)	674,500	€ 7,366
	PAR (000S)	
Electricite de France S.A. 5.875% due 22/01/2029	£ 6,400	7,063
Telefonica Europe BV 5.752% due 15/01/2032	€ 5,600	5,600
Verisure Holding AB 0.000% due 27/03/2028	5,300	5,281
Stonegate Pub Co. Financing PLC 8.250% due 31/07/2025	£ 3,700	4,237
British Telecommunications PLC 8.375% due 20/12/2083	2,900	3,610
Bayer AG 4.500% due 25/03/2082	€ 3,400	3,237
Abertis Infraestructuras Finance BV 2.625% due 26/01/2027	3,300	3,050
iliad S.A. 5.375% due 02/05/2031	2,900	2,900
EP Infrastructure A/S 1.698% due 30/07/2026	3,000	2,765
Bayer AG 7.000% due 25/09/2083	2,700	2,721
Thames Water Utilities Finance PLC 0.875% due 31/01/2028	3,200	2,720
United Group BV 3.125% due 15/02/2026	2,800	2,703
Carnival PLC 1.000% due 28/10/2029	3,400	2,642
INEOS Finance PLC 6.375% due 15/04/2029	2,600	2,600
IMA Industria Macchine Automatiche SpA 7.654% due 15/04/2029	2,500	2,500
Italmatch Chemicals SpA 10.000% due 06/02/2028	2,250	2,359
ContourGlobal Power Holdings S.A. 2.750% due 01/01/2026	2,400	2,304
ELO SACA 5.875% due 17/04/2028	2,300	2,299
Cullinan Holdco SCSp 4.625% due 15/10/2026	2,600	2,285
IPD BV 7.086% due 15/06/2031	2,200	2,200
Webuild SpA 5.375% due 20/06/2029	2,200	2,200
Q-Park Holding BV 5.125% due 15/02/2030	2,200	2,200
TUI AG 5.875% due 15/03/2029	2,200	2,176
Grifols S.A. 3.200% due 01/05/2025	2,300	2,155
ELO SACA 6.000% due 22/03/2029	2,100	2,121
Ahlstrom Holding Oy 4.875% due 04/02/2028	\$ 2,500	2,116

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2024		
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)	44,000	€ 4,370
	PAR (000S)	
Forvia SE 2.750% due 15/02/2027	€ 4,400	4,169
AT&T, Inc. 2.875% due 03/02/2025	4,100	4,009
Grifols S.A. 3.200% due 01/05/2025	4,000	3,735
Gatwick Airport Finance PLC 4.375% due 07/04/2026	£ 3,200	3,601
Verisure Holding AB 3.250% due 15/02/2027	€ 3,600	3,444
EP Infrastructure A/S 1.816% due 02/03/2031	4,300	3,422
Electricite de France S.A. 2.875% due 15/12/2026	3,600	3,352
Telecom Italia SpA 7.875% due 31/07/2028	2,800	3,083
Mundys SpA 1.875% due 12/02/2028	3,300	2,999
GTCR W-2 Merger Sub LLC 8.500% due 15/01/2031	£ 2,200	2,769
iliad S.A. 5.375% due 14/06/2027	€ 2,700	2,761
Telefonica Europe BV 5.752% due 15/01/2032	2,700	2,722
Electricite de France S.A. 5.875% due 22/01/2029	£ 2,300	2,567
Ardagh Packaging Finance PLC 2.125% due 15/08/2026	€ 3,000	2,530
Logicor Financing SARL 2.250% due 13/05/2025	2,400	2,320
Douglas GmbH 6.000% due 08/04/2026	2,300	2,318
TUI AG 5.875% due 15/03/2029	2,200	2,243
Telecom Italia SpA 6.875% due 15/02/2028	2,000	2,118
Citycon Treasury BV 1.250% due 08/09/2026	2,300	2,100
Coty, Inc. 3.875% due 15/04/2026	2,100	2,078
CAB SELAS 3.375% due 01/02/2028	2,300	2,014
Verisure Holding AB 3.875% due 15/07/2026	2,000	1,965
Altarea S.C.A. 1.875% due 17/01/2028	2,200	1,965
Flutter Treasury Designated Activity Co. 5.000% due 29/04/2029	1,800	1,828
Cullinan Holdco SCSp 4.625% due 15/10/2026	2,200	1,821
Bayer AG 7.000% due 25/09/2083	1,800	1,810
Unibail-Rodamco-Westfield SE 7.250% due 03/07/2028	1,700	1,781
Lorca Telecom Bondco S.A. 4.000% due 18/09/2027	1,800	1,753
Telecom Italia SpA 2.375% due 12/10/2027	1,800	1,656

(a) The PIMCO European High Yield Bond Fund is investing in shares of an affiliated fund.

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DESCRIPTION	SHARES	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)	698,000	€ 70,454
	PAR (0005)	
Italy Buoni Poliennali Del Tesoro 4.662% due 15/10/2028	€ 45,200	45,555
European Union 3.125% due 05/12/2028	16,800	16,943
European Financial Stability Facility 2.625% due 16/07/2029	15,200	14,985
European Financial Stability Facility 2.875% due 13/02/2034	8,500	8,388
European Union 3.250% due 04/07/2034	8,100	8,230
Kreditanstalt fuer Wiederaufbau 2.625% due 10/01/2034	3,400	3,333
UBS Switzerland AG 4.056% due 21/04/2027	3,000	3,000
Spain Government International Bond 3.450% due 31/10/2034	2,820	2,815
Mercedes-Benz International Finance BV 3.919% due 11/06/2026	2,800	2,795
Fannie Mae 4.000% due 01/02/2053	\$ 3,000	2,562
Toronto-Dominion Bank 5.834% due 11/06/2029	£ 2,000	2,350
Nykredit Realkredit A/S 4.000% due 01/10/2056	DKK 14,400	1,866
Romania Government International Bond 5.625% due 30/05/2037	€ 1,100	1,094
Santander UK Group Holdings PLC 7.482% due 29/08/2029	£ 800	994
Barclays PLC 4.918% due 08/08/2030	€ 900	923
Hops Hill PLC 0.000% due 21/04/2056	£ 500	583
Credit Suisse AG AT1 Claim 1.000% due 31/12/2060	\$ 4,467	473
United Kingdom Gilt 4.250% due 07/12/2046	£ 400	446
	SHARES	
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)	4,500	442

DESCRIPTION	PAR (0005)	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
U.S. Treasury Inflation Protected Securities 0.375% due 15/07/2025 (b)	\$ 26,350	€ 23,684
Italy Buoni Poliennali Del Tesoro 1.400% due 26/05/2025	€ 20,002	19,753
Italy Buoni Poliennali Del Tesoro 2.350% due 15/09/2024	2,974	3,006
Realkredit Danmark A/S 2.000% due 01/10/2053	DKK 29,370	2,955
Spain Government International Bond 3.250% due 30/04/2034	€ 2,800	2,762
Fannie Mae 4.000% due 01/02/2053	\$ 3,000	2,577
U.S. Treasury Inflation Protected Securities 1.625% due 15/10/2027 (b)	2,004	1,811
Liberty Living Finance PLC 2.625% due 28/11/2024	£ 1,200	1,379
GN Store Nord A/S 0.875% due 25/11/2024	€ 1,300	1,270
LeasePlan Corp. NV 3.500% due 09/04/2025	1,200	1,197
Harvest CLO DAC 4.756% due 15/01/2032	1,200	1,190
Slovenia Government International Bond 1.175% due 13/02/2062	2,100	1,139
Santander UK Group Holdings PLC 7.482% due 29/08/2029	£ 800	1,002
Aurium CLO DAC 4.653% due 16/01/2031	€ 997	991
Barclays PLC 2.885% due 31/01/2027	900	882
	SHARES	
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)	8,500	851
	PAR (0005)	
Santander UK Group Holdings PLC 6.534% due 10/01/2029	\$ 800	758
Electricite de France S.A. 2.875% due 15/12/2026	€ 800	747
Electricite de France S.A. 2.625% due 01/12/2027	800	724
Westpac Banking Corp. 3.457% due 04/04/2025	700	700

(a) The PIMCO European Short-Term Opportunities Fund is investing in shares of an affiliated fund.

(b) Principal amount of security is adjusted for inflation.

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DESCRIPTION	SHARES	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	6,518,646	\$ 64,959
	PAR (0005)	
U.S. Treasury Notes 4.500% due 15/11/2033	\$ 7,800	8,076
U.S. Treasury Notes 4.000% due 15/02/2034	6,600	6,450
U.S. Treasury Notes 4.375% due 15/05/2034	6,300	6,379
Ginnie Mae 3.000% due 20/05/2052	5,784	4,986
U.S. Treasury Bonds 4.750% due 15/11/2053	3,600	3,885
China Government International Bond 2.690% due 15/08/2032	CNY 27,000	3,804
China Government International Bond 2.800% due 15/11/2032	26,200	3,730
U.S. Treasury Bonds 4.750% due 15/11/2043	\$ 3,100	3,216
Yorkshire Building Society 3.000% due 16/04/2031	€ 2,900	3,134
U.S. Treasury Bonds 4.625% due 15/05/2054	\$ 3,000	3,124
Canada Government International Bond 3.500% due 01/03/2034	CAD 3,900	2,874
Westpac Banking Corp. 3.131% due 15/04/2031	€ 2,600	2,822
National Australia Bank Ltd. 3.146% due 05/02/2031	2,600	2,808
Singapore Government International Bond 3.250% due 01/06/2054	SGD 3,539	2,613
U.S. Treasury Bonds 4.250% due 15/02/2054	\$ 2,500	2,424
DBS Bank Ltd. 5.784% due 14/05/2027	£ 1,800	2,247
China Government International Bond 2.800% due 24/03/2029	CNY 14,200	2,017
China Government International Bond 3.290% due 23/05/2029	13,500	1,971
Mexico Government International Bond 4.490% due 25/05/2032	€ 1,800	1,953

DESCRIPTION	SHARES	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	7,666,781	\$ 76,400
	PAR (0005)	
Japan Government International Bond 0.005% due 01/10/2024	¥ 1,050,000	6,839
U.S. Treasury Notes 4.375% due 15/05/2034	\$ 6,300	6,359
Nordea Kredit Realkreditatieselskab 1.000% due 01/10/2050	DKK 42,878	4,578
U.S. Treasury Notes 4.500% due 15/11/2033	\$ 3,900	3,982
U.S. Treasury Notes 4.000% due 15/02/2034	4,000	3,924
China Government International Bond 2.690% due 15/08/2032	CNY 27,000	3,825
China Government International Bond 2.800% due 15/11/2032	26,200	3,753
U.S. Treasury Bonds 4.625% due 15/05/2054	\$ 3,000	3,113
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara 3.000% due 30/06/2030	3,500	2,981
Canada Government International Bond 3.250% due 01/12/2033	CAD 4,000	2,886
Australia Government International Bond 0.500% due 21/09/2026	AUD 4,100	2,514
Deutsche Bank AG 1.625% due 20/01/2027	€ 2,400	2,464
China Government International Bond 2.800% due 24/03/2029	CNY 14,200	2,026
China Government International Bond 3.290% due 23/05/2029	13,500	1,980
U.S. Treasury Bonds 4.750% due 15/11/2053	\$ 1,800	1,911
Societe Generale S.A. 1.488% due 14/12/2026	2,000	1,866
Bulgaria Government International Bond 4.375% due 13/05/2031	€ 1,600	1,800
China Government International Bond 2.800% due 25/03/2030	CNY 12,100	1,722
Nykredit Realkredit A/S 1.000% due 01/10/2050	DKK 14,811	1,690

(a) The Global Advantage Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	SHARES	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	186,956,101	\$ 1,862,989
	PAR (0005)	
Uniform Mortgage-Backed Security 6.500% due 01/11/2053	\$ 349,190	357,126
Uniform Mortgage-Backed Security 6.500% due 01/01/2054	296,871	303,034
Uniform Mortgage-Backed Security 6.500% due 01/12/2053	284,978	290,741
U.S. Treasury Notes 4.500% due 15/11/2033	262,900	272,297
Uniform Mortgage-Backed Security 6.500% due 01/01/2054	243,622	248,826
Uniform Mortgage-Backed Security 6.500% due 01/02/2054	237,976	243,001
Uniform Mortgage-Backed Security 6.500% due 01/12/2053	237,421	242,493
Uniform Mortgage-Backed Security 6.500% due 01/02/2054	231,363	236,224
Uniform Mortgage-Backed Security 6.500% due 01/03/2054	230,775	236,033
Uniform Mortgage-Backed Security 6.500% due 01/11/2053	226,216	231,059
U.S. Treasury Notes 4.375% due 15/05/2034	192,400	194,805
U.S. Treasury Notes 4.000% due 15/02/2034	186,700	182,454
Ginnie Mae 3.000% due 20/03/2052	186,958	160,187
U.S. Treasury Bonds 4.750% due 15/11/2053	137,050	148,195
Realkredit Danmark A/S 1.000% due 01/04/2025	DKK 1,034,500	146,027
China Government International Bond 2.690% due 15/08/2032	CNY 906,900	127,726
China Government International Bond 2.800% due 15/11/2032	879,000	124,912
Ginnie Mae 3.000% due 20/04/2052	\$ 142,644	122,621
U.S. Treasury Bonds 4.625% due 15/05/2054	112,800	117,454
U.S. Treasury Bonds 4.750% due 15/11/2043	100,000	103,742

DESCRIPTION	SHARES	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	161,666,930	\$ 1,611,000
	PAR (0005)	
Uniform Mortgage-Backed Security 6.500% due 01/11/2053	\$ 247,218	249,964
U.S. Treasury Notes 4.375% due 15/05/2034	192,400	194,191
U.S. Treasury Notes 4.500% due 15/11/2033	156,410	160,083
China Government International Bond 2.690% due 15/08/2032	CNY 906,900	128,447
China Government International Bond 2.800% due 15/11/2032	879,000	125,717
Canada Government International Bond 3.250% due 01/12/2033	CAD 170,880	123,658
Uniform Mortgage-Backed Security 6.500% due 01/12/2053	\$ 118,484	120,502
Japan Government International Bond 0.005% due 01/10/2024	¥ 17,912,450	117,838
Fannie Mae 6.500% due 01/09/2053	\$ 99,385	101,440
China Government International Bond 2.550% due 15/10/2028	CNY 680,400	96,085
U.S. Treasury Bonds 4.625% due 15/05/2054	\$ 90,700	94,099
U.S. Treasury Notes 4.000% due 15/02/2034	93,400	91,769
Australia Government International Bond 0.500% due 21/09/2026	AUD 146,900	90,065
Nykredit Realkredit A/S 1.000% due 01/10/2050	DKK 785,458	88,724
Uniform Mortgage-Backed Security 4.500% due 01/10/2052	\$ 81,413	78,379
Australia Government International Bond 4.500% due 21/04/2033	AUD 108,700	74,921
Uniform Mortgage-Backed Security 6.500% due 01/10/2053	\$ 73,526	74,878
Uniform Mortgage-Backed Security 6.500% due 01/04/2054	73,369	74,802
U.S. Treasury Bonds 4.750% due 15/11/2053	68,500	72,712
China Government International Bond 2.800% due 24/03/2029	CNY 478,000	68,215
China Government International Bond 3.290% due 23/05/2029	454,400	66,648
China Government International Bond 2.800% due 25/03/2030	406,700	57,880
China Government International Bond 2.600% due 15/09/2030	382,400	53,878
Nordea Kredit Realkreditaktieselskab 1.000% due 01/10/2050	DKK 499,509	53,387

