



PIMCO

PIMCO FUNDS: GLOBAL INVESTORS SERIES PLC

Semi-annual Report

30 June 2026



GENERAL CHARACTERISTICS

Fund Type:

UCITS

Number of Funds offered in the Company:

58 Funds

Classes of shares offered in the Company as at 30 June 2026*:

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

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

Types of shares:

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

Net Assets (Amounts in thousands):

USD 266,753,496

Minimum Holding:

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

* Refer to Note 16 for a full list of all share classes that are currently in issue during the current and prior reporting period. Refer to the Prospectus for a list of all share classes that are offered by each Fund.

GENERAL CHARACTERISTICS (Cont.)

Dealing Day:

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

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

Funds' Functional Currency:

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

Information for German investors: No notification for marketing in Germany has been filed for the Income Fund II and consequently shares in this sub-fund must not be marketed in Germany.

GENERAL CHARACTERISTICS (Cont.)

Hong Kong Authorisation:

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

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

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

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

UK Corporate Bond Fund
 UK Long Term Corporate Bond Fund
 US Investment Grade Corporate Bond Fund
 US Short-Term Fund

Singapore Authorisation

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

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

Reuters Page:

PAFPPLC

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PIMCO Balanced Income and Growth Fund	8	144
PIMCO Capital Securities Fund	10	178
PIMCO Climate Bond Fund	12	190
Commodity Real Return Fund	13	200
PIMCO Credit Opportunities Bond Fund	14	211
Diversified Income Fund	15	225
Diversified Income Duration Hedged Fund	17	251
Diversified Income ESG Fund	18	268
Dynamic Bond Fund	19	279
Emerging Local Bond Fund	20	300
Emerging Local Bond ESG Fund	21	328
Emerging Markets Bond Fund	22	348
Emerging Markets Bond ESG Fund	23	372
Emerging Markets Corporate Bond Fund	24	390
PIMCO Emerging Markets Opportunities Fund	25	401
Emerging Markets Short-Term Local Currency Fund	26	423
PIMCO ESG Income Fund	27	442
Euro Bond Fund	28	455
Euro Credit Fund	29	465
Euro Income Bond Fund	30	474
Euro Long Average Duration Fund	31	488
Euro Short-Term Fund	32	496
PIMCO European High Yield Bond Fund	33	501
PIMCO European Short-Term Opportunities Fund	34	510
Global Advantage Fund	35	519
Global Bond Fund	36	539
Global Bond ESG Fund	38	568
Global Bond Ex-US Fund	39	588
Global Bond Opportunities Fund	40	608
Global High Yield Bond Fund	41	615
Global High Yield Bond ESG Fund	42	628
Global Investment Grade Credit Fund	43	635
Global Investment Grade Credit ESG Fund	45	659
Global Low Duration Real Return Fund	46	676
Global Real Return Fund	47	686
Income Fund	48	698
Income Fund II	51	745
Low Average Duration Fund	52	756
Low Duration Global Investment Grade Credit Fund	53	766
Low Duration Income Fund	54	779

FUND	Fund Summary	Schedule of Investments
Low Duration Opportunities Fund	55	800
Low Duration Opportunities ESG Fund	56	814
MAARS Multi-Strategy Fund	57	820
PIMCO MLP & Energy Infrastructure Fund	58	831
Mortgage Opportunities Fund	59	835
PIMCO Real Asset Growth Fund	60	847
StocksPLUS™ Fund	61	857
PIMCO StocksPLUS™ AR Fund	62	871
Strategic Income Fund	63	880
Total Return Bond Fund	64	904
PIMCO TRENDS Managed Futures Strategy Fund	65	921
UK Corporate Bond Fund	66	931
UK Long Term Corporate Bond Fund	67	941
US High Yield Bond Fund	68	948
US Investment Grade Corporate Bond Fund	69	958
US Short-Term Fund	70	971

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

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Dear Shareholder,

This semi-annual report covers the six-month Reporting Period ended 30 June 2026 (the “Reporting Period”). On the subsequent pages, you will find details regarding investment results and a discussion of certain factors that affected performance during the Reporting Period.

Several central banks adjusted interest rates amid shifting inflation and growth outlooks. Concerns over U.S. trade tariffs and geopolitical tensions also affected markets, including the conflict in the Middle East.

Prior to the conflict in the Middle East, inflation in many major economies had stabilized, although it generally remained elevated relative to central bank targets. Since then, inflation has accelerated, amplifying global policy uncertainty.

Against this backdrop and during the Reporting Period, the U.S. Federal Reserve (the “Fed”) and the Bank of England kept interest rates on hold. In contrast, the European Central Bank and the Bank of Japan raised interest rates once during the Reporting Period.

Financial markets delivered positive results

The yield on the 10-year U.S. Treasury benchmark rose during the Reporting Period. Yields on 10-year government bonds in many other developed markets also moved higher.

The global bond market delivered a positive return, with lower-rated bonds generally outperforming higher-rated bonds. Global equity returns were strong, led by Japan and emerging markets. In the commodity market, gold and copper hit several all-time highs, while oil prices reached a multi-year high following developments in the Middle East. In the currency market, the U.S. dollar rose against the euro, the British pound sterling, and the Japanese yen.

With our time-tested investment process, PIMCO aims to leverage the structural advantages of active bond management for the benefit of our clients. We continue to work diligently to navigate dynamic global markets and manage the assets that you have entrusted to us. We encourage you to speak with your financial advisor about your goals and to visit global.pimco.com for our latest insights.

Sincerely,



Craig A. Dawson
Chairperson

Total Returns of Certain Asset Classes for the Period Ended 30 June 2026	
Asset Class (as measured by, currency)	Return
U.S. large cap equities (S&P 500 Index, USD)	10.21%
Global equities (MSCI World Index, USD)	9.69%
European equities (MSCI Europe Index, EUR)	10.75%
Emerging market equities (MSCI Emerging Markets Index, EUR)	23.85%
Japanese equities (Nikkei 225 Index, JPY)	40.35%
Emerging market local bonds (JPMorgan Government Bond Index-Emerging Markets Global Diversified Index, USD Unhedged)	1.52%
Emerging market external debt (JPMorgan Emerging Markets Bond Index (EMBI) Global, USD Hedged)	3.32%
Below investment grade bonds (ICE BofA Developed Markets High Yield Constrained Index, USD Hedged)	2.16%
Global investment grade credit bonds (Bloomberg Global Aggregate Credit Index, USD Hedged)	1.34%
Fixed-rate, local currency government debt of investment grade countries (Bloomberg Global Treasury Index, USD Hedged)	0.78%

As of 30 June 2026. SOURCE: PIMCO.

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

As of 30 June 2026. Source: Trading Economics

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

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

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

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Important Information About the Funds

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

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

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

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

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

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

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

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

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹		Investment Objective and Strategy Overview
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 14-Feb-2019)	3.66%	2.06%
Institutional Income (Inception 14-Feb-2019)	3.60%	2.06%
Investor Accumulation (Inception 25-May-2021)	3.53%	(0.64%)
Investor Income (Inception 20-Aug-2020)	3.58%	0.45%
Administrative Income (Inception 14-Feb-2019)	3.49%	1.57%
E Class Accumulation (Inception 01-Jul-2020)	3.19%	0.56%
E Class Income (Inception 14-Feb-2019)	3.29%	1.16%
H Institutional Income (Inception 12-Mar-2021)	3.67%	(0.02%)
M Retail Income II (Inception 14-Feb-2019)	3.30%	1.16%
Z Class Accumulation (Inception 14-Feb-2019)	4.01%	2.73%
JPMorgan JACI Non-Investment Grade Index	4.01%	2.41% ²
Classes denominated in AUD		
Investor AUD (Hedged) Income (Inception 30-Sep-2020)	3.43%	(0.17%)
JPMorgan JACI Non-Investment Grade Index (AUD Hedged)	3.86%	0.46%
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 23-Oct-2020)	1.62%	(2.28%)
Institutional CHF (Hedged) Income (Inception 23-Oct-2020)	1.55%	(2.27%)
E Class CHF (Hedged) Accumulation (Inception 23-Oct-2020)	1.09%	(3.14%)
E Class CHF (Hedged) Income (Inception 23-Oct-2020)	1.27%	(3.15%)
JPMorgan JACI Non-Investment Grade Index (CHF Hedged)	1.73%	(1.85%)
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 25-Sep-2020)	2.79%	(0.76%)
Institutional EUR (Hedged) Income (Inception 25-Sep-2020)	2.82%	(0.74%)
Investor EUR (Hedged) Income (Inception 10-Sep-2020)	2.63%	(1.41%)
E Class EUR (Hedged) Accumulation (Inception 25-Sep-2020)	2.36%	(1.62%)
E Class EUR (Hedged) Income (Inception 25-Sep-2020)	2.20%	(1.65%)
JPMorgan JACI Non-Investment Grade Index (EUR Hedged)	3.00%	(0.73%) ²
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 29-Jul-2021)	3.68%	0.26%
Institutional GBP (Hedged) Income (Inception 06-May-2021)	3.62%	(0.50%)
JPMorgan JACI Non-Investment Grade Index (GBP Hedged)	3.88%	0.01% ²
Classes denominated in HKD		
E Class HKD (Unhedged) Income (Inception 14-Feb-2019)	4.03%	1.16%
M Retail HKD (Unhedged) Income II (Inception 14-Feb-2019)	3.96%	1.14%
JPMorgan JACI Non-Investment Grade Index (HKD Unhedged)	4.79%	2.40%
Classes denominated in SGD		
Institutional SGD (Hedged) Income (Inception 30-Jul-2021)	2.39%	(0.70%)
Investor SGD (Hedged) Income (Inception 20-Aug-2020)	2.17%	(0.70%)
E Class SGD (Hedged) Income (Inception 14-Feb-2019)	1.91%	0.11%
M Retail SGD (Hedged) Income II (Inception 14-Feb-2019)	1.87%	0.10%
JPMorgan JACI Non-Investment Grade Index (SGD Hedged)	2.58%	1.19% ²

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

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

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

Asia Strategic Interest Bond Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹			Investment Objective and Strategy Overview Asia Strategic Interest Bond Fund seeks to generate attractive and stable income. Long-term capital appreciation is a secondary objective. The Fund may invest up to 50% of its total assets in high yield Fixed Income Securities (as defined in the Prospectus). The Fund will concentrate its investments by investing at least two thirds of its total assets in Fixed Income Instruments (as defined in the Prospectus) in Asia ex-Japan but may invest up to one third of its total assets in other Fixed Income Instruments (as defined in the Prospectus) including those of government and corporate issuers outside Asia ex-Japan.
	6 Months	Class Inception	
Classes denominated in USD			
Institutional Accumulation (Inception 02-May-2023)	1.74%	6.71%	
Institutional Income (Inception 04-Sep-2020)	1.72%	1.64%	
E Class Accumulation (Inception 04-Sep-2020)	1.36%	0.78%	
E Class Income (Inception 01-Jun-2010)	1.35%	3.03%	
Z Class Accumulation (Inception 01-Dec-2020)	2.09%	2.13%	
JPMorgan Asia Credit Index ³	1.24%	3.71% ²	
Classes denominated in EUR			
Institutional EUR (Hedged) Accumulation (Inception 02-May-2023)	0.87%	4.75%	
Institutional EUR (Hedged) Income (Inception 05-Mar-2021)	0.86%	(0.29%)	
E Class EUR (Hedged) Accumulation (Inception 05-Mar-2021)	0.43%	(1.14%)	
JPMorgan Asia Credit Index (EUR Hedged) ³	0.32%	(0.33%) ²	
Classes denominated in EUR (Unhedged)			
E Class EUR (Unhedged) Accumulation (Inception 03-Jun-2011)	4.15%	3.19%	
JPMorgan Asia Credit Index (EUR Unhedged) ³	3.99%	4.25%	
Classes denominated in GBP			
Institutional GBP (Hedged) Income (Inception 13-Aug-2021)	1.83%	1.09%	
JPMorgan Asia Credit Index (GBP Hedged) ³	1.21%	1.05%	
Classes denominated in HKD			
E Class HKD (Unhedged) Income (Inception 04-Sep-2020)	2.16%	0.98%	
M Retail HKD (Unhedged) Income (Inception 01-Mar-2011)	2.12%	1.97%	
JPMorgan Asia Credit Index (HKD Unhedged) ³	1.99%	2.88% ²	
Classes denominated in SGD			
Institutional SGD (Hedged) Income (Inception 09-Oct-2020)	0.43%	0.60%	
E Class SGD (Hedged) Income (Inception 09-Oct-2020)	0.05%	(0.25%)	
JPMorgan Asia Credit Index (SGD Hedged) ³	(0.10%)	0.27%	

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

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

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

PIMCO Balanced Income and Growth Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹		Investment Objective and Strategy Overview
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 15-Apr-2009)	10.51%	7.25%
Institutional Income (Inception 06-Jun-2025)	10.49%	23.52%
Institutional Income II (Inception 01-Oct-2024)	10.55%	17.65%
Investor Accumulation (Inception 24-Sep-2010)	10.30%	5.82%
Administrative Accumulation (Inception 13-Jan-2025)	10.22%	22.69%
Administrative Income (Inception 03-Mar-2025)	10.19%	21.27%
Administrative Income II (Inception 07-Oct-2024)	10.30%	17.74%
E Class Accumulation (Inception 22-Jun-2009)	9.85%	5.79%
E Class Income (Inception 28-Jan-2011)	9.84%	4.80%
H Institutional Accumulation (Inception 29-Apr-2022)	10.39%	11.64%
H Institutional Income (Inception 29-Apr-2022)	10.40%	11.66%
BM Retail Decumulation (Inception 10-Apr-2024)	9.56%	16.10%
M Retail Accumulation (Inception 30-Nov-2023)	10.15%	18.55%
M Retail Decumulation (Inception 10-Apr-2024)	10.22%	17.25%
M Retail Income (Inception 30-Nov-2023)	10.20%	18.57%
M Retail Income II (Inception 30-Nov-2023)	10.14%	18.56%
UA Class Accumulation (Inception 12-Jan-2026)	—	7.70%
UA Class Income II (Inception 12-Jan-2026)	—	7.71%
UM Retail Income II (Inception 29-Apr-2024)	10.15%	18.04%
Z Class Accumulation (Inception 06-Jul-2016)	11.06%	9.92%
60% MSCI All Country World Index/40% Bloomberg U.S. Aggregate Bond Index ³	7.07%	8.69% ²
Classes denominated in AUD		
Institutional AUD (Hedged) Accumulation (Inception 27-Jun-2025)	10.78%	23.09%
Institutional AUD (Hedged) Income II (Inception 27-Jun-2025)	10.80%	23.12%
M Retail AUD (Hedged) Income II (Inception 09-Sep-2024)	10.41%	17.69%
60% MSCI All Country World Index/40% Bloomberg U.S. Aggregate Bond Index (AUD Hedged) ³	7.39%	13.52% ²
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 25-Sep-2025)	8.71%	13.60%
M Retail CHF (Hedged) Income II (Inception 09-Sep-2024)	8.34%	13.58%
60% MSCI All Country World Index/40% Bloomberg U.S. Aggregate Bond Index (CHF Hedged) ³	5.30%	9.28% ²
Classes denominated in CNH		
Institutional RMB (Hedged) Accumulation (Inception 30-Nov-2023)	9.79%	16.96%
Institutional RMB (Hedged) Income (Inception 30-Nov-2023)	9.80%	16.95%
M Retail RMB (Hedged) Income II (Inception 09-Sep-2024)	9.44%	15.70%
60% MSCI All Country World Index/40% Bloomberg U.S. Aggregate Bond Index (RMB Hedged) ³	6.36%	12.65% ²
Classes denominated in CNH (Unhedged)		
Institutional RMB (Unhedged) Accumulation (Inception 30-Nov-2023)	7.47%	17.02%
Institutional RMB (Unhedged) Income (Inception 30-Nov-2023)	7.46%	16.99%
60% MSCI All Country World Index/40% Bloomberg U.S. Aggregate Bond Index ³	4.12%	12.90%
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 15-Apr-2009)	10.08%	6.21%
Institutional EUR (Hedged) Income II (Inception 27-Jun-2025)	10.10%	21.35%
Administrative EUR (Hedged) Income II (Inception 14-Mar-2025)	9.76%	20.33%
E Class EUR (Hedged) Accumulation (Inception 22-Jun-2009)	9.48%	4.76%
E Class EUR (Hedged) Income (Inception 24-Jun-2011)	9.41%	3.69%
M Retail EUR (Hedged) Accumulation (Inception 25-Sep-2025)	9.71%	15.20%
M Retail EUR (Hedged) Income II (Inception 26-Feb-2025)	9.73%	17.78%
60% MSCI All Country World Index/40% Bloomberg U.S. Aggregate Bond Index (EUR Hedged) ³	6.67%	7.47% ²
PIMCO Balanced Income and Growth Fund seeks to maximise total return, consistent with preservation of capital and prudent investment management, by taking exposure to a wide range of asset classes, including equities, fixed income, commodities and property (as described in the Fund Supplement). The Fund can also invest in other PIMCO Funds and other collective investment schemes (in accordance with the Prospectus).		

PIMCO Balanced Income and Growth Fund (Cont.)

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026¹ (Cont.)

	6 Months	Class Inception
Classes denominated in GBP		
Institutional GBP (Hedged) Income (Inception 07-Apr-2010)	10.99%	6.01%
M Retail GBP (Hedged) Income II (Inception 09-Sep-2024)	10.54%	18.28%
60% MSCI All Country World Index/40% Bloomberg U.S. Aggregate Bond Index (GBP Hedged) ³	7.55%	7.32% ²
Classes denominated in HKD		
Institutional HKD (Unhedged) Income (Inception 06-Jun-2025)	11.28%	23.52%
Administrative HKD (Unhedged) Income II (Inception 07-Oct-2024)	11.10%	18.44%
M Retail HKD (Unhedged) Accumulation (Inception 30-Nov-2023)	10.96%	18.75%
M Retail HKD (Unhedged) Income (Inception 30-Nov-2023)	10.93%	18.73%
M Retail HKD (Unhedged) Income II (Inception 30-Nov-2023)	10.99%	18.72%
UA Class HKD (Unhedged) Income II (Inception 12-Jan-2026)	—	8.42%
60% MSCI All Country World Index/40% Bloomberg U.S. Aggregate Bond Index ³	7.87%	15.32% ²
Classes denominated in JPY		
Institutional JPY (Hedged) Income II (Inception 27-Jun-2025)	9.28%	19.56%
M Retail JPY (Hedged) Income II (Inception 05-Jul-2024)	8.94%	12.35%
60% MSCI All Country World Index/40% Bloomberg U.S. Aggregate Bond Index (JPY Hedged) ³	6.03%	8.52% ²
Classes denominated in SGD		
Institutional SGD (Hedged) Accumulation (Inception 27-Jun-2025)	9.62%	20.61%
Institutional SGD (Hedged) Income (Inception 06-Jun-2025)	9.69%	21.24%
Institutional SGD (Hedged) Income II (Inception 27-Jun-2025)	9.73%	20.72%
Administrative SGD (Hedged) Accumulation (Inception 10-Apr-2025)	9.39%	27.06%
Administrative SGD (Hedged) Income (Inception 17-Dec-2025)	9.36%	11.00%
Administrative SGD (Hedged) Income II (Inception 07-Oct-2024)	9.35%	15.39%
M Retail SGD (Hedged) Accumulation (Inception 30-Nov-2023)	9.27%	16.54%
M Retail SGD (Hedged) Income (Inception 30-Nov-2023)	9.31%	16.53%
M Retail SGD (Hedged) Income II (Inception 30-Nov-2023)	9.36%	16.53%
UA Class SGD (Hedged) Accumulation (Inception 12-Jan-2026)	—	6.90%
UA Class SGD (Hedged) Income II (Inception 12-Jan-2026)	—	6.91%
UM Retail SGD (Hedged) Income II (Inception 29-Apr-2024)	9.32%	15.55%
60% MSCI All Country World Index/40% Bloomberg U.S. Aggregate Bond Index (SGD Hedged) ³	6.25%	12.96% ²

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

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

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

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹		Investment Objective and Strategy Overview
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 31-Jul-2013)	2.15%	5.91%
Institutional Income (Inception 23-Sep-2014)	2.10%	5.36%
Investor Accumulation (Inception 19-May-2014)	1.94%	4.91%
Investor Income (Inception 19-May-2014)	1.92%	4.91%
Administrative Accumulation (Inception 09-Aug-2013)	1.88%	5.33%
Administrative Income (Inception 09-Aug-2013)	1.91%	5.33%
E Class Accumulation (Inception 28-Oct-2013)	1.69%	4.76%
E Class Income (Inception 19-May-2014)	1.66%	4.35%
M Retail Income II (Inception 23-Dec-2013)	1.66%	4.60%
R Class Income (Inception 18-Mar-2014)	2.05%	5.20%
T Class Income (Inception 16-Oct-2014)	1.47%	4.23%
Z Class Income (Inception 31-Oct-2013)	2.48%	6.50%
ICE BofA SOFR Overnight Rate Index ³	1.85%	2.07% ²
Classes denominated in AUD		
Institutional AUD (Hedged) Accumulation (Inception 24-Apr-2024)	2.03%	9.08%
Institutional AUD (Hedged) Income (Inception 20-Mar-2024)	2.17%	8.50%
Investor AUD (Hedged) Income (Inception 23-May-2018)	1.86%	4.02%
Z Class AUD (Hedged) Income (Inception 11-Aug-2015)	2.56%	5.67%
Bloomberg AusBond Bank Bills Index	1.99%	2.20% ²
Classes denominated in BRL		
Institutional BRL (Hedged) Accumulation (Inception 02-Jan-2018)	12.68%	4.31%
ICE BofA SOFR Overnight Rate Index (BRL Hedged) ³	12.58%	2.62%
Classes denominated in CAD		
Investor CAD (Hedged) Income (Inception 25-Jun-2018)	1.10%	4.35%
Canadian Overnight Repo Rate (CORRA) ⁴	1.14%	2.33%
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 09-Aug-2013)	0.06%	3.17%
E Class CHF (Hedged) Accumulation (Inception 18-Jun-2014)	(0.42%)	1.41%
ICE BofA SARON Overnight Rate Index ⁵	(0.03%)	(0.36%) ²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 09-Aug-2013)	1.23%	4.11%
Institutional EUR (Hedged) Income (Inception 09-Aug-2013)	1.19%	4.11%
Institutional EUR (Hedged) Income II (Inception 29-Jul-2014)	1.23%	3.40%
Investor EUR (Hedged) Accumulation (Inception 26-Feb-2016)	1.02%	3.90%
Administrative EUR (Hedged) Accumulation (Inception 09-Aug-2013)	0.96%	3.58%
E Class EUR (Hedged) Accumulation (Inception 28-Oct-2013)	0.76%	3.00%
E Class EUR (Hedged) Income (Inception 30-Oct-2015)	0.73%	2.51%
R Class EUR (Hedged) Income (Inception 18-Jun-2014)	1.09%	3.16%
T Class EUR (Hedged) Accumulation (Inception 30-Sep-2014)	0.54%	2.24%
Euro Short-Term Rate (ESTER) Index ⁶	0.98%	0.64% ²
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 09-Aug-2013)	2.04%	5.11%
Institutional GBP (Hedged) Income (Inception 31-Jul-2013)	2.06%	5.16%
Investor GBP (Hedged) Income (Inception 29-Jan-2020)	1.85%	3.44%
M Retail GBP (Hedged) Income (Inception 09-May-2024)	1.54%	7.98%
R Class GBP (Hedged) Income (Inception 18-Jun-2014)	2.05%	4.20%
ICE BofA SONIA Overnight Rate Index ⁷	1.89%	1.68% ²

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

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026¹ (Cont.)

	6 Months	Class Inception
Classes denominated in HKD		
M Retail HKD (Unhedged) Income (Inception 28-Jul-2017)	2.48%	4.21%
3 Month HIBOR Index	1.41%	2.45%
Classes denominated in SGD		
Institutional SGD (Hedged) Income (Inception 30-Jul-2021)	0.86%	2.49%
Investor SGD (Hedged) Income (Inception 23-May-2018)	0.65%	3.88%
M Retail SGD (Hedged) Income II (Inception 23-Dec-2013)	0.41%	3.91%
SORA Singapore Interbank Overnight Rate Average ⁸	0.54%	1.55% ²

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

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

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

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

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

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

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

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

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹		Investment Objective and Strategy Overview
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 23-Sep-2020)	0.93%	1.39%
Investor Accumulation (Inception 04-Mar-2025)	0.67%	4.13%
Z Class Accumulation (Inception 23-Sep-2020)	1.18%	1.94%
Bloomberg MSCI Green Bond Index (USD Hedged)	2.08%	(0.09%) ²
Classes denominated in AUD		
Institutional AUD (Hedged) Income (Inception 17-Apr-2023)	0.85%	4.93%
Bloomberg MSCI Green Bond Index (AUD Hedged)	2.08%	4.45%
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 13-Nov-2020)	(1.11%)	(2.07%)
Bloomberg MSCI Green Bond Index (CHF Hedged)	0.00%	(3.62%)
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 23-Sep-2020)	0.00%	(0.35%)
Institutional EUR (Hedged) Income (Inception 02-Dec-2020)	0.07%	(0.51%)
Investor EUR (Hedged) Accumulation (Inception 04-Mar-2025)	(0.19%)	2.03%
Administrative EUR (Hedged) Accumulation (Inception 22-Jan-2024)	(0.28%)	2.93%
E Class EUR (Hedged) Accumulation (Inception 23-Sep-2020)	(0.43%)	(1.23%)
Bloomberg MSCI Green Bond Index (EUR Hedged)	1.17%	(1.88%) ²
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 23-Sep-2020)	0.86%	0.98%
Institutional GBP (Hedged) Income (Inception 30-Apr-2021)	0.94%	1.02%
Bloomberg MSCI Green Bond Index (GBP Hedged)	2.05%	(0.58%) ²
Classes denominated in SEK		
Institutional SEK (Hedged) Accumulation (Inception 30-Jun-2021)	(0.18%)	(0.56%)
Administrative SEK (Hedged) Accumulation (Inception 08-Oct-2021)	(0.43%)	(1.06%)
Bloomberg MSCI Green Bond Index (SEK Hedged)	0.98%	(1.90%) ²
Classes denominated in SGD		
Institutional SGD (Hedged) Accumulation (Inception 26-Feb-2021)	(0.40%)	0.09%
Bloomberg MSCI Green Bond Index (SGD Hedged)	0.75%	(1.32%)
PIMCO Climate Bond Fund seeks optimal risk adjusted returns, consistent with prudent investment management, while giving consideration to long term climate related risks and opportunities. The Fund seeks to achieve its investment objective by investing under normal circumstances at least 80% of its total assets in a diversified portfolio of Fixed Income Instruments (as defined in the Prospectus), of varying maturities.		

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

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

Commodity Real Return Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹			Investment Objective and Strategy Overview Commodity Real Return Fund seeks to maximise total return consistent with prudent investment management by investing in derivative instruments (which may be listed or OTC), including swap agreements, futures, options on futures and structured notes and commodity index-linked notes, which enable it to gain exposures to any of the indices and sub-indices referencing commodities (including but not limited to any index within the Bloomberg Commodity family of indices) which meet with the requirements of and have, where necessary, been cleared by the Central Bank of Ireland. Details of any indices utilised by the Fund and the types of commodities they reference will be available from the Investment Advisor upon request. These instruments will provide exposure to the investment returns of the commodities markets without investing directly in physical commodities, and will be backed by an actively managed portfolio of global Fixed Income Instruments (as defined in the Prospectus). The Fund may also invest in common and preferred stocks as well as convertible securities of issuers in commodity-related industries.
	6 Months	Class Inception	
Classes denominated in USD			
Institutional Accumulation (Inception 31-Aug-2006)	14.43%	1.11%	
Investor Accumulation (Inception 11-Aug-2011)	14.21%	0.40%	
E Class Accumulation (Inception 21-Sep-2007)	13.93%	(0.07%)	
H Institutional Accumulation (Inception 29-Apr-2022)	14.33%	1.98%	
Bloomberg Commodity Index Total Return	14.36%	(0.02%) ²	
Classes denominated in EUR			
Institutional EUR (Hedged) Accumulation (Inception 08-Jun-2010)	13.37%	0.75%	
Investor EUR (Hedged) Accumulation (Inception 24-Mar-2026)	—	(4.20%)	
E Class EUR (Hedged) Accumulation (Inception 07-Mar-2012)	12.82%	(1.24%)	
Bloomberg Commodity Index Total Return (EUR Hedged)	13.24%	(0.22%) ²	
Classes denominated in EUR (Unhedged)			
Institutional EUR (Unhedged) Accumulation (Inception 11-Jun-2021)	17.54%	9.86%	
Bloomberg Commodity Index Total Return (EUR Unhedged)	17.48%	10.42%	
Classes denominated in GBP			
Institutional GBP (Hedged) Accumulation (Inception 01-Mar-2017)	14.34%	5.68%	
Bloomberg Commodity Index Total Return (GBP Hedged)	14.08%	5.18%	
Classes denominated in GBP (Unhedged)			
Institutional GBP (Unhedged) Income (Inception 11-Nov-2022)	16.01%	2.93%	
Bloomberg Commodity Index Total Return (GBP Unhedged)	15.89%	2.83%	
Classes denominated in SGD			
E Class SGD (Hedged) Accumulation (Inception 17-Dec-2021)	12.53%	6.31%	
Bloomberg Commodity Index Total Return (SGD Hedged)	12.77%	8.05%	

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

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

PIMCO Credit Opportunities Bond Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹			Investment Objective and Strategy Overview PIMCO Credit Opportunities Bond Fund seeks maximum long-term return consistent with preservation of capital and prudent investment management. The Fund will seek to achieve its investment objective by investing at least 80% of its net assets in a diversified portfolio of Fixed Income Instruments (as defined in the Prospectus).
	6 Months	Class Inception	
Classes denominated in USD			
Institutional Accumulation (Inception 14-Oct-2011)	0.06%	3.75%	
E Class Accumulation (Inception 21-Dec-2012)	(0.36%)	2.38%	
H Institutional Accumulation (Inception 10-Apr-2024)	(0.09%)	6.20%	
Z Class Accumulation (Inception 20-Dec-2024)	0.37%	5.93%	
ICE BofA SOFR Overnight Rate Index ³	1.85%	1.87% ²	
Classes denominated in CHF			
Institutional CHF (Hedged) Accumulation (Inception 17-Dec-2012)	(1.92%)	0.85%	
ICE BofA SARON Overnight Rate Index ⁴	(0.03%)	(0.35%)	
Classes denominated in EUR			
Institutional EUR (Hedged) Accumulation (Inception 14-Oct-2011)	(0.85%)	2.28%	
E Class EUR (Hedged) Accumulation (Inception 21-Dec-2012)	(1.24%)	0.83%	
Euro Short-Term Rate (ESTER) Index ⁵	0.98%	0.64% ²	
Classes denominated in GBP			
Institutional GBP (Hedged) Accumulation (Inception 10-Jan-2025)	0.09%	5.51%	
ICE BofA SONIA Overnight Rate Index	1.89%	4.17%	

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

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

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

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

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

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹			Investment Objective and Strategy Overview	
	6 Months	Class Inception	Diversified Income Fund seeks to maximise total return, consistent with prudent investment management by investing at least two-thirds of its assets in a diversified portfolio of Fixed Income Instruments (as defined in the Prospectus) of varying maturities.	
Classes denominated in USD				
Institutional Accumulation (Inception 30-Jun-2005)	2.31%	5.54%		
Institutional Income (Inception 08-Sep-2008)	2.33%	5.61%		
Investor Accumulation (Inception 30-Apr-2013)	2.10%	3.40%		
Investor Income (Inception 30-Apr-2013)	2.09%	3.40%		
Administrative Income (Inception 21-Jul-2011)	2.03%	4.00%		
BE Retail Accumulation (Inception 25-Aug-2025)	1.46%	4.40%		
BM Retail Decumulation (Inception 21-Dec-2023)	1.32%	5.78%		
BM Retail Income II (Inception 28-Apr-2022)	1.37%	3.67%		
E Class Accumulation (Inception 11-Sep-2006)	1.85%	4.57%		
E Class Income (Inception 31-Jul-2006)	1.89%	4.63%		
H Institutional Accumulation (Inception 08-Jun-2011)	2.20%	4.33%		
H Institutional Income (Inception 14-May-2020)	2.19%	3.40%		
M Retail Decumulation (Inception 21-Dec-2023)	1.83%	6.80%		
M Retail Income (Inception 30-Nov-2010)	1.85%	3.77%		
M Retail Income II (Inception 23-Dec-2013)	1.84%	3.30%		
T Class Accumulation (Inception 16-Oct-2014)	1.62%	2.77%		
T Class Income (Inception 16-Oct-2014)	1.63%	2.77%		
W Class Accumulation (Inception 12-Aug-2020)	2.39%	2.50%		
W Class Income (Inception 12-Aug-2020)	2.30%	2.47%		
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (USD Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (USD Hedged) and JPMorgan EMBI Global (USD Hedged) ³	2.16%	5.34% ²		
Classes denominated in AUD				
M Retail AUD (Hedged) Income (Inception 19-Dec-2012)	1.78%	3.01%		
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (AUD Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (AUD Hedged) and JPMorgan EMBI Global (AUD Hedged) ³	2.13%	3.89%		
Classes denominated in CAD				
Institutional CAD (Hedged) Accumulation (Inception 20-Feb-2019)	1.40%	2.88%		
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (CAD Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (CAD Hedged) and JPMorgan EMBI Global (CAD Hedged) ³	1.30%	2.99%		
Classes denominated in CHF				
Institutional CHF (Hedged) Accumulation (Inception 24-Jun-2011)	0.22%	2.09%		
Institutional CHF (Hedged) Income (Inception 31-Aug-2012)	0.22%	1.53%		
E Class CHF (Hedged) Accumulation (Inception 11-Sep-2019)	(0.22%)	(1.30%)		
W Class CHF (Hedged) Accumulation (Inception 12-Aug-2020)	0.32%	(0.85%)		
W Class CHF (Hedged) Income (Inception 12-Aug-2020)	0.17%	(0.86%)		
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (CHF Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (CHF Hedged) and JPMorgan EMBI Global (CHF Hedged) ³	0.02%	2.11% ²		
Classes denominated in EUR				
Institutional EUR (Hedged) Accumulation (Inception 14-Feb-2007)	1.40%	4.17%		
Institutional EUR (Hedged) Income (Inception 17-Oct-2007)	1.34%	4.19%		
Investor EUR (Hedged) Accumulation (Inception 05-Jul-2007)	1.21%	3.94%		
Investor EUR (Hedged) Income (Inception 15-Feb-2013)	1.20%	1.84%		
Administrative EUR (Hedged) Accumulation (Inception 20-Jul-2007)	1.12%	3.78%		
E Class EUR (Hedged) Accumulation (Inception 03-Jul-2007)	0.95%	3.40%		
E Class EUR (Hedged) Income (Inception 16-Oct-2009)	0.85%	2.93%		
T Class EUR (Hedged) Accumulation (Inception 30-Sep-2014)	0.73%	0.84%		

Diversified Income Fund (Cont.)

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹ (Cont.)		
	6 Months	Class Inception
T Class EUR (Hedged) Income (Inception 30-Sep-2014)	0.76%	0.84%
W Class EUR (Hedged) Accumulation (Inception 12-Aug-2020)	1.46%	0.65%
W Class EUR (Hedged) Income (Inception 12-Aug-2020)	1.41%	0.66%
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (EUR Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (EUR Hedged) and JPMorgan EMBI Global (EUR Hedged) ³	1.22%	3.80% ²
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 16-May-2006)	2.22%	5.22%
Institutional GBP (Hedged) Income (Inception 14-Feb-2006)	2.17%	5.17%
Administrative GBP (Hedged) Income (Inception 21-Jul-2011)	1.99%	3.39%
W Class GBP (Hedged) Accumulation (Inception 12-Aug-2020)	2.37%	2.01%
W Class GBP (Hedged) Income (Inception 12-Aug-2020)	2.34%	2.01%
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (GBP Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (GBP Hedged) and JPMorgan EMBI Global (GBP Hedged) ³	2.10%	4.85% ²
Classes denominated in JPY		
Administrative JPY (Hedged) Accumulation (Inception 08-Oct-2021)	0.45%	(2.58%)
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (JPY Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (JPY Hedged) and JPMorgan EMBI Global (JPY Hedged) ³	0.54%	(1.64%)
Classes denominated in MXN		
Institutional MXN (Hedged) Accumulation (Inception 09-Dec-2020)	3.83%	7.55%
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (MXN Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (MXN Hedged) and JPMorgan EMBI Global (MXN Hedged) ³	3.61%	8.16%
Classes denominated in SEK		
Institutional SEK (Hedged) Accumulation (Inception 31-Mar-2006)	1.19%	4.43%
Administrative SEK (Hedged) Accumulation (Inception 30-Dec-2020)	0.90%	(0.54%)
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (SEK Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (SEK Hedged) and JPMorgan EMBI Global (SEK Hedged) ³	1.03%	4.06% ²
Classes denominated in SGD		
Institutional SGD (Hedged) Income (Inception 07-Nov-2019)	1.03%	1.67%
Administrative SGD (Hedged) Income (Inception 01-May-2019)	0.76%	1.71%
E Class SGD (Hedged) Income (Inception 01-Oct-2019)	0.56%	0.72%
W Class SGD (Hedged) Income (Inception 12-Aug-2020)	1.07%	1.24%
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (SGD Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (SGD Hedged) and JPMorgan EMBI Global (SGD Hedged) ³	0.81%	2.44% ²

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

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

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

Diversified Income Duration Hedged Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹		Investment Objective and Strategy Overview
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 31-May-2011)	3.32%	4.66%
Investor Accumulation (Inception 18-Feb-2014)	3.15%	4.07%
E Class Accumulation (Inception 16-Aug-2013)	2.89%	3.56%
E Class Income (Inception 31-May-2011)	2.86%	3.75%
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (USD Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (USD Hedged) and JPMorgan EMBI Global (USD Hedged) ³	3.32%	4.47% ²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 16-Aug-2011)	2.49%	3.42%
Institutional EUR (Hedged) Income II (Inception 01-Oct-2013)	2.51%	2.80%
E Class EUR (Hedged) Accumulation (Inception 11-Aug-2011)	2.02%	2.58%
E Class EUR (Hedged) Income (Inception 07-May-2013)	1.87%	1.63%
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (EUR Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (EUR Hedged) and JPMorgan EMBI Global (EUR Hedged) ³	2.33%	3.34% ²
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 23-Aug-2011)	3.30%	4.46%
Institutional GBP (Hedged) Income (Inception 22-Jan-2013)	3.28%	3.63%
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (GBP Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (GBP Hedged) and JPMorgan EMBI Global (GBP Hedged) ³	3.25%	4.29% ²
Diversified Income Duration Hedged Fund seeks to maximise current yield, consistent with prudent investment management by investing at least 80% of its net assets in a diversified portfolio of variable and floating-rate Fixed Income Instruments (as defined in the Prospectus), Fixed Income Instruments with a duration of less than or equal to one year, and fixed rate Fixed Income Instruments.		

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

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

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

Diversified Income ESG Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹			Investment Objective and Strategy Overview
	6 Months	Class Inception	
Classes denominated in USD			
Institutional Accumulation (Inception 27-Jul-2022)	2.06%	6.64%	
E Class Accumulation (Inception 27-Jul-2022)	1.64%	5.70%	
1/3 each-Bloomberg Global Aggregate Credit ex-Emerging Markets Index, ICE BofA BB-B Rated Developed Markets High Yield ESG Tilt Constrained Index, J.P. Morgan Screened, Tilted & Reweighted Emerging Markets Bond Index Global Diversified ²	2.02%	6.66%	
Classes denominated in EUR			
Institutional EUR (Hedged) Accumulation (Inception 27-Jul-2022)	1.11%	4.44%	
E Class EUR (Hedged) Accumulation (Inception 27-Jul-2022)	0.70%	3.51%	
1/3 each-Bloomberg Global Aggregate Credit ex-Emerging Markets Index (EUR Hedged), ICE BofA BB-B Rated Developed Markets High Yield ESG Tilt Constrained Index (EUR Hedged), J.P. Morgan Screened, Tilted & Reweighted Emerging Markets Bond Index Global Diversified (EUR Hedged) ²	1.07%	4.35%	
Classes denominated in GBP			
Institutional GBP (Hedged) Accumulation (Inception 27-Jul-2022)	1.94%	6.13%	
1/3 each-Bloomberg Global Aggregate Credit ex-Emerging Markets Index (GBP Hedged), ICE BofA BB-B Rated Developed Markets High Yield ESG Tilt Constrained Index (GBP Hedged), J.P. Morgan Screened, Tilted & Reweighted Emerging Markets Bond Index Global Diversified (GBP Hedged) ²	1.95%	6.00%	

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

² Benchmark performance for the Diversified Income ESG Fund represents the following: Inception to 14 April 2026 — 1/3 each-Bloomberg Global Aggregate Credit ex-Emerging Markets, ICE BofA BB-B Rated Developed Markets High Yield Constrained ESG Tilt Index and JPMorgan ESG Emerging Markets Bond Index ("EMBI") Global Diversified; 15 April 2026 onwards — 1/3 each-Bloomberg Global Aggregate Credit ex-Emerging Markets Index, ICE BofA BB-B Rated Developed Markets High Yield ESG Tilt Constrained Index, J.P. Morgan Screened, Tilted & Reweighted Emerging Markets Bond Index Global Diversified.

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 15-Dec-2008)	1.54%	3.11%
Institutional Income (Inception 22-Feb-2010)	1.52%	2.88%
Investor Accumulation (Inception 24-Sep-2010)	1.35%	2.29%
Investor Income (Inception 24-Sep-2010)	1.47%	2.28%
Administrative Accumulation (Inception 21-Jan-2010)	1.29%	2.35%
E Class Accumulation (Inception 11-May-2010)	1.13%	1.86%
E Class Income (Inception 11-May-2010)	1.10%	1.86%
H Institutional Accumulation (Inception 12-Dec-2018)	1.51%	3.27%
R Class Accumulation (Inception 30-Nov-2012)	1.53%	2.47%
Z Class Accumulation (Inception 15-Sep-2021)	2.04%	3.86%
ICE BofA SOFR Overnight Rate Index ³	1.85%	1.51% ²
Classes denominated in CAD		
Institutional CAD (Hedged) Accumulation (Inception 21-Sep-2018)	0.74%	2.60%
Canadian Overnight Repo Rate (CORRA) ⁴	1.14%	2.26%
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 08-Sep-2010)	(0.46%)	0.49%
E Class CHF (Hedged) Accumulation (Inception 18-Apr-2011)	(0.95%)	(0.44%)
ICE BofA SARON Overnight Rate Index ⁵	(0.03%)	(0.17%) ²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 21-May-2009)	0.65%	1.97%
Institutional EUR (Hedged) Income (Inception 23-Dec-2009)	0.66%	1.66%
Investor EUR (Hedged) Accumulation (Inception 31-Jan-2011)	0.43%	1.04%
Administrative EUR (Hedged) Accumulation (Inception 21-Jan-2010)	0.39%	1.10%
E Class EUR (Hedged) Accumulation (Inception 20-Nov-2009)	0.25%	0.75%
G Retail EUR (Hedged) Income (Inception 14-Dec-2010)	0.24%	0.52%
Euro Short-Term Rate (ESTER) Index ⁶	0.98%	0.60% ²
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 15-Dec-2009)	1.48%	2.50%
Institutional GBP (Hedged) Income (Inception 27-Feb-2012)	1.53%	2.35%
E Class GBP (Hedged) Accumulation (Inception 18-Mar-2010)	1.11%	1.51%
ICE BofA SONIA Overnight Rate Index ⁷	1.89%	1.40% ²
Classes denominated in NOK		
Institutional NOK (Hedged) Accumulation (Inception 11-Apr-2011)	1.71%	2.63%
1 Month NIBOR Rate Index	2.05%	1.97%
Classes denominated in SEK		
Administrative SEK (Hedged) Accumulation (Inception 18-Nov-2011)	0.22%	1.16%
ICE BofA SOFR Overnight Rate Index (SEK Hedged) ³	0.88%	0.81%

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

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

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

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

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

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

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

Investment Objective and Strategy Overview

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

Emerging Local Bond Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹		Investment Objective and Strategy Overview
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 11-Dec-2007)	2.23%	3.32%
Institutional Income (Inception 18-Apr-2008)	2.26%	3.17%
Investor Accumulation (Inception 18-Aug-2010)	2.02%	1.99%
E Class Accumulation (Inception 19-Nov-2008)	1.72%	3.83%
E Class Income (Inception 08-Jul-2010)	1.65%	1.60%
H Institutional Accumulation (Inception 26-Feb-2021)	2.15%	4.79%
Z Class Income (Inception 18-Nov-2008)	2.69%	5.73%
JPMorgan Government Bond Index-Emerging Markets Global Diversified Index (Unhedged)	1.52%	2.72% ²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 27-Oct-2025)	1.07%	4.00%
JPMorgan Government Bond Index-Emerging Markets Global Diversified Index (EUR Hedged)	0.44%	2.69%
Classes denominated in EUR (Unhedged)		
Institutional EUR (Unhedged) Accumulation (Inception 16-Apr-2010)	5.05%	3.58%
Institutional EUR (Unhedged) Income (Inception 23-Jun-2010)	4.90%	3.13%
E Class EUR (Unhedged) Accumulation (Inception 02-Jul-2009)	4.50%	3.71%
E Class EUR (Unhedged) Income (Inception 12-Dec-2018)	4.45%	4.49%
JPMorgan Government Bond Index-Emerging Markets Global Diversified Index (EUR Unhedged)	4.28%	4.05% ²
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 20-Jan-2026)	—	1.30%
JPMorgan Government Bond Index-Emerging Markets Global Diversified Index (GBP Hedged)	—	0.88%
Classes denominated in GBP (Unhedged)		
Institutional GBP (Unhedged) Accumulation (Inception 27-Jun-2008)	3.61%	5.74%
JPMorgan Government Bond Index-Emerging Markets Global Diversified Index (GBP Unhedged)	2.88%	5.07%
Emerging Local Bond Fund seeks to maximise total return, consistent with prudent investment management. The Fund will normally invest at least 80% of its assets in Fixed Income Instruments (as defined in the Prospectus) denominated in currencies of countries with emerging securities markets, which may be represented by forwards or derivatives such as options, futures contracts, or swap agreements.		

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

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

Emerging Local Bond ESG Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 27-Jul-2022)	1.90%	10.86%
Institutional Income (Inception 27-Jul-2022)	1.82%	10.86%
E Class Accumulation (Inception 27-Jul-2022)	1.34%	9.77%
E Class Income (Inception 27-Jul-2022)	1.29%	9.76%
Z Class Accumulation (Inception 23-Sep-2022)	2.33%	12.87%
J.P. Morgan Screened, Tilted & Reweighted Emerging Markets Government Bond Index Global Diversified ³	1.61%	9.69% ²
Classes denominated in EUR		
Institutional EUR (Unhedged) Accumulation (Inception 27-Jul-2022)	4.65%	7.47%
Institutional EUR (Unhedged) Income (Inception 27-Jul-2022)	4.59%	7.47%
E Class EUR (Unhedged) Accumulation (Inception 27-Jul-2022)	4.16%	6.43%
E Class EUR (Unhedged) Income (Inception 27-Jul-2022)	4.16%	6.42%
J.P. Morgan Screened, Tilted & Reweighted Emerging Markets Government Bond Index Global Diversified (EUR Unhedged) ³	4.38%	6.33%
Classes denominated in GBP		
Institutional GBP (Unhedged) Income (Inception 28-Jun-2023)	3.18%	7.19%
J.P. Morgan Screened, Tilted & Reweighted Emerging Markets Government Bond Index Global Diversified (GBP Unhedged) ³	2.97%	5.97%

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

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

³ Benchmark performance for the Emerging Local Bond ESG Fund represents the following: Inception to 14 April 2026 — JPMorgan ESG Government Bond Index-Emerging Markets Global Diversified Index; 15 April 2026 onwards — J.P. Morgan Screened, Tilted & Reweighted Emerging Markets Government Bond Index Global Diversified.

Investment Objective and Strategy Overview

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

Emerging Markets Bond Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹			Investment Objective and Strategy Overview	
	6 Months	Class Inception	Emerging Markets Bond Fund seeks to maximise total return, consistent with prudent investment management by investing at least 80% of its assets in Fixed Income Instruments (as defined in the Prospectus) of issuers that economically are tied to countries with emerging securities markets.	
Classes denominated in USD				
Institutional Accumulation (Inception 31-Jul-2001)	3.65%	7.86%		
Institutional Income (Inception 13-Dec-2001)	3.66%	7.32%		
Investor Accumulation (Inception 25-Apr-2002)	3.49%	6.64%		
Administrative Accumulation (Inception 29-May-2003)	3.39%	5.72%		
BM Retail Decumulation (Inception 21-Dec-2023)	2.69%	9.23%		
BM Retail Income II (Inception 28-Apr-2022)	2.68%	6.19%		
E Class Accumulation (Inception 31-Mar-2006)	3.19%	4.66%		
E Class Income (Inception 28-Oct-2005)	3.15%	4.77%		
H Institutional Accumulation (Inception 17-Oct-2002)	3.57%	7.45%		
H Institutional Income (Inception 03-Sep-2020)	3.63%	3.35%		
M Retail Decumulation (Inception 21-Dec-2023)	3.16%	10.27%		
M Retail Income (Inception 30-Nov-2010)	3.20%	3.87%		
M Retail Income II (Inception 23-Dec-2013)	3.23%	3.66%		
Z Class Income (Inception 18-Nov-2008)	4.04%	7.83%		
JPMorgan Emerging Markets Bond Index (EMBI) Global	2.85%	6.93% ²		
Classes denominated in AUD				
M Retail AUD (Hedged) Income (Inception 19-Dec-2012)	3.08%	2.80%		
JPMorgan Emerging Markets Bond Index (EMBI) Global (AUD Hedged)	2.73%	3.18%		
Classes denominated in CHF				
Institutional CHF (Hedged) Income (Inception 16-Dec-2005)	1.48%	3.23%		
JPMorgan Emerging Markets Bond Index (EMBI) Global (CHF Hedged)	0.62%	3.05%		
Classes denominated in EUR				
Institutional EUR (Hedged) Accumulation (Inception 17-Dec-2002)	2.73%	5.85%		
Institutional EUR (Hedged) Income (Inception 20-Dec-2010)	2.70%	3.33%		
Investor EUR (Hedged) Accumulation (Inception 20-Dec-2019)	2.53%	1.41%		
E Class EUR (Hedged) Accumulation (Inception 31-Mar-2006)	2.24%	3.24%		
JPMorgan Emerging Markets Bond Index (EMBI) Global (EUR Hedged)	1.86%	5.45% ²		
Classes denominated in EUR (Unhedged)				
Institutional EUR (Unhedged) Accumulation (Inception 09-Feb-2018)	6.54%	5.22%		
JPMorgan Emerging Markets Bond Index (EMBI) Global (EUR Unhedged)	5.65%	4.32%		
Classes denominated in GBP				
Institutional GBP (Hedged) Accumulation (Inception 05-Feb-2004)	3.58%	5.84%		
Institutional GBP (Hedged) Income (Inception 30-Dec-2005)	3.54%	5.06%		
JPMorgan Emerging Markets Bond Index (EMBI) Global (GBP Hedged)	2.74%	5.71% ²		
Classes denominated in NOK				
Institutional NOK (Hedged) Accumulation (Inception 03-Mar-2025)	3.59%	11.49%		
JPMorgan Emerging Markets Bond Index (EMBI) Global (NOK Hedged)	3.21%	10.68%		
Classes denominated in SEK				
Institutional SEK (Hedged) Accumulation (Inception 06-Mar-2025)	2.51%	9.92%		
JPMorgan Emerging Markets Bond Index (EMBI) Global (SEK Hedged)	2.07%	8.85%		
Classes denominated in SGD				
Institutional SGD (Hedged) Accumulation (Inception 02-Jul-2018)	2.28%	3.77%		
E Class SGD (Hedged) Accumulation (Inception 15-Feb-2007)	1.83%	3.59%		
JPMorgan Emerging Markets Bond Index (EMBI) Global (SGD Hedged)	1.44%	4.45% ²		

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

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

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 16-Apr-2010)	2.78%	4.36%
Institutional Income (Inception 10-Jul-2019)	2.81%	2.97%
Administrative Accumulation (Inception 10-Jul-2019)	2.51%	2.46%
Administrative Income (Inception 10-Jul-2019)	2.55%	2.46%
E Class Accumulation (Inception 05-Feb-2021)	2.32%	1.03%
E Class Income (Inception 05-Feb-2021)	2.44%	1.03%
H Institutional Accumulation (Inception 02-Jun-2026)	—	1.00%
Z Class Accumulation (Inception 01-Mar-2023)	3.22%	11.61%
J.P. Morgan Screened, Tilted & Reweighted Emerging Markets Bond Index Global Diversified ³	2.49%	4.50% ²
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 09-Apr-2021)	0.64%	(0.98%)
H Institutional CHF (Hedged) Accumulation (Inception 02-Jun-2026)	—	0.70%
J.P. Morgan Screened, Tilted & Reweighted Emerging Markets Bond Index Global Diversified (CHF Hedged) ³	0.26%	(1.62%) ²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 16-Oct-2013)	1.91%	1.97%
Institutional EUR (Hedged) Income (Inception 30-Oct-2017)	1.91%	0.97%
Administrative EUR (Hedged) Accumulation (Inception 22-Jan-2024)	1.58%	8.61%
E Class EUR (Hedged) Accumulation (Inception 31-Aug-2018)	1.40%	1.04%
H Institutional EUR (Hedged) Accumulation (Inception 02-Jun-2026)	—	0.90%
J.P. Morgan Screened, Tilted & Reweighted Emerging Markets Bond Index Global Diversified (EUR Hedged) ³	1.50%	2.02% ²
Classes denominated in GBP		
Institutional GBP (Hedged) Income (Inception 12-Dec-2019)	2.73%	2.11%
J.P. Morgan Screened, Tilted & Reweighted Emerging Markets Bond Index Global Diversified (GBP Hedged) ³	2.39%	1.30%
Classes denominated in GBP (Unhedged)		
Institutional GBP (Unhedged) Income (Inception 11-Dec-2020)	4.19%	1.89%
J.P. Morgan Screened, Tilted & Reweighted Emerging Markets Bond Index Global Diversified (GBP Unhedged) ³	3.87%	1.34%
Classes denominated in NOK		
Investor NOK (Hedged) Accumulation (Inception 17-Mar-2014)	2.52%	2.82%
J.P. Morgan Screened, Tilted & Reweighted Emerging Markets Bond Index Global Diversified (NOK Hedged) ³	2.43%	2.98%
Classes denominated in SEK		
Investor SEK (Hedged) Accumulation (Inception 06-Feb-2014)	1.42%	1.69%
Administrative SEK (Hedged) Accumulation (Inception 08-Oct-2021)	1.34%	0.00%
J.P. Morgan Screened, Tilted & Reweighted Emerging Markets Bond Index Global Diversified (SEK Hedged) ³	1.27%	2.01% ²

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

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

³ Benchmark performance for the Emerging Markets Bond ESG Fund represents the following: Inception to 01 August 2019 — JPMorgan Emerging Markets Bond Index (EMBI) Global adjusted for Socially Responsible Investment (SRI) filter; 02 August 2019 to 14 April 2026 — JPMorgan ESG Emerging Markets Bond Index (EMBI) Global Diversified; 15 April 2026 onwards — J.P. Morgan Screened, Tilted & Reweighted Emerging Markets Bond Index Global Diversified.

Investment Objective and Strategy Overview

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

Emerging Markets Corporate Bond Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹			Investment Objective and Strategy Overview
	6 Months	Class Inception	
Classes denominated in USD			
Institutional Accumulation (Inception 12-Nov-2009)	2.11%	4.19%	
E Class Accumulation (Inception 27-Feb-2012)	1.61%	2.63%	
JPMorgan Corporate Emerging Markets Bond Index Diversified (CEMBI)	2.10%	5.24% ²	
Classes denominated in CHF			
E Class CHF (Hedged) Accumulation (Inception 25-May-2012)	(0.39%)	0.22%	
JPMorgan Corporate Emerging Markets Bond Diversified Index (CHF Hedged)	(0.06%)	2.07%	
Classes denominated in EUR			
Institutional EUR (Hedged) Accumulation (Inception 19-Feb-2010)	1.18%	2.71%	
E Class EUR (Hedged) Accumulation (Inception 02-Mar-2010)	0.69%	1.70%	
JPMorgan Corporate Emerging Markets Bond Diversified Index (EUR Hedged)	1.15%	3.69% ²	

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

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

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹			Investment Objective and Strategy Overview PIMCO Emerging Markets Opportunities Fund seeks maximum total return consistent with prudent investment management, by investing in a combination of fixed income securities (which are similar to loans and pay a fixed or variable rate of interest) issued by companies or governments that are economically tied to emerging market countries, related derivatives on such fixed income securities and emerging market currencies.
	6 Months	Class Inception	
Classes denominated in USD			
Institutional Accumulation (Inception 04-Jun-2019)	4.57%	6.45%	
E Class Accumulation (Inception 02-Oct-2023)	4.15%	13.97%	
E Class Income (Inception 02-Oct-2023)	4.11%	13.97%	
Z Class Accumulation (Inception 08-Jun-2022)	5.03%	11.66%	
50% JPMorgan EMBI Global Index/50% JPMorgan Government Bond Index-Emerging Markets Global Diversified Index (USD Unhedged)	2.19%	3.02% ²	
Classes denominated in EUR			
Institutional EUR (Partially Hedged) Accumulation (Inception 04-Jun-2019)	5.47%	4.75%	
Investor EUR (Partially Hedged) Accumulation (Inception 26-May-2026)	—	2.60%	
E Class EUR (Partially Hedged) Accumulation (Inception 19-Apr-2022)	5.04%	6.29%	
E Class EUR (Partially Hedged) Income (Inception 03-Feb-2026)	—	2.36%	
50% JPMorgan EMBI Global Index (EUR Hedged)/50% JPMorgan Government Bond Index-Emerging Markets Global Diversified Index (EUR Unhedged)	3.07%	1.87% ²	
Classes denominated in GBP			
Institutional GBP (Partially Hedged) Income (Inception 29-Mar-2022)	5.30%	8.12%	
50% JPMorgan EMBI Global Index (GBP Hedged)/50% JPMorgan Government Bond Index-Emerging Markets Global Diversified Index (GBP Unhedged)	2.83%	5.07%	

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

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

Emerging Markets Short-Term Local Currency Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹			Investment Objective and Strategy Overview Emerging Markets Short-Term Local Currency Fund seeks maximum total return, consistent with preservation of capital and prudent investment management, by investing at least 80% of its assets in currencies of, or in Fixed Income Instruments (as defined in the Prospectus) denominated in currencies of, emerging markets. The Investment Advisor has a broad discretion to identify countries that it considers to qualify as emerging markets. The Investment Advisor will select the Fund's country
	6 Months	Class Inception	
Classes denominated in USD			
E Class Accumulation (Inception 19-Nov-2008)	4.22%	2.49%	
JPMorgan Emerging Local Markets Index Plus (Unhedged)	1.20%	1.95%	
Classes denominated in EUR			
Institutional EUR (Unhedged) Accumulation (Inception 20-Jan-2010)	7.55%	3.67%	
E Class EUR (Unhedged) Accumulation (Inception 02-Jul-2009)	7.08%	3.04%	
JPMorgan Emerging Local Markets Index Plus (EUR Unhedged)	3.96%	3.04% ²	

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

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

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹		Investment Objective and Strategy Overview
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 29-Apr-2021)	0.88%	2.67%
Institutional Income (Inception 29-Apr-2021)	0.81%	2.64%
E Class Accumulation (Inception 29-Apr-2021)	0.37%	1.74%
E Class Income (Inception 29-Apr-2021)	0.40%	1.74%
Z Class Accumulation (Inception 09-Aug-2024)	1.18%	6.08%
Bloomberg U.S. Aggregate Index	0.62%	0.30% ²
Classes denominated in AUD		
Institutional AUD (Hedged) Income (Inception 19-Nov-2021)	0.79%	1.89%
R Class AUD (Hedged) Income (Inception 29-Apr-2021)	0.69%	1.56%
Bloomberg U.S. Aggregate (AUD Hedged) Index	0.68%	(0.69%) ²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 29-Apr-2021)	(0.10%)	0.76%
Institutional EUR (Hedged) Income (Inception 21-May-2021)	(0.15%)	0.75%
Administrative EUR (Hedged) Accumulation (Inception 10-Dec-2024)	(0.29%)	2.94%
E Class EUR (Hedged) Accumulation (Inception 25-Jun-2021)	(0.50%)	(0.22%)
E Class EUR (Hedged) Income (Inception 29-Apr-2021)	(0.50%)	(0.13%)
Bloomberg U.S. Aggregate (EUR Hedged) Index	(0.26%)	(1.68%) ²
Classes denominated in GBP		
Institutional GBP (Hedged) Income (Inception 29-Apr-2021)	0.79%	2.18%
Bloomberg U.S. Aggregate (GBP Hedged) Index	0.62%	(0.27%)
Classes denominated in NOK		
Institutional NOK (Hedged) Accumulation (Inception 01-Mar-2023)	0.86%	5.03%
Bloomberg U.S. Aggregate (NOK Hedged) Index	0.68%	3.59%
Classes denominated in SEK		
Institutional SEK (Hedged) Accumulation (Inception 29-Oct-2021)	(0.23%)	0.75%
Administrative SEK (Hedged) Accumulation (Inception 12-May-2022)	(0.49%)	1.85%
Bloomberg U.S. Aggregate (SEK Hedged) Index	(0.40%)	(2.06%) ²
Classes denominated in SGD		
Institutional SGD (Hedged) Income (Inception 29-Apr-2021)	(0.40%)	1.27%
Bloomberg U.S. Aggregate (SGD Hedged) Index	(0.68%)	(1.17%)
PIMCO ESG Income Fund seeks high current income, consistent with prudent investment management and sustainable investing (by explicitly integrating environmental, social and governance (ESG) factors into the investment process as further outlined in the Supplement). Long-term capital appreciation is a secondary objective.		

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

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

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹			Investment Objective and Strategy Overview
	6 Months	Class Inception	
Classes denominated in EUR			
Institutional Accumulation (Inception 31-Dec-1998)	1.22%	3.37%	
Institutional Income (Inception 07-Jan-2003)	1.20%	3.07%	
Investor Accumulation (Inception 08-May-2002)	1.02%	2.97%	
E Class Accumulation (Inception 31-Mar-2006)	0.78%	1.80%	
E Class Income (Inception 10-Oct-2005)	0.72%	1.62%	
FTSE Euro Broad Investment-Grade Index	1.30%	3.12% ²	
Classes denominated in CHF			
Institutional CHF (Hedged) Accumulation (Inception 30-Jun-2006)	0.03%	1.67%	
FTSE Euro Broad Investment-Grade (CHF Hedged) Index	0.10%	1.59%	

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

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

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026¹

	6 Months	Class Inception
Classes denominated in EUR		
Institutional Accumulation (Inception 31-Jan-2008)	1.02%	2.89%
Institutional Income II (Inception 01-Oct-2013)	1.01%	1.90%
E Class Accumulation (Inception 25-May-2010)	0.63%	1.58%
H Institutional Accumulation (Inception 07-Jun-2019)	1.09%	0.31%
H Institutional Income II (Inception 07-Jun-2019)	1.06%	0.30%
Bloomberg Euro-Aggregate Credit Index	1.40%	2.69% ²

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

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

Investment Objective and Strategy Overview

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

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹			Investment Objective and Strategy Overview
	6 Months	Class Inception	
Classes denominated in EUR			
Institutional Accumulation (Inception 28-Feb-2011)	1.24%	3.58%	
Institutional Income (Inception 28-Feb-2011)	1.21%	3.58%	
Investor Accumulation (Inception 13-Dec-2019)	1.02%	1.30%	
Investor Income (Inception 29-May-2012)	1.10%	3.23%	
Administrative Accumulation (Inception 22-Jan-2024)	0.90%	4.91%	
E Class Accumulation (Inception 28-Feb-2011)	0.74%	2.65%	
E Class Income (Inception 28-Feb-2011)	0.68%	2.64%	
G Institutional Income (Inception 05-Jan-2026)	—	1.10%	
T Class Accumulation (Inception 30-Sep-2014)	0.53%	1.07%	
T Class Income (Inception 30-Sep-2014)	0.63%	1.08%	
Bloomberg Euro Aggregate 1-10 Year Bond Index	1.02%	1.97% ²	

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

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

Euro Long Average Duration Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026¹

	6 Months	Class Inception
Classes denominated in EUR		
Institutional Accumulation (Inception 21-Apr-2006)	2.51%	3.18%
E Class Accumulation (Inception 03-Nov-2023)	2.05%	(0.19%)
Bloomberg Euro Government (Germany, France, Netherlands) over 15 years Index ³	2.52%	2.19% ²

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

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

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

Investment Objective and Strategy Overview

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

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹			Investment Objective and Strategy Overview
	6 Months	Class Inception	
Classes denominated in EUR			
Institutional Accumulation (Inception 31-Jan-2006)	0.91%	1.43%	
Investor Accumulation (Inception 11-Jun-2024)	0.77%	2.55%	
E Class Accumulation (Inception 31-Mar-2006)	0.53%	0.67%	
ICE BofA 3-Month German Treasury Bill Index ³	0.98%	1.06% ²	

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

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

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

PIMCO European High Yield Bond Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹			Investment Objective and Strategy Overview
	6 Months	Class Inception	PIMCO European High Yield Bond Fund seeks maximum total return consistent with prudent investment management. The Fund invests at least two-thirds of its assets in a diversified portfolio of high yield Fixed Income Instruments that are rated lower than BBB by S&P, or equivalently rated by Moody's or Fitch or if unrated, determined by the Investment Advisor to be of comparable quality. In normal market conditions the Fund may invest up to 20% of the Fund's assets in high yield Fixed Income Instruments that are rated CCC or lower by S&P, or equivalently rated by Moody's or Fitch, or if unrated, determined by the Investment Advisor
Classes denominated in EUR			
Institutional Accumulation (Inception 31-Jan-2020)	1.90%	4.04%	
E Class Accumulation (Inception 22-Dec-2022)	1.50%	7.36%	
E Class Income (Inception 17-Apr-2023)	1.45%	7.16%	
Z Class Accumulation (Inception 31-Jan-2020)	2.22%	4.61%	
ICE BofA Merrill Lynch BB-B European Currency High Yield Constrained Index	1.80%	3.17% ²	
Classes denominated in USD			
Institutional USD (Hedged) Income (Inception 15-May-2026)	—	1.61%	
ICE BofA Merrill Lynch BB-B European Currency High Yield Constrained Index (USD Hedged)	—	1.48%	

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

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

PIMCO European Short-Term Opportunities Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026¹

	6 Months	Class Inception
Classes denominated in EUR		
Institutional Accumulation (Inception 05-Jul-2011)	0.87%	1.63%
E Class Accumulation (Inception 25-Mar-2013)	0.56%	0.51%
H Institutional Accumulation (Inception 08-Jan-2020)	0.82%	1.50%
Euro Short-Term Rate (ESTER) Index ³	0.99%	1.43% ²

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

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

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

Investment Objective and Strategy Overview

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

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹			Investment Objective and Strategy Overview Global Advantage Fund seeks to achieve maximum long-term return, consistent with the preservation of capital and prudent investment management, by investing 80% of its assets in a diversified portfolio of Fixed Income Instruments (as defined in the Prospectus) that are economically tied to at least three countries (one of which may be the United States).
	6 Months	Class Inception	
Classes denominated in USD			
Institutional Accumulation (Inception 09-Jun-2009)	(0.19%)	2.75%	
PIMCO Global Advantage Bond Index (GLADI) (London Close)	0.51%	2.13%	
Classes denominated in CHF			
Institutional CHF (Partially Hedged) Income (Inception 02-Aug-2011)	0.03%	1.23%	
PIMCO Global Advantage Bond Index (GLADI) (CHF, Partially Hedged) (London Close)	0.64%	0.58%	
Classes denominated in EUR			
Institutional EUR (Partially Hedged) Accumulation (Inception 24-May-2010)	1.10%	2.41%	
E Class EUR (Partially Hedged) Accumulation (Inception 06-May-2010)	0.56%	1.40%	
PIMCO Global Advantage Bond Index (GLADI) (EUR, Partially Hedged) (London Close)	1.75%	1.83% ²	
Classes denominated in NOK			
Institutional NOK (Partially Hedged) Accumulation (Inception 05-Mar-2012)	0.45%	3.74%	
PIMCO Global Advantage Bond Index (GLADI) (NOK, Partially Hedged) (London Close)	1.14%	3.14%	

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

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

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹			Investment Objective and Strategy Overview	
	6 Months	Class Inception	Global Bond Fund seeks to maximise total return, consistent with preservation of capital and prudent investment management. The Fund seeks to achieve its investment objective by investing at least two-thirds of its assets in a diversified portfolio of Fixed Income instruments (as defined in the Prospectus) denominated in major world currencies.	
Classes denominated in USD				
Institutional Accumulation (Inception 12-Mar-1998)	0.68%	4.86%		
Institutional Income (Inception 18-Apr-2001)	0.71%	4.56%		
Investor Accumulation (Inception 01-Mar-1999)	0.52%	4.36%		
Investor Income (Inception 23-Jan-2001)	0.53%	4.21%		
Administrative Accumulation (Inception 14-Jun-2004)	0.45%	3.90%		
E Class Accumulation (Inception 31-Mar-2006)	0.25%	3.40%		
E Class Income (Inception 28-Oct-2005)	0.26%	3.37%		
H Institutional Accumulation (Inception 15-Oct-2002)	0.63%	4.26%		
H Institutional Income (Inception 14-Feb-2020)	0.69%	1.57%		
M Retail Income II (Inception 26-Apr-2017)	0.18%	1.82%		
T Class Accumulation (Inception 16-Oct-2014)	0.16%	1.80%		
T Class Income (Inception 16-Oct-2014)	0.14%	1.80%		
W Class Accumulation (Inception 12-Aug-2020)	0.74%	1.44%		
W Class Income (Inception 12-Aug-2020)	0.79%	1.44%		
W Class Income II (Inception 23-Feb-2023)	0.76%	5.48%		
Bloomberg Global Aggregate (USD Hedged) Index ³	1.15%	4.11% ²		
Classes denominated in USD (Currency Exposure)				
Institutional (Currency Exposure) Accumulation (Inception 13-Dec-2002)	(0.71%)	3.76%		
Institutional (Currency Exposure) Income (Inception 23-Mar-2006)	(0.70%)	3.40%		
E Class (Currency Exposure) Accumulation (Inception 19-May-2010)	(1.14%)	1.65%		
E Class (Currency Exposure) Income (Inception 19-May-2010)	(1.21%)	1.64%		
H Institutional (Currency Exposure) Accumulation (Inception 26-Feb-2021)	(0.84%)	(1.11%)		
Bloomberg Global Aggregate (USD Unhedged) Index ³	(0.21%)	2.89% ²		
Classes denominated in AUD				
Institutional AUD (Hedged) Accumulation (Inception 10-Apr-2024)	0.73%	4.72%		
Bloomberg Global Aggregate (AUD Hedged) Index ³	1.20%	4.21%		
Classes denominated in CAD				
Institutional CAD (Hedged) Accumulation (Inception 21-Sep-2018)	(0.17%)	2.05%		
Bloomberg Global Aggregate (CAD Hedged) Index ³	0.32%	1.57%		
Classes denominated in CHF				
Institutional CHF (Hedged) Accumulation (Inception 08-May-2003)	(1.33%)	2.09%		
Institutional CHF (Hedged) Income (Inception 10-Apr-2003)	(1.31%)	2.13%		
Investor CHF (Hedged) Accumulation (Inception 28-Jun-2011)	(1.50%)	1.14%		
E Class CHF (Hedged) Accumulation (Inception 13-Jun-2018)	(1.75%)	(1.31%)		
W Class CHF (Hedged) Accumulation (Inception 12-Aug-2020)	(1.32%)	(1.81%)		
W Class CHF (Hedged) Income (Inception 12-Aug-2020)	(1.33%)	(1.82%)		
Bloomberg Global Aggregate (CHF Hedged) Index ³	(0.87%)	1.27% ²		
Classes denominated in CNH				
Institutional RMB (Unhedged) Income (Inception 07-Oct-2024)	(2.09%)	2.16%		
Bloomberg Global Aggregate (USD Hedged) Index ³	(1.64%)	1.04%		
Classes denominated in EUR				
Institutional EUR (Hedged) Accumulation (Inception 04-Apr-2003)	(0.18%)	3.26%		
Institutional EUR (Hedged) Income (Inception 12-Apr-2005)	(0.15%)	3.12%		
Investor EUR (Hedged) Accumulation (Inception 02-Feb-2005)	(0.38%)	2.76%		
E Class EUR (Hedged) Accumulation (Inception 31-Mar-2006)	(0.67%)	2.29%		
E Class EUR (Hedged) Income (Inception 29-Jan-2016)	(0.64%)	0.13%		
G Retail EUR (Hedged) Income (Inception 12-Dec-2012)	(0.56%)	0.60%		

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹ (Cont.)		
	6 Months	Class Inception
R Class EUR (Hedged) Accumulation (Inception 30-Nov-2012)	(0.34%)	1.23%
T Class EUR (Hedged) Accumulation (Inception 30-Sep-2014)	(0.79%)	0.04%
W Class EUR (Hedged) Accumulation (Inception 12-Aug-2020)	(0.20%)	(0.31%)
W Class EUR (Hedged) Income (Inception 12-Aug-2020)	(0.23%)	(0.30%)
Bloomberg Global Aggregate (EUR Hedged) Index ³	0.26%	2.39% ²
Classes denominated in EUR (Currency Exposure)		
Institutional EUR (Currency Exposure) Accumulation (Inception 20-Feb-2013)	1.98%	2.51%
Bloomberg Global Aggregate (EUR Unhedged) Index ³	2.51%	1.87%
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 16-Apr-2003)	0.69%	4.34%
Institutional GBP (Hedged) Income (Inception 01-Jun-2004)	0.68%	4.35%
Investor GBP (Hedged) Accumulation (Inception 14-Apr-2005)	0.53%	3.75%
W Class GBP (Hedged) Accumulation (Inception 12-Aug-2020)	0.76%	1.08%
W Class GBP (Hedged) Income (Inception 12-Aug-2020)	0.70%	1.07%
Bloomberg Global Aggregate (GBP Hedged) Index ³	1.14%	3.52% ²
Classes denominated in GBP (Currency Exposure)		
Institutional GBP (Currency Exposure) Accumulation (Inception 09-Mar-2018)	0.63%	1.40%
Bloomberg Global Aggregate (GBP Unhedged) Index ³	1.13%	0.84%
Classes denominated in HKD		
M Retail HKD (Unhedged) Income II (Inception 26-Apr-2017)	1.06%	1.90%
Bloomberg Global Aggregate (USD Hedged) Index denominated in HKD ³	1.91%	2.29%
Classes denominated in NOK		
Institutional NOK (Hedged) Accumulation (Inception 30-Jun-2005)	0.70%	4.28%
Investor NOK (Hedged) Accumulation (Inception 26-Jul-2006)	0.52%	4.20%
W Class NOK (Hedged) Accumulation (Inception 13-Apr-2021)	0.74%	0.78%
Bloomberg Global Aggregate (NOK Hedged) Index ³	1.20%	3.41% ²
Classes denominated in NZD		
Institutional NZD (Hedged) Income (Inception 01-Nov-2004)	(0.16%)	5.88%
Bloomberg Global Aggregate (NZD Hedged) Index ³	0.40%	4.99%
Classes denominated in SEK		
Institutional SEK (Hedged) Accumulation (Inception 08-Nov-2004)	(0.36%)	3.37%
Administrative SEK (Hedged) Accumulation (Inception 02-Jul-2021)	(0.61%)	(1.03%)
Bloomberg Global Aggregate (SEK Hedged) Index ³	0.11%	2.44% ²
Classes denominated in SGD		
Institutional SGD (Hedged) Accumulation (Inception 07-Aug-2009)	(0.62%)	3.98%
M Retail SGD (Hedged) Income II (Inception 23-Feb-2023)	(0.96%)	2.36%
W Class SGD (Hedged) Income II (Inception 23-Feb-2023)	(0.60%)	3.38%
Bloomberg Global Aggregate (SGD Hedged) Index ³	(0.16%)	2.61% ²

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

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

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

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹			Investment Objective and Strategy Overview Global Bond ESG Fund seeks to maximise total return, consistent with the preservation of capital, prudent investment management and sustainable investing (by explicitly integrating environmental, social and governance factors into the investment process as further outlined in the Supplement). The Fund seeks to achieve its investment objective by investing at least two-thirds of its assets in a diversified portfolio of Fixed Income Instruments (as defined in the Prospectus) denominated in major world currencies.
	6 Months	Class Inception	
Classes denominated in USD			
Institutional Accumulation (Inception 12-Jan-2017)	0.63%	2.54%	
Institutional Income (Inception 03-Apr-2020)	0.69%	1.90%	
Investor Accumulation (Inception 07-Nov-2018)	0.50%	2.36%	
E Class Income (Inception 08-Mar-2019)	0.29%	1.50%	
Bloomberg Global Aggregate (USD Hedged) Index	1.15%	2.22% ²	
Classes denominated in AUD			
Institutional AUD (Hedged) Accumulation (Inception 21-Jan-2025)	0.66%	4.75%	
Z Class AUD (Hedged) Income (Inception 12-Jan-2017)	1.02%	2.49%	
Bloomberg Global Aggregate Index (AUD Hedged)	1.20%	1.62% ²	
Classes denominated in CHF			
Institutional CHF (Hedged) Accumulation (Inception 12-Jan-2017)	(1.36%)	(0.58%)	
E Class CHF (Hedged) Accumulation (Inception 01-Sep-2022)	(1.83%)	(0.93%)	
Bloomberg Global Aggregate (CHF Hedged) Index	(0.87%)	(0.95%) ²	
Classes denominated in EUR			
Institutional EUR (Hedged) Accumulation (Inception 12-Jan-2017)	(0.28%)	0.53%	
Institutional EUR (Hedged) Income (Inception 12-Jan-2017)	(0.20%)	0.52%	
E Class EUR (Hedged) Accumulation (Inception 09-Feb-2017)	(0.62%)	(0.35%)	
Bloomberg Global Aggregate (EUR Hedged) Index	0.26%	0.19% ²	
Classes denominated in GBP			
Institutional GBP (Hedged) Accumulation (Inception 03-Jun-2020)	0.66%	1.12%	
Institutional GBP (Hedged) Income (Inception 12-Jan-2017)	0.61%	1.76%	
Bloomberg Global Aggregate (GBP Hedged) Index	1.14%	1.42% ²	
Classes denominated in GBP (Currency Exposure)			
Institutional GBP (Currency Exposure) Income (Inception 04-Aug-2022)	0.75%	0.08%	
Bloomberg Global Aggregate (GBP Unhedged) Index	1.13%	(0.68%)	
Classes denominated in GBP (Unhedged)			
Institutional GBP (Unhedged) Income (Inception 11-Dec-2020)	2.07%	0.73%	
Bloomberg Global Aggregate (USD Hedged) Index denominated in GBP	2.50%	0.67%	
Classes denominated in NOK			
Institutional NOK (Hedged) Accumulation (Inception 12-Jan-2017)	0.68%	1.75%	
Bloomberg Global Aggregate (NOK Hedged) Index	1.20%	1.46%	
Classes denominated in NZD			
Institutional NZD (Hedged) Income (Inception 05-Apr-2017)	(0.08%)	2.13%	
Bloomberg Global Aggregate (NZD Hedged) Index	0.40%	1.85%	
Classes denominated in SEK			
Institutional SEK (Hedged) Accumulation (Inception 20-May-2021)	(0.37%)	(0.63%)	
Administrative SEK (Hedged) Accumulation (Inception 18-May-2023)	(0.63%)	2.44%	
Bloomberg Global Aggregate (SEK Hedged) Index	0.11%	(0.86%) ²	

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

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

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 31-Mar-2003)	0.92%	4.42%
Institutional Income (Inception 09-Nov-2005)	0.90%	4.48%
Investor Accumulation (Inception 28-Feb-2006)	0.75%	4.07%
Administrative Accumulation (Inception 14-Sep-2004)	0.70%	4.03%
E Class Income (Inception 30-Apr-2008)	0.48%	3.60%
H Institutional Accumulation (Inception 12-Dec-2018)	0.83%	2.69%
Z Class Accumulation (Inception 30-Oct-2019)	1.19%	2.62%
Bloomberg Global Aggregate ex-USD (USD Hedged) Index ³	1.57%	3.51% ²
Classes denominated in USD (Currency Exposure)		
Institutional (Currency Exposure) Accumulation (Inception 18-Jul-2025)	(1.58%)	(0.20%)
E Class (Currency Exposure) Accumulation (Inception 24-Mar-2026)	—	1.00%
E Class (Currency Exposure) Income (Inception 04-Oct-2016)	(1.99%)	(0.78%)
H Institutional (Currency Exposure) Accumulation (Inception 22-Oct-2025)	(1.70%)	(1.70%)
Bloomberg Global Aggregate ex-USD (USD Unhedged) Index ³	(0.90%)	(0.66%) ²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 04-Apr-2006)	0.05%	3.50%
Bloomberg Global Aggregate ex-USD (EUR Hedged) Index ³	0.68%	2.41%

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

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

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

Investment Objective and Strategy Overview

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

Global Bond Opportunities Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹			Investment Objective and Strategy Overview
	6 Months	Class Inception	
Classes denominated in USD			Global Bond Opportunities Fund seeks maximum total return, consistent with preservation of capital and prudent investment management. The Fund seeks to achieve its investment objective by investing under normal circumstances at least 80% of its assets in a diversified portfolio of Fixed Income Instruments (as defined in the Prospectus) of varying maturities. The average portfolio duration of the Fund will normally vary from 2 to 8 years. The Fund launched on 10 June 2026.
Institutional Accumulation (Inception 10-Jun-2026)	—	1.00%	
E Class Accumulation (Inception 10-Jun-2026)	—	1.00%	
Z Class Accumulation (Inception 10-Jun-2026)	—	1.10%	
Bloomberg Global Aggregate Index	—	0.84%	
Classes denominated in USD (Currency Exposure)			
Institutional (Currency Exposure) Accumulation (Inception 11-Jun-2026)	—	0.10%	
Bloomberg Global Aggregate (USD Unhedged) Index	—	0.09%	
Classes denominated in CHF			
Institutional CHF (Hedged) Accumulation (Inception 11-Jun-2026)	—	0.60%	
Bloomberg Global Aggregate (CHF Hedged) Index	—	0.33%	
Classes denominated in EUR			
Institutional EUR (Hedged) Accumulation (Inception 10-Jun-2026)	—	0.90%	
E Class EUR (Hedged) Accumulation (Inception 10-Jun-2026)	—	0.90%	
Bloomberg Global Aggregate (EUR Hedged) Index	—	0.76%	
Classes denominated in GBP			
Institutional GBP (Hedged) Accumulation (Inception 10-Jun-2026)	—	1.10%	
Institutional GBP (Hedged) Income (Inception 10-Jun-2026)	—	1.10%	
Bloomberg Global Aggregate (GBP Hedged) Index	—	0.84%	
Classes denominated in NOK			
Institutional NOK (Hedged) Accumulation (Inception 12-Jun-2026)	—	0.59%	
Bloomberg Global Aggregate (NOK Hedged) Index	—	0.49%	
Classes denominated in SEK			
Institutional SEK (Hedged) Accumulation (Inception 12-Jun-2026)	—	0.47%	
Bloomberg Global Aggregate (SEK Hedged) Index	—	0.37%	
Classes denominated in SGD			
Institutional SGD (Hedged) Accumulation (Inception 11-Jun-2026)	—	0.60%	
Bloomberg Global Aggregate (SGD Hedged) Index	—	0.39%	

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

Global High Yield Bond Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 30-Jun-2005)	1.52%	6.09%
Institutional Income (Inception 30-Dec-2005)	1.50%	6.11%
Investor Accumulation (Inception 22-Jun-2016)	1.32%	4.85%
Administrative Accumulation (Inception 27-Jun-2008)	1.28%	5.65%
Administrative Income (Inception 11-Dec-2015)	1.31%	5.06%
BM Retail Decumulation (Inception 25-Aug-2025)	0.54%	2.72%
BM Retail Income II (Inception 28-Apr-2022)	0.49%	4.51%
E Class Accumulation (Inception 11-Sep-2006)	1.05%	5.09%
E Class Income (Inception 31-Jul-2006)	1.11%	5.15%
H Institutional Accumulation (Inception 29-Aug-2008)	1.44%	6.10%
H Institutional Income (Inception 22-Mar-2013)	1.43%	4.70%
M Retail Decumulation (Inception 25-Aug-2025)	1.05%	3.55%
M Retail Income (Inception 30-Nov-2010)	1.07%	4.72%
M Retail Income II (Inception 23-Dec-2013)	1.12%	3.91%
R Class Accumulation (Inception 30-Nov-2012)	1.40%	4.78%
T Class Accumulation (Inception 16-Oct-2014)	0.86%	3.65%
ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index Hedged into USD ³	2.26%	6.44% ²
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 16-Feb-2010)	(0.54%)	3.77%
Institutional CHF (Hedged) Income (Inception 31-Aug-2012)	(0.57%)	2.67%
ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index Hedged into CHF ³	0.09%	4.10% ²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 02-May-2008)	0.62%	4.65%
Institutional EUR (Hedged) Income (Inception 30-Dec-2005)	0.60%	4.83%
Investor EUR (Hedged) Accumulation (Inception 05-Jan-2011)	0.46%	3.65%
E Class EUR (Hedged) Accumulation (Inception 31-Mar-2006)	0.15%	3.82%
E Class EUR (Hedged) Income (Inception 29-Apr-2016)	0.18%	2.20%
ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index Hedged into EUR ³	1.31%	5.01% ²
Classes denominated in EUR (Unhedged)		
E Class EUR (Unhedged) Accumulation (Inception 15-Sep-2025)	3.83%	5.60%
E Class EUR (Unhedged) Income (Inception 15-Sep-2025)	3.90%	5.63%
ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index Hedged into USD ³	5.05%	6.80%
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 25-May-2012)	1.46%	4.82%
Institutional GBP (Hedged) Income (Inception 30-Dec-2005)	1.53%	5.70%
E Class GBP (Hedged) Income (Inception 15-Jun-2009)	1.00%	5.47%
ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index Hedged into GBP ³	2.20%	5.93% ²
Classes denominated in SGD		
E Class SGD (Hedged) Income (Inception 25-Apr-2016)	(0.12%)	3.38%
ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index Hedged into SGD ³	0.88%	4.68%

Investment Objective and Strategy Overview

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

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

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

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

Global High Yield Bond ESG Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹			Investment Objective and Strategy Overview
	6 Months	Class Inception	
Classes denominated in USD			Global High Yield Bond ESG Fund seeks to maximise total return, consistent with prudent investment management. The Fund invests at least two-thirds of its assets in a diversified portfolio of high yield Fixed Income Instruments (as defined in the Prospectus) denominated in major world currencies and rated lower than Baa by Moody's or lower than BBB by S&P or equivalently rated by Fitch. The Fund seeks to promote environmental and social characteristics under normal market conditions in various ways as set out in the Fund's Supplement and seeks to invest a portion of its assets in sustainable investments.
Institutional Accumulation (Inception 17-Jun-2024)	1.15%	6.79%	
E Class Income (Inception 17-Jun-2024)	0.69%	5.84%	
Z Class Accumulation (Inception 17-Jun-2024)	1.49%	7.43%	
ICE BB-B Rated Developed Markets High Yield ESG Tilt Constrained Index	2.16%	7.81%	
Classes denominated in EUR			
Institutional EUR (Hedged) Accumulation (Inception 17-Jun-2024)	0.18%	4.75%	
E Class EUR (Hedged) Income (Inception 17-Jun-2024)	(0.22%)	3.82%	
ICE BB-B Rated Developed Markets High Yield ESG Tilt Constrained Index (EUR Hedged)	1.21%	5.71%	
Classes denominated in GBP			
Institutional GBP (Hedged) Accumulation (Inception 17-Jun-2024)	1.06%	6.65%	
E Class GBP (Hedged) Income (Inception 17-Jun-2024)	0.64%	5.67%	
ICE BB-B Rated Developed Markets High Yield ESG Tilt Constrained Index (GBP Hedged)	2.10%	7.63%	
Classes denominated in SEK			
Institutional SEK (Hedged) Accumulation (Inception 05-Jul-2024)	0.05%	4.37%	
ICE BB-B Rated Developed Markets High Yield ESG Tilt Constrained Index (SEK Hedged)	1.03%	5.29%	

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

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 18-Apr-2008)	1.58%	4.49%
Institutional Income (Inception 23-Jul-2003)	1.57%	4.61%
Investor Accumulation (Inception 15-Feb-2005)	1.38%	4.04%
Investor Income (Inception 22-Jan-2009)	1.44%	4.65%
Administrative Accumulation (Inception 21-Jan-2009)	1.33%	4.49%
Administrative Income (Inception 21-Jan-2009)	1.25%	4.49%
BE Retail Accumulation (Inception 25-Aug-2025)	0.59%	2.50%
BM Retail Decumulation (Inception 21-Dec-2023)	0.55%	3.49%
E Class Accumulation (Inception 10-Dec-2008)	1.12%	4.23%
E Class Income (Inception 30-Apr-2008)	1.09%	3.51%
H Institutional Accumulation (Inception 29-Aug-2008)	1.48%	4.44%
H Institutional Income (Inception 25-May-2018)	1.40%	2.56%
M Retail Decumulation (Inception 21-Dec-2023)	1.09%	4.49%
M Retail Income (Inception 28-Sep-2012)	1.13%	2.27%
M Retail Income II (Inception 23-Dec-2013)	1.22%	2.46%
R Class Accumulation (Inception 30-Nov-2012)	1.39%	2.82%
R Class Income (Inception 30-Nov-2012)	1.36%	2.82%
T Class Accumulation (Inception 16-Oct-2014)	0.91%	1.73%
W Class Accumulation (Inception 12-Aug-2020)	1.60%	1.27%
W Class Income (Inception 12-Aug-2020)	1.59%	1.28%
Bloomberg Global Aggregate Credit Index (USD Hedged)	1.34%	3.92% ²
Classes denominated in USD (Currency Exposure)		
Institutional (Currency Exposure) Accumulation (Inception 02-Aug-2013)	0.36%	2.41%
Institutional (Currency Exposure) Income (Inception 06-Sep-2016)	0.38%	1.94%
H Institutional (Currency Exposure) Accumulation (Inception 26-Feb-2021)	0.40%	(0.02%)
Bloomberg Global Aggregate Credit Index (USD Unhedged)	0.13%	2.20% ²
Classes denominated in AUD		
Institutional AUD (Hedged) Income (Inception 07-Apr-2020)	1.50%	1.77%
Investor AUD (Hedged) Income (Inception 25-Jun-2018)	1.30%	1.57%
Bloomberg Global Aggregate Credit Index (AUD Hedged)	1.36%	2.01% ²
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 10-Dec-2009)	(0.50%)	1.89%
Institutional CHF (Hedged) Income (Inception 06-Feb-2015)	(0.56%)	(0.05%)
Investor CHF (Hedged) Accumulation (Inception 10-May-2011)	(0.69%)	0.90%
Investor CHF (Hedged) Income (Inception 22-Jan-2009)	(0.65%)	2.48%
Administrative CHF (Hedged) Accumulation (Inception 31-Jan-2013)	(0.79%)	0.02%
E Class CHF (Hedged) Accumulation (Inception 06-Mar-2012)	(0.97%)	0.15%
W Class CHF (Hedged) Accumulation (Inception 12-Aug-2020)	(0.45%)	(2.02%)
Bloomberg Global Aggregate Credit Index (CHF Hedged)	(0.71%)	2.09% ²
Classes denominated in CZK		
Institutional CZK (Hedged) Income (Inception 19-May-2015)	1.27%	2.45%
Bloomberg Global Aggregate Credit Index (CZK Hedged)	1.02%	2.40%
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 15-Sep-2003)	0.67%	3.51%
Institutional EUR (Hedged) Income (Inception 15-Sep-2008)	0.73%	3.46%
Investor EUR (Hedged) Accumulation (Inception 08-May-2006)	0.50%	3.01%
Investor EUR (Hedged) Income (Inception 22-Jan-2009)	0.52%	3.39%

Investment Objective and Strategy Overview

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

Global Investment Grade Credit Fund (Cont.)

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹ (Cont.)		
	6 Months	Class Inception
Administrative EUR (Hedged) Accumulation (Inception 17-Feb-2009)	0.41%	3.14%
Administrative EUR (Hedged) Income (Inception 17-Feb-2009)	0.39%	3.14%
E Class EUR (Hedged) Accumulation (Inception 31-Mar-2006)	0.18%	2.41%
E Class EUR (Hedged) Income (Inception 09-Sep-2010)	0.24%	1.46%
R Class EUR (Hedged) Income (Inception 30-Nov-2012)	0.57%	1.17%
T Class EUR (Hedged) Accumulation (Inception 30-Sep-2014)	0.00%	(0.08%)
W Class EUR (Hedged) Accumulation (Inception 12-Aug-2020)	0.73%	(0.52%)
W Class EUR (Hedged) Income (Inception 12-Aug-2020)	0.67%	(0.53%)
Bloomberg Global Aggregate Credit Index (EUR Hedged)	0.44%	2.79% ²
Classes denominated in EUR (Currency Exposure)		
Institutional EUR (Currency Exposure) Accumulation (Inception 16-Aug-2012)	3.07%	2.86%
E Class EUR (Currency Exposure) Income (Inception 12-Dec-2018)	2.59%	1.39%
Bloomberg Global Aggregate Credit Index (EUR Unhedged)	2.86%	2.81% ²
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 02-Sep-2005)	1.50%	4.09%
Institutional GBP (Hedged) Income (Inception 11-Jul-2008)	1.57%	4.26%
Investor GBP (Hedged) Income (Inception 22-Jan-2009)	1.34%	4.21%
Administrative GBP (Hedged) Income (Inception 30-Jan-2009)	1.26%	4.03%
E Class GBP (Hedged) Income (Inception 31-Mar-2009)	1.01%	3.70%
R Class GBP (Hedged) Income (Inception 30-Nov-2012)	1.34%	2.23%
W Class GBP (Hedged) Accumulation (Inception 12-Aug-2020)	1.55%	0.83%
W Class GBP (Hedged) Income (Inception 12-Aug-2020)	1.50%	0.83%
Bloomberg Global Aggregate Credit Index (GBP Hedged)	1.32%	3.50% ²
Classes denominated in HKD		
Institutional HKD (Unhedged) Income (Inception 28-Mar-2024)	2.35%	5.90%
Administrative HKD (Unhedged) Income (Inception 28-Jul-2017)	1.99%	2.05%
M Retail HKD (Unhedged) Income (Inception 28-Jul-2017)	1.87%	1.65%
Bloomberg Global Aggregate Credit Index (USD Hedged) Index denominated in HKD	2.11%	2.69% ²
Classes denominated in NOK		
Institutional NOK (Hedged) Accumulation (Inception 18-Jan-2012)	1.57%	3.39%
Bloomberg Global Aggregate Credit Index (NOK Hedged)	1.37%	3.10%
Classes denominated in SEK		
Institutional SEK (Hedged) Accumulation (Inception 04-Dec-2009)	0.42%	3.10%
Administrative SEK (Hedged) Accumulation (Inception 13-Dec-2012)	0.26%	1.06%
Bloomberg Global Aggregate Credit Index (SEK Hedged)	0.27%	2.64% ²
Classes denominated in SGD		
Institutional SGD (Hedged) Income (Inception 30-Oct-2015)	0.24%	2.30%
Investor SGD (Hedged) Income (Inception 23-May-2018)	0.12%	1.32%
Administrative SGD (Hedged) Income (Inception 22-Sep-2017)	(0.03%)	0.88%
E Class SGD (Hedged) Income (Inception 18-Jul-2012)	(0.21%)	1.75%
W Class SGD (Hedged) Income (Inception 13-Oct-2020)	0.34%	(0.05%)
Bloomberg Global Aggregate Credit Index (SGD Hedged)	0.03%	2.46% ²

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

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

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹			Investment Objective and Strategy Overview
	6 Months	Class Inception	Global Investment Grade Credit ESG Fund seeks to maximise total return, consistent with preservation of capital, prudent investment management and sustainable investing (by explicitly integrating environmental, social and governance factors into the investment process as further outlined in the Supplement). The Fund seeks to achieve its investment objective by investing at least two-thirds of its assets in a diversified portfolio of investment grade corporate Fixed Income Instruments (as defined in the Prospectus).
Classes denominated in USD			
Institutional Accumulation (Inception 28-Sep-2018)	1.27%	3.20%	
Institutional Income (Inception 19-Jul-2019)	1.35%	2.22%	
Investor Accumulation (Inception 04-May-2021)	1.07%	0.74%	
E Class Accumulation (Inception 28-Feb-2020)	0.78%	0.50%	
E Class Income (Inception 28-Feb-2020)	0.86%	0.51%	
Bloomberg Global Aggregate Credit Index (USD Hedged)	1.34%	2.94% ²	
Classes denominated in CHF			
Institutional CHF (Hedged) Accumulation (Inception 28-Sep-2018)	(0.80%)	(0.12%)	
Institutional CHF (Hedged) Income (Inception 28-Feb-2020)	(0.77%)	(1.83%)	
E Class CHF (Hedged) Accumulation (Inception 28-Feb-2020)	(1.29%)	(2.71%)	
Bloomberg Global Aggregate Credit Index (CHF Hedged)	(0.71%)	(0.41%) ²	
Classes denominated in EUR			
Institutional EUR (Hedged) Accumulation (Inception 28-Sep-2018)	0.28%	1.15%	
Institutional EUR (Hedged) Income (Inception 28-Feb-2020)	0.31%	(0.39%)	
Investor EUR (Hedged) Income (Inception 05-Jan-2023)	0.18%	3.38%	
E Class EUR (Hedged) Accumulation (Inception 28-Feb-2020)	(0.11%)	(1.29%)	
E Class EUR (Hedged) Income (Inception 28-Feb-2020)	(0.16%)	(1.31%)	
Bloomberg Global Aggregate Credit Index (EUR Hedged)	0.44%	0.87% ²	
Classes denominated in GBP			
Institutional GBP (Hedged) Accumulation (Inception 28-Sep-2018)	1.18%	2.42%	
Institutional GBP (Hedged) Income (Inception 01-May-2019)	1.17%	1.95%	
E Class GBP (Hedged) Accumulation (Inception 28-Feb-2020)	0.81%	(0.03%)	
Bloomberg Global Aggregate Credit Index (GBP Hedged)	1.32%	2.14% ²	
Classes denominated in SEK			
Institutional SEK (Hedged) Accumulation (Inception 03-Nov-2022)	0.14%	4.65%	
Administrative SEK (Hedged) Accumulation (Inception 27-Nov-2019)	(0.09%)	(0.40%)	
Bloomberg Global Aggregate Credit Index (SEK Hedged)	0.27%	(0.12%) ²	

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

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

Global Low Duration Real Return Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹			Investment Objective and Strategy Overview
	6 Months	Class Inception	
Classes denominated in USD			
Institutional Accumulation (Inception 18-Feb-2014)	1.72%	2.89%	
Institutional Income (Inception 16-Apr-2026)	—	0.42%	
Investor Accumulation (Inception 05-Oct-2016)	1.49%	3.21%	
E Class Accumulation (Inception 18-Feb-2014)	1.19%	1.97%	
Bloomberg World Government Inflation-Linked Bond 1-5 Year Index (USD Hedged)	1.92%	2.71% ²	
Classes denominated in CHF			
Institutional CHF (Hedged) Accumulation (Inception 18-Feb-2014)	(0.39%)	0.22%	
Bloomberg World Government Inflation-Linked Bond 1-5 Year Index (CHF Hedged)	(0.17%)	(0.03%)	
Classes denominated in EUR			
Institutional EUR (Hedged) Accumulation (Inception 18-Feb-2014)	0.78%	1.18%	
Institutional EUR (Hedged) Income (Inception 17-Jan-2017)	0.78%	1.56%	
E Class EUR (Hedged) Accumulation (Inception 18-Feb-2014)	0.29%	0.27%	
Bloomberg World Government Inflation-Linked Bond 1-5 Year Index (EUR Hedged)	1.00%	0.99% ²	
Classes denominated in GBP			
Institutional GBP (Hedged) Accumulation (Inception 20-Jan-2017)	1.64%	2.82%	
Institutional GBP (Hedged) Income (Inception 18-Feb-2014)	1.61%	2.30%	
Bloomberg World Government Inflation-Linked Bond 1-5 Year Index (GBP Hedged)	1.89%	2.11% ²	
Classes denominated in SGD			
Institutional SGD (Hedged) Accumulation (Inception 22-Sep-2022)	0.44%	3.37%	
Bloomberg World Government Inflation-Linked Bond 1-5 Year Index (SGD Hedged)	0.57%	2.58%	

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

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

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

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 30-Sep-2003)	1.57%	4.03%
Institutional Income (Inception 30-Dec-2005)	1.58%	3.72%
Investor Accumulation (Inception 04-Mar-2004)	1.39%	3.52%
Investor Income (Inception 24-Feb-2009)	1.37%	3.86%
Administrative Accumulation (Inception 17-Dec-2004)	1.33%	3.28%
E Class Accumulation (Inception 31-Mar-2006)	1.14%	2.91%
E Class Income (Inception 28-Oct-2005)	1.14%	2.83%
H Institutional Accumulation (Inception 21-May-2004)	1.50%	3.83%
Bloomberg World Government Inflation-Linked Bond USD Hedged Index	1.69%	3.73% ²
Classes denominated in USD (Currency Exposure)		
Institutional (Currency Exposure) Accumulation (Inception 01-Sep-2017)	0.36%	1.27%
Bloomberg World Government Inflation-Linked Bond USD Unhedged Index	0.42%	0.81%
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 16-May-2008)	(0.46%)	1.40%
Institutional CHF (Hedged) Income (Inception 30-Oct-2015)	(0.47%)	(0.14%)
Bloomberg World Government Inflation-Linked Bond CHF Hedged Index	(0.48%)	0.98% ²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 30-Sep-2003)	0.63%	2.91%
Institutional EUR (Hedged) Income (Inception 30-Dec-2005)	0.62%	2.50%
Investor EUR (Hedged) Accumulation (Inception 07-Apr-2004)	0.51%	2.45%
E Class EUR (Hedged) Accumulation (Inception 31-Mar-2006)	0.25%	1.73%
Bloomberg World Government Inflation-Linked Bond EUR Hedged Index	0.75%	2.57% ²
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 05-Feb-2004)	1.53%	3.96%
Institutional GBP (Hedged) Income (Inception 27-Apr-2005)	1.61%	3.58%
R Class GBP (Hedged) Accumulation (Inception 30-Nov-2012)	1.39%	1.57%
Bloomberg World Government Inflation-Linked Bond GBP Hedged Index	1.67%	3.68% ²
Classes denominated in SGD		
Institutional SGD (Hedged) Accumulation (Inception 29-Feb-2008)	0.24%	2.86%
Bloomberg World Government Inflation-Linked Bond SGD Hedged Index	0.31%	2.58%

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

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

Investment Objective and Strategy Overview

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

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹			Investment Objective and Strategy Overview
	6 Months	Class Inception	Income Fund seeks high current income, consistent with prudent investment management, with long-term capital appreciation as a secondary objective. The Fund invests at least two-thirds of its assets in a diversified portfolio of Fixed Income Instruments (as defined in the Prospectus) of varying maturities. The Fund will seek to maintain a high level of dividend income by investing in a broad array of fixed income sectors, which in the Investment Advisor’s view typically generate elevated levels of income.
Classes denominated in USD			
Institutional Accumulation (Inception 30-Nov-2012)	1.40%	5.35%	
Institutional Income (Inception 30-Nov-2012)	1.37%	5.35%	
Investor Accumulation (Inception 20-Jan-2015)	1.24%	4.36%	
Investor Income (Inception 18-Apr-2013)	1.17%	4.36%	
Administrative Accumulation (Inception 13-Feb-2017)	1.20%	3.94%	
Administrative Income (Inception 30-Nov-2012)	1.10%	4.83%	
E Class Accumulation (Inception 30-Nov-2012)	0.96%	4.41%	
E Class Income (Inception 30-Nov-2012)	1.03%	4.41%	
H Institutional Accumulation (Inception 25-May-2018)	1.36%	4.35%	
H Institutional Income (Inception 25-May-2018)	1.34%	4.35%	
R Class Accumulation (Inception 07-Nov-2019)	1.33%	4.00%	
R Class Income (Inception 30-Apr-2015)	1.35%	4.34%	
T Class Accumulation (Inception 16-Oct-2014)	0.76%	3.26%	
T Class Income (Inception 16-Oct-2014)	0.88%	3.27%	
Z Class Accumulation (Inception 30-Nov-2012)	1.68%	5.92%	
Z Class Income (Inception 28-Feb-2025)	1.73%	7.15%	
Bloomberg U.S. Aggregate Index	0.62%	1.83% ²	
Classes denominated in AUD			
Institutional AUD (Hedged) Accumulation (Inception 17-Jan-2018)	1.39%	3.31%	
Institutional AUD (Hedged) Income (Inception 07-Sep-2023)	1.35%	7.03%	
Investor AUD (Hedged) Accumulation (Inception 09-Jun-2026)	—	1.00%	
Investor AUD (Hedged) Income (Inception 23-May-2018)	1.21%	3.22%	
Administrative AUD (Hedged) Accumulation (Inception 28-Aug-2024)	1.10%	5.63%	
Administrative AUD (Hedged) Income (Inception 08-Jun-2016)	1.16%	3.53%	
E Class AUD (Hedged) Income (Inception 16-Feb-2017)	0.92%	2.75%	
H Institutional AUD (Hedged) Income (Inception 29-Jan-2026)	—	0.62%	
Z Class AUD (Hedged) Income II (Inception 28-Oct-2015)	1.69%	4.77%	
Bloomberg U.S. Aggregate (AUD Hedged) Index	0.68%	1.41% ²	
Classes denominated in BRL			
Institutional BRL (Hedged) Accumulation (Inception 03-Feb-2016)	11.81%	7.98%	
Bloomberg Global Aggregate (BRL Hedged) Index	5.39%	8.37%	
Classes denominated in CAD			
Institutional CAD (Hedged) Accumulation (Inception 01-Apr-2016)	0.53%	4.08%	
Institutional CAD (Hedged) Income (Inception 07-Sep-2018)	0.50%	3.82%	
Bloomberg U.S. Aggregate Index (CAD Hedged)	(0.20%)	1.01% ²	
Classes denominated in CHF			
Institutional CHF (Hedged) Accumulation (Inception 18-Dec-2014)	(0.65%)	1.77%	
Institutional CHF (Hedged) Income (Inception 30-Oct-2015)	(0.69%)	1.61%	
Investor CHF (Hedged) Income (Inception 01-Apr-2026)	—	0.80%	
E Class CHF (Hedged) Accumulation (Inception 18-Feb-2014)	(1.13%)	1.06%	
E Class CHF (Hedged) Income (Inception 18-Feb-2014)	(0.95%)	1.07%	
Bloomberg U.S. Aggregate (CHF Hedged) Index	(1.39%)	(0.75%) ²	
Classes denominated in CNH			
Institutional RMB (Hedged) Income (Inception 11-Dec-2023)	0.22%	5.00%	
Investor RMB (Hedged) Accumulation (Inception 03-Jan-2018)	0.04%	3.50%	
E Class RMB (Hedged) Income (Inception 22-May-2013)	(0.23%)	4.44%	
Bloomberg U.S. Aggregate (CNH Hedged) Index	(0.58%)	2.85% ²	

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026¹ (Cont.)

	6 Months	Class Inception
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 30-Nov-2012)	0.49%	3.66%
Institutional EUR (Hedged) Income (Inception 30-Nov-2012)	0.49%	3.66%
Institutional EUR (Hedged) Income II (Inception 29-Jul-2014)	0.50%	2.71%
Investor EUR (Hedged) Accumulation (Inception 10-Apr-2015)	0.39%	2.22%
Investor EUR (Hedged) Income (Inception 07-May-2015)	0.36%	2.27%
Investor EUR (Hedged) Income A (Inception 16-Dec-2015)	0.38%	2.43%
Administrative EUR (Hedged) Accumulation (Inception 14-Aug-2015)	0.24%	2.18%
Administrative EUR (Hedged) Income (Inception 08-Jun-2016)	0.27%	2.08%
E Class EUR (Hedged) Accumulation (Inception 30-Nov-2012)	0.07%	2.74%
E Class EUR (Hedged) Income (Inception 30-Nov-2012)	0.06%	2.74%
E Class EUR (Hedged) Income II (Inception 31-Aug-2018)	0.08%	1.62%
E Class EUR (Hedged) Income II Q (Inception 30-Sep-2019)	0.08%	1.44%
G Retail EUR (Hedged) Income (Inception 25-Aug-2017)	0.00%	1.11%
R Class EUR (Hedged) Accumulation (Inception 21-May-2025)	0.38%	6.20%
R Class EUR (Hedged) Income (Inception 29-Jan-2016)	0.39%	2.55%
T Class EUR (Hedged) Accumulation (Inception 30-Sep-2014)	(0.09%)	1.38%
T Class EUR (Hedged) Income (Inception 30-Sep-2014)	(0.22%)	1.38%
Bloomberg U.S. Aggregate (EUR Hedged) Index	(0.26%)	0.21% ²
Classes denominated in EUR (Unhedged)		
E Class EUR (Unhedged) Income (Inception 04-Dec-2025)	3.69%	3.38%
R Class EUR (Unhedged) Accumulation (Inception 21-May-2025)	4.02%	7.72%
Bloomberg U.S. Aggregate (EUR Unhedged) Index	3.36%	5.21% ²
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 07-Feb-2019)	1.31%	3.73%
Institutional GBP (Hedged) Income (Inception 15-Feb-2013)	1.35%	4.12%
Investor GBP (Hedged) Income (Inception 29-Jan-2020)	1.15%	3.05%
Administrative GBP (Hedged) Accumulation (Inception 26-May-2026)	—	0.90%
Administrative GBP (Hedged) Income (Inception 02-Sep-2016)	1.09%	3.12%
E Class GBP (Hedged) Income (Inception 15-Mar-2017)	0.91%	2.55%
R Class GBP (Hedged) Income (Inception 30-Nov-2012)	1.23%	4.43%
Bloomberg U.S. Aggregate (GBP Hedged) Index	0.62%	1.28% ²
Classes denominated in HKD		
Institutional HKD (Unhedged) Income (Inception 30-Oct-2015)	2.14%	4.84%
Investor HKD (Unhedged) Income (Inception 31-Oct-2023)	2.03%	8.91%
Administrative HKD (Unhedged) Income (Inception 26-Apr-2017)	1.98%	3.92%
E Class HKD (Unhedged) Income (Inception 04-Feb-2013)	1.69%	3.95%
Bloomberg U.S. Aggregate (HKD Unhedged) Index	1.38%	2.00% ²
Classes denominated in HUF		
E Class HUF (Hedged) Accumulation (Inception 18-Dec-2024)	1.88%	8.87%
Bloomberg U.S. Aggregate (HUF Hedged) Index	1.68%	7.09%
Classes denominated in JPY		
Institutional JPY (Hedged) Accumulation (Inception 10-Mar-2023)	(0.18%)	2.44%
Institutional JPY (Hedged) Income (Inception 12-Jan-2024)	(0.10%)	2.10%
Investor JPY (Hedged) Accumulation (Inception 02-Jun-2023)	(0.28%)	2.16%
E Class JPY (Hedged) Accumulation (Inception 01-Sep-2017)	(0.69%)	0.06%
E Class JPY (Hedged) Income (Inception 21-Dec-2022)	(0.59%)	1.07%
Bloomberg U.S. Aggregate (JPY Hedged) Index	(0.92%)	(1.62%) ²

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026¹ (Cont.)

	6 Months	Class Inception
Classes denominated in NOK		
Institutional NOK (Hedged) Accumulation (Inception 19-Apr-2017)	1.38%	3.30%
Bloomberg U.S. Aggregate (NOK Hedged) Index	0.68%	0.91%
Classes denominated in SEK		
Institutional SEK (Hedged) Accumulation (Inception 20-Jan-2026)	—	0.29%
Administrative SEK (Hedged) Accumulation (Inception 01-Aug-2024)	0.06%	3.93%
Bloomberg U.S. Aggregate (SEK Hedged) Index	(0.40%)	1.33% ²
Classes denominated in SGD		
Institutional SGD (Hedged) Accumulation (Inception 14-Jul-2020)	0.08%	3.33%
Institutional SGD (Hedged) Income (Inception 16-Dec-2015)	0.09%	3.97%
Investor SGD (Hedged) Accumulation (Inception 07-Feb-2020)	(0.09%)	2.40%
Investor SGD (Hedged) Income (Inception 23-May-2018)	(0.01%)	3.06%
Administrative SGD (Hedged) Income (Inception 30-Nov-2012)	(0.13%)	4.18%
E Class SGD (Hedged) Income (Inception 19-Feb-2013)	(0.32%)	3.20%
Bloomberg U.S. Aggregate (SGD Hedged) Index	(0.68%)	1.23% ²

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

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

Income Fund II

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹			Investment Objective and Strategy Overview Income Fund II seeks high current income, consistent with prudent investment management, with long-term capital appreciation as a secondary objective. The Fund invests at least two-thirds of its assets in a diversified portfolio of Fixed Income Instruments (as defined in the Prospectus) of varying maturities. The Fund will seek to maintain a high level of dividend income by investing in a broad array of fixed income sectors which in the Investment Advisor's view typically generate elevated levels of income.
	6 Months	Class Inception	
Classes denominated in USD			
Institutional Accumulation (Inception 29-Jan-2021)	1.54%	3.26%	
E Class Income (Inception 29-Jan-2021)	1.02%	2.34%	
Bloomberg U.S. Aggregate Index	0.62%	(0.09%)	
Classes denominated in AUD			
E Class AUD (Hedged) Income (Inception 29-Jan-2021)	0.99%	1.43%	
Bloomberg U.S. Aggregate (AUD Hedged) Index	0.68%	(1.04%)	
Classes denominated in EUR			
E Class EUR (Hedged) Income (Inception 17-Feb-2021)	0.21%	0.45%	
Bloomberg U.S. Aggregate (EUR Hedged) Index	(0.26%)	(1.89%)	
Classes denominated in GBP			
E Class GBP (Hedged) Income (Inception 17-Feb-2021)	0.99%	1.90%	
Bloomberg U.S. Aggregate (GBP Hedged) Index	0.62%	(0.50%)	
Classes denominated in HKD			
E Class HKD (Unhedged) Income (Inception 29-Jan-2021)	1.96%	2.56%	
Bloomberg U.S. Aggregate (HKD Unhedged) Index	1.38%	0.12%	
Classes denominated in JPY			
E Class JPY (Hedged) Income (Inception 15-Nov-2023)	(0.54%)	2.10%	
Bloomberg U.S. Aggregate (JPY Hedged) Index	(0.92%)	0.67%	

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

Low Average Duration Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹		Investment Objective and Strategy Overview
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 05-Dec-2002)	0.61%	2.59%
Institutional Income (Inception 05-Dec-2002)	0.64%	2.58%
Investor Accumulation (Inception 13-May-2004)	0.42%	2.29%
Investor Income (Inception 03-Jul-2003)	0.45%	2.17%
Administrative Accumulation (Inception 08-Sep-2004)	0.37%	2.10%
E Class Accumulation (Inception 21-Sep-2007)	0.15%	1.56%
E Class Income (Inception 28-Oct-2005)	0.13%	1.77%
H Institutional Accumulation (Inception 04-Nov-2009)	0.52%	1.87%
H Institutional Income (Inception 12-Dec-2018)	0.50%	2.18%
R Class Accumulation (Inception 30-Nov-2012)	0.41%	1.41%
ICE BofA Merrill Lynch 1-3 Year U.S. Treasury Index	0.68%	2.06% ²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 30-Jan-2012)	(0.19%)	0.43%
E Class EUR (Hedged) Accumulation (Inception 24-Jul-2009)	(0.60%)	0.06%
ICE BofA Merrill Lynch 1-3 Year U.S. Treasury Index (EUR Hedged)	(0.21%)	0.29% ²
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 20-Jan-2017)	0.62%	1.30%
Institutional GBP (Hedged) Income (Inception 01-Mar-2010)	0.62%	1.60%
ICE BofA Merrill Lynch 1-3 Year U.S. Treasury Index (GBP Hedged)	0.68%	1.11% ²

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

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

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

Low Duration Global Investment Grade Credit Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹			Investment Objective and Strategy Overview Low Duration Global Investment Grade Credit Fund seeks to maximise total return, consistent with preservation of capital and prudent investment management, by investing at least two-thirds of its assets in a diversified portfolio of investment grade corporate Fixed Income Instruments (as defined in the Prospectus).
	6 Months	Class Inception	
Classes denominated in USD			
Institutional Accumulation (Inception 28-Feb-2014)	1.02%	2.69%	
Institutional Income (Inception 22-Jun-2021)	1.10%	2.51%	
Bloomberg Global Aggregate Credit 1-5 Years Index (USD Hedged)	1.28%	2.71% ²	
Classes denominated in EUR			
Institutional EUR (Hedged) Accumulation (Inception 28-Feb-2014)	0.09%	1.00%	
E Class EUR (Hedged) Accumulation (Inception 28-Feb-2014)	(0.39%)	0.08%	
Bloomberg Global Aggregate Credit 1-5 Years Index (EUR Hedged)	0.39%	0.99%	
Classes denominated in GBP			
Institutional GBP (Hedged) Accumulation (Inception 28-Feb-2014)	0.94%	2.10%	
Bloomberg Global Aggregate Credit 1-5 Years Index (GBP Hedged)	1.26%	2.11%	
Classes denominated in NOK			
Institutional NOK (Hedged) Accumulation (Inception 10-Jul-2017)	1.05%	1.95%	
Bloomberg Global Aggregate Credit 1-5 Years Index (NOK Hedged)	1.33%	2.13%	
Classes denominated in SEK			
Institutional SEK (Hedged) Accumulation (Inception 25-Aug-2023)	(0.05%)	3.89%	
Bloomberg Global Aggregate Credit 1-5 Years Index (SEK Hedged)	0.25%	3.88%	
Classes denominated in SGD			
Institutional SGD (Hedged) Accumulation (Inception 19-Dec-2024)	(0.29%)	2.47%	
Bloomberg Global Aggregate Credit 1-5 Years Index (SGD Hedged)	(0.02%)	2.56%	

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

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

Low Duration Income Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹			Investment Objective and Strategy Overview
	6 Months	Class Inception	
Classes denominated in USD			
Institutional Accumulation (Inception 31-May-2018)	1.81%	4.30%	
Institutional Income (Inception 31-May-2018)	1.90%	4.30%	
Investor Accumulation (Inception 29-Sep-2025)	1.67%	3.70%	
Investor Income (Inception 29-Sep-2025)	1.69%	3.71%	
E Class Accumulation (Inception 31-May-2018)	1.32%	3.39%	
E Class Income (Inception 14-Sep-2018)	1.26%	3.44%	
H Institutional Accumulation (Inception 03-Sep-2020)	1.73%	4.55%	
H Institutional Income (Inception 18-Jan-2022)	1.68%	4.89%	
Bloomberg U.S. Aggregate 1-3 Years Index	0.82%	2.39% ²	
Classes denominated in AUD			
Institutional AUD (Hedged) Accumulation (Inception 09-Jun-2026)	—	0.70%	
Institutional AUD (Hedged) Income (Inception 30-Aug-2024)	1.84%	6.55%	
Investor AUD (Hedged) Accumulation (Inception 09-Jun-2026)	—	0.60%	
Investor AUD (Hedged) Income (Inception 03-Nov-2025)	1.68%	2.65%	
H Institutional AUD (Hedged) Income (Inception 29-Jan-2026)	—	1.22%	
Bloomberg U.S. Aggregate 1-3 Years Index (AUD Hedged)	0.93%	3.48% ²	
Classes denominated in CHF			
Institutional CHF (Hedged) Accumulation (Inception 20-Oct-2023)	(0.18%)	4.26%	
Bloomberg U.S. Aggregate 1-3 Years Index (CHF Hedged)	(1.13%)	0.50%	
Classes denominated in EUR			
Institutional EUR (Hedged) Accumulation (Inception 31-May-2018)	0.93%	2.26%	
Institutional EUR (Hedged) Income (Inception 22-Nov-2021)	0.92%	2.96%	
Investor EUR (Hedged) Accumulation (Inception 20-Jan-2026)	—	0.60%	
Investor EUR (Hedged) Income (Inception 03-Nov-2025)	0.67%	1.44%	
Administrative EUR (Hedged) Accumulation (Inception 22-Jan-2024)	0.63%	4.83%	
E Class EUR (Hedged) Accumulation (Inception 31-May-2018)	0.45%	1.36%	
E Class EUR (Hedged) Income (Inception 31-May-2018)	0.37%	1.35%	
E Class EUR (Hedged) Income II (Inception 20-Jan-2026)	—	0.36%	
Bloomberg U.S. Aggregate 1-3 Years Index (EUR Hedged)	(0.03%)	0.43% ²	
Classes denominated in GBP			
Institutional GBP (Hedged) Accumulation (Inception 31-May-2018)	1.77%	3.53%	
Institutional GBP (Hedged) Income (Inception 31-May-2018)	1.85%	3.54%	
Investor GBP (Hedged) Income (Inception 03-Nov-2025)	1.57%	2.65%	
Bloomberg U.S. Aggregate 1-3 Years Index (GBP Hedged)	0.83%	1.75% ²	
Classes denominated in HKD			
Institutional HKD (Unhedged) Income (Inception 01-Apr-2026)	—	1.79%	
Investor HKD (Unhedged) Income (Inception 29-Sep-2025)	2.38%	4.53%	
Bloomberg U.S. Aggregate 1-3 Years Index	1.58%	2.84% ²	
Classes denominated in RMB			
Institutional RMB (Hedged) Income (Inception 14-May-2026)	—	0.50%	
Investor RMB (Hedged) Income (Inception 14-May-2026)	—	0.46%	
Bloomberg U.S. Aggregate 1-3 Years Index (RMB Hedged)	—	(0.03%)	
Classes denominated in SGD			
Institutional SGD (Hedged) Accumulation (Inception 14-Oct-2020)	0.49%	3.53%	
Institutional SGD (Hedged) Income (Inception 18-Jun-2024)	0.58%	4.96%	
Investor SGD (Hedged) Income (Inception 03-Nov-2025)	0.37%	0.93%	
E Class SGD (Hedged) Income (Inception 02-Apr-2026)	—	0.74%	
H Institutional SGD (Hedged) Income (Inception 10-Jun-2026)	—	0.50%	
Bloomberg U.S. Aggregate 1-3 Years Index (SGD Hedged)	(0.45%)	0.69% ²	

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

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

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

Low Duration Opportunities Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 29-Jan-2016)	1.75%	3.23%
Institutional Income (Inception 07-Mar-2019)	1.83%	3.27%
ICE BofA SOFR Overnight Rate Index ³	1.85%	2.39% ²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 29-Jan-2016)	0.88%	1.27%
E Class EUR (Hedged) Accumulation (Inception 20-Oct-2017)	0.59%	0.32%
Euro Short-Term Rate (ESTER) Index ⁴	0.98%	0.73% ²
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 29-Jan-2016)	1.73%	2.49%
Institutional GBP (Hedged) Income (Inception 29-Jan-2019)	1.75%	2.72%
ICE BofA SONIA Overnight Rate Index ⁵	1.89%	1.90% ²

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

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

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

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

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

Investment Objective and Strategy Overview

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

Low Duration Opportunities ESG Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 27-Jul-2022)	1.35%	4.78%
ICE BofA SOFR Overnight Rate Index	1.85%	4.63%

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

Investment Objective and Strategy Overview

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

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹		Investment Objective and Strategy Overview
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 12-May-2026)	—	1.00%
Administrative Accumulation (Inception 17-Jun-2026)	—	(0.90%)
FTSE 1 month T-Bill Index	—	0.50% ²
Classes denominated in AUD		
Z Class AUD (Hedged) Accumulation (Inception 19-May-2026)	—	1.60%
FTSE 1 month T-Bill Index (AUD Hedged)	—	0.52%
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 12-May-2026)	—	0.50%
FTSE 1 month T-Bill Index (CHF Hedged)	—	(0.02%)
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 12-May-2026)	—	0.80%
FTSE 1 month T-Bill Index (EUR Hedged)	—	0.29%
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 12-May-2026)	—	1.00%
FTSE 1 month T-Bill Index (GBP Hedged)	—	0.51%

MAARS Multi-Strategy Fund seeks positive, risk-adjusted returns while maintaining limited correlation to traditional markets, consistent with prudent investment management. The Fund is actively managed and seeks to achieve its investment objective through a diversified allocation to the Investment Advisor’s proprietary systematic and discretionary investment strategies (as defined in the Prospectus) using long and short positions within the following asset classes: equities, fixed income, currencies and commodities. The Fund promotes environmental and social characteristics but does not have sustainable investment as its objective.

The Fund launched on 12 May 2026.

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

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

PIMCO MLP & Energy Infrastructure Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹			Investment Objective and Strategy Overview
	6 Months	Class Inception	
Classes denominated in USD			
Institutional Accumulation (Inception 25-Nov-2014)	16.25%	6.08%	
Institutional Income (Inception 25-Nov-2014)	16.30%	6.08%	
E Class Accumulation (Inception 31-Jan-2025)	15.72%	10.82%	
E Class Income (Inception 25-Nov-2014)	15.71%	4.92%	
Alerian MLP Index	18.48%	4.59% ²	
Classes denominated in EUR			
Institutional EUR (Hedged) Accumulation (Inception 25-Nov-2014)	15.28%	4.01%	
Institutional EUR (Hedged) Income (Inception 25-Nov-2014)	15.24%	4.02%	
Alerian MLP Index EUR (Hedged)	17.35%	2.81%	
Classes denominated in GBP			
Institutional GBP (Hedged) Accumulation (Inception 25-Nov-2014)	16.29%	4.60%	
Alerian MLP Index GBP (Hedged)	18.33%	3.31%	

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

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

Mortgage Opportunities Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹		Investment Objective and Strategy Overview
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 25-Jan-2017)	1.67%	3.14%
Institutional Income (Inception 25-Jan-2017)	1.72%	3.16%
Investor Accumulation (Inception 12-May-2017)	1.44%	2.64%
Investor Income (Inception 25-Jan-2017)	1.43%	2.79%
E Class Accumulation (Inception 25-Jan-2017)	1.23%	2.23%
E Class Income (Inception 25-Jan-2017)	1.15%	2.23%
H Institutional Accumulation (Inception 14-May-2020)	1.57%	3.38%
H Institutional Income (Inception 02-Oct-2023)	1.62%	7.11%
Z Class Accumulation (Inception 14-Jul-2022)	2.04%	5.93%
ICE BofA SOFR Overnight Rate Index ³	1.85%	2.70% ²
Classes denominated in CAD		
Institutional CAD (Hedged) Accumulation (Inception 01-Jun-2021)	0.82%	2.08%
ICE BofA SOFR Overnight Rate Index (CAD Hedged) ³	1.07%	2.80%
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 25-Jan-2017)	(0.30%)	0.06%
ICE BofA SOFR Overnight Rate Index (CHF Hedged) ³	(0.18%)	(0.39%)
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 25-Jan-2017)	0.81%	1.15%
Institutional EUR (Hedged) Income (Inception 25-Jan-2017)	0.68%	1.15%
E Class EUR (Hedged) Accumulation (Inception 25-Jan-2017)	0.29%	0.24%
ICE BofA SOFR Overnight Rate Index (EUR Hedged) ³	0.97%	0.73%
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 25-Jan-2017)	1.71%	2.40%
Institutional GBP (Hedged) Income (Inception 25-Jan-2017)	1.59%	2.40%
ICE BofA SOFR Overnight Rate Index (GBP Hedged) ³	1.86%	1.99%

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

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

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

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

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 14-Feb-2013)	5.04%	3.08%
Administrative Income II (Inception 22-Mar-2022)	4.78%	4.41%
E Class Accumulation (Inception 14-Feb-2013)	4.61%	1.95%
45% Bloomberg Global Inflation Linked 1-30yrs Index (USD Hedged), 15% JPMorgan Emerging Local Markets Index Plus (USD Unhedged), 20% Bloomberg Commodity Total Return Index, 10% FTSE NAREIT Global Real Estate Developed Total Return Index (USD Unhedged), and 10% Bloomberg Gold Subindex Total Return Index weighted (USD Hedged) ³	4.44%	2.73% ²
Classes denominated in EUR		
Institutional EUR (Partially Hedged) Accumulation (Inception 18-Nov-2021)	4.95%	3.79%
E Class EUR (Partially Hedged) Accumulation (Inception 16-Apr-2013)	4.53%	0.94%
E Class EUR (Partially Hedged) Income (Inception 16-Apr-2013)	4.55%	0.94%
45% Bloomberg Global Inflation Linked 1-30yrs Index (EUR Hedged), 15% JPMorgan Emerging Local Markets Index Plus (EUR Unhedged), 20% Bloomberg Commodity Total Return Index (EUR Hedged), 10% FTSE NAREIT Global Real Estate Developed Total Return Index (EUR Unhedged), and 10% Bloomberg Gold Subindex Total Return Index weighted (EUR Hedged) ³	4.38%	1.88% ²
Classes denominated in GBP		
Institutional GBP (Partially Hedged) Accumulation (Inception 30-May-2014)	5.27%	3.41%
45% Bloomberg Global Inflation Linked 1-30yrs Index (GBP Hedged), 15% JPMorgan Emerging Local Markets Index Plus (GBP Unhedged), 20% Bloomberg Commodity Total Return Index (GBP Hedged), 10% FTSE NAREIT Global Real Estate Developed Total Return Index (GBP Unhedged), and 10% Bloomberg Gold Subindex Total Return Index weighted (GBP Hedged) ³	4.70%	2.95%
Classes denominated in SGD		
Administrative SGD (Hedged) Income II (Inception 22-Feb-2022)	3.93%	3.49%
45% Bloomberg Global Inflation Linked 1-30yrs Index (SGD Hedged), 15% JPMorgan Emerging Local Markets Index Plus (SGD Unhedged), 20% Bloomberg Commodity Total Return Index (SGD Hedged), 10% FTSE NAREIT Global Real Estate Developed Total Return Index (SGD Unhedged), and 10% Bloomberg Gold Subindex Total Return Index (SGD Hedged) ³	3.43%	2.54%

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

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

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

Investment Objective and Strategy Overview

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

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹			Investment Objective and Strategy Overview
	6 Months	Class Inception	
Classes denominated in USD			
Institutional Accumulation (Inception 31-Dec-1998)	10.23%	8.56%	
Institutional Income (Inception 22-Nov-2001)	10.22%	9.82%	
Investor Accumulation (Inception 07-Jan-1999)	10.05%	8.07%	
BE Retail Accumulation (Inception 28-Apr-2022)	9.17%	13.01%	
BM Retail Income II (Inception 02-Jul-2025)	9.10%	19.77%	
E Class Accumulation (Inception 11-Sep-2006)	9.74%	10.16%	
H Institutional Accumulation (Inception 08-Jan-2020)	10.14%	14.31%	
M Retail Income II (Inception 10-Jan-2025)	9.79%	19.18%	
S&P 500 Index (Net of Dividend withholding tax)	10.01%	8.16% ²	
Classes denominated in EUR			
Institutional EUR (Hedged) Accumulation (Inception 28-Sep-2012)	9.06%	12.51%	
E Class EUR (Hedged) Accumulation (Inception 02-Aug-2017)	8.59%	10.72%	
S&P 500 (EUR Hedged) Index (Net of Dividend withholding tax)	8.67%	12.14% ²	
Classes denominated in EUR (Unhedged)			
Institutional EUR (Unhedged) Accumulation (Inception 14-May-2024)	13.16%	16.49%	
S&P 500 (EUR Unhedged) Index (Net of Dividend withholding tax)	13.01%	16.31%	

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

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

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

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹		
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 29-Mar-2019)	9.64%	16.00%
Administrative Accumulation (Inception 09-Jun-2026)	—	1.90%
S&P 500 Index (Net of dividend withholding tax)	10.01%	15.60% ²

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

Investment Objective and Strategy Overview

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

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹		Investment Objective and Strategy Overview
	6 Months	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 14-Mar-2018)	5.20%	5.82%
Institutional Income II (Inception 28-Aug-2024)	5.17%	10.49%
E Class Accumulation (Inception 16-Dec-2013)	4.68%	4.96%
E Class Income II (Inception 16-Dec-2013)	4.67%	4.95%
M Retail Income II (Inception 28-Aug-2024)	4.69%	9.53%
75% Bloomberg U.S. Aggregate Index/25% MSCI ACWI High Dividend Yield Index ³	3.05%	4.30% ²
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 16-Dec-2013)	4.45%	4.38%
Investor EUR (Hedged) Accumulation (Inception 28-Aug-2024)	4.33%	8.26%
E Class EUR (Hedged) Accumulation (Inception 16-Dec-2013)	4.02%	3.43%
E Class EUR (Hedged) Income II (Inception 16-Dec-2013)	4.04%	3.43%
T Class EUR (Hedged) Accumulation (Inception 30-Sep-2014)	3.86%	2.55%
T Class EUR (Hedged) Income (Inception 30-Sep-2014)	3.89%	2.56%
Z Class EUR (Hedged) Accumulation (Inception 31-Jul-2024)	4.83%	9.65%
75% Bloomberg U.S. Aggregate Index (EUR Hedged)/25% MSCI ACWI High Dividend Yield Index (EUR Hedged) ³	2.46%	2.82% ²
Classes denominated in EUR (Unhedged)		
Institutional EUR (Unhedged) Income (Inception 05-Mar-2026)	—	3.72%
75% Bloomberg U.S. Aggregate Index (EUR Unhedged)/25% MSCI ACWI High Dividend Yield Index (EUR Unhedged) ³	—	1.96%
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 28-Aug-2024)	5.34%	10.58%
Institutional GBP (Hedged) Income (Inception 29-Jul-2022)	5.36%	8.93%
75% Bloomberg U.S. Aggregate Bond Index (GBP Hedged)/25% MSCI ACWI High Dividend Yield Index (GBP Hedged) ³	3.37%	4.28% ²
Classes denominated in ILS		
Institutional ILS (Hedged) Accumulation (Inception 28-Aug-2024)	5.03%	9.92%
75% Bloomberg U.S. Aggregate Index (ILS Hedged)/25% MSCI ACWI High Dividend Yield Index (ILS Hedged) ³	3.11%	5.41%
Classes denominated in SGD		
Institutional SGD (Hedged) Accumulation (Inception 28-Aug-2024)	4.05%	8.20%
M Retail SGD (Hedged) Income II (Inception 28-Aug-2024)	3.56%	7.22%
75% Bloomberg U.S. Aggregate Index (SGD Hedged)/25% MSCI ACWI High Dividend Yield Index (SGD Hedged) ³	2.01%	3.50%
Strategic Income Fund seeks to provide an attractive level of current income, consistent with prudent investment management, while also seeking to provide long-term capital appreciation as a secondary objective. The Fund will utilise a global multi-sector strategy that seeks to combine the Investment Advisor’s total return investment process and philosophy with income maximisation. Portfolio construction is founded on the principle of diversification across a broad range of global fixed income and equity securities.		

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

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

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

Total Return Bond Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹			Investment Objective and Strategy Overview
	6 Months	Class Inception	Total Return Bond Fund seeks to maximise total return, consistent with preservation of capital and prudent investment management. The Fund seeks to achieve its investment objective by investing at least two-thirds of its assets in a diversified portfolio of Fixed Income Instruments (as defined in the Prospectus) of varying maturities.
Classes denominated in USD			
Institutional Accumulation (Inception 31-Jan-1998)	0.99%	4.49%	
Institutional Income (Inception 25-Apr-2000)	0.99%	4.48%	
Investor Accumulation (Inception 28-Jan-1999)	0.83%	3.96%	
Investor Income (Inception 23-Oct-2000)	0.83%	3.94%	
Administrative Accumulation (Inception 16-May-2003)	0.75%	3.17%	
Administrative Income (Inception 21-Jul-2022)	0.71%	3.34%	
E Class Accumulation (Inception 31-Mar-2006)	0.55%	2.92%	
E Class Income (Inception 10-Oct-2005)	0.51%	2.84%	
H Institutional Accumulation (Inception 15-Oct-2002)	0.93%	3.76%	
H Institutional Income (Inception 25-May-2018)	0.91%	2.25%	
T Class Accumulation (Inception 16-Oct-2014)	0.35%	1.06%	
Bloomberg U.S. Aggregate Index	0.62%	3.96% ²	
Classes denominated in CAD			
Institutional CAD (Hedged) Income (Inception 02-May-2013)	0.13%	1.61%	
Bloomberg U.S. Aggregate (CAD Hedged) Index	(0.20%)	1.41%	
Classes denominated in CHF			
E Class CHF (Hedged) Accumulation (Inception 19-Sep-2012)	(1.53%)	(1.28%)	
Bloomberg U.S. Aggregate (CHF Hedged) Index	(1.39%)	(0.70%)	
Classes denominated in EUR			
Institutional EUR (Hedged) Accumulation (Inception 30-Dec-2003)	0.09%	2.64%	
Institutional EUR (Hedged) Income (Inception 30-Dec-2005)	0.15%	2.58%	
Investor EUR (Hedged) Accumulation (Inception 30-Dec-2004)	(0.05%)	2.18%	
Administrative EUR (Hedged) Accumulation (Inception 14-Oct-2009)	(0.17%)	1.09%	
E Class EUR (Hedged) Accumulation (Inception 31-Mar-2006)	(0.38%)	1.74%	
E Class EUR (Hedged) Income (Inception 07-Mar-2012)	(0.32%)	(0.08%)	
R Class EUR (Hedged) Accumulation (Inception 30-Nov-2012)	0.00%	0.20%	
T Class EUR (Hedged) Accumulation (Inception 30-Sep-2014)	(0.43%)	(0.70%)	
Bloomberg U.S. Aggregate (EUR Hedged) Index	(0.26%)	2.07% ²	
Classes denominated in EUR (Unhedged)			
Institutional EUR (Unhedged) Accumulation (Inception 13-Jun-2002)	3.74%	3.12%	
Bloomberg U.S. Aggregate Index (EUR Unhedged) Index	3.36%	2.64%	
Classes denominated in GBP			
Institutional GBP (Hedged) Accumulation (Inception 26-Mar-2010)	0.97%	2.35%	
Institutional GBP (Hedged) Income (Inception 30-Dec-2005)	0.91%	3.53%	
Bloomberg U.S. Aggregate (GBP Hedged) Index	0.62%	2.97% ²	
Classes denominated in HKD			
M Retail HKD (Unhedged) Income (Inception 20-Feb-2013)	1.25%	1.30%	
Bloomberg U.S. Aggregate (HKD Unhedged) Index	1.38%	2.01%	
Classes denominated in SGD			
Institutional SGD (Hedged) Accumulation (Inception 11-Jan-2011)	(0.29%)	2.05%	
E Class SGD (Hedged) Accumulation (Inception 15-Feb-2007)	(0.75%)	2.15%	
Bloomberg U.S. Aggregate (SGD Hedged) Index	(0.68%)	2.50% ²	

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

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

PIMCO TRENDS Managed Futures Strategy Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹			Investment Objective and Strategy Overview
	6 Months	Class Inception	
Classes denominated in USD			
Institutional Accumulation (Inception 30-Jun-2015)	5.85%	2.30%	
E Class Accumulation (Inception 30-Jun-2015)	5.27%	1.18%	
H Institutional Accumulation (Inception 23-Aug-2022)	5.75%	0.31%	
Z Class Accumulation (Inception 15-Dec-2021)	6.60%	3.69%	
ICE BofA SOFR Overnight Rate Index ³	1.85%	2.39% ²	
Classes denominated in EUR			
Institutional EUR (Hedged) Accumulation (Inception 30-Jun-2015)	4.93%	0.57%	
E Class EUR (Hedged) Accumulation (Inception 30-Jun-2015)	4.31%	(0.53%)	
ICE BofA SOFR Overnight Rate Index (EUR Hedged) ³	0.97%	0.65%	
Classes denominated in GBP			
Institutional GBP (Hedged) Income (Inception 23-Sep-2022)	5.83%	(1.62%)	
ICE BofA SOFR Overnight Rate Index (GBP Hedged) ³	1.86%	4.41%	

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

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

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

UK Corporate Bond Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹			Investment Objective and Strategy Overview UK Corporate Bond Fund seeks to maximise total return, consistent with prudent investment management. The Fund will invest at least two-thirds of its assets in a diversified portfolio of GBP-denominated Fixed Income Instruments (as defined in the Prospectus) of varying maturities, which may be represented by direct holdings in Fixed Income Securities (as defined in the Prospectus) or derivative instruments, including but not limited to options, futures
	6 Months	Class Inception	
Classes denominated in GBP			
Institutional Accumulation (Inception 28-Sep-2007)	1.10%	4.31%	
Institutional Income (Inception 08-Jul-2016)	1.12%	1.65%	
H Institutional Accumulation (Inception 02-Sep-2024)	1.10%	5.05%	
Z Class Accumulation (Inception 20-Nov-2019)	1.26%	0.67%	
ICE BofA Merrill Lynch Sterling Corporate ³	1.26%	4.05% ²	

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

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

³ Benchmark performance for the UK Corporate Bond Fund represents the following: Inception to 23 March 2026 — ICE BofA Merrill Lynch Sterling Non-Gilts Index; 24 March 2026 onwards — ICE BofA Merrill Lynch Sterling Corporate.

UK Long Term Corporate Bond Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026¹

	6 Months	Class Inception
Classes denominated in GBP		
Institutional Accumulation (Inception 30-Jun-2005)	0.13%	4.00%
Institutional Income (Inception 14-Aug-2008)	0.06%	4.80%
ICE BofA Merrill Lynch Sterling Non-Gilts 10+ Index ³	0.13%	3.54% ²

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

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

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

Investment Objective and Strategy Overview

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

US High Yield Bond Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹			Investment Objective and Strategy Overview
	6 Months	Class Inception	
Classes denominated in USD			US High Yield Bond Fund seeks to maximise total return, consistent with preservation of capital and prudent investment management. The Fund seeks to achieve its investment objective by investing at least two-thirds of its total net assets in a diversified portfolio of high yield Fixed Income Instruments (as defined in the Prospectus) that are rated lower than Baa by Moody's or lower than BBB by S&P or equivalently rated by Fitch. The Fund promotes environmental and social characteristics but does not have sustainable investment as its objective.
Institutional Accumulation (Inception 28-May-1998)	1.20%	5.75%	
Institutional Income (Inception 23-Jan-2001)	1.26%	6.06%	
Investor Accumulation (Inception 18-Mar-1999)	1.05%	5.40%	
Investor Income (Inception 14-Jan-1999)	1.00%	5.38%	
BM Retail Decumulation (Inception 25-Aug-2025)	0.31%	2.59%	
E Class Accumulation (Inception 31-Mar-2006)	0.75%	4.65%	
E Class Income (Inception 31-Jul-2006)	0.83%	4.72%	
H Institutional Accumulation (Inception 15-Oct-2002)	1.11%	6.68%	
H Institutional Income (Inception 14-Feb-2020)	1.04%	3.84%	
M Retail Decumulation (Inception 25-Aug-2025)	0.72%	3.42%	
M Retail Income (Inception 11-Jan-2012)	0.71%	4.57%	
R Class Accumulation (Inception 30-Nov-2012)	1.07%	4.79%	
Z Class Accumulation (Inception 29-Jun-2016)	1.49%	5.87%	
ICE BofA Merrill Lynch US High Yield Constrained Index ³	1.89%	5.97% ²	
Classes denominated in EUR			
Institutional EUR (Hedged) Accumulation (Inception 10-Apr-2003)	0.29%	4.99%	
Institutional EUR (Hedged) Income (Inception 30-Dec-2005)	0.25%	4.36%	
Investor EUR (Hedged) Accumulation (Inception 12-Feb-2003)	0.13%	4.87%	
E Class EUR (Hedged) Accumulation (Inception 31-Mar-2006)	(0.11%)	3.38%	
ICE BofA Merrill Lynch US High Yield Constrained Index (EUR Hedged) ³	0.95%	5.60% ²	
Classes denominated in GBP			
Institutional GBP (Hedged) Accumulation (Inception 30-Sep-2003)	1.13%	5.74%	
Institutional GBP (Hedged) Income (Inception 22-Jun-2016)	1.15%	4.24%	
ICE BofA Merrill Lynch US High Yield Constrained Index (GBP Hedged) ³	1.83%	6.20% ²	

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

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

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

US Investment Grade Corporate Bond Fund

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹			Investment Objective and Strategy Overview US Investment Grade Corporate Bond Fund seeks to maximise total return, consistent with preservation of capital and prudent investment management by investing at least two-thirds of its assets in a diversified portfolio of USD-denominated investment grade corporate Fixed Income Instruments (as defined in the Prospectus) of varying maturities, which may be represented by holdings in credit-related Fixed Income Securities (as defined in the Prospectus) or derivative instruments such as options, futures contracts or credit default swaps as further outlined in the Prospectus.
	6 Months	Class Inception	
Classes denominated in USD			
Institutional Accumulation (Inception 15-Sep-2016)	0.86%	2.68%	
Institutional Income (Inception 15-Sep-2016)	0.88%	2.69%	
E Class Accumulation (Inception 07-Nov-2019)	0.39%	0.56%	
E Class Income (Inception 08-Mar-2019)	0.45%	1.67%	
H Institutional Accumulation (Inception 23-Aug-2022)	0.76%	4.55%	
Bloomberg U.S. Credit Index	0.85%	2.51% ²	
Classes denominated in EUR			
Institutional EUR (Hedged) Accumulation (Inception 15-Sep-2016)	0.00%	0.56%	
Bloomberg U.S. Credit Index (EUR Hedged)	(0.04%)	0.35%	
Classes denominated in GBP			
Institutional GBP (Hedged) Income II (Inception 15-Sep-2016)	0.84%	1.73%	
Bloomberg U.S. Credit Index (GBP Hedged)	0.83%	1.57%	

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

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

Total Return Net of Fees and Expenses for the Period Ended 30 June 2026 ¹			Investment Objective and Strategy Overview
	6 Months	Class Inception	
Classes denominated in USD			
Institutional Accumulation (Inception 30-Jun-2014)	2.32%	2.65%	
Institutional Income (Inception 11-May-2020)	2.36%	3.39%	
Investor Accumulation (Inception 30-Jun-2014)	2.18%	2.29%	
E Class Accumulation (Inception 30-Jun-2014)	2.11%	2.24%	
H Institutional Accumulation (Inception 12-Dec-2018)	2.21%	2.98%	
Z Class Income (Inception 07-Aug-2014)	2.49%	3.12%	
FTSE 3-Month Treasury Bill Index	1.87%	2.01% ²	
Classes denominated in AUD			
Institutional AUD (Hedged) Income (Inception 30-Aug-2024)	2.37%	4.69%	
ICE BofA Merrill Lynch 3-Month Treasury Bill Index (AUD Hedged)	1.89%	3.87%	
Classes denominated in EUR			
Institutional EUR (Hedged) Accumulation (Inception 29-Jan-2016)	1.45%	1.08%	
E Class EUR (Hedged) Accumulation (Inception 08-Jun-2016)	1.24%	0.61%	
ICE BofA Merrill Lynch 3-Month Treasury Bill Index (EUR Hedged)	0.87%	0.35% ²	
Classes denominated in GBP			
Institutional GBP (Hedged) Income (Inception 31-May-2023)	2.37%	5.40%	
ICE BofA Merrill Lynch 3-Month Treasury Bill Index (GBP Hedged)	1.76%	4.51%	

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

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

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

Benchmark Descriptions

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

Benchmark Descriptions (Cont.)

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

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

Benchmark Descriptions (Cont.)

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

Legal Benchmark Name	Index Description
JPMorgan Emerging Local Markets Index Plus (Unhedged)	JPMorgan Emerging Local Markets Index Plus (Unhedged) tracks total returns for local-currency-denominated money market instruments in 22 emerging markets countries with at least US\$10 billion of external trade. It is not possible to invest directly in an unmanaged index.
JPMorgan Emerging Markets Bond Index (EMBI) Global	JPMorgan Emerging Markets Bond Index (EMBI) Global tracks total returns for U.S. dollar-denominated debt instruments issued by emerging market sovereign and quasi-sovereign entities.
JPMorgan ESG Emerging Markets Bond Index (EMBI) Global Diversified	The JPMorgan ESG Emerging Markets Bond Index (EMBI) Global Diversified tracks total returns for U.S. dollar-denominated debt instruments issued by emerging market sovereign and quasi-sovereign entities incorporating environmental, social, and governance factors in the index construction.
JPMorgan ESG Government Bond Index-Emerging Markets Global Diversified Index	The JPMorgan ESG Government Bond Index-Emerging Markets Global Diversified (JESG GBI-EM) tracks the performance of bonds issued by emerging market governments and denominated in the local currency of the issuer. The index applies an environmental, social and governance (ESG) scoring and screening methodology to tilt toward issuers ranked higher on ESG criteria and green bond issues, and to underweight or remove issuers that rank lower.
JPMorgan Government Bond Index-Emerging Markets Global Diversified Index (Unhedged)	The JPMorgan Government Bond Index-Emerging Markets Global Diversified Index (Unhedged) is a comprehensive global local emerging markets index, and consists of regularly traded, liquid fixed-rate, domestic currency government bonds to which international investors can gain exposure. It is not possible to invest directly in an unmanaged index.
JPMorgan Asia Credit Index Composite Total Return (EUR Hedged)	The JPMorgan Asia Credit Index (EUR Hedged) measures the performance of Asia ex- Japan U.S. dollar-denominated bond market. Index provides a benchmark for investment opportunities in U.S. dollar-denominated fixed income instruments issued by Asia ex-Japan sovereigns, quasi-sovereigns, and corporates.
JPMorgan Asia Credit Index Non-Investment Grade	JPMorgan Asia Credit Index Non-Investment Grade comprises fixed rate U.S. dollar-denominated high yield bonds issued by Asia sovereigns, quasi-sovereigns, banks and corporates. The existing JPMorgan Asia Credit Index Non-Investment Grade contains both fixed and floating rate bonds issued by Asia-domiciled entities having a nominal outstanding of at least US\$150 million and more than one year to maturity.
PIMCO Global Advantage Bond Index (GLADI) (London Close)	The PIMCO Global Advantage Bond Index (GLADI) (London Close) is a diversified global index that covers a wide spectrum of global fixed income opportunities and sectors, from developed to emerging markets, nominal to real asset, and cash to derivative instruments. Unlike traditional indices, which are frequently comprised of bonds weighted according to their market capitalisation, GLADI uses GDP-weighting which puts an emphasis on faster-growing areas of the world and thus makes the index forward-looking in nature. PIMCO's GLADI methodology is intellectual property covered by U.S. Patent No. 8,306,892. GLOBAL ADVANTAGE and GLADI are trademarks of Pacific Investment Management Company LLC.
S&P 500 Index	S&P 500 Index is an unmanaged market index generally considered representative of the stock market as a whole. The Index focuses on the large-cap segment of the U.S. equities market. It is not possible to invest directly in an unmanaged index.
SORA Singapore Interbank Overnight Rate Average	The Singapore Overnight Rate Average (SORA) is the volume-weighted average rate of borrowing transactions in the unsecured overnight interbank Singapore dollar cash market in Singapore.

Statement of Assets and Liabilities

(Amounts in thousands)

	PIMCO Asia High Yield Bond Fund		Asia Strategic Interest Bond Fund	
	As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025
Current Assets:				
Financial Assets at fair value through profit or loss:				
Transferable securities	\$ 925,892	\$ 983,682	\$ 265,383	\$ 250,756
Investment funds	40,208	62,936	15,435	27,821
Repurchase agreements	0	0	0	0
Deposits with credit institutions	0	0	0	0
Financial derivative instruments	4,531	8,319	1,322	1,476
Other financial assets	0	0	0	0
Cash	3,449	1,728	1,678	2,042
Deposits with counterparty	12,349	16,214	2,996	2,025
Income receivable	15,877	17,014	4,125	3,981
Receivables for investments sold	1,799	139	0	34
Receivables for TBA investments sold	0	0	0	0
Receivables for Fund shares sold	115	3,343	165	613
Receivables from Affiliate Fund	0	0	0	0
Receivables for financial derivatives margin	2,460	6,401	487	526
Other assets	210	163	0	0
Total Current Assets	1,006,890	1,099,939	291,591	289,274
Current Liabilities:				
Financial Liabilities at fair value through profit or loss:				
Financial derivative instruments	(12,530)	(5,880)	(3,082)	(1,215)
Fair value of securities sold short	0	0	0	0
Payable for investments purchased	(5,495)	(501)	(600)	(929)
Payable for TBA investments purchased	0	0	0	0
Payable for Fund shares redeemed	(2,286)	(614)	(153)	(221)
Payable for management fee	(631)	(730)	(181)	(173)
Payable for reverse repurchase agreements	(48,562)	(10,034)	0	(1,208)
Payable for sale-buyback financing transactions	0	0	0	0
Expenses payable	(53)	(24)	(9)	0
Bank overdraft	0	0	0	0
Dividend payable	(13)	(77)	(1)	(1)
Payable for financial derivatives margin	(1,471)	(6,029)	(492)	(282)
Deposits from counterparty	(701)	(5,370)	0	(570)
Other liabilities	0	0	0	0
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders	(71,742)	(29,259)	(4,518)	(4,599)
Net Assets Attributable to Redeemable Participating Shareholders	\$ 935,148	\$ 1,070,680	\$ 287,073	\$ 284,675

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

PIMCO Balanced Income and Growth Fund		PIMCO Capital Securities Fund		PIMCO Climate Bond Fund		Commodity Real Return Fund	
As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025
\$ 16,406,576	\$ 5,914,412	\$ 5,653,945	\$ 5,979,670	\$ 386,346	\$ 356,007	\$ 1,667,246	\$ 1,100,352
1,236,860	445,044	55	54	0	0	32	32
178,300	64,000	0	0	15,100	4,800	1,016	10,500
0	0	0	0	0	0	0	0
132,748	33,345	111,726	55,128	9,452	7,253	27,720	23,535
0	0	90,736	76,100	0	0	0	0
16,227	56,516	3,432	3,880	1,740	1,186	6,725	2,230
234,401	38,680	184,963	108,964	6,410	6,542	73,171	9,605
55,671	16,763	60,751	63,839	4,728	4,388	4,943	3,023
11,261	10,971	0	96,084	0	2	783	16,631
1,749,140	1,007,568	0	0	0	0	146,174	454
162,841	99,186	3,983	6,462	687	162	826	843
0	0	0	0	0	0	0	0
116,670	32,489	59,596	37,514	2,281	1,342	15,533	12,070
0	19	0	0	0	0	0	0
20,300,695	7,718,993	6,169,187	6,427,695	426,744	381,682	1,944,169	1,179,275
(142,996)	(28,644)	(87,746)	(64,744)	(9,685)	(5,185)	(72,103)	(8,018)
(148,625)	0	0	0	0	0	0	0
(128,118)	(23,384)	(373)	(56,211)	(4,100)	0	(797)	(27,576)
(3,360,406)	(1,782,666)	0	0	0	0	(267,904)	(58,046)
(26,157)	(62,393)	(5,722)	(4,807)	(130)	(181)	(1,174)	(1,150)
(19,025)	(6,783)	(4,892)	(5,235)	(165)	(158)	(979)	(702)
0	(4,918)	(238,380)	(300,608)	(2,234)	(539)	(419,446)	(201,123)
0	0	0	0	0	0	0	0
(4,264)	(836)	(197)	(215)	0	0	(11)	(6)
0	0	0	0	0	0	0	0
(17)	(873)	(862)	(820)	(261)	(325)	(139)	(12)
(137,523)	(29,082)	(77,674)	(28,066)	(2,307)	(1,682)	(19,193)	(17,857)
(27,275)	(20,084)	(36,059)	(27,693)	(1,770)	(2,790)	(5,634)	(28,053)
0	0	0	0	0	0	0	0
(3,994,406)	(1,959,663)	(451,905)	(488,399)	(20,652)	(10,860)	(787,380)	(342,543)
\$ 16,306,289	\$ 5,759,330	\$ 5,717,282	\$ 5,939,296	\$ 406,092	\$ 370,822	\$ 1,156,789	\$ 836,732

Statement of Assets and Liabilities (Cont.)

(Amounts in thousands)

	PIMCO Credit Opportunities Bond Fund		Diversified Income Fund	
	As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025
Current Assets:				
Financial Assets at fair value through profit or loss:				
Transferable securities	\$ 281,397	\$ 251,950	\$ 9,134,632	\$ 10,467,685
Investment funds	547	539	927,062	1,001,809
Repurchase agreements	12,700	35,000	145,536	100,591
Deposits with credit institutions	0	0	0	0
Financial derivative instruments	8,839	5,683	168,092	99,275
Other financial assets	0	0	7,773	10,031
Cash	2,023	1,764	35,267	11,209
Deposits with counterparty	14,835	17,602	288,553	223,189
Income receivable	2,872	2,862	126,414	132,792
Receivables for investments sold	2,564	35	26,249	26,767
Receivables for TBA investments sold	46,299	0	2,306,932	2,393,649
Receivables for Fund shares sold	7	169	45,863	16,427
Receivables from Affiliate Fund	0	0	0	0
Receivables for financial derivatives margin	10,865	23,585	113,888	126,101
Other assets	0	0	0	0
Total Current Assets	382,948	339,189	13,326,261	14,609,525
Current Liabilities:				
Financial Liabilities at fair value through profit or loss:				
Financial derivative instruments	(6,748)	(3,845)	(146,254)	(65,032)
Fair value of securities sold short	0	0	0	0
Payable for investments purchased	(5,767)	(5,962)	(193,328)	(187,441)
Payable for TBA investments purchased	(110,266)	(35,747)	(3,193,883)	(3,851,162)
Payable for Fund shares redeemed	(40)	0	(12,185)	(27,322)
Payable for management fee	(130)	(142)	(9,445)	(10,580)
Payable for reverse repurchase agreements	(101)	(337)	(91,639)	(93,841)
Payable for sale-buyback financing transactions	0	0	0	0
Expenses payable	(9)	(2)	(2,604)	(2,807)
Bank overdraft	0	0	0	0
Dividend payable	0	0	(4,082)	(3,510)
Payable for financial derivatives margin	(11,275)	(23,227)	(154,909)	(105,102)
Deposits from counterparty	(2,976)	(2,665)	(33,436)	(56,278)
Other liabilities	0	0	0	0
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders	(137,312)	(71,927)	(3,841,765)	(4,403,075)
Net Assets Attributable to Redeemable Participating Shareholders	\$ 245,636	\$ 267,262	\$ 9,484,496	\$ 10,206,450

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

Diversified Income Duration Hedged Fund		Diversified Income ESG Fund		Dynamic Bond Fund		Emerging Local Bond Fund	
As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025
\$ 417,507	\$ 390,832	\$ 42,316	\$ 46,510	\$ 6,137,605	\$ 5,602,873	\$ 6,897,391	\$ 6,174,762
17,640	33,413	4,678	5,008	450,673	444,796	160,566	485,531
0	0	0	0	559,550	1,412,243	0	0
0	0	0	0	0	0	0	0
11,673	10,765	938	641	128,182	172,235	365,896	283,551
192	493	0	0	3,701	3,098	0	0
2,103	814	411	404	24,924	13,036	49,565	32,240
20,902	14,665	875	757	142,079	92,757	126,811	84,249
5,475	4,941	549	652	47,494	45,408	174,141	157,243
1,688	926	83	3	4,692	608	790,777	739,052
37,093	71,024	2,215	2,888	3,343,075	4,184,086	0	0
1,531	392	0	0	3,230	5,975	3,681	25,355
0	0	0	0	0	0	0	0
15,074	15,013	489	469	67,985	51,680	193,394	98,667
0	0	0	0	0	0	99	10
530,878	543,278	52,554	57,332	10,913,190	12,028,795	8,762,321	8,080,660
(11,840)	(6,188)	(1,106)	(336)	(148,512)	(74,247)	(451,568)	(298,460)
0	0	0	0	(80,562)	(81,567)	0	0
(1,861)	(1,589)	0	(158)	(173,767)	(509,397)	(872,910)	(834,035)
(76,804)	(132,644)	(3,665)	(5,751)	(5,804,896)	(6,644,397)	0	0
(181)	(24)	0	0	(1,770)	(1,820)	(22,151)	(719)
(388)	(357)	(28)	(31)	(3,464)	(3,507)	(5,065)	(4,960)
(3,161)	(2,125)	(358)	(373)	(935)	(4,551)	(674,892)	(402,577)
0	0	0	0	0	0	0	0
(4)	(2)	0	0	(69)	(20)	(1,257)	(1,036)
0	0	0	0	0	0	0	0
(295)	(204)	0	0	(54)	(49)	0	0
(16,424)	(14,929)	(696)	(374)	(51,610)	(42,305)	(117,807)	(57,657)
(541)	(4,563)	0	(180)	(30,622)	(111,985)	(38,440)	(38,159)
0	0	0	0	(26)	(13)	0	0
(111,499)	(162,625)	(5,853)	(7,203)	(6,296,287)	(7,473,858)	(2,184,090)	(1,637,603)
\$ 419,379	\$ 380,653	\$ 46,701	\$ 50,129	\$ 4,616,903	\$ 4,554,937	\$ 6,578,231	\$ 6,443,057

Statement of Assets and Liabilities (Cont.)

(Amounts in thousands)

	Emerging Local Bond ESG Fund		Emerging Markets Bond Fund	
	As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025
Current Assets:				
Financial Assets at fair value through profit or loss:				
Transferable securities	\$ 228,930	\$ 148,066	\$ 7,193,377	\$ 6,389,062
Investment funds	0	0	9,937	419,546
Repurchase agreements	7,800	4,500	0	0
Deposits with credit institutions	0	0	0	0
Financial derivative instruments	10,390	7,172	120,636	87,267
Other financial assets	0	0	423	423
Cash	4,388	1,578	0	17,921
Deposits with counterparty	3,979	1,890	171,933	113,413
Income receivable	5,294	3,931	130,155	118,551
Receivables for investments sold	13,419	17,453	32,071	1,380
Receivables for TBA investments sold	0	0	32,388	53,655
Receivables for Fund shares sold	0	0	12,238	9,153
Receivables from Affiliate Fund	0	0	0	0
Receivables for financial derivatives margin	6,817	3,677	54,610	44,215
Other assets	1	0	0	0
Total Current Assets	281,018	188,267	7,757,768	7,254,586
Current Liabilities:				
Financial Liabilities at fair value through profit or loss:				
Financial derivative instruments	(13,419)	(8,364)	(175,544)	(72,422)
Fair value of securities sold short	0	0	0	0
Payable for investments purchased	(14,352)	(18,445)	(64,142)	(69,170)
Payable for TBA investments purchased	0	0	(89,450)	(111,415)
Payable for Fund shares redeemed	(1,942)	0	(38,534)	(6,255)
Payable for management fee	(157)	(104)	(5,061)	(5,008)
Payable for reverse repurchase agreements	(22,568)	(16,935)	(511,839)	(207,256)
Payable for sale-buyback financing transactions	0	0	0	0
Expenses payable	(38)	(16)	(182)	(32)
Bank overdraft	0	0	(13,769)	0
Dividend payable	0	0	(1,021)	(811)
Payable for financial derivatives margin	(4,000)	(2,284)	(69,120)	(35,034)
Deposits from counterparty	(1,190)	(270)	(8,413)	(34,628)
Other liabilities	0	0	0	0
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders	(57,666)	(46,418)	(977,075)	(542,031)
Net Assets Attributable to Redeemable Participating Shareholders	\$ 223,352	\$ 141,849	\$ 6,780,693	\$ 6,712,555

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

Emerging Markets Bond ESG Fund		Emerging Markets Corporate Bond Fund		PIMCO Emerging Markets Opportunities Fund		Emerging Markets Short-Term Local Currency Fund	
As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025
\$ 3,759,033	\$ 3,723,189	\$ 151,882	\$ 151,643	\$ 1,470,779	\$ 698,322	\$ 18,016	\$ 12,557
0	0	7,374	13,272	172,674	36,609	1,451	1,333
0	0	0	0	161,100	0	0	0
0	0	0	0	0	0	0	0
65,236	53,087	3,181	2,951	67,861	37,133	1,224	847
1,288	1,168	313	313	174	174	25	25
3,046	3,164	2,056	1,913	7,224	4,444	378	252
98,436	47,437	3,785	1,394	95,455	15,647	241	215
67,491	71,074	2,521	2,610	31,090	15,838	341	223
53	8,763	1	582	42,060	213	668	330
0	0	0	4,450	0	0	0	0
1,019	2,218	0	23	16,956	845	161	30
0	0	0	0	0	0	0	0
26,496	19,111	1,295	1,543	53,206	18,486	399	197
0	0	0	1	0	0	0	0
4,022,098	3,929,211	172,408	180,695	2,118,579	827,711	22,904	16,009
(101,256)	(36,577)	(5,044)	(1,002)	(94,033)	(31,864)	(1,218)	(834)
0	0	0	0	0	0	0	0
(57,057)	(8,799)	(3,473)	(2,944)	(138,530)	(10,521)	(788)	(380)
0	0	0	(4,438)	0	0	0	0
(969)	(334)	(30)	(52)	(368)	(3)	(6)	(7)
(2,383)	(2,446)	(140)	(150)	(1,077)	(409)	(25)	(20)
(354,253)	(363,654)	(1,543)	(991)	(48,745)	(7,039)	0	0
0	0	0	0	0	0	0	0
(70)	(1)	(3)	0	(171)	0	0	0
0	0	0	0	0	0	0	0
(473)	(456)	0	0	(371)	(74)	0	0
(34,524)	(17,896)	(1,208)	(1,625)	(50,162)	(20,695)	(250)	(147)
(6,301)	(25,287)	(361)	(1,975)	(3,105)	(5,580)	0	0
0	0	0	0	0	0	0	0
(557,286)	(455,450)	(11,802)	(13,177)	(336,562)	(76,185)	(2,287)	(1,388)
\$ 3,464,812	\$ 3,473,761	\$ 160,606	\$ 167,518	\$ 1,782,017	\$ 751,526	\$ 20,617	\$ 14,621

Statement of Assets and Liabilities (Cont.)

(Amounts in thousands)

	PIMCO ESG Income Fund		Euro Bond Fund	
	As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025
Current Assets:				
Financial Assets at fair value through profit or loss:				
Transferable securities	\$ 690,904	\$ 560,360	€ 1,866,721	€ 1,892,415
Investment funds	0	0	48,955	69,140
Repurchase agreements	125,100	81,300	7,000	18,500
Deposits with credit institutions	0	0	0	0
Financial derivative instruments	16,945	14,686	14,263	14,579
Other financial assets	0	0	2,929	2,386
Cash	2,247	2,425	3,090	6,605
Deposits with counterparty	37,646	9,604	35,225	23,656
Income receivable	5,542	4,153	16,461	20,545
Receivables for investments sold	0	0	1,737	1,111
Receivables for TBA investments sold	133,845	207,827	204,854	258,232
Receivables for Fund shares sold	9	114	7	197
Receivables from Affiliate Fund	0	0	0	0
Receivables for financial derivatives margin	13,433	10,213	10,180	11,429
Other assets	0	0	0	0
Total Current Assets	1,025,671	890,682	2,211,422	2,318,795
Current Liabilities:				
Financial Liabilities at fair value through profit or loss:				
Financial derivative instruments	(33,924)	(6,943)	(16,401)	(10,745)
Fair value of securities sold short	0	(10,733)	0	0
Payable for investments purchased	(1,861)	(133)	(17,275)	(21,155)
Payable for TBA investments purchased	(322,878)	(325,931)	(371,438)	(441,705)
Payable for Fund shares redeemed	(278)	(38)	(198)	(134)
Payable for management fee	(333)	(271)	(674)	(725)
Payable for reverse repurchase agreements	(1,192)	(3,342)	(211,382)	(193,275)
Payable for sale-buyback financing transactions	0	0	0	0
Expenses payable	(10)	(3)	(7)	(7)
Bank overdraft	0	0	0	0
Dividend payable	(9)	(8)	0	0
Payable for financial derivatives margin	(14,583)	(8,992)	(13,848)	(10,403)
Deposits from counterparty	(1,803)	(9,533)	(2,900)	(6,322)
Other liabilities	0	0	0	0
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders	(376,871)	(365,927)	(634,123)	(684,471)
Net Assets Attributable to Redeemable Participating Shareholders	\$ 648,800	\$ 524,755	€ 1,577,299	€ 1,634,324

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

Euro Credit Fund		Euro Income Bond Fund		Euro Long Average Duration Fund		Euro Short-Term Fund	
As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025
€ 580,666	€ 594,820	€ 3,967,400	€ 3,648,032	€ 1,818,363	€ 1,743,911	€ 474,781	€ 447,524
711	0	285,882	254,853	12,602	7,376	7,838	0
0	7,800	226,700	257,900	6,100	4,600	0	14,300
0	0	0	0	0	0	0	0
6,581	2,365	83,441	46,219	14,074	11,441	186	646
0	0	492	1,230	0	0	0	0
2,963	5,456	32,976	32,366	2,606	5,603	300	1,184
17,696	15,326	85,151	58,068	20,015	16,689	1,119	1,067
6,047	6,674	17,600	10,990	19,253	25,907	3,700	3,022
421	12	4,327	6	1,051	793	221	0
47,959	83,028	2,066,852	2,774,172	137,782	88,451	0	0
0	50	2,109	15,461	5	0	284	1,377
0	0	0	0	0	0	0	0
14,808	19,033	42,547	35,585	6,057	4,333	745	139
0	0	0	0	0	0	0	0
677,852	734,564	6,815,477	7,134,882	2,037,908	1,909,104	489,174	469,259
(5,262)	(8,105)	(52,046)	(33,732)	(10,525)	(9,496)	(1,183)	(607)
0	0	(16,939)	0	0	0	0	0
(3,811)	0	(76,017)	(34,893)	(12,846)	(12,037)	(1,500)	0
(126,830)	(160,429)	(3,725,080)	(4,374,219)	(269,755)	(194,495)	0	0
(75)	(376)	(1,991)	(944)	(4)	0	(352)	(345)
(205)	(224)	(2,165)	(2,094)	(477)	(463)	(191)	(193)
0	0	0	(8,747)	(429,566)	(506,764)	0	0
0	0	0	0	0	0	0	0
(8)	(1)	(112)	(38)	0	0	(1)	(1)
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
(16,421)	(12,925)	(65,796)	(37,027)	(10,011)	(4,744)	0	(63)
0	(300)	(21,625)	(15,614)	(4,238)	(2,617)	0	(260)
0	0	(3)	0	0	0	0	0
(152,612)	(182,360)	(3,961,774)	(4,507,308)	(737,422)	(730,616)	(3,227)	(1,469)
€ 525,240	€ 552,204	€ 2,853,703	€ 2,627,574	€ 1,300,486	€ 1,178,488	€ 485,947	€ 467,790

Statement of Assets and Liabilities (Cont.)

(Amounts in thousands)

	PIMCO European High Yield Bond Fund		PIMCO European Short-Term Opportunities Fund	
	As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025
Current Assets:				
Financial Assets at fair value through profit or loss:				
Transferable securities	€ 561,940	€ 493,361	€ 1,483,764	€ 1,190,595
Investment funds	32,899	23,274	34,091	120,284
Repurchase agreements	0	7,200	52,100	50,300
Deposits with credit institutions	0	0	0	0
Financial derivative instruments	3,150	1,375	11,848	12,769
Other financial assets	247	201	216	176
Cash	3,083	3,867	4,805	5,514
Deposits with counterparty	8,627	7,806	25,968	17,429
Income receivable	7,898	6,954	11,597	9,023
Receivables for investments sold	125	789	1,972	1,352
Receivables for TBA investments sold	0	0	117,621	168,156
Receivables for Fund shares sold	112	214	259	397
Receivables from Affiliate Fund	0	0	3,672	2,992
Receivables for financial derivatives margin	3,919	4,777	6,595	4,410
Other assets	0	0	0	0
Total Current Assets	622,000	549,818	1,754,508	1,583,397
Current Liabilities:				
Financial Liabilities at fair value through profit or loss:				
Financial derivative instruments	(2,635)	(1,503)	(11,991)	(5,758)
Fair value of securities sold short	0	0	0	0
Payable for investments purchased	(4,620)	(2,192)	(12,059)	(14,637)
Payable for TBA investments purchased	0	0	(253,783)	(304,358)
Payable for Fund shares redeemed	(300)	(53)	(208)	(58)
Payable for management fee	(211)	(178)	(344)	(334)
Payable for reverse repurchase agreements	(12,312)	(16,626)	(232,740)	(1,021)
Payable for sale-buyback financing transactions	0	0	0	0
Expenses payable	0	0	0	0
Bank overdraft	0	0	0	0
Dividend payable	0	0	0	0
Payable for financial derivatives margin	(4,756)	(4,113)	(8,853)	(8,603)
Deposits from counterparty	(290)	(665)	(5,433)	(3,448)
Other liabilities	0	0	0	0
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders	(25,124)	(25,330)	(525,411)	(338,217)
Net Assets Attributable to Redeemable Participating Shareholders	€ 596,876	€ 524,488	€ 1,229,097	€ 1,245,180

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

Global Advantage Fund		Global Bond Fund		Global Bond ESG Fund		Global Bond Ex-US Fund	
As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025
\$ 648,003	\$ 683,345	\$ 23,711,752	\$ 23,744,021	\$ 5,821,186	\$ 6,095,584	\$ 1,381,839	\$ 1,384,965
20,448	16,769	1,175,646	1,187,758	20,604	4,363	26,964	57,622
0	0	0	0	2,300	5,700	0	0
0	0	0	0	0	0	0	0
15,133	13,398	536,893	354,331	136,742	111,042	36,415	17,072
106	89	453	384	0	0	494	413
5,298	4,557	55,322	14,757	24,734	21,068	8,704	8,016
17,882	10,025	537,037	451,255	204,759	96,686	30,389	30,045
5,900	6,630	192,890	203,681	46,093	58,373	11,182	11,999
53,482	53,848	2,060,546	1,660,744	503,035	425,661	125,781	102,198
289,820	338,884	9,125,755	12,109,029	2,106,253	3,447,341	523,774	690,807
2	0	36,886	15,449	2,815	895	96	7,621
0	0	0	0	0	0	0	0
16,166	9,621	640,268	392,849	122,652	83,399	37,330	21,831
0	2	0	0	0	0	0	0
1,072,240	1,137,168	38,073,448	40,134,258	8,991,173	10,350,112	2,182,968	2,332,589
(20,713)	(12,928)	(397,771)	(470,375)	(255,663)	(109,972)	(26,569)	(33,163)
(44,395)	(37,228)	(1,658,869)	(1,280,515)	(445,843)	(408,961)	(126,741)	(126,155)
(76,533)	(66,252)	(2,234,570)	(1,857,164)	(560,484)	(448,754)	(141,741)	(114,216)
(424,481)	(509,425)	(14,197,048)	(17,487,931)	(3,284,771)	(4,689,748)	(729,772)	(932,104)
(24)	0	(7,974)	(6,764)	(1,366)	(1,966)	(1,334)	(77)
(253)	(267)	(7,992)	(8,406)	(1,552)	(1,689)	(411)	(387)
(59,126)	(58,581)	(1,075,478)	(1,084,004)	(365,538)	(449,939)	(45,809)	(81,435)
0	0	0	0	(87,961)	(1,137)	0	0
(10)	(21)	(705)	(213)	(145)	(32)	(37)	(10)
0	0	0	0	0	0	0	0
0	0	(1,235)	(1,069)	(1,206)	(1,165)	0	0
(13,226)	(7,795)	(709,030)	(285,737)	(77,171)	(58,351)	(33,950)	(15,400)
(1,993)	(2,926)	(173,058)	(92,659)	(25,910)	(52,632)	(14,713)	(1,637)
(9)	0	0	0	0	0	0	0
(640,763)	(695,423)	(20,463,730)	(22,574,837)	(5,107,610)	(6,224,346)	(1,121,077)	(1,304,584)
\$ 431,477	\$ 441,745	\$ 17,609,718	\$ 17,559,421	\$ 3,883,563	\$ 4,125,766	\$ 1,061,891	\$ 1,028,005

Statement of Assets and Liabilities (Cont.)

(Amounts in thousands)

	Global Bond Opportunities Fund ⁽¹⁾	Global High Yield Bond Fund	
	30-Jun-2026	As at 30-Jun-2026	As at 31-Dec-2025
Current Assets:			
Financial Assets at fair value through profit or loss:			
Transferable securities	\$ 16,367	\$ 2,193,051	\$ 2,439,628
Investment funds	0	136,361	144,933
Repurchase agreements	5,300	72,800	257,000
Deposits with credit institutions	0	0	0
Financial derivative instruments	146	33,056	32,287
Other financial assets	0	1,727	1,446
Cash	246	1,861	643
Deposits with counterparty	591	49,761	38,423
Income receivable	97	35,612	39,681
Receivables for investments sold	0	10,048	8,489
Receivables for TBA investments sold	4,013	0	0
Receivables for Fund shares sold	0	2,369	4,901
Receivables from Affiliate Fund	0	0	0
Receivables for financial derivatives margin	630	10,946	23,424
Other assets	0	335	271
Total Current Assets	27,390	2,547,927	2,991,126
Current Liabilities:			
Financial Liabilities at fair value through profit or loss:			
Financial derivative instruments	(127)	(40,176)	(13,036)
Fair value of securities sold short	(1,111)	0	0
Payable for investments purchased	(43)	(32,583)	(13,155)
Payable for TBA investments purchased	(10,597)	0	0
Payable for Fund shares redeemed	0	(15,688)	(4,740)
Payable for management fee	(2)	(1,522)	(1,794)
Payable for reverse repurchase agreements	0	(15,425)	(43,996)
Payable for sale-buyback financing transactions	0	0	0
Expenses payable	0	(43)	(49)
Bank overdraft	0	0	0
Dividend payable	0	(845)	(5,782)
Payable for financial derivatives margin	(609)	(16,229)	(18,710)
Deposits from counterparty	0	(7,759)	(22,543)
Other liabilities	0	0	0
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders	(12,489)	(130,270)	(123,805)
Net Assets Attributable to Redeemable Participating Shareholders	\$ 14,901	\$ 2,417,657	\$ 2,867,321

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

⁽¹⁾ The Global Bond Opportunities Fund launched on 10 June 2026.

Global High Yield Bond ESG Fund		Global Investment Grade Credit Fund		Global Investment Grade Credit ESG Fund		Global Low Duration Real Return Fund	
As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025
\$ 24,873	\$ 25,036	\$ 8,306,426	\$ 7,852,001	\$ 2,304,220	\$ 2,424,680	\$ 3,075,899	\$ 2,652,642
0	0	390,290	445,491	36,122	35,700	385	1,179
0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0
267	41	181,149	125,048	60,847	60,086	49,111	37,344
0	0	12,450	11,185	0	0	0	0
1,228	1,072	8,300	17,285	1,144	5,867	6,444	8,912
387	265	340,658	279,189	76,640	48,155	39,386	24,163
376	380	95,766	93,947	28,828	31,960	13,847	10,962
35	1	16,203	1,397	2,211	9,810	1,671	263,402
0	0	719,940	592,408	54,230	0	144,713	100,916
0	0	4,634	9,274	694	556	389	614
0	0	0	0	0	0	0	0
137	257	113,618	123,671	15,471	10,165	9,959	3,737
0	0	0	0	0	0	0	0
27,303	27,052	10,189,434	9,550,896	2,580,407	2,626,979	3,341,804	3,103,871
(53)	(84)	(130,875)	(86,276)	(75,657)	(26,099)	(50,032)	(23,663)
0	0	(93,738)	0	0	0	0	0
0	(35)	(163,000)	(134,878)	(15,235)	0	(21,779)	(23,222)
0	0	(1,526,402)	(1,259,724)	(87,004)	0	(389,603)	(219,342)
0	0	(3,773)	(6,157)	(1,032)	(404)	(381)	(57)
(5)	(6)	(4,099)	(4,531)	(1,005)	(1,110)	(994)	(824)
0	0	(660,476)	(23,515)	(77,363)	(34,617)	(723,043)	(1,108,669)
0	0	0	0	(14,241)	0	0	0
(1)	(1)	(388)	(305)	(236)	(237)	(2)	(1)
0	0	0	0	0	0	0	0
0	0	(4,606)	(4,693)	(1,154)	(1,431)	(2,567)	(655)
(213)	(191)	(160,755)	(114,404)	(19,547)	(12,832)	(10,075)	(10,976)
0	0	(45,182)	(52,738)	(10,891)	(36,088)	(13,894)	(14,228)
0	0	0	0	0	0	0	0
(272)	(317)	(2,793,294)	(1,687,221)	(303,365)	(112,818)	(1,212,370)	(1,401,637)
\$ 27,031	\$ 26,735	\$ 7,396,140	\$ 7,863,675	\$ 2,277,042	\$ 2,514,161	\$ 2,129,434	\$ 1,702,234

Statement of Assets and Liabilities (Cont.)