(a) The Global Bond Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	PAR (0005)	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
Uniform Mortgage-Backed Security 6.500% due 01/01/2054	\$ 158,696	\$ 162,048
U.S. Treasury Notes 4.500% due 15/11/2033	98,000	100,180
Uniform Mortgage-Backed Security 6.500% due 01/03/2054	75,538	77,276
Italy Buoni Poliennali Del Tesoro 3.800% due 15/04/2026	€ 70,200	76,775
Uniform Mortgage-Backed Security 6.500% due 01/11/2053	\$ 72,993	74,679
Japan Treasury Bills 0.000% due 15/04/2024	¥ 10,000,000	69,136
Uniform Mortgage-Backed Security 6.500% due 01/12/2053	\$ 64,294	65,676
U.S. Treasury Bonds 4.750% due 15/11/2043	60,900	62,074
Ginnie Mae 3.000% due 20/03/2052	70,100	60,745
Uniform Mortgage-Backed Security 6.500% due 01/12/2053	53,996	55,066
U.S. Treasury Notes 4.375% due 15/05/2034	52,900	53,561
U.S. Treasury Notes 4.000% due 15/02/2034	44,600	43,584
Uniform Mortgage-Backed Security 6.500% due 01/02/2054	38,996	39,831
Uniform Mortgage-Backed Security 6.500% due 01/11/2053	37,996	38,810
Uniform Mortgage-Backed Security 6.500% due 01/10/2053	37,996	38,810
Uniform Mortgage-Backed Security 6.500% due 01/11/2053	37,996	38,810
Uniform Mortgage-Backed Security 6.500% due 01/02/2054	37,996	38,810
Uniform Mortgage-Backed Security 6.500% due 01/01/2054	37,996	38,810
China Government International Bond 2.690% due 15/08/2032	CNY 242,000	34,093
China Government International Bond 2.800% due 15/11/2032	234,500	33,385
U.S. Treasury Bonds 4.750% due 15/11/2053	\$ 30,200	32,609
Uniform Mortgage-Backed Security 6.500% due 01/01/2054	30,997	31,660
Japan Government International Bond 1.800% due 20/03/2054	¥ 4,527,000	28,131
U.S. Treasury Bonds 4.625% due 15/05/2054	\$ 25,700	26,762

DESCRIPTION	PAR (0005)	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
Japan Treasury Bills 0.000% due 15/04/2024	¥ 10,000,000	\$ 68,097
U.S. Treasury Notes 4.500% due 15/11/2033	\$ 65,400	65,957
U.S. Treasury Notes 4.375% due 15/05/2034	52,900	53,396
Uniform Mortgage-Backed Security 5.000% due 01/04/2053	49,406	48,279
Uniform Mortgage-Backed Security 4.500% due 01/10/2052	49,881	48,022
Japan Government International Bond 0.005% due 01/10/2024	¥ 6,820,000	44,491
U.S. Treasury Bonds 4.750% due 15/11/2043	\$ 35,000	35,210
China Government International Bond 2.690% due 15/08/2032	CNY 242,000	34,286
China Government International Bond 2.800% due 15/11/2032	234,500	33,590
Canada Government International Bond 3.250% due 01/12/2033	CAD 45,600	32,996
Uniform Mortgage-Backed Security 6.500% due 01/10/2053	\$ 30,010	30,563
Uniform Mortgage-Backed Security 6.500% due 01/11/2053	26,753	27,050
U.S. Treasury Bonds 4.625% due 15/05/2054	24,900	25,834
Deutsche Bank AG 3.961% due 26/11/2025	24,200	23,939
Uniform Mortgage-Backed Security 6.500% due 01/04/2054	23,155	23,607
China Government International Bond 2.550% due 15/10/2028	CNY 159,500	22,524
U.S. Treasury Notes 4.000% due 15/02/2034	\$ 22,300	21,911
China Government International Bond 2.800% due 24/03/2029	CNY 127,500	18,195
China Government International Bond 3.290% due 23/05/2029	121,200	17,773
Freddie Mac 4.500% due 01/01/2053	\$ 17,685	17,025
Freddie Mac 5.000% due 01/04/2053	16,498	16,121
U.S. Treasury Bonds 4.750% due 15/11/2053	15,100	16,029
China Government International Bond 2.800% due 25/03/2030	CNY 108,500	15,443
Uniform Mortgage-Backed Security 4.500% due 01/07/2053	\$ 15,916	15,323
China Government International Bond 2.600% due 15/09/2030	CNY 102,000	14,372
Uniform Mortgage-Backed Security 6.500% due 01/04/2054	\$ 13,924	14,196
Uniform Mortgage-Backed Security 4.500% due 01/05/2053	14,557	14,014
Canada Government International Bond 2.750% due 01/06/2033	CAD 19,300	13,239
Uniform Mortgage-Backed Security 6.500% due 01/12/2053	\$ 12,998	13,220
Deutsche Bank AG 4.125% due 04/04/2030	€ 11,800	12,795

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	SHARES	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	37,110,341	\$ 369,797
	PAR (0005)	
Uniform Mortgage-Backed Security 6.500% due 01/12/2053	\$ 46,007	46,949
Uniform Mortgage-Backed Security 6.500% due 01/10/2053	38,564	39,284
Uniform Mortgage-Backed Security 6.500% due 01/02/2054	27,192	27,764
Uniform Mortgage-Backed Security 6.500% due 01/01/2054	15,898	16,239
U.S. Treasury Notes 4.500% due 15/11/2033	14,900	15,428
Uniform Mortgage-Backed Security 6.500% due 01/12/2053	14,999	15,320
Canada Government International Bond 2.750% due 01/06/2033	CAD 18,800	12,999
China Government International Bond 2.550% due 15/10/2028	CNY 91,200	12,836
U.S. Treasury Notes 4.375% due 15/05/2034	\$ 12,200	12,353
U.S. Treasury Notes 4.000% due 15/02/2034	10,400	10,163
Province of Ontario 3.650% due 02/06/2033	CAD 13,400	9,572
Fannie Mae 4.000% due 01/10/2052	\$ 9,221	8,619
Japan Government International Bond 1.800% due 20/03/2054	¥ 1,273,000	7,929
Fannie Mae 4.000% due 01/10/2052	\$ 8,034	7,509
U.S. Treasury Bonds 4.750% due 15/11/2053	6,900	7,449
Province of Quebec 3.600% due 01/09/2033	CAD 10,400	7,092
China Government International Bond 2.690% due 15/08/2032	CNY 49,000	6,903
China Government International Bond 2.800% due 15/11/2032	47,500	6,762
Ginnie Mae 3.000% due 20/03/2052	\$ 7,333	6,355

DESCRIPTION	SHARES	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	33,928,658	\$ 338,100
	PAR (0005)	
Uniform Mortgage-Backed Security 6.500% due 01/10/2053	\$ 30,511	31,072
China Government International Bond 2.440% due 15/10/2027	CNY 149,740	20,931
Canada Government International Bond 2.750% due 01/06/2033	CAD 18,800	13,000
China Government International Bond 2.550% due 15/10/2028	CNY 91,200	12,825
U.S. Treasury Notes 4.375% due 15/05/2034	\$ 12,200	12,315
Uniform Mortgage-Backed Security 4.500% due 01/04/2053	11,517	11,087
South Korea Government International Bond 2.375% due 10/12/2028	KRW 13,776,070	9,570
Japan Government International Bond 0.005% due 01/10/2024	¥ 1,320,000	8,622
Fannie Mae 4.000% due 01/10/2052	\$ 9,221	8,580
Canada Government International Bond 3.250% due 01/12/2033	CAD 10,900	7,886
U.S. Treasury Notes 4.500% due 15/11/2033	\$ 7,500	7,658
Australia Government International Bond 0.500% due 21/09/2026	AUD 12,200	7,480
Fannie Mae 4.000% due 01/10/2052	\$ 8,034	7,475
China Government International Bond 2.690% due 15/08/2032	CNY 49,000	6,937
China Government International Bond 2.800% due 15/11/2032	47,500	6,788
U.S. Treasury Bonds 4.625% due 15/05/2054	\$ 5,800	6,018
Uniform Mortgage-Backed Security 6.500% due 01/04/2054	5,701	5,812
Fannie Mae 4.000% due 01/09/2052	5,964	5,550
U.S. Treasury Notes 4.000% due 15/02/2034	5,200	5,109

(a) The Global Bond Ex-US Fund is investing in shares of an affiliated fund.

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	SHARES	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	86,845,969	\$ 865,427
	PAR (0005)	
Bayer AG 7.000% due 25/09/2083	€ 15,300	16,607
Verisure Holding AB 0.000% due 27/03/2028	14,200	15,424
Jane Street Group 7.125% due 30/04/2031	\$ 13,700	13,700
Ardagh Packaging Finance PLC 2.125% due 15/08/2026	€ 13,544	13,380
Abertis Infraestructuras Finance BV 2.625% due 26/01/2027	12,400	12,490
Block, Inc. 6.500% due 15/05/2032	\$ 12,475	12,475
Newmark Group, Inc. 7.500% due 12/01/2029	11,900	11,959
U.S. Acute Care Solutions LLC 9.750% due 15/05/2029	12,000	11,769
Caesars Entertainment, Inc. 8.097% due 06/02/2031	10,940	10,913
Service Properties Trust 8.375% due 15/06/2029	10,750	10,643
Sotera Health Holdings LLC 8.594% due 30/05/2031	10,625	10,572
Ladder Capital Finance Holdings LLLP 4.750% due 15/06/2029	11,500	10,539
Clear Channel Outdoor Holdings, Inc. 7.875% due 01/04/2030	10,525	10,525
Rand Parent LLC 8.500% due 15/02/2030	10,400	10,345
DaVita, Inc. 3.750% due 15/02/2031	12,000	10,134
Panther Escrow Issuer LLC 7.125% due 01/06/2031	10,000	10,000
Castellum AB 3.125% due 02/12/2026	€ 10,400	9,434
AI Silk Midco Ltd. 8.785% due 04/03/2031	8,800	9,239
ADT Security Corp. 4.875% due 15/07/2032	\$ 10,058	9,215

DESCRIPTION	SHARES	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	76,236,816	\$ 759,700
	PAR (0005)	
Telecom Italia SpA 7.875% due 31/07/2028	€ 14,800	17,621
TransDigm, Inc. 4.625% due 15/01/2029	\$ 18,600	17,187
Harbour Energy PLC 5.500% due 15/10/2026	17,300	16,920
United Group BV 3.625% due 15/02/2028	€ 15,500	16,105
TK Elevator Midco GmbH 4.375% due 15/07/2027	14,400	15,121
Lorca Telecom Bondco S.A. 4.000% due 18/09/2027	14,000	14,727
CAB SELAS 3.375% due 01/02/2028	14,075	13,900
Catalent Pharma Solutions, Inc. 2.375% due 01/03/2028	13,300	13,567
Grifols S.A. 3.875% due 15/10/2028	14,800	13,360
Ardagh Packaging Finance PLC 2.125% due 15/08/2026	13,544	12,462
Mundys SpA 1.875% due 12/02/2028	12,500	12,332
Electricite de France S.A. 9.125% due 15/03/2033	\$ 10,675	11,649
Cerba Healthcare SACA 3.500% due 31/05/2028	€ 12,050	11,256
Freedom Mortgage Corp. 12.000% due 01/10/2028	\$ 10,299	11,163
Cheplapharm Arzneimittel GmbH 4.375% due 15/01/2028	€ 10,800	11,104
Ford Motor Credit Co. LLC 4.000% due 13/11/2030	\$ 12,000	10,725
Clarios Global LP 4.375% due 15/05/2026	€ 10,000	10,718
DaVita, Inc. 4.625% due 01/06/2030	\$ 12,000	10,590
Verisure Holding AB 3.250% due 15/02/2027	€ 10,000	10,437

(a) The Global High Yield Bond Fund is investing in shares of an affiliated fund.

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	PAR (0005)	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
CCO Holdings LLC 4.250% due 01/02/2031	\$ 200	\$ 163
Verisure Holding AB 5.500% due 15/05/2030	€ 125	136
ZF North America Capital, Inc. 6.750% due 23/04/2030	\$ 125	128
Block, Inc. 6.500% due 15/05/2032	125	127
United Rentals North America, Inc. 6.125% due 15/03/2034	125	124
IQVIA, Inc. 2.250% due 15/03/2029	€ 125	121
Forvia SE 2.375% due 15/06/2029	125	120
Vmed O2 UK Financing PLC 3.250% due 31/01/2031	125	118
B. C. Unlimited Liability Co. 3.875% due 15/01/2028	\$ 125	117
Kronos International, Inc. 9.500% due 15/03/2029	€ 100	116
INEOS Quattro Finance PLC 8.500% due 15/03/2029	100	113
TDC Net A/S 6.500% due 01/06/2031	100	113
Nidda Healthcare Holding GmbH 7.500% due 21/08/2026	100	111
Bayer AG 7.000% due 25/09/2083	100	110
Lorca Telecom Bondco S.A. 5.750% due 30/04/2029	100	110
Telefonica Europe BV 5.752% due 15/01/2032	100	109
Loarre Investments SARL 6.500% due 15/05/2029	100	109
Coty, Inc. 4.500% due 15/05/2027	100	108
Eramet S.A. 6.500% due 30/11/2029	100	108
Schaeffler AG 4.750% due 14/08/2029	100	107
Mundys SpA 4.750% due 24/01/2029	100	107
Banca Monte dei Paschi di Siena SpA 4.750% due 15/03/2029	100	107
UniCredit SpA 7.296% due 02/04/2034	\$ 100	102
EDP - Energias de Portugal S.A. 1.875% due 02/08/2081	€ 100	101
Standard Industries, Inc. 2.250% due 21/11/2026	100	101
BCP Modular Services Finance PLC 4.750% due 30/11/2028	100	99
Nexi SpA 2.125% due 30/04/2029	100	97
CAB SELAS 3.375% due 01/02/2028	100	96
Sirius XM Radio, Inc. 5.000% due 01/08/2027	\$ 100	95
Castellum AB 3.125% due 02/12/2026	€ 100	94
PennyMac Financial Services, Inc. 5.750% due 15/09/2031	\$ 100	94
Ardagh Metal Packaging Finance USA LLC 2.000% due 01/09/2028	€ 100	94
Live Nation Entertainment, Inc. 3.750% due 15/01/2028	\$ 100	93
WMG Acquisition Corp. 3.750% due 01/12/2029	100	90
Cerba Healthcare SACA 3.500% due 31/05/2028	€ 100	90

DESCRIPTION	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024	
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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.	