	Global Real Return Fund		Income Fund	
	As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025
(Amounts in thousands)				
Current Assets:				
Financial Assets at fair value through profit or loss:				
Transferable securities	\$ 3,818,438	\$ 3,229,634	\$ 171,706,134	\$ 156,259,773
Investment funds	20,647	9,578	2,520,685	1,873,742
Repurchase agreements	0	0	5,145,186	26,417,245
Deposits with credit institutions	0	0	0	0
Financial derivative instruments	65,368	38,036	5,391,091	4,662,164
Other financial assets	0	0	136,404	128,419
Cash	7,338	10,757	289,172	1,916,860
Deposits with counterparty	41,631	39,158	3,694,268	3,100,948
Income receivable	17,265	11,529	1,163,349	927,194
Receivables for investments sold	2,809	458,121	155,986	65,007
Receivables for TBA investments sold	305,526	220,038	79,186,130	106,036,033
Receivables for Fund shares sold	590	617	87,235	255,310
Receivables from Affiliate Fund	0	0	0	0
Receivables for financial derivatives margin	15,467	5,495	3,452,785	2,794,647
Other assets	0	0	0	0
Total Current Assets	4,295,079	4,022,963	272,928,425	304,437,342
Current Liabilities:				
Financial Liabilities at fair value through profit or loss:				
Financial derivative instruments	(60,902)	(40,155)	(3,814,933)	(2,533,693)
Fair value of securities sold short	0	0	(1,219,689)	(29,247)
Payable for investments purchased	(25,820)	(33,735)	(1,933,922)	(5,224,564)
Payable for TBA investments purchased	(562,713)	(439,988)	(134,897,467)	(167,421,211)
Payable for Fund shares redeemed	(279)	(614)	(146,790)	(100,918)
Payable for management fee	(1,235)	(997)	(93,094)	(92,911)
Payable for reverse repurchase agreements	(1,071,037)	(1,618,159)	(298,195)	(296,457)
Payable for sale-buyback financing transactions	0	(4,611)	0	0
Expenses payable	(20)	(21)	(14,021)	(8,924)
Bank overdraft	0	0	0	0
Dividend payable	(1,022)	(150)	(7,592)	(13,592)
Payable for financial derivatives margin	(10,933)	(10,468)	(5,361,170)	(6,125,558)
Deposits from counterparty	(20,037)	(10,104)	(392,016)	(842,165)
Other liabilities	0	0	0	0
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders	(1,753,998)	(2,159,002)	(148,178,889)	(182,689,240)
Net Assets Attributable to Redeemable Participating Shareholders	\$ 2,541,081	\$ 1,863,961	\$ 124,749,536	\$ 121,748,102

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

Income Fund II		Low Average Duration Fund		Low Duration Global Investment Grade Credit Fund		Low Duration Income Fund	
As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025
\$ 912,609	\$ 657,004	\$ 540,653	\$ 668,986	\$ 712,141	\$ 1,302,267	\$ 9,757,382	\$ 6,280,976
109	48,920	57,691	57,001	40,535	22,744	828,712	507,982
0	0	21,800	0	4,800	31,700	2,438,642	1,574,781
0	0	0	0	0	0	0	0
11,889	4,529	3,149	2,202	32,006	19,445	203,821	122,714
88	74	0	0	114	114	670	561
3,612	3,412	2,427	2,446	2,262	2,637	120,159	11,960
13,827	10,196	6,861	8,107	36,736	34,912	192,806	114,949
7,016	4,364	2,318	3,318	6,769	15,150	43,884	30,445
3	1,395	112	60,597	178	546	112,650	54
111,661	135,534	246,110	275,962	192,954	27,778	4,718,563	4,326,174
819	8,188	146	272	278	529	13,017	23,431
0	0	0	0	0	0	0	0
10,444	6,822	4,322	8,025	14,631	19,557	72,368	47,292
0	0	0	0	0	0	0	0
1,072,077	880,438	885,589	1,086,916	1,043,404	1,477,379	18,502,674	13,041,319
(11,695)	(6,133)	(4,064)	(2,572)	(27,917)	(13,086)	(132,171)	(66,205)
0	0	(91,431)	(49,161)	0	0	0	0
0	(6,277)	(6,527)	(12,311)	(20,581)	(18,694)	(422,312)	(515,390)
(294,375)	(249,584)	(257,185)	(319,050)	(276,098)	(87,001)	(9,251,179)	(7,125,847)
(3,335)	(4,442)	(9)	(454)	(93)	(231)	(3,391)	(3,288)
(888)	(742)	(239)	(265)	(329)	(572)	(4,611)	(3,243)
(22,760)	(2,336)	0	(125,619)	0	(335)	0	(2,945)
(4,998)	0	0	0	0	0	0	0
(28)	(2)	(4)	(4)	(34)	(5)	(457)	(92)
0	0	0	0	0	0	0	0
0	(383)	(119)	(132)	0	0	(51)	(11)
(8,515)	(6,050)	(1,584)	(396)	(19,102)	(18,923)	(126,638)	(73,516)
(4,940)	(1,546)	(1,172)	(687)	(10,352)	(8,226)	(51,688)	(42,621)
0	0	0	0	0	0	0	0
(351,534)	(277,495)	(362,334)	(510,651)	(354,506)	(147,073)	(9,992,498)	(7,833,158)
\$ 720,543	\$ 602,943	\$ 523,255	\$ 576,265	\$ 688,898	\$ 1,330,306	\$ 8,510,176	\$ 5,208,161

Statement of Assets and Liabilities (Cont.)

(Amounts in thousands)

	Low Duration Opportunities Fund		Low Duration Opportunities ESG Fund	
	As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025
Current Assets:				
Financial Assets at fair value through profit or loss:				
Transferable securities	\$ 1,387,207	\$ 1,035,443	\$ 5,960	\$ 6,454
Investment funds	105,398	87,159	0	0
Repurchase agreements	124,300	225,700	0	0
Deposits with credit institutions	0	0	0	0
Financial derivative instruments	34,909	44,477	111	70
Other financial assets	2,785	2,331	0	0
Cash	7,908	4,560	61	63
Deposits with counterparty	31,643	18,048	139	131
Income receivable	8,864	6,824	67	61
Receivables for investments sold	1,020	162	0	100
Receivables for TBA investments sold	785,862	672,887	50	594
Receivables for Fund shares sold	6	198	0	0
Receivables from Affiliate Fund	0	0	0	0
Receivables for financial derivatives margin	20,867	15,127	68	49
Other assets	0	0	0	0
Total Current Assets	2,510,769	2,112,916	6,456	7,522
Current Liabilities:				
Financial Liabilities at fair value through profit or loss:				
Financial derivative instruments	(30,858)	(10,880)	(88)	(89)
Fair value of securities sold short	(37,461)	(37,923)	0	0
Payable for investments purchased	(30,156)	(25,072)	(29)	(117)
Payable for TBA investments purchased	(1,307,460)	(1,095,926)	(355)	(904)
Payable for Fund shares redeemed	(22)	(24)	0	0
Payable for management fee	(426)	(360)	(2)	(2)
Payable for reverse repurchase agreements	(201)	(1,041)	0	(842)
Payable for sale-buyback financing transactions	0	0	(592)	(252)
Expenses payable	(16)	0	0	0
Bank overdraft	0	0	0	0
Dividend payable	(4,705)	(4,038)	0	0
Payable for financial derivatives margin	(27,280)	(26,494)	(23)	(22)
Deposits from counterparty	(6,526)	(24,298)	0	0
Other liabilities	(5)	(2)	0	0
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders	(1,445,116)	(1,226,058)	(1,089)	(2,228)
Net Assets Attributable to Redeemable Participating Shareholders	\$ 1,065,653	\$ 886,858	\$ 5,367	\$ 5,294

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

(2) The MAARS Multi-Strategy Fund launched on 12 May 2026.

(3) The PIMCO Real Asset Growth Fund changed name from Inflation Multi-Asset Fund on 31 July 2026.

MAARS Multi-Strategy Fund ⁽²⁾			PIMCO MLP & Energy Infrastructure Fund		Mortgage Opportunities Fund		PIMCO Real Asset Growth Fund ⁽³⁾	
As at 30-Jun-2026	As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025
\$ 18,646	\$ 207,156	\$ 152,439	\$ 5,503,392	\$ 5,236,106	\$ 315,350	\$ 236,696		
3,700	23,154	16,610	5	5	23,562	21,078		
13,400	0	0	89,700	5,600	0	0		
0	0	0	0	0	0	0		
2,037	2,657	1,120	60,658	64,476	9,504	7,320		
0	0	0	0	0	0	0		
1,241	3,704	9,181	4,284	3,506	1,869	1,348		
2,503	2,850	440	43,722	29,569	8,516	4,140		
27	196	194	15,492	14,428	933	538		
0	3	12,021	364	31	15	5,828		
11,186	0	0	3,113,740	4,781,944	26,970	30,501		
148	287	144	27,618	2,605	388	296		
0	0	0	0	0	0	0		
3,564	0	0	18,490	4,370	3,283	2,664		
0	0	0	0	0	0	0		
56,452	240,007	192,149	8,877,465	10,142,640	390,390	310,409		
(1,626)	(3,224)	(688)	(39,104)	(15,356)	(7,328)	(2,645)		
(4,512)	0	0	(658,245)	(507,487)	0	0		
(1,919)	0	(21,676)	(136,186)	(121,846)	0	(5,280)		
(6,783)	0	0	(4,306,918)	(6,334,262)	(82,955)	(80,764)		
0	(148)	(63)	(91)	(550)	(99)	(38)		
(43)	(257)	(189)	(1,720)	(1,586)	(243)	(185)		
0	0	0	(776,572)	(572,692)	(27,185)	(10,269)		
0	0	0	0	0	0	0		
0	0	0	(12)	(12)	(2)	(1)		
0	0	0	0	0	0	0		
0	0	0	(201)	(152)	0	0		
(3,267)	0	0	(6,098)	(7,503)	(6,652)	(6,550)		
0	(1,762)	(712)	(16,181)	(21,291)	(1,995)	(1,232)		
0	0	0	0	0	0	0		
(18,150)	(5,391)	(23,328)	(5,941,328)	(7,582,737)	(126,459)	(106,964)		
\$ 38,302	\$ 234,616	\$ 168,821	\$ 2,936,137	\$ 2,559,903	\$ 263,931	\$ 203,445		

Statement of Assets and Liabilities (Cont.)

(Amounts in thousands)

	StocksPLUS™ Fund		PIMCO StocksPLUS™ AR Fund	
	As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025
Current Assets:				
Financial Assets at fair value through profit or loss:				
Transferable securities	\$ 7,176,188	\$ 6,883,328	\$ 15,401	\$ 14,301
Investment funds	90,353	565,679	1,221	1,109
Repurchase agreements	0	85,000	3,300	4,400
Deposits with credit institutions	0	0	0	0
Financial derivative instruments	92,121	34,552	615	399
Other financial assets	0	0	0	0
Cash	16,134	26,647	258	203
Deposits with counterparty	453,283	150,371	1,215	482
Income receivable	32,460	31,286	60	54
Receivables for investments sold	2,696	1,818	129	5
Receivables for TBA investments sold	3,500,950	3,097,197	8,481	11,140
Receivables for Fund shares sold	5,381	10,486	0	0
Receivables from Affiliate Fund	0	0	0	0
Receivables for financial derivatives margin	23,392	17,620	491	495
Other assets	0	0	0	0
Total Current Assets	11,392,958	10,903,984	31,171	32,588
Current Liabilities:				
Financial Liabilities at fair value through profit or loss:				
Financial derivative instruments	(54,881)	(67,725)	(300)	(334)
Fair value of securities sold short	(222,264)	(225,793)	(1,431)	(1,402)
Payable for investments purchased	(76,584)	(44,881)	(248)	(231)
Payable for TBA investments purchased	(4,331,978)	(4,348,228)	(15,393)	(18,303)
Payable for Fund shares redeemed	(9,265)	(6,390)	0	0
Payable for management fee	(3,413)	(3,323)	(7)	(7)
Payable for reverse repurchase agreements	(113,278)	0	0	0
Payable for sale-buyback financing transactions	0	0	0	0
Expenses payable	(65)	(55)	0	0
Bank overdraft	0	0	0	0
Dividend payable	0	0	0	0
Payable for financial derivatives margin	(25,796)	(10,295)	(422)	(406)
Deposits from counterparty	(23,592)	(27,057)	0	0
Other liabilities	0	0	0	0
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders	(4,861,116)	(4,733,747)	(17,801)	(20,683)
Net Assets Attributable to Redeemable Participating Shareholders	\$ 6,531,842	\$ 6,170,237	\$ 13,370	\$ 11,905

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

Strategic Income Fund		Total Return Bond Fund		PIMCO TRENDS Managed Futures Strategy Fund		UK Corporate Bond Fund	
As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025
\$ 3,492,811	\$ 3,117,224	\$ 5,627,003	\$ 5,583,587	\$ 138,783	\$ 109,549	£ 258,429	£ 240,014
199,782	167,557	135,962	311,537	10,935	10,594	4,168	4,166
115,200	3,800	0	0	0	0	2,400	0
0	0	0	0	400	0	0	0
73,168	62,447	106,926	73,251	8,563	6,493	2,708	1,375
212	177	0	0	0	0	53	44
11,768	7,894	11,999	13,010	2,428	3,152	1,700	1,710
80,939	31,586	111,331	106,498	21,208	11,195	6,602	6,404
15,889	12,485	42,316	40,850	612	341	3,868	3,264
3,772	10	580	564	467	32	1,677	0
1,088,615	1,565,629	1,386,945	2,445,970	35,018	56,972	49,666	27,009
9,131	5,798	4,902	2,973	205	20	52	25
2,132	2,384	0	0	0	0	0	0
34,042	29,759	50,614	37,362	10,030	5,822	5,471	4,033
0	0	0	0	0	0	0	0
5,127,461	5,006,750	7,478,578	8,615,602	228,649	204,170	336,794	288,044
(95,405)	(41,811)	(51,418)	(39,222)	(6,773)	(3,858)	(2,136)	(1,483)
(10,533)	(8,571)	(1,198)	(1,213)	(4,017)	(2,735)	0	0
(67,947)	(450)	(15,063)	(2,543)	(18)	0	(700)	(1)
(2,137,515)	(2,522,036)	(2,988,610)	(4,068,600)	(38,567)	(83,679)	(96,042)	(59,269)
(1,615)	(1,780)	(1,145)	(3,401)	(5)	0	(2,631)	(136)
(2,993)	(2,553)	(2,371)	(2,607)	(150)	(100)	(50)	(50)
0	0	(76,043)	(505)	(1,104)	0	(810)	0
0	0	0	0	0	0	0	0
(202)	(34)	(180)	(158)	0	0	(7)	(1)
0	0	0	0	0	0	0	0
(4)	(16)	(99)	(85)	0	0	(2,068)	(1,700)
(40,260)	(31,213)	(81,330)	(65,755)	(11,148)	(6,736)	(5,989)	(3,295)
(11,540)	(26,024)	(37,317)	(23,194)	(2,342)	(1,042)	0	0
0	0	0	0	0	0	0	0
(2,368,014)	(2,634,488)	(3,254,774)	(4,207,283)	(64,124)	(98,150)	(110,433)	(65,935)
\$ 2,759,447	\$ 2,372,262	\$ 4,223,804	\$ 4,408,319	\$ 164,525	\$ 106,020	£ 226,361	£ 222,109

Statement of Assets and Liabilities (Cont.)

(Amounts in thousands)

	UK Long Term Corporate Bond Fund		US High Yield Bond Fund	
	As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025
Current Assets:				
Financial Assets at fair value through profit or loss:				
Transferable securities	£ 31,331	£ 32,040	\$ 1,379,033	\$ 1,503,433
Investment funds	0	0	48,245	54,131
Repurchase agreements	0	0	78,800	175,900
Deposits with credit institutions	0	0	0	0
Financial derivative instruments	430	318	9,898	7,587
Other financial assets	425	351	0	0
Cash	259	370	2,161	464
Deposits with counterparty	867	898	31,678	23,115
Income receivable	441	429	23,115	24,400
Receivables for investments sold	77	1	4,472	1,364
Receivables for TBA investments sold	8,342	15,090	0	0
Receivables for Fund shares sold	0	0	77	3,101
Receivables from Affiliate Fund	0	0	0	0
Receivables for financial derivatives margin	801	726	10,439	17,037
Other assets	0	0	200	161
Total Current Assets	42,973	50,223	1,588,118	1,810,693
Current Liabilities:				
Financial Liabilities at fair value through profit or loss:				
Financial derivative instruments	(411)	(203)	(12,850)	(1,588)
Fair value of securities sold short	0	0	0	0
Payable for investments purchased	(172)	0	(17,522)	(32,271)
Payable for TBA investments purchased	(16,864)	(23,309)	0	0
Payable for Fund shares redeemed	0	0	(9,752)	(478)
Payable for management fee	(9)	(10)	(902)	(1,007)
Payable for reverse repurchase agreements	0	0	(8,532)	(18,942)
Payable for sale-buyback financing transactions	0	0	0	0
Expenses payable	0	0	(64)	(74)
Bank overdraft	0	0	0	0
Dividend payable	(16)	(153)	(60)	(63)
Payable for financial derivatives margin	(774)	(704)	(14,662)	(14,809)
Deposits from counterparty	0	0	0	(5,780)
Other liabilities	0	0	0	0
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders	(18,246)	(24,379)	(64,344)	(75,012)
Net Assets Attributable to Redeemable Participating Shareholders	£ 24,727	£ 25,844	\$ 1,523,774	\$ 1,735,681

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

* The Company Total as of 30 June 2026 and 31 December 2025 has been adjusted to eliminate cross investments and balances in the name of the Company. Please refer to Note 10 in the Notes to the Financial Statements for details of cross investments.

US Investment Grade Corporate Bond Fund		US Short-Term Fund		Company Total*	
As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025	As at 30-Jun-2026	As at 31-Dec-2025
\$ 457,892	\$ 355,483	\$ 4,216,595	\$ 2,909,513	\$ 339,280,762	\$ 304,169,732
10,833	10,794	352,670	271,070	8,433,663	8,017,973
0	29,400	0	2,600	9,658,645	30,955,267
0	0	10,197	0	10,597	0
9,842	7,921	20,421	13,206	8,601,950	6,934,673
162	162	0	0	266,563	243,404
2,170	925	7,732	3,923	838,414	2,425,067
14,390	13,054	24,308	20,604	7,862,650	5,674,851
5,314	4,486	21,734	16,293	2,684,782	2,375,099
320	3	1,600	755,650	4,001,950	4,813,604
11,870	15,763	207,435	46,839	118,724,791	152,968,857
113	312	3,416	2,082	458,197	465,682
0	0	0	0	4,198	3,514
2,545	2,316	5,350	2,818	5,580,682	4,289,542
0	0	0	0	845	627
515,451	440,619	4,871,458	4,044,598	506,408,689	523,337,892
(5,654)	(3,082)	(17,065)	(6,381)	(7,012,260)	(4,435,315)
0	0	0	0	(4,870,031)	(2,808,691)
0	0	(884,965)	(1,111,187)	(8,700,732)	(11,691,505)
(53,909)	(33,638)	(340,448)	(104,400)	(200,606,707)	(238,925,319)
(83)	(116)	(967)	(673)	(329,805)	(255,851)
(240)	(226)	(1,047)	(897)	(190,571)	(177,578)
(1,925)	(2,670)	(73,129)	0	(8,926,106)	(8,012,178)
0	0	(7,568)	(109,412)	(115,360)	(115,412)
0	0	(8)	(2)	(25,787)	(18,322)
0	0	0	0	(13,769)	0
(506)	(352)	0	(2)	(36,336)	(41,725)
(6,442)	(5,189)	(3,219)	(324)	(7,706,386)	(7,444,711)
(1,183)	(2,054)	(7,202)	(9,895)	(1,121,300)	(1,733,366)
0	0	0	0	(43)	(15)
(69,942)	(47,327)	(1,335,618)	(1,343,173)	(239,655,193)	(275,659,988)
\$ 445,509	\$ 393,292	\$ 3,535,840	\$ 2,701,425	\$ 266,753,496	\$ 247,677,904

Statement of Operations

(Amounts in thousands)

	PIMCO Asia High Yield Bond Fund		Asia Strategic Interest Bond Fund	
	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025
Income				
Interest and dividend income	\$ 38,491	\$ 67,901	\$ 8,615	\$ 7,621
Other income	0	0	0	0
Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements, deposits with credit institutions and other financial assets	8,563	(38,955)	338	(1,573)
Net realised gain/(loss) on financial derivative instruments	3,127	20,413	(484)	605
Net realised gain/(loss) on foreign currency	(26)	(25)	(24)	(9)
Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements, deposits with credit institutions and other financial assets	(7,134)	47,503	(3,072)	4,137
Net change in unrealised appreciation/(depreciation) on financial derivative instruments	(10,502)	16,108	(1,952)	2,389
Net change in unrealised appreciation/(depreciation) on foreign currency	(62)	163	(43)	23
Total Investment Income/(Loss)	32,457	113,108	3,378	13,193
Operating Expenses				
Management fee	(4,234)	(5,966)	(1,076)	(766)
Service fee	(37)	(63)	0	0
Trail fee	(88)	(88)	0	0
Distribution fee	0	0	0	0
Other expenses	0	(1)	0	0
Total Expenses	(4,359)	(6,118)	(1,076)	(766)
Reimbursement by Investment Advisors	8	8	2	2
Net Operating Expenses	(4,351)	(6,110)	(1,074)	(764)
Net Investment Income/(Loss)	28,106	106,998	2,304	12,429
Finance Costs				
Interest expense	(440)	(604)	(6)	(7)
Credit facility expense	(50)	(115)	0	0
Distributions to Redeemable Participating Shareholders	(13,040)	(15,035)	(4,411)	(3,722)
Net Equalisation Credits and (Charges)	540	(9)	219	(147)
Total Finance Costs	(12,990)	(15,763)	(4,198)	(3,876)
Profit/(Loss) for the Period before Tax	15,116	91,235	(1,894)	8,553
Withholding taxes on dividends and other investment income	(132)	37	(23)	1
Capital Gains Tax	(33)	0	(9)	0
Profit/(Loss) for the Period after Tax	14,951	91,272	(1,926)	8,554
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	\$ 14,951	\$ 91,272	\$ (1,926)	\$ 8,554

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

PIMCO Balanced Income and Growth Fund		PIMCO Capital Securities Fund		PIMCO Climate Bond Fund		Commodity Real Return Fund	
Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025
\$ 192,735	\$ 40,599	\$ 171,383	\$ 149,430	\$ 7,232	\$ 5,717	\$ 39,033	\$ 17,252
0	0	0	0	0	0	0	0
505,707	32,480	42,603	42,702	1,396	(2,161)	(4,252)	(12,714)
38,669	38,879	(36,261)	(16,002)	(1,934)	4,080	156,796	35,531
1,346	104	(11,072)	(864)	189	21	(201)	(151)
369,865	142,436	(139,874)	326,455	(9,349)	31,356	(23,905)	65,486
(15,024)	37,794	33,596	8,662	(2,303)	1,795	(59,616)	(27,597)
(209)	82	(15)	(1,915)	(145)	255	(64)	(93)
1,093,089	292,374	60,360	508,468	(4,914)	41,063	107,791	77,714
(84,530)	(13,876)	(30,341)	(24,977)	(932)	(800)	(5,480)	(3,691)
(151)	(23)	(409)	(428)	0	0	(59)	(33)
(2,141)	(201)	(670)	(592)	(1)	(3)	0	0
(13,322)	(33)	(164)	(147)	0	0	0	0
(3)	(1)	(2)	(2)	0	0	0	0
(100,147)	(14,134)	(31,586)	(26,146)	(933)	(803)	(5,539)	(3,724)
0	0	0	0	0	0	0	0
(100,147)	(14,134)	(31,586)	(26,146)	(933)	(803)	(5,539)	(3,724)
992,942	278,240	28,774	482,322	(5,847)	40,260	102,252	73,990
(540)	(313)	(5,568)	(7,327)	(18)	(12)	(5,004)	(5,718)
0	0	0	0	0	0	0	0
(356,529)	(42,589)	(56,655)	(44,493)	(2,050)	(2,120)	(234)	(56)
39,541	(2,047)	(251)	(225)	(57)	56	0	(28)
(317,528)	(44,949)	(62,474)	(52,045)	(2,125)	(2,076)	(5,238)	(5,802)
675,414	233,291	(33,700)	430,277	(7,972)	38,184	97,014	68,188
(13,425)	(2,976)	(236)	(403)	2	0	0	0
(198)	0	0	0	0	0	0	0
661,791	230,315	(33,936)	429,874	(7,970)	38,184	97,014	68,188
\$ 661,791	\$ 230,315	\$ (33,936)	\$ 429,874	\$ (7,970)	\$ 38,184	\$ 97,014	\$ 68,188

Statement of Operations (Cont.)

(Amounts in thousands)	PIMCO Credit Opportunities Bond Fund		Diversified Income Fund	
	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025
Income				
Interest and dividend income	\$ 7,166	\$ 5,468	\$ 291,569	\$ 262,164
Other income	0	0	0	0
Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements, deposits with credit institutions and other financial assets	(1,520)	692	25,119	22,274
Net realised gain/(loss) on financial derivative instruments	(1,714)	2,837	(62,161)	109,341
Net realised gain/(loss) on foreign currency	(66)	(124)	(440)	(4,188)
Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements, deposits with credit institutions and other financial assets	(5,439)	5,589	(98,170)	406,219
Net change in unrealised appreciation/(depreciation) on financial derivative instruments	(433)	3,230	(16,432)	97,008
Net change in unrealised appreciation/(depreciation) on foreign currency	(36)	(9)	(5,564)	1,386
Total Investment Income/(Loss)	(2,042)	17,683	133,921	894,204
Operating Expenses				
Management fee	(827)	(673)	(60,753)	(52,992)
Service fee	0	0	(168)	(159)
Trail fee	0	0	(574)	(432)
Distribution fee	0	0	(15,673)	(8,953)
Other expenses	0	0	(4)	(4)
Total Expenses	(827)	(673)	(77,172)	(62,540)
Reimbursement by Investment Advisors	1	1	430	469
Net Operating Expenses	(826)	(672)	(76,742)	(62,071)
Net Investment Income/(Loss)	(2,868)	17,011	57,179	832,133
Finance Costs				
Interest expense	(49)	(40)	(2,832)	(3,070)
Credit facility expense	0	0	0	0
Distributions to Redeemable Participating Shareholders	0	0	(205,973)	(147,005)
Net Equalisation Credits and (Charges)	0	0	3,735	(3,644)
Total Finance Costs	(49)	(40)	(205,070)	(153,719)
Profit/(Loss) for the Period before Tax	(2,917)	16,971	(147,891)	678,414
Withholding taxes on dividends and other investment income	(1)	(9)	17	(23)
Capital Gains Tax	(6)	0	(43)	(299)
Profit/(Loss) for the Period after Tax	(2,924)	16,962	(147,917)	678,092
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	\$ (2,924)	\$ 16,962	\$ (147,917)	\$ 678,092

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

Diversified Income Duration Hedged Fund		Diversified Income ESG Fund		Dynamic Bond Fund		Emerging Local Bond Fund	
Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025
\$ 12,028	\$ 8,906	\$ 1,256	\$ 1,325	\$ 114,581	\$ 92,207	\$ 285,979	\$ 148,981
0	0	0	0	85	0	0	0
1,804	(565)	490	129	1,099	34,697	103,446	(27,741)
3,106	17,060	(486)	1,934	84,614	148,815	(35,907)	43,663
(91)	(71)	(3)	(11)	1,820	505	11,698	(8,413)
(5,558)	13,618	(950)	2,182	(48,065)	201,906	(164,934)	302,961
(4,766)	(4,973)	(489)	1,498	(119,064)	15,953	(73,558)	24,289
(2)	83	(8)	17	(1,684)	622	19,677	(11,629)
6,521	34,058	(190)	7,074	33,386	494,705	146,401	472,111
(2,186)	(1,719)	(174)	(180)	(21,107)	(18,200)	(31,796)	(15,841)
(11)	(10)	0	0	(70)	(73)	(50)	(11)
0	0	0	0	(44)	(45)	0	0
0	0	0	0	0	0	0	0
0	0	0	(1)	(2)	(2)	(3)	(1)
(2,197)	(1,729)	(174)	(181)	(21,223)	(18,320)	(31,849)	(15,853)
0	0	0	0	233	232	0	0
(2,197)	(1,729)	(174)	(181)	(20,990)	(18,088)	(31,849)	(15,853)
4,324	32,329	(364)	6,893	12,396	476,617	114,552	456,258
(61)	(58)	(5)	(3)	(720)	(908)	(19,009)	(9,651)
0	0	0	0	0	0	0	0
(2,815)	(2,475)	0	0	(1,244)	(3,151)	(34,016)	(15,308)
118	47	0	0	(95)	(73)	2,318	1,188
(2,758)	(2,486)	(5)	(3)	(2,059)	(4,132)	(50,707)	(23,771)
1,566	29,843	(369)	6,890	10,337	472,485	63,845	432,487
(3)	(1)	1	(2)	(7)	(204)	(2,353)	(2,584)
(2)	0	0	0	(49)	0	(416)	(681)
1,561	29,842	(368)	6,888	10,281	472,281	61,076	429,222
\$ 1,561	\$ 29,842	\$ (368)	\$ 6,888	\$ 10,281	\$ 472,281	\$ 61,076	\$ 429,222

Statement of Operations (Cont.)

(Amounts in thousands)	Emerging Local Bond ESG Fund		Emerging Markets Bond Fund	
	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025
Income				
Interest and dividend income	\$ 8,206	\$ 5,304	\$ 266,369	\$ 187,382
Other income	0	0	0	0
Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements, deposits with credit institutions and other financial assets	947	(1,629)	33,405	(51,875)
Net realised gain/(loss) on financial derivative instruments	(1,569)	1,987	(87,953)	79,287
Net realised gain/(loss) on foreign currency	374	8	4,948	(1,717)
Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements, deposits with credit institutions and other financial assets	(3,049)	11,021	8,463	188,881
Net change in unrealised appreciation/(depreciation) on financial derivative instruments	(1,871)	732	(67,729)	78,995
Net change in unrealised appreciation/(depreciation) on foreign currency	750	(477)	3,054	(2,004)
Total Investment Income/(Loss)	3,788	16,946	160,557	478,949
Operating Expenses				
Management fee	(838)	(512)	(30,891)	(19,744)
Service fee	0	0	(23)	(16)
Trail fee	0	0	(63)	(64)
Distribution fee	0	0	(146)	(42)
Other expenses	0	(3)	(4)	(2)
Total Expenses	(838)	(515)	(31,127)	(19,868)
Reimbursement by Investment Advisors	0	0	0	0
Net Operating Expenses	(838)	(515)	(31,127)	(19,868)
Net Investment Income/(Loss)	2,950	16,431	129,430	459,081
Finance Costs				
Interest expense	(529)	(326)	(6,547)	(7,820)
Credit facility expense	0	0	0	0
Distributions to Redeemable Participating Shareholders	(43)	(3)	(53,000)	(37,979)
Net Equalisation Credits and (Charges)	5	0	2,817	1,372
Total Finance Costs	(567)	(329)	(56,730)	(44,427)
Profit/(Loss) for the Period before Tax	2,383	16,102	72,700	414,654
Withholding taxes on dividends and other investment income	(93)	(80)	83	(266)
Capital Gains Tax	(25)	(15)	(142)	0
Profit/(Loss) for the Period after Tax	2,265	16,007	72,641	414,388
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	\$ 2,265	\$ 16,007	\$ 72,641	\$ 414,388

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Emerging Markets Bond ESG Fund		Emerging Markets Corporate Bond Fund		PIMCO Emerging Markets Opportunities Fund		Emerging Markets Short-Term Local Currency Fund	
Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025
\$ 129,697	\$ 114,660	\$ 5,732	\$ 5,286	\$ 46,116	\$ 17,465	\$ 749	\$ 561
0	0	0	0	0	0	0	0
14,349	(11,959)	441	(1,359)	9,072	1,782	145	1
(35,425)	69,840	(1,064)	8,338	(19,233)	10,008	6	397
1,666	(1,677)	26	8	(2,568)	(713)	(13)	7
(31,744)	118,240	(1,912)	4,338	20,613	18,937	33	644
(48,593)	81,710	(4,651)	6,838	(21,254)	3,448	(11)	89
2,565	(1,963)	14	7	1,591	(710)	3	10
32,515	368,851	(1,414)	23,456	34,337	50,217	912	1,709
(14,491)	(11,510)	(862)	(831)	(4,408)	(933)	(138)	(119)
(3)	(5)	0	0	0	0	0	0
(5)	(6)	0	0	0	0	0	0
0	0	0	0	0	0	0	0
(1)	(1)	0	0	0	0	0	0
(14,500)	(11,522)	(862)	(831)	(4,408)	(933)	(138)	(119)
0	0	0	0	0	0	2	2
(14,500)	(11,522)	(862)	(831)	(4,408)	(933)	(136)	(117)
18,015	357,329	(2,276)	22,625	29,929	49,284	776	1,592
(5,500)	(6,722)	(30)	(117)	(592)	(809)	0	(8)
0	0	0	0	0	0	0	0
(18,553)	(17,628)	0	0	(930)	(87)	0	0
351	546	0	0	483	10	0	0
(23,702)	(23,804)	(30)	(117)	(1,039)	(886)	0	(8)
(5,687)	333,525	(2,306)	22,508	28,890	48,398	776	1,584
(202)	61	(5)	0	(425)	(92)	(2)	(7)
(68)	0	(3)	0	(166)	0	0	0
(5,957)	333,586	(2,314)	22,508	28,299	48,306	774	1,577
\$ (5,957)	\$ 333,586	\$ (2,314)	\$ 22,508	\$ 28,299	\$ 48,306	\$ 774	\$ 1,577

Statement of Operations (Cont.)

(Amounts in thousands)	PIMCO ESG Income Fund		Euro Bond Fund	
	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025
Income				
Interest and dividend income	\$ 15,297	\$ 11,174	€ 33,910	€ 25,362
Other income	0	0	0	0
Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements, deposits with credit institutions and other financial assets	(250)	420	(13,124)	(18,823)
Net realised gain/(loss) on financial derivative instruments	7,411	22,575	(5,073)	2,835
Net realised gain/(loss) on foreign currency	(59)	148	1,921	17,228
Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements, deposits with credit institutions and other financial assets	(8,367)	18,300	19,780	(36,448)
Net change in unrealised appreciation/(depreciation) on financial derivative instruments	(24,768)	12,957	(5,505)	22,246
Net change in unrealised appreciation/(depreciation) on foreign currency	(774)	100	(7,502)	11,371
Total Investment Income/(Loss)	(11,510)	65,674	24,407	23,771
Operating Expenses				
Management fee	(2,011)	(1,424)	(4,257)	(4,206)
Service fee	0	0	(42)	(40)
Trail fee	(20)	(8)	0	0
Distribution fee	0	0	0	0
Other expenses	0	0	(1)	(1)
Total Expenses	(2,031)	(1,432)	(4,300)	(4,247)
Reimbursement by Investment Advisors	0	0	32	97
Net Operating Expenses	(2,031)	(1,432)	(4,268)	(4,150)
Net Investment Income/(Loss)	(13,541)	64,242	20,139	19,621
Finance Costs				
Interest expense	(126)	(48)	(3,030)	(103)
Credit facility expense	0	0	0	0
Distributions to Redeemable Participating Shareholders	(5,045)	(4,613)	(666)	(570)
Net Equalisation Credits and (Charges)	(18)	9	(6)	(4)
Total Finance Costs	(5,189)	(4,652)	(3,702)	(677)
Profit/(Loss) for the Period before Tax	(18,730)	59,590	16,437	18,944
Withholding taxes on dividends and other investment income	(27)	(3)	(27)	(33)
Capital Gains Tax	(5)	0	0	0
Profit/(Loss) for the Period after Tax	(18,762)	59,587	16,410	18,911
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	\$ (18,762)	\$ 59,587	€ 16,410	€ 18,911

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

Euro Credit Fund		Euro Income Bond Fund		Euro Long Average Duration Fund		Euro Short-Term Fund	
Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025
€ 9,014	€ 8,012	€ 48,083	€ 36,007	€ 33,761	€ 25,402	€ 6,584	€ 4,352
0	0	0	0	0	0	0	0
211	(4,097)	9,729	(71,920)	(26,819)	(21,897)	(374)	458
(7,805)	2,834	(25,610)	33,786	(1,386)	(11,038)	(108)	871
721	4,585	14,433	57,417	1,671	10,864	(14)	(39)
637	(5,685)	46,353	(63,670)	34,412	(63,633)	(155)	(1,521)
7,036	(224)	7,088	17,546	1,999	10,589	(1,036)	697
(3,029)	4,216	(60,448)	47,009	(5,673)	5,828	29	(58)
6,785	9,641	39,628	56,175	37,965	(43,885)	4,926	4,760
(1,262)	(1,138)	(13,065)	(9,551)	(2,835)	(2,754)	(1,139)	(792)
0	0	(71)	(47)	0	0	(5)	(16)
0	0	(4)	(4)	0	0	0	0
0	0	(161)	(138)	0	0	0	0
0	0	(1)	(1)	(1)	(1)	0	0
(1,262)	(1,138)	(13,302)	(9,741)	(2,836)	(2,755)	(1,144)	(808)
0	0	232	145	3	0	0	0
(1,262)	(1,138)	(13,070)	(9,596)	(2,833)	(2,755)	(1,144)	(808)
5,523	8,503	26,558	46,579	35,132	(46,640)	3,782	3,952
(49)	(59)	(274)	(365)	(6,091)	(3,963)	(1)	(3)
0	0	0	0	0	0	0	0
(3)	(7)	(13,886)	(10,609)	0	0	0	0
0	0	884	156	0	0	0	0
(52)	(66)	(13,276)	(10,818)	(6,091)	(3,963)	(1)	(3)
5,471	8,437	13,282	35,761	29,041	(50,603)	3,781	3,949
7	(6)	(30)	(16)	0	4	(17)	(53)
(7)	0	(73)	0	0	0	0	0
5,471	8,431	13,179	35,745	29,041	(50,599)	3,764	3,896
€ 5,471	€ 8,431	€ 13,179	€ 35,745	€ 29,041	€ (50,599)	€ 3,764	€ 3,896

Statement of Operations (Cont.)

(Amounts in thousands)

	PIMCO European High Yield Bond Fund		PIMCO European Short-Term Opportunities Fund	
	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025
Income				
Interest and dividend income	€ 14,719	€ 11,455	€ 26,642	€ 17,289
Other income	0	0	0	0
Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements, deposits with credit institutions and other financial assets	(452)	2,597	(1,712)	(20,734)
Net realised gain/(loss) on financial derivative instruments	(2,512)	1,975	(6,929)	15,851
Net realised gain/(loss) on foreign currency	33	(17)	1,281	12,253
Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements, deposits with credit institutions and other financial assets	304	(3,986)	6,455	(17,352)
Net change in unrealised appreciation/(depreciation) on financial derivative instruments	383	3,163	(6,782)	11,673
Net change in unrealised appreciation/(depreciation) on foreign currency	13	(3)	(5,219)	7,526
Total Investment Income/(Loss)	12,488	15,184	13,736	26,506
Operating Expenses				
Management fee	(1,202)	(798)	(2,183)	(1,653)
Service fee	0	0	0	0
Trail fee	0	0	0	0
Distribution fee	0	0	0	0
Other expenses	0	0	(1)	0
Total Expenses	(1,202)	(798)	(2,184)	(1,653)
Reimbursement by Investment Advisors	27	34	39	87
Net Operating Expenses	(1,175)	(764)	(2,145)	(1,566)
Net Investment Income/(Loss)	11,313	14,420	11,591	24,940
Finance Costs				
Interest expense	(143)	(68)	(1,624)	(127)
Credit facility expense	0	0	0	0
Distributions to Redeemable Participating Shareholders	(63)	(3)	0	0
Net Equalisation Credits and (Charges)	13	0	0	0
Total Finance Costs	(193)	(71)	(1,624)	(127)
Profit/(Loss) for the Period before Tax	11,120	14,349	9,967	24,813
Withholding taxes on dividends and other investment income	0	2	4	10
Capital Gains Tax	0	0	0	0
Profit/(Loss) for the Period after Tax	11,120	14,351	9,971	24,823
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	€ 11,120	€ 14,351	€ 9,971	€ 24,823

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

Global Advantage Fund		Global Bond Fund		Global Bond ESG Fund		Global Bond Ex-US Fund	
Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025
\$ 10,955	\$ 9,181	\$ 391,250	\$ 340,415	\$ 92,000	\$ 91,753	\$ 22,694	\$ 20,669
0	0	0	0	0	0	0	0
1,314	(2,900)	43,316	(157,664)	14,651	(30,712)	1,538	(5,015)
1,671	11,001	(255,817)	(9,277)	100,636	92,208	(21,050)	(33,410)
113	(1,344)	(74,719)	(49,077)	(6,984)	(9,162)	1,389	(2,599)
(9,574)	35,218	(346,004)	1,165,734	(102,369)	310,922	(18,272)	75,895
(6,403)	7,245	241,709	(23,420)	(119,367)	76,132	24,898	(27,463)
(33)	303	(24,326)	6,616	(3,465)	2,103	(1,289)	562
(1,957)	58,704	(24,591)	1,273,327	(24,898)	533,244	9,908	28,639
(1,549)	(1,532)	(50,094)	(46,770)	(9,709)	(9,704)	(2,472)	(2,284)
0	0	(571)	(812)	(6)	(10)	(11)	(11)
0	0	(73)	(69)	(56)	(39)	(21)	(27)
0	0	(63)	(71)	0	0	0	0
0	0	(7)	(8)	(2)	(2)	0	0
(1,549)	(1,532)	(50,808)	(47,730)	(9,773)	(9,755)	(2,504)	(2,322)
6	0	1,142	1,109	7	0	8	0
(1,543)	(1,532)	(49,666)	(46,621)	(9,766)	(9,755)	(2,496)	(2,322)
(3,500)	57,172	(74,257)	1,226,706	(34,664)	523,489	7,412	26,317
(1,070)	(870)	(19,133)	(6,049)	(10,366)	(7,849)	(934)	(792)
0	0	0	0	0	0	0	0
(1,898)	(1,951)	(30,053)	(27,649)	(12,524)	(12,686)	(2,171)	(2,008)
1	(187)	65	473	153	(415)	23	(26)
(2,967)	(3,008)	(49,121)	(33,225)	(22,737)	(20,950)	(3,082)	(2,826)
(6,467)	54,164	(123,378)	1,193,481	(57,401)	502,539	4,330	23,491
19	(45)	(212)	(54)	(16)	(4)	(49)	(28)
11	(4)	(502)	0	(115)	0	(27)	0
(6,437)	54,115	(124,092)	1,193,427	(57,532)	502,535	4,254	23,463
\$ (6,437)	\$ 54,115	\$ (124,092)	\$ 1,193,427	\$ (57,532)	\$ 502,535	\$ 4,254	\$ 23,463

Statement of Operations (Cont.)

(Amounts in thousands)	Global Bond Opportunities Fund	Global High Yield Bond Fund	
	Period from 10-Jun-2026 to 30-Jun-2026	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025
Income			
Interest and dividend income	\$ 19	\$ 83,779	\$ 90,692
Other income	0	0	0
Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements, deposits with credit institutions and other financial assets	0	3,899	(17,531)
Net realised gain/(loss) on financial derivative instruments	9	(4,115)	59,836
Net realised gain/(loss) on foreign currency	(10)	(67)	(1,744)
Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements, deposits with credit institutions and other financial assets	0	(56,945)	114,732
Net change in unrealised appreciation/(depreciation) on financial derivative instruments	19	(26,371)	42,380
Net change in unrealised appreciation/(depreciation) on foreign currency	(1)	40	828
Total Investment Income/(Loss)	36	220	289,193
Operating Expenses			
Management fee	(2)	(9,969)	(10,342)
Service fee	0	(11)	(11)
Trail fee	0	(101)	(106)
Distribution fee	0	(156)	(159)
Other expenses	0	(1)	(1)
Total Expenses	(2)	(10,238)	(10,619)
Reimbursement by Investment Advisors	0	0	0
Net Operating Expenses	(2)	(10,238)	(10,619)
Net Investment Income/(Loss)	34	(10,018)	278,574
Finance Costs			
Interest expense	0	(440)	(1,441)
Credit facility expense	0	(132)	(140)
Distributions to Redeemable Participating Shareholders	0	(25,795)	(29,577)
Net Equalisation Credits and (Charges)	0	(2,589)	(104)
Total Finance Costs	0	(28,956)	(31,262)
Profit/(Loss) for the Period before Tax	34	(38,974)	247,312
Withholding taxes on dividends and other investment income	(1)	0	0
Capital Gains Tax	0	0	0
Profit/(Loss) for the Period after Tax	33	(38,974)	247,312
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	\$ 33	\$ (38,974)	\$ 247,312

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

Global High Yield Bond ESG Fund		Global Investment Grade Credit Fund		Global Investment Grade Credit ESG Fund		Global Low Duration Real Return Fund	
Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025
\$ 778	\$ 324	\$ 183,952	\$ 194,626	\$ 53,756	\$ 54,565	\$ 75,246	\$ 36,517
0	0	0	0	0	0	0	0
(34)	6	(4,897)	(87,111)	15,509	(853)	1,228	(2,180)
(156)	(110)	(42,641)	64,312	(1,578)	116,927	13,243	3,196
6	0	(788)	1,587	519	(1,952)	148	(389)
(502)	356	(108,102)	439,653	(61,360)	157,206	(63,841)	140,416
257	(54)	11,545	141,914	(53,619)	53,726	(13,896)	17,542
(3)	1	(4,271)	3,215	(428)	1,027	(847)	604
346	523	34,798	758,196	(47,201)	380,646	11,281	195,706
(33)	(31)	(25,978)	(28,122)	(6,335)	(6,620)	(5,658)	(3,919)
0	0	(562)	(657)	0	0	(8)	(7)
0	0	(495)	(511)	(1,359)	(1,696)	0	0
0	0	(559)	(266)	0	0	0	0
(1)	0	(3)	(4)	(1)	(1)	(1)	(1)
(34)	(31)	(27,597)	(29,560)	(7,695)	(8,317)	(5,667)	(3,927)
0	0	451	450	0	0	0	0
(34)	(31)	(27,146)	(29,110)	(7,695)	(8,317)	(5,667)	(3,927)
312	492	7,652	729,086	(54,896)	372,329	5,614	191,779
0	0	(8,499)	(1,736)	(1,519)	(2,131)	(18,488)	(14,774)
0	0	0	0	0	0	0	0
(1)	(1)	(52,987)	(52,973)	(7,142)	(7,801)	(3,408)	(2,082)
0	0	(289)	(2,109)	(464)	(536)	(11)	(52)
(1)	(1)	(61,775)	(56,818)	(9,125)	(10,468)	(21,907)	(16,908)
311	491	(54,123)	672,268	(64,021)	361,861	(16,293)	174,871
0	0	(215)	(475)	(78)	(21)	0	(2)
0	0	(138)	0	(21)	0	0	0
311	491	(54,476)	671,793	(64,120)	361,840	(16,293)	174,869
\$ 311	\$ 491	\$ (54,476)	\$ 671,793	\$ (64,120)	\$ 361,840	\$ (16,293)	\$ 174,869

Statement of Operations (Cont.)

(Amounts in thousands)	Global Real Return Fund		Income Fund	
	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025
Income				
Interest and dividend income	\$ 81,550	\$ 30,684	\$ 3,076,941	\$ 2,390,363
Other income	0	0	2,033	0
Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements, deposits with credit institutions and other financial assets	(10,603)	(112,907)	79,762	482,254
Net realised gain/(loss) on financial derivative instruments	1,521	(22,848)	201,240	1,486,702
Net realised gain/(loss) on foreign currency	828	2,800	(418,541)	173,515
Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements, deposits with credit institutions and other financial assets	(64,423)	353,490	(1,453,311)	3,743,985
Net change in unrealised appreciation/(depreciation) on financial derivative instruments	7,218	(1,029)	(597,907)	363,115
Net change in unrealised appreciation/(depreciation) on foreign currency	212	(5,190)	(28,553)	(25,021)
Total Investment Income/(Loss)	16,303	245,000	861,664	8,614,913
Operating Expenses				
Management fee	(6,373)	(6,154)	(565,543)	(431,317)
Service fee	(41)	(56)	(10,499)	(8,329)
Trail fee	(78)	(78)	(40,928)	(27,752)
Distribution fee	0	0	(2,498)	(2,101)
Other expenses	(1)	(1)	(51)	(45)
Total Expenses	(6,493)	(6,289)	(619,519)	(469,544)
Reimbursement by Investment Advisors	5	0	506	505
Net Operating Expenses	(6,488)	(6,289)	(619,013)	(469,039)
Net Investment Income/(Loss)	9,815	238,711	242,651	8,145,874
Finance Costs				
Interest expense	(20,047)	(24,292)	(8,907)	(13,649)
Credit facility expense	0	0	0	0
Distributions to Redeemable Participating Shareholders	(4,930)	(4,240)	(2,015,315)	(1,551,393)
Net Equalisation Credits and (Charges)	(4)	(512)	2,814	5,040
Total Finance Costs	(24,981)	(29,044)	(2,021,408)	(1,560,002)
Profit/(Loss) for the Period before Tax	(15,166)	209,667	(1,778,757)	6,585,872
Withholding taxes on dividends and other investment income	0	0	(3,578)	1,422
Capital Gains Tax	0	0	(4,683)	0
Profit/(Loss) for the Period after Tax	(15,166)	209,667	(1,787,018)	6,587,294
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	\$ (15,166)	\$ 209,667	\$ (1,787,018)	\$ 6,587,294

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

Income Fund II		Low Average Duration Fund		Low Duration Global Investment Grade Credit Fund		Low Duration Income Fund	
Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025
\$ 19,304	\$ 8,470	\$ 12,244	\$ 17,569	\$ 25,963	\$ 25,843	\$ 134,148	\$ 72,845
0	0	0	0	0	0	0	0
1,179	781	1,074	(1,763)	15,927	3,853	(41,986)	17,137
(1,761)	(3,866)	(3,981)	3,615	(9,799)	18,719	21,021	46,618
(195)	218	(10)	81	(350)	706	1,377	2,391
(10,984)	15,532	(4,716)	16,757	(36,044)	55,427	(85,428)	157,270
1,785	3,911	(537)	(1,053)	(2,958)	20,592	14,964	30,196
(75)	20	(295)	79	(668)	513	799	1,097
9,253	25,066	3,779	35,285	(7,929)	125,653	44,895	327,554
(5,335)	(2,173)	(1,618)	(1,958)	(3,041)	(2,924)	(23,675)	(10,520)
0	0	(17)	(15)	0	0	(184)	0
0	0	(5)	(5)	0	0	(207)	(109)
0	0	0	0	0	0	0	0
0	0	0	0	(1)	(1)	(2)	(1)
(5,335)	(2,173)	(1,640)	(1,978)	(3,042)	(2,925)	(24,068)	(10,630)
0	0	48	63	5	0	4	0
(5,335)	(2,173)	(1,592)	(1,915)	(3,037)	(2,925)	(24,064)	(10,630)
3,918	22,893	2,187	33,370	(10,966)	122,728	20,831	316,924
(163)	(117)	(45)	(1,197)	(88)	(338)	(470)	(659)
0	0	0	0	0	0	0	0
(22,365)	(9,329)	(813)	(829)	(219)	(1,088)	(38,304)	(18,482)
238	143	(21)	(38)	(844)	(12)	(1,565)	(1,210)
(22,290)	(9,303)	(879)	(2,064)	(1,151)	(1,438)	(40,339)	(20,351)
(18,372)	13,590	1,308	31,306	(12,117)	121,290	(19,508)	296,573
(15)	0	0	(7)	(24)	(42)	(104)	0
(27)	0	0	0	(29)	0	(311)	0
(18,414)	13,590	1,308	31,299	(12,170)	121,248	(19,923)	296,573
\$ (18,414)	\$ 13,590	\$ 1,308	\$ 31,299	\$ (12,170)	\$ 121,248	\$ (19,923)	\$ 296,573

Statement of Operations (Cont.)

(Amounts in thousands)	Low Duration Opportunities Fund		Low Duration Opportunities ESG Fund	
	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025
Income				
Interest and dividend income	\$ 23,897	\$ 18,034	\$ 151	\$ 153
Other income	0	0	0	0
Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements, deposits with credit institutions and other financial assets	(1,140)	(6,174)	32	(10)
Net realised gain/(loss) on financial derivative instruments	21,156	39,815	17	(59)
Net realised gain/(loss) on foreign currency	(218)	577	0	3
Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements, deposits with credit institutions and other financial assets	(7,033)	45,847	(133)	295
Net change in unrealised appreciation/(depreciation) on financial derivative instruments	(29,603)	4,391	41	(84)
Net change in unrealised appreciation/(depreciation) on foreign currency	(331)	336	(2)	3
Total Investment Income/(Loss)	6,728	102,826	106	301
Operating Expenses				
Management fee	(2,618)	(2,038)	(14)	(14)
Service fee	0	(3)	0	0
Trail fee	0	0	0	0
Distribution fee	0	0	0	0
Other expenses	0	0	0	0
Total Expenses	(2,618)	(2,041)	(14)	(14)
Reimbursement by Investment Advisors	95	94	0	0
Net Operating Expenses	(2,523)	(1,947)	(14)	(14)
Net Investment Income/(Loss)	4,205	100,879	92	287
Finance Costs				
Interest expense	(135)	(154)	(19)	(20)
Credit facility expense	0	0	0	0
Distributions to Redeemable Participating Shareholders	(10,092)	(13,684)	0	0
Net Equalisation Credits and (Charges)	(76)	10	0	0
Total Finance Costs	(10,303)	(13,828)	(19)	(20)
Profit/(Loss) for the Period before Tax	(6,098)	87,051	73	267
Withholding taxes on dividends and other investment income	(14)	(49)	0	0
Capital Gains Tax	(15)	0	0	0
Profit/(Loss) for the Period after Tax	(6,127)	87,002	73	267
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	\$ (6,127)	\$ 87,002	\$ 73	\$ 267

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

(1) The PIMCO Real Asset Growth Fund changed name from Inflation Multi-Asset Fund on 31 July 2026.

MAARS Multi-Strategy Fund		PIMCO MLP & Energy Infrastructure Fund		Mortgage Opportunities Fund		PIMCO Real Asset Growth Fund ⁽¹⁾							
Period from 12-May-2026 to 30-Jun-2026		Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025						
\$	118	\$	4,239	\$	3,586	\$	86,714	\$	61,315	\$	5,588	\$	2,243
	0		0		0		0		0		0		0
	16		2,770		5,340		2,826		10,025		718		(1,459)
	230		14,819		4,852		16,374		30,853		12,088		(1,614)
	(2)		(8)		(319)		577		(806)		(458)		1,711
	(99)		6,974		(1,153)		(42,767)		82,168		(6,523)		17,973
	(175)		(999)		6,720		(27,676)		14,031		(2,476)		423
	0		(3)		6		(2,822)		(66)		14		(121)
	88		27,792		19,032		33,226		197,520		8,951		19,156
	(62)		(1,468)		(1,107)		(10,233)		(7,834)		(1,283)		(998)
	0		0		0		(69)		(59)		0		0
	0		0		0		0		0		(10)		(7)
	0		0		0		0		0		0		0
	0		0		0		(1)		(1)		0		0
	(62)		(1,468)		(1,107)		(10,303)		(7,894)		(1,293)		(1,005)
	1		0		0		0		0		0		0
	(61)		(1,468)		(1,107)		(10,303)		(7,894)		(1,293)		(1,005)
	27		26,324		17,925		22,923		189,626		7,658		18,151
	0		(42)		(55)		(13,699)		(5,092)		(321)		(717)
	0		0		0		0		0		0		0
	0		(3,171)		(2,705)		(3,935)		(3,145)		(162)		(68)
	0		168		69		24		52		7		(2)
	0		(3,045)		(2,691)		(17,610)		(8,185)		(476)		(787)
	27		23,279		15,234		5,313		181,441		7,182		17,364
	(1)		(345)		(252)		8		0		(267)		(87)
	0		0		0		0		0		0		0
	26		22,934		14,982		5,321		181,441		6,915		17,277
\$	26	\$	22,934	\$	14,982	\$	5,321	\$	181,441	\$	6,915	\$	17,277

Statement of Operations (Cont.)

	StocksPLUS™ Fund		PIMCO StocksPLUS™ AR Fund	
	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025
(Amounts in thousands)				
Income				
Interest and dividend income	\$ 133,708	\$ 111,855	\$ 275	\$ 233
Other income	0	0	0	0
Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements, deposits with credit institutions and other financial assets	30,984	6,999	30	0
Net realised gain/(loss) on financial derivative instruments	401,930	(199,243)	742	(229)
Net realised gain/(loss) on foreign currency	(962)	1,718	(3)	6
Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements, deposits with credit institutions and other financial assets	(61,667)	170,045	(54)	357
Net change in unrealised appreciation/(depreciation) on financial derivative instruments	78,923	237,441	223	334
Net change in unrealised appreciation/(depreciation) on foreign currency	(1,642)	355	(1)	3
Total Investment Income/(Loss)	581,274	329,170	1,212	704
Operating Expenses				
Management fee	(19,194)	(15,597)	(42)	(34)
Service fee	(12)	(67)	0	0
Trail fee	0	0	0	0
Distribution fee	(356)	(291)	0	0
Other expenses	(2)	(2)	0	0
Total Expenses	(19,564)	(15,957)	(42)	(34)
Reimbursement by Investment Advisors	0	0	1	1
Net Operating Expenses	(19,564)	(15,957)	(41)	(33)
Net Investment Income/(Loss)	561,710	313,213	1,171	671
Finance Costs				
Interest expense	(4,023)	(1,667)	0	0
Credit facility expense	0	0	0	0
Distributions to Redeemable Participating Shareholders	(981)	(838)	0	0
Net Equalisation Credits and (Charges)	(21)	0	0	0
Total Finance Costs	(5,025)	(2,505)	0	0
Profit/(Loss) for the Period before Tax	556,685	310,708	1,171	671
Withholding taxes on dividends and other investment income	0	51	(1)	0
Capital Gains Tax	0	0	0	0
Profit/(Loss) for the Period after Tax	556,685	310,759	1,170	671
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	\$ 556,685	\$ 310,759	\$ 1,170	\$ 671

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

Strategic Income Fund		Total Return Bond Fund		PIMCO TRENDS Managed Futures Strategy Fund		UK Corporate Bond Fund	
Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025
\$ 62,152	\$ 57,240	\$ 98,732	\$ 87,314	\$ 2,413	\$ 3,394	£ 5,624	£ 5,056
0	0	0	0	0	0	0	0
87,510	20,906	(9,835)	(25,879)	45	(4,281)	(2,581)	(4,287)
(24,830)	71,030	(25,978)	14,702	2,833	(15,888)	(963)	789
(1,016)	1,380	(717)	(312)	(270)	2,707	241	857
(16,876)	173,575	(63,194)	242,480	2,013	(3,782)	956	4,930
(42,976)	64,812	17,764	3,081	(616)	6,255	785	(55)
(104)	(77)	(226)	799	65	66	(1,051)	648
63,860	388,866	16,546	322,185	6,483	(11,529)	3,011	7,938
(16,813)	(13,507)	(15,020)	(14,737)	(757)	(922)	(299)	(295)
(8)	(11)	(510)	(621)	0	0	0	0
0	0	(274)	(351)	0	0	0	0
(186)	(149)	(13)	(14)	0	0	0	0
(1)	(1)	(2)	(2)	0	0	0	0
(17,008)	(13,668)	(15,819)	(15,725)	(757)	(922)	(299)	(295)
1	0	0	0	19	23	4	5
(17,007)	(13,668)	(15,819)	(15,725)	(738)	(899)	(295)	(290)
46,853	375,198	727	306,460	5,745	(12,428)	2,716	7,648
(200)	(2,380)	(1,120)	(3,804)	(26)	(125)	(27)	(36)
0	0	0	0	0	0	0	0
(6,482)	(4,099)	(16,970)	(10,769)	(11)	(473)	(3,871)	(4,194)
426	82	(523)	(264)	1	(47)	47	72
(6,256)	(6,397)	(18,613)	(14,837)	(36)	(645)	(3,851)	(4,158)
40,597	368,801	(17,886)	291,623	5,709	(13,073)	(1,135)	3,490
(2,867)	(2,140)	13	(9)	(1)	(3)	(1)	(3)
(305)	(11)	(52)	0	0	(12)	(6)	0
37,425	366,650	(17,925)	291,614	5,708	(13,088)	(1,142)	3,487
\$ 37,425	\$ 366,650	\$ (17,925)	\$ 291,614	\$ 5,708	\$ (13,088)	£ (1,142)	£ 3,487

Statement of Operations (Cont.)

(Amounts in thousands)	UK Long Term Corporate Bond Fund		US High Yield Bond Fund	
	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025
Income				
Interest and dividend income	£ 633	£ 2,492	\$ 56,120	\$ 57,760
Other income	0	0	227	0
Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements, deposits with credit institutions and other financial assets	(513)	(11,107)	(14,639)	(20,470)
Net realised gain/(loss) on financial derivative instruments	7	1,052	(9,311)	20,239
Net realised gain/(loss) on foreign currency	164	987	32	284
Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements, deposits with credit institutions and other financial assets	205	8,955	(17,122)	38,102
Net change in unrealised appreciation/(depreciation) on financial derivative instruments	(97)	(954)	(8,951)	18,363
Net change in unrealised appreciation/(depreciation) on foreign currency	(288)	521	(75)	94
Total Investment Income/(Loss)	111	1,946	6,281	114,372
Operating Expenses				
Management fee	(56)	(217)	(5,830)	(5,698)
Service fee	0	0	(413)	(437)
Trail fee	0	0	0	0
Distribution fee	0	0	0	0
Other expenses	0	0	(1)	(1)
Total Expenses	(56)	(217)	(6,244)	(6,136)
Reimbursement by Investment Advisors	0	0	29	29
Net Operating Expenses	(56)	(217)	(6,215)	(6,107)
Net Investment Income/(Loss)	55	1,729	66	108,265
Finance Costs				
Interest expense	(11)	(23)	(210)	(945)
Credit facility expense	0	0	(77)	(86)
Distributions to Redeemable Participating Shareholders	(33)	(379)	(7,722)	(4,444)
Net Equalisation Credits and (Charges)	0	(91)	921	(736)
Total Finance Costs	(44)	(493)	(7,088)	(6,211)
Profit/(Loss) for the Period before Tax	11	1,236	(7,022)	102,054
Withholding taxes on dividends and other investment income	0	1	0	0
Capital Gains Tax	0	(10)	0	0
Profit/(Loss) for the Period after Tax	11	1,227	(7,022)	102,054
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	£ 11	£ 1,227	\$ (7,022)	\$ 102,054

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

* The Company Total for the financial period ended 30 June 2026 and financial period ended 30 June 2025 has been adjusted to eliminate cross investments. Please refer to Note 10 in the Notes to the Financial Statements for details of cross investments.

US Investment Grade Corporate Bond Fund		US Short-Term Fund		Company Total*	
Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025
\$ 10,770	\$ 12,331	\$ 61,305	\$ 60,197	\$ 6,631,542	\$ 5,145,897
0	0	0	0	2,345	0
662	(3,106)	6,318	(1,900)	913,164	(117,194)
(3,885)	5,454	1,639	(3,858)	356,868	2,453,190
(78)	(440)	(1,552)	(797)	(470,527)	217,865
(6,635)	15,727	(8,704)	28,746	(2,665,779)	9,246,669
(1,539)	12,895	2,741	(351)	(968,764)	1,503,515
93	(189)	(475)	154	(146,917)	56,596
(612)	42,672	61,272	82,191	3,651,932	18,506,538
(1,421)	(1,522)	(6,042)	(5,205)	(1,125,996)	(831,854)
0	0	(24)	(14)	(14,065)	(12,054)
0	0	0	0	(47,218)	(32,193)
0	0	0	0	(33,324)	(12,377)
0	0	(1)	(1)	(102)	(95)
(1,421)	(1,522)	(6,067)	(5,220)	(1,220,705)	(888,573)
0	0	454	348	3,852	3,740
(1,421)	(1,522)	(5,613)	(4,872)	(1,216,853)	(884,833)
(2,033)	41,150	55,659	77,319	2,435,079	17,621,705
(44)	(345)	(1,455)	(97)	(172,169)	(140,061)
0	0	0	0	(259)	(341)
(1,766)	(1,739)	(20,592)	(21,842)	(3,035,314)	(2,126,980)
79	(104)	1,475	(8)	50,797	(3,296)
(1,731)	(2,188)	(20,572)	(21,947)	(3,156,945)	(2,270,678)
(3,764)	38,962	35,087	55,372	(721,866)	15,351,027
(34)	(44)	(19)	(4)	(24,707)	(8,447)
0	0	0	0	(7,480)	(1,035)
(3,798)	38,918	35,068	55,368	(754,053)	15,341,545
\$ (3,798)	\$ 38,918	\$ 35,068	\$ 55,368	\$ (754,053)	\$ 15,341,545

Statement of Changes in Net Assets

(Amounts in thousands)	PIMCO Asia High Yield Bond Fund		Asia Strategic Interest Bond Fund		PIMCO Balanced Income and Growth Fund	
	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025
Net Assets at the Beginning of the Period	\$ 1,070,680	\$ 1,833,693	\$ 284,675	\$ 228,519	\$ 5,759,330	\$ 1,380,013
Proceeds from shares issued	307,235	193,903	50,738	115,714	12,657,522	1,452,905
Proceeds from reinvestment of distributions	537	666	71	291	4,205	683
Payments on shares redeemed	(458,255)	(651,729)	(46,485)	(100,702)	(2,776,559)	(517,426)
Notional exchange rate adjustment	0	0	0	0	0	0
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	14,951	91,272	(1,926)	8,554	661,791	230,315
Net Assets at the End of the Period	\$ 935,148	\$ 1,467,805	\$ 287,073	\$ 252,376	\$ 16,306,289	\$ 2,546,490

	Diversified Income Fund		Diversified Income Duration Hedged Fund		Diversified Income ESG Fund	
	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025
Net Assets at the Beginning of the Period	\$ 10,206,450	\$ 8,784,448	\$ 380,653	\$ 296,525	\$ 50,129	\$ 49,578
Proceeds from shares issued	2,181,895	2,502,596	95,562	38,587	93	46
Proceeds from reinvestment of distributions	8,909	8,221	24	26	0	0
Payments on shares redeemed	(2,764,841)	(2,232,357)	(58,421)	(35,376)	(3,153)	(3,815)
Notional exchange rate adjustment	0	0	0	0	0	0
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	(147,917)	678,092	1,561	29,842	(368)	6,888
Net Assets at the End of the Period	\$ 9,484,496	\$ 9,741,000	\$ 419,379	\$ 329,604	\$ 46,701	\$ 52,697

	Emerging Markets Bond ESG Fund		Emerging Markets Corporate Bond Fund		PIMCO Emerging Markets Opportunities Fund	
	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025
Net Assets at the Beginning of the Period	\$ 3,473,761	\$ 2,676,135	\$ 167,518	\$ 146,021	\$ 751,526	\$ 327,198
Proceeds from shares issued	410,031	260,098	8,866	8,299	1,136,923	75,659
Proceeds from reinvestment of distributions	2,208	689	0	0	39	52
Payments on shares redeemed	(415,231)	(274,195)	(13,464)	(13,210)	(134,770)	(18,756)
Notional exchange rate adjustment	0	0	0	0	0	0
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	(5,957)	333,586	(2,314)	22,508	28,299	48,306
Net Assets at the End of the Period	\$ 3,464,812	\$ 2,996,313	\$ 160,606	\$ 163,618	\$ 1,782,017	\$ 432,459

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

PIMCO Capital Securities Fund		PIMCO Climate Bond Fund		Commodity Real Return Fund		PIMCO Credit Opportunities Bond Fund	
Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025
\$ 5,939,296	\$ 4,753,034	\$ 370,822	\$ 318,213	\$ 836,732	\$ 739,034	\$ 267,262	\$ 125,468
718,674	571,080	86,736	30,505	582,092	114,656	19,464	123,242
4,561	3,204	6	5	2	0	0	0
(911,313)	(723,210)	(43,502)	(37,604)	(359,051)	(195,866)	(38,166)	(13,300)
0	0	0	0	0	0	0	0
(33,936)	429,874	(7,970)	38,184	97,014	68,188	(2,924)	16,962
\$ 5,717,282	\$ 5,033,982	\$ 406,092	\$ 349,303	\$ 1,156,789	\$ 726,012	\$ 245,636	\$ 252,372
Dynamic Bond Fund		Emerging Local Bond Fund		Emerging Local Bond ESG Fund		Emerging Markets Bond Fund	
Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025
\$ 4,554,937	\$ 3,669,925	\$ 6,443,057	\$ 2,840,608	\$ 141,849	\$ 116,904	\$ 6,712,555	\$ 4,179,583
465,850	404,303	2,397,494	1,421,544	82,463	4,662	1,526,229	1,348,174
438	308	4,635	1,815	2	3	2,053	3,528
(414,603)	(200,001)	(2,328,031)	(431,460)	(3,227)	(4,218)	(1,532,785)	(1,251,079)
0	0	0	0	0	0	0	0
10,281	472,281	61,076	429,222	2,265	16,007	72,641	414,388
\$ 4,616,903	\$ 4,346,816	\$ 6,578,231	\$ 4,261,729	\$ 223,352	\$ 133,358	\$ 6,780,693	\$ 4,694,594
Emerging Markets Short-Term Local Currency Fund		PIMCO ESG Income Fund		Euro Bond Fund		Euro Credit Fund	
Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025
\$ 14,621	\$ 15,660	\$ 524,755	\$ 351,843	€ 1,634,324	€ 1,675,554	€ 552,204	€ 506,513
6,951	2,948	213,102	175,167	148,033	202,207	29,644	104,750
0	0	3,494	2,837	0	0	0	0
(1,729)	(6,055)	(73,789)	(61,302)	(221,468)	(257,774)	(62,079)	(129,728)
0	0	0	0	0	0	0	0
774	1,577	(18,762)	59,587	16,410	18,911	5,471	8,431
\$ 20,617	\$ 14,130	\$ 648,800	\$ 528,132	€ 1,577,299	€ 1,638,898	€ 525,240	€ 489,966

Statement of Changes in Net Assets (Cont.)

(Amounts in thousands)	Euro Income Bond Fund		Euro Long Average Duration Fund		Euro Short-Term Fund	
	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025
Net Assets at the Beginning of the Period	€ 2,627,574	€ 1,676,869	€ 1,178,488	€ 1,188,893	€ 467,790	€ 265,893
Proceeds from shares issued	631,562	345,441	107,885	98,630	119,410	157,758
Proceeds from reinvestment of distributions	116	19	0	0	0	0
Payments on shares redeemed	(418,728)	(184,889)	(14,928)	(24,367)	(105,017)	(68,803)
Notional exchange rate adjustment	0	0	0	0	0	0
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	13,179	35,745	29,041	(50,599)	3,764	3,896
Net Assets at the End of the Period	€ 2,853,703	€ 1,873,185	€ 1,300,486	€ 1,212,557	€ 485,947	€ 358,744

	Global Bond ESG Fund		Global Bond Ex-US Fund		Global Bond Opportunities Fund
	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period from 10-Jun-2026 to 30-Jun-2026
Net Assets at the Beginning of the Period	\$ 4,125,766	\$ 3,964,473	\$ 1,028,005	\$ 1,096,286	\$ 0
Proceeds from shares issued	434,041	631,272	205,223	237,661	14,868
Proceeds from reinvestment of distributions	9,126	8,003	961	937	0
Payments on shares redeemed	(627,838)	(1,025,945)	(176,552)	(413,942)	0
Notional exchange rate adjustment	0	0	0	0	0
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	(57,532)	502,535	4,254	23,463	33
Net Assets at the End of the Period	\$ 3,883,563	\$ 4,080,338	\$ 1,061,891	\$ 944,405	\$ 14,901

	Global Low Duration Real Return Fund		Global Real Return Fund		Income Fund	
	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025
Net Assets at the Beginning of the Period	\$ 1,702,234	\$ 1,216,904	\$ 1,863,961	\$ 2,090,147	\$ 121,748,102	\$ 89,286,860
Proceeds from shares issued	775,529	483,761	914,938	158,813	24,061,762	16,850,266
Proceeds from reinvestment of distributions	1	0	1,448	836	197,119	130,825
Payments on shares redeemed	(332,037)	(212,107)	(224,100)	(555,494)	(19,470,429)	(13,832,025)
Notional exchange rate adjustment	0	0	0	0	0	0
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	(16,293)	174,869	(15,166)	209,667	(1,787,018)	6,587,294
Net Assets at the End of the Period	\$ 2,129,434	\$ 1,663,427	\$ 2,541,081	\$ 1,903,969	\$ 124,749,536	\$ 99,023,220

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

PIMCO European High Yield Bond Fund		PIMCO European Short-Term Opportunities Fund		Global Advantage Fund		Global Bond Fund	
Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025
€ 524,488	€ 383,525	€ 1,245,180	€ 955,095	\$ 441,745	\$ 404,337	\$ 17,559,421	\$ 15,803,937
104,957	102,308	213,992	151,195	4,712	24,963	2,497,299	2,715,448
2	0	0	0	0	0	3,700	3,438
(43,691)	(32,651)	(240,046)	(102,969)	(8,543)	(42,531)	(2,326,610)	(2,776,942)
0	0	0	0	0	0	0	0
11,120	14,351	9,971	24,823	(6,437)	54,115	(124,092)	1,193,427
€ 596,876	€ 467,533	€ 1,229,097	€ 1,028,144	\$ 431,477	\$ 440,884	\$ 17,609,718	\$ 16,939,308
Global High Yield Bond Fund		Global High Yield Bond ESG Fund		Global Investment Grade Credit Fund		Global Investment Grade Credit ESG Fund	
Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025
\$ 2,867,321	\$ 2,868,819	\$ 26,735	\$ 10,456	\$ 7,863,675	\$ 8,618,950	\$ 2,514,161	\$ 2,115,617
543,710	469,063	0	16	947,775	838,039	205,435	585,086
2,984	3,144	1	1	2,642	1,934	3	3
(957,384)	(693,079)	(16)	0	(1,363,476)	(1,804,018)	(378,437)	(517,632)
0	0	0	0	0	0	0	0
(38,974)	247,312	311	491	(54,476)	671,793	(64,120)	361,840
\$ 2,417,657	\$ 2,895,259	\$ 27,031	\$ 10,964	\$ 7,396,140	\$ 8,326,698	\$ 2,277,042	\$ 2,544,914
Income Fund II		Low Average Duration Fund		Low Duration Global Investment Grade Credit Fund		Low Duration Income Fund	
Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025
\$ 602,943	\$ 273,663	\$ 576,265	\$ 676,383	\$ 1,330,306	\$ 1,084,966	\$ 5,208,161	\$ 2,925,246
494,555	156,882	155,822	267,068	178,659	200,828	4,499,265	1,022,244
81	1	248	342	9	0	399	172
(358,622)	(112,266)	(210,388)	(156,042)	(807,906)	(147,772)	(1,177,726)	(1,151,867)
0	0	0	0	0	0	0	0
(18,414)	13,590	1,308	31,299	(12,170)	121,248	(19,923)	296,573
\$ 720,543	\$ 331,870	\$ 523,255	\$ 819,050	\$ 688,898	\$ 1,259,270	\$ 8,510,176	\$ 3,092,368

Statement of Changes in Net Assets (Cont.)

(Amounts in thousands)	Low Duration Opportunities Fund		Low Duration Opportunities ESG Fund		MAARS Multi-Strategy Fund	
	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period from 12-May-2026 to 30-Jun-2026	
Net Assets at the Beginning of the Period	\$ 886,858	\$ 843,935	\$ 5,294	\$ 5,437	\$ 0	
Proceeds from shares issued	233,119	10,666	0	0	38,295	
Proceeds from reinvestment of distributions	1,346	1,790	0	0	0	
Payments on shares redeemed	(49,543)	(138,330)	0	0	(19)	
Notional exchange rate adjustment	0	0	0	0	0	
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	(6,127)	87,002	73	267	26	
Net Assets at the End of the Period	\$ 1,065,653	\$ 805,063	\$ 5,367	\$ 5,704	\$ 38,302	

	PIMCO StocksPLUS™ AR Fund		Strategic Income Fund		Total Return Bond Fund	
	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025
Net Assets at the Beginning of the Period	\$ 11,905	\$ 10,118	\$ 2,372,262	\$ 2,318,366	\$ 4,408,319	\$ 4,003,163
Proceeds from shares issued	413	494	604,109	438,658	887,478	739,693
Proceeds from reinvestment of distributions	0	0	46	32	4,220	6,467
Payments on shares redeemed	(118)	(821)	(254,395)	(681,725)	(1,058,288)	(915,720)
Notional exchange rate adjustment	0	0	0	0	0	0
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	1,170	671	37,425	366,650	(17,925)	291,614
Net Assets at the End of the Period	\$ 13,370	\$ 10,462	\$ 2,759,447	\$ 2,441,981	\$ 4,223,804	\$ 4,125,217

	US Investment Grade Corporate Bond Fund		US Short-Term Fund		Company Total*	
	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025
Net Assets at the Beginning of the Period	\$ 393,292	\$ 493,892	\$ 2,701,425	\$ 2,330,264	\$ 247,677,904	\$ 190,413,110
Proceeds from shares issued	110,252	70,478	1,359,241	584,239	66,471,236	39,133,621
Proceeds from reinvestment of distributions	115	64	15,795	16,276	274,230	198,996
Payments on shares redeemed	(54,352)	(128,345)	(575,689)	(425,911)	(46,647,601)	(36,083,932)
Notional exchange rate adjustment	0	0	0	0	(268,220)	979,293
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	(3,798)	38,918	35,068	55,368	(754,053)	15,341,545
Net Assets at the End of the Period	\$ 445,509	\$ 475,007	\$ 3,535,840	\$ 2,560,236	\$ 266,753,496	\$ 209,982,633

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

(1) The PIMCO Real Asset Growth Fund changed name from Inflation Multi-Asset Fund on 31 July 2026.

* The Company Total for the financial period ended 30 June 2026 and financial period ended 30 June 2025 has been adjusted to eliminate cross investments. Please refer to Note 10 in the Notes to the Financial Statements for details of cross investments.

PIMCO MLP & Energy Infrastructure Fund		Mortgage Opportunities Fund		PIMCO Real Asset Growth Fund ⁽¹⁾		StocksPLUS™ Fund	
Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025
\$ 168,821	\$ 157,071	\$ 2,559,903	\$ 1,791,316	\$ 203,445	\$ 178,901	\$ 6,170,237	\$ 5,022,355
114,058	62,486	661,960	587,167	71,488	13,512	1,464,248	1,641,527
33	22	410	444	25	13	881	830
(71,230)	(59,544)	(291,457)	(285,817)	(17,942)	(21,209)	(1,660,209)	(1,651,627)
0	0	0	0	0	0	0	0
22,934	14,982	5,321	181,441	6,915	17,277	556,685	310,759
\$ 234,616	\$ 175,017	\$ 2,936,137	\$ 2,274,551	\$ 263,931	\$ 188,494	\$ 6,531,842	\$ 5,323,844
PIMCO TRENDS Managed Futures Strategy Fund		UK Corporate Bond Fund		UK Long Term Corporate Bond Fund		US High Yield Bond Fund	
Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025	Period Ended 30-Jun-2026	Period Ended 30-Jun-2025
\$ 106,020	\$ 219,485	£ 222,109	£ 213,133	£ 25,844	£ 114,440	\$ 1,735,681	\$ 1,714,223
84,664	41,398	21,842	15,782	320	1,414	393,600	241,167
11	219	0	0	1	1	1,303	853
(31,878)	(144,954)	(16,448)	(21,488)	(1,449)	(83,234)	(599,788)	(411,811)
0	0	0	0	0	0	0	0
5,708	(13,088)	(1,142)	3,487	11	1,227	(7,022)	102,054
\$ 164,525	\$ 103,060	£ 226,361	£ 210,914	£ 24,727	£ 33,848	\$ 1,523,774	\$ 1,646,486

Schedule of Investments PIMCO Asia High Yield Bond Fund

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES								12.750% due 28/11/2040 COP 500 \$ 0 0.00			
AUSTRALIA								10,742 1.15			
CORPORATE BONDS & NOTES								Total Colombia 14,989 1.60			
Australian Metcoal Financing Pty. Ltd.								COSTA RICA			
6.250% due 22/10/2031 \$ 1,300 \$ 1,324 0.14								SOVEREIGN ISSUES			
6.750% due 22/04/2034 2,200 2,270 0.24								Costa Rica Government International Bond			
Cdc Data Centres Australia Pty. Ltd.								6.001% due 16/01/2036 € 500 605 0.06			
6.874% due 12/06/2056 AUD 400 280 0.03								HONG KONG			
7.332% due 12/06/2056 400 284 0.03								CORPORATE BONDS & NOTES			
4,158 0.44								Central Plaza Development Ltd.			
SOVEREIGN ISSUES								7.150% due 21/03/2028 \$ 6,000 6,050 0.65			
Treasury Corp. of Victoria								Fortune Star BVI Ltd.			
2.000% due 20/11/2037 10,500 5,107 0.55								6.800% due 09/09/2029 (i) 10,200 10,102 1.08			
Total Australia 9,265 0.99								8.500% due 19/05/2028 4,530 4,654 0.50			
BERMUDA								Franshion Brilliant Ltd.			
CORPORATE BONDS & NOTES								4.250% due 23/07/2029 3,900 3,607 0.38			
Li & Fung Ltd.								Vanke Real Estate Hong Kong Co. Ltd.			
5.250% due 03/11/2026 (e) \$ 1,458 801 0.09								3.500% due 12/11/2029 2,500 1,080 0.11			
8.375% due 05/02/2029 3,600 3,687 0.39								3.975% due 09/11/2027 8,210 3,703 0.40			
Total Bermuda 4,488 0.48								Total Hong Kong 29,196 3.12			
CAYMAN ISLANDS								INDIA			
CONVERTIBLE BONDS & NOTES								CORPORATE BONDS & NOTES			
Alibaba Group Holding Ltd.								Adani Green Energy UP Ltd.			
0.000% due 15/09/2032 (d) 5,050 4,494 0.48								6.700% due 12/03/2042 5,965 5,834 0.62			
Anllian Capital Ltd.								Adani Renewable Energy RJ Ltd.			
0.000% due 05/12/2029 (d) € 3,300 3,650 0.39								4.625% due 15/10/2039 2,988 2,541 0.27			
Baidu, Inc.								Axis Bank Ltd.			
0.000% due 12/03/2032 (d) \$ 2,300 2,046 0.22								4.100% due 08/09/2026 (e)(g) 4,600 4,589 0.49			
Country Garden Holdings Co. Ltd.								6.875% due 30/12/2031 (e)(g) 3,300 3,322 0.36			
0.000% due 31/12/2031 (d) 3,612 253 0.03								Continuum Green Energy India Pvt			
Kaisa Group Holdings Ltd.								7.500% due 26/06/2033 7,045 7,240 0.77			
0.000% due 31/12/2026 (d) 1,999 7 0.00								Delhi International Airport Ltd.			
0.000% due 31/12/2027 (d) 2,498 19 0.00								6.125% due 31/10/2026 1,700 1,704 0.18			
0.000% due 31/12/2028 (d) 3,998 30 0.00								HDFC Bank Ltd.			
0.000% due 31/12/2029 (d) 3,998 30 0.00								3.700% due 25/08/2026 (e)(g) 1,600 1,599 0.17			
0.000% due 31/12/2030 (d) 4,997 31 0.01								IIFL Finance Ltd.			
0.000% due 31/12/2031 (d) 4,997 19 0.00								7.600% due 10/09/2029 3,000 3,017 0.32			
0.000% due 31/12/2032 (d) 8,699 27 0.00								8.750% due 24/07/2028 8,800 9,066 0.97			
Wynn Macau Ltd.								IRB Infrastructure Developers Ltd.			
4.500% due 07/03/2029 7,500 7,472 0.80								7.110% due 11/03/2032 10,700 10,848 1.16			
18,078 1.93								JSW Hydro Energy Ltd.			
CORPORATE BONDS & NOTES								4.125% due 18/05/2031 8,977 8,325 0.89			
Champion MTN Ltd.								JSW Steel Ltd.			
2.950% due 15/06/2030 2,000 1,784 0.19								3.950% due 05/04/2027 4,900 4,848 0.52			
China Hongqiao Group Ltd.								Manappuram Finance Ltd.			
6.925% due 29/11/2028 2,700 2,795 0.30								7.375% due 12/05/2028 2,790 2,824 0.30			
eHi Car Services Ltd.								Muthoot Finance Ltd.			
12.000% due 26/09/2027 1,764 886 0.09								5.750% due 04/08/2030 6,200 6,076 0.65			
Greentown China Holdings Ltd.								6.375% due 23/04/2029 4,900 4,910 0.53			
7.000% due 19/05/2029 (i) 4,600 4,476 0.48								6.375% due 02/03/2030 12,700 12,685 1.36			
8.450% due 24/02/2028 4,000 4,027 0.43								Piramal Finance Ltd.			
Health & Happiness International Holdings Ltd.								7.800% due 29/01/2028 8,000 8,153 0.87			
9.125% due 24/07/2028 6,900 7,245 0.78								ReNew Pvt Ltd.			
Kaisa Group Holdings Ltd.								5.875% due 05/03/2027 2,600 2,598 0.28			
5.000% due 30/11/2027 781 40 0.00								Renew Treasury Ifsc Pvt Ltd.			
Kaisa Group Holdings Ltd. (6.250% Cash or 5.250% PIK)								6.500% due 02/02/2031 4,500 4,454 0.48			
6.250% due 28/12/2028 (b) 3,362 76 0.01								ReNew Wind Energy AP2			
Kaisa Group Holdings Ltd. (6.750% Cash or 5.750% PIK)								4.500% due 14/07/2028 7,688 7,443 0.80			
6.750% due 28/12/2030 (b) 6,783 119 0.01								SAEL Ltd.			
Kaisa Group Holdings Ltd. (7.721% Cash or 6.721% PIK)								7.800% due 31/07/2031 4,441 4,506 0.48			
7.721% due 28/12/2028 (b) 2,300 43 0.00								Sammaan Capital Ltd.			
Longfor Group Holdings Ltd.								7.500% due 16/10/2030 5,058 5,121 0.55			
3.850% due 13/01/2032 2,700 2,003 0.21								8.950% due 28/08/2028 2,900 3,017 0.32			
3.950% due 16/09/2029 7,600 6,386 0.68								Total India 124,720 13.34			
4.500% due 16/01/2028 4,600 4,074 0.44								INDONESIA			
Melco Resorts Finance Ltd.								CORPORATE BONDS & NOTES			
5.375% due 04/12/2029 14,800 14,428 1.54								Bank Negara Indonesia Persero Tbk PT			
5.625% due 17/07/2027 5,500 5,492 0.59								7.150% due 22/10/2031 (e)(g) 10,200 10,192 1.00			
6.500% due 24/09/2033 1,800 1,764 0.19											
MGM China Holdings Ltd.											
4.750% due 01/02/2027 8,455 8,424 0.90											

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Garuda Indonesia Persero Tbk PT 6.500% due 28/12/2031	\$ 7,100	\$ 6,222	0.67
Indika Energy Tbk PT 8.750% due 07/05/2029	5,400	5,462	0.58
LLPL Capital Pte. Ltd. 6.875% due 04/02/2039	1,348	1,370	0.15
Pakuwon Jati Tbk PT 4.875% due 29/04/2028	2,300	2,251	0.24
Sorik Marapi Geothermal Power PT 7.750% due 05/08/2031	187	188	0.02
Total Indonesia		25,685	2.75
ISLE OF MAN			
CORPORATE BONDS & NOTES			
Gohl Capital Holdings Ltd. 7.625% due 29/10/2031 (e)	5,100	4,944	0.53
8.300% due 29/04/2036 (e)	2,600	2,506	0.27
Total Isle of Man		7,450	0.80
JAPAN			
CONVERTIBLE BONDS & NOTES			
Hokkaido Electric Power Co., Inc. 0.000% due 03/03/2031 (d)	¥ 470,000	2,920	0.31
Nippon Steel Corp. 0.000% due 14/02/2031 (d)	270,000	1,672	0.18
		4,592	0.49
SOVEREIGN ISSUES			
Japan Government International Bond 2.300% due 20/12/2054	440,000	1,959	0.21
Total Japan		6,551	0.70
JERSEY, CHANNEL ISLANDS			
CORPORATE BONDS & NOTES			
West China Cement Ltd. 9.900% due 04/12/2028	\$ 900	797	0.09
10.500% due 11/11/2029	6,400	5,557	0.59
Total Jersey, Channel Islands		6,354	0.68
KAZAKHSTAN			
SOVEREIGN ISSUES			
Development Bank of Kazakhstan JSC 18.400% due 16/10/2028	KZT 427,500	931	0.10
LUXEMBOURG			
CORPORATE BONDS & NOTES			
Green Palm Bidco SARL 5.957% due 30/06/2041	\$ 2,300	2,326	0.25
6.462% due 30/06/2046	2,300	2,331	0.25
Total Luxembourg		4,657	0.50
MAURITIUS			
CORPORATE BONDS & NOTES			
Clean Renewable Power Mauritius Pte. Ltd. 4.250% due 25/03/2027	2,609	2,578	0.28
Greenko Power Ltd. 4.300% due 13/12/2028	2,368	2,266	0.24
Greenko Wind Projects Mauritius Ltd. 7.250% due 27/09/2028	12,510	12,616	1.35
India Cleantech Energy 4.700% due 10/08/2026	1,186	1,182	0.13
India Green Power Holdings 4.000% due 22/02/2027	5,042	4,981	0.53
Total Mauritius		23,623	2.53
MONGOLIA			
CORPORATE BONDS & NOTES			
Golomt Bank 7.950% due 14/05/2029 (i)	4,100	4,126	0.44
SOVEREIGN ISSUES			
City of Ulaanbaatar Mongolia 7.750% due 21/08/2027	8,500	8,675	0.93

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Development Bank of Mongolia LLC 8.500% due 03/07/2028 (h)	\$ 4,100	\$ 4,259	0.45
Mongolia Government International Bond 4.450% due 07/07/2031 (i)	2,400	2,244	0.24
5.950% due 09/03/2032	4,150	4,168	0.45
6.625% due 25/02/2030	4,000	4,121	0.44
7.875% due 05/06/2029	3,800	4,039	0.43
		27,506	2.94
Total Mongolia		31,632	3.38
NETHERLANDS			
CORPORATE BONDS & NOTES			
Mong Duong Finance Holdings BV 5.125% due 07/05/2029	5,456	5,390	0.58
Veon Midco BV 3.375% due 25/11/2027	703	687	0.07
6.950% due 01/06/2031	5,550	5,545	0.59
7.450% due 01/06/2033	5,750	5,740	0.62
Yinson Bergenia Production BV 8.498% due 31/01/2045	2,269	2,426	0.26
		19,788	2.12
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Veon Amsterdam 7.924% due 25/03/2027	6,400	6,392	0.68
Total Netherlands		26,180	2.80
NIGERIA			
CORPORATE BONDS & NOTES			
Dangote Fertiliser Ltd. 7.750% due 05/05/2031	2,700	2,718	0.29
PAKISTAN			
SOVEREIGN ISSUES			
Pakistan Global Sukuk Programme Co. Ltd. 7.950% due 31/01/2029	4,206	4,329	0.46
Pakistan Government International Bond 6.875% due 05/12/2027	13,057	13,190	1.41
6.975% due 24/04/2029	2,200	2,207	0.24
7.375% due 08/04/2031	12,000	12,106	1.29
7.875% due 31/03/2036 (i)	3,700	3,704	0.40
8.875% due 08/04/2051 (i)	7,200	7,279	0.78
Pakistan Water & Power Development Authority 7.500% due 04/06/2031	4,900	4,802	0.51
Total Pakistan		47,617	5.09
PHILIPPINES			
CORPORATE BONDS & NOTES			
Petron Corp. 7.350% due 22/08/2028 (e)	1,500	1,521	0.16
San Miguel Global Power Holdings Corp. 8.125% due 02/12/2029 (e)	574	571	0.06
8.375% due 20/10/2030 (e)	8,500	8,460	0.91
8.750% due 12/06/2029 (e)	11,500	11,665	1.25
8.950% due 24/04/2030 (e)	5,050	5,135	0.55
Total Philippines		27,352	2.93
SINGAPORE			
CORPORATE BONDS & NOTES			
GLP Pte. Ltd. 4.600% due 29/06/2027 (e)	2,300	1,219	0.13
7.865% due 17/11/2026 (e)	6,000	3,478	0.37
9.750% due 20/05/2028	8,600	7,287	0.78
Medco Cypress Tree Pte. Ltd. 8.625% due 19/05/2030 (i)	9,600	10,009	1.07
Medco Maple Tree Pte. Ltd. 8.960% due 27/04/2029	3,800	3,922	0.42
Seaspan Corp. Pte. Ltd. 5.500% due 01/08/2029	8,300	8,150	0.87
Yinson Production Financial Services Pte. Ltd. 9.625% due 03/05/2029	5,000	5,298	0.57
Total Singapore		39,363	4.21

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
SOUTH AFRICA			
CONVERTIBLE BONDS & NOTES			
Sasol Financing USA LLC 4.500% due 08/11/2027	\$ 2,200	\$ 2,217	0.24
SOUTH KOREA			
CONVERTIBLE BONDS & NOTES			
LG Chem Ltd. 1.600% due 18/07/2030	5,400	5,349	0.57
SPAIN			
CORPORATE BONDS & NOTES			
Banco Bilbao Vizcaya Argentaria S.A. 7.750% due 14/01/2032 (e)(g)	2,200	2,317	0.25
EnfraGen Energia Sur S.A.U. 8.499% due 30/06/2032	1,300	1,359	0.14
Total Spain		3,676	0.39
SRI LANKA			
SOVEREIGN ISSUES			
Sri Lanka Government International Bond 3.100% due 15/01/2030	8,558	8,743	0.94
3.350% due 15/03/2033	21,477	20,695	2.21
3.600% due 15/06/2035	6,431	5,381	0.58
3.600% due 15/05/2036 (i)	9,743	9,806	1.05
3.600% due 15/02/2038	17,399	17,608	1.88
4.000% due 15/04/2028	6,226	6,025	0.64
Total Sri Lanka		68,258	7.30
THAILAND			
CORPORATE BONDS & NOTES			
GC Treasury Center Co. Ltd. 6.500% due 10/09/2030 (e)	5,200	5,146	0.55
7.125% due 10/03/2035 (e)	3,900	3,862	0.41
Kasikornbank PCL 4.000% due 10/02/2027 (e)(g)	1,100	1,090	0.12
Muangthai Capital PCL 7.550% due 21/07/2030	6,600	6,735	0.72
Thaioil Treasury Center Co. Ltd. 6.100% due 15/01/2031 (e)(i)	4,800	4,688	0.50
Total Thailand		21,521	2.30
UNITED KINGDOM			
CORPORATE BONDS & NOTES			
HSBC Holdings PLC 8.000% due 07/03/2028 (e)(g)	2,200	2,278	0.24
ICBC Standard Bank PLC 20.000% due 18/09/2029	UZS 46,468,000	3,867	0.41
20.000% due 13/12/2029	22,502,000	1,873	0.20
Lloyds Banking Group PLC 8.000% due 27/09/2029 (e)(g)	\$ 2,500	2,669	0.29
NatWest Group PLC 7.300% due 19/11/2034 (e)(g)	3,600	3,761	0.40
Standard Chartered PLC 4.750% due 14/01/2031 (e)(g)	7,700	7,247	0.78
7.000% due 08/06/2033 (e)(g)	4,900	4,938	0.53
7.625% due 16/01/2032 (e)(g)	8,160	8,608	0.92
7.750% due 15/08/2027 (e)(g)(i)	24,900	25,592	2.73
7.875% due 08/03/2030 (e)(g)	4,770	5,031	0.54
Vedanta Resources Finance PLC 7.375% due 13/07/2034 (a)	1,900	1,883	0.20
7.750% due 13/07/2037 (a)	1,900	1,889	0.20
9.125% due 15/10/2032	3,500	3,596	0.39
9.475% due 24/07/2030	9,800	9,937	1.06
10.250% due 03/06/2028	2,400	2,464	0.26

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

DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS	DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS	DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS
10.875% due 17/09/2029	\$ 7,700	\$ 8,187	0.88	Celestial Dynasty Ltd.	\$ 6,300	\$ 6,264	0.67	Yango Justice International Ltd.			
11.250% due 03/12/2031	6,000	6,587	0.70	6.375% due 22/08/2028				10.250% due			
Total United Kingdom		100,407	10.73	Champion Path Holdings Ltd.				15/09/2022 ^	\$ 4,500	\$ 12	0.00
UNITED STATES				4.850% due 27/01/2028	900	873	0.09	Total Short-Term Instruments		12,949	1.38
CORPORATE BONDS & NOTES				Nan Fung Treasury Ltd.				Total Transferable Securities		\$ 925,892	99.00
RD Michigan Property Owner LLC				5.750% due 21/05/2036	2,200	2,201	0.24	SHARES			
7.500% due 30/03/2045	2,300	2,294	0.25	NWD Finance BVI Ltd.				INVESTMENT FUNDS			
U.S. TREASURY OBLIGATIONS				10.131% due 30/07/2026 (e)	2,450	2,370	0.25	COLLECTIVE INVESTMENT SCHEMES			
U.S. Treasury Notes				12.179% due 30/07/2026 (e)	6,750	6,283	0.67	PIMCO Select Funds plc -			
3.625% due 31/12/2030	13,700	13,378	1.43	NWD MTN Ltd.				PIMCO US Dollar			
3.750% due 31/01/2031 (i)	10,800	10,597	1.13	4.125% due 18/07/2029 (i)	7,991	6,873	0.73	Short-Term Floating			
3.875% due 30/06/2030	27,500	27,184	2.91	4.500% due 19/05/2030 (i)	5,800	4,833	0.52	NAV Fund (f)	2,883,088	28,751	3.08
4.000% due 15/11/2035	9,500	9,191	0.98	8.625% due 08/02/2028	3,500	3,391	0.36	PIMCO Specialty Funds			
4.125% due 15/02/2036 (i)	4,022	3,925	0.42	SJM International Ltd.				Ireland p.l.c. - PIMCO			
		64,275	6.87	6.500% due 15/01/2031	3,250	3,086	0.33	China Bond Fund (f)	419,161	6,564	0.70
Total United States		66,569	7.12	Studio City Finance Ltd.						35,315	3.78
VIETNAM				5.000% due 15/01/2029	15,800	15,147	1.62	EXCHANGE-TRADED FUNDS			
SOVEREIGN ISSUES				6.500% due 15/01/2028	3,637	3,637	0.39	PIMCO ETFs plc - PIMCO			
Vietnam Government International Bond				Yuexiu REIT MTN Co. Ltd.				US Dollar Short			
5.500% due 12/03/2028	792	766	0.08	6.500% due 12/02/2029	4,500	4,595	0.49	Maturity UCITS ETF (f)	48,700	4,893	0.52
VIRGIN ISLANDS (BRITISH)				Total Virgin Islands (British)		68,310	7.30	Total Investment Funds		\$ 40,208	4.30
CORPORATE BONDS & NOTES				SHORT-TERM INSTRUMENTS							
Cas Capital Ltd.				SHORT-TERM NOTES							
6.250% due 13/01/2031 (e)	8,700	8,757	0.94	CS Treasury Management Services Ltd.							
				9.000% due 05/12/2026 (e)	11,428	11,793	1.26				
				Kona Spc Ltd.							
				5.718% due 15/09/2026	€ 1,000	1,144	0.12				

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 10-Year Bond September Futures	Short	09/2026	2	\$ (2)	0.00
Japan Government 10-Year Bond September Futures	Short	09/2026	17	(33)	0.00
U.S. Treasury 10-Year Note September Futures	Long	09/2026	56	21	0.00
U.S. Treasury 30-Year Bond September Futures	Short	09/2026	67	(62)	(0.01)
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2026	10	(33)	0.00
				\$ (109)	(0.01)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (109)	(0.01)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia & New Zealand Banking Group Ltd.	(1.000)%	20/12/2029	\$ 6,300	\$ 92	0.01

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-45 5-Year Index	1.000%	20/06/2031	\$ 8,000	\$ 70	0.01

INTEREST RATE SWAPS

Pay/Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day GBP-SONIO Compounded-OIS		3.500%	18/03/2031	£ 8,010	\$ (227)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS		1.750	15/12/2051	\$ 3,200	65	0.01
Pay	1-Day USD-SOFR Compounded-OIS		3.750	17/12/2035	1,530	(4)	0.00
Pay ⁽⁴⁾	3-Month CNY-CNREPOFIX		1.500	16/09/2031	CNY 32,200	(41)	(0.01)
Receive ⁽⁴⁾	3-Month MYR-KLIBOR		3.500	16/09/2031	MYR 47,600	8	0.00
Receive	6-Month AUD-BBR-BBSW		4.250	18/03/2036	AUD 8,220	(2)	0.00
						\$ (201)	(0.02)
Total Centrally Cleared Financial Derivative Instruments						\$ (39)	0.00

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

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

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

PURCHASED OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC USD versus KRW	KRW 1,400.000	09/07/2026	12,908	\$ 131	\$ 0	0.00
	Put - OTC USD versus KRW	1,400.000	13/07/2026	8,192	56	0	0.00
					\$ 187	\$ 0	0.00

WRITTEN OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Put - OTC USD versus KRW	KRW 1,350.000	09/07/2026	12,908	\$ (46)	\$ 0	0.00
	Put - OTC USD versus KRW	1,350.000	13/07/2026	8,192	(18)	0	0.00
					\$ (64)	\$ 0	0.00

(1) Notional Amount represents the number of contracts.

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

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BPS	South Korea Government International Bond	(1.000)%	20/12/2033	\$ 9,300	\$ (452)	\$ 46	\$ (406)	(0.04)
BRC	Honda Motor Co Ltd.	(1.000)	20/12/2029	¥ 1,800,000	(350)	137	(213)	(0.02)
CBK	Toyota Motor Corp.	(1.000)	20/12/2029	1,325,000	(380)	152	(228)	(0.03)
GST	Temasek Financial Ltd.	(1.000)	20/06/2035	\$ 1,900	(137)	17	(120)	(0.01)
	Toyota Motor Corp.	(1.000)	20/12/2034	¥ 320,700	(171)	71	(100)	(0.01)
JPM	Toyota Motor Corp.	(1.000)	20/12/2029	1,325,000	(386)	158	(228)	(0.03)
MYC	South Korea Government International Bond	(1.000)	20/12/2034	\$ 10,500	(503)	20	(483)	(0.05)
	Temasek Financial Ltd.	(1.000)	20/12/2034	12,800	(884)	114	(770)	(0.08)
					\$ (3,263)	\$ 715	\$ (2,548)	(0.27)

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

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
CBK	Vietnam Government International Bond	1.000%	20/12/2027	\$ 9,100	\$ (263)	\$ 350	\$ 87	0.01
DBL	Ping An Insurance Group Co. of China Ltd.	1.000	20/06/2028	6,900	(20)	28	8	0.00
GST	Alibaba Group Holding Ltd.	1.000	20/06/2029	5,950	32	40	72	0.01
	Philippines Government International Bond	1.000	20/06/2031	7,700	35	94	129	0.01
MYC	SoftBank Group Corp.	1.000	20/06/2027	¥ 442,800	(46)	28	(18)	0.00
					\$ (262)	\$ 540	\$ 278	0.03

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

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

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 1,232	\$ 881	\$ 27	\$ 0	\$ 27	0.00
	07/2026	NZD 6,326	3,736	138	0	138	0.02
	07/2026	SGD 518	406	6	0	6	0.00
	07/2026	\$ 84	CAD 120	0	0	0	0.00
	07/2026	2,847	NZD 5,040	20	0	20	0.00
	08/2026	CAD 119	\$ 84	0	0	0	0.00
	08/2026	NZD 5,040	2,850	0	(20)	(20)	0.00
	07/2026	SGD 13	10	0	0	0	0.00
BOA	07/2026	\$ 18	¥ 2,912	0	0	0	0.00
	07/2026	235	KRW 357,353	0	(4)	(4)	0.00
	07/2026	1,478	NOK 14,316	0	(31)	(31)	0.00
	08/2026	1,465	HKD 11,465	0	(1)	(1)	0.00
	09/2026	KZT 12,011	\$ 24	0	(1)	(1)	0.00
	09/2026	PHP 833,955	13,524	0	(25)	(25)	0.00
	09/2026	\$ 13,189	PHP 798,282	0	(221)	(221)	(0.02)
	07/2026	CNH 6,865	\$ 1,015	3	0	3	0.00
	07/2026	CNY 21,345	3,129	0	(6)	(6)	0.00
	07/2026	£ 10	14	0	0	0	0.00
BPS	07/2026	IDR 27,065,132	1,504	0	(2)	(2)	0.00
	07/2026	ILS 2,291	777	8	0	8	0.00
	07/2026	INR 717,156	7,567	0	0	0	0.00
	07/2026	¥ 1,043,500	6,525	105	0	105	0.01
	07/2026	THB 6,003	180	0	(1)	(1)	0.00
	07/2026	\$ 7,629	£ 5,693	0	(73)	(73)	(0.01)
	07/2026	6,734	INR 638,852	6	0	6	0.00
	07/2026	3,145	¥ 506,750	0	(27)	(27)	0.00
	07/2026	77	TWD 2,434	0	(1)	(1)	0.00
	08/2026	14	£ 10	0	0	0	0.00
	09/2026	IDR 16,643,777	\$ 918	0	(5)	(5)	0.00
	09/2026	THB 4,589	142	3	0	3	0.00
	09/2026	\$ 1,788	IDR 32,361,264	7	(1)	6	0.00
	09/2026	8,352	INR 795,307	0	(5)	(5)	0.00
	09/2026	199	THB 6,518	0	(1)	(1)	0.00
	12/2026	704	IDR 12,815,865	2	0	2	0.00
	07/2026	ILS 2,532	\$ 856	5	0	5	0.00
	07/2026	NZD 9,188	5,434	207	0	207	0.02
	07/2026	\$ 1,555	INR 150,211	29	0	29	0.00
	07/2026	4,616	MYR 18,749	0	(26)	(26)	0.00
	07/2026	50	TRY 2,385	0	0	0	0.00
BSH	08/2026	SGD 29	\$ 23	0	0	0	0.00
	07/2026	\$ 328	¥ 52,199	0	(7)	(7)	0.00
CBK	07/2026	4,932	NZD 8,730	34	0	34	0.00
	08/2026	NZD 8,730	\$ 4,938	0	(34)	(34)	0.00
CBK	07/2026	CHF 221	277	3	0	3	0.00
	07/2026	ILS 2,555	879	22	0	22	0.00
	07/2026	\$ 1,172	NOK 11,125	0	(47)	(47)	(0.01)
	07/2026	906	PLN 3,310	0	(25)	(25)	0.00
	07/2026	28	TWD 872	0	0	0	0.00
	08/2026	ILS 4,376	\$ 1,511	41	0	41	0.00
	08/2026	INR 335,047	3,574	49	0	49	0.01
	09/2026	COP 36,693,344	9,458	0	(1,002)	(1,002)	(0.10)
	09/2026	IDR 54,529,511	3,020	0	(2)	(2)	0.00
	09/2026	KZT 25,082	50	0	(1)	(1)	0.00
	09/2026	PHP 1,155	19	0	0	0	0.00
	09/2026	THB 12,767	385	0	(2)	(2)	0.00
	09/2026	\$ 901	IDR 16,075,318	0	(10)	(10)	0.00
	10/2026	UZS 11,798,307	\$ 902	0	(66)	(66)	(0.01)
	12/2026	\$ 3,020	IDR 54,894,630	3	0	3	0.00
DUB	07/2026	INR 52,744	\$ 559	2	0	2	0.00
	07/2026	SGD 46	35	0	0	0	0.00
	07/2026	\$ 1,030	CNH 6,967	0	(4)	(4)	0.00
	07/2026	1,170	NOK 10,870	0	(71)	(71)	(0.01)
	07/2026	905	PLN 3,358	0	(12)	(12)	0.00
	08/2026	15	INR 1,447	0	0	0	0.00
	08/2026	35	SGD 46	0	0	0	0.00
	09/2026	763	IDR 13,846,620	5	0	5	0.00
	09/2026	559	INR 53,101	0	(2)	(2)	0.00
	10/2026	UZS 14,703,803	\$ 1,145	0	(61)	(61)	(0.01)
	11/2026	27,361,269	2,095	0	(139)	(139)	(0.01)
	12/2026	17,812,158	1,371	0	(79)	(79)	(0.01)
	07/2026	CNH 6,830	1,010	3	0	3	0.00
	07/2026	HKD 169	22	0	0	0	0.00
	07/2026	SGD 15,962	12,511	171	0	171	0.02
FAR	07/2026	\$ 2,161	CNH 14,701	4	0	4	0.00
	07/2026	25	HKD 194	0	0	0	0.00
	07/2026	7,160	¥ 1,158,424	0	(32)	(32)	0.00
	07/2026	3,288	PLN 12,089	0	(72)	(72)	(0.01)
	08/2026	CNH 14,668	\$ 2,161	0	(4)	(4)	0.00
	08/2026	ILS 1,653	577	22	0	22	0.00
	08/2026	¥ 1,155,393	7,160	32	0	32	0.00
	07/2026	HKD 294,592	38,093	511	0	511	0.05

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
IND JPM	07/2026	INR 170,374	\$ 1,797	\$ 0	\$ (1)	\$ (1)	0.00
	07/2026	\$ 8,091	CAD 11,514	24	0	24	0.00
	07/2026	470	CNH 3,181	0	(1)	(1)	0.00
	08/2026	CAD 11,497	\$ 8,091	0	(24)	(24)	0.00
	09/2026	THB 72,430	2,243	49	0	49	0.01
	09/2026	\$ 2,822	IDR 50,719,291	7	(17)	(10)	0.00
	09/2026	4,771	INR 458,359	39	0	39	0.00
	10/2026	49	MNT 179,480	0	0	0	0.00
	04/2027	59	223,736	0	0	0	0.00
	10/2027	58	224,965	0	0	0	0.00
	04/2028	174	689,529	1	0	1	0.00
	10/2028	160	653,847	1	0	1	0.00
	04/2029	149	621,852	1	0	1	0.00
	10/2029	137	589,858	1	0	1	0.00
	04/2030	126	557,864	1	0	1	0.00
	10/2030	116	526,220	1	0	1	0.00
	04/2031	106	490,644	0	0	0	0.00
	07/2026	38,073	HKD 294,592	0	(492)	(492)	(0.05)
	07/2026	AUD 5,332	\$ 3,801	107	0	107	0.01
	07/2026	ILS 6,716	2,249	0	(5)	(5)	0.00
	07/2026	NOK 46,592	4,707	0	(1)	(1)	0.00
	07/2026	\$ 2,630	INR 249,043	0	(2)	(2)	0.00
	07/2026	1,833	PLN 6,676	0	(56)	(56)	(0.01)
	08/2026	ILS 8,433	\$ 2,887	54	0	54	0.01
	08/2026	\$ 5,445	HKD 42,593	0	(4)	(4)	0.00
	08/2026	4,707	NOK 46,612	1	0	1	0.00
	09/2026	KZT 89,133	\$ 176	0	(5)	(5)	0.00
	09/2026	THB 16,297	502	8	0	8	0.00
	09/2026	\$ 5,428	INR 520,535	34	0	34	0.00
	09/2026	15,061	MXN 261,667	0	(181)	(181)	(0.02)
	10/2026	UZS 1,464,508	\$ 116	0	(5)	(5)	0.00
	12/2026	MXN 22,063	1,251	6	0	6	0.00
MBC	06/2027	UZS 752,985	56	0	(4)	(4)	0.00
	07/2026	AUD 553	387	4	0	4	0.00
	07/2026	CHF 6,277	8,016	234	0	234	0.03
	07/2026	CNH 15,000	2,151	0	(63)	(63)	(0.01)
	07/2026	€ 244	283	4	0	4	0.00
	07/2026	HKD 1,077	138	0	0	0	0.00
	07/2026	INR 52,953	561	2	0	2	0.00
	07/2026	¥ 62,200	388	6	0	6	0.00
	07/2026	NOK 15,026	1,512	0	(6)	(6)	0.00
	07/2026	\$ 2,711	AUD 3,929	11	0	11	0.00
	07/2026	50	€ 43	0	0	0	0.00
	07/2026	840	ILS 2,442	0	(20)	(20)	0.00
	07/2026	306	¥ 48,639	0	(7)	(7)	0.00
	07/2026	4,058	KRW 6,150,900	0	(85)	(85)	(0.01)
	07/2026	2,786	NOK 25,833	0	(175)	(175)	(0.02)
	07/2026	1,014	NZD 1,744	0	(22)	(22)	0.00
	08/2026	AUD 3,929	\$ 2,709	0	(11)	(11)	0.00
	08/2026	\$ 1,512	NOK 15,032	6	0	6	0.00
	09/2026	THB 14,100	\$ 422	0	(5)	(5)	0.00
MYI	09/2026	\$ 2,526	INR 241,224	8	(4)	4	0.00
	07/2026	IDR 11,886,534	\$ 660	0	(2)	(2)	0.00
	07/2026	¥ 790,021	4,893	32	0	32	0.00
	07/2026	SGD 43	34	0	0	0	0.00
	07/2026	\$ 110	€ 97	0	0	0	0.00
	07/2026	13	£ 10	0	0	0	0.00
	07/2026	56	SGD 72	0	0	0	0.00
	07/2026	£ 2	\$ 3	0	0	0	0.00
NSL	07/2026	\$ 874	INR 84,108	13	0	13	0.00
	07/2026	2,808	TRY 132,182	13	0	13	0.00
	08/2026	3	£ 2	0	0	0	0.00
	09/2026	552	IDR 9,814,343	0	(8)	(8)	0.00
SCX	07/2026	CNY 49,995	\$ 7,325	0	(19)	(19)	0.00
	07/2026	£ 5,432	7,190	0	(20)	(20)	0.00
	07/2026	\$ 2,135	CNH 15,000	79	0	79	0.01
	07/2026	1,151	INR 110,287	13	0	13	0.00
SOG	08/2026	7,190	£ 5,432	20	0	20	0.00
	08/2026	5,116	HKD 40,018	0	(5)	(5)	0.00
	09/2026	KZT 3,932	\$ 8	0	0	0	0.00
	09/2026	THB 21,221	657	14	0	14	0.00
	09/2026	\$ 699	IDR 12,453,359	0	(9)	(9)	0.00
	07/2026	CNH 11,153	\$ 1,649	6	0	6	0.00
	07/2026	€ 8,771	10,231	204	0	204	0.02
	07/2026	£ 248	328	0	(2)	(2)	0.00
	07/2026	SGD 24	19	0	0	0	0.00
	07/2026	\$ 2,200	AUD 3,188	9	0	9	0.00
	07/2026	10,256	€ 9,015	52	(2)	50	0.01
	07/2026	797	¥ 126,654	0	(18)	(18)	0.00
	07/2026	12,754	SGD 16,517	15	0	15	0.00
	08/2026	AUD 3,188	\$ 2,198	0	(9)	(9)	0.00
	08/2026	€ 8,947	10,191	0	(52)	(52)	(0.01)
	08/2026	SGD 16,480	12,754	0	(16)	(16)	0.00

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SSB	08/2026	\$ 328	£ 248	\$ 2	\$ 0	\$ 2	0.00
	08/2026	19	SGD 24	0	0	0	0.00
	07/2026	CAD 11,835	\$ 8,583	242	0	242	0.03
	07/2026	IDR 22,346,730	1,260	16	0	16	0.00
	07/2026	\$ 74	CAD 105	0	0	0	0.00
UAG	08/2026	CAD 105	\$ 74	0	0	0	0.00
	08/2026	\$ 77	€ 67	0	0	0	0.00
	07/2026	HKD 68	\$ 9	0	0	0	0.00
WST	07/2026	\$ 921	PLN 3,366	0	(26)	(26)	0.00
	07/2026	8,041	CHF 6,492	7	0	7	0.00
	08/2026	CHF 6,469	\$ 8,041	0	(7)	(7)	0.00
				\$ 2,815	\$ (3,514)	\$ (699)	(0.07)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Investor AUD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 999	\$ 689	\$ 0	\$ (3)	\$ (3)	0.00
	07/2026	\$ 706	AUD 991	0	(19)	(19)	0.00
	08/2026	688	999	3	0	3	0.00
BSH	07/2026	AUD 524	\$ 364	1	0	1	0.00
	07/2026	\$ 566	AUD 795	0	(16)	(16)	0.00
	08/2026	364	524	0	(1)	(1)	0.00
CBK FAR	07/2026	AUD 13	\$ 9	0	0	0	0.00
	07/2026	511	355	1	0	1	0.00
	07/2026	\$ 698	AUD 979	0	(20)	(20)	(0.01)
MBC	08/2026	354	511	0	(1)	(1)	0.00
	07/2026	AUD 833	\$ 577	3	(3)	0	0.00
	07/2026	\$ 30	AUD 43	0	(1)	(1)	0.00
SOG	08/2026	AUD 15	\$ 10	0	0	0	0.00
	08/2026	\$ 488	AUD 709	3	0	3	0.00
	07/2026	AUD 169	\$ 117	0	0	0	0.00
	07/2026	\$ 171	AUD 240	0	(4)	(4)	0.00
	08/2026	117	169	0	0	0	0.00
				\$ 11	\$ (68)	\$ (57)	(0.01)

As at 30 June 2026, the Institutional CHF (Hedged) Accumulation, Institutional CHF (Hedged) Income, E Class CHF (Hedged) Accumulation and E Class CHF (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	CHF 25	\$ 31	\$ 0	\$ 0	\$ 0	0.00
BPS	07/2026	\$ 36	CHF 28	0	(1)	(1)	0.00
CBK	07/2026	CHF 22	\$ 28	0	0	0	0.00
FAR	07/2026	37	47	1	0	1	0.00
	07/2026	\$ 1,848	CHF 1,443	0	(59)	(59)	(0.01)
MBC	07/2026	CHF 102	\$ 130	3	0	3	0.00
	07/2026	\$ 2,104	CHF 1,648	0	(61)	(61)	(0.01)
	08/2026	CHF 10	\$ 13	0	0	0	0.00
MYI	08/2026	\$ 25	CHF 20	0	0	0	0.00
SCX	08/2026	1,762	1,422	6	0	6	0.01
SOG	07/2026	CHF 1,544	\$ 1,908	0	(6)	(6)	0.00
	08/2026	\$ 1,908	CHF 1,538	6	0	6	0.00
SSB	07/2026	CHF 8	\$ 10	0	0	0	0.00
	07/2026	\$ 2,005	CHF 1,576	0	(51)	(51)	(0.01)
WST	07/2026	CHF 1,531	\$ 1,896	0	(2)	(2)	0.00
	08/2026	\$ 1,896	CHF 1,525	2	0	2	0.00
				\$ 18	\$ (180)	\$ (162)	(0.02)

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Income, E Class EUR (Hedged) Accumulation and E Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 48	€ 41	\$ 0	\$ (1)	\$ (1)	0.00
BPS	07/2026	€ 5,415	\$ 6,177	0	(14)	(14)	0.00
	07/2026	\$ 50,108	€ 43,031	6	(917)	(911)	(0.10)
BSH	08/2026	€ 164	\$ 187	0	(1)	(1)	0.00
	07/2026	42	49	1	0	1	0.00
	07/2026	\$ 46,320	€ 39,728	0	(899)	(899)	(0.10)
CBK	07/2026	1,065	913	0	(21)	(21)	0.00
FAR	07/2026	€ 38,577	\$ 43,997	0	(108)	(108)	(0.01)
	08/2026	\$ 44,056	€ 38,577	108	0	108	0.01

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MBC	07/2026	€ 43,192	\$ 49,121	\$ 46	\$ (306)	\$ (260)	(0.03)
	07/2026	\$ 2,343	€ 2,020	0	(34)	(34)	0.00
	08/2026	€ 67	\$ 77	0	0	0	0.00
SOG	08/2026	\$ 46,390	€ 40,788	305	0	305	0.03
	07/2026	€ 40,788	\$ 46,397	0	(237)	(237)	(0.03)
	07/2026	\$ 49,287	€ 42,250	0	(981)	(981)	(0.10)
SSB	08/2026	46,460	40,788	236	0	236	0.03
	07/2026	38	33	0	0	0	0.00
	08/2026	€ 33	\$ 38	0	0	0	0.00
				\$ 702	\$ (3,519)	\$ (2,817)	(0.30)

As at 30 June 2026, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 22,037	£ 16,414	\$ 0	\$ (251)	\$ (251)	(0.04)
BPS	07/2026	£ 14,835	\$ 19,565	0	(125)	(125)	(0.01)
	07/2026	\$ 23,927	£ 17,854	1	(230)	(229)	(0.02)
	08/2026	19,564	14,835	125	0	125	0.01
CBK	07/2026	£ 8	\$ 10	0	0	0	0.00
	08/2026	10	13	0	0	0	0.00
	07/2026	\$ 23,071	£ 17,157	0	(300)	(300)	(0.03)
MBC	07/2026	540	403	0	(6)	(6)	0.00
NSL	07/2026	£ 3,482	\$ 4,583	0	(39)	(39)	0.00
	08/2026	\$ 4,583	£ 3,482	39	0	39	0.00
	07/2026	£ 17,160	\$ 22,713	0	(62)	(62)	(0.01)
SCX	07/2026	\$ 1,234	£ 917	0	(17)	(17)	0.00
	08/2026	22,712	17,160	63	0	63	0.01
	07/2026	£ 17,082	\$ 22,566	0	(107)	(107)	(0.01)
SOG	08/2026	\$ 22,565	£ 17,082	107	0	107	0.01
	07/2026	£ 178	\$ 236	0	(1)	(1)	0.00
	08/2026	\$ 236	£ 178	1	0	1	0.00
				\$ 336	\$ (1,138)	\$ (802)	(0.09)

As at 30 June 2026, the Institutional SGD (Hedged) Income, Investor SGD (Hedged) Income, E Class SGD (Hedged) Income and M Retail SGD (Hedged) Income II had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 13,432	SGD 17,127	\$ 0	\$ (190)	\$ (190)	(0.02)
	08/2026	8,053	10,407	11	0	11	0.00
	07/2026	SGD 15,013	\$ 11,599	0	(8)	(8)	0.00
BOA	07/2026	\$ 22,592	SGD 28,853	0	(286)	(286)	(0.03)
	08/2026	11,599	14,978	8	0	8	0.00
	07/2026	SGD 31	\$ 24	0	0	0	0.00
BPS	07/2026	150	116	0	0	0	0.00
	07/2026	\$ 913	SGD 1,172	0	(7)	(7)	0.00
	08/2026	SGD 502	\$ 389	0	0	0	0.00
DUB	07/2026	18,131	14,016	0	(2)	(2)	0.00
	07/2026	\$ 15,517	SGD 19,792	0	(215)	(215)	(0.02)
	08/2026	14,016	18,090	2	0	2	0.00
FAR	07/2026	SGD 18,269	\$ 14,087	0	(38)	(38)	0.00
	07/2026	\$ 26,226	SGD 33,458	0	(359)	(359)	(0.04)
	08/2026	14,087	18,227	38	0	38	0.00
MBC	07/2026	42	53	0	0	0	0.00
	07/2026	145	188	0	0	0	0.00
	07/2026	SGD 3,628	\$ 2,802	0	(3)	(3)	0.00
NSL	08/2026	\$ 2,802	SGD 3,620	3	0	3	0.00
	07/2026	SGD 35,309	\$ 27,266	0	(33)	(33)	0.00
	07/2026	\$ 35	SGD 45	0	0	0	0.00
SOG	08/2026	27,266	35,230	34	0	34	0.00
	07/2026	209	270	1	0	1	0.00
	08/2026	SGD 51	\$ 39	0	0	0	0.00
				\$ 97	\$ (1,141)	\$ (1,044)	(0.11)

Total OTC Financial Derivative Instruments

\$ (7,851) (0.84)

Total Investments

\$ 958,101 102.45

Other Current Assets & Liabilities

\$ (22,953) (2.45)

Net Assets

\$ 935,148 100.00

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

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

^ Security is in default.

(a) When-issued security.

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

- (b) Payment in-kind security.
- (c) Security did not produce income within the last twelve months.
- (d) Zero coupon security.
- (e) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (f) Affiliated to the Fund.
- (g) Contingent convertible security.
- (h) Restricted Securities (31 December 2025: 0.24%):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Development Bank of Mongolia LLC	8.500%	03/07/2028	14/10/2025 - 22/01/2026	\$ 4,204	\$ 4,259	0.45
Flourish Century	6.600	04/02/2049	03/02/2026	0	0	0.00
				\$ 4,204	\$ 4,259	0.45

- (i) Securities with an aggregate fair value of \$58,280 (31 December 2025: \$9,943) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$1 (31 December 2025: Nil) has been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$3,101 (31 December 2025: \$12,679) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$9,248 (31 December 2025: \$3,535) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 392	\$ 912,133	\$ 13,367	\$ 925,892
Investment Funds	40,208	0	0	40,208
Financial Derivative Instruments ⁽³⁾	(35)	(7,964)	0	(7,999)
Totals	\$ 40,565	\$ 904,169	\$ 13,367	\$ 958,101

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 2	\$ 965,960	\$ 17,720	\$ 983,682
Investment Funds	62,936	0	0	62,936
Financial Derivative Instruments ⁽³⁾	0	2,439	0	2,439
Totals	\$ 62,938	\$ 968,399	\$ 17,720	\$ 1,049,057

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

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

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

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOS	3.760%	29/06/2026	06/07/2026	\$ (300)	\$ (300)	(0.03)
BPS	3.000	12/12/2025	TBD ⁽¹⁾	(531)	(540)	(0.06)
JPS	3.670	29/06/2026	06/07/2026	(2,811)	(2,812)	(0.30)
	3.710	30/06/2026	07/07/2026	(1,196)	(1,196)	(0.13)
	3.720	08/06/2026	06/07/2026	(793)	(794)	(0.08)
	3.760	29/06/2026	06/07/2026	(1,600)	(1,600)	(0.17)
	3.760	30/06/2026	07/07/2026	(3,196)	(3,196)	(0.34)
MYI	(1.250)	12/12/2025	TBD ⁽¹⁾	(411)	(408)	(0.04)
	3.000	30/06/2026	14/07/2026	(4,636)	(4,636)	(0.50)
	3.250	30/06/2026	14/07/2026	(17,364)	(17,366)	(1.86)
	3.450	12/12/2025	TBD ⁽¹⁾	(4,757)	(4,848)	(0.52)
	3.470	30/06/2026	14/07/2026	(7,223)	(7,224)	(0.77)
SCX	2.750	07/05/2026	TBD ⁽¹⁾	(1,153)	(1,158)	(0.12)
	3.350	07/05/2026	TBD ⁽¹⁾	(2,471)	(2,484)	(0.27)
Total Reverse Repurchase Agreements					\$ (48,562)	(5.19)

- (1) Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (278)	\$ 330	\$ 52	\$ 370	\$ (320)	\$ 50
BOA	(570)	630	60	111	0	111
BPS	(1,550)	1,640	90	(749)	864	115
BRC	(5)	0	(5)	1,314	(1,480)	(166)
BSH	(921)	1,100	179	N/A	N/A	N/A
CBK	(1,199)	1,160	(39)	(152)	290	138
DBL	8	0	8	(1)	0	(1)
DUB	(576)	610	34	(391)	383	(8)
FAR	(613)	630	17	232	(340)	(108)
GLM	593	(580)	13	102	0	102
GST	(19)	10	(9)	81	120	201
IND	(492)	310	(182)	34	0	34
JPM	(281)	380	99	(346)	280	(66)
MBC	(174)	160	(14)	703	(910)	(207)
MYC	(1,271)	1,328	57	(1,571)	1,598	27
MYI	30	(10)	20	318	(320)	(2)
NSL	18	0	18	67	0	67
RBC	N/A	N/A	N/A	5	0	5
SCX	63	(80)	(17)	16	0	16
SOG	(796)	960	164	1,876	(1,980)	(104)
SSB	207	(30)	177	30	0	30
UAG	(25)	0	(25)	11	(20)	(9)
WST	0	0	0	(26)	0	(26)

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

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	75.11	79.57
Transferable securities dealt in on another regulated market*	16.04	9.17
Other transferable securities	0.80	0.69
Investment funds	3.99	5.72
Financial derivative instruments dealt in on a regulated market	0.00	N/A
Centrally cleared financial derivative instruments	0.02	0.04
OTC financial derivative instruments	0.42	0.71
Other assets	3.62	4.10
Total Assets	100.00	100.00

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Australia	0.99	0.50
Bermuda	0.48	0.58
Cayman Islands	14.75	12.81
China	0.49	0.13
Colombia	1.60	0.98
Costa Rica	0.06	N/A
France	N/A	0.41
Hong Kong	3.12	3.90
India	13.34	12.49
Indonesia	2.75	2.06
Isle of Man	0.80	N/A
Japan	0.70	1.22
Jersey, Channel Islands	0.68	0.32
Kazakhstan	0.10	0.08
Luxembourg	0.50	0.28
Marshall Islands	N/A	0.75
Mauritius	2.53	2.25
Mexico	N/A	0.25
Mongolia	3.38	3.22
Netherlands	2.80	2.25
Nigeria	0.29	N/A
Pakistan	5.09	5.09
Philippines	2.93	5.91
Singapore	4.21	3.35
South Africa	0.24	0.52
South Korea	0.57	0.49
Spain	0.39	0.75
Sri Lanka	7.30	6.99
Thailand	2.30	1.46
Turkey	N/A	0.35

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
United Kingdom	10.73	12.30
United States	7.12	2.59
Vietnam	0.08	0.07
Virgin Islands (British)	7.30	5.59
Short-Term Instruments	1.38	1.93
Investment Funds	4.30	5.88
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.01)	0.00
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	0.01	0.01
Credit Default Swaps on Credit Indices — Sell Protection	0.01	0.00
Interest Rate Swaps	(0.02)	0.03
OTC Financial Derivative Instruments		
Purchased Options		
Credit Default Swaps on Credit Indices	N/A	0.03
Foreign Currency Options	0.00	0.03
Written Options		
Credit Default Swaps on Credit Indices	N/A	(0.01)
Foreign Currency Options	0.00	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	(0.27)	(0.33)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.03	0.01
Forward Foreign Currency Contracts	(0.07)	(0.01)
Hedged Forward Foreign Currency Contracts	(0.53)	0.48
Other Current Assets & Liabilities	(2.45)	2.02
Net Assets	100.00	100.00

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES				FWD Group Holdings Ltd.				Kaisa Group Holdings Ltd. (c)			
AUSTRALIA				5.836% due 22/09/2035	\$ 700	\$ 701	0.25	2,410,253	\$ 14	0.01	
CORPORATE BONDS & NOTES				7.635% due 02/07/2031	1,100	1,204	0.42			20	0.01
Australian Metcoal Financing Pty. Ltd.				Gaci First Investment Co.				PAR (0005)			
6.250% due 22/10/2031	\$ 500	\$ 509	0.18	6.250% due 14/05/2056	1,400	1,402	0.49	CONVERTIBLE BONDS & NOTES			
6.750% due 22/04/2034	600	619	0.22	Greentown China Holdings Ltd.				Midea Investment Development Co. Ltd.			
Cdc Data Centres Australia Pty. Ltd.				7.000% due 19/05/2029	1,400	1,362	0.48	0.000% due			
6.874% due 12/06/2056	AUD 100	70	0.02	8.450% due 24/02/2028	500	503	0.18	13/05/2033 (d)	HKD 8,000	1,024	0.36
7.332% due 12/06/2056	100	71	0.02	Health & Happiness International Holdings Ltd.				CORPORATE BONDS & NOTES			
Dyno Nobel Ltd.				9.125% due 24/07/2028	1,400	1,470	0.51	Flourish Century			
5.400% due 08/11/2032	200	135	0.05	HPHT Finance Ltd.				6.600% due			
Macquarie Bank Ltd.				1.500% due 17/09/2026	400	398	0.14	04/02/2049 ^ (h)	\$ 1,700	0	0.00
6.125% due 08/03/2027 (e)(g)	\$ 900	909	0.32	Kaisa Group Holdings Ltd.				Industrial & Commercial Bank of China Ltd.			
Mineral Resources Ltd.				5.000% due 30/11/2027	32	2	0.00	3.200% due			
7.000% due 01/04/2031	100	104	0.04	Kaisa Group Holdings Ltd. (6.250% Cash or 5.250% PIK)				24/09/2026 (e)(g)	700	697	0.24
Perenti Finance Pty. Ltd.				6.250% due 28/12/2028 (b)	196	4	0.00	Midea Investment Development Co. Ltd.			
7.500% due 26/04/2029	100	103	0.04	Kaisa Group Holdings Ltd. (6.500% Cash or 5.500% PIK)				2.880% due 24/02/2027	800	792	0.27
QPH Finance Co. Pty. Ltd.				6.500% due 28/12/2029 (b)	328	7	0.00	SF Holding Investment Ltd.			
5.695% due 05/03/2035	AUD 800	544	0.19	Kaisa Group Holdings Ltd. (6.750% Cash or 5.750% PIK)				2.375% due 17/11/2026	200	198	0.07
Santos Finance Ltd.				6.750% due 28/12/2030 (b)	395	7	0.00	Yango Group Co. Ltd.			
5.250% due 13/03/2029	\$ 1,000	1,007	0.35	Kaisa Group Holdings Ltd. (7.000% Cash or 6.000% PIK)				6.900% due 31/10/2022^	CNY 20,000	46	0.02
5.750% due 13/11/2035	100	101	0.03	7.000% due 28/12/2031 (b)	595	10	0.00	Yango Justice International Ltd.			
Westpac Banking Corp.				Kaisa Group Holdings Ltd. (7.250% Cash or 6.250% PIK)				7.875% due 04/09/2024^	\$ 700	1	0.00
5.000% due 21/09/2027 (e)(g)	1,300	1,303	0.45	7.250% due 28/12/2032 (b)	559	11	0.00			1,734	0.60
Woodside Finance Ltd.				Kaisa Group Holdings Ltd. (7.721% Cash or 6.721% PIK)						2,778	0.97
5.100% due 12/09/2034	1,200	1,180	0.41	7.721% due 28/12/2028 (b)	134	3	0.00	Colombia			
		6,655	2.32	Longfor Group Holdings Ltd.				CORPORATE BONDS & NOTES			
SOVEREIGN ISSUES				3.375% due 13/04/2027	300	287	0.10	Ecopetrol S.A.			
Treasury Corp. of Victoria				3.950% due 16/09/2029	1,200	1,008	0.35	7.750% due 01/02/2032	1,200	1,257	0.44
2.000% due 20/11/2037	AUD 3,200	1,556	0.54	Meituan				Grupo Nutresa S.A.			
Total Australia		8,211	2.86	5.125% due 05/11/2035	1,400	1,351	0.47	8.000% due 12/05/2030	1,200	1,273	0.44
BERMUDA				Melco Resorts Finance Ltd.				Promigas S.A. ESP			
CORPORATE BONDS & NOTES				5.375% due 04/12/2029	600	585	0.21	7.750% due 24/06/2056	500	509	0.18
Li & Fung Ltd.				5.625% due 17/07/2027	2,090	2,087	0.73			3,039	1.06
8.375% due 05/02/2029	\$ 200	205	0.07	6.500% due 24/09/2033	500	490	0.17	SOVEREIGN ISSUES			
CANADA				MGM China Holdings Ltd.				Colombian TES			
CORPORATE BONDS & NOTES				4.750% due 01/02/2027	690	687	0.24	11.000% due 22/08/2029	COP 500	0	0.00
First Quantum Minerals Ltd.				MTR Corp. CI Ltd.				11.750% due 24/01/2035	10,455,200	2,979	1.04
7.250% due 15/02/2034	400	410	0.14	5.625% due 24/09/2035 (e)	1,400	1,445	0.50	12.750% due 28/11/2040	500	0	0.00
CAYMAN ISLANDS				New World China Land Ltd.						2,979	1.04
CONVERTIBLE BONDS & NOTES				4.750% due 23/01/2027	500	483	0.17	Total Colombia		6,018	2.10
Alibaba Group Holding Ltd.				PCPD Capital Ltd.				COSTA RICA			
0.000% due 15/09/2032 (d)	1,400	1,246	0.43	7.500% due 15/05/2029	1,900	1,902	0.66	SOVEREIGN ISSUES			
Anllian Capital Ltd.				QIC Cayman Ltd.				Costa Rica Government International Bond			
0.000% due 05/12/2029 (d)	€ 800	885	0.31	6.150% due 10/04/2031 (e)	600	596	0.21	6.001% due 16/01/2036	€ 250	303	0.11
Baidu, Inc.				QNB Finance Ltd.				HONG KONG			
0.000% due 12/03/2032 (d)	\$ 1,400	1,245	0.43	4.538% due 19/09/2027	800	800	0.28	CORPORATE BONDS & NOTES			
Country Garden Holdings Co. Ltd.				4.679% due 27/04/2029	1,400	1,407	0.49	AIA Group Ltd.			
0.000% due 31/12/2031 (d)	407	28	0.01	Sands China Ltd.				3.580% due 11/06/2035	SGD 1,750	1,419	0.49
Kaisa Group Holdings Ltd.				2.300% due 08/03/2027	850	837	0.29	5.375% due 05/04/2034	\$ 1,000	1,018	0.36
0.000% due 31/12/2026 (d)	116	0	0.00	5.400% due 08/08/2028	1,000	1,008	0.35	5.400% due 30/09/2054	250	238	0.08
0.000% due 31/12/2027 (d)	145	1	0.00	Shui On Development Holding Ltd.				Bank of East Asia Ltd.			
0.000% due 31/12/2028 (d)	233	2	0.00	9.750% due 26/01/2029	1,000	1,015	0.35	5.375% due 13/05/2032	1,750	1,755	0.61
0.000% due 31/12/2029 (d)	233	2	0.00	Sunny Optical Technology Group Co. Ltd.				Bright Food Singapore Holdings Pte. Ltd.			
0.000% due 31/12/2030 (d)	291	2	0.00	5.950% due 17/07/2026	200	200	0.07	3.250% due 09/07/2030	€ 1,150	1,304	0.45
0.000% due 31/12/2031 (d)	291	1	0.00	Tencent Holdings Ltd.				Central Plaza Development Ltd.			
0.000% due 31/12/2032 (d)	506	2	0.00	3.975% due 11/04/2029	1,000	991	0.35	7.150% due 21/03/2028	\$ 500	504	0.18
Wynn Macau Ltd.				5.600% due 16/06/2046	1,400	1,403	0.49	CFAMC Co. Ltd.			
4.500% due 07/03/2029	1,200	1,196	0.42	VLL International, Inc.				4.500% due 29/05/2029	200	198	0.07
		4,610	1.60	9.375% due 29/07/2029	400	221	0.08	4.875% due 22/11/2026	200	200	0.07
CORPORATE BONDS & NOTES				Wynn Macau Ltd.				China Cinda Management Ltd.			
Champion MTN Ltd.				5.125% due 15/12/2029	800	784	0.27	5.750% due 07/02/2027	500	502	0.18
2.950% due 15/06/2030	300	268	0.09	5.500% due 01/10/2027	500	499	0.17	Far East Horizon Ltd.			
China Hongqiao Group Ltd.				6.750% due 15/02/2034	1,700	1,690	0.59	5.250% due 13/01/2029	900	892	0.31
6.925% due 29/11/2028	700	725	0.25	Zhongsheng Group Holdings Ltd.				6.625% due 16/04/2027	1,100	1,113	0.39
China Modern Dairy Holdings Ltd.				5.980% due 30/01/2028	700	667	0.23	Fortune Star BVI Ltd.			
2.125% due 14/07/2026	1,200	1,199	0.42			32,322	11.26	5.050% due 27/01/2027	200	198	0.07
CK Hutchison International Ltd.				Total Cayman Islands		36,932	12.86	6.800% due 09/09/2029	1,100	1,089	0.38
4.750% due 21/04/2028	600	603	0.21					8.500% due 19/05/2028	700	719	0.25
CHINA								COMMON STOCKS			
Country Garden Holdings Co. Ltd. (c)								Country Garden Holdings Co. Ltd. (c)			
SHARES								276,797	6	0.00	

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

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Vanke Real Estate Hong Kong Co. Ltd.				SOVEREIGN ISSUES				Rakuten Group, Inc.			
3.975% due 09/11/2027	\$ 1,400	\$ 632	0.22	India Government International Bond				4.691% due 23/10/2030 (e)	¥ 100,000	\$ 619	0.21
		<u>11,781</u>	<u>4.11</u>	6.480% due 06/10/2035	INR 10,000	\$ 104	0.04	Sompo Holdings, Inc.			
				Total India		<u>34,076</u>	<u>11.87</u>	5.411% due 22/04/2037	\$ 1,400	<u>1,376</u>	<u>0.48</u>
										<u>6,295</u>	<u>2.19</u>
SOVEREIGN ISSUES				INDONESIA				SOVEREIGN ISSUES			
Airport Authority Hong Kong				CORPORATE BONDS & NOTES				Japan Government International Bond			
4.875% due 12/01/2030	400	407	0.14	Bank Mandiri Persero Tbk PT				2.300% due 20/12/2054	¥ 110,000	490	0.17
Total Hong Kong		<u>12,188</u>	<u>4.25</u>	4.900% due 24/03/2028	\$ 1,000	998	0.35	Total Japan		<u>8,088</u>	<u>2.82</u>
				Bank Negara Indonesia Persero Tbk PT				JERSEY, CHANNEL ISLANDS			
INDIA				7.150% due				CORPORATE BONDS & NOTES			
CORPORATE BONDS & NOTES				22/10/2031 (e)(g)	1,600	1,599	0.56	West China Cement Ltd.			
Adani Electricity Mumbai Ltd.				Danantara Investment Management PT				10.500% due 11/11/2029	\$ 1,400	<u>1,216</u>	<u>0.42</u>
3.949% due 12/02/2030	998	938	0.33	5.350% due 18/06/2031	300	300	0.10	KAZAKHSTAN			
Adani Green Energy UP Ltd.				5.950% due 18/06/2036	300	299	0.10	SOVEREIGN ISSUES			
6.700% due 12/03/2042	791	774	0.27	Freeport Indonesia PT				Development Bank of Kazakhstan JSC			
Adani Ports & Special Economic Zone Ltd.				5.315% due 14/04/2032	1,800	1,790	0.62	18.400% due 16/10/2028	KZT 112,500	245	0.09
4.000% due 30/07/2027	200	198	0.07	Garuda Indonesia Persero Tbk PT				LUXEMBOURG			
4.200% due 04/08/2027	300	297	0.10	6.500% due 28/12/2031	981	860	0.30	CORPORATE BONDS & NOTES			
Adani Renewable Energy RJ Ltd.				Hutama Karya Persero PT				Green Palm Bidco SARL			
4.625% due 15/10/2039	1,454	1,236	0.43	3.750% due 11/05/2030	500	476	0.17	5.957% due 30/06/2041	\$ 700	708	0.25
Axis Bank Ltd.				Indika Energy Tbk PT				6.462% due 30/06/2046	700	710	0.25
4.100% due 08/09/2026 (e)(g)	2,000	1,995	0.69	8.750% due 07/05/2029	1,200	1,214	0.42	Greensaif Pipelines Bidco SARL			
6.875% due 30/12/2031 (e)(g)	500	503	0.17	LLPL Capital Pte. Ltd.				5.853% due 23/02/2036	800	<u>817</u>	<u>0.28</u>
Continuum Energy Aura Pte. Ltd.				6.875% due 04/02/2039	539	548	0.19			<u>2,235</u>	<u>0.78</u>
9.500% due 24/02/2027	500	504	0.18	Majapahit Holding BV				SOVEREIGN ISSUES			
Continuum Green Energy India Pvt				7.875% due 29/06/2037	400	456	0.16	Eagle Funding Luxco SARL			
7.500% due 26/06/2033	185	191	0.07	Pertamina Hulu Energi PT				5.500% due 17/08/2030	800	804	0.28
Delhi International Airport Ltd.				5.250% due 21/05/2030	800	799	0.28	Total Luxembourg		<u>3,039</u>	<u>1.06</u>
6.125% due 31/10/2026	1,240	1,243	0.43	Pertamina Persero PT				MALAYSIA			
GMR Hyderabad International Airport Ltd.				6.500% due 27/05/2041	1,100	1,141	0.40	CONVERTIBLE BONDS & NOTES			
4.250% due 27/10/2027	700	690	0.24	Perusahaan Perseroan Persero PT Perusahaan				Cerah Capital Ltd.			
HDFC Bank Ltd.				Listrik Negara				2.250% due 14/08/2030	600	<u>631</u>	<u>0.22</u>
3.700% due 25/08/2026 (e)(g)	1,800	1,798	0.63	5.450% due 03/02/2036	1,500	1,436	0.50	CORPORATE BONDS & NOTES			
5.067% due 24/06/2031	1,400	1,400	0.49	6.150% due 21/05/2048	800	765	0.27	Khazanah Capital Ltd.			
IIFL Finance Ltd.				6.250% due 25/01/2049	500	488	0.17	4.876% due 01/06/2033	300	303	0.10
7.600% due 10/09/2029	700	704	0.24			<u>13,169</u>	<u>4.59</u>	MISC Capital Two Labuan Ltd.			
8.750% due 24/07/2028	1,900	1,957	0.68	SOVEREIGN ISSUES				3.750% due 06/04/2027	900	893	0.31
Indian Railway Finance Corp. Ltd.				Indonesia Government International Bond				Petroleum Nasional Bhd.			
3.570% due 21/01/2032	1,000	931	0.32	4.850% due 11/01/2033	900	887	0.31	7.625% due 15/10/2026	700	707	0.25
IRB Infrastructure Developers Ltd.				5.690% due 29/05/2036	200	204	0.07	Petronas Capital Ltd.			
7.110% due 11/03/2032	1,800	1,825	0.64	Perusahaan Penerbit SBSN Indonesia				2.480% due 28/01/2032	1,000	893	0.31
JSW Hydro Energy Ltd.				4.500% due 01/12/2030	1,300	1,285	0.45	3.500% due 21/04/2030	200	193	0.07
4.125% due 18/05/2031	1,423	1,319	0.46	4.700% due 06/06/2032	900	892	0.31	4.500% due 18/03/2045	1,200	1,066	0.37
Manappuram Finance Ltd.						<u>3,268</u>	<u>1.14</u>	5.848% due 03/04/2055	600	<u>624</u>	<u>0.22</u>
7.375% due 12/05/2028	630	638	0.22	Total Indonesia		<u>16,437</u>	<u>5.73</u>			<u>4,679</u>	<u>1.63</u>
Motherson Global Investments BV				ISLE OF MAN				SOVEREIGN ISSUES			
5.625% due 11/07/2029	700	705	0.25	CORPORATE BONDS & NOTES				Export-Import Bank of Malaysia Bhd.			
Muthoot Finance Ltd.				Gohl Capital Holdings Ltd.				1.831% due 26/11/2026	700	693	0.24
5.750% due 04/08/2030	1,200	1,176	0.41	7.625% due 29/10/2031 (e)	500	485	0.17	Malaysia Government International Bond			
6.375% due 23/04/2029	750	752	0.26	8.300% due 29/04/2036 (e)	1,000	963	0.33	3.900% due 30/11/2026	MYR 8,910	2,194	0.77
6.375% due 02/03/2030	1,200	1,199	0.42	Total Isle of Man		<u>1,448</u>	<u>0.50</u>	Malaysia Government Investment Issue			
7.125% due 14/02/2028	900	913	0.32					4.070% due 30/09/2026	5,053	<u>1,243</u>	<u>0.43</u>
Piramal Finance Ltd.				JAPAN						<u>4,130</u>	<u>1.44</u>
7.800% due 29/01/2028	1,520	1,549	0.54	CONVERTIBLE BONDS & NOTES				Total Malaysia		<u>9,440</u>	<u>3.29</u>
Power Finance Corp. Ltd.				Hokkaido Electric Power Co., Inc.				MAURITIUS			
3.750% due 06/12/2027	830	818	0.28	0.000% due 03/03/2031 (d)	¥ 130,000	808	0.28	CORPORATE BONDS & NOTES			
Reliance Industries Ltd.				Nippon Steel Corp.				Clean Renewable Power Mauritius Pte. Ltd.			
2.875% due 12/01/2032	300	270	0.09	0.000% due 14/02/2031 (d)	80,000	495	0.18	4.250% due 25/03/2027	\$ 147	145	0.05
3.625% due 12/01/2052	300	216	0.07			<u>1,303</u>	<u>0.46</u>	Greenko Wind Projects Mauritius Ltd.			
ReNew Pvt Ltd.				CORPORATE BONDS & NOTES				7.250% due 27/09/2028	1,675	1,689	0.59
5.875% due 05/03/2027	2,100	2,098	0.73	Fukoku Mutual Life Insurance Co.				India Cleantech Energy			
Renew Treasury Ifsc Pvt Ltd.				5.750% due 02/09/2055	\$ 1,400	1,389	0.48	4.700% due 10/08/2026	382	381	0.13
6.500% due 02/02/2031	1,600	1,584	0.55	JERA Co., Inc.							
SAEL Ltd.				4.544% due 02/09/2030	2,000	1,974	0.69				
7.800% due 31/07/2031	1,269	1,288	0.45	Mitsubishi UFJ Financial Group, Inc.							
Sammaan Capital Ltd.				8.200% due							
7.500% due 16/10/2030	371	376	0.13	15/01/2029 (e)(g)	500	540	0.19				
8.950% due 28/08/2028	600	624	0.22	Norinchukin Bank							
Shriram Finance Ltd.				5.356% due 10/03/2036	200	198	0.07				
6.625% due 22/04/2027	300	304	0.11	5.359% due 09/09/2035	200	199	0.07				
State Bank of India											
5.125% due 25/11/2029	500	504	0.18								
UltraTech Cement Ltd.											
2.800% due 16/02/2031	500	455	0.16								
		<u>33,972</u>	<u>11.83</u>								

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
India Green Power Holdings			
4.000% due 22/02/2027	\$ 880	\$ 869	0.30
Total Mauritius		3,084	1.07
MEXICO			
CORPORATE BONDS & NOTES			
CFE Fibra			
5.875% due 23/09/2040	1,263	1,233	0.43
MONGOLIA			
CORPORATE BONDS & NOTES			
Golomt Bank			
7.950% due 14/05/2029	500	503	0.18
SOVEREIGN ISSUES			
City of Ulaanbaatar Mongolia			
7.750% due 21/08/2027	1,800	1,837	0.64
Development Bank of Mongolia LLC			
8.500% due 03/07/2028 (h)	600	623	0.22
Mongolia Government International Bond			
3.500% due 07/07/2027	1,000	982	0.34
5.950% due 09/03/2032	1,000	1,004	0.35
6.625% due 25/02/2030	200	206	0.07
7.875% due 05/06/2029	200	213	0.07
		4,865	1.69
Total Mongolia		5,368	1.87
NETHERLANDS			
CORPORATE BONDS & NOTES			
ING Groep NV			
8.000% due 16/05/2030 (e)(g)	200	213	0.07
Mong Duong Finance Holdings BV			
5.125% due 07/05/2029	952	941	0.33
Prosus NV			
4.193% due 19/01/2032	500	475	0.17
Veon Midco BV			
6.950% due 01/06/2031	1,100	1,099	0.38
7.450% due 01/06/2033	1,100	1,098	0.38
Yinson Bergeia Production BV			
8.498% due 31/01/2045	592	633	0.22
Yinson Boronia Production BV			
8.947% due 31/07/2042	291	321	0.11
		4,780	1.66
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Veon Amsterdam			
7.924% due 25/03/2027	800	799	0.28
Total Netherlands		5,579	1.94
NIGERIA			
CORPORATE BONDS & NOTES			
Dangote Fertiliser Ltd.			
7.750% due 05/05/2031	700	705	0.24
PAKISTAN			
SOVEREIGN ISSUES			
Pakistan Global Sukuk Programme Co. Ltd.			
7.950% due 31/01/2029	1,100	1,132	0.39
Pakistan Government International Bond			
6.875% due 05/12/2027	980	990	0.35
6.975% due 24/04/2029	500	502	0.18
7.375% due 08/04/2031	1,400	1,412	0.49
7.875% due 31/03/2036	400	401	0.14
8.875% due 08/04/2051	1,100	1,112	0.39
Pakistan Water & Power Development Authority			
7.500% due 04/06/2031	600	588	0.20
Total Pakistan		6,137	2.14
PHILIPPINES			
CORPORATE BONDS & NOTES			
Globe Telecom, Inc.			
2.500% due 23/07/2030	1,300	1,186	0.41
ICTSI Treasury BV			
3.500% due 16/11/2031	1,100	1,028	0.36

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Metropolitan Bank & Trust Co.			
5.500% due 06/03/2034	\$ 400	\$ 405	0.14
Petron Corp.			
7.350% due 22/08/2028 (e)	200	203	0.07
PLDT, Inc.			
2.500% due 23/01/2031	700	637	0.22
San Miguel Global Power Holdings Corp.			
8.125% due 02/12/2029 (e)	600	597	0.21
8.375% due 20/10/2030 (e)	1,500	1,493	0.52
8.750% due 12/06/2029 (e)	1,500	1,522	0.53
SMIC SG Holdings Pte. Ltd.			
5.375% due 24/07/2029	500	504	0.18
		7,575	2.64
SOVEREIGN ISSUES			
Philippines Government International Bond			
5.000% due 17/07/2033	400	400	0.14
5.000% due 13/01/2037	200	196	0.07
5.175% due 05/09/2049	2,100	1,945	0.67
		2,541	0.88
Total Philippines		10,116	3.52
SINGAPORE			
CORPORATE BONDS & NOTES			
DBS Bank Ltd.			
3.989% due 28/08/2028	1,900	1,888	0.66
Foxconn Singapore Pte. Ltd.			
3.125% due 04/11/2031	€ 1,200	1,339	0.47
Fubon Life Singapore Pte. Ltd.			
5.450% due 10/12/2035	\$ 1,600	1,581	0.55
GLP Pte. Ltd.			
9.750% due 20/05/2028	1,100	932	0.32
Medco Cypress Tree Pte. Ltd.			
8.625% due 19/05/2030	2,100	2,190	0.76
Oversea-Chinese Banking Corp. Ltd.			
4.602% due 15/06/2032 (g)	1,500	1,499	0.52
Singapore Airlines Ltd.			
3.000% due 20/07/2026	4,300	4,298	1.50
Temasek Financial Ltd.			
2.050% due 30/07/2035	CNY 5,000	732	0.25
Yinson Production Financial Services Pte. Ltd.			
9.625% due 03/05/2029	\$ 400	424	0.15
Total Singapore		14,883	5.18
SOUTH AFRICA			
CONVERTIBLE BONDS & NOTES			
Sasol Financing USA LLC			
4.500% due 08/11/2027	600	605	0.21
SOUTH KOREA			
CONVERTIBLE BONDS & NOTES			
LG Chem Ltd.			
1.600% due 18/07/2030	1,400	1,387	0.48
CORPORATE BONDS & NOTES			
GS Caltex Corp.			
5.375% due 07/08/2028	900	912	0.32
Hyundai Card Co. Ltd.			
5.750% due 24/04/2029	600	614	0.22
Kookmin Bank			
2.500% due 04/11/2030 (g)	700	635	0.22
LG Energy Solution Ltd.			
5.375% due 02/07/2029	600	607	0.21
NAVER Corp.			
4.375% due 21/04/2031	1,400	1,385	0.48
POSCO			
5.750% due 17/01/2028	500	508	0.18
Shinhan Bank Co. Ltd.			
4.000% due 23/04/2029 (g)	200	195	0.07
4.500% due 26/03/2028 (g)	700	697	0.24
Shinhan Card Co. Ltd.			
2.500% due 27/01/2027	900	891	0.31
SK Hynix, Inc.			
6.375% due 17/01/2028	500	513	0.18
		6,957	2.43

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
SOVEREIGN ISSUES			
Korea Housing Finance Corp.			
4.875% due 27/08/2027	\$ 400	\$ 403	0.14
Korea Mine Rehabilitation & Mineral Resources Corp.			
4.875% due 13/04/2031	300	302	0.11
Korea National Oil Corp.			
2.625% due 18/04/2032	2,300	2,052	0.71
		2,757	0.96
Total South Korea		11,101	3.87
SPAIN			
CORPORATE BONDS & NOTES			
Banco Bilbao Vizcaya Argentaria S.A.			
7.750% due 14/01/2032 (e)(g)	700	737	0.26
SRI LANKA			
SOVEREIGN ISSUES			
Sri Lanka Government International Bond			
3.100% due 15/01/2030	770	787	0.27
3.350% due 15/03/2033	3,765	3,627	1.26
3.600% due 15/05/2036	983	989	0.34
3.600% due 15/02/2038	2,567	2,598	0.91
4.000% due 15/04/2028	228	221	0.08
Total Sri Lanka		8,222	2.86
THAILAND			
CORPORATE BONDS & NOTES			
Advanced Info Service PCL			
4.894% due 04/03/2036	1,700	1,673	0.58
Bangkok Bank PCL			
5.082% due 26/11/2035	1,300	1,282	0.45
5.300% due 21/09/2028	1,050	1,063	0.37
GC Treasury Center Co. Ltd.			
6.500% due 10/09/2030 (e)	700	693	0.24
7.125% due 10/03/2035 (e)	500	495	0.17
Kasikornbank PCL			
4.000% due 10/02/2027 (e)(g)	300	297	0.10
5.458% due 07/03/2028	700	708	0.25
RH International Singapore Corp. Pte. Ltd.			
4.500% due 27/03/2028	900	892	0.31
Thaioil Treasury Center Co. Ltd.			
6.100% due 15/01/2031 (e)	400	391	0.14
		7,494	2.61
SOVEREIGN ISSUES			
Export-Import Bank of Thailand			
5.354% due 16/05/2029	700	714	0.25
Total Thailand		8,208	2.86
TURKEY			
CORPORATE BONDS & NOTES			
TT Varlik Kiralama A/S			
6.500% due 30/10/2030	800	793	0.28
UNITED ARAB EMIRATES			
CORPORATE BONDS & NOTES			
First Abu Dhabi Bank PJSC			
4.789% due 03/06/2031	500	501	0.17
UNITED KINGDOM			
CORPORATE BONDS & NOTES			
HSBC Holdings PLC			
6.875% due 11/09/2029 (e)(g)	600	617	0.21
ICBC Standard Bank PLC			
20.000% due 18/09/2029	UZS 7,916,000	659	0.23
20.000% due 13/12/2029	9,839,000	819	0.29
Lloyds Banking Group PLC			
8.000% due 27/09/2029 (e)(g)	\$ 500	534	0.19
Standard Chartered PLC			
3.603% due 12/01/2033	500	458	0.16

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

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
4.300% due 19/08/2028 (e)(g)	\$ 500	\$ 483	0.17	U.S. TREASURY OBLIGATIONS				SJM International Ltd.			
5.244% due 13/05/2031	1,300	1,315	0.46	U.S. Treasury Bonds				6.500% due 15/01/2031	\$ 1,000	\$ 950	0.33
5.400% due 12/08/2036	1,600	1,599	0.56	4.875% due 15/08/2045	\$ 39	\$ 39	0.01	Studio City Finance Ltd.			
5.905% due 14/05/2035	500	515	0.18	U.S. Treasury Notes				5.000% due 15/01/2029	1,600	1,533	0.53
6.187% due 06/07/2027	700	700	0.24	3.750% due 31/01/2031	7,900	7,751	2.70	Yuexiu REIT MTN Co. Ltd.			
7.000% due 08/06/2033 (e)(g)	900	907	0.32	4.125% due 15/02/2036	100	98	0.04	6.500% due 12/02/2029	1,700	1,736	0.60
7.018% due 08/02/2030	2,100	2,209	0.77	4.250% due 15/08/2035	60	59	0.02	Total Virgin Islands (British)		10,198	3.55
7.625% due 16/01/2032 (e)(g)	1,610	1,699	0.59			7,947	2.77	SHORT-TERM INSTRUMENTS			
7.750% due 15/08/2027 (e)(g)	300	308	0.11	Total United States		14,405	5.02	SHORT-TERM NOTES			
7.875% due 08/03/2030 (e)(g)	990	1,044	0.36	VIETNAM				CS Treasury Management Services Ltd.			
Vedanta Resources Finance PLC				SOVEREIGN ISSUES				9.000% due			
7.375% due 13/07/2034 (a)	300	297	0.10	Vietnam Government International Bond				05/12/2026 (e)	1,795	1,852	0.64
7.750% due 13/07/2037 (a)	300	298	0.10	5.500% due 12/03/2028	1,650	1,596	0.56	Total Short-Term Instruments		1,852	0.64
9.125% due 15/10/2032	600	617	0.21	VIRGIN ISLANDS (BRITISH)				Total Transferable Securities		\$ 265,383	92.44
9.475% due 24/07/2030	950	963	0.34	CORPORATE BONDS & NOTES				SHARES			
9.850% due 24/04/2033	400	434	0.15	Cas Capital Ltd.				INVESTMENT FUNDS			
10.250% due 03/06/2028	500	513	0.18	6.250% due 13/01/2031 (e)	600	604	0.21	COLLECTIVE INVESTMENT SCHEMES			
10.875% due 17/09/2029	1,400	1,489	0.52	Celestial Dynasty Ltd.				PIMCO Select Funds plc -			
11.250% due 03/12/2031	500	549	0.19	6.375% due 22/08/2028	600	597	0.21	PIMCO US Dollar			
Total United Kingdom		19,026	6.63	Champion Path Holdings Ltd.				Short-Term Floating			
UNITED STATES				4.850% due 27/01/2028	700	679	0.24	NAV Fund (f)	1,443,095	14,391	5.01
CORPORATE BONDS & NOTES				HKT Capital Ltd.				PIMCO Specialty Funds			
Beignet Investor LLC				3.000% due 14/07/2026	200	200	0.07	Ireland p.l.c. - PIMCO			
6.581% due 30/05/2049	1,900	1,939	0.68	Nan Fung Treasury Ltd.				China Bond Fund (f)	1,880	29	0.01
Cantor Fitzgerald LP				5.750% due 21/05/2036	600	600	0.21			14,420	5.02
7.200% due 12/12/2028	358	372	0.13	NWD Finance BVI Ltd.				EXCHANGE-TRADED FUNDS			
Kraton Corp.				10.131% due 30/07/2026 (e)	400	387	0.14	PIMCO ETFs plc - PIMCO			
5.000% due 15/07/2027	1,000	1,004	0.35	12.179% due 30/07/2026 (e)	1,100	1,024	0.36	US Dollar Short			
Las Vegas Sands Corp.				NWD MTN Ltd.				Maturity UCITS ETF (f)	10,100	1,015	0.36
5.625% due 15/06/2028	400	405	0.14	4.125% due 18/07/2029	600	516	0.18	Total Investment Funds		\$ 15,435	5.38
6.000% due 15/08/2029	800	822	0.29	4.500% due 19/05/2030	600	500	0.17				
6.000% due 14/06/2030	600	617	0.21	8.625% due 08/02/2028	900	872	0.30				
RD Michigan Property Owner LLC											
7.500% due 30/03/2045	800	798	0.28								
SK Battery America, Inc.											
4.875% due 23/01/2027	500	501	0.17								
		6,458	2.25								

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 10-Year Bond September Futures	Short	09/2026	8	\$ (9)	0.00
Euro-Bobl September Futures	Short	09/2026	6	(3)	0.00
Euro-Bund 10-Year Bond September Futures	Short	09/2026	4	(6)	0.00
Japan Government 10-Year Bond September Futures	Short	09/2026	5	(9)	0.00
U.S. Treasury 2-Year Note September Futures	Long	09/2026	20	(2)	0.00
U.S. Treasury 5-Year Note September Futures	Short	09/2026	12	2	0.00
U.S. Treasury 10-Year Note September Futures	Long	09/2026	179	75	0.02
U.S. Treasury 10-Year Ultra September Futures	Long	09/2026	19	25	0.01
U.S. Treasury 30-Year Bond September Futures	Long	09/2026	24	33	0.01
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2026	38	129	0.04
				\$ 235	0.08
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 235	0.08

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia & New Zealand Banking Group Ltd.	(1.000)%	20/12/2029	\$ 900	\$ 13	0.00

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-45 5-Year Index	1.000%	20/06/2031	\$ 2,100	\$ 18	0.01

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	3.500%	18/03/2031	£ 2,050	\$ (57)	(0.02)
Receive ⁽⁴⁾	1-Day SGD-SIBCSORA Compounded-OIS	2.000	16/09/2036	SGD 2,110	(25)	(0.01)
Receive ⁽⁴⁾	3-Month CNY-CNREPOFIX	1.500	16/09/2031	CNY 10,590	(14)	0.00
Pay ⁽⁴⁾	3-Month KRW-KORIBOR	3.750	16/09/2027	KRW 4,384,340	3	0.00
Receive ⁽⁴⁾	3-Month MYR-KLIBOR	3.500	16/09/2031	MYR 14,750	2	0.00
Pay	6-Month AUD-BBR-BBSW	4.250	18/03/2036	AUD 2,500	(1)	0.00
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.500	16/09/2031	€ 1,400	(1)	0.00
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	100	0	0.00
					\$ (93)	(0.03)
Total Centrally Cleared Financial Derivative Instruments					\$ (62)	(0.02)

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

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

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

PURCHASED OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC USD versus KRW	KRW 1,400.000	09/07/2026	3,304	\$ 34	\$ 0	0.00
	Put - OTC USD versus KRW	1,400.000	13/07/2026	2,096	14	0	0.00
					\$ 48	\$ 0	0.00

WRITTEN OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Put - OTC USD versus KRW	KRW 1,350.000	09/07/2026	3,304	\$ (12)	\$ 0	0.00
	Put - OTC USD versus KRW	1,350.000	13/07/2026	2,096	(4)	0	0.00
					\$ (16)	\$ 0	0.00

(1) Notional Amount represents the number of contracts.

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

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BPS	South Korea Government International Bond	(1.000)%	20/12/2033	\$ 700	\$ (34)	\$ 4	\$ (30)	(0.01)
BRC	Honda Motor Co Ltd.	(1.000)	20/12/2029	¥ 200,000	(39)	15	(24)	(0.01)
CBK	Toyota Motor Corp.	(1.000)	20/12/2029	175,000	(50)	20	(30)	(0.01)
GST	Temasek Financial Ltd.	(1.000)	20/06/2035	\$ 1,400	(101)	13	(88)	(0.03)
	Toyota Motor Corp.	(1.000)	20/12/2034	¥ 203,900	(109)	45	(64)	(0.02)
JPM	Toyota Motor Corp.	(1.000)	20/12/2029	175,000	(51)	21	(30)	(0.01)
MYC	South Korea Government International Bond	(1.000)	20/12/2030	\$ 1,200	(43)	3	(40)	(0.01)
	South Korea Government International Bond	(1.000)	20/12/2034	1,000	(48)	2	(46)	(0.02)
	Temasek Financial Ltd.	(1.000)	20/12/2034	2,200	(153)	20	(133)	(0.05)
					\$ (628)	\$ 143	\$ (485)	(0.17)

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

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BPS	Philippines Government International Bond	1.000%	20/06/2031	\$ 900	\$ 2	\$ 13	\$ 15	0.01
DBL	Ping An Insurance Group Co. of China Ltd.	1.000	20/06/2028	1,100	(3)	4	1	0.00
GST	Alibaba Group Holding Ltd.	1.000	20/06/2029	1,000	5	7	12	0.00
	Philippines Government International Bond	1.000	20/06/2031	1,900	9	23	32	0.01
MYC	SoftBank Group Corp.	1.000	20/06/2027	¥ 113,200	(12)	8	(4)	0.00
					\$ 1	\$ 55	\$ 56	0.02

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

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

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 573	\$ 410	\$ 13	\$ 0	\$ 13	0.01
	07/2026	NZD 1,518	897	33	0	33	0.01
	07/2026	SGD 723	567	8	0	8	0.00
	07/2026	\$ 21	CAD 29	0	0	0	0.00
	07/2026	655	NZD 1,159	5	0	5	0.00
	08/2026	CAD 29	\$ 21	0	0	0	0.00
BOA	08/2026	NZD 1,159	655	0	(5)	(5)	0.00
	07/2026	¥ 2,070	13	0	0	0	0.00
	07/2026	\$ 63	KRW 95,442	0	(1)	(1)	0.00
	07/2026	442	NOK 4,285	0	(9)	(9)	0.00
	08/2026	HKD 141	\$ 18	0	0	0	0.00
	08/2026	ILS 358	120	0	0	0	0.00
BPS	09/2026	KZT 3,556	7	0	0	0	0.00
	09/2026	PHP 216,209	3,506	0	(7)	(7)	0.00
	09/2026	\$ 3,417	PHP 206,814	0	(57)	(57)	(0.02)
	07/2026	CNH 967	\$ 143	0	0	0	0.00
	07/2026	CNY 836	123	0	0	0	0.00
	07/2026	IDR 8,438,311	469	0	(1)	(1)	0.00
BRC	07/2026	ILS 593	201	2	0	2	0.00
	07/2026	INR 221,298	2,335	0	0	0	0.00
	07/2026	¥ 252,295	1,578	26	0	26	0.01
	07/2026	THB 1,668	50	0	0	0	0.00
	07/2026	\$ 1,743	£ 1,301	0	(17)	(17)	(0.01)
	07/2026	2,161	INR 205,091	3	0	3	0.00
CBK	07/2026	771	¥ 124,300	0	(6)	(6)	0.00
	07/2026	324	NZD 557	0	(7)	(7)	0.00
	07/2026	16	TWD 518	0	0	0	0.00
	09/2026	IDR 4,240,478	\$ 234	0	(1)	(1)	0.00
	09/2026	THB 221	7	0	0	0	0.00
	09/2026	\$ 733	IDR 12,990,375	1	(13)	(12)	0.00
CBK	09/2026	2,420	INR 230,476	0	(1)	(1)	0.00
	09/2026	60	THB 1,954	0	0	0	0.00
	12/2026	175	IDR 3,194,822	0	0	0	0.00
	07/2026	ILS 655	\$ 221	1	0	1	0.00
	07/2026	MYR 8,534	2,101	12	0	12	0.01
	07/2026	NZD 2,205	1,304	50	0	50	0.02
DUB	07/2026	TRY 762	16	0	0	0	0.00
	07/2026	\$ 724	TRY 34,477	4	0	4	0.00
	08/2026	SGD 571	\$ 443	0	0	0	0.00
	07/2026	CHF 64	80	1	0	1	0.00
	07/2026	ILS 661	227	6	0	6	0.00
	07/2026	\$ 360	NOK 3,420	0	(15)	(15)	(0.01)
FAR	07/2026	182	PLN 666	0	(5)	(5)	0.00
	07/2026	268	SEK 2,475	0	(12)	(12)	0.00
	08/2026	ILS 960	\$ 330	8	0	8	0.00
	08/2026	INR 89,797	958	13	0	13	0.01
	09/2026	COP 10,174,516	2,623	0	(279)	(279)	(0.10)
	09/2026	IDR 13,593,501	753	0	(1)	(1)	0.00
FAR	09/2026	KZT 13,026	26	0	(1)	(1)	0.00
	09/2026	THB 4,197	127	0	(1)	(1)	0.00
	09/2026	\$ 175	IDR 3,113,353	0	(2)	(2)	0.00
	10/2026	UZS 143,281	\$ 11	0	0	0	0.00
	12/2026	\$ 753	IDR 13,684,520	1	0	1	0.00
	07/2026	INR 13,236	\$ 140	0	0	0	0.00
FAR	07/2026	\$ 320	CNH 2,165	0	(1)	(1)	0.00
	07/2026	94	INR 9,022	2	0	2	0.00
	07/2026	333	NOK 3,092	0	(20)	(20)	(0.01)
	07/2026	182	PLN 675	0	(2)	(2)	0.00
	09/2026	107	IDR 1,945,792	1	0	1	0.00
	09/2026	140	INR 13,326	0	(1)	(1)	0.00
FAR	10/2026	UZS 2,713,948	\$ 213	0	(10)	(10)	0.00
	11/2026	6,747,299	516	0	(34)	(34)	(0.01)
	12/2026	8,898,281	685	0	(39)	(39)	(0.01)
	07/2026	CNH 962	142	0	0	0	0.00
	07/2026	€ 10	12	0	0	0	0.00
	07/2026	HKD 642	82	0	0	0	0.00
FAR	07/2026	SEK 1,473	152	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
GLM	07/2026	SGD 6,030	\$ 4,727	\$ 65	\$ 0	\$ 65	0.02
	07/2026	\$ 57	CNH 389	0	0	0	0.00
	07/2026	2,682	¥ 433,988	0	(12)	(12)	0.00
	07/2026	731	PLN 2,687	0	(17)	(17)	(0.01)
	08/2026	CNH 388	\$ 57	0	0	0	0.00
	08/2026	ILS 266	93	4	0	4	0.00
	08/2026	¥ 432,852	2,682	12	0	12	0.00
	08/2026	\$ 152	SEK 1,470	0	0	0	0.00
	09/2026	458	INR 43,880	3	0	3	0.00
	07/2026	INR 52,620	\$ 555	0	0	0	0.00
	07/2026	\$ 1,988	CAD 2,829	6	0	6	0.00
	07/2026	140	CNH 947	0	0	0	0.00
	08/2026	CAD 2,825	\$ 1,988	0	(6)	(6)	0.00
	08/2026	\$ 67	INR 6,456	1	0	1	0.00
	09/2026	THB 16,093	\$ 499	11	0	11	0.00
	09/2026	\$ 500	IDR 8,973,445	1	(3)	(2)	0.00
	09/2026	1,124	INR 107,694	6	0	6	0.00
	10/2026	13	MNT 48,263	0	0	0	0.00
	04/2027	16	60,164	0	0	0	0.00
	10/2027	16	60,494	0	0	0	0.00
	04/2028	47	185,417	0	0	0	0.00
	10/2028	43	175,822	0	0	0	0.00
	04/2029	40	167,219	0	0	0	0.00
	10/2029	37	158,615	0	0	0	0.00
	04/2030	34	150,012	0	0	0	0.00
	10/2030	31	141,503	0	0	0	0.00
IND	04/2031	28	131,936	0	0	0	0.00
	07/2026	HKD 168	\$ 22	0	0	0	0.00
JPM	07/2026	\$ 6,425	HKD 49,710	0	(83)	(83)	(0.03)
	08/2026	HKD 82	\$ 10	0	0	0	0.00
MBC	07/2026	AUD 2,480	1,768	50	0	50	0.02
	07/2026	ILS 1,738	582	0	(1)	(1)	0.00
	07/2026	NOK 13,605	1,374	0	0	0	0.00
	07/2026	\$ 812	INR 76,862	0	(1)	(1)	0.00
	07/2026	548	PLN 1,996	0	(17)	(17)	(0.01)
	07/2026	571	SGD 728	0	(8)	(8)	0.00
	08/2026	HKD 524	\$ 67	0	0	0	0.00
	08/2026	ILS 1,442	494	9	0	9	0.00
	08/2026	\$ 1,374	NOK 13,611	0	0	0	0.00
	09/2026	THB 8,494	\$ 263	6	0	6	0.00
	09/2026	\$ 1,712	INR 164,376	13	0	13	0.01
	09/2026	3,005	MXN 52,211	0	(36)	(36)	(0.01)
	10/2026	UZS 429,949	\$ 34	0	(1)	(1)	0.00
	12/2026	MXN 205	12	0	0	0	0.00
	06/2027	UZS 177,609	13	0	(1)	(1)	0.00
	07/2026	AUD 10	7	0	0	0	0.00
	07/2026	CHF 1,553	1,983	58	0	58	0.02
	07/2026	CNH 5,000	717	0	(21)	(21)	(0.01)
	07/2026	€ 43	50	1	0	1	0.00
	07/2026	HKD 3,865	494	1	0	1	0.00
	07/2026	INR 13,288	141	0	0	0	0.00
	07/2026	¥ 34,268	215	4	0	4	0.00
	07/2026	NOK 4,388	441	0	(2)	(2)	0.00
	07/2026	SEK 899	92	0	(1)	(1)	0.00
	07/2026	\$ 1,167	AUD 1,691	5	0	5	0.00
MYI	07/2026	217	INR 20,912	4	0	4	0.00
	07/2026	1,084	KRW 1,642,784	0	(23)	(23)	(0.01)
	07/2026	793	NOK 7,349	0	(50)	(50)	(0.02)
	08/2026	AUD 1,691	\$ 1,166	0	(5)	(5)	0.00
	08/2026	\$ 441	NOK 4,389	2	0	2	0.00
	08/2026	92	SEK 898	1	0	1	0.00
	09/2026	THB 4,230	\$ 127	0	(1)	(1)	0.00
	09/2026	\$ 469	INR 44,811	2	(1)	1	0.00
	07/2026	IDR 3,601,980	\$ 200	0	(1)	(1)	0.00
	07/2026	¥ 242,028	1,499	10	0	10	0.00
	07/2026	SGD 52	40	0	0	0	0.00
	07/2026	\$ 219	INR 21,107	3	0	3	0.00
	09/2026	107	IDR 1,900,773	0	(1)	(1)	0.00
SCX	07/2026	CNY 1,958	\$ 287	0	(1)	(1)	0.00
	07/2026	£ 1,241	1,643	0	(5)	(5)	0.00
	07/2026	\$ 289	INR 27,676	3	0	3	0.00
	08/2026	HKD 519	\$ 66	0	0	0	0.00
	08/2026	\$ 1,643	£ 1,241	5	0	5	0.00
	08/2026	167	INR 16,035	1	0	1	0.00
	09/2026	KZT 1,214	\$ 2	0	0	0	0.00
	09/2026	THB 5,833	181	4	0	4	0.00
	09/2026	\$ 272	IDR 4,888,808	1	(2)	(1)	0.00
	07/2026	CNH 1,571	\$ 232	1	0	1	0.00
	07/2026	€ 4,656	5,432	109	0	109	0.04
	07/2026	£ 57	75	0	0	0	0.00
	07/2026	¥ 27,682	174	4	0	4	0.00
	07/2026	\$ 947	AUD 1,372	4	0	4	0.00
SOG							

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SSB	07/2026	\$ 5,345	€ 4,699	\$ 27	\$ 0	\$ 27	0.01
	07/2026	4,660	SGD 6,034	6	0	6	0.00
	08/2026	AUD 1,372	\$ 946	0	(4)	(4)	0.00
	08/2026	€ 4,699	5,353	0	(27)	(27)	(0.01)
	08/2026	SGD 6,021	4,660	0	(6)	(6)	0.00
	08/2026	\$ 75	£ 57	0	0	0	0.00
	07/2026	CAD 2,908	\$ 2,109	59	0	59	0.02
	07/2026	HKD 49,542	6,406	86	0	86	0.03
	07/2026	IDR 6,916,845	390	5	0	5	0.00
	07/2026	\$ 18	CAD 26	0	0	0	0.00
UAG	08/2026	CAD 26	\$ 18	0	0	0	0.00
	07/2026	HKD 108	14	0	0	0	0.00
WST	07/2026	\$ 185	PLN 677	0	(5)	(5)	0.00
	07/2026	2,001	CHF 1,615	2	0	2	0.00
	08/2026	CHF 1,610	\$ 2,001	0	(2)	(2)	0.00
				\$ 785	\$ (892)	\$ (107)	(0.04)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2026	€ 12	\$ 14	\$ 0	\$ 0	\$ 0	0.00
	07/2026	\$ 2,395	€ 2,057	0	(44)	(44)	(0.02)
CBK	07/2026	€ 20	\$ 23	0	0	0	0.00
	07/2026	1,877	2,140	0	(5)	(5)	0.00
MBC	08/2026	\$ 2,143	€ 1,877	5	0	5	0.00
	07/2026	€ 2,103	\$ 2,391	1	(15)	(14)	0.00
SCX	07/2026	\$ 14	€ 12	0	0	0	0.00
	08/2026	2,276	2,001	15	0	15	0.01
SOG	07/2026	2,216	1,905	0	(38)	(38)	(0.01)
	07/2026	€ 2,001	\$ 2,276	0	(12)	(12)	0.00
SSB	07/2026	\$ 2,364	€ 2,027	0	(47)	(47)	(0.02)
	08/2026	2,279	2,001	12	0	12	0.00
	07/2026	14	12	0	0	0	0.00
	08/2026	€ 12	\$ 14	0	0	0	0.00
				\$ 33	\$ (161)	\$ (128)	(0.04)

As at 30 June 2026, the Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2026	£ 104	\$ 137	\$ 0	\$ (1)	\$ (1)	0.00
	07/2026	\$ 170	£ 127	0	(2)	(2)	0.00
	08/2026	137	104	1	0	1	0.00
CBK	07/2026	£ 1	\$ 1	0	0	0	0.00
	07/2026	\$ 169	£ 126	0	(2)	(2)	0.00
MBC	07/2026	3	2	0	0	0	0.00
	07/2026	£ 25	\$ 34	0	0	0	0.00
NSL	08/2026	\$ 34	£ 25	0	0	0	0.00
	07/2026	£ 121	\$ 160	0	0	0	0.00
SCX	07/2026	\$ 158	£ 118	0	(1)	(1)	0.00
	08/2026	160	121	0	0	0	0.00
SOG	07/2026	£ 120	\$ 159	0	(1)	(1)	0.00
	08/2026	\$ 159	£ 120	1	0	1	0.00
SSB	07/2026	£ 1	\$ 2	0	0	0	0.00
	08/2026	\$ 2	£ 1	0	0	0	0.00
				\$ 2	\$ (7)	\$ (5)	0.00

As at 30 June 2026, the Institutional SGD (Hedged) Income and E Class SGD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 31,400	SGD 40,041	\$ 0	\$ (444)	\$ (444)	(0.15)
	08/2026	27,227	35,184	38	0	38	0.01
BOA	07/2026	SGD 18,379	\$ 14,200	0	(9)	(9)	0.00
	07/2026	\$ 27,970	SGD 35,725	0	(351)	(351)	(0.12)
BRC	08/2026	14,200	18,337	9	0	9	0.00
	07/2026	SGD 168	\$ 130	1	0	1	0.00
	07/2026	\$ 372	SGD 479	0	(2)	(2)	0.00
	08/2026	SGD 541	\$ 419	0	0	0	0.00
FAR	07/2026	22,326	17,215	0	(46)	(46)	(0.02)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MBC	07/2026	\$ 32,043	SGD 40,880	\$ 0	\$ (439)	\$ (439)	(0.15)
	08/2026	17,215	22,275	47	0	47	0.02
	07/2026	SGD 167	\$ 130	1	0	1	0.00
	07/2026	\$ 38	SGD 49	0	0	0	0.00
MYI	07/2026	112	145	0	0	0	0.00
NSL	07/2026	SGD 4,444	\$ 3,432	0	(4)	(4)	0.00
	08/2026	\$ 3,432	SGD 4,434	3	0	3	0.00
RBC	07/2026	36	47	0	0	0	0.00
SOG	07/2026	SGD 43,265	\$ 33,409	0	(40)	(40)	(0.01)
	07/2026	\$ 5,090	SGD 6,491	0	(71)	(71)	(0.03)
	08/2026	33,409	43,168	43	0	43	0.01
UAG	07/2026	115	149	0	0	0	0.00
	08/2026	24	31	0	0	0	0.00
				\$ 142	\$ (1,406)	\$ (1,264)	(0.44)
Total OTC Financial Derivative Instruments						\$ (1,933)	(0.67)
Total Investments						\$ 279,058	97.21
Other Current Assets & Liabilities						\$ 8,015	2.79
Net Assets						\$ 287,073	100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) When-issued security.
- (b) Payment in-kind security.
- (c) Security did not produce income within the last twelve months.
- (d) Zero coupon security.
- (e) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (f) Affiliated to the Fund.
- (g) Contingent convertible security.
- (h) Restricted Securities (31 December 2025: 0.15%):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Development Bank of Mongolia LLC	8.500%	03/07/2028	14/10/2025 - 22/01/2026	\$ 613	\$ 623	0.22
Flourish Century	6.600	04/02/2049	03/02/2026	0	0	0.00
				\$ 613	\$ 623	0.22

Securities with an aggregate fair value of \$Nil (31 December 2025: \$1,212) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$1,406 (31 December 2025: \$1,565) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$1,590 (31 December 2025: \$430) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 20	\$ 263,041	\$ 2,322	\$ 265,383
Investment Funds	15,435	0	0	15,435
Financial Derivative Instruments ⁽³⁾	(28)	(1,732)	0	(1,760)
Totals	\$ 15,427	\$ 261,309	\$ 2,322	\$ 279,058

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 247,806	\$ 2,950	\$ 250,756
Investment Funds	27,821	0	0	27,821
Financial Derivative Instruments ⁽³⁾	13	248	0	261
Totals	\$ 27,834	\$ 248,054	\$ 2,950	\$ 278,838

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

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

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

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

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (352)	\$ 280	\$ (72)	\$ 1	\$ 0	\$ 1
BOA	(425)	300	(125)	22	0	22
BPS	(75)	10	(65)	(52)	0	(52)
BRC	42	0	42	44	0	44
CBK	(317)	300	(17)	(19)	20	1
DBL	1	0	1	N/A	N/A	N/A
DUB	(104)	0	(104)	(78)	0	(78)
FAR	(385)	310	(75)	49	0	49
GLM	16	0	16	4	0	4
GST	(108)	110	2	(102)	150	48
IND	(83)	0	(83)	(6)	0	(6)
JPM	(17)	0	(17)	(36)	0	(36)
MBC	(24)	0	(24)	116	0	116
MYC	(223)	260	37	(239)	260	21
MYI	9	20	29	206	(280)	(74)
NSL	1	0	1	16	0	16
RBC	N/A	N/A	N/A	3	0	3
SCX	(33)	0	(33)	14	0	14
SOG	(1)	0	(1)	238	(290)	(52)
SSB	150	0	150	16	0	16
UAG	(5)	0	(5)	5	0	5
WST	N/A	N/A	N/A	(9)	0	(9)

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

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	71.77	74.94
Transferable securities dealt in on another regulated market*	18.37	11.01
Other transferable securities	0.87	0.74
Investment funds	5.29	9.62
Financial derivative instruments dealt in on a regulated market	0.09	0.01
Centrally cleared financial derivative instruments	0.01	0.05
OTC financial derivative instruments	0.35	0.46
Other assets	3.25	3.17
Total Assets	100.00	100.00

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Australia	2.86	1.69
Bermuda	0.07	0.53
Canada	0.14	0.37
Cayman Islands	12.86	10.78
Chile	N/A	0.23
China	0.97	0.72
Colombia	2.10	0.90
Costa Rica	0.11	N/A
France	N/A	0.24
Hong Kong	4.25	5.04
India	11.87	8.69
Indonesia	5.73	8.26
Isle of Man	0.50	N/A
Japan	2.82	2.93
Jersey, Channel Islands	0.42	N/A
Kazakhstan	0.09	0.08
Luxembourg	1.06	1.42
Malaysia	3.29	2.40
Mauritius	1.07	0.85
Mexico	0.43	0.68
Mongolia	1.87	1.18
Netherlands	1.94	1.51
New Zealand	N/A	0.46
Nigeria	0.24	N/A
Pakistan	2.14	2.07

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Philippines	3.52	7.34
Singapore	5.18	4.24
South Africa	0.21	0.20
South Korea	3.87	4.44
Spain	0.26	0.34
Sri Lanka	2.86	2.79
Thailand	2.86	2.44
Turkey	0.28	0.47
United Arab Emirates	0.17	N/A
United Kingdom	6.63	8.42
United States	5.02	2.85
Vietnam	0.56	0.57
Virgin Islands (British)	3.55	2.04
Short-Term Instruments	0.64	0.92
Investment Funds	5.38	9.77
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.08	(0.02)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	0.00	0.01
Credit Default Swaps on Credit Indices — Sell Protection	0.01	0.00
Interest Rate Swaps	(0.03)	0.03
OTC Financial Derivative Instruments		
Purchased Options		
Credit Default Swaptions on Credit Indices	N/A	0.03
Foreign Currency Options	0.00	0.02
Written Options		
Credit Default Swaptions on Credit Indices	N/A	(0.01)
Foreign Currency Options	0.00	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	(0.17)	(0.22)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.02	0.02
Forward Foreign Currency Contracts	(0.04)	(0.02)
Hedged Forward Foreign Currency Contracts	(0.48)	0.26
Other Current Assets & Liabilities	2.79	2.05
Net Assets	100.00	100.00

Schedule of Investments PIMCO Balanced Income and Growth Fund

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES				5.936% due 30/05/2035	\$ 9,420	\$ 9,669	0.06	Goldman Sachs Group, Inc.			
LOAN PARTICIPATIONS AND ASSIGNMENTS				6.293% due 14/01/2036	8,100	8,466	0.05	4.148% due 21/01/2029	\$ 6,500	\$ 6,445	0.04
				7.003% due 19/10/2034	2,000	2,179	0.01	Goodman Australia Finance Pty. Ltd.			
				CaixaBank S.A.				3.875% due 29/04/2033	€ 31,800	36,399	0.22
				5.673% due 15/03/2030	200	205	0.00	HLD Europe S.C.A.			
				6.037% due 15/06/2035	200	209	0.00	4.125% due 02/04/2030	300	346	0.00
				CI Financial Corp.				HSBC Holdings PLC			
				4.625% due 12/12/2031	€ 3,880	4,497	0.03	4.041% due 13/03/2028	\$ 1,000	996	0.01
				Citadel Finance LLC				6.254% due 09/03/2034	1,100	1,166	0.01
				4.750% due 14/02/2029	\$ 1,400	1,378	0.01	IHG Finance LLC			
				5.150% due 14/02/2031	700	684	0.01	4.375% due 28/11/2029	€ 1,400	1,652	0.01
				Citadel Securities Global Holdings LLC				ING Groep NV			
				5.125% due 27/01/2032	1,700	1,680	0.01	5.550% due 19/03/2035	\$ 300	306	0.00
				5.750% due 27/03/2036	2,600	2,582	0.02	Intesa Sanpaolo SpA			
				Commerzbank AG				4.950% due 01/06/2042	2,700	2,358	0.02
				3.625% due 14/01/2032	€ 100	115	0.00	5.000% due 29/06/2030	3,500	3,505	0.02
				Cousins Properties LP				Jackson National Life Global Funding			
				5.375% due 15/02/2032	\$ 100	101	0.00	4.603% due 14/01/2028	300	300	0.00
				Credicorp Capital Sociedad Titulizadora S.A.				4.900% due 13/01/2027	300	301	0.00
				10.100% due 15/12/2043	PEN 492	159	0.00	JPMorgan Chase & Co.			
				Credit Agricole Assurances S.A.				2.522% due 22/04/2031	1,200	1,106	0.01
				6.250% due				4.457% due 13/11/2031	€ 25,900	30,951	0.19
				17/06/2035 (h)(j)	€ 900	1,071	0.01	4.490% due 22/10/2028	\$ 1,200	1,205	0.01
				Credit Agricole Opportunities Partners				Kaisa Group Holdings Ltd.			
				6.520% due 20/03/2028 (l)	\$ 1,000	999	0.01	5.000% due 30/11/2027	14	1	0.00
				6.740% due 20/03/2030 (l)	1,000	996	0.01	Kaisa Group Holdings Ltd. (6.250% Cash or 5.250% PIK)			
				Credit Agricole S.A.				6.250% due 28/12/2028 (c)	112	3	0.00
				5.862% due 09/01/2036	1,200	1,236	0.01	Kaisa Group Holdings Ltd. (6.500% Cash or 5.500% PIK)			
				6.500% due				6.500% due 28/12/2029 (c)	188	4	0.00
				23/09/2029 (h)(j)	€ 600	726	0.01	Kaisa Group Holdings Ltd. (6.750% Cash or 5.750% PIK)			
				7.250% due				6.750% due 28/12/2030 (c)	227	4	0.00
				23/09/2028 (h)(j)	1,800	2,186	0.01	Kaisa Group Holdings Ltd. (7.000% Cash or 6.000% PIK)			
				Crown Castle, Inc.				7.000% due 28/12/2031 (c)	342	6	0.00
				2.900% due 15/03/2027	\$ 700	693	0.01	Kaisa Group Holdings Ltd. (7.250% Cash or 6.250% PIK)			
				DaVinciRe Holdings Ltd.				7.250% due 28/12/2032 (c)	322	6	0.00
				5.950% due 15/04/2035	800	822	0.01	Kaisa Group Holdings Ltd. (7.721% Cash or 6.721% PIK)			
				Deutsche Bank AG				7.721% due 28/12/2028 (c)	77	1	0.00
				1.750% due 19/11/2030	€ 1,900	2,057	0.01	Lincoln Financial Global Funding			
				Equitable Financial Life Global Funding				5.300% due 13/01/2030	100	101	0.00
				4.875% due 19/11/2027	\$ 1,500	1,505	0.01	Lloyds Banking Group PLC			
				Erste Group Bank AG				3.750% due 18/03/2028	1,100	1,094	0.01
				7.000% due				3.875% due 14/05/2032	€ 1,700	1,985	0.01
				15/04/2031 (h)(j)	€ 1,600	1,989	0.01	4.241% due 10/02/2030	\$ 8,800	8,689	0.05
				8.500% due				4.692% due 26/11/2028	200	201	0.00
				15/10/2028 (h)(j)	1,800	2,247	0.02	5.087% due 26/11/2028	200	201	0.00
				Extra Space Storage LP				5.590% due 26/11/2035	200	204	0.00
				5.500% due 01/07/2030	\$ 1,600	1,638	0.01	LPL Holdings, Inc.			
				F&G Global Funding				5.200% due 15/03/2030	2,000	2,014	0.01
				5.875% due 16/01/2030	1,600	1,619	0.01	Lseg U.S. Fin Corp.			
				First Abu Dhabi Bank PJSC				4.250% due 23/03/2029	2,200	2,175	0.01
				4.789% due 03/06/2031	28,000	28,012	0.17	Marex Group PLC			
				Ford Motor Credit Co. LLC				5.680% due 21/04/2031	4,800	4,804	0.03
				2.900% due 10/02/2029	16,200	15,250	0.09	Mizuho Financial Group, Inc.			
				4.970% due 06/04/2029	12,900	12,771	0.08	5.382% due 10/07/2030	300	305	0.00
				5.113% due 03/05/2029	8,660	8,602	0.05	5.594% due 10/07/2035	300	308	0.00
				5.667% due 20/03/2028	4,800	4,861	0.03	Morgan Stanley			
				5.800% due 05/03/2027	200	201	0.00	3.485% due 11/06/2030	€ 4,600	5,289	0.03
				5.918% due 20/03/2028	1,700	1,722	0.01	3.790% due 21/03/2030	8,100	9,394	0.06
				GA Global Funding Trust				4.493% due 16/01/2032	\$ 12,240	12,005	0.07
				5.200% due 09/12/2031	1,300	1,285	0.01	5.148% due 25/01/2034	€ 1,500	1,866	0.01
				5.400% due 13/01/2030	200	201	0.00	Morgan Stanley Private Bank N.A.			
				5.900% due 13/01/2035	200	202	0.00	4.213% due 08/02/2030	\$ 8,700	8,588	0.05
				Gaci First Investment Co.				Nationwide Building Society			
				5.250% due 29/01/2030	3,900	3,937	0.03	2.972% due 16/02/2028	2,100	2,079	0.01
				GAIF Bond Issuer Pty. Ltd.				NatWest Group PLC			
				5.617% due 30/06/2032	AUD 46,400	32,286	0.20	5.583% due 01/03/2028	200	201	0.00
				Galderma Finance Europe BV				6.016% due 02/03/2034	1,900	1,997	0.01
				3.500% due 20/03/2030	€ 300	345	0.00	NatWest Markets PLC			
				GATX Corp.				4.587% due 21/03/2028	2,000	2,013	0.01
				5.400% due 15/03/2027	\$ 100	101	0.00	4.654% due 27/03/2029	2,600	2,597	0.02
				General Motors Financial Co., Inc.				Nissan Motor Acceptance Co. LLC			
				2.350% due 26/02/2027	300	296	0.00	6.125% due 30/09/2030	5,200	5,116	0.03
				GLP Capital LP				Nomura Holdings, Inc.			
				5.625% due 01/03/2036	3,600	3,530	0.02	4.886% due 02/07/2027	200	202	0.00
				Goldman Sachs Bank USA				5.594% due 02/07/2027	200	202	0.00
				4.656% due 03/06/2029	12,000	12,009	0.07	5.783% due 03/07/2034	200	206	0.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Nykredit Realkredit A/S 3.625% due 24/07/2030	€ 1,600	\$ 1,843	0.01	American Airlines, Inc. 5.750% due 20/04/2029	\$ 300	\$ 301	0.00	MPH Acquisition Holdings LLC (6.500% Cash and 5.000% PIK)			
Panama Infrastructure Receivable Purchaser PLC 0.000% due 05/04/2032 (e)	\$ 1,700	1,385	0.01	Bacardi-Martini BV 5.550% due 01/02/2030	800	815	0.01	11.500% due 31/12/2030 (c)	\$ 202	\$ 200	0.00
Paychex, Inc. 5.350% due 15/04/2032	100	101	0.00	6.000% due 01/02/2035	800	820	0.01	MPLX LP 4.125% due 01/03/2027	100	100	0.00
QNB Finance Ltd. 4.538% due 19/09/2027	18,900	18,895	0.12	Bayer U.S. Finance LLC 4.375% due 15/12/2028	2,300	2,276	0.01	NetApp, Inc. 5.500% due 17/03/2032	100	102	0.00
4.679% due 27/04/2029	9,600	9,648	0.06	6.500% due 21/11/2033	1,000	1,074	0.01	5.700% due 17/03/2035	200	205	0.00
Realty Income Corp. 3.375% due 20/06/2031	€ 2,100	2,383	0.02	Beignet Investor LLC 6.581% due 30/05/2049	78,910	80,539	0.49	Nissan Motor Co. Ltd. 4.345% due 17/09/2027	2,950	2,904	0.02
Sagax AB 3.375% due 26/01/2031	5,100	5,748	0.04	Burberry Group PLC 5.750% due 20/06/2030	£ 2,200	2,949	0.02	6.375% due 17/07/2033	€ 2,550	2,981	0.02
Sammons Financial Group Global Funding 5.050% due 10/01/2028	\$ 1,500	1,504	0.01	Carvana Co. 9.000% due 01/06/2030	\$ 1,128	1,167	0.01	7.500% due 17/07/2030	\$ 2,150	2,218	0.01
Sammons Financial Group, Inc. 6.875% due 15/04/2034	300	321	0.00	Centene Corp. 2.450% due 15/07/2028	2,540	2,415	0.02	Norsk Hydro ASA 3.625% due 23/01/2032	€ 1,600	1,842	0.01
Santander UK Group Holdings PLC 5.694% due 15/04/2031	3,470	3,561	0.02	2.500% due 01/03/2031	100	87	0.00	NTT Finance Corp. 2.906% due 16/03/2029	200	227	0.00
Selective Insurance Group, Inc. 5.900% due 15/04/2035	2,000	2,077	0.01	3.000% due 15/10/2030	1,600	1,449	0.01	4.741% due 31/03/2028 (b)	\$ 1,500	1,501	0.01
Sirius Real Estate Ltd. 1.750% due 24/11/2028	€ 500	552	0.00	3.375% due 15/02/2030	2,500	2,331	0.02	4.828% due 01/11/2029 (b)	1,400	1,399	0.01
Societe Generale S.A. 4.857% due 07/07/2029 (b)	\$ 8,000	7,999	0.05	4.250% due 15/12/2027	200	199	0.00	5.012% due 01/11/2031 (b)	1,200	1,199	0.01
6.691% due 10/01/2034	3,590	3,844	0.02	4.625% due 15/12/2029	300	291	0.00	5.259% due 01/11/2033 (b)	3,100	3,091	0.02
SRC Sukuk Ltd. 5.000% due 27/02/2028	2,000	2,007	0.01	CGI, Inc. 4.950% due 14/03/2030	400	399	0.00	5.483% due 01/11/2036 (b)	1,900	1,894	0.01
Standard Chartered PLC 6.750% due 08/02/2028	200	203	0.00	Choice Hotels International, Inc. 5.850% due 01/08/2034	100	102	0.00	ORLEN S.A. 6.000% due 30/01/2035	10,200	10,569	0.07
Stellantis Finance U.S., Inc. 5.350% due 17/03/2028	400	401	0.00	Claritex Corp. (6.000% Cash and 0.750% PIK)				Pennsylvania-American Water Co. 7.800% due 01/09/2026	100	101	0.00
5.750% due 18/03/2030	600	600	0.00	6.750% due 31/03/2031 (c)	1,091	644	0.00	QatarEnergy 4.625% due 23/06/2029	16,000	15,902	0.10
6.450% due 18/03/2035	400	393	0.00	Cox Communications, Inc. 3.350% due 15/09/2026	100	100	0.00	RD Michigan Property Owner LLC 7.500% due 30/03/2045	71,616	71,419	0.44
Stellantis Financial Services U.S. Corp. 5.400% due 15/06/2029	4,300	4,285	0.03	Deutsche Telekom International Finance BV 3.600% due 19/01/2027	200	199	0.00	Rogers Communications, Inc. 3.200% due 15/03/2027	400	396	0.00
Suci Second Investment Co. 4.375% due 10/09/2027	300	299	0.00	DISH DBS Corp. 5.250% due 01/12/2026	11,490	11,374	0.07	Smith & Nephew PLC 5.150% due 20/03/2027	100	100	0.00
Sumisho Air Lease Corp. 2.200% due 15/01/2027	100	99	0.00	Elevance Health, Inc. 4.750% due 15/02/2030	100	100	0.00	Spirit Airlines Pass-Through Trust 4.100% due 01/10/2029	1,260	1,223	0.01
Synchrony Financial 4.947% due 25/02/2032	2,900	2,828	0.02	Energy Transfer LP 3.750% due 15/05/2030	2,100	2,023	0.01	Synopsys, Inc. 4.550% due 01/04/2027	300	301	0.00
5.450% due 06/03/2031	300	300	0.00	4.400% due 15/03/2027	100	100	0.00	4.650% due 01/04/2028	100	100	0.00
Toronto-Dominion Bank 4.361% due 23/04/2029	12,700	12,635	0.08	5.200% due 01/04/2030	1,400	1,421	0.01	4.850% due 01/04/2030	200	200	0.00
UBS AG 4.678% due 29/11/2030	11,600	11,582	0.07	Fiserv, Inc. 3.200% due 01/07/2026	100	100	0.00	5.000% due 01/04/2032	300	301	0.00
UBS Group AG 4.125% due 09/06/2033	€ 1,700	2,003	0.01	Flora Food Management BV 7.500% due 31/10/2030	€ 2,900	3,309	0.02	5.150% due 01/04/2035	200	199	0.00
4.214% due 10/04/2030	\$ 13,700	13,476	0.08	Green Palm Bidco SARL 5.957% due 30/06/2041	\$ 3,300	3,337	0.02	Telefonica Emisiones S.A. 4.103% due 08/03/2027	800	797	0.01
7.125% due 10/08/2034 (h)(j)	1,200	1,211	0.01	6.462% due 30/06/2046	4,200	4,257	0.03	Thames Water Super Senior Issuer PLC 9.750% due 10/10/2027	£ 385	542	0.00
UniCredit SpA 5.459% due 30/06/2035	1,400	1,408	0.01	GSG Bidco Ltd. 5.375% due 15/06/2036	€ 6,400	7,263	0.05	United Airlines, Inc. 4.625% due 15/04/2029	\$ 700	691	0.00
VICI Properties LP 3.875% due 15/02/2029	800	777	0.01	Haleon U.S. Capital LLC 3.375% due 24/03/2027	\$ 500	496	0.00	Var Energi ASA 3.875% due 12/03/2031	€ 2,100	2,420	0.02
4.250% due 01/12/2026	100	100	0.00	Harbour Energy PLC 6.327% due 01/04/2035	300	306	0.00	Venture Global Calcasieu Pass LLC 3.875% due 15/08/2029	\$ 2,800	2,672	0.02
4.625% due 01/12/2029	800	785	0.01	HCA, Inc. 5.250% due 01/03/2030	3,300	3,347	0.02	Venture Global LNG, Inc. 7.000% due 15/01/2030	500	510	0.00
5.625% due 01/04/2035	1,800	1,802	0.01	Hyundai Capital America 4.552% due 07/01/2028	200	201	0.00	9.500% due 01/02/2029	1,200	1,292	0.01
5.750% due 01/04/2034	100	102	0.00	Imperial Brands Finance PLC 3.875% due 02/08/2033	€ 3,400	3,855	0.02	VeriSign, Inc. 5.250% due 01/06/2032	2,100	2,113	0.01
6.125% due 01/04/2054	100	98	0.00	3.875% due 12/02/2034	200	225	0.00	Verisk Analytics, Inc. 5.250% due 15/03/2035	2,100	2,089	0.01
Wells Fargo & Co. 1.741% due 04/05/2030	€ 1,800	1,978	0.01	Informa PLC 3.000% due 23/10/2027	600	687	0.00	Viper Energy Partners LLC 4.900% due 01/08/2030	100	100	0.00
3.526% due 24/03/2028	\$ 1,900	1,886	0.01	3.250% due 23/10/2030	600	682	0.00	Volkswagen Group of America Finance LLC 5.050% due 27/03/2028	1,500	1,507	0.01
Yango Justice International Ltd. 7.500% due 15/04/2024 ^	1,300	3	0.00	Keurig Dr Pepper, Inc. 5.100% due 15/03/2027	\$ 400	401	0.00	Windstream Services LLC 8.250% due 01/10/2031	3,100	3,271	0.02
		539,823	3.31	LG Energy Solution Ltd. 5.250% due 02/04/2028	300	302	0.00			294,438	1.80
INDUSTRIALS				Marriott International, Inc. 5.100% due 15/04/2032	900	910	0.01	UTILITIES			
Abertis France S.A.S. 3.375% due 21/04/2029	€ 1,500	1,719	0.01	Mars, Inc. 4.600% due 01/03/2028	900	902	0.01	Ameren Corp. 1.950% due 15/03/2027	100	98	0.00
Altice France S.A. 6.500% due 15/04/2032	\$ 800	773	0.01	4.800% due 01/03/2030	400	401	0.00	Anglian Water Services Financing PLC 4.250% due 23/06/2036	€ 3,000	3,434	0.02
6.875% due 15/10/2030	8,629	8,380	0.05	5.000% due 01/03/2032	300	302	0.00	5.875% due 20/06/2031	£ 5,700	7,695	0.05
American Airlines Pass-Through Trust 3.575% due 15/07/2029	329	325	0.00	MPH Acquisition Holdings LLC 5.750% due 31/12/2030	125	105	0.00	Chile Electricity Lux MPC SARL 5.580% due 20/10/2035	\$ 587	596	0.00
								5.672% due 20/10/2035	291	298	0.00

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

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Dominion Energy, Inc.				Uniform Mortgage-Backed Security, TBA				Citigroup Commercial Mortgage Trust			
5.000% due 15/06/2030	\$ 2,100	\$ 2,124	0.01	3.000% due 01/08/2056	\$ 15,600	\$ 13,596	0.08	4.242% due 10/11/2051	\$ 3,767	\$ 3,754	0.02
Edison International				3.500% due 01/08/2056	29,400	26,656	0.16	Countrywide Alternative Loan Resecuritization Trust			
5.000% due 05/05/2028	3,300	3,305	0.02	4.000% due 01/08/2056	50,000	46,703	0.29	3.557% due 25/08/2037	549	224	0.00
6.250% due 15/03/2030	8,700	8,943	0.06	4.500% due 01/07/2056 - 01/09/2056	204,280	195,530	1.20	Countrywide Alternative Loan Trust			
Evergy Kansas Central, Inc.				5.000% due 01/07/2056 - 01/09/2056	559,475	549,088	3.37	4.043% due 25/06/2037	2,570	2,388	0.02
4.700% due 13/03/2028	100	100	0.00	5.500% due 01/07/2056 - 01/09/2056	370,475	371,199	2.28	4.063% due 25/07/2035	675	501	0.00
NorthWestern Corp.				6.000% due 01/07/2056 - 01/09/2056	253,100	257,875	1.58	4.083% due 25/09/2047	136	129	0.00
5.073% due 21/03/2030	300	303	0.00	6.500% due 01/07/2056 - 01/08/2056	228,153	235,804	1.45	4.463% due 25/12/2035	1,057	1,020	0.01
ONEOK, Inc.								4.744% due 25/02/2036	436	406	0.00
5.200% due 15/07/2048	1,600	1,419	0.01					6.000% due 25/04/2037	569	480	0.00
5.650% due 01/09/2034	2,300	2,345	0.02					6.000% due 25/06/2037	2,323	1,027	0.00
Pacific Gas & Electric Co.								6.250% due 25/10/2036	4,003	1,830	0.00
2.500% due 01/02/2031	3,730	3,348	0.02			2,546,858	15.62	Countrywide Home Loan Mortgage Pass-Through Trust			
3.300% due 15/03/2027	400	397	0.00	U.S. TREASURY OBLIGATIONS				4.177% due 20/02/2036	327	311	0.00
5.000% due 04/06/2028	200	201	0.00	U.S. Treasury Bonds				4.383% due 25/04/2035	76	72	0.00
5.200% due 01/05/2036	11,300	10,980	0.07	1.375% due 15/11/2040	5,700	3,687	0.02	4.654% due 20/03/2036	312	299	0.00
5.700% due 01/03/2035	3,400	3,437	0.02	4.000% due 15/11/2042	3,040	2,744	0.02	Credit Suisse First Boston Mortgage Securities Corp.			
5.900% due 15/06/2032	5,700	5,897	0.04	4.000% due 15/11/2052	2,290	1,960	0.01	7.000% due 25/12/2035	1,420	180	0.00
6.000% due 15/08/2035	500	516	0.00	4.250% due 15/08/2054	1,000	893	0.01	Credit Suisse Mortgage Capital Certificates			
6.100% due 15/01/2029	7,500	7,724	0.05	4.500% due 15/11/2054	5,600	5,214	0.03	4.674% due 25/06/2050	476	428	0.00
Public Service Enterprise Group, Inc.				4.625% due 15/11/2045	18,707	17,971	0.11	5.155% due 26/06/2036	1,029	864	0.01
4.900% due 15/03/2030	100	101	0.00	4.750% due 15/02/2056	66,076	64,202	0.39	CSAIL Commercial Mortgage Trust			
Severn Trent Utilities Finance PLC				4.875% due 15/08/2045	922	915	0.01	4.142% due 15/08/2051	12,375	12,350	0.08
3.875% due 04/08/2035	€ 200	228	0.00	U.S. Treasury Inflation Protected Securities (g)				DBGS Mortgage Trust			
SW Finance PLC				0.625% due 15/02/2043	1,882	1,374	0.01	4.358% due 15/10/2051	97	96	0.00
5.750% due 19/11/2030	£ 3,300	4,273	0.03	0.750% due 15/02/2045	16,287	11,576	0.07	Deutsche ALT-B Securities Mortgage Loan Trust			
6.125% due 19/11/2033	10,100	12,867	0.08	0.875% due 15/02/2047	1,655	1,164	0.01	5.734% due 25/06/2036	2,053	1,883	0.01
Vistra Operations Co. LLC				1.000% due 15/02/2048	16,606	11,825	0.07	Dilosk RMBS DAC			
4.700% due 31/01/2031	\$ 5,370	5,270	0.03	1.000% due 15/02/2049	12,304	8,646	0.05	2.733% due 25/10/2064	€ 18,000	20,555	0.13
Xcel Energy, Inc.				1.125% due 15/01/2033	16,206	15,334	0.09	2.845% due 25/01/2063	1,181	1,350	0.01
1.750% due 15/03/2027	400	393	0.00	1.375% due 15/07/2033	38,038	36,499	0.22	3.080% due 24/09/2060	8,009	9,163	0.06
4.750% due 21/03/2028	100	100	0.00	1.625% due 15/04/2030	19,871	19,635	0.12	Dutch Property Finance BV			
		86,392	0.53	1.875% due 15/07/2034	82,228	81,068	0.50	3.063% due 28/04/2064	1,167	1,338	0.01
Total Corporate Bonds & Notes		920,653	5.64	1.875% due 15/07/2035	209,494	204,914	1.26	Edenbrook Mortgage Funding PLC			
CONVERTIBLE BONDS & NOTES				2.125% due 15/02/2054	3,037	2,655	0.02	5.096% due 22/03/2057	£ 1,488	1,988	0.01
Kaisa Group Holdings Ltd.				U.S. Treasury Notes				Eurosail PLC			
0.000% due 31/12/2026 (e)	67	0	0.00	4.000% due 31/07/2029	3,400	3,384	0.02	4.866% due 13/06/2045	1,234	1,591	0.01
0.000% due 31/12/2027 (e)	84	0	0.00	4.000% due 31/07/2032	22,500	22,178	0.14	First Horizon Alternative Mortgage Securities Trust			
0.000% due 31/12/2028 (e)	134	1	0.00	4.125% due 15/02/2036	810	790	0.00	6.000% due 25/02/2037	\$ 43	14	0.00
0.000% due 31/12/2029 (e)	134	1	0.00	4.375% due 30/11/2030	22,500	22,655	0.14	FirstMac Mortgage Funding Trust			
0.000% due 31/12/2030 (e)	167	1	0.00	4.500% due 15/04/2027	5,500	5,520	0.03	5.380% due 11/05/2058	AUD 42,100	29,200	0.18
0.000% due 31/12/2031 (e)	167	1	0.00			546,803	3.35	Frontier Mortgage Funding PLC			
0.000% due 31/12/2032 (e)	291	1	0.00	NON-AGENCY MORTGAGE-BACKED SECURITIES				4.532% due 20/12/2066	£ 29,700	39,452	0.24
		5	0.00	AFG Trust				4.732% due 20/12/2066	400	531	0.00
U.S. GOVERNMENT AGENCIES				5.012% due 10/10/2057	AUD 8,183	5,668	0.04	5.082% due 20/12/2066	200	266	0.00
Fannie Mae				5.262% due 10/10/2057	13,400	9,259	0.06	5.482% due 20/12/2066	200	266	0.00
2.838% due 25/03/2036 (a)	60	6	0.00	American Home Mortgage Investment Trust				6.232% due 20/12/2066	300	397	0.00
Freddie Mac				4.343% due 25/11/2045	\$ 4,643	4,268	0.03	Great Hall Mortgages PLC			
2.382% due 15/05/2035	122	120	0.00	5.876% due 25/12/2036	404	343	0.00	3.608% due 18/06/2039	€ 1,600	1,765	0.01
2.393% due 15/08/2043 (a)	232	29	0.00	Aran Funding DAC				4.126% due 18/06/2038	£ 368	488	0.00
Ginnie Mae				3.379% due 24/12/2065	€ 9,947	11,391	0.07	4.166% due 18/06/2039	917	1,204	0.00
3.000% due 20/05/2052	1,758	1,563	0.01	Atlas Funding PLC				4.326% due 18/06/2038	3,900	5,073	0.03
3.500% due 20/02/2055 - 20/11/2055	27,998	25,166	0.15	4.563% due 20/01/2068	£ 17,800	23,671	0.15	GreenPoint Mortgage Funding Trust			
4.509% due 20/09/2071	5,471	5,532	0.03	5.034% due 20/09/2061	949	1,265	0.01	4.343% due 25/02/2036	\$ 2,490	2,298	0.01
4.927% due 20/08/2068	660	662	0.00	Auburn PLC				GS Mortgage Securities Corp. Trust			
Ginnie Mae, TBA				0.000% due 20/07/2045 (e)	3,726	3,571	0.02	2.945% due 10/08/2050	167	166	0.00
3.500% due 01/07/2056	6,000	5,389	0.03	0.000% due 20/07/2045 (a)(e)	180	0	0.00	4.003% due 10/07/2051	0	0	0.00
5.000% due 01/08/2056	47,000	46,292	0.28	5.734% due 20/07/2045	137	18	0.00	GS Mortgage-Backed Securities Trust			
5.500% due 01/08/2056	2,100	2,108	0.01	Barclays Commercial Mortgage Securities Trust				3.133% due 24/11/2067	€ 26,600	30,492	0.19
6.000% due 01/09/2056	3,900	3,973	0.03	3.966% due 10/08/2033	\$ 4,719	4,411	0.03	HarborView Mortgage Loan Trust			
6.500% due 01/08/2056	5,900	6,104	0.04	Bear Stearns Adjustable Rate Mortgage Trust				3.974% due 19/07/2047	\$ 2,416	2,249	0.01
Uniform Mortgage-Backed Security				4.073% due 25/07/2036	68	59	0.00	4.134% due 19/09/2037	4,391	3,891	0.02
3.000% due 01/10/2053	30,433	26,573	0.16	4.329% due 25/02/2036	28	26	0.00	Harvest Funding PLC			
4.000% due 01/02/2055 - 01/05/2056	68,002	63,617	0.39	Bear Stearns Mortgage Funding Trust				4.643% due 15/11/2069	£ 38,000	50,443	0.31
4.500% due 01/02/2056	52,203	50,046	0.31	4.063% due 25/04/2037	1,111	1,037	0.01	5.043% due 15/11/2069	400	529	0.00
5.000% due 01/02/2053 - 01/05/2056	323,079	318,315	1.95	4.123% due 25/10/2036	2,473	2,223	0.01	Hawksmoor Mortgage Funding PLC			
5.500% due 01/04/2054 - 01/11/2055	125,994	126,596	0.78	Benchmark Mortgage Trust				4.587% due 25/02/2057	30,000	39,866	0.24
6.000% due 01/10/2053 - 01/08/2055	163,241	167,108	1.03	3.976% due 15/07/2051	7,236	7,221	0.04	HomeBanc Mortgage Trust			
6.500% due 01/04/2055	158	165	0.00	4.077% due 15/07/2051	1,631	1,627	0.01	4.623% due 25/08/2029	\$ 126	124	0.00
7.000% due 01/01/2054	980	1,043	0.01	4.149% due 15/01/2052	5,301	5,292	0.03	Hops Hill PLC			
				4.203% due 10/10/2051	868	867	0.01	4.734% due 21/06/2056	£ 600	796	0.01
				4.377% due 15/05/2053	6,081	6,071	0.04	Impac CMB Trust			
				Bletchley Park Funding PLC				4.383% due 25/04/2035	\$ 95	95	0.00
				5.034% due 27/07/2070	£ 1,500	2,001	0.01	4.408% due 25/04/2035	122	120	0.00
								Impac Secured Assets Trust			
								4.303% due 25/11/2036	7,534	6,567	0.04

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
IndyMac Mortgage Loan Trust				3.462% due 25/08/2055	\$ 3,500	\$ 3,242	0.02	Invesco Commercial Real Estate Finance Trust LLC			
3.603% due 25/10/2035	\$ 523	\$ 415	0.00	3.500% due 25/02/2055	312	310	0.00	5.050% due 19/01/2044	\$ 12,000	\$ 12,006	0.07
4.083% due 25/04/2037	1,271	1,156	0.01	3.631% due 25/06/2057	2,245	1,965	0.01	5.120% due 19/12/2043	29,200	29,235	0.18
4.323% due 25/07/2035	79	56	0.00	3.719% due 25/10/2056	2,877	2,613	0.02	LRECS LLC			
6.000% due 25/08/2037	1,502	521	0.00	3.750% due 25/07/2056	1,364	1,349	0.01	5.139% due 19/08/2043	10,400	10,403	0.06
JPMorgan Chase Commercial Mortgage Securities Trust				3.909% due 25/07/2056	3,474	3,321	0.02				
4.802% due 05/07/2033	510	494	0.00	4.000% due 25/04/2056	501	499	0.00				
JPMorgan Mortgage Trust				4.072% due 25/04/2056	6,192	5,991	0.04				
4.701% due 25/11/2035	2,268	1,756	0.01	4.294% due 25/02/2055	4,484	4,286	0.03				
Kinbane DAC				Trinity Square PLC							
3.378% due 24/08/2075	€ 11,769	13,479	0.08	5.047% due 15/07/2059	£ 1,900	2,525	0.02				
La Trobe Financial Capital Markets Trust				Triton Bond Trust							
5.000% due 15/08/2057	AUD 12,023	8,326	0.05	5.000% due 15/02/2058	AUD 426	295	0.00				
5.167% due 13/11/2057	18,600	12,888	0.08	5.250% due 15/02/2058	27,300	18,858	0.12				
5.507% due 13/11/2057	18,600	12,895	0.08	WaMu Mortgage Pass-Through Certificates Trust							
Lehman XS Trust				4.283% due 25/11/2045	\$ 1,936	1,839	0.01				
4.163% due 25/08/2046	\$ 723	715	0.00	4.303% due 25/04/2045	1,248	1,222	0.01				
4.283% due 25/02/2046	806	743	0.01	4.423% due 25/01/2045	1,537	1,510	0.01				
4.303% due 25/12/2035	1,431	1,379	0.01	4.483% due 25/07/2045	81	78	0.00				
Liberty Trust				4.563% due 25/01/2045	396	385	0.00				
5.012% due 10/10/2058	AUD 7,012	4,857	0.03	4.683% due 25/10/2044	63	62	0.00				
5.305% due 25/04/2058	9,817	6,809	0.04	Warwick Finance Residential Mortgages PLC							
5.312% due 10/10/2058	14,500	10,030	0.06	5.396% due 21/12/2049	£ 2,013	2,689	0.02				
MASTR Adjustable Rate Mortgages Trust				Washington Mutual Mortgage Pass-Through Certificates Trust							
4.243% due 25/05/2037	\$ 507	200	0.00	6.000% due 25/07/2036	\$ 385	276	0.00				
Merrill Lynch Mortgage Investors Trust				7.000% due 25/04/2037	321	167	0.00				
6.250% due 25/10/2036	203	69	0.00	Wells Fargo Commercial Mortgage Trust							
Merrion Square Residential DAC				4.058% due 15/08/2051	6,810	6,796	0.04				
3.378% due 24/03/2081	€ 1,282	1,471	0.01	5.761% due 15/09/2040	10,000	9,871	0.06				
Morgan Stanley Mortgage Loan Trust						718,848	4.41				
3.943% due 25/08/2036	\$ 2,639	536	0.00								
5.962% due 25/06/2036	820	215	0.00								
Newgate Funding PLC											
4.066% due 01/12/2050	£ 2,074	2,673	0.02								
Pepper Prime Trust											
4.999% due 12/04/2067	AUD 2,630	1,822	0.01								
PMF PLC											
4.495% due 16/02/2063	£ 29,200	38,779	0.24								
Polaris PLC											
0.000% due 27/03/2069	24,200	32,164	0.20								
Residential Accredited Loans, Inc. Trust											
4.283% due 25/06/2046	\$ 1,259	260	0.00								
6.000% due 25/09/2036	122	98	0.00								
6.000% due 25/12/2036	241	202	0.00								
Resimac Premier Trust											
5.093% due 11/02/2058	AUD 19,500	13,511	0.08								
5.423% due 11/02/2058	22,500	15,590	0.10								
RMAC Securities PLC											
4.136% due 12/06/2044	£ 405	526	0.00								
Santander Residential FT											
3.088% due 18/10/2068	€ 8,321	9,538	0.06								
Sapphire Trust Central Finance											
4.999% due 12/02/2067	AUD 458	317	0.00								
4.999% due 12/12/2067	10,167	7,041	0.04								
5.299% due 12/12/2067	14,500	10,018	0.06								
Stratton Mortgage Funding PLC											
4.649% due 28/06/2050	£ 797	1,059	0.01								
Structured Asset Mortgage Investments Trust											
4.063% due 25/02/2037	\$ 272	268	0.00								
Thornburg Mortgage Securities Trust											
5.178% due 25/09/2037	1,640	1,361	0.01								
Towd Point Mortgage Funding PLC											
4.672% due 20/07/2053	£ 15,286	20,301	0.12								
5.147% due 20/02/2054	721	959	0.01								
7.247% due 20/07/2053	1,250	1,661	0.01								
8.247% due 20/07/2053	1,250	1,664	0.01								
Towd Point Mortgage Trust											
2.750% due 25/06/2057	\$ 2,687	2,647	0.02								
2.750% due 25/10/2057	2,773	2,746	0.02								
3.000% due 25/08/2055	2,818	2,745	0.02								
3.000% due 25/06/2057	3,912	3,727	0.02								
3.000% due 25/10/2057	5,896	5,683	0.04								
3.250% due 25/07/2056	119	119	0.00								
3.250% due 25/10/2056	158	158	0.00								
3.250% due 25/06/2057	5,966	5,400	0.03								
3.250% due 25/10/2057	14,628	13,034	0.08								
3.375% due 25/10/2056	2,904	2,810	0.02								

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

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Credit-Based Asset Servicing & Securitization LLC				Park Place Securities, Inc. Asset-Backed Pass-Through Certificates				Aurium CLO DAC			
4.065% due 25/07/2035	\$ 446	\$ 416	0.00	4.498% due 25/09/2035	\$ 1,199	\$ 1,179	0.01	3.011% due 22/05/2034	€ 8,698	\$ 9,951	0.06
Ellington Loan Acquisition Trust				4.588% due 25/07/2035	551	533	0.00	3.113% due 28/10/2034	3,250	3,720	0.02
4.863% due 25/05/2037	948	926	0.01	5.938% due 25/10/2034	3,173	2,740	0.02	3.347% due 22/06/2034	3,398	3,882	0.02
FBR Securitization Trust				People's Choice Home Loan Securities Trust				Barings Euro CLO DAC			
4.468% due 25/11/2035	615	609	0.00	5.488% due 25/10/2034	719	656	0.00	3.145% due 25/07/2035	8,200	9,382	0.06
Fremont Home Loan Trust				Popular ABS Mortgage Pass-Through Trust				3.426% due 15/08/2039	9,000	10,298	0.06
4.063% due 25/10/2036	5,992	2,341	0.02	3.265% due 25/01/2036	239	231	0.00	3.444% due 21/10/2038	7,800	8,931	0.05
4.438% due 25/01/2036	5,000	4,306	0.03	4.258% due 25/07/2036	167	159	0.00	4.154% due 21/10/2038	2,750	3,164	0.02
4.828% due 25/06/2035	212	210	0.00	Quest Trust				4.850% due 21/10/2038	1,600	1,839	0.01
GSAA Home Equity Trust				4.343% due 25/08/2036	672	606	0.00	Bayfront IABS Pte Ltd.			
4.708% due 25/08/2035	900	885	0.01	RAAC Trust				4.992% due 11/07/2047	\$ 12,900	12,900	0.08
GSAMP Trust				4.588% due 25/05/2046	912	905	0.01	Bayfront Infrastructure Capital Pte Ltd.			
3.903% due 25/12/2036	158	78	0.00	Renaissance Home Equity Loan Trust				4.941% due 11/04/2045	1,594	1,590	0.01
4.083% due 25/04/2036	1,226	802	0.01	4.703% due 25/05/2034	1,814	1,650	0.01	4.951% due 11/04/2045	1,833	1,829	0.01
4.263% due 25/05/2046	363	351	0.00	6.166% due 25/05/2036	13,327	6,061	0.04	BBVA Consumer FTA			
4.438% due 25/11/2035	358	351	0.00	Residential Asset Securities Corp. Trust				2.849% due 20/05/2039	€ 7,596	8,679	0.05
Home Equity Asset Trust				4.013% due 25/11/2036	2,375	2,043	0.01	BCRED PC Static LLC			
4.438% due 25/02/2036	1,776	1,742	0.01	4.198% due 25/06/2036	1,141	1,127	0.01	4.974% due 27/04/2036	\$ 30,000	29,999	0.18
HSI Asset Securitization Corp. Trust				6.238% due 25/11/2034	1,003	1,008	0.01	5.334% due 27/04/2036	5,000	5,000	0.03
4.103% due 25/12/2036	23,111	5,568	0.04	Saxon Asset Securities Trust				5.534% due 27/04/2036	5,000	5,000	0.03
4.143% due 25/01/2037	10,165	7,021	0.04	4.563% due 25/09/2047	10,946	9,145	0.06	Blackrock European CLO DAC			
4.288% due 25/02/2036	1,000	868	0.01	Securitized Asset-Backed Receivables LLC Trust				3.158% due 20/01/2036	€ 2,000	2,289	0.01
4.423% due 25/12/2035	3,154	2,771	0.02	4.463% due 25/05/2037	99	78	0.00	BNPP AM Euro CLO DAC			
4.543% due 25/01/2036	1,500	1,304	0.01	4.483% due 25/10/2035	600	542	0.00	3.454% due 15/04/2031	1,100	1,260	0.01
JPMorgan Mortgage Acquisition Corp.				4.543% due 25/02/2034	177	187	0.00	Bosphorus CLO DAC			
4.348% due 25/05/2035	236	235	0.00	SG Mortgage Securities Trust				4.295% due 25/05/2034	2,200	2,521	0.02
4.468% due 25/09/2035	69	70	0.00	4.438% due 25/10/2035	81	81	0.00	Cairn CLO DAC			
4.663% due 25/09/2035	1,800	1,649	0.01	Soundview Home Loan Trust				3.434% due 15/01/2040	8,000	9,154	0.06
JPMorgan Mortgage Acquisition Trust				4.263% due 25/10/2036	1,411	1,364	0.01	4.304% due 15/01/2040	4,000	4,608	0.03
4.033% due 25/06/2037	1,006	987	0.01	4.263% due 25/11/2036	675	649	0.00	Capital Four CLO DAC			
4.063% due 25/03/2037	1,000	973	0.01	4.318% due 25/03/2036	280	275	0.00	3.854% due 15/04/2038	8,300	9,503	0.06
4.183% due 25/10/2036	54	54	0.00	4.363% due 25/01/2037	1,046	1,022	0.01	Carlyle Euro CLO DAC			
4.213% due 25/07/2036	6,000	5,529	0.03	4.453% due 25/12/2035	3,688	3,457	0.02	3.151% due 15/03/2032	490	560	0.00
4.423% due 25/07/2036	300	287	0.00	4.588% due 25/06/2035	3,220	2,506	0.02	Carlyle Global Market Strategies Euro CLO DAC			
4.663% due 25/01/2037	7,553	6,486	0.04	Structured Asset Investment Loan Trust				3.188% due 10/11/2035	13,200	15,102	0.09
Long Beach Mortgage Loan Trust				4.313% due 25/09/2034	2,131	2,044	0.01	CIFC European Funding CLO DAC			
4.363% due 25/01/2036	1,730	1,569	0.01	4.383% due 25/01/2036	327	308	0.00	3.188% due 18/08/2035	1,500	1,716	0.01
4.543% due 25/08/2035	348	345	0.00	4.393% due 25/11/2035	343	338	0.00	3.194% due 23/11/2034	2,000	2,288	0.01
4.678% due 25/08/2035	3,600	3,355	0.02	4.483% due 25/04/2035	31	31	0.00	CQS U.S. CLO Ltd.			
5.038% due 25/02/2035	767	757	0.01	4.483% due 25/07/2035	2,284	2,184	0.01	5.101% due 17/01/2039	\$ 10,700	10,714	0.07
MASTR Asset-Backed Securities Trust				Structured Asset Securities Corp. Mortgage Loan Trust				Cumulus Static CLO DAC			
4.183% due 25/05/2037	327	319	0.00	4.333% due 25/10/2036	98	98	0.00	4.183% due 15/11/2033	€ 1,300	1,492	0.01
4.203% due 25/10/2036	6,699	2,120	0.01	4.558% due 25/02/2036	332	327	0.00	CVC Cordatus Loan Fund DAC			
4.213% due 25/05/2037	6,742	5,604	0.04	4.768% due 25/11/2035	240	240	0.00	3.066% due 25/04/2036	30,000	34,321	0.21
4.588% due 25/10/2034	607	605	0.00	6.388% due 25/11/2035	2,600	2,585	0.02	3.130% due 29/07/2034	10,764	12,305	0.08
Merrill Lynch First Franklin Mortgage Loan Trust				WaMu Asset-Backed Certificates WaMu Trust				3.341% due 15/12/2034	20,000	22,883	0.14
4.183% due 25/06/2037	3,623	3,659	0.02	3.933% due 25/07/2047	2,898	1,697	0.01	3.528% due 15/05/2037	2,400	2,751	0.02
4.263% due 25/07/2037	703	710	0.01	4.003% due 25/05/2037	2,347	2,125	0.01	CVC Cordatus Opportunity Loan Fund DAC			
Merrill Lynch Mortgage Investors Trust				4.013% due 25/05/2037	606	549	0.00	3.823% due 15/08/2033	4,400	5,042	0.03
4.303% due 25/01/2037	321	310	0.00	Washington Mutual Asset-Backed Certificates Trust				DB Master Finance LLC			
4.693% due 25/07/2035	512	514	0.00	4.073% due 25/08/2036	373	350	0.00	2.791% due 20/11/2051	\$ 4,584	4,078	0.03
4.768% due 25/06/2036	1,851	1,541	0.01			196,241	1.20	Domino's Pizza Master Issuer LLC			
Morgan Stanley ABS Capital, Inc. Trust				HOME EQUITY SEQUENTIAL				3.151% due 25/04/2051	4,863	4,463	0.03
3.873% due 25/03/2037	1,223	492	0.00	Credit-Based Asset Servicing & Securitization LLC				Dryden Euro CLO DAC			
3.893% due 25/10/2036	67	60	0.00	3.089% due 25/01/2037	2,422	654	0.00	3.154% due 15/04/2035	€ 4,250	4,863	0.03
3.903% due 25/10/2036	964	417	0.00	JPMorgan Mortgage Acquisition Trust				3.704% due 15/04/2034	1,000	1,146	0.01
4.063% due 25/06/2036	661	592	0.00	3.863% due 25/03/2047	995	676	0.01	Fondo de Titulizacion Santander Consumo			
4.423% due 25/11/2035	1,693	1,639	0.01			1,330	0.01	2.865% due 25/10/2040	6,600	7,559	0.05
4.798% due 25/07/2035	924	905	0.01	MANUFACTURING HOUSE ABS OTHER				GAMMA Sociedade de Titularizacao de Creditos S.A.			
5.013% due 25/07/2037	782	704	0.01	Lehman ABS Manufactured Housing Contract Trust				2.918% due 25/10/2035	9,676	11,072	0.07
Morgan Stanley Mortgage Loan Trust				7.170% due 15/04/2040	725	695	0.01	3.158% due 23/12/2036	24,700	28,279	0.17
6.077% due 25/10/2046	988	221	0.00	OTHER ABS				Golden Bar Securitisation SRL			
New Century Home Equity Loan Trust				AlbaCore Euro CLO DAC				3.136% due 20/12/2044	11,425	13,097	0.08
4.498% due 25/10/2035	490	433	0.00	3.391% due 15/12/2034	€ 16,800	19,217	0.12	Grosvenor Place CLO DAC			
4.693% due 25/11/2034	976	976	0.01	Arbour CLO DAC				3.383% due 15/08/2039	22,175	25,378	0.16
Nomura Home Equity Loan, Inc.				3.883% due 15/08/2038	9,400	10,763	0.07	4.208% due 15/08/2039	1,600	1,844	0.01
4.043% due 25/01/2037	1,421	1,473	0.01	Ares European CLO DAC				Harvest CLO DAC			
Nomura Home Equity Loan, Inc. Home Equity Loan Trust				3.088% due 20/04/2032	174	199	0.00	3.054% due 15/01/2032	457	523	0.00
4.393% due 25/02/2036	996	907	0.01	3.512% due 15/07/2037	29,700	33,956	0.21	3.154% due 21/10/2034	11,300	12,929	0.08
Option One Mortgage Loan Trust				Atlantic Avenue Ltd.				3.464% due 15/10/2038	8,400	9,619	0.06
4.498% due 25/05/2035	194	189	0.00	5.053% due 15/10/2038	\$ 15,000	15,050	0.09	3.523% due 25/07/2037 (b)	27,600	31,555	0.19
4.633% due 25/05/2035	1,376	1,222	0.01					4.063% due 25/07/2037 (b)	8,800	10,061	0.06
4.693% due 25/08/2035	2,620	2,320	0.02					Hayfin Emerald CLO DAC			
Owinit Mortgage Loan Trust								3.454% due 15/10/2038	7,300	8,353	0.05
3.372% due 25/01/2037	109	107	0.00					Henley CLO DAC			
								3.115% due 25/07/2034	5,045	5,774	0.04

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ICG Euro CLO DAC				WHOLE LOAN COLLATERAL				Costa Rica Government International Bond			
3.455% due 26/01/2038	€ 15,400	\$ 17,625	0.11	Bravo Mortgage Asset Trust				5.500% due 21/11/2030	€ 8,500	\$ 10,225	0.06
Indigo Credit Management DAC				4.363% due 25/07/2036	\$ 90	\$ 82	0.00	5.950% due 27/04/2033	4,000	4,879	0.03
3.464% due 15/10/2037	4,000	4,578	0.03	Citigroup Mortgage Loan Trust, Inc.				Development Bank of Kazakhstan JSC			
Invesco Euro CLO DAC				4.183% due 25/01/2037	440	435	0.00	18.400% due			
3.454% due 22/10/2036	7,400	8,470	0.05	4.198% due 25/11/2036	65	65	0.00	16/10/2028	KZT 3,100,000	6,752	0.04
Madison Park Euro Funding DAC				4.663% due 25/01/2036	872	876	0.01	Eagle Funding Luxco SARL			
3.583% due 15/07/2032	13,017	14,901	0.09	Curzon Mortgages PLC				5.500% due 17/08/2030	\$ 34,490	34,673	0.21
3.084% due 15/07/2035	6,593	7,544	0.05	4.592% due 28/07/2049	£ 20,000	26,555	0.16	Egypt Government International Bond			
Marzio Finance SRL				First Franklin Mortgage Loan Trust				19.698% due			
2.801% due 28/05/2049	1,529	1,755	0.01	3.883% due 25/11/2036	\$ 419	396	0.00	14/10/2030	EGP 516,600	10,010	0.06
MV Credit Euro CLO DAC				4.363% due 25/11/2035	3,384	3,320	0.02	Emirate of Abu Dhabi Government International Bond			
3.583% due 15/02/2038	9,000	10,298	0.06	4.363% due 25/01/2036	756	695	0.00	4.875% due 30/04/2029	\$ 3,600	3,627	0.02
Neuberger Berman Loan Advisers Euro CLO DAC				4.468% due 25/11/2036	1,181	1,152	0.01	5.000% due 30/04/2034	3,700	3,763	0.02
3.085% due 25/10/2034	10,000	11,427	0.07	4.483% due 25/08/2034	422	403	0.00	Israel Government International Bond			
3.414% due 15/07/2039	29,700	33,998	0.21	4.513% due 25/12/2035	534	518	0.00	5.375% due 19/02/2030	1,100	1,116	0.01
Palmer Square European Loan Funding DAC				4.663% due 25/07/2035	1,179	1,172	0.01	Japan Government International Bond			
3.150% due 15/10/2035	18,400	21,062	0.13	4.708% due 25/06/2034	389	387	0.00	1.600% due 20/03/2044	¥ 610,000	2,822	0.02
4.173% due 15/05/2034	1,700	1,950	0.01	GSAMP Trust				2.400% due 20/03/2055	729,000	3,324	0.02
Penta CLO DAC				7.138% due 25/06/2034	876	762	0.01	3.200% due 20/09/2055	702,000	3,792	0.02
3.015% due 25/07/2036	9,000	10,301	0.06	Lehman XS Trust				3.400% due 20/12/2055	1,260,000	7,076	0.04
3.135% due 25/07/2034	15,788	18,065	0.11	3.933% due 25/02/2037	7,621	6,717	0.04	Magyar Export-Import Bank			
Planet Fitness Master Issuer LLC				Residential Asset Mortgage Products Trust				4.500% due 27/11/2031	€ 600	706	0.00
5.274% due 06/12/2055	\$ 1,995	1,981	0.01	4.113% due 25/10/2036	307	302	0.00	Mexico Government International Bond			
Plenti PL & Green ABS Trust				4.523% due 25/03/2036	891	884	0.01	4.000% due			
5.276% due 11/07/2037	AUD 9,670	6,692	0.04	Securitized Asset-Backed Receivables LLC Trust				24/08/2034 (g)	MXN 1,322	73	0.00
Providus CLO DAC				4.003% due 25/11/2036	2,513	644	0.00	4.625% due 04/05/2033	€ 500	584	0.00
3.189% due 20/05/2034	€ 1,500	1,717	0.01	4.043% due 25/09/2036	2,939	2,661	0.02	4.750% due 22/03/2031	\$ 1,700	1,660	0.01
3.415% due 20/11/2038	18,300	20,933	0.13	4.103% due 25/08/2036	491	157	0.00	5.625% due 09/02/2034	6,350	6,256	0.04
3.513% due 15/11/2039	7,400	8,470	0.05	Specialty Underwriting & Residential Finance Trust				5.625% due 22/09/2035	2,100	2,044	0.01
3.904% due 15/07/2038	5,000	5,728	0.04	4.043% due 25/09/2037	4,335	4,121	0.03	6.000% due 13/05/2030	200	205	0.00
3.995% due 20/11/2038	16,700	19,126	0.12			52,304	0.32	6.250% due 27/08/2037	4,700	4,706	0.03
RIN LLC						1,645,005	10.09	6.875% due 13/05/2037	400	420	0.00
5.044% due 20/07/2037 (b)	\$ 32,700	32,700	0.20	SOVEREIGN ISSUES				7.375% due 13/05/2055	200	212	0.00
Riserva CLO Ltd.				Argentina Government International Bond				7.750% due 29/05/2031	MXN 62,900	3,500	0.02
4.725% due 18/01/2034	9,977	9,981	0.06	0.750% due 09/07/2030	28,210	24,759	0.15	7.750% due 23/11/2034	45,000	2,398	0.02
Rockford Tower Europe CLO DAC				3.500% due 09/07/2041	10,200	7,650	0.05	8.500% due 01/03/2029	96,400	5,600	0.04
3.121% due 24/01/2035	€ 14,900	17,039	0.10	4.125% due 09/07/2035	9,853	7,873	0.05	8.500% due 31/05/2029	89,600	5,199	0.03
3.489% due 29/08/2036	9,300	10,645	0.07	Baiterek National Investment Holding JSC				Peru Government International Bond			
3.504% due 15/07/2038	15,000	17,172	0.11	16.950% due				1.862% due 01/12/2032	\$ 1,800	1,496	0.01
SC Germany S.A., Compartment Consumer				02/04/2029	KZT 2,318,000	4,926	0.03	5.400% due 12/08/2034	PEN 3,400	974	0.01
2.859% due 14/12/2038	7,078	8,117	0.05	16.950% due				6.150% due 12/08/2032	37,300	11,848	0.07
Sculptor European CLO DAC				02/04/2031	1,868,000	4,022	0.03	6.850% due 12/08/2035	143,300	44,230	0.27
3.054% due 15/04/2034	1,001	1,145	0.01	Brazil Government International Bond				7.300% due 12/08/2033	37,980	12,478	0.08
3.082% due 10/10/2034	13,500	15,445	0.09	5.500% due 23/04/2036	€ 9,600	11,107	0.07	7.600% due 12/08/2039	1,900	599	0.00
3.254% due 15/10/2034	997	1,142	0.01	Bulgaria Government International Bond				Qatar Government International Bond			
SLM Student Loan Trust				4.125% due				4.800% due 08/04/2033	\$ 6,900	6,937	0.04
2.565% due 25/10/2039	1,732	1,853	0.01	07/05/2038	1,100	1,262	0.01	Romania Government International Bond			
2.715% due 25/07/2039	772	836	0.01	Chile Government International Bond				5.250% due 10/03/2030	€ 1,000	1,188	0.01
Sound Point CLO Ltd.				3.750% due				5.250% due 30/05/2032	1,700	1,984	0.01
5.087% due 18/04/2031	\$ 149	149	0.00	14/01/2032	600	695	0.01	5.375% due 07/06/2033	11,100	12,822	0.08
Sound Point Euro CLO Funding DAC				Colombia Government International Bond				5.625% due 30/05/2037	1,400	1,579	0.01
2.985% due 25/05/2034	€ 3,498	3,997	0.02	5.375% due				6.250% due 10/09/2034	9,000	10,874	0.07
Taco Bell Funding LLC				21/01/2029	\$ 13,800	13,775	0.09	Saudi Arabia Government International Bond			
1.946% due 25/08/2051	\$ 4,323	4,247	0.03	5.625% due				3.375% due 05/03/2032	400	452	0.00
2.542% due 25/08/2051	5,620	4,923	0.03	19/02/2036	€ 3,400	3,866	0.02	3.750% due 05/03/2037	500	561	0.00
Tikehau CLO DAC				5.750% due				South Africa Government International Bond			
3.483% due 20/04/2038	€ 16,900	19,350	0.12	26/11/2034	4,100	4,775	0.03	7.000% due 28/02/2031	ZAR 204,200	12,034	0.07
4.098% due 20/04/2038	4,100	4,696	0.03	6.125% due				8.000% due 31/01/2030	5,000	308	0.00
Tikehau U.S. CLO Ltd.				21/01/2031	\$ 1,400	1,415	0.01	8.500% due 31/01/2037	1,097,200	66,690	0.41
4.767% due 18/01/2035	\$ 29,800	29,814	0.18	6.500% due				8.875% due 28/02/2035	230,340	14,564	0.09
Toro European CLO DAC				21/01/2033	1,300	1,322	0.01	9.000% due 31/01/2040	2,700	167	0.00
3.070% due 12/01/2032	€ 155	177	0.00	6.500% due				Spain Government International Bond			
3.194% due 15/07/2034	11,986	13,717	0.08	26/11/2038	€ 2,900	3,491	0.02	0.700% due 30/04/2032	€ 5,000	5,054	0.03
3.474% due 15/04/2037	17,800	20,375	0.12	Colombian TES				Turkey Government International Bond			
Trinitas CLO Ltd.				9.250% due				5.250% due 13/03/2030	\$ 16,900	16,423	0.10
4.777% due 25/01/2034	\$ 8,036	8,043	0.05	28/05/2042	COP 6,433,000	1,519	0.01	40.305% due			
Whetstone Park CLO Ltd.				11.000% due				06/09/2028	TRY 1,400	30	0.00
4.745% due 20/01/2035	10,500	10,507	0.06	22/08/2029	15,155,600	4,266	0.03	40.760% due			
Wingstop Funding LLC				11.500% due				19/08/2026	100	2	0.00
2.841% due 05/12/2050	6,427	6,247	0.04	25/07/2046	7,007,000	1,972	0.01	40.760% due			
		983,389	6.03	11.750% due				17/05/2028	29,700	643	0.00
				24/01/2035	172,586,600	49,166	0.30			525,165	3.22
				12.750% due							
				28/11/2040	35,315,400	10,686	0.07				
				13.250% due							
				09/02/2033	55,739,600	17,059	0.11				

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

DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
COMMON STOCKS											
COMMUNICATION SERVICES											
Advanced Info Service PCL	812,300	\$ 8,999	0.05	Hennes & Mauritz AB 'B' (d)	359,957	\$ 6,204	0.04	Marathon Petroleum Corp.	266,850	\$ 68,226	0.42
Airtel Africa PLC	215,372	937	0.01	Hero MotoCorp Ltd. (d)	108,866	5,526	0.03	Oil & Natural Gas Corp. Ltd. (d)	2,038,167	5,054	0.03
Alphabet, Inc. 'A'	151,524	54,150	0.33	Isuzu Motors Ltd. (d)	290,600	3,871	0.02	ORLEN S.A.	523,371	17,611	0.11
Alphabet, Inc. 'C'	100,711	35,584	0.22	Kingfisher PLC	1,075,569	4,041	0.03	Petroleo Brasileiro S.A.	3,401,200	27,454	0.17
America Movil S.A.B. de C.V. 'B' (d)	6,237,800	8,086	0.05	Li Ning Co. Ltd.	1,722,500	3,248	0.02	PTT Exploration & Production PCL	1,037,600	4,170	0.02
AT&T, Inc. (d)	4,518,644	93,536	0.57	LPP S.A. (d)	231	1,125	0.01	Shaanxi Coal Industry Co. Ltd. 'A'	429,700	1,288	0.01
China United Network Communications Ltd. 'A'	602,400	356	0.00	Lululemon Athletica, Inc. (d)	48,175	5,501	0.03	Suncor Energy, Inc.	11,659	627	0.00
Comcast Corp. 'A' (d)	546,008	13,405	0.08	Magna International, Inc.	236,368	15,537	0.10	Tenaris S.A.	281,276	7,791	0.05
Elisa Oyj (d)	53,940	2,265	0.01	Midex Group Co. Ltd. 'A'	143,700	1,602	0.01	Turkiye Petrol Rafinerileri A/S (d)	748,394	3,637	0.02
Emirates Telecommunications Group Co. PJSC	226,778	1,186	0.01	Midex Group Co. Ltd. 'H'	349,400	3,692	0.02	Ultramar Participacoes S.A.	521,500	2,626	0.02
Focus Media Information Technology Co. Ltd. 'A' (d)	278,100	199	0.00	Next PLC (d)	85,600	16,526	0.10	United Tractors Tbk PT	274,000	353	0.00
Fox Corp. 'A'	175,714	9,165	0.06	NVR, Inc. (d)	1,281	8,728	0.05	Valero Energy Corp.	185,494	48,310	0.30
Fox Corp. 'B'	111,328	5,215	0.03	O'Reilly Automotive, Inc. (d)	240,646	22,161	0.14	Var Energi ASA	818,031	3,390	0.02
Hellenic Telecommunications Organization S.A. (d)	45,897	1,020	0.01	Ross Stores, Inc.	284,793	60,618	0.37			347,368	2.13
International Games System Co. Ltd. 'C' (d)	63,000	1,569	0.01	Sony Group Corp. (d)	1,410,100	28,389	0.17	FINANCIALS			
Meta Platforms, Inc. 'A'	299,374	168,634	1.03	Suzuki Motor Corp. (d)	408,600	4,944	0.03	Aflac, Inc.	63,916	7,494	0.05
NetEase, Inc.	1,210,300	31,086	0.19	Techtronic Industries Co. Ltd.	1,244,500	20,713	0.13	AIB Group PLC	1,072,010	12,607	0.08
Ooredoo QPSC	332,272	1,209	0.01	TJX Cos., Inc. (d)	958,913	145,275	0.89	Allstate Corp.	231,663	55,122	0.34
PLDT, Inc.	5,895	108	0.00	Tongcheng Travel Holdings Ltd.	512,400	784	0.00	Ameriprise Financial, Inc.	82,914	38,038	0.23
T-Mobile U.S., Inc. (d)	185,947	31,189	0.19	Ultra Beauty, Inc. (d)	38,850	17,521	0.11	Amundi S.A.	30,993	2,977	0.02
Telefonica Brasil S.A.	485,600	3,185	0.02	Vibra Energia S.A.	968,300	5,592	0.03	Arch Capital Group Ltd. (d)	317,584	30,825	0.19
Telefonica S.A. (d)	1,052,772	4,234	0.03	Yadea Group Holdings Ltd.	306,000	348	0.00	Banca Mediolanum SpA	152,957	3,814	0.02
Telkom Indonesia Persero Tbk PT	26,418,900	3,509	0.02	Yamaha Motor Co. Ltd. (d)	720,000	5,469	0.03	Banco Bilbao Vizcaya Argentaria S.A.	2,856,604	71,964	0.44
TIM S.A.	633,700	2,678	0.02			885,896	5.43	Banco BPM SpA	514,694	8,906	0.05
Vodacom Group Ltd.	498,838	4,619	0.03	CONSUMER STAPLES				Banco de Chile	28,822,068	5,642	0.03
Vodafone Group PLC	14,227,331	18,842	0.12	Altria Group, Inc.	1,515,845	109,065	0.67	Bank Hapoalim B.M.	1,176,565	27,105	0.17
		504,965	3.10	Ambey S.A.	1,632,500	5,138	0.03	Bank Leumi Le-Israel B.M.	1,152,667	25,764	0.16
CONSUMER DISCRETIONARY				Archer-Daniels-Midland Co.	146,908	11,224	0.07	Bank Mandiri Persero Tbk PT	32,482,400	7,006	0.04
Abu Dhabi National Oil Co. for Distribution PJSC	1,186,141	1,266	0.01	Carrefour S.A.	46,434	863	0.01	Bank of Communications Co. Ltd. 'H' (d)	1,633,000	1,405	0.01
Airbnb, Inc. 'A' (d)	383,810	54,923	0.34	Colgate-Palmolive Co. (d)	113,088	10,368	0.06	Bank of New York Mellon Corp.	529,967	76,639	0.47
Aisin Corp. (d)	239,300	3,250	0.02	Costco Wholesale Corp.	61,170	57,223	0.35	Bank Rakyat Indonesia Persero Tbk PT	52,746,400	8,076	0.05
Allwyn AG	114,412	1,824	0.01	Dollar General Corp. (d)	195,622	22,518	0.14	BB Seguridade Participacoes S.A.	566,400	4,286	0.03
Amazon.com, Inc. (d)	605,312	144,270	0.89	Empire Co. Ltd. 'A' (d)	21,347	747	0.00	Canara Bank	863,638	1,147	0.01
Avolta AG	38,880	2,602	0.02	George Weston Ltd.	59,707	4,284	0.02	Charles Schwab Corp.	1,238,945	114,317	0.70
Booking Holdings, Inc.	552,787	98,529	0.60	Imperial Brands PLC (d)	651,825	24,105	0.15	China Construction Bank Corp. 'A' (d)	589,200	836	0.01
Bosideng International Holdings Ltd. (d)	2,652,000	1,451	0.01	Jeronimo Martins SGPS S.A.	243,281	4,662	0.03	China Construction Bank Corp. 'H' (d)	53,090,000	54,765	0.33
Bridgestone Corp. (d)	934,400	19,711	0.12	Koninklijke Ahold Delhaize NV	797,045	32,095	0.20	China Merchants Bank Co. Ltd. 'A' (d)	900,300	4,714	0.03
Cie Generale des Etablissements Michelin S.C.A.	557,797	21,561	0.13	Kroger Co. (d)	60,419	3,355	0.02	China Merchants Bank Co. Ltd. 'H' (d)	1,349,000	7,746	0.05
Continental AG	96,211	7,966	0.05	Procter & Gamble Co.	4,515	662	0.00	China Pacific Insurance Group Co. Ltd. 'A' (d)	253,900	1,071	0.01
Deckers Outdoor Corp. (d)	122,869	12,200	0.08	Target Corp. (d)	410,343	53,595	0.33	China Pacific Insurance Group Co. Ltd. 'H'	1,008,800	3,470	0.02
Dollar Tree, Inc. (d)	118,775	14,366	0.09	Tingyi Cayman Islands Holding Corp.	1,304,000	1,626	0.01	CITIC Securities Co. Ltd. 'A'	515,500	2,189	0.01
eBay, Inc.	269,544	30,122	0.18	Wal-Mart de Mexico S.A.B. de C.V. (d)	4,301,900	12,647	0.08	CITIC Securities Co. Ltd. 'H'	1,338,000	4,671	0.03
Expedia Group, Inc.	79,600	20,368	0.13	Want Want China Holdings Ltd. (d)	762,000	329	0.00	CME Group, Inc.	78,679	17,375	0.11
Fuyao Glass Industry Group Co. Ltd. 'A'	25,300	189	0.00			354,506	2.17	Credicorp Ltd.	61,433	23,933	0.15
Fuyao Glass Industry Group Co. Ltd. 'H'	443,200	2,898	0.02	ENERGY				Erste Bank Polska S.A.	5,339	917	0.01
Garmin Ltd. (d)	91,641	21,768	0.13	Adnoc Drilling Co PJSC	525,329	820	0.01	Fairfax Financial Holdings Ltd.	16,305	26,809	0.16
Geely Automobile Holdings Ltd.	4,583,000	9,853	0.06	Adnoc Gas PLC	1,607,042	1,506	0.01	Goldman Sachs Group, Inc.	23,941	24,213	0.15
General Motors Co.	364,514	28,097	0.17	Aker BP ASA	23,144	706	0.00	Hartford Insurance Group, Inc.	251,442	33,321	0.20
Great Wall Motor Co. Ltd. 'H' (d)	1,128,000	1,267	0.01	Bharat Petroleum Corp. Ltd.	1,038,576	3,341	0.02	IGM Financial, Inc.	60,090	3,354	0.02
				China Coal Energy Co. Ltd. 'H' (d)	1,343,000	1,687	0.01	Intesa Sanpaolo SpA	41,488	285	0.00
				China Oilfield Services Ltd. 'H'	1,160,000	922	0.01	Israel Discount Bank Ltd. 'A'	1,045,281	10,337	0.06
				Coal India Ltd. (d)	1,258,055	5,844	0.04				
				ConocoPhillips Co.	61,890	6,434	0.04				
				ENEOS Holdings, Inc. (d)	878,000	6,502	0.04				
				EOG Resources, Inc. (d)	480,606	62,349	0.38				
				Equinor ASA (d)	631,470	19,918	0.12				
				Expand Energy Corp.	217,831	19,864	0.12				
				Halliburton Co.	740,942	25,155	0.15				
				Indian Oil Corp. Ltd. (d)	1,207,257	1,783	0.01				

DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
JPMorgan Chase & Co. (d)	101,360	\$ 33,178	0.20	Otsuka Holdings Co. Ltd. (d)	187,100	\$ 12,459	0.08	Metso Oyj (d)	483,995	\$ 8,421	0.05
Mastercard, Inc. 'A' (d)	43,612	22,399	0.14	Regeneron Pharmaceuticals, Inc.	94,149	58,706	0.36	Mitsubishi Heavy Industries Ltd. (d)	2,905,200	66,042	0.40
Meritz Financial Group, Inc.	11,766	808	0.00	Roche Holding AG	143,824	59,264	0.36	NARI Technology Co. Ltd. 'A'	258,500	873	0.01
Metropolitan Bank & Trust Co.	232,670	247	0.00	Sanofi S.A.	599,553	51,295	0.31	Nidec Corp.	43,300	712	0.00
Mizrahi Tefahot Bank Ltd.	114,450	7,571	0.05	UCB S.A.	6,981	2,091	0.01	Ningbo Deye Technology Co. Ltd. 'A'	52,220	819	0.01
Morgan Stanley	399,703	83,554	0.51	United Therapeutics Corp. (d)	35,038	18,985	0.12	Nippon Yusen KK (d)	340,000	11,002	0.07
Muthoot Finance Ltd.	79,773	2,533	0.01			978,225	6.00	Nordson Corp.	40,999	12,369	0.08
NatWest Group PLC	5,160,518	45,564	0.28	INDUSTRIALS				Obayashi Corp. (d)	135,600	2,741	0.02
New China Life Insurance Co. Ltd. 'A' (d)	47,700	421	0.00	ABB Ltd.	586,091	63,861	0.39	Orient Overseas International Ltd.	71,000	1,107	0.01
New China Life Insurance Co. Ltd. 'H' (d)	722,900	4,261	0.03	ACS Actividades de Construcción y Servicios S.A.	144,111	21,206	0.13	Otis Worldwide Corp.	345,292	24,723	0.15
Northern Trust Corp.	159,292	27,691	0.17	AerCap Holdings NV	143,137	20,867	0.13	PACCAR, Inc.	51,283	6,160	0.04
Postal Savings Bank of China Co. Ltd. 'H' (d)	2,462,000	1,438	0.01	AGC, Inc. (d)	148,000	6,398	0.04	Rockwell Automation, Inc. (d)	87,492	43,316	0.27
Poste Italiane SpA	29,325	960	0.01	AP Moller - Maersk A/S 'A'	384	887	0.01	Sany Heavy Industry Co. Ltd. 'A' (d)	235,700	602	0.00
Power Finance Corp. Ltd. (d)	1,030,403	4,627	0.03	Astra International Tbk PT	12,002,300	3,034	0.02	Schindler Holding AG	35,240	11,702	0.07
Progressive Corp. (d)	442,270	96,614	0.59	BAE Systems PLC	188,665	4,626	0.03	Seibu Holdings, Inc. (d)	144,400	2,830	0.02
Punjab National Bank	777,834	878	0.01	BOC Aviation Ltd.	57,800	601	0.00	SF Holding Co. Ltd. 'A'	196,900	909	0.01
Raymond James Financial, Inc. (d)	72,434	11,012	0.07	Bouygues S.A.	85,246	4,763	0.03	Shenzhen Inovance Technology Co. Ltd. 'A'	19,800	194	0.00
REC Ltd. (d)	679,395	2,615	0.02	Brambles Ltd.	208,853	2,822	0.02	Siemens AG	11,956	3,846	0.02
SBI Holdings, Inc.	364,800	5,985	0.04	Broadridge Financial Solutions, Inc.	51,359	7,034	0.04	Siemens Energy India Ltd.	45,498	1,774	0.01
Shinhan Financial Group Co. Ltd. (d)	50,753	3,182	0.02	Bureau Veritas S.A.	104,301	3,197	0.02	SITC International Holdings Co. Ltd.	1,049,000	4,209	0.03
Singapore Exchange Ltd.	97,100	1,812	0.01	Caterpillar, Inc. (d)	35,400	37,697	0.23	SKF AB 'B' (d)	38,688	996	0.01
State Street Corp. (d)	233,551	39,610	0.24	CITIC Ltd.	886,000	1,203	0.01	SMC Corp. (d)	45,400	20,306	0.12
StoneCo Ltd. 'A'	144,367	1,565	0.01	Contemporary Amperex Technology Co. Ltd. 'A'	225,100	13,085	0.08	Sungrow Power Supply Co. Ltd. 'A'	80,800	1,896	0.01
Swiss Re AG	78,642	12,521	0.08	Contemporary Amperex Technology Co. Ltd. 'H'	148,600	13,387	0.08	Taisei Corp. (d)	13,800	1,222	0.01
Synchrony Financial	308,762	23,481	0.14	Copart, Inc. (d)	9,559	270	0.00	Tata Motors Ltd.	1,652,815	7,411	0.04
T. Rowe Price Group, Inc.	197,178	22,417	0.14	COSCO Shipping Holdings Co. Ltd. 'A'	530,500	1,038	0.01	Thales S.A.	72,306	18,594	0.11
TMBThanachart Bank PCL	12,210,800	907	0.01	COSCO Shipping Holdings Co. Ltd. 'H'	1,713,000	2,846	0.02	Trane Technologies PLC (d)	11,434	5,616	0.03
Travelers Cos., Inc.	192,682	63,608	0.39	CRRC Corp. Ltd. 'A' (d)	336,100	258	0.00	United Rentals, Inc.	8,394	9,510	0.06
Türkiye İş Bankası A.S. 'C'	6,797,237	2,162	0.01	CRRC Corp. Ltd. 'H'	1,882,000	1,080	0.01	Veralto Corp.	222,135	19,699	0.12
Union Bank of India Ltd. (d)	1,044,215	1,906	0.01	Cummins India Ltd. (d)	64,220	3,847	0.02	Vestas Wind Systems A/S	844,429	23,922	0.15
Washington H Soul Pattinson & Co. Ltd.	25,044	801	0.00	Cummins, Inc.	119,028	84,892	0.52	Vinci S.A.	232,046	33,911	0.21
Wells Fargo & Co.	386,298	31,924	0.19	Curtiss-Wright Corp.	25,041	18,975	0.12	Wartsila Oyj Abp (d)	437,708	16,727	0.10
XP, Inc. 'A'	359,653	5,848	0.04	Deutsche Post AG	36,150	2,199	0.01	WEG S.A.	434,000	3,933	0.02
Yapi ve Kredi Bankası A/S	2,158,026	1,863	0.01	Eiffage S.A.	60,045	8,862	0.05	Weichai Power Co. Ltd. 'A' (d)	234,100	949	0.01
		1,289,103	7.91	Eva Airways Corp. (d)	2,063,000	2,926	0.02	Weichai Power Co. Ltd. 'H' (d)	1,701,000	7,462	0.05
HEALTH CARE				Expeditors International of Washington, Inc.	120,500	19,639	0.12	XCMG Construction Machinery Co. Ltd. 'A' (d)	548,000	656	0.00
3SBio, Inc. (d)	437,500	948	0.01	Fortive Corp.	258,280	15,778	0.10	Yangzijiang Shipbuilding Holdings Ltd.	1,490,200	3,954	0.02
AbbVie, Inc. (d)	639,152	160,836	0.99	GEA Group AG	106,616	7,325	0.04	ZTO Express Cayman, Inc. (I)	322,200	7,131	0.04
Amgen, Inc.	447,562	162,071	0.99	General Dynamics Corp. (d)	208,607	73,897	0.45			1,002,220	6.15
Astellas Pharma, Inc. (d)	1,542,700	20,645	0.13	Graco, Inc. (d)	146,979	11,113	0.07	INFORMATION TECHNOLOGY			
AstraZeneca PLC	335,506	62,678	0.38	Hitachi Ltd. (d)	3,167,400	87,699	0.54	Accenture PLC 'A' (d)	225,475	28,058	0.17
Bristol-Myers Squibb Co. (d)	1,866,685	107,558	0.66	Hochtief AG	6,401	3,713	0.02	Adobe, Inc. (d)	366,255	75,090	0.46
CSPC Pharmaceutical Group Ltd.	6,100,000	5,449	0.03	Hyundai Rotem Co. Ltd.	26,742	3,014	0.02	Advantech Co. Ltd. (d)	302,000	4,711	0.03
Gilead Sciences, Inc.	910,058	114,977	0.70	ITOCHU Corp. (d)	375,600	4,288	0.03	Analog Devices, Inc.	134,275	53,330	0.33
GSK PLC	1,400,231	36,782	0.23	JB Hunt Transport Services, Inc.	5,750	1,664	0.01	Apple, Inc.	1,046,674	302,866	1.86
Hansoh Pharmaceutical Group Co. Ltd. (d)	1,088,000	4,123	0.03	JD Logistics, Inc. (d)	1,117,600	1,682	0.01	Applied Materials, Inc. (d)	181,040	130,892	0.80
Incyte Corp. (d)	24,140	2,736	0.02	Kawasaki Kisen Kaisha Ltd. (d)	307,800	4,720	0.03	Arista Networks, Inc. (d)	130,092	22,100	0.14
Innovent Biologics, Inc. (d)	90,500	922	0.01	Knorr-Bremse AG	54,862	6,388	0.04	Asia Vital Components Co. Ltd. (d)	168,000	13,590	0.08
Ipsen S.A.	30,407	5,864	0.04	Kone Oyj 'B'	298,000	16,962	0.10	ASML Holding NV	95,178	188,585	1.16
Jiangsu Hengrui Pharmaceuticals Co. Ltd. 'A'	316,100	2,432	0.01	Kongsberg Gruppen ASA	97,343	2,934	0.02	Autodesk, Inc. (d)	59,658	11,599	0.07
Kyowa Kirin Co. Ltd. (d)	212,300	3,380	0.02	Korea Shipbuilding & Offshore Engineering Co. Ltd.	35,140	8,020	0.05	BOE Technology Group Co. Ltd. 'A'	1,904,700	2,450	0.01
Novartis AG	421,814	66,037	0.40	Latam Airlines Group S.A.	238,875,538	6,945	0.04	Broadcom, Inc.	200,676	75,805	0.46
Novo Nordisk A/S 'B'	374,304	17,987	0.11	Makita Corp. (d)	176,000	6,332	0.04	Canon, Inc. (d)	718,100	18,399	0.11

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

DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
Check Point Software Technologies Ltd. (d)	63,782	\$ 8,383	0.05	CF Industries Holdings, Inc.	136,454	\$ 14,773	0.09	Guangdong Investment Ltd. (d)	818,000	\$ 811	0.00
Cisco Systems, Inc. (d)	1,414,520	166,149	1.02	China Gold International Resources Corp. Ltd.	190,500	3,012	0.02	Huaneng Power International, Inc. 'H'	3,500,000	2,448	0.02
Dell International LLC 'C' (d)	10,785	4,653	0.03	China Hongqiao Group Ltd.	2,745,000	7,079	0.04	Kansai Electric Power Co., Inc. (d)	790,300	11,173	0.07
F5, Inc. (d)	51,262	21,323	0.13	China Nonferrous Mining Corp. Ltd.	998,000	1,450	0.01	Korea Electric Power Corp.	37,238	897	0.01
Fortinet, Inc. (d)	422,805	64,951	0.40	Cia de Minas Buenaventura SAA ADR	115,555	3,385	0.02	Kunlun Energy Co. Ltd.	2,456,000	2,014	0.01
GigaDevice Semiconductor, Inc. 'A'	28,500	3,469	0.02	Endeavour Mining PLC	183,260	8,982	0.05	National Grid PLC	631,824	10,427	0.06
HP, Inc. (d)	812,374	17,823	0.11	Fortescue Ltd.	1,234,601	16,444	0.10	Naturgy Energy Group S.A.	362,741	11,377	0.07
Infosys Ltd.	2,157,944	22,878	0.14	Gold Fields Ltd.	803,461	26,952	0.17	NTPC Ltd. (d)	206,823	780	0.00
Intuit, Inc. (d)	251,439	65,626	0.40	Harmony Gold Mining Co. Ltd.	174,899	2,674	0.02	Osaka Gas Co. Ltd. (d)	45,900	1,547	0.01
Keysight Technologies, Inc. (d)	75,103	26,291	0.16	ICL Group Ltd.	156,360	783	0.00	Redeia Corp. S.A.	287,124	4,881	0.03
Lam Research Corp.	34,449	14,928	0.09	JFE Holdings, Inc.	141,100	1,363	0.01	SDIC Power Holdings Co. Ltd. 'A' (d)	317,814	623	0.00
Largan Precision Co. Ltd.	73,000	9,889	0.06	Kinross Gold Corp.	1,095,061	25,919	0.16	Snam SpA	1,799,073	12,996	0.08
Logitech International S.A. (d)	129,890	12,205	0.07	Lundin Gold, Inc.	76,570	4,129	0.03	Tenaga Nasional Bhd.	2,377,300	8,347	0.05
Micron Technology, Inc. (d)	58,714	67,773	0.42	LyondellBasell Industries NV 'A'	228,941	12,054	0.07	Terna Rete Elettrica Nazionale SpA	373,637	4,366	0.03
Microsoft Corp. (d)	576,383	215,002	1.32	National Aluminium Co. Ltd.	720,892	2,597	0.02	Tokyo Gas Co. Ltd. (d)	93,300	3,534	0.02
Motorola Solutions, Inc.	127,648	53,011	0.33	Newmont Corp.	777,342	72,604	0.44	Verbund AG	21,864	1,386	0.01
Murata Manufacturing Co. Ltd. (d)	363,800	26,127	0.16	Ningxia Baofeng Energy Group Co. Ltd. 'A'	301,000	901	0.01			243,094	1.49
NetApp, Inc. (d)	180,412	27,921	0.17	Nitto Denko Corp. (d)	350,900	6,906	0.04			9,093,428	55.77
Novatek Microelectronics Corp. (d)	478,000	8,084	0.05	Nutrien Ltd.	295,763	18,627	0.11	RIGHTS			
NVIDIA Corp.	1,966,734	393,524	2.41	Qinghai Salt Lake Industry Co. Ltd. 'A' (d)	230,900	1,034	0.01	ACS Actividades de Construccion y Servicios S.A.	142,808	300	0.00
NXP Semiconductors NV	4,598	1,292	0.01	Shree Cement Ltd. (d)	2,503	668	0.00	PREFERRED SECURITIES			
Piotech, Inc. 'A'	12,322	1,511	0.01	Vedanta Aluminium Metal Ltd. (d)	190,378	902	0.01	Cia Energetica de Minas Gerais 0.000%	1,132,900	2,379	0.01
Realtek Semiconductor Corp. (d)	418,000	10,669	0.07	Vedanta Ltd.	1,003,849	2,989	0.02	Gerdau S.A. 0.000%	191,000	767	0.00
Samsung Electronics Co. Ltd.	555,187	123,194	0.76	Wanhua Chemical Group Co. Ltd. 'A'	134,000	1,355	0.01	Grupo Cibest S.A. 0.000%	137,495	2,696	0.02
SK Hynix, Inc.	43,474	76,713	0.47	Yara International ASA	139,116	6,120	0.04	Nationwide Building Society 10.250%	672	115	0.00
Sunny Optical Technology Group Co. Ltd.	566,800	4,439	0.03	Yunnan Aluminium Co. Ltd. 'A'	79,200	260	0.00	Petroleo Brasileiro S.A. 0.000%	3,951,000	28,854	0.18
Taiwan Semiconductor Manufacturing Co. Ltd. (d)	4,041,000	318,795	1.95	Zhejiang NHU Co. Ltd. 'A'	126,100	529	0.00	Samsung Electronics Co. Ltd. 0.000%	530,282	74,781	0.46
TE Connectivity PLC (d)	225,618	45,487	0.28	Zijin Mining Group Co. Ltd. 'A'	1,117,700	4,197	0.03			109,592	0.67
Telefonaktiebolaget LM Ericsson 'B' (d)	2,386,028	26,809	0.16	Zijin Mining Group Co. Ltd. 'H'	5,374,000	19,004	0.12	REAL ESTATE INVESTMENT TRUSTS			
Texas Instruments, Inc.	476,140	141,923	0.87			325,401	2.00	Fibra Uno Administracion S.A. de C.V.	462,500	793	0.00
Tokyo Electron Ltd. (d)	288,500	139,941	0.86	REAL ESTATE				Klepierre S.A.	172,270	7,204	0.04
Tower Semiconductor Ltd. (d)	17,918	4,634	0.03	Aldar Properties PJSC	1,357,383	3,063	0.02	Link REIT	277,800	1,296	0.01
United Microelectronics Corp. (d)	10,156,000	54,475	0.33	Central Pattana PCL	1,149,700	2,330	0.01	VICI Properties, Inc.	970,375	25,764	0.16
Vanguard International Semiconductor Corp. (d)	482,000	3,328	0.02	China Resources Mixc Lifestyle Services Ltd.	186,400	874	0.01			35,057	0.21
Yokogawa Electric Corp. (d)	182,800	6,427	0.04	CK Asset Holdings Ltd.	1,445,000	8,164	0.05	SHORT-TERM INSTRUMENTS			
Zoom Communications, Inc. (d)	125,268	10,812	0.07	Emaar Development PJSC	597,633	2,252	0.01	SHORT-TERM NOTES			
		3,127,934	19.18	Emaar Properties PJSC	5,208,709	16,929	0.10	Federal Home Loan Bank 3.500% due			
MATERIALS				Kaisa Group Holdings Ltd. (d)	1,094,389	7	0.00	01/07/2026 (e)(f)	\$ 300	300	0.00
Agnico Eagle Mines Ltd. (I)	127,168	19,752	0.12	Swire Pacific Ltd. 'A'	105,000	1,097	0.01	3.525% due			
Aluminum Corp. of China Ltd. 'A' (d)	456,900	559	0.00			34,716	0.21	14/08/2026 (e)(f)	2,700	2,688	0.02
Aluminum Corp. of China Ltd. 'H'	2,834,000	2,722	0.02	UTILITIES				02/09/2026 (e)(f)	3,400	3,378	0.02
Anglogold Ashanti PLC	45,822	3,691	0.02	Acciona S.A. (d)	7,154	2,268	0.01	3.545% due			
Asahi Kasei Corp. (d)	282,400	3,142	0.02	CEZ A/S	44,844	2,625	0.02	29/07/2026 (e)(f)	5,000	4,986	0.03
Barrick Mining Corp.	672,839	24,732	0.15	China Resources Power Holdings Co. Ltd.	1,526,000	3,299	0.02	3.545% due			
Buzzi Unicem SpA	60,692	3,111	0.02	China Yangtze Power Co. Ltd. 'A' (d)	1,140,800	4,453	0.03	09/09/2026 (e)(f)	1,300	1,291	0.01
				CLP Holdings Ltd.	1,473,500	13,774	0.08	3.560% due			
				Consolidated Edison, Inc.	169,011	18,698	0.11	21/08/2026 (e)(f)	300	298	0.00
				CPFL Energia S.A.	128,600	1,113	0.01	3.590% due			
				Dubai Electricity & Water Authority PJSC (d)	1,381,714	1,046	0.01	01/07/2026 (e)(f)	100	100	0.00
				Edison International (d)	302,655	22,533	0.14	3.600% due			
				EDP S.A.	835,632	4,368	0.03	09/09/2026 (e)(f)	100	99	0.00
				Endesa S.A. (d)	273,338	12,427	0.08				
				Enel SpA (d)	6,872,896	78,883	0.48				

DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	
3.605% due 15/07/2026 (e)(f)	\$	2,900	\$ 2,896	0.02	7.393% due 22/07/2026 (e)(f)	ZAR	16,100	\$ 979	0.01	3.710% due 18/08/2026 (e)(f)	\$	3,600	\$ 3,582	0.02	
3.610% due 26/08/2026 (e)(f)		6,700	6,661	0.04	7.400% due 05/08/2026 (e)(f)		2,300	140	0.00	3.710% due 03/09/2026 (e)(f)		300	298	0.00	
3.610% due 16/09/2026 (e)(f)		1,600	1,587	0.01	7.400% due 07/10/2026 (e)(f)		600	36	0.00	3.712% due 08/09/2026 (e)(f)		1,900	1,887	0.01	
3.614% due 30/09/2026 (e)(f)		3,400	3,368	0.02	7.401% due 05/08/2026 (e)(f)		9,600	582	0.00	3.716% due 10/09/2026 (e)(f)		19,500	19,360	0.12	
3.620% due 31/07/2026 (e)(f)		18,100	18,044	0.11	7.420% due 04/11/2026 (e)(f)		300	18	0.00	3.717% due 17/09/2026 (e)(f)		400	397	0.00	
3.620% due 19/08/2026 (e)(f)		15,700	15,620	0.10				5,119	0.03	3.718% due 17/09/2026 (e)(f)		1,100	1,091	0.01	
3.625% due 31/07/2026 (e)(f)		200	199	0.00						3.721% due 18/08/2026 (e)(f)		8,200	8,160	0.05	
3.627% due 31/07/2026 (e)(f)		300	299	0.00						3.722% due 10/09/2026 (e)(f)		1,500	1,489	0.01	
3.630% due 26/08/2026 (e)(f)		4,100	4,076	0.03						3.723% due 10/09/2026 (e)(f)		1,200	1,191	0.01	
3.634% due 28/08/2026 (e)(f)		11,700	11,630	0.07	3.583% due 09/07/2026 (e)(f)	\$	100	100	0.00	3.728% due 18/08/2026 (e)(f)		3,900	3,881	0.02	
3.635% due 28/08/2026 (e)(f)		2,100	2,088	0.01	3.640% due 14/07/2026 (e)(f)		200	200	0.00	3.730% due 25/08/2026 (e)(f)		3,100	3,083	0.02	
3.635% due 04/09/2026 (e)(f)		1,900	1,887	0.01	3.643% due 21/07/2026 (e)(f)		3,700	3,693	0.02	3.734% due 18/08/2026 (e)(f)		2,800	2,786	0.02	
3.640% due 23/09/2026 (e)(f)		1,700	1,685	0.01	3.655% due 20/08/2026 (e)(f)		100	100	0.00	3.765% due 17/09/2026 (e)(f)		6,900	6,846	0.04	
3.650% due 11/09/2026 (e)(f)		600	596	0.00	3.661% due 23/07/2026 (e)(f)		1,700	1,696	0.01	3.767% due 24/09/2026 (e)(f)		800	793	0.01	
			83,776	0.51	3.661% due 30/07/2026 (e)(f)		600	598	0.00	3.779% due 24/09/2026 (e)(f)		600	595	0.00	
					3.668% due 07/07/2026 (e)(f)		1,400	1,399	0.01				98,255	0.60	
					3.668% due 21/07/2026 (e)(f)		500	499	0.00	Total Short-Term Instruments			197,006	1.21	
					3.670% due 15/09/2026 (e)(f)		100	99	0.00						
					3.673% due 27/08/2026 (e)(f)		2,400	2,386	0.02						
					3.674% due 13/08/2026 (b)(e)(f)		500	498	0.00						
					3.675% due 23/07/2026 (e)(f)		100	100	0.00						
					3.678% due 21/07/2026 (e)(f)		1,200	1,198	0.01						
					3.678% due 23/07/2026 (e)(f)		300	299	0.00						
					3.678% due 11/08/2026 (e)(f)		1,600	1,593	0.01						
					3.678% due 27/08/2026 (e)(f)		900	895	0.01						
					3.680% due 30/07/2026 (e)(f)		200	199	0.00						
					3.681% due 23/07/2026 (e)(f)		300	299	0.00						
					3.681% due 28/07/2026 (e)(f)		4,000	3,989	0.03						
					3.683% due 09/07/2026 (e)(f)		3,500	3,497	0.02						
					3.683% due 04/08/2026 (b)(e)(f)		600	598	0.00						
					3.684% due 09/07/2026 (e)(f)		100	100	0.00						
					3.686% due 09/07/2026 (e)(f)		300	300	0.00						
					3.686% due 11/08/2026 (e)(f)		200	199	0.00						
					3.687% due 28/07/2026 (e)(f)		1,800	1,795	0.01						
					3.688% due 08/09/2026 (e)(f)		4,300	4,270	0.03						
					3.693% due 08/09/2026 (e)(f)		7,200	7,149	0.05						
					3.697% due 15/09/2026 (e)(f)		200	198	0.00						
					3.702% due 11/08/2026 (e)(f)		100	100	0.00						
					3.702% due 01/09/2026 (b)(e)(f)		200	199	0.00						
					3.704% due 28/07/2026 (e)(f)		500	499	0.00						
					3.705% due 25/08/2026 (e)(f)		1,300	1,293	0.01						
					3.706% due 10/09/2026 (e)(f)		1,300	1,291	0.01						
					3.707% due 08/09/2026 (e)(f)		400	397	0.00						
					3.709% due 22/09/2026 (e)(f)		1,100	1,091	0.01						

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BPS	3.690%	30/06/2026	01/07/2026	\$ 88,200	U.S. Treasury Inflation Protected Securities 1.875% due 15/07/2035	\$ (89,569)	\$ 88,200	\$ 88,209	0.54
	3.700	30/06/2026	01/07/2026	90,100	Ginnie Mae 5.500% due 20/11/2052	(93,202)	90,100	90,109	0.55
Total Repurchase Agreements						\$ (182,771)	\$ 178,300	\$ 178,318	1.09

(1) Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 10-Year Bond September Futures	Long	09/2026	432	\$ 464	0.00
Australia Government 10-Year Bond September Futures	Short	09/2026	375	(407)	0.00
CAC 40 Index July Futures	Short	07/2026	193	79	0.00
E-mini S&P 500 Index September Futures	Short	09/2026	9	(15)	0.00
Euro STOXX 50 September Futures	Short	09/2026	254	(152)	0.00
FTSE 100 Index September Futures	Short	09/2026	33	13	0.00
FTSE China A50 Index July Futures	Long	07/2026	6	1	0.00
FTSE/JSE Index September Futures	Short	09/2026	30	(1)	0.00
FTSE/MIB Index September Futures	Short	09/2026	29	79	0.00
IBEX 35 July Futures	Short	07/2026	50	(242)	0.00
KOSPI2 Index September Futures	Short	09/2026	31	(683)	(0.01)
Mini MSCI Emerging Markets Index September Futures	Short	09/2026	72	111	0.00
MSCI Singapore Index July Futures	Short	07/2026	315	61	0.00
OMXS30 Index July Futures	Short	07/2026	35	(23)	0.00

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

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
S&P CNX Nifty Index July Futures	Short	07/2026	105	\$ 28	0.00
S&P/Toronto Stock Exchange 60 September Futures	Long	09/2026	65	11	0.00
SPI 200 Index September Futures	Short	09/2026	225	435	0.00
Topix Index September Futures	Short	09/2026	75	(532)	0.00
U.S. Treasury 2-Year Note September Futures	Long	09/2026	2,397	(292)	0.00
U.S. Treasury 5-Year Note September Futures	Long	09/2026	3,826	1,021	0.01
U.S. Treasury 10-Year Note September Futures	Long	09/2026	7,427	3,356	0.02
U.S. Treasury 10-Year Ultra September Futures	Long	09/2026	956	1,231	0.01
U.S. Treasury 30-Year Bond September Futures	Short	09/2026	95	(260)	0.00
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2026	3,539	9,877	0.06
United Kingdom Long Gilt September Futures	Long	09/2026	2,726	7,739	0.05
WIG20 Index September Futures	Short	09/2026	3	2	0.00
				\$ 21,901	0.14
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 21,901	0.14

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Boeing Co.	1.000%	20/12/2030	\$ 2,500	\$ 3	0.00
Deutsche Bank AG	1.000	20/12/2029	€ 500	8	0.00
				\$ 11	0.00

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

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-43 5-Year Index	(5.000)%	20/12/2029	\$ 3,616	\$ (54)	0.00
CDX.HY-44 5-Year Index	(5.000)	20/06/2030	1,558	(10)	0.00
CDX.HY-44 5-Year Index	(5.000)	20/06/2030	784	6	0.00
CDX.IG-43 5-Year Index	(1.000)	20/12/2029	11,995	(4)	0.00
CDX.IG-44 5-Year Index	(1.000)	20/06/2030	18,400	29	0.01
CDX.IG-45 5-Year Index	(1.000)	20/12/2030	11,230	(52)	0.00
iTraxx Crossover 44 5-Year Index	(5.000)	20/12/2030	€ 6,180	(260)	0.00
iTraxx Crossover 45 5-Year Index	(5.000)	20/06/2031	33,440	(941)	(0.01)
iTraxx Europe Main 45 5-Year Index	(1.000)	20/06/2031	194,610	(934)	(0.01)
				\$ (2,220)	(0.01)

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-45 5-Year Index	5.000%	20/12/2030	\$ 4,008	\$ (113)	0.00
CDX.HY-45 5-Year Index	5.000	20/12/2030	123,108	3,213	0.02
CDX.HY-46 5-Year Index	5.000	20/06/2031	795,713	7,680	0.04
CDX.IG-46 5-Year Index	1.000	20/06/2031	77,900	16	0.00
				\$ 10,796	0.06

INTEREST RATE SWAPS

Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	3.500%	18/03/2031	£ 81,500	\$ (923)	(0.01)
Receive	1-Day GBP-SONIO Compounded-OIS	4.000	17/09/2035	3,500	27	0.00
Pay	1-Day GBP-SONIO Compounded-OIS	4.000	18/03/2036	122,500	637	0.00
Receive ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	4.000	16/09/2036	300	0	0.00
Receive	1-Day GBP-SONIO Compounded-OIS	4.250	18/03/2036	20,500	547	0.00
Pay	1-Day GBP-SONIO Compounded-OIS	4.500	18/03/2056	1,800	(142)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.050	15/12/2031	¥ 690,000	45	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.450	15/12/2051	300,000	55	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.700	18/09/2029	2,530,000	28	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.750	19/03/2027	3,050,000	(9)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.750	19/03/2030	3,160,000	77	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.000	21/03/2034	573,500	329	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.000	18/09/2034	1,531,800	284	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.000	19/03/2035	1,416,750	717	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.000	17/09/2035	211,600	(91)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.500	18/03/2036	6,283,950	1,431	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.500	19/03/2055	160,000	41	0.00

Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive ⁽⁴⁾	1-Day JPY-MUTKCALM Compounded-OIS	2.000%	16/09/2036	¥ 10,673,000	\$ 153	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2029	\$ 800	(43)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2052	3,100	74	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.385	08/06/2032	6,100	(235)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.750	21/06/2053	4,000	163	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.000	19/03/2027	101,900	796	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.000	19/03/2028	10,200	107	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.000	19/03/2030	42,400	(356)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	5,100	(133)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.085	13/02/2034	23,920	(403)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2030	10,400	(34)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	19/03/2032	34,000	(455)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	19/03/2035	21,000	222	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	19/03/2055	2,000	150	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.300	28/02/2029	3,690	75	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.300	30/06/2031	4,130	138	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.300	15/11/2053	1,130	179	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.308	21/02/2029	10,400	155	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.325	31/08/2030	4,910	83	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	17/12/2027	429,625	(6,172)	(0.04)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	26,600	(403)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	27,240	(382)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	19,140	67	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	1,000	135	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2026	245,900	1,073	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	6,200	20	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	400	(1)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	1,100	9	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2030	28,200	693	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2031	4,600	108	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2031	7,220	(40)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	15/05/2032	5,792	56	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	19,800	200	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	18/09/2034	3,400	(70)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	6,400	99	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2035	11,500	(196)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/06/2036	48,700	(88)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2036	10,100	(548)	0.00
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.750	16/09/2036	27,700	114	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.760	23/08/2033	7,135	86	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	10/03/2028	4,504	54	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	30/08/2033	4,300	51	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.975	15/11/2053	400	8	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.000	20/06/2027	7,600	23	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	30/11/2030	1,740	(6)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	19/03/2035	13,100	(46)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	18/03/2036	34,600	937	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.085	15/11/2053	1,265	25	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.250	22/11/2033	1,700	(13)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/03/2034	7,600	163	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.257	15/11/2053	52,220	(440)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.259	15/11/2053	72,740	(644)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.262	15/11/2053	52,310	(487)	0.00
Pay	1-Year BRL-CDI	10.203	04/01/2027	BRL 71,600	(138)	0.00
Pay	1-Year BRL-CDI	10.256	04/01/2027	51,600	(602)	0.00
Pay	1-Year BRL-CDI	11.604	04/01/2027	27,900	(374)	0.00
Pay	1-Year BRL-CDI	12.841	02/01/2031	226,870	(1,050)	(0.01)
Pay	1-Year BRL-CDI	13.172	02/01/2031	56,300	(236)	0.00
Pay	1-Year BRL-CDI	13.180	02/01/2031	84,000	(333)	0.00
Pay ⁽⁴⁾	1-Year BRL-CDI	13.330	02/01/2031	356,700	(1,162)	(0.01)
Pay	1-Year BRL-CDI	13.354	02/01/2029	81,900	(406)	0.00
Pay ⁽⁴⁾	1-Year BRL-CDI	14.684	02/01/2031	825,400	385	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.000	15/09/2035	CAD 41,000	239	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.000	18/03/2036	8,600	(70)	0.00
Receive ⁽⁴⁾	3-Month CAD-CAONREPO Compounded-OIS	3.000	16/09/2036	31,400	(87)	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.250	20/03/2034	1,700	48	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.250	18/09/2034	2,600	(12)	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.500	19/03/2035	10,000	178	0.00
Pay	3-Month NZD-BBR	4.750	19/06/2029	NZD 2,500	38	0.00
Pay	6-Month AUD-BBR-BBSW	3.500	19/03/2027	AUD 14,200	(36)	0.00
Pay	6-Month AUD-BBR-BBSW	4.150	19/03/2055	800	(46)	0.00
Pay	6-Month AUD-BBR-BBSW	4.250	19/03/2030	11,900	(192)	0.00
Pay	6-Month AUD-BBR-BBSW	4.250	18/03/2036	100,360	(278)	0.00
Pay	6-Month AUD-BBR-BBSW	4.500	20/03/2034	6,400	(43)	0.00
Pay	6-Month AUD-BBR-BBSW	4.500	19/03/2035	3,300	(75)	0.00
Pay	6-Month AUD-BBR-BBSW	4.500	18/06/2035	19,500	(566)	0.00
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.250	16/09/2028	€ 16,900	(175)	0.00
Receive	6-Month EUR-EURIBOR	2.250	17/09/2035	6,000	(18)	0.00
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.500	16/09/2031	14,300	(202)	0.00
Pay	6-Month EUR-EURIBOR	2.500	19/03/2035	1,700	(18)	0.00
Receive	6-Month EUR-EURIBOR	2.750	18/03/2036	22,880	(1)	0.00
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	15,800	(145)	0.00

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

Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.750%	16/09/2036	€ 1,400	\$ 24	0.00
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	39,340	212	0.00
					\$ (7,067)	(0.04)
Total Centrally Cleared Financial Derivative Instruments					\$ 1,520	0.01

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

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

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

PURCHASED OPTIONS

OPTIONS ON SECURITIES

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/09/2056	\$ 70.000	04/09/2026	108,000	\$ 4	\$ 0	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.500% due 01/07/2056	70.000	06/07/2026	71,000	3	0	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/09/2056	70.000	04/09/2026	216,000	8	0	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 6.500% due 01/09/2056	70.000	04/09/2026	230,000	9	0	0.00
GSC	Put - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/07/2056	85.438	06/07/2026	146,200	3	0	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.500% due 01/07/2056	92.000	06/07/2026	198,200	4	0	0.00
					\$ 31	\$ 0	0.00

WRITTEN OPTIONS

INFLATION-CAPPED OPTIONS

Counterparty	Description	Initial Index	Floating Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
GLM	Cap - OTC CPALEMU	\$ 78.177	Maximum of [(Final Index/Initial Index - 1) - 3.000%] or 0	22/06/2035	8,200	\$ (359)	\$ (171)	0.00

(1) Notional Amount represents the number of contracts.

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

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GST	Israel Government International Bond	1.000%	20/12/2029	\$ 100	\$ (3)	\$ 5	\$ 2	0.00
MYC	Israel Government International Bond	1.000	20/12/2029	200	(5)	9	4	0.00
					\$ (8)	\$ 14	\$ 6	0.00

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

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	iTraxx Crossover 44 5-Year 35-100% Index	5.000%	20/12/2030	€ 70	\$ 16	\$ (1)	\$ 15	0.00
BPS	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	140	32	(2)	30	0.00
CBK	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	70	16	(1)	15	0.00
GST	CMBX.NA.AAA.10 Index	0.500	17/11/2059	\$ 1,765	(6)	7	1	0.00
JPM	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	€ 140	32	(2)	30	0.00
MYI	CMBX.NA.AAA.10 Index	0.500	17/11/2059	\$ 7,424	0	6	6	0.00
SAL	CMBX.NA.AAA.12 Index	0.500	17/08/2061	2,200	(21)	28	7	0.00
					\$ 69	\$ 35	\$ 104	0.00

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

TOTAL RETURN SWAPS ON INDICES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/ (Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Pay	Brazil Stock Exchange Index	709	0.000%	BRL 123,206	12/08/2026	\$ 0	\$ (143)	\$ (143)	0.00
	Receive	NDUEACWF Index	97,035	4.120	\$ 59,878	09/06/2027	0	235	234	0.00
BRC	Receive	NDUEACWF Index	171,708	3.975	107,424	07/10/2026	0	(1,206)	(1,206)	(0.01)
	Receive	NDUEACWF Index	26,740	3.935	16,729	03/02/2027	0	(187)	(187)	0.00
	Receive	NDUEACWF Index	360,380	4.170	220,404	23/06/2027	0	3,120	3,120	0.02
MBC	Receive	NDUEACWF Index	38,081	4.030	23,824	23/09/2026	0	(269)	(269)	0.00
	Receive	NDUEACWF Index	64,246	3.985	40,193	21/10/2026	0	(452)	(452)	0.00
MEI	Receive	NDUEACWF Index	431,168	3.600	269,742	01/07/2026	0	(2,943)	(2,942)	(0.02)
	Receive	NDUEACWF Index	94,278	4.000	58,982	11/11/2026	0	(664)	(664)	0.00
	Receive	NDUEACWF Index	112,568	3.935	70,425	03/02/2027	0	(789)	(789)	(0.01)
MYI	Pay	SET 50 Index	497,800	0.000	THB 503,865	29/09/2026	0	(514)	(514)	0.00
	Receive	NDUEACWF Index	142,986	3.600	\$ 89,455	01/07/2026	0	(978)	(978)	(0.01)
	Receive	NDUEACWF Index	172,325	3.960	107,810	02/09/2026	0	(1,209)	(1,209)	(0.01)
	Receive	NDUEACWF Index	36,343	4.290	22,268	23/09/2026	0	271	271	0.00
	Receive	NDUEACWF Index	297,527	4.010	186,138	18/11/2026	0	(2,096)	(2,096)	(0.01)
							\$ 0	\$ (7,824)	\$ (7,824)	(0.05)

TOTAL RETURN SWAPS ON SECURITIES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
FAR	Pay	Nvidia Corp.	32,360	5.620%	\$ 6,230	29/07/2026	\$ 0	\$ (243)	\$ (243)	0.00

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD	47,056	\$ 33,649	\$ 1,048	\$ 0	0.01
	07/2026	NZD	5,567	3,288	121	0	0.00
	07/2026	SGD	13,015	10,205	143	0	0.00
	07/2026	\$	214	CAD 304	0	0	0.00
	07/2026		6,648	NZD 11,769	46	0	0.00
	08/2026	CAD	303	\$ 214	0	0	0.00
	08/2026	NZD	11,769	6,656	0	(46)	0.00
	09/2026	\$	5,300	IDR 94,510,713	0	(61)	0.00
	09/2026		12,700	KRW 19,165,781	0	(302)	0.00
	07/2026	BRL	241,886	\$ 46,560	0	(173)	0.00
	07/2026		£385	514	3	0	0.00
	07/2026	KRW	74,863	49	1	0	0.00
	07/2026	NOK	13,274	1,434	92	0	0.00
	07/2026	SGD	314	245	2	0	0.00
	07/2026	\$	1,266	¥ 201,333	0	(27)	0.00
	07/2026		68	PLN 257	0	0	0.00
	07/2026		15	SGD 19	0	0	0.00
	08/2026	SGD	19	\$ 15	0	0	0.00
	08/2026	\$	41,097	BRL 215,193	155	0	0.00
	08/2026		833	HKD 6,515	0	0	0.00
	08/2026		806	ILS 2,396	0	(1)	0.00
BOA	08/2026	ZAR	10,887	\$ 623	0	(39)	0.00
	09/2026	BRL	2,644	500	0	(2)	0.00
	09/2026	COP	23,677,032	6,341	2	(410)	0.00
	09/2026	ILS	2,391	800	0	(4)	0.00
	09/2026	KZT	243,672	484	0	(12)	0.00
	09/2026	PHP	60,019	973	0	(2)	0.00
	09/2026	\$	3,928	COP 14,477,412	199	0	0.00
	09/2026		600	IDR 10,845,540	1	0	0.00
	09/2026		400	PEN 1,370	1	0	0.00
	10/2026		5,463	BRL 28,968	13	0	0.00
	10/2026	ZAR	2,323	\$ 142	2	0	0.00
	11/2026	PEN	8,358	2,427	0	(10)	0.00
	11/2026	\$	210	PEN 723	1	0	0.00
	11/2026	ZAR	308	\$ 17	0	(1)	0.00
	12/2026	\$	939	CLP 852,730	0	(13)	0.00
	01/2027	ZAR	28,471	\$ 1,732	23	0	0.00
	07/2026	AUD	127,307	88,336	433	(295)	0.00
	07/2026	BRL	28,536	5,480	0	(33)	0.00
	07/2026	CNH	3,371	498	2	0	0.00
	07/2026	CZK	305	15	0	0	0.00
BPS	07/2026	€	1,007,796	1,172,198	20,497	(512)	0.12
	07/2026	£	88,650	118,674	1,016	(3)	0.01
	07/2026	HKD	25,176	3,211	1	0	0.00
	07/2026	ILS	224	76	1	0	0.00
	07/2026	NZD	18,500	10,790	266	0	0.00
	07/2026	SGD	10	8	0	0	0.00
	07/2026	TRY	52,987	1,112	0	(13)	0.00
	07/2026	\$	2,740	BRL 14,150	0	(6)	0.00
	07/2026		13,213	£ 9,930	36	(70)	0.00

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2026	\$ 9,589	¥ 1,530,911	\$ 0	\$ (170)	\$ (170)	0.00
	07/2026	2	KWD 1	0	0	0	0.00
	07/2026	ZAR 3,629	\$ 221	0	0	0	0.00
	08/2026	\$ 2,116	BRL 10,776	0	(50)	(50)	0.00
	09/2026	CAD 3,488	\$ 2,465	0	(2)	(2)	0.00
	09/2026	COP 4,391,292	1,200	0	(52)	(52)	0.00
	09/2026	IDR 33,815,704	1,901	29	(2)	27	0.00
	09/2026	MXN 33,365	1,900	2	0	2	0.00
	09/2026	THB 108,782	3,336	41	0	41	0.00
	09/2026	\$ 58	IDR 1,028,665	0	(1)	(1)	0.00
	09/2026	23,945	NOK 227,602	0	(969)	(969)	(0.01)
	09/2026	18,880	SEK 176,122	0	(605)	(605)	0.00
	09/2026	5,000	THB 162,518	0	(77)	(77)	0.00
	10/2026	5,480	BRL 29,162	33	0	33	0.00
	12/2026	945	IDR 17,206,381	2	0	2	0.00
	06/2027	2	KWD 1	0	0	0	0.00
	07/2029	KWD 9	\$ 30	2	0	2	0.00
	05/2030	6	20	1	0	1	0.00
BRC	07/2026	CNH 218	32	0	0	0	0.00
	07/2026	COP 831,499	242	2	0	2	0.00
	07/2026	ILS 249	84	1	0	1	0.00
	07/2026	¥ 1,912	12	0	0	0	0.00
	07/2026	MYR 12,773	3,145	18	0	18	0.00
	07/2026	NZD 8,087	4,782	182	0	182	0.00
	07/2026	PEN 122,562	35,857	0	(89)	(89)	0.00
	07/2026	SGD 759	591	4	0	4	0.00
	07/2026	TRY 565,703	11,828	0	(155)	(155)	0.00
	07/2026	\$ 219	COP 831,499	21	0	21	0.00
	07/2026	3,353	MYR 13,634	0	(15)	(15)	0.00
	07/2026	35,949	PEN 122,562	0	(3)	(3)	0.00
	07/2026	4,256	SGD 5,451	0	(42)	(42)	0.00
	07/2026	37,513	TRY 1,802,508	630	0	630	0.00
	07/2026	ZAR 62,335	\$ 3,796	38	(39)	(1)	0.00
	08/2026	SGD 1	0	0	0	0	0.00
	08/2026	\$ 12	¥ 1,907	0	0	0	0.00
	09/2026	IDR 558,548	\$ 31	0	0	0	0.00
	09/2026	MXN 12,376	700	0	(4)	(4)	0.00
	09/2026	\$ 239	COP 831,499	0	(2)	(2)	0.00
BSH	07/2026	€ 58,321	\$ 67,907	1,229	0	1,229	0.01
	07/2026	\$ 20,975	¥ 3,335,000	0	(455)	(455)	0.00
	07/2026	11,518	NZD 20,385	78	0	78	0.00
	08/2026	NZD 20,385	\$ 11,531	0	(78)	(78)	0.00
	08/2026	\$ 35,460	BRL 180,922	0	(777)	(777)	(0.01)
	09/2026	BRL 13,323	\$ 2,598	62	0	62	0.00
	09/2026	\$ 422	CLP 371,708	0	(19)	(19)	0.00
	09/2026	1,695	COP 6,194,129	70	0	70	0.00
	01/2027	PEN 3,739	\$ 1,101	13	0	13	0.00
	03/2027	\$ 801	PEN 2,774	5	0	5	0.00
CBK	07/2026	AUD 19,549	\$ 13,816	272	0	272	0.00
	07/2026	CAD 15,321	10,949	150	0	150	0.00
	07/2026	CNH 52	8	0	0	0	0.00
	07/2026	HUF 519,565	1,700	31	0	31	0.00
	07/2026	ILS 250	86	2	0	2	0.00
	07/2026	PEN 21,109	6,175	0	(16)	(16)	0.00
	07/2026	PLN 435	119	3	0	3	0.00
	07/2026	SEK 94,151	10,190	462	0	462	0.00
	07/2026	\$ 1,149	AUD 1,626	0	(23)	(23)	0.00
	07/2026	1,996	€ 1,711	0	(39)	(39)	0.00
	07/2026	1,154	£ 860	0	(12)	(12)	0.00
	07/2026	30	HUF 9,074	0	(1)	(1)	0.00
	07/2026	1,595	SEK 14,970	0	(48)	(48)	0.00
	07/2026	106	ZAR 1,769	1	0	1	0.00
	08/2026	ILS 5,372	\$ 1,905	100	0	100	0.00
	08/2026	INR 431,447	4,603	64	0	64	0.00
	08/2026	\$ 3,364	HKD 26,321	0	(1)	(1)	0.00
	08/2026	1,636	ILS 4,806	0	(21)	(21)	0.00
	09/2026	CLP 502,371	\$ 579	33	0	33	0.00
	09/2026	COP 161,680,447	43,343	0	(2,741)	(2,741)	(0.02)
	09/2026	IDR 80,049,594	4,438	4	(3)	1	0.00
	09/2026	KZT 508,825	1,008	0	(29)	(29)	0.00
	09/2026	MXN 1,112	64	1	0	1	0.00
	09/2026	PEN 11	3	0	0	0	0.00
	09/2026	SEK 18,114	1,928	48	0	48	0.00
	09/2026	\$ 14	IDR 246,537	0	0	0	0.00
	09/2026	621	MXN 10,761	0	(9)	(9)	0.00
	09/2026	1,553	NOK 15,222	0	(16)	(16)	0.00
	09/2026	21	PEN 72	0	0	0	0.00
	09/2026	2,200	PLN 8,050	0	(59)	(59)	0.00
	11/2026	PEN 10,245	\$ 2,995	8	0	8	0.00
	12/2026	COP 4,029,962	1,018	0	(106)	(106)	0.00
	12/2026	PEN 84,129	24,290	0	(225)	(225)	0.00
	12/2026	\$ 4,055	IDR 73,700,744	3	0	3	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
DUB	12/2026	\$ 1,187	MXN 20,883	\$ 0	\$ (8)	\$ (8)	0.00
	12/2026	1,045	PEN 3,653	19	0	19	0.00
	07/2026	CNH 58	\$ 9	0	0	0	0.00
	07/2026	CZK 76,178	3,659	69	0	69	0.00
	07/2026	KZT 134,358	282	2	0	2	0.00
	07/2026	NOK 32,975	3,549	217	0	217	0.00
	07/2026	PLN 436	118	2	0	2	0.00
	07/2026	SGD 194	152	2	0	2	0.00
	07/2026	\$ 175	CNH 1,188	0	0	0	0.00
	07/2026	1,264	PLN 4,690	0	(16)	(16)	0.00
	07/2026	50	SGD 65	0	0	0	0.00
	07/2026	ZAR 42,226	\$ 2,574	31	(29)	2	0.00
	08/2026	CNH 1,185	175	0	0	0	0.00
	08/2026	KZT 864,720	1,789	5	0	5	0.00
	08/2026	SGD 64	50	0	0	0	0.00
	08/2026	\$ 20	INR 1,864	0	0	0	0.00
	09/2026	CLP 1,647,612	\$ 1,800	12	0	12	0.00
	09/2026	IDR 8,392,485	462	0	(3)	(3)	0.00
	09/2026	ILS 2,060	700	7	0	7	0.00
	09/2026	INR 47,738	500	0	(1)	(1)	0.00
	09/2026	\$ 18,373	CHF 14,456	0	(301)	(301)	0.00
	09/2026	23,334	£ 17,400	0	(240)	(240)	0.00
	09/2026	2,300	HUF 696,415	0	(69)	(69)	0.00
	09/2026	5,000	INR 482,814	67	0	67	0.00
	09/2026	500	PEN 1,696	0	(4)	(4)	0.00
	09/2026	6,663	SEK 61,666	0	(264)	(264)	0.00
FAR	11/2026	KZT 530,754	\$ 1,071	6	0	6	0.00
	07/2026	CNH 3,320	491	2	0	2	0.00
	07/2026	£ 154,399	207,465	2,540	0	2,540	0.01
	07/2026	HKD 232,849	29,743	51	0	51	0.00
	07/2026	¥ 16,573,435	102,432	457	0	457	0.00
	07/2026	PLN 9,928	2,719	78	0	78	0.00
	07/2026	SGD 10,215	8,007	109	0	109	0.00
	07/2026	\$ 2,510	CNH 17,067	5	0	5	0.00
	07/2026	2,100	¥ 338,817	0	(15)	(15)	0.00
	07/2026	1,581	PLN 5,879	0	(17)	(17)	0.00
	07/2026	4,870	SEK 47,253	13	0	13	0.00
	07/2026	18	SGD 24	0	0	0	0.00
	07/2026	ZAR 11,874	\$ 720	0	(4)	(4)	0.00
	08/2026	CNH 17,029	2,510	0	(5)	(5)	0.00
	08/2026	ILS 5,897	2,060	79	0	79	0.00
	08/2026	¥ 278,537	1,725	7	0	7	0.00
	08/2026	SEK 47,169	4,870	0	(13)	(13)	0.00
	08/2026	SGD 24	18	0	0	0	0.00
	08/2026	\$ 65	£ 49	0	0	0	0.00
	08/2026	102,432	¥ 16,530,065	0	(460)	(460)	0.00
	09/2026	£ 1,900	\$ 2,544	23	0	23	0.00
	09/2026	PEN 4,043	1,200	18	0	18	0.00
	09/2026	PHP 24,660	400	0	(1)	(1)	0.00
	09/2026	PLN 6,330	1,700	17	(1)	16	0.00
	09/2026	THB 9,956	300	0	(2)	(2)	0.00
	09/2026	\$ 30,713	€ 26,400	0	(434)	(434)	0.00
	09/2026	8,617	£ 6,400	0	(122)	(122)	0.00
	09/2026	5,000	IDR 89,893,000	0	(17)	(17)	0.00
	09/2026	1,841	INR 176,432	11	0	11	0.00
	09/2026	5,000	MYR 20,315	0	(20)	(20)	0.00
	09/2026	15,992	PEN 54,894	57	0	57	0.00
	09/2026	7,000	SGD 8,921	0	(66)	(66)	0.00
GLM	09/2026	ZAR 16,619	\$ 1,000	0	(8)	(8)	0.00
	07/2026	BRL 154,817	29,765	0	(146)	(146)	0.00
	07/2026	CNH 76	11	0	0	0	0.00
	07/2026	\$ 67,559	BRL 360,927	2,173	0	2,173	0.01
	07/2026	20,539	CAD 29,227	62	0	62	0.00
	07/2026	84	PLN 314	0	(1)	(1)	0.00
	08/2026	CAD 29,185	\$ 20,539	0	(62)	(62)	0.00
	08/2026	NGN 61,425	39	0	(5)	(5)	0.00
	08/2026	\$ 3,440	BRL 17,581	0	(70)	(70)	0.00
	08/2026	ZAR 9,796	\$ 550	0	(46)	(46)	0.00
	09/2026	BRL 7,949	1,500	0	(8)	(8)	0.00
	09/2026	IDR 26,027,124	1,446	7	(4)	3	0.00
	09/2026	MXN 1,247	72	1	0	1	0.00
	09/2026	THB 67,134	2,084	51	0	51	0.00
	09/2026	\$ 15,678	BRL 81,938	32	(118)	(86)	0.00
	09/2026	2,495	CLP 2,231,256	0	(74)	(74)	0.00
	09/2026	40	IDR 710,586	0	0	0	0.00
	09/2026	200	ILS 570	0	(8)	(8)	0.00
	09/2026	7,131	INR 680,380	17	(8)	9	0.00
	09/2026	40,893	MXN 711,039	0	(458)	(458)	0.00
	09/2026	5,000	MYR 19,876	0	(128)	(128)	0.00
	09/2026	1,631	THB 53,168	0	(21)	(21)	0.00
	10/2026	19,667	BRL 104,631	112	0	112	0.00
IND	07/2026	77	PLN 291	0	0	0	0.00

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
JPM	07/2026	AUD 200,851	\$ 143,185	\$ 4,037	\$ 0	\$ 4,037	0.02
	07/2026	BRL 14,187	2,757	16	0	16	0.00
	07/2026	CHF 110	141	4	0	4	0.00
	07/2026	CNH 110	16	0	0	0	0.00
	07/2026	HUF 1,568,443	5,128	92	0	92	0.00
	07/2026	ILS 659	221	0	0	0	0.00
	07/2026	KZT 69,482	145	1	0	1	0.00
	07/2026	PLN 24,113	6,619	204	0	204	0.00
	07/2026	\$ 255	CNH 1,723	0	(1)	(1)	0.00
	07/2026	1,988	CZK 41,373	0	(39)	(39)	0.00
	07/2026	57	£ 42	0	(1)	(1)	0.00
	07/2026	207	HUF 62,835	0	(6)	(6)	0.00
	07/2026	7,526	NOK 74,497	2	0	2	0.00
	07/2026	41	PLN 155	0	0	0	0.00
	07/2026	10,184	SGD 12,984	0	(146)	(146)	0.00
	08/2026	ILS 12,376	\$ 4,298	140	0	140	0.00
	08/2026	KZT 323,013	665	0	0	0	0.00
	08/2026	NOK 74,530	7,526	0	(2)	(2)	0.00
	08/2026	\$ 3,530	HKD 27,618	0	(2)	(2)	0.00
	08/2026	2,007	ILS 5,919	0	(19)	(19)	0.00
	09/2026	MXN 56,320	\$ 3,242	39	0	39	0.00
	09/2026	NOK 23,742	2,496	99	0	99	0.00
	09/2026	THB 32,758	1,017	25	0	25	0.00
	09/2026	\$ 12,202	CAD 16,933	0	(227)	(227)	0.00
	09/2026	3,310	IDR 60,631,179	51	0	51	0.00
	09/2026	1,500	ILS 4,358	0	(34)	(34)	0.00
	09/2026	32,458	¥ 5,186,452	0	(351)	(351)	0.00
	09/2026	3,624	MXN 63,477	0	(14)	(14)	0.00
	09/2026	5,000	PHP 309,635	30	0	30	0.00
	09/2026	5,270	THB 172,392	0	(48)	(48)	0.00
	10/2026	2,757	BRL 14,499	0	(16)	(16)	0.00
	11/2026	ZAR 15,030	\$ 858	0	(49)	(49)	0.00
	12/2026	MXN 26,622	1,510	7	0	7	0.00
	12/2026	\$ 23,517	MXN 412,285	0	(239)	(239)	0.00
MBC	07/2026	AUD 44,052	\$ 30,399	37	(157)	(120)	0.00
	07/2026	CHF 8,714	11,127	324	0	324	0.00
	07/2026	CNH 87	13	0	0	0	0.00
	07/2026	€ 119,533	138,696	2,034	0	2,034	0.01
	07/2026	KRW 1,288,555	850	18	0	18	0.00
	07/2026	NOK 78,365	8,451	532	0	532	0.00
	07/2026	SEK 207	22	1	0	1	0.00
	07/2026	SGD 8	6	0	0	0	0.00
	07/2026	\$ 153,039	AUD 221,520	593	(163)	430	0.00
	07/2026	4,042	CHF 3,181	0	(98)	(98)	0.00
	07/2026	148	COP 562,465	14	0	14	0.00
	07/2026	1,346,186	€ 1,185,184	8,865	(29)	8,836	0.05
	07/2026	1,537	HUF 469,389	0	(30)	(30)	0.00
	07/2026	20,345	¥ 3,232,749	0	(454)	(454)	0.00
	07/2026	5,068	NOK 49,275	10	(99)	(89)	0.00
	07/2026	2,964	SEK 28,856	18	0	18	0.00
	07/2026	552	SGD 709	0	(4)	(4)	0.00
	08/2026	AUD 211,517	\$ 145,855	0	(598)	(598)	0.00
	08/2026	€ 1,181,089	1,343,292	0	(8,858)	(8,858)	(0.05)
	08/2026	NOK 24,035	2,418	0	(10)	(10)	0.00
	08/2026	SEK 28,805	2,964	0	(18)	(18)	0.00
	09/2026	HUF 216,156	700	8	0	8	0.00
	09/2026	\$ 8,535	€ 7,300	0	(162)	(162)	0.00
	09/2026	600	INR 57,683	5	0	5	0.00
	09/2026	3,300	MXN 57,307	0	(41)	(41)	0.00
	09/2026	8,473	NOK 78,741	0	(524)	(524)	0.00
	09/2026	5,400	PHP 326,503	0	(96)	(96)	0.00
	09/2026	1,222	SEK 11,846	7	0	7	0.00
	09/2026	5,600	THB 181,252	0	(110)	(110)	0.00
	09/2026	2,200	ZAR 35,907	0	(23)	(23)	0.00
	10/2026	ZAR 563	\$ 32	0	(2)	(2)	0.00
MYI	07/2026	AUD 4,138	2,848	0	(19)	(19)	0.00
	07/2026	CHF 551	681	0	(2)	(2)	0.00
	07/2026	CNH 6,190	910	0	(2)	(2)	0.00
	07/2026	€ 901	1,029	1	(2)	(1)	0.00
	07/2026	£ 467	619	0	(2)	(2)	0.00
	07/2026	¥ 657,123	4,073	29	0	29	0.00
	07/2026	SGD 16,157	12,490	1	(2)	(1)	0.00
	07/2026	\$ 361	AUD 522	1	0	1	0.00
	07/2026	4	CHF 3	0	0	0	0.00
	07/2026	272	£ 206	1	0	1	0.00
	07/2026	14	¥ 2,189	0	0	0	0.00
	07/2026	6,165	PEN 21,109	26	0	26	0.00
	09/2026	MYR 829	\$ 200	0	(3)	(3)	0.00
	09/2026	PEN 21,109	6,144	0	(28)	(28)	0.00
	09/2026	\$ 6,200	SGD 7,873	0	(81)	(81)	0.00
NSL	09/2026	IDR 4,175,390	\$ 235	3	0	3	0.00
	09/2026	\$ 8	IDR 150,506	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
RBC	09/2026	\$ 1,615	AUD 2,300	\$ 0	\$ (23)	\$ (23)	0.00
	09/2026	ZAR 11,612	\$ 700	0	(4)	(4)	0.00
RYL	08/2026	HKD 886	113	0	0	0	0.00
SCX	07/2026	CNH 99	15	0	0	0	0.00
	07/2026	£ 25,289	34,027	462	0	462	0.00
	07/2026	SGD 1	1	0	0	0	0.00
	07/2026	\$ 0	¥ 12	0	0	0	0.00
	08/2026	HKD 23	\$ 3	0	0	0	0.00
	08/2026	¥ 12	0	0	0	0	0.00
	08/2026	\$ 3,733	HKD 29,193	0	(3)	(3)	0.00
	09/2026	AUD 3,500	\$ 2,419	0	(3)	(3)	0.00
	09/2026	CHF 1,584	2,008	27	0	27	0.00
	09/2026	CZK 8,509	400	0	(1)	(1)	0.00
	09/2026	€ 2,100	2,438	29	0	29	0.00
	09/2026	IDR 12,115,630	674	4	(1)	3	0.00
	09/2026	KZT 79,774	158	0	(4)	(4)	0.00
	09/2026	NZD 3,500	1,990	0	(6)	(6)	0.00
	09/2026	SGD 645	500	0	(1)	(1)	0.00
	09/2026	THB 31,015	961	21	0	21	0.00
	09/2026	\$ 15,183	AUD 21,400	0	(377)	(377)	0.00
	09/2026	1,792	CAD 2,490	0	(31)	(31)	0.00
	09/2026	7,722	CHF 6,034	4	(182)	(178)	0.00
	09/2026	1,200	CLP 1,064,832	0	(44)	(44)	0.00
	09/2026	400	CZK 8,328	0	(7)	(7)	0.00
	09/2026	1,370	€ 1,200	6	0	6	0.00
	09/2026	22	IDR 387,130	0	0	0	0.00
	09/2026	351	¥ 55,809	0	(6)	(6)	0.00
	09/2026	12,642	NZD 21,500	0	(381)	(381)	0.00
	09/2026	700	SGD 894	0	(5)	(5)	0.00
SOG	11/2026	NGN 40,438	\$ 25	0	(3)	(3)	0.00
	07/2026	CNH 7,322	1,082	4	0	4	0.00
	07/2026	€ 17,759	20,716	412	0	412	0.00
	07/2026	£ 52	68	0	0	0	0.00
	07/2026	PEN 122,562	35,949	3	0	3	0.00
	07/2026	\$ 118,089	AUD 171,143	479	0	479	0.00
	07/2026	10	CHF 8	0	0	0	0.00
	07/2026	20,659	€ 18,162	105	0	105	0.00
	07/2026	52,495	¥ 8,339,727	0	(1,182)	(1,182)	(0.01)
	07/2026	36,191	PEN 122,562	0	(245)	(245)	0.00
	07/2026	4,177	SGD 5,409	6	0	6	0.00
	08/2026	AUD 171,143	\$ 118,013	0	(486)	(486)	0.00
	08/2026	CHF 8	10	0	0	0	0.00
	08/2026	€ 18,162	20,687	0	(105)	(105)	0.00
	08/2026	¥ 886	5	0	0	0	0.00
	08/2026	KZT 82,371	168	0	(1)	(1)	0.00
	08/2026	SGD 5,396	4,177	0	(6)	(6)	0.00
	08/2026	\$ 68	£ 52	0	0	0	0.00
	09/2026	PEN 122,562	\$ 36,068	234	0	234	0.00
	09/2026	\$ 1,450	£ 1,100	10	0	10	0.00
	09/2026	16,190	¥ 2,565,933	0	(305)	(305)	0.00
	09/2026	700	KRW 1,066,552	0	(10)	(10)	0.00
SSB	09/2026	600	PHP 37,054	2	0	2	0.00
	07/2026	CAD 14,723	\$ 10,677	300	0	300	0.00
	07/2026	CHF 938	1,194	30	0	30	0.00
	07/2026	CNH 34	5	0	0	0	0.00
	07/2026	€ 1,999	2,279	0	(6)	(6)	0.00
	07/2026	SGD 39	31	0	0	0	0.00
	07/2026	\$ 12,639	BRL 64,477	0	(182)	(182)	0.00
	07/2026	189	CAD 267	0	0	0	0.00
	07/2026	340,831	£ 257,842	1,390	0	1,390	0.01
	08/2026	267	\$ 189	0	0	0	0.00
	08/2026	£ 257,842	340,823	0	(1,390)	(1,390)	(0.01)
	08/2026	\$ 838	COP 3,197,769	79	0	79	0.00
	08/2026	2,282	€ 1,999	6	0	6	0.00
	09/2026	CLP 550,406	\$ 600	3	0	3	0.00
	09/2026	CZK 6,265	300	5	0	5	0.00
	09/2026	IDR 7,213,787	400	0	0	0	0.00
	09/2026	KRW 612,118	400	4	0	4	0.00
	09/2026	\$ 2,500	BRL 12,968	0	(40)	(40)	0.00
	09/2026	1,700	CLP 1,507,569	0	(64)	(64)	0.00
	09/2026	100	HUF 30,608	0	(2)	(2)	0.00
	09/2026	100	PLN 364	0	(3)	(3)	0.00
	09/2026	100	ZAR 1,637	0	(1)	(1)	0.00
UAG	07/2026	CNH 7	\$ 1	0	0	0	0.00
	07/2026	HKD 49,189	6,273	0	0	0	0.00
	07/2026	\$ 1,287	PLN 4,702	0	(36)	(36)	0.00
	08/2026	HKD 22	\$ 3	0	0	0	0.00
	09/2026	CLP 1,633,184	1,835	63	0	63	0.00
	09/2026	COP 84,253,218	21,843	0	(2,172)	(2,172)	(0.01)
	09/2026	HUF 313,471	1,000	0	(4)	(4)	0.00
	09/2026	PEN 685	200	0	0	0	0.00
	09/2026	\$ 33,998	MXN 596,251	0	(91)	(91)	0.00

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
WST	12/2026	COP 10,804,508	\$ 2,769	\$ 0	\$ (245)	\$ (245)	0.00
	07/2026	\$ 8,143	CHF 6,575	7	0	7	0.00
	08/2026	CHF 6,551	\$ 8,143	0	(7)	(7)	0.00
				\$ 55,081	\$ (32,743)	\$ 22,338	0.14

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional AUD (Hedged) Accumulation, Institutional AUD (Hedged) Income II and M Retail AUD (Hedged) Income II had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 64,637	\$ 44,567	\$ 0	\$ (213)	\$ (213)	0.00
	07/2026	\$ 75,621	AUD 106,180	0	(2,060)	(2,060)	(0.01)
	07/2026	46	CAD 65	0	0	0	0.00
	08/2026	CAD 65	\$ 46	0	0	0	0.00
BOA	08/2026	\$ 44,539	AUD 64,637	215	0	215	0.00
	07/2026	CLP 2,347	\$ 3	0	0	0	0.00
	07/2026	INR 183,334	1,907	0	(30)	(30)	0.00
	07/2026	¥ 13,125	83	2	0	2	0.00
	07/2026	KRW 408,086	273	10	0	10	0.00
	07/2026	MXN 56	3	0	0	0	0.00
	07/2026	NOK 241	26	2	0	2	0.00
	07/2026	TWD 77,165	2,452	30	0	30	0.00
	07/2026	\$ 728	AUD 1,016	0	(24)	(24)	0.00
	07/2026	3	CLP 2,347	0	0	0	0.00
	07/2026	2	CNY 14	0	0	0	0.00
	07/2026	2,111	INR 199,256	0	(6)	(6)	0.00
	07/2026	4,381	KRW 6,763,735	0	(14)	(14)	0.00
	08/2026	CLP 2,347	\$ 3	0	0	0	0.00
	08/2026	INR 199,816	2,111	6	0	6	0.00
	08/2026	KRW 6,762,815	4,381	10	0	10	0.00
BPS	08/2026	\$ 3	MXN 56	0	0	0	0.00
	07/2026	CNH 379	\$ 56	0	0	0	0.00
	07/2026	¥ 128,893	806	13	0	13	0.00
	07/2026	THB 622	19	0	0	0	0.00
BRC	07/2026	\$ 5,132	AUD 7,340	11	(58)	(47)	0.00
	08/2026	TWD 73,823	\$ 2,348	34	0	34	0.00
	07/2026	AUD 3,681	2,591	41	0	41	0.00
	07/2026	MXN 4,308	245	0	(1)	(1)	0.00
BSH	08/2026	\$ 245	MXN 4,308	1	0	1	0.00
	07/2026	AUD 68,646	\$ 47,681	124	0	124	0.00
	07/2026	¥ 235,269	1,480	32	0	32	0.00
	07/2026	\$ 57,109	AUD 80,134	0	(1,592)	(1,592)	(0.01)
CBK	08/2026	47,651	68,646	0	(121)	(121)	0.00
	07/2026	AUD 5,179	\$ 3,704	116	0	116	0.00
	07/2026	CAD 347	248	3	0	3	0.00
	07/2026	CLP 2,347	3	0	0	0	0.00
DUB	07/2026	DKK 707	110	2	0	2	0.00
	07/2026	IDR 997,406	56	0	0	0	0.00
	07/2026	SEK 8,987	973	44	0	44	0.00
	07/2026	\$ 4,045	AUD 5,739	0	(69)	(69)	0.00
	07/2026	CNY 2,905	\$ 428	1	0	1	0.00
	07/2026	HKD 1,446	185	0	0	0	0.00
	07/2026	INR 16,468	174	0	0	0	0.00
	07/2026	NOK 598	64	4	0	4	0.00
	07/2026	TWD 4,876	154	1	0	1	0.00
	07/2026	\$ 7,761	AUD 10,866	0	(233)	(233)	0.00
	07/2026	3,693	HKD 28,962	0	0	0	0.00
	07/2026	2,783	TWD 88,691	0	0	0	0.00
FAR	08/2026	HKD 28,927	\$ 3,693	0	0	0	0.00
	08/2026	TWD 88,819	2,783	0	0	0	0.00
	07/2026	AUD 66,802	46,388	108	0	108	0.00
	07/2026	CNH 377	56	0	0	0	0.00
	07/2026	£ 3,284	4,416	57	0	57	0.00
	07/2026	HKD 2,049	262	0	0	0	0.00
	07/2026	¥ 64,017	403	9	0	9	0.00
	07/2026	KRW 199,363	131	3	0	3	0.00
	07/2026	MXN 37	2	0	0	0	0.00
	07/2026	SGD 498	390	5	0	5	0.00
	07/2026	\$ 78,524	AUD 110,076	0	(2,264)	(2,264)	(0.01)
	07/2026	3	CLP 2,632	0	0	0	0.00
	07/2026	202	CNH 1,373	0	0	0	0.00
	07/2026	7,850	¥ 1,270,055	0	(35)	(35)	0.00
	07/2026	261	MXN 4,584	2	0	2	0.00
	07/2026	551	SEK 5,349	1	0	1	0.00
	08/2026	CLP 2,632	\$ 3	0	0	0	0.00
	08/2026	CNH 1,370	202	0	0	0	0.00
	08/2026	¥ 1,266,731	7,850	35	0	35	0.00
	08/2026	MXN 4,584	260	0	(2)	(2)	0.00
	08/2026	SEK 5,340	551	0	(1)	(1)	0.00
	08/2026	\$ 46,359	AUD 66,802	0	(105)	(105)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
GLM	07/2026	CLP 2,347	\$ 3	\$ 0	\$ 0	\$ 0	0.00
	07/2026	TRY 565	12	0	0	0	0.00
	07/2026	\$ 4,422	CAD 6,292	13	0	13	0.00
IND	08/2026	CAD 6,283	\$ 4,422	0	(13)	(13)	0.00
	07/2026	AED 463	126	0	0	0	0.00
	07/2026	DKK 1,264	197	4	0	4	0.00
	07/2026	HKD 1,594	204	0	0	0	0.00
	07/2026	\$ 2	CLP 2,062	0	0	0	0.00
	07/2026	274	HKD 2,148	0	0	0	0.00
	08/2026	CLP 2,062	\$ 2	0	0	0	0.00
JPM	07/2026	AUD 112,320	78,568	753	0	753	0.00
	07/2026	BRL 3,654	723	17	0	17	0.00
	07/2026	£ 137	185	2	0	2	0.00
	07/2026	ILS 215	72	0	0	0	0.00
	07/2026	\$ 3,319	AUD 4,659	0	(91)	(91)	0.00
	07/2026	712	BRL 3,663	0	(4)	(4)	0.00
	07/2026	171	NOK 1,694	0	0	0	0.00
	07/2026	128	PLN 481	0	0	0	0.00
	08/2026	BRL 3,691	\$ 712	4	0	4	0.00
	08/2026	NOK 1,694	171	0	0	0	0.00
	08/2026	PLN 481	128	0	0	0	0.00
	08/2026	\$ 78,517	AUD 112,320	0	(748)	(748)	(0.01)
	07/2026	AUD 72,517	\$ 49,968	26	(298)	(272)	0.00
	07/2026	BRL 8	2	0	0	0	0.00
	07/2026	CHF 2,449	3,124	87	0	87	0.00
MBC	07/2026	€ 983	1,142	18	0	18	0.00
	07/2026	HKD 26,016	3,324	7	0	7	0.00
	07/2026	ILS 458	163	9	0	9	0.00
	07/2026	¥ 219,223	1,380	31	0	31	0.00
	07/2026	NOK 1,421	153	10	0	10	0.00
	07/2026	PLN 482	132	4	0	4	0.00
	07/2026	\$ 27,572	AUD 39,031	20	(551)	(531)	0.00
	07/2026	390	DKK 2,559	1	0	1	0.00
	07/2026	125	€ 107	0	(2)	(2)	0.00
	07/2026	55	IDR 997,406	0	0	0	0.00
	07/2026	55	NOK 546	0	0	0	0.00
	07/2026	336	SEK 3,267	2	0	2	0.00
	07/2026	19	THB 622	0	0	0	0.00
	08/2026	DKK 2,555	\$ 390	0	(1)	(1)	0.00
	08/2026	IDR 997,406	55	0	0	0	0.00
	08/2026	NOK 546	55	0	0	0	0.00
	08/2026	SEK 3,261	336	0	(2)	(2)	0.00
	08/2026	THB 622	19	0	0	0	0.00
	08/2026	\$ 49,755	AUD 72,296	302	0	302	0.00
	08/2026	2	BRL 8	0	0	0	0.00
	07/2026	£ 110	\$ 148	2	0	2	0.00
	07/2026	¥ 38,831	243	4	0	4	0.00
	07/2026	\$ 2,514	AUD 3,589	0	(28)	(28)	0.00
	07/2026	576	ZAR 9,472	1	0	1	0.00
	08/2026	ZAR 9,497	\$ 576	0	(1)	(1)	0.00
RYL	07/2026	\$ 2,940	AUD 4,132	0	(78)	(78)	0.00
	07/2026	CAD 192	\$ 138	2	0	2	0.00
SCX	07/2026	TWD 6,701	212	2	0	2	0.00
	07/2026	\$ 0	INR 17	0	0	0	0.00
SOG	07/2026	ZAR 9,483	\$ 579	1	0	1	0.00
	07/2026	AUD 2,495	1,722	0	(7)	(7)	0.00
	07/2026	CNH 616	91	0	0	0	0.00
	07/2026	DKK 1,328	207	4	0	4	0.00
	07/2026	€ 9,179	10,707	213	0	213	0.00
	07/2026	¥ 570,853	3,593	81	0	81	0.00
	07/2026	MXN 1	0	0	0	0	0.00
	07/2026	\$ 16,732	AUD 23,514	0	(441)	(441)	0.00
	07/2026	11,438	€ 10,055	58	0	58	0.00
	07/2026	278	MXN 4,895	2	0	2	0.00
	07/2026	385	SGD 499	0	0	0	0.00
	08/2026	€ 10,055	\$ 11,453	0	(58)	(58)	0.00
	08/2026	MXN 4,895	278	0	(2)	(2)	0.00
	08/2026	SGD 497	385	0	0	0	0.00
	08/2026	\$ 1,721	AUD 2,495	7	0	7	0.00
SSB	07/2026	CAD 5,929	\$ 4,299	121	0	121	0.00
	07/2026	KRW 1,775,360	1,180	34	0	34	0.00
	07/2026	MYR 569	144	5	0	5	0.00
	07/2026	\$ 41	CAD 58	0	0	0	0.00
	07/2026	4,668	£ 3,531	19	0	19	0.00
	07/2026	139	MYR 568	0	0	0	0.00
	08/2026	CAD 57	\$ 41	0	0	0	0.00
	08/2026	£ 3,531	4,668	0	(19)	(19)	0.00
	08/2026	MYR 568	139	0	0	0	0.00
	07/2026	ILS 329	111	1	0	1	0.00
UAG	07/2026	KRW 4,379,349	2,896	69	0	69	0.00
	07/2026	MXN 5,076	292	2	0	2	0.00
WST	07/2026	\$ 3,031	CHF 2,447	3	0	3	0.00
	08/2026	CHF 2,438	\$ 3,031	0	(3)	(3)	0.00
				\$ 2,863	\$ (9,175)	\$ (6,312)	(0.04)

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

As at 30 June 2026, the Institutional CHF (Hedged) Accumulation and M Retail CHF (Hedged) Income II had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	INR 70,102	\$ 729	\$ 0	\$ (11)	\$ (11)	0.00
	07/2026	¥ 53,474	336	7	0	7	0.00
	07/2026	KRW 188,404	121	0	0	0	0.00
	07/2026	TWD 26,612	846	10	0	10	0.00
	07/2026	\$ 956	CHF 771	0	0	0	0.00
	07/2026	826	INR 78,017	0	(2)	(2)	0.00
	07/2026	1,816	KRW 2,804,358	0	(6)	(6)	0.00
	07/2026	12	MXN 219	0	0	0	0.00
	07/2026	36	SGD 47	0	0	0	0.00
	08/2026	INR 78,236	\$ 826	2	0	2	0.00
	08/2026	KRW 2,803,977	1,816	4	0	4	0.00
	08/2026	MXN 219	12	0	0	0	0.00
	08/2026	SGD 46	36	0	0	0	0.00
	07/2026	CAD 103	74	2	0	2	0.00
	07/2026	€ 3,836	4,466	82	(1)	81	0.01
	07/2026	£ 56	74	0	(1)	(1)	0.00
BPS	07/2026	¥ 124,673	784	17	0	17	0.00
	07/2026	SGD 62	48	0	0	0	0.00
	07/2026	THB 165	5	0	0	0	0.00
	07/2026	\$ 759	CHF 597	0	(19)	(19)	0.00
	08/2026	¥ 12,994	\$ 80	0	0	0	0.00
	08/2026	TWD 24,974	794	12	0	12	0.00
	08/2026	\$ 42	INR 3,960	0	0	0	0.00
	07/2026	AUD 61	\$ 43	1	0	1	0.00
	07/2026	BRL 269	53	1	0	1	0.00
	07/2026	DKK 719	112	2	0	2	0.00
	07/2026	€ 73	85	2	0	2	0.00
	07/2026	IDR 477,437	27	0	0	0	0.00
	07/2026	¥ 8,416	52	0	0	0	0.00
	07/2026	SEK 3,610	391	18	0	18	0.00
	07/2026	\$ 342	CHF 272	0	(4)	(4)	0.00
	08/2026	ILS 8	\$ 3	0	0	0	0.00
DUB	08/2026	INR 3,911	42	1	0	1	0.00
	07/2026	CNY 824	121	0	0	0	0.00
	07/2026	INR 8,122	86	0	0	0	0.00
	07/2026	NOK 145	16	1	0	1	0.00
	07/2026	TWD 3,430	108	1	0	1	0.00
	07/2026	\$ 1,522	HKD 11,934	0	0	0	0.00
	07/2026	28	SGD 36	0	0	0	0.00
	07/2026	942	TWD 30,026	0	0	0	0.00
	08/2026	HKD 11,920	\$ 1,522	0	0	0	0.00
	08/2026	SGD 36	28	0	0	0	0.00
	08/2026	TWD 30,069	942	0	0	0	0.00
	07/2026	£ 1,308	1,759	23	0	23	0.00
	07/2026	¥ 26,564	167	4	0	4	0.00
	07/2026	MXN 15	1	0	0	0	0.00
	07/2026	SGD 184	144	2	0	2	0.00
	07/2026	\$ 32,307	CHF 25,224	0	(1,036)	(1,036)	(0.01)
FAR	07/2026	3,124	¥ 505,404	0	(14)	(14)	0.00
	07/2026	107	MXN 1,889	1	0	1	0.00
	07/2026	221	SEK 2,149	1	0	1	0.00
	07/2026	91	SGD 118	0	0	0	0.00
	07/2026	ZAR 3,608	\$ 220	0	(1)	(1)	0.00
	08/2026	¥ 504,081	3,124	14	0	14	0.00
	08/2026	MXN 1,889	107	0	(1)	(1)	0.00
	08/2026	SEK 2,145	221	0	(1)	(1)	0.00
	08/2026	SGD 117	91	0	0	0	0.00
	07/2026	BRL 1,020	201	4	0	4	0.00
	07/2026	\$ 251	BRL 1,294	0	(1)	(1)	0.00
	07/2026	1,754	CAD 2,496	5	0	5	0.00
	08/2026	BRL 1,304	\$ 251	1	0	1	0.00
	08/2026	CAD 2,492	1,754	0	(5)	(5)	0.00
	07/2026	AED 166	45	0	0	0	0.00
	07/2026	DKK 447	70	1	0	1	0.00
MBC	07/2026	HKD 653	83	0	0	0	0.00
	07/2026	AUD 1,215	867	26	0	26	0.00
	07/2026	BRL 5	1	0	0	0	0.00
	07/2026	CAD 89	62	0	0	0	0.00
	07/2026	CHF 277	355	12	0	12	0.00
	07/2026	€ 192	222	2	0	2	0.00
	07/2026	£ 61	81	1	0	1	0.00
	07/2026	HKD 11,280	1,441	3	0	3	0.00
	07/2026	ILS 202	72	4	0	4	0.00
	07/2026	¥ 279,396	1,757	38	0	38	0.00
	07/2026	NOK 344	37	2	0	2	0.00
	07/2026	PLN 124	34	1	0	1	0.00
	07/2026	\$ 880	AUD 1,276	4	0	4	0.00
	07/2026	42,836	CHF 33,645	12	(1,139)	(1,127)	(0.01)
	07/2026	138	DKK 904	0	0	0	0.00
	07/2026	4,658	€ 4,101	31	0	31	0.00
	07/2026	27	IDR 477,437	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MYI	07/2026	\$ 48	NOK 472	\$ 0	\$ 0	\$ 0	0.00
	07/2026	135	SEK 1,312	1	0	1	0.00
	07/2026	5	THB 165	0	0	0	0.00
	08/2026	AUD 1,276	\$ 880	0	(4)	(4)	0.00
	08/2026	DKK 903	138	0	0	0	0.00
	08/2026	€ 4,101	4,664	0	(31)	(31)	0.00
	08/2026	IDR 477,437	26	0	0	0	0.00
	08/2026	NOK 472	48	0	0	0	0.00
	08/2026	SEK 1,310	135	0	(1)	(1)	0.00
	08/2026	THB 165	5	0	0	0	0.00
	08/2026	\$ 1	BRL 5	0	0	0	0.00
	09/2026	INR 971	\$ 10	0	0	0	0.00
	09/2026	THB 170	5	0	0	0	0.00
	07/2026	¥ 12,943	81	1	0	1	0.00
	07/2026	PLN 148	41	1	0	1	0.00
	07/2026	\$ 494	CHF 385	0	(17)	(17)	0.00
	07/2026	219	ZAR 3,604	1	0	1	0.00
	08/2026	257	CHF 207	1	0	1	0.00
	08/2026	ZAR 3,614	\$ 219	0	(1)	(1)	0.00
	09/2026	TWD 9,993	316	3	0	3	0.00
NSL	07/2026	\$ 20	SGD 25	0	0	0	0.00
	08/2026	SGD 25	\$ 20	0	0	0	0.00
SSB	07/2026	CAD 2,463	1,785	49	0	49	0.00
	07/2026	KRW 732,270	486	13	0	13	0.00
UAG	07/2026	MYR 225	57	2	0	2	0.00
	07/2026	\$ 37	CAD 52	0	0	0	0.00
	07/2026	33,718	CHF 26,536	4	(825)	(821)	(0.01)
	07/2026	1,883	£ 1,425	8	0	8	0.00
	07/2026	55	MYR 225	0	0	0	0.00
	08/2026	CAD 52	\$ 37	0	0	0	0.00
	08/2026	£ 1,425	1,883	0	(8)	(8)	0.00
	08/2026	MYR 225	55	0	0	0	0.00
	07/2026	CHF 404	508	8	0	8	0.00
	07/2026	ILS 187	63	1	0	1	0.00
	07/2026	KRW 1,883,030	1,245	30	0	30	0.00
	07/2026	MXN 2,093	120	1	0	1	0.00
	07/2026	\$ 72	PLN 271	0	0	0	0.00
	08/2026	PLN 271	\$ 72	0	0	0	0.00
				\$ 479	\$ (3,129)	\$ (2,650)	(0.02)

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income II, Administrative EUR (Hedged) Income II, E Class EUR (Hedged) Accumulation, E Class EUR (Hedged) Income, M Retail EUR (Hedged) Accumulation and M Retail EUR (Hedged) Income II had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 1,790	\$ 1,280	\$ 40	\$ 0	\$ 40	0.00
	07/2026	KRW 1,129,928	749	20	0	20	0.00
BOA	07/2026	NZD 164	97	3	0	3	0.00
	07/2026	\$ 153	CAD 218	0	0	0	0.00
	07/2026	83	NZD 147	1	0	1	0.00
	08/2026	CAD 218	\$ 153	0	0	0	0.00
	08/2026	NZD 147	83	0	(1)	(1)	0.00
	07/2026	CLP 48,141	54	2	0	2	0.00
	07/2026	INR 112,381	1,169	0	(18)	(18)	0.00
	07/2026	¥ 324,131	2,038	43	0	43	0.00
	07/2026	MXN 185	11	0	0	0	0.00
	07/2026	NOK 165	18	1	0	1	0.00
	07/2026	TWD 538,232	17,102	209	0	209	0.00
	07/2026	\$ 52	CLP 48,141	0	0	0	0.00
	07/2026	8	CNY 52	0	0	0	0.00
	07/2026	743	€ 638	0	(13)	(13)	0.00
	07/2026	6,533	INR 616,802	0	(19)	(19)	0.00
	07/2026	15,087	KRW 23,294,240	0	(47)	(47)	0.00
	08/2026	CLP 48,141	\$ 52	0	0	0	0.00
	08/2026	INR 618,533	6,533	19	0	19	0.00
	08/2026	KRW 23,291,071	15,087	34	0	34	0.00
	08/2026	\$ 11	MXN 185	0	0	0	0.00
BPS	07/2026	THB 42,454	\$ 1,309	31	0	31	0.00
	07/2026	\$ 301,172	€ 258,617	22	(5,517)	(5,495)	(0.03)
BRC	07/2026	493	HUF 153,200	0	(1)	(1)	0.00
	08/2026	HUF 153,416	\$ 493	1	0	1	0.00
BSH	07/2026	CNH 5,791	855	1	0	1	0.00
	07/2026	MXN 14,271	812	0	(4)	(4)	0.00
BSH	07/2026	NZD 238	141	5	0	5	0.00
	07/2026	\$ 514	PHP 31,488	0	(1)	(1)	0.00
BSH	08/2026	PHP 31,488	\$ 513	1	0	1	0.00
	08/2026	\$ 810	MXN 14,271	4	0	4	0.00
BSH	07/2026	¥ 848,424	\$ 5,336	116	0	116	0.00
	07/2026	\$ 223,764	€ 191,925	0	(4,336)	(4,336)	(0.03)
BSH	07/2026	144	NZD 255	1	0	1	0.00

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
CBK	08/2026	NZD 255	\$ 144	\$ 0	\$ (1)	\$ (1)	0.00
	07/2026	CLP 48,141	54	2	0	2	0.00
	07/2026	DKK 2,228	348	7	0	7	0.00
	07/2026	IDR 10,718,520	603	5	0	5	0.00
DUB	07/2026	SEK 29,299	3,171	144	0	144	0.00
	07/2026	\$ 30,103	€ 25,810	0	(594)	(594)	0.00
	07/2026	CNY 10,549	\$ 1,555	4	0	4	0.00
	07/2026	HKD 56,582	7,231	16	0	16	0.00
	07/2026	NOK 409	44	3	0	3	0.00
	07/2026	\$ 12,304	HKD 96,500	1	0	1	0.00
	07/2026	23	INR 2,212	0	0	0	0.00
FAR	07/2026	16,881	TWD 537,928	2	0	2	0.00
	08/2026	HKD 96,384	\$ 12,304	0	(1)	(1)	0.00
	08/2026	TWD 538,705	16,881	0	(3)	(3)	0.00
	07/2026	€ 222,341	253,579	0	(623)	(623)	0.00
	07/2026	£ 11,933	16,047	209	0	209	0.00
	07/2026	HKD 39,903	5,098	10	0	10	0.00
	07/2026	¥ 34,207	215	5	0	5	0.00
	07/2026	MXN 124	7	0	0	0	0.00
	07/2026	SGD 1,501	1,177	16	0	16	0.00
	07/2026	\$ 59	CLP 53,987	0	0	0	0.00
	07/2026	851	CNH 5,791	2	0	2	0.00
	07/2026	25,748	¥ 4,166,042	0	(115)	(115)	0.00
	07/2026	864	MXN 15,186	5	0	5	0.00
	07/2026	1,797	SEK 17,439	5	0	5	0.00
GLM	08/2026	CLP 53,987	\$ 59	0	0	0	0.00
	08/2026	CNH 5,779	851	0	(2)	(2)	0.00
	08/2026	¥ 4,155,140	25,748	115	0	115	0.00
	08/2026	MXN 15,186	862	0	(5)	(5)	0.00
	08/2026	SEK 17,408	1,797	0	(5)	(5)	0.00
	08/2026	\$ 253,921	€ 222,341	622	0	622	0.01
	07/2026	CLP 48,141	\$ 54	2	0	2	0.00
	07/2026	TRY 21,472	449	0	(8)	(8)	0.00
	07/2026	\$ 14,743	CAD 20,979	44	0	44	0.00
	07/2026	17	INR 1,638	0	0	0	0.00
	08/2026	CAD 20,949	\$ 14,743	0	(44)	(44)	0.00
	08/2026	INR 1,638	17	0	0	0	0.00
	07/2026	AED 2,106	573	0	0	0	0.00
	07/2026	DKK 3,984	622	13	0	13	0.00
IND	07/2026	HUF 153,228	502	10	0	10	0.00
	07/2026	\$ 46	CLP 42,294	0	0	0	0.00
	07/2026	168	CZK 3,574	0	0	0	0.00
	08/2026	CLP 42,294	\$ 46	0	0	0	0.00
	08/2026	CZK 3,574	168	0	0	0	0.00
	07/2026	AUD 7,746	5,522	156	0	156	0.00
	07/2026	BRL 10,686	2,114	49	0	49	0.00
JPM	07/2026	\$ 2,081	BRL 10,711	0	(12)	(12)	0.00
	07/2026	117	NOK 1,159	0	0	0	0.00
	07/2026	603	PLN 2,262	0	(1)	(1)	0.00
	08/2026	BRL 10,793	\$ 2,081	12	0	12	0.00
	08/2026	NOK 1,159	117	0	0	0	0.00
	08/2026	PLN 2,263	603	1	0	1	0.00
	07/2026	AUD 32	23	1	0	1	0.00
	07/2026	BRL 25	5	0	0	0	0.00
	07/2026	CHF 8,242	10,525	308	0	308	0.00
	07/2026	€ 266,549	302,826	51	(1,970)	(1,919)	(0.01)
	07/2026	ILS 2,776	987	55	0	55	0.00
	07/2026	¥ 901,192	5,671	126	0	126	0.00
	07/2026	KRW 45,556	30	1	0	1	0.00
	07/2026	NOK 972	105	7	0	7	0.00
MBC	07/2026	PLN 2,266	623	20	0	20	0.00
	07/2026	\$ 2,831	AUD 4,103	11	0	11	0.00
	07/2026	1,230	DKK 8,063	3	0	3	0.00
	07/2026	23,564	€ 20,336	0	(313)	(313)	0.00
	07/2026	596	IDR 10,718,520	2	0	2	0.00
	07/2026	38	NOK 374	0	0	0	0.00
	07/2026	1,094	SEK 10,650	6	0	6	0.00
	07/2026	1,272	THB 42,454	6	0	6	0.00
	08/2026	AUD 4,103	\$ 2,829	0	(12)	(12)	0.00
	08/2026	DKK 8,049	1,230	0	(3)	(3)	0.00
	08/2026	IDR 10,718,520	595	0	(1)	(1)	0.00
	08/2026	NOK 374	38	0	0	0	0.00
	08/2026	SEK 10,631	1,094	0	(7)	(7)	0.00
	08/2026	THB 42,454	1,273	0	(9)	(9)	0.00
MYI	08/2026	\$ 5	BRL 25	0	0	0	0.00
	08/2026	299,253	€ 263,116	1,971	0	1,971	0.01
	07/2026	CZK 3,580	\$ 172	3	0	3	0.00
	07/2026	\$ 1,426	ZAR 23,438	4	0	4	0.00
SCX	08/2026	ZAR 23,500	\$ 1,426	0	(4)	(4)	0.00
	07/2026	CAD 1,435	1,041	29	0	29	0.00
	07/2026	INR 508,271	5,265	0	(103)	(103)	0.00
	07/2026	ZAR 23,465	1,433	2	0	2	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SOG	07/2026	DKK 4,182	\$ 651	\$ 11	\$ 0	\$ 11	0.00
	07/2026	€ 261,648	297,624	0	(1,518)	(1,518)	(0.01)
	07/2026	¥ 2,058,603	12,958	292	0	292	0.00
	07/2026	MXN 3	0	0	0	0	0.00
	07/2026	\$ 1,900	AUD 2,753	8	0	8	0.00
	07/2026	10	CHF 8	0	0	0	0.00
	07/2026	296,365	€ 254,055	0	(5,904)	(5,904)	(0.04)
	07/2026	0	HUF 28	0	0	0	0.00
	07/2026	923	MXN 16,215	5	0	5	0.00
	07/2026	1,161	SGD 1,504	1	0	1	0.00
	08/2026	AUD 2,753	\$ 1,899	0	(8)	(8)	0.00
	08/2026	CHF 8	10	0	0	0	0.00
	08/2026	HUF 28	0	0	0	0	0.00
	08/2026	MXN 16,215	920	0	(5)	(5)	0.00
	08/2026	SGD 1,500	1,161	0	(2)	(2)	0.00
	08/2026	\$ 298,028	€ 261,648	1,515	0	1,515	0.01
SSB	07/2026	CAD 20,131	\$ 14,599	410	0	410	0.00
	07/2026	€ 844	962	0	(3)	(3)	0.00
	07/2026	KRW 5,669,904	3,777	116	0	116	0.00
	07/2026	MYR 2,672	677	22	0	22	0.00
	07/2026	\$ 135	CAD 192	0	0	0	0.00
	07/2026	15,774	£ 11,933	64	0	64	0.00
	07/2026	652	MYR 2,668	2	0	2	0.00
	08/2026	CAD 192	\$ 135	0	0	0	0.00
	08/2026	£ 11,933	15,774	0	(64)	(64)	0.00
	08/2026	MYR 2,668	652	0	(1)	(1)	0.00
	08/2026	\$ 964	€ 844	3	0	3	0.00
	07/2026	KRW 16,443,420	\$ 10,875	258	0	258	0.00
UAG	07/2026	MXN 16,817	968	6	0	6	0.00
	07/2026	PHP 31,488	512	0	(1)	(1)	0.00
WST	07/2026	\$ 10,197	CHF 8,233	9	0	9	0.00
	08/2026	CHF 8,204	\$ 10,197	0	(10)	(10)	0.00
				\$ 7,342	\$ (21,309)	\$ (13,967)	(0.09)

As at 30 June 2026, the Institutional GBP (Hedged) Income and M Retail GBP (Hedged) Income II had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 314	\$ 224	\$ 7	\$ 0	\$ 7	0.00
	07/2026	\$ 26	CAD 37	0	0	0	0.00
	07/2026	39,281	£ 29,259	0	(447)	(447)	0.00
	08/2026	CAD 37	\$ 26	0	0	0	0.00
BOA	07/2026	CLP 724	1	0	0	0	0.00
	07/2026	INR 111,578	1,160	0	(18)	(18)	0.00
	07/2026	¥ 38,854	244	5	0	5	0.00
	07/2026	MXN 35	2	0	0	0	0.00
	07/2026	TWD 81,268	2,582	32	0	32	0.00
	07/2026	\$ 1	CLP 724	0	0	0	0.00
	07/2026	1,625	£ 1,214	0	(14)	(14)	0.00
	07/2026	1,179	INR 111,272	0	(3)	(3)	0.00
	07/2026	2,552	KRW 3,939,847	0	(8)	(8)	0.00
	08/2026	CLP 724	\$ 1	0	0	0	0.00
	08/2026	INR 111,585	1,179	3	0	3	0.00
	08/2026	KRW 3,939,311	2,552	6	0	6	0.00
	08/2026	\$ 2	MXN 35	0	0	0	0.00
	07/2026	AUD 103	\$ 72	1	0	1	0.00
BPS	07/2026	CNH 201	30	0	0	0	0.00
	07/2026	£ 33,563	44,283	9	(272)	(263)	0.00
	07/2026	¥ 75,319	472	8	0	8	0.00
	07/2026	THB 204	6	0	0	0	0.00
	07/2026	TWD 6,845	217	2	0	2	0.00
	07/2026	\$ 52,876	£ 39,444	1	(525)	(524)	(0.01)
	08/2026	41,807	31,701	268	0	268	0.00
	07/2026	CNH 495	\$ 73	0	0	0	0.00
BRC	07/2026	MXN 2,706	154	0	(1)	(1)	0.00
	07/2026	SGD 91	71	1	0	1	0.00
	07/2026	\$ 1,769	£ 1,339	8	0	8	0.00
	08/2026	154	MXN 2,706	1	0	1	0.00
BSH	07/2026	¥ 155,398	\$ 977	21	0	21	0.00
CBK	07/2026	CLP 724	1	0	0	0	0.00
	07/2026	DKK 361	56	1	0	1	0.00
	07/2026	IDR 1,504,917	85	1	0	1	0.00
	07/2026	ILS 286	97	1	0	1	0.00
	07/2026	SEK 5,049	546	25	0	25	0.00
	07/2026	\$ 3,058	£ 2,272	0	(42)	(42)	0.00
DUB	07/2026	CNY 1,551	\$ 229	1	0	1	0.00
	07/2026	NOK 209	23	1	0	1	0.00
	07/2026	\$ 2,141	HKD 16,794	0	0	0	0.00
	07/2026	2,951	TWD 94,025	0	0	0	0.00

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
FAR	08/2026	HKD 16,773	\$ 2,141	\$ 0	\$ 0	\$ 0	0.00
	08/2026	TWD 94,160	2,951	0	(1)	(1)	0.00
	07/2026	CNH 200	30	0	0	0	0.00
	07/2026	£ 114	151	0	0	0	0.00
	07/2026	¥ 3,605	23	1	0	1	0.00
	07/2026	MXN 24	1	0	0	0	0.00
	07/2026	SGD 259	203	3	0	3	0.00
	07/2026	\$ 1	CLP 812	0	0	0	0.00
	07/2026	180	CNH 1,224	0	0	0	0.00
	07/2026	3,993	£ 2,969	0	(52)	(52)	0.00
	07/2026	4,501	¥ 728,224	0	(20)	(20)	0.00
	07/2026	164	MXN 2,879	1	0	1	0.00
	07/2026	310	SEK 3,005	1	0	1	0.00
	08/2026	CLP 812	\$ 1	0	0	0	0.00
	08/2026	CNH 1,222	180	0	0	0	0.00
GLM	08/2026	¥ 726,318	4,501	20	0	20	0.00
	08/2026	MXN 2,879	163	0	(1)	(1)	0.00
	08/2026	SEK 3,000	310	0	(1)	(1)	0.00
	08/2026	\$ 151	£ 114	1	0	1	0.00
	07/2026	CLP 724	\$ 1	0	0	0	0.00
	07/2026	\$ 2,514	CAD 3,578	8	0	8	0.00
	08/2026	CAD 3,573	\$ 2,514	0	(8)	(8)	0.00
IND	07/2026	AED 297	81	0	0	0	0.00
	07/2026	DKK 646	101	2	0	2	0.00
	07/2026	HKD 499	64	0	0	0	0.00
	07/2026	\$ 1	CLP 636	0	0	0	0.00
JPM	08/2026	CLP 636	\$ 1	0	0	0	0.00
	07/2026	AUD 1,358	968	27	0	27	0.00
	07/2026	BRL 1,852	366	9	0	9	0.00
	07/2026	\$ 361	BRL 1,857	0	(2)	(2)	0.00
	07/2026	47,165	£ 35,149	0	(513)	(513)	0.00
	07/2026	54	NOK 530	0	0	0	0.00
	07/2026	60	PLN 225	0	0	0	0.00
	08/2026	BRL 1,871	\$ 361	2	0	2	0.00
MBC	08/2026	NOK 530	54	0	0	0	0.00
	08/2026	PLN 225	60	0	0	0	0.00
	07/2026	AUD 6	4	0	0	0	0.00
	07/2026	BRL 4	1	0	0	0	0.00
	07/2026	CAD 133	95	1	0	1	0.00
	07/2026	CHF 1,323	1,688	48	0	48	0.00
	07/2026	€ 411	477	7	0	7	0.00
	07/2026	HKD 16,292	2,082	4	0	4	0.00
	07/2026	ILS 278	99	6	0	6	0.00
	07/2026	¥ 128,964	812	18	0	18	0.00
	07/2026	NOK 498	54	3	0	3	0.00
	07/2026	PLN 225	62	2	0	2	0.00
	07/2026	\$ 678	AUD 983	3	0	3	0.00
	07/2026	199	DKK 1,307	1	0	1	0.00
	07/2026	4,026	€ 3,545	27	0	27	0.00
MYI	07/2026	2,665	£ 1,992	3	(24)	(21)	0.00
	07/2026	84	IDR 1,504,917	0	0	0	0.00
	07/2026	17	NOK 171	0	0	0	0.00
	07/2026	189	SEK 1,835	1	0	1	0.00
	07/2026	6	THB 204	0	0	0	0.00
	08/2026	AUD 983	\$ 678	0	(3)	(3)	0.00
	08/2026	DKK 1,305	199	0	(1)	(1)	0.00
	08/2026	€ 3,545	4,031	0	(27)	(27)	0.00
	08/2026	IDR 1,504,917	84	0	0	0	0.00
	08/2026	NOK 171	17	0	0	0	0.00
	08/2026	SEK 1,832	189	0	(1)	(1)	0.00
	08/2026	THB 204	6	0	0	0	0.00
	08/2026	\$ 1	BRL 4	0	0	0	0.00
	07/2026	1,326	£ 987	0	(16)	(16)	0.00
	07/2026	342	ZAR 5,613	1	0	1	0.00
NSL	08/2026	ZAR 5,628	\$ 342	0	(1)	(1)	0.00
	07/2026	£ 7,044	9,270	0	(79)	(79)	0.00
	08/2026	\$ 9,269	£ 7,044	79	0	79	0.00
SCX	07/2026	CAD 217	\$ 157	4	0	4	0.00
	07/2026	£ 37,210	49,257	5	(135)	(130)	0.00
	07/2026	TWD 2,153	68	1	0	1	0.00
	07/2026	\$ 1,013	£ 758	0	(7)	(7)	0.00
SOG	07/2026	0	INR 10	0	0	0	0.00
	07/2026	ZAR 5,619	\$ 343	0	0	0	0.00
	08/2026	\$ 48,928	£ 36,967	136	0	136	0.00
	07/2026	CNH 327	\$ 48	0	0	0	0.00
	07/2026	DKK 678	106	2	0	2	0.00
	07/2026	€ 5,344	6,234	124	0	124	0.00
	07/2026	£ 37,190	49,128	0	(232)	(232)	0.00
	07/2026	¥ 326,174	2,053	46	0	46	0.00
	07/2026	MXN 1	0	0	0	0	0.00
	07/2026	TWD 3,811	121	1	0	1	0.00
	07/2026	\$ 550	AUD 797	2	0	2	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SSB	07/2026	\$ 2,514	€ 2,210	\$ 13	\$ 0	\$ 13	0.00
	07/2026	175	MXN 3,074	1	0	1	0.00
	07/2026	270	SGD 350	0	0	0	0.00
	08/2026	AUD 797	\$ 550	0	(2)	(2)	0.00
	08/2026	€ 2,210	2,518	0	(13)	(13)	0.00
	08/2026	MXN 3,074	174	0	(1)	(1)	0.00
	08/2026	SGD 349	270	0	0	0	0.00
	08/2026	\$ 49,127	£ 37,190	232	0	232	0.00
	07/2026	CAD 3,328	\$ 2,413	68	0	68	0.00
	07/2026	£ 75	100	0	0	0	0.00
	07/2026	KRW 1,413,762	939	26	0	26	0.00
	07/2026	MYR 352	89	3	0	3	0.00
	07/2026	\$ 23	CAD 33	0	0	0	0.00
	07/2026	86	MYR 351	0	0	0	0.00
	08/2026	CAD 33	\$ 23	0	0	0	0.00
	08/2026	MYR 351	86	0	0	0	0.00
	08/2026	\$ 100	£ 75	0	0	0	0.00
UAG	07/2026	CHF 78	\$ 98	1	0	1	0.00
WST	07/2026	KRW 2,525,166	1,670	40	0	40	0.00
	07/2026	MXN 3,189	184	1	0	1	0.00
	07/2026	\$ 1,733	CHF 1,399	2	0	2	0.00
	08/2026	CHF 1,394	\$ 1,733	0	(2)	(2)	0.00
				\$ 1,390	\$ (2,472)	\$ (1,082)	(0.01)