DESCRIPTION	SHARES	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	131,071,773	\$ 1,306,090
	PAR (0005)	
U.S. Treasury Notes 4.625% due 30/04/2029	\$ 188,200	187,918
U.S. Treasury Inflation Protected Securities 2.125% due 15/04/2029 (b)	107,140	106,604
UBS Group AG 9.016% due 15/11/2033	77,200	93,275
Las Vegas Sands Corp. 5.900% due 01/06/2027	51,200	51,133
United Kingdom Gilt 4.375% due 31/07/2054	£ 32,890	41,546
Uniform Mortgage-Backed Security 5.000% due 01/05/2054	\$ 41,459	39,914
BNP Paribas S.A. 5.738% due 20/02/2035	30,938	30,962
U.S. Treasury Bonds 4.250% due 15/02/2054	30,700	29,296
Boeing Co. 6.858% due 01/05/2054	28,600	28,600
Israel Government International Bond 5.375% due 12/03/2029	21,700	21,585
Citigroup, Inc. 5.449% due 11/06/2035	21,500	21,500
UniCredit SpA 5.375% due 16/04/2034	€ 18,900	20,603
BNP Paribas S.A. 2.871% due 19/04/2032	\$ 23,200	19,482
Lorca Telecom Bondco S.A. 5.750% due 30/04/2029	€ 17,700	18,827
Athene Global Funding 5.516% due 25/03/2027	\$ 18,500	18,500
ING Groep NV 5.550% due 19/03/2035	18,400	18,400
Aviation Capital Group LLC 5.375% due 15/07/2029	17,400	17,269
Enel Finance International NV 5.125% due 26/06/2029	17,400	17,205
Uniform Mortgage-Backed Security 4.000% due 01/12/2052	18,349	17,151

DESCRIPTION	SHARES	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	183,981,921	\$ 1,833,400
	PAR (0005)	
U.S. Treasury Notes 4.625% due 30/04/2029	\$ 188,200	189,313
U.S. Treasury Bonds 1.875% due 15/02/2041	183,662	127,133
U.S. Treasury Bonds 3.250% due 15/05/2042	139,903	117,441
U.S. Treasury Inflation Protected Securities 0.250% due 15/01/2025 (b)	100,444	98,879
U.S. Treasury Bonds 2.750% due 15/11/2047	105,800	77,698
U.S. Treasury Bonds 4.750% due 15/11/2043	64,200	66,482
UBS Group AG 4.125% due 24/09/2025	58,990	57,734
U.S. Treasury Bonds 2.250% due 15/05/2041	67,320	49,289
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2024 (b)	35,579	35,429
South Africa Government International Bond 10.500% due 21/12/2026	ZAR 620,600	33,336
South Africa Government International Bond 10.500% due 21/12/2026	610,600	32,799
U.S. Treasury Bonds 4.250% due 15/02/2054	\$ 30,700	29,012
U.S. Treasury Inflation Protected Securities 1.500% due 15/02/2053 (b)	34,754	28,599
U.S. Treasury Bonds 2.375% due 15/02/2042	38,663	28,189
NatWest Group PLC 6.016% due 02/03/2034	25,900	26,088
U.S. Treasury Bonds 4.375% due 15/08/2043	25,400	24,966
Telecom Italia SpA 7.875% due 31/07/2028	€ 18,600	22,242
HSBC Holdings PLC 1.750% due 24/07/2027	£ 19,060	22,023
BNP Paribas S.A. 2.219% due 09/06/2026	\$ 21,000	20,150

(a) The Global Investment Grade Credit Fund is investing in shares of an affiliated fund.

(b) Principal amount of security is adjusted for inflation.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	PAR (0005)	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
Uniform Mortgage-Backed Security		
5.000% due 01/03/2054	\$ 47,576	\$ 46,266
U.S. Treasury Bonds		
3.000% due 15/08/2048	58,700	44,845
United Kingdom Gilt		
4.375% due 31/07/2054	£ 24,930	31,108
U.S. Treasury Bonds		
3.000% due 15/02/2048	\$ 26,700	20,599
U.S. Treasury Bonds		
3.125% due 15/05/2048	24,400	19,284
U.S. Treasury Bonds		
4.000% due 15/11/2042	17,600	16,055
Province of Ontario		
4.100% due 04/03/2033	CAD 15,500	11,441
U.S. Treasury Bonds		
1.875% due 15/02/2041	\$ 13,050	9,025
France Government International Bond		
3.000% due 25/06/2049	€ 8,600	8,610
Uniform Mortgage-Backed Security		
5.000% due 01/04/2054	\$ 8,092	7,851
Uniform Mortgage-Backed Security		
4.500% due 01/03/2054	7,548	7,143
Volkswagen Leasing GmbH		
4.000% due 11/04/2031	€ 5,500	5,984
Uniform Mortgage-Backed Security		
5.000% due 01/01/2054	\$ 5,890	5,802
Northern States Power Co.		
5.400% due 15/03/2054	5,800	5,778
Air Products and Chemicals, Inc.		
4.600% due 08/02/2029	5,500	5,493
Eurogrid GmbH		
3.598% due 01/02/2029	€ 4,900	5,334
Green Storm BV		
4.190% due 22/02/2071	4,700	5,117
P3 Group SARL		
4.625% due 13/02/2030	4,775	5,108
Uniform Mortgage-Backed Security		
4.500% due 01/05/2054	\$ 5,346	5,009
Green Lion BV		
0.000% due 23/10/2060	€ 4,600	4,922

DESCRIPTION	PAR (0005)	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
U.S. Treasury Bonds		
2.375% due 15/02/2042	\$ 58,900	\$ 41,422
U.S. Treasury Bonds		
4.750% due 15/11/2043	33,800	34,955
U.S. Treasury Bonds		
3.000% due 15/08/2048	45,800	34,247
U.S. Treasury Bonds		
3.250% due 15/05/2042	38,800	31,451
U.S. Treasury Notes		
4.250% due 31/05/2025	30,800	30,668
U.S. Treasury Bonds		
2.000% due 15/11/2041	39,500	26,162
European Union		
2.750% due 04/12/2037	€ 25,300	25,785
U.S. Treasury Bonds		
2.250% due 15/05/2041	\$ 32,500	23,861
U.S. Treasury Bonds		
4.000% due 15/11/2042	25,000	23,023
U.S. Treasury Bonds		
3.125% due 15/05/2048	24,400	18,693
U.S. Treasury Bonds		
1.875% due 15/02/2041	26,100	18,073
U.S. Treasury Notes		
4.250% due 30/06/2029	7,700	7,116
Nederlandse Waterschapsbank NV		
3.000% due 20/04/2033	€ 6,500	7,033
European Union		
1.250% due 04/02/2043	8,000	6,112
Netherlands Government International Bond		
2.500% due 15/07/2033	5,600	6,040
Volkswagen Leasing GmbH		
4.000% due 11/04/2031	5,500	5,978
Air Products and Chemicals, Inc.		
4.600% due 08/02/2029	\$ 5,500	5,425
Protective Life Global Funding		
6.422% due 11/12/2024	5,000	5,020
ERAC USA Finance LLC		
3.800% due 01/11/2025	5,000	4,874
European Union		
2.625% due 04/02/2048	€ 5,160	4,863

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	SHARES	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	25,347,842	\$ 252,592
	PAR (0005)	
France Government International Bond 0.100% due 01/03/2025	€ 83,855	88,330
U.S. Treasury Inflation Protected Securities 2.375% due 15/10/2028 (b)	\$ 27,963	28,705
United Kingdom Gilt 0.125% due 22/03/2029	£ 18,155	22,941
European Union 3.000% due 04/12/2034	€ 19,400	20,539
European Union 3.125% due 05/12/2028	17,000	18,313
Kreditanstalt fuer Wiederaufbau 2.625% due 10/01/2034	16,000	17,033
United Kingdom Gilt 4.500% due 07/06/2028	£ 13,300	16,731
European Financial Stability Facility 2.625% due 16/07/2029	€ 15,400	16,263
U.S. Treasury Inflation Protected Securities 0.125% due 15/01/2030 (b)	\$ 17,424	15,911
Republic of Germany 0.100% due 15/04/2026	€ 14,595	15,384
U.S. Treasury Inflation Protected Securities 1.375% due 15/07/2033 (b)	\$ 16,027	15,383
France Government International Bond 0.100% due 01/03/2029	€ 13,947	14,687
U.S. Treasury Inflation Protected Securities 1.250% due 15/04/2028 (b)	\$ 14,639	14,317
United Kingdom Gilt 4.125% due 22/07/2029	£ 9,200	11,515
Italy Buoni Poliennali Del Tesoro 1.800% due 15/05/2036	€ 10,048	10,899
Italy Buoni Poliennali Del Tesoro 4.662% due 15/10/2028	9,900	10,849
United Kingdom Gilt 0.875% due 22/10/2029	£ 9,700	10,419
European Financial Stability Facility 2.875% due 13/02/2034	€ 8,600	9,065
European Union 3.250% due 04/07/2034	8,200	8,900

DESCRIPTION	SHARES	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	25,177,705	\$ 250,900
	PAR (0005)	
Italy Buoni Poliennali Del Tesoro 2.350% due 15/09/2024	€ 57,234	62,002
France Government International Bond 0.100% due 01/03/2025	57,714	61,473
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2024 (b)	\$ 57,206	56,382
U.S. Treasury Inflation Protected Securities 0.125% due 15/04/2025 (b)	47,957	46,703
U.S. Treasury Inflation Protected Securities 0.250% due 15/01/2025 (b)	47,193	46,041
Italy Buoni Poliennali Del Tesoro 1.400% due 26/05/2025	€ 40,964	43,368
U.S. Treasury Inflation Protected Securities 0.875% due 15/01/2029 (b)	\$ 27,720	26,473
European Union 3.000% due 04/12/2034	€ 19,400	20,562
United Kingdom Gilt 1.625% due 22/10/2028	£ 13,300	14,907
Italy Buoni Poliennali Del Tesoro 1.500% due 15/05/2029	€ 13,562	14,695
U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2026 (b)	\$ 11,313	10,992
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2025 (b)	11,313	10,988
U.S. Treasury Inflation Protected Securities 0.375% due 15/07/2025 (b)	11,205	10,973
United Kingdom Gilt 0.875% due 22/10/2029	£ 9,700	10,289
U.S. Treasury Inflation Protected Securities 0.375% due 15/01/2027 (b)	\$ 9,183	8,713
Nykredit Realkredit A/S 1.500% due 01/10/2052	DKK 74,872	8,482
Nykredit Realkredit A/S 3.000% due 01/10/2053	48,888	6,416
UniCredit SpA 3.375% due 31/01/2027	€ 4,100	4,381
European Union 3.125% due 05/12/2028	4,000	4,302

(a) The Global Low Duration Real Return Fund is investing in shares of an affiliated fund.

(b) Principal amount of security is adjusted for inflation.

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DESCRIPTION	SHARES	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	76,319,416	\$ 760,516
	PAR (0005)	
European Union 3.000% due 04/12/2034	€ 41,900	44,360
U.S. Treasury Inflation Protected Securities 1.375% due 15/07/2033 (b)	\$ 41,203	39,152
Kreditanstalt fuer Wiederaufbau 2.625% due 10/01/2034	€ 35,000	37,259
Italy Buoni Poliennali Del Tesoro 4.662% due 15/10/2028	20,100	22,028
European Financial Stability Facility 2.875% due 13/02/2034	18,700	19,712
U.S. Treasury Inflation Protected Securities 1.125% due 15/01/2033 (b)	\$ 21,669	19,703
Republic of Germany 0.100% due 15/04/2033	€ 13,374	14,072
U.S. Treasury Inflation Protected Securities 2.375% due 15/10/2028 (b)	\$ 12,647	12,762
Italy Buoni Poliennali Del Tesoro 1.800% due 15/05/2036	€ 10,450	11,321
U.S. Treasury Inflation Protected Securities 2.125% due 15/04/2029 (b)	\$ 11,235	11,181
United Kingdom Gilt 0.500% due 22/03/2050	£ 10,177	10,232
European Investment Bank 3.000% due 15/02/2039	€ 8,900	9,555
Cars Alliance Auto Loans Germany 4.099% due 18/01/2036	7,400	8,032
Revocar UG 4.168% due 21/02/2037	6,900	7,489
Auto ABS French Loans 4.148% due 24/07/2036	6,700	7,250
SC Germany S.A. Compartment Consumer 4.280% due 14/01/2038	6,300	6,749
BPCE Consumer Loans FCT 4.496% due 31/10/2042	6,300	6,728
E-Carat DE 0.000% due 25/11/2035	5,800	6,196
U.S. Treasury Inflation Protected Securities 2.125% due 15/02/2054 (b)	\$ 5,697	5,604

DESCRIPTION	SHARES	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	78,625,813	\$ 783,500
	PAR (0005)	
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2031 (b)	\$ 39,902	35,070
U.S. Treasury Inflation Protected Securities 0.375% due 15/07/2025 (b)	32,495	31,607
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2024 (b)	23,808	23,558
United Kingdom Gilt 1.250% due 22/11/2027	£ 14,398	19,026
United Kingdom Inflation-Linked Gilt 2.500% due 17/07/2024	3,700	17,794
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2024 (b)	\$ 17,183	17,082
U.S. Treasury Inflation Protected Securities 1.375% due 15/07/2033 (b)	17,528	16,640
Italy Buoni Poliennali Del Tesoro 0.400% due 15/05/2030	€ 10,842	11,084
Realkredit Danmark A/S 1.500% due 01/10/2053	DKK 84,898	9,443
European Investment Bank 3.000% due 15/02/2039	€ 8,900	9,344
Italy Buoni Poliennali Del Tesoro 1.250% due 15/09/2032	6,517	6,978
Nordea Kredit Realkreditaktieselskab 1.500% due 01/10/2053	DKK 55,500	6,360
Realkredit Danmark A/S 1.500% due 01/10/2050	50,768	5,814
Nykredit Realkredit A/S 2.000% due 01/10/2053	49,038	5,804
Nordea Kredit Realkreditaktieselskab 1.500% due 01/10/2053	35,425	3,943
Nordea Kredit Realkreditaktieselskab 0.500% due 01/10/2043	26,666	3,106
Uniform Mortgage-Backed Security 4.000% due 01/08/2052	\$ 3,121	2,905
Fannie Mae 4.000% due 01/09/2052	3,111	2,895
Friary PLC 5.783% due 21/10/2071	£ 2,200	2,812

(a) The Global Real Return Fund is investing in shares of an affiliated fund.

(b) Principal amount of security is adjusted for inflation.