As at 30 June 2026, the Institutional JPY (Hedged) Income II and M Retail JPY (Hedged) Income II had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 604	\$ 432	\$ 13	\$ 0	\$ 13	0.00
	07/2026	\$ 51	CAD 73	0	0	0	0.00
	08/2026	CAD 73	\$ 51	0	0	0	0.00
BOA	07/2026	CLP 25,103	28	1	0	1	0.00
	07/2026	INR 209,369	2,177	0	(34)	(34)	0.00
	07/2026	MXN 54	3	0	0	0	0.00
	07/2026	NOK 191	21	1	0	1	0.00
	07/2026	TWD 79,958	2,541	31	0	31	0.00
	07/2026	\$ 27	CLP 25,103	0	0	0	0.00
	07/2026	2	CNY 14	0	0	0	0.00
	07/2026	2,212	INR 208,795	0	(7)	(7)	0.00
	07/2026	28,794	¥ 4,580,137	0	(612)	(612)	0.00
	07/2026	4,892	KRW 7,553,048	0	(15)	(15)	0.00
	08/2026	CLP 25,103	\$ 27	0	0	0	0.00
	08/2026	INR 209,382	2,212	7	0	7	0.00
	08/2026	KRW 7,552,021	4,892	11	0	11	0.00
	08/2026	\$ 3	MXN 54	0	0	0	0.00
BPS	07/2026	CAD 410	\$ 289	1	0	1	0.00
	07/2026	CNH 562	83	0	0	0	0.00
	07/2026	€ 321	364	0	(3)	(3)	0.00
	07/2026	¥ 248,113	1,552	25	0	25	0.00
	07/2026	THB 29	1	0	0	0	0.00
	07/2026	\$ 52,996	¥ 8,449,016	0	(1,010)	(1,010)	(0.01)
	08/2026	TWD 91,343	\$ 2,905	43	0	43	0.00
	08/2026	\$ 1,938	¥ 312,990	0	(8)	(8)	0.00
BRC	07/2026	¥ 14,174,007	\$ 87,683	472	0	472	0.00
	07/2026	MXN 4,180	238	0	(1)	(1)	0.00
	08/2026	\$ 87,683	¥ 14,136,847	0	(474)	(474)	0.00
	08/2026	237	MXN 4,180	1	0	1	0.00
BSH	07/2026	64,408	¥ 10,240,643	0	(1,399)	(1,399)	(0.01)
CBK	07/2026	CLP 25,103	\$ 28	1	0	1	0.00
	07/2026	DKK 760	119	2	0	2	0.00
	07/2026	IDR 1,428,933	80	1	0	1	0.00
	07/2026	SEK 9,983	1,080	49	0	49	0.00
DUB	07/2026	\$ 170	¥ 27,426	0	(1)	(1)	0.00
	07/2026	CNY 2,737	\$ 403	1	0	1	0.00
	07/2026	HKD 32,968	4,213	9	0	9	0.00
	07/2026	NOK 475	51	3	0	3	0.00
	07/2026	\$ 4,204	HKD 32,973	0	0	0	0.00
	07/2026	2,812	TWD 89,619	0	0	0	0.00
	08/2026	HKD 32,934	\$ 4,204	0	0	0	0.00
	08/2026	TWD 89,748	2,812	0	0	0	0.00
FAR	07/2026	CNH 559	83	0	0	0	0.00
	07/2026	£ 3,864	5,197	68	0	68	0.00
	07/2026	¥ 16,439,613	101,604	452	0	452	0.00
	07/2026	MXN 36	2	0	0	0	0.00
	07/2026	SGD 545	427	6	0	6	0.00
	07/2026	\$ 31	CLP 28,151	0	0	0	0.00
	07/2026	299	CNH 2,034	1	0	1	0.00
	07/2026	366	€ 321	1	0	1	0.00
	07/2026	8,378	¥ 1,331,326	0	(187)	(187)	0.00

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
GLM	07/2026	\$ 253	MXN 4,448	\$ 1	\$ 0	\$ 1	0.00
	07/2026	612	SEK 5,942	2	0	2	0.00
	08/2026	CLP 28,151	\$ 31	0	0	0	0.00
	08/2026	CNH 2,029	299	0	(1)	(1)	0.00
	08/2026	€ 321	367	0	(1)	(1)	0.00
	08/2026	MXN 4,448	252	0	(2)	(2)	0.00
	08/2026	SEK 5,932	612	0	(2)	(2)	0.00
	08/2026	\$ 101,604	¥ 16,396,597	0	(455)	(455)	0.00
	07/2026	CLP 25,103	\$ 28	1	0	1	0.00
	07/2026	TRY 763	16	0	0	0	0.00
IND	07/2026	\$ 4,917	CAD 6,997	15	0	15	0.00
	08/2026	CAD 6,987	\$ 4,917	0	(15)	(15)	0.00
	07/2026	AED 749	204	0	0	0	0.00
	07/2026	DKK 1,359	212	4	0	4	0.00
JPM	07/2026	\$ 24	CLP 22,054	0	0	0	0.00
	08/2026	CLP 22,054	\$ 24	0	0	0	0.00
	07/2026	AUD 2,615	1,864	53	0	53	0.00
	07/2026	BRL 4,103	811	19	0	19	0.00
MBC	07/2026	ILS 178	60	0	0	0	0.00
	07/2026	\$ 799	BRL 4,112	0	(5)	(5)	0.00
	07/2026	136	NOK 1,347	0	0	0	0.00
	07/2026	166	PLN 624	0	0	0	0.00
	08/2026	BRL 4,144	\$ 799	5	0	5	0.00
	08/2026	NOK 1,348	136	0	0	0	0.00
	08/2026	PLN 624	166	0	0	0	0.00
	07/2026	AUD 11	8	0	0	0	0.00
	07/2026	BRL 9	2	0	0	0	0.00
	07/2026	CHF 2,755	3,507	94	(2)	92	0.00
MYI	07/2026	€ 418	484	7	0	7	0.00
	07/2026	ILS 735	261	15	0	15	0.00
	07/2026	¥ 112,124	700	10	0	10	0.00
	07/2026	NOK 1,130	122	8	0	8	0.00
	07/2026	PLN 625	172	6	0	6	0.00
	07/2026	\$ 1,230	AUD 1,783	5	0	5	0.00
	07/2026	420	DKK 2,750	1	0	1	0.00
	07/2026	79	IDR 1,428,933	0	0	0	0.00
	07/2026	84,886	¥ 13,500,103	0	(1,822)	(1,822)	(0.01)
	07/2026	44	NOK 434	0	0	0	0.00
SCX	07/2026	373	SEK 3,629	2	0	2	0.00
	07/2026	1	THB 29	0	0	0	0.00
	08/2026	AUD 2,096	\$ 1,445	0	(6)	(6)	0.00
	08/2026	DKK 2,745	420	0	(1)	(1)	0.00
	08/2026	IDR 1,428,933	79	0	0	0	0.00
	08/2026	NOK 435	44	0	0	0	0.00
	08/2026	SEK 3,622	373	0	(2)	(2)	0.00
	08/2026	THB 29	1	0	0	0	0.00
	08/2026	\$ 2	BRL 9	0	0	0	0.00
	07/2026	¥ 202,274	\$ 1,268	23	0	23	0.00
SOG	07/2026	KRW 531,601	351	8	0	8	0.00
	07/2026	\$ 687	¥ 109,848	0	(11)	(11)	0.00
	07/2026	673	ZAR 11,059	2	0	2	0.00
	08/2026	ZAR 11,088	\$ 673	0	(2)	(2)	0.00
	07/2026	¥ 16,285,178	100,774	572	0	572	0.01
	07/2026	TWD 9,711	307	2	0	2	0.00
	07/2026	\$ 0	INR 19	0	0	0	0.00
	07/2026	2,389	¥ 382,932	0	(32)	(32)	0.00
	07/2026	ZAR 11,072	\$ 676	1	0	1	0.00
	08/2026	\$ 99,372	¥ 16,020,491	0	(543)	(543)	0.00
SSB	07/2026	CNH 913	\$ 135	0	0	0	0.00
	07/2026	DKK 1,426	222	4	0	4	0.00
	07/2026	€ 10,484	12,230	244	0	244	0.00
	07/2026	¥ 255,831	1,581	7	0	7	0.00
	07/2026	MXN 1	0	0	0	0	0.00
	07/2026	\$ 998	AUD 1,447	4	0	4	0.00
	07/2026	12,400	€ 10,901	63	0	63	0.00
	07/2026	49,928	¥ 7,932,006	0	(1,124)	(1,124)	(0.01)
	07/2026	270	MXN 4,750	2	0	2	0.00
	07/2026	421	SGD 546	1	0	1	0.00
SSB	08/2026	AUD 1,447	\$ 998	0	(4)	(4)	0.00
	08/2026	€ 10,901	12,417	0	(63)	(63)	0.00
	08/2026	MXN 4,750	270	0	(2)	(2)	0.00
	08/2026	SGD 544	421	0	(1)	(1)	0.00
	08/2026	\$ 1,581	¥ 255,164	0	(7)	(7)	0.00
	07/2026	CAD 6,782	\$ 4,919	138	0	138	0.00
	07/2026	KRW 1,601,113	1,067	33	0	33	0.00
	07/2026	MYR 512	130	4	0	4	0.00
	07/2026	\$ 45	CAD 64	0	0	0	0.00
	07/2026	5,108	£ 3,864	21	0	21	0.00
SSB	07/2026	7,278	¥ 1,169,361	0	(83)	(83)	0.00
	07/2026	125	MYR 511	0	0	0	0.00
	08/2026	CAD 64	\$ 45	0	0	0	0.00
	08/2026	£ 3,864	5,108	0	(21)	(21)	0.00
	08/2026	MYR 511	125	0	0	0	0.00
	08/2026						

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
UAG	07/2026	KRW 5,418,573	\$ 3,584	\$ 85	\$ 0	\$ 85	0.00
	07/2026	MXN 4,926	284	2	0	2	0.00
WST	07/2026	\$ 3,409	CHF 2,752	3	0	3	0.00
	08/2026	CHF 2,742	\$ 3,409	0	(3)	(3)	0.00
				\$ 2,667	\$ (7,961)	\$ (5,294)	(0.03)

As at 30 June 2026, the Institutional RMB (Hedged) Accumulation, Institutional RMB (Hedged) Income and M Retail RMB (Hedged) Income II had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 392	\$ 280	\$ 9	\$ 0	\$ 9	0.00
	07/2026	\$ 34	CAD 48	0	0	0	0.00
	07/2026	60,885	CNH 411,189	0	(310)	(310)	0.00
	08/2026	CAD 48	\$ 34	0	0	0	0.00
BOA	07/2026	CLP 1,467	2	0	0	0	0.00
	07/2026	INR 138,311	1,438	0	(22)	(22)	0.00
	07/2026	¥ 39,331	247	5	0	5	0.00
	07/2026	KRW 292,543	188	0	(1)	(1)	0.00
	07/2026	MXN 37	2	0	0	0	0.00
	07/2026	NOK 117	13	1	0	1	0.00
	07/2026	TWD 48,791	1,550	19	0	19	0.00
	07/2026	\$ 2	CLP 1,467	0	0	0	0.00
	07/2026	2,501	CNH 16,972	0	(1)	(1)	0.00
	07/2026	1,461	INR 137,932	0	(4)	(4)	0.00
	07/2026	3,223	KRW 4,975,731	0	(10)	(10)	0.00
	08/2026	CLP 1,467	\$ 2	0	0	0	0.00
	08/2026	INR 138,319	1,461	4	0	4	0.00
	08/2026	KRW 4,975,054	3,223	7	0	7	0.00
	08/2026	\$ 595	CNH 4,033	1	0	1	0.00
	08/2026	2	MXN 37	0	0	0	0.00
BPS	07/2026	CNY 92	\$ 14	0	0	0	0.00
	07/2026	€ 88	100	0	(1)	(1)	0.00
	07/2026	¥ 55,838	350	7	0	7	0.00
	07/2026	THB 621	19	0	0	0	0.00
	07/2026	\$ 23,669	CNH 160,174	0	(72)	(72)	0.00
	08/2026	TWD 56,571	\$ 1,799	26	0	26	0.00
BRC	07/2026	CNH 1,559	230	1	0	1	0.00
	07/2026	MXN 2,872	164	0	(1)	(1)	0.00
	07/2026	\$ 1,621	CNH 10,980	0	(3)	(3)	0.00
	08/2026	163	MXN 2,872	1	0	1	0.00
BSH	07/2026	¥ 176,358	\$ 1,109	24	0	24	0.00
CBK	07/2026	AUD 120	84	1	0	1	0.00
	07/2026	CLP 1,467	2	0	0	0	0.00
	07/2026	DKK 519	81	2	0	2	0.00
	07/2026	£90	121	1	0	1	0.00
	07/2026	IDR 701,668	39	0	0	0	0.00
	07/2026	¥ 20,371	126	1	0	1	0.00
	07/2026	SEK 6,193	670	30	0	30	0.00
CIB	07/2026	\$ 649	CNH 4,397	0	(2)	(2)	0.00
DUB	07/2026	CNH 437,761	\$ 64,369	12	(134)	(122)	0.00
	07/2026	NOK 291	31	2	0	2	0.00
	07/2026	\$ 2,739	CNY 18,586	0	(7)	(7)	0.00
	07/2026	2,637	HKD 20,684	0	0	0	0.00
	07/2026	1,969	TWD 62,733	0	0	0	0.00
	08/2026	HKD 20,660	\$ 2,637	0	0	0	0.00
	08/2026	TWD 62,823	1,969	0	0	0	0.00
	08/2026	\$ 62,031	CNH 421,037	128	0	128	0.00
FAR	07/2026	CNH 484,060	\$ 71,169	0	(142)	(142)	0.00
	07/2026	£ 2,399	3,226	42	0	42	0.00
	07/2026	¥ 4,091	26	1	0	1	0.00
	07/2026	MXN 25	1	0	0	0	0.00
	07/2026	SGD 348	273	4	0	4	0.00
	07/2026	\$ 2	CLP 1,645	0	0	0	0.00
	07/2026	16,620	CNH 112,439	0	(55)	(55)	0.00
	07/2026	101	€ 88	0	0	0	0.00
	07/2026	5,588	¥ 904,060	0	(25)	(25)	0.00
	07/2026	174	MXN 3,056	1	0	1	0.00
	07/2026	434	SEK 4,215	1	0	1	0.00
	08/2026	CLP 1,645	\$ 2	0	0	0	0.00
	08/2026	€ 88	101	0	0	0	0.00
	08/2026	¥ 901,695	5,588	25	0	25	0.00
	08/2026	MXN 3,056	173	0	(1)	(1)	0.00
	08/2026	SEK 4,208	434	0	(1)	(1)	0.00
	08/2026	\$ 71,169	CNH 482,995	136	0	136	0.00
GLM	07/2026	CLP 1,467	\$ 2	0	0	0	0.00
	07/2026	\$ 3,234	CAD 4,602	10	0	10	0.00
	08/2026	CAD 4,595	\$ 3,234	0	(10)	(10)	0.00
IND	07/2026	AED 361	98	0	0	0	0.00
	07/2026	DKK 927	145	3	0	3	0.00
	07/2026	\$ 1	CLP 1,289	0	0	0	0.00

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
JPM	07/2026	\$ 2,299	CNH 15,571	\$ 1	\$ (6)	\$ (5)	0.00
	08/2026	CLP 1,289	\$ 1	0	0	0	0.00
	07/2026	AUD 1,696	1,209	34	0	34	0.00
	07/2026	BRL 2,126	420	10	0	10	0.00
	07/2026	ILS 169	57	0	0	0	0.00
	07/2026	\$ 414	BRL 2,130	0	(2)	(2)	0.00
	07/2026	482	CNH 3,281	2	0	2	0.00
	07/2026	83	NOK 825	0	0	0	0.00
	07/2026	139	PLN 521	0	0	0	0.00
	08/2026	BRL 2,147	\$ 414	2	0	2	0.00
MBC	08/2026	NOK 826	83	0	0	0	0.00
	08/2026	PLN 521	139	0	0	0	0.00
	07/2026	AUD 7	5	0	0	0	0.00
	07/2026	BRL 5	1	0	0	0	0.00
	07/2026	CHF 1,678	2,140	61	(1)	60	0.00
	07/2026	CNH 7,004	1,035	4	0	4	0.00
	07/2026	€ 558	648	10	0	10	0.00
	07/2026	HKD 20,681	2,642	5	0	5	0.00
	07/2026	ILS 361	128	7	0	7	0.00
	07/2026	¥ 180,272	1,134	25	0	25	0.00
	07/2026	NOK 692	75	5	0	5	0.00
	07/2026	PLN 197	54	2	0	2	0.00
	07/2026	SEK 889	91	0	(1)	(1)	0.00
	07/2026	\$ 844	AUD 1,223	3	0	3	0.00
	07/2026	4,897	CNH 33,094	0	(21)	(21)	0.00
	07/2026	286	DKK 1,877	1	0	1	0.00
	07/2026	39	IDR 701,668	0	0	0	0.00
	07/2026	27	NOK 266	0	0	0	0.00
	07/2026	264	SEK 2,574	2	0	2	0.00
	07/2026	19	THB 621	0	0	0	0.00
	08/2026	AUD 1,223	\$ 843	0	(3)	(3)	0.00
	08/2026	DKK 1,873	286	0	(1)	(1)	0.00
	08/2026	IDR 701,668	39	0	0	0	0.00
	08/2026	NOK 266	27	0	0	0	0.00
	08/2026	SEK 2,569	264	0	(2)	(2)	0.00
	08/2026	THB 621	19	0	0	0	0.00
	08/2026	\$ 1	BRL 5	0	0	0	0.00
	07/2026	CNH 5,596	\$ 823	0	(2)	(2)	0.00
	07/2026	\$ 142	CNH 967	0	0	0	0.00
	07/2026	453	ZAR 7,439	1	0	1	0.00
RYL	08/2026	ZAR 7,459	\$ 453	0	(1)	(1)	0.00
SCX	07/2026	\$ 28,809	CNH 194,522	0	(153)	(153)	0.00
	07/2026	CAD 206	\$ 145	0	0	0	0.00
	07/2026	TWD 4,780	151	1	0	1	0.00
	07/2026	\$ 0	INR 13	0	0	0	0.00
	07/2026	ZAR 7,448	\$ 455	1	0	1	0.00
	07/2026	DKK 973	152	3	0	3	0.00
	07/2026	€ 6,641	7,747	154	0	154	0.00
	07/2026	¥ 427,912	2,694	61	0	61	0.00
	07/2026	MXN 1	0	0	0	0	0.00
	07/2026	TWD 4,085	130	2	0	2	0.00
	07/2026	\$ 685	AUD 992	3	0	3	0.00
	07/2026	51,131	CNH 345,891	0	(175)	(175)	0.00
	07/2026	8,190	€ 7,200	42	0	42	0.00
	07/2026	186	MXN 3,264	1	0	1	0.00
	07/2026	269	SGD 349	0	0	0	0.00
	08/2026	AUD 992	\$ 684	0	(3)	(3)	0.00
	08/2026	€ 7,200	8,201	0	(42)	(42)	0.00
	08/2026	MXN 3,264	185	0	(1)	(1)	0.00
	08/2026	SGD 348	269	0	0	0	0.00
	07/2026	CAD 4,524	3,279	90	0	90	0.00
	07/2026	KRW 1,267,966	841	23	0	23	0.00
	07/2026	MYR 472	120	4	0	4	0.00
	07/2026	TWD 5,113	161	1	0	1	0.00
	07/2026	\$ 30	CAD 42	0	0	0	0.00
	07/2026	3,289	£ 2,489	13	0	13	0.00
	07/2026	115	MYR 472	0	0	0	0.00
	08/2026	CAD 42	\$ 30	0	0	0	0.00
	08/2026	£ 2,489	3,289	0	(13)	(13)	0.00
	08/2026	MYR 472	115	0	0	0	0.00
	07/2026	CHF 111	140	2	0	2	0.00
	07/2026	CNH 1,741	258	1	0	1	0.00
	07/2026	KRW 3,414,063	2,258	54	0	54	0.00
	07/2026	MXN 3,385	195	1	0	1	0.00
	07/2026	PLN 325	89	2	0	2	0.00
	07/2026	\$ 2,214	CHF 1,787	2	0	2	0.00
	08/2026	CHF 1,781	\$ 2,214	0	(2)	(2)	0.00
				\$ 1,141	\$ (1,231)	\$ (90)	0.00

As at 30 June 2026, the Institutional SGD (Hedged) Accumulation, Institutional SGD (Hedged) Income, Institutional SGD (Hedged) Income II, Administrative SGD (Hedged) Accumulation, Administrative SGD (Hedged) Income, Administrative SGD (Hedged) Income II, M Retail SGD (Hedged) Accumulation, M Retail SGD (Hedged) Income, M Retail SGD (Hedged) Income II, UA Class SGD (Hedged) Accumulation, UA Class SGD (Hedged) Income II and UM Retail SGD (Hedged) Income II had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 3,595	\$ 2,571	\$ 80	\$ 0	\$ 80	0.00
	07/2026	\$ 341	CAD 485	1	0	1	0.00
	07/2026	341,375	SGD 435,301	0	(4,834)	(4,834)	(0.03)
BOA	08/2026	CAD 484	\$ 341	0	(1)	(1)	0.00
	07/2026	CHF 815	1,010	0	0	0	0.00
	07/2026	CLP 28,373	32	1	0	1	0.00
	07/2026	HKD 126,045	16,102	29	0	29	0.00
	07/2026	¥ 93,818	590	13	0	13	0.00
	07/2026	KRW 5,335,137	3,505	64	(4)	60	0.00
	07/2026	NOK 1,207	130	8	0	8	0.00
	07/2026	SGD 371,928	287,359	0	(189)	(189)	0.00
	07/2026	TWD 532,140	16,908	207	0	207	0.00
	07/2026	\$ 31	CLP 28,373	0	0	0	0.00
	07/2026	15,147	INR 1,429,979	0	(45)	(45)	0.00
	07/2026	33,521	KRW 51,757,068	0	(105)	(105)	0.00
	07/2026	3	MXN 52	0	0	0	0.00
	07/2026	556,070	SGD 710,092	0	(7,080)	(7,080)	(0.04)
	08/2026	CLP 28,373	\$ 31	0	0	0	0.00
	08/2026	INR 1,433,993	15,147	45	0	45	0.00
	08/2026	KRW 51,750,029	33,521	75	0	75	0.00
	08/2026	MXN 52	3	0	0	0	0.00
	08/2026	\$ 287,359	SGD 371,072	188	0	188	0.00
BPS	07/2026	CNH 3,657	\$ 540	2	0	2	0.00
	07/2026	€ 1,442	1,636	0	(12)	(12)	0.00
	07/2026	£ 4,129	5,519	42	(4)	38	0.00
	07/2026	¥ 695,966	4,348	66	0	66	0.00
	07/2026	THB 7,256	224	5	0	5	0.00
	07/2026	TWD 80,615	2,544	14	0	14	0.00
	07/2026	\$ 13	CNY 86	0	0	0	0.00
	07/2026	12,457	SGD 16,099	0	(10)	(10)	0.00
	07/2026	1,312	TWD 41,791	0	(1)	(1)	0.00
	08/2026	CAD 1,566	\$ 1,105	0	0	0	0.00
	08/2026	HKD 92,504	11,809	0	(1)	(1)	0.00
	08/2026	TWD 538,531	17,126	251	0	251	0.00
	07/2026	CAD 1,950	1,413	38	0	38	0.00
	07/2026	KRW 1,541,583	1,020	24	0	24	0.00
	07/2026	\$ 1,146	¥ 185,266	0	(6)	(6)	0.00
BRC	07/2026	226	MXN 3,975	1	0	1	0.00
	07/2026	88	PHP 5,379	0	0	0	0.00
	07/2026	78,334	SGD 100,671	16	(519)	(503)	0.00
	08/2026	¥ 184,780	\$ 1,146	6	0	6	0.00
	08/2026	MXN 3,975	226	0	(1)	(1)	0.00
	08/2026	PHP 5,379	88	0	0	0	0.00
	07/2026	¥ 1,681,702	10,577	230	0	230	0.00
BSH	07/2026	AUD 1,285	908	18	0	18	0.00
	07/2026	CLP 28,373	32	1	0	1	0.00
	07/2026	DKK 4,266	666	13	0	13	0.00
CBK	07/2026	IDR 9,872,194	555	4	0	4	0.00
	07/2026	ILS 3,549	1,199	8	0	8	0.00
	07/2026	SEK 64,236	6,952	315	0	315	0.00
DUB	07/2026	ZAR 14,262	877	6	0	6	0.00
	07/2026	CNY 17,294	2,549	6	0	6	0.00
	07/2026	INR 968,606	10,151	0	(78)	(78)	0.00
	07/2026	NOK 2,998	323	20	0	20	0.00
	07/2026	SGD 494,674	382,401	0	(44)	(44)	0.00
	07/2026	\$ 346,362	SGD 441,812	0	(4,786)	(4,786)	(0.03)
	07/2026	20,776	TWD 662,017	2	0	2	0.00
	08/2026	TWD 662,973	\$ 20,776	0	(4)	(4)	0.00
	08/2026	\$ 382,401	SGD 493,538	46	0	46	0.00
FAR	07/2026	CNH 3,638	\$ 538	2	0	2	0.00
	07/2026	£ 20,626	27,737	361	0	361	0.00
	07/2026	HKD 88,315	11,283	22	0	22	0.00
	07/2026	MXN 284	16	0	0	0	0.00
	07/2026	SGD 461,654	355,968	0	(949)	(949)	(0.01)
	07/2026	\$ 35	CLP 31,819	0	0	0	0.00
	07/2026	1,946	CNH 13,238	4	0	4	0.00
	07/2026	1,644	€ 1,442	4	0	4	0.00
	07/2026	57,190	¥ 9,253,367	0	(255)	(255)	0.00
	07/2026	1,978	MXN 34,766	12	0	12	0.00
	07/2026	3,949	SEK 38,318	10	0	10	0.00
	07/2026	589,618	SGD 752,218	0	(8,060)	(8,060)	(0.05)
	07/2026	ZAR 47,937	\$ 2,917	0	(8)	(8)	0.00
	08/2026	CLP 31,819	35	0	0	0	0.00
	08/2026	CNH 13,209	1,946	0	(4)	(4)	0.00
	08/2026	€ 1,442	1,647	0	(4)	(4)	0.00
	08/2026	¥ 9,229,152	57,190	256	0	256	0.00
	08/2026	MXN 34,766	1,972	0	(12)	(12)	0.00
	08/2026	SEK 38,250	3,949	0	(10)	(10)	0.00

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
GLM	08/2026	\$ 355,968	SGD 460,595	\$ 951	\$ 0	\$ 951	0.01
	07/2026	CLP 28,373	\$ 32	1	0	1	0.00
	07/2026	TRY 7,209	152	0	0	0	0.00
	07/2026	\$ 32,811	CAD 46,690	98	0	98	0.00
	07/2026	40	INR 3,797	0	0	0	0.00
IND	08/2026	CAD 46,624	\$ 32,811	0	(98)	(98)	0.00
	08/2026	INR 3,797	40	0	0	0	0.00
	07/2026	AED 3,605	982	0	0	0	0.00
	07/2026	DKK 7,626	1,191	24	0	24	0.00
	07/2026	TWD 43,915	1,391	12	0	12	0.00
JPM	07/2026	\$ 27	CLP 24,927	0	0	0	0.00
	08/2026	CLP 24,927	\$ 27	0	0	0	0.00
	07/2026	AUD 15,562	11,094	313	0	313	0.00
	07/2026	BRL 24,300	4,806	112	0	112	0.00
	07/2026	£ 1,009	1,354	15	0	15	0.00
MBC	07/2026	ILS 1,126	376	0	(2)	(2)	0.00
	07/2026	\$ 4,733	BRL 24,356	0	(27)	(27)	0.00
	07/2026	858	NOK 8,495	0	0	0	0.00
	07/2026	1,426	PLN 5,356	0	(1)	(1)	0.00
	08/2026	BRL 24,543	\$ 4,733	28	0	28	0.00
MBC	08/2026	NOK 8,499	858	0	0	0	0.00
	08/2026	PLN 5,356	1,426	1	0	1	0.00
	07/2026	AUD 65	46	1	0	1	0.00
	07/2026	BRL 56	11	0	0	0	0.00
	07/2026	CAD 1,601	1,146	18	0	18	0.00
MBC	07/2026	CHF 16,622	21,215	609	0	609	0.01
	07/2026	€ 7,991	9,266	130	0	130	0.00
	07/2026	ILS 2,401	854	48	0	48	0.00
	07/2026	¥ 1,567,005	9,862	220	0	220	0.00
	07/2026	KRW 88,672	59	2	0	2	0.00
MBC	07/2026	NOK 7,125	768	48	0	48	0.00
	07/2026	PLN 2,106	579	19	0	19	0.00
	07/2026	SEK 141	15	1	0	1	0.00
	07/2026	\$ 15,631	AUD 22,653	63	0	63	0.00
	07/2026	3,067	DKK 20,101	8	0	8	0.00
MBC	07/2026	83,713	€ 73,704	553	0	553	0.00
	07/2026	549	IDR 9,872,194	2	0	2	0.00
	07/2026	276	NOK 2,740	1	0	1	0.00
	07/2026	2,404	SEK 23,400	14	0	14	0.00
	07/2026	41,299	SGD 52,935	0	(374)	(374)	0.00
MBC	07/2026	217	THB 7,256	1	0	1	0.00
	08/2026	AUD 22,653	\$ 15,621	0	(64)	(64)	0.00
	08/2026	DKK 20,066	3,067	0	(8)	(8)	0.00
	08/2026	€ 74,943	85,240	0	(556)	(556)	0.00
	08/2026	IDR 9,872,194	548	0	(1)	(1)	0.00
MBC	08/2026	NOK 2,741	276	0	(1)	(1)	0.00
	08/2026	SEK 23,358	2,404	0	(14)	(14)	0.00
	08/2026	THB 7,256	218	0	(1)	(1)	0.00
	08/2026	\$ 11	BRL 56	0	0	0	0.00
	07/2026	DKK 6,012	\$ 934	14	0	14	0.00
MBC	07/2026	¥ 227,305	1,421	23	0	23	0.00
	07/2026	\$ 8,582	SGD 11,134	26	0	26	0.00
	07/2026	3,781	ZAR 62,128	10	0	10	0.00
	08/2026	ZAR 62,291	\$ 3,781	0	(10)	(10)	0.00
	07/2026	SGD 92,400	71,363	0	(74)	(74)	0.00
NSL	08/2026	\$ 71,363	SGD 92,186	73	0	73	0.00
	07/2026	14,422	18,659	4	0	4	0.00
	07/2026	AUD 2,147	\$ 1,527	40	0	40	0.00
	07/2026	CAD 1,818	1,286	5	0	5	0.00
	07/2026	INR 465,170	4,823	0	(90)	(90)	0.00
SOG	07/2026	¥ 590,138	3,714	83	0	83	0.00
	07/2026	CNH 5,941	878	3	0	3	0.00
	07/2026	DKK 8,007	1,247	22	0	22	0.00
	07/2026	€ 65,713	76,657	1,528	0	1,528	0.01
	07/2026	¥ 4,080,456	25,685	578	0	578	0.01
SOG	07/2026	MXN 7	0	0	0	0	0.00
	07/2026	SGD 888,388	686,012	0	(823)	(823)	(0.01)
	07/2026	TWD 47,533	1,503	11	0	11	0.00
	07/2026	\$ 13	CAD 19	0	0	0	0.00
	07/2026	29,587	SGD 38,035	0	(181)	(181)	0.00
SSB	08/2026	686,012	886,391	861	0	861	0.01
	07/2026	CAD 42,644	\$ 30,926	869	0	869	0.01
	07/2026	¥ 502,230	3,144	54	0	54	0.00
	07/2026	KRW 12,773,652	8,475	228	0	228	0.00
	07/2026	MYR 3,928	995	33	0	33	0.00
SSB	07/2026	TWD 41,432	1,300	0	0	0	0.00
	07/2026	\$ 301	CAD 427	0	0	0	0.00
	07/2026	34,057	£ 25,765	139	0	139	0.00
	07/2026	959	MYR 3,923	2	0	2	0.00
	08/2026	CAD 427	\$ 301	0	0	0	0.00
UAG	08/2026	£ 25,765	34,057	0	(139)	(139)	0.00
	08/2026	MYR 3,922	959	0	(2)	(2)	0.00
	07/2026	CHF 869	1,094	17	0	17	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
WST	07/2026	KRW	32,005,956	\$ 21,167	\$ 502	\$ 502	0.00
	07/2026	MXN	38,502	2,216	13	13	0.00
	07/2026	PHP	5,379	87	0	0	0.00
	07/2026	PLN	3,258	890	24	24	0.00
	07/2026	\$	12,803	SGD 16,605	34	34	0.00
	08/2026		14,310	18,470	3	3	0.00
	07/2026		22,651	CHF 18,288	21	21	0.00
	08/2026	CHF	18,222	\$ 22,651	0	(21)	0.00
					\$ 11,029	\$ (29,513)	(0.11)
Total OTC Financial Derivative Instruments						\$ (33,669)	(0.21)

SECURITIES SOLD SHORT

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA			
5.500% due 01/07/2056 (k)	\$ 99,000	\$ (99,332)	(0.61)
6.000% due 01/07/2056 (k)	42,250	(43,197)	(0.26)
6.500% due 01/08/2056 (k)	5,900	(6,096)	(0.04)
Total Securities Sold Short		\$ (148,625)	(0.91)
Total Investments		\$ 17,662,863	108.32
Other Current Assets & Liabilities		\$ (1,356,574)	(8.32)
Net Assets		\$ 16,306,289	100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) When-issued security.
- (c) Payment in-kind security.
- (d) Security did not produce income within the last twelve months.
- (e) Zero coupon security.
- (f) Coupon represents a yield to maturity.
- (g) Principal amount of security is adjusted for inflation.
- (h) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (i) Affiliated to the Fund.
- (j) Contingent convertible security.
- (k) Securities sold short as at 30 June 2026 are covered by long portfolio investments in transferable securities and money market instruments.
- (l) Restricted Securities (31 December 2025: 0.29%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
Agnico Eagle Mines Ltd.	16/12/2025 - 09/06/2026	\$ 23,300	\$ 19,752	0.12
Credit Agricole Opportunities Partners 6.520% due 20/03/2028	20/02/2025	1,000	999	0.01
Credit Agricole Opportunities Partners 6.740% due 20/03/2030	20/02/2025	1,000	996	0.01
Project Dorchester 4.610% due 04/01/2027	10/12/2025	1,048	1,029	0.01
ZTO Express Cayman, Inc.	21/04/2026 - 12/05/2026	8,218	7,131	0.04
		\$ 34,566	\$ 29,907	0.19

Securities with an aggregate fair value of \$Nil (31 December 2025: \$5,122) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$171,728 (31 December 2025: \$33,530) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$62,570 (31 December 2025: \$5,150) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

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

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 9,238,263	\$ 7,026,393	\$ 141,920	\$ 16,406,576
Investment Funds	1,236,860	0	0	1,236,860
Repurchase Agreements	0	178,300	0	178,300
Financial Derivative Instruments ⁽³⁾	6,968	(17,216)	0	(10,248)
Securities Sold Short	0	(148,625)	0	(148,625)
Totals	\$ 10,482,091	\$ 7,038,852	\$ 141,920	\$ 17,662,863

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 2,115,753	\$ 3,771,091	\$ 27,568	\$ 5,914,412
Investment Funds	445,044	0	0	445,044
Repurchase Agreements	0	64,000	0	64,000
Financial Derivative Instruments ⁽³⁾	1,022	3,648	31	4,701
Totals	\$ 2,561,819	\$ 3,838,739	\$ 27,599	\$ 6,428,157

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

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

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

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (6,528)	\$ 6,830	\$ 302	\$ 1,022	\$ (1,060)	\$ (38)
BOA	(7,300)	7,750	450	401	(380)	21
BPS	13,012	(14,710)	(1,698)	(446)	320	(126)
BRC	1,885	660	2,545	3,374	(3,900)	(526)
BSH	(6,773)	7,170	397	934	(1,070)	(136)
CBK	(2,022)	1,950	(72)	(83)	120	37
CIB	(2)	0	(2)	N/A	0	N/A
DUB	(5,533)	5,610	77	(125)	0	(125)
FAR	(8,775)	8,100	(675)	(2,911)	2,860	(51)
GLM	1,127	(1,680)	(553)	(326)	140	(186)
GST	3	(10)	(7)	41	(60)	(19)
IND	68	0	68	(20)	0	(20)
JPM	3,801	(4,450)	(649)	53	0	53
MBC	(1,655)	1,760	105	2,250	(4,420)	(2,170)
MEI	(4,395)	7,370	2,975	(307)	(970)	(1,277)
MYC	4	0	4	40	0	40
MYI	(4,567)	7,440	2,873	776	(5,180)	(4,404)
NSL	2	0	2	79	0	79
RBC	(23)	0	(23)	(18)	0	(18)
RYL	(191)	300	109	N/A	N/A	N/A
SAL	7	0	7	14	0	14
SCX	(565)	670	105	74	(310)	(236)
SOG	(5,492)	5,380	(112)	(1,635)	1,430	(205)
SSB	1,572	(1,390)	182	60	(170)	(110)
UAG	(1,328)	1,580	252	(302)	280	(22)
WST	(1)	0	(1)	618	0	618

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

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	53.58	48.74
Transferable securities dealt in on another regulated market*	26.79	27.15
Other transferable securities	0.45	0.73
Investment funds	6.09	5.77
Repurchase agreements	0.88	0.83
Financial derivative instruments dealt in on a regulated market	0.12	0.02
Centrally cleared financial derivative instruments	0.11	0.12
OTC financial derivative instruments	0.42	0.29
Other assets	11.56	16.35
Net Assets	100.00	100.00

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Loan Participations and Assignments	0.42	0.26
Corporate Bonds & Notes	5.64	4.34
Convertible Bonds & Notes	0.00	0.00
U.S. Government Agencies	15.62	20.06
U.S. Treasury Obligations	3.35	3.18
Non-Agency Mortgage-Backed Securities	4.41	4.20
Asset-Backed Securities	10.09	10.59
Sovereign Issues	3.22	2.70
Common Stocks	55.77	55.26
Rights	0.00	N/A
Preferred Securities	0.67	0.36
Real Estate Investment Trusts	0.21	0.48
Short-Term Instruments	1.21	1.26
Investment Funds	7.59	7.73
Repurchase Agreements	1.09	1.11
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.14	0.00
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices - Buy Protection	(0.01)	0.00
Credit Default Swaps on Credit Indices - Sell Protection	0.06	0.00
Interest Rate Swaps	(0.04)	0.02
OTC Financial Derivative Instruments		
Purchased Options		
Options on Securities	0.00	N/A
Written Options		
Inflation-Capped Options	0.00	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.00	0.00
Total Return Swaps on Indices	(0.05)	(0.03)
Total Return Swaps on Securities	0.00	N/A
Forward Foreign Currency Contracts	0.14	(0.18)
Hedged Forward Foreign Currency Contracts	(0.30)	0.27
Securities Sold Short	(0.91)	N/A
Other Current Assets & Liabilities	(8.32)	(11.61)
Net Assets	100.00	100.00

Schedule of Investments PIMCO Capital Securities Fund

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS				
TRANSFERABLE SECURITIES				FINLAND				7.125% due 30/10/2029 (d)(f)(h) € 5,300 \$ 6,545 0.11							
AUSTRALIA				CORPORATE BONDS & NOTES				Bank of Ireland Group PLC 6.375% due 10/03/2030 (d)(f) 19,000 22,967 0.40							
CORPORATE BONDS & NOTES				Nordea Bank Abp 3.750% due 01/03/2029 (d)(f) \$ 16,200 \$ 15,277 0.27 6.300% due 25/09/2031 (d)(f)(h) 10,100 10,193 0.18 Total Finland 25,470 0.45				Zurich Finance Ireland Designated Activity Co. 5.000% due 24/06/2033 \$ 5,000 5,013 0.09 Total Ireland 55,429 0.97							
Commonwealth Bank of Australia 4.454% due 21/05/2037 (f) € 5,600 6,561 0.11															
AUSTRIA				FRANCE				ITALY							
CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES							
Erste Group Bank AG 4.250% due 15/10/2027 (d)(f) 37,600 43,272 0.75 5.875% due 15/04/2033 (d)(f) 21,800 25,036 0.44 7.000% due 15/04/2031 (d)(f)(h) 21,600 26,856 0.47 8.500% due 15/10/2028 (d)(f) 30,200 37,703 0.66 Total Austria 132,867 2.32				AXA S.A. 5.750% due 02/06/2030 (d)(f) € 15,800 18,704 0.33 BNP Paribas Cardif S.A. 4.414% due 27/05/2041 12,400 14,403 0.25 4.875% due 27/11/2046 10,600 12,488 0.22 6.000% due 07/11/2035 (d)(f) 52,800 60,997 1.07 6.125% due 19/12/2033 (d)(f) 35,100 41,049 0.72 BNP Paribas S.A. 4.625% due 12/01/2027 (d)(f) \$ 16,200 16,181 0.28 5.625% due 16/02/2033 (d)(f) € 10,200 11,666 0.20 6.875% due 06/12/2029 (d)(f) 37,600 46,124 0.81 7.200% due 17/04/2036 (d)(f) \$ 13,200 13,288 0.23 7.375% due 11/06/2030 (d)(f) € 24,000 30,051 0.53 8.000% due 22/08/2031 (d)(f) \$ 200 215 0.00 9.250% due 17/11/2027 (d)(f) 15,200 15,929 0.28 BPCE S.A. 2.125% due 13/10/2046 € 22,000 22,670 0.40 6.508% due 18/01/2035 (h) \$ 4,150 4,319 0.08 CCF Holding S.A.S. 5.000% due 27/05/2035 € 13,500 15,670 0.27 Credit Agricole Assurances S.A. 5.875% due 17/06/2032 (d)(f) 7,600 8,840 0.15 Credit Agricole S.A. 5.875% due 23/03/2035 (d)(f) 51,400 60,425 1.06 7.250% due 23/09/2028 (d)(f) 114,800 139,430 2.44 Engie S.A. 6.125% due 16/01/2032 (d) £ 10,400 13,932 0.24 RCI Banque S.A. 6.125% due 24/09/2030 (d)(f) € 12,200 14,021 0.24 Societe Generale S.A. 3.750% due 02/09/2033 12,000 13,678 0.24 7.125% due 15/07/2035 (d)(f) \$ 9,000 8,946 0.16 7.875% due 18/01/2029 (d)(f) € 10,700 13,128 0.23 10.000% due 14/11/2028 (d)(f) \$ 47,100 51,422 0.90 647,576 11.33				Banca Monte dei Paschi di Siena SpA 4.375% due 02/10/2035 (h) € 6,000 7,047 0.12 7.708% due 18/01/2028 7,208 8,749 0.15 10.500% due 23/07/2029 12,250 16,694 0.29 Intesa Sanpaolo SpA 4.198% due 01/06/2032 \$ 3,930 3,711 0.07 5.500% due 01/03/2028 (d)(f)(h) € 13,100 15,294 0.27 5.875% due 01/09/2031 (d)(f) 13,550 16,242 0.28 7.000% due 20/05/2032 (d)(f) 7,825 9,806 0.17 7.750% due 11/01/2027 (d)(f) 32,200 37,684 0.66 8.248% due 21/11/2033 \$ 9,700 11,215 0.20 9.125% due 07/09/2029 (d)(f) € 56,000 73,053 1.28 UniCredit SpA 5.459% due 30/06/2035 \$ 12,400 12,470 0.22 Total Italy 211,965 3.71							
BELGIUM				JAPAN				CORPORATE BONDS & NOTES							
CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES							
KBC Group NV 6.250% due 17/09/2031 (d)(f) 37,200 44,776 0.78 8.000% due 05/09/2028 (d)(f) 43,000 53,105 0.93 Total Belgium 97,881 1.71				Dai-ichi Life Insurance Co. Ltd. 6.200% due 16/01/2035 (d) 23,900 24,364 0.43 Mitsubishi UFJ Financial Group, Inc. 5.188% due 12/09/2036 1,800 1,788 0.03 8.200% due 15/01/2029 (d)(f)(h) 21,550 23,292 0.41 Nippon Life Insurance Co. 4.114% due 23/01/2055 € 20,400 23,099 0.40 6.500% due 30/04/2055 (h) \$ 47,200 49,531 0.87 Nomura Holdings, Inc. 7.000% due 15/07/2030 (d)(f) 12,400 12,758 0.22 Norinchukin Bank 4.674% due 09/09/2030 600 594 0.01 5.359% due 09/09/2035 (h) 600 596 0.01 Sumitomo Mitsui Financial Group, Inc. 2.130% due 08/07/2030 12,000 10,831 0.19 2.750% due 15/01/2030 11,500 10,727 0.19 Total Japan 157,580 2.76											
BERMUDA				LUXEMBOURG				CORPORATE BONDS & NOTES							
CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES							
Athora Holding Ltd. 5.375% due 16/12/2037 12,300 14,269 0.25 RLGH Finance Bermuda Ltd. 6.875% due 19/05/2032 (d)(f) \$ 17,200 17,218 0.30 Total Bermuda 31,487 0.55				HLD Europe S.C.A. 4.125% due 02/04/2030 € 6,971 8,048 0.14											
CANADA				MEXICO				CORPORATE BONDS & NOTES							
CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES							
Bank of Nova Scotia 3.625% due 27/10/2081 (f) 9,400 9,276 0.16 6.875% due 27/10/2085 (f) 13,700 13,869 0.24 7.350% due 27/04/2085 (f) 14,500 15,031 0.26 8.000% due 27/01/2084 (f) 21,400 22,589 0.40 Canadian Imperial Bank of Commerce 6.950% due 28/01/2085 (f) 6,300 6,423 0.11 7.000% due 28/10/2085 (f) 6,600 6,786 0.12 CI Financial Corp. 4.625% due 12/12/2031 € 4,400 5,100 0.09 Royal Bank of Canada 4.715% due 27/03/2028 \$ 24,500 24,569 0.43 6.750% due 24/08/2085 (f) 24,700 25,137 0.44 7.500% due 02/05/2084 (f) 60,500 63,153 1.11 Scotiabank Capital Trust 5.650% due 31/12/2056 CAD 4,616 3,491 0.06 Toronto-Dominion Bank 7.250% due 31/07/2084 (f)(h) \$ 22,000 22,842 0.40 8.125% due 31/10/2082 (f) 11,100 11,480 0.20 Total Canada 229,746 4.02				Banco Nacional de Mexico S.A. 6.697% due 07/08/2036 (f)(g) \$ 20,500 20,216 0.35 BBVA Bancomer S.A. 7.625% due 11/02/2035 (f) 9,700 10,025 0.18 8.125% due 08/01/2039 (f) 12,400 13,233 0.23 Total Mexico 43,474 0.76											
CAYMAN ISLANDS				NETHERLANDS				CORPORATE BONDS & NOTES							
CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES							
Banco Mercantil del Norte S.A. 6.625% due 24/01/2032 (d)(f) 200 191 0.00				ABN AMRO Bank NV 4.750% due 22/09/2027 (d)(f) € 14,000 16,164 0.28 6.375% due 22/09/2034 (d)(f) 11,100 13,604 0.24 6.875% due 22/09/2031 (d)(f) 23,800 29,635 0.52 ASR Nederland NV 4.625% due 19/10/2027 (d)(f) 32,450 37,397 0.65 6.500% due 02/04/2035 (d)(f) 11,300 13,733 0.24 6.625% due 27/12/2031 (d)(f) 8,600 10,549 0.18 Cooperatieve Rabobank UA 3.100% due 29/06/2028 (d)(f) 81,600 91,478 1.60 4.375% due 29/06/2027 (d)(f) 7,200 8,295 0.15 4.875% due 29/06/2029 (d)(f) 26,600 30,966 0.56				DZ Bank AG Deutsche Zentral-Genossenschaftsbank, Frankfurt Am Main 6.100% due 31/10/2034 \$ 13,600 13,871 0.24 Total Germany 292,164 5.11							
DENMARK				IRELAND				CORPORATE BONDS & NOTES							
CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES							
Danske Bank A/S 4.613% due 02/10/2030 13,000 12,932 0.23 6.600% due 25/03/2033 (d)(f) 9,800 9,783 0.17 Total Denmark 22,715 0.40				AIB Group PLC 6.000% due 14/07/2031 (d)(f) € 17,600 20,904 0.37											

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
5.500% due 01/08/2033 (d)(f)	€ 53,400	\$ 62,086	1.09
6.500%	56,739	73,280	1.28
ING Groep NV			
3.875% due 16/05/2027 (d)(f)	\$ 24,226	23,887	0.42
4.250% due 16/05/2031 (d)(f)	1,000	909	0.02
7.000% due 16/11/2032 (d)(f)	16,900	17,395	0.30
8.000% due 16/05/2030 (d)(f)	66,000	70,383	1.23
NN Group NV			
5.750% due 11/09/2034 (d)(f)	€ 19,100	22,282	0.39
6.375% due 12/09/2030 (d)(f)	3,800	4,607	0.08
Stellantis NV			
6.250% due 16/03/2031 (d)	4,100	4,600	0.08
6.875% due 16/12/2033 (d)	21,400	23,899	0.42
Total Netherlands		555,149	9.71

NORWAY**CORPORATE BONDS & NOTES**

DNB Bank ASA			
7.375% due 30/05/2029 (d)(f)	\$ 19,300	20,049	0.35
PPI Public Property Invest AB			
4.125% due 21/04/2033	€ 7,600	8,577	0.15
Total Norway		28,626	0.50

POLAND**CORPORATE BONDS & NOTES**

mBank S.A.			
3.771% due 03/03/2032	300	343	0.01
4.778% due 25/09/2035	10,000	11,725	0.20
Total Poland		12,068	0.21

PORTUGAL**CORPORATE BONDS & NOTES**

Banco Espirito Santo S.A.			
2.625% due 08/05/2017 ^	26,300	7,066	0.12
4.000% due 21/01/2019 ^	11,100	2,982	0.05
4.750% due 15/01/2018 ^	20,000	5,374	0.10
Total Portugal		15,422	0.27

SLOVENIA**CORPORATE BONDS & NOTES**

Nova Ljubljanska Banka d.d.			
10.750% due 28/11/2032	23,800	29,847	0.52

SPAIN**CORPORATE BONDS & NOTES**

Banco Bilbao Vizcaya Argentaria S.A.			
6.875% due 13/12/2030 (d)(f)	22,000	27,133	0.47
7.125% due 08/05/2033 (d)(f)	\$ 5,200	5,268	0.09
8.375% due 21/06/2028 (d)(f)	€ 44,000	54,399	0.95
9.375% due 19/03/2029 (d)(f)	\$ 36,800	40,204	0.70
Banco Santander S.A.			
4.125% due 12/11/2027 (d)(f)	€ 21,800	24,928	0.44
7.000% due 20/11/2029 (d)(f)	11,400	14,042	0.25
7.250% due 03/12/2035 (d)(f)	\$ 28,800	29,288	0.51
8.000% due 01/02/2034 (d)(f)	15,000	16,192	0.28
9.625% due 21/05/2033 (d)(f)	63,600	74,988	1.31
Bankinter S.A.			
6.000% due 30/06/2030 (d)(f)	€ 8,000	9,513	0.17
CaixaBank S.A.			
5.875% due 09/10/2027 (d)(f)	27,200	31,853	0.56
7.500% due 16/01/2030 (d)(f)	14,800	18,572	0.33
8.250% due 13/03/2029 (d)(f)	66,200	83,494	1.46
Mapfre S.A.			
4.500% due 09/06/2037	7,100	8,268	0.14
Total Spain		438,142	7.66

SUPRANATIONAL**CORPORATE BONDS & NOTES**

African Development Bank			
5.875% due 07/05/2035 (d)(f)	\$ 27,600	27,203	0.48

SWEDEN**CORPORATE BONDS & NOTES**

Castellum AB			
3.125% due 02/12/2026 (d)	€ 10,000	11,339	0.20

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Fastighets AB Balder			
4.000% due 19/02/2032	€ 7,300	\$ 8,290	0.14
Samhallsbyggnadsbolaget Norden Holding AB			
0.750% due 14/11/2028	10,000	10,113	0.18
Svenska Handelsbanken AB			
4.750% due			
01/03/2031 (d)(f)(h)	\$ 17,400	16,561	0.29
Swedbank AB			
7.750% due 17/03/2030 (d)(f)	2,800	2,961	0.05
Total Sweden		49,264	0.86

SWITZERLAND**CORPORATE BONDS & NOTES**

UBS Group AG			
3.091% due 14/05/2032 (h)	4,500	4,131	0.07
4.194% due 01/04/2031 (h)	36,500	35,640	0.62
4.875% due 12/02/2027 (d)(f)	5,000	5,006	0.09
6.625% due 08/01/2031 (d)(f)	9,000	9,058	0.16
6.850% due 10/09/2029 (d)(f)	18,400	18,753	0.33
6.875% due 05/06/2032 (d)(f)	44,200	44,342	0.77
7.000% due 10/02/2030 (d)(f)	17,800	18,172	0.32
7.000% due 05/02/2035 (d)(f)	12,900	12,958	0.23
7.000% due 08/01/2036 (d)(f)	2,900	2,933	0.05
7.125% due 10/08/2034 (d)(f)	1,600	1,615	0.03
9.250% due 13/11/2028 (d)(f)	28,450	30,635	0.54
9.250% due 13/11/2033 (d)(f)	51,500	59,516	1.04
Total Switzerland		242,759	4.25

UNITED KINGDOM**CORPORATE BONDS & NOTES**

Aviva PLC			
4.750% due 28/11/2057	€ 17,500	20,503	0.36
7.750% due 30/09/2032 (d)(f)	€ 8,200	11,458	0.20
Barclays PLC			
6.125% due 15/12/2035 (d)(f)	€ 17,500	20,183	0.35
8.375% due 15/09/2031 (d)(f)	€ 25,700	36,369	0.64
8.500% due 15/06/2030 (d)(f)	50,700	71,514	1.25
8.875% due 15/09/2027 (d)(f)	20,000	27,516	0.48
9.250% due 15/09/2028 (d)(f)	29,400	41,489	0.73
9.625% due 15/12/2029 (d)(f)	\$ 43,300	48,067	0.84
HSBC Holdings PLC			
2.848% due 04/06/2031	14,200	13,157	0.23
4.619% due 06/11/2031	20,400	20,115	0.35
6.000% due 22/05/2027 (d)(f)	16,500	16,634	0.29
6.500% due 15/09/2037 (h)	13,800	14,951	0.26
6.750% due 18/11/2032 (d)(f)	14,700	14,804	0.26
6.875% due 11/09/2029 (d)(f)	9,200	9,459	0.17
8.201% due 16/11/2034	€ 30,900	44,247	0.77
Legal & General Group PLC			
5.250% due 21/03/2047	\$ 11,700	11,711	0.20
Lloyds Banking Group PLC			
7.500% due 27/06/2030 (d)(f)	€ 25,300	34,647	0.61
7.875% due 27/06/2029 (d)(f)	67,597	93,655	1.64
8.500% due 27/03/2028 (d)(f)	72,800	101,148	1.77
Marex Group PLC			
5.680% due 21/04/2031	\$ 700	701	0.01
7.700% due 09/06/2032 (d)	11,500	11,526	0.20
Nationwide Building Society			
2.965% due 27/01/2029	€ 4,600	5,281	0.09
5.750% due 20/06/2027 (d)(f)	€ 34,070	45,274	0.79
7.500% due 20/12/2030 (d)(f)	9,745	13,303	0.23
7.875% due 20/12/2031 (d)(f)	67,400	93,496	1.64
NatWest Group PLC			
4.500% due 31/03/2028 (d)(f)	11,000	14,251	0.25
5.076% due 27/01/2030	\$ 12,800	12,885	0.23
5.125% due 12/05/2027 (d)(f)	€ 13,600	18,000	0.31
7.500% due 28/02/2032 (d)(f)	59,900	81,951	1.43
7.500% due 03/06/2036 (d)(f)	3,000	4,019	0.07
7.625% due			
30/09/2035 (d)(f)(h)	9,900	13,549	0.24
8.125% due 10/11/2033 (d)(f)	\$ 36,000	39,856	0.70
Santander UK Group Holdings PLC			
4.858% due 11/09/2030	12,900	12,893	0.23
SSE PLC			
4.750% due 09/03/2034 (d)	€ 3,200	3,709	0.06
Standard Chartered PLC			
5.400% due 12/08/2036	\$ 13,000	12,991	0.23

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
SW Finance PLC			
6.875% due 07/08/2032	£ 2,600	\$ 3,476	0.06
7.750% due 31/10/2031	1,200	1,654	0.03
Vmed O2 UK Financing PLC			
5.625% due 15/04/2032	€ 10,700	10,782	0.19
7.750% due 15/04/2032	\$ 1,725	1,560	0.03
		1,052,784	18.42

SHARES**PREFERRED SECURITIES**

Nationwide Building Society			
10.250%	418,646	71,627	1.25
Total United Kingdom		1,124,411	19.67

**PAR
(000S)****UNITED STATES****CORPORATE BONDS & NOTES**

American Express Co.			
3.433% due 20/05/2032	€ 17,100	19,588	0.34
4.456% due 10/02/2032	\$ 14,900	14,684	0.26
Bank of America Corp.			
3.261% due 28/01/2031 (h)	€ 7,100	8,112	0.14
5.202% due 25/04/2029 (h)	\$ 47,600	48,051	0.84
Beignet Investor LLC			
6.581% due 30/05/2049 (h)	27,950	28,527	0.50
Blackstone Secured Lending Fund			
5.250% due 04/09/2029	2,100	2,067	0.04
Blue Owl Capital Corp.			
6.450% due 15/09/2028	3,500	3,546	0.06
Charles Schwab Corp.			
4.914% due 14/11/2036	14,500	14,154	0.25
Citadel Finance LLC			
4.750% due 14/02/2029	1,400	1,378	0.02
Citadel Securities Global Holdings LLC			
5.125% due 27/01/2032	1,400	1,384	0.02
CoreWeave, Inc.			
8.500% due 15/07/2032	€ 7,400	8,344	0.15
Deutsche Postbank Funding Trust			
3.016% due 02/12/2026 (d)	1,604	1,679	0.03
3.201% due 07/06/2027 (d)	11,980	12,597	0.22
Doctors Co. An Interinsurance Exchange			
4.500% due 18/01/2032 (h)	\$ 3,000	2,791	0.05
Goldman Sachs Group, Inc.			
3.509% due 17/08/2033	€ 56,800	64,539	1.13
3.615% due 15/03/2028 (h)	\$ 18,700	18,579	0.33
3.691% due 05/06/2028	10,600	10,511	0.18
4.516% due 21/01/2032	29,700	29,146	0.51
4.692% due 23/10/2030 (h)	10,000	9,955	0.17
5.218% due 23/04/2031 (h)	12,700	12,829	0.22
Goldman Sachs Private Credit Corp.			
5.050% due 23/02/2028	1,400	1,393	0.02
5.875% due 31/01/2031	800	791	0.01
Jane Street Group			
6.750% due 01/05/2033	200	206	0.00
JPMorgan Chase & Co.			
2.739% due 15/10/2030	11,400	10,709	0.19
3.588% due 23/01/2036 (h)	€ 4,200	4,751	0.08
4.565% due 14/06/2030	\$ 10,500	10,462	0.18
4.995% due 22/07/2030 (h)	14,500	14,600	0.26
6.254% due 23/10/2034	9,600	10,278	0.18
Lazard Group LLC			
6.000% due 15/03/2031	900	934	0.02
Morgan Stanley			
3.149% due 07/11/2031	€ 12,500	14,112	0.25
4.431% due 23/01/2030 (h)	\$ 10,500	10,405	0.18
4.493% due 16/01/2032	1,800	1,765	0.03
4.555% due 10/04/2030	30,200	30,012	0.53
5.042% due 19/07/2030 (h)	9,800	9,870	0.17
5.123% due 01/02/2029 (h)	18,943	19,061	0.33
5.164% due 20/04/2029	10,200	10,282	0.18
6.627% due 01/11/2034	9,400	10,205	0.18
PNC Financial Services Group, Inc.			
5.222% due 29/01/2031	11,900	12,095	0.21
5.575% due 29/01/2036 (h)	1,400	1,436	0.03
RBC International			
4.660% due 16/12/2028 (a)	5,000	4,918	0.09

Schedule of Investments PIMCO Capital Securities Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
RD Michigan Property Owner LLC				SHORT-TERM INSTRUMENTS				3.717% due			
7.500% due 30/03/2045	\$ 26,100	\$ 26,028	0.46	U.S. TREASURY BILLS				17/09/2026 (b)(c)	\$ 11,200	\$ 11,112	0.19
Sempra				3.658% due 20/08/2026 (b)(c)(i)	\$ 1,400	\$ 1,393	0.02	3.722% due			
6.375% due 01/04/2056	10,750	10,864	0.19	3.670% due 15/09/2026 (b)(c)	6,600	6,549	0.11	18/08/2026 (b)(c)	35,400	35,228	0.62
Venture Global LNG, Inc.				3.671% due 27/08/2026 (b)(c)	11,200	11,135	0.19	3.722% due			
9.000% due 30/09/2029 (d)	17,500	17,064	0.30	3.673% due				10/09/2026 (b)(c)	8,400	8,340	0.15
Wells Fargo & Co.				04/08/2026 (a)(b)(c)(i)	6,300	6,278	0.11	3.723% due			
2.879% due 30/10/2030 (h)	17,200	16,193	0.28	3.676% due 30/07/2026 (b)(c)(i)	1,200	1,196	0.02	10/09/2026 (b)(c)	15,700	15,587	0.27
3.900% due 22/07/2032	€ 29,600	34,505	0.60	3.677% due 11/08/2026 (b)(c)	8,900	8,863	0.16	3.728% due			
5.198% due 23/01/2030	\$ 22,900	23,160	0.41	3.678% due 27/08/2026 (b)(c)	3,300	3,281	0.06	18/08/2026 (b)(c)	123,300	122,700	2.15
5.211% due 03/12/2035 (h)	24,000	23,967	0.42	3.679% due 11/08/2026 (b)(c)	45,200	45,013	0.79	3.730% due			
5.389% due 24/04/2034	10,300	10,460	0.18	3.680% due 21/07/2026 (b)(c)(i)	260	259	0.00	25/08/2026 (b)(c)(i)	33,200	33,015	0.58
6.303% due 23/10/2029	9,900	10,242	0.18	3.686% due 28/07/2026 (b)(c)	4,900	4,887	0.09	3.767% due			
		663,229	11.60	3.686% due 06/08/2026 (b)(c)(i)	400	399	0.01	24/09/2026 (b)(c)(i)	7,200	7,138	0.13
LOAN PARTICIPATIONS AND ASSIGNMENTS				3.687% due 28/07/2026 (b)(c)	27,600	27,525	0.48	3.779% due			
Stepstone Group Midco GmbH				3.688% due 08/09/2026 (b)(c)	7,000	6,951	0.12	24/09/2026 (b)(c)(i)	10,230	10,142	0.18
6.885% due 26/04/2032	€ 15,500	14,548	0.25	3.693% due 08/09/2026 (b)(c)	3,300	3,277	0.06	3.837% due			
Virgin Media Bristol LLC				3.694% due 28/07/2026 (b)(c)	6,170	6,153	0.11	20/10/2026 (b)(c)	9,800	9,686	0.17
6.990% due 31/01/2029	\$ 375	360	0.01	3.694% due 25/08/2026 (b)(c)(i)	4,700	4,674	0.08	Total Short-Term Instruments		473,537	8.28
		14,908	0.26	3.695% due				Total Transferable Securities		\$ 5,653,945	98.89
U.S. TREASURY OBLIGATIONS				13/08/2026 (a)(b)(c)(i)	2,927	2,914	0.05				
U.S. Treasury Bonds				3.695% due 01/09/2026 (a)(b)(c)	3,700	3,677	0.06	INVESTMENT FUNDS			
4.875% due 15/08/2045	1,088	1,080	0.02	3.696% due 08/10/2026 (b)(c)	11,000	10,888	0.19	COLLECTIVE INVESTMENT SCHEMES			
U.S. Treasury Notes				3.697% due 11/08/2026 (b)(c)	7,600	7,569	0.13	PIMCO Select Funds plc -			
4.250% due 15/08/2035	1,720	1,698	0.03	3.697% due 15/09/2026 (b)(c)	4,300	4,267	0.07	PIMCO US Dollar			
		2,778	0.05	3.699% due 01/10/2026 (a)(b)(c)	5,900	5,844	0.10	Short-Term Floating			
Total United States		680,915	11.91	3.701% due 24/09/2026 (b)(c)(i)	1,800	1,784	0.03	NAV Fund (e)	5,551	55	0.00
				3.702% due 11/08/2026 (b)(c)	6,000	5,975	0.10	Total Investment Funds		\$ 55	0.00
				3.704% due 28/07/2026 (b)(c)	5,700	5,685	0.10				
				3.707% due 08/09/2026 (b)(c)	8,400	8,341	0.15				
				3.709% due 22/09/2026 (b)(c)	3,700	3,669	0.06				
				3.710% due 08/09/2026 (b)(c)	22,300	22,143	0.39				

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Canada Government 10-Year Bond September Futures	Long	09/2026	211	\$ 173	0.00
Euro-Bobl September Futures	Long	09/2026	1,003	439	0.01
Euro-BTP Italy Government Bond September Futures	Long	09/2026	5,536	1,423	0.03
Euro-Bund 10-Year Bond September Futures	Short	09/2026	793	(1,213)	(0.02)
Euro-Buxl 30-Year Bond September Futures	Short	09/2026	403	(1,075)	(0.02)
Euro-Schatz September Futures	Short	09/2026	1,765	(305)	(0.01)
U.S. Treasury 2-Year Note September Futures	Long	09/2026	3,075	(455)	(0.01)
U.S. Treasury 5-Year Note September Futures	Long	09/2026	298	(36)	0.00
U.S. Treasury 10-Year Note September Futures	Long	09/2026	10,821	9,026	0.16
U.S. Treasury 10-Year Ultra September Futures	Long	09/2026	169	90	0.00
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2026	533	589	0.01
United Kingdom Long Gilt September Futures	Long	09/2026	301	812	0.02
				\$ 9,468	0.17
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 9,468	0.17

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Barclays PLC	(1.000)%	20/06/2036	€ 60,000	\$ (182)	0.00
HSBC Holdings PLC	(1.000)	20/06/2030	43,500	(536)	(0.01)
				\$ (718)	(0.01)

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Deutsche Bank AG	1.000%	20/12/2031	€ 61,400	\$ 1,770	0.03
Deutsche Bank AG	1.000	20/12/2032	10,000	118	0.00
Lloyds Banking Group PLC	1.000	20/06/2036	30,000	71	0.00
NatWest Group PLC	1.000	20/06/2036	30,000	157	0.00

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
UniCredit SpA	1.000%	20/06/2033	€ 42,700	\$ (86)	0.00
Worldline S.A.	5.000	20/12/2030	24,000	(44)	0.00
				\$ 1,986	0.03

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

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-45 10-Year Index	(1.000)%	20/12/2035	\$ 39,300	\$ (2)	0.00
CDX.IG-46 10-Year Index	(1.000)	20/06/2036	414,200	(1,770)	(0.03)
				\$ (1,772)	(0.03)

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-45 5-Year Index	1.000%	20/12/2030	\$ 206,220	\$ (98)	0.00
CDX.IG-46 5-Year Index	1.000	20/06/2031	1,033,050	2,174	0.04
iTraxx Europe Main 45 5-Year Index	1.000	20/06/2031	€ 314,200	719	0.01
				\$ 2,795	0.05

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day GBP-SONIO Compounded-OIS	0.750%	15/09/2051	£ 3,800	\$ 1,949	0.03
Pay	1-Day GBP-SONIO Compounded-OIS	3.500	18/03/2028	529,600	(727)	(0.01)
Receive ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	3.500	16/09/2028	117,800	1,122	0.02
Pay	1-Day GBP-SONIO Compounded-OIS	3.500	18/03/2031	26,820	(100)	0.00
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	3.500	16/09/2031	73,400	106	0.00
Receive	1-Day GBP-SONIO Compounded-OIS	4.000	18/03/2036	171,600	3,913	0.07
Receive	1-Day GBP-SONIO Compounded-OIS	4.500	18/03/2056	33,460	1,184	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.250	19/03/2035	\$ 137,800	(1,980)	(0.04)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	102,400	4,126	0.07
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	17,300	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/06/2036	258,000	365	0.01
					\$ 9,959	0.17
Total Centrally Cleared Financial Derivative Instruments					\$ 12,250	0.21

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

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

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

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 2,455	\$ 1,755	\$ 55	\$ 0	\$ 55	0.00
	07/2026	CNH 3,321	492	2	0	2	0.00
	07/2026	NZD 22,332	13,189	485	0	485	0.01
	07/2026	\$ 378	CAD 537	1	0	1	0.00
	07/2026	10,419	NZD 18,444	73	0	73	0.00
	07/2026	73	SGD 93	0	(1)	(1)	0.00
	08/2026	CAD 537	\$ 378	0	(1)	(1)	0.00
	08/2026	NZD 18,444	10,431	0	(73)	(73)	0.00
	07/2026	BRL 417	80	0	(1)	(1)	0.00
	07/2026	KRW 286,305	188	3	0	3	0.00
BOA	07/2026	NOK 8,560	865	0	0	0	0.00
	07/2026	SGD 36	29	0	0	0	0.00

Schedule of Investments PIMCO Capital Securities Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2026	\$ 2,784	CNH 18,826	\$ 0	\$ (11)	\$ (11)	0.00
	07/2026	7,205	£ 5,382	0	(62)	(62)	0.00
	07/2026	288	¥ 45,793	0	(6)	(6)	0.00
	07/2026	1,939	NOK 18,013	0	(119)	(119)	0.00
	07/2026	297	PLN 1,120	1	0	1	0.00
	08/2026	ILS 5,876	\$ 1,976	2	0	2	0.00
	09/2026	MXN 6,489	366	0	(3)	(3)	0.00
	09/2026	\$ 257	INR 24,464	0	(1)	(1)	0.00
	07/2026	BRL 8,690	\$ 1,679	5	(5)	0	0.00
	07/2026	CHF 2,377	3,022	75	0	75	0.00
	07/2026	CNH 2,984	441	1	0	1	0.00
	07/2026	€ 1,716,670	1,998,889	36,401	(181)	36,220	0.63
	07/2026	£ 7,016	9,341	51	(22)	29	0.00
	07/2026	IDR 321,656,349	17,949	15	(11)	4	0.00
	07/2026	ILS 9,665	3,279	34	0	34	0.00
	07/2026	INR 595,486	6,200	0	(91)	(91)	0.00
	07/2026	KRW 1,427,608	936	14	0	14	0.00
	07/2026	NOK 1,975	201	1	0	1	0.00
	07/2026	SGD 2,345	1,814	1	0	1	0.00
	07/2026	THB 83,774	2,554	34	(4)	30	0.00
	07/2026	\$ 1,848	AUD 2,682	10	0	10	0.00
	07/2026	398	BRL 2,009	0	(10)	(10)	0.00
	07/2026	42	CNY 290	0	0	0	0.00
	07/2026	11,373	£ 8,595	35	0	35	0.00
	07/2026	17,696	INR 1,678,433	41	(32)	9	0.00
	07/2026	1,189	¥ 192,200	0	(6)	(6)	0.00
	07/2026	4,244	KRW 6,509,765	0	(38)	(38)	0.00
	08/2026	ILS 1,102	\$ 370	0	(1)	(1)	0.00
	09/2026	IDR 36,079,638	1,987	0	(13)	(13)	0.00
	09/2026	THB 3,261	100	1	0	1	0.00
	09/2026	\$ 7,432	IDR 129,978,737	0	(227)	(227)	0.00
	09/2026	1,395	INR 132,547	0	(4)	(4)	0.00
	09/2026	459	THB 15,041	0	(3)	(3)	0.00
BRC	12/2026	1,267	IDR 23,072,897	3	0	3	0.00
	07/2026	ILS 11,824	\$ 3,995	24	0	24	0.00
	07/2026	NZD 32,438	19,183	731	0	731	0.01
	07/2026	\$ 19	ZAR 302	0	0	0	0.00
BSH	08/2026	€ 23	CAD 38	0	0	0	0.00
	07/2026	388,794	\$ 453,253	8,745	0	8,745	0.15
	07/2026	\$ 2,970	¥ 472,229	0	(64)	(64)	0.00
CBK	07/2026	18,050	NZD 31,947	123	0	123	0.00
	08/2026	NZD 31,947	\$ 18,070	0	(123)	(123)	0.00
	09/2026	\$ 6,066	BRL 31,114	0	(144)	(144)	0.00
	07/2026	€ 51,855	\$ 59,844	558	0	558	0.01
	07/2026	ILS 10,777	3,710	91	0	91	0.00
	07/2026	INR 402,009	4,261	14	0	14	0.00
	07/2026	NOK 10,130	1,092	68	0	68	0.00
	07/2026	SEK 5,586	605	27	0	27	0.00
	07/2026	\$ 57,969	€ 49,736	0	(1,107)	(1,107)	(0.02)
	07/2026	4,015	£ 2,993	0	(43)	(43)	0.00
	07/2026	3,441	IDR 61,734,760	5	0	5	0.00
	07/2026	4,149	INR 402,009	98	0	98	0.00
	07/2026	464	KRW 701,951	0	(11)	(11)	0.00
	07/2026	513	PLN 1,873	0	(14)	(14)	0.00
	07/2026	561	TWD 17,745	0	(4)	(4)	0.00
	08/2026	ILS 13,171	\$ 4,536	111	0	111	0.00
DUB	08/2026	\$ 910	ILS 2,702	0	(2)	(2)	0.00
	09/2026	IDR 132,109,417	\$ 7,318	0	(5)	(5)	0.00
	09/2026	INR 40,562	422	0	(4)	(4)	0.00
	09/2026	THB 90,139	2,722	0	(8)	(8)	0.00
	09/2026	\$ 2,387	IDR 42,577,765	0	(27)	(27)	0.00
	09/2026	1,249	MXN 22,347	21	0	21	0.00
	12/2026	3,877	IDR 70,487,554	4	0	4	0.00
	07/2026	IDR 8,276,069	\$ 463	1	0	1	0.00
	07/2026	INR 160,939	1,704	6	0	6	0.00
	07/2026	SGD 11	8	0	0	0	0.00
	07/2026	\$ 1,137	INR 109,703	20	0	20	0.00
	07/2026	543	NOK 5,050	0	(33)	(33)	0.00
	07/2026	512	PLN 1,900	0	(7)	(7)	0.00
	07/2026	9	ZAR 141	0	0	0	0.00
	08/2026	8	SGD 11	0	0	0	0.00
	09/2026	IDR 80,957,550	\$ 4,493	5	0	5	0.00
FAR	09/2026	\$ 2,877	IDR 52,248,755	19	0	19	0.00
	09/2026	1,704	INR 162,030	0	(6)	(6)	0.00
	07/2026	CNH 16,737	\$ 2,474	8	0	8	0.00
	07/2026	INR 157,849	1,673	5	0	5	0.00
	07/2026	¥ 3,123,749	19,306	86	0	86	0.00
	07/2026	SGD 64,914	50,882	695	0	695	0.01
	07/2026	\$ 6,827	CNH 46,437	14	0	14	0.00
	07/2026	1,959,744	€ 1,718,323	4,816	0	4,816	0.09
	07/2026	9,447	£ 7,141	31	0	31	0.00
	07/2026	1,654	INR 157,849	13	0	13	0.00
	07/2026	3,759	¥ 597,332	0	(84)	(84)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
GLM	07/2026	\$ 7,883	PLN 28,826	\$ 0	\$ (214)	\$ (214)	0.00
	07/2026	343	SEK 3,325	1	0	1	0.00
	07/2026	16	ZAR 261	0	0	0	0.00
	08/2026	CNH 46,335	\$ 6,827	0	(14)	(14)	0.00
	08/2026	€ 1,718,323	1,962,387	0	(4,805)	(4,805)	(0.08)
	08/2026	£ 7,141	9,447	0	(31)	(31)	0.00
	08/2026	ILS 4,129	1,442	55	0	55	0.00
	08/2026	SEK 3,319	343	0	(1)	(1)	0.00
	08/2026	\$ 19,306	¥ 3,115,576	0	(86)	(86)	0.00
	09/2026	808	INR 77,450	5	0	5	0.00
	09/2026	1,014	MXN 17,904	4	0	4	0.00
	07/2026	BRL 231,521	\$ 44,665	0	(65)	(65)	0.00
	07/2026	KRW 1,322,811	857	3	0	3	0.00
	07/2026	\$ 43,638	BRL 234,423	1,683	(30)	1,653	0.03
	07/2026	36,347	CAD 51,722	109	0	109	0.00
	07/2026	3,316	IDR 59,450,931	9	0	9	0.00
	07/2026	857	KRW 1,322,622	0	(2)	(2)	0.00
	08/2026	CAD 51,648	\$ 36,347	0	(109)	(109)	0.00
	08/2026	\$ 1,107	INR 106,125	10	0	10	0.00
	09/2026	IDR 59,799,082	\$ 3,316	1	0	1	0.00
	09/2026	MXN 8,048	460	3	0	3	0.00
	09/2026	THB 313,982	9,716	206	0	206	0.00
	09/2026	\$ 9,003	IDR 162,036,354	27	(48)	(21)	0.00
	09/2026	4,494	INR 432,108	41	0	41	0.00
	09/2026	1,355	MXN 23,617	0	(12)	(12)	0.00
	10/2026	44,665	BRL 236,609	63	0	63	0.00
JPM	07/2026	AUD 10,626	\$ 7,575	214	0	214	0.00
	07/2026	ILS 30,306	10,150	0	(23)	(23)	0.00
	07/2026	INR 30,838	327	1	0	1	0.00
	07/2026	KRW 408,756	264	0	0	0	0.00
	07/2026	10,795	1,091	0	0	0	0.00
	07/2026	NZD 565	334	12	0	12	0.00
	07/2026	\$ 6,422	€ 5,538	0	(90)	(90)	0.00
	07/2026	503	IDR 9,035,365	2	0	2	0.00
	07/2026	2,360	ILS 6,635	0	(132)	(132)	0.00
	07/2026	327	INR 30,838	0	(1)	(1)	0.00
	07/2026	396	KRW 607,924	0	(3)	(3)	0.00
	07/2026	1,173	NZD 2,080	10	0	10	0.00
	07/2026	16,661	PLN 60,730	1	(506)	(505)	(0.01)
	07/2026	1,838	THB 61,428	12	0	12	0.00
	08/2026	ILS 20,243	\$ 6,936	135	0	135	0.00
	08/2026	\$ 1,091	NOK 10,799	0	0	0	0.00
	09/2026	IDR 9,393,978	\$ 520	0	(1)	(1)	0.00
	09/2026	INR 15,939	167	0	0	0	0.00
	09/2026	MXN 15,944	904	0	(3)	(3)	0.00
	09/2026	THB 186,623	5,720	86	(19)	67	0.00
	09/2026	\$ 2,473	INR 235,784	0	(1)	(1)	0.00
	09/2026	3,771	MXN 65,849	0	(26)	(26)	0.00
	12/2026	44,132	774,377	0	(410)	(410)	(0.01)
MBC	07/2026	AUD 44	\$ 32	1	0	1	0.00
	07/2026	CHF 23,866	30,308	744	(23)	721	0.01
	07/2026	€ 18,526	21,295	114	0	114	0.00
	07/2026	£ 3,000	4,040	58	0	58	0.00
	07/2026	IDR 817,850	46	0	0	0	0.00
	07/2026	INR 161,575	1,711	6	0	6	0.00
	07/2026	KRW 4,928,010	3,251	68	0	68	0.00
	07/2026	NOK 3,558	359	0	(1)	(1)	0.00
	07/2026	\$ 5,477	AUD 7,834	17	(66)	(49)	0.00
	07/2026	38,820	€ 33,476	0	(548)	(548)	(0.01)
	07/2026	4,568	£ 3,456	19	0	19	0.00
	07/2026	2,638	INR 254,277	44	0	44	0.00
	07/2026	3,156	¥ 501,600	0	(70)	(70)	0.00
	07/2026	1,294	NOK 12,000	0	(81)	(81)	0.00
	07/2026	1,616	NZD 2,864	13	0	13	0.00
	07/2026	209	SEK 2,031	1	0	1	0.00
	08/2026	AUD 3,216	\$ 2,217	0	(9)	(9)	0.00
	08/2026	ILS 447	149	0	(1)	(1)	0.00
	08/2026	SEK 2,027	209	0	(1)	(1)	0.00
	08/2026	\$ 130	NOK 1,289	1	0	1	0.00
	09/2026	THB 52,875	\$ 1,584	0	(18)	(18)	0.00
	09/2026	\$ 7,102	INR 679,402	33	(9)	24	0.00
MYI	07/2026	CHF 100	\$ 123	0	0	0	0.00
	07/2026	€ 56	65	1	0	1	0.00
	07/2026	SGD 1,126	871	0	0	0	0.00
	07/2026	\$ 381	€ 334	1	0	1	0.00
	07/2026	858	£ 648	2	0	2	0.00
	07/2026	12	SGD 15	0	0	0	0.00
	07/2026	3,086	IDR 55,029,016	0	(8)	(8)	0.00
	07/2026	2,668	INR 256,640	41	0	41	0.00
	09/2026	IDR 55,337,630	\$ 3,086	19	0	19	0.00
	09/2026	\$ 1,461	IDR 25,994,650	0	(20)	(20)	0.00
RYL	07/2026	€ 12,361	\$ 14,405	273	0	273	0.01
	07/2026	69	CAD 111	0	(1)	(1)	0.00

Schedule of Investments PIMCO Capital Securities Fund (cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SOG	07/2026	£ 618,030	\$ 827,715	\$ 7,436	\$ 0	\$ 7,436	0.13
	07/2026	¥ 7	0	0	0	0	0.00
	07/2026	\$ 99	CNY 679	0	0	0	0.00
	07/2026	2,099	£ 1,565	0	(22)	(22)	0.00
	07/2026	1,168	IDR 20,957,068	2	0	2	0.00
	07/2026	3,511	INR 336,521	41	0	41	0.00
	08/2026	2,751	263,597	22	0	22	0.00
	08/2026	0	¥ 7	0	0	0	0.00
	09/2026	IDR 63,289,748	\$ 3,506	0	(2)	(2)	0.00
	09/2026	THB 86,064	2,665	58	0	58	0.00
	09/2026	\$ 4,198	IDR 75,427,922	7	(24)	(17)	0.00
	07/2026	CAD 52	€ 32	0	0	0	0.00
	07/2026	CNH 42,218	\$ 6,241	21	0	21	0.00
	07/2026	¥ 538	3	0	0	0	0.00
	07/2026	\$ 1,800	AUD 2,609	7	0	7	0.00
	07/2026	17	CAD 23	0	0	0	0.00
	07/2026	725	CHF 587	2	0	2	0.00
	07/2026	418,084	€ 366,093	476	(5)	471	0.01
	07/2026	229,516	£ 173,534	807	0	807	0.01
	07/2026	7,212	¥ 1,145,810	0	(162)	(162)	0.00
	07/2026	51,894	SGD 67,204	64	0	64	0.00
	08/2026	AUD 2,609	\$ 1,799	0	(7)	(7)	0.00
	08/2026	CHF 585	725	0	(2)	(2)	0.00
	08/2026	€ 32	CAD 52	0	0	0	0.00
	08/2026	365,881	\$ 418,399	0	(473)	(473)	(0.01)
	08/2026	£ 173,534	229,509	0	(809)	(809)	(0.01)
	08/2026	SGD 67,053	51,894	0	(66)	(66)	0.00
	08/2026	\$ 3	¥ 537	0	0	0	0.00
	07/2026	CAD 53,190	\$ 38,573	1,082	0	1,082	0.02
	07/2026	CHF 816	1,038	26	0	26	0.00
	07/2026	\$ 334	CAD 473	0	0	0	0.00
	07/2026	1,048	¥ 169,300	0	(6)	(6)	0.00
	08/2026	CAD 473	\$ 334	0	0	0	0.00
UAG	08/2026	€ 7,753	8,851	0	(25)	(25)	0.00
	07/2026	\$ 8,754	€ 7,535	0	(140)	(140)	0.00
	07/2026	521	PLN 1,905	0	(15)	(15)	0.00
WST	09/2026	MXN 6,777	\$ 386	1	0	1	0.00
	07/2026	THB 10,007	305	2	0	2	0.00
	08/2026	\$ 32,788	CHF 26,473	30	0	30	0.00
		CHF 26,378	\$ 32,788	0	(31)	(31)	0.00
				\$ 67,916	\$ (11,889)	\$ 56,027	0.98

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional AUD (Hedged) Accumulation, Institutional AUD (Hedged) Income, Investor AUD (Hedged) Income and Z Class AUD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 7,319	\$ 5,047	\$ 0	\$ (24)	\$ (24)	0.00
	07/2026	\$ 8,897	AUD 12,494	0	(242)	(242)	0.00
	08/2026	5,038	7,311	24	0	24	0.00
BPS	07/2026	182	263	1	(1)	0	0.00
BSH	07/2026	AUD 7,575	\$ 5,262	14	0	14	0.00
	07/2026	\$ 7,028	AUD 9,861	0	(196)	(196)	0.00
	08/2026	5,259	7,575	0	(13)	(13)	0.00
CBK	07/2026	AUD 115	\$ 81	2	0	2	0.00
	07/2026	\$ 141	AUD 200	0	(2)	(2)	0.00
	07/2026	968	1,355	0	(29)	(29)	0.00
FAR	07/2026	AUD 7,383	\$ 5,127	12	0	12	0.00
	07/2026	\$ 9,220	AUD 12,925	0	(266)	(266)	(0.01)
	08/2026	5,123	7,383	0	(12)	(12)	0.00
JPM	07/2026	AUD 12,477	\$ 8,728	84	0	84	0.00
	08/2026	\$ 8,711	AUD 12,461	0	(83)	(83)	0.00
	07/2026	AUD 10,067	\$ 6,937	1	(38)	(37)	0.00
MBC	07/2026	\$ 1,818	AUD 2,588	2	(27)	(25)	0.00
	08/2026	6,789	9,861	39	0	39	0.00
MYI	07/2026	2,442	3,544	13	0	13	0.00
RYL	07/2026	256	360	0	(7)	(7)	0.00
SOG	07/2026	AUD 1,679	\$ 1,159	0	(5)	(5)	0.00
	07/2026	\$ 2,154	AUD 3,027	0	(57)	(57)	0.00
	08/2026	1,158	1,679	5	0	5	0.00
				\$ 197	\$ (1,002)	\$ (805)	(0.01)

As at 30 June 2026, the Institutional BRL (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	08/2026	\$ 271	BRL 1,421	\$ 1	\$ 0	\$ 1	0.00
BPS	07/2026	BRL 701	\$ 137	2	0	2	0.00
	07/2026	\$ 2,747	BRL 13,953	1	(52)	(51)	0.00
	08/2026	44	230	0	0	0	0.00
BSH	07/2026	12,388	62,595	0	(295)	(295)	(0.01)
FAR	07/2026	BRL 61,253	\$ 11,819	0	(15)	(15)	0.00
	08/2026	\$ 11,819	BRL 61,726	13	0	13	0.00
GLM	07/2026	BRL 65,124	\$ 12,639	57	0	57	0.00
	07/2026	\$ 10,176	BRL 51,620	1	(204)	(203)	0.00
	08/2026	12,625	65,551	0	(59)	(59)	0.00
JPM	07/2026	BRL 68,030	\$ 13,230	87	0	87	0.00
	07/2026	\$ 13,232	BRL 66,939	0	(299)	(299)	(0.01)
	08/2026	12,625	65,468	0	(75)	(75)	0.00
MBC	07/2026	0	2	0	0	0	0.00
	08/2026	BRL 2	\$ 0	0	0	0	0.00
				\$ 162	\$ (999)	\$ (837)	(0.02)

As at 30 June 2026, the Investor CAD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	CAD 669	\$ 470	\$ 0	\$ (1)	\$ (1)	0.00
	08/2026	\$ 470	CAD 668	1	0	1	0.00
BPS	07/2026	827	1,143	0	(21)	(21)	0.00
BRC	07/2026	1	1	0	0	0	0.00
GLM	07/2026	CAD 1,173	\$ 824	0	(2)	(2)	0.00
	08/2026	\$ 824	CAD 1,171	2	0	2	0.00
MYI	07/2026	CAD 13	\$ 9	0	0	0	0.00
SCX	07/2026	12	9	0	0	0	0.00
SOG	07/2026	\$ 873	CAD 1,205	0	(24)	(24)	0.00
SSB	07/2026	CAD 395	\$ 279	0	0	0	0.00
	07/2026	\$ 871	CAD 1,201	0	(24)	(24)	0.00
	08/2026	279	395	0	0	0	0.00
				\$ 3	\$ (72)	\$ (69)	0.00

As at 30 June 2026, the Institutional CHF (Hedged) Accumulation and E Class CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	CHF 33	\$ 41	\$ 0	\$ 0	\$ 0	0.00
BPS	07/2026	24	30	1	0	1	0.00
CBK	07/2026	45	56	1	0	1	0.00
FAR	07/2026	35	44	1	0	1	0.00
JPM	07/2026	\$ 50,873	CHF 39,764	0	(1,577)	(1,577)	(0.03)
MBC	07/2026	CHF 943	\$ 1,185	17	(1)	16	0.00
	07/2026	\$ 55,786	CHF 43,689	0	(1,626)	(1,626)	(0.03)
MYI	08/2026	CHF 168	\$ 209	0	(1)	(1)	0.00
SOG	07/2026	42,820	52,928	0	(155)	(155)	0.00
	08/2026	\$ 52,928	CHF 42,666	156	0	156	0.00
SSB	07/2026	CHF 67	\$ 82	0	0	0	0.00
	07/2026	\$ 54,803	CHF 43,079	0	(1,398)	(1,398)	(0.02)
UAG	07/2026	CHF 117	\$ 147	2	0	2	0.00
WST	07/2026	42,723	52,915	0	(48)	(48)	0.00
	08/2026	\$ 52,915	CHF 42,570	49	0	49	0.00
				\$ 227	\$ (4,806)	\$ (4,579)	(0.08)

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Institutional EUR (Hedged) Income II, Investor EUR (Hedged) Accumulation, Administrative EUR (Hedged) Accumulation, E Class EUR (Hedged) Accumulation, E Class EUR (Hedged) Income, R Class EUR (Hedged) Income and T Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	€ 669	\$ 779	\$ 14	\$ 0	\$ 14	0.00
BPS	07/2026	973	1,105	0	(7)	(7)	0.00
	07/2026	\$ 706,907	€ 606,803	5	(13,154)	(13,149)	(0.23)
BSH	07/2026	€ 3,282	\$ 3,817	65	0	65	0.00
	07/2026	\$ 661,756	€ 567,576	0	(12,847)	(12,847)	(0.23)
CBK	07/2026	10,710	9,183	0	(211)	(211)	0.00
FAR	07/2026	€ 568,205	\$ 648,036	0	(1,592)	(1,592)	(0.03)
	08/2026	\$ 648,910	€ 568,205	1,588	0	1,588	0.03
MBC	07/2026	€ 704,914	\$ 802,856	1,465	(4,537)	(3,072)	(0.05)
	07/2026	\$ 107,851	€ 93,656	0	(774)	(774)	(0.01)
	08/2026	€ 1,766	\$ 2,017	0	(5)	(5)	0.00
	08/2026	\$ 688,213	€ 605,111	4,538	0	4,538	0.08

Schedule of Investments PIMCO Capital Securities Fund (cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MYI	07/2026	€ 78	\$ 90	\$ 0	\$ 0	\$ 0	0.00
SOG	07/2026	605,289	688,517	0	(3,511)	(3,511)	(0.06)
	07/2026	\$ 706,654	€ 605,770	0	(14,077)	(14,077)	(0.25)
	08/2026	689,451	605,289	3,503	0	3,503	0.06
SSB	07/2026	223	195	1	0	1	0.00
	08/2026	€ 195	\$ 223	0	(1)	(1)	0.00
				\$ 11,179	\$ (50,716)	\$ (39,537)	(0.69)

As at 30 June 2026, the Institutional GBP (Hedged) Accumulation, Institutional GBP (Hedged) Income, Investor GBP (Hedged) Income, M Retail GBP (Hedged) Income and R Class GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 79,296	£ 59,065	\$ 0	\$ (902)	\$ (902)	(0.02)
BOA	07/2026	£ 61	\$ 81	1	0	1	0.00
BPS	07/2026	54,001	71,222	1	(452)	(451)	(0.01)
	07/2026	\$ 88,250	£ 65,861	4	(840)	(836)	(0.01)
	08/2026	70,482	53,445	452	0	452	0.01
BRC	07/2026	106	80	0	0	0	0.00
CBK	07/2026	325	242	0	(4)	(4)	0.00
FAR	07/2026	£ 359	\$ 475	0	(2)	(2)	0.00
	07/2026	\$ 4,245	£ 3,157	0	(55)	(55)	0.00
	08/2026	475	359	2	0	2	0.00
JPM	07/2026	£ 646	\$ 867	9	0	9	0.00
	07/2026	\$ 85,785	£ 63,930	0	(934)	(934)	(0.02)
MBC	07/2026	£ 839	\$ 1,127	12	0	12	0.00
	07/2026	\$ 1,823	£ 1,378	7	(1)	6	0.00
MYI	07/2026	54	40	0	(1)	(1)	0.00
NSL	07/2026	£ 12,306	\$ 16,195	0	(138)	(138)	0.00
	08/2026	\$ 16,194	£ 12,306	138	0	138	0.00
SCX	07/2026	£ 62,030	\$ 82,104	1	(226)	(225)	0.00
	07/2026	\$ 100	£ 74	0	(1)	(1)	0.00
	08/2026	81,988	61,946	228	0	228	0.00
SOG	07/2026	£ 62,086	\$ 82,017	0	(387)	(387)	(0.01)
	08/2026	\$ 82,014	£ 62,086	388	0	388	0.01
SSB	07/2026	£ 911	\$ 1,204	0	(5)	(5)	0.00
	08/2026	\$ 1,204	£ 911	5	0	5	0.00
				\$ 1,248	\$ (3,948)	\$ (2,700)	(0.05)

As at 30 June 2026, the Institutional SGD (Hedged) Income, Investor SGD (Hedged) Income and M Retail SGD (Hedged) Income II had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 64,706	SGD 82,507	\$ 0	\$ (918)	\$ (918)	(0.02)
BOA	07/2026	SGD 73,014	\$ 56,412	0	(37)	(37)	0.00
	07/2026	\$ 113,287	SGD 144,670	0	(1,438)	(1,438)	(0.02)
	08/2026	56,412	72,846	37	0	37	0.00
BPS	07/2026	SGD 843	\$ 652	1	0	1	0.00
BRC	07/2026	4,786	3,729	29	0	29	0.00
DUB	07/2026	87,031	67,278	0	(8)	(8)	0.00
	07/2026	\$ 76,930	SGD 98,127	0	(1,065)	(1,065)	(0.02)
	08/2026	67,278	86,831	8	0	8	0.00
FAR	07/2026	SGD 88,815	\$ 68,483	0	(183)	(183)	0.00
	07/2026	\$ 137,396	SGD 175,286	0	(1,878)	(1,878)	(0.03)
	08/2026	68,483	88,612	183	0	183	0.00
MBC	07/2026	SGD 4,413	\$ 3,440	28	0	28	0.00
MYI	07/2026	221	170	0	(1)	(1)	0.00
NSL	07/2026	17,761	13,717	0	(14)	(14)	0.00
	08/2026	\$ 13,717	SGD 17,720	14	0	14	0.00
RBC	07/2026	184	237	0	0	0	0.00
SOG	07/2026	SGD 172,599	\$ 133,281	0	(159)	(159)	0.00
	07/2026	\$ 143	SGD 184	0	(1)	(1)	0.00
	08/2026	133,281	172,211	167	0	167	0.00
UAG	07/2026	SGD 1,471	\$ 1,134	0	(3)	(3)	0.00
	08/2026	\$ 350	SGD 452	0	0	0	0.00
				\$ 467	\$ (5,705)	\$ (5,238)	(0.09)
Total OTC Financial Derivative Instruments						\$ 2,262	0.04

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
OTHER FINANCIAL ASSETS			
Alfa Bank AO Via Alfa Bond Issuance PLC 5.950% due 15/04/2030 ^ ^(f)	\$ 16,800	\$ 1,008	0.02
Credit Suisse AG AT1 Claim	254,548	89,728	1.57
Total Other Financial Assets		\$ 90,736	1.59
Total Investments		\$ 5,768,716	100.90
Other Current Assets & Liabilities		\$ (51,434)	(0.90)
Net Assets		\$ 5,717,282	100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) When-issued security.
- (b) Zero coupon security.
- (c) Coupon represents a yield to maturity.
- (d) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (e) Affiliated to the Fund.
- (f) Contingent convertible security.
- (g) Restricted Securities (31 December 2025: 0.08%):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Banco Nacional de Mexico S.A.	6.697%	07/08/2036	30/04/2026	\$ 20,500	\$ 20,216	0.35
RBC International	4.660	16/12/2028	18/11/2025	5,000	4,918	0.09
				\$ 25,500	\$ 25,134	0.44

- (h) Securities with an aggregate fair value of \$249,446 (31 December 2025: \$274,132) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.
- (i) Securities with an aggregate fair value of \$5,528 (31 December 2025: \$35,184) and cash of \$26,484 (31 December 2025: \$590) have been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Securities with an aggregate fair value of \$341 (31 December 2025: \$365) and cash of \$340 (31 December 2025: \$737) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$158,479 (31 December 2025: \$108,374) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 5,649,027	\$ 4,918	\$ 5,653,945
Investment Funds	55	0	0	55
Financial Derivative Instruments ⁽³⁾	253	23,727	0	23,980
Other Financial Assets	0	90,736	0	90,736
Totals	\$ 308	\$ 5,763,490	\$ 4,918	\$ 5,768,716

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 73,485	\$ 5,901,189	\$ 4,996	\$ 5,979,670
Investment Funds	54	0	0	54
Financial Derivative Instruments ⁽³⁾	1,269	(10,885)	0	(9,616)
Other Financial Assets	0	75,092	1,008	76,100
Totals	\$ 74,808	\$ 5,965,396	\$ 6,004	\$ 6,046,208

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

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

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

Schedule of Investments PIMCO Capital Securities Fund (Cont.)

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOS	3.250%	24/06/2026	08/09/2026	\$ (3,934)	\$ (3,937)	(0.07)
	4.010	11/06/2026	10/09/2026	(6,741)	(6,756)	(0.12)
	4.060	11/06/2026	10/09/2026	(30,831)	(30,899)	(0.54)
BRC	1.250	08/01/2026	TBD ⁽¹⁾	(4,160)	(4,186)	(0.07)
	1.850	16/06/2026	TBD ⁽¹⁾	€ (2,925)	(3,344)	(0.06)
	2.500	13/03/2026	TBD ⁽¹⁾	£ (1,440)	(1,926)	(0.03)
	2.650	01/06/2026	TBD ⁽¹⁾	(6,119)	(8,139)	(0.14)
	3.150	04/02/2026	TBD ⁽¹⁾	\$ (23,217)	(23,515)	(0.41)
	3.150	22/06/2026	31/07/2026	(1,395)	(1,396)	(0.02)
	3.350	12/12/2025	TBD ⁽¹⁾	(21,624)	(22,028)	(0.39)
BYR	3.960	01/06/2026	01/09/2026	(21,680)	(21,751)	(0.38)
CDC	4.060	13/05/2026	09/09/2026	(30,432)	(30,598)	(0.54)
	4.060	22/06/2026	20/10/2026	(10,021)	(10,031)	(0.18)
IND	3.930	15/06/2026	15/09/2026	(577)	(578)	(0.01)
	4.030	04/06/2026	04/09/2026	(2,272)	(2,279)	(0.04)
	4.090	08/04/2026	08/07/2026	(33,185)	(33,502)	(0.59)
JML	1.050	17/06/2026	TBD ⁽¹⁾	€ (2,946)	(3,369)	(0.06)
	1.750	17/06/2026	TBD ⁽¹⁾	(437)	(500)	(0.01)
	3.300	06/03/2026	TBD ⁽¹⁾	\$ (4,634)	(4,684)	(0.08)
MBC	2.370	17/06/2026	TBD ⁽¹⁾	€ (7,542)	(8,630)	(0.15)
MYI	1.050	17/06/2026	TBD ⁽¹⁾	(3,367)	(3,851)	(0.07)
	1.400	01/04/2026	TBD ⁽¹⁾	\$ (4,563)	(4,579)	(0.08)
RCE	1.950	26/01/2026	TBD ⁽¹⁾	(602)	(607)	(0.01)
SOG	4.110	08/04/2026	08/07/2026	(6,483)	(6,545)	(0.11)
	4.110	16/04/2026	16/07/2026	(744)	(750)	(0.01)
Total Reverse Repurchase Agreements					\$ (238,380)	(4.17)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (1,521)	\$ 1,803	\$ 282	\$ 2,345	\$ (2,599)	\$ (254)
BOA	(1,619)	1,812	193	(16,722)	17,936	1,214
BPS	22,015	(23,280)	(1,265)	145	0	145
BRC	784	(959)	(175)	5,989	(6,560)	(571)
BSH	(4,735)	5,010	275	430	(240)	190
CBK	(442)	381	(61)	(598)	900	302
DUB	(1,089)	1,300	211	92	0	92
FAR	(1,706)	1,940	234	628	(580)	48
GLM	1,684	(1,850)	(166)	958	(960)	(2)
JPM	(3,530)	3,570	40	(234)	590	356
MBC	(608)	697	89	(15,122)	16,348	1,226
MYI	14	13	27	868	(1,210)	(342)
NSL	32	0	32	69	0	69
RBC	N/A	N/A	N/A	1	0	1
RYL	266	(330)	(64)	N/A	N/A	N/A
SCX	7,519	(9,270)	(1,751)	55	0	55
SOG	(14,304)	14,660	356	13,994	(14,760)	(766)
SSB	(345)	544	199	171	0	171
UAG	(153)	282	129	(20)	0	(20)
WST	N/A	N/A	N/A	140	0	140

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

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	79.10	83.43
Transferable securities dealt in on another regulated market*	12.55	9.60
Investment funds	0.00	0.00
Financial derivative instruments dealt in on a regulated market	0.20	0.05
Centrally cleared financial derivative instruments	0.29	0.11
OTC financial derivative instruments	1.32	0.70
Other financial assets	1.47	1.18
Other assets	5.07	4.93
Total Assets	100.00	100.00

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Australia	0.11	N/A
Austria	2.32	1.70
Belgium	1.71	1.70
Bermuda	0.55	0.29
Canada	4.02	4.44
Cayman Islands	0.00	N/A
Denmark	0.40	0.22
Finland	0.45	0.48
France	11.56	10.72
Germany	5.11	5.04
Ireland	0.97	0.56
Italy	3.71	5.69
Japan	2.76	2.92
Luxembourg	0.14	N/A
Mexico	0.76	0.40
Netherlands	9.71	9.87
Norway	0.50	0.51
Poland	0.21	0.21
Portugal	0.27	0.27
Slovenia	0.52	0.54
Spain	7.66	7.77
Supranational	0.48	0.47
Sweden	0.86	0.95
Switzerland	4.25	3.59
United Kingdom	19.67	19.77
United States	11.91	10.11
Short-Term Instruments	8.28	12.46
Investment Funds	0.00	0.00
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.17	(0.04)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	(0.01)	(0.02)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.03	0.05
Credit Default Swaps on Credit Indices — Buy Protection	(0.03)	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.05	0.01
Interest Rate Swaps	0.17	(0.05)
OTC Financial Derivative Instruments		
Forward Foreign Currency Contracts	0.98	(0.81)
Hedged Forward Foreign Currency Contracts	(0.94)	0.70
Other Financial Assets	1.59	1.28
Other Current Assets & Liabilities	(0.90)	(1.80)
Net Assets	100.00	100.00

Schedule of Investments PIMCO Climate Bond Fund

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES				BRAZIL				SOVEREIGN ISSUES			
AUSTRALIA				CORPORATE BONDS & NOTES				Kuntarahoitus Oyj			
ASSET-BACKED SECURITIES				Banco do Brasil S.A.				2.625% due 14/06/2032			
Plenti PL & Green ABS Trust				5.625% due 23/10/2031	\$ 500	\$ 496	0.12	2.625% due 14/06/2032	€ 700	\$ 787	0.20
5.276% due 11/07/2037	AUD	372	\$ 258	Sabesp Lux SARL				Total Finland		3,676	0.91
			0.07	5.625% due 20/08/2030	400	394	0.10				
CORPORATE BONDS & NOTES						890	0.22	FRANCE			
Commonwealth Bank of Australia				SOVEREIGN ISSUES				CORPORATE BONDS & NOTES			
4.266% due 04/06/2034	€ 700	818	0.20	Brazil Government International Bond				ARGAN S.A.			
Goodman Australia Finance Pty. Ltd.				5.500% due 04/02/2033	400	395	0.10	3.779% due 30/10/2029			
4.250% due 03/05/2030	1,590	1,869	0.46	Total Brazil		1,285	0.32	300 345 0.08			
GPT Wholesale Office Fund				CANADA				Banque Federative du Credit Mutuel S.A.			
3.222% due 05/11/2031	AUD	500	309	CORPORATE BONDS & NOTES				0.250% due 29/06/2028			
ICPF Finance Pty. Ltd.			0.08	Royal Bank of Canada				100 109 0.03			
6.573% due 07/11/2033	500	357	0.09	3.375% due 15/06/2030				€ 900 1,023 0.25			
Lendlease Finance Ltd.				SOVEREIGN ISSUES				BNP Paribas S.A.			
3.400% due 27/10/2027	930	626	0.15	Canada Government International Bond				3.494% due 17/09/2033			
3.700% due 31/03/2031	200	123	0.03	2.250% due 01/12/2029				3.739% due 20/04/2034			
Mirvac Group Finance Ltd.				3.500% due 01/03/2034				2,300 2,624 0.65			
5.150% due 18/03/2031	500	340	0.08	Ontario Teachers' Finance Trust				4.250% due 13/04/2031			
Mwof Finance Co. Pty. Ltd.				2.850% due 04/12/2031				1,600 1,886 0.46			
6.317% due 06/05/2033	1,000	713	0.18	Province of Ontario				5.786% due 13/01/2033			
NBN Co. Ltd.				4.100% due 04/03/2033				\$ 300 310 0.08			
3.500% due 22/03/2030	€ 300	347	0.08	SOVEREIGN ISSUES				7.375% due 10/09/2034 (b)(c)			
4.250% due 01/10/2029	\$ 600	594	0.15	Canada Government International Bond				BPCE Assurances S.A.			
5.000% due 28/08/2031	AUD 2,200	1,511	0.37	2.250% due 01/12/2029				4.125% due 22/10/2035			
		7,607	1.87	3.500% due 01/03/2034				€ 1,100 1,263 0.31			
SOVEREIGN ISSUES				Ontario Teachers' Finance Trust				Carmila S.A.			
Australia Government International Bond				2.850% due 04/12/2031				3.750% due 13/01/2033			
4.250% due 21/06/2034	8,100	5,475	1.35	Province of Ontario				100 113 0.03			
5.000% due 21/06/2036	1,600	1,131	0.28	4.100% due 04/03/2033				CNP Assurances S.A.			
New South Wales Treasury Corp.				SOVEREIGN ISSUES				4.875% due 07/10/2030 (b)(c)			
4.750% due 20/09/2035	500	334	0.08	Canada Government International Bond				\$ 800 753 0.19			
Treasury Corp. of Victoria				2.250% due 01/12/2029				Credit Agricole Home Loan SFH S.A.			
2.000% due 17/09/2035	2,800	1,474	0.36	3.500% due 01/03/2034				2.875% due 12/01/2034			
		8,414	2.07	Ontario Teachers' Finance Trust				Credit Agricole S.A.			
Total Australia		16,279	4.01	Province of Ontario				3.250% due 25/08/2032			
AUSTRIA				4.100% due 04/03/2033				3.500% due 26/09/2034			
CORPORATE BONDS & NOTES				SOVEREIGN ISSUES				1,700 1,917 0.47			
CA Immobilien Anlagen AG				Chile Government International Bond				3.750% due 23/01/2031			
3.500% due 07/07/2029 (a)	€ 600	683	0.17	0.830% due 02/07/2031				800 927 0.23			
Erste Group Bank AG				3.875% due 14/04/2036				400 453 0.11			
3.250% due 14/01/2033	1,500	1,702	0.42	SOVEREIGN ISSUES				5.875% due 23/03/2035 (b)(c)			
Oesterreichische Kontrollbank AG				Chile Government International Bond				Electricite de France S.A.			
2.875% due 29/04/2031	1,000	1,148	0.28	0.830% due 02/07/2031				7.375% due 17/06/2035 (b)			
UniCredit Bank Austria AG				3.875% due 14/04/2036				Engie S.A.			
2.875% due 10/11/2028	300	344	0.09	SOVEREIGN ISSUES				6.125% due 16/01/2032 (b)			
3.125% due 21/09/2029	600	692	0.17	Chile Government International Bond				500 670 0.16			
Verbund AG				0.830% due 02/07/2031				iliad S.A.			
3.375% due 22/04/2033	600	686	0.17	3.875% due 14/04/2036				4.250% due 15/12/2029			
		5,255	1.30	SOVEREIGN ISSUES				€ 1,400 1,627 0.40			
SOVEREIGN ISSUES				Total Chile				Kering S.A.			
Austria Government International Bond				CZECH REPUBLIC				5.125% due 23/11/2026			
1.850% due 23/05/2049	750	624	0.15	CORPORATE BONDS & NOTES				Nexans S.A.			
Total Austria		5,879	1.45	UniCredit Bank Czech Republic & Slovakia A/S				4.250% due 11/03/2030			
BELGIUM				3.750% due 20/06/2028				€ 400 467 0.12			
CORPORATE BONDS & NOTES				DANMARK				Orange S.A.			
FLUVIUS System Operator C.V.				CORPORATE BONDS & NOTES				4.750% due 13/01/2033			
3.750% due 16/02/2036	700	800	0.20	Danske Bank A/S				SPIE S.A.			
KBC Group NV				3.500% due 26/05/2033				3.875% due 18/05/2031			
3.750% due 27/03/2032	700	815	0.20	3.750% due 03/03/2038				€ 1,000 1,140 0.28			
3.875% due 28/05/2034	700	811	0.20	DSB				21,055 5.18			
UCB S.A.				3.125% due 04/09/2034				SOVEREIGN ISSUES			
4.250% due 20/03/2030	300	351	0.09	Novonesis Novozymes				Ile-de-France Mobilites			
Warehouses De Pauw CVA				3.625% due 19/03/2033				3.450% due 25/06/2049			
3.125% due 15/01/2031	700	786	0.19	4.000% due 19/03/2037				100 99 0.02			
Total Belgium		3,563	0.88	Orsted A/S				4.200% due 03/02/2046			
				5.125% due 13/09/2034				900 1,016 0.25			
				TDC Net A/S				Regie Autonome des Transports Parisiens			
				5.000% due 09/08/2032				3.250% due 11/04/2033			
				5.618% due 06/02/2030				Societe Nationale SNCF S.A.			
				Total Denmark				3.375% due 25/05/2033			
				FINLAND				800 913 0.23			
				CORPORATE BONDS & NOTES				3,608 0.89			
				Nordea Bank Abp				Total France			
				3.500% due 17/09/2035				24,663 6.07			
				Teollisuuden Voima Oyj				GERMANY			
				3.625% due 18/03/2033				CORPORATE BONDS & NOTES			
				UPM-Kymmene Oyj				Amprion GmbH			
				3.375% due 29/08/2034				3.125% due 27/08/2030			
								1,500 1,706 0.42			
								3.162% due 15/01/2031			
								100 113 0.03			
								3.625% due 21/05/2031			
								200 231 0.06			
								4.000% due 21/05/2044			
								200 219 0.05			
								4.750% due 28/04/2056			
								200 231 0.06			
								Commerzbank AG			
								4.000% due 21/01/2038			
								400 456 0.11			
								4.125% due 20/02/2037			
								1,500 1,736 0.43			
								DZ Bank AG Deutsche Zentral-Genossenschaftsbank,			
								Frankfurt Am Main			
								3.129% due 27/11/2031			
								1,700 1,922 0.47			
								E.ON SE			
								5.461% due 21/10/2035			
								AUD 400 267 0.07			

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
EnBW Energie Baden-Wuerttemberg AG			
4.500% due 28/07/2055	€ 700	\$ 803	0.20
4.500% due 10/02/2056	300	341	0.08
Eurogrid GmbH			
3.075% due 18/10/2027	400	459	0.11
3.732% due 18/10/2035	900	1,023	0.25
EWE AG			
3.875% due 28/05/2034	800	929	0.23
IHO Verwaltungs GmbH			
5.625% due 15/05/2031	1,000	1,191	0.29
7.375% due 15/05/2033	\$ 200	208	0.05
Kreditanstalt fuer Wiederaufbau			
2.000% due 15/11/2029	€ 2,000	2,238	0.55
2.750% due 01/04/2033	400	454	0.11
2.875% due 31/03/2032	4,200	4,816	1.19
4.250% due 15/02/2030	€ 300	397	0.10
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen			
1.000% due 26/05/2042	€ 700	692	0.17
Robert Bosch GmbH			
4.000% due 21/05/2036	700	804	0.20
Volkswagen Bank GmbH			
3.001% due 10/12/2027	500	573	0.14
4.375% due 26/11/2033	200	232	0.06
Vonovia SE			
4.000% due 06/01/2035 (a)	500	569	0.14
ZF Finance GmbH			
2.250% due 03/05/2028	600	665	0.16
		23,275	5.73

SOVEREIGN ISSUES

Land Baden-Wuerttemberg			
2.625% due 30/10/2034	600	666	0.16
Republic of Germany			
2.500% due 15/02/2035	3,000	3,351	0.83
		4,017	0.99
Total Germany		27,292	6.72

HONG KONG**CORPORATE BONDS & NOTES**

MTR Corp. Ltd.			
5.582% due 29/01/2038	AUD 1,000	693	0.17

SOVEREIGN ISSUES

Hong Kong Government International Bond			
3.000% due 14/05/2034	€ 400	455	0.11
Total Hong Kong		1,148	0.28

HUNGARY**SOVEREIGN ISSUES**

Hungary Government International Bond			
4.875% due 22/03/2040 (d)	1,000	1,199	0.30

ICELAND**SOVEREIGN ISSUES**

Iceland Government International Bond			
3.500% due 21/03/2034	900	1,050	0.26

INDIA**CORPORATE BONDS & NOTES**

ReNew Wind Energy AP2			
4.500% due 14/07/2028	\$ 1,000	968	0.24
SAEL Ltd.			
7.800% due 31/07/2031	544	552	0.13
Total India		1,520	0.37

IRELAND**CORPORATE BONDS & NOTES**

AIB Group PLC			
3.750% due 02/12/2036	€ 400	453	0.11
7.125% due 30/10/2029 (b)(c)	500	617	0.15
Bank of Ireland Group PLC			
5.000% due 04/07/2031	400	486	0.12
6.375% due 10/03/2030 (b)(c)	200	242	0.06

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
7.594% due 06/12/2032	€ 600	\$ 819	0.20
Kingspan Securities Ireland DAC			
3.500% due 31/10/2031	€ 1,700	1,943	0.48
Smurfit Kappa Treasury ULC			
5.438% due 03/04/2034	\$ 1,400	1,424	0.35
Smurfit Westrock Financing DAC			
5.185% due 15/01/2036	700	693	0.17
Trane Technologies Financing Ltd.			
5.100% due 13/06/2034	1,100	1,112	0.28
Zurich Finance Ireland Designated Activity Co.			
5.000% due 24/06/2033	1,100	1,103	0.27
Total Ireland		8,892	2.19

ITALY**CORPORATE BONDS & NOTES**

Intesa Sanpaolo SpA			
3.625% due 16/10/2030	€ 700	815	0.20
5.625% due 08/03/2033	600	768	0.19
		1,583	0.39

SOVEREIGN ISSUES

Italy Buoni Poliennali Del Tesoro			
1.500% due 30/04/2045	1,050	789	0.20
4.050% due 30/10/2037	900	1,063	0.26
4.100% due 30/04/2046	800	905	0.22
		2,757	0.68
Total Italy		4,340	1.07

JAPAN**CORPORATE BONDS & NOTES**

East Japan Railway Co.			
3.533% due 04/09/2036	350	394	0.10
Mitsubishi UFJ Financial Group, Inc.			
3.556% due 05/09/2032	2,000	2,300	0.57
Mizuho Financial Group, Inc.			
3.460% due 27/08/2030	2,100	2,419	0.60
Norinchukin Bank			
2.080% due 22/09/2031	\$ 1,000	864	0.21
4.867% due 14/09/2027	600	601	0.15
5.094% due 16/10/2029	700	705	0.17
NTT Finance Corp.			
0.399% due 13/12/2028	€ 1,000	1,073	0.26
3.325% due 01/11/2029 (a)	1,600	1,833	0.45
Sumitomo Mitsui Financial Group, Inc.			
3.318% due 07/10/2031	600	688	0.17
Total Japan		10,877	2.68

LATVIA**CORPORATE BONDS & NOTES**

Latvenergo A/S			
3.612% due 13/11/2030	800	910	0.23
4.162% due 25/06/2033	400	460	0.11
Total Latvia		1,370	0.34

LUXEMBOURG**CORPORATE BONDS & NOTES**

Acef Holding S.C.A.			
1.250% due 26/04/2030	900	949	0.23
AXA Logistics Europe Master S.C.A.			
3.375% due 13/05/2031	1,800	2,042	0.50
CBRE Europe Logistics Partners S.C.A. SICAV-SIF			
3.500% due 22/09/2032	900	1,007	0.25
CBRE Global Investors Open-Ended Funds S.C.A. SICAV-SIF-Pan European Core Fund			
0.500% due 27/01/2028	1,200	1,318	0.33
0.900% due 12/10/2029	1,000	1,056	0.26
CPI Property Group S.A.			
6.875% due 05/02/2033	€ 650	805	0.20
Nova Securitisation SARL			
6.500% due 03/02/2036	\$ 800	753	0.19
Prologis International Funding S.A.			
0.750% due 23/03/2033	€ 475	451	0.11
1.625% due 17/06/2032	1,425	1,465	0.36
3.625% due 07/03/2030	200	231	0.06

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Segro Capital SARL			
0.500% due 22/09/2031	€ 1,000	\$ 992	0.24
Total Luxembourg		11,069	2.73

MAURITIUS**CORPORATE BONDS & NOTES**

Clean Renewable Power Mauritius Pte. Ltd.			
4.250% due 25/03/2027	\$ 1,073	1,060	0.26
India Green Power Holdings			
4.000% due 22/02/2027	320	316	0.08
Total Mauritius		1,376	0.34

MEXICO**CORPORATE BONDS & NOTES**

Trust 2401			
7.375% due 13/02/2034	700	744	0.18

NETHERLANDS**CORPORATE BONDS & NOTES**

ABN AMRO Bank NV			
2.750% due 04/06/2029	€ 1,400	1,592	0.39
3.000% due 25/02/2031	300	342	0.09
3.000% due 22/09/2032	1,100	1,238	0.31
4.625% due 08/11/2030	€ 1,500	1,961	0.48
Alliander NV			
3.500% due 06/05/2037	€ 1,200	1,350	0.33
3.750% due 30/04/2036	400	463	0.11
ASR Nederland NV			
3.625% due 12/12/2028	400	463	0.11
Ayvens Bank NV			
0.250% due 07/09/2026	1,400	1,594	0.39
CTP NV			
3.375% due 19/07/2030	100	114	0.03
3.625% due 10/03/2031	300	342	0.09
3.625% due 13/04/2032	500	565	0.14
Digital Dutch Finco BV			
3.875% due 13/09/2033	200	227	0.06
Digital Intrepid Holding BV			
1.375% due 18/07/2032	700	698	0.17
DSV Finance BV			
0.500% due 03/03/2031	500	506	0.13
E.ON International Finance BV			
4.053% due 27/05/2036	1,000	1,168	0.29
ENEL Finance International NV			
2.125% due 12/07/2028	\$ 600	571	0.14
2.500% due 12/07/2031	700	624	0.15
Enxsis Holding NV			
3.375% due 13/11/2035	€ 1,700	1,909	0.47
Flora Food Management BV			
6.875% due 02/07/2029	400	447	0.11
Givaudan Finance Europe BV			
2.875% due 09/09/2029	1,000	1,133	0.28
ING Bank NV			
3.625% due 12/05/2033	1,100	1,274	0.31
ING Groep NV			
4.000% due 12/02/2035	900	1,054	0.26
6.114% due 11/09/2034	\$ 200	212	0.05
7.000% due 16/11/2032 (b)(c)	900	926	0.23
7.250% due 16/11/2034 (b)(c)	900	946	0.23
8.000% due 16/05/2030 (b)(c)	1,000	1,066	0.26
JAB Holdings BV			
2.200% due 23/11/2030	600	538	0.13
4.375% due 25/04/2034	€ 1,100	1,299	0.32
JDE Peet's NV			
2.250% due 24/09/2031	\$ 2,400	2,080	0.51
Lseg Netherlands BV			
4.231% due 29/09/2030	€ 500	594	0.15
Nationale-Nederlanden Bank NV			
0.500% due 21/09/2028	1,100	1,191	0.29
1.875% due 17/05/2032	200	215	0.05
3.000% due 21/03/2031	400	459	0.11
NE Property BV			
2.000% due 20/01/2030	1,400	1,515	0.37
3.875% due 30/09/2033	1,100	1,247	0.31
SGS Finance BV			
3.125% due 10/09/2030	800	910	0.22

Schedule of Investments PIMCO Climate Bond Fund (Cont.)

DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS	DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS	DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS
STEDIN HOLDING NV				SPAIN				Svensk Exportkredit AB			
4.250% due 21/10/2035 (b)	€ 1,400	\$ 1,574	0.39	CORPORATE BONDS & NOTES				2.000% due 30/06/2027	€ 1,100	\$ 1,249	0.30
Swisscom Finance BV				Banco Santander S.A.				Total Sweden			
3.250% due 05/09/2034	800	903	0.22	0.625% due 24/06/2029	€ 700	\$ 763	0.19			3,387	0.83
3.500% due 29/11/2031	700	809	0.20	Caja Rural de Navarra SCC				UNITED ARAB EMIRATES			
3.625% due 17/11/2037	200	226	0.06	3.000% due 26/04/2027	2,100	2,407	0.59	CORPORATE BONDS & NOTES			
Tennet Netherlands BV				Cellnex Finance Co. S.A.				Dhahrah Pv2 Energy Co. LLC			
3.250% due 01/04/2036	800	923	0.23	3.875% due 19/01/2036	700	792	0.20	5.794% due 30/06/2053	\$ 1,700	1,685	0.42
Vesteda Finance BV				EDP Servicios Financieros Espana S.A.				Emirates NBD Bank PJSC			
4.000% due 07/05/2032	800	927	0.23	3.125% due 03/12/2031	600	678	0.17	4.195% due 13/01/2029	1,300	1,282	0.32
VIA Outlets BV				4.375% due 04/04/2032	1,300	1,556	0.38	First Abu Dhabi Bank PJSC			
1.750% due 15/11/2028	508	561	0.14	Iberdrola Finanzas S.A.				3.120% due 20/02/2031	€ 1,100	1,231	0.30
Volkswagen Financial Services NV				3.750% due 05/08/2031 (b)	300	339	0.08	3.530% due 24/12/2029	1,000	1,149	0.28
5.125% due 04/04/2029	€ 400	532	0.13	Telefonica Emisiones S.A.				Total United Arab Emirates			
Volkswagen International Finance NV				4.183% due 21/11/2033	500	585	0.14			5,347	1.32
5.994% due 15/11/2033 (b)	€ 300	353	0.09	4.881% due 19/01/2034 (b)	700	795	0.20	UNITED KINGDOM			
		39,641	9.76			7,915	1.95	CORPORATE BONDS & NOTES			
SOVEREIGN ISSUES				SOVEREIGN ISSUES				Assura Financing PLC			
Nederlandse Waterschapsbank NV				Adif Alta Velocidad				1.625% due 30/06/2033	€ 1,100	1,135	0.28
2.750% due 24/09/2032	1,650	1,865	0.46	3.125% due 31/10/2032	400	456	0.11	Aviva PLC			
3.000% due 20/04/2033	900	1,030	0.25	3.500% due 30/04/2032	1,300	1,512	0.37	4.750% due 28/11/2057	€ 200	234	0.06
		2,895	0.71	Comunidad Autonoma de Canarias				6.125% due 12/09/2054	€ 800	1,079	0.27
Total Netherlands				3.500% due 30/04/2036	2,000	2,304	0.57	7.750% due 30/09/2032 (b)(c)	200	279	0.07
		42,536	10.47	Spain Government International Bond				BCP Modular Services Finance PLC			
NORWAY				1.000% due 30/07/2042	2,500	1,923	0.47	6.500% due 10/07/2031	€ 1,000	995	0.25
CORPORATE BONDS & NOTES						6,195	1.52	Berkeley Group PLC			
DNB Bank ASA				Total Spain				2.500% due 11/08/2031	€ 1,300	1,481	0.36
3.000% due 15/01/2031	400	455	0.11			14,110	3.47	British Land Co. PLC			
3.125% due 20/05/2031	800	910	0.22	SUPRANATIONAL				2.375% due 14/09/2029	1,400	1,726	0.43
4.625% due 01/11/2029	300	355	0.09	CORPORATE BONDS & NOTES				BT Finance PLC			
Eika Boligkreditt A/S				Eurofima Europaeische Gesellschaft fuer die				3.375% due 17/11/2032	€ 1,400	1,583	0.39
3.125% due 24/04/2034	400	458	0.11	Finanzierung von Eisenbahnmaterial				Burberry Group PLC			
Norsk Hydro ASA				3.125% due 09/11/2031	800	923	0.23	5.750% due 20/06/2030	€ 1,100	1,474	0.36
3.625% due 23/01/2032	600	691	0.17	European Investment Bank				Chanel Ceres PLC			
3.750% due 17/06/2033	300	347	0.09	2.875% due 18/06/2035	2,900	3,274	0.80	1.000% due 31/07/2031	€ 2,200	2,224	0.55
SR-Boligkreditt A/S				International Finance Corp.				DS Smith PLC			
2.750% due 27/02/2033	1,900	2,139	0.53	4.900% due 05/12/2034	AUD 2,000	1,370	0.34	4.375% due 27/07/2027	400	463	0.11
Statnett SF						5,567	1.37	Grainger PLC			
3.500% due 10/06/2037	1,100	1,250	0.31	SOVEREIGN ISSUES				3.375% due 24/04/2028	€ 450	580	0.14
		6,605	1.63	European Union				IHG Finance LLC			
SOVEREIGN ISSUES				1.250% due 04/02/2043	€ 1,000	799	0.20	3.375% due 10/09/2030	€ 800	910	0.22
Kommunalbanken A/S				2.625% due 04/02/2048	500	467	0.11	Informa PLC			
2.625% due 05/11/2031	600	677	0.17			1,266	0.31	3.375% due 09/06/2031	1,550	1,758	0.43
2.875% due 25/04/2029	1,300	1,489	0.36	Total Supranational				Land Securities Capital Markets PLC			
		2,166	0.53			6,833	1.68	4.875% due 15/09/2034	€ 500	659	0.16
Total Norway				SWEDEN				Lloyds Banking Group PLC			
		8,771	2.16	CORPORATE BONDS & NOTES				2.864% due 12/02/2030	€ 1,500	1,719	0.42
SLOVENIA				Castellum AB				3.625% due 13/05/2033	200	229	0.06
SOVEREIGN ISSUES				3.125% due 02/12/2026 (b)	600	680	0.17	LSEGA Financing PLC			
Slovenia Government International Bond				4.125% due 10/12/2030	300	347	0.09	2.500% due 06/04/2031	\$ 662	597	0.15
3.125% due 02/07/2035	800	913	0.23	Ellevio AB				Marks & Spencer PLC			
SOUTH KOREA				3.750% due 14/05/2035	1,400	1,601	0.39	5.125% due 18/08/2032	€ 300	393	0.10
CORPORATE BONDS & NOTES				EQT AB				Motability Operations Group PLC			
KEB Hana Bank				0.875% due 14/05/2031	1,200	1,207	0.30	4.250% due 17/06/2035	€ 800	932	0.23
3.125% due 20/01/2031	300	344	0.08	2.375% due 06/04/2028	800	903	0.22	NatWest Group PLC			
Korea Ocean Business Corp.				Sagax AB				2.057% due 09/11/2028	€ 3,200	4,102	1.01
4.279% due 27/04/2029	\$ 1,700	1,704	0.42	4.000% due 13/03/2032	600	691	0.17	3.673% due 05/08/2031	€ 800	926	0.23
LG Energy Solution Ltd.				4.375% due 29/05/2030	1,300	1,525	0.38	7.500% due 03/06/2036 (b)(c)	€ 200	268	0.07
5.750% due 25/09/2028	300	305	0.08	Samhallsbyggnadsbolaget Norden Holding AB				7.625% due 30/09/2035 (b)(c)	600	821	0.20
Shinhan Bank Co. Ltd.				1.125% due 26/09/2029	600	574	0.14	Scottish Hydro Electric Transmission PLC			
4.000% due 23/04/2029 (c)	900	880	0.22	Svenska Handelsbanken AB				3.375% due 04/09/2032	€ 1,100	1,250	0.31
		3,233	0.80	3.250% due 27/08/2031	2,100	2,402	0.59	3.375% due 02/11/2033	500	563	0.14
SOVEREIGN ISSUES				3.500% due 29/04/2033	400	457	0.11	Seyn Trent Utilities Finance PLC			
Korea Water Resources Corp.						10,387	2.56	2.625% due 22/02/2033	€ 600	676	0.17
4.375% due 21/05/2027	1,100	1,100	0.27	SOVEREIGN ISSUES				3.875% due 04/08/2035	€ 1,000	1,139	0.28
Total South Korea				Kommuninvest Sverige AB				3.875% due 04/08/2037	900	1,011	0.25
		4,333	1.07	2.625% due 01/09/2032	1,800	2,023	0.50	South Eastern Power Networks PLC			
				3.000% due 20/02/2030	100	115	0.03	1.750% due 30/09/2034	€ 1,400	1,419	0.35
								SSE PLC			
								4.000% due 05/09/2031	€ 600	706	0.17
								United Utilities Water Finance PLC			
								3.500% due 27/02/2033	400	453	0.11
								3.750% due 23/05/2034	400	457	0.11
								3.750% due 07/08/2035	200	227	0.06

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Vmed O2 UK Financing PLC				Digital Euro Finco LLC				Southern California Edison Co.			
5.625% due 15/04/2032	€ 500	\$ 504	0.12	4.250% due 20/11/2037	€ 400	\$ 451	0.11	2.500% due 01/06/2031	\$ 1,000	\$ 893	0.22
6.750% due 15/01/2033	\$ 1,000	848	0.21					3.450% due 01/02/2052	2,000	1,322	0.33
Vodafone Group PLC				Edison International				Southwestern Public Service Co.			
5.125% due 04/06/2081	950	743	0.18	4.125% due 15/03/2028	\$ 1,000	986	0.24	3.150% due 01/05/2050	450	296	0.07
Workspace Group PLC				5.000% due 05/05/2028	200	200	0.05	3.750% due 15/06/2049	1,000	738	0.18
2.250% due 11/03/2028	£ 400	505	0.12	Elevance Health, Inc.				Synopsys, Inc.			
		<u>37,068</u>	<u>9.13</u>	5.150% due 15/06/2029	500	507	0.13	4.850% due 01/04/2030	500	501	0.12
SOVEREIGN ISSUES				Equinix Europe Financing Corp. LLC				5.000% due 01/04/2032	1,500	1,503	0.37
United Kingdom Gilt				3.625% due 22/11/2034	€ 300	336	0.08	T-Mobile USA, Inc.			
0.875% due 31/07/2033	1,800	1,865	0.46	3.650% due 03/09/2033	1,250	1,421	0.35	5.750% due 15/01/2034	3,000	3,107	0.77
4.375% due 31/07/2054	2,400	2,678	0.66	4.000% due 19/05/2034	400	460	0.11	Topaz Solar Farms LLC			
4.625% due 07/03/2037	300	389	0.09	Equinix, Inc.				5.750% due 30/09/2039	656	646	0.16
		<u>4,932</u>	<u>1.21</u>	1.550% due 15/03/2028	\$ 600	571	0.14	VF Corp.			
Total United Kingdom		<u>42,000</u>	<u>10.34</u>	HA Sustainable Infrastructure Capital, Inc.				2.950% due 23/04/2030	100	91	0.02
UNITED STATES				6.000% due 15/03/2036	200	197	0.05	Welltower OP LLC			
ASSET-BACKED SECURITIES				6.375% due 01/07/2034	600	612	0.15	3.850% due 15/06/2032	300	285	0.07
GoodLeap Sustainable Home Solutions Trust				6.750% due 15/07/2035	400	416	0.10	Wisconsin Power & Light Co.			
2.100% due 20/05/2048	\$ 766	618	0.15	Haleon U.S. Capital LLC				3.950% due 01/09/2032	1,300	1,238	0.31
4.000% due 20/04/2049	796	694	0.17	3.625% due 24/03/2032	500	469	0.12	Wisconsin Public Service Corp.			
4.950% due 20/07/2049	1,464	1,319	0.33	Hanwha Energy USA Holdings Corp.				2.850% due 01/12/2051	450	279	0.07
Iskandar Enterprise LLC				4.375% due 02/07/2028	1,700	1,695	0.42	Xylem, Inc.			
5.049% due 17/04/2056	500	498	0.12	HAT Holdings LLC				5.450% due 01/06/2036	1,400	1,427	0.35
Loanpal Solar Loan Ltd.				3.750% due 15/09/2030	600	561	0.14			<u>72,122</u>	<u>17.76</u>
2.220% due 20/03/2048	438	358	0.09	Host Hotels & Resorts LP				MUNICIPAL BONDS & NOTES			
		<u>3,487</u>	<u>0.86</u>	3.500% due 15/09/2030	2,675	2,531	0.62	New York City Municipal Water Finance Authority			
CORPORATE BONDS & NOTES				5.700% due 01/07/2034	500	512	0.13	Revenue Bonds, (BABs), Series 2010			
AES Corp.				JPMorgan Chase & Co.				5.724% due 15/06/2042	170	167	0.04
2.450% due 15/01/2031	100	89	0.02	6.070% due 22/10/2027	1,800	1,809	0.45	New York City Municipal Water Finance Authority			
5.450% due 01/06/2028	700	708	0.17	Kilroy Realty LP				Revenue Bonds, Series 2010			
Alexandria Real Estate Equities, Inc.				2.500% due 15/11/2032	1,000	830	0.21	5.882% due 15/06/2044	110	109	0.03
2.000% due 18/05/2032	800	675	0.17	2.650% due 15/11/2033	100	81	0.02	State Board of Administration Finance Corp., Florida			
Alphabet, Inc.				Levi Strauss & Co.				Revenue Notes, Series 2020			
2.050% due 15/08/2050	700	374	0.09	3.500% due 01/03/2031 (d)	600	556	0.14	2.154% due 01/07/2030	170	156	0.04
3.125% due 06/11/2034	€ 500	558	0.14	Lseg U.S. Fin Corp.						<u>432</u>	<u>0.11</u>
American Homes 4 Rent LP				4.250% due 23/03/2029	800	791	0.20	U.S. GOVERNMENT AGENCIES			
5.500% due 01/02/2034	\$ 1,100	1,115	0.28	Marsh & McLennan Cos., Inc.				Uniform Mortgage-Backed Security			
Amgen, Inc.				5.150% due 15/03/2034	700	706	0.17	5.000% due 01/10/2053 -			
3.000% due 22/02/2029	3,800	3,661	0.90	MidAmerican Energy Co.				01/07/2054	17,134	16,942	4.17
5.250% due 02/03/2030	500	510	0.13	2.700% due 01/08/2052	950	585	0.14	U.S. TREASURY OBLIGATIONS			
Astrazeneca Finance LLC				3.650% due 01/08/2048	500	372	0.09	U.S. Treasury Bonds			
4.900% due 03/03/2030	1,300	1,317	0.32	4.250% due 15/07/2049	400	326	0.08	4.625% due 15/11/2055	368	350	0.08
Autodesk, Inc.				Moody's Corp.				Total United States		<u>93,333</u>	<u>22.98</u>
2.400% due 15/12/2031	300	263	0.07	2.550% due 18/08/2060	500	255	0.06	VIRGIN ISLANDS (BRITISH)			
2.850% due 15/01/2030	1,200	1,127	0.28	MSCI, Inc.				CORPORATE BONDS & NOTES			
5.300% due 15/06/2035	700	701	0.17	3.250% due 15/08/2033	200	176	0.04	Star Energy Geothermal Wayang Windu Ltd.			
Bank of America Corp.				4.000% due 15/11/2029	1,400	1,355	0.33	6.750% due 24/04/2033 (d)	603	610	0.15
4.134% due 12/06/2028	€ 1,400	1,636	0.40	National Grid North America, Inc.				Total Transferable Securities		<u>\$ 386,346</u>	<u>95.14</u>
Becton Dickinson & Co.				4.061% due 03/09/2036	€ 1,500	1,727	0.43				
5.110% due 08/02/2034	\$ 300	301	0.07	New York State Electric & Gas Corp.							
Boston Properties LP				2.150% due 01/10/2031	\$ 1,100	966	0.24				
2.450% due 01/10/2033	1,020	839	0.21	5.650% due 15/08/2028	2,300	2,343	0.58				
Boston Scientific Corp.				Niagara Mohawk Power Corp.							
2.650% due 01/06/2030	600	557	0.14	1.960% due 27/06/2030	600	541	0.13				
CBRE Services, Inc.				Northern States Power Co.							
2.500% due 01/04/2031	1,370	1,231	0.30	2.250% due 01/04/2031	600	540	0.13				
5.950% due 15/08/2034	600	626	0.15	NSTAR Electric Co.							
CDW LLC				3.100% due 01/06/2051	2,470	1,639	0.40				
5.550% due 22/08/2034	300	296	0.07	3.250% due 15/05/2029	900	870	0.21				
CenterPoint Energy Houston Electric LLC				Oberlin College							
5.300% due 01/04/2053	600	571	0.14	2.874% due 01/10/2051	1,800	1,133	0.28				
Chpe LLC				Oncor Electric Delivery Co. LLC							
5.350% due 30/06/2036	300	299	0.07	3.500% due 15/05/2031	€ 1,800	2,077	0.51				
Clearway Energy Operating LLC				Pacific Life Global Funding							
5.750% due 15/01/2034	1,500	1,472	0.36	3.125% due 18/06/2031	700	793	0.20				
Community Preservation Corp.				Public Service Co. of Colorado							
2.867% due 01/02/2030	360	334	0.08	2.700% due 15/01/2051	\$ 75	45	0.01				
Continental Wind LLC				3.200% due 01/03/2050	425	286	0.07				
6.000% due 28/02/2033	394	397	0.10	Public Service Co. of Oklahoma							
Coty, Inc.				2.200% due 15/08/2031	2,083	1,834	0.45				
4.750% due 15/01/2029	2,400	2,334	0.58	Public Service Electric & Gas Co.							
				3.100% due 15/03/2032	2,700	2,485	0.61				
				Solar Star Funding LLC							
				5.375% due 30/06/2035	762	759	0.19				

Schedule of Investments PIMCO Climate Bond Fund (Cont.)

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BOS	3.690%	30/06/2026	01/07/2026	\$ 15,100	U.S. Treasury Notes 3.375% due 31/12/2027	\$ (15,411)	\$ 15,100	\$ 15,102	3.72
Total Repurchase Agreements						\$ (15,411)	\$ 15,100	\$ 15,102	3.72

⁽¹⁾ Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 10-Year Bond September Futures	Short	09/2026	11	\$ (12)	0.00
Euro-Bobl September Futures	Long	09/2026	211	136	0.03
Euro-Bund 10-Year Bond September Futures	Short	09/2026	420	(646)	(0.16)
Euro-Buxl 30-Year Bond September Futures	Short	09/2026	32	(85)	(0.02)
U.S. Treasury 5-Year Note September Futures	Long	09/2026	736	151	0.04
U.S. Treasury 10-Year Note September Futures	Long	09/2026	158	101	0.02
U.S. Treasury 10-Year Ultra September Futures	Long	09/2026	280	386	0.10
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2026	23	78	0.02
United Kingdom Long Gilt September Futures	Short	09/2026	57	(75)	(0.02)
				\$ 34	0.01
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 34	0.01

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	3.500%	18/03/2031	£ 6,420	\$ (182)	(0.05)
Receive	1-Day GBP-SONIO Compounded-OIS	4.500	18/03/2056	540	28	0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2027	\$ 6,400	232	0.06
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2030	3,900	40	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.500	17/09/2055	7,100	100	0.02
Receive	3-Month CAD-CAONREPO Compounded-OIS	2.750	17/06/2031	CAD 2,800	(8)	0.00
Pay ⁽¹⁾	6-Month EUR-EURIBOR	2.250	16/09/2028	€ 8,300	23	0.01
Pay ⁽¹⁾	6-Month EUR-EURIBOR	2.500	16/09/2031	8,000	(112)	(0.03)
Receive ⁽¹⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	1,860	(1)	0.00
					\$ 120	0.03
Total Centrally Cleared Financial Derivative Instruments					\$ 120	0.03

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

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

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

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 4,033	\$ 2,884	\$ 90	\$ 0	\$ 90	0.02
	07/2026	SGD 25	19	0	0	0	0.00
	07/2026	\$ 85	CAD 121	0	0	0	0.00
	08/2026	CAD 121	\$ 85	0	0	0	0.00
BOA	07/2026	\$ 548	€ 471	0	(10)	(10)	0.00
	07/2026	75	¥ 11,942	0	(2)	(2)	0.00
BPS	07/2026	€ 64,323	\$ 74,846	1,329	(23)	1,306	0.32
	07/2026	£ 62	82	0	(1)	(1)	0.00
	07/2026	\$ 822	£ 618	0	(2)	(2)	0.00
	07/2026	20	INR 1,934	0	0	0	0.00
	07/2026	254	¥ 40,366	0	(5)	(5)	0.00
CBK	09/2026	21	INR 1,968	0	0	0	0.00
	07/2026	€ 1,447	\$ 1,687	33	0	33	0.01
DUB	07/2026	INR 3,230	34	0	0	0	0.00
	07/2026	\$ 23	INR 2,202	0	0	0	0.00
	09/2026	34	3,252	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
FAR	07/2026	£ 24,043	\$ 32,332	\$ 420	\$ 0	\$ 420	0.10
	07/2026	¥ 304,500	1,882	8	0	8	0.00
	07/2026	SGD 15	12	0	0	0	0.00
	07/2026	\$ 2,225	€ 1,951	5	0	5	0.00
	07/2026	15	£ 11	0	0	0	0.00
	07/2026	31	¥ 4,965	0	(1)	(1)	0.00
	08/2026	€ 1,951	\$ 2,228	0	(5)	(5)	0.00
	08/2026	£ 11	15	0	0	0	0.00
	08/2026	\$ 1,882	¥ 303,703	0	(8)	(8)	0.00
GLM	09/2026	126	INR 12,099	1	0	1	0.00
	07/2026	8,172	CAD 11,629	24	0	24	0.01
	08/2026	CAD 11,613	\$ 8,172	0	(24)	(24)	(0.01)
	08/2026	\$ 16	INR 1,576	0	0	0	0.00
JPM	09/2026	149	14,386	2	0	2	0.00
	07/2026	AUD 17,455	\$ 12,444	351	0	351	0.09
MBC	07/2026	CHF 37	47	1	0	1	0.00
	09/2026	\$ 32	INR 3,040	0	0	0	0.00
	07/2026	AUD 73	\$ 52	2	0	2	0.00
	07/2026	CHF 75	95	3	0	3	0.00
	07/2026	€ 2,354	2,727	36	0	36	0.01
	07/2026	£ 167	225	3	0	3	0.00
	07/2026	INR 3,243	34	0	0	0	0.00
	07/2026	\$ 14,877	AUD 21,561	60	0	60	0.01
	07/2026	70,788	€ 62,320	466	(4)	462	0.11
	07/2026	53	INR 5,104	1	0	1	0.00
	07/2026	551	¥ 87,526	0	(12)	(12)	0.00
	08/2026	AUD 21,561	\$ 14,868	0	(61)	(61)	(0.02)
	08/2026	€ 62,063	70,586	0	(466)	(466)	(0.11)
	09/2026	\$ 114	INR 10,937	0	0	0	0.00
	07/2026	£ 117	\$ 155	0	(1)	(1)	0.00
	07/2026	\$ 12	€ 10	0	0	0	0.00
NSL	07/2026	347	£ 262	1	0	1	0.00
	07/2026	54	INR 5,151	1	0	1	0.00
SCX	07/2026	€ 1,571	\$ 1,828	32	0	32	0.01
	07/2026	£ 398	536	7	0	7	0.00
	07/2026	\$ 70	INR 6,755	1	0	1	0.00
SOG	08/2026	41	3,914	0	0	0	0.00
	07/2026	€ 118,293	\$ 137,994	2,750	0	2,750	0.69
	07/2026	\$ 140,193	€ 123,247	715	0	715	0.18
	07/2026	1,005	¥ 159,738	0	(23)	(23)	(0.01)
	07/2026	30	SGD 39	0	0	0	0.00
	08/2026	€ 123,247	\$ 140,383	0	(713)	(713)	(0.18)
SSB	08/2026	SGD 39	30	0	0	0	0.00
	07/2026	CAD 11,954	8,669	243	0	243	0.06
	07/2026	\$ 75	CAD 106	0	0	0	0.00
	07/2026	31,794	£ 24,052	130	0	130	0.03
WST	08/2026	CAD 106	\$ 75	0	0	0	0.00
	08/2026	£ 24,052	31,793	0	(129)	(129)	(0.03)
	07/2026	\$ 138	CHF 112	0	0	0	0.00
	08/2026	CHF 111	\$ 138	0	0	0	0.00
				\$ 6,715	\$ (1,490)	\$ 5,225	1.29

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional AUD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 2,157	\$ 1,487	\$ 0	\$ (7)	\$ (7)	0.00
	07/2026	\$ 1,461	AUD 2,052	0	(40)	(40)	(0.01)
	08/2026	1,486	2,157	7	0	7	0.00
BPS	07/2026	AUD 266	\$ 187	3	0	3	0.00
	07/2026	1,110	771	2	0	2	0.00
	07/2026	\$ 1,517	AUD 2,127	0	(44)	(44)	(0.01)
MBC	08/2026	771	1,110	0	(2)	(2)	0.00
	07/2026	AUD 2,157	\$ 1,487	0	(8)	(8)	0.00
	07/2026	\$ 36	AUD 50	0	(1)	(1)	0.00
SOG	08/2026	1,486	2,157	8	0	8	0.00
	07/2026	AUD 879	\$ 606	0	(2)	(2)	0.00
	07/2026	\$ 371	AUD 522	0	(10)	(10)	0.00
WST	08/2026	606	879	3	0	3	0.00
	07/2026	1,299	1,825	0	(35)	(35)	(0.01)
				\$ 23	\$ (149)	\$ (126)	(0.03)

Schedule of Investments PIMCO Climate Bond Fund (Cont.)

As at 30 June 2026, the Institutional CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2026	CHF 42	\$ 54	\$ 1	\$ 0	\$ 1	0.00
CBK	07/2026	\$ 4	CHF 3	0	0	0	0.00
FAR	07/2026	7,431	5,801	0	(239)	(239)	(0.06)
MBC	07/2026	CHF 94	\$ 119	3	0	3	0.00
	07/2026	\$ 8,617	CHF 6,764	3	(235)	(232)	(0.05)
MYI	08/2026	10	8	0	0	0	0.00
SOG	07/2026	CHF 6,392	\$ 7,901	0	(23)	(23)	(0.01)
	08/2026	\$ 7,901	CHF 6,369	23	0	23	0.01
SSB	07/2026	7,926	6,231	0	(202)	(202)	(0.05)
UAG	07/2026	4	3	0	0	0	0.00
WST	07/2026	CHF 6,363	\$ 7,881	0	(7)	(7)	0.00
	08/2026	\$ 7,881	CHF 6,340	7	0	7	0.00
				\$ 37	\$ (706)	\$ (669)	(0.16)

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation, Administrative EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2026	€ 267	\$ 305	\$ 0	\$ (1)	\$ (1)	0.00
	07/2026	\$ 62,774	€ 53,887	0	(1,167)	(1,167)	(0.29)
	08/2026	€ 238	\$ 271	0	(1)	(1)	0.00
CBK	07/2026	\$ 1,355	€ 1,162	0	(27)	(27)	(0.01)
FAR	07/2026	€ 50,785	\$ 57,920	0	(142)	(142)	(0.03)
	08/2026	\$ 57,998	€ 50,785	142	0	142	0.04
MBC	07/2026	€ 54,413	\$ 61,809	5	(406)	(401)	(0.10)
	07/2026	\$ 612	€ 529	0	(6)	(6)	0.00
	08/2026	61,534	54,104	407	0	407	0.10
SCX	07/2026	58,372	50,172	0	(1,010)	(1,010)	(0.25)
SOG	07/2026	€ 54,104	\$ 61,543	0	(314)	(314)	(0.08)
	07/2026	\$ 62,470	€ 53,552	0	(1,245)	(1,245)	(0.31)
	08/2026	61,627	54,104	313	0	313	0.08
SSB	07/2026	305	267	1	0	1	0.00
	08/2026	€ 267	\$ 305	0	(1)	(1)	0.00
				\$ 868	\$ (4,320)	\$ (3,452)	(0.85)

As at 30 June 2026, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 31,119	£ 23,179	\$ 0	\$ (354)	\$ (354)	(0.10)
BOA	07/2026	15	11	0	0	0	0.00
BPS	07/2026	£ 21,454	\$ 28,294	1	(181)	(180)	(0.04)
	07/2026	\$ 35,091	£ 26,191	2	(332)	(330)	(0.08)
	08/2026	28,245	21,417	181	0	181	0.05
BRC	07/2026	301	227	1	0	1	0.00
CBK	07/2026	£ 60	\$ 79	0	0	0	0.00
	07/2026	\$ 765	£ 570	0	(8)	(8)	0.00
FAR	07/2026	1,684	1,253	0	(21)	(21)	(0.01)
	08/2026	£ 30	\$ 39	0	0	0	0.00
JPM	07/2026	\$ 33,617	£ 25,053	0	(366)	(366)	(0.09)
MBC	07/2026	£ 110	\$ 145	0	(1)	(1)	0.00
	07/2026	\$ 101	£ 76	0	(1)	(1)	0.00
MYI	07/2026	£ 96	\$ 129	2	0	2	0.00
NSL	07/2026	5,248	6,906	0	(59)	(59)	(0.01)
	08/2026	\$ 6,906	£ 5,248	59	0	59	0.01
SCX	07/2026	£ 24,804	\$ 32,830	0	(91)	(91)	(0.02)
	07/2026	\$ 123	£ 92	0	(1)	(1)	0.00
	08/2026	32,829	24,804	91	0	91	0.02
SOG	07/2026	£ 24,657	\$ 32,572	0	(154)	(154)	(0.04)
	07/2026	\$ 42	£ 31	0	0	0	0.00
	08/2026	£ 31	\$ 42	0	0	0	0.00
	08/2026	\$ 32,571	£ 24,657	154	0	154	0.04
SSB	07/2026	£ 363	\$ 480	0	(2)	(2)	0.00
	08/2026	\$ 480	£ 363	2	0	2	0.00
				\$ 493	\$ (1,571)	\$ (1,078)	(0.27)

As at 30 June 2026, the Institutional SEK (Hedged) Accumulation and Administrative SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 1,668	SEK 15,424	\$ 0	\$ (74)	\$ (74)	(0.02)
BPS	07/2026	1,049	10,000	0	(16)	(16)	0.00
CBK	07/2026	1,827	16,882	0	(83)	(83)	(0.02)
	08/2026	829	8,068	6	0	6	0.00
FAR	07/2026	SEK 11,971	\$ 1,234	0	(3)	(3)	0.00
	08/2026	\$ 1,234	SEK 11,950	3	0	3	0.00
MBC	07/2026	SEK 18,083	\$ 1,857	0	(11)	(11)	0.00
	07/2026	\$ 1,783	SEK 16,559	0	(72)	(72)	(0.02)
	08/2026	2,164	21,029	13	0	13	0.00
NSL	08/2026	2,135	20,746	12	0	12	0.00
				\$ 34	\$ (259)	\$ (225)	(0.06)

As at 30 June 2026, the Institutional SGD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 1,519	SGD 1,937	\$ 0	\$ (21)	\$ (21)	(0.01)
	08/2026	317	410	0	0	0	0.00
BOA	07/2026	SGD 340	\$ 263	0	0	0	0.00
	07/2026	\$ 1,303	SGD 1,664	0	(16)	(16)	0.00
	08/2026	260	336	0	0	0	0.00
BPS	07/2026	SGD 5	\$ 4	0	0	0	0.00
BRC	07/2026	9	7	0	0	0	0.00
	07/2026	\$ 20	SGD 25	0	0	0	0.00
FAR	07/2026	SGD 849	\$ 655	0	(2)	(2)	0.00
	07/2026	\$ 1,543	SGD 1,969	0	(21)	(21)	(0.01)
	08/2026	655	847	2	0	2	0.00
MBC	07/2026	SGD 2	\$ 2	0	0	0	0.00
	07/2026	\$ 6	SGD 7	0	0	0	0.00
MYI	07/2026	3	4	0	0	0	0.00
NSL	07/2026	SGD 182	\$ 141	0	0	0	0.00
	08/2026	\$ 141	SGD 182	0	0	0	0.00
SOG	07/2026	SGD 4,185	\$ 3,230	0	(5)	(5)	0.00
	07/2026	\$ 295	SGD 376	0	(4)	(4)	0.00
	08/2026	3,230	4,175	5	0	5	0.00
UAG	08/2026	SGD 9	\$ 7	0	0	0	0.00
				\$ 7	\$ (69)	\$ (62)	(0.02)

Total OTC Financial Derivative Instruments

\$ (387) (0.10)

Total Investments

\$ 401,213 98.80

Other Current Assets & Liabilities

\$ 4,879 1.20

Net Assets

\$ 406,092 100.00

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

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

(a) When-issued security.

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

(c) Contingent convertible security.

(d) Securities with an aggregate fair value of \$2,365 (31 December 2025: \$561) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$4,260 (31 December 2025: \$4,472) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$2,150 (31 December 2025: \$2,070) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 386,346	\$ 0	\$ 386,346
Repurchase Agreements	0	15,100	0	15,100
Financial Derivative Instruments ⁽³⁾	(681)	448	0	(233)
Totals	\$ (681)	\$ 401,894	\$ 0	\$ 401,213

Schedule of Investments PIMCO Climate Bond Fund (Cont.)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 356,007	\$ 0	\$ 356,007
Repurchase Agreements	0	4,800	0	4,800
Financial Derivative Instruments ⁽³⁾	873	1,195	0	2,068
Totals	\$ 873	\$ 362,002	\$ 0	\$ 362,875

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

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

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

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOS	3.530%	24/06/2026	08/09/2026	\$ (506)	\$ (507)	(0.12)
MYI	1.850	17/06/2026	TBD ⁽¹⁾	€ (1,049)	(1,200)	(0.30)
SCX	3.400	07/05/2026	TBD ⁽¹⁾	\$ (525)	(527)	(0.13)
Total Reverse Repurchase Agreements					\$ (2,234)	(0.55)

(1) Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (325)	\$ 390	\$ 65	\$ 941	\$ (1,030)	\$ (89)
BOA	(102)	0	(102)	42	0	42
BPS	(212)	280	68	(4)	0	(4)
BRC	1	0	1	1,623	(1,760)	(137)
CBK	(79)	0	(79)	55	0	55
DUB	N/A	N/A	N/A	(2)	0	(2)
FAR	95	(260)	(165)	(790)	880	90
GLM	2	0	2	101	0	101
JPM	(14)	0	(14)	(1)	0	(1)
MBC	(274)	280	6	(809)	790	(19)
MYI	2	0	2	15	0	15
NSL	13	0	13	58	0	58
SCX	(971)	1,200	229	13	0	13
SOG	1,470	(1,510)	(40)	(150)	400	250
SSB	42	0	42	77	0	77
UAG	N/A	N/A	N/A	21	0	21
WST	(35)	0	(35)	48	0	48

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

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	77.33	80.74
Transferable securities dealt in on another regulated market*	12.35	11.85
Other transferable securities	0.86	0.69
Repurchase agreements	3.54	1.26
Financial derivative instruments dealt in on a regulated market	0.20	0.25
Centrally cleared financial derivative instruments	0.10	0.13
OTC financial derivative instruments	1.92	1.52
Other assets	3.70	3.56
Total Assets	100.00	100.00

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Australia	4.01	3.32
Austria	1.45	1.22
Belgium	0.88	0.54
Brazil	0.32	0.45
Canada	3.03	2.69
Chile	0.95	0.72
Czech Republic	0.17	0.20
Denmark	2.63	1.72
Finland	0.91	1.08
France	6.07	5.38
Germany	6.72	10.30
Hong Kong	0.28	N/A
Hungary	0.30	0.31
Iceland	0.26	0.29
India	0.37	0.41
Ireland	2.19	2.35
Italy	1.07	1.48
Japan	2.68	2.72
Jersey, Channel Islands	N/A	0.25
Latvia	0.34	0.25
Luxembourg	2.73	2.64
Mauritius	0.34	0.50
Mexico	0.18	N/A
Netherlands	10.47	10.99
Norway	2.16	1.71
Slovenia	0.23	0.25
South Korea	1.07	0.38
Spain	3.47	2.79
Supranational	1.68	2.49
Sweden	3.39	3.06
United Arab Emirates	1.32	0.35
United Kingdom	10.34	11.27
United States	22.98	23.72
Virgin Islands (British)	0.15	0.18
Repurchase Agreements	3.72	1.29
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.01	0.13
Written Option		
Future Styled Options on Exchange-Traded Futures Contracts	N/A	0.00
Centrally Cleared Financial Derivative Instruments		
Interest Rate Swaps	0.03	0.10
OTC Financial Derivative Instruments		
Forward Foreign Currency Contracts	1.29	(1.15)
Hedged Forward Foreign Currency Contracts	(1.39)	1.48
Other Current Assets & Liabilities	1.20	2.14
Net Assets	100.00	100.00

Schedule of Investments Commodity Real Return Fund

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES				IRELAND				NEW ZEALAND			
AUSTRALIA				ASSET-BACKED SECURITIES				SOVEREIGN ISSUES			
SOVEREIGN ISSUES				Ares European CLO DAC				New Zealand Government International Bond			
Australia Government International Bond				3.088% due 20/04/2032	€ 1,221	\$ 1,397	0.12	3.250% due 20/09/2050	NZD 2,100	\$ 1,261	0.11
0.250% due 21/11/2032	AUD 4,189	\$ 2,574	0.22	Bain Capital Euro CLO DAC				PERU			
0.750% due 21/11/2027	4,599	3,161	0.28	3.449% due 15/01/2037	6,000	6,871	0.59	CORPORATE BONDS & NOTES			
Total Australia		5,735	0.50	Black Diamond CLO DAC				Credicorp Capital Sociedad Titulizadora S.A.			
BRAZIL				3.263% due 15/05/2032	200	229	0.02	9.700% due 05/03/2045	PEN 500	157	0.01
SOVEREIGN ISSUES				BNPP AM Euro CLO DAC				SPAIN			
Brazil Government International Bond				2.804% due 15/04/2031	988	1,127	0.10	SOVEREIGN ISSUES			
4.000% due 23/04/2030	€ 700	803	0.07	Carlyle Euro CLO DAC				Spain Government International Bond			
CANADA				3.173% due 15/08/2032	170	195	0.02	0.500% due 30/04/2030	€ 2,500	2,633	0.23
SOVEREIGN ISSUES				Dryden Euro CLO DAC				0.650% due 30/11/2027 (a)	28,873	32,951	2.85
Canadian Government Real Return Bond				3.143% due 15/05/2034	667	762	0.07	0.700% due 30/11/2033 (a)	1,422	1,577	0.13
0.500% due 01/12/2050 (a)	CAD 258	138	0.01	Harvest CLO DAC				Total Spain		37,161	3.21
4.250% due 01/12/2026 (a)	3,060	2,192	0.19	3.464% due 15/10/2038	4,200	4,809	0.41	SWEDEN			
Total Canada		2,330	0.20	ICG Euro CLO DAC				SOVEREIGN ISSUES			
CAYMAN ISLANDS				3.455% due 26/01/2038	4,200	4,807	0.41	Sweden Government International Bond			
ASSET-BACKED SECURITIES				Madison Park Euro Funding DAC				0.125% due 01/12/2027	SEK 16,615	1,695	0.15
Canyon CLO Ltd.				3.004% due 15/07/2032	690	790	0.07	UNITED ARAB EMIRATES			
4.773% due 15/10/2034	\$ 2,100	2,102	0.18	Sculptor European CLO DAC				CORPORATE BONDS & NOTES			
Sound Point CLO Ltd.				3.365% due 27/04/2038	1,100	1,260	0.11	Emirates NBD Bank PJSC			
5.028% due 26/07/2031	108	108	0.01	Toro European CLO DAC				5.125% due 29/06/2031	\$ 1,400	1,395	0.12
5.087% due 18/04/2031	409	410	0.03	3.093% due 15/02/2034	2,691	3,080	0.27	First Abu Dhabi Bank PJSC			
Symphony CLO Ltd.				3.194% due 15/07/2034	1,933	2,212	0.19	4.789% due 03/06/2031	1,500	1,500	0.13
4.725% due 19/04/2034	3,100	3,103	0.27	NON-AGENCY MORTGAGE-BACKED SECURITIES				SOVEREIGN ISSUES			
4.796% due 23/10/2035	2,300	2,303	0.20	GS Mortgage-Backed Securities Trust				Emirate of Abu Dhabi Government International Bond			
Voya CLO Ltd.				3.133% due 24/11/2067	3,333	3,821	0.33	4.625% due 20/04/2033	1,800	1,794	0.16
5.029% due 14/07/2031	0	0	0.00	Total Ireland		31,360	2.71	4.875% due 30/04/2029	600	605	0.05
		8,026	0.69	ITALY				5.000% due 30/04/2034	600	610	0.05
CORPORATE BONDS & NOTES				SOVEREIGN ISSUES						3,009	0.26
Avolon Holdings Funding Ltd.				Italy Buoni Poliennali Del Tesoro				Total United Arab Emirates		5,904	0.51
2.528% due 18/11/2027	114	111	0.01	0.100% due 15/05/2033 (a)	30,479	31,971	2.76	SHARES			
QNB Finance Ltd.				0.400% due 15/05/2030 (a)	32,115	35,804	3.09	UNITED KINGDOM			
4.538% due 19/09/2027	2,700	2,699	0.23	1.800% due 15/05/2036 (a)	13,316	15,285	1.32	PREFERRED SECURITIES			
4.679% due 27/04/2029	1,000	1,005	0.09	2.250% due 15/02/2046 (a)	4,508	5,170	0.45	Nationwide Building Society			
		3,815	0.33	2.550% due 15/09/2041 (a)	1,574	1,943	0.17	10.250%	1,606	275	0.03
Total Cayman Islands		11,841	1.02	3.237% due 15/10/2028	6,700	7,783	0.67	SOVEREIGN ISSUES			
COSTA RICA				3.500% due 15/02/2031	25,800	30,157	2.61	United Kingdom Gilt			
SOVEREIGN ISSUES				Total Italy		128,113	11.07	0.125% due 10/08/2028 (a)	£ 39,541	52,190	4.51
Costa Rica Government International Bond				JAPAN				0.125% due 22/03/2029 (a)	14,658	19,139	1.65
5.950% due 27/04/2033	€ 200	244	0.02	SOVEREIGN ISSUES				1.125% due 22/11/2037 (a)	2,458	3,016	0.26
DENMARK				Japan Government International Bond				1.250% due 22/11/2027 (a)	17,933	24,064	2.08
CORPORATE BONDS & NOTES				0.005% due 10/03/2034 (a)	¥ 253,459	1,496	0.13	4.000% due 22/10/2031	12,800	16,718	1.45
Jyske Realkredit A/S				0.005% due 10/03/2035 (a)	112,778	656	0.05			115,127	9.95
1.500% due 01/10/2053	DKK 1,919	232	0.02	0.100% due 10/03/2028 (a)	1,437,068	8,877	0.77	Total United Kingdom		115,402	9.98
2.000% due 01/10/2053	2,752	355	0.03	0.100% due 10/03/2029 (a)	4,452,486	27,382	2.37	UNITED STATES			
2.500% due 01/10/2047	1	0	0.00	3.400% due 20/12/2055	890,000	4,998	0.43	ASSET-BACKED SECURITIES			
Nordea Kredit Realkreditatieselskab				Total Japan		43,409	3.75	ACE Securities Corp. Home Equity Loan Trust			
0.500% due 01/10/2043	0	0	0.00	JERSEY, CHANNEL ISLANDS				4.813% due 25/12/2033	\$ 513	532	0.05
1.500% due 01/10/2053	1,335	142	0.01	CORPORATE BONDS & NOTES				Ameriquest Mortgage Securities, Inc. Asset-Backed			
2.000% due 01/10/2053	998	129	0.01	GSG Bidco Ltd.				Pass-Through Certificates			
2.500% due 01/10/2047	2	0	0.00	4.700% due 15/06/2031	€ 500	567	0.05	4.723% due 25/10/2035	1,300	1,252	0.11
Nykredit Realkredit A/S				5.375% due 15/06/2036	500	568	0.05	Asset-Backed Funding Certificates Trust			
1.500% due 01/10/2052	0	0	0.00	6.375% due 15/06/2051	700	809	0.07	4.043% due 25/10/2036	1,618	1,500	0.13
1.500% due 01/10/2053	2,885	353	0.03	Total Jersey, Channel Islands		1,944	0.17	BrightSpire Capital, Inc.			
2.000% due 01/10/2053	0	0	0.00	KUWAIT				5.089% due 19/08/2043	3,500	3,506	0.30
2.500% due 01/10/2047	11	2	0.00	SOVEREIGN ISSUES				Citigroup Mortgage Loan Trust, Inc.			
3.500% due 01/04/2053	13,542	2,016	0.18	Kuwait Government International Bond				4.053% due 25/09/2036	238	233	0.02
Realkredit Danmark A/S				4.804% due 20/04/2033 (c)	\$ 1,700	1,697	0.15	Countrywide Asset-Backed Certificates Trust, Inc.			
1.000% due 01/10/2053	0	0	0.00	MEXICO				4.723% due 25/02/2036	570	561	0.05
1.500% due 01/10/2053	10,112	1,257	0.11	CORPORATE BONDS & NOTES				Ellington Loan Acquisition Trust			
2.000% due 01/10/2053	847	101	0.01	COX Asset Mexico S.A. de C.V.				4.863% due 25/05/2037	294	287	0.02
2.500% due 01/04/2047	11	2	0.00	7.125% due 08/01/2032	600	609	0.05	First Franklin Mortgage Loan Trust			
Total Denmark		4,589	0.40	SOVEREIGN ISSUES				4.073% due 25/07/2036	94	92	0.01
FRANCE				Mexico Government International Bond				Home Equity Asset Trust			
SOVEREIGN ISSUES				5.850% due 02/07/2032	200	203	0.02	4.618% due 25/08/2034	46	46	0.00
France Government International Bond				6.625% due 29/01/2038	200	205	0.02				
0.100% due 01/03/2029 (a)	€ 19,517	21,795	1.89			408	0.04				
0.100% due 25/07/2031 (a)	10,432	11,382	0.98	Total Mexico		1,017	0.09				
0.100% due 25/07/2036 (a)	6,087	5,992	0.52								
3.400% due 25/07/2029 (a)	15,796	19,093	1.65								
Total France		58,262	5.04								

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Home Equity Mortgage Loan Asset-Backed Trust			
3.903% due 25/11/2036	\$ 465	\$ 430	0.04
Lehman XS Trust			
6.063% due 25/12/2037	539	559	0.05
Mid-State Capital Corp. Trust			
5.787% due 15/10/2040	39	39	0.00
Morgan Stanley ABS Capital, Inc. Trust			
4.423% due 25/01/2035	171	167	0.01
4.738% due 25/07/2034	92	101	0.01
Renaissance Home Equity Loan Trust			
4.963% due 25/11/2034	130	115	0.01
Saxon Asset Securities Trust			
4.073% due 25/09/2037	127	123	0.01
4.198% due 25/09/2036	1,654	1,599	0.14
		11,142	0.96

CORPORATE BONDS & NOTES

Beignet Investor LLC			
6.581% due 30/05/2049	4,100	4,185	0.36
Blue Owl Capital Corp.			
6.450% due 15/09/2028	390	395	0.03
Broadcom, Inc.			
3.137% due 15/11/2035	1,459	1,240	0.11
Lehman Brothers Holdings, Inc.			
7.875% due 08/05/2018 ^	£ 100	0	0.00
PacifiCorp			
5.800% due 15/04/2036	\$ 600	616	0.05
RD Michigan Property Owner LLC			
7.500% due 30/03/2045	4,400	4,388	0.38
		10,824	0.93

MUNICIPAL BONDS & NOTES

American Municipal Power, Inc., Ohio Revenue Bonds, Series 2010			
7.734% due 15/02/2033	200	230	0.02
California State General Obligation Bonds, (BABs), Series 2009			
7.300% due 01/10/2039	500	571	0.05
7.500% due 01/04/2034	100	114	0.01
7.550% due 01/04/2039	200	238	0.02
New York State Urban Development Corp. Revenue Bonds, (BABs), Series 2009			
5.770% due 15/03/2039	70	71	0.01
		1,224	0.11

NON-AGENCY MORTGAGE-BACKED SECURITIES

Banc of America Funding Trust			
6.620% due 20/09/2034	2	3	0.00
BCAP LLC Trust			
5.250% due 26/04/2037	168	89	0.01
Bear Stearns Adjustable Rate Mortgage Trust			
4.015% due 25/05/2047	4	4	0.00
4.035% due 25/09/2034	25	23	0.00
4.974% due 25/01/2035	12	12	0.00
5.498% due 25/02/2034	4	4	0.00
5.604% due 25/11/2034	3	3	0.00
Bear Stearns ALT-A Trust			
4.050% due 25/08/2036	12	5	0.00
Chase Mortgage Finance Trust			
4.350% due 25/03/2037	3	3	0.00
Citigroup Mortgage Loan Trust, Inc.			
5.510% due 25/09/2035	0	0	0.00
Countrywide Alternative Loan Trust			
4.143% due 25/09/2046	6	6	0.00
4.174% due 20/07/2046	6	5	0.00
4.437% due 25/02/2037	4	4	0.00
Countrywide Home Loan Mortgage Pass-Through Trust			
4.403% due 25/03/2035	48	47	0.01
4.523% due 25/09/2034	0	0	0.00
4.614% due 25/09/2047	4	4	0.00
GSR Mortgage Loan Trust			
4.601% due 25/06/2034	3	3	0.00
4.807% due 25/07/2035	14	14	0.00
4.837% due 25/09/2035	1	1	0.00
HarborView Mortgage Loan Trust			
4.654% due 20/06/2035	125	118	0.01
JP Morgan Mortgage Trust			
5.443% due 25/04/2035	10	9	0.00
JPMorgan Mortgage Trust			
5.923% due 25/08/2035	4	4	0.00

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Mellon Residential Funding Corp. Mortgage Pass-Through Trust			
4.180% due 15/12/2030	\$ 0	\$ 0	0.00
Merrill Lynch Mortgage Investors Trust			
4.453% due 25/08/2036	1,718	1,728	0.15
New Residential Mortgage Loan Trust			
4.500% due 25/05/2058	267	258	0.02
Opteum Mortgage Acceptance Corp. Asset-Backed Pass-Through Certificates			
5.563% due 25/04/2035	500	498	0.05
Regal Trust			
4.226% due 29/09/2031	3	3	0.00
Residential Funding Mortgage Securities, Inc. Trust			
6.500% due 25/03/2032	2	2	0.00
Sequoia Mortgage Trust			
4.454% due 19/10/2026	1	1	0.00
6.255% due 20/04/2035	4	4	0.00
Structured Asset Mortgage Investments Trust			
4.334% due 19/07/2034	0	0	0.00
4.414% due 19/10/2034	4	4	0.00
4.454% due 19/03/2034	3	3	0.00
Towd Point Mortgage Trust			
3.250% due 25/03/2058	81	81	0.01
WaMu Mortgage Pass-Through Certificates Trust			
4.383% due 25/01/2045	5	5	0.00
4.503% due 25/01/2045	26	25	0.00
4.543% due 25/10/2044	108	107	0.01
5.144% due 25/06/2042	0	0	0.00
		3,080	0.27

U.S. GOVERNMENT AGENCIES

Fannie Mae			
4.312% due 25/09/2036	1	1	0.00
4.578% due 25/01/2055	451	455	0.04
4.658% due 25/06/2055	3,034	3,058	0.26
4.728% due 25/07/2055	6,160	6,182	0.53
4.788% due 25/03/2055	2,676	2,707	0.23
4.828% due 25/12/2053 - 25/11/2055	8,611	8,709	0.75
5.187% due 01/11/2034	119	118	0.01
6.000% due 25/02/2044	3	3	0.00
6.500% due 25/06/2028	0	0	0.00
Freddie Mac			
4.022% due 25/09/2031	2	2	0.00
4.157% due 15/12/2031	0	0	0.00
4.207% due 15/04/2028	0	0	0.00
4.357% due 15/03/2032	17	17	0.00
4.498% due 25/12/2055	1,799	1,804	0.16
4.568% due 25/11/2054	2,381	2,400	0.21
4.578% due 25/09/2055 - 25/06/2056	13,284	13,335	1.15
4.628% due 25/02/2055 - 25/08/2055	25,243	25,326	2.19
4.728% due 25/11/2054	2,182	2,190	0.19
4.748% due 25/08/2054	1,927	1,945	0.17
4.778% due 25/11/2054 - 25/04/2055	13,343	13,410	1.16
4.828% due 25/02/2055	1,542	1,562	0.14
5.000% due 15/01/2035 - 01/08/2035	100	100	0.01
5.128% due 25/07/2055	6,756	6,805	0.59
5.893% due 01/01/2034	1	1	0.00
6.000% due 15/04/2036	2	2	0.00
Ginnie Mae			
3.500% due 20/06/2052 - 20/04/2056	16,534	14,997	1.30
4.004% due 20/02/2035	14	14	0.00
4.035% due 20/10/2043	252	244	0.02
4.244% due 20/02/2038	9	9	0.00
4.261% due 20/06/2069	106	106	0.01
4.273% due 20/03/2060	153	153	0.01
4.403% due 20/02/2060	43	43	0.00
4.411% due 20/11/2065	54	54	0.00
4.461% due 20/04/2062	49	49	0.00
4.561% due 20/08/2062	54	54	0.00
4.709% due 20/10/2055	5,220	5,240	0.45
4.737% due 20/07/2062	14	14	0.00
4.759% due 20/07/2055	7,247	7,343	0.64
4.809% due 20/08/2055	5,473	5,508	0.48
4.927% due 20/08/2068	504	507	0.04
Ginnie Mae, TBA			
3.500% due 01/07/2056	1,000	898	0.08
Uniform Mortgage-Backed Security			
4.500% due 01/09/2052 - 01/11/2052	797	770	0.07
6.000% due 01/03/2054	12,603	12,902	1.12

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Uniform Mortgage-Backed Security, TBA			
4.000% due 01/08/2056	\$ 41,500	\$ 38,764	3.35
4.500% due 01/07/2056 - 01/09/2056	85,400	81,735	7.07
		259,536	22.43

U.S. TREASURY OBLIGATIONS

U.S. Treasury Bonds			
4.750% due 15/02/2056	200	194	0.02
4.875% due 15/08/2045	40	40	0.00
U.S. Treasury Inflation Protected Securities (a)			
0.125% due 15/10/2026	12,062	11,997	1.04
0.125% due 15/04/2027	29,479	28,905	2.50
0.125% due 15/01/2030	36,103	33,913	2.93
0.125% due 15/07/2030 (d)	45,318	42,353	3.66
0.125% due 15/01/2031	16,242	15,006	1.30
0.125% due 15/07/2031	2,633	2,418	0.21
0.125% due 15/01/2032	36,391	32,955	2.85
0.250% due 15/07/2029	43,094	41,113	3.55
0.375% due 15/01/2027 (d)	50,802	50,138	4.33
0.375% due 15/07/2027 (d)	53,460	52,571	4.54
0.500% due 15/01/2028 (d)	70,995	69,200	5.98
0.625% due 15/07/2032	2,635	2,442	0.21
0.750% due 15/07/2028 (d)	60,520	59,189	5.12
0.750% due 15/02/2045 (d)	848	603	0.05
0.875% due 15/01/2029 (d)	56,432	54,913	4.75
0.875% due 15/02/2047 (d)	965	679	0.06
1.125% due 15/10/2030 (d)	47,242	45,886	3.97
1.250% due 15/04/2028 (d)	45,286	44,565	3.85
1.250% due 15/04/2031	28,496	27,617	2.39
1.375% due 15/07/2033	3,289	3,155	0.27
1.375% due 15/02/2044	1,714	1,401	0.12
1.500% due 15/02/2053	1,680	1,278	0.11
1.625% due 15/10/2027 (d)	47,484	47,263	4.09
1.625% due 15/10/2029	40,842	40,568	3.51
1.625% due 15/04/2030 (d)	50,305	49,708	4.30
1.750% due 15/01/2028	5,638	5,601	0.48
1.750% due 15/01/2034	4,982	4,869	0.42
1.875% due 15/07/2034 (d)	6,366	6,276	0.54
1.875% due 15/07/2035 (d)	4,147	4,057	0.35
2.125% due 15/04/2029 (d)	76,314	76,549	6.62
2.125% due 15/01/2035	5,169	5,159	0.45
2.125% due 15/02/2054	3,363	2,940	0.25
2.375% due 15/10/2028 (d)	48,261	48,791	4.22
2.500% due 15/01/2029	12,419	12,580	1.09
3.875% due 15/04/2029	1,318	1,385	0.12
U.S. Treasury Notes			
4.125% due 15/02/2036	180	176	0.01
4.250% due 15/08/2035	64	63	0.01
		928,516	80.27
Total United States		1,214,322	104.97

Total Transferable Securities **\$ 1,667,246 144.13**

INVESTMENT FUNDS**COLLECTIVE INVESTMENT SCHEMES**

PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (b)			
3,209	32	0.00	
Total Investment Funds	\$	32	0.00

Schedule of Investments Commodity Real Return Fund (Cont.)

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
DEU	3.650%	24/06/2026	02/07/2026	\$ 1,016	U.S. Treasury Inflation Protected Securities 1.875% due 15/07/2035	\$ (1,023)	\$ 1,016	\$ 1,017	0.09
Total Repurchase Agreements						\$ (1,023)	\$ 1,016	\$ 1,017	0.09

⁽¹⁾ Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR December Futures	Long	03/2027	486	\$ (28)	0.00
Australia Government 3-Year Note September Futures	Long	09/2026	5	2	0.00
Australia Government 10-Year Bond September Futures	Long	09/2026	181	195	0.02
Euro-Bobl September Futures	Short	09/2026	136	(90)	(0.01)
Euro-BTP Italy Government Bond September Futures	Long	09/2026	54	52	0.00
Euro-Bund 10-Year Bond September Futures	Long	09/2026	245	358	0.03
Euro-Buxl 30-Year Bond September Futures	Short	09/2026	89	(237)	(0.02)
Euro-OAT France Government 10-Year Bond September Futures	Short	09/2026	419	(213)	(0.02)
Euro-Schatz September Futures	Long	09/2026	829	75	0.01
Japan Government 10-Year Bond September Futures	Short	09/2026	19	(42)	0.00
U.S. Treasury 2-Year Note September Futures	Short	09/2026	586	152	0.01
U.S. Treasury 5-Year Note September Futures	Short	09/2026	16	(7)	0.00
U.S. Treasury 10-Year Note September Futures	Long	09/2026	112	72	0.01
U.S. Treasury 10-Year Ultra September Futures	Long	09/2026	192	257	0.02
U.S. Treasury 30-Year Bond September Futures	Short	09/2026	578	(1,464)	(0.13)
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2026	445	829	0.07
				\$ (89)	(0.01)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (89)	(0.01)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	3.500%	18/03/2028	£ 24,200	\$ 208	0.02
Pay	1-Day GBP-SONIO Compounded-OIS	3.500	19/03/2030	22,000	(334)	(0.03)
Pay	1-Day GBP-SONIO Compounded-OIS	3.500	18/03/2031	18,730	99	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.300	20/09/2027	¥ 74,880	(1)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.500	15/12/2031	986,000	44	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.550	14/09/2028	2,370,000	(30)	0.00
Receive	1-Day USD-Federal Funds Rate Compounded-OIS	2.000	15/12/2047	\$ 1,750	92	0.01
Receive	1-Day USD-Federal Funds Rate Compounded-OIS	2.428	20/12/2047	400	23	0.00
Receive	1-Day USD-Federal Funds Rate Compounded-OIS	2.478	20/12/2047	1,115	64	0.01
Receive	1-Day USD-Federal Funds Rate Compounded-OIS	2.499	20/12/2047	570	33	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.237	21/11/2053	3,030	193	0.02
Pay	1-Day USD-SOFR Compounded-OIS	2.340	21/11/2028	37,090	1,116	0.10
Receive	1-Day USD-SOFR Compounded-OIS	2.865	13/02/2054	18,600	1,541	0.13
Pay	1-Day USD-SOFR Compounded-OIS	3.085	13/02/2034	3,200	(14)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.325	31/08/2030	25,380	452	0.04
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	4,600	423	0.04
Receive	1-Day USD-SOFR Compounded-OIS	3.564	31/01/2033	3,400	71	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.997	30/11/2030	3,200	10	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.998	15/11/2053	200	7	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	30/11/2030	15,460	(19)	0.00
Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	4.000	15/02/2036	55,990	259	0.02
Receive	1-Day USD-SOFR Compounded-OIS	4.010	15/11/2053	10,600	194	0.02
Receive	1-Day USD-SOFR Compounded-OIS	4.015	15/11/2053	300	10	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.020	30/11/2030	3,660	14	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.052	15/02/2056	2,500	52	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.075	15/11/2053	9,616	135	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.082	15/11/2053	300	6	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.083	15/11/2053	4,400	93	0.01
Receive	3-Month NZD-BBR	3.250	21/03/2028	NZD 900	(27)	0.00
Receive	6-Month EUR-EURIBOR	0.000	17/03/2053	€ 1,200	129	0.01
Receive	6-Month EUR-EURIBOR	0.190	04/11/2052	900	92	0.01
Receive	6-Month EUR-EURIBOR	0.195	04/11/2052	950	97	0.01

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	6-Month EUR-EURIBOR	0.197%	08/11/2052	€ 1,600	\$ 165	0.01
Pay ⁽¹⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	35,440	294	0.03
Pay	6-Month EUR-EURIBOR	2.879	15/08/2032	13,400	166	0.01
Pay	6-Month EUR-EURIBOR	3.000	18/09/2026	36,300	252	0.02
Receive ⁽¹⁾	6-Month EUR-EURIBOR	3.000	16/09/2046	5,000	(156)	(0.01)
Receive ⁽¹⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	16,240	24	0.00
Receive	6-Month EUR-EURIBOR	3.050	13/01/2056	3,830	(170)	(0.01)
Receive	CPTFEMU	1.636	15/06/2027	29,100	467	0.04
Pay	CPTFEMU	1.946	15/03/2048	60	3	0.00
Receive	CPTFEMU	1.998	15/07/2035	3,500	40	0.00
Receive	CPTFEMU	2.000	15/02/2027	44,800	549	0.05
Receive	CPTFEMU	2.049	15/08/2034	3,800	24	0.00
Pay	CPTFEMU	2.280	15/04/2046	4,400	43	0.00
Pay	CPTFEMU	2.400	15/02/2044	3,400	138	0.01
Receive	CPTFEMU	2.470	15/07/2032	11,900	(2)	0.00
Pay	CPTFEMU	2.488	15/05/2037	4,790	71	0.01
Receive	CPTFEMU	2.570	15/06/2032	1,450	6	0.00
Pay	CPTFEMU	2.580	15/03/2052	500	31	0.00
Pay	CPTFEMU	2.590	15/03/2052	4,270	265	0.02
Receive	CPTFEMU	2.600	15/05/2032	6,300	14	0.00
Receive	CPTFEMU	2.870	15/03/2028	42,600	(397)	(0.03)
Receive	CPURNSA	1.798	25/08/2027	\$ 1,000	37	0.00
Receive	CPURNSA	1.890	27/08/2027	3,000	109	0.01
Pay	CPURNSA	1.954	03/06/2029	700	(22)	0.00
Pay	CPURNSA	1.998	25/07/2029	3,600	(108)	(0.01)
Pay	CPURNSA	2.155	17/10/2027	1,900	(66)	(0.01)
Receive	CPURNSA	2.311	24/02/2031	5,100	116	0.01
Pay	CPURNSA	2.335	05/02/2028	2,680	(85)	(0.01)
Pay	CPURNSA	2.353	09/05/2028	1,790	(54)	0.00
Pay	CPURNSA	2.360	09/05/2028	2,690	(81)	(0.01)
Pay	CPURNSA	2.364	10/05/2028	2,750	(83)	(0.01)
Receive	CPURNSA	2.573	26/08/2028	1,100	28	0.00
Receive	CPURNSA	2.645	10/09/2028	1,500	37	0.00
Pay	CPURNSA	3.435	01/08/2026	7,300	(58)	(0.01)
Pay	FRCPXTOB	1.910	15/01/2038	€ 390	37	0.00
Pay	UKRPI	3.100	15/06/2031	£ 2,300	(40)	0.00
Receive	UKRPI	3.365	15/09/2027	6,200	(3)	0.00
Pay	UKRPI	3.400	15/06/2030	1,610	(26)	0.00
Pay	UKRPI	3.466	15/09/2034	770	15	0.00
Pay	UKRPI	3.500	15/08/2034	3,500	70	0.01
Pay	UKRPI	3.530	15/10/2031	540	(2)	0.00
Pay	UKRPI	4.066	15/09/2031	300	0	0.00
Receive	UKRPI	4.530	15/04/2028	23,200	(496)	(0.04)
Receive	UKRPI	4.615	15/02/2027	1,600	17	0.00
					\$ 6,201	0.54
Total Centrally Cleared Financial Derivative Instruments					\$ 6,201	0.54

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

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

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

WRITTEN OPTIONS

INFLATION-CAPPED OPTIONS

Counterparty	Description	Initial Index	Floating Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
GLM	Cap - OTC CPALEMU	\$ 78.177	Maximum of [(Final Index/Initial Index - 1) - 3.000%] or 0	22/06/2035	1,200	\$ (55)	\$ (25)	0.00

INTEREST RATE SWAPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BRC	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440%	25/01/2027	2,800	\$ (25)	\$ (5)	0.00
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.440	25/01/2027	2,800	(25)	(22)	0.00
GLM	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.350	07/01/2027	15,200	(138)	(18)	0.00
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.350	07/01/2027	15,200	(138)	(143)	(0.01)
	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.500	14/01/2027	20,600	(189)	(41)	(0.01)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.500	14/01/2027	20,600	(189)	(144)	(0.01)
SOG	Call - OTC 5-Year Interest Rate Swap	6-Month GBP-SONIA	Receive	4.000	27/08/2026	12,400	(71)	(58)	(0.01)
	Put - OTC 5-Year Interest Rate Swap	6-Month GBP-SONIA	Pay	4.500	27/08/2026	12,400	(72)	(19)	0.00
							\$ (847)	\$ (450)	(0.04)

⁽¹⁾ Notional Amount represents the number of contracts.