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	SHARES	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	418,045,083	\$ 4,165,760
	PAR (0005)	
U.S. Treasury Notes 4.500% due 15/04/2027	\$ 1,673,100	1,660,615
U.S. Treasury Notes 4.500% due 31/03/2026	1,661,900	1,648,274
Uniform Mortgage-Backed Security 6.000% due 01/09/2053	722,907	713,048
Uniform Mortgage-Backed Security 6.500% due 01/02/2054	413,623	422,019
Uniform Mortgage-Backed Security 6.000% due 01/10/2053	324,293	319,795
Uniform Mortgage-Backed Security 6.500% due 01/12/2053	299,000	304,778
Uniform Mortgage-Backed Security 6.500% due 01/03/2054	287,982	294,157
Uniform Mortgage-Backed Security 6.500% due 01/01/2054	280,747	285,846
U.S. Treasury STRIPS 0.000% due 15/05/2026	300,000	271,014
U.S. Treasury STRIPS 0.000% due 15/02/2027	300,000	263,343
Uniform Mortgage-Backed Security 6.500% due 01/01/2054	236,443	240,996
Uniform Mortgage-Backed Security 6.500% due 01/03/2054	203,670	208,239
Uniform Mortgage-Backed Security 6.500% due 01/12/2053	196,563	200,539
Uniform Mortgage-Backed Security 6.500% due 01/11/2053	187,369	191,380
Uniform Mortgage-Backed Security 6.500% due 01/12/2053	182,585	186,408
U.S. Treasury STRIPS 0.000% due 15/08/2026	200,000	178,976
Towd Point Mortgage Funding PLC 0.000% due 20/07/2053	£ 136,700	169,993
Uniform Mortgage-Backed Security 6.500% due 01/11/2053	\$ 141,416	144,100
Mexico Government International Bond 7.500% due 03/06/2027	MXN 2,342,500	132,609

DESCRIPTION	SHARES	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	301,174,552	\$ 3,001,171
	PAR (0005)	
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2024 (b)	\$ 1,343,858	1,341,789
Fannie Mae 6.500% due 01/09/2053	1,298,051	1,324,852
Uniform Mortgage-Backed Security 6.000% due 01/09/2053	786,553	788,520
U.S. Treasury Inflation Protected Securities 0.500% due 15/04/2024 (b)	543,471	543,557
Fannie Mae 3.000% due 01/05/2052	595,552	508,266
Uniform Mortgage-Backed Security 3.000% due 01/07/2052	361,009	308,098
Ginnie Mae 5.500% due 20/07/2053	304,536	303,870
Uniform Mortgage-Backed Security 5.500% due 01/08/2053	284,231	281,611
Ginnie Mae 5.500% due 20/08/2053	269,145	268,546
Freddie Mac 3.000% due 01/07/2052	260,986	222,736
Israel Government International Bond 5.000% due 30/10/2026	€ 192,800	213,040
Fannie Mae 4.000% due 01/02/2053	\$ 184,121	171,553
Freddie Mac 5.000% due 01/08/2053	166,096	162,248
Uniform Mortgage-Backed Security 4.000% due 01/05/2053	163,399	152,330
Uniform Mortgage-Backed Security 4.000% due 01/02/2053	160,452	149,526
Russia Government International Bond 7.150% due 12/11/2025	RUB 20,520,713	135,460
Fannie Mae 4.000% due 01/07/2053	\$ 144,535	134,518
Freddie Mac 3.000% due 01/09/2052	141,501	120,762
Uniform Mortgage-Backed Security 6.500% due 01/10/2053	112,211	114,231

(a) The Income Fund is investing in shares of an affiliated fund.

(b) Principal amount of security is adjusted for inflation.

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DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	7,557,196	\$ 75,306
	PAR (000S)	
U.S. Treasury Notes 4.500% due 31/03/2026	\$ 11,400	11,315
Uniform Mortgage-Backed Security 6.000% due 01/02/2054	10,864	10,955
U.S. Treasury Notes 4.500% due 15/04/2027	11,000	10,930
U.S. Treasury Notes 4.000% due 31/01/2031	9,800	9,760
U.S. Treasury Inflation Protected Securities 1.375% due 15/07/2033 (b)	8,501	8,115
Uniform Mortgage-Backed Security 5.000% due 01/05/2054	7,773	7,440
Uniform Mortgage-Backed Security 6.500% due 01/12/2053	7,168	7,332
U.S. Treasury Notes 4.250% due 30/06/2029	6,800	6,708
Uniform Mortgage-Backed Security 6.500% due 01/01/2054	5,200	5,318
Uniform Mortgage-Backed Security 5.500% due 01/04/2054	5,133	5,026
Uniform Mortgage-Backed Security 6.500% due 01/04/2054	4,300	4,393
U.S. Treasury Notes 4.250% due 28/02/2029	3,300	3,285
Great Hall Mortgages PLC 5.813% due 18/06/2038	£ 2,400	2,916
Uniform Mortgage-Backed Security 4.500% due 01/04/2054	\$ 2,577	2,399
SLM Student Loan Trust 4.282% due 25/10/2039	€ 2,309	2,333
Marzio Finance SRL 4.685% due 28/05/2049	2,000	2,189
Stratton Hawksmoor PLC 6.733% due 25/02/2053	£ 1,700	2,125
Trinity Square PLC 0.000% due 15/07/2059	1,700	2,121
Great Hall Mortgages PLC 5.653% due 18/06/2039	1,500	1,847

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	7,546,606	\$ 75,200
	PAR (000S)	
U.S. Treasury Notes 4.000% due 31/01/2031	\$ 9,800	9,598
U.S. Treasury Notes 4.250% due 30/06/2029	6,800	6,700
U.S. Treasury Notes 4.250% due 28/02/2029	3,300	3,270
Fannie Mae 3.500% due 01/02/2053	3,064	2,780
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2024 (b)	2,253	2,249
Fannie Mae 3.500% due 01/05/2052	1,695	1,492
U.S. Treasury Inflation Protected Securities 0.500% due 15/04/2024 (b)	596	596
U.S. Treasury Notes 2.375% due 31/03/2029	500	455
TransDigm, Inc. 6.750% due 15/08/2028	300	303
GTCR W Merger Sub LLC 8.335% due 31/01/2031	250	251
Poseidon Bidco SASU 9.175% due 30/09/2028	€ 200	219
Fannie Mae 3.500% due 14/01/2045	\$ -	-
(a) The Income Fund II is investing in shares of an affiliated fund.		
(b) Principal amount of security is adjusted for inflation.		
Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.		
Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.		

DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	4,537,643	\$ 45,218
	PAR (000S)	
U.S. Treasury Inflation Protected Securities 1.750% due 15/01/2034 (b)	\$ 7,899	7,823
	SHARES	
Invesco Physical Gold ETC	27,660	6,184
	PAR (000S)	
Italy Buoni Poliennali Del Tesoro 1.800% due 15/05/2036	€ 3,682	3,989
Uniform Mortgage-Backed Security 4.000% due 01/12/2052	\$ 2,975	2,780
U.S. Treasury Inflation Protected Securities 2.375% due 15/10/2028 (b)	1,606	1,644
U.S. Treasury Inflation Protected Securities 2.125% due 15/02/2054 (b)	600	590
	SHARES	
Welltower, Inc.	4,700	446
Federal Realty Investment Trust	1,100	109
Healthpeak Properties, Inc.	5,500	106
	PAR (000S)	
U.S. Treasury Inflation Protected Securities 2.125% due 15/04/2029 (b)	\$ 100	100
Fannie Mae 4.000% due 01/07/2053	100	93
	SHARES	
Healthcare Realty Trust, Inc.	5,100	84
Regency Centers Corp.	1,100	70
Kimco Realty Corp.	3,400	64
Extra Space Storage, Inc.	400	63
Marathon Oil Corp.	1,800	51
Highwoods Properties, Inc.	2,100	49
COPT Defense Properties	1,900	46
Americold Realty Trust, Inc.	1,800	45

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	4,592,949	\$ 45,770
Invesco Physical Gold ETC	45,092	9,587
	PAR (000S)	
U.S. Treasury Inflation Protected Securities 1.750% due 15/01/2034 (b)	\$ 8,047	7,855
Italy Buoni Poliennali Del Tesoro 0.100% due 15/05/2033	€ 4,348	4,123
	SHARES	
Invesco Physical Gold ETC	19,960	4,003
	PAR (000S)	
Uniform Mortgage-Backed Security 4.000% due 01/12/2052	\$ 2,975	2,768
U.S. Treasury Inflation Protected Securities 0.125% due 15/04/2026 (b)	2,340	2,237
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2031 (b)	2,410	2,126
U.S. Treasury Inflation Protected Securities 0.875% due 15/01/2029 (b)	1,410	1,346
Nordea Kredit Realkreditaktieselskab 1.500% due 01/10/2053	DKK 10,067	1,120
United Kingdom Gilt 0.625% due 22/11/2042	£ 888	1,016
Italy Buoni Poliennali Del Tesoro 0.400% due 15/05/2030	€ 953	974
United Kingdom Gilt 4.125% due 22/07/2030	£ 200	870
Realkredit Danmark A/S 1.500% due 01/10/2053	DKK 7,434	827
Nykredit Realkredit A/S 1.000% due 01/10/2050	6,606	752
Jyske Realkredit A/S 1.000% due 01/10/2050	6,292	700
U.S. Treasury Inflation Protected Securities 1.000% due 15/02/2046 (b)	\$ 780	617
Nykredit Realkredit A/S 1.500% due 01/10/2052	DKK 4,000	456
United Kingdom Gilt 0.125% due 22/03/2051	£ 488	438
United Kingdom Gilt 0.125% due 22/03/2039	382	420

(a) The Inflation Multi-Asset Fund is investing in shares of an affiliated fund.

(b) Principal amount of security is adjusted for inflation.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	PAR (0005)	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
U.S. Treasury Notes 4.875% due 31/05/2026	\$ 142,600	\$ 142,697
U.S. Treasury Notes 4.250% due 31/01/2026	111,500	111,020
	SHARES	
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	10,113,393	100,780
	PAR (0005)	
U.S. Treasury Notes 4.500% due 31/03/2026	\$ 69,000	68,502
U.S. Treasury Notes 4.250% due 31/12/2024	21,000	20,882
U.S. Treasury Notes 4.250% due 31/05/2025	19,800	19,682
Brazil Letras do Tesouro Nacional 0.000% due 01/04/2025	BRL 77,400	13,229
U.S. Treasury Notes 4.250% due 30/06/2029	\$ 8,300	7,711
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032 (b)	5,503	5,006
U.S. Treasury Inflation Protected Securities 1.125% due 15/01/2033 (b)	5,161	4,857
U.S. Treasury Notes 4.875% due 30/04/2026	4,600	4,589
Republic of Poland Government International Bond 4.625% due 18/03/2029	2,400	2,382
AbbVie, Inc. 4.800% due 15/03/2027	2,200	2,197
Morgan Stanley 4.361% due 19/03/2027	€ 2,000	2,177
BPCE S.A. 6.612% due 19/10/2027	\$ 2,100	2,158
Morgan Stanley 6.374% due 13/04/2028	2,000	2,000
General Motors Financial Co., Inc. 5.400% due 08/05/2027	2,000	1,998
Cassa Depositi e Prestiti SpA 5.875% due 30/04/2029	2,000	1,983
Citibank N.A. 5.438% due 30/04/2026	1,900	1,900
Southern California Edison Co. 5.350% due 01/03/2026	1,800	1,800

DESCRIPTION	PAR (0005)	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
U.S. Treasury Notes 4.250% due 30/06/2029	\$ 148,100	\$ 137,578
U.S. Treasury Notes 4.250% due 31/01/2026	111,500	110,274
	SHARES	
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	9,984,850	99,500
	PAR (0005)	
U.S. Treasury Notes 4.250% due 31/12/2024	\$ 86,300	85,804
U.S. Treasury Notes 4.500% due 31/03/2026	69,000	68,540
U.S. Treasury Notes 5.000% due 31/08/2025	47,600	47,864
U.S. Treasury Notes 5.000% due 30/09/2025	42,000	42,259
U.S. Treasury Notes 4.250% due 31/05/2025	39,600	39,365
U.S. Treasury Notes 4.750% due 31/07/2025	39,300	39,360
U.S. Treasury Notes 4.375% due 30/11/2028	31,200	31,527
U.S. Treasury Notes 4.875% due 30/11/2025	27,600	27,765
U.S. Treasury Notes 0.250% due 31/05/2025	27,900	26,320
Brazil Letras do Tesouro Nacional 0.000% due 01/07/2024	BRL 71,800	13,252
	SHARES	
PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (a)	121,800	12,151
	PAR (0005)	
Expedia Group, Inc. 5.000% due 15/02/2026	\$ 3,393	3,357
Societe Generale S.A. 2.625% due 22/01/2025	2,500	2,427
CPI Property Group S.A. 2.750% due 12/05/2026	€ 2,200	2,171
Morgan Stanley 4.361% due 19/03/2027	2,000	2,137
Freddie Mac 4.000% due 01/09/2052	\$ 966	899
Fannie Mae 5.000% due 01/08/2053	394	387

(a) The Low Average Duration Fund is investing in shares of an affiliated fund.

(b) Principal amount of security is adjusted for inflation.

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	SHARES	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	24,014,235	\$ 239,290
	PAR (0005)	
U.S. Treasury Inflation Protected Securities 3.875% due 15/04/2029 (b)	\$ 33,292	36,590
Uniform Mortgage-Backed Security 5.500% due 01/03/2054	20,542	20,021
U.S. Treasury Notes 4.625% due 30/04/2029	17,800	17,773
Uniform Mortgage-Backed Security 4.000% due 01/05/2049	10,888	10,124
U.S. Treasury Inflation Protected Securities 2.125% due 15/04/2029 (b)	10,011	9,961
Bank of America Corp. 5.202% due 25/04/2029	4,700	4,709
Lloyds Banking Group PLC 5.462% due 05/01/2028	4,353	4,353
United Kingdom Gilt 0.500% due 31/01/2029	£ 4,000	4,303
Jubilee Place BV 4.519% due 17/09/2060	€ 4,000	4,282
Caisse de Refinancement de l'Habitat S.A. 2.750% due 12/01/2029	3,800	4,138
Bayer U.S. Finance LLC 6.125% due 21/11/2026	\$ 3,477	3,504
Las Vegas Sands Corp. 6.000% due 15/08/2029	3,400	3,398
PVH Corp. 4.125% due 16/07/2029	€ 3,100	3,356
Toyota Motor Finance Netherlands BV 3.125% due 11/01/2027	3,000	3,280
DBS Bank Ltd. 3.209% due 19/08/2026	3,000	3,227
Bank of Nova Scotia 3.500% due 17/04/2029	3,000	3,219
Enel Finance International NV 5.125% due 26/06/2029	\$ 3,200	3,164
Banco Bilbao Vizcaya Argentaria S.A. 5.381% due 13/03/2029	3,000	3,000
AerCap Ireland Capital DAC 2.450% due 29/10/2026	3,200	2,953

DESCRIPTION	SHARES	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	25,067,648	\$ 249,800
	PAR (0005)	
U.S. Treasury Notes 4.625% due 30/04/2029	\$ 17,800	17,894
U.S. Treasury Notes 4.375% due 31/10/2024	17,100	17,025
U.S. Treasury Notes 4.125% due 31/01/2025	13,700	13,616
Bank of America Corp. 2.375% due 19/06/2024	€ 10,200	11,035
U.S. Treasury Inflation Protected Securities 3.875% due 15/04/2029 (b)	\$ 9,402	10,151
France Government International Bond 0.000% due 25/03/2025	€ 9,000	9,462
South Africa Government International Bond 10.500% due 21/12/2026	ZAR 139,500	7,527
Republic of Germany 2.500% due 13/03/2025	€ 6,700	7,253
Marriott International, Inc. 5.550% due 15/10/2028	\$ 5,500	5,570
Societe Generale S.A. 1.488% due 14/12/2026	5,500	5,070
Cheniere Energy, Inc. 4.625% due 15/10/2028	5,269	5,061
Lloyds Banking Group PLC 5.462% due 05/01/2028	4,100	4,076
Energy Transfer LP 5.550% due 15/02/2028	4,000	4,022
Toyota Motor Finance Netherlands BV 3.125% due 11/01/2027	€ 3,000	3,252
American Tower Corp. 5.800% due 15/11/2028	\$ 3,000	3,056
Enbridge, Inc. 5.900% due 15/11/2026	3,000	3,053
CenterPoint Energy Houston Electric LLC 5.200% due 01/10/2028	3,000	3,032
Volkswagen Group of America Finance LLC 6.298% due 07/06/2024	3,000	3,005
Banco Bilbao Vizcaya Argentaria S.A. 5.381% due 13/03/2029	3,000	2,997

(a) The Low Duration Global Investment Grade Credit Fund is investing in shares of an affiliated fund.

(b) Principal amount of security is adjusted for inflation.

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	SHARES	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	11,096,393	\$ 110,576
	PAR (0005)	
Hayfin Emerald CLO DAC 0.000% due 18/07/2038	€ 21,000	22,798
Market Bidco Ltd. 8.578% due 04/11/2027	21,400	22,381
Towd Point Mortgage Funding PLC 0.000% due 20/07/2053	£ 17,800	22,135
Jubilee Place BV 4.519% due 17/09/2060	€ 20,600	22,053
Trinity Square PLC 0.000% due 15/07/2059	£ 17,500	22,052
Towd Point Mortgage Funding PLC 6.634% due 20/02/2054	16,851	21,135
Stratton Mortgage Funding PLC 0.000% due 25/06/2049	14,400	18,344
Mortimer BTL PLC 6.403% due 22/12/2056	12,962	16,478
Auto ABS Italian Stella Loans SRL 4.372% due 29/12/2036	€ 12,400	13,357
Mexico Government International Bond 2.750% due 27/11/2031	MXN 244,997	12,648
St. Paul's CLO DAC 4.712% due 25/04/2030	€ 11,318	12,053
TransDigm, Inc. 8.595% due 28/02/2031	\$ 11,987	12,052
Cumulus Static CLO DAC 5.025% due 15/11/2033	€ 10,900	11,794
Marzio Finance SRL 4.472% due 28/09/2049	10,900	11,687
ING Groep NV 3.875% due 12/08/2029	10,500	11,251
JAB Holdings BV 4.375% due 25/04/2034	10,400	11,198
JPMorgan Chase & Co. 5.581% due 22/04/2030	\$ 11,100	11,100
Wells Fargo & Co. 5.707% due 22/04/2028	11,100	11,100
Freddie Mac 4.750% due 25/07/2056	11,500	11,033
Stratton Mortgage Funding PLC 6.134% due 28/06/2050	£ 8,400	10,659
Venture Global LNG, Inc. 9.500% due 01/02/2029	\$ 9,900	10,643
Fieldstone Mortgage Investment Trust 6.240% due 25/12/2035	12,460	10,520
GLP Capital LP 5.300% due 15/01/2029	10,800	10,496
Stratton Mortgage Funding PLC 0.000% due 20/06/2060	£ 8,000	10,142
CVC Cordatus Loan Fund DAC 4.608% due 15/08/2032	€ 9,385	10,135
Precise Mortgage Funding PLC 6.190% due 16/07/2060	£ 7,900	10,076
Imperial Brands Finance Netherlands BV 5.250% due 15/02/2031	€ 8,900	10,045
Boeing Co. 4.875% due 01/05/2025	\$ 9,800	9,725
JDE Peet's NV 4.500% due 23/01/2034	€ 8,400	9,383
Towd Point Mortgage Trust 3.250% due 25/03/2058	\$ 9,524	9,186
CVC Cordatus Opportunity Loan Fund DAC 5.289% due 15/08/2033	€ 8,500	9,182
Barclays PLC 4.506% due 31/01/2033	8,500	9,120
Banco Bilbao Vizcaya Argentaria S.A. 5.381% due 13/03/2029	\$ 9,000	9,000
Palmer Square BDC CLO Ltd. 6.925% due 15/07/2037	8,700	8,700
Morgan Stanley 4.813% due 25/10/2028	€ 7,616	8,503
Ford Motor Credit Co. LLC 6.125% due 08/03/2034	\$ 8,400	8,391

DESCRIPTION	SHARES	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	8,038,234	\$ 80,100
	PAR (0005)	
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2024 (b)	\$ 31,948	31,898
U.S. Treasury Inflation Protected Securities 0.500% due 15/04/2024 (b)	9,721	9,723
Aroundtown S.A. 1.500% due 28/05/2026	€ 8,700	8,643
Ford Motor Credit Co. LLC 6.125% due 08/03/2034	\$ 7,800	7,582
Sandoz Finance BV 3.970% due 17/04/2027	€ 5,400	6,008
AIB Group PLC 5.250% due 23/10/2031	5,000	5,804
T-Mobile USA, Inc. 4.800% due 15/07/2028	\$ 5,500	5,466
Volkswagen Leasing GmbH 3.625% due 11/10/2026	€ 4,400	4,758
RTX Corp. 5.750% due 15/01/2029	\$ 4,000	4,155
Community Health Systems, Inc. 5.625% due 15/03/2027	3,393	3,152
Banca Monte dei Paschi di Siena SpA 6.750% due 02/03/2026	€ 2,654	2,894
Rolls-Royce PLC 3.375% due 18/06/2026	£ 2,059	2,497
Israel Government International Bond 5.000% due 30/10/2026	€ 2,100	2,321
TransDigm, Inc. 8.595% due 28/02/2031	\$ 2,200	2,211
Market Bidco Finco PLC 4.750% due 04/11/2027	€ 2,100	2,140
Altice France S.A. 8.125% due 01/02/2027	\$ 2,100	1,892
Poseidon Bidco SASU 9.175% due 30/09/2028	€ 1,600	1,751
Goldman Sachs Group, Inc. 3.750% due 25/02/2026	\$ 1,400	1,363
Sands China Ltd. 4.050% due 08/01/2026	1,200	1,149

(a) The Low Duration Income Fund is investing in shares of an affiliated fund.

(b) Principal amount of security is adjusted for inflation.

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	SHARES	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund	3,440,024	\$ 34,280
	PAR (0005)	
Brazil Letras do Tesouro Nacional 0.000% due 01/04/2025	BRL 68,200	11,658
U.S. Treasury Notes 4.875% due 30/04/2026	\$ 4,400	4,389
Freddie Mac 2.000% due 25/11/2050	21,138	2,523
Freddie Mac 2.000% due 25/02/2051	18,253	2,212
Fannie Mae 3.500% due 25/01/2051	10,850	2,034
Broadcom, Inc. 0.000% due 14/08/2026	1,500	1,496
Athene Global Funding 4.823% due 23/02/2027	€ 1,200	1,297
Peru Government International Bond 6.950% due 12/08/2031	PEN 4,800	1,286
Enel Finance International NV 5.125% due 26/06/2029	\$ 1,300	1,285
Peru Government International Bond 6.150% due 12/08/2032	PEN 4,600	1,157
Volkswagen Leasing GmbH 3.625% due 11/10/2026	€ 1,000	1,092
Freddie Mac 3.500% due 25/05/2051	\$ 5,856	1,065
Cape Lookout Re Ltd. 13.355% due 05/04/2027	700	700
Polestar Re Ltd. 18.605% due 07/01/2027	700	700
Freddie Mac 2.500% due 25/06/2051	4,518	664
Panama Infrastructure Receivable Purchaser PLC 0.000% due 05/04/2032	1,048	631
Schaeffler AG 4.500% due 28/03/2030	€ 500	540
TER Finance Jersey Ltd. 7.020% due 02/01/2025	\$ 500	471
Freddie Mac 3.500% due 25/12/2051	2,430	437

DESCRIPTION	SHARES	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	3,331,735	\$ 33,200
	PAR (0005)	
U.S. Treasury Notes 2.125% due 30/09/2024	\$ 17,000	16,689
Brazil Letras do Tesouro Nacional 0.000% due 01/07/2024	BRL 63,100	11,648
Cedar Funding CLO Ltd. 6.586% due 20/01/2031	\$ 4,069	4,076
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032 (b)	4,119	3,715
CPI Property Group S.A. 1.750% due 14/01/2030	€ 2,700	2,104
Virgin Media Secured Finance PLC 4.250% due 15/01/2030	£ 1,800	1,996
UBS AG 0.250% due 01/09/2028	€ 2,000	1,858
Altice France S.A. 4.250% due 15/10/2029	2,000	1,662
IRB Holding Corp. 8.179% due 15/12/2027	\$ 1,500	1,498
AES Corp. 5.450% due 01/06/2028	1,400	1,399
DAE Funding LLC 3.375% due 20/03/2028	1,400	1,289
Barclays PLC 7.125% due 15/06/2025	£ 1,000	1,234
CTP NV 0.625% due 27/09/2026	€ 1,200	1,193
Kennedy Wilson Europe Real Estate Ltd. 3.250% due 12/11/2025	1,100	1,117
TP ICAP Finance PLC 5.250% due 29/05/2026	£ 900	1,110
NE Property BV 2.000% due 20/01/2030	€ 1,100	1,007
United Airlines, Inc. 4.375% due 15/04/2026	\$ 800	772
Apidos CLO 6.596% due 20/04/2031	765	766
Wells Fargo Home Equity Asset-Backed Securities Trust 6.060% due 25/04/2037	1,000	693

(a) The Low Duration Opportunities Fund is investing in shares of an affiliated fund.

(b) Principal amount of security is adjusted for inflation.

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	PAR (0005)	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
Prologis International Funding S.A. 0.875% due 09/07/2029	€ 125	\$ 115
Electricite de France S.A. 4.125% due 17/06/2031	100	107
NXP BV 2.500% due 11/05/2031	\$ 50	42
Volkswagen Leasing GmbH 4.000% due 11/04/2031	€ 30	33
Volkswagen Leasing GmbH 3.625% due 11/10/2026	30	32
Romania Government International Bond 5.375% due 22/03/2031	30	32
Goldman Sachs Group, Inc. 0.855% due 12/02/2026	\$ 30	29
Morgan Stanley 6.407% due 01/11/2029	25	26
Kilroy Realty LP 2.650% due 15/11/2033	20	15

DESCRIPTION	PAR (0005)	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
Mizuho Financial Group, Inc. 0.214% due 07/10/2025	€ 100	\$ 103
Fraport AG Frankfurt Airport Services Worldwide 1.875% due 31/03/2028	27	27
Hilton Domestic Operating Co., Inc. 3.625% due 15/02/2032	\$ 20	17

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	SHARES	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	484,965	\$ 4,833
TC Energy Corp.	84,600	3,316
Enbridge, Inc.	91,100	3,229
	PAR (0005)	
Venture Global LNG, Inc. 9.875% due 01/02/2032	\$ 2,350	2,463
	SHARES	
EQT Corp.	41,200	1,679
Chesapeake Energy Corp.	18,400	1,648
Parkland Corp.	34,600	1,079
Cheniere Energy, Inc.	5,900	942
DTE Midstream LLC	11,200	744
Kinder Morgan, Inc.	27,600	525
Williams Cos., Inc.	11,600	418
	PAR (0005)	
Vital Energy, Inc. 7.875% due 15/04/2032	\$ 100	101

DESCRIPTION	SHARES	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	361,269	\$ 3,600
Targa Resources Corp.	25,200	2,837
Diamondback Energy, Inc.	13,000	2,355
Marathon Oil Corp.	74,500	2,001
Chesapeake Energy Corp.	22,500	1,759
Occidental Petroleum Corp.	28,366	1,693
Cheniere Energy, Inc.	8,900	1,395
EQT Corp.	31,800	1,219
Enbridge, Inc.	28,900	1,023
Antero Resources Corp.	37,700	945
Devon Energy Corp.	19,700	885
Williams Cos., Inc.	19,200	753
DTE Midstream LLC	8,400	490
ONEOK, Inc.	4,300	332
Hess Midstream LP	9,110	289

(a) The PIMCO MLP & Energy Infrastructure Fund is investing in shares of an affiliated fund.

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	PAR (000S)	COST (000S)
PURCHASES THROUGH 30 JUNE 2024		
Fannie Mae 6.335% due 25/01/2054	\$ 16,800	\$ 16,808
Stratton Mortgage Funding PLC 0.000% due 25/06/2049	£ 10,600	13,503
Towd Point Mortgage Funding PLC 0.000% due 20/07/2053	10,600	13,182
NovaStar Mortgage Funding Trust 5.720% due 25/03/2037	\$ 18,621	11,684
Domi BV 4.419% due 15/06/2056	€ 10,600	11,497
Blackrock European CLO DAC 4.526% due 15/10/2031	10,039	10,584
Ginnie Mae 6.200% due 01/08/2074	\$ 10,300	10,308
Trinity Square PLC 0.000% due 15/07/2059	£ 6,400	8,065
Fannie Mae 2.000% due 25/06/2052	\$ 56,623	6,742
Uniform Mortgage-Backed Security 6.000% due 01/02/2054	6,034	6,168
Seasoned Loans Structured Transaction Trust 6.305% due 25/05/2034	5,400	5,407
Uniform Mortgage-Backed Security 5.000% due 01/02/2054	5,420	5,280
Countrywide Alternative Loan Trust 5.740% due 25/04/2047	5,485	4,778
Fannie Mae 5.810% due 01/06/2031	4,300	4,331
Atlas Funding PLC 0.000% due 20/09/2061	£ 3,200	4,068
Fannie Mae 5.270% due 01/08/2032	\$ 3,870	3,988
CVC Cordatus Opportunity Loan Fund DAC 5.289% due 15/08/2033	€ 3,500	3,781
Fannie Mae 5.570% due 01/01/2030	\$ 3,630	3,741
Palmer Square European Loan Funding DAC 5.123% due 15/08/2033	€ 2,800	3,027
Auburn PLC 0.000% due 20/07/2045	£ 2,400	3,011
GoldenTree Loan Management EUR CLO DAC 4.717% due 20/04/2034	€ 2,800	2,994
Uniform Mortgage-Backed Security 5.500% due 01/03/2054	\$ 2,894	2,849
Marzio Finance SRL 4.472% due 28/09/2049	€ 2,600	2,788
Uniform Mortgage-Backed Security 4.000% due 01/05/2049	\$ 2,927	2,721
Palmer Square European Loan Funding DAC 5.943% due 15/08/2033	€ 2,500	2,703
Dryden Euro CLO DAC 5.656% due 15/10/2032	2,500	2,657
Rockford Tower Europe CLO DAC 5.220% due 24/04/2037	2,400	2,601

DESCRIPTION	PAR (000S)	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2024		
Freddie Mac 3.500% due 01/06/2052	\$ 2,193	\$ 1,991
DBGS Mortgage Trust 6.926% due 15/06/2033	2,422	1,865
Freddie Mac 4.000% due 01/11/2038	1,738	1,669
Ginnie Mae 3.000% due 20/01/2052	11,646	1,630
Freddie Mac 4.000% due 01/04/2039	1,628	1,563
Freddie Mac 4.000% due 01/05/2039	1,623	1,553
Freddie Mac 4.000% due 01/07/2039	1,408	1,352
U.S. Treasury Inflation Protected Securities 0.500% due 15/04/2024 (a)	1,131	1,134
Fannie Mae 4.000% due 25/06/2050	4,583	917
Verus Securitization Trust 3.195% due 25/10/2063	1,000	855
Fannie Mae 0.000% due 25/02/2052	55,619	821
Fannie Mae 4.000% due 01/05/2038	828	795
Fannie Mae 3.000% due 01/07/2052	884	746
Freddie Mac 4.000% due 01/08/2038	575	552
Freddie Mac 4.500% due 25/05/2050	685	155

(a) Principal amount of security is adjusted for inflation.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	SHARES	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	23,091,613	\$ 230,114
	PAR (0005)	
U.S. Treasury Inflation Protected Securities 0.375% due 15/07/2025 (b)	\$ 95,320	92,962
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2025 (b)	37,272	36,058
Fannie Mae 2.520% due 01/03/2025	22,000	21,387
U.S. Treasury Inflation Protected Securities 1.750% due 15/01/2034 (b)	14,881	14,478
Fannie Mae 3.210% due 01/07/2026	14,675	14,134
Trinitas CLO Ltd. 6.663% due 25/01/2034	13,500	13,500
Citibank N.A. 5.438% due 30/04/2026	12,650	12,650
Fannie Mae 2.170% due 01/09/2026	13,412	12,582
Fannie Mae 3.100% due 01/01/2026	12,600	12,148
Wells Fargo & Co. 2.393% due 02/06/2028	12,300	11,322
Uniform Mortgage-Backed Security 6.000% due 01/04/2054	10,433	10,492
Uniform Mortgage-Backed Security 6.500% due 01/02/2054	10,203	10,426
Fannie Mae 3.230% due 01/05/2026	10,775	10,396
JPMorgan Chase & Co. 3.509% due 23/01/2029	11,000	10,391
Citigroup, Inc. 3.520% due 27/10/2028	10,800	10,202
Silverstone Master Issuer PLC 5.703% due 21/01/2070	£ 7,900	10,036
Toronto-Dominion Bank 4.994% due 05/04/2029	\$ 9,900	9,900
Bank of America Corp. 3.593% due 21/07/2028	9,100	8,656
Uniform Mortgage-Backed Security 6.500% due 01/02/2054	8,404	8,588

DESCRIPTION	SHARES	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	7,857,560	\$ 78,300
	PAR (0005)	
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2024 (b)	\$ 34,002	33,951
Citibank N.A. 5.864% due 29/09/2025	11,200	11,368
Dutch Property Finance BV 5.702% due 28/04/2050	€ 9,579	10,365
Wells Fargo Bank N.A. 5.550% due 01/08/2025	\$ 6,400	6,453
Bank of America N.A. 5.650% due 18/08/2025	6,100	6,162
JPMorgan Chase & Co. 2.301% due 15/10/2025	700	683
Deutsche Bank S.A. Espanola 3.625% due 23/11/2026	€ 600	665
Home Equity Asset Trust 4.925% due 25/10/2035	\$ 100	97
(a) The StocksPLUS™ Fund is investing in shares of an affiliated fund.		
(b) Principal amount of security is adjusted for inflation.		
Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.		
Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.		