Schedule of Investments Commodity Real Return Fund (Cont.)

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

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
DUB	CMBX.NA.AAA.8 Index	0.500%	17/10/2057	\$ 18	\$ (1)	\$ 1	\$ 0	0.00
GST	CMBX.NA.AAA.8 Index	0.500	17/10/2057	22	(1)	1	0	0.00
					\$ (2)	\$ 2	\$ 0	0.00

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

TOTAL RETURN SWAPS ON INDICES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BPS	Receive	BCOMTR Index	137,916	3.740%	\$ 45,371	15/06/2027	\$ 0	\$ (1,873)	\$ (1,873)	(0.16)
	Receive	BCOMTR1 Index	1,800,998	3.760	232,849	15/06/2027	0	(9,615)	(9,615)	(0.83)
CBK	Receive	BCOMF1TC Index	348,889	3.760	56,698	15/06/2027	0	(2,225)	(2,225)	(0.19)
	Receive	BCOMTR Index	162,911	3.740	53,594	15/06/2027	0	(2,212)	(2,212)	(0.19)
	Receive	CIXBSTR3 Index	693,551	3.770	249,072	15/06/2027	0	(10,366)	(10,366)	(0.90)
GST	Receive	BCOMF1TC Index	197,838	3.760	104,258	15/04/2027	0	(4,091)	(4,091)	(0.35)
	Receive	BCOMTR Index	133,694	3.750	43,982	15/04/2027	0	(1,816)	(1,816)	(0.16)
JPM	Receive	BCOMTR Index	196,063	3.740	64,500	15/07/2026	0	(2,663)	(2,663)	(0.23)
	Receive	JMABDEWU Index	494,170	0.053	79,580	15/07/2026	0	(679)	(679)	(0.06)
	Receive	JMABNIU5 Index	164,986	0.000	39,399	15/07/2026	0	(1,771)	(1,771)	(0.15)
	Receive	BCOMF1TC Index	315,223	3.770	86,884	15/06/2027	0	(3,409)	(3,409)	(0.30)
MAC	Receive	PIMCODBU Index	356,644	0.220	78,769	15/09/2026	0	(3,400)	(3,400)	(0.29)
	Receive	PIMCODBV Index	274,045	0.600	24,663	15/03/2027	0	592	592	0.05
MEI	Receive	BCOMTR Index	302,019	3.740	99,357	15/06/2027	0	(4,102)	(4,102)	(0.36)
SOG	Receive	BCOMF1TC Index	19,744	3.740	2,625	15/06/2027	0	(103)	(103)	(0.01)
	Receive	BCOMTR Index	177,511	3.720	58,397	15/06/2027	0	(2,410)	(2,410)	(0.21)
							\$ 0	\$ (50,143)	\$ (50,143)	(4.34)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 2,352	\$ 1,682	\$ 52	\$ 0	\$ 52	0.01
	07/2026	CNH 1,016	150	1	0	1	0.00
	07/2026	NZD 7,747	4,575	168	0	168	0.02
	07/2026	SGD 16	12	0	0	0	0.00
	07/2026	\$ 132	CAD 188	0	0	0	0.00
	07/2026	3,543	NZD 6,273	25	0	25	0.00
	08/2026	CAD 187	\$ 132	0	0	0	0.00
BOA	08/2026	NZD 6,273	3,547	0	(25)	(25)	0.00
	07/2026	BRL 104	20	0	0	0	0.00
	07/2026	¥ 259,282	1,630	35	0	35	0.00
	07/2026	KRW 48,319	32	1	0	1	0.00
	07/2026	NOK 2,335	236	0	0	0	0.00
	07/2026	SGD 12	9	0	0	0	0.00
	07/2026	\$ 1,041	AUD 1,453	0	(34)	(34)	0.00
	07/2026	850	CNH 5,748	0	(3)	(3)	0.00
	07/2026	138	£ 104	0	0	0	0.00
	07/2026	34	INR 3,252	0	0	0	0.00
	07/2026	998	NOK 9,270	0	(61)	(61)	(0.01)
	07/2026	80	PLN 303	0	0	0	0.00
	08/2026	ILS 1,196	\$ 402	0	0	0	0.00
	09/2026	INR 3,274	34	0	0	0	0.00
	09/2026	MXN 16,826	959	3	(1)	2	0.00
	09/2026	\$ 240	INR 22,783	0	(1)	(1)	0.00
BPS	07/2026	BRL 2,465	\$ 476	1	(1)	0	0.00
	07/2026	CHF 741	942	23	0	23	0.00
	07/2026	CNH 4,587	678	2	0	2	0.00
	07/2026	CNY 1,325	194	0	0	0	0.00
	07/2026	€ 969	1,099	0	(8)	(8)	0.00
	07/2026	£ 1,503	2,009	16	(2)	14	0.00
	07/2026	IDR 94,902,325	5,297	5	(3)	2	0.00
	07/2026	ILS 1,911	648	7	0	7	0.00
	07/2026	INR 185,740	1,934	0	(28)	(28)	0.00
	07/2026	¥ 876,407	5,512	119	0	119	0.01
	07/2026	KRW 450,824	296	4	0	4	0.00
	07/2026	THB 25,045	764	11	(1)	10	0.00
	07/2026	\$ 133	BRL 673	0	(3)	(3)	0.00
	07/2026	5,034	INR 477,439	11	(9)	2	0.00
	07/2026	1,199	KRW 1,839,022	0	(11)	(11)	0.00
	07/2026	210	TWD 6,613	0	(2)	(2)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	07/2026	\$ 246	ZAR 4,034	\$ 0	\$ 0	\$ 0	0.00
	08/2026	ILS 299	\$ 100	0	0	0	0.00
	08/2026	\$ 95	BRL 484	0	(2)	(2)	0.00
	08/2026	974	ILS 2,876	0	(7)	(7)	0.00
	09/2026	IDR 11,076,740	\$ 610	0	(4)	(4)	0.00
	09/2026	THB 24,085	743	13	0	13	0.00
	09/2026	\$ 3,405	IDR 60,336,904	4	(65)	(61)	(0.01)
	09/2026	393	INR 37,377	0	(1)	(1)	0.00
	09/2026	140	THB 4,573	0	(1)	(1)	0.00
	12/2026	386	IDR 7,033,171	1	0	1	0.00
	07/2026	ILS 4,645	\$ 1,570	10	0	10	0.00
	07/2026	NZD 11,253	6,655	254	0	254	0.02
	07/2026	TRY 39	1	0	0	0	0.00
	07/2026	\$ 2,909	TRY 138,563	22	0	22	0.00
	07/2026	1,227	ZAR 19,924	0	(13)	(13)	0.00
	07/2026	DKK 9,639	\$ 1,504	30	0	30	0.00
	07/2026	ILS 2,130	733	18	0	18	0.00
	07/2026	INR 116,295	1,233	4	0	4	0.00
	07/2026	NOK 2,930	316	20	0	20	0.00
	07/2026	SEK 19,040	2,061	93	0	93	0.01
CBK	07/2026	\$ 1,073	IDR 19,245,537	2	0	2	0.00
	07/2026	1,200	INR 116,295	28	0	28	0.00
	07/2026	138	KRW 209,092	0	(3)	(3)	0.00
	07/2026	95	PEN 322	0	0	0	0.00
	07/2026	506	PLN 1,849	0	(14)	(14)	0.00
	07/2026	75	TWD 2,369	0	(1)	(1)	0.00
	08/2026	ILS 3,561	\$ 1,238	41	0	41	0.00
	08/2026	\$ 257	ILS 764	0	(1)	(1)	0.00
	09/2026	IDR 40,501,202	\$ 2,244	0	(2)	(2)	0.00
	09/2026	INR 12,552	131	0	(1)	(1)	0.00
	09/2026	THB 26,261	793	0	(2)	(2)	0.00
	09/2026	\$ 933	COP 3,611,348	96	0	96	0.01
	09/2026	761	IDR 13,575,669	0	(9)	(9)	0.00
	09/2026	238	MXN 4,259	4	0	4	0.00
	10/2026	PEN 1,815	\$ 524	0	(6)	(6)	0.00
	12/2026	\$ 1,171	IDR 21,286,290	1	0	1	0.00
	07/2026	IDR 2,608,760	\$ 146	0	0	0	0.00
	07/2026	INR 45,131	478	2	0	2	0.00
	07/2026	\$ 319	INR 30,763	6	0	6	0.00
	07/2026	176	NOK 1,640	0	(11)	(11)	0.00
DUB	07/2026	505	PLN 1,875	0	(7)	(7)	0.00
	07/2026	572	ZAR 9,265	0	(8)	(8)	0.00
	09/2026	IDR 25,894,174	\$ 1,437	2	0	2	0.00
	09/2026	\$ 467	IDR 8,484,448	3	0	3	0.00
	09/2026	478	INR 45,437	0	(2)	(2)	0.00
	07/2026	BRL 5,381	\$ 1,034	0	(6)	(6)	0.00
	07/2026	CNH 4,563	674	2	0	2	0.00
	07/2026	£ 81,609	109,742	1,428	0	1,428	0.12
	07/2026	INR 62,777	665	2	0	2	0.00
	07/2026	¥ 107,801	678	15	0	15	0.00
	07/2026	SGD 21,200	16,617	227	0	227	0.02
	07/2026	\$ 1,793	CNH 12,193	4	0	4	0.00
	07/2026	1,105	€ 969	3	0	3	0.00
	07/2026	9	£ 7	0	0	0	0.00
	07/2026	658	INR 62,777	5	0	5	0.00
	07/2026	39,735	¥ 6,429,066	0	(177)	(177)	(0.01)
	07/2026	2,651	PLN 9,727	0	(64)	(64)	(0.01)
	07/2026	1,168	SEK 11,333	3	0	3	0.00
	07/2026	800	ZAR 13,199	4	0	4	0.00
	08/2026	CNH 12,166	\$ 1,793	0	(4)	(4)	0.00
FAR	08/2026	€969	1,107	0	(3)	(3)	0.00
	08/2026	£ 7	9	0	0	0	0.00
	08/2026	ILS 1,991	695	27	0	27	0.00
	08/2026	¥ 6,412,243	39,735	178	0	178	0.02
	08/2026	SEK 11,312	1,168	0	(3)	(3)	0.00
	09/2026	\$ 321	INR 30,802	2	0	2	0.00
	09/2026	193	MXN 3,412	1	0	1	0.00
	07/2026	BRL 4,269	\$ 838	13	0	13	0.00
	07/2026	KRW 414,678	269	1	0	1	0.00
	07/2026	\$ 16,371	BRL 88,107	687	(36)	651	0.06
	07/2026	12,693	CAD 18,062	38	0	38	0.00
	07/2026	1,024	IDR 18,360,015	3	0	3	0.00
	07/2026	269	KRW 414,619	0	(1)	(1)	0.00
	08/2026	CAD 18,036	\$ 12,693	0	(38)	(38)	0.00
	08/2026	\$ 1,746	BRL 8,913	0	(38)	(38)	0.00
	08/2026	312	INR 29,926	3	0	3	0.00
	09/2026	IDR 18,467,533	\$ 1,024	0	0	0	0.00
	09/2026	MXN 1,456	83	0	0	0	0.00
	09/2026	THB 68,917	2,136	48	0	48	0.00
	09/2026	\$ 206	BRL 1,059	0	(4)	(4)	0.00
GLM	09/2026	2,179	IDR 39,128,242	5	(15)	(10)	0.00
	09/2026	1,335	INR 128,397	12	0	12	0.00

Schedule of Investments Commodity Real Return Fund (cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
JPM	09/2026	\$ 425	MXN 7,412	\$ 0	\$ (4)	\$ (4)	0.00
	07/2026	AUD 10,181	\$ 7,258	205	0	205	0.02
	07/2026	BRL 77,709	15,101	87	0	87	0.01
	07/2026	ILS 9,981	3,342	0	(9)	(9)	0.00
	07/2026	INR 15,819	168	0	0	0	0.00
	07/2026	KRW 128,139	83	0	0	0	0.00
	07/2026	NOK 7,153	723	0	0	0	0.00
	07/2026	NZD 279	165	6	0	6	0.00
	07/2026	\$ 1,245	£ 928	0	(14)	(14)	0.00
	07/2026	157	IDR 2,821,596	1	0	1	0.00
	07/2026	168	INR 15,819	0	(1)	(1)	0.00
	07/2026	125	KRW 191,209	0	(1)	(1)	0.00
	07/2026	3,177	PLN 11,581	0	(96)	(96)	(0.01)
	07/2026	570	THB 19,042	4	0	4	0.00
	08/2026	ILS 6,330	\$ 2,181	54	0	54	0.01
	08/2026	\$ 723	NOK 7,157	0	0	0	0.00
	09/2026	IDR 2,837,276	\$ 157	0	0	0	0.00
	09/2026	INR 128,328	1,352	5	0	5	0.00
	09/2026	MXN 15,387	879	5	(1)	4	0.00
	09/2026	THB 54,705	1,676	24	(6)	18	0.00
	09/2026	\$ 1,444	INR 137,674	0	0	0	0.00
	09/2026	14,441	MXN 250,998	0	(167)	(167)	(0.01)
	10/2026	15,101	BRL 79,420	0	(87)	(87)	(0.01)
	12/2026	MXN 906	\$ 52	1	0	1	0.00
	12/2026	\$ 526	MXN 9,291	0	(2)	(2)	0.00
MBC	07/2026	AUD 42	\$ 30	1	0	1	0.00
	07/2026	CHF 7,185	9,128	227	(6)	221	0.02
	07/2026	€ 6,882	8,000	132	0	132	0.01
	07/2026	£178	240	3	0	3	0.00
	07/2026	IDR 251,979	14	0	0	0	0.00
	07/2026	INR 45,309	480	2	0	2	0.00
	07/2026	¥ 1,900,327	11,954	262	0	262	0.02
	07/2026	KRW 831,684	549	11	0	11	0.00
	07/2026	NOK 2,307	232	0	(1)	(1)	0.00
	07/2026	\$ 4,237	AUD 6,140	17	0	17	0.00
	07/2026	799	CHF 643	0	(2)	(2)	0.00
	07/2026	3,282	DKK 21,513	8	0	8	0.00
	07/2026	691	€ 594	0	(12)	(12)	0.00
	07/2026	740	INR 71,305	12	0	12	0.00
	07/2026	420	NOK 3,897	0	(26)	(26)	0.00
	07/2026	711	SEK 6,920	4	0	4	0.00
	07/2026	1,649	SGD 2,117	0	(12)	(12)	0.00
	08/2026	AUD 6,140	\$ 4,234	0	(17)	(17)	0.00
	08/2026	DKK 21,475	3,282	0	(8)	(8)	0.00
	08/2026	SEK 6,908	711	0	(4)	(4)	0.00
	08/2026	\$ 232	NOK 2,308	1	0	1	0.00
	09/2026	THB 14,335	\$ 429	0	(5)	(5)	0.00
	09/2026	\$ 2,000	INR 191,329	10	(3)	7	0.00
MYI	07/2026	€155	\$ 178	0	0	0	0.00
	07/2026	£ 47	62	0	0	0	0.00
	07/2026	SGD 40	31	0	0	0	0.00
	07/2026	\$ 398	€ 350	1	0	1	0.00
	07/2026	103	£ 78	1	0	1	0.00
	07/2026	1,230	NZD 2,142	0	(12)	(12)	0.00
	07/2026	21	SGD 27	0	0	0	0.00
	07/2026	953	IDR 16,994,405	0	(3)	(3)	0.00
NSL	07/2026	748	INR 71,968	12	0	12	0.00
	07/2026	372	TRY 17,488	1	0	1	0.00
	09/2026	IDR 17,089,713	\$ 953	6	0	6	0.00
SCX	09/2026	\$ 466	IDR 8,288,233	0	(6)	(6)	0.00
	07/2026	CNY 3,105	\$ 455	0	(1)	(1)	0.00
	07/2026	\$ 365	IDR 6,544,524	1	0	1	0.00
	07/2026	985	INR 94,368	12	0	12	0.00
	07/2026	1,146	¥ 182,100	0	(26)	(26)	0.00
	08/2026	776	INR 74,332	6	0	6	0.00
	09/2026	IDR 20,083,683	\$ 1,113	0	(1)	(1)	0.00
	09/2026	THB 24,519	759	17	0	17	0.00
SOG	09/2026	\$ 1,188	IDR 21,317,421	2	(8)	(6)	0.00
	07/2026	CNH 7,774	\$ 1,149	4	0	4	0.00
	07/2026	DKK 18,092	2,817	50	0	50	0.01
	07/2026	€ 225,397	262,935	5,239	0	5,239	0.45
	07/2026	£ 4	6	0	0	0	0.00
	07/2026	¥ 3,468,144	21,830	491	0	491	0.04
	07/2026	SGD 28	22	0	0	0	0.00
	07/2026	\$ 3,438	AUD 4,982	14	0	14	0.00
	07/2026	9,317	CHF 7,537	27	0	27	0.00
	07/2026	263,542	€ 231,685	1,344	0	1,344	0.12
	07/2026	9	£ 7	0	0	0	0.00
	07/2026	14,779	SGD 19,139	18	0	18	0.00
	08/2026	AUD 4,982	\$ 3,435	0	(14)	(14)	0.00
	08/2026	CHF 7,510	9,317	0	(27)	(27)	0.00
	08/2026	€ 231,685	263,899	0	(1,342)	(1,342)	(0.12)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SSB	08/2026	£ 7	\$ 9	\$ 0	\$ 0	\$ 0	0.00
	08/2026	SGD 19,096	\$ 14,779	0	(18)	(18)	0.00
	08/2026	\$ 22	SGD 28	0	0	0	0.00
	07/2026	CAD 18,566	\$ 13,464	378	0	378	0.03
	07/2026	CHF 255	\$ 324	8	0	8	0.00
	07/2026	\$ 117	CAD 165	0	0	0	0.00
	07/2026	108,870	£ 82,361	444	0	444	0.04
UAG	08/2026	CAD 165	\$ 117	0	0	0	0.00
	08/2026	£ 82,361	108,868	0	(445)	(445)	(0.04)
	08/2026	\$ 969	COP 3,695,193	92	0	92	0.01
	07/2026	514	PLN 1,880	0	(14)	(14)	0.00
	09/2026	MXN 2,086	\$ 119	0	0	0	0.00
	09/2026	THB 3,103	95	1	0	1	0.00
	12/2026	COP 7,411,726	1,899	0	(168)	(168)	(0.01)
				\$ 13,100	\$ (3,311)	\$ 9,789	0.85

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation, Investor EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 5,231	€ 4,487	\$ 0	\$ (100)	\$ (100)	(0.01)
BPS	07/2026	€ 16,933	\$ 19,269	0	(90)	(90)	(0.01)
	07/2026	\$ 188,280	€ 161,612	0	(3,510)	(3,510)	(0.30)
CBK	07/2026	€ 10,685	\$ 12,462	246	0	246	0.02
	07/2026	\$ 773	€ 663	0	(15)	(15)	0.00
FAR	07/2026	€ 124,066	\$ 141,497	0	(348)	(348)	(0.03)
	08/2026	\$ 141,687	€ 124,066	347	0	347	0.03
MBC	07/2026	€ 209,225	\$ 239,459	1,165	(913)	252	0.02
	07/2026	\$ 6,513	€ 5,614	0	(94)	(94)	(0.01)
	08/2026	€ 157	\$ 179	0	(1)	(1)	0.00
	08/2026	\$ 138,410	€ 121,697	914	0	914	0.08
SCX	07/2026	180,569	155,204	0	(3,124)	(3,124)	(0.27)
SOG	07/2026	€ 124,105	\$ 141,181	0	(709)	(709)	(0.06)
	07/2026	\$ 188,526	€ 161,612	0	(3,757)	(3,757)	(0.32)
	08/2026	141,372	124,105	709	0	709	0.06
SSB	07/2026	€ 4,179	\$ 4,764	0	(13)	(13)	0.00
	08/2026	\$ 4,771	€ 4,179	13	0	13	0.00
				\$ 3,394	\$ (12,674)	\$ (9,280)	(0.80)

As at 30 June 2026, the Institutional GBP (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 8,281	£ 6,168	\$ 0	\$ (94)	\$ (94)	(0.01)
BOA	07/2026	9	7	0	0	0	0.00
BPS	07/2026	£ 6,381	\$ 8,436	13	(46)	(33)	0.00
	07/2026	\$ 9,281	£ 6,926	0	(88)	(88)	(0.01)
	08/2026	6,312	4,786	40	0	40	0.00
BRC	07/2026	83	62	0	0	0	0.00
CBK	07/2026	£ 266	\$ 357	4	0	4	0.00
	07/2026	\$ 44	£ 33	0	0	0	0.00
FAR	07/2026	718	536	0	(7)	(7)	0.00
	08/2026	£ 128	\$ 170	0	(1)	(1)	0.00
JPM	07/2026	\$ 9,065	£ 6,755	0	(99)	(99)	(0.01)
MBC	07/2026	£ 622	\$ 827	4	(2)	2	0.00
	07/2026	\$ 14	£ 11	0	0	0	0.00
MYI	07/2026	£ 159	\$ 213	3	0	3	0.00
NSL	07/2026	1,993	2,623	0	(22)	(22)	0.00
	08/2026	\$ 2,623	£ 1,993	22	0	22	0.00
SCX	07/2026	£ 5,972	\$ 7,910	4	(21)	(17)	0.00
	07/2026	\$ 23	£ 17	0	0	0	0.00
	08/2026	7,456	5,633	21	0	21	0.00
SOG	07/2026	£ 5,600	\$ 7,397	0	(35)	(35)	0.00
	07/2026	\$ 43	£ 32	0	0	0	0.00
	08/2026	£ 32	\$ 43	0	0	0	0.00
	08/2026	\$ 7,397	£ 5,600	35	0	35	0.00
SSB	07/2026	312	236	1	0	1	0.00
	08/2026	£ 236	\$ 312	0	(1)	(1)	0.00
				\$ 147	\$ (416)	\$ (269)	(0.03)

Schedule of Investments Commodity Real Return Fund (cont.)

As at 30 June 2026, the E Class SGD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	SGD 557	\$ 435	\$ 4	\$ 0	\$ 4	0.00
	07/2026	\$ 2,386	SGD 3,047	0	(30)	(30)	0.00
	08/2026	38	49	0	0	0	0.00
BPS	07/2026	SGD 406	\$ 314	0	0	0	0.00
BRC	07/2026	1,788	1,388	5	0	5	0.00
	07/2026	\$ 950	SGD 1,212	0	(13)	(13)	0.00
	08/2026	SGD 27	\$ 21	0	0	0	0.00
FAR	07/2026	1,051	810	0	(2)	(2)	0.00
	07/2026	\$ 2,891	SGD 3,689	0	(39)	(39)	0.00
	08/2026	810	1,049	2	0	2	0.00
JPM	07/2026	SGD 1	\$ 1	0	0	0	0.00
MBC	07/2026	256	199	1	0	1	0.00
	07/2026	\$ 114	SGD 145	0	(1)	(1)	0.00
MYI	07/2026	SGD 507	\$ 391	0	(1)	(1)	0.00
NSL	07/2026	314	243	0	0	0	0.00
	08/2026	\$ 243	SGD 313	0	0	0	0.00
RBC	07/2026	SGD 251	\$ 194	0	0	0	0.00
SOG	07/2026	6,307	4,868	0	(8)	(8)	0.00
	07/2026	\$ 2,985	SGD 3,807	0	(42)	(42)	(0.01)
	08/2026	4,868	6,292	8	0	8	0.00
UAG	07/2026	SGD 652	\$ 503	0	(1)	(1)	0.00
	08/2026	190	147	0	0	0	0.00
	08/2026	\$ 31	SGD 40	0	0	0	0.00
				\$ 20	\$ (137)	\$ (117)	(0.01)
Total OTC Financial Derivative Instruments						\$ (50,495)	(4.37)
Total Investments						\$ 1,623,911	140.38
Other Current Assets & Liabilities						\$ (467,122)	(40.38)
Net Assets						\$ 1,156,789	100.00

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

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

^ Security is in default.

(a) Principal amount of security is adjusted for inflation.

(b) Affiliated to the Fund.

(c) Restricted Securities (31 December 2025: Nil):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Kuwait Government International Bond	4.804%	20/04/2033	13/04/2026	\$ 1,700	\$ 1,697	0.15

(d) Securities with an aggregate fair value of \$437,278 (31 December 2025: \$199,593) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$12,889 (31 December 2025: \$7,215) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$60,240 (31 December 2025: \$2,390) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,667,246	\$ 0	\$ 1,667,246
Investment Funds	32	0	0	32
Repurchase Agreements	0	1,016	0	1,016
Financial Derivative Instruments ⁽³⁾	100	(44,483)	0	(44,383)
Totals	\$ 132	\$ 1,623,779	\$ 0	\$ 1,623,911

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 282	\$ 1,100,070	\$ 0	\$ 1,100,352
Investment Funds	32	0	0	32
Repurchase Agreements	0	10,500	0	10,500
Financial Derivative Instruments ⁽³⁾	144	15,373	0	15,517
Totals	\$ 458	\$ 1,125,943	\$ 0	\$ 1,126,401

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

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

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

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BSN	3.720%	09/06/2026	15/07/2026	\$ (80,057)	\$ (80,239)	(6.94)
	3.720	10/06/2026	15/07/2026	(49,917)	(50,025)	(4.32)
CIB	3.710	04/06/2026	16/07/2026	(96,230)	(96,497)	(8.34)
DEU	3.720	17/06/2026	01/07/2026	(4,724)	(4,730)	(0.41)
	3.730	29/06/2026	06/07/2026	(10,583)	(10,585)	(0.92)
	3.740	30/06/2026	07/07/2026	(3,108)	(3,108)	(0.27)
	3.750	30/06/2026	07/07/2026	(4,015)	(4,015)	(0.35)
JPS	3.720	08/06/2026	06/07/2026	(26,790)	(26,854)	(2.32)
	3.720	16/06/2026	07/07/2026	(12,285)	(12,304)	(1.06)
	3.740	23/06/2026	07/07/2026	(7,064)	(7,070)	(0.61)
	3.740	24/06/2026	15/07/2026	(21,856)	(21,872)	(1.89)
STR	3.740	30/06/2026	01/07/2026	(102,136)	(102,147)	(8.83)
Total Reverse Repurchase Agreements					\$ (419,446)	(36.26)

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ 127	\$ 0	\$ 127	\$ 135	\$ 0	\$ 135
BOA	(187)	200	13	24	(30)	(6)
BPS	(15,100)	16,580	1,480	1,475	(4,950)	(3,475)
BRC	238	(280)	(42)	1,205	(1,370)	(165)
CBK	(14,270)	15,880	1,610	2,634	(8,410)	(5,776)
DUB	(15)	0	(15)	6	0	6
FAR	1,596	(1,720)	(124)	(1,824)	2,130	306
GLM	303	(1,040)	(737)	(345)	(480)	(825)
GST	(5,907)	6,640	733	955	(3,160)	(2,205)
JPM	(8,613)	9,030	417	1,381	(3,690)	(2,309)
MAC	(2,808)	3,070	262	845	(1,370)	(525)
MBC	1,667	(1,740)	(73)	847	(1,080)	(233)
MEI	(4,102)	4,570	468	223	(950)	(727)
MYI	(8)	0	(8)	(2)	(20)	(22)
NSL	10	0	10	(1)	0	(1)
RYL	N/A	N/A	N/A	5	0	5
SCX	(3,118)	3,330	212	125	0	125
SOG	(603)	940	337	1,087	(2,490)	(1,403)
SSB	477	(530)	(53)	12	0	12
UAG	(182)	0	(182)	(148)	260	112

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

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	68.81	76.41
Transferable securities dealt in on another regulated market*	16.93	16.84
Other transferable securities	0.15	0.06
Investment funds	0.00	0.00
Repurchase agreements	0.05	0.89
Financial derivative instruments dealt in on a regulated market	0.10	0.08
Centrally cleared financial derivative instruments	0.44	0.77
OTC financial derivative instruments	0.89	1.14
Other assets	12.63	3.81
Total Assets	100.00	100.00

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

Schedule of Investments Commodity Real Return Fund (cont.)

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Australia	0.50	0.64
Brazil	0.07	N/A
Canada	0.20	0.29
Cayman Islands	1.02	1.09
Costa Rica	0.02	N/A
Denmark	0.40	0.57
France	5.04	3.70
Ireland	2.71	2.54
Italy	11.07	3.34
Japan	3.75	5.45
Jersey, Channel Islands	0.17	N/A
Kuwait	0.15	N/A
Mexico	0.09	0.05
New Zealand	0.11	0.15
Peru	0.01	0.03
Spain	3.21	4.48
Sweden	0.15	0.25
United Arab Emirates	0.51	N/A
United Kingdom	9.98	9.21
United States	104.97	99.73
Investment Funds	0.00	0.00
Repurchase Agreements	0.09	1.25
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.01)	0.00
Centrally Cleared Financial Derivative Instruments		
Interest Rate Swaps	0.54	0.82
OTC Financial Derivative Instruments		
Written Options		
Inflation-Capped Options	0.00	0.00
Interest Rate Swaptions	(0.04)	(0.05)
Credit Default Swaps on Credit Indices — Sell Protection	0.00	0.00
Total Return Swaps on Indices	(4.34)	0.98
Forward Foreign Currency Contracts	0.85	(0.41)
Hedged Forward Foreign Currency Contracts	(0.84)	0.51
Other Current Assets & Liabilities	(40.38)	(34.62)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES				CORPORATE BONDS & NOTES				CAB SELAS			
AUSTRALIA				Kaisa Group Holdings Ltd.				7.750% due 09/08/2031			
ASSET-BACKED SECURITIES				5.000% due 30/11/2027				€ 1,600 \$ 1,830 0.75			
Panorama Auto Trust				QNB Finance Ltd.				Credit Agricole S.A.			
5.367% due 20/05/2034	AUD 1,000	\$ 693	0.28	4.538% due 19/09/2027				7.250% due 23/09/2028 (d)(f)			
Plenti PL & Green ABS Trust				4.679% due 27/04/2029				Eramet S.A.			
5.276% due 11/07/2037	1,116	772	0.32	Total Cayman Islands				6.500% due 30/11/2029			
		1,465	0.60					New Immo Holding S.A.			
								5.500% due 23/04/2031			
CORPORATE BONDS & NOTES				CHILE				SEB S.A.			
Ausgrid Finance Pty. Ltd.				CORPORATE BONDS & NOTES				3.625% due 24/06/2030			
0.875% due 07/10/2031	€ 200	208	0.08	Chile Electricity PEC SpA				Ubisoft Entertainment S.A.			
Origin Energy Finance Ltd.				0.000% due 25/01/2028 (c)				0.878% due 24/11/2027 (g)			
1.000% due 17/09/2029	750	799	0.33					11,971 4.87			
Virgin Australia Holdings Ltd.				SOVEREIGN ISSUES				LOAN PARTICIPATIONS AND ASSIGNMENTS			
8.125% due 15/11/2024 ^	\$ 373	3	0.00	Bonos de la Tesoreria de la Republica en Pesos				Altice France S.A.			
		1,010	0.41	6.000% due 01/04/2033 CLP 1,890,000				8.735% - 8.736% due 30/10/2028 \$ 397			
				Total Chile				10.548% due 31/05/2031			
								886			
								1,304 0.53			
NON-AGENCY MORTGAGE-BACKED SECURITIES				CHINA				Total France			
Triton Bond Trust				COMMON STOCKS				13,275 5.40			
5.250% due 15/02/2058	AUD 2,000	1,382	0.56	Kaisa Group Holdings Ltd. (b)				GERMANY			
				297,740				CORPORATE BONDS & NOTES			
				PAR				Cheplapharm Arzneimittel GmbH			
				(000S)				7.125% due 15/06/2031			
								€ 350			
								411 0.17			
								INDIA			
								CORPORATE BONDS & NOTES			
								888 Acquisitions Ltd.			
								8.000% due 30/09/2031			
								1,000			
								1,183 0.48			
								IRELAND			
								ASSET-BACKED SECURITIES			
								Bain Capital Euro CLO DAC			
								4.029% due 15/01/2037			
								€ 1,600			
								1,832 0.74			
								ROCKFIELD PARK CLO DAC			
								3.143% due 16/07/2034			
								765			
								875 0.36			
								TIKEHAU CLO DAC			
								3.483% due 20/04/2038			
								1,600			
								1,832 0.74			
								TORO EUROPEAN CLO DAC			
								3.474% due 15/04/2037			
								1,000			
								1,145 0.47			
								5,684 2.31			
								CORPORATE BONDS & NOTES			
								Flutter Treasury DAC			
								6.125% due 04/06/2031			
								£ 2,700			
								3,581 1.46			
								YARDSTICK RE DAC			
								4.274% due 08/07/2034			
								€ 250			
								286 0.12			
								3,867 1.58			
								NON-AGENCY MORTGAGE-BACKED SECURITIES			
								Dilosk RMBS DAC			
								2.733% due 25/10/2064			
								1,000			
								1,142 0.46			
								TAMPA FINANCE DAC			
								2.991% due 28/01/2058 (a)			
								1,000			
								1,144 0.47			
								2,286 0.93			
								Total Ireland			
								11,837 4.82			

Schedule of Investments PIMCO Credit Opportunities Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
ISRAEL				VZ Secured Financing BV				1.125% due 26/09/2029			
CORPORATE BONDS & NOTES				7.500% due 15/01/2033				Total Sweden			
Bank Leumi Le-Israel B.M.					\$ 1,300	\$ 1,245	0.51		€ 700	\$ 670	0.27
5.343% due 29/06/2029	\$ 1,200	\$ 1,205	0.49			10,611	4.32			5,466	2.23
5.642% due 29/06/2033	600	603	0.25	NON-AGENCY MORTGAGE-BACKED SECURITIES				SWITZERLAND			
Total Israel		1,808	0.74	Jubilee Place BV				CORPORATE BONDS & NOTES			
JAPAN				2.900% due 17/10/2061				UBS Group AG			
SOVEREIGN ISSUES				Total Netherlands				9.250% due 13/11/2028 (d)(f)			
Japan Government International Bond				PAKISTAN				UNITED ARAB EMIRATES			
3.200% due 20/09/2055	¥ 463,900	2,506	1.02	SOVEREIGN ISSUES				SOVEREIGN ISSUES			
JERSEY, CHANNEL ISLANDS				Pakistan Government International Bond				Emirate of Abu Dhabi Government International Bond			
CORPORATE BONDS & NOTES				6.975% due 24/04/2029				4.625% due 20/04/2033			
GSG Bidco Ltd.				PERU				4.875% due 30/04/2029			
4.700% due 15/06/2031	€ 400	454	0.19	SOVEREIGN ISSUES				5.000% due 30/04/2034			
5.375% due 15/06/2036	400	454	0.18	Peru Government International Bond				Total United Arab Emirates			
Total Jersey, Channel Islands		908	0.37	5.400% due 12/08/2034				2,613			
	SHARES			5.150% due 12/08/2032				UNITED KINGDOM			
LUXEMBOURG				6.950% due 12/08/2031				CORPORATE BONDS & NOTES			
COMMON STOCKS				7.300% due 12/08/2033				Anglian Water Osprey Financing PLC			
SES S.A. (b)	7,496	113	0.05	Total Peru				2.000% due 31/07/2028			
	PAR (000S)			POLAND				6.750% due 27/08/2031			
CORPORATE BONDS & NOTES				SOVEREIGN ISSUES				Burberry Group PLC			
CPI Property Group S.A.				Poland Government International Bond				5.750% due 20/06/2030			
4.000% due 22/01/2028	£ 500	646	0.26	5.000% due 25/10/2035				Chanel Ceres PLC			
6.000% due 27/01/2032	€ 800	900	0.37	QATAR				1.000% due 31/07/2031			
6.875% due 05/02/2033	£ 1,050	1,301	0.53	CORPORATE BONDS & NOTES				EC Finance PLC			
HLD Europe S.C.A.				QatarEnergy				3.250% due 15/10/2026			
4.125% due 02/04/2030	€ 200	231	0.09	4.625% due 23/06/2029				Gazprom PJSC Via Gaz Finance PLC			
Motion Finco SARL				SOVEREIGN ISSUES				2.950% due 27/01/2029			
7.375% due 15/06/2030	1,100	1,097	0.45	Qatar Government International Bond				Informa PLC			
Nova Securitisation SARL				4.800% due 08/04/2033				3.750% due 29/04/2032			
5.750% due 03/02/2031	\$ 2,000	1,930	0.78	Total Qatar				Lloyds Banking Group PLC			
Novartis Finance S.A.				SERBIA				7.875% due 27/06/2029 (d)(f)			
3.100% due 13/01/2032	€ 700	800	0.33	SOVEREIGN ISSUES				Marex Group PLC			
SELP Finance SARL				Serbia Government International Bond				5.680% due 21/04/2031			
3.875% due 21/04/2031	200	231	0.09	4.250% due 06/05/2031				Nationwide Building Society			
		7,136	2.90	4.875% due 06/05/2038				5.750% due 20/06/2027 (d)(f)			
SOVEREIGN ISSUES				Total Serbia				NatWest Group PLC			
Eagle Funding Luxco SARL				SOUTH AFRICA				5.583% due 01/03/2028			
5.500% due 17/08/2030	\$ 2,500	2,513	1.02	SOVEREIGN ISSUES				Northumbrian Water Finance PLC			
Total Luxembourg		9,762	3.97	South Africa Government International Bond				2.375% due 05/10/2027			
MEXICO				8.250% due 31/03/2032				4.500% due 14/02/2031			
CORPORATE BONDS & NOTES				8.500% due 31/01/2037				Sage Group PLC			
Banco Nacional de Mexico S.A.				8.875% due 28/02/2035				1.625% due 25/02/2031			
6.697% due 07/08/2036 (f)	500	493	0.20	Total South Africa				Smith & Nephew PLC			
COX Asset Mexico S.A. de C.V.				SPAIN				5.150% due 20/03/2027			
7.125% due 08/01/2032	200	203	0.08	CORPORATE BONDS & NOTES				SW Finance PLC			
Total Mexico		696	0.28	Banco Bilbao Vizcaya Argentaria S.A.				2.375% due 28/05/2028			
NETHERLANDS				8.375% due 21/06/2028 (d)(f)				6.125% due 19/11/2033			
CORPORATE BONDS & NOTES				Banco Santander S.A.				6.875% due 07/08/2032			
Airbus SE				7.250% due 03/12/2035 (d)(f)				7.750% due 31/10/2031			
3.375% due 13/05/2033	€ 200	228	0.09	Molins Finance S.A.				Thames Water Super Senior Issuer PLC			
Arcadis NV				5.500% due 15/06/2033				9.750% due 10/10/2027			
4.000% due 20/05/2031	700	804	0.33	Total Spain				TP ICAP Finance PLC			
Flora Food Management BV				SWEDEN				2.625% due 18/11/2028			
6.875% due 02/07/2029	1,100	1,231	0.50	CORPORATE BONDS & NOTES				7.875% due 17/04/2030			
7.500% due 31/10/2030	400	456	0.18	Banco Bilbao Vizcaya Argentaria S.A.				Vmed O2 UK Financing PLC			
Simon Global Development BV				8.375% due 21/06/2028 (d)(f)				5.625% due 15/04/2032			
3.650% due 15/06/2031	700	807	0.33	Banco Santander S.A.				7.750% due 15/04/2032			
Stellantis NV				7.250% due 03/12/2035 (d)(f)				Yorkshire Water Finance PLC			
6.875% due 16/12/2033 (d)	400	447	0.18	Molins Finance S.A.				6.375% due 18/11/2034			
Teva Pharmaceutical Finance Netherlands BV				5.500% due 15/06/2033				31,074			
4.125% due 01/06/2031	2,600	2,996	1.22	Total Spain				NON-AGENCY MORTGAGE-BACKED SECURITIES			
Veon Midco BV				SWEDEN				Bletchley Park Funding PLC			
6.950% due 01/06/2031	\$ 1,200	1,199	0.49	CORPORATE BONDS & NOTES				4.604% due 27/07/2070			
7.450% due 01/06/2033	1,200	1,198	0.49	PPI Public Property Invest AB				Harvest Funding PLC			
				3.250% due 21/04/2029				4.643% due 15/11/2069			
				3.875% due 16/10/2031				1,516			
				Sagax AB				SOVEREIGN ISSUES			
				3.375% due 26/01/2031				United Kingdom Gilt			
				4.375% due 29/05/2030				4.375% due 31/07/2054			
				Samhallsbyggnadsbolaget Norden Holding AB				758			
				0.750% due 14/11/2028				846			
								33,436			
								13.61			

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
UNITED STATES				Block, Inc.				LOAN PARTICIPATIONS AND ASSIGNMENTS			
ASSET-BACKED SECURITIES				3.500% due 01/06/2031				Belden, Inc.			
ACE Securities Corp. Home Equity Loan Trust				\$ 2,600	\$ 2,395	0.98		TBD% due 10/06/2033	\$ 200	\$ 201	0.08
4.588% due 25/12/2045	\$ 212	\$ 164	0.07					Discovery Global Holdings, Inc.			
Argent Securities Trust				500	424	0.17		TBD% due 03/06/2033	€ 300	344	0.14
3.913% due 25/09/2036	699	222	0.09	1,600	1,403	0.57		TBD% due 03/06/2033	\$ 1,177	1,179	0.48
4.123% due 25/04/2036	248	75	0.03					First Advantage Holdings LLC			
4.323% due 25/04/2036	605	183	0.07					TBD% due 31/10/2031	1,200	1,187	0.48
Citigroup Mortgage Loan Trust, Inc.								Jane Street Group LLC			
4.083% due 25/12/2036	1,396	781	0.32					5.666% due 15/12/2031	3,973	3,942	1.61
First Franklin Mortgage Loan Trust								Live Nation Entertainment, Inc.			
5.188% due 25/10/2034	166	167	0.07					5.639% due 21/10/2032	199	199	0.08
GSAMP Trust								Newfold Digital Holdings Group, Inc.			
3.853% due 25/01/2037	315	194	0.08					9.364% due 30/04/2029	4	3	0.00
4.003% due 25/12/2036	456	225	0.09					QuidelOrtho Corp.			
4.223% due 25/12/2046	566	279	0.11					7.644% due 20/08/2032	995	981	0.40
MAST Ltd.								QXO, Inc.			
5.134% due 15/02/2051	488	479	0.19					TBD% due 03/06/2033	100	100	0.04
MASTR Asset-Backed Securities Trust								TransDigm, Inc.			
4.243% due 25/08/2036	418	144	0.06					5.894% due 22/03/2030	399	399	0.16
Merrill Lynch Mortgage Investors Trust								6.144% due 19/01/2032	1,791	1,793	0.73
3.883% due 25/11/2037	62	18	0.01					UKG, Inc.			
Morgan Stanley ABS Capital, Inc. Trust								5.913% due 10/02/2031	696	658	0.27
3.893% due 25/01/2037	305	139	0.06					Virgin Media Bristol LLC			
3.903% due 25/10/2036	241	104	0.04					6.967% due 31/03/2031	75	67	0.03
4.063% due 25/09/2036	1,647	553	0.23					VistaJet Malta Finance PLC			
4.223% due 25/09/2036	53	22	0.01					7.442% due 01/04/2031	980	985	0.40
Morgan Stanley Home Equity Loan Trust										12,038	4.90
3.863% due 25/04/2037	53	27	0.01					NON-AGENCY MORTGAGE-BACKED SECURITIES			
Morgan Stanley Mortgage Loan Trust								Banc of America Funding Trust			
6.465% due 25/09/2046	570	186	0.08					6.000% due 25/07/2037			
New Century Home Equity Loan Trust								153			
6.763% due 25/01/2033	42	36	0.01					BCAP LLC Trust			
NovaStar Mortgage Funding Trust								4.203% due 25/05/2047			
2.675% due 25/06/2036	444	331	0.13					112			
4.063% due 25/09/2036	713	273	0.11					Bear Stearns Adjustable Rate Mortgage Trust			
Option One Mortgage Loan Trust								4.073% due 25/07/2036			
4.263% due 25/03/2037	435	210	0.09					32			
RCKT Mortgage Trust								Countrywide Alternative Loan Trust			
5.321% due 25/06/2056	150	150	0.06					4.134% due 20/09/2046			
Residential Asset Mortgage Products Trust								2			
4.148% due 25/12/2035	921	777	0.32					4.143% due 25/09/2046			
Residential Asset Securities Corp. Trust								3			
4.643% due 25/08/2034	203	206	0.08					5.063% due 25/10/2035			
Securitized Asset-Backed Receivables LLC Trust								9			
4.723% due 25/01/2036	70	68	0.03					5.144% due 25/08/2035			
Soundview Home Loan Trust								7			
3.943% due 25/07/2037	184	166	0.07					5.500% due 25/12/2035			
Specialty Underwriting & Residential Finance Trust								262			
4.063% due 25/09/2037	287	200	0.08					6.000% due 25/08/2037			
		6,379	2.60					93			
SHARES								6.500% due 25/08/2037			
COMMON STOCKS								1,874			
CONSUMER DISCRETIONARY								105			
Amazon.com, Inc. (b)	5,448	1,298	0.53					13.349% due 25/09/2037			
								267			
								Countrywide Home Loan Mortgage Pass-Through Trust			
CORPORATE BONDS & NOTES								3.949% due 25/09/2037			
Allstate Corp.								31			
6.851% due 15/08/2053	\$ 100	100	0.04					5.750% due 25/07/2037			
American Airlines Pass-Through Trust								7			
3.375% due 01/11/2028	314	311	0.13					Credit Suisse First Boston Mortgage Securities Corp.			
5.250% due 10/05/2040	200	199	0.08					6.000% due 25/09/2035			
Apollo Debt Solutions BDC								229			
6.700% due 29/07/2031	200	204	0.08					Credit Suisse Mortgage Capital Certificates			
Athene Global Funding								3.975% due 29/12/2037			
5.322% due 13/11/2031	200	200	0.08					553			
5.583% due 09/01/2029	100	101	0.04					Credit Suisse Mortgage Capital Mortgage-Backed Trust			
Beignet Investor LLC								6.000% due 25/07/2036			
6.581% due 30/05/2049	2,369	2,418	0.98					136			
BGC Group, Inc.								6.500% due 25/10/2021			
6.150% due 02/04/2030	300	306	0.12					162			
8.000% due 25/05/2028	50	52	0.02					Deutsche ALT-A Securities Mortgage Loan Trust			
								3.870% due 25/08/2035			
								9			
								3.913% due 25/02/2047			
								2,631			
								3.913% due 25/02/2047			
								4.043% due 25/07/2047			
								10			
								4.143% due 25/10/2036			
								153			
								First Horizon Alternative Mortgage Securities Trust			
								4.493% due 25/08/2035			
								4			
								IndyMac Mortgage Loan Trust			
								3.917% due 25/12/2034			
								159			
								4.164% due 25/05/2037			
								41			
								4.263% due 25/02/2037			
								18			
								JPMorgan Mortgage Trust			
								6.500% due 25/07/2036			
								225			
								Lehman XS Trust			
								4.123% due 25/07/2037			
								222			
								4.663% due 25/08/2047			
								138			
								Morgan Stanley Mortgage Loan Trust			
								3.128% due 25/11/2037			
								166			
								Residential Accredit Loans, Inc. Trust			
								4.113% due 25/08/2035			
								14			
								11			
								0.01			

Schedule of Investments PIMCO Credit Opportunities Bond Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (0005)	% OF NET ASSETS
4.513% due 25/11/2036	\$ 371	\$ 280	0.11	Ginnie Mae, TBA				INVESTMENT FUNDS			
5.010% due 25/07/2035	1	1	0.00	6.000% due 01/09/2056	\$ 400	\$ 407	0.17	COLLECTIVE INVESTMENT SCHEMES			
5.129% due 25/12/2035	12	10	0.00	Uniform Mortgage-Backed Security				PIMCO Specialty Funds			
Residential Asset Securitization Trust				3.000% due 01/05/2052	78	69	0.03	Ireland p.l.c. - PIMCO China			
5.750% due 25/03/2037	225	64	0.03	4.000% due 01/08/2052	326	306	0.12	Bond Fund (e)	9,239	\$ 145	0.06
6.000% due 25/02/2036	321	116	0.05	4.500% due 01/09/2052 -				EXCHANGE-TRADED FUNDS			
6.250% due 25/11/2036	486	160	0.07	01/12/2054	2,313	2,248	0.91	PIMCO ETFs plc - PIMCO US Dollar			
Structured Adjustable Rate Mortgage Loan Trust				5.000% due 01/09/2053 -				Short Maturity UCITS ETF (e)	4,000	402	0.16
4.243% due 25/05/2037	58	54	0.02	01/01/2055	1,637	1,624	0.66	Total Investment Funds		\$ 547	0.22
Washington Mutual Mortgage Pass-Through				Uniform Mortgage-Backed Security, TBA							
Certificates Trust				4.000% due 01/07/2056 -							
4.213% due 25/05/2035	938	805	0.33	01/08/2056	24,800	23,165	9.43				
		5,713	2.33	6.000% due 01/08/2056	3,900	3,974	1.62				
				6.500% due 01/07/2056	34,900	36,105	14.70				
SOVEREIGN ISSUES						68,344	27.82				
CoBank ACB				Total United States		130,530	53.14				
6.750% due 01/07/2031 (d)	250	253	0.10	Total Transferable Securities		\$ 281,397	114.56				
U.S. GOVERNMENT AGENCIES											
Freddie Mac											
5.992% due 25/11/2055	602	446	0.18								

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BPS	3.700%	30/06/2026	01/07/2026	\$ 12,700	Ginnie Mae 4.000% due 20/01/2049	\$ (13,833)	\$ 12,700	\$ 12,701	5.17
Total Repurchase Agreements						\$ (13,833)	\$ 12,700	\$ 12,701	5.17

⁽¹⁾ Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 10-Year Bond September Futures	Long	09/2026	187	\$ 198	0.08
Euro-Bobl September Futures	Short	09/2026	205	(141)	(0.06)
Euro-Bund 10-Year Bond September Futures	Short	09/2026	51	(79)	(0.03)
Euro-Buxl 30-Year Bond September Futures	Short	09/2026	12	(32)	(0.01)
Euro-Schatz September Futures	Long	09/2026	121	14	0.01
Japan Government 10-Year Bond September Futures	Short	09/2026	9	(6)	0.00
U.S. Treasury 2-Year Note September Futures	Short	09/2026	48	15	0.01
U.S. Treasury 5-Year Note September Futures	Long	09/2026	376	30	0.01
U.S. Treasury 10-Year Note September Futures	Long	09/2026	381	200	0.08
U.S. Treasury 10-Year Ultra September Futures	Long	09/2026	112	7	0.00
U.S. Treasury 30-Year Bond September Futures	Long	09/2026	41	57	0.02
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2026	192	648	0.26
United Kingdom Long Gilt September Futures	Long	09/2026	112	262	0.11
				\$ 1,173	0.48

WRITTEN OPTIONS

FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS

Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	\$ 108.250	02/07/2026	1	\$ 0	\$ 0	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	108.750	02/07/2026	2	0	0	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	110.250	02/07/2026	1	0	0	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	110.500	02/07/2026	2	0	0	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	109.000	10/07/2026	2	0	0	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	110.750	10/07/2026	2	0	0	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	108.750	17/07/2026	2	(1)	0	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	110.250	17/07/2026	2	(1)	0	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	108.000	24/07/2026	3	(1)	0	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	108.500	24/07/2026	1	0	0	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	109.500	24/07/2026	2	(1)	(1)	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	111.000	24/07/2026	6	(2)	(2)	0.00
				\$ (6)	\$ (3)	0.00

Total Financial Derivative Instruments Dealt in on a Regulated Market

\$ 1,170 0.48

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Air France-KLM	(5.000)%	20/06/2031	€ 1,900	\$ (63)	(0.03)
Bath & Body Works, Inc.	(1.000)	20/12/2030	\$ 2,700	(87)	(0.03)
Caesars Entertainment, Inc.	(5.000)	20/12/2030	2,750	53	0.02
Charter Communications, Inc.	(5.000)	20/06/2031	5,800	(15)	(0.01)
Electrolux AB	(1.000)	20/12/2030	€ 2,000	(21)	(0.01)
Jaguar Land Rover Automotive PLC	(5.000)	20/12/2030	2,500	53	0.02
Lanxess AG	(1.000)	20/12/2030	700	(8)	0.00
Macy's Retail Holdings LLC	(1.000)	20/06/2030	\$ 1,200	(135)	(0.06)
MGM Resorts International	(5.000)	20/06/2031	2,200	33	0.01
Navient Corp.	(5.000)	20/12/2030	3,600	233	0.10
NCL Corp. Ltd.	(5.000)	20/06/2031	2,200	(52)	(0.02)
Newell Brands, Inc.	(1.000)	20/12/2030	6,000	(361)	(0.15)
Oracle Corp.	(1.000)	20/06/2031	5,100	22	0.01
United Group BV	(5.000)	20/12/2030	€ 1,600	(28)	(0.01)
Valeo SE	(1.000)	20/12/2030	1,800	(24)	(0.01)
Whirlpool Corp.	(1.000)	20/06/2030	\$ 2,600	121	0.05
WP Finance S.A.	(1.000)	20/12/2030	€ 5,600	(7)	0.00
				\$ (286)	(0.12)

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Ally Financial, Inc.	5.000%	20/06/2031	\$ 1,100	\$ 3	0.00
AT&T, Inc.	1.000	20/06/2027	100	2	0.00
AT&T, Inc.	1.000	20/06/2028	100	2	0.00
Bank of America Corp.	1.000	20/12/2030	1,700	(1)	0.00
Deutsche Bank AG	1.000	20/12/2030	€ 300	1	0.00
Goldman Sachs Group, Inc.	1.000	20/12/2030	\$ 1,700	(1)	0.00
Stellantis NV	5.000	20/12/2030	€ 1,600	(57)	(0.02)
T-Mobile USA, Inc.	5.000	20/06/2028	\$ 300	(25)	(0.01)
Verisure Midholding AB	5.000	20/06/2031	€ 1,000	(1)	0.00
Verizon Communications, Inc.	1.000	20/12/2028	\$ 100	2	0.00
Worldline S.A.	5.000	20/12/2030	€ 700	(3)	0.00
ZF Europe Finance BV	5.000	20/12/2030	400	16	0.01
				\$ (62)	(0.02)

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-45 5-Year Index	1.000%	20/06/2031	\$ 6,000	\$ 49	0.02
CDX.HY-46 5-Year Index	5.000	20/06/2031	8,044	27	0.01
CDX.IG-46 5-Year Index	1.000	20/06/2031	96,730	80	0.03
iTraxx Crossover 45 5-Year Index	5.000	20/06/2031	€ 13,700	311	0.13
iTraxx Europe Main 45 5-Year Index	1.000	20/06/2031	45,300	144	0.06
				\$ 611	0.25

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	3.500%	18/03/2031	£ 4,000	\$ (113)	(0.05)
Receive	1-Day GBP-SONIO Compounded-OIS	4.000	18/03/2036	1,750	45	0.02
Receive	1-Day GBP-SONIO Compounded-OIS	4.160	31/01/2039	3,900	158	0.06
Receive	1-Day GBP-SONIO Compounded-OIS	4.500	18/03/2056	390	0	0.00
Receive ⁽⁴⁾	1-Day THB-THOR Compounded-OIS	1.500	16/09/2031	THB 186,190	(42)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.250	19/03/2035	\$ 11,500	(131)	(0.05)
Receive	1-Day USD-SOFR Compounded-OIS	3.281	15/02/2040	9,200	(34)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.975	15/11/2053	400	8	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	17/06/2056	6,400	63	0.03
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	4.000	16/09/2056	3,700	(31)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.002	28/05/2036	100	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.085	15/11/2053	8,169	164	0.07
Pay	1-Year BRL-CDI	12.030	04/01/2027	BRL 7,400	(47)	(0.02)
Pay	1-Year BRL-CDI	13.013	02/01/2029	60,400	(302)	(0.12)
Pay	1-Year BRL-CDI	13.300	02/01/2029	15,200	(48)	(0.02)
Pay	1-Year BRL-CDI	13.359	02/01/2029	9,700	(37)	(0.02)
Pay	1-Year BRL-CDI	13.402	02/01/2029	13,500	(51)	(0.02)
Pay	1-Year BRL-CDI	13.926	04/01/2027	24,500	(39)	(0.02)

Schedule of Investments PIMCO Credit Opportunities Bond Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	6-Month AUD-BBR-BBSW	4.000%	17/12/2035	AUD 3,200	\$ (101)	(0.04)
Pay	6-Month AUD-BBR-BBSW	4.250	19/03/2030	7,100	(114)	(0.05)
Receive	6-Month CLP-CHILIBOR	5.660	01/04/2033	CLP 1,870,000	(24)	(0.01)
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	€ 23,620	48	0.02
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	10,720	(211)	(0.09)
Receive	6-Month PLN-WIBOR	4.180	22/05/2036	PLN 9,400	(68)	(0.03)
Receive	6-Month PLN-WIBOR	4.520	20/04/2036	1,200	(7)	0.00
Receive	6-Month PLN-WIBOR	4.685	29/04/2036	3,700	(35)	(0.01)
Receive	6-Month PLN-WIBOR	5.155	25/10/2034	6,500	(53)	(0.02)
					\$ (1,002)	(0.41)
Total Centrally Cleared Financial Derivative Instruments					\$ (739)	(0.30)

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

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

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

PURCHASED OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC USD versus KRW	KRW 1,400.000	09/07/2026	426	\$ 4	\$ 0	0.00
	Put - OTC USD versus KRW	1,400.000	13/07/2026	754	5	0	0.00
MBC	Put - OTC USD versus KRW	1,400.000	09/07/2026	1,096	10	0	0.00
	Put - OTC USD versus KRW	1,400.000	10/07/2026	1,092	9	0	0.00
					\$ 28	\$ 0	0.00

INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Call - OTC 2-Year Interest Rate Swap	3-Month USD-SOFR	Pay	2.750%	10/08/2026	220,400	\$ 298	\$ 2	0.00

WRITTEN OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Put - OTC USD versus KRW	KRW 1,350.000	09/07/2026	426	\$ (1)	\$ 0	0.00
	Put - OTC USD versus KRW	1,350.000	13/07/2026	754	(2)	0	0.00
MBC	Put - OTC USD versus KRW	1,350.000	09/07/2026	1,096	(3)	0	0.00
	Put - OTC USD versus KRW	1,350.000	10/07/2026	1,092	(3)	0	0.00
					\$ (9)	\$ 0	0.00

INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Put - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.500%	31/01/2028	23,800	\$ (70)	\$ (95)	(0.04)
GLM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.004	08/07/2026	300	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.284	08/07/2026	300	(1)	0	0.00
							\$ (72)	\$ (96)	(0.04)

⁽¹⁾ Notional Amount represents the number of contracts.

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

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
CBK	SoftBank Group Corp.	(1.000)%	20/12/2030	¥ 320,350	\$ 190	\$ (48)	\$ 142	0.06
GST	Bellis Acquisition Company PLC	(5.000)	20/06/2031	€ 2,300	197	(66)	131	0.05
	SoftBank Group Corp.	(1.000)	20/12/2030	¥ 320,350	191	(49)	142	0.06
JPM	Indonesia Government International Bond	(1.000)	20/06/2031	\$ 6,200	(6)	(25)	(31)	(0.02)
					\$ 572	\$ (188)	\$ 384	0.15

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

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BRC	Argentina Government International Bond	5.000%	20/12/2026	\$ 200	\$ 4	\$ 0	\$ 4	0.00
	SW Finance PLC	1.000	20/06/2035	200	(24)	1	(23)	(0.01)
GST	Morgan Stanley	1.000	20/12/2030	1,300	24	2	26	0.01
JPM	Ecuador Government International Bond	5.000	20/06/2027	150	5	1	6	0.01
MYC	Argentina Government International Bond	5.000	20/12/2026	100	2	0	2	0.00
					\$ 11	\$ 4	\$ 15	0.01

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

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	iTraxx Crossover 44 5-Year 35-100% Index	5.000%	20/12/2030	€ 400	\$ 91	\$ (6)	\$ 85	0.04
BPS	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	7,500	1,725	(128)	1,597	0.65
CBK	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	100	23	(2)	21	0.01
JPM	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	400	92	(7)	85	0.03
					\$ 1,931	\$ (143)	\$ 1,788	0.73

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

TOTAL RETURN SWAPS ON INDICES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BPS	Receive	iBoxx USD Liquid Investment Grade Index	34,279	1.248%	\$ 11,600	22/03/2027	\$ 0	\$ (236)	\$ (236)	(0.10)
MYC	Receive	iBoxx USD Liquid Leveraged Loan Index	10,451	1.249	2,400	21/09/2026	0	(10)	(10)	0.00
	Receive	iBoxx USD Liquid Leveraged Loan Index	33,837	1.248	7,800	21/12/2026	0	8	8	0.00
	Receive	iBoxx USD Liquid Investment Grade Index	35,709	1.248	12,100	22/03/2027	0	(230)	(230)	(0.09)
							\$ 0	\$ (468)	\$ (468)	(0.19)

TOTAL RETURN SWAPS ON SECURITIES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
FAR	Pay	Amazon.com, Inc.	5,448	5.620%	\$ 1,268	29/07/2026	\$ 0	\$ (31)	\$ (31)	(0.01)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 283	\$ 202	\$ 6	\$ 0	\$ 6	0.00
	07/2026	NZD 1,553	917	34	0	34	0.01
	07/2026	\$ 25	CAD 35	0	0	0	0.00
	07/2026	788	NZD 1,395	6	0	6	0.00
	08/2026	CAD 35	\$ 25	0	0	0	0.00
	08/2026	NZD 1,395	789	0	(6)	(6)	0.00

Schedule of Investments PIMCO Credit Opportunities Bond Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	BRL 52	\$ 10	\$ 0	\$ 0	\$ 0	0.00
	07/2026	COP 348	0	0	0	0	0.00
	07/2026	£ 630	842	6	0	6	0.00
	07/2026	KRW 27,542	18	0	0	0	0.00
	07/2026	NOK 625	63	0	0	0	0.00
	07/2026	\$ 471	AUD 657	0	(15)	(15)	(0.01)
	07/2026	20	CNH 135	0	0	0	0.00
	07/2026	1,007	€ 865	0	(18)	(18)	(0.01)
	07/2026	80	ILS 232	0	(2)	(2)	0.00
	07/2026	1,222	INR 115,740	0	0	0	0.00
	07/2026	35	¥ 5,558	0	(1)	(1)	0.00
	07/2026	204	NOK 1,889	0	(13)	(13)	(0.01)
	08/2026	ILS 431	\$ 145	0	0	0	0.00
	09/2026	COP 573,568	145	0	(18)	(18)	(0.01)
	09/2026	INR 116,496	1,222	0	(1)	(1)	0.00
	09/2026	MXN 1,924	110	0	0	0	0.00
	09/2026	PEN 171	50	0	0	0	0.00
	09/2026	\$ 7,143	MXN 126,632	59	0	59	0.02
	10/2026	0	COP 356	0	0	0	0.00
BPS	07/2026	AUD 833	\$ 574	0	(3)	(3)	0.00
	07/2026	BRL 492	95	0	0	0	0.00
	07/2026	CHF 842	1,070	27	0	27	0.01
	07/2026	CNH 1,086	160	0	0	0	0.00
	07/2026	CNY 548	80	0	0	0	0.00
	07/2026	€ 6,922	7,891	0	(23)	(23)	(0.01)
	07/2026	£ 454	608	5	0	5	0.00
	07/2026	IDR 8,770,301	487	0	(1)	(1)	0.00
	07/2026	ILS 711	241	2	0	2	0.00
	07/2026	INR 120,431	1,260	0	(12)	(12)	0.00
	07/2026	¥ 184,800	1,145	8	0	8	0.00
	07/2026	NOK 505	51	0	0	0	0.00
	07/2026	THB 15,042	460	7	0	7	0.00
	07/2026	\$ 189	BRL 976	0	0	0	0.00
	07/2026	810	INR 76,953	2	(1)	1	0.00
	07/2026	118	¥ 18,802	0	(3)	(3)	0.00
	07/2026	275	KRW 421,567	0	(2)	(2)	0.00
	07/2026	ZAR 5,278	\$ 322	0	0	0	0.00
	08/2026	ILS 84	28	0	0	0	0.00
	09/2026	IDR 4,277,635	236	0	(1)	(1)	0.00
	09/2026	THB 241	7	0	0	0	0.00
	09/2026	\$ 828	IDR 14,658,554	1	(16)	(15)	(0.01)
	09/2026	144	INR 13,653	0	0	0	0.00
	09/2026	30	THB 982	0	0	0	0.00
	12/2026	187	IDR 3,411,315	0	0	0	0.00
BRC	07/2026	IDR 23,591,700	\$ 1,320	4	0	4	0.00
	07/2026	ILS 867	293	2	0	2	0.00
	07/2026	NZD 2,257	1,334	51	0	51	0.02
	07/2026	TRY 12	0	0	0	0	0.00
	07/2026	\$ 993	TRY 47,694	14	0	14	0.01
	07/2026	ZAR 26,067	\$ 1,605	17	0	17	0.01
BSH	08/2026	COP 224,731	60	0	(5)	(5)	0.00
	07/2026	€ 897	1,043	18	0	18	0.01
	07/2026	\$ 627	¥ 99,636	0	(14)	(14)	(0.01)
	07/2026	1,365	NZD 2,415	9	0	9	0.00
	08/2026	NZD 2,415	\$ 1,366	0	(9)	(9)	0.00
	09/2026	MXN 1,336	77	1	0	1	0.00
CBK	09/2026	\$ 6,131	BRL 31,444	0	(147)	(147)	(0.06)
	07/2026	COP 746,395	\$ 196	0	(20)	(20)	(0.01)
	07/2026	£ 1,606	2,154	23	0	23	0.01
	07/2026	ILS 792	273	7	0	7	0.00
	07/2026	INR 28,506	302	1	0	1	0.00
	07/2026	\$ 257	COP 899,713	3	0	3	0.00
	07/2026	1,171	€ 1,004	0	(23)	(23)	(0.01)
	07/2026	613	HUF 187,483	0	(11)	(11)	0.00
	07/2026	835	IDR 14,982,137	1	0	1	0.00
	07/2026	294	INR 28,506	7	0	7	0.00
	07/2026	150	NOK 1,390	0	(9)	(9)	0.00
	07/2026	173	PEN 583	0	(2)	(2)	0.00
	07/2026	8	PLN 27	0	0	0	0.00
	07/2026	41	SEK 379	0	(2)	(2)	0.00
	08/2026	ILS 924	\$ 318	7	0	7	0.00
	08/2026	PEN 876	260	3	0	3	0.00
	08/2026	\$ 70	ILS 207	0	0	0	0.00
	09/2026	CLP 1,931,254	\$ 2,158	62	0	62	0.03
	09/2026	COP 967,903	265	0	(11)	(11)	0.00
	09/2026	IDR 22,432,202	1,243	0	(1)	(1)	0.00
	09/2026	INR 2,879	30	0	0	0	0.00
	09/2026	THB 3,554	107	0	(1)	(1)	0.00
	09/2026	\$ 178	IDR 3,169,102	0	(2)	(2)	0.00
	09/2026	281	MXN 4,878	0	(4)	(4)	0.00
	09/2026	3	PEN 10	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
DUB	10/2026	COP 134,904	\$ 38	\$ 0	\$ 0	\$ 0	0.00
	10/2026	PEN 2,955	857	1	(7)	(6)	0.00
	11/2026	COP 790,794	219	0	(3)	(3)	0.00
	12/2026	PEN 3,548	1,015	0	(19)	(19)	(0.01)
	12/2026	\$ 408	IDR 7,413,474	1	0	1	0.00
	12/2026	51	MXN 897	0	0	0	0.00
	07/2026	BRL 500	\$ 99	2	0	2	0.00
	07/2026	INR 3,497	37	0	0	0	0.00
	07/2026	PLN 57	15	0	0	0	0.00
	07/2026	\$ 25	INR 2,384	0	0	0	0.00
	07/2026	505	NOK 4,693	0	(31)	(31)	(0.01)
	07/2026	ZAR 12,121	\$ 749	10	0	10	0.00
	09/2026	\$ 109	IDR 1,980,634	1	0	1	0.00
	09/2026	37	INR 3,521	0	0	0	0.00
FAR	07/2026	CNH 1,080	\$ 160	1	0	1	0.00
	07/2026	£ 18,621	25,040	327	0	327	0.13
	07/2026	PEN 583	172	2	0	2	0.00
	07/2026	PLN 2,814	770	22	0	22	0.01
	07/2026	SGD 5,065	3,970	54	0	54	0.02
	07/2026	\$ 558	CNH 3,796	1	0	1	0.00
	07/2026	186	£ 141	1	0	1	0.00
	07/2026	1,664	¥ 269,173	0	(8)	(8)	0.00
	07/2026	12	PLN 44	0	0	0	0.00
	07/2026	ZAR 17,268	\$ 1,046	0	(6)	(6)	0.00
	08/2026	CNH 3,788	558	0	(1)	(1)	0.00
	08/2026	£ 141	186	0	(1)	(1)	0.00
	08/2026	ILS 254	89	3	0	3	0.00
	08/2026	¥ 266,164	1,649	7	0	7	0.00
GLM	09/2026	\$ 528	INR 50,603	3	0	3	0.00
	07/2026	BRL 7	\$ 1	0	0	0	0.00
	07/2026	COP 22,059	6	0	(1)	(1)	0.00
	07/2026	KRW 69,548	45	0	0	0	0.00
	07/2026	\$ 49	BRL 246	0	(1)	(1)	0.00
	07/2026	2,358	CAD 3,355	7	0	7	0.00
	07/2026	705	COP 2,441,865	3	(3)	0	0.00
	07/2026	45	KRW 69,539	0	0	0	0.00
	07/2026	120	PLN 448	0	(1)	(1)	0.00
	07/2026	567	TRY 26,953	7	0	7	0.00
	08/2026	CAD 3,350	\$ 2,358	0	(7)	(7)	0.00
	08/2026	\$ 114	INR 10,932	1	0	1	0.00
	09/2026	COP 1,188,678	\$ 341	2	0	2	0.00
	09/2026	MXN 66,949	3,814	6	0	6	0.00
JPM	09/2026	THB 17,581	545	12	0	12	0.01
	09/2026	\$ 509	IDR 9,134,096	1	(3)	(2)	0.00
	09/2026	784	INR 75,534	8	0	8	0.00
	09/2026	316	MXN 5,473	0	(5)	(5)	0.00
	11/2026	COP 1,290,629	\$ 360	1	(3)	(2)	0.00
	07/2026	AUD 1,225	873	25	0	25	0.01
	07/2026	BRL 4,611	896	5	0	5	0.00
	07/2026	ILS 2,225	745	0	(2)	(2)	0.00
	07/2026	INR 33,251	352	1	0	1	0.00
	07/2026	KRW 21,491	14	0	0	0	0.00
	07/2026	NOK 819	83	0	0	0	0.00
	07/2026	PLN 7,002	1,922	59	0	59	0.02
	07/2026	\$ 1,850	HUF 565,967	0	(33)	(33)	(0.01)
	07/2026	144	IDR 2,595,954	0	0	0	0.00
MBC	07/2026	94	ILS 264	0	(5)	(5)	0.00
	07/2026	352	INR 33,251	0	(1)	(1)	0.00
	07/2026	14	KRW 21,488	0	0	0	0.00
	07/2026	400	THB 13,374	3	0	3	0.00
	07/2026	3,352	ZAR 55,075	9	(6)	3	0.00
	08/2026	ILS 1,666	\$ 569	9	0	9	0.00
	08/2026	\$ 83	NOK 819	0	0	0	0.00
	09/2026	IDR 2,610,379	\$ 144	0	0	0	0.00
	09/2026	THB 22,625	688	6	(4)	2	0.00
	09/2026	\$ 573	INR 54,573	0	(1)	(1)	0.00
	09/2026	2,045	MXN 35,550	0	(23)	(23)	(0.01)
	10/2026	896	BRL 4,712	0	(5)	(5)	0.00
	07/2026	AUD 3,445	\$ 2,409	22	0	22	0.01
	07/2026	CHF 1,092	1,384	32	(2)	30	0.01
	07/2026	COP 1,426,202	376	0	(35)	(35)	(0.01)
	07/2026	€ 7,316	8,488	125	0	125	0.05
	07/2026	£ 572	757	1	(3)	(2)	0.00
	07/2026	INR 3,511	37	0	0	0	0.00
	07/2026	KRW 474,063	313	7	0	7	0.00
	07/2026	NOK 264	27	0	0	0	0.00
	07/2026	\$ 1,954	AUD 2,832	8	0	8	0.00
	07/2026	314	BRL 1,630	1	0	1	0.00
	07/2026	7,067	€ 6,106	0	(87)	(87)	(0.03)
	07/2026	748	£ 557	0	(8)	(8)	0.00
	07/2026	57	INR 5,526	1	0	1	0.00
	07/2026	887	¥ 141,141	0	(19)	(19)	(0.01)

Schedule of Investments PIMCO Credit Opportunities Bond Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MYI	07/2026	\$ 1,203	NOK 11,154	\$ 0	\$ (76)	\$ (76)	(0.03)
	08/2026	AUD 2,832	\$ 1,953	0	(8)	(8)	0.00
	08/2026	\$ 27	NOK 264	0	0	0	0.00
	09/2026	THB 3,760	\$ 113	0	(1)	(1)	0.00
	09/2026	\$ 592	INR 56,762	3	0	3	0.00
	09/2026	50	THB 1,622	0	(1)	(1)	0.00
	07/2026	¥ 431,000	\$ 2,695	43	0	43	0.02
	07/2026	NOK 16,905	1,776	67	0	67	0.03
	07/2026	SEK 465	50	2	0	2	0.00
	07/2026	\$ 6	€ 5	0	0	0	0.00
NSL	07/2026	1,052	£ 783	0	(12)	(12)	(0.01)
	09/2026	MXN 1,437	\$ 82	0	0	0	0.00
	07/2026	\$ 58	INR 5,577	1	0	1	0.00
	07/2026	553	TRY 25,985	1	0	1	0.00
SCX	09/2026	109	IDR 1,934,814	0	(1)	(1)	0.00
	07/2026	CNY 1,284	\$ 188	0	0	0	0.00
	07/2026	COP 1,188,678	309	0	(34)	(34)	(0.01)
	07/2026	¥ 160,300	1,000	14	0	14	0.01
SOG	07/2026	\$ 587	£ 436	0	(8)	(8)	0.00
	07/2026	336	IDR 6,021,176	0	0	0	0.00
	07/2026	76	INR 7,313	1	0	1	0.00
	08/2026	283	27,152	2	0	2	0.00
	09/2026	IDR 6,055,232	\$ 336	0	0	0	0.00
	09/2026	THB 6,372	197	4	0	4	0.00
	09/2026	\$ 277	IDR 4,976,337	1	(2)	(1)	0.00
	07/2026	CNH 1,764	\$ 261	1	0	1	0.00
	07/2026	€ 54,711	63,823	1,272	0	1,272	0.52
	07/2026	\$ 1,585	AUD 2,297	6	0	6	0.00
SSB	07/2026	496	BRL 2,515	0	(10)	(10)	0.00
	07/2026	52	CHF 42	0	0	0	0.00
	07/2026	69,429	€ 61,036	355	0	355	0.14
	07/2026	197	£ 149	1	0	1	0.00
	07/2026	1,522	¥ 241,756	0	(34)	(34)	(0.01)
	07/2026	3,917	SGD 5,072	5	0	5	0.00
	08/2026	AUD 2,297	\$ 1,584	0	(7)	(7)	0.00
	08/2026	CHF 42	52	0	0	0	0.00
	08/2026	€61,036	69,523	0	(354)	(354)	(0.14)
	08/2026	£ 149	197	0	(1)	(1)	0.00
UAG	08/2026	SGD 5,061	3,917	0	(5)	(5)	0.00
	07/2026	CAD 3,449	2,501	71	0	71	0.03
	07/2026	\$ 22	CAD 31	0	0	0	0.00
	07/2026	25,893	£ 19,588	106	0	106	0.04
	08/2026	CAD 31	\$ 22	0	0	0	0.00
	08/2026	COP 5,738,663	1,505	0	(143)	(143)	(0.06)
	08/2026	£19,588	25,892	0	(106)	(106)	(0.04)
	09/2026	COP 629,549	173	0	(6)	(6)	0.00
	09/2026	PEN 1,474	430	0	(1)	(1)	0.00
	07/2026	PLN 58	16	0	0	0	0.00
WST	07/2026	\$ 970	€ 835	0	(15)	(15)	(0.01)
	08/2026	COP 509,458	\$ 135	0	(12)	(12)	0.00
	12/2026	7,208,363	1,847	0	(164)	(164)	(0.07)
	07/2026	\$ 2,344	CHF 1,892	2	0	2	0.00
	08/2026	CHF 1,886	\$ 2,344	0	(2)	(2)	0.00
				\$ 3,149	\$ (1,734)	\$ 1,415	0.57

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	07/2026	CHF 15	\$ 19	\$ 1	\$ 0	\$ 1	0.00
CBK	07/2026	1	1	0	0	0	0.00
FAR	07/2026	15	19	0	0	0	0.00
GLM	07/2026	15	19	0	0	0	0.00
JPM	07/2026	\$ 98	CHF 77	0	(3)	(3)	0.00
MBC	07/2026	109	85	0	(3)	(3)	0.00
MYI	07/2026	CHF 15	\$ 19	1	0	1	0.00
SOG	07/2026	\$ 3	CHF 2	0	0	0	0.00
	07/2026	CHF 69	\$ 86	0	0	0	0.00
	07/2026	\$ 1	CHF 1	0	0	0	0.00
SSB	08/2026	67	54	0	0	0	0.00
	07/2026	107	84	0	(3)	(3)	0.00
UAG	07/2026	CHF 15	\$ 19	0	0	0	0.00
				\$ 2	\$ (9)	\$ (7)	0.00

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2026	€ 157	\$ 178	\$ 0	\$ (1)	\$ (1)	0.00
	07/2026	\$ 24,193	€ 20,767	0	(452)	(452)	(0.19)
BSH	07/2026	22,897	19,638	0	(444)	(444)	(0.18)
CBK	07/2026	€ 35	\$ 41	1	0	1	0.00
	07/2026	\$ 273	€ 234	0	(5)	(5)	0.00
FAR	07/2026	€ 18,833	\$ 21,479	0	(53)	(53)	(0.02)
	08/2026	\$ 21,508	€ 18,833	53	0	53	0.02
MBC	07/2026	€ 22,464	\$ 25,578	44	(150)	(106)	(0.04)
	07/2026	\$ 99	€ 86	0	(2)	(2)	0.00
	08/2026	23,263	20,452	153	0	153	0.06
SOG	07/2026	€ 20,058	\$ 22,816	0	(116)	(116)	(0.05)
	07/2026	\$ 24,225	€ 20,767	0	(484)	(484)	(0.20)
	08/2026	22,847	20,058	117	0	117	0.05
SSB	07/2026	65	57	0	0	0	0.00
	08/2026	€ 57	\$ 65	0	0	0	0.00
				\$ 368	\$ (1,707)	\$ (1,339)	(0.55)

As at 30 June 2026, the Institutional GBP (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 86	£ 64	\$ 0	\$ (1)	\$ (1)	0.00
BPS	07/2026	£59	\$ 78	0	0	0	0.00
	07/2026	\$ 96	£ 71	0	(1)	(1)	0.00
	08/2026	78	59	0	0	0	0.00
FAR	07/2026	£ 1	\$ 1	0	0	0	0.00
	07/2026	\$ 7	£ 5	0	0	0	0.00
	08/2026	1	1	0	0	0	0.00
JPM	07/2026	94	70	0	(1)	(1)	0.00
MBC	07/2026	2	2	0	0	0	0.00
NSL	07/2026	£14	\$ 18	0	0	0	0.00
	08/2026	\$ 18	£ 14	0	0	0	0.00
SCX	07/2026	£68	\$ 91	0	0	0	0.00
	08/2026	\$ 91	£ 68	0	0	0	0.00
SOG	07/2026	£69	\$ 91	0	0	0	0.00
	08/2026	\$ 91	£ 69	0	0	0	0.00
				\$ 0	\$ (3)	\$ (3)	0.00

Total OTC Financial Derivative Instruments

\$ 1,660 0.67

Total Investments

\$ 296,735 120.80

Other Current Assets & Liabilities

\$ (51,099) (20.80)

Net Assets

\$ 245,636 100.00

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

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

^ Security is in default.

(a) When-issued security.

(b) Security did not produce income within the last twelve months.

(c) Zero coupon security.

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

(e) Affiliated to the Fund.

(f) Contingent convertible security.

(g) Security with an aggregate fair value of \$101 (31 December 2025: \$343) has been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$13,443 (31 December 2025: \$16,922) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$970 (31 December 2025: \$680) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Schedule of Investments PIMCO Credit Opportunities Bond Fund (Cont.)

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 1,300	\$ 279,113	\$ 984	\$ 281,397
Investment Funds	547	0	0	547
Repurchase Agreements	0	12,700	0	12,700
Financial Derivative Instruments ⁽³⁾	216	1,898	(23)	2,091
Totals	\$ 2,063	\$ 293,711	\$ 961	\$ 296,735

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 251,385	\$ 565	\$ 251,950
Investment Funds	539	0	0	539
Repurchase Agreements	0	35,000	0	35,000
Financial Derivative Instruments ⁽³⁾	59	1,778	1	1,838
Totals	\$ 598	\$ 288,163	\$ 566	\$ 289,327

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

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

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

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BRC	1.750%	17/06/2026	TBD ⁽¹⁾	€ (88)	\$ (101)	(0.04)
Total Reverse Repurchase Agreements					\$ (101)	(0.04)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ 39	\$ 0	\$ 39	\$ 2	\$ 0	\$ 2
BOA	(11)	30	19	101	0	101
BPS	897	(980)	(83)	1,780	(1,900)	(120)
BRC	65	0	65	299	(360)	(61)
BSH	(586)	680	94	N/A	N/A	N/A
CBK	160	(280)	(120)	(133)	0	(133)
CIB	N/A	N/A	N/A	2	0	2
DUB	(18)	0	(18)	(13)	0	(13)
FAR	374	(470)	(96)	(571)	680	109
GLM	23	0	23	78	0	78
GST	299	(310)	(11)	26	0	26
JPM	93	0	93	102	0	102
MBC	2	0	2	278	(340)	(62)
MYC	(230)	260	30	N/A	N/A	N/A
MYI	101	0	101	2	0	2
NSL	1	0	1	8	0	8
RBC	N/A	N/A	N/A	6	0	6
SCX	(22)	0	(22)	6	0	6
SOG	746	(930)	(184)	10	0	10
SSB	(82)	0	(82)	N/A	N/A	N/A
UAG	(191)	0	(191)	(131)	0	(131)
WST	N/A	N/A	N/A	64	(60)	4

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

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	31.52	40.69
Transferable securities dealt in on another regulated market*	41.58	33.48
Other transferable securities	0.38	0.11
Investment funds	0.14	0.16
Repurchase agreements	3.32	10.32
Financial derivative instruments dealt in on a regulated market	0.37	0.03
Centrally cleared financial derivative instruments	0.43	0.59
OTC financial derivative instruments	1.51	1.06
Other assets	20.75	13.56
Total Assets	100.00	100.00

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Australia	1.61	0.22
Austria	N/A	0.46
Belgium	0.24	0.32
Bermuda	1.28	0.99
Brazil	N/A	0.22
Canada	1.71	1.66
Cayman Islands	1.57	0.00
Chile	1.25	0.82
China	0.00	0.00
Colombia	3.18	2.13
Costa Rica	0.12	N/A
Czech Republic	0.59	0.14
Denmark	0.64	0.56
France	5.40	3.66
Germany	0.86	1.21
Gibraltar	0.48	N/A
India	1.51	N/A
Ireland	4.82	1.27
Israel	0.74	N/A
Italy	N/A	1.07
Japan	1.02	0.47
Jersey, Channel Islands	0.37	N/A
Liberia	N/A	0.92
Luxembourg	3.97	2.44
Mexico	0.28	2.21
Multinational	N/A	0.23
Netherlands	5.61	2.58
Norway	N/A	0.13
Pakistan	0.37	N/A
Peru	0.99	0.77
Poland	1.67	0.70
Qatar	1.06	N/A
Romania	N/A	0.09
Serbia	0.93	N/A
South Africa	1.13	1.83
Spain	0.90	0.53
Sweden	2.23	N/A
Switzerland	0.22	0.51
United Arab Emirates	1.06	N/A
United Kingdom	13.61	10.71
United States	53.14	54.92
Short-Term Instruments	N/A	0.50
Investment Funds	0.22	0.20
Repurchase Agreements	5.17	13.10
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.48	(0.06)
Purchased Options		
Future Styled Options on Exchange-Traded Futures Contracts	N/A	0.00
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	0.00	0.00
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	(0.12)	(0.06)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.02)	0.01
Credit Default Swaps on Credit Indices — Buy Protection	N/A	(0.08)
Credit Default Swaps on Credit Indices — Sell Protection	0.25	0.12
Interest Rate Swaps	(0.41)	0.04
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.00	0.01
Interest Rate Swaptions	0.00	0.00
Written Options		
Foreign Currency Options	0.00	0.00
Interest Rate Swaptions	(0.04)	0.00
Options on Securities	N/A	0.00

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	0.15	N/A
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	0.01
Credit Default Swaps on Credit Indices — Sell Protection	0.73	0.74
Total Return Swaps on Indices	(0.19)	N/A
Total Return Swaps on Securities	(0.01)	N/A
Forward Foreign Currency Contracts	0.57	(0.44)
Hedged Forward Foreign Currency Contracts	(0.55)	0.40
Other Current Assets & Liabilities	(20.80)	(8.26)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES											
ANGOLA											
CORPORATE BONDS & NOTES											
Sonangol Finance Ltd. 10.000% due 29/01/2031	\$ 9,200	\$ 9,275	0.10	5.863% due 30/12/2057 (a) 6.163% due 30/12/2057 (a) 6.563% due 30/12/2057 (a)	AUD 4,100 2,100 1,600	\$ 2,834 1,452 1,106	0.03 0.02 0.01	Palm RE Ltd. 8.550% due 07/06/2033 11.270% due 07/06/2032 13.220% due 09/06/2031	\$ 750 250 1,500	\$ 761 255 1,550	0.01 0.00 0.02
SOVEREIGN ISSUES											
Angolan Government International Bond 9.125% due 26/11/2049 9.244% due 15/01/2031	7,050 17,000	6,618 17,618	0.07 0.18	Sapphire Trust Central Finance 4.999% due 12/02/2067 4.999% due 12/12/2067 5.131% due 12/03/2068 5.299% due 12/12/2067 5.501% due 12/03/2068	123 3,751 1,400 44,500 41,000	85 2,598 970 30,746 28,425	0.00 0.03 0.01 0.32 0.30	Purple Re Ltd. 12.676% due 06/06/2031 Sabine Re Ltd. 12.040% due 07/04/2031	1,500 1,500	1,541 1,519	0.02 0.02
		24,236	0.25	Triton Bond Trust 5.000% due 15/02/2058 5.250% due 15/02/2058	10,075 60,000	6,979 41,447	0.07 0.44	Seadrill Finance Ltd. 8.375% due 01/08/2030 Valaris Ltd. 8.375% due 30/04/2030	10,350 8,800	10,857 9,143	0.12 0.10
Total Angola		33,511	0.35			409,823	4.32	Weatherford International Ltd. 6.750% due 15/10/2033	9,600	9,800	0.10
				Total Australia		487,203	5.14	Winston RE Ltd. 10.020% due 21/02/2028	250	257	0.00
ARGENTINA											
SOVEREIGN ISSUES											
Argentina Government International Bond 3.500% due 09/07/2041	139,874	104,906	1.11					Total Bermuda		62,683	0.66
AUSTRALIA											
ASSET-BACKED SECURITIES											
Allied Credit ABS Trust 5.173% due 17/09/2033	AUD 16,000	11,067	0.12								
Angle Asset Finance Radian Trust 5.500% due 16/03/2033	1,971	1,369	0.01								
FirstMac Asset Funding Trust 5.208% due 19/09/2033	3,001	2,078	0.02								
Flexicommercial ABS Trust 5.550% due 14/06/2031	8,190	5,689	0.06								
Latitude Australia Credit Card Master Trust 5.450% due 22/11/2037	36,100	25,076	0.27								
Latitude Australia Personal Loans Trust 5.303% due 17/09/2033	1,877	1,301	0.01								
Metro Finance Trust 5.370% due 16/02/2033	2,885	1,999	0.02								
Plenti Auto ABS 5.399% due 12/08/2033	901	625	0.01								
Plenti PL & Green ABS Trust 5.276% due 11/07/2037 5.506% due 11/11/2036	2,975 6,182	2,060 4,291	0.02 0.05								
		55,555	0.59								
CORPORATE BONDS & NOTES											
Santos Finance Ltd. 3.649% due 29/04/2031 6.875% due 19/09/2033	\$ 3,200 5,100	2,994 5,544	0.03 0.06								
Woodside Finance Ltd. 3.700% due 15/09/2026 5.100% due 12/09/2034	700 12,800	699 12,588	0.01 0.13								
		21,825	0.23								
NON-AGENCY MORTGAGE-BACKED SECURITIES											
AFG Trust 5.012% due 10/10/2057 5.262% due 10/10/2057	AUD 4,153 58,500	2,876 40,422	0.03 0.43								
Blackwattle RMBS Trust 5.049% due 12/12/2056	270	187	0.00								
La Trobe Financial Capital Markets Trust 5.000% due 15/08/2057 5.050% due 15/05/2057 5.167% due 13/11/2057 5.300% due 15/08/2057 5.350% due 15/05/2057 5.507% due 13/11/2057	4,069 127 5,000 51,662 1,952 4,400	2,818 88 3,465 35,752 1,352 3,050	0.03 0.00 0.04 0.38 0.01 0.03								
Liberty Trust 5.012% due 10/10/2058 5.312% due 10/10/2058 5.405% due 25/09/2056	3,385 40,000 6,902	2,345 27,670 4,789	0.03 0.29 0.05								
Pepper Prime Trust 4.999% due 12/04/2067	251	174	0.00								
Pepper Residential Securities Trust 5.299% due 12/07/2067	63,207	43,755	0.46								
Project Cashmere 5.453% due 30/12/2057 (a) 5.713% due 30/12/2057 (a)	174,400 5,800	120,429 4,009	1.27 0.04								

Schedule of Investments Diversified Income Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Parex Resources, Inc. 8.500% due 11/05/2031	\$ 2,500	\$ 2,541	0.03
Total Canada		67,521	0.71
CAYMAN ISLANDS			
ASSET-BACKED SECURITIES			
ACORE Issuer LLC 5.089% due 20/08/2043	4,100	4,102	0.04
AGL CLO Ltd. 5.040% due 20/04/2037	4,900	4,906	0.05
Apollo Aviation Securitization Equity Trust 5.243% due 16/02/2050	20,135	19,834	0.21
Bain Capital Credit CLO Ltd. 4.727% due 24/07/2034	1,100	1,101	0.01
4.762% due 21/10/2034	1,000	1,001	0.01
Barings Private Credit Corp. CLO 5.126% due 22/05/2034	2,300	2,302	0.03
CQS U.S. CLO Ltd. 4.875% due 20/01/2035	1,000	1,001	0.01
FS Rialto Issuer LLC 5.089% due 19/01/2044	1,300	1,304	0.01
PFP Ltd. 5.137% due 18/08/2043	1,800	1,808	0.02
Symphony CLO Ltd. 4.725% due 19/04/2034	2,900	2,902	0.03
Trinitas CLO Ltd. 4.825% due 20/10/2034	3,300	3,304	0.04
Valerie Asset Ltd. 5.219% due 15/09/2050 (j)	39,841	39,192	0.41
5.267% due 15/09/2050 (j)	5,657	5,085	0.05
		87,842	0.92
CONVERTIBLE BONDS & NOTES			
Kaisa Group Holdings Ltd. 0.000% due 31/12/2026 (d)	555	2	0.00
0.000% due 31/12/2027 (d)	694	5	0.00
0.000% due 31/12/2028 (d)	1,111	8	0.00
0.000% due 31/12/2029 (d)	1,111	8	0.00
0.000% due 31/12/2030 (d)	1,389	9	0.00
0.000% due 31/12/2031 (d)	1,389	5	0.00
0.000% due 31/12/2032 (d)	2,419	8	0.00
		45	0.00
CORPORATE BONDS & NOTES			
Avilease Capital Ltd. 4.750% due 12/11/2030	9,300	9,106	0.10
Avolon Holdings Funding Ltd. 2.528% due 18/11/2027	4,745	4,606	0.05
3.250% due 15/02/2027	4,900	4,859	0.05
FWD Group Holdings Ltd. 5.252% due 22/09/2030	4,900	4,887	0.05
Gaci First Investment Co. 4.875% due 14/05/2029	20,000	19,937	0.21
4.875% due 14/02/2035	2,800	2,725	0.03
5.000% due 29/01/2029	5,000	5,003	0.05
5.125% due 14/02/2053	14,300	12,344	0.13
5.250% due 29/01/2030	12,575	12,695	0.13
5.250% due 29/01/2034	6,800	6,800	0.07
6.250% due 14/05/2056	10,000	10,016	0.11
Kaisa Group Holdings Ltd. 5.000% due 30/11/2027	699	36	0.00
Kaisa Group Holdings Ltd. (6.250% Cash or 5.250% PIK) 6.250% due 28/12/2028 (b)	934	21	0.00
Kaisa Group Holdings Ltd. (6.500% Cash or 5.500% PIK) 6.500% due 28/12/2029 (b)	1,564	35	0.00
Kaisa Group Holdings Ltd. (6.750% Cash or 5.750% PIK) 6.750% due 28/12/2030 (b)	1,885	33	0.00
Kaisa Group Holdings Ltd. (7.000% Cash or 6.000% PIK) 7.000% due 28/12/2031 (b)	2,840	48	0.00
Kaisa Group Holdings Ltd. (7.250% Cash or 6.250% PIK) 7.250% due 28/12/2032 (b)	2,673	53	0.00
Kaisa Group Holdings Ltd. (7.721% Cash or 6.721% PIK) 7.721% due 28/12/2028 (b)	639	12	0.00
Lima Metro Line Finance Ltd. 5.875% due 05/07/2034	2,149	2,198	0.02
MGM China Holdings Ltd. 4.750% due 01/02/2027	400	398	0.01

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
QNB Finance Ltd. 4.538% due 19/09/2027	\$ 21,000	\$ 20,995	0.22
SRC Sukuk Ltd. 4.375% due 02/04/2029	38,200	37,740	0.40
Suci Second Investment Co. 4.375% due 10/09/2027	9,000	8,973	0.10
5.171% due 05/03/2031	7,200	7,242	0.08
6.000% due 25/10/2028	13,300	13,639	0.14
TIB Diversified Payment Rights Finance Co. 6.551% due 15/11/2034	7,400	7,518	0.08
Trafford Centre Finance Ltd. 4.591% due 28/07/2038	£ 3,700	4,727	0.05
VD DPR Finance Co. 6.833% due 15/03/2035	\$ 13,300	13,609	0.14
		210,255	2.22
SOVEREIGN ISSUES			
RAK Capital 5.000% due 12/03/2035 (k)	6,625	6,686	0.07
Total Cayman Islands		304,828	3.21
CHILE			
CORPORATE BONDS & NOTES			
Empresa Nacional del Petroleo 5.950% due 30/07/2034	2,500	2,556	0.03
SOVEREIGN ISSUES			
Chile Government International Bond 3.750% due 14/01/2032	€ 13,650	15,809	0.17
3.875% due 09/07/2031	5,000	5,839	0.06
		21,648	0.23
Total Chile		24,204	0.26
SHARES			
CHINA			
COMMON STOCKS			
Kaisa Group Holdings Ltd. (c)	49,229,326	295	0.00
		PAR (000S)	
CORPORATE BONDS & NOTES			
Yango Justice International Ltd. 7.500% due 15/04/2024 ^	\$ 28,200	73	0.00
7.500% due 17/02/2025 ^	19,100	19	0.00
7.875% due 04/09/2024 ^	19,800	20	0.00
		112	0.00
Total China		407	0.00
COLOMBIA			
CORPORATE BONDS & NOTES			
Ecopetrol S.A. 4.625% due 02/11/2031	3,400	3,121	0.04
5.875% due 28/05/2045	200	165	0.00
		3,286	0.04
SOVEREIGN ISSUES			
Colombia Government International Bond 5.000% due 19/09/2032	€ 8,000	9,095	0.10
6.125% due 21/01/2031	\$ 26,400	26,689	0.28
6.500% due 21/01/2033	20,100	20,442	0.21
6.500% due 26/11/2038	€ 2,300	2,769	0.03
Colombian TES 2.250% due 18/04/2029 (f)	COP 11,026,948	2,883	0.03
3.000% due 25/03/2033 (f)	6,428,377	1,527	0.02
6.500% due 22/01/2031 (f)	48,909,581	14,063	0.15
7.000% due 26/03/2031	42,554,000	10,177	0.11
11.000% due 22/08/2029	139,921,900	39,390	0.41
11.500% due 25/07/2046	6,421,800	1,807	0.02
11.750% due 24/01/2035	141,052,200	40,183	0.42
12.750% due 28/11/2040	81,597,200	24,691	0.26
13.250% due 09/02/2033	40,598,000	12,425	0.13
		206,141	2.17
Total Colombia		209,427	2.21

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
CONGO			
SOVEREIGN ISSUES			
Congolese International Bond 9.500% due 17/02/2035	\$ 10,250	\$ 9,977	0.10
9.500% due 26/05/2036	8,400	8,124	0.09
Total Congo		18,101	0.19
CONGO, THE DEMOCRATIC REPUBLIC			
SOVEREIGN ISSUES			
DRC International Bond 9.500% due 16/04/2037	12,000	12,581	0.13
COSTA RICA			
SOVEREIGN ISSUES			
Costa Rica Government International Bond 5.500% due 21/11/2030	€ 13,500	16,239	0.17
5.950% due 27/04/2033	12,750	15,552	0.17
6.001% due 16/01/2036	9,500	11,500	0.12
7.300% due 13/11/2054	\$ 5,100	5,769	0.06
Total Costa Rica		49,060	0.52
CYPRUS			
CORPORATE BONDS & NOTES			
Atrium Finance PLC 2.625% due 05/09/2027	€ 9,900	10,884	0.11
CZECH REPUBLIC			
CORPORATE BONDS & NOTES			
EP Infrastructure A/S 2.045% due 09/10/2028	6,850	7,626	0.08
EPH Financing International A/S 5.875% due 30/11/2029	4,950	6,020	0.06
Total Czech Republic		13,646	0.14
DENMARK			
CORPORATE BONDS & NOTES			
H Lundbeck A/S 3.375% due 02/06/2029	4,700	5,387	0.06
DOMINICAN REPUBLIC			
SOVEREIGN ISSUES			
Dominican Republic Government International Bond 6.150% due 17/05/2038	\$ 1,400	1,394	0.02
6.500% due 15/02/2048 (k)	30,900	30,736	0.32
6.950% due 15/03/2037	9,700	10,303	0.11
Total Dominican Republic		42,433	0.45
ECUADOR			
SOVEREIGN ISSUES			
Ecuador Government International Bond 0.000% due 31/07/2030 (d)(k)	19,148	16,563	0.17
5.000% due 31/07/2040	14,324	12,047	0.13
6.900% due 31/07/2035	7,006	6,447	0.07
8.750% due 29/01/2034	3,300	3,344	0.03
9.250% due 29/01/2039 (k)	3,600	3,696	0.04
9.250% due 29/01/2039	6,100	6,263	0.07
Total Ecuador		48,360	0.51
EGYPT			
SOVEREIGN ISSUES			
Egypt Government International Bond 6.375% due 11/04/2031	€ 18,850	21,984	0.23
7.500% due 16/02/2061	\$ 20,175	17,472	0.18
8.500% due 31/01/2047	9,500	9,323	0.10
9.450% due 04/02/2033 (k)	5,000	5,559	0.06
21.954% due 04/03/2028	EGP 1,195,700	23,594	0.25
Total Egypt		77,932	0.82
EL SALVADOR			
CORPORATE BONDS & NOTES			
Comision Ejecutiva Hidroelectrica del Rio Lempa 8.650% due 24/01/2033	\$ 8,000	8,461	0.09

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
SOVEREIGN ISSUES			
El Salvador Government International Bond			
7.650% due 15/06/2035	\$ 494	\$ 512	0.01
8.250% due 10/04/2032	4,000	4,282	0.04
9.250% due 17/04/2030	5,025	5,428	0.06
9.650% due 21/11/2054 (k)	6,250	7,182	0.07
		17,404	0.18
Total El Salvador		25,865	0.27

FINLAND**CORPORATE BONDS & NOTES**

Balder Finland Oyj			
1.000% due 18/01/2027	€ 200	226	0.00
1.375% due 24/05/2030	4,900	5,140	0.06
Total Finland		5,366	0.06

FRANCE**ASSET-BACKED SECURITIES**

FCT Ponant			
2.855% due 27/09/2038	565	646	0.01

CORPORATE BONDS & NOTES

Altice France S.A.			
9.500% due 01/11/2029	\$ 3,811	3,872	0.04
BPCE S.A.			
5.876% due 14/01/2031	3,700	3,802	0.04
7.003% due 19/10/2034	5,000	5,446	0.06
Electricite de France S.A.			
4.875% due 21/09/2038	3,000	2,776	0.03
6.375% due 13/01/2055	6,000	6,131	0.06
9.125% due 15/03/2033 (g)	7,425	8,624	0.09

Eramet S.A.			
6.500% due 30/11/2029	€ 8,000	9,059	0.09
iliad S.A.			
4.250% due 09/01/2032	3,600	4,152	0.04
New Immo Holding S.A.			
4.875% due 08/12/2028	7,900	9,072	0.10
6.000% due 22/03/2029	1,300	1,531	0.02
TDF Infrastructure S.A.S.			
1.750% due 01/12/2029	4,300	4,621	0.05
Worldline S.A.			
4.125% due 12/09/2028	2,600	2,802	0.03
		61,888	0.65

LOAN PARTICIPATIONS AND ASSIGNMENTS

Altice France S.A.			
9.079% due 30/05/2031	1,966	2,298	0.02
10.548% due 31/05/2031	\$ 10,697	10,943	0.12
		13,241	0.14
Total France		75,775	0.80

GABON**SOVEREIGN ISSUES**

Gabon Government International Bond			
9.500% due 18/02/2029	12,825	12,267	0.13

GERMANY**CORPORATE BONDS & NOTES**

Cerdia Finanz GmbH			
9.375% due 03/10/2031	1,500	1,348	0.01
Cheplapharm Arzneimittel GmbH			
7.125% due 15/06/2031	€ 5,100	5,987	0.06
Deutsche Bank AG			
3.742% due 07/01/2033	\$ 1,725	1,582	0.02
5.882% due 08/07/2031	23,775	24,165	0.26
DVI Deutsche Vermoögens- & Immobilienverwaltungs GmbH			
4.875% due 21/08/2030	€ 4,500	5,255	0.06
IHO Verwaltungs GmbH			
5.625% due 15/05/2031	1,800	2,143	0.02
Volkswagen Bank GmbH			
2.500% due 31/07/2026	15,800	18,066	0.19

ZF Finance GmbH			
3.750% due 21/09/2028	€ 29,300	\$ 33,325	0.35
		91,871	0.97

LOAN PARTICIPATIONS AND ASSIGNMENTS

Envalior Finance GmbH			
9.163% due 29/03/2030	\$ 2,614	2,283	0.02
Total Germany		94,154	0.99

GHANA**SOVEREIGN ISSUES**

Ghana Government International Bond			
0.000% due 03/07/2026 (d)	287	287	0.00
0.000% due 03/01/2030 (d)(k)	1,573	1,414	0.01
5.000% due 03/07/2029	17,752	17,566	0.19
5.000% due 03/07/2035	11,893	11,042	0.12
Total Ghana		30,309	0.32

GUATEMALA**CORPORATE BONDS & NOTES**

Industrial Subordinated Trust 2.0			
6.550% due 15/04/2036	1,300	1,321	0.01

SOVEREIGN ISSUES

Guatemala Government International Bond			
3.700% due 07/10/2033	6,800	6,071	0.06
7.050% due 04/10/2032	14,600	15,800	0.17
		21,871	0.23
Total Guatemala		23,192	0.24

GUERNSEY, CHANNEL ISLANDS**CORPORATE BONDS & NOTES**

Sirius Real Estate Ltd.			
4.000% due 22/01/2032	€ 4,400	4,999	0.05

HONG KONG**CORPORATE BONDS & NOTES**

Fortune Star BVI Ltd.			
8.500% due 19/05/2028	\$ 3,000	3,082	0.03

HUNGARY**SOVEREIGN ISSUES**

Hungary Government International Bond			
4.500% due 16/06/2034	€ 5,000	5,986	0.06
4.875% due 22/03/2040 (k)	4,500	5,396	0.06
5.375% due 12/09/2033	7,125	8,954	0.09
5.500% due 26/03/2036	\$ 5,000	5,027	0.05
Magyar Export-Import Bank			
6.000% due 16/05/2029	€ 6,000	7,302	0.08
Total Hungary		32,665	0.34

INDIA**CORPORATE BONDS & NOTES**

Muthoot Finance Ltd.			
5.750% due 04/08/2030	\$ 4,100	4,018	0.04

INDONESIA**CORPORATE BONDS & NOTES**

Pertamina Persero PT			
6.500% due 07/11/2048	33,400	34,071	0.36
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara			
3.000% due 30/06/2030	22,900	21,085	0.22
6.150% due 21/05/2048	23,600	22,580	0.24
		77,736	0.82

SOVEREIGN ISSUES

Indonesia Government International Bond			
4.100% due 04/03/2034	€ 6,000	6,742	0.07
4.460% due 04/03/2038	9,500	10,571	0.11
5.125% due 29/05/2038	3,000	3,527	0.04
		20,840	0.22
Total Indonesia		98,576	1.04

IRELAND			
ASSET-BACKED SECURITIES			

Anchorage Capital Europe CLO DAC			
3.424% due 15/10/2038	€ 18,900	\$ 21,653	0.23
Aqueduct European CLO DAC			
3.511% due 15/07/2039 (a)	1,800	2,058	0.02
Arbour CLO DAC			
3.433% due 15/11/2037	2,300	2,633	0.03
3.453% due 15/08/2038	2,200	2,516	0.03
3.581% due 15/12/2038	2,300	2,633	0.03
3.883% due 15/08/2038	1,000	1,145	0.01
4.451% due 15/12/2038	1,000	1,148	0.01
Arcano Euro CLO DAC			
4.215% due 25/07/2039	4,400	5,049	0.05
Ares European CLO DAC			
2.984% due 15/10/2031	807	923	0.01
3.088% due 20/04/2032	291	332	0.00
3.234% due 21/10/2034	551	630	0.01
3.840% due 17/04/2032	1,000	1,146	0.01
4.004% due 21/10/2034	1,000	1,147	0.01
Aurium CLO DAC			
2.973% due 16/01/2031	1,972	2,258	0.02
3.347% due 22/06/2034	4,997	5,709	0.06
Bain Capital Euro CLO DAC			
3.449% due 15/01/2037	3,000	3,435	0.04
Barings Euro CLO DAC			
3.426% due 15/08/2039	2,500	2,861	0.03
3.444% due 21/10/2038	2,500	2,863	0.03
4.154% due 21/10/2038	1,000	1,151	0.01
4.850% due 21/10/2038	1,000	1,149	0.01
Black Diamond CLO DAC			
3.263% due 15/05/2032	339	388	0.00
Blackrock European CLO DAC			
3.158% due 20/01/2036	5,000	5,723	0.06
3.220% due 17/07/2034	9,831	11,259	0.12
BNPP AM Euro CLO DAC			
2.804% due 15/04/2031	617	704	0.01
Bosphorus CLO DAC			
3.614% due 15/04/2038	1,800	2,062	0.02
Bridgepoint CLO DAC			
3.414% due 15/01/2034	762	872	0.01
Cairn CLO DAC			
3.170% due 29/10/2034	1,000	1,145	0.01
4.304% due 15/01/2040	1,000	1,152	0.01
Capital Four CLO DAC			
3.394% due 15/04/2038	4,600	5,259	0.06
3.415% due 25/10/2038	2,600	2,976	0.03
3.854% due 15/04/2038	2,000	2,290	0.02
Carlisle Euro CLO DAC			
3.173% due 15/08/2032	831	950	0.01
3.493% due 15/08/2038	7,500	8,592	0.09
Cumulus Static CLO DAC			
3.483% due 15/11/2033	12,977	14,847	0.16
CVC Cordatus Loan Fund DAC			
3.066% due 25/04/2036	2,300	2,631	0.03
3.285% due 23/01/2039	2,000	2,290	0.02
Dryden Euro CLO DAC			
2.864% due 15/04/2033	3,951	4,518	0.05
3.143% due 15/05/2034	4,084	4,669	0.05
Euro-Galaxy CLO DAC			
2.781% due 24/04/2034	5,412	6,184	0.07
Grosvenor Place CLO DAC			
3.444% due 15/01/2039	3,100	3,548	0.04
Harvest CLO DAC			
3.054% due 15/01/2032	10,052	11,497	0.12
3.523% due 25/07/2037 (a)	2,000	2,287	0.02
Hayfin Emerald CLO DAC			
3.054% due 27/05/2034	5,791	6,626	0.07
3.404% due 22/01/2039	3,200	3,665	0.04
3.454% due 15/10/2038	2,600	2,975	0.03
3.498% due 18/10/2039	4,000	4,577	0.05
ICG Euro CLO DAC			
3.455% due 26/01/2038	2,200	2,518	0.03
4.055% due 26/01/2038	2,000	2,299	0.02
Indigo Credit Management DAC			
3.404% due 15/07/2038	3,600	4,122	0.04
3.464% due 15/10/2037	1,000	1,145	0.01

Schedule of Investments Diversified Income Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
INvesco Euro CLO DAC				ISRAEL				SOVEREIGN ISSUES			
3.277% due 15/07/2037	€ 2,400	\$ 2,747	0.03	CORPORATE BONDS & NOTES				Japan Government International Bond			
Madison Park Euro Funding DAC				Bank Hapoalim B.M.				3.200% due 20/09/2055			
3.004% due 15/07/2032	5,523	6,322	0.07	4.722% due 14/07/2029				¥ 470,000	\$ 2,539	0.03	
Montmartre Euro CLO DAC				5.252% due 14/01/2033				Total Japan			
3.164% due 15/07/2034	2,312	2,646	0.03	Bank Leumi Le-Israel B.M.				57,609 0.61			
MV Credit Euro CLO DAC				5.642% due 29/06/2033							
3.583% due 15/02/2038	2,300	2,632	0.03	Total Israel				16,452 0.17			
OCP Euro CLO DAC				ITALY				JERSEY, CHANNEL ISLANDS			
3.158% due 20/04/2035	22,500	25,747	0.27	ASSET-BACKED SECURITIES				ASSET-BACKED SECURITIES			
3.478% due 20/07/2036	3,800	4,348	0.05	Fulvia Spv SRL				Bain Capital Credit CLO Ltd.			
3.513% due 15/04/2037	2,000	2,287	0.02	3.013% due 24/12/2042				\$ 3,200	3,204	0.03	
Palmer Square European Loan Funding DAC				Golden Bar Securitisation SRL				Golub Capital Partners CLO Ltd.			
3.054% due 15/10/2034	4,057	4,638	0.05	3.116% due 20/12/2045				4.852% due 25/07/2037			
3.150% due 15/10/2035	4,300	4,922	0.05	3.436% due 22/09/2043				6,700	6,708	0.01	
3.433% due 15/02/2035	10,645	12,178	0.13	Koromo Italy Compartment				9,912 0.10			
3.754% due 15/10/2034	1,000	1,143	0.01	2.905% due 26/02/2032							
Penta CLO DAC				Marzio Finance SRL							
3.015% due 25/07/2036	2,000	2,289	0.02	2.751% due 28/09/2049							
Providus CLO DAC											
3.374% due 15/07/2038	1,700	1,944	0.02	CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES			
3.513% due 15/11/2039	2,900	3,319	0.04	Efesto Bidco SpA Efesto U.S. LLC				AA Bond Co. Ltd.			
3.904% due 15/07/2038	2,000	2,291	0.02	7.500% due 15/02/2032				£ 1,800	2,501	0.03	
Rockford Tower Europe CLO DAC				Eni SpA				GSG Bidco Ltd.			
3.489% due 29/08/2036	22,000	25,182	0.27	5.500% due 15/05/2034				€ 7,700	8,739	0.09	
St. Paul's CLO DAC				5.750% due 19/05/2035				11,240 0.12			
3.124% due 15/04/2033	3,087	3,533	0.04	Fibercop SpA				Total Jersey, Channel Islands			
Tikehau CLO DAC				5.375% due 15/04/2031				21,152 0.22			
3.458% due 20/01/2037	3,400	3,894	0.04	Intesa Sanpaolo SpA							
Toro European CLO DAC				4.000% due 23/09/2029							
3.070% due 12/01/2032	1,292	1,479	0.02	8.248% due 21/11/2033							
3.093% due 15/02/2034	5,565	6,367	0.07	Lottomatica Group SpA							
3.155% due 25/07/2034	1,763	2,017	0.02	4.625% due 30/04/2032							
3.194% due 15/07/2034	967	1,106	0.01	Mundys SpA							
3.474% due 15/04/2037	10,100	11,561	0.12	1.875% due 12/02/2028							
Voya Euro CLO DAC				Snam SpA							
3.174% due 15/10/2034	15,600	17,847	0.19	5.000% due 28/05/2030							
		338,648	3.57	UniCredit SpA							
CORPORATE BONDS & NOTES				7.296% due 02/04/2034							
AerCap Ireland Capital DAC											
4.625% due 15/10/2027	\$ 23,950	23,966	0.25	Total Italy							
CIMA Finance DAC											
2.950% due 05/09/2029	6,205	5,901	0.06								
Flutter Treasury DAC											
6.375% due 29/04/2029	14,000	14,239	0.15								
Iridium Capital PLC											
9.250% due 18/06/2029	€ 19,525	24,259	0.26								
		68,365	0.72								
LOAN PARTICIPATIONS AND ASSIGNMENTS											
Republic of Panama											
3.886% due 05/03/2027	22,350	25,592	0.27								
NON-AGENCY MORTGAGE-BACKED SECURITIES											
Dilosk RMBS DAC											
2.733% due 25/10/2064	1,000	1,142	0.01								
2.845% due 25/01/2063	1,024	1,170	0.01								
3.080% due 24/09/2060	2,844	3,254	0.03								
GS Mortgage-Backed Securities Trust											
3.133% due 24/11/2067	2,900	3,324	0.04								
Jeronimo Funding DAC											
3.415% due 25/10/2064	4,915	5,647	0.06								
Kinbane DAC											
3.379% due 24/01/2063	2,272	2,602	0.03								
Lugo Funding DAC											
3.195% due 26/05/2066	4,369	4,989	0.05								
Merrion Square Residential DAC											
3.378% due 24/03/2081	7,836	8,989	0.10								
		31,117	0.33								
SOVEREIGN ISSUES											
Avenir Issuer Ireland DAC											
6.000% due 25/10/2027	\$ 8,936	8,838	0.09								
Total Ireland											
		472,560	4.98								

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
LIBERIA			
CORPORATE BONDS & NOTES			
Royal Caribbean Cruises Ltd. 5.625% due 30/09/2031	\$ 10,200	\$ 10,289	0.11
LUXEMBOURG			
ASSET-BACKED SECURITIES			
First Mobility SARL 2.809% due 14/10/2032	€ 2,581	2,955	0.03
COMMON STOCKS			
Adler Group S.A. (c)	598,038	0	0.00
Corestate Capital Holding S.A. (c)(j)	3,586,721	0	0.00
DrillCo Holding Lux S.A. (j)	443,430	10,162	0.11
Foresea Holding S.A.	25	1	0.00
SES S.A. (c)	184,535	2,791	0.03
		12,954	0.14
CORPORATE BONDS & NOTES			
Altice Holdings 0.000% due 31/12/2099	€ 3	48	0.00
CBRE Europe Logistics Partners S.C.A. SICAV-SIF 3.500% due 22/09/2032	3,200	3,581	0.04
Chile Electricity Lux MPC SARL 5.580% due 20/10/2035	\$ 2,737	2,783	0.03
Cirsa Finance International SARL 5.401% due 15/10/2032	€ 4,900	5,668	0.06
ContourGlobal Power Holdings S.A. 6.750% due 28/02/2030	\$ 6,350	6,452	0.07
Corestate Capital Holding S.A. (10.000% Cash or 11.000% PIK) 10.000% due 31/12/2026 (b)	€ 1,261	1,334	0.01
CPI Property Group S.A. 6.875% due 05/02/2033	£ 4,300	5,327	0.05
Froneri Lux FinCo SARL 4.750% due 01/08/2032	€ 12,600	14,073	0.15
Green Palm Bidco SARL 5.957% due 30/06/2041	\$ 1,700	1,719	0.02
6.462% due 30/06/2046	4,400	4,460	0.05
Greensaif Pipelines Bidco SARL 5.853% due 23/02/2036	4,400	4,495	0.05
6.103% due 23/08/2042	3,900	3,983	0.04
6.129% due 23/02/2038	5,250	5,440	0.06
6.510% due 23/02/2042 (k)	4,700	4,968	0.05
Intralot Capital Luxembourg S.A. 6.750% due 15/10/2031 (k)	€ 12,070	14,026	0.15
Logicor Financing SARL 3.250% due 13/11/2028	7,100	8,101	0.08
Luminis S.A. 9.649% due 15/09/2038	\$ 8,200	9,578	0.10
Motion Finco SARL 8.375% due 15/02/2032	4,400	3,720	0.04
PRIO Luxembourg Holding SARL 6.750% due 15/10/2030	9,600	9,420	0.10
Titanium Bondco SARL (6.250% PIK) 6.250% due 14/01/2031 (b)	€ 3,363	563	0.01
		109,739	1.16
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Albion Financing SARL 5.204% due 21/05/2031	6,946	8,016	0.08
SOVEREIGN ISSUES			
Eagle Funding Luxco SARL 5.500% due 17/08/2030	\$ 46,200	46,445	0.49
Total Luxembourg		180,109	1.90

DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
MEXICO			
COMMON STOCKS			
Hipotecaria Su Casita S.A. de C.V. (c)	28,925	\$ 0	0.00
	PAR (000S)		
CORPORATE BONDS & NOTES			
Banco Actinver S.A. Institucion de Banca Multiple 7.250% due 31/01/2041	\$ 3,962	4,027	0.04
Banco Nacional de Mexico S.A. 6.697% due 07/08/2036 (i)(j)	10,950	10,798	0.11
Petroleos Mexicanos 6.350% due 12/02/2048	4,100	3,382	0.04
6.625% due 15/06/2038	5,050	4,700	0.05
6.700% due 16/02/2032 (k)	19,787	19,974	0.21
6.750% due 21/09/2047	79,025	67,703	0.71
7.690% due 23/01/2050	13,775	12,857	0.14
		123,441	1.30
SOVEREIGN ISSUES			
Mexico Government International Bond 3.771% due 24/05/2061	7,360	4,431	0.05
4.000% due 24/08/2034 (f) MXN	317	18	0.00
4.490% due 25/05/2032	€ 9,400	10,935	0.12
4.500% due 19/03/2034	10,000	11,407	0.12
5.375% due 22/03/2033	\$ 9,700	9,511	0.10
5.625% due 09/02/2034	15,800	15,567	0.16
5.750% due 12/10/2110	10,000	8,188	0.09
6.000% due 07/05/2036	11,750	11,740	0.12
6.125% due 09/02/2038	22,700	22,297	0.23
6.350% due 09/02/2035	15,300	15,667	0.17
6.625% due 29/01/2038	28,859	29,609	0.31
6.875% due 13/05/2037	8,400	8,823	0.09
		148,193	1.56
Total Mexico		271,634	2.86
MONGOLIA			
SOVEREIGN ISSUES			
City of Ulaanbaatar Mongolia 7.750% due 21/08/2027	12,900	13,166	0.14
MOROCCO			
CORPORATE BONDS & NOTES			
OCP S.A. 6.700% due 01/03/2036	10,325	10,793	0.11
MULTINATIONAL			
CORPORATE BONDS & NOTES			
JetBlue Airways Corp. 9.875% due 20/09/2031	8,425	7,642	0.08
Stonepeak Motion Holdco Ltd. 6.125% due 15/07/2033 (a)	4,000	4,008	0.04
Toucan FinCo Ltd. 9.500% due 15/05/2030	7,775	7,336	0.08
VistaJet Malta Finance PLC 8.750% due 15/01/2032 (k)	5,100	5,056	0.05
Total Multinational		24,042	0.25
NETHERLANDS			
ASSET-BACKED SECURITIES			
Contego CLO BV 3.454% due 15/04/2038	€ 3,200	3,663	0.04
Hill FL BV 2.929% due 18/10/2032	2,280	2,608	0.02
Mila BV 2.936% due 16/09/2041	1,532	1,755	0.02
		8,026	0.08
CORPORATE BONDS & NOTES			
ASR Nederland NV 7.000% due 07/12/2043	1,400	1,883	0.02
Citycon Treasury BV 1.625% due 12/03/2028	3,400	3,681	0.04

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
DAVIDE CAMPARI-MILANO NV			
4.250% due 17/06/2033	€ 3,400	\$ 3,957	0.04
DOURO FINANCE BV			
0.000% due 04/06/2031	6,100	6,162	0.06
ENEL Finance International NV			
5.000% due 15/06/2032	\$ 7,700	7,689	0.08
FLORA FOOD MANAGEMENT BV			
6.875% due 02/07/2029	€ 10,275	11,492	0.12
7.500% due 31/10/2030 (j)	3,800	4,335	0.05
ING Groep NV			
5.750% due 16/11/2026 (g)(i)	\$ 9,000	9,047	0.10
MAGNUM ICC FINANCE BV			
3.250% due 26/11/2031	€ 5,100	5,767	0.06
SANDOZ FINANCE BV			
4.220% due 17/04/2030	325	384	0.00
4.500% due 17/11/2033	2,300	2,770	0.03
UNIVERSAL MUSIC GROUP NV			
3.375% due 16/06/2030	1,500	1,727	0.02
VEON MIDCO BV			
6.950% due 01/06/2031	\$ 4,800	4,796	0.05
7.450% due 01/06/2033	4,750	4,742	0.05
VZ Secured Financing BV			
5.000% due 15/01/2032	2,250	1,971	0.02
7.500% due 15/01/2033	25,525	24,453	0.26
YINSON BERGENIA PRODUCTION BV			
8.498% due 31/01/2045	5,526	5,907	0.06
YINSON BORONIA PRODUCTION BV			
8.947% due 31/07/2042	16,976	18,684	0.20
ZIGGO BV			
4.875% due 15/01/2030	5,814	5,461	0.06
		124,908	1.32
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Veon Amsterdam 7.924% due 25/03/2027	6,300	6,292	0.07
NON-AGENCY MORTGAGE-BACKED SECURITIES			
DOMI BV			
2.892% due 15/02/2057	€ 24,412	27,899	0.29
3.081% due 15/06/2056	7,391	8,451	0.09
EMF-NL Prime BV			
3.040% due 17/04/2041	2	2	0.00
JUBILEE PLACE BV			
3.127% due 18/09/2062	4,302	4,924	0.05
3.207% due 17/09/2060	11,633	13,331	0.14
		54,607	0.57
Total Netherlands		193,833	2.04
NIGERIA			
CORPORATE BONDS & NOTES			
Dangote Fertiliser Ltd. 7.750% due 05/05/2031	\$ 4,450	4,479	0.05
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Bank of Industry Ltd. 3.895% due 23/08/2027	€ 13,438	15,330	0.16
Nigeria			
11.300% due 19/12/2032	\$ 5,000	5,069	0.05
		20,399	0.21
SOVEREIGN ISSUES			
Nigeria Government International Bond			
7.625% due 28/11/2047 (k)	12,100	11,901	0.13
7.875% due 16/02/2032	16,300	17,030	0.18
9.130% due 13/01/2046	4,300	4,770	0.05
		33,701	0.36
Total Nigeria		58,579	0.62
NORWAY			
CORPORATE BONDS & NOTES			
PPI Public Property Invest AB 4.125% due 21/04/2033	€ 3,000	3,385	0.04

Schedule of Investments Diversified Income Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TGS ASA			
8.500% due 15/01/2030	\$ 1,800	\$ 1,893	0.02
Total Norway		5,278	0.06
OMAN			
SOVEREIGN ISSUES			
Oman Government International Bond			
6.750% due 17/01/2048	21,300	23,410	0.25
PAKISTAN			
SOVEREIGN ISSUES			
Pakistan Government International Bond			
6.875% due 05/12/2027	6,900	6,970	0.08
6.975% due 24/04/2029	11,550	11,588	0.12
7.375% due 08/04/2031	1,200	1,211	0.01
Total Pakistan		19,769	0.21
PANAMA			
CORPORATE BONDS & NOTES			
Generadora de Gatun S.A.			
6.874% due 30/09/2044	2,700	2,791	0.03
SOVEREIGN ISSUES			
Panama Government International Bond			
6.700% due 26/01/2036	10,600	11,427	0.12
Total Panama		14,218	0.15
PARAGUAY			
SOVEREIGN ISSUES			
Paraguay Government International Bond			
6.000% due 09/02/2036	20,500	21,488	0.23
PERU			
CORPORATE BONDS & NOTES			
Banco Internacional del Peru SAA Interbank			
4.800% due 15/07/2031	9,600	9,436	0.10
Credicorp Capital Sociedad Titulizadora S.A.			
9.700% due 05/03/2045	PEN 12,500	3,927	0.04
10.100% due 15/12/2043	83,319	26,880	0.28
Niagara Energy SAC			
5.746% due 03/10/2034	\$ 4,850	4,865	0.05
Petroleos del Peru S.A.			
5.625% due 19/06/2047	22,150	15,852	0.17
		60,960	0.64
SOVEREIGN ISSUES			
Peru Government International Bond			
5.350% due 12/08/2040	PEN 2,100	538	0.01
5.375% due 08/02/2035	\$ 8,400	8,488	0.09
5.400% due 12/08/2034	PEN 16,500	4,729	0.05
5.500% due 30/03/2036	\$ 17,600	17,796	0.19
6.150% due 12/08/2032	PEN 27,100	8,608	0.09
6.850% due 12/08/2035	28,200	8,704	0.09
6.950% due 12/08/2031	9,600	3,203	0.03
7.300% due 12/08/2033	77,650	25,512	0.27
8.750% due 21/11/2033	\$ 15,000	18,340	0.19
		95,918	1.01
Total Peru		156,878	1.65
PHILIPPINES			
SOVEREIGN ISSUES			
Philippines Government International Bond			
5.000% due 17/07/2033	2,200	2,203	0.02
POLAND			
CORPORATE BONDS & NOTES			
ORLEN S.A.			
6.000% due 30/01/2035	3,100	3,212	0.03
SOVEREIGN ISSUES			
Bank Gospodarstwa Krajowego			
4.000% due 13/03/2032	€ 2,000	2,366	0.03
4.375% due 13/03/2039	5,000	5,843	0.06
5.750% due 09/07/2034	\$ 4,600	4,784	0.05

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Poland Government International Bond			
5.500% due 18/03/2054	\$ 10,950	\$ 10,377	0.11
		23,370	0.25
Total Poland		26,582	0.28
PORTUGAL			
ASSET-BACKED SECURITIES			
GAMMA Sociedade de Titularizacao de Creditos S.A.			
3.095% due 25/02/2034	€ 2,097	2,407	0.03
CORPORATE BONDS & NOTES			
Banco Espirito Santo S.A.			
4.750% due 15/01/2018 ^	200	54	0.00
Total Portugal		2,461	0.03
QATAR			
CORPORATE BONDS & NOTES			
QatarEnergy			
4.625% due 23/06/2029	\$ 6,625	6,585	0.07
SOVEREIGN ISSUES			
Qatar Government International Bond			
4.800% due 08/04/2033	18,100	18,197	0.19
Total Qatar		24,782	0.26
ROMANIA			
SOVEREIGN ISSUES			
Romania Government International Bond			
2.000% due 14/04/2033	€ 1,500	1,411	0.02
5.250% due 30/05/2032	4,500	5,253	0.06
5.375% due 07/06/2033	12,500	14,439	0.15
5.500% due 18/09/2028	4,000	4,754	0.05
5.625% due 22/02/2036	2,575	2,968	0.03
6.375% due 18/09/2033	21,975	26,792	0.28
Total Romania		55,617	0.59
SAUDI ARABIA			
SOVEREIGN ISSUES			
Saudi Arabia Government International Bond			
3.450% due 02/02/2061	\$ 42,000	26,673	0.28
4.125% due 12/01/2029	14,800	14,589	0.15
4.875% due 18/07/2033	21,000	20,896	0.22
5.000% due 18/01/2053	20,000	17,277	0.18
5.375% due 13/01/2031	11,000	11,233	0.12
5.750% due 16/01/2054 (k)	8,500	8,206	0.09
Total Saudi Arabia		98,874	1.04
SENEGAL			
SOVEREIGN ISSUES			
Senegal Government International Bond			
4.750% due 13/03/2028	€ 2,067	1,327	0.02
5.375% due 08/06/2037	7,800	4,758	0.05
6.250% due 23/05/2033	\$ 700	374	0.00
6.750% due 13/03/2048	2,100	1,095	0.01
7.750% due 10/06/2031 (k)	11,550	6,234	0.07
Total Senegal		13,788	0.15
SERBIA			
CORPORATE BONDS & NOTES			
Telecommunications Co. Telekom Srbija AD Belgrade			
7.250% due 18/05/2031	3,000	2,994	0.03
SOVEREIGN ISSUES			
Serbia Government International Bond			
1.650% due 03/03/2033	€ 8,900	8,616	0.09
6.000% due 12/06/2034	\$ 4,450	4,565	0.05
6.500% due 26/09/2033 (k)	9,400	9,939	0.11
		23,120	0.25
Total Serbia		26,114	0.28
SINGAPORE			
ASSET-BACKED SECURITIES			
Bayfront Infrastructure Capital Pte Ltd.			
5.051% due 11/04/2043	708	708	0.01

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
CORPORATE BONDS & NOTES			
Seagate Data Storage Technology Pte. Ltd.			
4.125% due 15/01/2031	\$ 5,318	\$ 5,062	0.05
5.750% due 01/12/2034	4,375	4,450	0.05
9.625% due 01/12/2032	7,486	8,259	0.09
Yinson Production Financial Services Pte. Ltd.			
9.625% due 03/05/2029	8,150	8,636	0.09
		26,407	0.28
Total Singapore		27,115	0.29
SOUTH AFRICA			
CORPORATE BONDS & NOTES			
Sasol Financing USA LLC			
8.750% due 03/05/2029	2,350	2,462	0.03
8.750% due 10/04/2033	9,600	9,944	0.10
		12,406	0.13
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Transnet SOC Ltd.			
10.658% due 02/03/2028 ZAR	237,714	14,492	0.15
SOVEREIGN ISSUES			
South Africa Government International Bond			
5.650% due 27/09/2047	\$ 13,700	11,631	0.12
7.000% due 28/02/2031	ZAR 14,300	843	0.01
7.100% due 19/11/2036	\$ 7,600	8,165	0.09
7.950% due 19/11/2054	2,700	2,921	0.03
8.500% due 31/01/2037	ZAR 1,225,100	74,463	0.78
8.875% due 28/02/2035	760,200	48,067	0.51
9.000% due 31/01/2040	43,500	2,685	0.03
10.500% due 21/12/2026	16,000	991	0.01
		149,766	1.58
Total South Africa		176,664	1.86
SPAIN			
ASSET-BACKED SECURITIES			
Auto ABS Spanish Loans			
3.059% due 28/09/2038	€ 12,839	14,713	0.15
BBVA Consumer Auto			
3.239% due 19/05/2042	889	1,016	0.01
BBVA Consumer FTA			
2.849% due 20/05/2039	1,313	1,500	0.02
FTA Santander Consumer Spain Auto			
2.980% due 17/09/2043	2,286	2,612	0.03
3.180% due 17/09/2043	2,637	3,001	0.03
FTA Santander Consumo			
3.538% due 20/07/2038	568	651	0.01
Sabadell Consumo FT			
3.085% due 22/10/2035	1,277	1,463	0.01
		24,956	0.26
CORPORATE BONDS & NOTES			
Banco Bilbao Vizcaya Argentaria S.A.			
4.968% due 08/05/2031	\$ 6,375	6,367	0.07
Banco Santander S.A.			
5.565% due 17/01/2030	3,600	3,691	0.04
6.033% due 17/01/2035	2,400	2,519	0.03
Cellnex Finance Co. S.A.			
3.000% due 19/01/2031	€ 1,500	1,684	0.02
3.875% due 19/01/2036	1,400	1,584	0.02
Enfragen Energia Sur S.A.U.			
8.499% due 30/06/2032	\$ 2,300	2,403	0.02
Molins Finance S.A.			
5.500% due 15/06/2033	€ 1,800	2,153	0.02
Telefonica Emisiones S.A.			
4.353% due 27/11/2034	2,400	2,814	0.03
		23,215	0.25
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Subcalidora			
8.041% due 14/08/2029	11,000	12,509	0.13
NON-AGENCY MORTGAGE-BACKED SECURITIES			
Santander Residential FT			
3.088% due 18/10/2068	17,021	19,510	0.21
Total Spain		80,190	0.85

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
SRI LANKA			
SOVEREIGN ISSUES			
Sri Lanka Government International Bond			
3.100% due 15/01/2030	\$ 2,693	\$ 2,752	0.03
3.350% due 15/03/2033	5,283	5,090	0.05
3.600% due 15/06/2035	3,567	2,985	0.03
3.600% due 15/05/2036	2,476	2,492	0.03
3.600% due 15/02/2038	4,954	5,013	0.05
4.000% due 15/04/2028	1,873	1,812	0.02
Total Sri Lanka		20,144	0.21
SUPRANATIONAL			
CORPORATE BONDS & NOTES			
Banque Ouest Africaine de Developpement			
6.250% due 14/10/2040	€ 6,700	7,344	0.08
SOVEREIGN ISSUES			
European Union			
3.375% due 04/10/2039	18,290	20,513	0.21
Total Supranational		27,857	0.29
SWEDEN			
CORPORATE BONDS & NOTES			
Epiroc AB			
3.625% due 28/02/2031	1,325	1,536	0.02
PPI Public Property Invest AB			
3.250% due 21/04/2029	2,900	3,300	0.03
Samhallsbyggnadsbolaget Norden Holding AB			
2.375% due 04/08/2026	2,200	2,514	0.03
Total Sweden		7,350	0.08
SWITZERLAND			
CORPORATE BONDS & NOTES			
UBS Group AG			
3.869% due 12/01/2029	\$ 700	692	0.01
4.194% due 01/04/2031	1,400	1,367	0.02
4.703% due 05/08/2027	4,200	4,200	0.04
Total Switzerland		6,259	0.07
TURKEY			
CORPORATE BONDS & NOTES			
QNB Bank A/S			
5.875% due 11/02/2031	8,800	8,565	0.09
Türkiye Varlik Fonu Yonetimi A/S			
8.250% due 14/02/2029	3,500	3,656	0.04
		12,221	0.13
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Türkiye Vakıflar Bankası T.A.O.			
5.401% due 15/12/2028	€ 3,400	3,902	0.04
SOVEREIGN ISSUES			
Turkey Government International Bond			
4.875% due 16/04/2043	\$ 10,542	8,022	0.09
5.750% due 11/05/2047 (k)	58,300	47,319	0.50
5.875% due 21/05/2030	€ 5,000	6,059	0.06
36.000% due 12/08/2026	TRY 424,200	9,077	0.10
40.305% due 06/09/2028	327,000	7,046	0.07
		77,523	0.82
Total Turkey		93,646	0.99
UKRAINE			
CORPORATE BONDS & NOTES			
NPC Ukrэнерго			
6.875% due 09/11/2028	\$ 1,000	974	0.01
SOVEREIGN ISSUES			
Ukraine Government International Bond			
0.000% due 01/02/2030	2,841	2,046	0.02
0.000% due 01/02/2034	8,816	5,004	0.05
0.000% due 01/02/2035	2,383	1,438	0.02
4.000% due 01/02/2032	1,316	1,091	0.01
4.500% due 01/02/2034	14,678	10,348	0.11
4.500% due 01/02/2035	17,564	12,207	0.13

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
4.500% due 01/02/2036	\$ 17,427	\$ 11,955	0.13
		44,089	0.47
Total Ukraine		45,063	0.48
UNITED ARAB EMIRATES			
CORPORATE BONDS & NOTES			
Abu Dhabi Developmental Holding Co. PJSC			
4.375% due 02/10/2031	14,600	14,280	0.15
5.375% due 08/05/2029	5,800	5,904	0.06
5.500% due 08/05/2034	2,500	2,561	0.03
Dhahrah Pv2 Energy Co. LLC			
5.794% due 30/06/2053	7,200	7,139	0.08
Emirates NBD Bank PJSC			
5.125% due 29/06/2031	12,600	12,600	0.13
First Abu Dhabi Bank PJSC			
4.789% due 03/06/2031	13,700	13,720	0.14
		56,204	0.59
SOVEREIGN ISSUES			
Emirate of Abu Dhabi Government International Bond			
4.625% due 20/04/2033	35,200	35,085	0.37
Total United Arab Emirates		91,289	0.96
UNITED KINGDOM			
ASSET-BACKED SECURITIES			
Curzon Mortgages PLC			
4.592% due 28/07/2049	£ 3,200	4,249	0.04
Morglas ABS PLC			
4.535% due 15/09/2040	13,540	17,988	0.19
		22,237	0.23
CORPORATE BONDS & NOTES			
Allwyn Entertainment Financing UK PLC			
7.875% due 30/04/2029	\$ 6,029	6,198	0.07
Amber Finco PLC			
6.625% due 15/07/2029	€ 3,100	3,678	0.04
Anglian Water Services Financing PLC			
4.250% due 23/06/2036	8,950	10,246	0.11
5.375% due 10/11/2033	£ 5,700	7,378	0.08
5.875% due 20/06/2031	5,700	7,695	0.08
Azule Energy Finance PLC			
8.625% due 22/01/2033	\$ 10,000	10,018	0.11
Barclays PLC			
7.437% due 02/11/2033	8,500	9,477	0.10
Burberry Group PLC			
5.750% due 20/06/2030	£ 5,050	6,768	0.07
Greene King Finance PLC			
5.106% due 15/03/2034	273	358	0.00
HSBC Holdings PLC			
5.887% due 14/08/2027	\$ 2,400	2,403	0.03
ICBC Standard Bank PLC			
20.000% due 13/12/2029	UZS 95,434,000	7,941	0.08
Informa PLC			
1.250% due 22/04/2028	€ 5,700	6,312	0.07
3.250% due 23/10/2030	700	796	0.01
3.750% due 29/04/2032	7,900	9,051	0.10
John Lewis PLC			
4.250% due 18/12/2034	£ 3,710	4,175	0.04
Mitchells & Butlers Finance PLC			
4.316% due 15/12/2030	1,658	2,159	0.02
4.350% due 15/12/2030	\$ 669	646	0.01
6.013% due 15/12/2030	£ 184	245	0.00
6.469% due 15/09/2032	1,700	2,275	0.02
National Grid PLC			
5.418% due 11/01/2034	\$ 5,000	5,072	0.05
Nationwide Building Society			
5.750% due 20/06/2027 (g)(i)	£ 4,300	5,714	0.06
Panama Infrastructure Receivable Purchaser PLC			
0.000% due 05/04/2032 (d)	\$ 20,529	16,722	0.18
Pinnacle Bidco PLC			
8.250% due 11/10/2028	€ 6,800	8,057	0.08
Royalty Pharma PLC			
3.300% due 02/09/2040	\$ 2,300	1,785	0.02

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Santander UK Group Holdings PLC			
4.858% due 11/09/2030	\$ 2,000	\$ 1,999	0.02
5.694% due 15/04/2031	6,100	6,259	0.07
Smiths Group PLC			
3.625% due 13/11/2033	€ 2,100	2,369	0.02
South West Water Finance PLC			
5.250% due 15/09/2031	£ 1,700	2,236	0.02
SW Finance PLC			
5.750% due 19/11/2030	4,600	5,957	0.06
6.125% due 19/11/2033	4,700	5,987	0.06
6.875% due 07/08/2032	2,500	3,343	0.04
6.875% due 14/11/2034	1,400	1,860	0.02
Tesco Property Finance PLC			
5.744% due 13/04/2040	1,813	2,407	0.03
Thames Water Super Senior Issuer PLC			
9.750% due 10/10/2027	2,295	3,235	0.03
Vedanta Resources Finance PLC			
9.125% due 15/10/2032	\$ 7,100	7,295	0.08
Virgin Media Secured Finance PLC			
4.125% due 15/08/2030	£ 27,700	31,710	0.33
4.250% due 15/01/2030	4,550	5,331	0.06
Vmed O2 UK Financing PLC			
4.000% due 31/01/2029	14,275	17,930	0.19
4.500% due 15/07/2031	7,200	7,887	0.08
5.625% due 15/04/2032	€ 8,400	8,465	0.09
6.750% due 15/01/2033 (k)	\$ 8,500	7,205	0.08
Yorkshire Water Finance PLC			
2.750% due 18/04/2041	£ 2,400	2,044	0.02
		258,688	2.73
LOAN PARTICIPATIONS AND ASSIGNMENTS			
INEOS Finance PLC			
TBD% due 08/11/2028	€ 7,075	8,055	0.09
NON-AGENCY MORTGAGE-BACKED SECURITIES			
Edenbrook Mortgage Funding PLC			
5.096% due 22/03/2057	£ 2,248	3,001	0.03
Elstree PLC			
4.454% due 21/01/2065	3,268	4,334	0.05
Harbour PLC			
4.797% due 28/10/2054	11,636	15,492	0.16
Harvest Funding PLC			
4.643% due 15/11/2069	6,100	8,098	0.08
5.043% due 15/11/2069	2,014	2,665	0.03
5.443% due 15/11/2069	6,241	8,283	0.09
Hops Hill PLC			
4.614% due 21/04/2056	4,457	5,920	0.06
5.034% due 21/04/2056	1,200	1,603	0.02
London Wall Mortgage Capital PLC			
4.738% due 15/05/2057	1,108	1,474	0.02
Pierpont BTL PLC			
4.586% due 21/09/2061	944	1,254	0.01
Polaris PLC			
4.555% due 26/02/2068	20,281	26,919	0.28
Stratton Mortgage Funding PLC			
4.721% due 25/06/2049	11,957	15,877	0.17
Towd Point Mortgage Funding PLC			
4.672% due 20/07/2053	10,502	13,947	0.15
Tower Bridge Funding PLC			
4.627% due 20/05/2066	399	529	0.01
Trinity Square PLC			
4.647% due 15/07/2059	3,250	4,317	0.04
5.047% due 15/07/2059	1,000	1,329	0.01
		115,042	1.21
Total United Kingdom		404,022	4.26
UNITED STATES			
ASSET-BACKED SECURITIES			
Accredited Mortgage Loan Trust			
4.023% due 25/09/2036	\$ 73	73	0.00
4.708% due 25/09/2035	7,750	6,904	0.07
ACE Securities Corp. Home Equity Loan Trust			
4.063% due 25/04/2036	125	123	0.00
4.063% due 25/07/2036	10,840	2,608	0.03
4.073% due 25/08/2036	230	224	0.00
4.083% due 25/08/2036	2,233	506	0.01

Schedule of Investments Diversified Income Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
4.123% due 25/02/2037	\$ 2,652	\$ 1,088	0.01	EMC Mortgage Loan Trust				3.893% due 25/01/2037	\$ 783	\$ 358	0.00
4.183% due 25/02/2037	2,707	1,146	0.01	4.863% due 25/11/2041	\$ 3	\$ 3	0.00	3.903% due 25/10/2036	1,735	751	0.01
4.423% due 25/11/2035	24	28	0.00	First Franklin Mortgage Loan Trust				3.903% due 25/11/2036	167	79	0.00
4.558% due 25/01/2035	451	439	0.01	4.083% due 25/04/2036	65	64	0.00	3.903% due 25/05/2037	2,705	2,068	0.02
4.663% due 25/12/2034	761	699	0.01	4.243% due 25/04/2036	400	372	0.00	3.913% due 25/10/2036	153	79	0.00
4.693% due 25/02/2036	45	42	0.00	4.243% due 25/08/2036	99	95	0.00	3.913% due 25/11/2036	2,529	1,409	0.02
4.738% due 25/06/2034	319	305	0.00	4.708% due 25/03/2035	10	12	0.00	3.963% due 25/09/2036	3	1	0.00
ACREC LLC				4.963% due 25/01/2035	22	23	0.00	3.983% due 25/11/2036	208	99	0.00
4.947% due 18/08/2042	1,800	1,801	0.02	5.188% due 25/10/2034	108	109	0.00	4.013% due 25/03/2037	977	393	0.01
Aegis Asset-Backed Securities Trust Mortgage Pass-Through Certificates				5.638% due 25/07/2034	232	234	0.00	4.083% due 25/09/2036	1,480	616	0.01
4.408% due 25/12/2035	2,495	2,377	0.03	First NLC Trust				4.123% due 25/03/2036	75	63	0.00
4.763% due 25/03/2035	94	90	0.00	2.672% due 25/05/2035	143	128	0.00	4.383% due 25/12/2035	43	42	0.00
Ameritrust Mortgage Securities, Inc. Asset-Backed Pass-Through Certificates				Fremont Home Loan Trust				4.468% due 25/12/2034	64	64	0.00
4.768% due 25/07/2035	3,500	3,174	0.03	4.103% due 25/02/2036	637	623	0.01	4.468% due 25/01/2035	1,380	1,374	0.02
4.798% due 25/01/2036	7,300	6,659	0.07	4.103% due 25/02/2037	994	300	0.00	4.558% due 25/03/2034	364	390	0.00
4.813% due 25/11/2034	102	102	0.00	Greystone CRE Notes LLC				4.618% due 25/03/2034	144	149	0.00
4.873% due 25/03/2035	78	77	0.00	5.106% due 15/01/2043	17,000	17,043	0.18	4.633% due 25/09/2035	3,299	2,794	0.03
Amortizing Residential Collateral Trust				GSAA Home Equity Trust				5.013% due 25/07/2037	391	352	0.00
4.763% due 25/10/2034	58	58	0.00	3.883% due 25/11/2036	386	88	0.00	7.563% due 25/02/2047	500	410	0.01
Apollo Aviation Securitization Equity Trust				4.003% due 25/04/2047	38	36	0.00	Morgan Stanley Dean Witter Capital, Inc. Trust			
5.522% due 16/02/2050	7,692	7,628	0.08	GSAMP Trust				5.113% due 25/02/2033	94	104	0.00
Argent Securities Trust				3.485% due 25/11/2034	183	178	0.00	Morgan Stanley Home Equity Loan Trust			
4.303% due 25/05/2036	743	175	0.00	3.853% due 25/01/2037	230	142	0.00	3.863% due 25/12/2036	1,259	595	0.01
Asset-Backed Funding Certificates Trust				3.863% due 25/12/2046	205	101	0.00	3.993% due 25/04/2037	2,061	1,049	0.01
3.983% due 25/01/2037	151	84	0.00	4.043% due 25/12/2036	5,007	2,664	0.03	4.083% due 25/04/2036	56	38	0.00
4.083% due 25/01/2037	510	283	0.00	4.303% due 25/04/2036	2,428	1,592	0.02	4.113% due 25/04/2037	14,073	7,162	0.08
4.203% due 25/01/2037	174	97	0.00	Home Equity Loan Trust				Morgan Stanley Mortgage Loan Trust			
4.813% due 25/03/2034	188	182	0.00	4.103% due 25/04/2037	2,000	1,785	0.02	5.395% due 25/11/2036	205	79	0.00
5.013% due 25/06/2037	9,895	6,992	0.07	Home Equity Mortgage Loan Asset-Backed Trust				6.000% due 25/02/2037	47	26	0.00
Bear Stearns Asset-Backed Securities Trust				3.903% due 25/11/2036	207	191	0.00	6.000% due 25/04/2037	9,115	3,014	0.03
4.716% due 25/11/2035	23	24	0.00	4.003% due 25/04/2037	658	446	0.01	New Century Home Equity Loan Trust			
4.768% due 25/06/2035	82	81	0.00	HSI Asset Securitization Corp. Trust				4.123% due 25/05/2036	3	3	0.00
5.013% due 25/08/2037	6	6	0.00	3.983% due 25/12/2036	457	116	0.00	4.483% due 25/03/2035	75	76	0.00
Carrington Mortgage Loan Trust				4.023% due 25/12/2036	9,096	3,455	0.04	NovaStar Mortgage Funding Trust			
3.923% due 25/10/2036	586	500	0.01	4.263% due 25/07/2036	2,284	977	0.01	3.963% due 25/01/2037	932	300	0.00
3.983% due 25/01/2037	1,200	947	0.01	4.323% due 25/01/2037	2,594	1,793	0.02	3.963% due 25/03/2037	772	237	0.00
4.013% due 25/10/2036	586	500	0.01	JPMorgan Mortgage Acquisition Trust				4.063% due 25/03/2037	967	296	0.00
4.023% due 25/02/2037	1,544	1,483	0.02	4.023% due 25/03/2037	48	48	0.00	4.183% due 25/01/2037	1,111	358	0.00
4.243% due 25/06/2036	1,258	1,231	0.01	4.063% due 25/03/2037	4,349	4,233	0.05	5.638% due 25/03/2035	189	188	0.00
Castlelake Aircraft Structured Trust				4.071% due 25/01/2037	419	202	0.00	Option One Mortgage Loan Trust			
5.073% due 15/03/2051	22,522	22,165	0.23	4.168% due 25/07/2036	76	76	0.00	3.943% due 25/04/2037	944	461	0.01
5.087% due 15/11/2050	19,080	18,836	0.20	Lehman ABS Mortgage Loan Trust				4.013% due 25/07/2037	1,882	1,271	0.01
Citigroup Mortgage Loan Trust, Inc.				3.853% due 25/06/2037	213	139	0.00	4.043% due 25/07/2036	11,514	6,835	0.07
3.963% due 25/05/2037	685	466	0.01	3.963% due 25/06/2037	109	72	0.00	4.043% due 25/01/2037	128	74	0.00
4.023% due 25/03/2037	728	666	0.01	Long Beach Mortgage Loan Trust				4.103% due 25/05/2037	110	59	0.00
4.083% due 25/09/2036	495	375	0.00	3.943% due 25/09/2036	13,010	3,105	0.03	4.303% due 25/01/2036	305	290	0.00
4.083% due 25/01/2037	642	214	0.00	4.303% due 25/05/2046	2,299	673	0.01	4.333% due 25/01/2036	7,092	5,723	0.06
4.163% due 25/11/2046	255	252	0.00	4.363% due 25/02/2036	10,089	9,064	0.10	4.528% due 25/08/2035	165	162	0.00
4.183% due 25/12/2036	764	760	0.01	4.813% due 25/06/2035	286	280	0.00	Option One Mortgage Loan Trust Asset-Backed Pass-Through Certificates			
Countrywide Asset-Backed Certificates Trust, Inc.				5.038% due 25/02/2035	1,058	1,043	0.01	4.453% due 25/11/2035	224	217	0.00
4.203% due 25/06/2037	470	460	0.01	LRECS LLC				Ownit Mortgage Loan Trust			
4.203% due 25/09/2037	41	45	0.00	5.139% due 19/08/2043	4,000	4,001	0.04	4.303% due 25/03/2037	604	587	0.01
4.243% due 25/02/2037	2,568	2,480	0.03	Lyra Music Assets Delaware LP				4.663% due 25/10/2036	92	91	0.00
4.263% due 25/01/2046	4,874	4,643	0.05	5.760% due 22/12/2064	4,994	5,028	0.05	Park Place Securities, Inc. Asset-Backed Pass-Through Certificates			
4.288% due 25/08/2036	2,356	2,319	0.03	MAST Ltd.				4.498% due 25/08/2035	130	130	0.00
4.323% due 25/04/2034	16	15	0.00	5.134% due 15/02/2051	8,395	8,239	0.09	4.498% due 25/09/2035	1,804	1,784	0.02
4.357% due 25/07/2036	1,066	1,012	0.01	MASTR Asset-Backed Securities Trust				4.588% due 25/07/2035	1,531	1,479	0.02
4.357% due 25/07/2036	15	15	0.00	3.963% due 25/08/2036	4,534	1,256	0.01	4.813% due 25/10/2034	78	78	0.00
4.383% due 25/09/2037	656	557	0.01	3.983% due 25/08/2036	1,706	587	0.01	4.888% due 25/03/2035	38	38	0.00
4.463% due 25/03/2036	1,054	963	0.01	4.033% due 25/08/2036	3,084	1,115	0.01	5.563% due 25/12/2034	221	220	0.00
4.513% due 25/03/2034	10	11	0.00	4.063% due 25/03/2036	765	723	0.01	People's Choice Home Loan Securities Trust			
4.603% due 25/10/2047	2,347	2,295	0.03	4.123% due 25/02/2036	298	104	0.00	5.113% due 25/01/2035	40	40	0.00
4.663% due 25/03/2047	42	33	0.00	4.243% due 25/03/2036	842	489	0.01	People's Financial Realty Mortgage Securities Trust			
4.753% due 25/02/2036	8,408	7,658	0.08	4.513% due 25/10/2035	230	237	0.00	3.903% due 25/09/2036	926	214	0.00
4.863% due 25/05/2047	626	578	0.01	4.543% due 25/02/2034	335	362	0.00	Popular ABS Mortgage Pass-Through Trust			
5.263% due 25/02/2035	13	13	0.00	4.663% due 25/04/2034	165	167	0.00	3.973% due 25/01/2037	155	152	0.00
5.338% due 25/11/2034	472	473	0.01	4.663% due 25/10/2035	1,325	1,195	0.01	RAAC Trust			
Credit Suisse First Boston Mortgage Securities Corp.				MASTR Specialized Loan Trust				4.363% due 25/06/2044	30	28	0.00
4.049% due 25/01/2032	11	11	0.00	4.888% due 25/11/2035	92	87	0.00	4.363% due 25/09/2045	20	20	0.00
Credit-Based Asset Servicing & Securitization LLC				Merrill Lynch Mortgage Investors Trust				4.463% due 25/11/2046	124	117	0.00
3.155% due 25/07/2036	2,284	2,176	0.02	4.063% due 25/08/2037	2,412	1,154	0.01	5.263% due 25/09/2047	306	312	0.00
3.919% due 25/07/2037	146	98	0.00	4.084% due 25/11/2037	5,053	1,513	0.02	Renaissance Home Equity Loan Trust			
DataBank Issuer LLC				4.663% due 25/02/2047	88	51	0.00	5.340% due 25/01/2037	1,336	393	0.00
5.180% due 27/09/2055	5,400	5,301	0.06	4.813% due 25/04/2035	14	14	0.00	Residential Asset Mortgage Products Trust			
Dwight Issuer LLC				MF1 LLC				4.403% due 25/01/2036	299	279	0.00
5.000% due 18/01/2044 (a)	2,100	2,103	0.02	5.087% due 18/02/2043	4,400	4,408	0.05	Residential Asset Securities Corp. Trust			
Ellington Loan Acquisition Trust				Morgan Stanley ABS Capital, Inc. Trust				4.023% due 25/11/2036	190	177	0.00
4.813% due 25/05/2037	1,258	1,237	0.01	3.833% due 25/10/2036	59	26	0.00	4.103% due 25/11/2036	41	39	0.00
				3.893% due 25/11/2036	272	117	0.00				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
4.323% due 25/04/2036	\$ 5	\$ 5	0.00	3.350% due 15/04/2031	\$ 2,211	\$ 2,130	0.02	Builders FirstSource, Inc.			
4.363% due 25/02/2036	78	77	0.00	3.375% due 01/11/2028	3,411	3,372	0.04	4.250% due 01/02/2032	\$ 7,175	\$ 6,689	0.07
4.423% due 25/12/2035	111	98	0.00	3.575% due 15/07/2029	1,754	1,731	0.02	6.375% due 01/03/2034	4,500	4,555	0.05
RIN LLC				3.650% due 15/12/2029	3,372	3,264	0.03	6.750% due 15/05/2035	2,450	2,501	0.03
5.044% due 20/07/2037 (a)	3,000	3,000	0.03	3.650% due 15/08/2030	3,405	3,330	0.04	Burford Capital Global Finance LLC			
5.194% due 20/07/2037 (a)	500	500	0.01	5.250% due 10/05/2040	9,800	9,755	0.10	8.500% due 15/01/2034	6,800	5,965	0.06
5.344% due 20/07/2037 (a)	500	500	0.01	American Builders & Contractors Supply Co., Inc.				9.250% due 01/07/2031	4,661	4,542	0.05
Saxon Asset Securities Trust				4.000% due 15/01/2028	10,800	10,627	0.11	Cantor Fitzgerald LP			
4.063% due 25/05/2047	5,233	3,778	0.04	American Tower Corp.				7.200% due 12/12/2028	5,350	5,556	0.06
4.163% due 25/09/2047	8,887	8,395	0.09	5.450% due 15/02/2034	1,200	1,219	0.01	Carvana Co.			
4.228% due 25/03/2036	659	662	0.01	5.900% due 15/11/2033	4,300	4,489	0.05	9.000% due 01/06/2030	7,345	7,599	0.08
Securitized Asset-Backed Receivables LLC Trust				Amgen, Inc.				9.000% due 01/06/2031 (k)	963	1,063	0.01
3.943% due 25/07/2036	226	72	0.00	5.250% due 02/03/2033	10,000	10,179	0.11	CDW LLC			
4.043% due 25/07/2036	534	467	0.01	5.750% due 02/03/2063	2,800	2,717	0.03	3.569% due 01/12/2031	11,500	10,563	0.11
4.263% due 25/03/2036	1,084	688	0.01	Antares Holdings LP				Centene Corp.			
4.263% due 25/05/2036	219	117	0.00	2.750% due 15/01/2027	2,700	2,661	0.03	3.000% due 15/10/2030	4,200	3,804	0.04
4.303% due 25/03/2036	83	78	0.00	6.350% due 23/10/2029	2,000	1,994	0.02	3.375% due 15/02/2030	9,300	8,673	0.09
4.423% due 25/08/2035	72	56	0.00	APLD ComputeCo LLC				4.625% due 15/12/2029	10,300	9,997	0.11
SG Mortgage Securities Trust				7.000% due 15/06/2031	4,000	3,997	0.04	Cheniere Energy Partners LP			
4.183% due 25/10/2036	1,500	1,237	0.01	AppLovin Corp.				4.000% due 01/03/2031	6,000	5,774	0.06
SLAM Ltd.				5.125% due 01/12/2029	10,378	10,466	0.11	Chord Energy Corp.			
5.547% due 15/07/2051	23,404	23,393	0.25	Ares Strategic Income Fund				6.750% due 15/03/2033	7,100	7,209	0.08
Soundview Home Loan Trust				4.850% due 15/01/2029	3,100	3,037	0.03	Citadel Finance LLC			
3.883% due 25/11/2036	31	8	0.00	5.150% due 15/01/2031	6,000	5,733	0.06	5.900% due 10/02/2030	16,600	16,745	0.18
4.228% due 25/06/2036	13,225	11,940	0.13	6.200% due 21/03/2032	5,000	4,949	0.05	Citadel Securities Global Holdings LLC			
4.243% due 25/07/2036	169	157	0.00	Arthur J. Gallagher & Co.				5.750% due 27/03/2036	2,900	2,879	0.03
Specialty Underwriting & Residential Finance Trust				5.150% due 15/02/2035	5,000	4,966	0.05	Cloud Software Group, Inc.			
3.767% due 25/02/2037	436	137	0.00	Ashtead Capital, Inc.				6.500% due 31/03/2029	5,900	5,729	0.06
4.063% due 25/11/2037	558	304	0.00	5.550% due 30/05/2033	6,100	6,165	0.07	Clydesdale Acquisition Holdings, Inc.			
4.303% due 25/04/2037	101	75	0.00	Asurion LLC				6.750% due 15/04/2032	9,200	8,936	0.09
Structured Asset Investment Loan Trust				8.375% due 01/02/2034	2,500	2,316	0.02	6.875% due 15/01/2030	7,200	7,182	0.08
4.063% due 25/06/2036	2	2	0.00	AT&T, Inc.				Cogent Communications Group LLC			
4.363% due 25/01/2036	17	17	0.00	3.800% due 01/12/2057	12,425	8,299	0.09	6.500% due 01/07/2032	8,900	8,019	0.08
4.438% due 25/11/2035	4,391	4,085	0.04	Aviation Capital Group LLC				7.000% due 15/06/2027	8,305	8,252	0.09
4.528% due 25/08/2035	2,377	2,319	0.03	4.800% due 24/10/2030	15,000	14,860	0.16	Community Health Systems, Inc.			
4.663% due 25/09/2034	22	21	0.00	Axon Enterprise, Inc.				6.000% due 15/01/2029	6,425	6,365	0.07
4.693% due 25/01/2035	118	116	0.00	6.125% due 15/03/2030	10,100	10,327	0.11	CoreWeave, Inc.			
4.888% due 25/07/2033	7	7	0.00	B&G Foods, Inc.				8.500% due 15/07/2032	€ 7,075	7,978	0.08
5.143% due 25/04/2033	11	11	0.00	8.000% due 15/09/2028	5,000	5,011	0.05	9.000% due 01/02/2031	\$ 12,850	12,715	0.13
Structured Asset Securities Corp. Mortgage Loan Trust				Bank of America Corp.				9.250% due 01/06/2030	4,800	4,835	0.05
4.103% due 25/12/2036	28	28	0.00	2.592% due 29/04/2031	8,900	8,214	0.09	CoStar Group, Inc.			
4.183% due 25/02/2037	76	75	0.00	3.261% due 28/01/2031	€ 7,500	8,569	0.09	2.800% due 15/07/2030	600	540	0.01
4.223% due 25/01/2037	1,762	1,008	0.01	4.571% due 27/04/2033	\$ 5,000	4,903	0.05	CQP Holdco LP			
4.453% due 25/09/2035	95	91	0.00	5.288% due 25/04/2034	5,950	6,031	0.06	5.500% due 15/06/2031	14,675	14,410	0.15
WaMu Asset-Backed Certificates WaMu Trust				Bayer U.S. Finance LLC				Crowdstrike Holdings, Inc.			
4.063% due 25/01/2037	1,222	1,073	0.01	6.125% due 21/11/2026	5,457	5,486	0.06	3.000% due 15/02/2029	12,100	11,549	0.12
Washington Mutual Asset-Backed Certificates Trust				Beacon Mobility Corp.				Crown Castle, Inc.			
4.243% due 25/05/2036	539	431	0.01	7.250% due 01/08/2030	9,675	10,078	0.11	2.100% due 01/04/2031	6,500	5,719	0.06
Wells Fargo Home Equity Asset-Backed Securities Trust				Beignet Investor LLC				2.250% due 15/01/2031	4,000	3,564	0.04
4.503% due 25/04/2034	12	12	0.00	6.581% due 30/05/2049	47,090	48,062	0.51	5.000% due 11/01/2028	2,600	2,615	0.03
		320,670	3.38	BGC Group, Inc.				CVS Health Corp.			
				6.600% due 10/06/2029	2,400	2,475	0.03	5.125% due 20/07/2045	3,400	3,081	0.03
SHARES				Black Pearl Compute LLC				DAE Funding LLC			
COMMON STOCKS				6.125% due 15/02/2031	6,600	6,693	0.07	3.375% due 20/03/2028	3,725	3,608	0.04
INDUSTRIALS				Block, Inc.				Diamondback Energy, Inc.			
Spirit Aviation Holdings, Inc. (c)	150,400	3	0.00	6.000% due 15/08/2033	14,000	14,105	0.15	5.550% due 01/04/2035	4,500	4,591	0.05
				6.500% due 15/05/2032	13,275	13,559	0.14	Digital Euro Finco LLC			
				Blue Owl Capital Corp.				3.750% due 15/01/2033	€ 3,800	4,305	0.05
CORPORATE BONDS & NOTES				6.450% due 15/09/2028	6,200	6,281	0.07	4.250% due 20/11/2037	8,100	9,142	0.10
AES Corp.				Blue Owl Finance LLC				Discovery Communications LLC			
5.800% due 15/03/2032	\$ 6,400	6,488	0.07	6.250% due 18/04/2034	5,875	5,754	0.06	3.625% due 15/05/2030	\$ 2,450	2,280	0.02
Aethon United BR LP				Boeing Co.				Discovery Global Holdings, Inc.			
7.500% due 01/10/2029	10,050	10,456	0.11	3.250% due 01/02/2028	7,500	7,344	0.08	4.279% due 15/03/2032	6,823	6,127	0.06
Alaska Airlines Pass-Through Trust				3.950% due 01/08/2059	1,500	1,072	0.01	5.050% due 15/03/2042	7,825	5,742	0.06
4.800% due 15/02/2029	1,775	1,775	0.02	5.150% due 01/05/2030	10,700	10,832	0.11	Duke Energy Indiana LLC			
Alcon Finance Corp.				5.805% due 01/05/2050	1,400	1,384	0.01	5.250% due 01/03/2034	9,000	9,144	0.10
5.375% due 06/12/2032	5,000	5,093	0.05	5.930% due 01/05/2060	10,000	9,844	0.10	Edison International			
Alliant Holdings Intermediate LLC				6.298% due 01/05/2029	1,700	1,770	0.02	5.450% due 15/06/2029	3,100	3,132	0.03
6.500% due 01/10/2031	6,475	6,465	0.07	7.008% due 01/05/2064	1,700	1,935	0.02	5.750% due 15/06/2027	300	302	0.00
Ally Financial, Inc.				British Airways Pass-Through Trust				El Paso Natural Gas Co. LLC			
8.000% due 01/11/2031	12,925	14,392	0.15	2.900% due 15/09/2036	995	911	0.01	8.375% due 15/06/2032	1,000	1,167	0.01
American Airlines Pass-Through Trust				Brixmor Operating Partnership LP				ELK Grove Village Property LLC			
3.000% due 15/04/2030	604	585	0.01	5.200% due 01/04/2032	3,400	3,421	0.04	7.500% due 15/06/2031	3,700	3,728	0.04
3.150% due 15/08/2033	2,453	2,305	0.02	Broadcom, Inc.				Ellucian Holdings, Inc.			
3.200% due 15/12/2029	2,979	2,892	0.03	2.450% due 15/02/2031	8,900	8,054	0.08	6.500% due 01/12/2029	5,600	5,427	0.06
				3.187% due 15/11/2036	2,600	2,179	0.02				

Schedule of Investments Diversified Income Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Encore Capital Group, Inc.				HCA, Inc.				3.150% due 03/06/2030	€ 4,700	\$ 5,346	0.06
6.625% due 15/04/2031	\$ 9,100	\$ 9,211	0.10	3.500% due 15/07/2051	\$ 5,000	\$ 3,385	0.04	3.724% due 25/11/2034	7,000	7,946	0.08
8.500% due 15/05/2030	7,575	8,050	0.08	4.625% due 15/03/2052	4,100	3,341	0.04	National Health Investors, Inc.			
Energy Transfer LP				5.500% due 01/06/2033	4,925	5,034	0.05	5.350% due 01/02/2033	\$ 9,700	9,607	0.10
4.950% due 15/05/2028	10,863	10,921	0.12	5.750% due 01/03/2035	5,000	5,156	0.05	National Mentor Holdings, Inc.			
5.950% due 01/10/2043	200	197	0.00	5.900% due 01/06/2053	25	24	0.00	10.500% due 15/12/2030	3,750	3,955	0.04
6.100% due 15/02/2042	800	804	0.01	Hilton Domestic Operating Co., Inc.				National Rural Utilities Cooperative Finance Corp.			
6.500% due 01/02/2042	7,140	7,549	0.08	5.875% due 15/03/2033	3,450	3,483	0.04	4.189% due 03/12/2027	8,400	8,414	0.09
6.625% due 15/10/2036	800	866	0.01	Host Hotels & Resorts LP				Neptune Bidco U.S., Inc.			
7.500% due 01/07/2038	9,465	10,943	0.12	5.500% due 15/04/2035	10,000	10,040	0.11	9.500% due 15/02/2033	2,800	2,834	0.03
Entergy Louisiana LLC				HPS Corporate Lending Fund				Newmark Group, Inc.			
5.150% due 15/09/2034	8,700	8,792	0.09	5.450% due 14/01/2028	7,000	6,975	0.07	7.500% due 12/01/2029	3,250	3,407	0.04
5.350% due 15/03/2034	5,000	5,126	0.05	6.300% due 19/08/2031	4,475	4,465	0.05	Nissan Motor Acceptance Co. LLC			
EPR Properties				Hyatt Hotels Corp.				5.688% due 13/09/2027	2,000	1,990	0.02
3.750% due 15/08/2029	3,000	2,886	0.03	5.375% due 15/12/2031	4,000	4,072	0.04	NLG Global Funding			
EQT Corp.				IHG Finance LLC				5.400% due 23/01/2030	9,300	9,453	0.10
4.750% due 15/01/2031	14,175	14,047	0.15	3.625% due 27/09/2031	€ 8,100	9,271	0.10	Noble Finance LLC			
Equinix Europe Financing Corp. LLC				Ingevity Corp.				8.000% due 15/04/2030	13,750	14,254	0.15
3.250% due 15/03/2031	€ 8,100	9,154	0.10	3.875% due 01/11/2028	\$ 11,700	11,342	0.12	NRG Energy, Inc.			
3.625% due 22/11/2034	3,700	4,139	0.04	Ingram Micro, Inc.				4.734% due 15/10/2030	8,100	8,005	0.08
Expand Energy Corp.				4.750% due 15/05/2029	6,625	6,511	0.07	NuStar Logistics LP			
4.750% due 01/02/2032	\$ 16,800	16,379	0.17	ION Platform Finance U.S., Inc.				5.625% due 28/04/2027	20,400	20,465	0.22
F&G Global Funding				7.875% due 30/09/2032 (k)	9,500	6,895	0.07	OAK-Eagle Acquireco, Inc.			
5.875% due 16/01/2030	2,800	2,834	0.03	9.000% due 01/08/2029	2,850	2,538	0.03	8.750% due 01/07/2034	2,000	2,124	0.02
Fidelity National Financial, Inc.				IQVIA, Inc.				Olympus Water U.S. Holding Corp.			
3.400% due 15/06/2030	200	189	0.00	6.250% due 01/06/2032	7,500	7,634	0.08	6.750% due 01/08/2032	6,100	5,965	0.06
First Student Bidco, Inc.				Jackson National Life Global Funding				Omega Healthcare Investors, Inc.			
4.000% due 31/07/2029	6,025	5,775	0.06	4.600% due 01/10/2029	6,400	6,312	0.07	4.750% due 15/01/2028	200	200	0.00
Ford Motor Credit Co. LLC				Jane Street Group				OneMain Finance Corp.			
2.700% due 10/08/2026	11,600	11,575	0.12	6.125% due 01/11/2032	10,450	10,457	0.11	6.750% due 15/09/2033	9,800	9,714	0.10
3.815% due 02/11/2027	1,200	1,183	0.01	7.125% due 30/04/2031	16,200	16,758	0.18	7.125% due 15/11/2031 (k)	5,655	5,774	0.06
4.125% due 17/08/2027	4,300	4,263	0.04	JetBlue Pass-Through Trust				7.125% due 15/09/2032	10,700	10,893	0.11
4.271% due 09/01/2027	1,700	1,695	0.02	2.750% due 15/11/2033	695	617	0.01	ONEOK, Inc.			
5.875% due 07/11/2029	9,000	9,111	0.10	4.000% due 15/05/2034	7,444	7,071	0.07	5.850% due 01/11/2064	1,725	1,613	0.02
7.350% due 04/11/2027	1,100	1,131	0.01	JPMorgan Chase & Co.				6.500% due 01/09/2030	2,475	2,603	0.03
Fortress Intermediate, Inc.				4.586% due 26/04/2033	5,000	4,925	0.05	Pacific Gas & Electric Co.			
7.500% due 01/06/2031	2,850	2,901	0.03	5.040% due 23/01/2028	4,000	4,013	0.04	2.100% due 01/08/2027	300	292	0.00
Freedom Mortgage Holdings LLC				5.294% due 22/07/2035	7,825	7,909	0.08	2.500% due 01/02/2031	1,300	1,167	0.01
6.875% due 01/05/2031	4,300	4,176	0.04	5.766% due 22/04/2035	11,000	11,446	0.12	3.300% due 15/03/2027	3,100	3,073	0.03
FS KKR Capital Corp.				Kilroy Realty LP				3.300% due 01/12/2027	2,900	2,846	0.03
3.125% due 12/10/2028	6,600	6,216	0.07	5.875% due 15/10/2035	7,742	7,655	0.08	3.300% due 01/08/2040	31,900	23,940	0.25
6.125% due 15/01/2031 (k)	5,000	4,809	0.05	Ladder Capital Finance Holdings LLLP				3.750% due 01/07/2028	2,350	2,309	0.02
FTAI Aviation Investors LLC				5.500% due 01/08/2030	7,600	7,678	0.08	3.950% due 01/12/2047	800	587	0.01
5.500% due 01/05/2028	19,750	19,714	0.21	7.000% due 15/07/2031	1,400	1,452	0.02	4.200% due 01/06/2041	1,100	903	0.01
GA Global Funding Trust				Las Vegas Sands Corp.				4.250% due 15/03/2046	2,000	1,550	0.02
5.400% due 13/01/2030	1,600	1,606	0.02	3.900% due 08/08/2029	6,875	6,642	0.07	4.450% due 15/04/2042	3,500	2,912	0.03
5.900% due 13/01/2035	2,400	2,421	0.03	5.900% due 01/06/2027	8,250	8,328	0.09	4.500% due 01/07/2040	8,196	7,057	0.07
Gaia Purchaser, Inc.				6.000% due 15/08/2029	3,475	3,570	0.04	4.600% due 15/06/2043	3,600	3,001	0.03
7.625% due 15/07/2033 (a)	3,000	3,036	0.03	Level 3 Financing, Inc.				4.650% due 01/08/2028	100	100	0.00
Gartner, Inc.				7.000% due 31/03/2034	1,635	1,687	0.02	PacifiCorp			
3.625% due 15/06/2029	4,350	4,115	0.04	Live Nation Entertainment, Inc.				5.300% due 15/02/2031	3,300	3,351	0.04
3.750% due 01/10/2030	5,300	4,843	0.05	3.750% due 15/01/2028	7,700	7,556	0.08	5.450% due 15/02/2034	9,000	9,107	0.10
Genesis Energy LP				Lseg U.S. Fin Corp.				7.125% due 15/08/2056	10,550	10,484	0.11
7.875% due 15/05/2032	5,025	5,184	0.05	5.297% due 28/03/2034	5,000	5,041	0.05	Paradigm Parent LLC and Paradigm Parent			
8.250% due 15/01/2029	4,100	4,236	0.04	Marriott International, Inc.				CO-Issuer, Inc.			
Georgia Power Co.				4.625% due 15/06/2030	900	898	0.01	8.750% due 17/04/2032	6,800	6,094	0.06
5.250% due 15/03/2034	7,700	7,823	0.08	5.500% due 15/04/2037	10,050	10,151	0.11	Paramount Global			
Global Atlantic Fin Co.				Mars, Inc.				4.600% due 15/01/2045	1,500	956	0.01
4.400% due 15/10/2029	11,620	11,282	0.12	5.200% due 01/03/2035	5,000	5,022	0.05	4.900% due 15/08/2044	4,275	2,828	0.03
GLP Capital LP				Marvell Technology, Inc.				4.950% due 15/01/2031	9,100	8,462	0.09
5.625% due 01/03/2036	5,700	5,589	0.06	5.750% due 15/02/2029	6,300	6,464	0.07	6.875% due 30/04/2036	6,100	5,725	0.06
5.750% due 01/06/2028	7,720	7,810	0.08	Matador Resources Co.				Post Holdings, Inc.			
6.250% due 15/09/2054	3,500	3,516	0.04	6.250% due 15/04/2033	1,950	1,944	0.02	6.500% due 15/03/2036	14,700	14,545	0.15
Goat Holdco LLC				Meridian Arc Holdco LLC				PR RNO Property Owner LLC			
6.750% due 01/02/2032	4,900	5,026	0.05	6.250% due 30/04/2031	9,450	9,477	0.10	6.500% due 01/05/2031	7,700	7,694	0.08
Goldman Sachs Group, Inc.				Mobility Global, Inc.				Prime Security Services Borrower LLC			
2.615% due 22/04/2032	5,375	4,829	0.05	6.050% due 15/06/2036	2,000	2,023	0.02	3.375% due 31/08/2027	8,275	8,111	0.09
5.330% due 23/07/2035	16,275	16,336	0.17	Morgan Stanley				Primo Water Holdings, Inc.			
Goodman U.S. Finance Seven LLC				3.955% due 21/03/2035	€ 2,800	3,246	0.03	6.250% due 01/04/2029	12,400	12,454	0.13
5.250% due 28/04/2036	2,900	2,852	0.03	5.664% due 17/04/2036	\$ 8,100	8,319	0.09	Qnity Electronics, Inc.			
Gray Media, Inc.				MSCI, Inc.				5.750% due 15/08/2032	1,800	1,812	0.02
9.625% due 15/07/2032	8,400	8,115	0.09	5.250% due 01/09/2035	5,700	5,581	0.06	Quikrete Holdings, Inc.			
Gray Oak Pipeline LLC				National Fuel Gas Co.				6.375% due 01/03/2032	12,150	12,413	0.13
3.450% due 15/10/2027	2,900	2,849	0.03	2.950% due 01/03/2031	1,017	931	0.01	6.750% due 01/03/2033	2,925	2,983	0.03
HA Sustainable Infrastructure Capital, Inc.				5.050% due 15/10/2031	4,100	4,083	0.04	QXO Building Products, Inc.			
6.375% due 01/07/2034	5,700	5,816	0.06	National Grid North America, Inc.				6.500% due 15/07/2031	4,250	4,334	0.05
				1.054% due 20/01/2031	€ 2,000	2,068	0.02	6.750% due 30/04/2032	5,775	5,967	0.06
								6.875% due 15/07/2034	3,750	3,852	0.04

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
RD Michigan Property Owner LLC				United Airlines Pass-Through Trust				Databricks, Inc.			
7.500% due 30/03/2045	\$ 22,825	\$ 22,762	0.24	2.700% due 01/11/2033	\$ 1,271	\$ 1,160	0.01	1.000% due 05/01/2032	\$ 10,735	\$ 10,735	0.11
RFNA LP				2.900% due 01/11/2029	1,854	1,780	0.02	8.114% due 05/01/2032	14,165	14,147	0.15
7.875% due 15/02/2030	575	580	0.01	3.100% due 07/01/2030	551	540	0.01	Discovery Global Holdings, Inc.			
RGA Global Funding				3.450% due 01/06/2029	620	608	0.01	6.144% due 03/06/2033	36,190	36,245	0.38
5.250% due 09/01/2030	8,400	8,511	0.09	3.450% due 07/01/2030	1,103	1,070	0.01	Ecopetrol S.A.			
Rio Oil Finance Trust				3.500% due 01/09/2031	1,456	1,406	0.01	5.843% due 18/12/2027	7,500	7,527	0.08
8.200% due 06/04/2028	670	687	0.01	4.150% due 25/02/2033	385	374	0.00	Finastra USA, Inc.			
9.750% due 06/01/2027	481	488	0.01	5.875% due 15/04/2029	13,629	13,797	0.15	7.746% due 15/09/2032	10,349	9,568	0.10
RLJ Lodging Trust LP				Uniti Services LLC				Fortress Intermediate, Inc.			
3.750% due 01/07/2026	3,600	3,600	0.04	7.500% due 15/10/2033	1,280	1,348	0.01	6.624% due 27/06/2031	3,501	3,490	0.04
Rocket Cos., Inc.				Univision Communications, Inc.				Hilton Grand Vacations Borrower LLC			
6.125% due 01/08/2030	4,800	4,885	0.05	8.875% due 15/04/2033	5,100	5,024	0.05	5.644% due 02/08/2028	754	754	0.01
6.125% due 01/08/2031	5,200	5,315	0.06	9.375% due 01/08/2032	5,934	6,034	0.06	ION Platform Finance U.S., Inc.			
6.500% due 01/08/2029	8,000	8,176	0.09	Venture Global Calcasieu Pass LLC				7.482% due 07/10/2032	10,627	7,692	0.08
7.125% due 01/02/2032	3,650	3,791	0.04	6.250% due 15/01/2030	5,300	5,431	0.06	Jane Street Group LLC			
Rollins, Inc.				Venture Global LNG, Inc.				5.666% due 15/12/2031	4,775	4,737	0.05
5.250% due 24/02/2035	3,000	2,997	0.03	6.375% due 15/12/2034	12,000	11,800	0.12	Kaseya, Inc.			
Sammons Financial Group, Inc.				6.625% due 15/06/2036	12,375	12,205	0.13	6.913% due 22/03/2032	4,695	3,654	0.04
6.875% due 15/04/2034	7,450	7,978	0.08	7.000% due 15/01/2030	20,000	20,408	0.22	LifePoint Health, Inc.			
San Diego Gas & Electric Co.				8.375% due 01/06/2031	2,175	2,265	0.02	7.423% due 19/05/2031	1,567	1,546	0.02
5.200% due 15/03/2036	2,700	2,688	0.03	9.500% due 01/02/2029	15,182	16,348	0.17	Newfold Digital Holdings Group, Inc.			
SBA Tower Trust				Venture Global Plaquemines LNG LLC				7.214% due 30/04/2029	11,956	8,834	0.09
4.831% due 15/10/2054	21,800	21,810	0.23	6.125% due 15/12/2030	8,000	8,189	0.09	9.364% due 30/04/2029	712	579	0.01
Sirius XM Radio LLC				6.750% due 15/01/2036	14,375	15,249	0.16	Olympus Water U.S. Holding Corp.			
4.000% due 15/07/2028	1,530	1,491	0.02	Verizon Communications, Inc.				6.732% due 20/06/2031	444	444	0.00
4.125% due 01/07/2030	8,600	8,100	0.09	2.355% due 15/03/2032	19,975	17,461	0.18	Paradigm Parent LLC			
Sixth Street Lending Partners				Versant Media Group, Inc.				8.232% due 16/04/2032	597	514	0.01
5.750% due 15/01/2030	10,000	9,938	0.10	7.250% due 30/01/2031	2,600	2,691	0.03	Qnity Electronics, Inc.			
SLM Corp.				VICI Properties LP				5.666% due 01/11/2032	6,667	6,688	0.07
6.500% due 31/01/2030	10,925	11,081	0.12	3.875% due 15/02/2029	2,350	2,284	0.02	QualityTech LP			
SM Energy Co.				4.500% due 15/01/2028	2,750	2,732	0.03	7.114% due 30/10/2031	9,085	9,130	0.10
9.625% due 15/06/2033	2,100	2,304	0.02	5.125% due 15/11/2031	4,000	3,984	0.04	QuidelOrtho Corp.			
Snap, Inc.				5.625% due 01/04/2035	8,700	8,707	0.09	7.644% due 20/08/2032	11,674	11,511	0.12
6.875% due 01/03/2033	9,500	9,266	0.10	VMware LLC				Quikrete Holdings, Inc.			
Southern California Edison Co.				4.700% due 15/05/2030	3,900	3,908	0.04	5.894% due 10/02/2032	2,024	2,025	0.02
4.000% due 01/04/2047	7,900	5,894	0.06	Vornado Realty LP				QXO, Inc.			
5.200% due 01/06/2034	7,700	7,634	0.08	3.400% due 01/06/2031	4,800	4,411	0.05	TBD% due 03/06/2033	4,300	4,296	0.05
Spirit Airlines Pass-Through Trust				Weir Group, Inc.				Rockpoint Gas Storage Partners LP			
3.375% due 15/08/2031	576	531	0.01	5.350% due 06/05/2030	6,800	6,862	0.07	5.982% due 18/09/2031	6,976	6,992	0.07
4.100% due 01/10/2029	3,108	3,016	0.03	Wells Fargo & Co.				Spirit Airlines, Inc.			
Sprint Capital Corp.				3.900% due 22/07/2032	€ 10,700	12,473	0.13	0.000% due 14/07/2026	1,414	832	0.01
8.750% due 15/03/2032	12,000	14,140	0.15	Westinghouse Air Brake Technologies Corp.				SS&C Technologies, Inc.			
Standard Industries, Inc.				5.611% due 11/03/2034	\$ 1,900	1,952	0.02	5.644% due 09/05/2031	8,169	8,162	0.09
4.750% due 15/01/2028	3,450	3,428	0.04	Windstream Services LLC				Standard Industries, Inc.			
Starwood Property Trust, Inc.				8.250% due 01/10/2031	15,425	16,275	0.17	5.389% due 22/09/2028	3,648	3,656	0.04
5.750% due 15/01/2031	12,800	12,736	0.13	WMG Acquisition Corp.				Stepstone Group Midco GmbH			
6.125% due 01/06/2031	3,800	3,823	0.04	3.875% due 15/07/2030	3,000	2,844	0.03	6.885% due 26/04/2032	€ 8,325	7,814	0.08
Stellantis Financial Services U.S. Corp.				Wynn Las Vegas LLC				8.176% - 8.179% due 19/12/2031	\$ 1,238	1,003	0.01
5.400% due 15/06/2029	3,500	3,488	0.04	5.250% due 15/05/2027	700	700	0.01	TransDigm, Inc.			
Stonepeak Nile Parent LLC				Wynn Resorts Finance LLC				5.894% due 22/03/2030	1,921	1,923	0.02
7.250% due 15/03/2032	8,025	8,316	0.09	5.125% due 01/10/2029	10,950	10,883	0.11	6.144% due 28/02/2031	2,461	2,464	0.03
Stryker Corp.				7.125% due 15/02/2031	2,225	2,353	0.02	6.144% due 19/08/2032	6,368	6,376	0.07
3.375% due 11/09/2032	€ 1,600	1,826	0.02	XPO, Inc.				6.144% due 13/02/2033	12,300	12,314	0.13
3.625% due 11/09/2036	1,850	2,101	0.02	6.250% due 01/06/2028	2,475	2,504	0.03	U.S. Renal Care, Inc.			
Sumisho Air Lease Corp.				Yum! Brands, Inc.				8.758% due 28/06/2028	8,104	7,990	0.08
4.500% due 24/03/2029	\$ 3,600	3,570	0.04	4.625% due 31/01/2032	3,100	2,968	0.03	UKG, Inc.			
4.850% due 24/03/2031	5,300	5,246	0.06			2,033,866	21.44	5.913% due 10/02/2031	8,628	8,146	0.09
SV RNO Property Owner LLC				LOAN PARTICIPATIONS AND ASSIGNMENTS				Venture Global Calcasieu Pass LLC			
5.875% due 01/03/2031	10,700	10,553	0.11	Aligned Data Centers International LP				6.954% due 11/04/2033	7,700	7,732	0.08
T-Mobile USA, Inc.				7.164% due 13/05/2028	5,983	5,983	0.06	Versant Media Group, Inc.			
3.500% due 11/02/2037	€ 5,000	5,532	0.06	American Axle & Manufacturing Holdings, Inc.				7.232% due 30/01/2031	2,000	2,009	0.02
4.700% due 15/01/2035	\$ 8,000	7,724	0.08	6.874% - 6.915% due 03/02/2033	3,031	3,038	0.03	VistaJet Malta Finance PLC			
5.650% due 15/01/2053	2,000	1,878	0.02	Avolon TLB Borrower U.S. LLC				7.442% due 01/04/2031	8,428	8,474	0.09
Tennessee Gas Pipeline Co. LLC				5.389% due 24/06/2030	27,798	27,835	0.29			302,301	3.19
8.375% due 15/06/2032	1,351	1,571	0.02	BCPE Empire Holdings, Inc.				MUNICIPAL BONDS & NOTES			
TopBuild Corp.				6.894% due 11/12/2030	963	952	0.01	Massachusetts Port Authority Revenue Bonds, Series 2011			
3.625% due 15/03/2029	5,775	5,775	0.06	Charter Communications Operating LLC				6.202% due 01/07/2031	340	353	0.00
4.125% due 15/02/2032	8,900	9,014	0.10	5.942% due 15/12/2031	6,155	6,078	0.06	NON-AGENCY MORTGAGE-BACKED SECURITIES			
TransDigm, Inc.				Columbus McKinnon Corp.				Adjustable Rate Mortgage Trust			
6.250% due 31/01/2034	3,300	3,370	0.04	7.232% due 03/02/2033	6,780	6,776	0.07	4.064% due 25/01/2036	24	22	0.00
6.375% due 01/03/2029	3,400	3,456	0.04	Cotiviti Corp.				4.303% due 25/02/2036	68	43	0.00
7.125% due 01/12/2031	7,125	7,387	0.08	6.370% due 01/05/2031	17,694	16,229	0.17				
Uber Technologies, Inc.				6.370% due 26/03/2032	5,940	5,407	0.06				
4.800% due 15/09/2034	4,100	4,025	0.04								
UKG, Inc.											
6.875% due 01/02/2031	12,525	12,176	0.13								

Schedule of Investments Diversified Income Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
American Home Mortgage Assets Trust				4.043% due 25/08/2037	\$ 257	\$ 248	0.00	First Horizon Mortgage Pass-Through Trust			
4.143% due 25/09/2046	\$ 1,066	\$ 1,053	0.01	4.043% due 25/04/2047	3,115	2,870	0.03	6.060% due 25/09/2035	\$ 181	\$ 175	0.00
6.750% due 25/06/2037	70	63	0.00	4.113% due 25/08/2036	49	19	0.00	GreenPoint Mortgage Funding Trust			
American Home Mortgage Investment Trust				4.123% due 25/11/2036	10	15	0.00	4.163% due 25/10/2046	502	479	0.01
5.895% due 25/12/2035	703	204	0.00	4.134% due 20/09/2046	42	44	0.00	4.303% due 25/04/2036	80	74	0.00
Angel Oak Mortgage Trust				4.143% due 25/07/2046	7	8	0.00	GSR Mortgage Loan Trust			
1.469% due 25/06/2065	51	50	0.00	4.143% due 25/09/2046	140	139	0.00	3.824% due 25/03/2047	217	109	0.00
Banc of America Alternative Loan Trust				4.174% due 20/03/2046	62	59	0.00	4.103% due 25/12/2034	3	3	0.00
6.000% due 25/06/2046	66	58	0.00	4.174% due 20/05/2046	1,055	961	0.01	4.479% due 25/01/2036	7	7	0.00
6.000% due 25/07/2046	72	62	0.00	4.174% due 20/07/2046	41	36	0.00	4.596% due 25/11/2035	26	25	0.00
Banc of America Funding Trust				4.243% due 25/12/2046	1,366	913	0.01	4.893% due 25/04/2035	12	11	0.00
4.174% due 20/04/2047	181	157	0.00	4.263% due 25/06/2035	55	51	0.00	5.500% due 25/04/2032	15	15	0.00
4.343% due 25/07/2037	179	172	0.00	4.263% due 25/04/2036	2,878	939	0.01	5.750% due 25/02/2036	115	101	0.00
4.488% due 20/09/2047	57	50	0.00	4.283% due 25/07/2035	42	39	0.00	5.750% due 25/03/2036	29	26	0.00
4.563% due 25/05/2037	46	43	0.00	4.383% due 25/08/2035	60	59	0.00	5.750% due 25/01/2037	85	49	0.00
4.727% due 20/01/2047	154	135	0.00	4.418% due 20/11/2035	205	195	0.00	6.000% due 25/02/2036	337	131	0.00
4.970% due 20/09/2035	50	41	0.00	4.978% due 25/05/2036	102	100	0.00	6.500% due 25/09/2036	233	89	0.00
5.750% due 25/03/2036	40	33	0.00	5.224% due 25/01/2036	220	213	0.00	HarborView Mortgage Loan Trust			
Banc of America Mortgage Trust				5.250% due 25/06/2035	164	119	0.00	4.234% due 19/06/2035	104	103	0.00
4.288% due 25/02/2036	1	1	0.00	5.500% due 25/02/2035	674	622	0.01	4.237% due 19/06/2036	151	56	0.00
5.438% due 25/07/2035	4	3	0.00	5.500% due 25/11/2035	1,576	813	0.01	4.294% due 19/03/2035	16	15	0.00
5.616% due 25/01/2035	20	19	0.00	5.500% due 25/12/2035	456	264	0.00	4.374% due 19/11/2035	72	46	0.00
6.000% due 25/10/2036	16	14	0.00	5.500% due 25/05/2036	301	95	0.00	4.454% due 19/01/2035	167	159	0.00
BCAP LLC Trust				5.750% due 25/01/2035	107	106	0.00	4.643% due 19/08/2036	33	26	0.00
1.466% due 26/05/2037	3,286	3,256	0.04	5.750% due 25/07/2037	313	172	0.00	5.133% due 19/08/2036	0	0	0.00
4.203% due 25/05/2047	131	121	0.00	6.000% due 25/03/2035	4,173	1,732	0.02	HomeBanc Mortgage Trust			
5.063% due 25/09/2047	39	36	0.00	6.000% due 25/02/2036	129	57	0.00	4.263% due 25/03/2035	62	51	0.00
6.250% due 26/08/2036	1,841	621	0.01	6.000% due 25/03/2036	332	139	0.00	4.283% due 25/01/2036	48	47	0.00
Bear Stearns Adjustable Rate Mortgage Trust				6.000% due 25/08/2036	189	101	0.00	HSI Asset Securitization Corp. Trust			
4.056% due 25/05/2034	15	14	0.00	6.000% due 25/01/2037	418	340	0.01	4.203% due 25/11/2035	1,041	973	0.01
4.073% due 25/07/2036	14	12	0.00	6.000% due 25/02/2037	1,990	660	0.01	Impac Secured Assets Trust			
4.095% due 25/06/2047	77	69	0.00	6.000% due 25/03/2037	485	150	0.00	3.983% due 25/05/2037	30	25	0.00
4.329% due 25/02/2036	24	22	0.00	6.000% due 25/04/2037	1,398	572	0.01	IndyMac Mortgage Loan Trust			
4.590% due 25/03/2035	17	16	0.00	6.000% due 25/05/2037	191	73	0.00	3.077% due 25/06/2037	37	31	0.00
4.786% due 25/01/2035	71	69	0.00	6.000% due 25/06/2037	201	89	0.00	3.272% due 25/07/2037	43	27	0.00
4.974% due 25/01/2035	1	1	0.00	6.000% due 25/08/2037	40	19	0.00	3.372% due 25/06/2036	93	77	0.00
5.040% due 25/07/2034	11	11	0.00	6.000% due 25/02/2047	306	144	0.00	3.609% due 25/08/2035	486	349	0.01
5.528% due 25/06/2035	1	1	0.00	6.250% due 25/12/2036	238	92	0.00	3.822% due 25/12/2036	46	35	0.00
5.778% due 25/10/2035	16	16	0.00	6.500% due 25/08/2032	7	7	0.00	3.827% due 25/11/2035	24	17	0.00
6.273% due 25/12/2046	43	37	0.00	6.500% due 25/09/2037	8,790	3,263	0.04	4.123% due 25/07/2047	142	94	0.00
Bear Stearns ALT-A Trust				6.500% due 25/11/2037	801	346	0.01	4.163% due 25/06/2046	909	840	0.01
3.533% due 25/03/2036	171	91	0.00	7.836% due 25/02/2036	215	166	0.00	4.164% due 25/05/2037	105	90	0.00
4.050% due 25/08/2036	231	102	0.00	Countrywide Home Loan Mortgage Pass-Through Trust				4.183% due 25/07/2036	4,207	4,188	0.05
4.083% due 25/01/2047	97	92	0.00	3.949% due 25/09/2037	16	15	0.00	4.243% due 25/07/2035	4	4	0.00
4.203% due 25/04/2036	54	49	0.00	3.991% due 25/10/2035	127	105	0.00	4.288% due 25/11/2035	377	286	0.01
4.231% due 25/11/2036	202	107	0.00	4.050% due 25/03/2037	35	30	0.00	4.331% due 25/06/2035	112	110	0.00
4.548% due 25/05/2036	323	124	0.00	4.263% due 25/03/2036	78	74	0.00	4.363% due 25/07/2035	105	84	0.00
4.642% due 25/09/2035	50	26	0.00	4.303% due 25/04/2046	7,069	1,943	0.02	4.731% due 25/10/2034	159	153	0.00
4.738% due 25/07/2035	5,518	5,542	0.06	4.443% due 25/03/2035	34	33	0.00	JPMorgan Alternative Loan Trust			
Bear Stearns Structured Products, Inc. Trust				4.614% due 25/09/2047	3	3	0.00	3.938% due 25/05/2036	136	69	0.00
4.750% due 26/01/2036	59	41	0.00	4.704% due 25/04/2046	747	194	0.00	4.083% due 25/10/2036	605	578	0.01
Chase Mortgage Finance Trust				4.994% due 20/12/2035	0	0	0.00	4.422% due 25/05/2037	125	108	0.00
4.040% due 25/01/2036	133	119	0.00	5.012% due 20/11/2035	37	33	0.00	5.843% due 26/05/2037	1,150	893	0.01
4.350% due 25/03/2037	30	29	0.00	5.500% due 25/10/2034	279	277	0.00	JPMorgan Mortgage Trust			
4.363% due 25/02/2037	45	13	0.00	5.500% due 25/09/2035	70	69	0.00	3.894% due 25/10/2036	210	146	0.00
4.847% due 25/03/2037	138	135	0.00	5.500% due 25/10/2035	39	18	0.00	4.599% due 25/06/2037	153	113	0.00
6.000% due 25/11/2036	56	22	0.00	6.000% due 25/05/2036	115	49	0.00	5.070% due 25/10/2035	92	67	0.00
6.000% due 25/03/2037	106	53	0.00	6.000% due 25/02/2037	348	222	0.00	5.175% due 25/11/2035	76	62	0.00
ChaseFlex Trust				6.000% due 25/03/2037	29	11	0.00	5.285% due 25/07/2035	5	5	0.00
4.363% due 25/07/2037	124	112	0.00	6.000% due 25/09/2037	24	11	0.00	5.349% due 25/08/2035	1	1	0.00
6.300% due 25/06/2036	44	38	0.00	6.250% due 25/09/2036	617	196	0.00	6.000% due 25/01/2036	94	43	0.00
Citicorp Mortgage Securities Trust				6.500% due 25/11/2036	152	37	0.00	6.500% due 25/07/2036	225	70	0.00
6.000% due 25/09/2037	15	15	0.00	Credit Suisse First Boston Mortgage Securities Corp.				Lehman XS Trust			
Citigroup Mortgage Loan Trust, Inc.				5.149% due 25/06/2033	7	7	0.00	4.123% due 25/12/2036	1,252	1,304	0.02
3.817% due 25/10/2046	41	38	0.00	6.000% due 25/01/2036	191	124	0.00	4.163% due 25/03/2047	2,911	2,787	0.03
4.016% due 25/09/2037	8	8	0.00	6.500% due 25/04/2033	0	0	0.00	4.213% due 25/08/2046	5,625	5,970	0.06
4.445% due 25/09/2037	49	48	0.00	Credit Suisse Mortgage Capital Certificates				4.243% due 25/09/2046	8	26	0.00
4.490% due 25/03/2037	2,281	2,116	0.02	3.623% due 25/10/2043	401	391	0.01	4.283% due 25/02/2046	148	136	0.00
4.854% due 25/07/2046	119	116	0.00	3.904% due 28/04/2037	88	84	0.00	4.663% due 25/08/2047	312	298	0.01
5.750% due 25/09/2035	3	3	0.00	4.972% due 27/09/2035	838	744	0.01	5.463% due 25/10/2037	1,408	1,390	0.02
6.028% due 25/03/2034	2	1	0.00	Credit Suisse Mortgage Capital Mortgage-Backed Trust				Luminent Mortgage Trust			
6.160% due 25/02/2034	2	2	0.00	6.000% due 25/07/2036	690	293	0.01	4.163% due 25/10/2046	613	571	0.01
6.625% due 25/09/2037	39	37	0.00	6.000% due 25/04/2037	163	50	0.00	MASTR Adjustable Rate Mortgages Trust			
CitiMortgage Alternative Loan Trust				6.500% due 25/02/2022	557	37	0.00	5.370% due 21/11/2034	28	28	0.00
6.000% due 25/01/2037	32	28	0.00	6.750% due 25/08/2036	574	278	0.00	Merrill Lynch Alternative Note Asset Trust			
6.000% due 25/06/2037	399	359	0.01	7.000% due 25/08/2037	599	291	0.01	3.983% due 25/03/2037	209	48	0.00
Countrywide Alternative Loan Resecuritization Trust				Deutsche ALT-A Securities Mortgage Loan Trust				Merrill Lynch Mortgage Investors Trust			
6.000% due 25/05/2036	196	102	0.00	4.143% due 25/08/2047	68	65	0.00	4.223% due 25/04/2029	6	6	0.00
Countrywide Alternative Loan Trust				4.263% due 25/02/2035	1,543	1,467	0.02	4.244% due 25/03/2036	239	106	0.00
3.934% due 20/02/2047	124	101	0.00	First Horizon Alternative Mortgage Securities Trust				4.423% due 25/11/2029	1	1	0.00
				4.776% due 25/06/2036	28	22	0.00				
				6.250% due 25/08/2037	59	18	0.00				

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
4.938% due 25/05/2036	\$ 105	\$ 100	0.00
5.264% due 25/11/2035	66	64	0.00
Merrill Lynch Mortgage-Backed Securities Trust			
3.843% due 25/04/2037	14	12	0.00
Morgan Stanley Mortgage Loan Trust			
3.672% due 25/05/2036	304	154	0.00
4.023% due 25/03/2036	45	29	0.00
4.083% due 25/01/2035	9	8	0.00
4.827% due 25/09/2035	134	30	0.00
5.569% due 25/06/2036	1	1	0.00
5.696% due 25/06/2036	6	6	0.00
6.000% due 25/10/2037	1,112	560	0.01
Morgan Stanley Re-REMIC Trust			
3.060% due 26/02/2037	71	69	0.00
3.063% due 26/03/2037	51	54	0.00
New Residential Mortgage Loan Trust			
3.500% due 25/12/2057	926	897	0.01
Optimum Mortgage Acceptance Corp. Asset-Backed Pass-Through Certificates			
4.323% due 25/12/2035	168	167	0.00
Prime Property			
4.920% due 15/03/2031 (j)	4,000	3,908	0.04
RBSGC Structured Trust			
5.500% due 25/11/2035	53	43	0.00
Residential Accredit Loans, Inc. Trust			
3.913% due 25/02/2047	703	209	0.00
3.963% due 25/05/2037	254	243	0.00
4.063% due 25/02/2037	169	157	0.00
4.113% due 25/08/2035	289	235	0.00
4.143% due 25/08/2036	71	74	0.00
4.143% due 25/09/2036	300	284	0.00
4.163% due 25/11/2036	2,200	1,603	0.02
4.193% due 25/05/2046	523	472	0.01
4.546% due 25/08/2035	591	535	0.01
4.670% due 25/02/2035	44	40	0.00
5.500% due 25/03/2037	52	43	0.00
6.000% due 25/09/2035	75	21	0.00
6.000% due 25/06/2036	266	221	0.00
6.000% due 25/08/2036	567	477	0.01
6.250% due 25/03/2037	133	108	0.00
6.500% due 25/07/2037	167	138	0.00
6.500% due 25/09/2037	161	134	0.00
Residential Asset Securitization Trust			
5.500% due 25/09/2035	79	31	0.00
5.500% due 25/12/2035	196	81	0.00
6.500% due 25/04/2037	1,213	314	0.01
Residential Funding Mortgage Securities, Inc. Trust			
6.000% due 25/10/2036	81	66	0.00
6.000% due 25/06/2037	50	41	0.00
Sequoia Mortgage Trust			
3.876% due 20/01/2047	2	2	0.00
Structured Adjustable Rate Mortgage Loan Trust			
4.083% due 25/10/2035	43	42	0.00
4.161% due 25/10/2036	65	28	0.00
4.203% due 25/06/2037	72	69	0.00
4.298% due 25/09/2035	16	11	0.00
4.312% due 25/04/2035	6	5	0.00
4.341% due 25/11/2035	12	11	0.00
4.654% due 25/09/2035	42	37	0.00
4.997% due 25/11/2036	248	189	0.00
5.075% due 25/02/2035	103	99	0.00
5.645% due 25/10/2037	47	44	0.00
Structured Asset Mortgage Investments Trust			
4.123% due 25/07/2046	85	76	0.00
4.123% due 25/09/2047	29	27	0.00
4.143% due 25/06/2036	25	25	0.00
4.143% due 25/09/2047	321	301	0.01
4.183% due 25/04/2036	18	17	0.00
4.183% due 25/05/2036	27	17	0.00
4.363% due 25/08/2036	334	274	0.00
4.414% due 19/10/2034	13	12	0.00
4.454% due 19/03/2034	2	2	0.00
Structured Asset Securities Corp. Mortgage Pass- Through Certificates			
6.032% due 25/06/2033	2	2	0.00
SunTrust Alternative Loan Trust			
4.413% due 25/12/2035	86	76	0.00
5.750% due 25/12/2035	99	90	0.00
Thornburg Mortgage Securities Trust			
4.016% due 25/09/2037	6	6	0.00

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Towd Point Mortgage Trust			
2.750% due 25/06/2057	\$ 175	\$ 172	0.00
Wachovia Mortgage Loan Trust LLC			
6.683% due 20/10/2035	15	15	0.00
WaMu Mortgage Pass-Through Certificates Trust			
3.078% due 25/05/2037	10	9	0.00
3.236% due 25/10/2036	147	130	0.00
3.475% due 25/01/2037	9	8	0.00
3.480% due 25/04/2037	7	6	0.00
3.632% due 25/05/2046	46	37	0.00
3.748% due 25/12/2046	38	34	0.00
3.788% due 25/07/2037	350	317	0.01
3.858% due 25/08/2036	37	34	0.00
3.978% due 27/02/2034	56	54	0.00
3.994% due 25/02/2037	22	19	0.00
4.015% due 25/12/2036	19	17	0.00
4.091% due 25/04/2035	6	6	0.00
4.235% due 25/12/2036	6	6	0.00
4.262% due 25/03/2036	92	84	0.00
4.343% due 25/10/2045	16	15	0.00
4.381% due 25/12/2035	39	37	0.00
4.403% due 25/01/2045	355	348	0.01
4.435% due 25/09/2036	397	353	0.01
4.503% due 25/11/2034	157	155	0.00
4.554% due 25/07/2047	335	286	0.00
4.603% due 25/06/2044	163	165	0.00
4.626% due 25/01/2036	1,436	1,386	0.02
4.744% due 25/08/2046	205	194	0.00
4.944% due 25/11/2042	2	2	0.00
5.044% due 25/06/2033	17	17	0.00
5.144% due 25/04/2044	1	1	0.00
5.165% due 25/02/2033	5	5	0.00
5.244% due 25/10/2046	14	13	0.00
Washington Mutual Mortgage Pass-Through Certificates Trust			
4.083% due 25/02/2037	425	338	0.01
4.213% due 25/05/2035	156	134	0.00
5.500% due 25/07/2035	304	287	0.00
5.500% due 25/11/2035	97	91	0.00
6.000% due 25/06/2037	374	345	0.01
Wells Fargo Alternative Loan Trust			
5.750% due 25/07/2037	41	36	0.00
Wells Fargo Mortgage-Backed Securities Trust			
5.710% due 25/04/2036	5	5	0.00
5.876% due 25/11/2037	38	35	0.00
6.000% due 25/06/2037	1,205	1,127	0.01
6.110% due 25/04/2036	71	70	0.00
6.289% due 25/12/2036	36	33	0.00
	83,957	0.89	
U.S. GOVERNMENT AGENCIES			
Fannie Mae			
4.728% due 25/04/2056	3,806	3,807	0.04
4.978% due 25/11/2054	1,167	1,178	0.01
Freddie Mac			
3.004% due 25/07/2054	15,110	14,648	0.16
4.528% due 25/11/2054 - 25/12/2055	3,018	3,034	0.03
4.828% due 25/02/2055	1,283	1,300	0.01
5.128% due 25/07/2055	1,523	1,544	0.02
Uniform Mortgage-Backed Security			
5.500% due 01/12/2052	11,477	11,621	0.12
Uniform Mortgage-Backed Security, TBA			
3.000% due 01/08/2056	74,300	64,757	0.68
4.000% due 01/07/2056 - 01/09/2056	217,400	203,035	2.14
4.500% due 01/07/2056 - 01/09/2056	125,250	119,899	1.27
5.000% due 01/07/2056 - 01/08/2056	190,675	187,224	1.97
5.500% due 01/07/2056 - 01/08/2056	52,625	52,738	0.56
6.000% due 01/08/2056 - 01/09/2056	257,000	261,727	2.77
	926,512	9.78	
U.S. TREASURY OBLIGATIONS			
U.S. Treasury Bonds			
4.000% due 15/11/2042 (k)	23,000	20,762	0.22
4.125% due 15/08/2044	163,500	147,917	1.56
	168,679	1.78	

DESCRIPTION	SHARES	FAIR VALUE (0005)	% OF NET ASSETS
WARRANTS			
Spirit Aviation Holdings, Inc. - Exp. 11/03/2035	45,515	\$ 1	0.00
Total United States		3,836,342	40.46
	PAR (0005)		
UZBEKISTAN			
SOVEREIGN ISSUES			
Republic of Uzbekistan International Bond			
5.375% due 29/05/2027	€ 5,100	5,915	0.06
VENEZUELA			
CORPORATE BONDS & NOTES			
Petroleos de Venezuela S.A.			
5.375% due 12/04/2027 ^	\$ 44,509	16,424	0.17
5.500% due 12/04/2037 ^	33,041	12,143	0.13
6.000% due 31/03/2038 ^	16,651	6,277	0.06
6.000% due 15/11/2026 ^	1,326	501	0.01
9.750% due 17/05/2035 ^	314	140	0.00
		35,485	0.37
SOVEREIGN ISSUES			
Venezuela Government International Bond			
6.000% due 09/12/2020 ^	2,651	1,133	0.01
7.000% due 31/03/2038 ^	44,992	19,796	0.21
7.650% due 21/04/2025 ^	2,800	1,260	0.01
8.250% due 13/10/2024 ^	15,647	7,119	0.08
9.250% due 15/09/2027 ^	5,568	2,749	0.03
9.250% due 07/05/2028 ^	12,509	6,036	0.07
11.750% due 21/10/2026 ^	625	344	0.00
11.950% due 05/08/2031 ^	2,027	1,105	0.01
		39,542	0.42
Total Venezuela		75,027	0.79
SHORT-TERM INSTRUMENTS			
SHORT-TERM NOTES			
Kona Spc Ltd.			
5.718% due 15/09/2026	€ 8,900	10,179	0.11
NIGERIA TREASURY BILLS			
21.137% due 06/10/2026 (d)(e)	NGN 655,116	452	0.00
21.241% due 14/07/2026 (d)(e)	1,637,790	1,183	0.01
21.322% due 28/07/2026 (d)(e)	786,139	563	0.01
21.480% due 28/07/2026 (d)(e)	982,700	704	0.01
21.625% due 11/08/2026 (d)(e)	4,820,500	3,425	0.03
21.690% due 07/07/2026 (d)(e)	2,410,300	1,751	0.02
21.699% due 25/08/2026 (d)(e)	1,446,100	1,020	0.01
21.704% due 01/09/2026 (d)(e)	1,446,100	1,016	0.01
		10,114	0.10
SOUTH AFRICA TREASURY BILLS			
7.304% due 19/08/2026 (d)(e)	ZAR 176,180	10,658	0.11
7.401% due 05/08/2026 (d)(e)	88,400	5,361	0.06
		16,019	0.17
Total Short-Term Instruments		36,312	0.38
Total Transferable Securities		\$ 9,134,632	96.32

Schedule of Investments Diversified Income Fund (Cont.)

DESCRIPTION	SHARES	FAIR VALUE (000\$)	% OF NET ASSETS
INVESTMENT FUNDS			
COLLECTIVE INVESTMENT SCHEMES			
PIMCO Funds: Global Investors Series plc - US Short-Term Fund (h)	33,669,354	\$ 345,784	3.65
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (h)	40,888,812	407,754	4.29
		<u>753,538</u>	<u>7.94</u>
EXCHANGE-TRADED FUNDS			
PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (h)	1,726,946	173,524	1.83
Total Investment Funds		\$ 927,062	9.77

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BOS	3.660%	30/06/2026	01/07/2026	\$ 73,800	U.S. Treasury Notes 0.375% due 30/09/2027	\$ (75,325)	\$ 73,800	\$ 73,808	0.77
CEW	2.240	18/06/2026	02/07/2026	CAD 90,000	Province of Ontario 3.750% - 4.600% due 02/12/2053 - 02/12/2055	(65,009)	63,436	63,487	0.67
FICC	3.620	30/06/2026	01/07/2026	\$ 8,300	U.S. Treasury Notes 3.750% due 15/05/2028	(8,466)	8,300	8,301	0.09
Total Repurchase Agreements						\$ (148,800)	\$ 145,536	\$ 145,596	1.53

⁽¹⁾ Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 10-Year Bond September Futures	Long	09/2026	494	\$ 529	0.01
Canada Government 10-Year Bond September Futures	Long	09/2026	426	349	0.00
Euro-Bobl September Futures	Long	09/2026	2,635	1,202	0.01
Euro-Bund 10-Year Bond September Futures	Long	09/2026	935	1,537	0.02
Euro-Buxl 30-Year Bond September Futures	Long	09/2026	110	284	0.00
Euro-OAT France Government 10-Year Bond September Futures	Short	09/2026	450	(238)	0.00
Euro-Schatz September Futures	Long	09/2026	1,776	165	0.00
U.S. Treasury 2-Year Note September Futures	Long	09/2026	3,372	(442)	(0.01)
U.S. Treasury 5-Year Note September Futures	Long	09/2026	8,496	1,779	0.02
U.S. Treasury 10-Year Note September Futures	Long	09/2026	4,638	2,565	0.03
U.S. Treasury 10-Year Ultra September Futures	Long	09/2026	4,630	5,488	0.06
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2026	3,532	8,114	0.09
United Kingdom Long Gilt September Futures	Long	09/2026	1,346	3,823	0.04
				<u>\$ 25,155</u>	<u>0.27</u>
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 25,155	0.27

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
AT&T, Inc.	1.000%	20/06/2028	\$ 4,400	\$ 75	0.00
Boeing Co.	1.000	20/12/2026	500	4	0.00
Boeing Co.	1.000	20/06/2027	1,200	6	0.00
Carnival Corp.	1.000	20/12/2028	6,200	1,489	0.01
Charter Communications, Inc.	5.000	20/12/2027	11,800	(200)	0.00
Ford Motor Credit Co. LLC	5.000	20/06/2027	6,900	(233)	0.00
General Electric Co.	1.000	20/12/2026	4,300	(29)	0.00
Glencore Finance Europe Ltd.	5.000	20/06/2031	€ 10,000	(5)	0.00
Glencore Finance Europe Ltd.	5.000	20/12/2031	800	14	0.00
Marks & Spencer PLC	1.000	20/12/2028	11,000	1,034	0.01
Oracle Corp.	1.000	20/12/2030	\$ 14,700	(148)	0.00
Volkswagen International Finance NV	1.000	20/06/2029	€ 7,200	41	0.00
				<u>\$ 2,048</u>	<u>0.02</u>

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-45 5-Year Index	1.000%	20/06/2031	\$ 88,550	\$ 320	0.00
CDX.HY-45 5-Year Index	5.000	20/12/2030	148,764	844	0.01
CDX.HY-46 5-Year Index	5.000	20/06/2031	556,677	9,159	0.10
CDX.IG-45 5-Year Index	1.000	20/12/2030	238,885	87	0.00
CDX.IG-46 5-Year Index	1.000	20/06/2031	956,945	2,310	0.02
				\$ 12,720	0.13

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	3.250%	19/03/2035	\$ 114,700	\$ (1,734)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2035	79,900	683	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2055	77,000	(138)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.551	17/09/2035	2,600	103	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.715	15/08/2035	13,669	253	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	517,200	9,677	0.10
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2031	175,400	6,976	0.08
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2035	122,500	2,765	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.874	05/03/2035	5,500	59	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.884	25/03/2035	5,900	57	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.899	11/03/2035	5,600	49	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.905	12/03/2035	5,300	42	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.908	04/03/2035	2,300	19	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.930	24/03/2035	10,900	67	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.975	21/03/2035	7,100	18	0.00
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	4.000	15/02/2036	270,600	1,338	0.02
Receive	1-Day USD-SOFR Compounded-OIS	4.221	15/11/2052	118,375	(148)	0.00
Pay	1-Year BRL-CDI	12.820	02/01/2029	BRL 113,100	(537)	(0.01)
Pay	1-Year BRL-CDI	12.867	02/01/2031	184,400	(1,152)	(0.01)
Pay	1-Year BRL-CDI	12.905	02/01/2029	24,900	(119)	0.00
Pay	1-Year BRL-CDI	13.015	02/01/2031	95,500	(495)	(0.01)
Pay ⁽³⁾	1-Year BRL-CDI	13.245	02/01/2031	17,700	(67)	0.00
Pay ⁽³⁾	1-Year BRL-CDI	13.255	02/01/2031	138,200	(486)	(0.01)
Pay	1-Year BRL-CDI	13.258	02/01/2029	221,500	(734)	(0.01)
Pay	1-Year BRL-CDI	13.291	02/01/2029	251,700	(1,118)	(0.01)
Pay	1-Year BRL-CDI	13.310	02/01/2029	52,600	(186)	0.00
Pay	1-Year BRL-CDI	13.320	02/01/2029	201,600	(740)	(0.01)
Pay	1-Year BRL-CDI	13.435	02/01/2031	24,100	(68)	0.00
Pay	1-Year BRL-CDI	13.440	02/01/2031	24,200	(68)	0.00
Pay ⁽³⁾	1-Year BRL-CDI	13.560	02/01/2031	18,000	(40)	0.00
Pay	1-Year BRL-CDI	13.681	02/01/2031	75,400	(122)	0.00
Pay	1-Year BRL-CDI	13.725	02/01/2031	5,100	(7)	0.00
Pay	1-Year BRL-CDI	13.926	04/01/2027	42,200	(67)	0.00
Pay	1-Year BRL-CDI	13.927	04/01/2027	380,300	(601)	(0.01)
Pay	3-Month CAD-CAONREPO Compounded-OIS	2.500	19/06/2029	CAD 91,700	2,776	0.03
Pay ⁽³⁾	3-Month ZAR-JIBAR	6.770	10/03/2028	ZAR 110,700	(60)	0.00
Pay	6-Month AUD-BBR-BBSW	4.250	18/03/2036	AUD 81,800	(2,746)	(0.03)
Pay ⁽³⁾	6-Month AUD-BBR-BBSW	4.750	20/12/2033	285,000	(1,981)	(0.02)
Pay	6-Month CZK-PRIBOR	3.365	28/11/2029	CZK 512,000	79	0.00
Receive	6-Month CZK-PRIBOR	3.575	03/07/2030	460,236	(319)	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.250	16/09/2028	€ 189,025	(179)	0.00
Receive	6-Month EUR-EURIBOR	2.350	29/04/2030	4,400	75	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	87,440	(903)	(0.01)
Receive ⁽³⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	54,330	62	0.00
					\$ 10,283	0.11
Total Centrally Cleared Financial Derivative Instruments					\$ 25,051	0.26

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

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

⁽³⁾ This instrument has a forward starting effective date.

Schedule of Investments Diversified Income Fund (Cont.)

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

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

WRITTEN OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
MYI	Call - OTC EUR versus HUF	HUF 378.000	26/11/2026	8,333	\$ (106)	\$ (69)	0.00

⁽¹⁾ Notional Amount represents the number of contracts.

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

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	Brazil Government International Bond	1.000%	20/12/2028	\$ 23,600	\$ (466)	\$ 631	\$ 165	0.00
	South Africa Government International Bond	1.000	20/06/2028	22,000	(1,915)	2,144	229	0.00
BPS	Brazil Government International Bond	1.000	20/12/2028	23,700	(458)	624	166	0.00
BRC	Argentina Government International Bond	5.000	20/12/2026	7,800	174	(10)	164	0.00
	Argentina Government International Bond	5.000	20/06/2027	800	9	19	28	0.00
	Indonesia Government International Bond	1.000	20/06/2031	61,600	(2,646)	2,956	310	0.01
	Panama Government International Bond	1.000	20/12/2030	7,450	(92)	157	65	0.00
CBK	Petroleos Mexicanos	1.000	20/12/2026	2,200	(21)	23	2	0.00
DUB	Eskom	4.650	30/06/2029	4,583	0	235	235	0.01
GST	ADLER Real Estate AG	5.000	20/12/2026	€ 7,400	(47)	184	137	0.00
	Argentina Government International Bond	5.000	20/06/2027	\$ 3,200	(288)	401	113	0.00
JPM	Argentina Government International Bond	5.000	20/06/2027	900	12	20	32	0.00
	Ecuador Government International Bond	5.000	20/06/2027	2,300	76	11	87	0.00
	Panama Government International Bond	1.000	20/12/2030	7,800	(99)	167	68	0.00
	Turkey Government International Bond	1.000	20/12/2029	8,100	(602)	419	(183)	0.00
MYC	Argentina Government International Bond	5.000	20/12/2026	3,675	80	(3)	77	0.00
	Argentina Government International Bond	5.000	20/06/2027	15,000	(14)	544	530	0.01
	South Africa Government International Bond	1.000	20/06/2028	22,400	(1,303)	1,536	233	0.00
					\$ (7,600)	\$ 10,058	\$ 2,458	0.03

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

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	iTraxx Crossover 44 5-Year 35-100% Index	5.000%	20/12/2030	€ 7,700	\$ 1,754	\$ (115)	\$ 1,639	0.02
BPS	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	960	220	(16)	204	0.00
CBK	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	2,060	467	(29)	438	0.00
GST	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	6,100	1,278	20	1,298	0.01
JPM	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	16,010	3,510	(103)	3,407	0.04
					\$ 7,229	\$ (243)	\$ 6,986	0.07

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

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

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/(Depreciation)	% of Net Assets
AZD	07/2026	AUD 101,617	\$ 72,664	\$ 2,265	\$ 0	\$ 2,265	0.02
	07/2026	CNH 5,621	832	4	0	4	0.00
	07/2026	NZD 39,929	23,581	868	0	868	0.01
	07/2026	SGD 206	161	2	0	2	0.00
	07/2026	\$ 18,753	NZD 33,197	131	0	131	0.00
BOA	08/2026	NZD 33,197	\$ 18,774	0	(131)	(131)	0.00
	07/2026	BRL 21,615	4,159	0	(17)	(17)	0.00
	07/2026	£ 2,295	3,066	19	0	19	0.00
	07/2026	INR 1,530	16	0	0	0	0.00
	07/2026	KRW 542,997	357	6	0	6	0.00
	07/2026	NOK 14,240	1,440	1	0	1	0.00
	07/2026	SGD 65	51	1	0	1	0.00
	07/2026	\$ 1,114	AUD 1,555	0	(36)	(36)	0.00
	07/2026	4,592	CNH 31,051	0	(18)	(18)	0.00
	07/2026	520	¥ 82,727	0	(11)	(11)	0.00
	07/2026	3,209	NOK 29,811	0	(196)	(196)	0.00
	07/2026	497	PLN 1,877	2	0	2	0.00
	08/2026	ILS 7,357	\$ 2,473	2	0	2	0.00
	08/2026	\$ 4,039	BRL 21,151	15	0	15	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	08/2026	ZAR 170,515	\$ 9,789	\$ 0	\$ (574)	\$ (574)	(0.01)
	09/2026	COP 67,429,857	17,928	13	(1,306)	(1,293)	(0.01)
	09/2026	KZT 225,905	449	0	(12)	(12)	0.00
	09/2026	MXN 105,220	6,031	52	(5)	47	0.00
	09/2026	\$ 2,327	INR 221,192	0	(6)	(6)	0.00
	07/2026	BRL 73,564	\$ 14,430	227	(9)	218	0.00
	07/2026	CHF 3,907	4,967	123	0	123	0.00
	07/2026	CNH 33,317	4,923	15	0	15	0.00
	07/2026	CZK 5,702	274	5	0	5	0.00
	07/2026	€ 1,436,956	1,673,557	30,825	(139)	30,686	0.32
	07/2026	IDR 533,684,085	29,781	25	(18)	7	0.00
	07/2026	ILS 11,078	3,759	39	0	39	0.00
	07/2026	INR 999,841	10,410	0	(153)	(153)	0.00
	07/2026	KRW 2,362,326	1,549	23	0	23	0.00
	07/2026	NOK 3,270	332	2	0	2	0.00
	07/2026	THB 137,241	4,184	56	(7)	49	0.00
	07/2026	\$ 2,880	AUD 4,179	15	0	15	0.00
	07/2026	647	BRL 3,264	0	(17)	(17)	0.00
	07/2026	1,107	CAD 1,576	4	0	4	0.00
	07/2026	6,850	€ 5,944	16	(70)	(54)	0.00
	07/2026	5,080	£ 3,813	7	(26)	(19)	0.00
	07/2026	28,995	INR 2,749,508	62	(53)	9	0.00
	07/2026	4,032	¥ 649,814	0	(34)	(34)	0.00
	07/2026	6,976	KRW 10,701,404	0	(63)	(63)	0.00
	07/2026	827	KWD 253	0	(11)	(11)	0.00
	07/2026	121	PLN 453	0	0	0	0.00
	07/2026	2,270	TWD 71,635	0	(23)	(23)	0.00
	07/2026	ZAR 147,454	\$ 8,988	6	0	6	0.00
	08/2026	ILS 1,809	607	0	(1)	(1)	0.00
	08/2026	\$ 4,108	BRL 20,920	0	(97)	(97)	0.00
	09/2026	COP 27,764,689	\$ 7,620	0	(294)	(294)	0.00
	09/2026	IDR 63,093,122	3,475	0	(23)	(23)	0.00
	09/2026	THB 126,546	3,901	68	0	68	0.00
	09/2026	\$ 19,757	IDR 349,738,235	23	(393)	(370)	0.00
	09/2026	1,470	INR 139,633	0	(4)	(4)	0.00
	09/2026	788	THB 25,820	0	(6)	(6)	0.00
	12/2026	2,240	IDR 40,778,718	6	0	6	0.00
BRC	05/2030	KWD 4,881	\$ 16,809	861	0	861	0.01
	07/2026	ILS 13,551	4,579	28	0	28	0.00
	07/2026	¥ 202,179	1,251	7	0	7	0.00
	07/2026	NZD 56,280	33,283	1,268	0	1,268	0.01
	07/2026	\$ 20,050	TRY 953,823	189	0	189	0.00
	07/2026	ZAR 728,240	\$ 44,835	473	0	473	0.01
BSH	08/2026	\$ 1,251	¥ 201,649	0	(7)	(7)	0.00
	12/2026	ZAR 7,627	\$ 433	0	(26)	(26)	0.00
	07/2026	PEN 95,504	28,298	317	0	317	0.00
	07/2026	\$ 42,028	€ 36,131	0	(719)	(719)	(0.01)
CBK	07/2026	4,487	¥ 713,346	0	(97)	(97)	0.00
	07/2026	32,488	NZD 57,501	221	0	221	0.00
	08/2026	NZD 57,501	\$ 32,525	0	(221)	(221)	0.00
	07/2026	COP 7,229,804	1,894	0	(198)	(198)	0.00
	07/2026	ILS 12,352	4,252	104	0	104	0.00
	07/2026	INR 686,429	7,275	24	0	24	0.00
	07/2026	NOK 16,700	1,800	113	0	113	0.00
	07/2026	SEK 6,100	660	30	0	30	0.00
	07/2026	\$ 1,843	AUD 2,608	0	(36)	(36)	0.00
	07/2026	3,092	COP 10,735,411	21	(11)	10	0.00
	07/2026	21,207	€ 18,250	0	(342)	(342)	0.00
	07/2026	1,058	£ 789	0	(11)	(11)	0.00
	07/2026	2,479	HUF 757,827	0	(46)	(46)	0.00
	07/2026	5,676	IDR 101,839,479	9	0	9	0.00
	07/2026	7,084	INR 686,429	168	0	168	0.00
	07/2026	780	KRW 1,179,875	0	(18)	(18)	0.00
	07/2026	4,286	PEN 14,485	0	(40)	(40)	0.00
	07/2026	837	PLN 3,060	0	(23)	(23)	0.00
	07/2026	811	TWD 25,658	0	(6)	(6)	0.00
	08/2026	ILS 27,948	\$ 9,756	367	0	367	0.00
	08/2026	\$ 1,474	ILS 4,377	0	(3)	(3)	0.00
	09/2026	COP 165,640,832	\$ 42,782	0	(4,431)	(4,431)	(0.05)
	09/2026	IDR 229,530,977	12,714	0	(9)	(9)	0.00
	09/2026	INR 69,504	723	0	(6)	(6)	0.00
	09/2026	KZT 471,725	935	0	(27)	(27)	0.00
	09/2026	THB 149,610	4,518	0	(14)	(14)	0.00
	09/2026	\$ 4,106	IDR 73,226,083	0	(47)	(47)	0.00
	09/2026	44	INR 4,199	0	0	0	0.00
	10/2026	COP 5,160,077	\$ 1,466	10	0	10	0.00
	10/2026	PEN 14,546	4,286	38	0	38	0.00
	11/2026	COP 5,867,845	1,626	0	(22)	(22)	0.00
	11/2026	PEN 14,713	4,301	12	0	12	0.00
	12/2026	\$ 5,131	COP 20,301,847	532	0	532	0.01
	12/2026	7,038	IDR 127,955,344	7	0	7	0.00

Schedule of Investments Diversified Income Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
DUB	07/2026	CZK 6,162	\$ 296	\$ 6	\$ 0	\$ 6	0.00
	07/2026	IDR 13,583,550	759	2	0	2	0.00
	07/2026	INR 206,095	2,182	7	0	7	0.00
	07/2026	SGD 4	3	0	0	0	0.00
	07/2026	\$ 1,456	INR 140,482	25	0	25	0.00
	07/2026	6,898	KZT 3,702,281	788	0	788	0.01
	07/2026	786	NOK 7,305	0	(48)	(48)	0.00
	07/2026	836	PLN 3,104	0	(11)	(11)	0.00
	07/2026	ZAR 338,636	\$ 20,919	290	0	290	0.00
	08/2026	PEN 12,578	3,722	41	0	41	0.00
	08/2026	\$ 476	KZT 254,918	52	0	52	0.00
	09/2026	IDR 134,898,225	\$ 7,487	9	0	9	0.00
	09/2026	\$ 2,520	IDR 45,764,336	17	0	17	0.00
	09/2026	2,182	INR 207,492	0	(7)	(7)	0.00
	09/2026	UZS 20,234,470	\$ 1,588	0	(80)	(80)	0.00
	10/2026	39,446,963	3,106	0	(132)	(132)	0.00
	12/2026	26,478,694	2,038	0	(118)	(118)	0.00
	12/2026	ZAR 10,173	577	0	(35)	(35)	0.00
FAR	07/2026	CNH 33,145	4,899	16	0	16	0.00
	07/2026	£197,944	265,963	3,242	0	3,242	0.03
	07/2026	INR 424,740	4,502	15	0	15	0.00
	07/2026	¥ 4,585,503	28,341	126	0	126	0.00
	07/2026	PEN 30,023	8,922	126	0	126	0.00
	07/2026	SGD 115,652	90,653	1,239	0	1,239	0.01
	07/2026	\$ 14,249	CNH 96,923	29	0	29	0.00
	07/2026	1,727	€ 1,514	4	0	4	0.00
	07/2026	4,451	INR 424,740	36	0	36	0.00
	07/2026	5,099	¥ 810,307	0	(114)	(114)	0.00
	07/2026	12,304	PLN 44,994	0	(334)	(334)	0.00
	07/2026	374	SEK 3,631	1	0	1	0.00
	07/2026	ZAR 482,422	\$ 29,233	0	(155)	(155)	0.00
	08/2026	CNH 96,710	14,249	0	(28)	(28)	0.00
	08/2026	COP 9,274,363	2,457	0	(213)	(213)	0.00
	08/2026	€ 1,514	1,729	0	(4)	(4)	0.00
	08/2026	ILS 18,852	6,585	252	0	252	0.00
	08/2026	PEN 25,623	7,579	74	0	74	0.00
	08/2026	SEK 3,624	374	0	(1)	(1)	0.00
	08/2026	\$ 6	£ 4	0	0	0	0.00
	08/2026	28,341	¥ 4,573,504	0	(127)	(127)	0.00
	09/2026	PEN 122,501	\$ 35,634	0	(182)	(182)	0.00
	09/2026	\$ 2,175	INR 208,404	12	0	12	0.00
GLM	07/2026	BRL 163,720	\$ 31,775	144	0	144	0.00
	07/2026	COP 213,668	56	0	(6)	(6)	0.00
	07/2026	KRW 2,161,432	1,400	4	0	4	0.00
	07/2026	\$ 49,259	BRL 255,024	733	(721)	12	0.00
	07/2026	1,306	COP 4,580,646	18	0	18	0.00
	07/2026	5,568	IDR 99,839,171	16	0	16	0.00
	07/2026	1,400	KRW 2,161,124	0	(4)	(4)	0.00
	07/2026	3,201	KZT 1,722,819	389	0	389	0.00
	07/2026	959	TRY 45,624	13	0	13	0.00
	08/2026	6,679	BRL 34,133	0	(136)	(136)	0.00
	08/2026	1,166	INR 111,799	11	0	11	0.00
	08/2026	ZAR 90,208	\$ 5,060	0	(428)	(428)	0.00
	09/2026	IDR 100,423,840	5,568	2	0	2	0.00
	09/2026	MXN 3,214	185	2	0	2	0.00
	09/2026	THB 414,843	12,855	289	0	289	0.00
	09/2026	\$ 40,669	BRL 211,943	0	(328)	(328)	0.00
	09/2026	11,764	IDR 211,238,699	24	(79)	(55)	0.00
	09/2026	5,694	INR 547,842	56	0	56	0.00
	09/2026	39,783	MXN 698,112	0	(83)	(83)	0.00
	11/2026	COP 4,716,553	\$ 1,306	0	(19)	(19)	0.00
JPM	07/2026	AUD 414,590	295,524	8,296	0	8,296	0.09
	07/2026	ILS 34,734	11,633	0	(27)	(27)	0.00
	07/2026	INR 224,995	2,383	6	0	6	0.00
	07/2026	KRW 667,896	432	0	0	0	0.00
	07/2026	NOK 15,195	1,535	0	0	0	0.00
	07/2026	NZD 2,597	1,534	57	0	57	0.00
	07/2026	\$ 12	CHF 9	0	0	0	0.00
	07/2026	4,283	£ 3,192	0	(47)	(47)	0.00
	07/2026	25,733	HUF 7,792,900	0	(710)	(710)	(0.01)
	07/2026	826	IDR 14,855,605	3	0	3	0.00
	07/2026	2,385	INR 224,995	0	(8)	(8)	0.00
	07/2026	653	KRW 1,003,163	0	(5)	(5)	0.00
	07/2026	1,935	NZD 3,432	17	0	17	0.00
	07/2026	25,754	PLN 93,878	1	(781)	(780)	(0.01)
	07/2026	3,008	THB 100,554	20	0	20	0.00
	07/2026	ZAR 202,890	\$ 12,486	126	0	126	0.00
	08/2026	ILS 52,822	18,236	491	0	491	0.01
	08/2026	\$ 1,535	NOK 15,202	0	0	0	0.00
	09/2026	IDR 15,452,045	\$ 855	1	(2)	(1)	0.00
	09/2026	KZT 1,602,742	3,173	0	(94)	(94)	0.00
	09/2026	MXN 26,129	1,482	1	(5)	(4)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MBC	09/2026	THB 315,785	\$ 9,681	\$ 147	\$ (31)	\$ 116	0.00
	09/2026	\$ 68,841	BRL 354,291	0	(1,407)	(1,407)	(0.02)
	09/2026	13,870	INR 1,322,390	11	(5)	6	0.00
	09/2026	6,205	MXN 108,354	0	(43)	(43)	0.00
	10/2026	UZS 7,386,331	\$ 583	0	(23)	(23)	0.00
	12/2026	\$ 37,571	MXN 658,994	0	(364)	(364)	0.00
	06/2027	UZS 2,828,286	\$ 210	0	(15)	(15)	0.00
	07/2026	AUD 1,828	1,309	42	0	42	0.00
	07/2026	CAD 90,077	64,227	737	0	737	0.01
	07/2026	CHF 10,765	13,469	162	(38)	124	0.00
	07/2026	COP 8,842,137	2,334	0	(219)	(219)	0.00
	07/2026	€ 21,851	25,280	298	0	298	0.00
	07/2026	IDR 1,373,435	77	0	0	0	0.00
	07/2026	INR 206,909	2,191	7	0	7	0.00
	07/2026	KRW 9,346,285	6,166	129	0	129	0.00
	07/2026	NOK 5,027	508	0	(1)	(1)	0.00
	07/2026	\$ 13,027	AUD 18,533	19	(206)	(187)	0.00
	07/2026	1,546,059	€ 1,361,018	10,120	(126)	9,994	0.11
	07/2026	14,218	£ 10,567	0	(193)	(193)	0.00
	07/2026	3,378	INR 325,622	57	0	57	0.00
	07/2026	5,037	¥ 800,623	0	(111)	(111)	0.00
	07/2026	1,872	NOK 17,361	0	(118)	(118)	0.00
	07/2026	2,638	NZD 4,676	22	0	22	0.00
	07/2026	228	SEK 2,217	1	0	1	0.00
	08/2026	€ 1,349,344	\$ 1,534,653	0	(10,118)	(10,118)	(0.11)
	08/2026	ILS 744	249	0	(1)	(1)	0.00
	08/2026	SEK 2,213	228	0	(1)	(1)	0.00
	08/2026	\$ 3,147	€ 2,756	8	0	8	0.00
	08/2026	128	NOK 1,273	1	0	1	0.00
	09/2026	MXN 2,646	\$ 150	0	0	0	0.00
	09/2026	THB 87,654	2,625	0	(30)	(30)	0.00
	09/2026	\$ 7,870	INR 752,668	35	(11)	24	0.00
MYI	07/2026	AUD 256	\$ 176	0	(1)	(1)	0.00
	07/2026	£ 53	70	0	0	0	0.00
	07/2026	SGD 13	10	0	0	0	0.00
	07/2026	\$ 25	AUD 36	0	0	0	0.00
	07/2026	53,306	€ 46,191	7	(502)	(495)	(0.01)
	07/2026	5,672	£ 4,267	8	(17)	(9)	0.00
	07/2026	5,696	ILS 16,313	0	(220)	(220)	0.00
	11/2026	HUF 549,234	€ 1,524	0	(4)	(4)	0.00
	11/2026	\$ 4,272	PEN 14,713	18	0	18	0.00
	12/2026	PEN 14,713	\$ 4,268	0	(20)	(20)	0.00
NSL	07/2026	\$ 5,183	IDR 92,413,205	0	(14)	(14)	0.00
	07/2026	3,416	INR 328,647	53	0	53	0.00
	07/2026	3,140	TRY 147,614	7	0	7	0.00
	09/2026	IDR 92,931,478	\$ 5,183	31	0	31	0.00
	09/2026	\$ 2,512	IDR 44,706,137	0	(34)	(34)	0.00
SCX	07/2026	€ 5,316	\$ 6,180	102	0	102	0.00
	07/2026	\$ 1,406	£ 1,045	0	(19)	(19)	0.00
	07/2026	1,920	IDR 34,456,858	3	0	3	0.00
	07/2026	4,496	INR 430,941	53	0	53	0.00
	08/2026	2,898	277,689	23	0	23	0.00
	08/2026	108	KZT 56,452	9	0	9	0.00
	09/2026	IDR 104,992,480	\$ 5,816	0	(4)	(4)	0.00
	09/2026	KZT 73,957	147	0	(4)	(4)	0.00
	09/2026	THB 147,950	4,582	100	0	100	0.00
	09/2026	\$ 6,405	IDR 114,984,422	8	(40)	(32)	0.00
SOG	11/2026	NGN 1,205,094	\$ 745	0	(83)	(83)	0.00
	07/2026	CNH 55,886	8,261	28	0	28	0.00
	07/2026	£ 4	6	0	0	0	0.00
	07/2026	SGD 170	132	0	0	0	0.00
	07/2026	\$ 152,609	AUD 221,172	619	0	619	0.01
	07/2026	25	CAD 34	0	(1)	(1)	0.00
	07/2026	1,203	CHF 973	4	0	4	0.00
	07/2026	1,347	€ 1,155	0	(26)	(26)	0.00
	07/2026	10,895	¥ 1,730,852	0	(245)	(245)	0.00
	07/2026	89,651	SGD 116,098	107	0	107	0.00
SSB	08/2026	AUD 221,172	\$ 152,511	0	(627)	(627)	(0.01)
	08/2026	CHF 970	1,203	0	(4)	(4)	0.00
	08/2026	KZT 365,647	747	0	(5)	(5)	0.00
	08/2026	SGD 115,837	89,651	0	(112)	(112)	0.00
	08/2026	\$ 6	£ 4	0	0	0	0.00
	08/2026	132	SGD 170	0	0	0	0.00
	07/2026	CAD 79,124	\$ 57,381	1,610	0	1,610	0.02
	07/2026	CHF 33,199	42,234	1,077	0	1,077	0.01
	07/2026	€ 3,371	3,832	0	(22)	(22)	0.00
	07/2026	\$ 237,577	£ 179,729	969	0	969	0.01
UAG	08/2026	£ 179,729	\$ 237,572	0	(968)	(968)	(0.01)
	07/2026	\$ 851	PLN 3,111	0	(24)	(24)	0.00
	08/2026	COP 10,848,386	\$ 2,872	0	(250)	(250)	0.00
	09/2026	305,349,284	78,989	0	(8,043)	(8,043)	(0.09)

Schedule of Investments Diversified Income Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	09/2026	MXN 11,296	\$ 644	\$ 2	\$ 0	\$ 2	0.00
	09/2026	THB 16,783	511	3	0	3	0.00
WST	07/2026	\$ 58,075	CHF 46,889	53	0	53	0.00
	08/2026	CHF 46,721	\$ 58,075	0	(54)	(54)	0.00
				\$ 73,546	\$ (39,589)	\$ 33,957	0.36

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the M Retail AUD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 6,750	\$ 4,654	\$ 0	\$ (22)	\$ (22)	0.00
	07/2026	\$ 9,069	AUD 12,735	0	(246)	(246)	0.00
	08/2026	4,637	6,730	23	0	23	0.00
BOA	07/2026	23	32	0	(1)	(1)	0.00
BPS	07/2026	AUD 284	\$ 199	3	(1)	2	0.00
	07/2026	\$ 59	AUD 84	0	(1)	(1)	0.00
BRC	07/2026	1	2	0	0	0	0.00
BSH	07/2026	AUD 6,987	\$ 4,853	13	0	13	0.00
	07/2026	\$ 7,243	AUD 10,163	0	(202)	(202)	0.00
	08/2026	4,850	6,987	0	(12)	(12)	0.00
CBK	07/2026	AUD 1,583	\$ 1,130	34	0	34	0.00
	07/2026	\$ 41	AUD 58	0	(1)	(1)	0.00
DUB	07/2026	986	1,381	0	(30)	(30)	0.00
FAR	07/2026	AUD 6,809	\$ 4,729	11	0	11	0.00
	07/2026	\$ 9,430	AUD 13,220	0	(272)	(272)	(0.01)
	08/2026	4,726	6,809	0	(11)	(11)	0.00
JPM	07/2026	AUD 11,567	\$ 8,092	78	0	78	0.00
	08/2026	\$ 8,043	AUD 11,505	0	(77)	(77)	0.00
MBC	07/2026	AUD 6,942	\$ 4,783	2	(29)	(27)	0.00
	07/2026	\$ 440	AUD 623	1	(9)	(8)	0.00
	08/2026	4,832	7,022	30	0	30	0.00
MYI	07/2026	AUD 295	\$ 207	2	0	2	0.00
RYL	07/2026	264	188	5	0	5	0.00
SOG	07/2026	\$ 2,264	AUD 3,184	0	(58)	(58)	0.00
	08/2026	AUD 77	\$ 53	0	0	0	0.00
				\$ 202	\$ (972)	\$ (770)	(0.01)

As at 30 June 2026, the Institutional CAD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	CAD 54,457	\$ 38,309	\$ 0	\$ (74)	\$ (74)	0.00
	08/2026	\$ 38,309	CAD 54,380	75	0	75	0.00
BPS	07/2026	67,172	92,877	0	(1,708)	(1,708)	(0.02)
BRC	07/2026	66	92	0	(2)	(2)	0.00
GLM	07/2026	CAD 95,586	\$ 67,172	0	(201)	(201)	0.00
	08/2026	\$ 67,172	CAD 95,450	201	0	201	0.00
SOG	07/2026	70,558	97,408	0	(1,901)	(1,901)	(0.02)
SSB	07/2026	CAD 32,212	\$ 22,723	18	0	18	0.00
	07/2026	\$ 70,354	CAD 97,014	0	(1,974)	(1,974)	(0.02)
	08/2026	22,723	32,166	0	(18)	(18)	0.00
				\$ 294	\$ (5,878)	\$ (5,584)	(0.06)

As at 30 June 2026, the Institutional CHF (Hedged) Accumulation, Institutional CHF (Hedged) Income, E Class CHF (Hedged) Accumulation, W Class CHF (Hedged) Accumulation and W Class CHF (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 65	CHF 53	\$ 0	\$ 0	\$ 0	0.00
CBK	07/2026	64	51	0	(1)	(1)	0.00
FAR	07/2026	63	50	0	(1)	(1)	0.00
JPM	07/2026	6,942	5,427	0	(215)	(215)	0.00
MBC	07/2026	CHF 29	\$ 36	0	0	0	0.00
	07/2026	\$ 7,826	CHF 6,130	0	(226)	(226)	(0.01)
SOG	07/2026	CHF 6,029	\$ 7,452	0	(22)	(22)	0.00
	08/2026	\$ 7,452	CHF 6,007	22	0	22	0.00
SSB	07/2026	7,511	5,904	0	(192)	(192)	0.00
WST	07/2026	CHF 6,008	\$ 7,441	0	(7)	(7)	0.00
	08/2026	\$ 7,441	CHF 5,986	7	0	7	0.00
				\$ 29	\$ (664)	\$ (635)	(0.01)

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation, Investor EUR (Hedged) Income, Administrative EUR (Hedged) Accumulation, E Class EUR (Hedged) Accumulation, E Class EUR (Hedged) Income, T Class EUR (Hedged) Accumulation, T Class EUR (Hedged) Income, W Class EUR (Hedged) Accumulation and W Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	€ 718	\$ 836	\$ 15	\$ 0	\$ 15	0.00
BPS	07/2026	4,498	5,122	0	(20)	(20)	0.00
	07/2026	\$ 889,591	€ 763,588	0	(16,580)	(16,580)	(0.17)
BSH	07/2026	€ 2,718	\$ 3,161	54	0	54	0.00
	07/2026	\$ 835,664	€ 716,733	0	(16,222)	(16,222)	(0.17)
CBK	07/2026	€ 1,467	\$ 1,710	33	0	33	0.00
	07/2026	\$ 20,854	€ 17,880	0	(412)	(412)	0.00
FAR	07/2026	€ 708,955	\$ 808,562	0	(1,987)	(1,987)	(0.02)
	08/2026	\$ 809,653	€ 708,955	1,981	0	1,981	0.02
MBC	07/2026	€ 781,803	\$ 888,384	276	(5,727)	(5,451)	(0.06)
	07/2026	\$ 1,160	€ 1,008	0	(8)	(8)	0.00
	08/2026	€ 1,142	\$ 1,305	0	(3)	(3)	0.00
	08/2026	\$ 868,476	€ 763,607	5,725	0	5,725	0.06
SOG	07/2026	€ 763,607	\$ 868,603	0	(4,429)	(4,429)	(0.05)
	07/2026	\$ 890,756	€ 763,588	0	(17,745)	(17,745)	(0.19)
	08/2026	869,781	763,607	4,419	0	4,419	0.05
SSB	07/2026	1,104	968	3	0	3	0.00
	08/2026	€ 968	\$ 1,105	0	(3)	(3)	0.00
				\$ 12,506	\$ (63,136)	\$ (50,630)	(0.53)

As at 30 June 2026, the Institutional GBP (Hedged) Accumulation, Institutional GBP (Hedged) Income, Administrative GBP (Hedged) Income, W Class GBP (Hedged) Accumulation and W Class GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 217,964	£ 162,354	\$ 0	\$ (2,480)	\$ (2,480)	(0.03)
BOA	07/2026	35	26	0	0	0	0.00
BPS	07/2026	£ 171,197	\$ 225,782	4	(1,443)	(1,439)	(0.01)
	07/2026	\$ 351,252	£ 262,001	0	(3,511)	(3,511)	(0.04)
	08/2026	£ 102	\$ 135	0	(1)	(1)	0.00
	08/2026	\$ 225,374	£ 170,897	1,444	0	1,444	0.02
CBK	07/2026	£ 320	\$ 429	5	0	5	0.00
FAR	07/2026	1,387	1,835	0	(6)	(6)	0.00
	07/2026	\$ 11,831	£ 8,798	0	(154)	(154)	0.00
	08/2026	1,835	1,387	6	0	6	0.00
JPM	07/2026	235,035	175,157	0	(2,558)	(2,558)	(0.03)
MBC	07/2026	£ 35	\$ 47	1	0	1	0.00
	07/2026	\$ 4,932	£ 3,730	20	(1)	19	0.00
NSL	07/2026	£ 38,267	\$ 50,360	0	(429)	(429)	0.00
	08/2026	\$ 50,359	£ 38,267	429	0	429	0.00
SCX	07/2026	£ 278,533	\$ 368,109	2	(1,576)	(1,574)	(0.02)
	08/2026	\$ 263,070	£ 198,762	730	0	730	0.01
SOG	07/2026	£ 197,732	\$ 261,204	0	(1,236)	(1,236)	(0.01)
	08/2026	\$ 261,197	£ 197,732	1,237	0	1,237	0.01
SSB	07/2026	102,673	77,673	419	0	419	0.00
	08/2026	£ 77,673	\$ 102,671	0	(419)	(419)	0.00
				\$ 4,297	\$ (13,814)	\$ (9,517)	(0.10)

As at 30 June 2026, the Administrative JPY (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 645	¥ 102,653	\$ 0	\$ (14)	\$ (14)	0.00
BPS	07/2026	364	57,903	0	(8)	(8)	0.00
BRC	07/2026	¥ 128,286	\$ 794	4	0	4	0.00
	08/2026	\$ 794	¥ 127,949	0	(4)	(4)	0.00
MBC	07/2026	705	112,054	0	(15)	(15)	0.00
	08/2026	39	6,267	0	0	0	0.00
MYI	07/2026	¥ 40,404	\$ 250	1	0	1	0.00
	08/2026	\$ 1	¥ 138	0	0	0	0.00
RBC	08/2026	2	244	0	0	0	0.00
SCX	07/2026	¥ 128,270	\$ 794	4	0	4	0.00
	07/2026	\$ 432	¥ 68,616	0	(10)	(10)	0.00
	08/2026	794	127,934	0	(4)	(4)	0.00
SOG	07/2026	¥ 113,846	\$ 703	3	0	3	0.00
	07/2026	\$ 463	¥ 73,581	0	(10)	(10)	0.00
	08/2026	703	113,549	0	(3)	(3)	0.00
				\$ 12	\$ (68)	\$ (56)	0.00

Schedule of Investments Diversified Income Fund (Cont.)

As at 30 June 2026, the Institutional MXN (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	MXN 98,103	\$ 5,585	\$ 0	\$ (30)	\$ (30)	0.00
	08/2026	\$ 5,569	MXN 98,103	30	0	30	0.00
BRC	07/2026	MXN 1,011,241	\$ 57,565	0	(307)	(307)	0.00
	08/2026	\$ 57,406	MXN 1,011,241	309	0	309	0.00
FAR	07/2026	MXN 918,032	\$ 52,225	0	(312)	(312)	0.00
	07/2026	\$ 57,370	MXN 996,500	0	(342)	(342)	(0.01)
	08/2026	52,082	918,032	314	0	314	0.00
MBC	07/2026	2,671	46,363	0	(18)	(18)	0.00
SOG	07/2026	MXN 1,014,944	\$ 57,787	29	(326)	(297)	0.00
	07/2026	\$ 56,759	MXN 985,776	0	(344)	(344)	0.00
	08/2026	55,619	980,244	327	0	327	0.00
SSB	08/2026	1,598	28,031	1	0	1	0.00
UAG	07/2026	58,355	1,013,680	0	(344)	(344)	0.00
				\$ 1,010	\$ (2,023)	\$ (1,013)	(0.01)

As at 30 June 2026, the Institutional SEK (Hedged) Accumulation and Administrative SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 7,085	SEK 65,521	\$ 0	\$ (315)	\$ (315)	0.00
CBK	07/2026	7,748	71,594	0	(351)	(351)	(0.01)
FAR	07/2026	SEK 42,335	\$ 4,363	0	(11)	(11)	0.00
	08/2026	\$ 4,363	SEK 42,260	12	0	12	0.00
MBC	07/2026	SEK 63,929	\$ 6,567	0	(39)	(39)	0.00
	07/2026	\$ 7,589	SEK 70,485	0	(306)	(306)	0.00
	08/2026	6,565	63,803	39	0	39	0.00
				\$ 51	\$ (1,022)	\$ (971)	(0.01)

As at 30 June 2026, the Institutional SGD (Hedged) Income, Administrative SGD (Hedged) Income, E Class SGD (Hedged) Income and W Class SGD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 61,260	SGD 78,118	\$ 0	\$ (865)	\$ (865)	(0.01)
BOA	07/2026	SGD 35,666	\$ 27,556	0	(18)	(18)	0.00
	07/2026	\$ 54,132	SGD 69,132	0	(684)	(684)	(0.01)
	08/2026	27,556	35,584	18	0	18	0.00
BRC	07/2026	SGD 601	\$ 469	5	0	5	0.00
	07/2026	\$ 811	SGD 1,043	0	(5)	(5)	0.00
FAR	07/2026	SGD 43,351	\$ 33,427	0	(89)	(89)	0.00
	07/2026	\$ 62,558	SGD 79,810	0	(855)	(855)	(0.01)
	08/2026	33,427	43,252	89	0	89	0.00
MBC	07/2026	SGD 268	\$ 209	2	0	2	0.00
	07/2026	\$ 133	SGD 171	0	(1)	(1)	0.00
MYI	07/2026	SGD 463	\$ 357	0	(1)	(1)	0.00
NSL	07/2026	8,663	6,690	0	(7)	(7)	0.00
	08/2026	\$ 6,690	SGD 8,643	7	0	7	0.00
SOG	07/2026	SGD 84,201	\$ 65,020	0	(78)	(78)	0.00
	07/2026	\$ 8,858	SGD 11,297	0	(123)	(123)	0.00
	08/2026	65,020	84,012	81	0	81	0.00
UAG	08/2026	62	80	0	0	0	0.00
				\$ 202	\$ (2,726)	\$ (2,524)	(0.03)

Total OTC Financial Derivative Instruments

\$ (28,368) (0.30)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
OTHER FINANCIAL ASSETS			
ABH Financial Ltd. Via Alfa Holding Issuance PLC 2.700% due 11/06/2023 ^	€ 26,550	\$ 1,821	0.02
ALROSA Finance S.A. 3.100% due 25/06/2027 ^	\$ 22,400	1,344	0.01
4.650% due 09/04/2024 ^	3,200	192	0.00
Credit Suisse AG AT1 Claim	10,400	3,666	0.04
MMK International Capital DAC 4.375% due 13/06/2024 ^	8,600	516	0.01
Sberbank of Russia Via SB Capital S.A. 5.125% due 29/10/2022 ^	3,900	234	0.00
Total Other Financial Assets		\$ 7,773	0.08
Total Investments		\$ 10,236,841	107.93
Other Current Assets & Liabilities		\$ (752,345)	(7.93)
Net Assets		\$ 9,484,496	100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- μ All or a portion of this amount represents unfunded loan commitments. The interest rate for the unfunded portion will be determined at the time of funding.
- (a) When-issued security.
- (b) Payment in-kind security.
- (c) Security did not produce income within the last twelve months.
- (d) Zero coupon security.
- (e) Coupon represents a yield to maturity.
- (f) Principal amount of security is adjusted for inflation.
- (g) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (h) Affiliated to the Fund.
- (i) Contingent convertible security.
- (j) Restricted Securities (31 December 2025: 0.18%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
Banco Nacional de Mexico S.A. 6.697% due 07/08/2036	30/04/2026	\$ 10,950	\$ 10,798	0.11
Corestate Capital Holding S.A.	22/08/2023	0	0	0.00
DrillCo Holding Lux S.A.	08/06/2023	8,869	10,162	0.11
Flora Food Management BV 7.500% due 31/10/2030	20/01/2026	4,457	4,335	0.05
Kuwait Government International Bond 4.804% due 20/04/2033	13/04/2026	34,400	34,342	0.36
Prime Property 4.920% due 15/03/2031	23/03/2026	4,000	3,908	0.04
Valerie Asset Ltd. 5.219% due 15/09/2050	02/03/2026	38,932	39,192	0.41
Valerie Asset Ltd. 5.267% due 15/09/2050	02/03/2026	5,054	5,085	0.05
		\$ 106,662	\$ 107,822	1.13

- (k) Securities with an aggregate fair value of \$101,872 (31 December 2025: \$97,413) and cash of \$737 (31 December 2025: \$568) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Security with an aggregate fair value of \$Nil (31 December 2025: \$8) and cash of \$459 (31 December 2025: \$269) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$232,566 (31 December 2025: \$211,161) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$55,250 (31 December 2025: \$11,460) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 298	\$ 8,786,426	\$ 347,908	\$ 9,134,632
Investment Funds	927,062	0	0	927,062
Repurchase Agreements	0	145,536	0	145,536
Financial Derivative Instruments ⁽³⁾	7,652	13,951	235	21,838
Other Financial Assets	0	7,773	0	7,773
Totals	\$ 935,012	\$ 8,953,686	\$ 348,143	\$ 10,236,841

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 2	\$ 10,173,987	\$ 293,696	\$ 10,467,685
Investment Funds	1,001,809	0	0	1,001,809
Repurchase Agreements	0	100,591	0	100,591
Financial Derivative Instruments ⁽³⁾	(2,006)	35,875	374	34,243
Other Financial Assets	0	7,745	2,286	10,031
Totals	\$ 999,805	\$ 10,318,198	\$ 296,356	\$ 11,614,359

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

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

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

Schedule of Investments Diversified Income Fund (Cont.)

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	1.850%	17/06/2026	TBD ⁽¹⁾	€ (1,839)	\$ (2,104)	(0.02)
BRC	1.950	17/06/2026	TBD ⁽¹⁾	(4,719)	(5,399)	(0.06)
	2.200	22/06/2026	31/07/2026	\$ (2,399)	(2,400)	(0.02)
	3.000	28/05/2026	TBD ⁽¹⁾	(5,581)	(5,597)	(0.06)
	3.400	12/12/2025	TBD ⁽¹⁾	(13,949)	(14,213)	(0.15)
	3.450	12/12/2025	TBD ⁽¹⁾	(7,202)	(7,341)	(0.08)
MSC	2.200	22/06/2026	31/07/2026	(3,705)	(3,707)	(0.04)
MYI	2.150	17/06/2026	TBD ⁽¹⁾	(2,606)	(2,608)	(0.03)
	3.470	30/06/2026	14/07/2026	(14,765)	(14,766)	(0.16)
	3.490	10/04/2026	09/04/2028	(20,731)	(20,895)	(0.22)
	3.500	12/12/2025	11/12/2027	(6,666)	(6,796)	(0.07)
	3.600	12/12/2025	11/12/2027	(1,507)	(1,538)	(0.02)
NOM	3.450	12/12/2025	TBD ⁽¹⁾	(4,194)	(4,275)	(0.04)
Total Reverse Repurchase Agreements					\$ (91,639)	(0.97)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (450)	\$ 980	\$ 530	\$ 5,620	\$ (6,550)	\$ (930)
BOA	(1,036)	1,120	84	2,541	(2,670)	(129)
BPS	9,515	(9,510)	5	(87)	310	223
BRC	2,499	(2,970)	(471)	17,863	(19,450)	(1,587)
BSH	(16,868)	17,780	912	(49)	0	(49)
CBK	(4,108)	4,350	242	3,436	(2,640)	796
DUB	1,011	(1,190)	(179)	278	(300)	(22)
FAR	2,387	(2,860)	(473)	(2,424)	2,720	296
GLM	(103)	0	(103)	638	(720)	(82)
GST	1,548	(1,690)	(142)	191	(290)	(99)
JPM	6,249	(7,930)	(1,681)	1,152	(910)	242
MBC	179	(60)	119	(7,084)	8,160	1,076
MYC	840	(940)	(100)	179	(260)	(81)
MYI	(798)	1,100	302	1,882	(2,150)	(268)
NSL	43	0	43	318	0	318
RBC	N/A	N/A	N/A	3	0	3
RYL	5	0	5	N/A	N/A	N/A
SCX	(706)	450	(256)	140	0	140
SOG	(20,419)	20,870	451	12,684	(13,230)	(546)
SSB	501	(600)	(99)	585	(660)	(75)
UAG	(8,656)	8,600	(56)	(444)	270	(174)
WST	(1)	0	(1)	253	(290)	(37)

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

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	32.47	34.56
Transferable securities dealt in on another regulated market*	35.28	36.43
Other transferable securities	0.79	0.66
Investment funds	6.96	6.86
Repurchase agreements	1.09	0.69
Financial derivative instruments dealt in on a regulated market	0.19	0.01
Centrally cleared financial derivative instruments	0.30	0.12
OTC financial derivative instruments	0.76	0.55
Other financial assets	0.06	0.07
Other assets	22.10	20.05
Total Assets	100.00	100.00

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Angola	0.35	0.18
Argentina	1.11	1.08
Australia	5.14	2.64
Austria	0.17	0.12
Azerbaijan	0.06	0.11
Bahrain	0.22	N/A
Belgium	0.14	0.13
Benin	0.14	N/A
Bermuda	0.66	0.78
Brazil	0.32	0.37
Bulgaria	0.25	0.26
Cameroon	0.14	0.13
Canada	0.71	0.87
Cayman Islands	3.21	2.18
Chile	0.26	0.65
China	0.00	0.01
Colombia	2.21	1.38
Congo	0.19	N/A
Congo, The Democratic Republic	0.13	N/A
Costa Rica	0.52	0.22
Cyprus	0.11	0.11
Czech Republic	0.14	0.14
Denmark	0.06	0.05
Dominican Republic	0.45	0.46
Ecuador	0.51	0.49
Egypt	0.82	0.89
El Salvador	0.27	0.26
Finland	0.06	0.06
France	0.80	1.42
Gabon	0.13	0.11
Germany	0.99	1.18
Ghana	0.32	0.33
Guatemala	0.24	0.22
Guernsey, Channel Islands	0.05	0.05
Hong Kong	0.03	0.03
Hungary	0.34	0.70
India	0.04	N/A
Indonesia	1.04	0.80
Ireland	4.98	5.25
Isle of Man	N/A	0.02
Israel	0.17	0.09
Italy	1.43	1.72
Ivory Coast	0.24	0.28
Japan	0.61	0.68
Jersey, Channel Islands	0.22	0.06
Jordan	0.04	0.04
Kazakhstan	0.24	0.12
Kenya	0.34	0.33
Kuwait	0.36	N/A
Lebanon	0.10	0.08
Liberia	0.11	0.10
Luxembourg	1.90	1.69
Macedonia	N/A	0.06
Mexico	2.86	2.83
Mongolia	0.14	0.13
Morocco	0.11	0.11
Multinational	0.25	0.18
Netherlands	2.04	1.61
Nigeria	0.62	0.63
Norway	0.06	0.02
Oman	0.25	0.23
Pakistan	0.21	0.25
Panama	0.15	0.74
Paraguay	0.23	0.22
Peru	1.65	1.34
Philippines	0.02	0.02
Poland	0.28	0.49
Portugal	0.03	0.18
Qatar	0.26	N/A
Romania	0.59	0.77
Saudi Arabia	1.04	1.08
Senegal	0.15	0.16
Serbia	0.28	0.23
Singapore	0.29	0.43
South Africa	1.86	1.31
Spain	0.85	1.43
Sri Lanka	0.21	0.19
Supranational	0.29	0.76
Sweden	0.08	0.04
Switzerland	0.07	0.17
Thailand	N/A	0.08
Turkey	0.99	1.03
Ukraine	0.48	0.41

Schedule of Investments Diversified Income Fund (Cont.)

30 June 2026

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
United Arab Emirates	0.96	0.34
United Kingdom	4.26	4.81
United States	40.46	50.29
Uzbekistan	0.06	0.06
Venezuela	0.79	0.42
Short-Term Instruments	0.38	0.63
Investment Funds	9.77	9.81
Repurchase Agreements	1.53	0.99
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.27	(0.08)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.02	0.02
Credit Default Swaps on Credit Indices — Sell Protection	0.13	0.03
Interest Rate Swaps	0.11	0.00
OTC Financial Derivative Instruments		
Written Options		
Foreign Currency Options	0.00	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.03	0.01
Credit Default Swaps on Credit Indices — Sell Protection	0.07	0.04
Forward Foreign Currency Contracts	0.36	(0.33)
Hedged Forward Foreign Currency Contracts	(0.76)	0.65
Other Financial Assets	0.08	0.10
Other Current Assets & Liabilities	(7.93)	(13.79)
Net Assets	100.00	100.00

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES				BELGIUM				goeasy Ltd.			
ANGOLA				CORPORATE BONDS & NOTES				6.875% due 15/05/2030	\$ 75	\$ 67	0.02
CORPORATE BONDS & NOTES				Manuchar Group SARL	€ 300	\$ 342	0.08	6.875% due 15/02/2031	15	13	0.00
Sonangol Finance Ltd.	\$ 400	\$ 403	0.09	7.401% due 07/07/2032				9.250% due 01/12/2028	125	123	0.03
10.000% due 29/01/2031				Sofina S.A.	300	340	0.08	Open Text Corp.	700	683	0.16
				3.707% due 13/11/2033				3.875% due 15/02/2028			
				Total Belgium		682	0.16	Total Canada		3,162	0.75
SOVEREIGN ISSUES				BENIN				CAYMAN ISLANDS			
Angolan Government International Bond	400	415	0.10	SOVEREIGN ISSUES				ASSET-BACKED SECURITIES			
9.244% due 15/01/2031	400	410	0.10	Benin Sukuk S.A.	\$ 700	680	0.16	Apollo Aviation Securitization Equity Trust	963	949	0.23
9.375% due 31/03/2033		825	0.20	6.200% due 29/01/2033				5.243% due 16/02/2050			
								Atlantic Avenue Ltd.	500	502	0.12
Total Angola		1,228	0.29					5.053% due 15/10/2038		1,451	0.35
				BERMUDA							
ARGENTINA				CORPORATE BONDS & NOTES				CONVERTIBLE BONDS & NOTES			
SOVEREIGN ISSUES				Aircastle Ltd.	500	485	0.12	Kaisa Group Holdings Ltd.			
Argentina Government International Bond				2.850% due 26/01/2028				0.000% due 31/12/2026 (d)	31	0	0.00
3.500% due 09/07/2041	4,722	3,541	0.84	Carnival Corp. Ltd.	500	491	0.12	0.000% due 31/12/2027 (d)	38	0	0.00
4.125% due 09/07/2035	1,100	883	0.21	4.000% due 01/08/2028	400	404	0.10	0.000% due 31/12/2028 (d)	61	1	0.00
Total Argentina		4,424	1.05	5.750% due 01/08/2032	450	458	0.11	0.000% due 31/12/2029 (d)	61	0	0.00
				5.875% due 15/06/2031				0.000% due 31/12/2030 (d)	76	1	0.00
AUSTRALIA				Seadrill Finance Ltd.	300	315	0.07	0.000% due 31/12/2031 (d)	76	0	0.00
ASSET-BACKED SECURITIES				8.375% due 01/08/2030				0.000% due 31/12/2032 (d)	133	0	0.00
Allied Credit ABS Trust	AUD 2,162	1,495	0.36	Transocean International Ltd.	400	418	0.10			2	0.00
5.173% due 17/09/2033				7.875% due 15/10/2032				CORPORATE BONDS & NOTES			
Latitude Australia Credit Card Master Trust	2,500	1,737	0.41	Valaris Ltd.	300	312	0.07	Avilease Capital Ltd.	400	392	0.09
5.450% due 22/11/2037				8.375% due 30/04/2030				4.750% due 12/11/2030			
Metro Finance Trust				VOC Escrow Ltd.	650	650	0.15	Avolon Holdings Funding Ltd.			
5.370% due 16/02/2033	931	645	0.15	5.000% due 15/02/2028				2.528% due 18/11/2027	144	140	0.03
		3,877	0.92	Weatherford International Ltd.	400	408	0.10	2.750% due 21/02/2028	400	388	0.09
				6.750% due 15/10/2033				4.850% due 01/04/2033	500	484	0.12
				Total Bermuda		3,941	0.94	4.950% due 15/10/2032	400	390	0.09
CORPORATE BONDS & NOTES								Energuate Trust 2.0			
Goodman Australia Finance Pty. Ltd.	€ 400	458	0.11	BRAZIL				6.350% due 15/09/2035	700	697	0.17
3.875% due 29/04/2033				CORPORATE BONDS & NOTES				FWD Group Holdings Ltd.	350	351	0.08
GTA Finance Co. Pty. Ltd.	AUD 620	427	0.10	Banco BTG Pactual S.A.	800	817	0.19	5.836% due 22/09/2035			
5.400% due 04/12/2029				6.250% due 08/04/2029				Gaci First Investment Co.			
Santos Finance Ltd.	\$ 325	353	0.09	Rede D'or Finance SARL	300	291	0.07	4.875% due 14/05/2029	1,600	1,595	0.38
6.875% due 19/09/2033				6.550% due 28/04/2036		1,108	0.26	5.125% due 14/02/2053	800	690	0.17
Woodside Finance Ltd.	400	394	0.09					5.250% due 29/01/2030	600	606	0.14
5.100% due 12/09/2034								6.250% due 14/05/2056	400	401	0.10
		1,632	0.39					Kaisa Group Holdings Ltd.			
NON-AGENCY MORTGAGE-BACKED SECURITIES				SOVEREIGN ISSUES				5.000% due 30/11/2027	69	3	0.00
AFG Trust	AUD 916	635	0.15	Brazil Government International Bond	400	403	0.10	Kaisa Group Holdings Ltd. (6.250% Cash or 5.250% PIK)			
5.012% due 10/10/2057				7.250% due 12/01/2056				6.250% due 28/12/2028 (b)	51	1	0.00
5.262% due 10/10/2057	1,500	1,036	0.25	Total Brazil		1,511	0.36	Kaisa Group Holdings Ltd. (6.500% Cash or 5.500% PIK)			
La Trobe Financial Capital Markets Trust								6.500% due 28/12/2029 (b)	86	2	0.00
5.000% due 15/08/2057	231	160	0.04	BULGARIA				Kaisa Group Holdings Ltd. (6.750% Cash or 5.750% PIK)			
5.167% due 13/11/2057	1,000	693	0.16	SOVEREIGN ISSUES				6.750% due 28/12/2030 (b)	104	2	0.00
5.300% due 15/08/2057	1,920	1,328	0.32	Bulgaria Government International Bond	€ 250	279	0.07	Kaisa Group Holdings Ltd. (7.000% Cash or 6.000% PIK)			
Pepper Residential Securities Trust				3.375% due 18/07/2035	300	344	0.08	7.000% due 28/12/2031 (b)	156	3	0.00
5.299% due 12/07/2067	2,886	1,998	0.48	4.125% due 07/05/2038				Kaisa Group Holdings Ltd. (7.250% Cash or 6.250% PIK)			
Resimac Bastille Trust				Total Bulgaria		623	0.15	7.250% due 28/12/2032 (b)	147	3	0.00
5.158% due 09/12/2057	2,500	1,732	0.41					Kaisa Group Holdings Ltd. (7.721% Cash or 6.721% PIK)			
Sapphire Trust Central Finance				CAMEROON				7.721% due 28/12/2028 (b)	35	1	0.00
5.501% due 12/03/2068	2,000	1,387	0.33	SOVEREIGN ISSUES				Lima Metro Line Finance Ltd.			
		8,969	2.14	Republic of Cameroon Government International Bond				5.875% due 05/07/2034	328	335	0.08
Total Australia		14,478	3.45	5.950% due 07/07/2032	450	460	0.11	QNB Finance Ltd.			
				8.875% due 30/01/2033	\$ 400	395	0.09	4.538% due 19/09/2027	800	800	0.19
				Total Cameroon		855	0.20	Trafford Centre Finance Ltd.			
AUSTRIA								4.591% due 28/07/2038	£ 300	383	0.09
CORPORATE BONDS & NOTES				CANADA				Wynn Macau Ltd.			
ams-OSRAM AG	€ 400	472	0.11	CORPORATE BONDS & NOTES				6.750% due 15/02/2034	\$ 400	398	0.10
7.250% due 31/05/2032				Air Canada Pass-Through Trust	282	284	0.07			8,065	1.92
10.500% due 30/03/2029	283	345	0.08	5.250% due 01/10/2030				Total Cayman Islands		9,518	2.27
Total Austria		817	0.19	B.C. Ltd.	100	101	0.02				
				10.000% due 15/04/2032				CHILE			
BAHRAIN				B.C. Unlimited Liability Co.	350	331	0.08	SOVEREIGN ISSUES			
SOVEREIGN ISSUES				4.000% due 15/10/2030	700	692	0.17	Chile Government International Bond			
Bahrain Government International Bond	\$ 800	792	0.19	4.375% due 15/01/2028	550	554	0.13	3.750% due 14/01/2032	€ 500	579	0.14
7.125% due 10/06/2036				5.625% due 15/09/2029				3.875% due 09/07/2031	400	467	0.11
				CI Financial Corp.	300	314	0.07	Total Chile		1,046	0.25
				7.500% due 30/05/2029							

Schedule of Investments Diversified Income Duration Hedged Fund (Cont.)

DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
CHINA				ECUADOR				Volkswagen Bank GmbH			
COMMON STOCKS				SOVEREIGN ISSUES				4.000% due 26/11/2030			
Kaisa Group Holdings Ltd. (c)	4,810,440	\$	29 0.01	Ecuador Government International Bond	\$ 1,000	\$ 841	0.20	€ 500	\$	577	0.14
	PAR			5.000% due 31/07/2040				Volkswagen Financial Services AG			
	(000S)			8.750% due 29/01/2034	200	203	0.05	3.625% due 19/05/2029	500	573	0.14
CORPORATE BONDS & NOTES				9.250% due 29/01/2039	600	616	0.15			3,427	0.82
Yango Justice International Ltd.				Total Ecuador		1,660	0.40	LOAN PARTICIPATIONS AND ASSIGNMENTS			
7.500% due 15/04/2024 ^	\$ 2,600	6	0.00	EGYPT				Envalor Finance GmbH			
7.500% due 17/02/2025 ^	1,900	2	0.00	SOVEREIGN ISSUES				9.163% due 29/03/2030	\$ 484	423	0.10
7.875% due 04/09/2024 ^	1,900	2	0.00	Egypt Government International Bond				TK Elevator Midco GmbH			
		10	0.00	6.375% due 11/04/2031	€ 850	991	0.24	6.377% due 30/04/2030	297	298	0.07
Total China		39	0.01	7.500% due 16/02/2061	\$ 850	736	0.17			721	0.17
COLOMBIA				8.500% due 31/01/2047	200	196	0.05	Total Germany		4,148	0.99
CORPORATE BONDS & NOTES				9.450% due 04/02/2033 (k)	400	445	0.11	GHANA			
Ecopetrol S.A.				19.698% due 14/10/2030	EGP 27,500	533	0.13	SOVEREIGN ISSUES			
8.875% due 13/01/2033	100	110	0.02	21.954% due 04/03/2028	41,100	811	0.19	Ghana Government International Bond			
SOVEREIGN ISSUES				Total Egypt		3,712	0.89	0.000% due 03/07/2026 (d)	10	11	0.00
Colombia Government International Bond				EL SALVADOR				0.000% due 03/01/2030 (d)	56	50	0.01
5.000% due 19/09/2032	€ 600	682	0.16	CORPORATE BONDS & NOTES				5.000% due 03/07/2029	538	532	0.13
5.750% due 26/11/2034	300	349	0.08	Comision Ejecutiva Hidroelectrica del Rio Lempa				5.000% due 03/07/2035	452	420	0.10
6.500% due 26/11/2038	300	361	0.09	8.650% due 24/01/2033	\$ 300	317	0.08	Total Ghana		1,013	0.24
7.500% due 02/02/2034	\$ 400	428	0.10	SOVEREIGN ISSUES				GUATEMALA			
Colombian TES				El Salvador Government International Bond				CORPORATE BONDS & NOTES			
2.250% due 18/04/2029 (f)	COP 382,799	100	0.02	7.650% due 15/06/2035	125	130	0.03	Industrial Subordinated Trust 2.0			
3.000% due 25/03/2033 (f)	248,840	59	0.01	9.250% due 17/04/2030	175	189	0.05	6.550% due 15/04/2036	400	406	0.10
6.500% due 22/01/2031 (f)	1,775,891	511	0.12	9.650% due 21/11/2054 (k)	200	230	0.05	SOVEREIGN ISSUES			
7.000% due 26/03/2031	1,477,000	353	0.09			549	0.13	Guatemala Government International Bond			
11.000% due 22/08/2029	5,000,100	1,408	0.34	Total El Salvador		866	0.21	7.050% due 04/10/2032	800	866	0.20
11.500% due 25/07/2046	250,700	71	0.02	FRANCE				Total Guatemala		1,272	0.30
11.750% due 24/01/2035	5,245,500	1,494	0.36	CORPORATE BONDS & NOTES				GUERNSEY, CHANNEL ISLANDS			
12.750% due 28/11/2040	2,955,000	894	0.21	Altice France S.A.				CORPORATE BONDS & NOTES			
13.250% due 09/02/2033	1,597,000	489	0.12	9.500% due 01/11/2029	152	155	0.04	Sirius Real Estate Ltd.			
		7,199	1.72	Altrad Investment Authority S.A.S.				4.000% due 22/01/2032	€ 400	454	0.11
Total Colombia		7,309	1.74	4.429% due 23/06/2032	€ 300	345	0.08	HUNGARY			
CONGO				BPCE S.A.				SOVEREIGN ISSUES			
SOVEREIGN ISSUES				5.936% due 30/05/2035	\$ 600	616	0.15	Hungary Government International Bond			
Congolese International Bond				Electricite de France S.A.				4.875% due 22/03/2040 (k)	300	360	0.09
9.500% due 17/02/2035	\$ 400	389	0.10	6.000% due 22/04/2064	100	96	0.02	5.375% due 26/09/2030	\$ 600	610	0.15
9.500% due 26/05/2036	400	387	0.09	9.125% due 15/03/2033 (g)	325	378	0.09	5.375% due 12/09/2033	€ 250	314	0.07
Total Congo		776	0.19	Eramet S.A.				Magyar Export-Import Bank			
CONGO, THE DEMOCRATIC REPUBLIC				6.500% due 30/11/2029	€ 400	453	0.11	6.000% due 16/05/2029	500	608	0.14
SOVEREIGN ISSUES				iliad S.A.				Total Hungary		1,892	0.45
DRC International Bond				4.250% due 09/01/2032	300	346	0.08	INDIA			
9.500% due 16/04/2037	400	419	0.10	New Immo Holding S.A.				CORPORATE BONDS & NOTES			
COSTA RICA				4.875% due 08/12/2028	300	344	0.08	Muthoot Finance Ltd.			
SOVEREIGN ISSUES				4.950% due 14/11/2030	700	799	0.19	5.750% due 04/08/2030	\$ 400	392	0.10
Costa Rica Government International Bond						3,532	0.84	Renew Treasury Ifsc Pvt Ltd.			
5.500% due 21/11/2030	€ 500	601	0.15	LOAN PARTICIPATIONS AND ASSIGNMENTS				6.500% due 02/02/2031	600	594	0.14
6.001% due 16/01/2036	250	303	0.07	Altice France S.A.				Total India		986	0.24
7.300% due 13/11/2054	\$ 300	339	0.08	10.548% due 31/05/2031	\$ 700	716	0.17	INDONESIA			
Total Costa Rica		1,243	0.30	Total France		4,248	1.01	CORPORATE BONDS & NOTES			
CZECH REPUBLIC				GABON				Pertamina Persero PT			
CORPORATE BONDS & NOTES				SOVEREIGN ISSUES				6.500% due 07/11/2048	1,250	1,275	0.30
EPH Financing International A/S				Gabon Government International Bond				Perusahaan Perseroan Persero PT Perusahaan			
4.625% due 02/07/2032	€ 300	350	0.08	9.500% due 18/02/2029	425	407	0.10	Listrik Negara			
5.875% due 30/11/2029	300	365	0.09	GERMANY				1.875% due 05/11/2031	€ 325	329	0.08
Total Czech Republic		715	0.17	CORPORATE BONDS & NOTES				4.750% due 03/02/2031	\$ 400	390	0.09
DOMINICAN REPUBLIC				Cheplapharm Arzneimittel GmbH				6.150% due 21/05/2048	1,000	957	0.23
SOVEREIGN ISSUES				6.750% due 15/02/2032	€ 300	346	0.08			2,951	0.70
Dominican Republic Government International Bond				Deutsche Bank AG				SOVEREIGN ISSUES			
5.875% due 28/10/2035	\$ 400	396	0.10	5.882% due 08/07/2031	\$ 500	508	0.12	Indonesia Government International Bond			
6.150% due 17/05/2038	600	597	0.14	IHO Verwaltungs GmbH				4.100% due 04/03/2034	€ 300	337	0.08
6.500% due 15/02/2048	1,175	1,169	0.28	5.625% due 15/05/2031	€ 400	476	0.11	4.460% due 04/03/2038	300	334	0.08
Total Dominican Republic		2,162	0.52	Mahle GmbH				5.125% due 29/05/2038	300	353	0.09
				7.125% due 15/07/2032 (j)	400	483	0.12			1,024	0.25
				Nidda Healthcare Holding GmbH				Total Indonesia		3,975	0.95
				5.625% due 21/02/2030	400	464	0.11				

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
IRELAND			
ASSET-BACKED SECURITIES			
Anchorage Capital Europe CLO DAC			
3.424% due 15/10/2038	€ 700	\$ 802	0.19
Aurium CLO DAC			
2.973% due 16/01/2031	123	141	0.03
3.347% due 22/06/2034	1,999	2,284	0.55
Barings Euro CLO DAC			
3.145% due 25/07/2035	1,000	1,144	0.27
3.444% due 21/10/2038	1,000	1,145	0.27
Blackrock European CLO DAC			
3.220% due 17/07/2034	851	974	0.23
Cumulus Static CLO DAC			
3.483% due 15/11/2033	1,174	1,344	0.32
CVC Cordatus Loan Fund DAC			
3.066% due 25/04/2036	500	572	0.14
Harvest CLO DAC			
3.054% due 15/01/2032	1,428	1,633	0.39
Neuberger Berman Loan Advisers Euro CLO DAC			
3.414% due 15/07/2039	1,400	1,603	0.38
OCP Euro CLO DAC			
3.158% due 20/04/2035	1,000	1,144	0.27
Providus CLO DAC			
3.415% due 20/11/2038	600	686	0.17
Rockford Tower Europe CLO DAC			
3.489% due 29/08/2036	1,000	1,145	0.27
SCF Rahoituspalvelut DAC			
2.859% due 25/06/2034	142	162	0.04
Toro European CLO DAC			
3.070% due 12/01/2032	155	177	0.04
3.093% due 15/02/2034	546	624	0.15
3.474% due 15/04/2037	1,000	1,145	0.27
Voya Euro CLO DAC			
3.174% due 15/10/2034	500	572	0.14
		17,297	4.12
CORPORATE BONDS & NOTES			
CIMA Finance DAC			
2.950% due 05/09/2029	\$ 190	181	0.04
Flutter Treasury DAC			
4.000% due 04/06/2031	€ 625	705	0.17
Iridium Capital PLC			
9.250% due 18/06/2029	900	1,118	0.27
		2,004	0.48
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Republic of Panama			
4.979% due 01/04/2027	1,500	1,727	0.41
NON-AGENCY MORTGAGE-BACKED SECURITIES			
GS Mortgage-Backed Securities Trust			
3.133% due 24/11/2067	500	573	0.14
SOVEREIGN ISSUES			
Avenir Issuer Ireland DAC			
6.000% due 25/10/2027	\$ 306	302	0.07
Republic of Angola Via Avenir Issuer Ireland DAC			
10.750% due 05/02/2029	361	371	0.09
		673	0.16
Total Ireland		22,274	5.31
ISLE OF MAN			
CORPORATE BONDS & NOTES			
Playtech PLC			
5.875% due 28/06/2028	€ 700	815	0.19
ISRAEL			
CORPORATE BONDS & NOTES			
Bank Hapoalim B.M.			
4.722% due 14/07/2029	\$ 200	198	0.05
5.252% due 14/01/2033	200	198	0.05
Bank Leumi Le-Israel B.M.			
5.343% due 29/06/2029	400	401	0.09
Total Israel		797	0.19

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
ITALY			
ASSET-BACKED SECURITIES			
Golden Bar Securitisation SRL			
3.116% due 20/12/2045	€ 1,000	\$ 1,147	0.27
CORPORATE BONDS & NOTES			
Efesto Bidco SpA Efesto U.S. LLC			
7.500% due 15/02/2032	\$ 300	301	0.07
Eni SpA			
5.750% due 19/05/2035	325	334	0.08
5.950% due 15/05/2054	400	396	0.10
Intesa Sanpaolo SpA			
5.500% due 01/03/2028 (g)(i)	€ 750	876	0.21
Mundys SpA			
1.875% due 12/02/2028	1,099	1,231	0.29
TeamSystem SpA			
5.000% due 01/07/2031	300	331	0.08
UniCredit SpA			
7.296% due 02/04/2034	\$ 625	658	0.16
		4,127	0.99
Total Italy		5,274	1.26
IVORY COAST			
SOVEREIGN ISSUES			
Ivory Coast Government International Bond			
4.875% due 30/01/2032	€ 700	792	0.19
5.750% due 31/12/2032	\$ 1,001	1,001	0.24
7.625% due 30/01/2033	450	481	0.11
Total Ivory Coast		2,274	0.54
JAPAN			
CORPORATE BONDS & NOTES			
Nissan Motor Co. Ltd.			
4.345% due 17/09/2027	450	443	0.11
Norinchukin Bank			
5.359% due 09/09/2035 (k)	300	298	0.07
SoftBank Group Corp.			
5.375% due 08/01/2029	€ 300	349	0.08
8.250% due 22/10/2031	\$ 300	310	0.07
Total Japan		1,400	0.33
JERSEY, CHANNEL ISLANDS			
ASSET-BACKED SECURITIES			
Invesco U.S. CLO Ltd.			
4.831% due 20/07/2037	2,700	2,702	0.65
CORPORATE BONDS & NOTES			
GSG Bidco Ltd.			
5.375% due 15/06/2036	€ 300	341	0.08
Total Jersey, Channel Islands		3,043	0.73
KAZAKHSTAN			
CORPORATE BONDS & NOTES			
KazMunayGas National Co. JSC			
5.375% due 24/04/2030	\$ 200	202	0.05
SOVEREIGN ISSUES			
Baiterek National Investment Holding JSC			
16.950% due 02/04/2029	KZT 100,000	213	0.05
16.950% due 02/04/2031	100,000	215	0.05
Development Bank of Kazakhstan JSC			
18.400% due 16/10/2028	100,000	218	0.05
		646	0.15
Total Kazakhstan		848	0.20
KENYA			
SOVEREIGN ISSUES			
Republic of Kenya Government International Bond			
8.800% due 09/10/2038	\$ 400	403	0.10
9.500% due 05/03/2036	200	213	0.05
9.750% due 16/02/2031	500	545	0.13
Total Kenya		1,161	0.28

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
KUWAIT			
SOVEREIGN ISSUES			
Kuwait Government International Bond			
4.804% due 20/04/2033 (j)	\$ 1,400	\$ 1,398	0.33
LATVIA			
CORPORATE BONDS & NOTES			
Latvenergo A/S			
3.612% due 13/11/2030	€ 400	455	0.11
LEBANON			
SOVEREIGN ISSUES			
Lebanon Government International Bond			
6.000% due 27/01/2023 ^	\$ 425	105	0.02
6.100% due 04/10/2022 ^	350	87	0.02
6.850% due 23/03/2027 ^	425	106	0.03
Total Lebanon		298	0.07
LIBERIA			
CORPORATE BONDS & NOTES			
Royal Caribbean Cruises Ltd.			
5.500% due 01/04/2028	400	404	0.10
5.625% due 30/09/2031	400	403	0.09
Total Liberia		807	0.19
LUXEMBOURG			
ASSET-BACKED SECURITIES			
First Mobility SARL			
2.809% due 14/10/2032	€ 349	399	0.10
SHARES			
COMMON STOCKS			
Adler Group S.A. (c)	212,207	0	0.00
Corestate Capital Holding S.A. (c)(j)	210,984	0	0.00
DrillCo Holding Lux S.A. (j)	61,666	1,413	0.34
Foresea Holding S.A.	130	3	0.00
SES S.A. (c)	14,429	218	0.05
		1,634	0.39
CORPORATE BONDS & NOTES			
AXA Logistics Europe Master S.C.A.			
3.375% due 13/05/2031	€ 400	454	0.11
CBRE Europe Logistics Partners S.C.A. SICAV-SIF			
3.500% due 22/09/2032	300	336	0.08
3.875% due 28/05/2031	300	345	0.08
Chile Electricity Lux MPC SARL			
5.580% due 20/10/2035	\$ 244	248	0.06
6.010% due 20/01/2033	430	444	0.10
Cirsa Finance International SARL			
4.875% due 15/10/2031	€ 400	466	0.11
ContourGlobal Power Holdings S.A.			
6.750% due 28/02/2030	\$ 450	457	0.11
Corestate Capital Holding S.A. (10.000% Cash or 11.000% PIK)			
10.000% due 31/12/2026 (b)	€ 74	78	0.02
CPI Property Group S.A.			
6.875% due 05/02/2033	£ 300	372	0.09
Froneri Lux FinCo SARL			
4.750% due 01/08/2032	€ 500	558	0.13
Green Palm Bidco SARL			
5.957% due 30/06/2041	\$ 300	303	0.07
Greensaif Pipelines Bidco SARL			
6.103% due 23/08/2042	400	409	0.10
6.129% due 23/02/2038	275	285	0.07
Intralot Capital Luxembourg S.A.			
6.750% due 15/10/2031 (k)	€ 800	930	0.22
Luminis S.A.			
9.649% due 15/09/2038	\$ 400	467	0.11
Titanium Bondco SARL (6.250% PIK)			
6.250% due 14/01/2031 (b)	€ 1,201	201	0.05
		6,353	1.51

Schedule of Investments Diversified Income Duration Hedged Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
LOAN PARTICIPATIONS AND ASSIGNMENTS				NE Property BV				PERU			
Albion Financing SARL				3.875% due 30/09/2033	€ 300	\$ 340	0.08	8.500% due 04/04/2038	PYG 1,638,000	\$ 259	0.06
5.204% due 21/05/2031	€ 1,000	\$ 1,154	0.28	Sandoz Finance BV				Total Paraguay		690	0.16
SOVEREIGN ISSUES				4.220% due 17/04/2030	400	472	0.11	CORPORATE BONDS & NOTES			
Eagle Funding Luxco SARL				Universal Music Group NV				Banco Internacional del Peru SAA Interbank			
5.500% due 17/08/2030	\$ 1,850	1,860	0.44	4.125% due 16/06/2036	400	464	0.11	4.800% due 15/07/2031	\$ 400	393	0.09
Total Luxembourg		11,400	2.72	Urenco Finance NV				Credicorp Capital Sociedad Titulizadora S.A.			
MEXICO				3.625% due 18/06/2035	300	341	0.08	9.700% due 05/03/2045	PEN 500	157	0.04
CORPORATE BONDS & NOTES				Veon Midco BV				10.100% due 15/12/2043	3,835	1,238	0.30
Banco Actinver S.A. Institucion de Banca Multiple				7.450% due 01/06/2033	\$ 400	399	0.10	Petroleos del Peru S.A.			
7.250% due 31/01/2041	297	302	0.07	VZ Secured Financing BV				5.625% due 19/06/2047	\$ 850	608	0.14
Banco Nacional de Mexico S.A.				7.500% due 15/01/2033	1,300	1,245	0.30			2,396	0.57
6.697% due 07/08/2036 (i)(j)	400	394	0.09	Yinson Bergeia Production BV				SOVEREIGN ISSUES			
COX Asset Mexico S.A. de C.V.				8.498% due 31/01/2045	395	422	0.10	Peru Government International Bond			
7.125% due 08/01/2032	400	406	0.10	Yinson Boronia Production BV				5.500% due 30/03/2036	1,000	1,011	0.24
Esentia Energy Development S.A.B. de C.V.				8.947% due 31/07/2042	486	535	0.13	6.150% due 12/08/2032	PEN 4,300	1,366	0.32
6.125% due 30/07/2033	500	499	0.12	ZF Europe Finance BV				7.300% due 12/08/2033	1,000	328	0.08
Petroleos Mexicanos				5.500% due 17/02/2032	€ 700	793	0.19	8.750% due 21/11/2033	\$ 475	581	0.14
5.625% due 23/01/2046	2,066	1,654	0.40			8,708	2.08			3,286	0.78
6.750% due 21/09/2047	2,025	1,735	0.41	LOAN PARTICIPATIONS AND ASSIGNMENTS				Total Peru		5,682	1.35
7.690% due 23/01/2050	934	872	0.21	Veon Amsterdam				POLAND			
		5,862	1.40	7.924% due 25/03/2027	\$ 250	250	0.06	CORPORATE BONDS & NOTES			
SOVEREIGN ISSUES				NON-AGENCY MORTGAGE-BACKED SECURITIES				ORLEN S.A.			
Mexico Government International Bond				Domi BV				6.000% due 30/01/2035	200	207	0.05
3.771% due 24/05/2061	1,600	963	0.23	3.081% due 15/06/2056	€ 336	384	0.09	SOVEREIGN ISSUES			
4.490% due 25/05/2032	€ 400	465	0.11	Total Netherlands		9,342	2.23	Bank Gospodarstwa Krajowego			
4.500% due 31/01/2050	\$ 350	260	0.06	NIGERIA				4.000% due 13/03/2032	€ 600	710	0.17
5.125% due 19/03/2038	€ 600	683	0.16	CORPORATE BONDS & NOTES				5.750% due 09/07/2034	\$ 200	208	0.05
5.375% due 22/03/2033	\$ 400	392	0.09	Dangote Fertiliser Ltd.				Poland Government International Bond			
5.625% due 09/02/2034	300	296	0.07	7.750% due 05/05/2031	\$ 200	201	0.05	5.375% due 14/04/2036	500	505	0.12
5.850% due 02/07/2032	1,851	1,872	0.45	SOVEREIGN ISSUES				5.500% due 18/03/2054	275	260	0.06
6.000% due 07/05/2036	1,300	1,299	0.31	Nigeria Government International Bond						1,683	0.40
6.875% due 13/05/2037	400	420	0.10	7.875% due 16/02/2032	1,150	1,202	0.29	Total Poland		1,890	0.45
		6,650	1.58	8.631% due 13/01/2036	200	217	0.05	QATAR			
Total Mexico		12,512	2.98	9.130% due 13/01/2046	200	222	0.05	CORPORATE BONDS & NOTES			
MOROCCO						1,641	0.39	QatarEnergy			
CORPORATE BONDS & NOTES				Total Nigeria		1,842	0.44	4.625% due 23/06/2029	300	298	0.07
OCP S.A.				NORWAY				ROMANIA			
6.700% due 01/03/2036	275	287	0.07	CORPORATE BONDS & NOTES				SOVEREIGN ISSUES			
MULTINATIONAL				PPI Public Property Invest AB				Romania Government International Bond			
CORPORATE BONDS & NOTES				4.125% due 21/04/2033	€ 400	451	0.11	2.000% due 14/04/2033	€ 400	376	0.09
JetBlue Airways Corp.				OMAN				5.000% due 27/09/2026	440	506	0.12
9.875% due 20/09/2031	425	385	0.09	SOVEREIGN ISSUES				5.250% due 30/05/2032	100	117	0.03
Stonepeak Motion Holdco Ltd.				Oman Government International Bond				5.375% due 22/03/2031	600	711	0.17
6.125% due 15/07/2033 (a)	400	401	0.09	6.750% due 17/01/2048	\$ 700	769	0.18	5.375% due 07/06/2033	600	693	0.16
Toucan FinCo Ltd.				PAKISTAN				6.375% due 18/09/2033	300	366	0.09
9.500% due 15/05/2030	300	283	0.07	SOVEREIGN ISSUES				Total Romania		2,769	0.66
VistaJet Malta Finance PLC				Pakistan Government International Bond				SAUDI ARABIA			
8.750% due 15/01/2032 (k)	500	496	0.12	6.975% due 24/04/2029	700	702	0.17	SOVEREIGN ISSUES			
Total Multinational		1,565	0.37	7.375% due 08/04/2031	200	202	0.05	Saudi Arabia Government International Bond			
NETHERLANDS				Total Pakistan		904	0.22	3.375% due 05/03/2032	800	903	0.22
CORPORATE BONDS & NOTES				PANAMA				3.450% due 02/02/2061	\$ 1,400	889	0.21
ASR Nederland NV				CORPORATE BONDS & NOTES				4.125% due 12/01/2029	600	592	0.14
7.000% due 07/12/2043	€ 100	134	0.03	Generadora de Gatun S.A.				4.500% due 26/10/2046	625	520	0.12
Davide Campari-Milano NV				6.874% due 30/09/2044	400	414	0.10	4.875% due 18/07/2033	725	722	0.17
4.250% due 17/06/2033	300	349	0.08	SOVEREIGN ISSUES				Total Saudi Arabia		3,626	0.86
Digital Dutch Finco BV				Panama Government International Bond				SENEGAL			
3.875% due 15/07/2034	500	564	0.14	6.400% due 14/02/2035	600	635	0.15	SOVEREIGN ISSUES			
ENEL Finance International NV				Total Panama		1,049	0.25	Senegal Government International Bond			
7.500% due 14/10/2032	\$ 1,000	1,121	0.27	PARAGUAY				4.750% due 13/03/2028	€ 133	85	0.02
Flora Food Management BV				SOVEREIGN ISSUES				5.375% due 08/06/2037	400	244	0.06
6.875% due 02/07/2029	€ 300	335	0.08	Paraguay Government International Bond				7.750% due 10/06/2031	\$ 400	216	0.05
7.500% due 31/10/2030 (j)	300	342	0.08	6.650% due 04/03/2055	400	431	0.10	Total Senegal		545	0.13
IPD BV				PARAGUAY				SENEGAL			
5.776% due 15/06/2031	450	512	0.12	SOVEREIGN ISSUES				SENEGAL			
Magnum Icc Finance BV				SOVEREIGN ISSUES				SENEGAL			
2.750% due 26/02/2029	300	340	0.08	PARAGUAY				SENEGAL			

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
SERBIA			
CORPORATE BONDS & NOTES			
Telecommunications Co. Telekom Srbija AD Belgrade			
7.250% due 18/05/2031	\$ 400	\$ 399	0.10
SOVEREIGN ISSUES			
Serbia Government International Bond			
6.500% due 26/09/2033 (k)	1,000	1,058	0.25
Total Serbia		1,457	0.35
SINGAPORE			
CORPORATE BONDS & NOTES			
Seagate Data Storage Technology Pte. Ltd.			
9.625% due 01/12/2032	460	507	0.12
Yinson Production Financial Services Pte. Ltd.			
9.625% due 03/05/2029	300	318	0.08
Total Singapore		825	0.20
SOUTH AFRICA			
CORPORATE BONDS & NOTES			
Sasol Financing USA LLC			
8.750% due 10/04/2033	400	414	0.10
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Transnet SOC Ltd.			
10.658% due 02/03/2028	ZAR 10,857	662	0.16
SOVEREIGN ISSUES			
South Africa Government International Bond			
5.650% due 27/09/2047	\$ 550	467	0.11
7.250% due 11/12/2055	400	400	0.10
8.500% due 31/01/2037	ZAR 38,200	2,322	0.55
9.000% due 31/01/2040	26,400	1,629	0.39
		4,818	1.15
Total South Africa		5,894	1.41
SPAIN			
ASSET-BACKED SECURITIES			
BBVA Consumer Auto			
2.819% due 25/02/2042	€ 1,300	1,487	0.35
CORPORATE BONDS & NOTES			
Amadeus IT Group S.A.			
3.750% due 20/05/2031	300	347	0.08
Banco Bilbao Vizcaya Argentaria S.A.			
4.968% due 08/05/2031	\$ 600	599	0.14
CaixaBank S.A.			
6.037% due 15/06/2035	300	313	0.08
Cellnex Finance Co. S.A.			
3.875% due 07/07/2041	700	550	0.13
EnfraGen Energia Sur S.A.U.			
8.499% due 30/06/2032	400	418	0.10
Molins Finance S.A.			
5.500% due 15/06/2033	€ 400	479	0.12
		2,706	0.65
NON-AGENCY MORTGAGE-BACKED SECURITIES			
Santander Residential FT			
3.088% due 18/10/2068	946	1,084	0.26
Total Spain		5,277	1.26
SRI LANKA			
SOVEREIGN ISSUES			
Sri Lanka Government International Bond			
3.100% due 15/01/2030	\$ 96	98	0.02
3.350% due 15/03/2033	188	181	0.04
3.600% due 15/06/2035	127	106	0.03
3.600% due 15/05/2036	88	89	0.02
3.600% due 15/02/2038	176	178	0.04
4.000% due 15/04/2028	67	65	0.02
Total Sri Lanka		717	0.17

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
SUPRANATIONAL			
SOVEREIGN ISSUES			
European Union			
3.000% due 04/12/2034	€ 2,100	\$ 2,384	0.57
3.375% due 04/10/2039	900	1,009	0.24
Total Supranational		3,393	0.81
SWEDEN			
CORPORATE BONDS & NOTES			
Fastighets AB Balder			
3.625% due 25/08/2031	325	365	0.08
Sagax AB			
3.375% due 26/01/2031	400	451	0.11
Verisure Holding AB			
4.125% due 02/01/2032 (a)	400	461	0.11
Total Sweden		1,277	0.30
TURKEY			
CORPORATE BONDS & NOTES			
QNB Bank A/S			
5.875% due 11/02/2031	\$ 400	389	0.09
Türkiye Varlık Fonu Yonetimi A/S			
8.250% due 14/02/2029	300	314	0.08
		703	0.17
SOVEREIGN ISSUES			
Turkey Government International Bond			
4.875% due 16/04/2043	1,700	1,294	0.31
5.750% due 11/05/2047 (k)	1,550	1,258	0.30
36.000% due 12/08/2026	TRY 14,200	304	0.07
40.305% due 06/09/2028	12,000	258	0.06
		3,114	0.74
Total Turkey		3,817	0.91
UKRAINE			
CORPORATE BONDS & NOTES			
NPC Ukrenergo			
6.875% due 09/11/2028	\$ 200	195	0.05
SOVEREIGN ISSUES			
Ukraine Government International Bond			
0.000% due 01/02/2030	98	71	0.02
0.000% due 01/02/2034	366	208	0.05
0.000% due 01/02/2035	125	75	0.02
4.500% due 01/02/2029	60	50	0.01
4.500% due 01/02/2034	484	341	0.08
4.500% due 01/02/2035	618	429	0.10
4.500% due 01/02/2036	632	434	0.10
		1,608	0.38
Total Ukraine		1,803	0.43
UNITED ARAB EMIRATES			
CORPORATE BONDS & NOTES			
Dhahrah Pv2 Energy Co. LLC			
5.794% due 30/06/2053	300	298	0.07
Emirates NBD Bank PJSC			
5.125% due 29/06/2031	400	400	0.10
First Abu Dhabi Bank PJSC			
3.530% due 24/12/2029	€ 400	459	0.11
4.789% due 03/06/2031	\$ 600	601	0.14
		1,758	0.42
SOVEREIGN ISSUES			
Emirate of Abu Dhabi Government International Bond			
4.625% due 20/04/2033	1,500	1,495	0.36
Total United Arab Emirates		3,253	0.78
UNITED KINGDOM			
ASSET-BACKED SECURITIES			
Curzon Mortgages PLC			
4.592% due 28/07/2049	£ 1,000	1,328	0.32

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
CORPORATE BONDS & NOTES			
Allwyn Entertainment Financing UK PLC			
7.875% due 30/04/2029	\$ 291	\$ 299	0.07
Amber Finco PLC			
6.625% due 15/07/2029	€ 200	237	0.06
Anglian Water Services Financing PLC			
4.250% due 23/06/2036	700	801	0.19
5.875% due 20/06/2031	£ 300	405	0.10
Anglo American Capital PLC			
4.625% due 19/03/2031	\$ 400	394	0.09
Azule Energy Finance PLC			
8.250% due 22/01/2031	400	401	0.10
Barclays PLC			
4.219% due 24/05/2030	300	295	0.07
Belron UK Finance PLC			
5.750% due 15/10/2029	100	101	0.02
Gatwick Airport Finance PLC			
6.000% due 21/11/2030	£ 300	396	0.09
Greene King Finance PLC			
5.106% due 15/03/2034	205	268	0.06
ICBC Standard Bank PLC			
20.000% due 13/12/2029	UZS 3,503,000	292	0.07
IHG Finance LLC			
3.375% due 10/09/2030	€ 300	341	0.08
Imperial Brands Finance PLC			
3.875% due 12/02/2034	400	451	0.11
INEOS Finance PLC			
5.625% due 15/08/2030 (k)	400	428	0.10
Informa PLC			
3.375% due 09/06/2031	300	340	0.08
3.750% due 29/04/2032	300	344	0.08
John Lewis PLC			
4.250% due 18/12/2034	£ 275	310	0.07
Mitchells & Butlers Finance PLC			
4.316% due 15/12/2030	94	122	0.03
4.350% due 15/12/2030	\$ 375	362	0.09
6.469% due 15/09/2032	£ 332	444	0.11
Panama Infrastructure Receivable Purchaser PLC			
0.000% due 05/04/2032 (d)	\$ 578	471	0.11
South West Water Finance PLC			
5.250% due 15/09/2031	£ 300	395	0.09
SSE PLC			
3.500% due 18/03/2032	€ 375	430	0.10
SW Finance PLC			
6.125% due 19/11/2033	£ 300	382	0.09
6.875% due 07/08/2032	250	334	0.08
6.875% due 14/11/2034	300	399	0.10
Thames Water Super Senior Issuer PLC			
9.750% due 10/10/2027	69	98	0.02
Vedanta Resources Finance PLC			
7.000% due 13/07/2032 (a)	\$ 400	398	0.10
Virgin Media Secured Finance PLC			
4.250% due 15/01/2030	£ 1,600	1,875	0.45
Vmed O2 UK Financing PLC			
4.000% due 31/01/2029	400	503	0.12
5.625% due 15/04/2032	€ 700	705	0.17
		13,021	3.10
NON-AGENCY MORTGAGE-BACKED SECURITIES			
Harvest Funding PLC			
4.643% due 15/11/2069	£ 500	664	0.16
5.043% due 15/11/2069	500	661	0.16
Hawksmoor Mortgage Funding PLC			
4.587% due 25/02/2057	1,000	1,329	0.32
Stratton Mortgage Funding PLC			
4.721% due 25/06/2049	441	585	0.14
Trinity Square PLC			
4.647% due 15/07/2059	325	432	0.10
		3,671	0.88
Total United Kingdom		18,020	4.30

Schedule of Investments Diversified Income Duration Hedged Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
UNITED STATES											
ASSET-BACKED SECURITIES											
Aames Mortgage Investment Trust				Park Place Securities, Inc. Asset-Backed				Aviation Capital Group LLC			
4.543% due 25/10/2035	\$ 16	\$ 16	0.00	Pass-Through Certificates				3.500% due 01/11/2027	\$ 400	\$ 394	0.09
ACE Securities Corp. Home Equity Loan Trust				5.563% due 25/12/2034	\$ 258	\$ 257	0.06	Axon Enterprise, Inc.			
4.503% due 25/02/2037	2,162	887	0.21	Renaissance Home Equity Loan Trust				6.125% due 15/03/2030	600	613	0.15
Amerquest Mortgage Securities, Inc. Asset-Backed				5.340% due 25/01/2037	1,336	393	0.09	Bank of America Corp.			
Pass-Through Certificates				Residential Asset Securities Corp. Trust				3.261% due 28/01/2031	€ 700	800	0.19
4.468% due 25/11/2035	9	9	0.00	4.468% due 25/09/2035	416	392	0.09	4.571% due 27/04/2033	\$ 500	490	0.12
7.138% due 25/11/2032	316	343	0.08	Saxon Asset Securities Trust				5.288% due 25/04/2034	250	253	0.06
Argent Securities Trust				4.228% due 25/03/2036	128	129	0.03	Beacon Mobility Corp.			
4.083% due 25/05/2036	530	125	0.03	Securitized Asset-Backed Receivables LLC Trust				7.250% due 01/08/2030	325	339	0.08
Bear Stearns Asset-Backed Securities Trust				3.943% due 25/07/2036	80	26	0.01	Beignet Investor LLC			
4.768% due 25/06/2035	82	81	0.02	4.438% due 25/01/2035	14	13	0.00	6.581% due 30/05/2049	1,690	1,725	0.41
5.563% due 25/07/2034	20	23	0.01	SLAM Ltd.				BKV Upstream Midstream LLC			
Blackrock DLF CLO LLC				5.547% due 15/07/2051	996	995	0.24	7.500% due 15/10/2030	75	75	0.02
5.253% due 25/07/2034	1,900	1,900	0.45	Soundview Home Loan Trust				Black Pearl Compute LLC			
Carrington Mortgage Loan Trust				4.228% due 25/06/2036	4,812	4,345	1.04	6.125% due 15/02/2031	350	355	0.08
4.023% due 25/02/2037	498	479	0.11	Structured Asset Investment Loan Trust				Block, Inc.			
4.813% due 25/05/2035	133	129	0.03	4.393% due 25/11/2035	143	141	0.03	3.500% due 01/06/2031	450	414	0.10
Castlelake Aircraft Structured Trust				Structured Asset Securities Corp. Mortgage Loan Trust				5.625% due 15/08/2030	300	301	0.07
5.073% due 15/03/2051	1,958	1,927	0.46	4.453% due 25/09/2035	126	121	0.03	6.500% due 15/05/2032	675	689	0.16
5.087% due 15/11/2050	954	942	0.23	WaMu Asset-Backed Certificates WaMu Trust				Blue Owl Capital Corp.			
Countrywide Asset-Backed Certificates Trust, Inc.				4.063% due 25/01/2037	139	122	0.03	6.450% due 15/09/2028	375	380	0.09
3.107% due 25/03/2036	6	6	0.00			27,327	6.52	Boeing Co.			
4.123% due 25/11/2047	399	386	0.09	SHARES				3.950% due 01/08/2059	500	358	0.09
4.243% due 25/02/2037	1,580	1,526	0.36	COMMON STOCKS				5.705% due 01/05/2040	500	509	0.12
4.323% due 25/04/2034	176	168	0.04	INDUSTRIALS				6.298% due 01/05/2029	400	417	0.10
4.603% due 25/10/2047	1,097	1,072	0.26	Spirit Aviation Holdings, Inc. (c)	7,000	0	0.00	Booz Allen Hamilton, Inc.			
4.813% due 25/11/2034	1	1	0.00					3.875% due 01/09/2028	500	488	0.12
4.863% due 25/05/2047	626	578	0.14	PAR				Broadcom, Inc.			
5.338% due 25/11/2034	79	79	0.02	(000S)				3.187% due 15/11/2036	1,015	851	0.20
Credit Suisse First Boston Mortgage Securities Corp.				CORPORATE BONDS & NOTES				Brown & Brown, Inc.			
4.049% due 25/01/2032	2	2	0.00	Academy Ltd.				4.900% due 23/06/2030	200	200	0.05
Ellington Loan Acquisition Trust				5.875% due 15/05/2031	\$ 400	400	0.10	Builders FirstSource, Inc.			
4.813% due 25/05/2037	198	194	0.05	AES Corp.				4.250% due 01/02/2032	750	699	0.17
Fremont Home Loan Trust				5.800% due 15/03/2032	600	608	0.15	Burford Capital Global Finance LLC			
4.303% due 25/04/2036	243	222	0.05	Aethon United BR LP				7.500% due 15/07/2033	350	297	0.07
4.693% due 25/06/2035	677	635	0.15	7.500% due 01/10/2029	300	312	0.07	Cantor Fitzgerald LP			
GSAA Home Equity Trust				Alaska Airlines Pass-Through Trust				7.200% due 12/12/2028	400	415	0.10
3.883% due 25/11/2036	70	16	0.00	4.800% due 15/02/2029	341	341	0.08	Capital One Financial Corp.			
GSAMP Trust				Alliant Holdings Intermediate LLC				4.722% due 30/01/2032	300	296	0.07
3.853% due 25/01/2037	35	22	0.01	6.500% due 01/10/2031	300	300	0.07	Carvana Co.			
3.863% due 25/12/2046	21	10	0.00	7.000% due 15/01/2031	300	305	0.07	9.000% due 01/06/2030	325	336	0.08
4.243% due 25/06/2036	165	89	0.02	Ally Financial, Inc.				CCO Holdings LLC			
4.243% due 25/08/2036	457	397	0.10	5.543% due 17/01/2031	300	302	0.07	7.000% due 01/02/2033	400	393	0.09
4.498% due 25/09/2035	43	43	0.01	8.000% due 01/11/2031	350	389	0.09	CDW LLC			
Home Equity Asset Trust				American Airlines Pass-Through Trust				5.100% due 01/03/2030	450	449	0.11
4.858% due 25/05/2035	1	1	0.00	3.000% due 15/04/2030	55	53	0.01	Centene Corp.			
Invesco Commercial Real Estate Finance Trust LLC				3.150% due 15/08/2033	67	63	0.02	2.625% due 01/08/2031	625	545	0.13
5.050% due 19/01/2044	1,400	1,401	0.33	3.200% due 15/12/2029	450	437	0.10	4.625% due 15/12/2029	300	291	0.07
JPMorgan Mortgage Acquisition Trust				3.350% due 15/04/2031	170	164	0.04	Chord Energy Corp.			
3.945% due 25/07/2036	19	19	0.01	3.375% due 01/11/2028	269	266	0.06	6.750% due 15/03/2033	200	203	0.05
4.063% due 25/07/2036	575	270	0.06	3.575% due 15/07/2029	219	216	0.05	Citadel Finance LLC			
4.063% due 25/03/2037	400	389	0.09	3.650% due 15/12/2029	56	54	0.01	5.150% due 14/02/2031	500	489	0.12
Long Beach Mortgage Loan Trust				3.650% due 15/08/2030	170	167	0.04	Citadel Securities Global Holdings LLC			
4.303% due 25/05/2046	511	150	0.04	5.250% due 10/05/2040	400	398	0.10	5.750% due 27/03/2036	250	248	0.06
4.363% due 25/02/2036	797	716	0.17	American Builders & Contractors Supply Co., Inc.				Citizens Financial Group, Inc.			
LRECS LLC				3.875% due 15/11/2029	300	286	0.07	5.253% due 05/03/2031	300	303	0.07
5.139% due 19/08/2043	500	500	0.12	American Express Co.				Clydesdale Acquisition Holdings, Inc.			
MASTR Asset-Backed Securities Trust				5.667% due 25/04/2036	300	311	0.07	6.750% due 15/04/2032	400	389	0.09
3.963% due 25/08/2036	3,379	936	0.22	American Tower Corp.				6.875% due 15/01/2030	350	349	0.08
4.063% due 25/03/2036	761	719	0.17	5.900% due 15/11/2033	500	522	0.12	Cogent Communications Group LLC			
4.513% due 25/12/2034	745	774	0.19	Amgen, Inc.				6.500% due 01/07/2032	300	270	0.06
4.543% due 25/02/2034	335	362	0.09	5.650% due 02/03/2053	275	268	0.06	7.000% due 15/06/2027	400	398	0.10
4.663% due 25/04/2034	48	49	0.01	APLD ComputeCo LLC				Columbus McKinnon Corp.			
MF1 LLC				7.000% due 15/06/2031	200	200	0.05	7.125% due 01/02/2033	100	100	0.02
5.087% due 18/02/2043	1,000	1,002	0.24	AppLovin Corp.				CommonSpirit Health			
Morgan Stanley ABS Capital, Inc. Trust				5.125% due 01/12/2029	450	454	0.11	4.975% due 01/09/2035	300	291	0.07
3.903% due 25/05/2037	159	122	0.03	Ares Strategic Income Fund				Community Health Systems, Inc.			
4.083% due 25/09/2036	211	88	0.02	6.200% due 21/03/2032	300	297	0.07	5.250% due 15/05/2030	350	331	0.08
4.468% due 25/01/2035	290	288	0.07	Ashtead Capital, Inc.				CoreWeave, Inc.			
7.563% due 25/02/2047	83	68	0.02	5.800% due 15/04/2034	400	408	0.10	8.500% due 15/07/2032	€ 400	451	0.11
New Century Home Equity Loan Trust				Asurion LLC				9.000% due 01/02/2031	\$ 600	594	0.14
6.763% due 25/01/2033	127	108	0.03	AT&T, Inc.				CoStar Group, Inc.			
Option One Mortgage Loan Trust				8.375% due 01/02/2034	300	278	0.07	2.800% due 15/07/2030	400	360	0.09
4.203% due 25/01/2037	213	124	0.03	3.800% due 01/12/2057	575	384	0.09	CQP Holdco LP			
								5.500% due 15/06/2031	700	687	0.16

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
CRC Insurance Group LLC 7.125% due 01/06/2031	\$ 500	\$ 499	0.12	Jane Street Group 6.750% due 01/05/2033	\$ 325	\$ 334	0.08	Paramount Global 4.600% due 15/01/2045	\$ 400	\$ 255	0.06
Crowdstrike Holdings, Inc. 3.000% due 15/02/2029	500	477	0.11	7.125% due 30/04/2031	650	672	0.16	4.900% due 15/08/2044	300	198	0.05
Crown Castle, Inc. 2.250% due 15/01/2031	500	445	0.11	JPMorgan Chase & Co. 4.586% due 26/04/2033	1,000	985	0.24	Pioneer Opco LLC 7.000% due 15/05/2033	525	535	0.13
Discovery Global Holdings, Inc. 4.279% due 15/03/2032	275	247	0.06	5.294% due 22/07/2035	625	632	0.15	Post Holdings, Inc. 6.500% due 15/03/2036	775	767	0.18
5.050% due 15/03/2042	350	257	0.06	Kilroy Realty LP 5.875% due 15/10/2035	300	297	0.07	PR RNO Property Owner LLC 6.500% due 01/05/2031	350	350	0.08
EchoStar Corp. 10.750% due 30/11/2029	175	189	0.05	Kinder Morgan Energy Partners LP 6.950% due 15/01/2038	200	224	0.05	Prime Security Services Borrower LLC 3.375% due 31/08/2027	1,100	1,078	0.26
Edison International 5.450% due 15/06/2029	100	101	0.02	Ladder Capital Finance Holdings LLLP 5.500% due 01/08/2030	400	404	0.10	Qnity Electronics, Inc. 5.750% due 15/08/2032	400	403	0.10
ELK Grove Village Property LLC 7.500% due 15/06/2031	300	302	0.07	Las Vegas Sands Corp. 3.900% due 08/08/2029	300	290	0.07	Quikrete Holdings, Inc. 6.375% due 01/03/2032	400	409	0.10
Encore Capital Group, Inc. 6.625% due 15/04/2031	400	405	0.10	5.300% due 15/05/2031	400	399	0.10	QXO Building Products, Inc. 6.500% due 15/07/2031	300	306	0.07
Energy Transfer LP 7.500% due 01/07/2038	1,325	1,532	0.37	Lseg U.S. Fin Corp. 5.297% due 28/03/2034	325	328	0.08	6.750% due 30/04/2032	625	646	0.15
EQT Corp. 3.625% due 15/05/2031	400	375	0.09	Mars, Inc. 5.000% due 01/03/2032	325	327	0.08	RD Michigan Property Owner LLC 7.500% due 30/03/2045	1,075	1,072	0.26
Equinix Europe Financing Corp. LLC 4.600% due 15/11/2030	700	692	0.17	Marvell Technology, Inc. 5.450% due 15/07/2035	300	304	0.07	Rio Oil Finance Trust 8.200% due 06/04/2028	236	243	0.06
Fedex Freight Holding Co., Inc. 4.950% due 15/03/2033	400	392	0.09	Matador Resources Co. 6.250% due 15/04/2033	500	498	0.12	Rocket Cos., Inc. 6.125% due 01/08/2030	300	305	0.07
FMC Corp. 8.000% due 01/06/2031	400	417	0.10	McDonald's Corp. 3.500% due 15/05/2033	€ 300	342	0.08	6.500% due 15/06/2034	400	411	0.10
Ford Motor Credit Co. LLC 5.850% due 17/05/2027	800	806	0.19	Mercury General Corp. 6.250% due 15/06/2036	\$ 300	305	0.07	7.125% due 01/02/2032	250	260	0.06
5.875% due 07/11/2029	600	607	0.14	Meridian Arc Holdco LLC 6.250% due 30/04/2031	400	401	0.10	Rockies Express Pipeline LLC 4.950% due 15/07/2029	200	198	0.05
Freedom Mortgage Corp. 6.625% due 15/01/2027	1,100	1,101	0.26	Morgan Stanley 3.622% due 01/04/2031	500	479	0.11	Rollins, Inc. 5.250% due 24/02/2035	400	400	0.10
FS KKR Capital Corp. 3.125% due 12/10/2028	200	188	0.04	MSCI, Inc. 5.150% due 15/03/2036	600	581	0.14	Sammons Financial Group, Inc. 6.875% due 15/04/2034	500	535	0.13
6.125% due 15/01/2031	275	265	0.06	National Fuel Gas Co. 4.750% due 15/05/2029	325	324	0.08	SBA Communications Corp. 3.875% due 15/02/2027	400	398	0.10
FTAI Aviation Investors LLC 7.000% due 01/05/2031	425	441	0.11	National Grid North America, Inc. 3.150% due 03/06/2030	€ 300	341	0.08	Selective Insurance Group, Inc. 5.900% due 15/04/2035	300	311	0.07
Gaia Purchaser, Inc. 7.625% due 15/07/2033 (a)	350	354	0.08	National Health Investors, Inc. 5.350% due 01/02/2033	\$ 400	396	0.09	Sirius XM Radio LLC 4.125% due 01/07/2030	350	330	0.08
Gartner, Inc. 3.750% due 01/10/2030	125	114	0.03	National Mentor Holdings, Inc. 10.500% due 15/12/2030	200	211	0.05	Sixth Street Lending Partners 6.125% due 15/07/2030	400	402	0.10
5.600% due 20/11/2035	500	474	0.11	National Rural Utilities Cooperative Finance Corp. 4.189% due 03/12/2027	400	401	0.10	SLM Corp. 6.500% due 31/01/2030	675	685	0.16
Genesis Energy LP 6.750% due 15/03/2034	475	472	0.11	Neptune Bidco U.S., Inc. 9.500% due 15/02/2033	250	253	0.06	SM Energy Co. 9.625% due 15/06/2033	200	219	0.05
8.250% due 15/01/2029	200	207	0.05	Newmark Group, Inc. 7.500% due 12/01/2029	400	419	0.10	Snap, Inc. 6.875% due 15/03/2034	500	484	0.12
Global Atlantic Fin Co. 4.400% due 15/10/2029	500	485	0.12	Nissan Motor Acceptance Co. LLC 5.625% due 29/09/2028	400	399	0.10	Southern California Edison Co. 4.000% due 01/04/2047	200	149	0.04
GLP Capital LP 5.625% due 15/09/2034	475	472	0.11	Noble Finance LLC 8.000% due 15/04/2030	393	407	0.10	4.950% due 15/09/2031	700	699	0.17
5.750% due 01/11/2037	400	394	0.09	NRG Energy, Inc. 5.407% due 15/10/2035	400	393	0.09	5.150% due 01/06/2029	600	606	0.14
Goat Holdco LLC 6.750% due 01/02/2032	300	308	0.07	OAK-Eagle Acquireco, Inc. 8.750% due 01/07/2034	100	106	0.03	Spirit Airlines Pass-Through Trust 3.375% due 15/08/2031	403	371	0.09
Goldman Sachs Group, Inc. 5.330% due 23/07/2035	950	954	0.23	Olympus Water U.S. Holding Corp. 6.750% due 01/08/2032	500	489	0.12	Starwood Property Trust, Inc. 5.250% due 15/10/2028	325	324	0.08
5.727% due 25/04/2030	100	103	0.02	Oncor Electric Delivery Co. LLC 3.625% due 15/06/2034	€ 300	343	0.08	6.125% due 01/06/2031	600	604	0.14
Gray Media, Inc. 9.625% due 15/07/2032	400	386	0.09	OneMain Finance Corp. 6.125% due 15/05/2030	\$ 500	500	0.12	Stellantis Financial Services U.S. Corp. 5.400% due 15/06/2029	350	349	0.08
HA Sustainable Infrastructure Capital, Inc. 6.375% due 01/07/2034	325	332	0.08	6.625% due 15/01/2028	300	305	0.07	Stonepeak Nile Parent LLC 7.250% due 15/03/2032	300	311	0.07
HCA, Inc. 5.500% due 01/06/2033	675	690	0.16	6.625% due 15/05/2029	300	306	0.07	Store Capital LLC 5.400% due 30/04/2030	375	378	0.09
Host Hotels & Resorts LP 5.500% due 15/04/2035	300	301	0.07	7.500% due 15/05/2031	250	258	0.06	Sumisho Air Lease Corp. 4.500% due 24/03/2029	400	397	0.09
HPS Corporate Lending Fund 6.300% due 19/08/2031	400	399	0.10	ONEOK, Inc. 5.375% due 01/06/2029	400	407	0.10	Sunoco LP 5.625% due 15/03/2031	400	397	0.09
IHG Finance LLC 3.625% due 27/09/2031	€ 300	343	0.08	Oracle Corp. 4.700% due 27/09/2034	300	275	0.07	SV RNO Property Owner LLC 5.875% due 01/03/2031	400	395	0.09
Ingevity Corp. 3.875% due 01/11/2028	\$ 350	339	0.08	Pacific Gas & Electric Co. 3.300% due 01/08/2040	1,800	1,351	0.32	System Energy Resources, Inc. 5.300% due 15/12/2034	400	399	0.10
ION Platform Finance U.S., Inc. 7.875% due 30/09/2032 (k)	750	544	0.13	3.750% due 01/07/2028	200	197	0.05	T-Mobile USA, Inc. 2.550% due 15/02/2031	400	363	0.09
9.000% due 01/08/2029	150	134	0.03	4.600% due 15/06/2043	200	167	0.04	4.700% due 15/01/2035	750	724	0.17
IQVIA, Inc. 6.250% due 01/06/2032	500	509	0.12	4.650% due 01/08/2028	300	299	0.07	Topaz Solar Farms LLC 5.750% due 30/09/2039	269	265	0.06
				5.800% due 15/05/2034	500	511	0.12	TopBuild Corp. 3.625% due 15/03/2029	100	100	0.02
				PacifiCorp 7.125% due 15/08/2056	400	398	0.10				

258 PIMCO FUNDS: GLOBAL INVESTORS SERIES PLC

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
SOVEREIGN ISSUES				NIGERIA TREASURY BILLS				INVESTMENT FUNDS			
Venezuela Government International Bond				21.625% due				COLLECTIVE INVESTMENT SCHEMES			
6.000% due 09/12/2020 ^	\$ 241	\$ 103	0.02	11/08/2026 (d)(e)	NGN 144,400	\$ 103	0.02	PIMCO Funds: Global			
7.000% due 31/03/2038 ^	550	242	0.06	21.690% due				Investors Series plc -			
7.750% due 13/10/2019 ^	1,900	845	0.20	07/07/2026 (d)(e)	72,200	52	0.01	US Short-Term Fund (h)	1,332,152	\$ 13,681	3.26
8.250% due 13/10/2024 ^	74	34	0.01	21.699% due				PIMCO Select Funds plc -			
9.250% due 15/09/2027 ^	179	88	0.02	25/08/2026 (d)(e)	43,300	31	0.01	PIMCO US Dollar Short-			
9.250% due 07/05/2028 ^	226	109	0.03	21.704% due				Term Floating NAV			
11.750% due 21/10/2026 ^	50	28	0.01	01/09/2026 (d)(e)	43,300	30	0.01	Fund (h)	396,994	3,959	0.95
11.950% due 05/08/2031 ^	181	99	0.02	21.883% due				Total Investment Funds		\$ 17,640	4.21
		1,548	0.37	30/06/2026 (d)(e)	0	0	0.00				
Total Venezuela		2,863	0.68			216	0.05				
SHORT-TERM INSTRUMENTS				SOUTH AFRICA TREASURY BILLS							
EGYPT TREASURY BILLS				7.304% due							
23.650% due 13/10/2026 (d)(e)	EGP 1,300	25	0.01	19/08/2026 (d)(e)	ZAR 9,000	545	0.13				
24.000% due 13/10/2026 (d)(e)	1,700	32	0.01	Total Short-Term Instruments		826	0.20				
24.060% due 20/10/2026 (d)(e)	400	8	0.00	Total Transferable Securities		\$ 417,507	99.55				
		65	0.02								

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 10-Year Bond September Futures	Long	09/2026	23	\$ 25	0.01
Euro-Bobl September Futures	Long	09/2026	74	48	0.01
Euro-Bund 10-Year Bond September Futures	Long	09/2026	29	42	0.01
Euro-Buxl 30-Year Bond September Futures	Long	09/2026	6	15	0.00
Euro-OAT France Government 10-Year Bond September Futures	Short	09/2026	19	(10)	0.00
Euro-Schatz September Futures	Long	09/2026	41	4	0.00
U.S. Treasury 2-Year Note September Futures	Long	09/2026	268	(77)	(0.02)
U.S. Treasury 5-Year Note September Futures	Short	09/2026	28	(7)	0.00
U.S. Treasury 10-Year Note September Futures	Long	09/2026	379	280	0.07
U.S. Treasury 10-Year Ultra September Futures	Long	09/2026	260	346	0.08
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2026	125	377	0.09
United Kingdom Long Gilt September Futures	Long	09/2026	45	97	0.02
				\$ 1,140	0.27
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 1,140	0.27

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
AT&T, Inc.	1.000%	20/06/2028	\$ 300	\$ 5	0.00
Boeing Co.	1.000	20/12/2026	500	0	0.00
Carnival Corp.	1.000	20/12/2028	400	96	0.02
Charter Communications, Inc.	5.000	20/12/2030	300	(4)	0.00
Discovery Global Holdings, Inc.	1.000	20/12/2026	100	1	0.00
Glencore Finance Europe Ltd.	5.000	20/06/2031	€ 500	(1)	0.00
Venture Global LNG, Inc.	5.000	20/06/2031	\$ 700	2	0.00
				\$ 99	0.02

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-44 5-Year Index	1.000%	20/12/2030	\$ 1,825	\$ 34	0.01
CDX.EM-45 5-Year Index	1.000	20/06/2031	9,850	118	0.03
CDX.HY-45 5-Year Index	5.000	20/12/2030	3,357	5	0.00
CDX.HY-46 5-Year Index	5.000	20/06/2031	19,206	338	0.08
CDX.IG-45 5-Year Index	1.000	20/12/2030	4,960	(2)	0.00
CDX.IG-46 5-Year Index	1.000	20/06/2031	30,045	68	0.01
				\$ 561	0.13

Schedule of Investments Diversified Income Duration Hedged Fund (Cont.)

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day GBP-SONIO Compounded-OIS	3.500%	18/03/2028	£ 1,900	\$ 3	0.00
Receive	1-Day GBP-SONIO Compounded-OIS	4.000	18/03/2036	870	22	0.01
Receive	1-Day GBP-SONIO Compounded-OIS	4.500	18/03/2056	450	23	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2027	\$ 33,300	(2,707)	(0.65)
Receive	1-Day USD-SOFR Compounded-OIS	1.000	16/12/2030	22,300	2,812	0.67
Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	66,800	(610)	(0.14)
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2030	82,550	688	0.16
Receive	1-Day USD-SOFR Compounded-OIS	3.250	19/03/2035	68,875	202	0.05
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2055	7,275	(23)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.551	17/09/2035	600	24	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.715	15/08/2035	3,687	68	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	5,000	175	0.04
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2035	4,200	81	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2035	9,800	206	0.05
Receive	1-Day USD-SOFR Compounded-OIS	3.842	04/03/2030	400	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.870	05/03/2035	100	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.874	05/03/2035	200	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.884	25/03/2035	200	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.890	03/03/2035	100	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.899	11/03/2035	200	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.905	12/03/2035	200	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.908	04/03/2035	200	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.930	24/03/2035	3,050	86	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.975	21/03/2035	200	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	26/02/2035	100	0	0.00
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	4.000	15/02/2036	13,500	58	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.000	18/03/2036	8,775	98	0.02
Receive	1-Day USD-SOFR Compounded-OIS	4.221	15/11/2052	38,325	(86)	(0.02)
Pay	1-Year BRL-CDI	12.820	02/01/2029	BRL 4,600	(22)	(0.01)
Pay	1-Year BRL-CDI	12.867	02/01/2031	6,700	(42)	(0.01)
Pay	1-Year BRL-CDI	12.905	02/01/2029	900	(4)	0.00
Pay	1-Year BRL-CDI	13.015	02/01/2031	3,900	(20)	0.00
Pay ⁽³⁾	1-Year BRL-CDI	13.245	02/01/2031	700	(3)	0.00
Pay ⁽³⁾	1-Year BRL-CDI	13.255	02/01/2031	5,200	(18)	0.00
Pay	1-Year BRL-CDI	13.258	02/01/2029	10,200	(34)	(0.01)
Pay	1-Year BRL-CDI	13.291	02/01/2029	8,200	(36)	(0.01)
Pay	1-Year BRL-CDI	13.320	02/01/2029	8,900	(32)	(0.01)
Pay	1-Year BRL-CDI	13.435	02/01/2031	100	0	0.00
Pay	1-Year BRL-CDI	13.440	02/01/2031	100	0	0.00
Pay ⁽³⁾	1-Year BRL-CDI	13.560	02/01/2031	600	(1)	0.00
Pay	1-Year BRL-CDI	13.681	02/01/2031	4,500	(6)	0.00
Pay	1-Year BRL-CDI	13.725	02/01/2031	200	0	0.00
Pay	1-Year BRL-CDI	13.926	04/01/2027	1,600	(3)	0.00
Pay	1-Year BRL-CDI	13.927	04/01/2027	12,400	(20)	0.00
Pay ⁽³⁾	3-Month ZAR-JIBAR	6.770	10/03/2028	ZAR 4,100	(2)	0.00
Pay	6-Month AUD-BBR-BBSW	4.250	18/03/2036	AUD 3,900	(131)	(0.03)
Pay ⁽³⁾	6-Month AUD-BBR-BBSW	4.750	20/12/2033	7,000	(5)	0.00
Pay	6-Month CZK-PRIBOR	3.365	28/11/2029	CZK 17,800	3	0.00
Receive	6-Month CZK-PRIBOR	3.575	03/07/2030	15,973	(11)	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.250	16/09/2028	€ 11,550	119	0.03
Receive	6-Month EUR-EURIBOR	2.350	29/04/2030	200	3	0.00
Receive	6-Month EUR-EURIBOR	2.400	09/04/2030	200	3	0.00
Receive	6-Month EUR-EURIBOR	2.450	05/05/2035	100	4	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.500	16/09/2031	23,200	(40)	(0.01)
Receive	6-Month EUR-EURIBOR	2.520	09/04/2035	100	3	0.00
Receive	6-Month EUR-EURIBOR	2.550	16/04/2035	100	3	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	6,200	(26)	(0.01)
Receive ⁽³⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	3,490	(1)	0.00
					\$ 816	0.20
Total Centrally Cleared Financial Derivative Instruments					\$ 1,476	0.35

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

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

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

WRITTEN OPTIONS**FOREIGN CURRENCY OPTIONS**

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
MYI	Call - OTC EUR versus HUF	HUF 378.000	26/11/2026	363	\$ (5)	\$ (3)	0.00

⁽¹⁾ Notional Amount represents the number of contracts.**CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾**

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	Brazil Government International Bond	1.000%	20/12/2028	\$ 400	\$ (8)	\$ 11	\$ 3	0.00
	Panama Government International Bond	1.000	20/12/2030	400	(6)	9	3	0.00
	South Africa Government International Bond	1.000	20/06/2028	500	(44)	49	5	0.00
BPS	Brazil Government International Bond	1.000	20/12/2028	1,300	(25)	34	9	0.00
BRC	Argentina Government International Bond	5.000	20/12/2026	325	7	0	7	0.00
	Indonesia Government International Bond	1.000	20/06/2031	2,200	(94)	105	11	0.00
GST	ADLER Real Estate AG	5.000	20/12/2026	€ 700	(4)	17	13	0.00
JPM	Argentina Government International Bond	5.000	20/06/2027	\$ 200	3	4	7	0.00
	Ecuador Government International Bond	5.000	20/06/2027	400	13	2	15	0.01
	Nissan Motor Co. Ltd.	1.000	20/12/2030	¥ 4,000	(2)	1	(1)	0.00
MYC	Argentina Government International Bond	5.000	20/12/2026	\$ 200	4	0	4	0.00
	Argentina Government International Bond	5.000	20/06/2027	200	2	5	7	0.00
	Nissan Motor Co. Ltd.	1.000	20/12/2030	¥ 6,000	(4)	1	(3)	0.00
	Petroleos Mexicanos	1.000	20/06/2027	\$ 400	(5)	5	0	0.00
	South Africa Government International Bond	1.000	20/06/2028	2,200	(128)	151	23	0.01
					\$ (291)	\$ 394	\$ 103	0.02

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

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	iTraxx Crossover 44 5-Year 35-100% Index	5.000%	20/12/2030	€ 1,300	\$ 296	\$ (18)	\$ 278	0.07

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

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

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/(Depreciation)	% of Net Assets
AZD	07/2026	AUD 4,114	\$ 2,942	\$ 92	\$ 0	\$ 92	0.02
	07/2026	CNH 271	40	0	0	0	0.00
	07/2026	NZD 1,363	805	30	0	30	0.01
	07/2026	\$ 25	CAD 35	0	0	0	0.00
	07/2026	691	NZD 1,223	5	0	5	0.00
	08/2026	CAD 35	\$ 25	0	0	0	0.00
BOA	08/2026	NZD 1,223	692	0	(5)	(5)	0.00
	07/2026	BRL 52	10	0	0	0	0.00
	07/2026	£ 69	93	1	0	1	0.00
	07/2026	KRW 18,842	12	0	0	0	0.00
	07/2026	\$ 208	CNH 1,406	0	(1)	(1)	0.00
	07/2026	10	¥ 1,532	0	0	0	0.00
	07/2026	11	NOK 105	0	(1)	(1)	0.00
	07/2026	24	PLN 91	0	0	0	0.00
	08/2026	ILS 283	\$ 95	0	0	0	0.00
	08/2026	ZAR 8,711	500	0	(29)	(29)	(0.01)
	09/2026	KZT 4,566	9	0	0	0	0.00
	09/2026	MXN 423	24	0	0	0	0.00
BPS	09/2026	\$ 101	INR 9,608	0	0	0	0.00
	07/2026	BRL 3,114	\$ 611	9	0	9	0.00
	07/2026	CAD 596	431	11	0	11	0.00
	07/2026	CHF 184	234	6	0	6	0.00
	07/2026	CNH 1,271	188	1	0	1	0.00
	07/2026	CZK 156	7	0	0	0	0.00
	07/2026	€ 1,236	1,410	0	(3)	(3)	0.00
	07/2026	£ 1,002	1,333	3	0	3	0.00
	07/2026	IDR 23,812,699	1,329	1	(1)	0	0.00
	07/2026	ILS 409	139	1	0	1	0.00
	07/2026	INR 43,221	450	0	(7)	(7)	0.00

Schedule of Investments Diversified Income Duration Hedged Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2026	KRW 102,189	\$ 67	\$ 1	\$ 0	\$ 1	0.00
	07/2026	THB 6,298	192	2	0	2	0.00
	07/2026	\$ 285	BRL 1,473	1	(1)	0	0.00
	07/2026	568	£ 423	0	(7)	(7)	0.00
	07/2026	1,271	INR 120,551	2	(2)	0	0.00
	07/2026	33	¥ 5,182	0	(1)	(1)	0.00
	07/2026	328	KRW 503,070	0	(3)	(3)	0.00
	07/2026	36	KWD 11	0	(1)	(1)	0.00
	07/2026	163	TWD 5,139	0	(2)	(2)	0.00
	07/2026	ZAR 4,378	\$ 267	0	0	0	0.00
	08/2026	ILS 84	28	0	0	0	0.00
	09/2026	COP 1,249,775	343	0	(13)	(13)	0.00
	09/2026	IDR 2,497,170	138	0	(1)	(1)	0.00
	09/2026	THB 5,431	167	3	0	3	0.00
	09/2026	\$ 783	IDR 13,866,125	1	(15)	(14)	0.00
	09/2026	56	INR 5,306	0	0	0	0.00
	09/2026	30	THB 982	0	0	0	0.00
	12/2026	89	IDR 1,618,740	0	0	0	0.00
	05/2030	KWD 163	\$ 560	29	0	29	0.01
	06/2031	13	43	1	0	1	0.00
BRC	07/2026	ILS 501	169	1	0	1	0.00
	07/2026	NZD 1,979	1,171	45	0	45	0.01
	07/2026	\$ 676	TRY 32,179	4	0	4	0.00
	07/2026	ZAR 21,623	\$ 1,331	14	0	14	0.00
BSH	07/2026	€ 542	632	12	0	12	0.00
	07/2026	\$ 272	€ 234	0	(5)	(5)	0.00
	07/2026	173	¥ 27,458	0	(4)	(4)	0.00
	07/2026	1,197	NZD 2,119	8	0	8	0.00
	08/2026	NZD 2,119	\$ 1,198	0	(8)	(8)	0.00
	09/2026	\$ 4,345	BRL 22,288	0	(104)	(104)	(0.02)
CBK	07/2026	ILS 456	\$ 157	4	0	4	0.00
	07/2026	INR 27,373	290	1	0	1	0.00
	07/2026	\$ 1,579	€ 1,362	0	(22)	(22)	(0.01)
	07/2026	105	HUF 32,150	0	(2)	(2)	0.00
	07/2026	256	IDR 4,591,514	0	0	0	0.00
	07/2026	282	INR 27,373	7	0	7	0.00
	07/2026	30	KRW 44,805	0	(1)	(1)	0.00
	07/2026	7	KZT 3,501	1	0	1	0.00
	07/2026	45	PLN 165	0	(1)	(1)	0.00
	07/2026	58	TWD 1,841	0	0	0	0.00
	08/2026	ILS 1,215	\$ 425	17	0	17	0.00
	08/2026	\$ 71	ILS 211	0	0	0	0.00
	09/2026	IDR 9,410,920	\$ 521	0	0	0	0.00
	09/2026	INR 2,896	30	0	0	0	0.00
	09/2026	KZT 5,425	11	0	0	0	0.00
	09/2026	THB 6,617	200	0	(1)	(1)	0.00
	09/2026	\$ 176	IDR 3,141,548	0	(2)	(2)	0.00
	09/2026	4	PEN 15	0	0	0	0.00
	12/2026	PEN 5,252	\$ 1,503	0	(28)	(28)	(0.01)
	12/2026	\$ 265	IDR 4,825,027	0	0	0	0.00
	01/2027	PEN 2,190	\$ 643	5	0	5	0.00
DUB	07/2026	IDR 629,695	35	0	0	0	0.00
	07/2026	INR 7,995	85	0	0	0	0.00
	07/2026	\$ 56	INR 5,450	1	0	1	0.00
	07/2026	264	KZT 141,729	30	0	30	0.01
	07/2026	28	NOK 260	0	(2)	(2)	0.00
	07/2026	45	PLN 168	0	(1)	(1)	0.00
	07/2026	ZAR 10,055	\$ 621	9	0	9	0.00
	08/2026	\$ 23	KZT 12,282	2	0	2	0.00
	09/2026	IDR 5,847,845	\$ 325	0	0	0	0.00
	09/2026	\$ 108	IDR 1,963,405	1	0	1	0.00
	09/2026	85	INR 8,049	0	0	0	0.00
	09/2026	2	PEN 5	0	0	0	0.00
	09/2026	UZS 742,726	\$ 58	0	(3)	(3)	0.00
	10/2026	PEN 3,973	1,164	4	0	4	0.00
	10/2026	UZS 1,449,196	114	0	(5)	(5)	0.00
	12/2026	972,342	75	0	(4)	(4)	0.00
FAR	07/2026	CNH 1,264	187	1	0	1	0.00
	07/2026	£ 7,017	9,436	124	0	124	0.03
	07/2026	INR 18,580	197	1	0	1	0.00
	07/2026	¥ 200,454	1,239	6	0	6	0.00
	07/2026	SGD 4,283	3,357	46	0	46	0.01
	07/2026	\$ 521	CNH 3,545	1	0	1	0.00
	07/2026	195	INR 18,580	2	0	2	0.00
	07/2026	533	PLN 1,950	0	(14)	(14)	0.00
	07/2026	ZAR 14,324	\$ 868	0	(5)	(5)	0.00
	08/2026	CNH 3,537	521	0	(1)	(1)	0.00
	08/2026	ILS 900	314	12	0	12	0.00
	08/2026	\$ 1,239	¥ 199,930	0	(6)	(6)	0.00
	09/2026	95	INR 9,116	1	0	1	0.00
GLM	07/2026	BRL 8	\$ 1	0	0	0	0.00
	07/2026	KRW 106,567	69	0	0	0	0.00
	07/2026	\$ 1,205	BRL 6,080	0	(30)	(30)	(0.01)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
JPM	07/2026	\$ 2,370	CAD 3,372	\$ 7	\$ 0	\$ 7	0.00
	07/2026	245	IDR 4,388,511	1	0	1	0.00
	07/2026	69	KRW 106,552	0	0	0	0.00
	07/2026	139	KZT 75,017	17	0	17	0.00
	07/2026	268	TRY 12,716	3	0	3	0.00
	08/2026	CAD 3,368	\$ 2,370	0	(7)	(7)	0.00
	08/2026	\$ 44	INR 4,248	0	0	0	0.00
	09/2026	IDR 4,414,211	\$ 245	0	0	0	0.00
	09/2026	THB 15,449	479	11	0	11	0.00
	09/2026	\$ 504	IDR 9,054,731	1	(3)	(2)	0.00
	09/2026	225	INR 21,692	2	0	2	0.00
	09/2026	100	MXN 1,741	0	(1)	(1)	0.00
	12/2026	238	COP 925,641	21	0	21	0.01
	07/2026	AUD 16,385	\$ 11,679	329	0	329	0.08
	07/2026	BRL 5,823	1,132	7	0	7	0.00
	07/2026	£ 10	14	0	0	0	0.00
	07/2026	ILS 1,283	430	0	(1)	(1)	0.00
	07/2026	INR 7,263	77	0	0	0	0.00
	07/2026	KRW 32,931	21	0	0	0	0.00
	07/2026	NOK 737	74	0	0	0	0.00
	07/2026	\$ 1,188	HUF 359,660	0	(33)	(33)	(0.01)
	07/2026	37	IDR 672,936	0	0	0	0.00
	07/2026	77	INR 7,263	0	0	0	0.00
	07/2026	21	KRW 32,927	0	0	0	0.00
	07/2026	1,056	PLN 3,851	0	(32)	(32)	(0.01)
	07/2026	139	THB 4,630	1	0	1	0.00
	07/2026	ZAR 6,444	\$ 397	4	0	4	0.00
	08/2026	ILS 2,375	821	23	0	23	0.01
	08/2026	\$ 74	NOK 737	0	0	0	0.00
	09/2026	IDR 676,675	\$ 37	0	0	0	0.00
	09/2026	KZT 47,199	93	0	(3)	(3)	0.00
	09/2026	MXN 423	24	0	0	0	0.00
	09/2026	THB 12,622	386	5	(1)	4	0.00
	09/2026	\$ 572	INR 54,544	0	0	0	0.00
	09/2026	3,671	MXN 63,822	0	(41)	(41)	(0.01)
	10/2026	1,132	BRL 5,952	0	(7)	(7)	0.00
	10/2026	UZS 272,069	\$ 21	0	(1)	(1)	0.00
	12/2026	MXN 214	12	0	0	0	0.00
MBC	06/2027	UZS 104,035	8	0	(1)	(1)	0.00
	07/2026	AUD 74	53	2	0	2	0.00
	07/2026	CHF 1,479	1,878	46	(2)	44	0.01
	07/2026	€ 4,415	5,114	66	0	66	0.02
	07/2026	IDR 60,410	3	0	0	0	0.00
	07/2026	INR 8,026	85	0	0	0	0.00
	07/2026	KRW 324,282	214	4	0	4	0.00
	07/2026	NOK 238	24	0	0	0	0.00
	07/2026	\$ 8,053	AUD 11,654	30	(9)	21	0.01
	07/2026	755	€ 658	3	(6)	(3)	0.00
	07/2026	131	INR 12,631	2	0	2	0.00
	07/2026	626	¥ 99,685	0	(13)	(13)	0.00
	07/2026	67	NOK 618	0	(4)	(4)	0.00
	08/2026	AUD 10,992	\$ 7,580	0	(31)	(31)	(0.01)
	08/2026	\$ 24	NOK 238	0	0	0	0.00
	09/2026	THB 3,995	\$ 120	0	(1)	(1)	0.00
	09/2026	\$ 301	INR 28,766	1	0	1	0.00
	07/2026	€ 480	\$ 548	0	(1)	(1)	0.00
	07/2026	£ 45	60	0	0	0	0.00
NSL	07/2026	\$ 294	£ 222	1	0	1	0.00
	11/2026	HUF 23,926	€ 66	0	0	0	0.00
	07/2026	\$ 228	IDR 4,062,098	0	(1)	(1)	0.00
	07/2026	133	INR 12,749	2	0	2	0.00
SCX	07/2026	161	TRY 7,572	0	0	0	0.00
	09/2026	IDR 4,084,879	\$ 228	1	0	1	0.00
	09/2026	\$ 108	IDR 1,917,980	0	(1)	(1)	0.00
	07/2026	€ 278	\$ 317	0	(1)	(1)	0.00
	07/2026	\$ 87	IDR 1,560,838	0	0	0	0.00
	07/2026	174	INR 16,717	2	0	2	0.00
	08/2026	110	10,552	1	0	1	0.00
	08/2026	7	KZT 3,746	1	0	1	0.00
	08/2026	63	NGN 92,744	3	0	3	0.00
	09/2026	IDR 4,618,921	\$ 256	0	0	0	0.00
SOG	09/2026	KZT 1,559	3	0	0	0	0.00
	09/2026	THB 5,495	170	4	0	4	0.00
	09/2026	\$ 275	IDR 4,933,093	1	(2)	(1)	0.00
	11/2026	250	NGN 373,397	7	0	7	0.00
	02/2027	264	397,849	2	0	2	0.00
	07/2026	CNH 2,145	\$ 317	1	0	1	0.00
	07/2026	€ 65,220	76,081	1,516	0	1,516	0.36
	07/2026	\$ 6,154	AUD 8,918	25	0	25	0.01
	07/2026	2,131	CHF 1,724	6	0	6	0.00
	07/2026	78,615	€ 69,112	402	0	402	0.10
	07/2026	419	¥ 66,623	0	(9)	(9)	0.00
	07/2026	3,312	SGD 4,290	4	0	4	0.00

Schedule of Investments Diversified Income Duration Hedged Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SSB	08/2026	AUD 8,918	\$ 6,150	\$ 0	\$ (25)	\$ (25)	(0.01)
	08/2026	CHF 1,718	2,131	0	(6)	(6)	0.00
	08/2026	€ 69,112	78,722	0	(401)	(401)	(0.10)
	08/2026	KZT 17,424	36	0	0	0	0.00
	08/2026	SGD 4,280	3,312	0	(4)	(4)	0.00
	07/2026	CAD 2,870	2,081	58	0	58	0.01
	07/2026	CHF 61	77	2	0	2	0.00
	07/2026	\$ 225	BRL 1,146	0	(4)	(4)	0.00
	07/2026	22	CAD 31	0	0	0	0.00
	07/2026	10,146	£ 7,676	41	0	41	0.01
	08/2026	CAD 31	\$ 22	0	0	0	0.00
	08/2026	COP 12,135,061	3,181	0	(302)	(302)	(0.07)
	08/2026	€ 278	317	0	(1)	(1)	0.00
	08/2026	£ 7,676	10,146	0	(41)	(41)	(0.01)
	07/2026	\$ 46	PLN 168	0	(1)	(1)	0.00
UAG	09/2026	MXN 522	\$ 30	0	0	0	0.00
	09/2026	THB 760	23	0	0	0	0.00
	12/2026	COP 8,295,803	2,126	0	(189)	(189)	(0.04)
				\$ 3,226	\$ (1,528)	\$ 1,698	0.40

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income II, E Class EUR (Hedged) Accumulation and E Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 688	€ 591	\$ 0	\$ (12)	\$ (12)	0.00
BPS	07/2026	€ 5,703	\$ 6,490	0	(30)	(30)	(0.01)
	07/2026	\$ 60,341	€ 51,808	3	(1,110)	(1,107)	(0.26)
BSH	07/2026	56,818	48,736	0	(1,098)	(1,098)	(0.26)
CBK	07/2026	1,845	1,582	0	(36)	(36)	(0.01)
FAR	07/2026	€ 48,569	\$ 55,393	0	(136)	(136)	(0.03)
	08/2026	\$ 55,468	€ 48,569	136	0	136	0.03
MBC	07/2026	€ 54,268	\$ 61,664	9	(390)	(381)	(0.09)
	07/2026	\$ 3,854	€ 3,326	0	(51)	(51)	(0.01)
	08/2026	60,222	52,946	391	0	391	0.09
SOG	07/2026	€ 51,979	\$ 59,126	0	(302)	(302)	(0.07)
	07/2026	\$ 59,700	€ 51,177	0	(1,189)	(1,189)	(0.28)
	08/2026	59,206	51,979	301	0	301	0.07
SSB	07/2026	3,762	3,299	10	0	10	0.00
	08/2026	€ 3,299	\$ 3,767	0	(11)	(11)	0.00
				\$ 850	\$ (4,365)	\$ (3,515)	(0.83)

As at 30 June 2026, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 38,058	£ 28,348	\$ 0	\$ (433)	\$ (433)	(0.10)
BOA	07/2026	33	25	0	0	0	0.00
BPS	07/2026	£ 26,902	\$ 35,480	1	(227)	(226)	(0.05)
	07/2026	\$ 44,447	£ 33,174	5	(422)	(417)	(0.10)
	08/2026	35,439	26,873	227	0	227	0.05
BRC	07/2026	274	208	1	0	1	0.00
CBK	07/2026	£ 18	\$ 24	0	0	0	0.00
	07/2026	\$ 180	£ 134	0	(3)	(3)	0.00
FAR	07/2026	£ 14	\$ 18	0	0	0	0.00
	07/2026	\$ 2,200	£ 1,636	0	(29)	(29)	(0.01)
	08/2026	18	14	0	0	0	0.00
JPM	07/2026	42,082	31,361	0	(458)	(458)	(0.11)
MBC	07/2026	223	167	1	(2)	(1)	0.00
MYI	07/2026	346	257	0	(4)	(4)	0.00
NSL	07/2026	£ 5,765	\$ 7,587	0	(65)	(65)	(0.02)
	08/2026	\$ 7,586	£ 5,765	65	0	65	0.02
SCX	07/2026	£ 30,965	\$ 40,986	0	(113)	(113)	(0.03)
	07/2026	\$ 227	£ 170	0	(2)	(2)	0.00
	08/2026	40,984	30,965	114	0	114	0.03
SOG	07/2026	£ 30,953	\$ 40,889	0	(193)	(193)	(0.05)
	08/2026	\$ 40,887	£ 30,953	194	0	194	0.05
SSB	07/2026	£ 841	\$ 1,111	0	(5)	(5)	0.00
	08/2026	\$ 1,111	£ 841	4	0	4	0.00
				\$ 612	\$ (1,956)	\$ (1,344)	(0.32)
Total OTC Financial Derivative Instruments						\$ (2,783)	(0.66)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
OTHER FINANCIAL ASSETS			
ABH Financial Ltd. Via Alfa Holding Issuance PLC 2.700% due 11/06/2023 ^	€ 2,800	\$ 192	0.05
Total Other Financial Assets		\$ 192	0.05
Total Investments		\$ 435,172	103.77
Other Current Assets & Liabilities		\$ (15,793)	(3.77)
Net Assets		\$ 419,379	100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) When-issued security.
- (b) Payment in-kind security.
- (c) Security did not produce income within the last twelve months.
- (d) Zero coupon security.
- (e) Coupon represents a yield to maturity.
- (f) Principal amount of security is adjusted for inflation.
- (g) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (h) Affiliated to the Fund.
- (i) Contingent convertible security.
- (j) Restricted Securities (31 December 2025: 0.38%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
Banco Nacional de Mexico S.A. 6.697% due 07/08/2036	30/04/2026	\$ 400	\$ 394	0.09
Corestate Capital Holding S.A.	22/08/2023	0	0	0.00
DrillCo Holding Lux S.A.	08/06/2023	1,233	1,413	0.34
Flora Food Management BV 7.500% due 31/10/2030	20/01/2026	352	342	0.08
Kuwait Government International Bond 4.804% due 20/04/2033	13/04/2026	1,400	1,398	0.33
Mahle GmbH 7.125% due 15/07/2032	10/06/2026	483	483	0.12
		\$ 3,868	\$ 4,030	0.96

- (k) Securities with an aggregate fair value of \$3,325 (31 December 2025: \$2,080) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$16,902 (31 December 2025: \$14,345) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$4,000 (31 December 2025: \$320) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 29	\$ 412,428	\$ 5,050	\$ 417,507
Investment Funds	17,640	0	0	17,640
Financial Derivative Instruments ⁽³⁾	221	(388)	0	(167)
Other Financial Assets	0	192	0	192
Totals	\$ 17,890	\$ 412,232	\$ 5,050	\$ 435,172

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 386,037	\$ 4,795	\$ 390,832
Investment Funds	33,413	0	0	33,413
Repurchase Agreements	(56)	4,630	3	4,577
Financial Derivative Instruments ⁽³⁾	0	493	0	493
Totals	\$ 33,357	\$ 391,160	\$ 4,798	\$ 429,315

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

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

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

Schedule of Investments Diversified Income Duration Hedged Fund (Cont.)