DESCRIPTION	PAR (0005)	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
Stratton Mortgage Funding PLC 0.000% due 25/06/2049	£ 250	\$ 318
Hayfin Emerald CLO DAC 0.000% due 18/07/2038	€ 250	271
	SHARES	
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	21,579	215
	PAR (0005)	
Stratton Mortgage Funding PLC 6.134% due 28/06/2050	£ 100	127
Marzio Finance SRL 4.472% due 28/09/2049	€ 100	107
U.S. Treasury Inflation Protected Securities 2.125% due 15/04/2029 (b)	\$ 101	101
JPMorgan Chase & Co. 5.040% due 23/01/2028	100	100
Morgan Stanley Bank N.A. 4.952% due 14/01/2028	100	100
Uniform Mortgage-Backed Security 6.000% due 01/04/2054	99	100
Japan Treasury Bills 0.000% due 17/09/2024	¥ —	—
Japan Treasury Bills 0.000% due 20/05/2024	—	—
Japan Treasury Bills 0.000% due 01/07/2024	—	—
Japan Treasury Bills 0.000% due 24/09/2024	—	—
Japan Treasury Bills 0.000% due 08/04/2024	—	—
Japan Treasury Bills 0.000% due 17/06/2024	—	—
Japan Treasury Bills 0.000% due 26/08/2024	—	—
Japan Treasury Bills 0.000% due 09/09/2024	—	—
Japan Treasury Bills 0.000% due 27/05/2024	—	—

DESCRIPTION	PAR (0005)	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
Wells Fargo & Co. 1.338% due 04/05/2025	€ 100	\$ 109
Frost CMBS DAC 5.083% due 20/11/2033	98	104
Bank of America N.A. 5.650% due 18/08/2025	\$ 100	101
	SHARES	
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	10,035	100
	PAR (0005)	
Nykredit Realkredit A/S 1.500% due 01/10/2052	DKK 400	46
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032 (b)	\$ 25	23

(a) The PIMCO StocksPLUS™ AR Fund is investing in shares of an affiliated fund.

(b) Principal amount of security is adjusted for inflation.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	9,117,219	\$ 90,853
	PAR (000S)	
Fannie Mae 4.000% due 01/10/2052	\$ 11,007	10,288
U.S. Treasury Notes 4.500% due 15/04/2027	7,000	6,948
U.S. Treasury Notes 4.500% due 31/03/2026	6,800	6,744
	SHARES	
Home Depot, Inc.	6,920	2,324
Philip Morris International, Inc.	16,193	1,652
	PAR (000S)	
Towd Point Mortgage Funding PLC 0.000% due 20/07/2053	£ 1,300	1,617
Palmer Square BDC CLO Ltd. 6.925% due 15/07/2037	\$ 1,600	1,600
	SHARES	
Rio Tinto PLC	22,949	1,536
Target Corp.	8,143	1,365
BlackRock, Inc.	1,608	1,253
Cummins, Inc.	4,253	1,220
QUALCOMM, Inc.	7,135	1,038
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	2,187	990
British American Tobacco PLC	31,528	985
BHP Group Ltd.	31,056	929
	PAR (000S)	
Fannie Mae 4.000% due 01/07/2053	\$ 968	905
	SHARES	
Gilead Sciences, Inc.	12,509	894
Devon Energy Corp.	18,985	888
	PAR (000S)	
Corestate Capital Holding S.A. (8.000% Cash or 9.000% PIK) 8.000% due 31/12/2026	€ 700	853

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	9,081,704	\$ 90,500
	PAR (000S)	
Fannie Mae 4.000% due 01/10/2052	\$ 11,007	10,242
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2024 (b)	5,296	5,288
U.S. Treasury Inflation Protected Securities 0.500% due 15/04/2024 (b)	3,468	3,468
	SHARES	
Procter & Gamble Co.	13,331	2,143
Nintendo Co. Ltd.	32,700	1,751
	PAR (000S)	
Societe Generale S.A. 6.446% due 10/01/2029	\$ 1,700	1,746
Israel Government International Bond 3.800% due 13/05/2060	2,400	1,632
UBS Group AG 3.869% due 12/01/2029	1,670	1,569
South Africa Government International Bond 10.500% due 21/12/2026	ZAR 26,100	1,435
Russia Government International Bond 7.150% due 12/11/2025	RUB 214,863	1,418
	SHARES	
Apartment Income REIT Corp.	35,975	1,385
Merck & Co., Inc.	10,342	1,350
	PAR (000S)	
Ginnie Mae 5.500% due 20/07/2053	\$ 1,335	1,332
Israel Government International Bond 5.000% due 30/10/2026	€ 1,200	1,326
Ginnie Mae 5.500% due 20/08/2053	\$ 1,251	1,249
Pacific Gas & Electric Co. 4.950% due 01/07/2050	1,481	1,248
	SHARES	
CRH PLC	15,380	1,244
Mitsubishi Corp.	50,400	1,093
Electronic Arts, Inc.	8,023	1,076

(a) The Strategic Income Fund is investing in shares of an affiliated fund.

(b) Principal amount of security is adjusted for inflation.

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	SHARES	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	80,060,089	\$ 797,793
	PAR (0005)	
Fannie Mae 4.000% due 01/10/2052	\$ 32,997	30,842
United Kingdom Gilt 4.375% due 31/07/2054	£ 19,890	24,923
Uniform Mortgage-Backed Security 4.000% due 01/11/2052	\$ 19,576	18,298
Mexico Government International Bond 7.000% due 03/09/2026	MXN 324,000	18,226
BNP Paribas S.A. 5.497% due 20/05/2030	\$ 11,100	11,084
BPCE S.A. 3.875% due 11/01/2029	€ 9,500	10,352
Towd Point Mortgage Funding PLC 0.000% due 20/07/2053	£ 8,200	10,197
U.S. Treasury Inflation Protected Securities 0.125% due 15/04/2025	\$ 10,219	9,928
UBS Group AG 4.125% due 09/06/2033	€ 8,300	9,004
Morgan Stanley Bank N.A. 6.436% due 14/01/2028	\$ 8,800	8,800
PacifiCorp 5.300% due 15/02/2031	8,800	8,785
Citigroup, Inc. 5.174% due 13/02/2030	8,700	8,700
Saudi Arabia Government International Bond 4.750% due 16/01/2030	8,700	8,639
Brazil Government International Bond 6.125% due 15/03/2034	8,700	8,554
Cooperatieve Rabobank UA 5.447% due 05/03/2030	8,400	8,400
Southern California Edison Co. 5.350% due 01/03/2026	8,400	8,400
Banco Santander S.A. 5.552% due 14/03/2028	8,400	8,400
Bank of America Corp. 3.824% due 20/01/2028	8,700	8,347
Credit Agricole S.A. 6.316% due 03/10/2029	7,500	7,724

DESCRIPTION	SHARES	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	82860408	\$ 825700
	PAR (0005)	
Uniform Mortgage-Backed Security 5.000% due 01/04/2053	\$ 59,734	58427
Freddie Mac 5.000% due 01/04/2053	39,312	38452
Freddie Mac 5.000% due 01/05/2053	32,803	32086
Fannie Mae 4.000% due 01/10/2052	32,997	30705
Fannie Mae 3.000% due 01/05/2052	35,011	29410
Canada Government International Bond 2.250% due 01/12/2029	CAD 38,600	26161
U.S. Treasury Bonds 1.625% due 15/11/2050	\$ 35,800	19640
Uniform Mortgage-Backed Security 4.000% due 01/11/2052	19,577	18217
U.S. Treasury Notes 1.750% due 30/06/2024	16,700	16423
Uniform Mortgage-Backed Security 3.000% due 01/07/2052	17,523	14750
U.S. Treasury Bonds 1.375% due 15/08/2050	24,100	12348
U.S. Treasury Inflation Protected Securities 0.500% due 15/04/2024	10,465	10456
ONEOK, Inc. 6.625% due 01/09/2053	7,900	8445
U.S. Treasury Bonds 3.250% due 15/05/2042	9,900	8285
Ecopetrol S.A. 8.375% due 19/01/2036	6,800	6803
Fannie Mae 3.500% due 01/08/2052	7,380	6700
Uniform Mortgage-Backed Security 4.000% due 01/10/2052	6,999	6513
G City Europe Ltd. 4.250% due 11/09/2025	€ 6,300	6505
U.S. Treasury Bonds 3.000% due 15/02/2049	\$ 8,100	6313

(a) The Total Return Bond Fund is investing in shares of an affiliated fund.

(b) Principal amount of security is adjusted for inflation.

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DESCRIPTION	SHARES	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	444,716	\$ 4,432
	PAR (0005)	
Freddie Mac 5.700% due 06/03/2026	\$ 3,000	3,000
Mitsubishi HC Capital, Inc. 3.637% due 13/04/2025	2,301	2,248
Danske Bank A/S 6.466% due 09/01/2026	2,000	2,013
Federal Home Loan Bank 6.000% due 03/05/2027	2,000	2,000
HSBC Holdings PLC 0.976% due 24/05/2025	2,000	1,996
Ally Financial, Inc. 5.125% due 30/09/2024	2,000	1,992
Swedbank AB 5.337% due 20/09/2027	2,000	1,974
AES Corp. 3.300% due 15/07/2025	2,000	1,946
Carrier Global Corp. 2.242% due 15/02/2025	2,000	1,938
Sumitomo Mitsui Financial Group, Inc. 6.785% due 13/01/2026	1,900	1,928
Svenska Handelsbanken AB 6.281% due 10/06/2025	1,900	1,911
Svenska Handelsbanken AB 6.031% due 28/05/2027	1,900	1,902
Southwest Airlines Co. 5.250% due 04/05/2025	1,900	1,893
BNP Paribas S.A. 3.375% due 09/01/2025	1,900	1,863
Bank of Queensland Ltd. 5.440% due 14/05/2025	AUD 2,800	1,851
Cooperatieve Rabobank UA 6.064% due 09/01/2026	\$ 1,800	1,809
HCA, Inc. 5.375% due 01/02/2025	1,800	1,795
Warnermedia Holdings, Inc. 3.638% due 15/03/2025	1,800	1,764
Zimmer Biomet Holdings, Inc. 1.450% due 22/11/2024	1,800	1,744
Citigroup, Inc. 6.048% due 30/10/2024	1,700	1,702
Morgan Stanley 3.620% due 17/04/2025	1,600	1,594
American Honda Finance Corp. 6.139% due 23/04/2025	1,500	1,506
Nordea Bank Abp 6.114% due 19/03/2027	1,500	1,503
Athene Global Funding 6.049% due 24/05/2024	1,500	1,499
NatWest Group PLC 4.269% due 22/03/2025	1,500	1,496
Credit Agricole S.A. 3.250% due 04/10/2024	1,500	1,484
Black Hills Corp. 1.037% due 23/08/2024	1,500	1,483
VMware LLC 4.500% due 15/05/2025	1,500	1,483
TD SYNEX Corp. 1.250% due 09/08/2024	1,500	1,476
American Tower Corp. 2.950% due 15/01/2025	1,500	1,467
Ford Motor Credit Co. LLC 4.134% due 04/08/2025	1,500	1,463
Rogers Communications, Inc. 2.950% due 15/03/2025	1,500	1,460
Revvity, Inc. 0.850% due 15/09/2024	1,500	1,458
Global Payments, Inc. 2.650% due 15/02/2025	1,457	1,424
Lloyds Banking Group PLC 3.870% due 09/07/2025	1,400	1,388

DESCRIPTION	PAR (0005)	COST (0005)
PURCHASES THROUGH 30 JUNE 2024 (Cont.)		
Georgia Power Co. 6.114% due 08/05/2025	\$ 1,300	\$ 1,305
Amgen, Inc. 5.250% due 02/03/2025	1,300	1,296
Bank of America Corp. 3.093% due 01/10/2025	1,200	1,189
Electricite de France S.A. 3.625% due 13/10/2025	1,200	1,171
Eversource Energy 4.200% due 27/06/2024	1,100	1,098
ING Groep NV 7.016% due 28/03/2026	1,000	1,009
Volkswagen Group of America Finance LLC 6.302% due 12/09/2025	1,000	1,006
Hyundai Capital America 6.250% due 03/11/2025	1,000	1,006
Santander UK Group Holdings PLC 1.089% due 15/03/2025	1,000	998
Israel Electric Corp. Ltd. 5.000% due 12/11/2024	1,000	994
Becton Dickinson & Co. 3.363% due 06/06/2024	1,000	994
KT Corp. 4.000% due 08/08/2025	1,000	982
T-Mobile USA, Inc. 3.500% due 15/04/2025	1,000	980
Societe Generale S.A. 2.625% due 22/01/2025	1,000	973

DESCRIPTION	SHARES	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	571,986	\$ 5,700
	PAR (0005)	
Carlyle Global Market Strategies CLO Ltd. 6.730% due 15/07/2031	\$ 4,900	4,904
Freddie Mac 5.700% due 06/03/2026	3,000	2,999
Aozora Bank Ltd. 5.900% due 02/03/2026	2,000	2,020
Nomura Holdings, Inc. 2.648% due 16/01/2025	1,900	1,844
Aozora Bank Ltd. 1.050% due 09/09/2024	1,800	1,749
Energy Transfer LP 4.500% due 15/04/2024	1,500	1,495
General Motors Financial Co., Inc. 6.114% due 08/03/2024	899	899
Enel Finance International NV 2.650% due 10/09/2024	900	880
Spire Missouri, Inc. 5.871% due 02/12/2024	800	799
NetApp, Inc. 3.300% due 29/09/2024	700	688
Banque Federative du Credit Mutuel S.A. 2.375% due 21/11/2024	700	682
PSP Capital, Inc. 5.611% due 03/03/2025	600	600
Bank of America Corp. 5.759% due 14/06/2024	500	500
Deutsche Bank AG 0.898% due 28/05/2024	500	491
Capital One Financial Corp. 6.697% due 09/05/2025	400	401
(a) The PIMCO TRENDS Managed Futures Strategy Fund is investing in shares of an affiliated fund.		
Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.		
Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.		

DESCRIPTION	PAR (0005)	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
United Kingdom Gilt 4.375% due 31/07/2054	£ 10,250	£ 9,786
	SHARES	
PIMCO ETFs plc - PIMCO Sterling Short Maturity UCITS ETF (a)	86,600	8,889
	PAR (0005)	
United Kingdom Gilt 1.500% due 31/07/2053	£ 13,500	6,825
U.S. Treasury Inflation Protected Securities 2.375% due 15/10/2028 (b)	\$ 5,118	4,112
Kreditanstalt fuer Wiederaufbau 0.000% due 15/06/2029	€ 4,400	3,268
Agence Francaise de Developpement 4.125% due 22/07/2027	£ 3,200	3,192
Land Berlin 3.000% due 13/03/2054	€ 3,700	3,117
SW Finance PLC 7.000% due 16/04/2040	£ 1,900	1,891
Auckland Council 3.000% due 18/03/2034	€ 2,100	1,781
United Kingdom Gilt 3.750% due 07/03/2027	£ 1,800	1,776
UBS Group AG 7.375% due 07/09/2033	1,500	1,686
Barclays PLC 5.851% due 21/03/2035	1,600	1,599
Southern Water Services Finance Ltd. 3.000% due 28/05/2037	2,250	1,541
Spain Government International Bond 5.250% due 06/04/2029	1,487	1,529
Sartorius Finance BV 4.875% due 14/09/2035	€ 1,600	1,458
Banco BPM SpA 3.250% due 28/05/2031	1,500	1,272
UBS Group AG 4.125% due 09/06/2033	1,400	1,203
Bavarian Sky UK PLC 0.000% due 21/06/2032	£ 1,200	1,200
Westpac Banking Corp. 5.835% due 03/07/2028	1,200	1,200
Morgan Stanley 3.955% due 21/03/2035	€ 1,400	1,197

DESCRIPTION	PAR (0005)	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
United Kingdom Gilt 3.500% due 22/10/2025	£ 10,500	£ 10,311
United Kingdom Gilt 0.125% due 30/01/2026	11,000	10,176
United Kingdom Gilt 3.750% due 22/10/2053	9,700	8,425
	SHARES	
PIMCO ETFs plc - PIMCO Sterling Short Maturity UCITS ETF (a)	77,000	7,902
	PAR (0005)	
United Kingdom Gilt 1.500% due 31/07/2053	£ 10,100	5,144
United Kingdom Gilt 4.375% due 31/07/2054	5,100	4,916
United Kingdom Gilt 1.625% due 22/10/2028	5,000	4,545
U.S. Treasury Inflation Protected Securities 2.375% due 15/10/2028 (b)	\$ 5,176	4,187
Kreditanstalt fuer Wiederaufbau 0.000% due 15/06/2029	€ 4,400	3,244
Agence Francaise de Developpement 4.125% due 22/07/2027	£ 3,200	3,160
Land Berlin 3.000% due 13/03/2054	€ 3,700	3,069
NRW Bank 5.375% due 22/07/2026	£ 2,800	2,843
International Bank for Reconstruction & Development 5.750% due 07/06/2032	2,400	2,653
Asian Development Bank 6.125% due 15/08/2025	2,550	2,588
United Kingdom Gilt 0.000% due 14/10/2024	2,400	2,342
United Kingdom Gilt 0.000% due 28/10/2024	2,200	2,152
United Kingdom Gilt 3.750% due 22/07/2052	2,300	2,017
Enel Finance International NV 2.875% due 11/04/2029	2,100	1,905
EP Infrastructure A/S 1.816% due 02/03/2031	€ 2,650	1,807
SW Finance PLC 7.000% due 16/04/2040	£ 1,900	1,798

(a) The UK Corporate Bond Fund is investing in shares of an affiliated fund.

(b) Principal amount of security is adjusted for inflation.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	PAR (0005)	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
U.S. Treasury Inflation Protected Securities		
2.375% due 15/10/2028 (a)	\$ 4,936	£ 4,003
Freddie Mac		
4.000% due 01/04/2053	4,000	2,941
U.S. Treasury Inflation Protected Securities		
1.125% due 15/01/2033 (a)	3,004	2,206
Freddie Mac		
3.459% due 21/09/2049	£ 2,500	1,865
Anglian Water Services Financing PLC		
6.000% due 20/06/2039	1,500	1,573
SW Finance PLC		
7.000% due 16/04/2040	1,500	1,464
EP Infrastructure A/S		
2.045% due 09/10/2028	€ 1,800	1,354
Motability Operations Group PLC		
5.625% due 24/01/2054	£ 1,300	1,300
Manchester Airport Group Funding PLC		
5.750% due 30/09/2042	1,300	1,295
Vonovia SE		
5.500% due 18/01/2036	1,300	1,283
Kreditanstalt fuer Wiederaufbau		
5.000% due 09/06/2036	1,200	1,275
Electricite de France S.A.		
5.125% due 22/09/2050	1,400	1,222
Berkshire Hathaway Finance Corp.		
2.625% due 19/06/2059	1,900	1,114
NextEra Energy Capital Holdings, Inc.		
6.750% due 15/06/2054	\$ 1,300	1,019
Prologis LP		
5.625% due 04/05/2040	£ 1,000	998
Suez SACA		
6.625% due 05/10/2043	900	993
United Utilities Water Finance PLC		
5.125% due 06/10/2038	1,000	978
Libra Longhurst Group Treasury PLC		
5.125% due 02/08/2038	1,000	961
HSBC Holdings PLC		
7.000% due 07/04/2038	900	956
Cisco Systems, Inc.		
5.300% due 26/02/2054	\$ 1,200	948
Orbit Capital PLC		
2.000% due 24/11/2038	£ 1,400	941
E.ON International Finance BV		
5.875% due 30/10/2037	900	918
AT&T, Inc.		
7.000% due 30/04/2040	800	900
Barclays PLC		
5.851% due 21/03/2035	900	894
South Eastern Power Networks PLC		
5.375% due 26/02/2042	900	887
Drax Finco PLC		
5.875% due 15/04/2029	€ 1,000	856
IPD BV		
7.086% due 15/06/2031	1,000	844
Vodafone Group PLC		
3.375% due 08/08/2049	£ 1,200	817
Nestle Finance International Ltd.		
5.125% due 07/12/2038	800	809
Yorkshire Water Finance PLC		
2.750% due 18/04/2041	1,200	806
National Grid Electricity Distribution South Wales PLC		
5.350% due 10/07/2039	800	799
Gaci First Investment Co.		
5.625% due 11/06/2039	800	798
UBS Group AG		
7.375% due 07/09/2033	700	788
Segro PLC		
2.875% due 11/10/2037	1,000	763
Scottish Widows Ltd.		
7.000% due 16/06/2043	700	760
Thames Water Utilities Finance PLC		
5.125% due 28/09/2037	800	688
Tesco Corporate Treasury Services PLC		
5.125% due 22/05/2034	700	678

DESCRIPTION	PAR (0005)	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
United Kingdom Gilt		
1.250% due 31/07/2051	£ 13,200	£ 6,405
Freddie Mac		
4.000% due 01/04/2053	\$ 4,000	2,939
Orsted A/S		
5.125% due 13/09/2034	£ 1,900	1,884
Walmart, Inc.		
5.625% due 27/03/2034	1,600	1,727
Pfizer, Inc.		
2.735% due 15/06/2043	2,400	1,716
National Gas Transmission PLC		
5.750% due 05/04/2035	1,100	1,128
Comcast Corp.		
1.875% due 20/02/2036	1,550	1,114
Toro European CLO DAC		
4.832% due 12/01/2032	€ 1,300	1,098
Verizon Communications, Inc.		
4.750% due 17/02/2034	£ 1,000	970
Cisco Systems, Inc.		
5.300% due 26/02/2054	\$ 1,200	970
Time Warner Cable LLC		
5.250% due 15/07/2042	£ 1,100	941
Welltower OP LLC		
4.500% due 01/12/2034	1,000	905
South Eastern Power Networks PLC		
5.375% due 26/02/2042	900	899
Heathrow Funding Ltd.		
4.625% due 31/10/2048	1,000	883
London & Quadrant Housing Trust		
4.625% due 05/12/2033	900	859
Northern Gas Networks Finance PLC		
4.875% due 15/11/2035	900	842
United Kingdom Gilt		
1.750% due 22/07/2057	1,600	839
Venture Global LNG, Inc.		
9.500% due 01/02/2029	\$ 1,000	839
Scottish Hydro Electric Transmission PLC		
2.125% due 24/03/2036	£ 1,100	797
Bayer AG		
7.000% due 25/09/2083	€ 900	792
National Grid Electricity Distribution South Wales PLC		
5.350% due 10/07/2039	£ 800	789
Scottish Widows Ltd.		
7.000% due 16/06/2043	700	764
Sovereign Housing Capital PLC		
5.705% due 10/09/2039	700	739
HSBC Bank Capital Funding Sterling LP		
5.844% due 05/11/2031	700	730
Diageo Finance PLC		
2.750% due 08/06/2038	900	688
Fannie Mae		
4.000% due 01/08/2052	\$ 900	661
Southern Gas Networks PLC		
6.375% due 15/05/2040	£ 600	636
Engie S.A.		
5.000% due 01/10/2060	700	616
ING Groep NV		
6.250% due 20/05/2033	600	600
Orange S.A.		
5.375% due 22/11/2050	600	596
Aegon Ltd.		
6.625% due 16/12/2039	500	567
United Kingdom Gilt		
3.750% due 22/10/2053	600	522
Barclays PLC		
8.875% due 15/09/2027	500	512
Wellcome Trust Finance PLC		
4.625% due 25/07/2036	500	506
Riverside Finance PLC		
3.875% due 05/12/2044	600	466

DESCRIPTION	PAR (0005)	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024 (Cont.)		
Lorca Telecom Bondco S.A. 5.750% due 30/04/2029	€ 500	£ 433
(a) Principal amount of security is adjusted for inflation.		
Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.		
Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.		

DESCRIPTION	SHARES	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	54,587,835	\$ 543,963
	PAR (0005)	
Clear Channel Outdoor Holdings, Inc. 7.875% due 01/04/2030	\$ 9,000	9,000
EQM Midstream Partners LP 6.375% due 01/04/2029	8,750	8,750
Acrisure Finance, Inc. 8.250% due 01/02/2029	8,400	8,400
Newmark Group, Inc. 7.500% due 12/01/2029	8,100	8,144
Jane Street Group 7.125% due 30/04/2031	8,100	8,100
INEOS Finance PLC 7.500% due 15/04/2029	7,000	7,000
U.S. Acute Care Solutions LLC 9.750% due 15/05/2029	7,000	6,865
HUB International Ltd. 7.250% due 15/06/2030	6,600	6,732
Sotera Health Holdings LLC 8.594% due 30/05/2031	6,600	6,567
DISH Network Corp. 11.750% due 15/11/2027	6,500	6,553
Cotiviti Corp. 8.579% due 01/05/2031	6,525	6,492
RHP Hotel Properties LP 6.500% due 01/04/2032	6,275	6,275
Service Properties Trust 8.375% due 15/06/2029	6,300	6,237
Panther Escrow Issuer LLC 7.125% due 01/06/2031	6,000	6,000
Clydesdale Acquisition Holdings, Inc. 8.750% due 15/04/2030	6,000	5,865
Allegiant Travel Co. 7.250% due 15/08/2027	5,725	5,623
Block, Inc. 6.500% due 15/05/2032	5,300	5,300
Cloud Software Group, Inc. 8.250% due 30/06/2032	5,125	5,125
Transocean, Inc. 8.250% due 15/05/2029	5,100	5,100

DESCRIPTION	SHARES	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	56,799,185	\$ 566,000
	PAR (0005)	
TransDigm, Inc. 4.625% due 15/01/2029	\$ 17,375	16,128
Las Vegas Sands Corp. 3.900% due 08/08/2029	15,275	13,872
Telecom Italia SpA 7.875% due 31/07/2028	€ 9,500	11,356
SBA Communications Corp. 3.125% due 01/02/2029	\$ 10,000	8,859
Acrisure Finance, Inc. 8.250% due 01/02/2029	8,400	8,314
Getty Images, Inc. 9.750% due 01/03/2027	8,250	8,251
Grifols S.A. 4.750% due 15/10/2028	9,675	8,206
Cerba Healthcare SACA 3.500% due 31/05/2028	€ 7,850	7,337
EQM Midstream Partners LP 4.500% due 15/01/2029	\$ 7,700	7,257
INEOS Finance PLC 7.500% due 15/04/2029	7,000	6,957
DISH DBS Corp. 5.750% due 01/12/2028	10,200	6,932
Ford Motor Credit Co. LLC 4.000% due 13/11/2030	7,500	6,699
Innophos Holdings, Inc. 9.375% due 15/02/2028	7,200	6,240
Tenet Healthcare Corp. 6.125% due 01/10/2028	6,200	6,154
United Airlines, Inc. 4.625% due 15/04/2029	6,600	6,138
DISH Network Corp. 11.750% due 15/11/2027	6,000	6,019
CCO Holdings LLC 4.500% due 15/08/2030	7,000	6,018
Novelis Corp. 3.875% due 15/08/2031	7,000	6,002
Caesars Entertainment, Inc. 4.625% due 15/10/2029	6,700	5,955

(a) The US High Yield Bond Fund is investing in shares of an affiliated fund.