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	1.850%	17/06/2026	TBD ⁽¹⁾	€ (204)	\$ (234)	(0.06)
BRC	3.450	12/12/2025	TBD ⁽¹⁾	\$ (544)	(554)	(0.13)
MYI	1.250	17/06/2026	TBD ⁽¹⁾	€ (379)	(434)	(0.10)
	1.850	17/06/2026	TBD ⁽¹⁾	(315)	(360)	(0.09)
	2.150	17/06/2026	TBD ⁽¹⁾	\$ (501)	(502)	(0.12)
	3.470	30/06/2026	14/07/2026	(517)	(517)	(0.12)
	3.490	10/04/2026	TBD ⁽¹⁾	(255)	(257)	(0.06)
RCE	1.950	26/01/2026	TBD ⁽¹⁾	(301)	(303)	(0.07)
Total Reverse Repurchase Agreements					\$(3,161)	(0.75)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (311)	\$ 430	\$ 119	\$ 911	\$ (1,000)	\$ (89)
BOA	247	(270)	(23)	276	(330)	(54)
BPS	(1,529)	1,690	161	(14)	0	(14)
BRC	83	0	83	1,596	(1,820)	(224)
BSH	(1,199)	1,420	221	4	60	64
CBK	(61)	0	(61)	52	0	52
DUB	32	0	32	(4)	0	(4)
FAR	139	0	139	(297)	260	(37)
GLM	22	0	22	(17)	0	(17)
GST	13	0	13	18	0	18
JPM	(188)	170	(18)	(6)	0	(6)
MBC	46	0	46	537	(580)	(43)
MYC	31	0	31	19	0	19
MYI	(7)	(10)	(17)	1	(10)	(9)
NSL	1	0	1	2	0	2
SCX	17	0	17	14	0	14
SOG	320	(260)	60	685	(800)	(115)
SSB	(249)	290	41	80	0	80
UAG	(190)	0	(190)	(106)	0	(106)

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

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	37.17	33.45
Transferable securities dealt in on another regulated market*	40.89	37.73
Other transferable securities	0.58	0.75
Investment funds	3.32	6.15
Financial derivative instruments dealt in on a regulated market	0.23	0.01
Centrally cleared financial derivative instruments	1.01	0.95
OTC financial derivative instruments	0.96	1.02
Other financial assets	0.04	0.09
Other assets	15.80	19.85
Total Assets	100.00	100.00

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Angola	0.29	0.14
Argentina	1.05	1.15
Australia	3.45	1.80
Austria	0.19	0.19
Azerbaijan	N/A	0.21
Bahrain	0.19	N/A
Belgium	0.16	0.18
Benin	0.16	N/A
Bermuda	0.94	0.56
Brazil	0.36	0.62
Bulgaria	0.15	0.17
Cameroon	0.20	0.12
Canada	0.75	1.08
Cayman Islands	2.27	1.69
Chile	0.25	0.28
China	0.01	0.02

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Colombia	1.74	1.61
Congo	0.19	N/A
Congo, The Democratic Republic	0.10	N/A
Costa Rica	0.30	0.25
Czech Republic	0.17	0.19
Dominican Republic	0.52	0.42
Ecuador	0.40	0.40
Egypt	0.89	0.88
El Salvador	0.21	0.23
Finland	N/A	0.06
France	1.01	1.98
Gabon	0.10	0.10
Germany	0.99	0.97
Ghana	0.24	0.29
Guatemala	0.30	0.23
Guernsey, Channel Islands	0.11	0.12
Hungary	0.45	0.69
India	0.24	N/A
Indonesia	0.95	0.71
Ireland	5.31	4.92
Isle of Man	0.19	0.27
Israel	0.19	0.13
Italy	1.26	1.48
Ivory Coast	0.54	0.39
Japan	0.33	0.29
Jersey, Channel Islands	0.73	N/A
Kazakhstan	0.20	0.11
Kenya	0.28	0.31
Kuwait	0.33	N/A
Latvia	0.11	0.12
Lebanon	0.07	0.07
Liberia	0.19	0.21
Luxembourg	2.72	2.69
Mexico	2.98	2.73
Morocco	0.07	0.08
Multinational	0.37	0.24
Netherlands	2.23	2.03
Nigeria	0.44	0.43
Norway	0.11	0.14
Oman	0.18	0.20
Pakistan	0.22	0.16
Panama	0.25	0.52
Paraguay	0.16	N/A
Peru	1.35	1.25
Poland	0.45	0.37
Qatar	0.07	N/A
Romania	0.66	0.75
Saudi Arabia	0.86	0.82
Senegal	0.13	0.17
Serbia	0.35	0.28
Singapore	0.20	0.22
South Africa	1.41	1.37
Spain	1.26	1.35
Sri Lanka	0.17	0.18
Supranational	0.81	0.92
Sweden	0.30	N/A
Turkey	0.91	0.82
Ukraine	0.43	0.41
United Arab Emirates	0.78	0.24
United Kingdom	4.30	4.30
United States	45.36	53.56
Uzbekistan	0.08	0.09
Venezuela	0.68	0.37
Short-Term Instruments	0.20	0.34
Investment Funds	4.21	8.78
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.27	(0.05)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.02	0.03
Credit Default Swaps on Credit Indices — Sell Protection	0.13	0.02
Interest Rate Swaps	0.20	0.21
OTC Financial Derivative Instruments		
Written Options		
Foreign Currency Options	0.00	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.02	0.02
Credit Default Swaps on Credit Indices — Sell Protection	0.07	0.08
Forward Foreign Currency Contracts	0.40	(0.39)
Hedged Forward Foreign Currency Contracts	(1.15)	1.28
Other Financial Assets	0.05	0.13
Other Current Assets & Liabilities	(3.77)	(12.78)
Net Assets	100.00	100.00

Schedule of Investments Diversified Income ESG Fund

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES				CHILE				Vilmorin & Cie S.A.			
ARGENTINA				SOVEREIGN ISSUES				1.375% due 26/03/2028			
SOVEREIGN ISSUES				Chile Government International Bond				€ 100 \$ 110 0.23			
Argentina Government International Bond				3.100% due 07/05/2041 (h)				781 1.67			
0.750% due 09/07/2030				\$ 72 \$ 64 0.14							
3.500% due 09/07/2041				675 506 1.08							
Total Argentina				570 1.22							
AUSTRALIA				COLOMBIA				LOAN PARTICIPATIONS AND ASSIGNMENTS			
ASSET-BACKED SECURITIES				SOVEREIGN ISSUES				Altice France S.A.			
Allied Credit ABS Trust				Colombia Government International Bond				10.548% due 31/05/2031			
5.173% due 17/09/2033				5.750% due 26/11/2034				Total France			
FirstMac Asset Funding Trust				7.500% due 02/02/2034				881 1.89			
5.208% due 19/09/2033				€ 100 116 0.25							
Latitude Australia Credit Card Master Trust				\$ 100 107 0.23							
5.450% due 22/11/2037				Colombian TES							
Plenti PL & Green ABS Trust				2.250% due 18/04/2029 (c)							
5.276% due 11/07/2037				COP 47,694 13 0.03							
1,085 2.32				3.000% due 25/03/2033 (c)							
				6.500% due 22/01/2031 (c)							
				7.000% due 26/03/2031							
				11.000% due 22/08/2029							
				11.500% due 25/07/2046							
				11.750% due 24/01/2035							
				12.750% due 28/11/2040							
				13.250% due 09/02/2033							
				Total Colombia							
				938 2.01							
				COSTA RICA							
				SOVEREIGN ISSUES							
				Costa Rica Government International Bond							
				5.625% due 30/04/2043							
				\$ 150 145 0.31							
				5.950% due 27/04/2033							
				€ 250 305 0.65							
				Total Costa Rica							
				450 0.96							
				CZECH REPUBLIC							
				CORPORATE BONDS & NOTES							
				EPH Financing International A/S							
				5.875% due 30/11/2029							
				100 122 0.26							
				DOMINICAN REPUBLIC							
				SOVEREIGN ISSUES							
				Dominican Republic Government International Bond							
				4.500% due 30/01/2030							
				\$ 100 97 0.21							
				6.500% due 15/02/2048							
				200 199 0.42							
				6.600% due 01/06/2036							
				250 261 0.56							
				Total Dominican Republic							
				557 1.19							
				ECUADOR							
				SOVEREIGN ISSUES							
				Ecuador Government International Bond							
				6.900% due 31/07/2035							
				304 280 0.60							
				EGYPT							
				SOVEREIGN ISSUES							
				Egypt Government International Bond							
				6.375% due 11/04/2031							
				€ 400 467 1.00							
				19.698% due 14/10/2030							
				EGP 3,300 64 0.14							
				21.954% due 04/03/2028							
				6,400 126 0.27							
				Total Egypt							
				657 1.41							
				EL SALVADOR							
				SOVEREIGN ISSUES							
				El Salvador Government International Bond							
				9.650% due 21/11/2054							
				\$ 125 144 0.31							
				FRANCE							
				CORPORATE BONDS & NOTES							
				ARGAN S.A.							
				3.779% due 30/10/2029							
				€ 100 115 0.25							
				AXA S.A.							
				5.500% due 11/07/2043							
				100 125 0.27							
				BNP Paribas S.A.							
				9.250% due 17/11/2027 (d)(f)							
				\$ 200 210 0.45							
				BPCE S.A.							
				7.003% due 19/10/2034							
				150 163 0.35							
				Electricite de France S.A.							
				9.125% due 15/03/2033 (d)							
				50 58 0.12							

Vilmorin & Cie S.A.			
1.375% due 26/03/2028			
€ 100	\$ 110	0.23	
	781	1.67	
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Altice France S.A.			
10.548% due 31/05/2031			
\$ 98	100	0.22	
Total France			
	881	1.89	
GERMANY			
CORPORATE BONDS & NOTES			
Amprion GmbH			
3.875% due 05/06/2036			
€ 100	114	0.24	
DVI Deutsche Vermoegens- & Immobilienverwaltungs GmbH			
4.875% due 21/08/2030			
100	117	0.25	
Mahle GmbH			
7.125% due 15/07/2032 (g)			
100	121	0.26	
Nidda Healthcare Holding GmbH			
5.625% due 21/02/2030			
100	116	0.25	
Volkswagen Bank GmbH			
3.625% due 26/11/2028			
100	115	0.25	
Total Germany			
	583	1.25	
GHANA			
SOVEREIGN ISSUES			
Ghana Government International Bond			
0.000% due 03/07/2026 (a)			
\$ 3	3	0.01	
0.000% due 03/01/2030 (a)			
16	14	0.03	
5.000% due 03/07/2029			
118	117	0.25	
5.000% due 03/07/2035			
122	113	0.24	
Total Ghana			
	247	0.53	
HONG KONG			
ASSET-BACKED SECURITIES			
Bauhinia Ltd.			
4.919% due 19/10/2045			
238	237	0.51	
HUNGARY			
SOVEREIGN ISSUES			
Hungary Government International Bond			
2.125% due 22/09/2031			
200	174	0.37	
6.750% due 25/09/2052			
200	218	0.47	
Total Hungary			
	392	0.84	
INDIA			
CORPORATE BONDS & NOTES			
ReNew Pvt Ltd.			
5.875% due 05/03/2027			
275	275	0.59	
IRELAND			
ASSET-BACKED SECURITIES			
Cumulus Static CLO DAC			
3.483% due 15/11/2033			
€ 294	336	0.72	
OCP Euro CLO DAC			
3.468% due 20/10/2039			
500	572	1.22	
Rockford Tower Europe CLO DAC			
3.489% due 29/08/2036			
500	572	1.22	
Tikehau CLO DAC			
3.404% due 15/10/2038			
500	573	1.23	
	2,053	4.39	
NON-AGENCY MORTGAGE-BACKED SECURITIES			
Aran Funding DAC			
3.379% due 24/12/2065			
448	513	1.10	
Total Ireland			
	2,566	5.49	
ITALY			
CORPORATE BONDS & NOTES			
Intesa Sanpaolo SpA			
3.625% due 16/10/2030			
150	174	0.37	
8.248% due 21/11/2033			
\$ 50	58	0.13	
Total Italy			
	232	0.50	

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
IVORY COAST			
SOVEREIGN ISSUES			
Ivory Coast Government International Bond			
6.125% due 15/06/2033	\$ 100	\$ 99	0.21
7.625% due 30/01/2033	200	214	0.46
Total Ivory Coast		313	0.67
JAPAN			
CORPORATE BONDS & NOTES			
Nissan Motor Co. Ltd.			
7.500% due 17/07/2030	100	103	0.22
Norinchukin Bank			
5.094% due 16/10/2029	100	101	0.22
SoftBank Group Corp.			
5.875% due 10/07/2031	€ 100	115	0.24
Total Japan		319	0.68
JERSEY, CHANNEL ISLANDS			
CORPORATE BONDS & NOTES			
Aston Martin Capital Holdings Ltd.			
10.000% due 31/03/2029	\$ 25	19	0.04
Heathrow Funding Ltd.			
3.875% due 16/01/2038	€ 150	170	0.36
Total Jersey, Channel Islands		189	0.40
KAZAKHSTAN			
SOVEREIGN ISSUES			
Kazakhstan Government International Bond			
6.500% due 21/07/2045 (h)	\$ 200	217	0.47
KENYA			
SOVEREIGN ISSUES			
Republic of Kenya Government International Bond			
9.500% due 05/03/2036	200	213	0.46
KUWAIT			
SOVEREIGN ISSUES			
Kuwait Government International Bond			
4.804% due 20/04/2033 (g)	200	200	0.43
LATVIA			
CORPORATE BONDS & NOTES			
Latvenergo A/S			
3.612% due 13/11/2030	€ 100	114	0.24
4.162% due 25/06/2033	100	115	0.25
Total Latvia		229	0.49
LUXEMBOURG			
CORPORATE BONDS & NOTES			
AXA Logistics Europe Master S.C.A.			
3.375% due 13/05/2031	100	113	0.24
CBRE Europe Logistics Partners S.C.A. SICAV-SIF			
3.500% due 22/09/2032	100	112	0.24
3.875% due 28/05/2031	100	115	0.24
Froneri Lux FinCo SARL			
4.750% due 01/08/2032	100	112	0.24
P3 Group SARL			
4.000% due 19/04/2032	100	115	0.25
Total Luxembourg		567	1.21
MEXICO			
SOVEREIGN ISSUES			
Mexico Government International Bond			
5.750% due 12/10/2110	\$ 175	143	0.31
6.400% due 07/05/2054	75	71	0.15
Total Mexico		214	0.46
MOROCCO			
SOVEREIGN ISSUES			
Morocco Government International Bond			
3.000% due 15/12/2032	200	176	0.38

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
MULTINATIONAL			
CORPORATE BONDS & NOTES			
JetBlue Airways Corp.			
9.875% due 20/09/2031	\$ 50	\$ 45	0.10
NETHERLANDS			
CORPORATE BONDS & NOTES			
Cooperatieve Rabobank UA			
3.758% due 06/04/2033	50	47	0.10
Digital Dutch Finco BV			
1.000% due 15/01/2032	€ 200	198	0.42
ENEL Finance International NV			
2.500% due 12/07/2031	\$ 350	312	0.67
Flora Food Management BV			
7.500% due 31/10/2030 (g)	€ 100	114	0.25
IPD BV			
5.776% due 15/06/2031	125	142	0.31
JDE Peet's NV			
2.250% due 24/09/2031	\$ 50	43	0.09
NE Property BV			
3.875% due 30/09/2033	€ 100	113	0.24
Universal Music Group NV			
4.000% due 13/06/2031	100	118	0.25
VZ Secured Financing BV			
5.000% due 15/01/2032	\$ 150	132	0.28
ZF Europe Finance BV			
5.500% due 17/02/2032	€ 200	227	0.49
Total Netherlands		1,446	3.10
OMAN			
SOVEREIGN ISSUES			
Oman Government International Bond			
6.750% due 17/01/2048	\$ 200	220	0.47
PANAMA			
SOVEREIGN ISSUES			
Panama Government International Bond			
6.700% due 26/01/2036	325	350	0.75
PARAGUAY			
SOVEREIGN ISSUES			
Paraguay Government International Bond			
5.400% due 30/03/2050	100	93	0.20
PERU			
CORPORATE BONDS & NOTES			
Credicorp Capital Sociedad Titulizadora S.A.			
9.700% due 05/03/2045	PEN 500	157	0.34
SOVEREIGN ISSUES			
Peru Government International Bond			
3.000% due 15/01/2034	\$ 200	174	0.37
3.300% due 11/03/2041	300	233	0.50
6.150% due 12/08/2032	PEN 300	95	0.20
7.300% due 12/08/2033	500	164	0.35
		666	1.42
Total Peru		823	1.76
POLAND			
SOVEREIGN ISSUES			
Poland Government International Bond			
4.875% due 04/10/2033	\$ 125	125	0.27
5.375% due 14/04/2036	200	202	0.43
5.500% due 18/03/2054	200	189	0.41
Total Poland		516	1.11
PORTUGAL			
ASSET-BACKED SECURITIES			
GAMMA Sociedade de Titularizacao de Creditos S.A.			
3.158% due 23/12/2036	€ 200	229	0.49

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
ROMANIA			
SOVEREIGN ISSUES			
Romania Government International Bond			
1.750% due 13/07/2030	€ 100	\$ 104	0.22
5.250% due 30/05/2032	50	58	0.13
5.375% due 07/06/2033	50	58	0.12
5.625% due 22/02/2036	200	230	0.49
5.625% due 30/05/2037	75	85	0.18
5.750% due 16/09/2030	\$ 100	101	0.22
Total Romania		636	1.36
SENEGAL			
SOVEREIGN ISSUES			
Senegal Government International Bond			
4.750% due 13/03/2028	€ 67	43	0.09
5.375% due 08/06/2037	100	61	0.13
Total Senegal		104	0.22
SERBIA			
SOVEREIGN ISSUES			
Serbia Government International Bond			
1.650% due 03/03/2033	200	194	0.41
SINGAPORE			
ASSET-BACKED SECURITIES			
Bayfront Infrastructure Capital Pte Ltd.			
5.026% due 11/04/2043	\$ 177	177	0.38
CORPORATE BONDS & NOTES			
Seagate Data Storage Technology Pte. Ltd.			
3.125% due 15/07/2029	50	46	0.10
5.750% due 01/12/2034	50	51	0.11
		97	0.21
Total Singapore		274	0.59
SOUTH AFRICA			
SOVEREIGN ISSUES			
South Africa Government International Bond			
4.850% due 30/09/2029	260	258	0.55
5.650% due 27/09/2047	60	51	0.11
5.750% due 30/09/2049	240	204	0.44
7.000% due 28/02/2031	ZAR 100	6	0.01
8.000% due 31/01/2030	700	43	0.09
8.500% due 31/01/2037	1,600	97	0.21
8.875% due 28/02/2035	4,500	285	0.61
9.000% due 31/01/2040	200	12	0.03
Total South Africa		956	2.05
SPAIN			
CORPORATE BONDS & NOTES			
Banco Bilbao Vizcaya Argentaria S.A.			
4.968% due 08/05/2031	\$ 75	75	0.16
CaixaBank S.A.			
6.840% due 13/09/2034	100	109	0.23
Cellnex Finance Co. S.A.			
3.000% due 19/01/2031	€ 100	112	0.24
Molins Finance S.A.			
5.500% due 15/06/2033	100	120	0.26
Total Spain		416	0.89
SRI LANKA			
SOVEREIGN ISSUES			
Sri Lanka Government International Bond			
3.100% due 15/01/2030	\$ 41	42	0.09
3.350% due 15/03/2033	81	78	0.17
3.600% due 15/06/2035	55	46	0.10
4.000% due 15/04/2028	32	31	0.06
Total Sri Lanka		197	0.42
SUPRANATIONAL			
SOVEREIGN ISSUES			
European Union			
3.375% due 04/10/2039	€ 100	112	0.24

Schedule of Investments Diversified Income ESG Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
SWEDEN				UNITED STATES							
CORPORATE BONDS & NOTES				ASSET-BACKED SECURITIES							
EQT AB				Option One Mortgage Loan Trust				Equinix Europe Financing Corp. LLC			
0.875% due 14/05/2031	€ 300	\$ 301	0.65	4.263% due 25/07/2036	\$ 223	\$ 132	0.28	4.600% due 15/11/2030	\$ 100	\$ 99	0.21
PPI Public Property Invest AB				CORPORATE BONDS & NOTES				Ford Motor Co.			
3.250% due 21/04/2029	100	114	0.24	ADI Escrow Issuer LLC	50	51	0.11	3.250% due 12/02/2032	75	66	0.14
Sagax AB				7.125% due 15/07/2034	50	51	0.11	Ford Motor Credit Co. LLC			
3.375% due 26/01/2031	100	113	0.24	AES Corp.	50	45	0.10	4.970% due 06/04/2029	200	198	0.42
Total Sweden		528	1.13	2.450% due 15/01/2031	50	45	0.10	FS KKR Capital Corp.			
SWITZERLAND				Ally Financial, Inc.	115	128	0.27	6.125% due 15/01/2031	25	24	0.05
CORPORATE BONDS & NOTES				Antares Holdings LP	50	50	0.11	Gartner, Inc.			
UBS Group AG				6.500% due 08/02/2029	50	50	0.11	3.750% due 01/10/2030	75	69	0.15
3.091% due 14/05/2032	\$ 250	229	0.49	APLD ComputeCo LLC	75	75	0.16	Goldman Sachs Group, Inc.			
TURKEY				7.000% due 15/06/2031	75	75	0.16	5.330% due 23/07/2035	75	75	0.16
SOVEREIGN ISSUES				Ball Corp.	50	46	0.10	HA Sustainable Infrastructure Capital, Inc.			
Turkey Government International Bond				2.875% due 15/08/2030	50	46	0.10	6.375% due 01/07/2034	75	76	0.16
9.125% due 13/07/2030	400	441	0.95	Bank of America Corp.	50	51	0.11	Haleon U.S. Capital LLC			
36.000% due 12/08/2026	TRY 2,000	43	0.09	5.288% due 25/04/2034	50	51	0.11	3.375% due 24/03/2029	100	97	0.21
Total Turkey		484	1.04	Beignet Investor LLC	180	184	0.39	HCA, Inc.			
UKRAINE				6.581% due 30/05/2049	180	184	0.39	4.600% due 15/11/2032	100	97	0.21
SOVEREIGN ISSUES				Block, Inc.				Hilton Domestic Operating Co., Inc.			
Ukraine Government International Bond				3.500% due 01/06/2031	100	92	0.20	3.625% due 15/02/2032	50	46	0.10
0.000% due 01/02/2030	\$ 13	9	0.02	6.500% due 15/05/2032	125	128	0.27	Host Hotels & Resorts LP			
0.000% due 01/02/2034	49	28	0.06	Blue Owl Capital Corp.	50	50	0.11	2.900% due 15/12/2031	250	224	0.48
0.000% due 01/02/2035	41	25	0.05	6.300% due 15/08/2031	50	50	0.11	IHG Finance LLC	€ 100	114	0.24
0.000% due 01/02/2036	34	21	0.05	Brown & Brown, Inc.	50	50	0.11	Ingevity Corp.			
4.000% due 01/02/2032	64	53	0.11	5.250% due 23/06/2032	50	50	0.11	3.875% due 01/11/2028	\$ 50	48	0.10
4.500% due 01/02/2034	79	56	0.12	Builders FirstSource, Inc.	100	93	0.20	JPMorgan Chase & Co.			
4.500% due 01/02/2035	84	58	0.13	4.250% due 01/02/2032	100	93	0.20	2.580% due 22/04/2032	200	180	0.39
4.500% due 01/02/2036	76	52	0.11	Burford Capital Global Finance LLC	50	44	0.09	Kilroy Realty LP			
Total Ukraine		302	0.65	8.500% due 15/01/2034	50	44	0.09	2.650% due 15/11/2033	100	81	0.17
UNITED ARAB EMIRATES				Capital One Financial Corp.				Kraft Heinz Foods Co.			
CORPORATE BONDS & NOTES				4.722% due 30/01/2032	50	49	0.10	6.500% due 09/02/2040	75	79	0.17
Dhafaah Pv2 Energy Co. LLC				Carvana Co.				Ladder Capital Finance Holdings LLLP			
5.794% due 30/06/2053	200	198	0.42	9.000% due 01/06/2031	50	55	0.12	5.500% due 01/08/2030	75	76	0.16
First Abu Dhabi Bank PJSC				CBS Corp.	50	55	0.12	Lamar Media Corp.			
3.120% due 20/02/2031	€ 100	112	0.24	4.850% due 01/07/2042	57	39	0.08	4.000% due 15/02/2030	50	48	0.10
Total United Arab Emirates		310	0.66	CCO Holdings LLC	75	66	0.14	Level 3 Financing, Inc.			
UNITED KINGDOM				4.500% due 01/05/2032	75	66	0.14	7.000% due 31/03/2034	50	52	0.11
CORPORATE BONDS & NOTES				Centene Corp.				LPL Holdings, Inc.			
Anglian Water Services Financing PLC				2.500% due 01/03/2031	100	87	0.19	4.000% due 15/03/2029	50	49	0.10
4.250% due 23/06/2036	100	114	0.25	Chobani LLC	75	74	0.16	Mauser Packaging Solutions Holding Co.			
Berkeley Group PLC				4.625% due 15/11/2028	75	74	0.16	7.875% due 15/04/2030	25	26	0.06
2.500% due 11/08/2031	£ 100	114	0.24	Cipher Compute LLC	37	38	0.08	Morgan Stanley			
HSBC Holdings PLC				7.125% due 15/11/2030	37	38	0.08	5.831% due 19/04/2035	175	182	0.39
5.733% due 17/05/2032	\$ 50	52	0.11	Clearway Energy Operating LLC	275	255	0.55	MSCI, Inc.			
Informa PLC				3.750% due 15/02/2031	275	255	0.55	3.625% due 01/09/2030	50	47	0.10
3.750% due 29/04/2032	€ 100	115	0.25	Clydesdale Acquisition Holdings, Inc.	75	73	0.16	3.875% due 15/02/2031	75	71	0.15
Land Securities Capital Markets PLC				6.750% due 15/04/2032	75	73	0.16	National Health Investors, Inc.			
4.875% due 15/09/2034	£ 100	132	0.28	Cogent Communications Group LLC	75	75	0.16	5.350% due 01/02/2033	50	49	0.10
Panama Infrastructure Receivable Purchaser PLC				7.000% due 15/06/2027	75	75	0.16	Nexstar Media, Inc.			
0.000% due 05/04/2032 (a)	\$ 125	102	0.22	Columbus McKinnon Corp.	50	50	0.11	6.500% due 15/09/2033	100	100	0.21
South West Water Finance PLC				7.125% due 01/02/2033	50	50	0.11	Nissan Motor Acceptance Co. LLC			
5.250% due 15/09/2031	£ 100	132	0.28	CommonSpirit Health	50	49	0.10	5.688% due 13/09/2027	75	75	0.16
SW Finance PLC				4.975% due 01/09/2035	50	49	0.10	OneMain Finance Corp.			
6.875% due 14/11/2034	100	133	0.29	CoreWeave, Inc.	50	49	0.10	3.500% due 15/01/2027	50	50	0.11
Virgin Media Secured Finance PLC				CRC Insurance Group LLC	50	50	0.11	Open Text Holdings, Inc.			
4.125% due 15/08/2030	100	114	0.24	Crown Castle, Inc.	50	44	0.09	4.125% due 15/02/2030	100	92	0.20
Vmed O2 UK Financing PLC				2.500% due 15/07/2031	50	44	0.09	Oracle Corp.			
4.500% due 15/07/2031	200	219	0.47	CVS Health Corp.	50	48	0.10	4.700% due 27/09/2034	50	46	0.10
Vodafone Group PLC				3.750% due 01/04/2030	50	48	0.10	Pacific Gas & Electric Co.			
5.125% due 04/06/2081	\$ 200	156	0.33	Discovery Communications LLC	125	116	0.25	6.700% due 01/04/2053	225	234	0.50
		1,383	2.96	Discovery Global Holdings, Inc.	50	45	0.10	Paramount Global			
NON-AGENCY MORTGAGE-BACKED SECURITIES				5.050% due 15/03/2042	50	37	0.08	4.600% due 15/01/2045	75	48	0.10
Newgate Funding PLC				ELK Grove Village Property LLC	50	50	0.11	4.900% due 15/08/2044	25	17	0.04
4.026% due 01/12/2050	£ 82	108	0.23	7.500% due 15/06/2031	50	50	0.11	5.850% due 01/09/2043	45	34	0.07
Total United Kingdom		1,491	3.19	Encore Capital Group, Inc.	200	202	0.43	Post Holdings, Inc.			
				6.625% due 15/04/2031	200	202	0.43	6.500% due 15/03/2036	75	74	0.16
								PR RNO Property Owner LLC			
								6.500% due 01/05/2031	50	50	0.11
								QXO Building Products, Inc.			
								6.750% due 30/04/2032	50	52	0.11
								RD Michigan Property Owner LLC			
								7.500% due 30/03/2045	75	75	0.16
								Rocket Cos., Inc.			
								6.125% due 01/08/2030	100	102	0.22

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Sammons Financial Group, Inc. 5.950% due 15/06/2036	\$ 50	\$ 50	0.11	Yum! Brands, Inc. 4.625% due 31/01/2032	\$ 75	\$ 72	0.15	URUGUAY			
SBA Tower Trust 1.840% due 15/04/2027	500	489	1.05	ZoomInfo Technologies LLC 3.875% due 01/02/2029	75	61	0.13	SOVEREIGN ISSUES			
4.831% due 15/10/2054	200	200	0.43			9,799	20.98	Uruguay Government International Bond 5.100% due 18/06/2050	\$ 300	\$ 282	0.60
Sirius XM Radio LLC 3.875% due 01/09/2031	50	45	0.10					UZBEKISTAN			
4.125% due 01/07/2030	75	71	0.15					SOVEREIGN ISSUES			
SLM Corp. 6.495% due 15/05/2032	50	50	0.11	LOAN PARTICIPATIONS AND ASSIGNMENTS				Republic of Uzbekistan International Bond 5.375% due 29/05/2027	€ 100	116	0.25
Snap, Inc. 6.875% due 01/03/2033	100	98	0.21	Discovery Global Holdings, Inc. 6.144% due 03/06/2033	172	172	0.37	SHORT-TERM INSTRUMENTS			
Solar Star Funding LLC 5.375% due 30/06/2035	222	221	0.47	Finastra USA, Inc. 7.746% due 15/09/2032	50	46	0.10	SHORT-TERM NOTES			
Southern California Edison Co. 2.500% due 01/06/2031	500	447	0.96	GBT U.S. LLC 5.667% due 25/07/2031	99	99	0.21	Federal Home Loan Bank 3.635% due 26/08/2026 (a)(b)	\$ 500	497	1.07
Sprint Capital Corp. 8.750% due 15/03/2032	150	177	0.38	Jane Street Group LLC 5.666% due 15/12/2031	99	99	0.21	3.710% due 23/09/2026 (a)(b)	600	595	1.27
Standard Industries, Inc. 4.375% due 15/07/2030	200	190	0.41	LifePoint Health, Inc. 7.423% due 19/05/2031	49	48	0.10			1,092	2.34
Starwood Property Trust, Inc. 6.500% due 15/10/2030	100	102	0.22	Qnity Electronics, Inc. 5.666% due 01/11/2032	100	100	0.21	EGYPT TREASURY BILLS			
7.250% due 01/04/2029	50	52	0.11	QuidelOrtho Corp. 7.644% due 20/08/2032	50	49	0.11	23.650% due 13/10/2026 (a)(b)	EGP 150	3	0.01
Topaz Solar Farms LLC 5.750% due 30/09/2039	90	89	0.19	TreeHouse Foods, Inc. 7.894% due 11/02/2033	50	50	0.11	24.000% due 13/10/2026 (a)(b)	200	4	0.01
TopBuild Corp. 3.625% due 15/03/2029	250	250	0.54			663	1.42	24.060% due 20/10/2026 (a)(b)	50	1	(0.01)
Travel & Leisure Co. 4.625% due 01/03/2030	100	97	0.21	NON-AGENCY MORTGAGE-BACKED SECURITIES						8	0.01
Twilio, Inc. 3.875% due 15/03/2031	125	118	0.25	Downey Savings & Loan Association Mortgage Loan Trust				U.S. TREASURY BILLS			
UKG, Inc. 6.875% due 01/02/2031	75	73	0.16	4.594% due 19/09/2044	21	21	0.04	3.670% due 15/09/2026 (a)(b)(i)	\$ 112	111	0.24
United Rentals North America, Inc. 3.875% due 15/02/2031	200	189	0.40	U.S. GOVERNMENT AGENCIES				3.717% due 17/09/2026 (a)(b)(i)	700	694	1.49
Uniti Services LLC 7.500% due 15/10/2033	25	26	0.06	Uniform Mortgage-Backed Security 4.500% due 01/09/2053	85	82	0.18	3.869% due 27/10/2026 (a)(b)	900	889	1.90
Univision Communications, Inc. 8.500% due 31/07/2031	100	100	0.21	5.000% due 01/09/2053 - 01/10/2053	658	651	1.40			1,694	3.63
Verizon Communications, Inc. 2.850% due 03/09/2041	100	71	0.15	5.500% due 01/12/2053	360	363	0.78	Total Short-Term Instruments		2,794	5.98
VMware LLC 2.200% due 15/08/2031	200	176	0.38	Uniform Mortgage-Backed Security, TBA 4.000% due 01/07/2056	100	93	0.20	Total Transferable Securities		\$ 42,316	90.63
Volkswagen Group of America Finance LLC 5.350% due 27/03/2030	125	126	0.27	4.500% due 01/07/2056 - 01/08/2056	325	311	0.67				
Vornado Realty LP 5.750% due 01/02/2033	50	50	0.11	5.000% due 01/07/2056	500	491	1.05	SHARES			
Windstream Services LLC 8.250% due 01/10/2031	50	53	0.11	6.000% due 01/08/2056	550	561	1.20	INVESTMENT FUNDS			
Wisconsin Power & Light Co. 4.950% due 01/04/2033	100	100	0.21			2,552	5.48	COLLECTIVE INVESTMENT SCHEMES			
WMG Acquisition Corp. 3.750% due 01/12/2029	100	96	0.21	U.S. TREASURY OBLIGATIONS				PIMCO Funds: Global Investors Series plc - PIMCO ESG Income Fund (e)	418,402	4,678	10.00
				U.S. Treasury Bonds 3.875% due 15/05/2043	500	442	0.95	Total Investment Funds		\$ 4,678	10.00
				4.000% due 15/11/2042	75	68	0.14				
				4.125% due 15/08/2044	800	724	1.56				
				U.S. Treasury Notes 4.125% due 15/02/2036	25	24	0.06				
						1,258	2.71				
				Total United States		14,425	30.91				

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 10-Year Bond September Futures	Long	09/2026	1	\$ 1	0.00
Canada Government 10-Year Bond September Futures	Long	09/2026	4	3	0.01
Euro-Bobl September Futures	Long	09/2026	7	4	0.01
Euro-OAT France Government 10-Year Bond September Futures	Short	09/2026	3	(2)	(0.01)
Euro-Schatz September Futures	Long	09/2026	2	0	0.00
U.S. Treasury 2-Year Note September Futures	Long	09/2026	30	(1)	0.00
U.S. Treasury 5-Year Note September Futures	Short	09/2026	7	1	0.00
U.S. Treasury 10-Year Note September Futures	Long	09/2026	35	23	0.05
U.S. Treasury 10-Year Ultra September Futures	Long	09/2026	33	9	0.02
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2026	11	37	0.08
United Kingdom Long Gilt September Futures	Long	09/2026	5	11	0.02
				\$ 86	0.18
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 86	0.18

Schedule of Investments Diversified Income ESG Fund (Cont.)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Worldline S.A.	5.000%	20/12/2028	€ 100	\$ 8	0.02

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-44 5-Year Index	1.000%	20/12/2030	\$ 300	\$ 5	0.01
CDX.EM-45 5-Year Index	1.000	20/06/2031	600	5	0.01
CDX.HY-46 5-Year Index	5.000	20/06/2031	4,430	145	0.31
CDX.IG-46 5-Year Index	1.000	20/06/2031	300	0	0.00
				\$ 155	0.33

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day GBP-SONIO Compounded-OIS	3.500%	18/03/2028	£ 200	\$ 0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2055	\$ 600	17	0.04
Receive	1-Day USD-SOFR Compounded-OIS	3.551	17/09/2035	2,500	15	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	850	14	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2030	1,400	31	0.07
Receive	1-Day USD-SOFR Compounded-OIS	3.975	15/11/2053	100	2	0.00
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	4.000	15/02/2036	1,300	6	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.085	15/11/2053	82	2	0.00
Pay	1-Year BRL-CDI	12.820	02/01/2029	BRL 400	(2)	0.00
Pay	1-Year BRL-CDI	12.867	02/01/2031	900	(6)	(0.01)
Pay	1-Year BRL-CDI	12.905	02/01/2029	100	(1)	0.00
Pay	1-Year BRL-CDI	13.015	02/01/2031	300	(2)	0.00
Pay ⁽³⁾	1-Year BRL-CDI	13.245	02/01/2031	100	0	0.00
Pay ⁽³⁾	1-Year BRL-CDI	13.255	02/01/2031	700	(2)	(0.01)
Pay	1-Year BRL-CDI	13.291	02/01/2029	1,300	(6)	(0.01)
Pay	1-Year BRL-CDI	13.320	02/01/2029	1,300	(5)	(0.01)
Pay ⁽³⁾	1-Year BRL-CDI	13.560	02/01/2031	100	0	0.00
Pay	1-Year BRL-CDI	13.681	02/01/2031	500	(1)	0.00
Pay	1-Year BRL-CDI	13.926	04/01/2027	300	0	0.00
Pay	1-Year BRL-CDI	13.927	04/01/2027	2,000	(3)	(0.01)
Pay	3-Month CAD-CAONREPO Compounded-OIS	2.500	17/12/2030	CAD 100	(1)	0.00
Pay ⁽³⁾	3-Month ZAR-JIBAR	6.770	10/03/2028	ZAR 500	0	0.00
Pay	6-Month AUD-BBR-BBSW	4.250	18/03/2036	AUD 400	(14)	(0.03)
Pay ⁽³⁾	6-Month AUD-BBR-BBSW	4.750	20/12/2033	1,200	(11)	(0.03)
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.250	16/09/2028	€ 1,575	(2)	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.500	16/09/2031	175	0	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	200	(3)	(0.01)
Receive ⁽³⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	150	0	0.00
					\$ 28	0.06
Total Centrally Cleared Financial Derivative Instruments					\$ 191	0.41

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

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

⁽³⁾ This instrument has a forward starting effective date.

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

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

WRITTEN OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
MYI	Call - OTC EUR versus HUF	HUF 378.000	26/11/2026	41	\$ (1)	\$ 0	0.00

⁽¹⁾ Notional Amount represents the number of contracts.

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

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Brazil Government International Bond	1.000%	20/06/2028	\$ 300	\$ (17)	\$ 19	\$ 2	0.01
BPS	Indonesia Government International Bond	1.000	20/06/2031	300	0	1	1	0.00
BRC	Argentina Government International Bond	5.000	20/12/2026	50	1	0	1	0.00
JPM	Ecuador Government International Bond	5.000	20/06/2027	50	2	0	2	0.00
MYC	Argentina Government International Bond	5.000	20/06/2027	100	1	3	4	0.01
	Turkey Government International Bond	1.000	20/12/2029	100	(6)	4	(2)	0.00
					\$ (19)	\$ 27	\$ 8	0.02

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

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	KRW 11,420	\$ 7	\$ 0	\$ 0	\$ 0	0.00
	07/2026	\$ 8	INR 765	0	0	0	0.00
	07/2026	4	¥ 682	0	0	0	0.00
	09/2026	INR 770	\$ 8	0	0	0	0.00
	09/2026	\$ 15	INR 1,402	0	0	0	0.00
BPS	07/2026	BRL 305	\$ 60	1	0	1	0.00
	07/2026	CHF 6	8	0	0	0	0.00
	07/2026	€ 313	360	2	0	2	0.00
	07/2026	IDR 2,327,212	130	0	0	0	0.00
	07/2026	INR 3,646	38	0	(1)	(1)	0.00
	07/2026	THB 855	26	0	0	0	0.00
	07/2026	\$ 29	BRL 150	0	0	0	0.00
	07/2026	234	€ 206	2	0	2	0.00
	07/2026	50	£ 37	0	0	0	0.00
	07/2026	87	INR 8,273	0	0	0	0.00
	07/2026	14	¥ 2,305	0	0	0	0.00
	07/2026	82	KRW 125,836	0	(1)	(1)	0.00
	07/2026	25	TWD 794	0	0	0	0.00
	07/2026	ZAR 493	\$ 30	0	0	0	0.00
	08/2026	\$ 20	BRL 104	0	0	0	0.00
	09/2026	IDR 447,986	\$ 25	0	0	0	0.00
	09/2026	THB 589	18	0	0	0	0.00
	09/2026	\$ 96	IDR 1,708,540	0	(2)	(2)	0.00
	09/2026	6	INR 597	0	0	0	0.00
	09/2026	10	THB 325	0	0	0	0.00
	12/2026	15	IDR 271,950	0	0	0	0.00
	05/2030	KWD 27	\$ 92	5	0	5	0.01
	06/2031	1	5	0	0	0	0.00
BRC	07/2026	COP 228,276	60	0	(6)	(6)	(0.01)
	07/2026	NZD 540	319	12	0	12	0.03
	07/2026	\$ 66	COP 228,276	0	0	0	0.00
	07/2026	60	TRY 2,833	0	0	0	0.00
	07/2026	ZAR 2,435	\$ 150	2	0	2	0.00
CBK	09/2026	COP 228,276	65	0	0	0	0.00
	07/2026	€ 11	13	0	0	0	0.00
	07/2026	INR 5,021	53	0	0	0	0.00
	07/2026	SEK 199	22	1	0	1	0.00
	07/2026	\$ 48	AUD 68	0	(1)	(1)	0.00
	07/2026	12	HUF 3,628	0	0	0	0.00
	07/2026	32	IDR 567,787	0	0	0	0.00
	07/2026	52	INR 5,021	1	0	1	0.00
	07/2026	10	KZT 5,581	1	0	1	0.00
	07/2026	7	PLN 25	0	0	0	0.00
	07/2026	9	TWD 284	0	0	0	0.00
	07/2026	ZAR 165	\$ 10	0	0	0	0.00
	08/2026	PEN 548	162	2	0	2	0.00
	09/2026	COP 87,680	23	0	(2)	(2)	0.00
	09/2026	IDR 1,457,146	81	0	0	0	0.00
	09/2026	THB 1,845	57	1	0	1	0.00
	09/2026	\$ 21	IDR 380,471	0	0	0	0.00
	09/2026	10	INR 966	0	0	0	0.00
	09/2026	0	PEN 0	0	0	0	0.00
	10/2026	PEN 849	\$ 245	0	(3)	(3)	(0.01)
	12/2026	171	49	0	(1)	(1)	0.00
	12/2026	\$ 49	IDR 892,037	0	0	0	0.00
DUB	07/2026	IDR 89,944	\$ 5	0	0	0	0.00
	07/2026	INR 1,123	12	0	0	0	0.00
	07/2026	KZT 7,113	15	0	0	0	0.00
	07/2026	\$ 8	INR 765	0	0	0	0.00

Schedule of Investments Diversified Income ESG Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
FAR	07/2026	\$ 34	KZT 18,028	\$ 4	\$ 0	\$ 4	0.01
	07/2026	5	NOK 45	0	0	0	0.00
	07/2026	7	PLN 26	0	0	0	0.00
	07/2026	ZAR 1,132	\$ 70	1	0	1	0.00
	08/2026	\$ 3	KZT 1,497	0	0	0	0.00
	09/2026	IDR 584,792	\$ 32	0	0	0	0.00
	09/2026	\$ 13	IDR 237,822	0	0	0	0.00
	09/2026	12	INR 1,130	0	0	0	0.00
	07/2026	£ 737	\$ 991	13	0	13	0.03
	07/2026	INR 1,955	21	0	0	0	0.00
	07/2026	¥ 17,105	106	1	0	1	0.00
	07/2026	SGD 561	440	6	0	6	0.01
	07/2026	\$ 20	INR 1,955	0	0	0	0.00
	07/2026	73	PLN 265	0	(2)	(2)	0.00
	07/2026	12	SEK 118	0	0	0	0.00
	07/2026	ZAR 1,613	\$ 98	0	(1)	(1)	0.00
	08/2026	SEK 118	12	0	0	0	0.00
GLM	08/2026	\$ 106	¥ 17,061	0	0	0	0.00
	09/2026	10	INR 959	0	0	0	0.00
	07/2026	KRW 18,529	\$ 12	0	0	0	0.00
	07/2026	\$ 144	BRL 726	0	(4)	(4)	(0.01)
	07/2026	292	CAD 416	1	0	1	0.00
	07/2026	11	IDR 205,675	0	0	0	0.00
	07/2026	12	KRW 18,527	0	0	0	0.00
	07/2026	18	KZT 9,800	2	0	2	0.01
	08/2026	CAD 415	\$ 292	0	(1)	(1)	0.00
	08/2026	\$ 375	BRL 1,915	0	(8)	(8)	(0.02)
	08/2026	5	INR 478	0	0	0	0.00
	09/2026	IDR 206,879	\$ 11	0	0	0	0.00
	09/2026	THB 2,204	68	2	0	2	0.00
	09/2026	\$ 44	BRL 227	0	(1)	(1)	0.00
	09/2026	61	IDR 1,096,637	0	0	0	0.00
	09/2026	25	INR 2,391	0	0	0	0.00
JPM	12/2026	30	COP 115,672	3	0	3	0.01
	07/2026	AUD 2,041	\$ 1,455	42	0	42	0.09
	07/2026	BRL 573	111	1	0	1	0.00
	07/2026	INR 4,929	52	0	0	0	0.00
	07/2026	NOK 113	11	0	0	0	0.00
	07/2026	\$ 132	HUF 39,964	0	(4)	(4)	(0.01)
	07/2026	5	IDR 98,391	0	0	0	0.00
	07/2026	52	INR 4,929	0	0	0	0.00
	07/2026	135	PLN 494	0	(4)	(4)	(0.01)
	07/2026	16	THB 522	0	0	0	0.00
	07/2026	ZAR 414	\$ 25	0	0	0	0.00
	08/2026	\$ 11	NOK 113	0	0	0	0.00
	09/2026	IDR 98,938	\$ 5	0	0	0	0.00
	09/2026	MXN 174	10	0	0	0	0.00
	09/2026	THB 1,668	51	1	0	1	0.00
	09/2026	\$ 107	INR 10,214	0	0	0	0.00
	09/2026	384	MXN 6,672	0	(4)	(4)	(0.01)
MBC	10/2026	111	BRL 586	0	(1)	(1)	0.00
	07/2026	AUD 480	\$ 344	11	0	11	0.02
	07/2026	CHF 83	106	3	0	3	0.01
	07/2026	€ 305	353	4	0	4	0.01
	07/2026	IDR 2,970	0	0	0	0	0.00
	07/2026	INR 1,127	12	0	0	0	0.00
	07/2026	KRW 196,562	130	3	0	3	0.01
	07/2026	\$ 960	AUD 1,388	4	(2)	2	0.00
	07/2026	118	€ 104	1	0	1	0.00
	07/2026	15	INR 1,411	0	0	0	0.00
	07/2026	31	¥ 4,998	0	(1)	(1)	0.00
	07/2026	11	NOK 106	0	(1)	(1)	0.00
	07/2026	7	SEK 72	0	0	0	0.00
	08/2026	AUD 1,313	\$ 905	0	(4)	(4)	(0.01)
	08/2026	€ 41	47	0	0	0	0.00
	08/2026	SEK 72	7	0	0	0	0.00
	09/2026	THB 705	21	0	0	0	0.00
MYI	09/2026	\$ 36	INR 3,461	0	0	0	0.00
	11/2026	HUF 2,702	€ 7	0	0	0	0.00
NSL	07/2026	\$ 11	IDR 190,364	0	0	0	0.00
	07/2026	19	INR 1,791	0	0	0	0.00
	07/2026	93	TRY 4,381	0	0	0	0.00
	09/2026	IDR 191,431	\$ 11	0	0	0	0.00
SCX	09/2026	\$ 13	IDR 232,289	0	0	0	0.00
	07/2026	323	€ 278	0	(6)	(6)	(0.01)
	07/2026	13	IDR 228,189	0	0	0	0.00
	07/2026	24	INR 2,348	0	0	0	0.00
	08/2026	12	1,187	0	0	0	0.00
	08/2026	2	KZT 960	0	0	0	0.00
	08/2026	7	NGN 10,209	0	0	0	0.00
	09/2026	IDR 534,392	\$ 30	0	0	0	0.00
	09/2026	THB 788	24	1	0	1	0.00
	09/2026	\$ 33	IDR 597,461	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SOG	11/2026	\$ 32	NGN 47,916	\$ 1	\$ 0	\$ 1	0.00
	02/2027	35	52,864	0	0	0	0.00
	07/2026	€ 8,800	\$ 10,266	206	0	206	0.44
	07/2026	\$ 735	AUD 1,065	3	0	3	0.01
	07/2026	10,057	€ 8,841	52	0	52	0.11
	07/2026	57	¥ 9,122	0	(1)	(1)	0.00
	07/2026	434	SGD 562	1	0	1	0.00
	08/2026	AUD 1,065	\$ 735	0	(3)	(3)	(0.01)
SSB	08/2026	€ 8,841	10,071	0	(52)	(52)	(0.11)
	08/2026	SGD 560	434	0	(1)	(1)	0.00
	07/2026	CAD 428	310	9	0	9	0.02
	07/2026	\$ 3	CAD 4	0	0	0	0.00
	07/2026	925	£ 700	4	0	4	0.01
	08/2026	CAD 4	\$ 3	0	0	0	0.00
	08/2026	COP 1,624,946	426	0	(41)	(41)	(0.09)
	08/2026	£ 700	925	0	(4)	(4)	(0.01)
UAG	09/2026	COP 95,570	26	0	(1)	(1)	0.00
	09/2026	\$ 60	COP 232,435	6	0	6	0.01
	07/2026	7	PLN 26	0	0	0	0.00
	09/2026	THB 63	\$ 2	0	0	0	0.00
	12/2026	COP 933,197	239	0	(22)	(22)	(0.04)
	07/2026	\$ 111	CHF 89	0	0	0	0.00
	08/2026	CHF 89	\$ 111	0	0	0	0.00
				\$ 416	\$ (186)	\$ 230	0.49

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2026	€ 71	\$ 81	\$ 0	\$ 0	\$ 0	0.00
CBK	07/2026	\$ 12,353	€ 10,603	0	(230)	(230)	(0.49)
	07/2026	327	280	0	(6)	(6)	(0.01)
FAR	07/2026	€ 9,831	\$ 11,212	0	(28)	(28)	(0.06)
MBC	08/2026	\$ 11,227	€ 9,831	27	0	27	0.06
	07/2026	€ 10,811	\$ 12,283	3	(80)	(77)	(0.17)
	08/2026	\$ 12,086	€ 10,626	81	0	81	0.17
SCX	07/2026	11,484	9,871	0	(199)	(199)	(0.42)
SOG	07/2026	€ 10,626	\$ 12,087	0	(62)	(62)	(0.13)
	07/2026	\$ 12,347	€ 10,584	0	(247)	(247)	(0.53)
	08/2026	12,104	10,626	61	0	61	0.13
				\$ 172	\$ (852)	\$ (680)	(1.45)

As at 30 June 2026, the Institutional GBP (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2026	£ 68	\$ 89	\$ 0	\$ (1)	\$ (1)	0.00
	07/2026	\$ 110	£ 82	0	(1)	(1)	0.00
	08/2026	89	68	1	0	1	0.00
FAR	07/2026	£ 0	\$ 1	0	0	0	0.00
	07/2026	\$ 105	£ 78	0	(1)	(1)	(0.01)
	08/2026	1	0	0	0	0	0.00
JPM	07/2026	107	80	0	(1)	(1)	0.00
MBC	07/2026	2	2	0	0	0	0.00
NSL	07/2026	£ 15	\$ 20	0	0	0	0.00
	08/2026	\$ 20	£ 15	0	0	0	0.00
SCX	07/2026	£ 79	\$ 104	0	0	0	0.00
	08/2026	\$ 104	£ 79	0	0	0	0.00
SOG	07/2026	£ 79	\$ 104	0	0	0	0.00
	08/2026	\$ 104	£ 79	0	0	0	0.00
SSB	07/2026	£ 1	\$ 1	0	0	0	0.00
	08/2026	\$ 1	£ 1	0	0	0	0.00
				\$ 1	\$ (4)	\$ (3)	(0.01)

Total OTC Financial Derivative Instruments

\$ (445) (0.95)

Total Investments

\$ 46,826 100.27

Other Current Assets & Liabilities

\$ (125) (0.27)

Net Assets

\$ 46,701 100.00

Schedule of Investments Diversified Income ESG Fund (Cont.)

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

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

- (a) Zero coupon security.
- (b) Coupon represents a yield to maturity.
- (c) Principal amount of security is adjusted for inflation.
- (d) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (e) Affiliated to the Fund.
- (f) Contingent convertible security.
- (g) Restricted Securities (31 December 2025: 0.01%):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Flora Food Management BV	7.500%	31/10/2030	20/01/2026	\$ 117	\$ 114	0.25
Kuwait Government International Bond	4.804	20/04/2033	13/04/2026	200	200	0.43
Mahle GmbH	7.125	15/07/2032	10/06/2026	121	121	0.26
				\$ 438	\$ 435	0.94

- (h) Securities with an aggregate fair value of \$371 (31 December 2025: \$371) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.
- (i) Securities with an aggregate fair value of \$534 (31 December 2025: \$Nil) have been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Cash of \$875 (31 December 2025: \$757) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 41,902	\$ 414	\$ 42,316
Investment Funds	4,678	0	0	4,678
Financial Derivative Instruments ⁽³⁾	18	(186)	0	(168)
Totals	\$ 4,696	\$ 41,716	\$ 414	\$ 46,826

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 46,046	\$ 464	\$ 46,510
Investment Funds	5,008	0	0	5,008
Financial Derivative Instruments ⁽³⁾	(6)	311	0	305
Totals	\$ 5,002	\$ 46,357	\$ 464	\$ 51,823

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

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
MYI	3.450%	12/12/2025	TBD ⁽¹⁾	\$ (154)	\$ (157)	(0.34)
	3.470	30/06/2026	14/07/2026	(201)	(201)	(0.43)
Total Reverse Repurchase Agreements					\$ (358)	(0.77)

- (1) Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
BOA	\$ 2	\$ 0	\$ 2	\$ 2	\$ 0	\$ 2
BPS	(224)	282	58	(5)	0	(5)
BRC	9	0	9	154	(180)	(26)
CBK	(7)	0	(7)	(7)	0	(7)
DUB	5	0	5	1	0	1
FAR	15	0	15	(47)	0	(47)
GLM	(6)	0	(6)	2	0	2
GST	N/A	N/A	N/A	4	0	4
JPM	32	0	32	(1)	0	(1)
MBC	22	0	22	163	0	163
MYC	2	0	2	(2)	0	(2)
MYI	0	0	0	N/A	N/A	N/A
NSL	0	0	0	N/A	N/A	N/A
SCX	(203)	252	49	1	0	1
SOG	(43)	0	(43)	50	0	50
SSB	(27)	0	(27)	3	0	3
UAG	(22)	0	(22)	(12)	0	(12)
WST	0	0	0	N/A	N/A	N/A

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

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	46.32	47.86
Transferable securities dealt in on another regulated market*	34.10	33.18
Other transferable securities	0.10	0.08
Investment funds	8.90	8.73
Financial derivative instruments dealt in on a regulated market	0.17	0.02
Centrally cleared financial derivative instruments	0.47	0.09
OTC financial derivative instruments	1.14	1.01
Other assets	8.80	9.03
Total Assets	100.00	100.00

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Argentina	1.22	1.07
Australia	3.35	2.37
Austria	0.25	0.24
Bahrain	0.42	N/A
Bermuda	0.21	N/A
Brazil	0.43	1.41
Bulgaria	0.24	0.23
Canada	0.52	0.71
Cayman Islands	0.45	0.47
Chile	0.49	0.67
Colombia	2.01	2.09
Costa Rica	0.96	0.29
Czech Republic	0.26	0.25
Dominican Republic	1.19	1.12
Ecuador	0.60	0.74
Egypt	1.41	1.23
El Salvador	0.31	0.29
France	1.89	1.98
Germany	1.25	0.70
Ghana	0.53	0.53
Hong Kong	0.51	0.50
Hungary	0.84	1.07
India	0.59	0.55
Ireland	5.49	6.25
Italy	0.50	0.70
Ivory Coast	0.67	0.63
Japan	0.68	0.75
Jersey, Channel Islands	0.40	0.39
Kazakhstan	0.47	0.44
Kenya	0.46	0.43
Kuwait	0.43	N/A
Latvia	0.49	0.23
Liberia	N/A	0.70
Luxembourg	1.21	1.14

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Mexico	0.46	0.82
Morocco	0.38	0.35
Multinational	0.10	0.20
Netherlands	3.10	2.33
Norway	N/A	0.24
Oman	0.47	0.44
Panama	0.75	1.22
Paraguay	0.20	0.19
Peru	1.76	1.66
Philippines	N/A	0.50
Poland	1.11	0.64
Portugal	0.49	N/A
Romania	1.36	1.28
Senegal	0.22	0.29
Serbia	0.41	0.39
Singapore	0.59	0.92
South Africa	2.05	1.67
Spain	0.89	0.58
Sri Lanka	0.42	0.39
Supranational	0.24	0.23
Sweden	1.13	0.62
Switzerland	0.49	0.46
Turkey	1.04	1.01
Ukraine	0.65	0.53
United Arab Emirates	0.66	0.23
United Kingdom	3.19	5.24
United States	30.91	36.99
Uruguay	0.60	0.57
Uzbekistan	0.25	0.24
Short-Term Instruments	5.98	2.38
Investment Funds	10.00	9.99
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.18	(0.02)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.02	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.33	0.02
Interest Rate Swaps	0.06	0.00
OTC Financial Derivative Instruments		
Written Options		
Foreign Currency Options	0.00	N/A
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.02	(0.01)
Forward Foreign Currency Contracts	0.49	(0.42)
Hedged Forward Foreign Currency Contracts	(1.46)	1.04
Other Current Assets & Liabilities	(0.27)	(3.38)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES				12.050% due 07/01/2032	\$ 300	\$ 317	0.01	CI Financial Corp.			
LOAN PARTICIPATIONS AND ASSIGNMENTS				13.750% due 07/05/2031	800	832	0.02	4.625% due 12/12/2031	€ 1,700	\$ 1,970	0.04
American Airlines, Inc.				Aroundtown S.A.				CIMA Finance DAC			
5.925% due 20/04/2028	\$ 579	\$ 579	0.01	0.375% due 15/04/2027	€ 1,100	1,232	0.03	2.950% due 05/09/2029	\$ 1,456	1,385	0.03
BCP Modular Services Holdings Ltd.				Athene Global Funding				Citadel Finance LLC			
6.716% due 10/07/2031	€ 4,900	4,835	0.11	3.204% due 23/02/2027	5,200	5,957	0.13	4.750% due 14/02/2029	2,200	2,166	0.05
Discovery Global Holdings, Inc.				3.716% due 22/08/2032	2,100	2,365	0.05	Commonwealth RE Ltd.			
TBD% due 03/06/2033	4,400	5,046	0.11	Aviation Capital Group LLC				7.407% due 08/07/2030	300	300	0.01
TBD% due 03/06/2033	\$ 2,109	2,112	0.05	3.500% due 01/11/2027	\$ 3,600	3,542	0.08	Cooperatieve Rabobank UA			
FPS Finance Co. LLC				Avolon Holdings Funding Ltd.				4.375% due 29/06/2027 (h)(j)	€ 600	691	0.01
6.590% due 26/05/2028	1,000	1,000	0.02	2.528% due 18/11/2027	1,883	1,828	0.04	4.875% due 29/06/2029 (h)(j)	2,200	2,561	0.05
Hilton Domestic Operating Co., Inc.				4.950% due 15/01/2028	5,100	5,113	0.11	5.500% due 05/10/2026	\$ 3,000	3,012	0.06
5.398% due 08/11/2030	4,774	4,789	0.10	4.950% due 15/10/2032	6,000	5,857	0.13	Coventry Building Society Charitable Foundation			
INEOS U.S. Finance LLC				Balder Finland Oyj				2.625% due 07/12/2026	€ 1,100	1,258	0.03
6.894% due 18/02/2030	2,149	1,984	0.04	1.000% due 18/01/2027	€ 1,800	2,038	0.04	CPI Property Group S.A.			
IRB Holding Corp.				Banca Monte dei Paschi di Siena SpA				4.750% due 22/07/2030	2,400	2,621	0.06
6.144% due 16/12/2030	1,541	1,543	0.03	3.625% due 27/11/2030	3,000	3,467	0.07	6.875% due 05/10/2033	€ 900	1,115	0.02
LifePoint Health, Inc.				Banco Bilbao Vizcaya Argentaria S.A.				Credit Agricole S.A.			
7.177% due 19/05/2031	2,260	2,224	0.05	4.968% due 08/05/2031	\$ 3,200	3,196	0.07	5.186% due 01/08/2032	\$ 10,200	10,251	0.22
7.423% due 19/05/2031	4,117	4,061	0.09	Banco Santander S.A.				Crown Castle, Inc.			
Modena Buyer LLC				3.250% due 02/04/2029	€ 4,500	5,160	0.11	3.100% due 15/11/2029	250	237	0.01
7.913% due 01/07/2031	3,054	2,829	0.06	4.600% due 15/04/2029	\$ 2,400	2,390	0.05	3.800% due 15/02/2028	2,250	2,222	0.05
Nouryon Finance BV				Bank Leumi Le-Israel B.M.				CTP NV			
5.694% - 5.785% due				5.343% due 29/06/2029	2,100	2,109	0.05	0.625% due 27/09/2026	€ 366	416	0.01
03/04/2028	€ 4,176	4,787	0.10	Bank of America Corp.				1.250% due 21/06/2029	5,100	5,510	0.12
Quikrete Holdings, Inc.				2.687% due 22/04/2032	200	181	0.00	1.500% due 27/09/2031	1,700	1,738	0.04
5.894% due 10/02/2032	\$ 1,580	1,581	0.04	4.456% due 06/02/2032	7,600	7,468	0.16	Deutsche Bank AG			
Stepstone Group Midco GmbH				4.623% due 09/05/2029	7,970	7,968	0.17	3.035% due 28/05/2032	\$ 800	728	0.02
6.885% due 26/04/2032	€ 6,400	6,007	0.13	4.695% due 23/04/2032	9,000	8,926	0.19	Digital Dutch Finco BV			
Telecom Serbia				Barclays PLC				1.500% due 15/03/2030	€ 1,100	1,182	0.02
3.967% due 11/06/2029	6,428	7,249	0.16	2.645% due 24/06/2031	900	825	0.02	3.875% due 15/07/2034	4,200	4,734	0.10
Virgin Media Bristol LLC				4.337% due 10/01/2028	300	299	0.01	East Lane Re Ltd.			
6.967% due 31/03/2031	\$ 600	534	0.01	4.521% due 24/02/2032	2,700	2,639	0.06	12.050% due 31/03/2032	\$ 1,100	1,105	0.02
6.990% due 31/01/2029	600	576	0.01	4.972% due 16/05/2029	300	301	0.01	EQT AB			
		51,736	1.12	5.501% due 09/08/2028	600	605	0.01	2.375% due 06/04/2028	€ 1,200	1,354	0.03
				7.385% due 02/11/2028	2,500	2,586	0.06	Equinix, Inc.			
				7.437% due 02/11/2033	2,700	3,010	0.06	0.250% due 15/03/2027	1,500	1,684	0.04
				Bayou Re Ltd.				3.900% due 15/04/2032	\$ 300	284	0.01
				10.020% due 09/05/2033	450	449	0.01	Everglades Re Ltd.			
				22.020% due 30/04/2031	600	646	0.01	10.289% due 22/05/2033	400	400	0.01
				Bevco Lux SARL				12.039% due 22/05/2033	500	499	0.01
				1.000% due 16/01/2030	€ 4,400	4,617	0.10	Fairfax Financial Holdings Ltd.			
				BGC Group, Inc.				4.625% due 29/04/2030	2,500	2,487	0.05
				6.150% due 02/04/2030	\$ 2,380	2,430	0.05	Federation des Caisses Desjardins du Quebec			
				Blue Owl Capital Corp.				4.387% due 30/11/2026	€ 1,700	2,260	0.05
				2.875% due 11/06/2028	1,900	1,799	0.04	First Abu Dhabi Bank PJSC			
				Blue Owl Finance LLC				3.530% due 24/12/2029	€ 5,500	6,317	0.14
				3.125% due 10/06/2031	4,500	3,958	0.09	4.789% due 03/06/2031	\$ 4,500	4,507	0.10
				6.250% due 18/04/2034	1,500	1,469	0.03	Ford Motor Credit Co. LLC			
				Blue Ridge Re Ltd.				2.700% due 10/08/2026	3,900	3,892	0.08
				7.020% due 08/01/2029	250	250	0.01	2.900% due 16/02/2028	1,800	1,739	0.04
				9.520% due 08/01/2029	250	251	0.01	5.420% due 09/04/2031	5,800	5,753	0.12
				11.520% due 08/01/2029	250	247	0.01	5.800% due 05/03/2027	4,600	4,624	0.10
				BNP Paribas S.A.				GA Global Funding Trust			
				1.904% due 30/09/2028	7,800	7,547	0.16	5.414% due 15/12/2032	€ 1,800	2,335	0.05
				5.786% due 13/01/2033	3,900	4,030	0.09	Gaci First Investment Co.			
				BPCE S.A.				4.875% due 14/05/2029	\$ 8,400	8,374	0.18
				4.760% due 13/01/2032	2,100	2,071	0.04	5.250% due 14/05/2033	2,600	2,599	0.06
				5.184% due 02/06/2032	4,600	4,594	0.10	Gateway Re Ltd.			
				6.612% due 19/10/2027	3,550	3,571	0.08	14.430% due 08/07/2026	250	250	0.01
				Cape Lookout Re Ltd.				Golden Bear Re Ltd.			
				8.770% due 21/03/2033	900	891	0.02	13.289% due 08/03/2032	900	908	0.02
				9.520% due 21/03/2033	900	899	0.02	13.300% due 08/01/2029	2,000	2,052	0.04
				10.420% due 13/03/2032	1,800	1,880	0.04	Goldman Sachs Group, Inc.			
				12.226% due 05/04/2027	3,500	3,494	0.08	1.875% due 16/12/2030	€ 2,500	2,935	0.06
				Capital One Financial Corp.				2.615% due 22/04/2032	\$ 200	180	0.00
				5.399% due 30/01/2037	5,600	5,528	0.12	3.088% due 18/12/2029	€ 2,600	2,979	0.06
				CapitaLand Ascendas REIT				3.615% due 15/03/2028	\$ 2,000	1,987	0.04
				0.750% due 23/06/2028	€ 3,200	3,496	0.08	3.691% due 05/06/2028	300	297	0.01
				Carmila S.A.				4.369% due 21/10/2031	2,800	2,739	0.06
				3.750% due 13/01/2033	1,100	1,239	0.03	4.516% due 21/01/2032	8,900	8,734	0.19
				CBRE Europe Logistics Partners S.C.A. SICAV-SIF				4.594% due 20/04/2030	900	895	0.02
				3.500% due 22/09/2032	7,800	8,728	0.19	4.937% due 23/04/2028	6,200	6,218	0.13
				CBRE Global Investors Open-Ended Funds S.C.A.				5.218% due 23/04/2031	6,900	6,970	0.15
				SICAV-SIF-Pan European Core Fund				5.330% due 23/07/2035	3,400	3,413	0.07
				0.500% due 27/01/2028	2,000	2,196	0.05	5.727% due 25/04/2030	700	718	0.01
				0.900% due 12/10/2029	2,300	2,430	0.05				

Schedule of Investments Dynamic Bond Fund (cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Goodman Australia Finance Pty. Ltd.				9.014% due 08/07/2030	\$ 250	\$ 250	0.01	Sagax Euro MTN NL BV			
3.875% due 29/04/2033	€ 1,400	\$ 1,602	0.03	Luca RE Ltd.				0.750% due 26/01/2028	€ 2,200	\$ 2,423	0.05
4.250% due 03/05/2030	1,300	1,528	0.03	10.800% due 22/07/2031	1,800	1,872	0.04	1.000% due 17/05/2029	1,200	1,286	0.03
GSG Bidco Ltd.				Mayflower Re Ltd.				Santander UK Group Holdings PLC			
4.700% due 15/06/2031	4,400	4,990	0.11	8.565% due 08/07/2030	250	250	0.01	3.823% due 03/11/2028	\$ 3,100	3,065	0.07
Hammerson PLC				Merna Reinsurance Ltd.				4.320% due 22/09/2029	1,900	1,880	0.04
3.875% due 08/06/2031	1,900	2,181	0.05	13.991% due 07/07/2030	250	250	0.01	5.694% due 15/04/2031	400	410	0.01
Handshake Re Ltd.				Mizuho Financial Group, Inc.				7.482% due 29/08/2029	£ 5,400	7,530	0.16
8.050% due 08/01/2030	\$ 250	246	0.01	0.470% due 06/09/2029	€ 3,000	3,242	0.07	SELP Finance SARL			
Hardwood Funding LLC				2.564% due 13/09/2031	\$ 1,600	1,414	0.03	3.750% due 10/08/2027	€ 3,300	3,797	0.08
4.840% due 07/06/2028 (k)	1,200	1,197	0.03	MMIFS Re Ltd.				4.000% due 29/06/2033	1,800	2,068	0.04
4.980% due 07/06/2030 (k)	1,600	1,593	0.03	5.161% due 10/01/2033	CAD 600	427	0.01	Simon Global Development BV			
5.160% due 07/06/2032 (k)	1,400	1,399	0.03	Morgan Stanley				3.650% due 15/06/2031	1,500	1,729	0.04
5.430% due 07/06/2037 (k)	1,500	1,509	0.03	0.000% due 02/04/2032 (k)	\$ 3,600	2,686	0.06	Societe Generale S.A.			
Herbie Re Ltd.				3.485% due 11/06/2030	€ 6,700	7,703	0.17	4.857% due 07/07/2029 (b)	\$ 1,400	1,400	0.03
7.760% due 07/01/2030	300	300	0.01	4.708% due 12/03/2032	\$ 6,800	6,718	0.14	5.400% due 08/08/2034 (b)	3,100	3,082	0.07
Hestia Re Ltd.				5.432% due 10/09/2032	£ 2,800	3,773	0.08	Sofina S.A.			
10.270% due 13/03/2032	300	307	0.01	Morgan Stanley Bank N.A.				1.000% due 23/09/2028	€ 2,900	3,150	0.07
11.770% due 13/03/2032	300	307	0.01	4.788% due 10/05/2030	\$ 2,000	2,002	0.04	SRC Sukuk Ltd.			
13.039% due 16/04/2029	250	252	0.01	Mutuelle Assurance Des Commerçants et Industriels de				5.375% due 27/02/2035	\$ 9,100	9,253	0.20
HSBC Holdings PLC				France et Des Cadres et Sal				Standard Chartered PLC			
1.750% due 24/07/2027	£ 3,200	4,241	0.09	0.625% due 21/06/2027	€ 1,200	1,339	0.03	5.005% due 15/10/2030	1,600	1,607	0.03
3.973% due 22/05/2030	\$ 2,500	2,439	0.05	2.125% due 21/06/2052	3,400	3,465	0.07	Stellantis Financial Services U.S. Corp.			
5.210% due 11/08/2028	2,600	2,618	0.06	National Australia Bank Ltd.				4.950% due 15/09/2028	2,600	2,582	0.06
ICBC Standard Bank PLC				3.146% due 05/02/2031	3,200	3,684	0.08	5.800% due 15/06/2031	3,300	3,262	0.07
20.000% due 13/12/2029	UZS 15,470,000	1,287	0.03	National Bank of Canada				Store Capital LLC			
ING Groep NV				3.500% due 25/04/2028	1,800	2,082	0.04	4.625% due 15/03/2029	200	198	0.00
5.550% due 19/03/2035	\$ 7,000	7,134	0.15	Nationwide Building Society				Sumisho Air Lease Corp.			
5.750% due 16/11/2026 (h)(j)	900	905	0.02	3.960% due 18/07/2030	\$ 900	877	0.02	4.850% due 24/03/2031	5,300	5,246	0.11
Integrity Re Ltd.				4.302% due 08/03/2029	6,800	6,766	0.15	Sumitomo Mitsui Financial Group, Inc.			
10.520% due 07/06/2029	300	300	0.01	5.750% due 20/06/2027 (h)(j)	£ 2,000	2,658	0.06	5.138% due 07/07/2034 (b)	5,400	5,383	0.12
11.520% due 06/06/2027	250	254	0.01	NatWest Group PLC				5.454% due 15/01/2032	8,600	8,808	0.19
13.270% due 06/06/2027	250	253	0.01	4.892% due 18/05/2029	\$ 1,700	1,705	0.04	Synchrony Financial			
14.520% due 07/06/2029	250	249	0.01	5.125% due 12/05/2027 (h)(j)	£ 1,700	2,250	0.05	5.150% due 19/03/2029	9,000	9,004	0.19
15.770% due 06/06/2028	500	518	0.01	NE Property BV				TAG Immobilien AG			
29.020% due 06/06/2027	900	941	0.02	3.875% due 30/09/2033	€ 2,000	2,267	0.05	3.625% due 03/03/2032	€ 2,000	2,264	0.05
Intesa Sanpaolo SpA				Nissan Motor Acceptance Co. LLC				Titanium Bondco SARL (6.250% PIK)			
0.750% due 16/03/2028	€ 3,100	3,424	0.07	1.850% due 16/09/2026	\$ 1,600	1,586	0.03	6.250% due 14/01/2031 (c)	4,709	788	0.02
4.000% due 23/09/2029	\$ 400	391	0.01	2.450% due 15/09/2028	700	650	0.01	Torrey Pines Re Ltd.			
5.000% due 29/06/2030	2,100	2,103	0.04	Nomura Holdings, Inc.				6.539% due 07/06/2033	\$ 250	250	0.01
5.148% due 10/06/2030	£ 1,400	1,846	0.04	3.459% due 28/05/2030	€ 2,100	2,406	0.05	7.536% due 07/06/2034	250	251	0.01
Iridium Capital PLC				Nykredit Realkredit A/S				9.586% due 07/06/2032	800	823	0.02
3.886% due 07/03/2027	€ 2,700	3,091	0.07	3.750% due 26/09/2033	2,200	2,510	0.05	9.810% due 07/06/2034	250	256	0.01
JAB Holdings BV				P3 Group SARL				10.656% due 07/06/2032	400	412	0.01
2.200% due 23/11/2030	\$ 1,638	1,468	0.03	3.750% due 02/04/2033	1,600	1,797	0.04	TP ICAP Finance PLC			
JPMorgan Chase & Co.				Panama Infrastructure Receivable Purchaser PLC				2.625% due 18/11/2028	£ 1,200	1,502	0.03
3.136% due 18/02/2032	€ 4,000	4,524	0.10	0.000% due 05/04/2032 (e)	\$ 6,500	5,295	0.11	6.375% due 12/06/2032	5,000	6,816	0.15
4.005% due 23/04/2029	\$ 4,500	4,452	0.10	Polestar Re Ltd.				UBS AG			
4.408% due 23/04/2030	1,500	1,487	0.03	10.550% due 08/01/2029	300	301	0.01	0.250% due 01/09/2028	€ 3,700	3,996	0.09
4.457% due 13/11/2031	€ 8,600	10,277	0.22	12.550% due 08/01/2029	300	303	0.01	UBS AG			
4.995% due 22/07/2030	\$ 2,400	2,417	0.05	14.050% due 08/01/2029	250	251	0.01	4.632% due 16/02/2032	\$ 8,350	8,287	0.18
JPMorgan Chase Bank N.A.				14.140% due 07/01/2028	750	781	0.02	UBS Group AG			
5.110% due 08/12/2026	2,100	2,108	0.05	16.800% due 07/01/2027	2,900	2,978	0.06	3.091% due 14/05/2032	950	872	0.02
Kizuna RE Pte. Ltd.				PPI Public Property Invest AB				3.869% due 12/01/2029	4,750	4,696	0.10
6.539% due 09/04/2029	602	612	0.01	3.250% due 21/04/2029	€ 2,800	3,186	0.07	4.194% due 01/04/2031	2,100	2,051	0.04
Ladder Capital Finance Holdings LLLP				4.125% due 21/04/2033	1,500	1,693	0.04	4.375% due 10/02/2031 (h)(j)	650	597	0.01
5.500% due 01/08/2030	1,200	1,212	0.03	Prologis International Funding S.A.				4.502% due 10/04/2030	3,000	3,004	0.06
Lazard Group LLC				3.125% due 01/06/2031	2,200	2,479	0.05	4.588% due 10/08/2032	1,500	1,472	0.03
4.375% due 11/03/2029	15,300	15,128	0.33	Purple Re Ltd.				5.699% due 08/02/2035	600	616	0.01
Legal & General Group PLC				10.050% due 07/06/2033	\$ 400	400	0.01	UniCredit SpA			
5.625% due 24/03/2031 (h)(j)	£ 800	1,023	0.02	12.676% due 06/06/2031	1,000	1,027	0.02	5.305% due 31/07/2032	£ 4,800	6,382	0.14
Lineage Europe Finco BV				QNB Finance Ltd.				Ursa Re Ltd.			
4.125% due 26/11/2031	€ 2,600	2,969	0.06	3.000% due 30/09/2030	€ 2,800	3,125	0.07	11.021% due 22/02/2028	\$ 1,000	1,033	0.02
Lloyds Banking Group PLC				Quercus Re DAC				11.260% due 07/06/2028	700	720	0.02
4.375% due 22/03/2028	\$ 900	898	0.02	10.149% due 06/01/2031	300	349	0.01	Veraison Re Ltd.			
5.500% due 08/06/2033	£ 2,700	3,612	0.08	13.324% due 07/01/2031	900	1,044	0.02	6.421% due 08/03/2034	900	911	0.02
Logicor Financing SARL				Realty Income Corp.				VICI Properties LP			
1.625% due 17/01/2030	€ 900	963	0.02	3.375% due 20/06/2031	1,800	2,043	0.04	3.750% due 15/02/2027	3,300	3,280	0.07
2.750% due 15/01/2030	£ 900	1,099	0.02	4.000% due 15/07/2029	\$ 400	393	0.01	4.125% due 15/08/2030	2,500	2,400	0.05
Long Point Re Ltd.				Recoletos RE DAC				4.750% due 15/02/2028	2,300	2,300	0.05
7.289% due 01/06/2034	\$ 1,300	1,300	0.03	5.289% due 06/07/2032	500	500	0.01	4.750% due 01/04/2028	1,000	999	0.02
Longleaf Pine Re Ltd.				RLJ Lodging Trust LP				Vitality Re Ltd.			
21.453% due 27/05/2031	900	919	0.02	3.750% due 01/07/2026	1,600	1,600	0.03	5.521% due 08/01/2031	1,100	1,100	0.02
Lower Ferry Re Ltd.				Sagax AB				5.921% due 08/01/2031	350	350	0.01
8.156% due 08/07/2030	500	500	0.01	1.125% due 30/01/2027	€ 3,800	4,301	0.09	Volkswagen Financial Services NV			

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Volkswagen Leasing GmbH				Burberry Group PLC				4.375% due 18/06/2030	\$ 900	\$ 873	0.02
3.625% due 11/10/2026	€ 1,700	\$ 1,948	0.04	5.750% due 20/06/2030	£ 2,700	\$ 3,619	0.08	5.400% due 08/08/2028	7,800	7,861	0.17
3.875% due 11/10/2028	2,300	2,669	0.06	Chick-fil-A, Inc.				Sartorius Finance BV			
Vonovia SE				4.800% due 21/07/2031 (b)(k)	\$ 7,000	6,926	0.15	4.375% due 14/09/2029	€ 700	826	0.02
6.385% due 20/05/2033	AUD 3,400	2,403	0.05	Cogent Communications Group LLC				Schaeffler AG			
Wells Fargo & Co.				6.500% due 01/07/2032	2,600	2,343	0.05	4.125% due 13/05/2029	2,900	3,337	0.07
1.375% due 26/10/2026	€ 2,200	2,507	0.05	Davide Campari-Milano NV				Smith & Nephew PLC			
3.526% due 24/03/2028	\$ 2,600	2,581	0.06	4.250% due 17/06/2033	€ 2,500	2,910	0.06	5.400% due 20/03/2034	\$ 1,900	1,915	0.04
4.410% due 24/01/2028	1,800	1,803	0.04	Fedex Freight Holding Co., Inc.				South West Water Finance PLC			
5.150% due 23/04/2031	1,400	1,415	0.03	4.650% due 15/03/2031	\$ 11,300	11,105	0.24	5.250% due 15/09/2031	£ 2,700	3,551	0.08
6.303% due 23/10/2029	6,100	6,311	0.14	Flora Food Management BV				Southern Co.			
Wells Fargo Bank N.A.				6.875% due 02/07/2029	€ 6,200	6,934	0.15	3.700% due 30/04/2030	\$ 400	387	0.01
5.254% due 11/12/2026	8,000	8,035	0.17	Flutter Treasury DAC				T-Mobile USA, Inc.			
Westfield Stratford City Finance PLC				4.000% due 04/06/2031	300	338	0.01	2.250% due 15/11/2031	2,300	2,020	0.04
5.124% due 05/05/2036	£ 1,600	2,141	0.05	5.875% due 04/06/2031	\$ 3,100	3,091	0.07	3.875% due 15/04/2030	2,700	2,617	0.06
Windmill Re DAC				Grifols S.A.				TD SYNnex Corp.			
7.285% due 05/07/2028	€ 250	294	0.01	3.875% due 15/10/2028	€ 3,100	3,524	0.08	2.375% due 09/08/2028	5,800	5,518	0.12
Windrose Re Ltd.				GSG Bidco Ltd.				TDF Infrastructure S.A.S.			
8.782% due 11/02/2033	\$ 300	300	0.01	5.375% due 15/06/2036	4,900	5,561	0.12	1.750% due 01/12/2029	€ 4,800	5,159	0.11
Winston RE Ltd.				H Lundbeck A/S				Thales S.A.			
8.300% due 04/05/2033	300	301	0.01	3.375% due 02/06/2029	2,900	3,324	0.07	4.125% due 18/10/2028	1,500	1,754	0.04
8.800% due 04/05/2033	300	301	0.01	Haleon U.S. Capital LLC				Thames Water Super Senior Issuer PLC			
Workspace Group PLC				3.375% due 24/03/2029	\$ 1,850	1,792	0.04	9.750% due 10/10/2027	£ 559	788	0.02
2.250% due 11/03/2028	£ 2,700	3,410	0.07	Haleon UK Capital PLC				United Airlines Pass-Through Trust			
WPC Eurobond BV				4.625% due 18/09/2033	£ 1,100	1,428	0.03	5.450% due 15/08/2038	\$ 752	767	0.02
1.350% due 15/04/2028	€ 1,700	1,883	0.04	Heathrow Funding Ltd.				5.875% due 15/04/2029	1,338	1,355	0.03
		702,320	15.21	6.000% due 05/03/2032	3,000	4,037	0.09	Universal Music Group NV			
INDUSTRIALS				Hilton Domestic Operating Co., Inc.				3.750% due 30/06/2032	€ 3,400	3,941	0.09
AA Bond Co. Ltd.				3.750% due 01/05/2029	\$ 300	290	0.01	4.000% due 01/06/2031	300	353	0.01
3.250% due 31/07/2050	£ 2,300	2,927	0.06	4.000% due 01/05/2031	3,200	3,026	0.07	Var Energi ASA			
AbbVie, Inc.				Hilton Grand Vacations Borrower LLC				3.875% due 12/03/2031	2,300	2,650	0.06
4.950% due 15/03/2031	\$ 8,300	8,420	0.18	5.000% due 01/06/2029	4,000	3,909	0.08	Venture Global Calcasieu Pass LLC			
Adani Ports & Special Economic Zone Ltd.				Holding d'Infrastructures des Metiers de l'Environnement S.A.S.				3.875% due 01/11/2033	\$ 6,400	5,708	0.12
3.100% due 02/02/2031	5,000	4,509	0.10	0.625% due 16/09/2028	€ 2,200	2,405	0.05	6.250% due 15/01/2030	4,800	4,918	0.11
Aeroporti di Roma SpA				Hyundai Capital America				Verisure Holding AB			
1.750% due 30/07/2031	€ 3,800	3,992	0.09	4.900% due 23/06/2028	\$ 8,100	8,123	0.18	4.125% due 02/01/2032 (b)	€ 1,100	1,268	0.03
Air Canada				Imperial Brands Finance Netherlands BV				Viper Energy Partners LLC			
3.875% due 15/08/2026	\$ 1,300	1,300	0.03	1.750% due 18/03/2033	€ 1,700	1,699	0.04	4.900% due 01/08/2030	\$ 4,200	4,188	0.09
Air Canada Pass-Through Trust				Intralot Capital Luxembourg S.A.				5.700% due 01/08/2035	4,000	4,066	0.09
3.600% due 15/09/2028	803	796	0.02	6.750% due 15/10/2031 (I)	5,500	6,391	0.14	Virgin Media Secured Finance PLC			
Alaska Airlines Pass-Through Trust				JetBlue Pass-Through Trust				5.250% due 15/05/2029	£ 2,000	2,544	0.05
4.800% due 15/02/2029	626	626	0.01	2.750% due 15/11/2033	\$ 139	123	0.00	VistaJet Malta Finance PLC			
Altice France S.A.				Knorr-Bremse AG				8.750% due 15/01/2032	\$ 2,600	2,578	0.06
12.875% due 01/11/2029	€ 731	858	0.02	3.000% due 30/09/2029	€ 1,000	1,140	0.02	Vmed O2 UK Financing PLC			
Altrad Investment Authority S.A.S.				Las Vegas Sands Corp.				4.500% due 15/07/2031	£ 2,800	3,067	0.07
3.704% due 23/06/2029	900	1,030	0.02	3.900% due 08/08/2029	\$ 200	193	0.00	5.625% due 15/04/2032	€ 12,300	12,395	0.27
American Airlines Pass-Through Trust				5.625% due 15/06/2028	4,000	4,049	0.09	Volkswagen Group of America Finance LLC			
3.000% due 15/04/2030	\$ 329	319	0.01	Motability Operations Group PLC				5.650% due 25/03/2032	\$ 600	609	0.01
3.250% due 15/04/2030	110	105	0.00	4.000% due 17/01/2030	€ 3,400	3,963	0.09	Wabtec Transportation Netherlands BV			
3.350% due 15/04/2031	624	601	0.01	Mundys SpA				1.250% due 03/12/2027	€ 4,600	5,133	0.11
3.375% due 01/11/2028	718	710	0.02	1.875% due 12/02/2028	7,930	8,885	0.19	Werfen S.A.			
3.575% due 15/07/2029	767	757	0.02	National Fuel Gas Co.				3.625% due 12/02/2032	4,600	5,236	0.11
Arcadis NV				5.050% due 15/10/2031	\$ 2,900	2,888	0.06	Wessex Water Services Finance PLC			
4.000% due 20/05/2031	€ 2,600	2,987	0.06	Nissan Motor Co. Ltd.				5.375% due 10/03/2028	£ 300	399	0.01
Ashtead Capital, Inc.				4.345% due 17/09/2027	1,700	1,673	0.04	WMG Acquisition Corp.			
5.950% due 15/10/2033	\$ 7,820	8,071	0.17	4.810% due 17/09/2030	500	466	0.01	3.875% due 15/07/2030	\$ 2,035	1,929	0.04
Australian Metcoal Financing Pty. Ltd.				NTT Finance Corp.				Yorkshire Water Finance PLC			
6.750% due 22/04/2034	1,200	1,238	0.03	4.876% due 16/07/2030	2,000	1,996	0.04	5.250% due 28/04/2030	£ 4,300	5,683	0.12
Baker Hughes Holdings LLC				4.943% due 16/07/2030	2,600	2,650	0.06	6.625% due 22/07/2040	4,000	5,274	0.11
3.226% due 11/03/2030	€ 1,700	1,945	0.04	Petroleos Mexicanos						421,103	9.12
Bayer U.S. Finance LLC				6.700% due 16/02/2032	4,981	5,028	0.11	UTILITIES			
6.125% due 21/11/2026	\$ 800	804	0.02	10.000% due 07/02/2033	900	1,060	0.02	AES Corp.			
Beignet Investor LLC				QatarEnergy				2.450% due 15/01/2031	\$ 3,100	2,767	0.06
6.581% due 30/05/2049	46,330	47,287	1.02	4.625% due 23/06/2029	3,300	3,280	0.07	Anglian Water Osprey Financing PLC			
BMW U.S. Capital LLC				RD Michigan Property Owner LLC				6.750% due 27/08/2031	£ 7,900	10,567	0.23
4.650% due 19/03/2027	1,800	1,804	0.04	7.500% due 30/03/2045	67,700	67,513	1.46	Anglian Water Services Financing PLC			
4.750% due 21/03/2028	900	903	0.02	Royal Caribbean Cruises Ltd.				4.250% due 23/06/2036	€ 9,200	10,532	0.23
Boeing Co.				4.750% due 15/05/2033	10,700	10,419	0.23	5.875% due 20/06/2031	£ 3,500	4,725	0.10
6.298% due 01/05/2029	2,000	2,083	0.04	Sandoz Finance BV				Dominion Energy, Inc.			
British Airways Pass-Through Trust				3.250% due 12/09/2029	€ 2,200	2,520	0.05	5.000% due 15/06/2030	\$ 2,500	2,529	0.05
2.900% due 15/09/2036	1,225	1,121	0.02	4.220% due 17/04/2030	3,200	3,775	0.08	DWR Cymru Financing UK PLC			
Broadcom, Inc.				Sands China Ltd.				2.375% due 31/03/2034	£ 8,400	8,553	0.19
5.050% due 15/04/2030	9,700	9,846	0.21	3.250% due 08/08/2031	\$ 1,100	1,001	0.02	Edison International			
								6.250% due 15/03/2030	\$ 2,250	2,313	0.05

Schedule of Investments Dynamic Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Electricite de France S.A.				2.758% due 25/03/2042 (a)	\$ 4,889	\$ 578	0.01
4.125% due 17/06/2031	€ 1,900	\$ 2,245	0.05	3.000% due 25/08/2043 - 25/02/2052 (a)	56,334	8,718	0.19
Emera U.S. Finance LLC				3.500% due 25/01/2051 - 25/11/2051 (a)	21,139	3,435	0.07
4.500% due 01/04/2029	\$ 1,100	1,093	0.02	3.847% due 25/03/2034	9	9	0.00
Entergy Corp.				3.882% due 25/02/2032	14	14	0.00
2.400% due 15/06/2031	300	267	0.01	3.912% due 25/11/2032	3	2	0.00
EPH Financing International A/S				4.092% due 25/03/2037	11	11	0.00
4.625% due 02/07/2032	€ 2,200	2,568	0.06	4.171% due 18/10/2030	1	1	0.00
5.875% due 30/11/2029	3,000	3,648	0.08	4.500% due 25/09/2053 (a)	11,777	2,692	0.06
6.651% due 13/11/2028	1,700	2,066	0.04	4.967% due 01/11/2042	7	7	0.00
Georgia Power Co.				5.000% due 25/09/2053 - 25/05/2055 (a)	57,856	12,579	0.27
4.700% due 15/05/2032	\$ 1,200	1,201	0.03	5.500% due 25/05/2055 (a)	13,275	2,903	0.06
NextEra Energy Capital Holdings, Inc.				5.795% due 01/12/2034	2	2	0.00
4.625% due 15/07/2027	350	350	0.01	5.954% due 01/02/2035	2	2	0.00
Northumbrian Water Finance PLC				6.000% due 25/05/2055 (a)	8,860	1,616	0.04
1.625% due 11/10/2026	£ 3,376	4,446	0.10	10.845% due 25/03/2036	127	149	0.00
ONEOK, Inc.				Freddie Mac			
4.350% due 15/03/2029	\$ 100	99	0.00	0.453% due 15/08/2042	865	608	0.01
Pacific Gas & Electric Co.				1.500% due 25/12/2035 (a)	5,684	281	0.01
3.000% due 15/06/2028	2,400	2,323	0.05	1.617% due 15/12/2050 (a)	22,098	922	0.02
3.250% due 01/06/2031	2,400	2,215	0.05	2.000% due 25/12/2050 - 25/06/2052 (a)	52,176	6,022	0.13
3.300% due 01/12/2027	3,000	2,944	0.06	2.223% due 15/12/2037 (a)	210	14	0.00
3.500% due 01/08/2050	300	200	0.00	2.358% due 25/06/2050 (a)	6,838	718	0.02
4.300% due 15/03/2045	500	395	0.01	2.408% due 25/06/2050 (a)	8,751	948	0.02
4.550% due 01/07/2030	4,100	4,039	0.09	2.443% due 15/07/2047 (a)	94	10	0.00
5.200% due 01/05/2036	1,400	1,360	0.03	2.500% due 25/01/2051 (a)	10,036	1,585	0.03
5.450% due 15/06/2027	200	202	0.00	2.903% due 15/04/2042 (a)	101	9	0.00
6.150% due 15/01/2033	3,800	3,971	0.09	3.000% due 25/10/2049 - 15/10/2052 (a)	32,684	5,272	0.11
PacifiCorp				3.500% due 25/04/2050 - 25/07/2051 (a)	24,636	4,534	0.10
5.100% due 15/04/2031	2,400	2,423	0.05	4.000% due 15/01/2033 - 25/11/2050 (a)	25,440	5,280	0.11
Southern California Edison Co.				4.000% due 01/07/2047	79	75	0.00
5.250% due 15/03/2030	3,200	3,237	0.07	4.022% due 25/09/2031	25	25	0.00
Southern California Gas Co.				4.500% due 25/06/2050 - 15/02/2051 (a)	21,971	4,992	0.11
2.950% due 15/04/2027	1,900	1,881	0.04	5.000% due 25/01/2053 - 25/08/2055 (a)	51,169	11,362	0.25
SW Finance PLC				5.144% due 25/07/2044	219	215	0.00
5.750% due 19/11/2030	£ 3,300	4,273	0.09	5.500% due 01/04/2027 - 01/01/2040	264	270	0.01
6.125% due 19/11/2033	1,000	1,274	0.03	Ginnie Mae			
6.875% due 07/08/2032	5,100	6,819	0.15	3.500% due 15/07/2045	8,801	8,154	0.18
6.875% due 14/11/2034	2,200	2,923	0.06	4.000% due 20/10/2042 (a)	2,473	436	0.01
7.750% due 31/10/2031	2,300	3,170	0.07	4.000% due 15/02/2052 - 15/03/2052	3,207	3,005	0.07
TDC Net A/S				4.500% due 20/10/2045 (a)	1,689	299	0.01
5.000% due 09/08/2032	€ 1,300	1,543	0.03	5.125% due 20/11/2029	1	1	0.00
		105,161	2.28	5.375% due 20/09/2031	61	61	0.00
Total Corporate Bonds & Notes		1,228,584	26.61	Ginnie Mae, TBA			
MUNICIPAL BONDS & NOTES				4.000% due 01/07/2056	3,000	2,792	0.06
California State General Obligation Bonds, (BABs), (AGM/CR Insured), Series 2010				5.000% due 01/07/2056 - 01/08/2056	226,000	222,761	4.82
6.875% due 01/11/2026	\$ 2,345	2,365	0.05	6.000% due 01/08/2056 - 01/09/2056	174,050	177,337	3.84
Illinois State General Obligation Bonds, (BABs), Series 2010				Uniform Mortgage-Backed Security			
7.350% due 01/07/2035	536	573	0.01	3.500% due 01/04/2037 - 01/07/2048	9,417	8,622	0.19
Tobacco Settlement Finance Authority, West Virginia				4.000% due 01/05/2047 - 01/03/2049	6,505	6,168	0.13
Revenue Bonds, Series 2007				4.500% due 01/04/2028	1	1	0.00
0.000% due 01/06/2047 (e)	23,300	2,335	0.05	5.500% due 01/02/2027 - 01/08/2040	263	268	0.01
Tobacco Settlement Finance Authority, West Virginia				6.000% due 01/10/2028 - 01/04/2055	25,543	26,625	0.58
Revenue Bonds, Series 2020				Uniform Mortgage-Backed Security, TBA			
3.151% due 01/06/2032	1,500	1,342	0.03	3.000% due 01/08/2056	108,500	94,565	2.05
3.301% due 01/06/2033	800	706	0.02	3.500% due 01/08/2056	83,200	75,436	1.63
		7,321	0.16	4.000% due 01/09/2056	160,200	149,611	3.24
U.S. GOVERNMENT AGENCIES				4.500% due 01/07/2056 - 01/08/2056	165,700	158,634	3.44
Fannie Mae				5.000% due 01/07/2056 - 01/08/2056	874,600	858,541	18.59
0.462% due 25/07/2042 (a)	14,060	247	0.01	5.500% due 01/08/2056	139,200	139,460	3.02
0.604% due 25/06/2042 (a)	11,046	84	0.00	6.000% due 01/09/2056	583,150	593,755	12.85
1.500% due 25/01/2052 (a)	8,203	813	0.02	6.500% due 01/07/2056	68,400	70,761	1.53
2.000% due 25/11/2050 - 25/07/2052 (a)	24,063	2,870	0.06			2,681,705	58.06
2.158% due 25/12/2056 (a)	2,793	371	0.01	U.S. TREASURY OBLIGATIONS			
2.213% due 25/09/2060 (a)	7,577	662	0.01	U.S. Treasury Bonds			
2.220% due 25/06/2043 (a)	3,181	264	0.01	4.625% due 15/02/2046	\$ 4,100	\$ 3,937	0.09
2.247% due 25/11/2046 (a)	2,782	124	0.00	4.750% due 15/02/2056	3,300	3,206	0.07
2.308% due 25/07/2059 (a)	6,783	680	0.01	U.S. Treasury Inflation Protected Securities (g)			
2.358% due 25/07/2050 (a)	3,229	346	0.01	0.625% due 15/07/2032	84,106	77,917	1.69
2.408% due 25/07/2043 (a)	793	75	0.00	1.125% due 15/01/2033	76,896	72,757	1.57
2.458% due 25/05/2048 (a)	1,318	140	0.00	1.750% due 15/01/2034	18,845	18,418	0.40
2.500% due 25/07/2037 (a)	28,422	1,876	0.04	1.875% due 15/07/2034	110,451	108,893	2.36
				U.S. Treasury Notes			
				4.125% due 15/02/2036	410	400	0.01
				4.250% due 15/11/2034	59,800	59,222	1.28
						344,750	7.47
				NON-AGENCY MORTGAGE-BACKED SECURITIES			
				Adjustable Rate Mortgage Trust			
				4.283% due 25/01/2036	448	434	0.01
				4.303% due 25/02/2036	1,084	681	0.02
				4.323% due 25/10/2035	12	12	0.00
				4.673% due 25/11/2035	193	132	0.00
				5.110% due 25/03/2037	5	4	0.00
				5.416% due 25/01/2036	26	25	0.00
				6.480% due 25/08/2035	6	6	0.00
				Alba PLC			
				4.036% due 17/03/2039	£ 579	765	0.02
				American Home Mortgage Assets Trust			
				4.183% due 25/06/2037	\$ 2,302	2,261	0.05
				4.664% due 25/11/2046	59	13	0.00
				6.750% due 25/11/2046	461	421	0.01
				American Home Mortgage Investment Trust			
				5.895% due 25/11/2045	196	75	0.00
				Atlas Funding PLC			
				4.886% due 20/01/2061	£ 970	1,288	0.03
				Banc of America Alternative Loan Trust			
				2.877% due 25/06/2037 (a)	\$ 468	53	0.00
				4.123% due 25/06/2037	431	320	0.01
				6.000% due 25/06/2046	174	153	0.00
				6.000% due 25/07/2046	380	330	0.01
				Banc of America Funding Trust			
				3.390% due 20/10/2046	63	55	0.00
				3.823% due 25/01/2037	76	68	0.00
				4.074% due 20/02/2047	428	426	0.01
				4.112% due 20/06/2037	47	41	0.00
				4.134% due 20/07/2036	721	721	0.02
				4.134% due 20/12/2046	129	119	0.00
				4.409% due 20/12/2034	10	8	0.00
				4.563% due 25/05/2037	471	438	0.01
				4.577% due 20/05/2036	96	84	0.00
				4.727% due 20/01/2047	244	214	0.01
				5.065% due 20/04/2035	581	571	0.01
				5.171% due 20/06/2036	7	6	0.00
				5.608% due 20/02/2036	60	58	0.00
				5.632% due 20/11/2034	241	234	0.01
				Banc of America Mortgage Trust			
				4.750% due 25/02/2035	43	42	0.00
				4.779% due 25/06/2035	25	22	0.00
				4.933% due 25/05/2035	178	159	0.00
				5.616% due 25/01/2035	18	18	0.00
				5.750% due 20/07/2032	0	0	0.00
				BCAP LLC Trust			
				3.836% due 26/11/2036	1,015	1,109	0.03
				4.103% due 25/01/2037	1,446	1,294	0.03
				4.123% due 25/03/2037	568	535	0.01
				4.440% due 26/03/2037	1,045	1,827	0.04
				5.063% due 25/09/2047	662	606	0.01
				5.250% due 26/02/2036	549	197	0.01
				5.250% due 26/06/2036	9,581	3,228	0.07
				5.250% due 26/04/2037	548	290	0.01
				5.250% due 26/06/2037	83	74	0.00
				Bear Stearns Adjustable Rate Mortgage Trust			
				4.015% due 25/05/2047	437	395	0.01
				4.035% due 25/09/2034	147	135	0.00
				4.498% due 25/07/2034	28	27	0.00
				4.786% due 25/01/2035	200	193	0.01
				4.809% due 25/08/2035	29	27	0.00
				5.604% due 25/11/2034	26	24	0.00
				5.910% due 25/04/2033	3	3	0.00
				6.000% due 25/04/2033	2	2	0.00
				6.156% due 25/01/2034	26	26	0.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
6.355% due 25/01/2035	\$ 22	\$ 21	0.00	4.473% due 25/07/2036	\$ 511	\$ 155	0.00	GMAC Mortgage Corp. Loan Trust			
6.375% due 25/08/2033	32	32	0.00	4.663% due 25/12/2036	641	194	0.01	3.704% due 19/04/2036	\$ 36	\$ 30	0.00
6.548% due 25/01/2035	11	11	0.00	4.744% due 25/12/2035	1,483	1,306	0.03	GreenPoint Mortgage Funding Trust			
6.750% due 25/11/2034	21	21	0.00	5.000% due 25/03/2035	4	3	0.00	4.303% due 25/11/2045	114	111	0.00
Bear Stearns ALT-A Trust				5.063% due 25/10/2035	1,044	709	0.02	4.383% due 25/10/2045	6	5	0.00
3.250% due 25/02/2034	7	7	0.00	5.500% due 25/04/2035	96	63	0.00	GSR Mortgage Loan Trust			
4.075% due 25/04/2035	35	33	0.00	5.500% due 25/11/2035	155	82	0.00	2.887% due 25/01/2037 (a)	3,012	212	0.01
4.083% due 25/02/2034	63	60	0.00	5.500% due 25/12/2035	2,768	1,604	0.04	4.096% due 25/11/2035	37	33	0.00
4.094% due 25/03/2036	136	110	0.00	5.500% due 25/01/2036	19	10	0.00	4.837% due 25/09/2035	83	80	0.00
4.103% due 25/08/2036	146	133	0.00	5.750% due 25/02/2035	121	78	0.00	4.958% due 25/11/2035	85	36	0.00
4.112% due 25/11/2036	986	412	0.01	5.750% due 25/07/2035	545	320	0.01	5.750% due 25/03/2036	8	7	0.00
4.163% due 25/02/2034	310	290	0.01	5.750% due 25/05/2036	422	148	0.00	5.750% due 25/01/2037	17	10	0.00
4.203% due 25/04/2036	309	282	0.01	5.750% due 25/03/2037	355	173	0.00	6.000% due 25/03/2032	0	0	0.00
4.231% due 25/11/2036	2,674	1,413	0.03	6.000% due 25/04/2036	731	312	0.01	6.000% due 25/11/2035	800	220	0.01
4.243% due 25/02/2036	219	211	0.01	6.000% due 25/08/2036	111	59	0.00	6.000% due 25/03/2037	42	19	0.00
4.252% due 25/09/2035	3,697	1,499	0.03	6.000% due 25/12/2036	1,225	448	0.01	6.000% due 25/05/2037	91	65	0.00
4.405% due 25/09/2034	50	45	0.00	6.000% due 25/02/2037	223	81	0.00	6.500% due 25/09/2036	73	28	0.00
4.494% due 25/05/2036	484	220	0.01	6.000% due 25/03/2037	283	88	0.00	HarborView Mortgage Loan Trust			
5.044% due 25/05/2035	141	136	0.00	6.000% due 25/04/2037	551	229	0.01	3.903% due 19/10/2033	22	20	0.00
5.247% due 25/01/2034	27	26	0.00	6.000% due 25/05/2037	92	43	0.00	3.923% due 25/05/2038	352	287	0.01
Bear Stearns Mortgage Funding Trust				6.000% due 25/08/2037	625	300	0.01	4.194% due 19/05/2035	110	108	0.00
4.123% due 25/06/2037	466	445	0.01	6.500% due 25/08/2032	21	21	0.00	4.254% due 19/01/2036	588	374	0.01
Bear Stearns Structured Products, Inc. Trust				6.500% due 25/09/2037	542	201	0.01	4.314% due 19/02/2036	196	79	0.00
3.918% due 26/12/2046	334	260	0.01	Countrywide Home Loan Mortgage Pass-Through Trust				4.574% due 19/11/2034	46	43	0.00
Canada Square Funding PLC				3.549% due 25/04/2035	25	15	0.00	4.576% due 19/06/2045	887	340	0.01
4.597% due 17/01/2059	£ 1,621	2,152	0.05	3.961% due 20/05/2036	497	478	0.01	Harmony French Home Loans			
Chase Mortgage Finance Trust				4.177% due 20/02/2036	365	347	0.01	2.854% due 27/05/2062	€ 3,654	4,181	0.09
4.008% due 25/03/2037	\$ 201	189	0.01	4.223% due 25/05/2035	24	22	0.00	Harvest Funding PLC			
4.350% due 25/03/2037	18	17	0.00	4.256% due 20/05/2036	274	261	0.01	4.643% due 15/11/2069	£ 5,500	7,301	0.16
6.310% due 25/02/2037	4	4	0.00	4.343% due 25/04/2035	19	19	0.00	HomeBanc Mortgage Trust			
ChaseFlex Trust				4.403% due 25/03/2035	204	191	0.01	4.303% due 25/04/2037	\$ 1,156	1,046	0.02
4.363% due 25/07/2037	10	9	0.00	4.423% due 25/02/2035	24	23	0.00	Impac CMB Trust			
ChaseFlex Trust Multi-Class Mortgage Pass-Through				4.503% due 25/02/2035	572	533	0.01	4.403% due 25/03/2035	221	218	0.01
Certificates Trust				5.250% due 25/12/2027	19	10	0.00	4.423% due 25/03/2035	240	222	0.01
4.203% due 25/08/2037	643	548	0.01	5.500% due 25/11/2035	3	2	0.00	4.543% due 25/10/2034	34	34	0.00
Chevy Chase Funding LLC Mortgage-Backed Certificates				5.750% due 25/02/2037	350	139	0.00	IndyMac Adjustable Rate Mortgage Trust			
3.943% due 25/05/2036	15	15	0.00	5.750% due 25/05/2037	20	9	0.00	5.789% due 25/01/2032	9	9	0.00
Citicorp Mortgage Securities Trust				5.750% due 25/08/2037	1,969	936	0.02	IndyMac Mortgage Loan Trust			
6.000% due 25/09/2037	17	18	0.00	6.000% due 25/09/2037	77	36	0.00	3.125% due 25/06/2037	789	437	0.01
Citigroup Mortgage Loan Trust, Inc.				6.116% due 20/07/2034	30	30	0.00	3.272% due 25/07/2037	1,836	1,132	0.03
3.817% due 25/10/2046	210	191	0.01	6.224% due 20/02/2036	13	11	0.00	3.653% due 25/06/2037	56	33	0.00
4.744% due 25/07/2037	6	6	0.00	6.500% due 25/12/2037	1,386	498	0.01	3.864% due 25/06/2036	184	164	0.00
5.329% due 25/08/2035	23	22	0.00	Countrywide Home Loan Reperforming REMIC Trust				4.123% due 25/07/2047	483	319	0.01
5.510% due 25/09/2035	0	0	0.00	6.500% due 25/11/2034	6	6	0.00	4.183% due 25/07/2036	597	594	0.01
6.028% due 25/03/2034	38	36	0.00	6.500% due 25/03/2035	222	292	0.01	4.234% due 25/07/2037	440	178	0.00
6.040% due 25/11/2035	48	48	0.00	Credit Suisse First Boston Mortgage Securities Corp.				4.363% due 25/07/2035	164	131	0.00
6.160% due 25/02/2034	2	2	0.00	4.426% due 25/03/2032	18	17	0.00	4.403% due 25/02/2035	32	30	0.00
6.190% due 25/05/2035	14	14	0.00	6.000% due 25/01/2036	480	284	0.01	4.563% due 25/11/2034	76	72	0.00
6.549% due 25/09/2037	7	6	0.00	6.500% due 25/04/2033	2	2	0.00	4.583% due 25/11/2034	55	51	0.00
CitiMortgage Alternative Loan Trust				Credit Suisse First Boston Mortgage-Backed				4.731% due 25/10/2034	148	142	0.00
4.363% due 25/01/2037	828	699	0.02	Pass-Through Certificates				6.500% due 25/07/2037	3,061	889	0.02
4.363% due 25/06/2037	1,215	1,025	0.02	6.077% due 25/10/2033	3	3	0.00	JPMorgan Alternative Loan Trust			
4.413% due 25/09/2036	1,116	949	0.02	Credit Suisse Mortgage Capital Certificates				4.123% due 25/06/2037	8,141	4,062	0.09
6.000% due 25/10/2037	512	480	0.01	3.509% due 30/11/2037	2,578	2,395	0.05	4.332% due 25/03/2036	154	112	0.00
Countrywide Alternative Loan Resecuritization Trust				4.674% due 25/06/2050	1,428	1,285	0.03	5.843% due 26/05/2037	733	569	0.01
6.000% due 25/05/2036	88	46	0.00	Credit Suisse Mortgage Capital Mortgage-Backed Trust				JPMorgan Mortgage Trust			
Countrywide Alternative Loan Trust				4.363% due 25/02/2037	3,560	1,522	0.03	0.000% due 25/05/2034	3	3	0.00
1.237% due 25/12/2035 (a)	1,049	69	0.00	6.250% due 25/08/2036	41	14	0.00	3.927% due 27/07/2037	83	77	0.00
3.934% due 20/02/2047	248	202	0.01	7.000% due 25/08/2037	370	180	0.00	4.701% due 25/11/2035	14	11	0.00
3.944% due 20/03/2047	3,740	3,299	0.07	Deutsche ALT-A Securities Mortgage Loan Trust				5.070% due 25/10/2035	109	79	0.00
3.949% due 20/12/2046	8,497	7,690	0.17	4.043% due 25/07/2047	301	289	0.01	5.287% due 25/04/2036	5	5	0.00
3.963% due 25/04/2047	94	94	0.00	4.063% due 25/03/2037	185	179	0.00	5.750% due 25/01/2036	52	22	0.00
4.043% due 25/06/2037	545	506	0.01	4.063% due 25/09/2047	542	478	0.01	6.000% due 25/08/2037	246	103	0.00
4.043% due 25/04/2047	930	857	0.02	4.423% due 25/08/2037	1,101	926	0.02	6.244% due 25/12/2034	10	10	0.00
4.083% due 25/09/2047	409	386	0.01	Downey Savings & Loan Association Mortgage				6.250% due 25/07/2036	137	41	0.00
4.103% due 25/05/2047	414	384	0.01	Loan Trust				6.500% due 25/08/2036	247	78	0.00
4.123% due 25/05/2047	628	588	0.01	3.944% due 19/10/2036	482	450	0.01	Lehman Mortgage Trust			
4.133% due 25/02/2037	1,812	480	0.01	4.815% due 19/07/2044	129	127	0.00	5.584% due 25/04/2036	792	492	0.01
4.143% due 25/07/2046	60	69	0.00	EMF-NL Prime BV				Lehman XS Trust			
4.143% due 25/09/2046	13	13	0.00	3.040% due 17/04/2041	€ 105	120	0.00	4.213% due 25/08/2046	110	116	0.00
4.163% due 25/05/2036	322	247	0.01	Eurosil PLC				4.663% due 25/08/2047	372	356	0.01
4.174% due 20/03/2046	39	37	0.00	2.651% due 13/03/2045	3,632	4,035	0.09	Luminent Mortgage Trust			
4.174% due 20/05/2046	235	214	0.01	4.116% due 13/03/2045	£ 4,250	5,495	0.12	4.123% due 25/12/2036	9	9	0.00
4.213% due 25/09/2035	197	117	0.00	4.346% due 10/06/2044	2,163	2,866	0.06	Mansard Mortgages PLC			
4.243% due 25/01/2037	1,644	1,453	0.03	4.816% due 13/06/2045	10,049	13,228	0.29	4.166% due 15/04/2049	£ 2,494	3,241	0.07
4.263% due 25/12/2035	1,155	443	0.01	First Horizon Alternative Mortgage Securities Trust				MASTR Adjustable Rate Mortgages Trust			
4.314% due 20/09/2046	556	509	0.01	4.073% due 25/01/2036	\$ 292	137	0.00	3.328% due 25/07/2035	\$ 162	142	0.00
4.323% due 25/02/2037	543	455	0.01	4.782% due 25/09/2034	20	20	0.00	5.370% due 21/11/2034	67	67	0.00
4.343% due 25/02/2036	1,425	1,369	0.03	First Horizon Mortgage Pass-Through Trust				5.641% due 25/05/2034	33	32	0.00
4.398% due 20/11/2035	16	14	0.00	5.737% due 25/08/2035	20	13	0.00				

Schedule of Investments Dynamic Bond Fund (cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
MASTR Seasoned Securitization Trust				Sequoia Mortgage Trust				Wells Fargo Alternative Loan Trust			
5.275% due 25/10/2032	\$ 1	\$ 1	0.00	3.876% due 20/01/2047	\$ 85	\$ 58	0.00	4.113% due 25/06/2037	\$ 162	\$ 120	0.00
Mellon Residential Funding Corp. Mortgage				4.683% due 20/07/2033	8	7	0.00	Wells Fargo Commercial Mortgage Trust			
Pass-Through Trust				6.255% due 20/04/2035	12	12	0.00	3.874% due 15/06/2036	2,100	1,970	0.04
4.180% due 15/12/2030	61	60	0.00	Stratton BTL Mortgage Funding PLC					225,640	4.89	
4.440% due 15/11/2031	8	8	0.00	4.477% due 20/01/2054	£ 822	1,092	0.02				
Merrill Lynch Mortgage Investors Trust				Structured Adjustable Rate Mortgage Loan Trust				ASSET-BACKED SECURITIES			
4.244% due 25/03/2036	359	159	0.00	3.912% due 25/04/2036	\$ 106	58	0.00	AUTOMOBILE ABS OTHER			
4.263% due 25/11/2035	23	22	0.00	4.063% due 25/09/2034	3	3	0.00	Golden Bar Securitisation SRL			
4.860% due 25/10/2028	3	3	0.00	4.312% due 25/04/2035	84	76	0.00	3.436% due 22/09/2043	€ 3,191	3,670	0.08
5.109% due 25/02/2035	7	6	0.00	4.654% due 25/09/2035	47	42	0.00	HOME EQUITY OTHER			
5.285% due 25/07/2035	19	17	0.00	4.793% due 25/04/2035	161	150	0.00	Accredited Mortgage Loan Trust			
5.302% due 25/05/2033	32	32	0.00	4.882% due 25/09/2034	139	136	0.00	4.708% due 25/09/2035	\$ 6,171	5,498	0.12
5.645% due 25/12/2032	2	2	0.00	5.057% due 25/10/2035	75	67	0.00	ACE Securities Corp. Home Equity Loan Trust			
Morgan Stanley Mortgage Loan Trust				5.468% due 25/07/2034	75	73	0.00	4.003% due 25/08/2036	1,461	331	0.01
3.128% due 25/11/2037	1,345	922	0.02	5.589% due 25/04/2034	0	0	0.00	4.588% due 25/12/2045	752	581	0.01
3.651% due 25/12/2037	946	583	0.01	5.923% due 25/02/2034	64	62	0.00	Amerquest Mortgage Securities, Inc. Asset-Backed			
4.023% due 25/04/2035	25	25	0.00	Structured Asset Mortgage Investments Trust				Pass-Through Certificates			
5.962% due 25/06/2036	664	175	0.00	3.883% due 25/08/2036	511	456	0.01	3.203% due 25/09/2034	0	0	0.00
6.354% due 25/08/2036	747	121	0.00	4.103% due 25/03/2037	47	2	0.00	4.468% due 25/11/2035	469	467	0.01
Morgan Stanley Re-REMIC Trust				4.123% due 25/07/2046	248	223	0.01	4.633% due 25/01/2036	572	563	0.01
5.250% due 26/05/2037	802	340	0.01	4.143% due 25/06/2036	31	31	0.00	Amortizing Residential Collateral Trust			
MortgageIT Securities Corp. Mortgage Loan Trust				4.163% due 25/10/2036	976	881	0.02	4.463% due 25/10/2031	11	11	0.00
4.223% due 25/06/2047	1,129	1,005	0.02	4.183% due 25/04/2036	166	153	0.00	Amresco Residential Securities Corp. Mortgage			
Newgate Funding PLC				4.183% due 25/08/2036	48	40	0.00	Loan Trust			
2.369% due 01/12/2050	€ 1,665	1,896	0.04	4.254% due 19/07/2035	48	47	0.00	4.703% due 25/06/2029	5	5	0.00
Nomura Asset Acceptance Corp. Alternative Loan Trust				4.383% due 25/12/2035	103	88	0.00	Argent Mortgage Loan Trust			
4.321% due 25/10/2035	\$ 62	57	0.00	Structured Asset Securities Corp. Mortgage				4.243% due 25/05/2035	1,416	1,316	0.03
4.559% due 25/06/2036	1,002	690	0.02	Pass-Through Certificates				Argent Securities Trust			
4.833% due 25/02/2035	36	36	0.00	5.446% due 25/12/2033	32	31	0.00	3.913% due 25/09/2036	1,866	592	0.01
NovaStar Mortgage Funding Trust				6.032% due 25/06/2033	1	0	0.00	3.983% due 25/05/2036	507	119	0.00
0.382% due 25/09/2046	1,727	635	0.01	Thornburg Mortgage Securities Trust				4.063% due 25/06/2036	1,582	418	0.01
OBX Trust				5.013% due 25/06/2037	195	185	0.00	4.063% due 25/07/2036	4,523	4,123	0.09
4.413% due 25/06/2057	88	88	0.00	5.116% due 25/07/2036	115	93	0.00	4.083% due 25/05/2036	3,395	798	0.02
Prime Mortgage Trust				6.039% due 25/06/2037	1,389	1,152	0.03	Asset-Backed Funding Certificates Trust			
8.000% due 25/07/2034	130	109	0.00	Towd Point Mortgage Funding PLC				4.463% due 25/06/2034	446	435	0.01
Project Cashmere				4.584% due 20/04/2051	£ 6,998	9,289	0.20	4.813% due 25/03/2034	263	255	0.01
4.543% due 30/12/2057 (b)	AUD 62,400	43,089	0.93	WaMu Mortgage Pass-Through Certificates Trust				Asset-Backed Securities Corp. Home Equity Loan Trust			
5.713% due 30/12/2057 (b)	2,100	1,452	0.03	3.078% due 25/05/2037	\$ 20	17	0.00	4.858% due 25/02/2035	313	325	0.01
5.863% due 30/12/2057 (b)	1,500	1,037	0.02	3.667% due 25/06/2037	52	46	0.00	Bear Stearns Asset-Backed Securities Trust			
6.163% due 30/12/2057 (b)	800	553	0.01	3.748% due 25/12/2046	92	83	0.00	4.063% due 25/11/2036	713	699	0.02
6.563% due 30/12/2057 (b)	600	415	0.01	3.761% due 25/12/2046	123	113	0.00	4.223% due 25/02/2037	3,061	2,980	0.06
RBSGC Structured Trust				3.976% due 25/02/2037	948	860	0.02	4.618% due 25/07/2034	1,011	1,003	0.02
5.500% due 25/11/2035	\$ 521	430	0.01	3.994% due 25/02/2037	116	102	0.00	4.716% due 25/11/2035	598	620	0.01
RBSSP Resecuritization Trust				4.262% due 25/03/2036	8	7	0.00	4.813% due 25/08/2037	75	68	0.00
4.009% due 27/06/2036	4,946	4,493	0.10	4.283% due 25/11/2045	567	538	0.01	5.857% due 25/06/2043	35	34	0.00
Residential Accredited Loans, Inc. Trust				4.343% due 25/07/2045	93	90	0.00	Carrington Mortgage Loan Trust			
3.913% due 25/02/2047	2,551	760	0.02	4.343% due 25/10/2045	124	121	0.00	4.013% due 25/10/2036	762	650	0.01
4.063% due 25/08/2035	160	109	0.00	4.435% due 25/09/2036	247	220	0.01	4.083% due 25/10/2036	1,086	1,069	0.02
4.143% due 25/09/2036	453	429	0.01	4.444% due 25/02/2047	472	445	0.01	4.243% due 25/06/2036	511	500	0.01
4.143% due 25/12/2036	261	240	0.01	4.474% due 25/01/2047	126	114	0.00	4.663% due 25/05/2034	250	263	0.01
4.143% due 25/05/2047	296	280	0.01	4.484% due 25/01/2047	43	41	0.00	Centex Home Equity Loan Trust			
4.163% due 25/11/2036	84	61	0.00	4.494% due 25/06/2047	3	3	0.00	4.693% due 25/09/2034	212	208	0.00
4.263% due 25/08/2037	52	50	0.00	4.504% due 25/04/2047	703	657	0.02	CIT Mortgage Loan Trust			
4.323% due 25/12/2045	67	39	0.00	4.603% due 25/07/2045	145	141	0.00	5.263% due 25/10/2037	5,948	6,009	0.13
4.655% due 25/10/2037	142	112	0.00	4.724% due 25/06/2046	230	205	0.01	Citigroup Mortgage Loan Trust Asset-Backed			
4.967% due 25/01/2036	167	111	0.00	4.744% due 25/02/2046	287	267	0.01	Pass-Through Certificates			
5.129% due 25/12/2035	119	99	0.00	4.744% due 25/08/2046	277	262	0.01	4.708% due 25/10/2034	95	94	0.00
5.244% due 25/08/2035	43	32	0.00	4.792% due 25/07/2046	174	161	0.00	Citigroup Mortgage Loan Trust, Inc.			
6.000% due 25/08/2036	209	182	0.00	4.792% due 25/08/2046	2,416	2,130	0.05	3.933% due 25/07/2045	1,117	810	0.02
6.500% due 25/09/2037	80	67	0.00	5.133% due 25/08/2034	47	45	0.00	3.963% due 25/05/2037	3,458	2,354	0.05
Residential Asset Securitization Trust				5.144% due 25/06/2042	7	6	0.00	4.023% due 25/03/2037	311	284	0.01
5.500% due 25/06/2033	26	26	0.00	5.144% due 25/08/2042	22	21	0.00	4.083% due 25/12/2036	224	156	0.00
5.500% due 25/09/2035	16	6	0.00	5.244% due 25/11/2046	1,805	1,589	0.04	4.263% due 25/08/2036	1,269	1,258	0.03
5.500% due 25/12/2035	78	32	0.00	5.595% due 25/03/2034	163	166	0.00	4.283% due 25/09/2036	581	526	0.01
5.750% due 25/02/2036	125	41	0.00	5.675% due 25/09/2033	12	12	0.00	Countrywide Asset-Backed Certificates Trust, Inc.			
6.000% due 25/07/2037	383	131	0.00	5.854% due 25/10/2034	1	1	0.00	3.903% due 25/08/2037	134	120	0.00
6.250% due 25/08/2037	2,260	475	0.01	Washington Mutual Mortgage Pass-Through				3.963% due 25/06/2047	4,215	3,719	0.08
Residential Funding Mortgage Securities, Inc. Trust				Certificates Trust				4.043% due 25/06/2035	329	299	0.01
5.351% due 25/04/2037	24	21	0.00	4.083% due 25/02/2037	158	125	0.00	4.043% due 25/07/2037	868	798	0.02
5.392% due 25/09/2035	292	181	0.00	4.363% due 25/07/2036	1,123	728	0.02	4.163% due 25/09/2037	469	435	0.01
5.497% due 27/07/2037	143	93	0.00	4.463% due 25/01/2036	267	226	0.01	4.183% due 25/05/2047	1,420	1,405	0.03
6.500% due 25/03/2032	9	9	0.00	4.464% due 25/12/2046	2,465	2,081	0.05	4.203% due 25/09/2037	144	158	0.00
Resloc UK PLC				5.500% due 25/07/2035	286	270	0.01	4.203% due 25/09/2047	972	1,016	0.02
2.581% due 15/12/2043	€ 606	667	0.02	5.750% due 25/11/2035	248	241	0.01	4.223% due 25/05/2037	168	163	0.00
2.651% due 15/12/2043	2,680	2,924	0.06	6.000% due 25/10/2035	112	90	0.00	4.357% due 25/07/2036	2,070	1,965	0.04
4.086% due 15/12/2043	£ 3,657	4,684	0.10	6.000% due 25/03/2036	191	190	0.01				
Rochester Financing PLC				Washington Mutual MSC Mortgage Pass-Through							
5.046% due 18/12/2044	717	953	0.02	Certificates Trust							
				4.339% due 25/02/2033	0	0	0.00				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Structured Asset Securities Corp. Mortgage Loan Trust			
3.918% due 25/09/2036	\$ 5,913	\$ 3,356	0.08
3.943% due 25/01/2037	741	415	0.01
4.263% due 25/11/2037	1,437	1,352	0.03
4.453% due 25/09/2035	2,338	2,244	0.05
4.768% due 25/11/2035	1,605	1,605	0.04
WaMu Asset-Backed Certificates WaMu Trust			
3.988% due 25/05/2037	2,370	2,261	0.05
4.063% due 25/01/2037	8,810	3,955	0.09
Washington Mutual Asset-Backed Certificates Trust			
4.063% due 25/05/2036	673	539	0.01
4.243% due 25/05/2036	550	440	0.01
Wells Fargo Home Equity Asset-Backed Securities Trust			
4.363% due 25/04/2037	2,967	2,202	0.05
5.488% due 25/11/2035	1,157	1,158	0.03
		174,875	3.79
HOME EQUITY SEQUENTIAL			
Asset-Backed Funding Certificates Trust			
3.983% due 25/01/2037	854	474	0.01
4.083% due 25/01/2037	349	193	0.00
Credit-Based Asset Servicing & Securitization LLC			
2.928% due 25/12/2036	491	398	0.01
3.089% due 25/01/2037	133	36	0.00
JPMorgan Mortgage Acquisition Trust			
4.071% due 25/01/2037	723	349	0.01
Saxon Asset Securities Trust			
4.103% due 25/10/2046	37	37	0.00
		1,487	0.03
MANUFACTURING HOUSE SEQUENTIAL			
Newcastle Investment Trust			
8.114% due 01/05/2033	736	722	0.01
OTHER ABS			
AlbaCore Euro CLO DAC			
3.194% due 15/07/2035	€ 5,900	6,761	0.15
Aquaduct European CLO DAC			
3.511% due 15/07/2039 (b)	2,100	2,401	0.05
Arbour CLO DAC			
3.453% due 15/08/2038	3,100	3,545	0.08
Ares European CLO DAC			
3.088% due 20/04/2032	1,686	1,928	0.04
3.234% due 21/10/2034	688	788	0.02
3.512% due 15/07/2037	4,700	5,378	0.12
Aurium CLO DAC			
2.973% due 16/01/2031	4,274	4,892	0.11
Bain Capital Credit CLO Ltd.			
4.814% due 22/04/2035	\$ 3,100	3,103	0.07
Bain Capital Euro CLO DAC			
3.449% due 15/01/2037	€ 5,900	6,756	0.15
Belle Haven ABS CDO Ltd.			
7.110% due 03/11/2044	\$ 11,399	2,773	0.06
Black Diamond CLO DAC			
3.263% due 15/05/2032	€ 424	485	0.01
Blackrock DLF CLO LLC			
5.253% due 25/07/2034	\$ 2,300	2,300	0.05
BlueMountain Euro CLO DAC			
3.034% due 15/04/2034	€ 2,168	2,481	0.05
BNPP AM Euro CLO DAC			
2.854% due 15/10/2031	812	928	0.02
3.014% due 22/07/2032	5,162	5,900	0.13
Bosphorus CLO DAC			
3.407% due 12/12/2032	246	282	0.01
3.614% due 15/04/2038	4,300	4,925	0.11
Cairn CLO DAC			
2.820% due 31/01/2030	1,367	1,564	0.03
Carlyle Euro CLO DAC			
3.493% due 15/08/2038	5,500	6,301	0.14
Clarinda Park CLO DAC			
3.183% due 15/02/2034	6,023	6,890	0.15
Contego CLO BV			
3.454% due 15/04/2038	3,400	3,892	0.08
CVC Cordatus Loan Fund DAC			
3.066% due 25/04/2036	4,500	5,148	0.11

Schedule of Investments Dynamic Bond Fund (cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
3.285% due 23/01/2039	€ 3,000	\$ 3,435	0.07	4.421% due				10.500% due 15/03/2037	DOP 57,300	\$ 1,027	0.02
3.488% due 15/06/2037	5,700	6,525	0.14	25/06/2036	\$ 446	\$ 436	0.01	10.750% due 01/06/2036	EGP 67,800	1,233	0.03
3.528% due 15/05/2037	2,100	2,407	0.05	RAAC Trust				11.250% due 15/09/2035	33,900	632	0.01
Dryden Euro CLO DAC				4.363% due				Eagle Funding Luxco SARL			
2.864% due 15/04/2033	2,747	3,141	0.07	25/06/2044	70	65	0.00	5.500% due 17/08/2030	\$ 8,550	8,595	0.19
3.143% due 15/05/2034	1,611	1,842	0.04	Residential Asset Mortgage Products Trust				Egypt Government International Bond			
3.220% due 17/01/2033	1,000	1,145	0.02	4.503% due				19.698% due 14/10/2030	EGP 699,600	13,557	0.29
Euro-Galaxy CLO DAC				25/05/2037	1,880	1,689	0.04	21.954% due 04/03/2028	307,300	6,064	0.13
2.781% due 24/04/2034	2,142	2,448	0.05	Securitized Asset-Backed Receivables LLC Trust				Emirate of Abu Dhabi Government International Bond			
Fair Oaks Loan Funding DAC				4.083% due				4.625% due 20/04/2033	\$ 4,100	4,087	0.09
3.439% due 15/10/2036	2,300	2,631	0.06	25/10/2036	8,838	2,876	0.06	4.875% due 30/04/2029	3,900	3,929	0.08
Grosvenor Place CLO DAC				4.423% due				5.000% due 30/04/2034	1,800	1,831	0.04
3.383% due 15/08/2039	2,900	3,319	0.07	25/08/2035	1,210	944	0.02	Israel Government International Bond			
Harvest CLO DAC				4.723% due				5.000% due 30/10/2026	€ 14,600	16,805	0.36
3.464% due 15/10/2038	2,800	3,206	0.07	25/01/2036	150	145	0.00	5.375% due 19/02/2030	\$ 7,200	7,302	0.16
3.523% due 25/07/2037 (b)	4,700	5,374	0.12	Specialty Underwriting & Residential Finance Trust				Japan Government International Bond			
Hayfin Emerald CLO DAC				3.767% due				2.000% due 20/12/2044	¥ 4,340,000	\$ 21,177	0.46
3.404% due 22/01/2039	1,700	1,947	0.04	25/02/2037	1,353	426	0.01	2.300% due 20/12/2054	3,300,000	14,693	0.32
3.498% due 18/10/2039	3,500	4,005	0.09	4.063% due				3.700% due 20/03/2056	1,762,150	10,479	0.23
ICG Euro CLO DAC				25/09/2037	425	140	0.00	Mexico Government International Bond			
3.455% due 26/01/2038	3,100	3,548	0.08	4.363% due				4.000% due 30/11/2028 (g)	MXN 6,038	346	0.01
Indigo Credit Management DAC				25/12/2036	452	440	0.01	6.350% due 09/02/2035	\$ 3,700	3,789	0.08
3.464% due 15/10/2037	1,500	1,717	0.04			11,053	0.24	6.875% due 13/05/2037	3,400	3,571	0.08
Invesco Euro CLO DAC						419,877	9.09	Peru Government International Bond			
3.277% due 15/07/2037	2,800	3,205	0.07	SOVEREIGN ISSUES				5.400% due 12/08/2034	PEN 39,900	11,435	0.25
Jubilee CLO DAC				Baiterek National Investment Holding JSC				6.150% due 12/08/2032	282,500	89,730	1.94
3.164% due 15/10/2035	2,200	2,517	0.05	16.950% due				6.850% due 12/08/2035	5,200	1,605	0.03
Madison Park Euro Funding DAC				02/04/2029	KZT 320,500	681	0.01	6.900% due 12/08/2037	96,500	29,001	0.63
3.004% due 15/07/2032	3,649	4,177	0.09	16.950% due				6.950% due 12/08/2031	178,961	59,704	1.29
3.384% due 15/07/2036	10,000	11,428	0.25	02/04/2031	309,000	665	0.01	7.300% due 12/08/2033	126,700	41,628	0.90
Massachusetts Educational Financing Authority				Bonos de la Tesoreria de la Republica en Pesos				Qatar Government International Bond			
4.880% due 25/04/2038	\$ 172	172	0.00	4.700% due				4.800% due 08/04/2033	\$ 6,400	6,434	0.14
Navient Student Loan Trust				01/09/2030	CLP 1,220,000	1,307	0.03	Republic of Greece Government International Bond			
4.792% due 27/12/2066	2,476	2,511	0.05	5.000% due				1.875% due 24/01/2052	€ 1,700	1,246	0.03
Palmer Square European Loan Funding DAC				01/03/2035	300,000	317	0.01	3.750% due 30/01/2028	360	419	0.01
3.054% due 15/10/2034	€ 459	525	0.01	5.800% due				3.900% due 30/01/2033	2,035	2,431	0.05
3.150% due 15/10/2035	5,900	6,754	0.15	01/10/2029	2,535,000	2,829	0.06	4.000% due 30/01/2037	1,120	1,329	0.03
3.283% due 15/05/2034	2,145	2,455	0.05	6.000% due				Romania Government International Bond			
3.433% due 15/02/2035	6,286	7,192	0.16	01/04/2033	790,000	887	0.02	1.750% due 13/07/2030	5,100	5,298	0.11
Providus CLO DAC				Bulgaria Government International Bond				Saudi Arabia Government International Bond			
3.189% due 20/05/2034	8,300	9,501	0.20	3.625% due				5.375% due 13/01/2031	\$ 4,400	4,493	0.10
3.364% due 15/10/2038	1,400	1,603	0.03	05/09/2032	€ 4,100	4,769	0.10	South Africa Government International Bond			
3.374% due 15/07/2038	2,100	2,401	0.05	5.000% due				4.850% due 30/09/2029	10,100	10,032	0.22
3.415% due 20/11/2038	4,400	5,033	0.11	05/03/2037	\$ 4,000	3,912	0.08	6.250% due 31/03/2036	ZAR 47,100	2,464	0.05
Rockford Tower Europe CLO DAC				Colombia Government International Bond				7.000% due 28/02/2031	1,057,400	62,316	1.35
3.121% due 24/01/2035	1,800	2,058	0.04	1.000% due				8.000% due 31/01/2030	869,800	53,515	1.16
Sculptor European CLO DAC				18/09/2030	COP 108,685,400	27,138	0.59	8.250% due 31/03/2032	146,700	9,050	0.20
3.082% due 10/10/2034	11,700	13,386	0.29	1.000% due				8.500% due 31/01/2037	473,900	28,804	0.62
Sierra Madre Funding Ltd.				24/01/2035	121,851,100	34,707	0.75	8.875% due 28/02/2035	614,300	38,842	0.84
4.108% due 07/09/2039	\$ 1,509	779	0.02	6.125% due				9.000% due 31/01/2040	465,450	28,728	0.62
4.128% due 07/09/2039	8,658	4,482	0.10	21/01/2031	\$ 1,900	1,921	0.04	9.875% due 31/03/2039	43,000	2,839	0.06
St. Paul's CLO DAC				Colombian TES						811,766	17.58
2.954% due 15/01/2032	€ 58	67	0.00	2.250% due				SHARES			
Tikehau CLO DAC				18/04/2029 (g)	COP 559,891	146	0.00	COMMON STOCKS			
3.483% due 20/04/2038	4,800	5,496	0.12	3.000% due				COMMUNICATION SERVICES			
Toro European CLO DAC				25/03/2033 (g)	7,133,425	1,695	0.04	SES S.A. (d)	19,367	293	0.01
3.070% due 12/01/2032	3,204	3,668	0.08	6.500% due				CONSUMER DISCRETIONARY			
3.474% due 15/04/2037	6,900	7,898	0.17	22/01/2031 (g)	160,108,061	46,037	1.00	Booking Holdings, Inc.	356,000	63,453	1.38
Triaxx Prime CDO Ltd.				11.000% due				MercadoLibre, Inc. (d)	35,700	60,597	1.31
4.590% due 02/10/2039	\$ 1,318	11	0.00	22/08/2029	34,458,000	9,700	0.21	Ross Stores, Inc.	52,000	11,068	0.24
4.763% due 02/10/2039 ^	524	4	0.00	11.750% due						135,118	2.93
Trinitas CLO Ltd.				24/01/2035	127,837,700	36,418	0.79	FINANCIALS			
4.825% due 20/10/2034	2,800	2,803	0.06	28/11/2040	40,544,200	12,268	0.27	Adler Group S.A. (d)	829,536	0	0.00
Trinitas Euro CLO DAC				13.250% due				National Bank of Greece S.A.	307,710	5,319	0.11
3.414% due 15/07/2039	€ 1,600	1,833	0.04	09/02/2033	26,656,000	8,158	0.18			5,319	0.11
		228,070	4.94	Costa Rica Government International Bond				INFORMATION TECHNOLOGY			
WHOLE LOAN COLLATERAL				5.500% due				Apple, Inc.	200,000	57,872	1.25
Citigroup Mortgage Loan Trust, Inc.				21/11/2030	€ 2,500	3,007	0.07	NVIDIA Corp.	286,000	57,226	1.24
7.250% due 25/05/2036	\$ 442	214	0.01	5.950% due						115,098	2.49
First Franklin Mortgage Loan Trust				27/04/2033	700	854	0.02			255,828	5.54
4.043% due 25/12/2036	978	378	0.01	6.001% due							
4.483% due 25/11/2035	983	916	0.02	16/01/2036	1,500	1,816	0.04				
4.663% due 25/07/2035	1,016	1,010	0.02	Development Bank of Kazakhstan JSC							
Lehman XS Trust				18.400% due							
4.083% due 25/05/2036	1,515	1,374	0.03	16/10/2028	KZT 807,000	1,758	0.04				
				Dominican Republic Government International Bond							
				7.050% due							
				03/02/2031	\$ 300	316	0.01				

DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
WARRANTS											
Constellation Oil Services Holding S.A. 'D' - Exp. 10/06/2071 (k)	1	\$ 0	0.00	Keurig Dr Pepper, Inc. 4.300% due 01/07/2026	\$ 4,200	\$ 4,200	0.09	21.638% due 11/08/2026 (e)(f) NGN	839,200	\$ 596	0.01
				4.350% due 17/07/2026	1,400	1,397	0.03	21.659% due 25/08/2026 (e)(f)	489,500	345	0.01
				4.350% due 24/07/2026	6,400	6,382	0.14	21.675% due 18/08/2026 (e)(f)	279,700	198	0.00
				4.400% due 15/07/2026	4,350	4,342	0.09	21.676% due 11/08/2026 (e)(f)	1,280,700	910	0.02
PREFERRED SECURITIES											
Nationwide Building Society 10.250%	7,094	1,214	0.03	Lseg U.S. Fin Corp. 4.000% due 01/09/2026	250	248	0.01	21.690% due 07/07/2026 (e)(f)	637,800	463	0.01
				McCormick & Co. Inc. 4.000% due 02/07/2026	2,150	2,150	0.05	21.699% due 25/08/2026 (e)(f)	382,700	270	0.01
				Oglethorpe Power Corp. 4.050% due 07/07/2026	250	250	0.01	21.704% due 01/09/2026 (e)(f)	382,700	269	0.01
SHORT-TERM INSTRUMENTS											
COMMERCIAL PAPER											
Campbell Soup Co. 4.180% due 09/09/2026	\$ 1,100	1,091	0.02	Telus Corp. 4.270% due 05/08/2026	450	448	0.01	Total Short-Term Instruments		109,184	2.37
4.270% due 30/09/2026	750	742	0.02	4.300% due 19/08/2026	2,250	2,236	0.05				
Constellation Energy Corp. 4.100% due 01/07/2026	1,050	1,050	0.02	Triton Container International Ltd. 4.330% due 06/07/2026	2,600	2,598	0.06				
4.100% due 03/08/2026	1,400	1,394	0.03	4.350% due 02/07/2026	250	250	0.01				
4.110% due 03/08/2026	1,950	1,942	0.04			93,622	2.03	Total Transferable Securities	\$ 6,137,605	132.92	
4.110% due 04/08/2026	1,200	1,195	0.03	SHORT-TERM NOTES				SHARES			
4.120% due 05/08/2026	950	946	0.02	Kona Spc Ltd. 5.718% due 15/09/2026	€ 1,100	1,258	0.03	INVESTMENT FUNDS			
4.150% due 02/07/2026	2,800	2,799	0.06	EGYPT TREASURY BILLS				COLLECTIVE INVESTMENT SCHEMES			
eBay, Inc. 4.060% due 24/08/2026	1,300	1,292	0.03	23.650% due 13/10/2026 (e)(f)	EGP 32,475	620	0.01	PIMCO Funds: Global Investors Series plc - PIMCO Asia High Yield Bond Fund (i)			
Entergy Corp. 4.050% due 01/09/2026	700	695	0.01	24.000% due 13/10/2026 (e)(f)	44,500	849	0.02	770,713	9,403	0.20	
4.100% due 08/07/2026	700	699	0.01	24.060% due 20/10/2026 (e)(f)	11,500	219	0.01	PIMCO Funds: Global Investors Series plc - Asia Strategic Interest Bond Fund (i)			
4.100% due 23/07/2026	1,550	1,546	0.03			1,688	0.04	1,496,908	16,840	0.37	
4.120% due 03/09/2026	650	645	0.01	NIGERIA TREASURY BILLS				PIMCO Funds: Global Investors Series plc - US Short-Term Fund (i)			
Equifax Inc. 4.140% due 30/07/2026	5,150	5,133	0.11	20.537% due 14/01/2027 (e)(f)	NGN 3,714,500	2,430	0.05	11,069,896	113,688	2.46	
Evergy Missouri West, Inc. 4.230% due 01/07/2026	250	250	0.01	20.607% due 21/01/2027 (e)(f)	3,569,500	2,325	0.05	PIMCO Select Funds plc - PIMCO US Dollar Short- Term Floating NAV Fund (i)			
Fidelity National Information Services, Inc. 4.000% due 07/07/2026	3,250	3,248	0.07	20.677% due 28/01/2027 (e)(f)	3,581,800	2,323	0.05	17,702,922	176,538	3.82	
4.000% due 08/07/2026	2,550	2,548	0.05	21.097% due 07/07/2026 (e)(f)	559,400	407	0.01		316,469	6.85	
4.000% due 09/07/2026	3,300	3,297	0.07	21.137% due 06/10/2026 (e)(f)	115,950	80	0.00	EXCHANGE-TRADED FUNDS			
4.000% due 10/07/2026	2,900	2,897	0.06	21.241% due 14/07/2026 (e)(f)	289,876	209	0.01	PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (i)			
Glencore Funding LLC 4.040% due 04/08/2026	1,950	1,942	0.04	21.322% due 28/07/2026 (e)(f)	139,141	100	0.00	1,335,629	134,204	2.91	
4.050% due 10/08/2026	4,900	4,878	0.11	21.450% due 07/07/2026 (e)(f)	699,300	508	0.01	Total Investment Funds	\$ 450,673	9.76	
4.050% due 11/08/2026	3,250	3,235	0.07	21.480% due 28/07/2026 (e)(f)	173,900	125	0.00				
HCA, Inc. 4.270% due 03/08/2026	5,750	5,726	0.12	21.587% due 04/08/2026 (e)(f)	213,500	152	0.00				
4.330% due 27/07/2026	2,700	2,691	0.06	21.625% due 11/08/2026 (e)(f)	1,275,600	906	0.02				
Jabil, Inc. 4.150% due 06/07/2026	5,350	5,346	0.12								
4.150% due 31/07/2026	3,350	3,338	0.07								
4.150% due 18/08/2026	7,300	7,257	0.16								
Jones Lang LaSalle Finance BV 4.130% due 09/07/2026	1,300	1,299	0.03								

REPURCHASE AGREEMENTS

								Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value		
BOM	2.240%	24/06/2026	02/07/2026	CAD 100,000	Province of Ontario 4.600% due 02/12/2055	\$ (72,470)	\$ 70,485	\$ 70,515	1.53
	2.240	10/06/2026	07/07/2026	330,000	Hydro-Quebec 0.000% due 15/02/2045	(15,541)	232,599	232,901	5.04
					Province of Ontario 0.000% - 2.900% due 02/06/2049 - 02/12/2050	(227,004)			
BPS	3.690	30/06/2026	01/07/2026	\$ 22,300	U.S. Treasury Bonds 3.000% due 15/08/2048	(22,579)	22,300	22,302	0.48
BRC	3.720	30/06/2026	01/07/2026	71,500	U.S. Treasury Inflation Protected Securities 1.625% due 15/04/2030	(72,871)	71,500	71,507	1.55
CEW	2.250	26/06/2026	02/07/2026	CAD 60,000	Province of Ontario 3.750% due 02/12/2053	(31,161)	42,291	42,304	0.92
					Province of Quebec 4.400% due 01/12/2055	(12,160)			
	2.270	25/06/2026	02/07/2026	20,000	Province of Ontario 2.800% due 02/06/2048	(14,347)	14,097	14,102	0.31
FICC	3.620	30/06/2026	01/07/2026	\$ 7,600	U.S. Treasury Notes 3.750% due 15/05/2028	(7,752)	7,600	7,601	0.16
TOR	2.250	24/06/2026	14/07/2026	CAD 140,000	Province of Quebec 3.500% - 4.000% due 01/09/2035 - 01/12/2045	(101,568)	98,678	98,721	2.13
Total Repurchase Agreements						\$ (577,453)	\$ 559,550	\$ 559,953	12.12

(1) Includes accrued interest.

Schedule of Investments Dynamic Bond Fund (Cont.)

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month EURIBOR December Futures	Long	12/2026	1,561	\$ (345)	(0.01)
3-Month SOFR June Futures	Long	09/2026	432	(483)	(0.01)
3-Month SONIA Index March Futures	Long	06/2027	608	907	0.02
Canada Government 10-Year Bond September Futures	Long	09/2026	337	276	0.01
Euro-Bobl September Futures	Short	09/2026	1,228	(722)	(0.02)
Euro-Bund 10-Year Bond September Futures	Short	09/2026	551	(847)	(0.02)
Euro-Schatz September Futures	Short	09/2026	1,217	(125)	0.00
Japan Government 10-Year Bond September Futures	Short	09/2026	195	(447)	(0.01)
U.S. Treasury 2-Year Note September Futures	Long	09/2026	4,355	(657)	(0.01)
U.S. Treasury 5-Year Note September Futures	Long	09/2026	9,673	1,111	0.02
U.S. Treasury 10-Year Note September Futures	Long	09/2026	5,235	4,749	0.10
U.S. Treasury 10-Year Note September Futures	Short	09/2026	7,090	(6,241)	(0.12)
U.S. Treasury 30-Year Bond September Futures	Short	09/2026	566	(1,434)	(0.03)
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2026	116	(385)	(0.01)
United Kingdom Long Gilt September Futures	Long	09/2026	328	885	0.02
				<u>\$ (3,758)</u>	<u>(0.07)</u>

WRITTEN OPTIONS

FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS

Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Put - CBOT U.S. Treasury 10-Year Note August 2026 Futures	\$ 108.000	24/07/2026	68	\$ (19)	\$ (5)	0.00
Put - CBOT U.S. Treasury 10-Year Note August 2026 Futures	108.500	24/07/2026	137	(40)	(18)	0.00
Put - CBOT U.S. Treasury 10-Year Note August 2026 Futures	109.500	24/07/2026	88	(20)	(33)	(0.01)
Call - CBOT U.S. Treasury 10-Year Note August 2026 Futures	111.000	24/07/2026	293	(71)	(29)	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	108.250	02/07/2026	68	(12)	0	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	108.750	02/07/2026	149	(26)	0	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	110.250	02/07/2026	68	(13)	(3)	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	110.500	02/07/2026	149	(27)	(3)	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	109.000	10/07/2026	58	(9)	(5)	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	110.750	10/07/2026	58	(9)	(2)	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	108.750	17/07/2026	83	(20)	(10)	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	109.250	17/07/2026	86	(13)	(19)	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	110.250	17/07/2026	83	(18)	(17)	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	111.000	17/07/2026	86	(16)	(5)	0.00
				<u>\$ (313)</u>	<u>\$ (149)</u>	<u>(0.01)</u>

Total Financial Derivative Instruments Dealt in on a Regulated Market

\$ (3,907) (0.08)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Deutsche Bank AG	1.000%	20/06/2030	€ 13,100	\$ 138	0.01
Deutsche Bank AG	1.000	20/12/2030	2,000	12	0.00
General Electric Co.	1.000	20/12/2026	\$ 400	(3)	0.00
Lloyds Banking Group PLC	1.000	20/12/2030	€ 5,600	48	0.00
				<u>\$ 195</u>	<u>0.01</u>

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

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-41 5-Year Index	(5.000)%	20/12/2028	\$ 43,718	\$ (381)	(0.01)

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-46 5-Year Index	5.000%	20/06/2031	\$ 1,485	\$ 67	0.00
CDX.IG-46 5-Year Index	1.000	20/06/2031	8,100	39	0.00
				<u>\$ 106</u>	<u>0.00</u>

INTEREST RATE SWAPS

Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	3.500%	18/03/2031	£ 150,740	\$ (1,022)	(0.02)
Receive	1-Day GBP-SONIO Compounded-OIS	3.700	28/03/2034	1,130	55	0.00
Receive	1-Day GBP-SONIO Compounded-OIS	4.000	18/03/2036	4,890	148	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.000	18/03/2028	¥ 72,020,000	(546)	(0.01)
Receive ⁽⁴⁾	1-Day JPY-MUTKCALM Compounded-OIS	1.500	16/09/2028	39,879,000	(135)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.750	21/12/2052	\$ 24,100	4,756	0.10
Receive	1-Day USD-SOFR Compounded-OIS	1.842	19/09/2053	12,500	884	0.02
Receive	1-Day USD-SOFR Compounded-OIS	1.874	19/09/2053	11,700	848	0.02
Receive	1-Day USD-SOFR Compounded-OIS	1.999	03/07/2053	14,610	4,741	0.10
Receive	1-Day USD-SOFR Compounded-OIS	2.000	10/12/2029	40	4	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.060	27/10/2053	7,600	2,588	0.06
Receive	1-Day USD-SOFR Compounded-OIS	2.250	20/06/2028	104,830	(2,602)	(0.06)
Pay	1-Day USD-SOFR Compounded-OIS	3.000	17/06/2028	175,800	(956)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	3.250	17/06/2031	104,500	(211)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2055	67,500	1,325	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.500	18/12/2054	4,000	399	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.545	31/10/2030	7,700	123	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.550	31/10/2030	1,400	22	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.551	17/09/2035	5,400	214	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.572	31/10/2030	98,400	1,453	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.592	31/10/2030	80,660	1,116	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.595	31/10/2030	20,900	286	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.601	31/10/2030	18,500	249	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.602	31/10/2030	49,300	659	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.606	31/10/2030	46,900	619	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.623	31/10/2030	20,300	252	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.664	31/10/2030	13,400	141	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.677	31/10/2030	10,900	108	0.00
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.679	15/02/2036	1,850	49	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.687	31/10/2030	45,000	425	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.691	31/10/2030	21,300	197	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.721	31/10/2030	43,900	345	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.739	31/10/2030	15,700	110	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.748	03/03/2036	600	14	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.749	31/10/2030	29,000	191	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2027	117,800	(1,287)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	118,230	409	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2031	58,800	534	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	15/05/2032	168,500	1,450	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	73,800	2,831	0.06
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2045	16,300	532	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.775	03/03/2036	7,000	144	0.00
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.800	14/07/2044	4,150	174	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.842	04/03/2030	2,400	10	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.870	05/03/2035	1,500	17	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.874	05/03/2035	2,100	23	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.884	25/03/2035	3,500	34	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.890	03/03/2035	2,050	20	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.899	11/03/2035	2,300	20	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.905	12/03/2035	4,300	34	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.908	04/03/2035	3,800	31	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.960	22/05/2036	7,200	(12)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.975	21/03/2035	3,300	9	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.998	15/11/2053	760	27	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	30/11/2030	9,600	3	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	26/02/2035	3,000	3	0.00
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	4.000	15/02/2036	2,290	3	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	17/06/2056	70,900	(702)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.002	28/05/2036	11,400	17	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.010	15/11/2053	1,050	35	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.015	15/11/2053	1,050	34	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.052	15/02/2056	900	21	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.059	15/02/2056	1,900	41	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.066	15/02/2046	1,500	32	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.076	15/02/2046	2,200	44	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.082	15/11/2053	700	15	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.083	15/11/2053	4,100	87	0.00
Pay	1-Year BRL-CDI	10.768	04/01/2027	BRL 355,980	(4,149)	(0.09)
Pay	1-Year BRL-CDI	13.175	02/01/2029	236,940	(1,125)	(0.02)
Pay	1-Year BRL-CDI	13.268	02/01/2029	248,000	(811)	(0.02)
Pay	1-Year BRL-CDI	13.354	02/01/2029	1,446,600	(6,302)	(0.14)
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.500	01/06/2032	CAD 45,000	(401)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	8.500	28/04/2028	COP 134,335,300	1,859	0.04
Receive	3-Month COP-IBR Compounded-OIS	8.750	18/09/2030	84,774,500	1,280	0.03
Pay	3-Month COP-IBR Compounded-OIS	9.650	17/12/2030	3,464,600	(21)	0.00
Pay	3-Month COP-IBR Compounded-OIS	9.655	24/01/2035	4,449,000	(25)	0.00
Pay	3-Month COP-IBR Compounded-OIS	9.725	17/12/2030	1,689,300	(9)	0.00
Pay	3-Month COP-IBR Compounded-OIS	9.788	17/12/2030	3,378,200	(16)	0.00
Pay	3-Month COP-IBR Compounded-OIS	9.820	24/01/2035	26,608,900	(77)	0.00
Pay ⁽⁴⁾	3-Month ZAR-JIBAR	7.822	08/04/2036	ZAR 17,500	7	0.00
Pay	3-Month ZAR-JIBAR	7.860	17/04/2036	13,000	7	0.00

Schedule of Investments Dynamic Bond Fund (cont.)

Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	3-Month ZAR-JIBAR	7.885%	17/04/2036	ZAR 11,000	\$ 7	0.00
Pay	6-Month AUD-BBR-BBSW	4.500	18/09/2034	AUD 278,720	(5,481)	(0.12)
Pay	6-Month AUD-BBR-BBSW	4.500	18/06/2035	193,675	(6,090)	(0.13)
Pay ⁽⁴⁾	6-Month CZK-PRIBOR	4.335	01/07/2036	CZK 13,650	0	0.00
Pay ⁽⁴⁾	6-Month CZK-PRIBOR	4.375	01/07/2036	13,650	1	0.00
Pay ⁽⁴⁾	6-Month CZK-PRIBOR	4.485	02/12/2035	17,100	5	0.00
Pay ⁽⁴⁾	6-Month CZK-PRIBOR	4.510	17/06/2036	8,700	2	0.00
Pay ⁽⁴⁾	6-Month CZK-PRIBOR	4.523	01/12/2035	116,400	48	0.00
Pay ⁽⁴⁾	6-Month CZK-PRIBOR	4.530	31/12/2035	16,320	6	0.00
Receive ⁽⁴⁾	6-Month CZK-PRIBOR	4.700	23/03/2036	3,600	(2)	0.00
Receive ⁽⁴⁾	6-Month CZK-PRIBOR	4.720	02/04/2036	6,300	(4)	0.00
Pay	6-Month EUR-EURIBOR	0.650	12/04/2027	€ 6,700	(110)	0.00
Pay	6-Month EUR-EURIBOR	0.650	11/05/2027	5,800	(87)	0.00
Pay	6-Month EUR-EURIBOR	0.700	11/04/2027	3,400	(56)	0.00
Pay	6-Month EUR-EURIBOR	1.000	13/05/2027	7,200	(107)	0.00
Pay	6-Month EUR-EURIBOR	1.000	18/05/2027	3,500	(53)	0.00
Pay	6-Month EUR-EURIBOR	2.415	09/07/2035	81,800	(1,313)	(0.03)
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.500	16/09/2031	23,700	(334)	(0.01)
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	61,600	168	0.00
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	43,460	702	0.02
Receive ⁽⁴⁾	6-Month PLN-WIBOR	4.625	01/07/2036	PLN 2,450	0	0.00
Receive ⁽⁴⁾	6-Month PLN-WIBOR	4.665	01/07/2036	2,450	(1)	0.00
Receive ⁽⁴⁾	6-Month PLN-WIBOR	4.685	02/12/2035	3,000	(4)	0.00
Receive ⁽⁴⁾	6-Month PLN-WIBOR	4.723	01/12/2035	20,940	(42)	0.00
Receive ⁽⁴⁾	6-Month PLN-WIBOR	4.730	31/12/2035	3,000	(5)	0.00
Receive ⁽⁴⁾	6-Month PLN-WIBOR	4.800	17/06/2036	1,595	(3)	0.00
Pay ⁽⁴⁾	6-Month PLN-WIBOR	5.200	23/03/2036	700	4	0.00
Pay ⁽⁴⁾	6-Month PLN-WIBOR	5.230	02/04/2036	1,200	7	0.00
					\$ (1,043)	(0.02)
Total Centrally Cleared Financial Derivative Instruments					\$ (1,123)	(0.02)

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

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

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

PURCHASED OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC USD versus KRW	KRW 1,400,000	09/07/2026	11,042	\$ 112	\$ 0	0.00
	Put - OTC USD versus KRW	1,400,000	13/07/2026	5,758	40	0	0.00
	Put - OTC USD versus ZAR	ZAR 18,000	19/08/2026	26,009	1,242	2,466	0.05
					\$ 1,394	\$ 2,466	0.05

INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.255%	16/08/2039	44,400	\$ 4,251	\$ 2,820	0.06
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.255	16/08/2039	44,400	4,251	5,402	0.12
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.840	06/08/2026	15,600	42	30	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.470	04/06/2035	14,500	1,300	1,110	0.02
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.470	04/06/2035	14,500	1,300	1,176	0.03
BPS	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.786	06/08/2026	20,500	58	27	0.00
DUB	Put - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.757	18/09/2026	308,500	252	1,153	0.02
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.111	28/05/2027	102,700	337	330	0.01
GLM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.663	04/09/2026	9,400	16	14	0.00
JPM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.808	31/07/2034	22,800	2,000	1,268	0.03
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.808	31/07/2034	22,800	2,000	2,219	0.05
MYC	Put - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.757	18/09/2026	500,400	385	1,871	0.04
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.110	28/05/2027	12,200	40	39	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.800	12/07/2034	41,500	3,587	2,280	0.05
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.800	12/07/2034	41,500	3,587	4,029	0.09
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.819	06/08/2026	17,700	48	29	0.00
							\$ 23,454	\$ 23,797	0.52

WRITTEN OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description		Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Put - OTC USD versus KRW	KRW	1,350.000	09/07/2026	11,042	\$ (39)	\$ 0	0.00
	Put - OTC USD versus KRW		1,350.000	13/07/2026	5,758	(13)	0	0.00
	Put - OTC USD versus ZAR	ZAR	17.000	19/08/2026	52,018	(1,244)	(2,059)	(0.05)
UAG	Call - OTC EUR versus HUF	HUF	375.000	10/11/2026	7,667	(121)	(66)	0.00
						\$ (1,417)	\$ (2,125)	(0.05)

INTEREST RATE SWAPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
GLM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.004%	08/07/2026	6,100	\$ (16)	\$ (15)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.284	08/07/2026	6,100	(15)	0	0.00
							\$ (31)	\$ (15)	0.00

OPTIONS ON SECURITIES

Counterparty	Description		Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
GSC	Call - OTC Uniform Mortgage-Backed Security, TBA 4.000% due 01/08/2056		\$ 95.188	06/08/2026	20,600	\$ (42)	\$ (18)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 4.000% due 01/08/2056		95.383	06/08/2026	23,500	(48)	(17)	0.00
JPM	Call - OTC Uniform Mortgage-Backed Security, TBA 4.000% due 01/08/2056		95.531	06/08/2026	26,000	(60)	(15)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/09/2056		100.188	04/09/2026	13,600	(16)	(11)	0.00
						\$ (166)	\$ (61)	0.00

⁽¹⁾ Notional Amount represents the number of contracts.

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

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/ (Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GST	CMBX.NA.AAA.10 Index	0.500%	17/11/2059	\$ 487	\$ (14)	\$ 14	\$ 0	0.00
MYI	CMBX.NA.AAA.10 Index	0.500	17/11/2059	6,694	0	6	6	0.00
UAG	CMBX.NA.AAA.10 Index	0.500	17/11/2059	6,633	(226)	232	6	0.00
					\$ (240)	\$ 252	\$ 12	0.00

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

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

TOTAL RETURN SWAPS ON SECURITIES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/ (Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BPS	Pay	Apple, Inc.	200,000	4.580%	\$ 59,126	13/07/2026	\$ 0	\$ 1,397	\$ 1,397	0.03
	Pay	Booking Holdings, Inc.	356,000	4.580	58,238	13/07/2026	0	(5,074)	(5,074)	(0.11)
	Pay	MercadoLibre, Inc.	35,700	4.580	57,477	13/07/2026	0	(2,981)	(2,981)	(0.06)
	Pay	Nvidia Corp.	286,000	4.580	58,593	13/07/2026	0	1,509	1,509	0.03
	Pay	Ross Stores, Inc.	52,000	4.580	12,434	13/07/2026	0	1,396	1,396	0.03
							\$ 0	\$ (3,753)	\$ (3,753)	(0.08)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 133	\$ 92	\$ 0	\$ 0	\$ 0	0.00
	07/2026	CNH 4,470	662	3	0	3	0.00
	07/2026	NZD 29,064	17,165	632	0	632	0.01
	07/2026	\$ 226	AUD 316	0	(7)	(7)	0.00
	07/2026	14,552	NZD 25,637	93	(62)	31	0.00
	08/2026	NZD 23,584	\$ 13,338	0	(93)	(93)	0.00
	08/2026	\$ 92	AUD 133	0	0	0	0.00
	08/2026	1,834	CAD 2,599	0	0	0	0.00
	07/2026	BRL 4,771	\$ 918	0	(4)	(4)	0.00
	07/2026	£ 559	747	5	0	5	0.00
BOA	07/2026	IDR 167,473,098	9,300	0	(18)	(18)	0.00
	07/2026	INR 1,530	16	0	0	0	0.00
	07/2026	NOK 14,575	1,474	1	0	1	0.00
	07/2026	PEN 27,900	8,285	112	0	112	0.00

Schedule of Investments Dynamic Bond Fund (cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2026	SGD 65	\$ 51	\$ 1	\$ 0	\$ 1	0.00
	07/2026	\$ 3,742	CNH 25,303	0	(14)	(14)	0.00
	07/2026	13,964	INR 1,322,992	9	(29)	(20)	0.00
	07/2026	634	¥ 100,787	0	(13)	(13)	0.00
	07/2026	1,767	KRW 2,706,485	0	(18)	(18)	0.00
	07/2026	2,592	NOK 24,075	0	(159)	(159)	0.00
	07/2026	499	PLN 1,886	2	0	2	0.00
	08/2026	HKD 597	\$ 76	0	0	0	0.00
	08/2026	ILS 7,461	2,508	2	0	2	0.00
	08/2026	\$ 2,605	ZAR 47,181	261	0	261	0.01
	09/2026	COP 53,826,644	\$ 14,396	0	(946)	(946)	(0.02)
	09/2026	KZT 13,517	27	0	(1)	(1)	0.00
	09/2026	MXN 10,906	615	0	(5)	(5)	0.00
	09/2026	THB 66,553	2,004	0	(12)	(12)	0.00
	09/2026	\$ 260	INR 24,679	0	(1)	(1)	0.00
	09/2026	254	PEN 862	0	(2)	(2)	0.00
	01/2027	PEN 44,325	\$ 13,013	112	0	112	0.00
	07/2026	BRL 7,329	1,420	7	(3)	4	0.00
	07/2026	CAD 100,601	70,895	10	(23)	(13)	0.00
	07/2026	CHF 3,180	4,043	100	0	100	0.00
	07/2026	CNH 22,786	3,367	10	0	10	0.00
	07/2026	CZK 3,166	152	3	0	3	0.00
	07/2026	€ 9,802	11,172	0	(35)	(35)	0.00
	07/2026	£ 4,109	5,498	47	(3)	44	0.00
	07/2026	IDR 262,818,357	14,703	16	0	16	0.00
	07/2026	ILS 11,005	3,734	39	0	39	0.00
	07/2026	INR 792,381	8,250	0	(121)	(121)	0.00
	07/2026	KRW 1,878,431	1,232	18	0	18	0.00
	07/2026	NOK 2,670	271	2	0	2	0.00
	07/2026	THB 81,773	2,508	46	0	46	0.00
	07/2026	\$ 2,432	AUD 3,529	13	0	13	0.00
	07/2026	532	BRL 2,682	0	(14)	(14)	0.00
	07/2026	6,397	£ 4,815	24	(30)	(6)	0.00
	07/2026	9,664	INR 916,925	45	(24)	21	0.00
	07/2026	2,144	¥ 340,925	0	(46)	(46)	0.00
	07/2026	1,516	KRW 2,299,242	0	(31)	(31)	0.00
	07/2026	186	KWD 57	0	(3)	(3)	0.00
	07/2026	5,975	TRY 285,743	75	0	75	0.00
	07/2026	2,790	TWD 88,053	0	(28)	(28)	0.00
	07/2026	ZAR 258,824	\$ 15,777	10	0	10	0.00
	08/2026	ILS 1,487	499	0	(1)	(1)	0.00
	08/2026	\$ 4,817	BRL 24,533	0	(114)	(114)	0.00
	09/2026	IDR 17,431,575	\$ 953	0	(13)	(13)	0.00
	09/2026	THB 200,249	6,080	54	(39)	15	0.00
	09/2026	\$ 14,723	IDR 260,621,695	16	(293)	(277)	(0.01)
	09/2026	602	THB 19,740	0	(4)	(4)	0.00
	05/2030	KWD 1,132	\$ 3,900	200	0	200	0.00
	08/2030	243	820	25	0	25	0.00
	01/2031	304	1,024	30	0	30	0.00
BRC	07/2026	CAD 2,343	1,700	49	0	49	0.00
	07/2026	ILS 13,638	4,608	28	0	28	0.00
	07/2026	NZD 42,217	24,966	951	0	951	0.02
	07/2026	TRY 106,636	2,236	0	(27)	(27)	0.00
	07/2026	\$ 41,986	TRY 2,006,304	328	0	328	0.01
BSH	07/2026	ZAR 1,278,466	\$ 78,710	830	0	830	0.02
	08/2026	\$ 1,293	ZAR 22,764	90	0	90	0.00
	07/2026	AUD 607	\$ 422	1	0	1	0.00
	07/2026	\$ 11,363	¥ 1,806,623	0	(247)	(247)	(0.01)
	07/2026	23,080	NZD 40,849	157	0	157	0.00
CBK	08/2026	NZD 40,849	\$ 23,106	0	(157)	(157)	0.00
	08/2026	\$ 421	AUD 607	0	(1)	(1)	0.00
	09/2026	COP 367,575,905	\$ 94,895	0	(9,875)	(9,875)	(0.21)
	09/2026	PEN 72,064	21,053	0	(24)	(24)	0.00
	07/2026	AUD 1,515	1,077	27	0	27	0.00
CBK	07/2026	DKK 215	34	1	0	1	0.00
	07/2026	£ 2,689	3,623	54	0	54	0.00
	07/2026	HUF 2,049	7	0	0	0	0.00
	07/2026	ILS 12,270	4,224	104	0	104	0.00
	07/2026	INR 526,726	5,583	18	0	18	0.00
	07/2026	NOK 13,525	1,458	91	0	91	0.00
	07/2026	PEN 146,531	43,085	286	(166)	120	0.00
	07/2026	SEK 4,851	525	24	0	24	0.00
	07/2026	\$ 2,029	CAD 2,823	0	(39)	(39)	0.00
	07/2026	5,366	€ 4,602	0	(105)	(105)	0.00
	07/2026	17,687	HUF 5,394,510	0	(364)	(364)	(0.01)
	07/2026	4,603	IDR 82,590,241	7	0	7	0.00
	07/2026	5,436	INR 526,726	129	0	129	0.00
	07/2026	3,122	KRW 4,792,463	0	(26)	(26)	0.00
	07/2026	27,495	PEN 93,123	2	(193)	(191)	0.00
	07/2026	4,177	PLN 15,262	0	(116)	(116)	0.00
	07/2026	997	TWD 31,539	0	(8)	(8)	0.00
	08/2026	ILS 16,963	\$ 5,865	166	0	166	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
DUB	08/2026	PEN 210,112	\$ 59,579	\$ 11	\$ (1,966)	\$ (1,955)	(0.04)
	08/2026	\$ 23	COP 88,564	2	0	2	0.00
	08/2026	1,217	ILS 3,613	0	(3)	(3)	0.00
	09/2026	CLP 3,431,906	\$ 3,835	110	0	110	0.00
	09/2026	IDR 175,558,833	9,725	0	(6)	(6)	0.00
	09/2026	INR 53,118	553	0	(5)	(5)	0.00
	09/2026	KZT 305,447	603	0	(20)	(20)	0.00
	09/2026	MXN 8,784	507	7	0	7	0.00
	09/2026	PEN 56,657	16,429	0	(138)	(138)	0.00
	09/2026	THB 54,728	1,658	0	0	0	0.00
	09/2026	\$ 2,777	COP 10,782,186	297	0	297	0.01
	09/2026	3,048	IDR 54,360,850	0	(35)	(35)	0.00
	09/2026	1,555	MXN 27,817	27	0	27	0.00
	09/2026	18	PEN 61	0	0	0	0.00
	10/2026	PEN 22,014	\$ 6,382	25	(70)	(45)	0.00
	11/2026	10,819	3,163	9	0	9	0.00
	12/2026	95,845	27,636	0	(292)	(292)	(0.01)
	12/2026	\$ 5,122	IDR 93,111,037	5	0	5	0.00
	01/2027	PEN 47,039	\$ 13,853	167	0	167	0.00
	07/2026	CZK 3,421	164	3	0	3	0.00
	07/2026	HUF 5,331	17	0	0	0	0.00
	07/2026	IDR 11,064,734	619	1	0	1	0.00
	07/2026	INR 203,398	2,154	7	0	7	0.00
	07/2026	SGD 4	3	0	0	0	0.00
	07/2026	\$ 107	CNY 731	0	0	0	0.00
	07/2026	1,437	INR 138,644	25	0	25	0.00
	07/2026	741	NOK 6,882	0	(45)	(45)	0.00
	07/2026	8,188	PEN 27,932	0	(5)	(5)	0.00
	07/2026	4,172	PLN 15,481	0	(54)	(54)	0.00
	07/2026	ZAR 594,401	\$ 36,719	510	0	510	0.01
	08/2026	KZT 233,933	487	3	0	3	0.00
	08/2026	PEN 142,066	42,092	511	0	511	0.01
	09/2026	IDR 106,898,588	5,933	7	0	7	0.00
	09/2026	PEN 28,011	8,188	3	0	3	0.00
	09/2026	\$ 1,871	IDR 33,974,075	12	0	12	0.00
	09/2026	2,154	INR 204,777	0	(7)	(7)	0.00
	09/2026	UZS 3,274,951	\$ 257	0	(13)	(13)	0.00
	10/2026	5,745,118	452	0	(19)	(19)	0.00
	11/2026	KZT 286,482	578	4	0	4	0.00
	12/2026	UZS 5,031,000	387	0	(23)	(23)	0.00
FAR	07/2026	AUD 281	195	0	0	0	0.00
	07/2026	CAD 330,547	237,339	4,305	0	4,305	0.09
	07/2026	CNH 22,668	3,351	11	0	11	0.00
	07/2026	£ 129,488	173,984	2,122	0	2,122	0.05
	07/2026	INR 201,520	2,136	7	0	7	0.00
	07/2026	¥ 8,929,511	55,189	246	0	246	0.01
	07/2026	PEN 9,410	2,783	25	0	25	0.00
	07/2026	SGD 115,637	90,641	1,239	0	1,239	0.03
	07/2026	\$ 1,424	CAD 1,983	0	(26)	(26)	0.00
	07/2026	9,266	CNH 63,030	19	0	19	0.00
	07/2026	5,022	€ 4,403	12	0	12	0.00
	07/2026	5	£ 4	0	0	0	0.00
	07/2026	5,130	HUF 1,584,809	0	(43)	(43)	0.00
	07/2026	2,112	INR 201,520	17	0	17	0.00
	07/2026	3,872	¥ 615,309	0	(86)	(86)	0.00
	07/2026	13,836	PLN 50,897	0	(296)	(296)	(0.01)
	07/2026	298	SEK 2,888	1	0	1	0.00
	07/2026	ZAR 846,785	\$ 51,312	0	(272)	(272)	(0.01)
	08/2026	CNH 62,891	9,266	0	(18)	(18)	0.00
	08/2026	€ 4,403	5,028	0	(12)	(12)	0.00
	08/2026	£ 4	5	0	0	0	0.00
	08/2026	ILS 7,050	2,462	94	0	94	0.00
	08/2026	PEN 23,479	6,945	68	0	68	0.00
	08/2026	SEK 2,883	298	0	(1)	(1)	0.00
	08/2026	\$ 195	AUD 281	0	0	0	0.00
	08/2026	55,189	¥ 8,906,144	0	(247)	(247)	(0.01)
	09/2026	PEN 17,384	\$ 5,057	0	(23)	(23)	0.00
	09/2026	\$ 1,032	INR 98,878	6	0	6	0.00
	09/2026	1,262	MXN 22,287	5	0	5	0.00
GLM	07/2026	BRL 15	\$ 3	0	0	0	0.00
	07/2026	KRW 1,756,019	1,137	3	0	3	0.00
	07/2026	\$ 13,142	BRL 71,147	603	0	603	0.01
	07/2026	4,409	IDR 79,062,227	12	0	12	0.00
	07/2026	1,137	KRW 1,755,768	0	(3)	(3)	0.00
	08/2026	88,560	BRL 452,562	0	(1,805)	(1,805)	(0.04)
	08/2026	1,413	INR 135,551	13	0	13	0.00
	09/2026	CLP 2,706,703	\$ 3,027	89	0	89	0.00
	09/2026	DOP 28,267	460	0	(8)	(8)	0.00
	09/2026	IDR 79,525,224	4,409	1	0	1	0.00
	09/2026	MXN 15,820	908	9	0	9	0.00
	09/2026	THB 298,154	9,239	208	0	208	0.01
	09/2026	\$ 10,429	BRL 53,683	0	(212)	(212)	0.00

Schedule of Investments Dynamic Bond Fund (cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
IND JPM	09/2026	\$ 8,726	IDR 156,680,676	\$ 18	\$ (59)	\$ (41)	0.00
	09/2026	7,528	INR 721,780	53	(6)	47	0.00
	09/2026	1,790	MXN 31,202	0	(16)	(16)	0.00
	07/2026	DKK 385	\$ 60	1	0	1	0.00
	07/2026	AUD 9,476	6,628	64	0	64	0.00
	07/2026	BRL 66,637	12,949	75	0	75	0.00
	07/2026	CAD 24,549	17,264	0	(39)	(39)	0.00
	07/2026	ILS 34,810	11,658	0	(27)	(27)	0.00
	07/2026	INR 22,934	243	1	0	1	0.00
	07/2026	KRW 542,621	351	0	0	0	0.00
	07/2026	MXN 43,387	2,432	0	(48)	(48)	0.00
	07/2026	NOK 12,403	1,253	0	0	0	0.00
	07/2026	NZD 2,831	1,673	62	0	62	0.00
	07/2026	\$ 1,457	AUD 2,042	0	(42)	(42)	0.00
	07/2026	2,367	€ 2,031	0	(45)	(45)	0.00
	07/2026	2,036	£ 1,517	0	(22)	(22)	0.00
	07/2026	673	IDR 12,100,920	2	0	2	0.00
	07/2026	243	INR 22,934	0	(1)	(1)	0.00
	07/2026	526	KRW 808,178	0	(4)	(4)	0.00
	07/2026	2,136	NZD 3,788	19	0	19	0.00
	07/2026	5,388	PLN 19,671	2	(156)	(154)	0.00
	07/2026	2,446	THB 81,773	16	0	16	0.00
	08/2026	HKD 2,219	\$ 284	0	0	0	0.00
	08/2026	ILS 27,765	9,536	209	0	209	0.00
	08/2026	\$ 6,624	AUD 9,476	0	(63)	(63)	0.00
	08/2026	1,253	NOK 12,409	0	0	0	0.00
	09/2026	IDR 12,575,389	\$ 696	0	(1)	(1)	0.00
	09/2026	INR 58,574	614	0	(1)	(1)	0.00
	09/2026	MXN 21,398	1,213	0	(4)	(4)	0.00
	09/2026	THB 236,192	7,235	105	(25)	80	0.00
	09/2026	\$ 2,985	INR 284,590	0	(1)	(1)	0.00
	09/2026	5,057	MXN 88,313	0	(35)	(35)	0.00
	10/2026	12,949	BRL 68,105	0	(75)	(75)	0.00
	10/2026	UZS 1,054,712	\$ 83	0	(3)	(3)	0.00
	12/2026	MXN 198,021	11,218	37	0	37	0.00
	12/2026	\$ 108,296	MXN 1,913,003	0	(286)	(286)	(0.01)
	06/2027	UZS 849,870	\$ 63	0	(5)	(5)	0.00
MBC	07/2026	AUD 6,196	4,317	37	(13)	24	0.00
	07/2026	CHF 31,533	40,035	979	(36)	943	0.02
	07/2026	€ 31,977	37,101	542	0	542	0.01
	07/2026	£ 2,446	3,277	30	0	30	0.00
	07/2026	IDR 1,087,539	61	0	0	0	0.00
	07/2026	INR 204,202	2,162	7	0	7	0.00
	07/2026	NOK 4,000	402	0	(2)	(2)	0.00
	07/2026	\$ 7,819	AUD 11,164	17	(101)	(84)	0.00
	07/2026	4,158	CAD 5,826	4	(56)	(52)	0.00
	07/2026	119	DKK 779	0	0	0	0.00
	07/2026	1,179	£ 878	0	(13)	(13)	0.00
	07/2026	3,334	INR 321,361	56	0	56	0.00
	07/2026	10,595	¥ 1,683,406	0	(237)	(237)	(0.01)
	07/2026	1,774	KRW 2,688,640	0	(37)	(37)	0.00
	07/2026	1,764	NOK 16,356	0	(111)	(111)	0.00
	07/2026	2,166	NZD 3,838	18	0	18	0.00
	07/2026	181	SEK 1,763	1	0	1	0.00
	08/2026	DKK 778	\$ 119	0	0	0	0.00
	08/2026	SEK 1,760	181	0	(1)	(1)	0.00
	08/2026	\$ 3,130	AUD 4,539	13	0	13	0.00
	08/2026	402	NOK 4,002	2	0	2	0.00
	09/2026	THB 778,365	\$ 24,215	637	0	637	0.01
	09/2026	\$ 1,127	CLP 1,006,734	0	(34)	(34)	0.00
	09/2026	9,048	INR 865,595	43	(12)	31	0.00
	07/2026	€ 66	\$ 75	0	0	0	0.00
	07/2026	£ 1,012	1,339	0	(4)	(4)	0.00
	07/2026	\$ 18	CHF 14	0	0	0	0.00
	07/2026	1,636	£ 1,219	1	(19)	(18)	0.00
	07/2026	4,104	IDR 73,181,634	0	(11)	(11)	0.00
	07/2026	3,371	INR 324,347	52	0	52	0.00
	07/2026	644	TRY 30,342	3	0	3	0.00
	09/2026	IDR 73,592,052	\$ 4,104	25	0	25	0.00
	09/2026	\$ 1,865	IDR 33,188,486	0	(25)	(25)	0.00
	07/2026	3,366	AUD 4,731	0	(89)	(89)	0.00
	07/2026	1,369	CAD 1,889	0	(37)	(37)	0.00
RYL	07/2026	CAD 1,493	\$ 1,050	0	(2)	(2)	0.00
	07/2026	£ 227	305	4	0	4	0.00
	07/2026	\$ 251	CNY 1,712	1	0	1	0.00
SCX	07/2026	1,564	IDR 28,067,505	2	0	2	0.00
	07/2026	4,437	INR 425,302	52	0	52	0.00
	08/2026	HKD 2,094	\$ 268	0	0	0	0.00
	08/2026	\$ 3,514	INR 336,686	28	0	28	0.00
	09/2026	IDR 83,966,974	\$ 4,651	0	(3)	(3)	0.00
	09/2026	KZT 4,425	9	0	0	0	0.00
	09/2026	THB 106,162	3,288	72	0	72	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SOG	09/2026	\$ 4,755	IDR 85,360,965	\$ 6	\$ (30)	\$ (24)	0.00
	07/2026	AUD 3,574	\$ 2,466	0	(10)	(10)	0.00
	07/2026	CAD 140,698	99,200	11	(32)	(21)	0.00
	07/2026	CNH 38,406	5,677	19	0	19	0.00
	07/2026	DKK 404	63	1	0	1	0.00
	07/2026	€ 527,134	614,922	12,252	0	12,252	0.27
	07/2026	SGD 170	131	0	0	0	0.00
	07/2026	\$ 45	CHF 36	0	0	0	0.00
	07/2026	635,426	€ 558,616	3,240	(1)	3,239	0.07
	07/2026	5	£ 4	0	0	0	0.00
	07/2026	27,593	¥ 4,383,564	0	(621)	(621)	(0.01)
	07/2026	89,479	SGD 115,876	107	0	107	0.00
	08/2026	CHF 36	\$ 45	0	0	0	0.00
	08/2026	€ 558,592	636,260	0	(3,234)	(3,234)	(0.07)
	08/2026	£ 4	5	0	0	0	0.00
	08/2026	SGD 115,615	89,479	0	(112)	(112)	0.00
	08/2026	\$ 2,465	AUD 3,574	10	0	10	0.00
	08/2026	131	SGD 170	0	0	0	0.00
SSB	07/2026	CAD 65,731	\$ 47,642	1,312	0	1,312	0.03
	07/2026	CHF 1,094	1,391	36	0	36	0.00
	07/2026	€ 2,480	2,814	0	(22)	(22)	0.00
	07/2026	\$ 173,337	£ 131,131	707	0	707	0.02
	08/2026	€ 1,741	\$ 1,988	0	(6)	(6)	0.00
	08/2026	£ 131,131	173,333	0	(706)	(706)	(0.01)
UAG	07/2026	CAD 61,004	43,031	33	0	33	0.00
	07/2026	\$ 4,247	PLN 15,520	0	(118)	(118)	0.00
	09/2026	COP 24,112,452	\$ 6,461	0	(412)	(412)	(0.01)
	09/2026	MXN 9,036	515	1	0	1	0.00
	09/2026	THB 13,300	405	2	0	2	0.00
	11/2026	HUF 636,212	€ 1,765	0	(7)	(7)	0.00
WST	07/2026	\$ 44,304	CHF 35,771	41	0	41	0.00
	08/2026	CHF 35,643	\$ 44,304	0	(41)	(41)	0.00
				\$ 37,295	\$ (26,469)	\$ 10,826	0.23

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional CAD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	CAD 1,403	\$ 987	\$ 0	\$ (2)	\$ (2)	0.00
	08/2026	\$ 987	CAD 1,401	2	0	2	0.00
BPS	07/2026	1,684	2,329	0	(43)	(43)	0.00
BRC	07/2026	47	65	0	(1)	(1)	0.00
MBC	07/2026	41	58	0	(1)	(1)	0.00
SOG	07/2026	1,821	2,514	0	(49)	(49)	0.00
SSB	07/2026	CAD 829	\$ 585	0	0	0	0.00
	07/2026	\$ 1,816	CAD 2,504	0	(51)	(51)	0.00
	08/2026	585	828	0	0	0	0.00
				\$ 2	\$ (147)	\$ (145)	0.00

As at 30 June 2026, the Institutional CHF (Hedged) Accumulation and E Class CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
JPM	07/2026	\$ 3,213	CHF 2,511	\$ 0	\$ (100)	\$ (100)	(0.01)
MBC	07/2026	CHF 46	\$ 57	0	0	0	0.00
	07/2026	\$ 3,670	CHF 2,875	0	(106)	(106)	0.00
MYI	08/2026	CHF 14	\$ 18	0	0	0	0.00
SOG	07/2026	2,743	3,391	0	(10)	(10)	0.00
	08/2026	\$ 3,391	CHF 2,733	10	0	10	0.00
SSB	07/2026	3,489	2,743	0	(89)	(89)	0.00
WST	07/2026	CHF 2,736	\$ 3,389	0	(3)	(3)	0.00
	08/2026	\$ 3,389	CHF 2,726	3	0	3	0.00
				\$ 13	\$ (308)	\$ (295)	(0.01)

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation, Administrative EUR (Hedged) Accumulation, E Class EUR (Hedged) Accumulation and G Retail EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 28	€ 24	\$ 0	\$ 0	\$ 0	0.00
BPS	07/2026	€ 545	\$ 621	0	(2)	(2)	0.00
	07/2026	\$ 53,787	€ 46,169	0	(1,002)	(1,002)	(0.02)

Schedule of Investments Dynamic Bond Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BSH	07/2026	€ 46	\$ 54	\$ 1	\$ 0	\$ 1	0.00
	07/2026	\$ 50,104	€ 42,973	0	(973)	(973)	(0.02)
CBK	07/2026	441	379	0	(9)	(9)	0.00
FAR	07/2026	€ 42,550	\$ 48,528	0	(119)	(119)	0.00
	08/2026	\$ 48,594	€ 42,550	119	0	119	0.00
MBC	07/2026	€ 50,945	\$ 58,026	114	(333)	(219)	(0.01)
	07/2026	\$ 3,236	€ 2,783	0	(54)	(54)	0.00
	08/2026	50,509	44,410	333	0	333	0.01
SOG	07/2026	€ 44,410	\$ 50,516	0	(258)	(258)	(0.01)
	07/2026	\$ 53,858	€ 46,169	0	(1,073)	(1,073)	(0.02)
	08/2026	50,585	44,410	257	0	257	0.01
				\$ 824	\$ (3,823)	\$ (2,999)	(0.06)

As at 30 June 2026, the Institutional GBP (Hedged) Accumulation, Institutional GBP (Hedged) Income and E Class GBP (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 1,196,764	£ 891,430	\$ 0	\$ (13,616)	\$ (13,616)	(0.30)
BOA	07/2026	1,078	805	0	(9)	(9)	0.00
BPS	07/2026	£ 791,918	\$ 1,044,385	0	(6,687)	(6,687)	(0.14)
	07/2026	\$ 597,922	£ 446,206	16	(5,711)	(5,695)	(0.12)
	08/2026	1,044,787	792,243	6,693	0	6,693	0.14
BRC	07/2026	989	748	4	0	4	0.00
CBK	07/2026	5,642	4,202	0	(65)	(65)	0.00
FAR	07/2026	£ 29	\$ 39	0	0	0	0.00
	07/2026	\$ 713,779	£ 530,795	0	(9,282)	(9,282)	(0.20)
	08/2026	39	29	0	0	0	0.00
JPM	07/2026	1,246,847	929,199	0	(13,570)	(13,570)	(0.29)
MBC	07/2026	29,373	21,895	0	(313)	(313)	(0.01)
MYI	07/2026	22,868	17,027	0	(269)	(269)	(0.01)
NSL	07/2026	£ 203,865	\$ 268,292	0	(2,287)	(2,287)	(0.05)
	08/2026	\$ 268,285	£ 203,865	2,288	0	2,288	0.05
SCX	07/2026	£ 919,704	\$ 1,217,320	0	(3,356)	(3,356)	(0.07)
	07/2026	\$ 582	£ 434	0	(7)	(7)	0.00
	08/2026	1,217,271	919,704	3,378	0	3,378	0.07
SOG	07/2026	£ 915,288	\$ 1,209,095	0	(5,720)	(5,720)	(0.12)
	08/2026	\$ 1,209,063	£ 915,288	5,726	0	5,726	0.12
SSB	07/2026	£ 11,890	\$ 15,717	0	(64)	(64)	0.00
	08/2026	\$ 15,717	£ 11,890	64	0	64	0.00
				\$ 18,169	\$ (60,956)	\$ (42,787)	(0.93)

As at 30 June 2026, the Institutional NOK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 5	NOK 43	\$ 0	\$ (1)	\$ (1)	0.00
CBK	07/2026	3	26	0	0	0	0.00
DUB	07/2026	3	31	0	0	0	0.00
JPM	07/2026	NOK 33	\$ 3	0	0	0	0.00
	08/2026	\$ 3	NOK 33	0	0	0	0.00
MBC	07/2026	NOK 42	\$ 4	0	0	0	0.00
	07/2026	\$ 3	NOK 27	0	0	0	0.00
	08/2026	4	42	0	0	0	0.00
SCX	07/2026	0	1	0	0	0	0.00
				\$ 0	\$ (1)	\$ (1)	0.00

As at 30 June 2026, the Administrative SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 1,633	SEK 15,098	\$ 0	\$ (72)	\$ (72)	0.00
BPS	07/2026	SEK 207	\$ 22	0	0	0	0.00
CBK	07/2026	\$ 1,730	SEK 15,985	0	(78)	(78)	0.00
FAR	07/2026	SEK 9,457	\$ 975	0	(3)	(3)	0.00
MBC	08/2026	\$ 975	SEK 9,440	3	0	3	0.00
	07/2026	SEK 14,523	\$ 1,492	0	(9)	(9)	0.00
	07/2026	\$ 1,719	SEK 15,966	0	(69)	(69)	0.00
MYI	08/2026	1,468	14,269	9	0	9	0.00
	07/2026	35	332	0	(1)	(1)	0.00
RYL	07/2026	SEK 101	\$ 11	0	0	0	0.00
SSB	08/2026	\$ 1	SEK 7	0	0	0	0.00
				\$ 12	\$ (232)	\$ (220)	0.00
Total OTC Financial Derivative Instruments						\$ (15,300)	(0.33)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
OTHER FINANCIAL ASSETS			
Credit Suisse AG AT1 Claim	\$ 10,500	\$ 3,701	0.08
Total Other Financial Assets		\$ 3,701	0.08
SECURITIES SOLD SHORT			
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA			
2.000% due 01/07/2056	1,900	(1,517)	(0.04)
2.000% due 01/08/2056	99,000	(79,045)	(1.70)
Total Securities Sold Short		\$ (80,562)	(1.74)
Total Investments		\$ 7,050,637	152.71
Other Current Assets & Liabilities		\$ (2,433,734)	(52.71)
Net Assets		\$ 4,616,903	100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) When-issued security.
- (c) Payment in-kind security.
- (d) Security did not produce income within the last twelve months.
- (e) Zero coupon security.
- (f) Coupon represents a yield to maturity.
- (g) Principal amount of security is adjusted for inflation.
- (h) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (i) Affiliated to the Fund.
- (j) Contingent convertible security.
- (k) Restricted Securities (31 December 2025: 0.19%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
Chick-fil-A, Inc. 4.800% due 21/07/2031	23/04/2026	\$ 7,000	\$ 6,926	0.15
Constellation Oil Services Holding S.A. 'D' - Exp. 10/06/2071	10/06/2022	0	0	0.00
Hardwood Funding LLC 4.840% due 07/06/2028	11/03/2025	1,200	1,197	0.03
Hardwood Funding LLC 4.980% due 07/06/2030	11/03/2025	1,600	1,593	0.03
Hardwood Funding LLC 5.160% due 07/06/2032	11/03/2025	1,400	1,399	0.03
Hardwood Funding LLC 5.430% due 07/06/2037	11/03/2025	1,500	1,509	0.03
Morgan Stanley 0.000% due 02/04/2032	29/07/2022	2,802	2,686	0.06
		\$ 15,502	\$ 15,310	0.33

(l) Security with an aggregate fair value of \$930 (31 December 2025: \$4,558) and cash of \$5,719 (31 December 2025: \$1,813) has been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Securities with an aggregate fair value of \$Nil (31 December 2025: \$2,263) and cash of \$1,088 (31 December 2025: \$Nil) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Schedule of Investments Dynamic Bond Fund (Cont.)