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	SHARES	COST (0005)
PURCHASES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	10,329,856	\$ 102,936
	PAR (0005)	
U.S. Treasury Notes 4.500% due 15/11/2033	\$ 15,900	16,348
U.S. Treasury Notes 4.625% due 30/04/2029	9,500	9,486
Uniform Mortgage-Backed Security 5.000% due 01/01/2054	5,700	5,615
U.S. Treasury Inflation Protected Securities 2.125% due 15/04/2029 (b)	5,336	5,310
U.S. Treasury Bonds 4.250% due 15/02/2054	4,600	4,401
U.S. Treasury Bonds 1.375% due 15/08/2050	5,300	2,649
U.S. Treasury Notes 2.750% due 15/08/2032	2,900	2,579
Duke Energy Corp. 3.750% due 01/04/2031	€ 2,000	2,156
United Kingdom Gilt 4.375% due 31/07/2054	£ 1,530	1,934
Wells Fargo & Co. 6.428% due 22/04/2028	\$ 1,900	1,900
Citibank N.A. 5.570% due 30/04/2034	1,750	1,756
Las Vegas Sands Corp. 3.900% due 08/08/2029	1,900	1,740
Ford Motor Credit Co. LLC 4.125% due 17/08/2027	1,775	1,679
Barclays PLC 5.851% due 21/03/2035	£ 1,300	1,657
Edison International 5.450% due 15/06/2029	\$ 1,600	1,599
Banco Bilbao Vizcaya Argentaria S.A. 4.875% due 08/02/2036	€ 1,400	1,518
Israel Government International Bond 5.750% due 12/03/2054	\$ 1,500	1,439
Energy Transfer LP 5.950% due 15/05/2054	1,400	1,404
Barclays PLC 5.690% due 12/03/2030	1,400	1,400

DESCRIPTION	SHARES	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2024		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	11,500,141	\$ 114,600
	PAR (0005)	
U.S. Treasury Bonds 2.500% due 15/02/2046	\$ 14,600	10,429
U.S. Treasury Notes 4.625% due 30/04/2029	9,500	9,540
U.S. Treasury Notes 2.750% due 15/08/2032	10,000	9,037
Uniform Mortgage-Backed Security 5.000% due 01/01/2054	5,692	5,560
South Africa Government International Bond 10.500% due 21/12/2026	ZAR 62,900	3,392
U.S. Treasury Bonds 1.375% due 15/08/2050	\$ 5,300	2,683
New York Life Global Funding 1.200% due 07/08/2030	2,800	2,245
Guardian Life Global Funding 1.100% due 23/06/2025	2,300	2,204
Southern California Edison Co. 6.650% due 01/04/2029	2,035	2,151
Reliance Standard Life Global Funding 2.500% due 30/10/2024	2,200	2,145
Nomura Holdings, Inc. 5.386% due 06/07/2027	2,100	2,116
Philip Morris International, Inc. 5.125% due 15/02/2030	2,000	2,005
Goldman Sachs Group, Inc. 3.272% due 29/09/2025	1,800	1,788
U.S. Treasury Inflation Protected Securities 0.250% due 15/01/2025 (b)	1,698	1,672
Hyundai Capital America 2.000% due 15/06/2028	1,600	1,412
Deutsche Bank AG 6.720% due 18/01/2029	1,300	1,348
HSBC Holdings PLC 2.357% due 18/08/2031	1,600	1,324
Metropolitan Life Global Funding 1.875% due 11/01/2027	1,400	1,290
Expedia Group, Inc. 5.000% due 15/02/2026	1,300	1,289

(a) The US Investment Grade Corporate Bond Fund is investing in shares of an affiliated fund.

(b) Principal amount of security is adjusted for inflation.

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	PAR (000S)	COST (000S)
PURCHASES THROUGH 30 JUNE 2024		
U.S. Treasury Inflation Protected Securities		
2.125% due 15/04/2029 (b)	\$ 44,106	\$ 44,158
Cars Alliance Auto Loans Germany		
4.099% due 18/01/2036	€ 19,000	20,623
Federal Home Loan Bank		
5.500% due 20/02/2026	\$ 20,000	20,000
Freddie Mac		
5.550% due 20/02/2026	19,000	19,000
Freddie Mac		
5.700% due 06/03/2026	18,500	18,500
Freddie Mac		
5.650% due 06/03/2026	18,000	18,000
Freddie Mac		
5.500% due 13/02/2026	18,000	18,000
American Honda Finance Corp.		
5.914% due 12/02/2025	17,200	17,200
Barclays PLC		
2.852% due 07/05/2026	17,300	16,743
Citigroup, Inc.		
3.106% due 08/04/2026	16,900	16,473
Boeing Co.		
4.875% due 01/05/2025	16,400	16,217
Silver Arrow S.A.		
5.761% due 31/01/2031	£ 12,300	15,293
Bayer U.S. Finance LLC		
4.250% due 15/12/2025	\$ 15,400	14,994
Haleon U.S. Capital LLC		
3.024% due 24/03/2024	15,000	14,954
Federal Home Loan Bank		
6.000% due 03/05/2027	14,500	14,500
Towd Point Mortgage Funding PLC		
0.000% due 20/07/2053	£ 10,000	12,436
Goldman Sachs Group, Inc.		
3.272% due 29/09/2025	\$ 12,000	11,862
Athene Global Funding		
2.500% due 14/01/2025	11,843	11,541
Societe Generale S.A.		
6.408% due 21/01/2026	11,467	11,478
Sabine Pass Liquefaction LLC		
5.625% due 01/03/2025	11,350	11,341
Nykredit Realkredit A/S		
1.000% due 01/04/2025	DKK 78,200	11,001
VMware LLC		
4.500% due 15/05/2025	\$ 11,000	10,873
HCA, Inc.		
5.250% due 15/04/2025	10,600	10,548
	SHARES	
PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (a)	99,850	9,980

DESCRIPTION	PAR (000S)	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2024		
Aozora Bank Ltd.		
1.050% due 09/09/2024	\$ 16,700	\$ 16,105
Barclays PLC		
3.932% due 07/05/2025	15,500	15,448
Athene Global Funding		
6.049% due 24/05/2024	14,200	14,210
Societe Generale S.A.		
2.625% due 22/01/2025	11,600	11,283
Toyota Motor Credit Corp.		
5.860% due 22/08/2024	8,900	8,912
	SHARES	
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	622,122	6,200
	PAR (000S)	
Societe Generale S.A.		
6.408% due 21/01/2026	\$ 2,975	2,979
Citibank N.A.		
5.951% due 30/04/2026	2,400	2,404
Athene Global Funding		
2.750% due 25/06/2024	2,109	2,093
FS KKR Capital Corp.		
1.650% due 12/10/2024	2,000	1,952
Societe Generale S.A.		
6.408% due 21/01/2026	1,800	1,802
RAAC Trust		
7.560% due 25/05/2044	1,336	1,302
Societe Generale S.A.		
2.625% due 16/10/2024	1,300	1,278
LeasePlan Corp NV		
2.875% due 24/10/2024	600	590
VF Corp		
2.400% due 23/04/2025	500	482
Schaeffler AG		
4.750% due 14/08/2029	€ 300	324
(a) The US Short-Term Fund is investing in shares of an affiliated fund.		
(b) Principal amount of security is adjusted for inflation.		
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Counterparty Abbreviations:

AZD	Australia and New Zealand Banking Group	DUB	Deutsche Bank AG	MSC	Morgan Stanley & Co. LLC.
BOA	Bank of America N.A.	FAR	Wells Fargo Bank National Association	MYC	Morgan Stanley Capital Services LLC
BOM	Bank of Montreal	FBF	Credit Suisse International	MYI	Morgan Stanley & Co. International PLC
BOS	BofA Securities, Inc.	FCT	Credit Suisse Capital LLC	NGF	Nomura Global Financial Products, Inc.
BPG	BNP Paribas Securities Corp.	FICC	Fixed Income Clearing Corporation	NOM	Nomura Securities International, Inc.
BPS	BNP Paribas S.A.	GLM	Goldman Sachs Bank USA	RBC	Royal Bank of Canada
BRC	Barclays Bank PLC	GRE	NatWest Markets Securities, Inc.	RCE	Royal Bank of Canada Europe Limited
BSH	Banco Santander S.A. - New York Branch	GSC	Goldman Sachs & Co. LLC	RYL	NatWest Markets Plc
BSN	The Bank of Nova Scotia - Toronto	GST	Goldman Sachs International	SAL	Citigroup Global Markets, Inc.
BYL	Barclays Bank PLC London Branch	HUS	HSBC Bank USA N.A.	SCX	Standard Chartered Bank, London
CBK	Citibank N.A.	IND	Crédit Agricole Corporate and Investment Bank S.A.	SOG	Societe Generale Paris
CDI	Natixis Singapore	JLN	JP Morgan Chase Bank N.A. London	SSB	State Street Bank and Trust Co.
CEW	Canadian Imperial Bank of Commerce World Markets	JML	JP Morgan Securities Plc	STR	State Street FICC Repo
CIB	Canadian Imperial Bank of Commerce	JPM	JP Morgan Chase Bank N.A.	TDM	TD Securities (USA) LLC
CKL	Citibank N.A. London	JPS	J.P. Morgan Securities LLC	TOR	The Toronto-Dominion Bank
CLY	Crédit Agricole Corporate and Investment Bank	MAC	Macquarie Bank Limited	UAG	UBS AG Stamford
COM	Commerz Bank AG	MBC	HSBC Bank Plc	ULO	UBS AG London
DBL	Deutsche Bank AG London	MEI	Merrill Lynch International	WFS	Wells Fargo Securities, LLC
DEU	Deutsche Bank Securities, Inc.	MFK	Barclays Capital, Inc.		

Currency Abbreviations:

AED	UAE Dirham	HUF	Hungarian Forint	PYG	Paraguayan Guarani
ARS	Argentine Peso	IDR	Indonesian Rupiah	QAR	Qatari Riyal
AUD	Australian Dollar	ILS	Israeli Shekel	RON	Romanian New Leu
BRL	Brazilian Real	INR	Indian Rupee	RSD	Serbian Dinar
CAD	Canadian Dollar	JPY (or ¥)	Japanese Yen	RUB	Russian Ruble
CHF	Swiss Franc	KES	Kenyan Schilling	SEK	Swedish Krona
CLP	Chilean Peso	KRW	South Korean Won	SGD	Singapore Dollar
CNH	Chinese Renminbi (Offshore)	KWD	Kuwaiti Dinar	THB	Thai Baht
CNY	Chinese Renminbi (Mainland)	KZT	Kazakhstani Tenge	TRY	Turkish New Lira
COP	Colombian Peso	MXN	Mexican Peso	TWD	Taiwanese Dollar
CZK	Czech Koruna	MYR	Malaysian Ringgit	UGX	Ugandan Shilling
DKK	Danish Krone	NGN	Nigerian Naira	USD (or \$)	United States Dollar
DOP	Dominican Peso	NOK	Norwegian Krone	UYU	Uruguayan Peso
EGP	Egyptian Pound	NZD	New Zealand Dollar	UZS	Uzbekistani Som
EUR (or €)	Euro	PEN	Peruvian New Sol	VND	Vietnamese Dong
GBP (or £)	British Pound	PHP	Philippine Peso	ZAR	South African Rand
GHS	Ghanaian Cedi	PKR	Pakistani Rupee	ZMW	Zambian Kwacha
HKD	Hong Kong Dollar	PLN	Polish Zloty		

Exchange Abbreviations:

CBOT	Chicago Board of Trade	FTSE	Financial Times Stock Exchange	OTC	Over the Counter
EUREX	Eurex Exchange				

Index/Spread Abbreviations:

ABX.HE	Asset-Backed Securities Index - Home Equity	CNREPOFIX	China Fixing Repo Rates 7-Day	NDUEACWF	MSCI ACWI Index Future
ACS	Algonquin Cityfates Natural Gas Basis Futures Index	CPALEMU	Euro Area All Items Non-Seasonally Adjusted Index	PIMCOBDBU	PIMCO Custom Commodity Basket
AMNAX	Alerian Midstream Energy Total Return Index	CPTFEMU	Eurozone HICP ex-Tobacco Index	PrimeX.ARM	Prime Mortgage-Backed Securities Index - Adjustable Rate Mortgage
AMZX	Alerian MLP Total Return Index	CPURNSA	Consumer Price All Urban Non-Seasonally Adjusted Index	S&P 500	Standard & Poor's 500 Index
BCOMF1TC	Bloomberg Commodity Index 1-Month Forward Total Return	DAX	Deutscher Aktien Index 30	SIBCSORA	Singapore Overnight Rate Average
BCOMTR	Bloomberg Commodity Index Total Return	FRCPXTOB	France Consumer Price ex-Tobacco Index	SONIO	Sterling Overnight Interbank Average Rate
BCOMTR1	Bloomberg Custom Commodity Index	FTSE/JSE	South African Performance Index	SPI 200	Australian Equity Futures Index
BOVESPA	Brazil Bovespa Index	FTSE/MIB	Borsa Italiana's 40 Most Liquid/Capitalised Italian Shares Equity Index	SRFXON3	Swiss Overnight Rate Average (6PM)
CAC	Cotation Assistée en Continu	IBEX 35	Spanish Continuous Exchange Index	TOPIX	Tokyo Price Index
CAONREPO	Canadian Overnight Repo Rate Average	IBR	Indicador Bancario de Referencia	TRNGLU	FTSE EPRA/NAREIT Developed Index Net TRI USD
CDX.EM	Credit Derivatives Index - Emerging Markets	JMABDEWU	J.P. Morgan Custom Commodity Index	UKRPI	United Kingdom Retail Prices Index
CDX.HY	Credit Derivatives Index - High Yield	JMABNIUS	J.P. Morgan Custom Commodity Index	VSTOXX	Euro Stoxx 50 Volatility Index
CDX.IG	Credit Derivatives Index - Investment Grade	KOSPI	Korea Composite Stock Price Index	WIG20	Capitalisation-weighted Stock Market Index of the 20 largest companies on the Warsaw Stock Exchange
CIXBSTR3	Custom Commodity Index	KOSPI2	Korea Stock Exchange KOSPI 200 Index		
CMBX	Commercial Mortgage-Backed Index	MUTKCALM	Tokyo Overnight Average Rate		

Municipal Bond or Agency Abbreviations:

AGM	Assured Guaranty Municipal	NPFGC	National Public Finance Guarantee Corp.	ST	State
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Other Abbreviations:

ABS	Asset-Backed Security	FED	Federal Reserve	REIT	Real Estate Investment Trust
ALT	Alternate Loan Trust	HIBOR	Hong Kong Interbank Offered Rate	REMIC	Real Estate Mortgage Investment Conduit
BABs	Build America Bonds	JIBAR	Johannesburg Interbank Agreed Rate	RMBS	Residential Mortgage-Backed Security
BBR	Bank Bill Rate	JSC	Joint Stock Company	STIBOR	Stockholm Interbank Offered Rate
BBSW	Bank Bill Swap Reference Rate	KLIBOR	Kuala Lumpur Interbank Offered Rate	TAIBOR	Taipei Interbank Offered Rate
BRL-CDI	Brazil Interbank Deposit Rate	KORIBOR	Korea Interbank Offered Rate	TBA	To-Be-Announced
BTP	Buoni del Tesoro Poliennali "Long-term Treasury Bond"	LIBOR	London Interbank Offered Rate	TBD	To-Be-Determined
CBO	Collateralised Bond Obligation	MIBOR	Mumbai Interbank Offered Rate	TBD%	Interest rate to be determined when loan settles or at the time of funding
CREST	Certificateless Registry for Electronic Share Transfer	MSCI	Morgan Stanley Capital International	TELBOR	Tel Aviv Inter-Bank Offered Rate
CDO	Collateralised Debt Obligation	NIBOR	Norwegian Interbank Offered Rate	THB-THORON	Thai Overnight Repurchase Rate
CHILIBOR	Chile Interbank Offered Rate	OAT	Obligations Assimilables du Trésor	TIIE	Tasa de Interés Interbancaria de Equilibrio "Equilibrium Interbank Interest Rate"
CLO	Collateralised Loan Obligation	OIS	Overnight Index Swap	WIBOR	Warsaw Interbank Offered Rate
DAC	Designated Activity Company	PIK	Payment-in-Kind		
EURIBOR	Euro Interbank Offered Rate	PRIBOR	Prague Interbank Offered Rate		

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Shareholders may obtain a copy of the list of changes in the portfolio during the financial period ended 30 June 2024, free of charge, at the Depository or Paying Agents, at the Paying and Information Agent in Germany and from the Swiss Representative.

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