Cash of \$75,010 (31 December 2025: \$74,594) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$60,590 (31 December 2025: \$16,350) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 255,536	\$ 5,742,045	\$ 140,024	\$ 6,137,605
Investment Funds	450,673	0	0	450,673
Repurchase Agreements	0	559,550	0	559,550
Financial Derivative Instruments ⁽³⁾	(419)	(19,911)	0	(20,330)
Other Financial Assets	0	3,701	0	3,701
Securities Sold Short	0	(80,562)	0	(80,562)
Totals	\$ 705,790	\$ 6,204,823	\$ 140,024	\$ 7,050,637

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 1,245	\$ 5,533,710	\$ 67,918	\$ 5,602,873
Investment Funds	444,796	0	0	444,796
Repurchase Agreements	0	1,412,243	0	1,412,243
Financial Derivative Instruments ⁽³⁾	3,306	94,682	0	97,988
Other Financial Assets	0	3,098	0	3,098
Securities Sold Short	0	(81,567)	0	(81,567)
Totals	\$ 449,347	\$ 6,962,166	\$ 67,918	\$ 7,479,431

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

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

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

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	1.850%	17/06/2026	TBD ⁽¹⁾	€ (817)	\$ (935)	(0.02)
Total Reverse Repurchase Agreements					\$ (935)	(0.02)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (13,050)	\$ 17,880	\$ 4,830	\$ 28,874	\$ (32,800)	\$ (3,926)
BOA	10,146	830	10,976	11,031	0	11,031
BPS	(10,497)	9,280	(1,217)	285	0	285
BRC	2,252	(2,690)	(438)	34,866	(37,000)	(2,134)
BSH	(11,118)	10,960	(158)	(5,517)	5,410	(107)
CBK	(2,135)	2,040	(95)	(2,922)	3,430	508
DUB	2,403	(2,540)	(137)	(1,901)	1,740	(161)
FAR	(2,129)	2,440	311	(1,199)	1,610	411
GLM	(1,101)	380	(721)	(273)	1,170	897
GSC	(35)	0	(35)	N/A	N/A	N/A
GST	0	0	0	(1)	0	(1)
IND	1	0	1	N/A	N/A	N/A
JPM	(10,500)	15,930	5,430	3,137	840	3,977
MBC	1,304	(1,520)	(216)	(1,265)	1,360	95
MYC	8,248	(1,280)	6,968	6,707	440	7,147
MYI	(286)	350	64	(40)	70	30
NSL	45	0	45	176	0	176
RBC	N/A	N/A	N/A	22	280	302
RYL	(126)	0	(126)	(2)	0	(2)
SCX	145	(170)	(25)	1,779	(1,690)	89
SOG	10,513	(10,970)	(457)	22,955	(23,890)	(935)
SSB	1,181	(1,100)	81	2,544	(2,860)	(316)
UAG	(561)	500	(61)	546	0	546
WST	0	0	0	(218)	0	(218)

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

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	19.79	15.85
Transferable securities dealt in on another regulated market*	35.89	30.63
Other transferable securities	0.56	0.10
Investment funds	4.13	3.70
Repurchase agreements	5.13	11.74
Financial derivative instruments dealt in on a regulated market	0.07	0.08
Centrally cleared financial derivative instruments	0.31	0.20
OTC financial derivative instruments	0.80	1.14
Other financial assets	0.03	0.03
Other assets	33.29	36.53
Total Assets	100.00	100.00

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Loan Participations and Assignments	1.12	1.08
Corporate Bonds & Notes	26.61	21.70
Municipal Bonds & Notes	0.16	0.16
U.S. Government Agencies	58.06	59.30
U.S. Treasury Obligations	7.47	9.18
Non-Agency Mortgage-Backed Securities	4.89	5.09
Asset-Backed Securities	9.09	8.41
Sovereign Issues	17.58	16.18
Common Stocks	5.54	0.11
Warrants	0.00	0.00
Preferred Securities	0.03	0.03
Short-Term Instruments	2.37	1.76
Investment Funds	9.76	9.76
Repurchase Agreements	12.12	31.00
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.07)	0.17
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	(0.01)	0.00
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	0.00
Credit Default Swaps on Credit Indices — Buy Protection	(0.01)	(0.01)
Credit Default Swaps on Credit Indices — Sell Protection	0.00	0.00
Interest Rate Swaps	(0.02)	(0.19)
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.05	0.05
Interest Rate Swaptions	0.52	0.46
Written Options		
Foreign Currency Options	(0.05)	(0.05)
Interest Rate Swaptions	0.00	0.00
Options on Securities	0.00	N/A
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Sell Protection	N/A	0.00
Total Return Swaps on Securities	(0.08)	N/A
Forward Foreign Currency Contracts	0.23	(0.47)
Hedged Forward Foreign Currency Contracts	(1.00)	2.20
Other Financial Assets	0.08	0.07
Securities Sold Short	(1.74)	(1.79)
Other Current Assets & Liabilities	(52.71)	(64.20)
Net Assets	100.00	100.00

Schedule of Investments Emerging Local Bond Fund

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES				CHILE				12.750% due 28/11/2040			
ARGENTINA				SOVEREIGN ISSUES				COP 273,906,200 \$ 82,883 1.26			
SOVEREIGN ISSUES				Bonos de la Tesoreria de la Republica en Pesos				13.250% due 09/02/2033			
Argentina Government International Bond				4.700% due				167,913,300 51,391 0.78			
4.125% due 09/07/2035 \$ 9,500 \$ 7,623 0.12				01/09/2030 CLP 73,980,000 \$ 79,225 1.20				Total Colombia 693,524 10.54			
5.000% due				01/10/2028 66,530,000 72,726 1.11							
AZERBAIJAN				5.000% due							
LOAN PARTICIPATIONS AND ASSIGNMENTS				01/03/2035 15,000,000 15,851 0.24							
State Oil, Inc.				5.800% due							
TBD% due 24/03/2031 13,700 13,549 0.21				01/10/2029 89,905,000 100,342 1.52							
5.800% due				01/10/2034 400,000 445 0.01							
BRAZIL				6.000% due							
CORPORATE BONDS & NOTES				01/04/2033 35,090,000 39,418 0.60							
Banco do Brasil S.A.				6.000% due							
8.500% due 29/07/2026 MXN 241,000 13,837 0.21				01/01/2043 1,480,000 1,682 0.03							
Vale S.A.				6.200% due							
0.000% BRL 99,420 7,709 0.12				01/10/2040 6,980,000 8,166 0.12							
21,546 0.33				Total Chile 317,855 4.83							
LOAN PARTICIPATIONS AND ASSIGNMENTS				SHARES							
Oi S.A.				CHINA							
0.000% due 30/12/2050 \$ 11,660 0 0.00				COMMON STOCKS							
SOVEREIGN ISSUES				Kaisa Group							
Brazil Notas do Tesouro Nacional				Holdings Ltd. (b)							
10.000% due 01/01/2029 BRL 106,700 19,017 0.29				8,174,305 49 0.00							
Total Brazil 40,563 0.62				PAR (0005)							
CAYMAN ISLANDS				CORPORATE BONDS & NOTES							
CONVERTIBLE BONDS & NOTES				Flourish Century							
Kaisa Group Holdings Ltd.				6.600% due							
0.000% due 31/12/2026 (c) \$ 447 1 0.00				04/02/2049 ^ (g) \$ 2,800 0 0.00							
0.000% due 31/12/2027 (c) 559 4 0.00				SOVEREIGN ISSUES							
0.000% due 31/12/2028 (c) 894 7 0.00				China Development Bank							
0.000% due 31/12/2029 (c) 894 7 0.00				1.870% due							
0.000% due 31/12/2030 (c) 1,118 7 0.00				05/09/2035 CNY 527,870 78,343 1.19							
0.000% due 31/12/2031 (c) 1,118 4 0.00				2.630% due							
0.000% due 31/12/2032 (c) 1,945 6 0.00				08/01/2034 1,148,550 180,382 2.74							
36 0.00				2.820% due							
CORPORATE BONDS & NOTES				22/05/2033 259,270 41,105 0.63							
Fish Pond Re Ltd.				China Government International Bond							
7.570% due 08/01/2027 1,000 1,006 0.02				1.650% due							
Kaisa Group Holdings Ltd.				15/05/2035 135,830 19,986 0.30							
5.000% due 30/11/2027 108 6 0.00				1.900% due							
Kaisa Group Holdings Ltd. (6.250% Cash or 5.250% PIK)				15/07/2055 219,200 29,878 0.46							
6.250% due 28/12/2028 (a) 752 17 0.00				2.190% due							
Kaisa Group Holdings Ltd. (6.500% Cash or 5.500% PIK)				25/09/2054 217,080 31,557 0.48							
6.500% due 28/12/2029 (a) 1,259 28 0.00				3.120% due							
Kaisa Group Holdings Ltd. (6.750% Cash or 5.750% PIK)				25/10/2052 39,380 6,816 0.10							
6.750% due 28/12/2030 (a) 1,517 27 0.00				3.810% due							
Kaisa Group Holdings Ltd. (7.000% Cash or 6.000% PIK)				14/09/2050 34,300 6,523 0.10							
7.000% due 28/12/2031 (a) 2,286 39 0.00				394,590 6.00							
Kaisa Group Holdings Ltd. (7.250% Cash or 6.250% PIK)				Total China 394,639 6.00							
7.250% due 28/12/2032 (a) 2,149 43 0.00				COLOMBIA							
Kaisa Group Holdings Ltd. (7.721% Cash or 6.721% PIK)				SOVEREIGN ISSUES							
7.721% due 28/12/2028 (a) 514 10 0.00				Bogota Distrito Capital							
Peru Payroll Deduction Finance Ltd.				13.140% due							
0.000% due				05/11/2035 COP 105,438,000 30,619 0.47							
01/11/2029 (a)(c) 1,707 1,536 0.02				Colombian TES							
QNB Finance Ltd.				6.500% due							
4.538% due 19/09/2027 17,900 17,895 0.27				22/01/2031 (e) 307,120,895 88,309 1.34							
4.679% due 27/04/2029 26,900 27,035 0.41				7.000% due							
Red Dorsal Finance Ltd.				26/03/2031 19,635,400 4,696 0.07							
5.875% due 12/10/2031 2,350 2,316 0.04				9.250% due							
TIB Diversified Payment Rights Finance Co.				28/05/2042 3,985,000 941 0.01							
6.551% due 15/11/2034 5,550 5,638 0.09				11.000% due							
VD DPR Finance Co.				22/08/2029 516,990,300 145,539 2.21							
6.833% due 15/03/2035 10,900 11,153 0.17				11.750% due							
66,749 1.02				24/01/2035 888,161,100 253,020 3.85							
Total Cayman Islands 66,785 1.02				12.000% due							
				13/03/2058 10,503,700 3,012 0.05							
				12.500% due							
				27/02/2030 113,448,000 33,114 0.50							

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
GERMANY			
CORPORATE BONDS & NOTES			
Deutsche Bank AG			
8.010% due 18/07/2034	INR 6,014,000	\$ 62,201	0.95
GHANA			
SOVEREIGN ISSUES			
Ghana Government International Bond			
8.500% due 15/02/2028	GHS 3,641	303	0.00
8.650% due 13/02/2029	28,538	2,284	0.04
8.800% due 12/02/2030	40,105	3,065	0.05
8.950% due 11/02/2031	61,564	4,533	0.07
9.100% due 10/02/2032	20,716	1,478	0.02
9.850% due 03/02/2037	19,493	1,279	0.02
Total Ghana		12,942	0.20
HUNGARY			
SOVEREIGN ISSUES			
Hungary Government International Bond			
2.250% due 22/06/2034 (h)	HUF 3,703,600	9,771	0.15
3.000% due 27/10/2038 (h)	895,900	2,349	0.04
4.750% due 24/11/2032 (h)	16,507,300	52,312	0.79
7.000% due 24/10/2035 (h)	9,666,900	35,479	0.54
Total Hungary		99,911	1.52
INDIA			
SOVEREIGN ISSUES			
India Government International Bond			
6.330% due 05/05/2035	INR 1,250,100	12,909	0.20
6.480% due 06/10/2035	3,049,200	31,668	0.48
6.680% due 07/07/2040	5,633,280	58,167	0.88
6.940% due 11/05/2036	9,598,610	103,123	1.57
7.240% due 18/08/2055	6,063,120	63,682	0.97
7.300% due 19/06/2053	3,927,920	41,616	0.63
7.410% due 19/12/2036	1,068,900	11,840	0.18
7.540% due 23/05/2036	1,106,500	12,311	0.19
Total India		335,316	5.10
INDONESIA			
SOVEREIGN ISSUES			
Indonesia Government International Bond			
5.125% due 29/05/2038	€ 7,900	9,288	0.14
5.690% due 29/05/2036	\$ 14,600	14,918	0.23
5.875% due 15/03/2031	IDR 726,721,000	38,718	0.59
6.500% due 15/07/2030	968,880,000	53,076	0.81
6.500% due 15/04/2036	644,488,000	34,421	0.52
6.625% due 15/02/2034	330,500,000	17,909	0.27
6.750% due 15/07/2035	471,276,000	25,634	0.39
7.000% due 15/02/2033	331,777,000	18,407	0.28
7.125% due 15/06/2038	210,018,000	11,649	0.18

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
7.125% due 15/08/2040	IDR 482,923,000	\$ 26,782	0.41
7.125% due 15/06/2043	13,786,000	763	0.01
7.125% due 15/08/2045	587,013,000	32,571	0.49
7.500% due 15/05/2038	146,812,000	8,359	0.13
7.500% due 15/04/2040	209,641,000	11,991	0.18
8.375% due 15/04/2039	156,963,000	9,609	0.14
Total Indonesia		314,095	4.77
INTERNATIONAL			
LOAN PARTICIPATIONS AND ASSIGNMENTS			
State Oil, Inc.			
6.232% due 22/07/2030	\$ 2,200	2,193	0.03
IRELAND			
ASSET-BACKED SECURITIES			
BNPP AM Euro CLO DAC			
2.804% due 15/04/2031	€ 309	352	0.01
Dryden Euro CLO DAC			
3.143% due 15/05/2034	2,056	2,351	0.03
		2,703	0.04
CORPORATE BONDS & NOTES			
CIMA Finance DAC			
2.950% due 05/09/2029 (h)	\$ 4,496	4,275	0.07
Iridium Capital PLC			
9.250% due 18/06/2029	€ 18,150	22,551	0.34
		26,826	0.41
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Republic of Panama			
3.886% due 05/03/2027	14,500	16,603	0.25
SOVEREIGN ISSUES			
Republic of Angola Via Avenir Issuer Ireland DAC			
10.750% due 15/09/2028	\$ 319	327	0.00
10.750% due 05/02/2029	2,981	3,063	0.05
		3,390	0.05
Total Ireland		49,522	0.75
IVORY COAST			
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Republic of Cote d'Ivoire			
4.912% due 09/03/2027	€ 5,000	5,738	0.09
5.185% due 05/03/2027	14,400	16,529	0.25
7.047% due 10/09/2032	8,000	9,147	0.14
Total Ivory Coast		31,414	0.48
JERSEY, CHANNEL ISLANDS			
CORPORATE BONDS & NOTES			
GSG Bidco Ltd.			
4.700% due 15/06/2031	4,050	4,593	0.07
5.375% due 15/06/2036	4,350	4,937	0.07
Total Jersey, Channel Islands		9,530	0.14
KAZAKHSTAN			
SOVEREIGN ISSUES			
Baiterek National Investment Holding JSC			
16.950% due 02/04/2029	KZT 10,112,000	21,488	0.33
16.950% due 02/04/2031	6,960,000	14,987	0.23
Development Bank of Kazakhstan JSC			
13.489% due 23/05/2028	2,008,000	4,015	0.06
18.400% due 16/10/2028	12,988,000	28,287	0.43
Total Kazakhstan		68,777	1.05
KENYA			
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Republic of Kenya			
9.086% due 05/04/2028	\$ 2,667	2,678	0.04

DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
LUXEMBOURG			
COMMON STOCKS			
DrillCo Holding			
Lux S.A. (g)	7,882	\$ 181	0.00
Foresea Holding S.A.	3,120	71	0.00
		252	0.00
CORPORATE BONDS & NOTES			
FORESEA Holding S.A.			
7.500% due 15/06/2030	\$ 137	136	0.00
Luminis S.A.			
9.649% due 15/09/2038	11,900	13,899	0.21
Poinsettia Finance Ltd.			
6.625% due 17/06/2031	5,638	5,556	0.09
		19,591	0.30
Total Luxembourg		19,843	0.30
MALAYSIA			
SOVEREIGN ISSUES			
Malaysia Government International Bond			
3.582% due 15/07/2032	MYR 20,500	5,058	0.08
3.844% due 15/04/2033	669,950	167,755	2.55
3.917% due 15/07/2055	38,960	9,275	0.14
3.987% due 23/04/2046	125,570	31,015	0.47
4.054% due 18/04/2039	262,152	65,646	1.00
4.065% due 15/06/2050	34,445	8,457	0.13
4.180% due 16/05/2044	9,540	2,411	0.04
4.254% due 31/05/2035	2,850	733	0.01
4.457% due 31/03/2053	114,970	29,923	0.45
4.696% due 15/10/2042	47,547	12,738	0.19
4.762% due 07/04/2037	150,498	40,257	0.61
4.893% due 08/06/2038	59,810	16,168	0.25
Malaysia Government Investment Issue			
3.612% due 30/04/2035	1,900	466	0.01
3.974% due 16/07/2040	73,020	18,122	0.28
4.291% due 14/08/2043	49,210	12,567	0.19
4.417% due 30/09/2041	1,203	313	0.00
4.662% due 31/03/2038	30,600	8,112	0.12
5.357% due 15/05/2052	5,917	1,744	0.03
Total Malaysia		430,760	6.55
MEXICO			
COMMON STOCKS			
Hipotecaria Su Casita			
S.A. de C.V. (b)	212,074	0	0.00
CORPORATE BONDS & NOTES			
Corp. GEO S.A.B. de C.V.			
8.875% due 25/09/2014 ^	\$ 250	0	0.00
9.250% due 30/06/2020 ^	700	0	0.00
Hipotecaria Su Casita S.A. de C.V.			
9.620% due 28/06/2018	MXN 22,130	0	0.00
Urbi Desarrollos Urbanos S.A.B. de C.V.			
8.790% due 09/12/2014 ^	29,700	0	0.00
		0	0.00
SOVEREIGN ISSUES			
Mexico Government International Bond			
4.000% due 24/08/2034 (e)	374	21	0.00
7.500% due 26/05/2033	664,200	35,542	0.54
7.750% due 29/05/2031	496,900	27,650	0.42
7.750% due 23/11/2034	991,000	52,801	0.80
7.750% due 13/11/2042	1,570,977	76,880	1.17
8.000% due 15/04/2032	542,600	30,131	0.46
8.000% due 21/02/2036	471,800	25,217	0.38
8.000% due 07/11/2047	776,729	38,215	0.58
8.000% due 31/07/2053	768,180	37,320	0.57
8.000% due 29/04/2055	390,300	18,876	0.29
8.500% due 01/03/2029	1,702,210	98,883	1.50

Schedule of Investments Emerging Local Bond Fund (Cont.)

DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
8.500% due 31/05/2029	MXN	1,833,800	\$ 106,411	1.62
8.500% due 28/02/2030		1,499,800	86,501	1.31
			<u>634,448</u>	<u>9.64</u>
Total Mexico			<u>634,448</u>	<u>9.64</u>
NETHERLANDS				
CORPORATE BONDS & NOTES				
Douro Finance BV 0.000% due 04/06/2031	€	3,900	3,939	0.06
LOAN PARTICIPATIONS AND ASSIGNMENTS				
Veon Amsterdam 7.924% due 25/03/2027	\$	7,800	7,790	0.12
Total Netherlands			<u>11,729</u>	<u>0.18</u>
NIGERIA				
CORPORATE BONDS & NOTES				
Dangote Fertiliser Ltd. 7.750% due 05/05/2031		8,500	8,556	0.13
LOAN PARTICIPATIONS AND ASSIGNMENTS				
Bank of Industry Ltd. 3.895% due 23/08/2027	€	4,375	4,991	0.08
Nigeria 11.300% due 19/12/2032	\$	10,000	10,137	0.15
			<u>15,128</u>	<u>0.23</u>
Total Nigeria			<u>23,684</u>	<u>0.36</u>
PARAGUAY				
SOVEREIGN ISSUES				
Paraguay Government International Bond 7.900% due 09/02/2031	PYG	52,285,000	8,273	0.12
8.500% due 04/03/2035		80,755,000	12,890	0.20
8.500% due 04/04/2038		27,702,000	4,388	0.07
Total Paraguay			<u>25,551</u>	<u>0.39</u>
PERU				
CORPORATE BONDS & NOTES				
Credicorp Capital Sociedad Titulizadora S.A. 9.700% due 05/03/2045	PEN	36,800	11,562	0.18
10.100% due 15/12/2043		115,102	37,134	0.56
			<u>48,696</u>	<u>0.74</u>
SOVEREIGN ISSUES				
Peru Government International Bond 5.350% due 12/08/2040		70,500	18,057	0.27
5.400% due 12/08/2034		181,300	51,961	0.79
6.150% due 12/08/2032		233,951	74,310	1.13
6.850% due 12/08/2035		180,200	55,619	0.85
6.850% due 12/02/2042		18,900	5,717	0.09
6.900% due 12/08/2037		7,200	2,164	0.03
6.950% due 12/08/2031		44,982	15,007	0.23
7.300% due 12/08/2033		359,000	118,035	1.79
7.600% due 12/08/2039		106,900	33,677	0.51
			<u>374,547</u>	<u>5.69</u>
Total Peru			<u>423,243</u>	<u>6.43</u>

DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
PHILIPPINES				
SOVEREIGN ISSUES				
Philippines Government International Bond 6.250% due 28/02/2029	PHP	212,010	\$ 3,448	0.05
6.250% due 14/01/2036		1,129,000	17,096	0.26
Total Philippines			<u>20,544</u>	<u>0.31</u>
POLAND				
SOVEREIGN ISSUES				
Poland Government International Bond 1.750% due 25/04/2032 (h)	PLN	168,000	37,976	0.58
2.000% due 25/08/2036 (e)		35,344	8,626	0.13
4.500% due 25/07/2030 (h)		911,500	242,700	3.69
4.750% due 25/07/2029 (h)		416,400	112,342	1.71
5.000% due 25/01/2030 (h)		80,400	21,828	0.33
5.000% due 25/10/2034 (h)		57,770	15,276	0.23
5.000% due 25/10/2035		527,780	138,338	2.10
5.750% due 25/04/2029 (h)		89,900	24,892	0.38
6.000% due 25/10/2033 (h)		193,110	54,574	0.83
Total Poland			<u>656,552</u>	<u>9.98</u>
QATAR				
CORPORATE BONDS & NOTES				
QatarEnergy 4.625% due 23/06/2029	\$	14,200	14,113	0.22
SOVEREIGN ISSUES				
Qatar Government International Bond 4.800% due 08/04/2033		9,200	9,250	0.14
Total Qatar			<u>23,363</u>	<u>0.36</u>
ROMANIA				
SOVEREIGN ISSUES				
Romania Government International Bond 4.150% due 26/01/2028	RON	6,300	1,334	0.02
4.250% due 28/04/2036		299,300	54,095	0.82
4.750% due 11/10/2034		14,900	2,869	0.04
6.750% due 25/04/2035		22,000	4,829	0.07
7.100% due 31/07/2034		95,200	21,336	0.32
7.350% due 28/04/2031		155,000	34,901	0.53
7.650% due 27/07/2031		33,000	7,530	0.12
8.000% due 29/04/2030		5,400	1,237	0.02
8.250% due 29/09/2032		21,000	4,963	0.08
Total Romania			<u>133,094</u>	<u>2.02</u>
SERBIA				
SOVEREIGN ISSUES				
Serbia Government International Bond 4.500% due 20/08/2032	RSD	419,800	3,946	0.06
5.250% due 27/07/2035		2,072,400	20,053	0.30
Total Serbia			<u>23,999</u>	<u>0.36</u>
SOUTH AFRICA				
CORPORATE BONDS & NOTES				
Eskom Holdings 0.000% due 18/08/2027 (c)	ZAR	100,100	5,193	0.08
0.000% due 31/12/2032 (c)		254,000	6,724	0.10
Transnet 13.500% due 18/04/2028		3,600	239	0.00
			<u>12,156</u>	<u>0.18</u>

DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
LOAN PARTICIPATIONS AND ASSIGNMENTS				
Transnet SOC Ltd. 10.658% due 02/03/2028	ZAR	80,686	\$ 4,919	0.08
SOVEREIGN ISSUES				
South Africa Government International Bond 6.250% due 31/03/2036		1,014,200	53,049	0.81
7.000% due 28/02/2031		530,346	31,255	0.47
8.250% due 31/03/2032 (h)		145,500	8,976	0.14
8.500% due 31/01/2037 (h)		2,054,500	124,876	1.90
8.750% due 31/01/2044 (h)		208,500	12,490	0.19
8.875% due 28/02/2035 (h)		2,687,000	169,899	2.58
9.000% due 31/01/2040 (h)		2,054,200	126,788	1.93
9.875% due 31/03/2039		177,600	11,727	0.18
10.125% due 31/03/2042		153,400	10,272	0.15
			<u>549,332</u>	<u>8.35</u>
Total South Africa			<u>566,407</u>	<u>8.61</u>
SUPRANATIONAL				
CORPORATE BONDS & NOTES				
Arab Bank for Economic Development in Africa 3.750% due 25/01/2027	€	500	575	0.01
Asian Development Bank 15.500% due 16/03/2029	KZT	5,395,900	11,447	0.17
Banque Ouest Africaine de Developpement 6.250% due 14/10/2040	€	9,900	10,851	0.17
European Bank for Reconstruction & Development 6.050% due 08/05/2029	AZN	6,700	3,941	0.06
6.750% due 16/01/2029		2,000	1,177	0.02
European Investment Bank 2.875% due 15/11/2029	PLN	108,500	27,571	0.42
4.125% due 25/07/2030		88,800	23,270	0.35
Total Supranational			<u>78,832</u>	<u>1.20</u>
TANZANIA				
LOAN PARTICIPATIONS AND ASSIGNMENTS				
Ministry of Finance of Tanzania 7.859% due 26/04/2028	€	3,273	3,746	0.06
THAILAND				
SOVEREIGN ISSUES				
Thailand Government International Bond 2.000% due 17/06/2042	THB	177,340	4,834	0.07
2.700% due 17/06/2040 (h)		1,375,560	42,479	0.65
2.980% due 17/06/2045		820,815	24,791	0.38
3.450% due 17/06/2043		1,092,447	35,421	0.54
4.000% due 17/06/2066		1,000	35	0.00
Total Thailand			<u>107,560</u>	<u>1.64</u>
TURKEY				
LOAN PARTICIPATIONS AND ASSIGNMENTS				
SOCAR Turkey Enerji A/S 5.558% due 11/08/2026	€	12,200	13,935	0.21
Türkiye Vakıflar Bankası T.A.O. 5.401% due 15/12/2028		3,900	4,476	0.07
			<u>18,411</u>	<u>0.28</u>
SOVEREIGN ISSUES				
Turkey Government International Bond 40.760% due 19/08/2026	TRY	59,500	1,279	0.02
40.760% due 17/05/2028		1,315,656	28,470	0.43
			<u>29,749</u>	<u>0.45</u>
Total Turkey			<u>48,160</u>	<u>0.73</u>

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
UNITED ARAB EMIRATES				Structured Asset Securities Corp. Mortgage Loan Trust				SOVEREIGN ISSUES			
CORPORATE BONDS & NOTES				Wells Fargo Home Equity Asset-Backed Securities Trust				Colombia Government International Bond			
ADCB Finance Cayman Ltd.				3.983% due 25/10/2037	\$ 4,221	\$ 2,641	0.04	1.000% due			
7.500% due				4.243% due 25/07/2036	1,300	1,275	0.02	22/08/2029 COP	59,912,000	\$ 16,869	0.26
15/10/2029 IDR	29,000,000	\$ 1,601	0.02					1.000% due			
First Abu Dhabi Bank PJSC								24/01/2035	161,760,900	46,075	0.70
4.789% due				CORPORATE BONDS & NOTES				Indonesia Government International Bond			
03/06/2031	\$ 12,800	12,819	0.20	RD Michigan Property Owner LLC				5.875% due			
Total United Arab Emirates		14,420	0.22	7.500% due 30/03/2045	10,800	10,770	0.16	15/03/2031 IDR	1,976,300,000	105,294	1.60
UNITED KINGDOM				LOAN PARTICIPATIONS AND ASSIGNMENTS				6.750% due	92,225,000	5,016	0.07
CORPORATE BONDS & NOTES				Ecopetrol S.A.				7.125% due	175,421,000	9,728	0.15
ICBC Standard Bank PLC				5.843% due 18/12/2027	7,500	7,527	0.12	15/08/2040			
20.000% due				Ministry of Finance of Angola						182,982	2.78
18/09/2029 UZS	358,032,000	29,793	0.45	9.388% due 16/02/2027	6,000	6,015	0.09	U.S. TREASURY OBLIGATIONS			
20.000% due	137,983,000	11,482	0.18	Stepstone Group Midco GmbH				U.S. Treasury Bonds			
13/12/2029				6.885% due 26/04/2032	€ 10,800	10,137	0.15	4.875% due			
Panama Infrastructure Receivable Purchaser PLC				Ziraat Bank				15/08/2045 (h)	\$ 1,357	1,347	0.02
0.000% due				6.764% due 15/06/2034	\$ 8,400	8,554	0.13	U.S. Treasury Notes			
05/04/2032 (c)	\$ 35,700	29,080	0.44			32,233	0.49	4.250% due			
Thames Water Super Senior Issuer PLC				NON-AGENCY MORTGAGE-BACKED SECURITIES				15/08/2035 (h)	2,140	2,113	0.03
9.750% due				Banc of America Mortgage Trust						3,460	0.05
10/10/2027	£ 1,600	2,255	0.03	4.288% due 25/02/2036	0	0	0.00	Total United States		260,150	3.95
		72,610	1.10	BCAP LLC Trust				URUGUAY			
NON-AGENCY MORTGAGE-BACKED SECURITIES				3.785% due 26/05/2037	2,358	2,126	0.03	SOVEREIGN ISSUES			
Canada Square Funding PLC				Bear Stearns Adjustable Rate Mortgage Trust				Uruguay Government International Bond			
4.597% due				4.015% due 25/05/2047	9	8	0.00	8.000% due			
17/01/2059	1,232	1,636	0.02	4.590% due 25/03/2035	4	4	0.00	29/10/2035 UYU	365,400	9,326	0.14
Rochester Financing PLC				4.974% due 25/01/2035	0	0	0.00	9.750% due			
5.046% due	746	991	0.02	Bear Stearns ALT-A Trust				20/07/2033	93,900	2,606	0.04
18/12/2044				3.871% due 25/04/2037	4,823	3,282	0.05	Total Uruguay		11,932	0.18
Warwick Finance Residential Mortgages PLC				4.870% due 25/10/2035	169	139	0.00	UZBEKISTAN			
0.000% due				Citigroup Mortgage Loan Trust, Inc.				SOVEREIGN ISSUES			
21/12/2049 (c)	0	530	0.01	4.445% due 25/09/2037	1,948	1,875	0.03	National Bank of Uzbekistan			
		3,157	0.05	6.028% due 25/03/2034	1	1	0.00	19.875% due			
Total United Kingdom		75,767	1.15	Countrywide Alternative Loan Trust				05/07/2027 UZS	95,600,000	8,425	0.12
UNITED STATES				4.123% due 25/04/2046	71	69	0.00	Republic of Uzbekistan International Bond			
ASSET-BACKED SECURITIES				4.394% due 20/12/2035	314	301	0.01	16.250% due			
Citigroup Mortgage Loan Trust, Inc.				6.000% due 25/06/2036	3,728	1,904	0.03	12/10/2026	5,000,000	426	0.01
4.083% due	\$ 1,097	613	0.01	Countrywide Home Loan Mortgage Pass-Through Trust				16.625% due			
25/12/2036				4.309% due 25/11/2037	244	231	0.01	29/05/2027	6,870,000	603	0.01
4.363% due	366	217	0.00	4.563% due 25/03/2035	21	20	0.00	Total Uzbekistan		9,454	0.14
25/10/2036				GSMPs Mortgage Loan Trust				VENEZUELA			
GSAMP Trust				4.113% due 25/01/2036	98	79	0.00	CORPORATE BONDS & NOTES			
3.853% due				GSR Mortgage Loan Trust				Petroleos de Venezuela S.A.			
25/01/2037	747	460	0.01	4.479% due 25/01/2036	2	2	0.00	5.375% due			
3.863% due	392	194	0.00	Impac CMB Trust				12/04/2027 ^	\$ 2,185	806	0.01
25/12/2046				4.403% due 25/03/2035	53	53	0.00	6.000% due			
Lehman XS Trust				IndyMac Mortgage Loan Trust				16/05/2024 ^	1,590	599	0.01
4.961% due	1,209	1,084	0.02	3.393% due 25/11/2037	143	118	0.00	6.000% due			
25/01/2036				4.103% due 25/11/2036	3,946	4,096	0.06	15/11/2026 ^	1,590	600	0.01
MASTR Asset-Backed Securities Trust				4.123% due 25/02/2037	294	292	0.01	9.750% due			
4.913% due	504	447	0.01	JPMorgan Resecuritization Trust				17/05/2035 ^	10,940	4,894	0.07
25/08/2037				2.500% due 25/03/2056	33	33	0.00	12.750% due			
Morgan Stanley ABS Capital, Inc. Trust				Lehman XS Trust				17/02/2022 ^	900	451	0.01
3.993% due				4.143% due 25/09/2046	1,185	1,096	0.02			7,350	0.11
25/11/2036	6,120	3,410	0.05	Morgan Stanley Mortgage Loan Trust				SOVEREIGN ISSUES			
4.063% due	134	120	0.00	5.569% due 25/06/2036	0	0	0.00	Venezuela Government International Bond			
25/06/2036				Residential Accredit Loans, Inc. Trust				7.000% due			
4.918% due	1,732	1,760	0.03	5.500% due 25/03/2037	216	180	0.00	31/03/2038 ^	235	103	0.00
25/01/2035				Sequoia Mortgage Trust				7.650% due			
NovaStar Mortgage Funding Trust				3.737% due 20/01/2038	188	148	0.00	21/04/2025 ^	540	243	0.01
4.103% due	1,588	512	0.01	Structured Asset Mortgage Investments Trust				7.750% due			
25/01/2037				4.063% due 25/02/2037	453	447	0.01	13/10/2019 ^	11,900	5,293	0.08
Option One Mortgage Loan Trust				WaMu Mortgage Pass-Through Certificates Trust				8.250% due			
3.983% due	392	273	0.00	3.976% due 25/02/2037	18	16	0.00	13/10/2024 ^	4,055	1,845	0.03
25/04/2037				4.133% due 25/05/2034	80	76	0.00	9.250% due			
Park Place Securities, Inc. Asset-Backed Pass-Through				Wells Fargo Mortgage-Backed Securities Trust				15/09/2027 ^	13,735	6,782	0.10
Certificates v				6.787% due 25/10/2036	143	139	0.00	9.250% due			
4.498% due	32	32	0.00			16,735	0.26	07/05/2028 ^	6,550	3,160	0.05
25/08/2035											
Residential Asset Securities Corp. Trust											
5.413% due	933	932	0.01								
25/07/2035											

Schedule of Investments Emerging Local Bond Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
11.950% due 05/08/2031 ^	\$ 1,410	\$ 769	0.01	26.220% due				SOUTH AFRICA TREASURY BILLS			
		18,195	0.28	14/07/2026 (c)(d) EGP	813,450	\$ 16,402	0.25	7.400% due			
Total Venezuela		25,545	0.39			82,064	1.25	07/10/2026 (c)(d) ZAR	34,200	\$ 2,051	0.03
ZAMBIA				NIGERIA TREASURY BILLS				Total Short-Term Instruments		270,370	4.11
SOVEREIGN ISSUES				18.779% due				Total Transferable Securities		\$ 6,897,391	104.85
Zambia Government International Bond				21/07/2026 (c)(d) NGN	1,598,320	1,150	0.02	SHARES			
12.000% due 03/05/2028 ZMW	5,600	299	0.00	20.537% due				INVESTMENT FUNDS			
22.000% due 22/01/2029	5,150	330	0.01	14/01/2027 (c)(d)	40,687,871	26,620	0.40	COLLECTIVE INVESTMENT SCHEMES			
23.000% due 22/01/2031	21,310	1,471	0.02	20.607% due				PIMCO Funds:			
Total Zambia		2,100	0.03	21/01/2027 (c)(d)	39,110,439	25,475	0.39	Global Investors Series plc - Asia Strategic Interest Bond Fund (f)	250,000	2,813	0.04
SHORT-TERM INSTRUMENTS				20.677% due	39,233,705	25,441	0.39	PIMCO Funds:			
SHORT-TERM NOTES				21.064% due				Global Investors Series plc - Emerging Local Bond ESG Fund (f)	740,626	11,687	0.18
Kona Spc Ltd.				13/10/2026 (c)(d)	13,002,700	8,918	0.14	PIMCO Funds:			
5.718% due 15/09/2026	€ 14,900	17,042	0.26	21.150% due	13,003,100	8,893	0.13	Global Investors Series plc - PIMCO Emerging Markets Opportunities Fund (f)	1,886,327	29,521	0.45
EGYPT TREASURY BILLS				21.186% due				PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (f)	11,083,241	110,525	1.68
23.700% due				07/07/2026 (c)(d)	2,453,873	1,783	0.03	PIMCO Specialty Funds Ireland p.l.c. - PIMCO China Bond Fund (f)	384,409	6,020	0.09
15/09/2026 (c)(d) EGP	343,900	6,681	0.10	21.265% due				Total Investment Funds		\$ 160,566	2.44
24.001% due				20/10/2026 (c)(d)	13,002,700	8,892	0.13				
13/10/2026 (c)(d)	727,100	13,875	0.21	21.270% due	7,203,000	5,061	0.08				
24.050% due				21.310% due							
20/10/2026 (c)(d)	188,650	3,584	0.06	20/10/2026 (c)(d)	1,846,212	1,263	0.02				
24.060% due				21.323% due							
20/10/2026 (c)(d)	31,700	\$ 602	0.01	20/10/2026 (c)(d)	2,600,600	1,779	0.03				
24.200% due				21.333% due							
22/09/2026 (c)(d)	206,900	4,001	0.06	15/09/2026 (c)(d)	6,233,000	4,344	0.07				
24.299% due				21.380% due							
15/09/2026 (c)(d)	14,500	282	0.00	03/11/2026 (c)(d)	9,489,900	6,442	0.10				
24.326% due				21.445% due							
13/10/2026 (c)(d)	68,900	1,315	0.02	27/10/2026 (c)(d)	8,783,400	5,977	0.09				
24.449% due				21.488% due							
10/11/2026 (c)(d)	242,425	4,548	0.07	03/11/2026 (c)(d)	9,114,200	6,187	0.09				
24.451% due				21.531% due							
13/10/2026 (c)(d)	188,550	3,598	0.06	04/08/2026 (c)(d)	15,660,000	11,163	0.17				
24.451% due				21.539% due							
17/11/2026 (c)(d)	962,500	17,973	0.27	21/07/2026 (c)(d)	6,882,500	4,952	0.07				
24.651% due				21.590% due							
10/11/2026 (c)(d)	394,625	7,404	0.11	21/07/2026 (c)(d)	9,076,000	6,530	0.10				
24.686% due				21.645% due							
13/10/2026 (c)(d)	94,300	1,799	0.03	04/08/2026 (c)(d)	1,084,000	773	0.01				
				21.702% due							
				18/08/2026 (c)(d)	10,696,300	7,570	0.11				
						169,213	2.57				

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bund 10-Year Bond September Futures	Short	09/2026	66	\$ (101)	0.00
U.S. Treasury 10-Year Note September Futures	Short	09/2026	95	(74)	0.00
U.S. Treasury 10-Year Ultra September Futures	Long	09/2026	189	260	0.00
				\$ 85	0.00
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 85	0.00

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

INTEREST RATE SWAPS

Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	3.500%	18/03/2028	£ 3,900	\$ (5)	0.00
Receive ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	3.500	16/09/2028	1,400	(3)	0.00
Receive ⁽¹⁾	1-Day INR-MIBOR Compounded-OIS	6.500	16/09/2036	INR 6,182,190	7	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.000	17/06/2027	¥ 159,560,000	(391)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.000	17/12/2027	96,840,000	1,589	0.02
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.000	18/03/2028	89,195,000	(712)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.500	17/06/2028	2,350,000	(10)	0.00
Receive ⁽¹⁾	1-Day JPY-MUTKCALM Compounded-OIS	1.500	16/09/2028	53,944,000	(696)	(0.01)
Receive	1-Day SGD-SIBCSORA Compounded-OIS	1.403	30/12/2026	SGD 807,190	(1,365)	(0.02)
Receive ⁽¹⁾	1-Day SGD-SIBCSORA Compounded-OIS	1.750	16/09/2031	223,120	(1,036)	(0.02)

Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive ⁽¹⁾	1-Day THB-THOR Compounded-OIS	1.250%	16/09/2028	THB 3,395,300	\$ (138)	0.00
Pay ⁽¹⁾	1-Day THB-THOR Compounded-OIS	1.500	16/09/2031	726,000	81	0.00
Pay ⁽¹⁾	1-Day THB-THOR Compounded-OIS	1.750	16/09/2031	3,857,570	1,426	0.02
Pay ⁽¹⁾	1-Day THB-THOR Compounded-OIS	2.000	16/09/2031	976,720	356	0.01
Pay ⁽¹⁾	1-Day THB-THOR Compounded-OIS	2.000	16/09/2036	752,300	144	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.000	17/06/2028	\$ 1,603,000	(1,423)	(0.02)
Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.000	16/09/2028	175,700	229	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	26,400	591	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2030	142,900	(1,514)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	3.250	19/03/2034	21,500	459	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2034	11,600	(71)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	20/12/2053	4,000	146	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	17/12/2028	33,690	(610)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	3,900	(112)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	18/03/2031	114,800	(2,403)	(0.04)
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	4,460	231	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.600	17/01/2034	1,000	28	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	28,100	78	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2030	143,500	2,996	0.05
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2030	146,000	(3,221)	(0.05)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2031	403,100	8,444	0.13
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	87,030	(1,980)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	500	16	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2035	1,900	37	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2035	34,200	(367)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2035	152,200	(4,133)	(0.06)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/06/2036	310,500	(1,954)	(0.03)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2036	100	(2)	0.00
Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.750	16/09/2036	84,100	(239)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2036	4,700	32	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2045	10,900	427	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2055	58,200	1,569	0.02
Pay	1-Day USD-SOFR Compounded-OIS	3.870	17/10/2053	2,000	(101)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.880	16/10/2053	500	(24)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.994	02/07/2034	6,300	5	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.000	18/03/2036	17,700	(423)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	4.000	18/03/2056	25,000	119	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.000	17/06/2056	4,200	(99)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.060	02/07/2034	2,500	(11)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.080	05/06/2034	4,300	(19)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.086	13/01/2055	100,500	(2,604)	(0.04)
Pay	1-Day USD-SOFR Compounded-OIS	4.155	02/10/2033	5,080	99	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.170	03/10/2033	7,000	144	0.00
Pay	1-Year BRL-CDI	6.151	04/01/2027	BRL 528,200	(23,287)	(0.35)
Pay	1-Year BRL-CDI	9.630	04/01/2027	85,900	(1,543)	(0.02)
Receive	1-Year BRL-CDI	9.783	04/01/2027	498,300	8,504	0.13
Pay	1-Year BRL-CDI	9.795	04/01/2027	227,500	(3,826)	(0.06)
Pay	1-Year BRL-CDI	9.815	04/01/2027	156,000	(2,557)	(0.04)
Receive	1-Year BRL-CDI	9.840	04/01/2027	185,700	(3,081)	(0.05)
Receive	1-Year BRL-CDI	9.840	04/01/2027	195,800	3,232	0.05
Pay	1-Year BRL-CDI	9.842	04/01/2027	234,800	(3,818)	(0.06)
Pay	1-Year BRL-CDI	10.044	02/01/2029	153,100	(3,072)	(0.05)
Pay	1-Year BRL-CDI	10.076	04/01/2027	325,100	(5,829)	(0.09)
Pay	1-Year BRL-CDI	10.235	04/01/2027	98,900	(1,405)	(0.02)
Pay	1-Year BRL-CDI	10.512	04/01/2027	115,000	(1,556)	(0.02)
Pay	1-Year BRL-CDI	10.565	04/01/2027	141,200	(1,781)	(0.03)
Pay	1-Year BRL-CDI	10.602	04/01/2027	259,100	(3,890)	(0.06)
Receive	1-Year BRL-CDI	10.671	04/01/2027	311,000	3,767	0.06
Receive	1-Year BRL-CDI	10.768	04/01/2027	59,800	729	0.01
Pay	1-Year BRL-CDI	10.792	04/01/2027	356,400	(4,405)	(0.07)
Receive	1-Year BRL-CDI	10.872	04/01/2027	135,200	1,572	0.02
Receive	1-Year BRL-CDI	10.880	04/01/2027	441,200	4,909	0.08
Pay	1-Year BRL-CDI	11.064	04/01/2027	259,100	(2,760)	(0.04)
Receive	1-Year BRL-CDI	11.133	04/01/2027	102,100	1,029	0.02
Receive	1-Year BRL-CDI	11.135	04/01/2027	96,300	969	0.02
Pay	1-Year BRL-CDI	11.169	04/01/2027	96,950	(604)	(0.01)
Pay	1-Year BRL-CDI	11.490	02/01/2029	132,400	(1,842)	(0.03)
Receive	1-Year BRL-CDI	11.510	04/01/2027	399,700	3,390	0.05
Receive	1-Year BRL-CDI	11.513	04/01/2027	198,100	1,732	0.03
Pay	1-Year BRL-CDI	11.523	02/01/2029	206,300	(2,789)	(0.04)
Receive	1-Year BRL-CDI	11.575	03/01/2028	102,600	1,141	0.02
Receive	1-Year BRL-CDI	11.600	04/01/2027	283,100	2,294	0.04
Pay	1-Year BRL-CDI	11.695	03/01/2028	223,200	(2,337)	(0.04)
Pay	1-Year BRL-CDI	11.730	02/01/2029	274,000	(3,380)	(0.05)
Receive	1-Year BRL-CDI	11.736	04/01/2027	164,500	1,331	0.02
Pay	1-Year BRL-CDI	11.880	02/01/2031	300,400	(2,737)	(0.04)
Pay	1-Year BRL-CDI	11.940	03/01/2033	155,600	(2,177)	(0.03)
Pay	1-Year BRL-CDI	12.140	02/01/2031	127,200	(1,485)	(0.02)
Receive	1-Year BRL-CDI	12.243	02/01/2029	269,500	2,583	0.04
Receive	1-Year BRL-CDI	12.255	02/01/2029	64,700	622	0.01
Pay	1-Year BRL-CDI	12.320	02/01/2029	163,500	(1,503)	(0.02)
Pay	1-Year BRL-CDI	12.670	02/01/2029	400,000	(2,027)	(0.03)

Schedule of Investments Emerging Local Bond Fund (Cont.)

Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Year BRL-CDI	12.716%	02/01/2029	BRL 658,600	\$ (3,764)	(0.06)
Pay	1-Year BRL-CDI	12.750	02/01/2029	257,400	(1,435)	(0.02)
Receive	1-Year BRL-CDI	12.760	02/01/2029	399,000	2,705	0.04
Receive	1-Year BRL-CDI	12.780	02/01/2029	21,000	114	0.00
Receive	1-Year BRL-CDI	12.808	02/01/2029	585,100	3,109	0.05
Pay	1-Year BRL-CDI	12.867	02/01/2031	538,700	(3,366)	(0.05)
Pay	1-Year BRL-CDI	12.905	02/01/2029	71,900	(344)	(0.01)
Pay	1-Year BRL-CDI	12.985	02/01/2031	305,800	(1,737)	(0.03)
Pay	1-Year BRL-CDI	13.040	02/01/2029	430,000	(1,796)	(0.03)
Pay	1-Year BRL-CDI	13.041	02/01/2031	722,800	(3,648)	(0.06)
Pay	1-Year BRL-CDI	13.055	02/01/2029	566,200	(2,807)	(0.04)
Pay	1-Year BRL-CDI	13.056	02/01/2029	730,600	(3,499)	(0.05)
Receive	1-Year BRL-CDI	13.060	02/01/2029	702,300	3,124	0.05
Pay	1-Year BRL-CDI	13.115	02/01/2029	268,000	(1,176)	(0.02)
Receive ⁽¹⁾	1-Year BRL-CDI	13.120	02/01/2029	159,100	531	0.01
Receive	1-Year BRL-CDI	13.156	02/01/2031	104,000	446	0.01
Pay	1-Year BRL-CDI	13.183	02/01/2029	100,000	(431)	(0.01)
Receive	1-Year BRL-CDI	13.189	02/01/2031	93,900	369	0.01
Pay ⁽¹⁾	1-Year BRL-CDI	13.200	02/01/2031	11,000	(43)	0.00
Pay ⁽¹⁾	1-Year BRL-CDI	13.235	02/01/2031	35,100	(131)	0.00
Pay ⁽¹⁾	1-Year BRL-CDI	13.235	02/01/2035	532,300	(2,169)	(0.03)
Pay ⁽¹⁾	1-Year BRL-CDI	13.250	02/01/2031	210,400	(756)	(0.01)
Pay	1-Year BRL-CDI	13.253	02/01/2029	275,000	(1,014)	(0.02)
Pay ⁽¹⁾	1-Year BRL-CDI	13.255	02/01/2031	105,200	(382)	(0.01)
Receive	1-Year BRL-CDI	13.270	02/01/2029	158,100	683	0.01
Receive	1-Year BRL-CDI	13.289	02/01/2029	1,272,200	4,024	0.06
Pay	1-Year BRL-CDI	13.291	02/01/2029	405,900	(1,802)	(0.03)
Receive	1-Year BRL-CDI	13.296	02/01/2031	690,400	2,472	0.04
Pay ⁽¹⁾	1-Year BRL-CDI	13.300	02/01/2031	15,800	(54)	0.00
Receive ⁽¹⁾	1-Year BRL-CDI	13.310	02/01/2031	468,500	1,627	0.03
Pay ⁽¹⁾	1-Year BRL-CDI	13.315	02/01/2031	122,400	(409)	(0.01)
Pay	1-Year BRL-CDI	13.320	02/01/2029	43,300	(186)	0.00
Receive	1-Year BRL-CDI	13.335	02/01/2029	53,900	216	0.00
Receive ⁽¹⁾	1-Year BRL-CDI	13.340	02/01/2029	671,800	1,719	0.03
Pay ⁽¹⁾	1-Year BRL-CDI	13.350	02/01/2031	73,000	(240)	0.00
Receive	1-Year BRL-CDI	13.357	02/01/2029	687,900	2,293	0.04
Pay	1-Year BRL-CDI	13.405	02/01/2029	398,400	(1,495)	(0.02)
Pay	1-Year BRL-CDI	13.425	02/01/2029	120,100	(438)	(0.01)
Pay	1-Year BRL-CDI	13.430	02/01/2029	235,600	(854)	(0.01)
Receive ⁽¹⁾	1-Year BRL-CDI	13.435	02/01/2029	230,200	505	0.01
Pay	1-Year BRL-CDI	13.470	02/01/2031	102,500	(351)	(0.01)
Pay	1-Year BRL-CDI	13.500	02/01/2029	297,400	(1,031)	(0.02)
Pay ⁽¹⁾	1-Year BRL-CDI	13.520	02/01/2031	231,000	(574)	(0.01)
Pay ⁽¹⁾	1-Year BRL-CDI	13.560	02/01/2031	59,800	(134)	0.00
Pay	1-Year BRL-CDI	13.560	02/01/2031	189,200	(408)	(0.01)
Pay ⁽¹⁾	1-Year BRL-CDI	13.564	02/01/2031	492,800	(1,098)	(0.02)
Pay	1-Year BRL-CDI	13.575	02/01/2031	21,800	(66)	0.00
Pay	1-Year BRL-CDI	13.580	02/01/2031	20,700	(62)	0.00
Receive	1-Year BRL-CDI	13.589	02/01/2029	388,400	1,141	0.02
Pay ⁽¹⁾	1-Year BRL-CDI	13.605	02/01/2031	169,700	(341)	(0.01)
Pay ⁽¹⁾	1-Year BRL-CDI	13.670	02/01/2031	30,800	(53)	0.00
Pay	1-Year BRL-CDI	13.680	02/01/2029	323,700	(811)	(0.01)
Pay	1-Year BRL-CDI	13.698	02/01/2031	109,300	(167)	0.00
Pay	1-Year BRL-CDI	13.700	02/01/2031	123,900	(170)	0.00
Pay	1-Year BRL-CDI	13.790	02/01/2031	65,100	(61)	0.00
Receive	1-Year BRL-CDI	13.844	02/01/2029	1,300	2	0.00
Pay	1-Year BRL-CDI	13.882	02/01/2031	169,300	(87)	0.00
Receive	1-Year BRL-CDI	13.890	02/01/2031	258,300	152	0.00
Receive	1-Year BRL-CDI	13.923	02/01/2029	225,900	335	0.01
Pay	1-Year BRL-CDI	13.926	04/01/2027	253,000	(401)	(0.01)
Pay	1-Year BRL-CDI	13.927	04/01/2027	1,079,800	(1,707)	(0.03)
Pay	1-Year BRL-CDI	13.998	02/01/2029	465,300	(529)	(0.01)
Pay	1-Year BRL-CDI	14.013	02/01/2029	30,000	(32)	0.00
Pay	1-Year BRL-CDI	14.015	02/01/2031	137,400	15	0.00
Receive	1-Year BRL-CDI	14.020	04/01/2027	166,400	216	0.00
Receive	1-Year BRL-CDI	14.026	02/01/2029	158,200	158	0.00
Receive	1-Year BRL-CDI	14.028	04/01/2027	158,300	203	0.00
Pay	1-Year BRL-CDI	14.035	02/01/2031	92,800	168	0.00
Pay	1-Year BRL-CDI	14.060	02/01/2031	396,800	124	0.00
Receive	1-Year BRL-CDI	14.087	02/01/2029	77,100	11	0.00
Receive	1-Year BRL-CDI	14.140	02/01/2029	152,100	(67)	0.00
Pay	1-Year BRL-CDI	14.140	02/01/2031	106,700	72	0.00
Pay	1-Year BRL-CDI	14.185	02/01/2029	291,300	(44)	0.00
Receive	1-Year BRL-CDI	14.245	02/01/2029	36,500	(2)	0.00
Receive	1-Year BRL-CDI	14.247	02/01/2031	113,500	(131)	0.00
Receive	1-Year BRL-CDI	14.334	02/01/2031	139,500	(215)	0.00
Receive	1-Year BRL-CDI	14.350	04/01/2027	588,000	250	0.00
Pay	1-Year BRL-CDI	14.370	02/01/2029	161,100	188	0.00
Pay	1-Year BRL-CDI	14.375	02/01/2031	23,300	40	0.00
Receive	1-Year BRL-CDI	14.455	02/01/2029	290,300	(353)	(0.01)
Receive	1-Year BRL-CDI	14.505	02/01/2031	296,200	(682)	(0.01)
Receive	1-Year BRL-CDI	14.514	02/01/2031	285,200	(668)	(0.01)

Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Year BRL-CDI	14.524%	02/01/2029	BRL 3,500	\$ (5)	0.00
Pay	1-Year BRL-CDI	14.570	02/01/2029	125,700	203	0.00
Pay	1-Year BRL-CDI	14.620	02/01/2029	418,700	815	0.01
Pay	1-Year BRL-CDI	14.695	02/01/2029	405,400	885	0.01
Pay	1-Year BRL-CDI	14.995	04/01/2027	283,200	433	0.01
Pay	1-Year BRL-CDI	15.036	02/01/2029	167,900	685	0.01
Pay	1-Year BRL-CDI	15.065	02/01/2029	161,900	745	0.01
Receive	3-Month CAD-CAONREPO Compounded-OIS	2.500	17/06/2028	CAD 571,700	(1,387)	(0.02)
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.250	17/06/2036	129,500	1,170	0.02
Pay ⁽¹⁾	3-Month CNY-CNREPOFIX	1.500	16/09/2031	CNY 492,545	315	0.01
Receive	3-Month COP-IBR Compounded-OIS	4.115	01/02/2031	COP 14,558,000	429	0.01
Receive	3-Month COP-IBR Compounded-OIS	4.120	01/02/2031	10,388,000	307	0.01
Receive	3-Month COP-IBR Compounded-OIS	5.675	18/06/2031	20,000,000	951	0.01
Pay	3-Month COP-IBR Compounded-OIS	7.105	26/09/2029	15,461,500	(417)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	7.140	26/09/2029	63,562,000	(1,698)	(0.03)
Pay	3-Month COP-IBR Compounded-OIS	7.290	22/01/2029	65,042,000	(1,580)	(0.02)
Pay	3-Month COP-IBR Compounded-OIS	7.390	05/09/2029	57,712,100	(1,447)	(0.02)
Pay	3-Month COP-IBR Compounded-OIS	7.400	09/09/2029	32,137,300	(802)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	7.410	09/08/2028	27,919,200	580	0.01
Receive	3-Month COP-IBR Compounded-OIS	7.410	30/09/2031	11,364,700	213	0.00
Receive	3-Month COP-IBR Compounded-OIS	7.498	28/04/2028	37,947,620	728	0.01
Receive	3-Month COP-IBR Compounded-OIS	7.520	13/08/2031	25,415,600	781	0.01
Pay	3-Month COP-IBR Compounded-OIS	7.530	02/01/2029	16,771,600	(317)	0.00
Receive	3-Month COP-IBR Compounded-OIS	7.540	09/08/2031	27,300,000	834	0.01
Receive	3-Month COP-IBR Compounded-OIS	7.580	09/08/2031	27,142,600	816	0.01
Receive	3-Month COP-IBR Compounded-OIS	7.650	12/08/2031	20,330,800	594	0.01
Receive	3-Month COP-IBR Compounded-OIS	7.705	26/03/2031	62,868,510	1,667	0.03
Pay	3-Month COP-IBR Compounded-OIS	7.750	18/12/2029	13,699,000	(312)	0.00
Pay	3-Month COP-IBR Compounded-OIS	7.760	21/11/2029	68,819,000	(1,593)	(0.02)
Pay	3-Month COP-IBR Compounded-OIS	7.765	05/12/2029	19,609,600	(449)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	7.770	18/07/2029	177,931,600	(4,041)	(0.06)
Receive	3-Month COP-IBR Compounded-OIS	7.830	02/08/2029	33,701,500	743	0.01
Receive	3-Month COP-IBR Compounded-OIS	7.900	28/04/2028	25,279,200	431	0.01
Receive	3-Month COP-IBR Compounded-OIS	7.930	17/05/2029	70,869,400	1,436	0.02
Pay	3-Month COP-IBR Compounded-OIS	7.950	18/06/2028	108,440,700	(1,767)	(0.03)
Receive	3-Month COP-IBR Compounded-OIS	7.970	28/04/2028	58,558,000	977	0.02
Receive	3-Month COP-IBR Compounded-OIS	7.990	12/06/2029	50,723,000	990	0.02
Receive	3-Month COP-IBR Compounded-OIS	7.990	25/11/2034	88,471,800	2,800	0.04
Receive	3-Month COP-IBR Compounded-OIS	8.010	30/07/2029	18,250,500	377	0.01
Receive	3-Month COP-IBR Compounded-OIS	8.020	04/12/2030	24,925,400	573	0.01
Pay	3-Month COP-IBR Compounded-OIS	8.085	16/05/2029	75,630,200	(1,445)	(0.02)
Receive	3-Month COP-IBR Compounded-OIS	8.090	21/06/2029	20,565,500	383	0.01
Pay	3-Month COP-IBR Compounded-OIS	8.140	18/06/2030	37,816,000	(778)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	8.150	19/03/2027	1,901,600	(13)	0.00
Receive	3-Month COP-IBR Compounded-OIS	8.150	28/04/2028	54,611,800	860	0.01
Pay	3-Month COP-IBR Compounded-OIS	8.152	25/04/2029	100,846,700	(1,907)	(0.03)
Receive	3-Month COP-IBR Compounded-OIS	8.155	24/06/2029	40,481,600	735	0.01
Pay	3-Month COP-IBR Compounded-OIS	8.168	17/06/2029	28,186,700	(512)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	8.180	05/07/2029	36,000,000	(707)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	8.180	16/12/2029	60,262,400	1,160	0.02
Receive	3-Month COP-IBR Compounded-OIS	8.200	18/06/2030	70,650,800	1,414	0.02
Pay	3-Month COP-IBR Compounded-OIS	8.210	05/11/2029	56,599,000	(1,108)	(0.02)
Pay	3-Month COP-IBR Compounded-OIS	8.210	18/06/2030	23,495,000	(468)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	8.215	14/11/2028	29,612,100	586	0.01
Receive	3-Month COP-IBR Compounded-OIS	8.250	18/06/2030	7,036,000	138	0.00
Receive	3-Month COP-IBR Compounded-OIS	8.260	26/12/2027	81,641,400	1,013	0.02
Pay	3-Month COP-IBR Compounded-OIS	8.260	18/06/2030	11,803,000	(230)	0.00
Receive	3-Month COP-IBR Compounded-OIS	8.280	18/06/2030	44,652,000	861	0.01
Receive	3-Month COP-IBR Compounded-OIS	8.300	20/12/2029	37,342,200	677	0.01
Pay	3-Month COP-IBR Compounded-OIS	8.300	18/06/2030	88,944,100	(1,698)	(0.03)
Receive	3-Month COP-IBR Compounded-OIS	8.340	20/12/2029	23,365,600	416	0.01
Pay	3-Month COP-IBR Compounded-OIS	8.342	17/09/2027	129,177,000	(1,360)	(0.02)
Receive	3-Month COP-IBR Compounded-OIS	8.350	18/06/2030	78,510,600	1,413	0.02
Receive	3-Month COP-IBR Compounded-OIS	8.360	17/09/2028	109,778,200	1,636	0.03
Receive	3-Month COP-IBR Compounded-OIS	8.360	31/05/2029	64,790,200	1,100	0.02
Receive	3-Month COP-IBR Compounded-OIS	8.370	26/04/2029	105,284,000	1,820	0.03
Pay	3-Month COP-IBR Compounded-OIS	8.375	19/03/2030	41,217,200	(739)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	8.400	17/09/2028	134,007,300	1,966	0.03
Receive	3-Month COP-IBR Compounded-OIS	8.400	23/12/2029	54,000,000	935	0.01
Receive	3-Month COP-IBR Compounded-OIS	8.415	04/06/2029	66,242,000	1,093	0.02
Receive	3-Month COP-IBR Compounded-OIS	8.430	15/05/2030	26,162,500	480	0.01
Receive	3-Month COP-IBR Compounded-OIS	8.460	23/12/2029	9,860,600	166	0.00
Receive	3-Month COP-IBR Compounded-OIS	8.498	16/05/2030	103,299,000	1,823	0.03
Receive	3-Month COP-IBR Compounded-OIS	8.510	29/04/2029	27,597,500	448	0.01
Pay	3-Month COP-IBR Compounded-OIS	8.535	18/06/2030	70,770,000	(1,196)	(0.02)
Receive	3-Month COP-IBR Compounded-OIS	8.540	19/03/2030	42,204,000	695	0.01
Receive	3-Month COP-IBR Compounded-OIS	8.565	30/12/2027	65,850,600	735	0.01
Pay	3-Month COP-IBR Compounded-OIS	8.598	17/09/2030	15,891,000	(264)	0.00
Pay	3-Month COP-IBR Compounded-OIS	8.611	19/03/2030	60,831,300	(964)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	8.630	09/09/2030	23,088,700	(411)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	8.630	17/09/2030	30,780,100	(501)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	8.650	19/03/2030	51,456,000	(797)	(0.01)

Schedule of Investments Emerging Local Bond Fund (Cont.)

Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	3-Month COP-IBR Compounded-OIS	8.650%	17/09/2030	COP 37,806,000	\$ 610	0.01
Pay	3-Month COP-IBR Compounded-OIS	8.687	19/03/2030	49,104,200	(745)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	8.690	26/12/2031	6,412,000	(108)	0.00
Receive	3-Month COP-IBR Compounded-OIS	8.700	17/09/2030	20,843,000	328	0.01
Pay	3-Month COP-IBR Compounded-OIS	8.710	17/09/2030	131,991,100	(2,046)	(0.03)
Pay	3-Month COP-IBR Compounded-OIS	8.725	10/06/2030	11,230,000	(171)	0.00
Pay	3-Month COP-IBR Compounded-OIS	8.740	26/12/2031	86,000,000	(1,393)	(0.02)
Pay	3-Month COP-IBR Compounded-OIS	8.755	17/09/2030	24,990,300	(376)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	8.770	10/06/2030	33,683,000	(499)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	8.790	19/03/2030	37,527,000	(535)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	8.790	10/06/2030	22,456,000	(328)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	8.800	18/06/2030	106,647,000	1,526	0.02
Receive	3-Month COP-IBR Compounded-OIS	8.933	22/08/2029	116,705,300	1,522	0.02
Receive	3-Month COP-IBR Compounded-OIS	8.980	17/12/2030	42,216,400	547	0.01
Receive	3-Month COP-IBR Compounded-OIS	9.000	17/12/2030	80,000,000	1,020	0.02
Pay	3-Month COP-IBR Compounded-OIS	9.045	30/12/2031	33,177,900	(416)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	9.110	17/09/2035	54,467,500	(799)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	9.155	17/09/2035	45,037,200	(626)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	9.300	17/12/2030	44,856,000	(434)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	9.300	26/03/2031	35,440,700	338	0.01
Receive	3-Month COP-IBR Compounded-OIS	9.329	17/12/2035	122,028,200	1,356	0.02
Pay	3-Month COP-IBR Compounded-OIS	9.490	30/06/2032	6,936,040	(50)	0.00
Receive	3-Month COP-IBR Compounded-OIS	9.525	18/06/2035	38,158,000	279	0.00
Pay	3-Month COP-IBR Compounded-OIS	9.650	17/12/2030	83,246,500	(507)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	9.655	24/01/2035	13,863,000	(78)	0.00
Pay	3-Month COP-IBR Compounded-OIS	9.725	17/12/2030	36,164,000	(193)	0.00
Pay	3-Month COP-IBR Compounded-OIS	9.788	17/12/2030	72,329,000	(339)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	9.820	27/02/2033	9,049,540	26	0.00
Pay	3-Month COP-IBR Compounded-OIS	9.820	24/01/2035	51,267,600	(149)	0.00
Pay	3-Month COP-IBR Compounded-OIS	10.700	17/06/2031	7,661,400	45	0.00
Pay	3-Month COP-IBR Compounded-OIS	10.710	17/06/2031	7,462,500	45	0.00
Receive	3-Month COP-IBR Compounded-OIS	10.720	18/03/2035	54,531,800	(666)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	10.720	05/06/2036	26,214,800	349	0.01
Pay ⁽¹⁾	3-Month COP-IBR Compounded-OIS	10.720	09/06/2036	71,209,000	948	0.01
Pay	3-Month COP-IBR Compounded-OIS	10.725	24/01/2035	43,522,400	531	0.01
Pay	3-Month COP-IBR Compounded-OIS	10.730	17/06/2031	7,628,300	48	0.00
Pay ⁽¹⁾	3-Month COP-IBR Compounded-OIS	10.730	09/06/2036	1,308,000	18	0.00
Pay	3-Month COP-IBR Compounded-OIS	10.740	17/06/2031	8,291,500	53	0.00
Pay	3-Month COP-IBR Compounded-OIS	10.745	17/06/2031	15,256,500	98	0.00
Receive	3-Month COP-IBR Compounded-OIS	10.750	18/03/2031	33,475,200	(196)	0.00
Pay	3-Month COP-IBR Compounded-OIS	10.755	05/06/2036	25,996,400	362	0.01
Pay	3-Month COP-IBR Compounded-OIS	10.770	17/06/2031	15,256,500	102	0.00
Receive	3-Month COP-IBR Compounded-OIS	10.776	18/03/2031	127,003,300	(777)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	10.840	09/02/2033	64,189,900	720	0.01
Pay	3-Month COP-IBR Compounded-OIS	11.200	17/06/2029	11,442,500	48	0.00
Pay	3-Month COP-IBR Compounded-OIS	11.210	17/06/2029	11,774,100	50	0.00
Pay	3-Month COP-IBR Compounded-OIS	11.250	17/06/2028	68,574,400	87	0.00
Pay	3-Month COP-IBR Compounded-OIS	11.425	17/06/2028	16,251,600	28	0.00
Pay	3-Month COP-IBR Compounded-OIS	11.450	17/06/2028	50,578,800	94	0.00
Pay	3-Month COP-IBR Compounded-OIS	11.500	17/06/2031	54,797,700	999	0.02
Pay	3-Month COP-IBR Compounded-OIS	11.550	17/06/2028	48,588,900	116	0.00
Pay	3-Month COP-IBR Compounded-OIS	11.634	17/06/2028	104,071,300	293	0.00
Receive	3-Month COP-IBR Compounded-OIS	11.645	17/06/2031	121,031,000	(1,988)	(0.03)
Receive	3-Month COP-IBR Compounded-OIS	11.700	17/06/2031	17,307,000	(295)	0.00
Receive	3-Month COP-IBR Compounded-OIS	11.720	17/06/2031	16,404,000	(283)	0.00
Receive	3-Month COP-IBR Compounded-OIS	11.730	17/06/2031	16,733,000	(291)	0.00
Receive	3-Month COP-IBR Compounded-OIS	11.870	17/06/2031	39,740,000	(752)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	11.885	17/06/2031	79,872,000	(1,525)	(0.02)
Receive	3-Month COP-IBR Compounded-OIS	11.910	17/06/2031	39,740,000	(770)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	11.925	17/06/2033	55,059,000	(1,498)	(0.02)
Receive	3-Month COP-IBR Compounded-OIS	11.930	17/06/2033	30,803,000	(840)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	12.000	17/06/2027	373,881,400	(3)	0.00
Receive	3-Month COP-IBR Compounded-OIS	12.170	18/03/2029	22,284,000	(220)	0.00
Pay	3-Month COP-IBR Compounded-OIS	12.220	17/06/2027	32,336,200	11	0.00
Pay	3-Month COP-IBR Compounded-OIS	12.230	17/06/2027	32,337,600	12	0.00
Pay	3-Month COP-IBR Compounded-OIS	12.250	17/06/2027	64,675,700	27	0.00
Receive	3-Month COP-IBR Compounded-OIS	12.330	18/03/2028	31,716,000	(158)	0.00
Pay	3-Month COP-IBR Compounded-OIS	12.340	17/06/2027	62,769,500	41	0.00
Receive ⁽¹⁾	3-Month KRW-KORIBOR	3.500	16/09/2036	KRW 172,870,400	(986)	(0.01)
Pay ⁽¹⁾	3-Month KRW-KORIBOR	3.750	16/09/2028	730,727,205	1,454	0.02
Pay ⁽¹⁾	3-Month MYR-KLIBOR	3.500	16/09/2028	MYR 100,550	(4)	0.00
Pay ⁽¹⁾	3-Month MYR-KLIBOR	3.500	16/09/2031	344,780	(13)	0.00
Receive	3-Month SEK-STIBOR	2.021	07/10/2029	SEK 739,100	122	0.00
Pay	3-Month SEK-STIBOR	2.298	07/10/2029	744,300	723	0.01
Pay ⁽¹⁾	3-Month TWD-TAIBOR	2.250	16/09/2031	TWD 10	0	0.00
Pay	3-Month ZAR-JIBAR	6.510	26/05/2031	ZAR 327,700	(405)	(0.01)
Pay	3-Month ZAR-JIBAR	6.522	29/01/2031	372,300	(740)	(0.01)
Pay	3-Month ZAR-JIBAR	6.610	28/04/2031	228,200	(360)	(0.01)
Pay	3-Month ZAR-JIBAR	6.640	02/04/2031	230,200	(336)	(0.01)
Pay	3-Month ZAR-JIBAR	6.673	14/04/2031	214,700	(296)	0.00
Receive	3-Month ZAR-JIBAR	6.715	26/02/2031	313,500	593	0.01
Receive	3-Month ZAR-JIBAR	6.745	06/03/2028	1,232,700	695	0.01

Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive ⁽¹⁾	3-Month ZAR-JIBAR	6.770%	10/03/2028	ZAR 4,908,800	\$ 189	0.00
Pay	3-Month ZAR-JIBAR	6.770	12/11/2030	228,900	(295)	0.00
Receive	3-Month ZAR-JIBAR	6.780	06/03/2028	734,300	388	0.01
Receive	3-Month ZAR-JIBAR	6.815	08/12/2030	204,300	252	0.00
Pay	3-Month ZAR-JIBAR	6.860	15/10/2030	90,400	(95)	0.00
Pay	3-Month ZAR-JIBAR	6.880	17/09/2030	145,700	(147)	0.00
Receive	3-Month ZAR-JIBAR	6.885	04/02/2031	223,100	331	0.01
Receive	3-Month ZAR-JIBAR	6.910	30/10/2030	60,400	57	0.00
Receive	3-Month ZAR-JIBAR	6.920	06/03/2031	75,600	80	0.00
Receive	3-Month ZAR-JIBAR	7.040	22/09/2030	438,792	287	0.00
Receive	3-Month ZAR-JIBAR	7.040	23/12/2030	244,750	274	0.00
Receive	3-Month ZAR-JIBAR	7.070	04/12/2030	297,600	278	0.00
Receive	3-Month ZAR-JIBAR	7.080	31/12/2030	264,550	271	0.00
Pay	3-Month ZAR-JIBAR	7.091	17/02/2036	384,986	551	0.01
Pay	3-Month ZAR-JIBAR	7.155	26/11/2030	41,300	(16)	0.00
Receive	3-Month ZAR-JIBAR	7.160	26/11/2030	286,000	239	0.00
Pay	3-Month ZAR-JIBAR	7.180	04/12/2030	139,850	(52)	0.00
Receive	3-Month ZAR-JIBAR	7.210	22/04/2027	137,000	(5)	0.00
Receive	3-Month ZAR-JIBAR	7.220	02/09/2030	351,100	171	0.00
Receive	3-Month ZAR-JIBAR	7.270	26/08/2030	440,900	146	0.00
Pay	3-Month ZAR-JIBAR	7.310	02/09/2030	266,900	(10)	0.00
Receive	3-Month ZAR-JIBAR	7.310	02/10/2030	513,500	131	0.00
Receive ⁽¹⁾	3-Month ZAR-JIBAR	7.360	09/03/2031	264,300	(3)	0.00
Pay	3-Month ZAR-JIBAR	7.370	26/08/2030	1,197,700	(602)	(0.01)
Pay	3-Month ZAR-JIBAR	7.370	27/01/2036	222,600	(333)	(0.01)
Pay ⁽¹⁾	3-Month ZAR-JIBAR	7.381	12/01/2036	162,700	(231)	0.00
Pay	3-Month ZAR-JIBAR	7.410	02/10/2030	217,790	57	0.00
Pay	3-Month ZAR-JIBAR	7.520	02/04/2031	1,312,800	(26)	0.00
Pay	3-Month ZAR-JIBAR	7.560	23/08/2029	210,700	30	0.00
Pay	3-Month ZAR-JIBAR	7.560	22/09/2030	193,990	97	0.00
Pay	3-Month ZAR-JIBAR	7.570	27/05/2030	150,000	86	0.00
Receive ⁽¹⁾	3-Month ZAR-JIBAR	7.700	08/06/2028	681,600	30	0.00
Receive	3-Month ZAR-JIBAR	7.700	18/06/2030	783,890	(392)	(0.01)
Pay	3-Month ZAR-JIBAR	7.730	12/03/2030	460,400	446	0.01
Receive ⁽¹⁾	3-Month ZAR-JIBAR	7.770	19/11/2027	66,300	(14)	0.00
Receive	3-Month ZAR-JIBAR	7.775	18/03/2030	355,000	(329)	(0.01)
Receive ⁽¹⁾	3-Month ZAR-JIBAR	7.780	20/11/2027	52,700	(11)	0.00
Pay	3-Month ZAR-JIBAR	7.790	31/01/2030	61,800	64	0.00
Pay	3-Month ZAR-JIBAR	7.810	20/06/2030	152,280	157	0.00
Pay ⁽¹⁾	3-Month ZAR-JIBAR	7.822	08/04/2036	332,500	55	0.00
Pay	3-Month ZAR-JIBAR	7.860	18/06/2030	436,900	453	0.01
Pay ⁽¹⁾	3-Month ZAR-JIBAR	7.950	07/05/2036	72,500	65	0.00
Pay	3-Month ZAR-JIBAR	7.980	31/01/2030	546,600	777	0.01
Pay	3-Month ZAR-JIBAR	8.000	03/01/2031	120,500	196	0.00
Pay	3-Month ZAR-JIBAR	8.020	28/02/2031	203,700	341	0.01
Receive	3-Month ZAR-JIBAR	8.070	30/11/2028	83,300	(91)	0.00
Pay	3-Month ZAR-JIBAR	8.080	24/04/2036	1,176,400	880	0.01
Pay	3-Month ZAR-JIBAR	8.160	31/03/2032	97,500	201	0.00
Pay	3-Month ZAR-JIBAR	8.180	02/04/2036	120,900	241	0.00
Pay	3-Month ZAR-JIBAR	8.190	31/03/2032	195,600	419	0.01
Receive	3-Month ZAR-JIBAR	8.355	31/01/2030	177,700	(168)	0.00
Pay	3-Month ZAR-JIBAR	8.440	02/11/2028	254,500	401	0.01
Receive	3-Month ZAR-JIBAR	8.599	05/06/2029	126,100	(82)	0.00
Receive	3-Month ZAR-JIBAR	8.735	31/01/2030	110,200	(325)	0.00
Receive	3-Month ZAR-JIBAR	8.820	31/01/2030	804,500	(869)	(0.01)
Pay	3-Month ZAR-JIBAR	8.872	24/07/2034	386,900	1,570	0.02
Pay	3-Month ZAR-JIBAR	10.150	18/05/2033	121,800	1,079	0.02
Receive	6-Month CLP-CHILIBOR	3.420	01/09/2030	CLP 1,005,150	23	0.00
Receive	6-Month CLP-CHILIBOR	4.410	01/09/2030	2,839,400	30	0.00
Receive ⁽¹⁾	6-Month CLP-CHILIBOR	4.490	01/10/2028	9,945,000	(8)	0.00
Receive	6-Month CLP-CHILIBOR	4.580	01/10/2028	24,240,400	(76)	0.00
Receive	6-Month CLP-CHILIBOR	4.590	01/10/2029	49,658,200	(391)	(0.01)
Receive	6-Month CLP-CHILIBOR	4.620	01/10/2029	907,000	(2)	0.00
Receive	6-Month CLP-CHILIBOR	4.675	18/03/2029	59,436,000	(320)	0.00
Receive ⁽¹⁾	6-Month CLP-CHILIBOR	4.676	01/09/2030	1,964,000	(3)	0.00
Pay	6-Month CLP-CHILIBOR	4.690	18/06/2030	10,090,800	24	0.00
Receive	6-Month CLP-CHILIBOR	4.710	01/10/2029	15,580,000	(85)	0.00
Receive	6-Month CLP-CHILIBOR	4.740	18/03/2029	16,298,000	(121)	0.00
Receive	6-Month CLP-CHILIBOR	4.750	10/04/2030	28,532,500	(163)	0.00
Pay	6-Month CLP-CHILIBOR	4.765	18/06/2030	4,336,000	21	0.00
Receive	6-Month CLP-CHILIBOR	4.805	17/06/2031	3,882,700	(15)	0.00
Receive	6-Month CLP-CHILIBOR	4.855	18/12/2033	5,907,500	(78)	0.00
Pay	6-Month CLP-CHILIBOR	4.875	17/06/2031	31,424,800	244	0.00
Pay	6-Month CLP-CHILIBOR	4.890	01/10/2034	5,270,800	(30)	0.00
Pay	6-Month CLP-CHILIBOR	4.920	13/02/2034	2,120,600	6	0.00
Pay	6-Month CLP-CHILIBOR	4.955	17/06/2031	24,222,000	283	0.00
Receive	6-Month CLP-CHILIBOR	4.960	19/03/2027	12,968,000	(69)	0.00
Pay	6-Month CLP-CHILIBOR	4.970	18/06/2032	8,384,100	83	0.00
Pay	6-Month CLP-CHILIBOR	5.005	17/06/2031	27,200,000	385	0.01
Receive	6-Month CLP-CHILIBOR	5.020	01/09/2030	2,050,000	(35)	0.00
Receive	6-Month CLP-CHILIBOR	5.030	20/03/2033	5,309,140	(86)	0.00
Pay	6-Month CLP-CHILIBOR	5.030	23/02/2034	11,055,300	200	0.00

Schedule of Investments Emerging Local Bond Fund (Cont.)

Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	6-Month CLP-CHILIBOR	5.060%	18/03/2031	CLP 8,845,000	\$ (162)	0.00
Pay	6-Month CLP-CHILIBOR	5.120	18/06/2035	4,560,900	34	0.00
Receive	6-Month CLP-CHILIBOR	5.140	01/03/2035	5,540,100	(70)	0.00
Pay	6-Month CLP-CHILIBOR	5.150	18/06/2030	14,129,300	292	0.00
Receive	6-Month CLP-CHILIBOR	5.150	17/06/2031	57,544,600	(1,284)	(0.02)
Pay	6-Month CLP-CHILIBOR	5.150	01/03/2035	8,600,000	107	0.00
Pay	6-Month CLP-CHILIBOR	5.180	18/06/2030	10,667,500	236	0.00
Pay	6-Month CLP-CHILIBOR	5.190	17/06/2031	5,504,000	128	0.00
Receive	6-Month CLP-CHILIBOR	5.210	01/03/2035	7,012,000	(128)	0.00
Pay	6-Month CLP-CHILIBOR	5.215	18/03/2036	20,834,000	257	0.00
Receive	6-Month CLP-CHILIBOR	5.220	01/10/2028	4,896,800	(98)	0.00
Receive	6-Month CLP-CHILIBOR	5.240	01/09/2030	3,103,000	(84)	0.00
Pay	6-Month CLP-CHILIBOR	5.245	18/03/2036	5,736,000	86	0.00
Pay	6-Month CLP-CHILIBOR	5.250	17/06/2031	1,888,800	44	0.00
Receive ⁽¹⁾	6-Month CLP-CHILIBOR	5.250	13/05/2033	6,921,100	12	0.00
Receive	6-Month CLP-CHILIBOR	5.280	28/02/2030	47,124,800	(649)	(0.01)
Receive	6-Month CLP-CHILIBOR	5.300	18/05/2033	2,475,470	(75)	0.00
Pay	6-Month CLP-CHILIBOR	5.313	25/04/2034	10,208,500	287	0.00
Receive	6-Month CLP-CHILIBOR	5.325	17/06/2031	21,000,000	(628)	(0.01)
Receive	6-Month CLP-CHILIBOR	5.345	17/06/2031	19,001,000	(587)	(0.01)
Pay	6-Month CLP-CHILIBOR	5.350	01/10/2034	6,370,000	193	0.00
Receive	6-Month CLP-CHILIBOR	5.360	18/05/2033	2,594,000	(85)	0.00
Pay	6-Month CLP-CHILIBOR	5.360	26/04/2034	8,585,800	271	0.00
Receive	6-Month CLP-CHILIBOR	5.400	01/04/2033	3,613,700	(133)	0.00
Pay	6-Month CLP-CHILIBOR	5.400	16/11/2033	4,525,900	158	0.00
Pay	6-Month CLP-CHILIBOR	5.400	03/07/2034	6,190,500	229	0.00
Pay	6-Month CLP-CHILIBOR	5.440	28/02/2035	11,706,000	437	0.01
Receive	6-Month CLP-CHILIBOR	5.450	28/06/2034	11,513,000	(468)	(0.01)
Pay	6-Month CLP-CHILIBOR	5.500	13/11/2028	8,851,800	65	0.00
Receive	6-Month CLP-CHILIBOR	5.550	01/10/2028	3,722,930	(31)	0.00
Pay	6-Month CLP-CHILIBOR	5.560	01/04/2033	4,616,000	220	0.00
Pay	6-Month CLP-CHILIBOR	5.660	01/04/2033	8,265,000	448	0.01
Pay	6-Month CLP-CHILIBOR	5.730	19/03/2035	3,083,000	186	0.00
Pay ⁽¹⁾	6-Month CLP-CHILIBOR	5.750	13/05/2034	7,085,400	2	0.00
Receive	6-Month CLP-CHILIBOR	5.780	03/10/2028	4,803,000	(164)	0.00
Receive	6-Month CLP-CHILIBOR	5.790	06/10/2033	8,590,000	(570)	(0.01)
Receive	6-Month CLP-CHILIBOR	5.820	01/09/2030	1,514,470	(98)	0.00
Receive	6-Month CLP-CHILIBOR	5.870	11/10/2033	4,522,700	(312)	0.00
Receive	6-Month CLP-CHILIBOR	5.940	20/10/2033	1,991,300	(147)	0.00
Receive	6-Month CLP-CHILIBOR	5.990	20/10/2033	18,919,110	(1,462)	(0.02)
Receive	6-Month CLP-CHILIBOR	6.000	02/10/2028	3,721,000	(146)	0.00
Receive	6-Month CLP-CHILIBOR	6.146	30/10/2032	32,521,400	(2,688)	(0.04)
Receive	6-Month CLP-CHILIBOR	6.235	26/10/2033	5,823,100	(549)	(0.01)
Pay	6-Month CZK-PRIBOR	1.025	29/07/2030	CZK 92,800	23	0.00
Receive	6-Month CZK-PRIBOR	3.130	09/04/2030	623,500	849	0.01
Pay	6-Month CZK-PRIBOR	3.145	09/04/2030	95,400	(130)	0.00
Receive	6-Month CZK-PRIBOR	3.258	05/05/2030	232,600	332	0.01
Receive	6-Month CZK-PRIBOR	3.290	30/04/2030	189,100	258	0.00
Receive	6-Month CZK-PRIBOR	3.325	06/05/2030	656,700	857	0.01
Pay	6-Month CZK-PRIBOR	3.363	29/05/2030	1,146,800	(1,315)	(0.02)
Pay	6-Month CZK-PRIBOR	3.365	28/11/2029	175,200	12	0.00
Receive	6-Month CZK-PRIBOR	3.405	14/05/2030	236,800	277	0.00
Receive	6-Month CZK-PRIBOR	3.445	01/08/2034	1,750,540	(301)	0.00
Receive	6-Month CZK-PRIBOR	3.475	31/07/2034	95,050	134	0.00
Pay	6-Month CZK-PRIBOR	3.480	15/07/2029	362,600	(232)	0.00
Receive	6-Month CZK-PRIBOR	3.485	16/05/2030	218,200	225	0.00
Pay	6-Month CZK-PRIBOR	3.513	30/09/2030	198,000	(52)	0.00
Receive	6-Month CZK-PRIBOR	3.524	16/02/2034	334,600	654	0.01
Pay	6-Month CZK-PRIBOR	3.525	13/03/2031	177,400	(209)	0.00
Receive	6-Month CZK-PRIBOR	3.528	29/07/2034	235,400	286	0.00
Receive	6-Month CZK-PRIBOR	3.530	15/07/2029	94,900	(9)	0.00
Pay	6-Month CZK-PRIBOR	3.550	24/01/2030	102,500	(87)	0.00
Receive	6-Month CZK-PRIBOR	3.554	11/06/2030	883,264	735	0.01
Receive	6-Month CZK-PRIBOR	3.566	30/07/2034	95,200	102	0.00
Receive	6-Month CZK-PRIBOR	3.575	03/07/2030	2,396,849	(1,642)	(0.02)
Pay	6-Month CZK-PRIBOR	3.645	01/02/2029	1,498,300	(792)	(0.01)
Pay ⁽¹⁾	6-Month CZK-PRIBOR	3.670	09/02/2031	506,750	(461)	(0.01)
Pay	6-Month CZK-PRIBOR	3.680	29/01/2031	604,400	(486)	(0.01)
Pay	6-Month CZK-PRIBOR	3.705	12/08/2030	235,200	53	0.00
Pay	6-Month CZK-PRIBOR	3.708	13/08/2030	1,187,800	276	0.00
Pay ⁽¹⁾	6-Month CZK-PRIBOR	3.720	12/02/2031	637,500	(514)	(0.01)
Pay	6-Month CZK-PRIBOR	3.735	05/08/2030	92,200	28	0.00
Pay	6-Month CZK-PRIBOR	3.736	12/08/2030	1,149,700	335	0.01
Pay ⁽¹⁾	6-Month CZK-PRIBOR	3.745	12/01/2031	402,450	(268)	0.00
Pay	6-Month CZK-PRIBOR	3.761	20/10/2030	454,400	128	0.00
Pay	6-Month CZK-PRIBOR	3.765	09/01/2029	425,000	(257)	0.00
Pay	6-Month CZK-PRIBOR	3.767	17/10/2030	439,500	131	0.00
Receive ⁽¹⁾	6-Month CZK-PRIBOR	3.773	10/04/2031	720,300	479	0.01
Pay	6-Month CZK-PRIBOR	3.777	15/10/2030	173,950	55	0.00
Pay	6-Month CZK-PRIBOR	3.790	31/10/2030	255,600	54	0.00
Pay ⁽¹⁾	6-Month CZK-PRIBOR	3.840	12/02/2031	200,000	(104)	0.00
Receive	6-Month CZK-PRIBOR	3.845	05/03/2031	276,800	128	0.00

Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	6-Month CZK-PRIBOR	3.850%	03/03/2036	CZK 146,600	\$ (186)	0.00
Receive ⁽¹⁾	6-Month CZK-PRIBOR	3.920	09/02/2031	202,700	58	0.00
Pay	6-Month CZK-PRIBOR	3.930	22/05/2036	328,700	41	0.00
Pay ⁽¹⁾	6-Month CZK-PRIBOR	3.950	10/04/2031	1,359,200	(225)	0.00
Pay	6-Month CZK-PRIBOR	3.963	27/11/2030	250,100	172	0.00
Receive ⁽¹⁾	6-Month CZK-PRIBOR	3.970	12/02/2031	255,200	48	0.00
Pay	6-Month CZK-PRIBOR	3.980	04/12/2030	272,000	258	0.00
Pay	6-Month CZK-PRIBOR	3.981	01/12/2030	294,400	217	0.00
Receive	6-Month CZK-PRIBOR	3.999	14/11/2030	238,600	(186)	0.00
Pay	6-Month CZK-PRIBOR	4.000	17/06/2036	2,165,500	2,455	0.04
Pay	6-Month CZK-PRIBOR	4.018	25/11/2030	294,900	240	0.00
Pay	6-Month CZK-PRIBOR	4.049	12/12/2030	42,750	6	0.00
Pay	6-Month CZK-PRIBOR	4.070	23/11/2028	255,900	25	0.00
Pay	6-Month CZK-PRIBOR	4.071	22/04/2031	230,800	(5)	0.00
Receive ⁽¹⁾	6-Month CZK-PRIBOR	4.085	12/02/2031	60,000	(4)	0.00
Pay	6-Month CZK-PRIBOR	4.090	29/06/2031	959,000	(57)	0.00
Pay	6-Month CZK-PRIBOR	4.100	30/06/2031	537,300	(20)	0.00
Receive	6-Month CZK-PRIBOR	4.130	03/06/2029	335,900	(33)	0.00
Receive ⁽¹⁾	6-Month CZK-PRIBOR	4.130	20/07/2031	3,583,900	(2,368)	(0.04)
Pay	6-Month CZK-PRIBOR	4.130	01/10/2035	495,800	580	0.01
Pay	6-Month CZK-PRIBOR	4.250	18/04/2029	396,300	(383)	(0.01)
Receive	6-Month CZK-PRIBOR	4.250	27/04/2031	1,007,300	(356)	(0.01)
Pay	6-Month CZK-PRIBOR	4.335	16/06/2031	475,400	234	0.00
Pay ⁽¹⁾	6-Month CZK-PRIBOR	4.335	01/07/2036	92,540	(2)	0.00
Pay ⁽¹⁾	6-Month CZK-PRIBOR	4.364	25/06/2036	396,850	13	0.00
Pay ⁽¹⁾	6-Month CZK-PRIBOR	4.375	01/07/2036	92,540	5	0.00
Pay	6-Month CZK-PRIBOR	4.388	15/11/2028	1,295,400	15	0.00
Receive ⁽¹⁾	6-Month CZK-PRIBOR	4.395	10/03/2036	211,900	(175)	0.00
Pay ⁽¹⁾	6-Month CZK-PRIBOR	4.485	02/12/2035	278,200	88	0.00
Receive	6-Month CZK-PRIBOR	4.505	16/03/2036	230,700	(285)	0.00
Pay ⁽¹⁾	6-Month CZK-PRIBOR	4.510	17/06/2036	63,200	18	0.00
Pay ⁽¹⁾	6-Month CZK-PRIBOR	4.523	01/12/2035	1,524,460	584	0.01
Pay ⁽¹⁾	6-Month CZK-PRIBOR	4.530	31/12/2035	600,900	124	0.00
Pay ⁽¹⁾	6-Month CZK-PRIBOR	4.560	23/11/2027	155,900	31	0.00
Pay ⁽¹⁾	6-Month CZK-PRIBOR	4.668	16/06/2036	200,300	112	0.00
Receive ⁽¹⁾	6-Month CZK-PRIBOR	4.700	23/03/2036	79,100	(51)	0.00
Receive ⁽¹⁾	6-Month CZK-PRIBOR	4.720	02/04/2036	165,400	(112)	0.00
Receive ⁽¹⁾	6-Month EUR-EURIBOR	2.250	16/09/2028	€ 3,500	(5)	0.00
Pay ⁽¹⁾	6-Month EUR-EURIBOR	2.500	16/09/2031	6,300	47	0.00
Pay ⁽¹⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	6,200	131	0.00
Receive ⁽¹⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	19,480	49	0.00
Receive	6-Month EUR-EURIBOR	3.100	20/09/2030	18,000	93	0.00
Pay	6-Month HUF-BBR	1.760	21/01/2030	HUF 1,296,900	650	0.01
Pay	6-Month HUF-BBR	2.420	02/08/2026	3,964,700	(101)	0.00
Pay	6-Month HUF-BBR	2.680	29/06/2031	1,938,800	(215)	0.00
Receive	6-Month HUF-BBR	4.670	24/10/2035	3,505,800	48	0.00
Receive	6-Month HUF-BBR	4.675	24/10/2035	2,334,500	27	0.00
Receive	6-Month HUF-BBR	4.685	24/10/2035	3,930,300	39	0.00
Receive	6-Month HUF-BBR	4.690	24/11/2032	2,680,800	27	0.00
Pay	6-Month HUF-BBR	4.790	17/01/2027	5,742,020	63	0.00
Receive	6-Month HUF-BBR	5.440	15/01/2029	2,611,700	(33)	0.00
Pay	6-Month HUF-BBR	5.610	23/04/2032	1,003,200	126	0.00
Pay	6-Month HUF-BBR	5.690	24/04/2032	2,013,410	280	0.00
Pay	6-Month HUF-BBR	5.735	22/04/2032	6,066,500	885	0.01
Pay	6-Month HUF-BBR	5.750	17/06/2031	10,700,100	1,090	0.02
Pay	6-Month HUF-BBR	5.845	27/04/2032	3,486,000	574	0.01
Pay	6-Month HUF-BBR	5.850	06/05/2030	637,500	63	0.00
Pay	6-Month HUF-BBR	5.890	09/05/2030	24,791,300	2,784	0.04
Pay	6-Month HUF-BBR	5.990	21/04/2032	5,162,800	968	0.02
Receive	6-Month HUF-BBR	6.040	12/02/2034	163,400	(42)	0.00
Pay	6-Month HUF-BBR	6.070	15/04/2036	12,055,800	2,299	0.04
Pay	6-Month HUF-BBR	6.079	22/10/2029	7,213,600	1,842	0.03
Pay	6-Month HUF-BBR	6.080	12/02/2034	2,607,500	868	0.01
Pay	6-Month HUF-BBR	6.090	21/10/2029	26,235,400	6,490	0.10
Receive	6-Month HUF-BBR	6.100	08/02/2034	2,716,000	(728)	(0.01)
Pay	6-Month HUF-BBR	6.110	30/12/2030	12,052,250	2,861	0.04
Receive	6-Month HUF-BBR	6.190	18/11/2030	13,432,682	(3,953)	(0.06)
Receive	6-Month HUF-BBR	6.210	26/06/2030	29,002,700	(4,405)	(0.07)
Receive	6-Month HUF-BBR	6.250	09/04/2030	7,830,700	(1,106)	(0.02)
Receive	6-Month HUF-BBR	6.265	08/04/2030	6,467,400	(899)	(0.01)
Receive	6-Month HUF-BBR	6.265	28/04/2032	6,409,000	(1,500)	(0.02)
Pay	6-Month HUF-BBR	6.270	16/06/2030	8,974,000	1,387	0.02
Receive	6-Month HUF-BBR	6.350	14/11/2030	1,893,500	(532)	(0.01)
Pay	6-Month HUF-BBR	6.363	31/01/2030	9,453,400	1,387	0.02
Pay	6-Month HUF-BBR	6.392	11/03/2030	8,878,000	1,333	0.02
Receive	6-Month HUF-BBR	6.400	21/11/2030	3,433,500	(1,002)	(0.01)
Pay	6-Month HUF-BBR	6.430	04/02/2030	6,173,700	959	0.02
Receive	6-Month HUF-BBR	6.430	21/11/2030	16,924,600	(5,012)	(0.08)
Receive	6-Month HUF-BBR	6.450	06/06/2029	3,099,500	(380)	(0.01)
Pay	6-Month HUF-BBR	6.511	05/02/2030	16,980,100	2,672	0.04
Receive	6-Month HUF-BBR	6.580	16/05/2035	1,988,000	(831)	(0.01)
Pay	6-Month HUF-BBR	6.650	13/03/2030	3,144,500	585	0.01

Schedule of Investments Emerging Local Bond Fund (Cont.)

Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	6-Month HUF-BBR	7.330%	06/11/2028	HUF 4,993,600	\$ 616	0.01
Receive	6-Month HUF-BBR	7.840	07/02/2033	15,225,500	(4,744)	(0.07)
Receive	6-Month HUF-BBR	8.740	28/04/2028	58,061,820	(2,750)	(0.04)
Pay	6-Month HUF-BBR	9.230	26/08/2032	1,440,400	1,338	0.02
Pay	6-Month PLN-WIBOR	0.925	16/10/2030	PLN 23,400	185	0.00
Receive	6-Month PLN-WIBOR	2.585	14/10/2029	15,200	38	0.00
Receive	6-Month PLN-WIBOR	2.920	13/12/2031	3,800	38	0.00
Receive ⁽¹⁾	6-Month PLN-WIBOR	3.710	25/07/2030	91,100	189	0.00
Pay	6-Month PLN-WIBOR	3.750	17/06/2031	229,000	1,462	0.02
Pay	6-Month PLN-WIBOR	3.952	29/07/2030	45,300	337	0.01
Receive	6-Month PLN-WIBOR	3.962	06/05/2030	69,100	(37)	0.00
Receive	6-Month PLN-WIBOR	4.015	17/04/2030	50,500	(55)	0.00
Receive	6-Month PLN-WIBOR	4.019	18/04/2030	49,900	(56)	0.00
Receive	6-Month PLN-WIBOR	4.048	18/04/2030	25,100	(35)	0.00
Pay	6-Month PLN-WIBOR	4.049	18/04/2030	3,900	3	0.00
Receive	6-Month PLN-WIBOR	4.065	18/04/2030	24,900	(39)	0.00
Receive	6-Month PLN-WIBOR	4.065	24/11/2030	642,830	(2,394)	(0.04)
Receive	6-Month PLN-WIBOR	4.075	07/03/2027	37,000	(25)	0.00
Pay	6-Month PLN-WIBOR	4.091	23/02/2036	45,600	(124)	0.00
Receive	6-Month PLN-WIBOR	4.125	20/05/2036	28,180	79	0.00
Pay	6-Month PLN-WIBOR	4.135	20/05/2036	24,900	(6)	0.00
Receive	6-Month PLN-WIBOR	4.136	25/07/2029	301,700	(1,846)	(0.03)
Pay	6-Month PLN-WIBOR	4.161	03/03/2036	96,900	185	0.00
Receive	6-Month PLN-WIBOR	4.180	15/05/2029	205,200	(467)	(0.01)
Receive	6-Month PLN-WIBOR	4.180	22/05/2036	214,300	(1,284)	(0.02)
Receive	6-Month PLN-WIBOR	4.195	29/09/2030	28,800	(245)	0.00
Receive	6-Month PLN-WIBOR	4.200	13/05/2036	27,950	29	0.00
Receive	6-Month PLN-WIBOR	4.207	30/01/2036	6,100	(99)	0.00
Pay	6-Month PLN-WIBOR	4.223	04/02/2036	55,300	11	0.00
Pay	6-Month PLN-WIBOR	4.230	15/04/2036	31,800	73	0.00
Pay	6-Month PLN-WIBOR	4.235	27/11/2035	12,000	70	0.00
Receive	6-Month PLN-WIBOR	4.259	08/08/2029	36,900	(339)	(0.01)
Receive	6-Month PLN-WIBOR	4.275	02/03/2036	39,700	54	0.00
Pay	6-Month PLN-WIBOR	4.285	19/12/2035	44,100	301	0.01
Receive	6-Month PLN-WIBOR	4.313	25/07/2029	19,100	(185)	0.00
Receive	6-Month PLN-WIBOR	4.320	25/07/2029	14,400	(140)	0.00
Pay	6-Month PLN-WIBOR	4.325	20/05/2036	61,400	158	0.00
Receive	6-Month PLN-WIBOR	4.328	25/07/2029	19,300	(190)	0.00
Receive	6-Month PLN-WIBOR	4.340	12/12/2035	3,300	(27)	0.00
Receive	6-Month PLN-WIBOR	4.348	05/03/2036	51,900	(148)	0.00
Receive	6-Month PLN-WIBOR	4.349	06/03/2036	32,400	(92)	0.00
Pay	6-Month PLN-WIBOR	4.353	23/10/2035	10,400	91	0.00
Pay	6-Month PLN-WIBOR	4.356	17/10/2035	24,820	220	0.00
Receive	6-Month PLN-WIBOR	4.360	25/07/2028	76,900	(697)	(0.01)
Pay	6-Month PLN-WIBOR	4.370	25/11/2035	29,200	257	0.00
Receive	6-Month PLN-WIBOR	4.370	05/03/2036	33,100	(110)	0.00
Pay	6-Month PLN-WIBOR	4.380	22/05/2036	62,600	173	0.00
Receive	6-Month PLN-WIBOR	4.385	06/02/2036	25,300	(22)	0.00
Receive	6-Month PLN-WIBOR	4.388	09/08/2029	12,400	(129)	0.00
Receive	6-Month PLN-WIBOR	4.393	16/10/2035	30,120	(284)	0.00
Pay	6-Month PLN-WIBOR	4.400	13/05/2036	60,100	265	0.00
Receive	6-Month PLN-WIBOR	4.415	12/08/2029	65,700	(705)	(0.01)
Receive	6-Month PLN-WIBOR	4.430	10/11/2035	34,000	(351)	(0.01)
Receive	6-Month PLN-WIBOR	4.434	03/11/2035	5,200	(54)	0.00
Pay	6-Month PLN-WIBOR	4.440	19/09/2035	81,100	969	0.02
Pay	6-Month PLN-WIBOR	4.445	22/12/2035	15,000	65	0.00
Receive	6-Month PLN-WIBOR	4.450	24/02/2036	24,600	(59)	0.00
Receive ⁽¹⁾	6-Month PLN-WIBOR	4.463	09/03/2036	24,600	(131)	0.00
Receive	6-Month PLN-WIBOR	4.475	26/11/2035	52,950	(385)	(0.01)
Pay	6-Month PLN-WIBOR	4.480	13/04/2036	63,400	332	0.01
Pay	6-Month PLN-WIBOR	4.495	22/11/2029	31,500	479	0.01
Receive	6-Month PLN-WIBOR	4.510	25/04/2029	116,000	(551)	(0.01)
Receive	6-Month PLN-WIBOR	4.520	20/04/2036	75,000	(646)	(0.01)
Receive	6-Month PLN-WIBOR	4.545	25/04/2029	60,800	(305)	0.00
Receive	6-Month PLN-WIBOR	4.560	06/11/2028	262,600	(2,676)	(0.04)
Pay	6-Month PLN-WIBOR	4.560	02/09/2029	125,700	1,460	0.02
Receive ⁽¹⁾	6-Month PLN-WIBOR	4.574	10/03/2036	29,900	(232)	0.00
Receive ⁽¹⁾	6-Month PLN-WIBOR	4.625	01/07/2036	17,850	1	0.00
Receive	6-Month PLN-WIBOR	4.650	28/04/2036	340,400	(3,020)	(0.05)
Pay	6-Month PLN-WIBOR	4.660	19/02/2029	43,700	267	0.00
Receive	6-Month PLN-WIBOR	4.665	27/04/2036	36,700	(336)	(0.01)
Receive ⁽¹⁾	6-Month PLN-WIBOR	4.665	01/07/2036	17,850	(6)	0.00
Receive	6-Month PLN-WIBOR	4.680	03/11/2028	14,200	(185)	0.00
Pay	6-Month PLN-WIBOR	4.680	25/04/2029	35,500	214	0.00
Receive ⁽¹⁾	6-Month PLN-WIBOR	4.685	02/12/2035	49,400	(73)	0.00
Receive ⁽¹⁾	6-Month PLN-WIBOR	4.685	10/03/2036	18,300	(186)	0.00
Receive	6-Month PLN-WIBOR	4.685	29/04/2036	45,900	(439)	(0.01)
Pay	6-Month PLN-WIBOR	4.695	28/03/2030	22,400	3	0.00
Receive	6-Month PLN-WIBOR	4.710	25/05/2027	73,900	(145)	0.00
Receive	6-Month PLN-WIBOR	4.710	29/04/2036	32,400	(327)	(0.01)
Receive ⁽¹⁾	6-Month PLN-WIBOR	4.723	01/12/2035	254,370	(469)	(0.01)
Pay	6-Month PLN-WIBOR	4.730	16/02/2029	41,100	271	0.00

Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive ⁽¹⁾	6-Month PLN-WIBOR	4.730%	31/12/2035	PLN 35,800	\$ (64)	0.00
Receive	6-Month PLN-WIBOR	4.735	09/10/2028	62,400	(731)	(0.01)
Receive	6-Month PLN-WIBOR	4.740	25/10/2033	46,000	(804)	(0.01)
Pay	6-Month PLN-WIBOR	4.750	02/08/2029	38,000	532	0.01
Pay	6-Month PLN-WIBOR	4.760	25/10/2033	14,700	262	0.00
Receive	6-Month PLN-WIBOR	4.789	28/05/2036	187,800	(1,962)	(0.03)
Receive ⁽¹⁾	6-Month PLN-WIBOR	4.800	17/06/2036	17,220	(29)	0.00
Pay	6-Month PLN-WIBOR	4.810	16/02/2029	49,600	357	0.01
Receive	6-Month PLN-WIBOR	4.820	25/07/2029	80,200	(1,185)	(0.02)
Receive	6-Month PLN-WIBOR	4.828	17/03/2036	15,500	(170)	0.00
Pay	6-Month PLN-WIBOR	4.845	02/04/2036	64,800	859	0.01
Pay	6-Month PLN-WIBOR	4.850	25/10/2033	33,300	649	0.01
Pay	6-Month PLN-WIBOR	4.855	10/02/2030	225,000	1,895	0.03
Receive ⁽¹⁾	6-Month PLN-WIBOR	4.860	11/03/2036	27,700	(385)	(0.01)
Pay	6-Month PLN-WIBOR	4.865	18/07/2029	47,600	725	0.01
Receive	6-Month PLN-WIBOR	4.910	25/07/2027	29,920	(317)	0.00
Pay	6-Month PLN-WIBOR	4.923	22/03/2029	167,900	1,411	0.02
Receive	6-Month PLN-WIBOR	4.930	25/07/2029	58,600	(931)	(0.01)
Receive ⁽¹⁾	6-Month PLN-WIBOR	4.960	16/06/2036	36,040	(116)	0.00
Pay	6-Month PLN-WIBOR	4.970	21/03/2029	96,300	776	0.01
Pay	6-Month PLN-WIBOR	4.970	25/10/2033	8,000	174	0.00
Receive	6-Month PLN-WIBOR	5.000	25/04/2029	83,600	(702)	(0.01)
Receive	6-Month PLN-WIBOR	5.010	25/07/2029	79,300	(1,323)	(0.02)
Pay	6-Month PLN-WIBOR	5.020	21/03/2029	26,100	225	0.00
Pay	6-Month PLN-WIBOR	5.055	25/10/2033	48,300	1,124	0.02
Receive	6-Month PLN-WIBOR	5.060	25/04/2032	112,790	(114)	0.00
Pay	6-Month PLN-WIBOR	5.105	12/07/2029	78,700	1,379	0.02
Pay	6-Month PLN-WIBOR	5.155	25/10/2034	76,900	1,722	0.03
Pay	6-Month PLN-WIBOR	5.158	22/03/2027	339,900	1,371	0.02
Pay ⁽¹⁾	6-Month PLN-WIBOR	5.200	23/03/2036	14,900	89	0.00
Receive	6-Month PLN-WIBOR	5.220	20/03/2033	4,100	(78)	0.00
Pay ⁽¹⁾	6-Month PLN-WIBOR	5.230	02/04/2036	25,200	157	0.00
Receive	6-Month PLN-WIBOR	5.310	21/03/2033	40,800	(667)	(0.01)
Pay	6-Month PLN-WIBOR	5.430	16/03/2028	1,752,600	4,137	0.06
Receive	6-Month PLN-WIBOR	5.870	22/04/2027	1,000	(5)	0.00
Receive	6-Month PLN-WIBOR	5.960	25/04/2027	67,900	(359)	(0.01)
Receive	6-Month PLN-WIBOR	6.456	25/05/2027	20,800	(134)	0.00
Receive	6-Month PLN-WIBOR	6.480	25/05/2027	45,100	(294)	0.00
Receive	6-Month PLN-WIBOR	6.560	25/05/2027	15,800	(106)	0.00
Receive	6-Month PLN-WIBOR	7.310	30/06/2027	15,300	(133)	0.00
Pay	28-Day MXN-TIE	6.880	02/03/2028	MXN 966,000	(118)	0.00
Pay	28-Day MXN-TIE	6.882	02/03/2028	1,370,800	(165)	0.00
Pay	28-Day MXN-TIE	7.220	14/06/2028	6,862,900	864	0.01
Receive	28-Day MXN-TIE	7.230	14/03/2029	640,800	66	0.00
Pay	28-Day MXN-TIE	7.350	31/01/2031	243,300	(72)	0.00
Receive	28-Day MXN-TIE	7.415	18/11/2030	363,300	176	0.00
Receive	28-Day MXN-TIE	7.430	02/03/2028	118,700	(46)	0.00
Receive	28-Day MXN-TIE	7.450	13/09/2028	1,247,600	(399)	(0.01)
Pay	28-Day MXN-TIE	7.460	27/08/2030	309,100	(68)	0.00
Receive	28-Day MXN-TIE	7.480	11/06/2031	357,600	166	0.00
Pay ⁽¹⁾	28-Day MXN-TIE	7.495	04/02/2031	228,300	(64)	0.00
Pay	28-Day MXN-TIE	7.500	11/09/2030	460,200	(79)	0.00
Receive	28-Day MXN-TIE	7.520	16/04/2031	793,500	249	0.00
Receive	28-Day MXN-TIE	7.545	12/03/2031	206,900	44	0.00
Receive	28-Day MXN-TIE	7.550	02/03/2028	1,329,100	(660)	(0.01)
Pay	28-Day MXN-TIE	7.550	29/01/2031	255,100	(48)	0.00
Pay	28-Day MXN-TIE	7.550	30/01/2031	298,400	(57)	0.00
Receive ⁽¹⁾	28-Day MXN-TIE	7.550	02/05/2031	228,300	54	0.00
Receive	28-Day MXN-TIE	7.555	31/05/2029	479,200	120	0.00
Pay	28-Day MXN-TIE	7.555	24/01/2031	182,100	(30)	0.00
Receive	28-Day MXN-TIE	7.560	02/03/2028	388,000	(196)	0.00
Receive	28-Day MXN-TIE	7.580	02/03/2028	63,100	(33)	0.00
Pay	28-Day MXN-TIE	7.582	02/04/2030	544,400	90	0.00
Pay ⁽¹⁾	28-Day MXN-TIE	7.600	04/04/2031	255,200	66	0.00
Receive	28-Day MXN-TIE	7.610	20/09/2030	566,500	115	0.00
Receive	28-Day MXN-TIE	7.620	18/04/2031	255,100	22	0.00
Receive	28-Day MXN-TIE	7.645	24/04/2031	298,700	12	0.00
Pay	28-Day MXN-TIE	7.650	18/04/2031	612,600	(9)	0.00
Receive	28-Day MXN-TIE	7.660	18/04/2031	542,500	(5)	0.00
Receive ⁽¹⁾	28-Day MXN-TIE	7.680	05/03/2031	420,000	(50)	0.00
Pay	28-Day MXN-TIE	7.680	07/04/2031	480,100	41	0.00
Receive ⁽¹⁾	28-Day MXN-TIE	7.681	05/03/2031	1,214,600	(149)	0.00
Pay	28-Day MXN-TIE	7.700	24/12/2030	240,800	46	0.00
Receive	28-Day MXN-TIE	7.710	12/03/2031	135,000	(23)	0.00
Pay	28-Day MXN-TIE	7.720	01/04/2030	250,300	109	0.00
Pay	28-Day MXN-TIE	7.735	11/09/2030	733,800	(272)	0.00
Pay	28-Day MXN-TIE	7.740	20/09/2030	232,200	84	0.00
Pay	28-Day MXN-TIE	7.748	02/04/2030	116,800	57	0.00
Receive	28-Day MXN-TIE	7.750	13/06/2029	1,021,100	(599)	(0.01)
Pay	28-Day MXN-TIE	7.750	01/04/2030	382,100	172	0.00
Pay	28-Day MXN-TIE	7.750	12/03/2031	425,900	(59)	0.00
Pay	28-Day MXN-TIE	7.750	11/06/2031	818,800	152	0.00

Schedule of Investments Emerging Local Bond Fund (Cont.)

Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	28-Day MXN-TIIE	7.753%	16/04/2030	MXN 701,400	\$ 322	0.01
Receive	28-Day MXN-TIIE	7.763	11/06/2031	90,300	(20)	0.00
Receive	28-Day MXN-TIIE	7.768	12/06/2030	481,100	(218)	0.00
Receive	28-Day MXN-TIIE	7.771	12/03/2031	485,200	(151)	0.00
Pay	28-Day MXN-TIIE	7.775	01/04/2030	349,800	189	0.00
Receive	28-Day MXN-TIIE	7.775	12/06/2030	390,300	(183)	0.00
Pay	28-Day MXN-TIIE	7.775	13/12/2030	558,700	75	0.00
Pay	28-Day MXN-TIIE	7.790	31/05/2029	435,000	304	0.00
Pay	28-Day MXN-TIIE	7.790	01/04/2030	149,900	86	0.00
Receive	28-Day MXN-TIIE	7.800	12/06/2030	292,800	(152)	0.00
Receive	28-Day MXN-TIIE	7.800	15/04/2032	512,925	(41)	0.00
Pay	28-Day MXN-TIIE	7.820	31/05/2029	451,000	336	0.01
Pay ⁽¹⁾	28-Day MXN-TIIE	7.820	02/05/2031	473,500	275	0.00
Pay	28-Day MXN-TIIE	7.825	31/05/2029	428,900	323	0.01
Pay	28-Day MXN-TIIE	7.936	12/06/2030	26,300	(16)	0.00
Pay	28-Day MXN-TIIE	8.000	11/06/2031	73,900	99	0.00
Pay	28-Day MXN-TIIE	8.071	05/09/2035	484,000	(2)	0.00
Pay	28-Day MXN-TIIE	8.075	17/03/2027	788,800	491	0.01
Pay	28-Day MXN-TIIE	8.150	04/06/2036	13,400	3	0.00
Receive	28-Day MXN-TIIE	8.200	11/06/2031	578,600	(727)	(0.01)
Receive	28-Day MXN-TIIE	8.215	04/06/2036	1,869,000	(726)	(0.01)
Pay	28-Day MXN-TIIE	8.240	11/06/2031	561,400	766	0.01
Receive	28-Day MXN-TIIE	8.250	01/03/2029	247,100	(145)	0.00
Receive	28-Day MXN-TIIE	8.267	28/02/2030	1,393,400	(1,988)	(0.03)
Pay	28-Day MXN-TIIE	8.270	07/03/2035	76,100	66	0.00
Receive	28-Day MXN-TIIE	8.285	06/06/2035	232,600	(203)	0.00
Pay	28-Day MXN-TIIE	8.290	27/02/2032	126,700	178	0.00
Pay	28-Day MXN-TIIE	8.295	11/06/2031	180,700	271	0.00
Receive	28-Day MXN-TIIE	8.330	01/03/2029	21,800	(32)	0.00
Pay	28-Day MXN-TIIE	8.340	11/06/2031	256,200	411	0.01
Pay	28-Day MXN-TIIE	8.365	28/03/2035	81,700	102	0.00
Receive	28-Day MXN-TIIE	8.485	31/05/2029	411,100	(269)	0.00
Receive	28-Day MXN-TIIE	8.495	31/05/2029	5,600	(10)	0.00
Receive	28-Day MXN-TIIE	8.500	31/05/2029	1,130,000	(2,044)	(0.03)
Pay	28-Day MXN-TIIE	8.500	04/06/2036	103,800	155	0.00
Receive	28-Day MXN-TIIE	8.515	22/02/2035	194,100	(338)	(0.01)
Pay	28-Day MXN-TIIE	8.545	23/11/2034	113,600	216	0.00
Receive	28-Day MXN-TIIE	8.550	22/02/2035	129,900	(243)	0.00
Pay	28-Day MXN-TIIE	8.620	05/12/2029	578,600	1,184	0.02
Receive	28-Day MXN-TIIE	8.640	07/03/2035	155,600	(349)	(0.01)
Pay	28-Day MXN-TIIE	8.650	31/01/2030	246,600	524	0.01
Receive	28-Day MXN-TIIE	8.655	07/03/2035	193,100	(443)	(0.01)
Receive	28-Day MXN-TIIE	8.665	11/12/2029	399,600	(880)	(0.01)
Receive	28-Day MXN-TIIE	8.740	07/03/2035	18,900	(49)	0.00
Pay	28-Day MXN-TIIE	8.800	12/12/2029	769,700	1,475	0.02
Receive	28-Day MXN-TIIE	8.820	23/11/2034	271,100	(782)	(0.01)
Receive	28-Day MXN-TIIE	8.855	09/02/2035	598,400	(1,808)	(0.03)
Pay	28-Day MXN-TIIE	9.065	01/03/2029	73,600	183	0.00
Pay	28-Day MXN-TIIE	9.150	31/12/2029	56,000	169	0.00
Receive	28-Day MXN-TIIE	9.180	08/01/2030	72,300	(229)	0.00
Pay	28-Day MXN-TIIE	9.295	30/10/2028	83,600	153	0.00
Pay	28-Day MXN-TIIE	9.295	28/12/2034	223,100	1,015	0.02
Pay	28-Day MXN-TIIE	9.295	29/12/2034	441,900	2,009	0.03
Pay	28-Day MXN-TIIE	9.370	21/12/2034	278,500	1,351	0.02
					\$ (63,120)	(0.96)
Total Centrally Cleared Financial Derivative Instruments					\$ (63,120)	(0.96)

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

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

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

PURCHASED OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC EUR versus BRL	BRL 5.850	19/08/2026	56,716	\$ 833	\$ 287	0.00
	Put - OTC EUR versus CZK	CZK 24.040	06/08/2026	2,100	8	0	0.00
	Put - OTC USD versus ZAR	ZAR 18.000	19/08/2026	69,214	3,398	6,562	0.10
BPS	Put - OTC USD versus JPY	¥ 155.000	06/08/2026	101,085	397	166	0.00
	Call - OTC USD versus JPY	165.000	06/08/2026	101,085	218	353	0.01
MYI	Put - OTC EUR versus CZK	CZK 24.040	06/08/2026	22,602	88	4	0.00
					\$ 4,942	\$ 7,372	0.11

INTEREST RATE SWAPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC 5-Year Interest Rate Swap	3-Month MYR-KLIBOR	Receive	3.600%	17/03/2027	420,000	\$ 874	\$ 682	0.01
DUB	Call - OTC 1-Year Interest Rate Swap	3-Month ZAR-JIBAR	Pay	7.750	20/11/2026	2,108,200	461	604	0.01
GLM	Call - OTC 1-Year Interest Rate Swap	6-Month CZK-PRIBOR	Pay	4.550	19/11/2026	3,235,700	494	791	0.01
	Call - OTC 1-Year Interest Rate Swap	6-Month PLN-WIBOR	Pay	4.500	09/12/2026	260,300	206	501	0.01
JPM	Call - OTC 1-Year Interest Rate Swap	3-Month ZAR-JIBAR	Pay	7.750	19/11/2026	1,323,800	264	377	0.01
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-SOFR	Receive	5.250	20/01/2028	145,500	3,161	1,953	0.03
							\$ 5,460	\$ 4,908	0.08

WRITTEN OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description		Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC EUR versus BRL	BRL	6.250	19/08/2026	56,716	\$ (877)	\$ (334)	(0.01)
	Call - OTC EUR versus HUF	HUF	390.740	16/10/2026	38,462	(506)	(105)	0.00
	Call - OTC EUR versus HUF		387.250	20/10/2026	14,414	(185)	(51)	0.00
	Call - OTC USD versus TRY	TRY	53.100	07/08/2026	26,397	(456)	(91)	0.00
	Put - OTC USD versus ZAR	ZAR	17.000	19/08/2026	138,429	(3,436)	(5,480)	(0.08)
BPS	Call - OTC USD versus JPY	¥	162.000	06/08/2026	101,085	(527)	(1,014)	(0.02)
UAG	Call - OTC EUR versus HUF	HUF	389.720	21/10/2026	3,245	(42)	(10)	0.00
	Call - OTC EUR versus HUF		375.000	10/11/2026	28,662	(454)	(246)	0.00
						\$ (6,483)	\$ (7,331)	(0.11)

INTEREST RATE SWAPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month ZAR-JIBAR	Receive	7.500%	23/07/2026	101,200	\$ (25)	\$ (17)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month ZAR-JIBAR	Receive	7.800	28/07/2026	123,100	(48)	(86)	0.00
DUB	Call - OTC 1-Year Interest Rate Swap	3-Month ZAR-JIBAR	Receive	7.250	20/11/2026	4,216,400	(333)	(510)	(0.01)
	Call - OTC 5-Year Interest Rate Swap	6-Month CZK-PRIBOR	Receive	3.930	16/07/2026	603,500	(161)	(35)	0.00
GLM	Call - OTC 1-Year Interest Rate Swap	6-Month CZK-PRIBOR	Receive	4.050	19/11/2026	6,470,300	(308)	(644)	(0.01)
	Call - OTC 1-Year Interest Rate Swap	6-Month PLN-WIBOR	Receive	4.000	09/12/2026	520,600	(131)	(513)	(0.01)
JPM	Call - OTC 1-Year Interest Rate Swap	3-Month ZAR-JIBAR	Receive	7.250	19/11/2026	2,646,900	(189)	(317)	0.00
							\$ (1,195)	\$ (2,122)	(0.03)

(1) Notional Amount represents the number of contracts.

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

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BRC	Chile Government International Bond	(1.000)%	20/12/2028	\$ 6,400	\$ (126)	\$ 8	\$ (118)	0.00
	Chile Government International Bond	(1.000)	20/12/2029	1,200	(23)	(5)	(28)	0.00
	Saudi Arabia Government International Bond	(1.000)	20/12/2033	27,300	(67)	(284)	(351)	(0.01)
	Saudi Arabia Government International Bond	(1.000)	20/06/2034	14,400	(126)	(40)	(166)	0.00
	Saudi Arabia Government International Bond	(1.000)	20/12/2034	6,750	(24)	(45)	(69)	0.00
	Saudi Arabia Government International Bond	(1.000)	20/12/2035	600	0	(5)	(5)	0.00
GST	Saudi Arabia Government International Bond	(1.000)	20/12/2035	2,900	7	(30)	(23)	0.00
JPM	Chile Government International Bond	(1.000)	20/12/2029	2,700	(52)	(10)	(62)	0.00
					\$ (411)	\$ (411)	\$ (822)	(0.01)

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

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/ (Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Argentina Government International Bond	5.000%	20/12/2026	\$ 1,700	\$ 29	\$ 7	\$ 36	0.00
BPS	Argentina Government International Bond	5.000	20/12/2026	1,700	28	8	36	0.00
	Mexico Government International Bond	1.000	20/12/2027	6,800	14	49	63	0.00
BRC	Argentina Government International Bond	5.000	20/12/2026	2,222	13	34	47	0.00
	Argentina Government International Bond	5.000	20/06/2027	4,610	55	108	163	0.00
	Nigeria Government International Bond	1.000	20/06/2027	1,800	(20)	15	(5)	0.00
	Saudi Arabia Government International Bond	1.000	20/06/2030	72,700	1,025	343	1,368	0.02
	Saudi Arabia Government International Bond	1.000	20/12/2030	1,000	16	3	19	0.00
CBK	Argentina Government International Bond	5.000	20/12/2026	2,877	23	37	60	0.00
	Petroleos Mexicanos	1.000	20/12/2026	2,900	(28)	30	2	0.00
DUB	Eskom	4.650	30/06/2029	10,267	0	526	526	0.01
GST	Argentina Government International Bond	5.000	20/12/2026	8,262	43	131	174	0.01
	Argentina Government International Bond	5.000	20/06/2027	4,145	(449)	596	147	0.00
	Saudi Arabia Government International Bond	1.000	20/12/2030	4,800	73	16	89	0.00
JPM	Argentina Government International Bond	5.000	20/06/2027	2,700	37	58	95	0.00
	Ecuador Government International Bond	5.000	20/06/2027	17,750	586	85	671	0.01

Schedule of Investments Emerging Local Bond Fund (Cont.)

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
MYC	Argentina Government International Bond	5.000%	20/06/2027	\$ 32,050	\$ 308	\$ 825	\$ 1,133	0.02
	Nigeria Government International Bond	1.000	20/12/2030	3,200	(286)	101	(185)	0.00
	SoftBank Group Corp.	1.000	20/06/2027	¥ 2,746,100	(285)	174	(111)	0.00
					\$ 1,182	\$ 3,146	\$ 4,328	0.07

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

CROSS-CURRENCY SWAPS

					Notional Amount of Currency Received		Notional Amount of Currency Delivered		Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
Counterparty	Receive	Pay	Maturity Date									
BOA	Floating rate equal to 1-Day USD-SOFR Compounded-OIS plus 0.140% based on the notional amount of currency received	Floating rate equal to 1-Day CNH-SOFR Compounded-OIS based on the notional amount of currency delivered	16/09/2033	\$	69,819	CNH	470,577	\$	448	\$ (198)	\$ 250	0.00
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS plus 0.150% based on the notional amount of currency received	Floating rate equal to 1-Day CNH-SOFR Compounded-OIS based on the notional amount of currency delivered	16/09/2036		23,055		155,275		132	(182)	(50)	0.00
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS plus 0.150% based on the notional amount of currency received	Floating rate equal to 1-Day CNH-SOFR Compounded-OIS based on the notional amount of currency delivered	16/09/2038		38,222		257,426		218	(196)	22	0.00
	Floating rate equal to 1-Day IDR-SOFR Compounded-OIS plus 0.598% based on the notional amount of currency received	Floating rate equal to 1-Day USD-SOFR Compounded-OIS based on the notional amount of currency delivered	17/03/2032	IDR	1,435,110,870	\$	84,072		1,402	(2,733)	(1,331)	(0.02)
	Floating rate equal to 1-Day IDR-SOFR Compounded-OIS plus 0.606% based on the notional amount of currency received	Floating rate equal to 1-Day USD-SOFR Compounded-OIS based on the notional amount of currency delivered	17/03/2032		243,770,130		14,306		208	(421)	(213)	0.00
BPS	Floating rate equal to 1-Day IDR-SOFR Compounded-OIS plus 0.594% based on the notional amount of currency received	Floating rate equal to 1-Day USD-SOFR Compounded-OIS based on the notional amount of currency delivered	17/03/2032		505,426,950		29,550		428	(1,010)	(582)	(0.01)
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS plus 0.683% based on the notional amount of currency received	Floating rate equal to 1-Day IDR-SOFR Compounded-OIS based on the notional amount of currency delivered	17/03/2032	\$	21,182	IDR	387,231,110		(427)	(1)	(428)	(0.01)
CBK	Floating rate equal to 1-Day IDR-SOFR Compounded-OIS plus 0.562% based on the notional amount of currency received	Floating rate equal to 1-Day USD-SOFR Compounded-OIS based on the notional amount of currency delivered	15/09/2028	IDR	1,515,890,960	\$	89,496		3,247	(767)	2,480	0.04
	Floating rate equal to 1-Day IDR-SOFR Compounded-OIS plus 0.689% based on the notional amount of currency received	Floating rate equal to 1-Day USD-SOFR Compounded-OIS based on the notional amount of currency delivered	16/09/2031		928,669,720		51,693		538	162	700	0.02
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS plus 0.690% based on the notional amount of currency received	Floating rate equal to 1-Day IDR-SOFR Compounded-OIS based on the notional amount of currency delivered	17/03/2032	\$	52,569	IDR	958,603,640		(1,346)	(147)	(1,493)	(0.02)

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
GLM	Floating rate equal to 1-Day IDR-SOFR Compounded-OIS plus 0.596% based on the notional amount of currency received	Floating rate equal to 1-Day USD-SOFR Compounded-OIS based on the notional amount of currency delivered	17/03/2032	IDR 585,852,290	\$ 34,399	\$ 536	\$ (1,112)	\$ (576)	(0.01)
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS plus 0.692% based on the notional amount of currency received	Floating rate equal to 1-Day IDR-SOFR Compounded-OIS based on the notional amount of currency delivered	16/12/2031	\$ 62,461	IDR 1,131,659,980	(973)	(234)	(1,207)	(0.02)
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS plus 0.700% based on the notional amount of currency received	Floating rate equal to 1-Day IDR-SOFR Compounded-OIS based on the notional amount of currency delivered	16/09/2031	25,884	467,103,710	(95)	(201)	(296)	(0.01)
GST	Floating rate equal to 1-Day USD-SOFR Compounded-OIS plus 0.135% based on the notional amount of currency received	Floating rate equal to 1-Day CNH-SOFR Compounded-OIS based on the notional amount of currency delivered	16/09/2036	37,460	CNH 252,790	408	249	657	0.01
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS plus 0.585% based on the notional amount of currency received	Floating rate equal to 1-Day PHP-SOFR Compounded-OIS based on the notional amount of currency delivered	16/09/2031	32,321	PHP 2,001,670	(121)	(645)	(766)	(0.01)
JPM	Floating rate equal to 1-Day IDR-SOFR Compounded-OIS plus 0.604% based on the notional amount of currency received	Floating rate equal to 1-Day USD-SOFR Compounded-OIS based on the notional amount of currency delivered	17/03/2032	IDR 545,218,870	\$ 31,978	485	(973)	(488)	(0.01)
SCX	Floating rate equal to 1-Day IDR-SOFR Compounded-OIS plus 0.605% based on the notional amount of currency received	Floating rate equal to 1-Day USD-SOFR Compounded-OIS based on the notional amount of currency delivered	17/03/2032	623,961,680	36,639	513	(1,092)	(579)	(0.01)
						\$ 5,601	\$ (9,501)	\$ (3,900)	(0.06)

INTEREST RATE SWAPS

Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	Receive	6-Month CLP-CHILIBOR	5.050%	18/03/2031	CLP 10,300,000	\$ 0	\$ (184)	\$ (184)	0.00
BSH	Receive	6-Month CLP-CHILIBOR	3.300	21/06/2029	3,450,000	0	131	131	0.00
CBK	Receive	3-Month COP-IBR Compounded-OIS	5.960	10/05/2029	COP 27,236,900	0	954	954	0.01
	Pay	6-Month CLP-CHILIBOR	3.763	24/05/2029	CLP 1,841,700	10	(54)	(44)	0.00
GLM	Pay	6-Month CLP-CHILIBOR	3.265	14/06/2029	4,122,200	0	(162)	(162)	0.00
	Pay	6-Month CLP-CHILIBOR	3.830	22/05/2029	7,729,900	0	(170)	(170)	0.00
	Pay	6-Month CLP-CHILIBOR	4.095	01/06/2027	12,230,000	0	(50)	(50)	0.00
	Pay	6-Month CLP-CHILIBOR	4.319	22/05/2029	19,808,000	0	(131)	(131)	0.00
JPM	Receive	6-Month CLP-CHILIBOR	3.540	04/06/2029	4,115,000	0	127	127	0.00
MYC	Pay	1-Year BRL-CDI	7.813	04/01/2027	BRL 12,200	17	(358)	(341)	(0.01)
						\$ 27	\$ 103	\$ 130	0.00

TOTAL RETURN SWAPS ON SECURITIES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
MBC	Receive	U.S. Treasury Inflation Protected Securities	0	6.680% INR	1,356,800	05/11/2026	\$ 0	\$ 731	\$ 731	0.01
	Receive	U.S. Treasury Inflation Protected Securities	0	7.240	1,195,860	23/09/2026	0	128	128	0.00
SCX	Receive	U.S. Treasury Inflation Protected Securities	0	6.680	7,276,980	30/10/2026	0	3,084	3,084	0.05
							\$ 0	\$ 3,943	\$ 3,943	0.06

Schedule of Investments Emerging Local Bond Fund (Cont.)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 42	\$ 29	\$ 0	\$ 0	\$ 0	0.00
	07/2026	NZD 698	412	15	0	15	0.00
	07/2026	\$ 371	AUD 519	0	(12)	(12)	0.00
	07/2026	8	CAD 12	0	0	0	0.00
	07/2026	354	NZD 626	2	0	2	0.00
	08/2026	CAD 12	\$ 8	0	0	0	0.00
	08/2026	NZD 626	354	0	(2)	(2)	0.00
	08/2026	\$ 29	AUD 42	0	0	0	0.00
BOA	09/2026	IDR 87,200,550	\$ 4,860	26	0	26	0.00
	07/2026	BRL 463,534	89,332	54	(277)	(223)	0.00
	07/2026	DOP 150,666	2,561	18	0	18	0.00
	07/2026	€ 10,012	11,653	206	0	206	0.00
	07/2026	£ 1,600	2,137	13	0	13	0.00
	07/2026	HUF 1,620,953	5,213	8	0	8	0.00
	07/2026	¥ 12,944	81	2	0	2	0.00
	07/2026	KRW 2,823,285	1,854	30	0	30	0.00
	07/2026	MYR 92,184	22,666	99	0	99	0.00
	07/2026	PEN 128,335	37,519	299	(407)	(108)	0.00
	07/2026	PHP 992,987	16,052	0	(122)	(122)	0.00
	07/2026	TWD 58,143	1,833	8	0	8	0.00
	07/2026	\$ 20,224	CNH 136,753	0	(77)	(77)	0.00
	07/2026	11,566	COP 39,856,901	0	(59)	(59)	0.00
	07/2026	8	£ 6	0	0	0	0.00
	07/2026	3	ILS 8	0	0	0	0.00
	07/2026	37,814	MYR 154,912	201	(89)	112	0.00
	07/2026	7,172	NOK 66,396	0	(462)	(462)	(0.01)
	07/2026	8,661	PEN 29,678	86	(45)	41	0.00
	07/2026	41,582	ZAR 684,000	85	0	85	0.00
	08/2026	CZK 11,756	€ 482	0	(2)	(2)	0.00
	08/2026	DOP 943,008	\$ 15,819	148	0	148	0.00
	08/2026	HKD 202	26	0	0	0	0.00
	08/2026	\$ 65,461	BRL 342,766	247	0	247	0.00
	08/2026	70	ILS 207	0	0	0	0.00
	08/2026	8,180	ZAR 147,921	808	0	808	0.01
	08/2026	ZAR 129,306	\$ 7,304	0	(563)	(563)	(0.01)
	09/2026	COP 68,542,144	17,777	14	(1,773)	(1,759)	(0.03)
	09/2026	KZT 924,739	1,838	0	(47)	(47)	0.00
	09/2026	MXN 330,788	18,858	51	(4)	47	0.00
	09/2026	PEN 96,624	28,498	248	0	248	0.00
	09/2026	PHP 3,666,847	59,463	0	(110)	(110)	0.00
	09/2026	THB 55,179	1,700	29	0	29	0.00
	09/2026	\$ 147,739	BRL 764,637	0	(2,202)	(2,202)	(0.03)
	09/2026	10,608	IDR 192,692,197	73	0	73	0.00
	09/2026	2,747	MXN 48,342	2	0	2	0.00
	10/2026	COP 40,798,385	\$ 11,566	51	0	51	0.00
	10/2026	HUF 955,811	€ 2,594	0	(80)	(80)	0.00
	10/2026	\$ 9,264	BRL 49,127	23	0	23	0.00
	12/2026	COP 185,491,237	\$ 46,789	0	(4,949)	(4,949)	(0.07)
	12/2026	MYR 56,384	13,921	76	0	76	0.00
	03/2030	\$ 12,534	IDR 246,110,438	210	0	210	0.00
BPS	07/2026	ARS 3,105,618	\$ 2,071	1	(26)	(25)	0.00
	07/2026	BRL 204,548	€ 34,484	0	(94)	(94)	0.00
	07/2026	113,499	\$ 22,129	253	(52)	201	0.00
	07/2026	CNH 156,785	23,169	72	0	72	0.00
	07/2026	€ 29,793	33,813	0	(250)	(250)	0.00
	07/2026	HUF 5,066,968	16,332	62	0	62	0.00
	07/2026	INR 5,137,520	54,208	3	0	3	0.00
	07/2026	¥ 5,535,685	34,350	289	0	289	0.00
	07/2026	MYR 26,513	6,514	22	0	22	0.00
	07/2026	PHP 92,201	1,490	0	(12)	(12)	0.00
	07/2026	TWD 683,340	21,654	216	0	216	0.00
	07/2026	\$ 3,404	ARS 5,575,685	350	0	350	0.01
	07/2026	88,163	BRL 449,098	0	(1,397)	(1,397)	(0.02)
	07/2026	130	CNY 887	0	0	0	0.00
	07/2026	64,480	CZK 1,341,886	0	(1,258)	(1,258)	(0.02)
	07/2026	1,269	£ 947	0	(12)	(12)	0.00
	07/2026	21,792	HUF 6,771,311	0	(48)	(48)	0.00
	07/2026	136	ILS 401	0	(1)	(1)	0.00
	07/2026	30,496	INR 2,899,695	97	0	97	0.00
	07/2026	33,450	KRW 51,013,385	0	(501)	(501)	(0.01)
	07/2026	3,320	KWD 1,014	0	(45)	(45)	0.00
	07/2026	5,158	ZAR 84,623	0	(3)	(3)	0.00
	08/2026	31,601	BRL 160,945	0	(748)	(748)	(0.01)
	08/2026	42,050	£ 31,813	173	0	173	0.00
	09/2026	COP 63,635,246	\$ 17,288	0	(849)	(849)	(0.01)
	09/2026	IDR 219,837,457	12,157	0	(29)	(29)	0.00
	09/2026	INR 875,437	9,169	0	(18)	(18)	0.00
	09/2026	THB 694,012	21,283	277	(16)	261	0.00
	09/2026	\$ 25,272	COP 90,145,190	421	0	421	0.01
	09/2026	122,057	IDR 2,172,515,650	227	(1,859)	(1,632)	(0.02)
	09/2026	138,424	INR 13,251,251	684	(40)	644	0.01

	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets	
BRC	09/2026	\$	58,399	PEN 200,407	\$ 194	\$ 0	\$ 194	0.00
	09/2026		18,855	THB 603,114	0	(587)	(587)	(0.01)
	10/2026		8,729	BRL 46,451	52	0	52	0.00
	12/2026	MYR	88,171	\$ 21,815	164	0	164	0.00
	12/2026	\$	12,157	IDR 221,332,743	31	0	31	0.00
	06/2027		3,252	KWD 986	0	(42)	(42)	0.00
	05/2029	KWD	14,212	\$ 48,857	2,508	0	2,508	0.04
	07/2029		1,703	5,859	302	0	302	0.00
	05/2030		9,995	34,422	1,764	0	1,764	0.03
	08/2030		2,085	7,032	215	0	215	0.00
	01/2031		12,555	42,310	1,246	0	1,246	0.02
	06/2031		7,403	24,906	673	0	673	0.01
	12/2040	CNH	136,484	28,928	0	(303)	(303)	0.00
	07/2026	€	23,111	RON 121,574	69	0	69	0.00
	07/2026	MYR	62,965	\$ 15,198	0	(216)	(216)	0.00
	07/2026	NZD	1,013	599	23	0	23	0.00
	07/2026	PEN	61,272	18,081	126	(5)	121	0.00
	07/2026	TWD	612	19	0	0	0	0.00
	07/2026	\$	49,369	CNH 334,050	0	(157)	(157)	0.00
	07/2026		7,782	CZK 161,669	0	(166)	(166)	0.00
	07/2026		111,350	MYR 450,368	0	(1,095)	(1,095)	(0.02)
	07/2026		91,427	TRY 4,377,841	1,320	0	1,320	0.02
	07/2026		25,412	ZAR 412,758	0	(268)	(268)	0.00
	08/2026	COP	15,894,466	\$ 4,209	0	(366)	(366)	(0.01)
	09/2026	THB	536,787	16,543	283	0	283	0.00
	09/2026	\$	131	IDR 2,385,891	2	0	2	0.00
	09/2026		80,260	INR 7,726,260	825	0	825	0.01
	BSH	09/2026		13,734	THB 443,746	0	(293)	(293)
07/2026	AUD	190	\$ 132	0	0	0	0.00	
07/2026	BRL	304,367	59,071	267	0	267	0.00	
07/2026	€	3,308	3,847	65	0	65	0.00	
07/2026	¥	232,025	1,459	32	0	32	0.00	
07/2026	PEN	16,075	4,699	35	(49)	(14)	0.00	
07/2026	\$	613	NZD 1,085	4	0	4	0.00	
07/2026		15,746	PEN 54,346	189	0	189	0.00	
08/2026	NZD	1,085	\$ 614	0	(4)	(4)	0.00	
08/2026	\$	132	AUD 190	0	0	0	0.00	
09/2026	CLP	13,974,780	\$ 15,870	703	0	703	0.01	
09/2026	PEN	114,849	33,552	0	(38)	(38)	0.00	
10/2026		21,433	6,253	0	(8)	(8)	0.00	
12/2026	CLP	156,938,510	174,154	3,727	0	3,727	0.06	
12/2026	PEN	73,377	21,369	63	(78)	(15)	0.00	
12/2026	\$	10,234	PEN 34,630	0	(145)	(145)	0.00	
CBK	01/2027	PEN	23,612	\$ 6,951	82	0	82	0.00
07/2026	ARS	8,916,677	5,651	0	(353)	(353)	(0.01)	
07/2026	BRL	42,305	8,155	7	(25)	(18)	0.00	
07/2026	COP	108,370,514	29,340	0	(1,962)	(1,962)	(0.03)	
07/2026	EGP	141,178	2,817	0	(49)	(49)	0.00	
07/2026	PEN	471,950	138,740	1,467	(1,031)	436	0.01	
07/2026	PHP	731,305	11,817	0	(95)	(95)	0.00	
07/2026	PYG	35,694,819	5,622	0	(230)	(230)	0.00	
07/2026	SEK	14,602	1,580	72	0	72	0.00	
07/2026	TWD	244,756	7,738	60	0	60	0.00	
07/2026	\$	3,986	ARS 6,446,610	359	0	359	0.01	
07/2026		24,376	BRL 123,332	0	(548)	(548)	(0.01)	
07/2026		26,997	CNH 182,639	0	(90)	(90)	0.00	
07/2026		47,640	COP 165,704,864	325	(114)	211	0.00	
07/2026		5,104	EGP 279,932	554	0	554	0.01	
07/2026		74,087	HUF 22,778,498	46	(996)	(950)	(0.01)	
07/2026		9,910	IDR 178,548,470	34	0	34	0.00	
07/2026		154	ILS 447	0	(4)	(4)	0.00	
07/2026		27,599	INR 2,627,660	130	0	130	0.00	
07/2026		94,765	PEN 327,781	1,612	(274)	1,338	0.02	
07/2026		29,650	PHP 1,814,596	0	(93)	(93)	0.00	
07/2026		38,859	PLN 142,000	0	(1,083)	(1,083)	(0.02)	
07/2026		5,510	ZAR 91,707	77	0	77	0.00	
07/2026		994,055	\$ 60,372	0	(182)	(182)	0.00	
07/2026	ZMW	24,600	1,163	0	(196)	(196)	0.00	
08/2026	ILS	24,922	8,836	464	0	464	0.01	
08/2026	PEN	155,249	45,705	262	0	262	0.00	
08/2026	\$	141	ILS 415	0	(2)	(2)	0.00	
09/2026	COP	133,107,231	\$ 34,667	0	(3,273)	(3,273)	(0.05)	
09/2026	IDR	2,133,099,508	118,359	182	(63)	119	0.00	
09/2026	INR	319,663	3,326	0	(29)	(29)	0.00	
09/2026	KZT	1,931,000	3,826	0	(110)	(110)	0.00	
09/2026	MXN	191,709	10,718	0	(184)	(184)	0.00	
09/2026	PEN	20,736	6,040	0	(25)	(25)	0.00	
09/2026	PHP	1,823,527	29,733	107	0	107	0.00	
09/2026	THB	512,877	15,792	257	0	257	0.00	
09/2026	\$	59,131	COP 215,820,649	2,384	0	2,384	0.04	
09/2026		2,817	EGP 145,059	40	0	40	0.00	
09/2026		25,070	IDR 447,106,263	0	(287)	(287)	0.00	

Schedule of Investments Emerging Local Bond Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
DUB	09/2026	\$ 18,310	INR 1,733,040	\$ 0	\$ (122)	\$ (122)	0.00
	09/2026	3,444	MXN 59,692	0	(50)	(50)	0.00
	09/2026	10,068	PEN 34,813	110	0	110	0.00
	09/2026	1,106	RSD 112,103	0	(15)	(15)	0.00
	09/2026	49,912	THB 1,610,375	0	(1,132)	(1,132)	(0.02)
	10/2026	COP 102,447,997	\$ 28,974	98	(53)	45	0.00
	10/2026	PEN 147,351	43,314	303	(29)	274	0.00
	10/2026	UGX 6,900,000	1,875	37	0	37	0.00
	10/2026	\$ 24,153	PEN 83,633	274	(5)	269	0.00
	10/2026	1,959	UGX 7,624,223	72	0	72	0.00
	10/2026	UZS 10,624,100	\$ 811	0	(61)	(61)	0.00
	11/2026	COP 67,512,852	18,666	0	(292)	(292)	0.00
	11/2026	NGN 1,084,568	664	0	(81)	(81)	0.00
	11/2026	PEN 38,776	11,480	171	0	171	0.00
	12/2026	COP 107,813,683	27,881	0	(2,191)	(2,191)	(0.03)
	12/2026	\$ 56,358	IDR 1,024,321,916	46	0	46	0.00
	12/2026	14,352	PEN 50,168	267	0	267	0.00
	01/2027	PEN 14,343	\$ 4,239	67	0	67	0.00
	03/2027	97,940	28,280	0	(162)	(162)	0.00
	03/2028	\$ 39,332	IDR 682,016,159	0	(2,994)	(2,994)	(0.05)
	07/2026	CNH 39,683	\$ 5,837	3	(12)	(9)	0.00
	07/2026	INR 1,548,203	16,395	54	0	54	0.00
	07/2026	KZT 4,108,768	8,665	135	0	135	0.00
	07/2026	MYR 104,892	26,226	548	0	548	0.01
	07/2026	NGN 1,362,200	973	0	(9)	(9)	0.00
	07/2026	PEN 22,552	6,640	28	0	28	0.00
	07/2026	RON 215	48	1	0	1	0.00
	07/2026	THB 167,221	5,094	57	0	57	0.00
	07/2026	\$ 9,030	CNH 60,974	0	(48)	(48)	0.00
	07/2026	69,645	CZK 1,450,057	0	(1,327)	(1,327)	(0.02)
	07/2026	140,038	HUF 43,384,622	0	(728)	(728)	(0.01)
	07/2026	23,277	IDR 419,230,409	72	0	72	0.00
	07/2026	4,861	INR 468,878	85	0	85	0.00
	07/2026	77,596	MYR 314,934	0	(499)	(499)	(0.01)
	07/2026	17,752	NOK 164,942	0	(1,084)	(1,084)	(0.02)
	07/2026	53,655	PEN 183,043	0	(32)	(32)	0.00
	07/2026	38,805	PLN 143,985	0	(501)	(501)	(0.01)
	07/2026	25,071	RON 113,375	0	(359)	(359)	(0.01)
	07/2026	11,759	ZAR 190,355	0	(163)	(163)	0.00
	08/2026	KZT 4,502,097	\$ 9,326	38	0	38	0.00
	08/2026	PEN 69,651	20,651	257	0	257	0.00
	08/2026	\$ 12,701	KZT 6,786,108	1,309	0	1,309	0.02
	09/2026	IDR 259,298,448	\$ 14,468	94	0	94	0.00
	09/2026	INR 2,133,243	22,378	27	(37)	(10)	0.00
	09/2026	PEN 345,908	100,546	18	(574)	(556)	(0.01)
	09/2026	\$ 25,634	IDR 465,478,895	169	0	169	0.00
	09/2026	16,395	INR 1,558,695	0	(55)	(55)	0.00
	09/2026	3,709	KZT 1,880,410	140	0	140	0.00
	09/2026	6,974	PEN 24,459	179	0	179	0.00
	09/2026	21,576	THB 702,882	0	(285)	(285)	0.00
	10/2026	UGX 17,269,500	\$ 4,764	150	0	150	0.00
	10/2026	UZS 300,747,941	23,599	0	(1,084)	(1,084)	(0.02)
	11/2026	KZT 735,991	1,487	11	0	11	0.00
	11/2026	NGN 77,760	48	0	(5)	(5)	0.00
	11/2026	UZS 99,691,625	7,629	0	(511)	(511)	(0.01)
	12/2026	MYR 56,394	13,921	73	0	73	0.00
	12/2026	\$ 1,398	KZT 735,348	66	0	66	0.00
	12/2026	UZS 152,312,154	\$ 11,727	0	(679)	(679)	(0.01)
FAR	07/2026	AUD 88	61	0	0	0	0.00
	07/2026	CNH 206,642	30,544	101	0	101	0.00
	07/2026	CZK 221	11	0	0	0	0.00
	07/2026	£ 106,583	143,208	1,746	0	1,746	0.03
	07/2026	¥ 5,382	34	1	0	1	0.00
	07/2026	PLN 101,920	27,918	804	0	804	0.01
	07/2026	SGD 7,062	5,535	76	0	76	0.00
	07/2026	\$ 33,751	CNH 229,575	69	0	69	0.00
	07/2026	19,390	€ 17,001	48	0	48	0.00
	07/2026	1,122	HUF 346,680	0	(9)	(9)	0.00
	07/2026	40,571	¥ 6,564,408	0	(181)	(181)	0.00
	07/2026	228,548	PLN 850,325	0	(2,337)	(2,337)	(0.04)
	07/2026	896	SEK 8,691	2	0	2	0.00
	07/2026	16,777	ZAR 276,860	89	0	89	0.00
	07/2026	ZAR 28,458	\$ 1,732	0	(5)	(5)	0.00
	08/2026	CNH 229,071	33,751	0	(67)	(67)	0.00
	08/2026	COP 35,988,043	9,534	0	(825)	(825)	(0.01)
	08/2026	€ 17,001	19,416	0	(48)	(48)	0.00
	08/2026	ILS 27,357	9,555	366	0	366	0.01
	08/2026	¥ 6,547,231	40,571	182	0	182	0.00
	08/2026	SEK 8,676	896	0	(2)	(2)	0.00
	08/2026	\$ 61	AUD 88	0	0	0	0.00
	09/2026	CLP 5,943,486	\$ 6,654	204	0	204	0.00
	09/2026	COP 38,181,074	9,775	0	(1,107)	(1,107)	(0.02)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
GLM	09/2026	MXN 153,597	\$ 8,698	\$ 0	\$ (36)	\$ (36)	0.00
	09/2026	\$ 129,421	INR 12,402,398	739	0	739	0.01
	09/2026	9,804	PEN 33,705	50	0	50	0.00
	12/2026	PEN 39,187	\$ 11,367	0	(52)	(52)	0.00
	03/2027	COP 74,667,631	18,375	0	(2,006)	(2,006)	(0.03)
	07/2026	ARS 1,601,464	1,061	0	(20)	(20)	0.00
	07/2026	BRL 255,527	49,129	0	(239)	(239)	0.00
	07/2026	CNH 24,408	3,606	10	0	10	0.00
	07/2026	COP 722,151	190	0	(19)	(19)	0.00
	07/2026	DOP 366,637	5,972	0	(166)	(166)	0.00
	07/2026	€ 34,693	BRL 204,548	0	(145)	(145)	0.00
	07/2026	INR 1,220,679	\$ 12,875	0	(4)	(4)	0.00
	07/2026	MYR 89,850	22,104	107	0	107	0.00
	07/2026	\$ 1,082	ARS 1,601,464	0	(1)	(1)	0.00
	07/2026	101,180	BRL 535,509	2,640	(359)	2,281	0.04
	07/2026	809	CAD 1,152	2	0	2	0.00
	07/2026	30,707	CNH 207,222	0	(179)	(179)	0.00
	07/2026	23,496	COP 82,799,455	419	(6)	413	0.01
	07/2026	73,744	INR 6,995,267	120	(96)	24	0.00
	07/2026	17,698	MYR 71,675	0	(151)	(151)	0.00
	07/2026	5,724	PEN 20,131	178	0	178	0.00
	07/2026	490	PLN 1,823	0	(5)	(5)	0.00
	07/2026	4,385	RON 19,847	0	(57)	(57)	0.00
	07/2026	33	TRY 1,565	0	0	0	0.00
	07/2026	14,250	ZAR 236,198	138	0	138	0.00
	08/2026	BRL 204,548	€ 34,380	148	0	148	0.00
	08/2026	21,798	\$ 4,180	1	0	1	0.00
	08/2026	CAD 1,150	809	0	(2)	(2)	0.00
	08/2026	DOP 1,474,901	24,678	196	(10)	186	0.00
	08/2026	KZT 2,083,241	3,995	0	(306)	(306)	0.00
	08/2026	NGN 5,859,000	3,720	0	(437)	(437)	(0.01)
	08/2026	\$ 37,691	DOP 2,362,319	1,530	0	1,530	0.02
	08/2026	5,328	INR 510,964	48	0	48	0.00
	08/2026	10,222	PEN 34,462	0	(128)	(128)	0.00
	09/2026	ARS 3,649,144	\$ 1,916	0	(447)	(447)	(0.01)
	09/2026	COP 3,006,412	862	5	0	5	0.00
	09/2026	DOP 2,817,976	46,529	347	(475)	(128)	0.00
	09/2026	INR 28,800,445	303,842	1,588	0	1,588	0.02
	09/2026	MXN 749,489	43,231	610	0	610	0.01
	09/2026	\$ 2,159	ARS 3,649,144	204	0	204	0.00
	09/2026	17,124	BRL 90,253	54	0	54	0.00
	09/2026	60,544	IDR 1,094,080,862	242	(140)	102	0.00
	09/2026	57,506	INR 5,527,119	500	0	500	0.01
	09/2026	89,243	MXN 1,558,363	0	(623)	(623)	(0.01)
	09/2026	119,837	THB 3,868,561	0	(2,655)	(2,655)	(0.04)
	10/2026	DOP 132,523	\$ 2,225	40	0	40	0.00
	10/2026	\$ 32,005	BRL 170,261	181	0	181	0.00
	10/2026	313	MNT 1,146,198	3	0	3	0.00
	11/2026	COP 82,111,008	\$ 22,622	0	(435)	(435)	(0.01)
	11/2026	DOP 1,672,007	27,497	0	(31)	(31)	0.00
	12/2026	141,636	2,371	50	0	50	0.00
	04/2027	\$ 379	MNT 1,428,822	2	0	2	0.00
	10/2027	371	1,436,672	2	0	2	0.00
	04/2028	1,109	4,403,468	7	0	7	0.00
	10/2028	1,025	4,175,595	6	0	6	0.00
	04/2029	1,005	4,201,801	6	0	6	0.00
	10/2029	876	3,766,952	5	0	5	0.00
	04/2030	854	3,769,437	4	0	4	0.00
	10/2030	741	3,360,546	4	0	4	0.00
	04/2031	714	3,315,238	1	0	1	0.00
IND	07/2026	COP 2,697,288	\$ 712	0	(66)	(66)	0.00
	07/2026	\$ 6,427	HUF 1,961,935	0	(125)	(125)	0.00
	07/2026	19,348	MYR 77,975	0	(259)	(259)	0.00
JPM	07/2026	7	PLN 27	0	0	0	0.00
	07/2026	AUD 2,412	\$ 1,687	16	0	16	0.00
	07/2026	BRL 23,697	4,554	0	(24)	(24)	0.00
	07/2026	CNH 838,981	123,239	0	(359)	(359)	(0.01)
	07/2026	CZK 251,244	11,802	0	(35)	(35)	0.00
	07/2026	EGP 235,372	3,815	0	(931)	(931)	(0.01)
	07/2026	HUF 719,904	2,307	0	(5)	(5)	0.00
	07/2026	KZT 249,094	521	3	0	3	0.00
	07/2026	MXN 192,705	10,803	0	(215)	(215)	0.00
	07/2026	MYR 247,849	60,812	304	(166)	138	0.00
	07/2026	NOK 467,334	47,213	0	(14)	(14)	0.00
	07/2026	PLN 289,483	79,173	2,198	(37)	2,161	0.03
	07/2026	\$ 1,601	AUD 2,246	0	(45)	(45)	0.00
	07/2026	9,287	BRL 47,003	0	(206)	(206)	0.00
	07/2026	24,080	CNH 162,555	0	(133)	(133)	0.00
	07/2026	639	CZK 13,500	0	(3)	(3)	0.00
	07/2026	1,250	EGP 66,250	95	0	95	0.00
	07/2026	7,478	HUF 2,283,204	0	(146)	(146)	0.00

Schedule of Investments Emerging Local Bond Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MBC	07/2026	\$ 38,241	ILS 108,361	\$ 2	\$ (1,868)	\$ (1,866)	(0.03)
	07/2026	107	INR 10,126	0	0	0	0.00
	07/2026	460	PEN 1,606	11	0	11	0.00
	07/2026	11,330	ZAR 184,259	2	(108)	(106)	0.00
	08/2026	HKD 750	\$ 96	0	0	0	0.00
	08/2026	ILS 57,429	19,943	651	0	651	0.01
	08/2026	KZT 1,262,950	2,600	0	0	0	0.00
	08/2026	PEN 1,541	447	0	(4)	(4)	0.00
	08/2026	\$ 1,686	AUD 2,412	0	(16)	(16)	0.00
	08/2026	173	ILS 511	0	(2)	(2)	0.00
	08/2026	4,091	KZT 2,158,502	355	0	355	0.01
	08/2026	47,213	NOK 467,539	13	0	13	0.00
	09/2026	COP 24,096,678	\$ 6,601	0	(267)	(267)	0.00
	09/2026	IDR 258,991,875	14,139	0	(217)	(217)	0.00
	09/2026	INR 1,254,131	13,146	25	(41)	(16)	0.00
	09/2026	MXN 1,208,742	69,113	564	(190)	374	0.01
	09/2026	PKR 665,333	2,233	0	(129)	(129)	0.00
	09/2026	THB 2,089,325	63,820	789	(256)	533	0.01
	09/2026	TWD 55,939	1,767	16	0	16	0.00
	09/2026	\$ 306,988	BRL 1,587,466	0	(4,839)	(4,839)	(0.07)
	09/2026	10,777	IDR 195,772,662	74	0	74	0.00
	09/2026	10,335	INR 985,713	0	(2)	(2)	0.00
	09/2026	22,484	MXN 392,441	0	(167)	(167)	0.00
	09/2026	172,469	THB 5,627,664	41	(2,043)	(2,002)	(0.03)
	10/2026	UGX 10,063,735	\$ 2,731	50	0	50	0.00
	10/2026	UZS 77,627,329	6,109	0	(263)	(263)	0.00
	12/2026	MXN 61,358	3,480	15	0	15	0.00
	12/2026	\$ 55,745	MXN 983,952	0	(190)	(190)	0.00
	06/2027	UZS 30,703	\$ 2	0	0	0	0.00
	03/2030	IDR 252,540,875	12,118	0	(959)	(959)	(0.01)
	03/2030	\$ 11,598	IDR 246,110,438	1,146	0	1,146	0.02
	07/2026	AUD 42	\$ 29	0	0	0	0.00
	07/2026	COP 11,337,153	2,993	0	(280)	(280)	0.00
	07/2026	EGP 5,624	99	0	(15)	(15)	0.00
	07/2026	€ 31,057	35,982	475	0	475	0.01
	07/2026	£ 6	8	0	0	0	0.00
	07/2026	INR 1,554,320	16,459	54	0	54	0.00
	07/2026	¥ 216,201	1,361	30	0	30	0.00
	07/2026	KRW 48,595,627	32,057	669	0	669	0.01
	07/2026	MYR 114,549	28,381	337	0	337	0.01
	07/2026	NOK 150,714	15,165	0	(65)	(65)	0.00
	07/2026	TWD 136,662	4,305	16	0	16	0.00
	07/2026	\$ 7	AUD 9	0	0	0	0.00
	07/2026	1,022	CHF 801	0	(30)	(30)	0.00
	07/2026	25,697	€ 22,122	0	(404)	(404)	(0.01)
	07/2026	2,145	£ 1,598	0	(24)	(24)	0.00
	07/2026	3	IDR 54,000	0	0	0	0.00
	07/2026	369	ILS 1,086	0	(5)	(5)	0.00
	07/2026	11,741	INR 1,131,274	192	0	192	0.00
	07/2026	75	MYR 308	0	0	0	0.00
	07/2026	42,274	NOK 391,984	0	(2,662)	(2,662)	(0.04)
	07/2026	545	SEK 5,308	3	0	3	0.00
	08/2026	SEK 5,298	\$ 545	0	(3)	(3)	0.00
	08/2026	\$ 29	AUD 42	0	0	0	0.00
	08/2026	72	EGP 3,931	7	0	7	0.00
	08/2026	4,194	€ 3,673	11	0	11	0.00
	08/2026	15,165	NOK 150,778	65	0	65	0.00
	09/2026	CLP 2,706,703	\$ 3,029	92	0	92	0.00
	09/2026	EGP 781,886	14,033	0	(1,355)	(1,355)	(0.02)
	09/2026	INR 4,899,147	51,370	0	(45)	(45)	0.00
	09/2026	MXN 80,517	4,590	11	0	11	0.00
	09/2026	\$ 42,413	INR 4,052,773	161	(72)	89	0.00
	10/2026	ZAR 32,072	\$ 1,802	0	(139)	(139)	0.00
MYI	12/2026	MYR 71,804	17,820	188	0	188	0.00
	07/2026	31,133	7,511	0	(110)	(110)	0.00
	07/2026	PLN 23,320	6,195	0	(9)	(9)	0.00
	07/2026	\$ 223	€ 195	0	0	0	0.00
	07/2026	157	ILS 451	0	(6)	(6)	0.00
	07/2026	1,941	PEN 6,825	60	0	60	0.00
	07/2026	4,688	PLN 17,128	0	(132)	(132)	0.00
	08/2026	CZK 118,699	€ 4,867	0	(21)	(21)	0.00
	09/2026	IDR 74,985,472	\$ 4,173	16	0	16	0.00
	09/2026	\$ 5,410	IDR 97,756,841	9	0	9	0.00
NSL	09/2026	469	MXN 8,230	0	(1)	(1)	0.00
	10/2026	4,342	AZN 7,768	192	0	192	0.00
	10/2027	8,684	15,979	420	0	420	0.01
	07/2026	11,402	INR 1,096,901	176	0	176	0.00
	09/2026	18,377	IDR 327,015,132	0	(250)	(250)	0.00
RYL	07/2026	998	£ 755	4	0	4	0.00
	09/2026	7,369	IDR 132,235,202	0	(39)	(39)	0.00
SCX	07/2026	€ 3,239	\$ 3,765	62	0	62	0.00
	07/2026	MYR 110,345	27,322	309	0	309	0.01

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SOG	07/2026	PEN 8,148	\$ 2,378	\$ 0	\$ (11)	\$ (11)	0.00
	07/2026	THB 809,777	24,647	256	0	256	0.00
	07/2026	TWD 735,606	23,176	92	0	92	0.00
	07/2026	\$ 4,469	CNH 30,195	0	(21)	(21)	0.00
	07/2026	304	CNY 2,078	1	0	1	0.00
	07/2026	26	€ 23	0	0	0	0.00
	07/2026	20,084	INR 1,923,472	218	0	218	0.00
	07/2026	222,536	MYR 915,211	1,510	0	1,510	0.02
	07/2026	10,841	PEN 37,846	256	0	256	0.00
	07/2026	ZAR 13,167	\$ 804	1	0	1	0.00
	07/2026	ZMW 30,601	1,455	0	(236)	(236)	0.00
	08/2026	HKD 708	91	0	0	0	0.00
	08/2026	\$ 13,246	INR 1,269,147	106	0	106	0.00
	08/2026	1,045	KZT 548,114	87	0	87	0.00
	09/2026	EGP 107,954	\$ 2,101	0	(25)	(25)	0.00
	09/2026	IDR 2,266,487,664	125,361	0	(273)	(273)	0.00
	09/2026	KZT 302,743	602	0	(16)	(16)	0.00
	09/2026	PEN 10,299	2,999	0	(13)	(13)	0.00
	09/2026	THB 1,346,637	40,956	234	(69)	165	0.00
	09/2026	\$ 79,780	IDR 1,438,438,833	250	(296)	(46)	0.00
	09/2026	76,065	INR 7,229,332	0	(195)	(195)	0.00
	09/2026	111,274	THB 3,615,789	0	(1,749)	(1,749)	(0.03)
	10/2026	4,953	UGX 18,777,515	79	(23)	56	0.00
	11/2026	UGX 560,523	\$ 145	0	(4)	(4)	0.00
	12/2026	CLP 9,950,182	11,062	256	0	256	0.00
	03/2030	IDR 239,680,000	10,700	0	(1,711)	(1,711)	(0.03)
	07/2026	CNH 77,452	11,449	39	0	39	0.00
	07/2026	€ 11,506	RON 60,708	84	0	84	0.00
	07/2026	219,833	\$ 256,441	5,108	0	5,108	0.08
	07/2026	£ 1	1	0	0	0	0.00
	07/2026	¥ 562,983	3,544	80	0	80	0.00
	07/2026	TWD 218,596	6,921	63	0	63	0.00
	07/2026	\$ 7,985	BRL 40,580	0	(145)	(145)	0.00
	07/2026	1,456	EGP 77,187	111	0	111	0.00
	07/2026	293,927	€ 258,398	1,499	0	1,499	0.02
	07/2026	5,461	SGD 7,072	7	0	7	0.00
	08/2026	€ 258,398	\$ 294,326	0	(1,496)	(1,496)	(0.02)
	08/2026	SGD 7,056	5,461	0	(7)	(7)	0.00
	09/2026	EGP 129,101	2,318	0	(224)	(224)	0.00
	09/2026	INR 574,552	6,048	18	0	18	0.00
	09/2026	\$ 1,072	THB 34,618	0	(23)	(23)	0.00
	12/2027	149	CNH 1,020	8	0	8	0.00
	12/2028	2,656	17,939	162	0	162	0.00
	12/2029	7,388	49,152	518	0	518	0.01
	12/2030	12,875	84,144	995	0	995	0.02
	12/2031	15,435	99,043	1,313	0	1,313	0.02
	12/2032	16,517	103,930	1,503	0	1,503	0.02
	12/2033	17,406	107,182	1,654	0	1,654	0.03
	12/2034	18,489	111,251	1,815	0	1,815	0.03
	12/2035	19,626	115,320	1,995	0	1,995	0.03
	12/2036	20,949	120,207	2,139	0	2,139	0.03
	12/2037	22,045	123,458	2,316	0	2,316	0.04
	12/2038	23,358	127,527	2,494	0	2,494	0.04
	12/2039	24,745	131,597	2,669	0	2,669	0.04
	12/2040	26,367	136,484	2,865	0	2,865	0.04
SSB	07/2026	BRL 31,998	\$ 6,172	0	(10)	(10)	0.00
	07/2026	CAD 1,184	859	24	0	24	0.00
	07/2026	\$ 7,647	BRL 39,406	0	(34)	(34)	0.00
	07/2026	7	CAD 11	0	0	0	0.00
	07/2026	138,628	£ 104,873	565	0	565	0.01
	08/2026	CAD 11	\$ 7	0	0	0	0.00
	08/2026	€ 15	17	0	0	0	0.00
	08/2026	£104,873	138,625	0	(565)	(565)	(0.01)
	09/2026	COP 261,913,763	67,427	0	(7,225)	(7,225)	(0.11)
	12/2026	397,040,000	100,000	0	(10,744)	(10,744)	(0.16)
UAG	07/2026	166,589,002	43,863	0	(4,234)	(4,234)	(0.06)
	07/2026	ILS 1,554	528	6	0	6	0.00
	07/2026	\$ 198	ILS 587	0	(1)	(1)	0.00
	07/2026	58	KRW 87,305	0	(1)	(1)	0.00
	07/2026	39,493	PLN 144,314	0	(1,101)	(1,101)	(0.02)
	08/2026	COP 78,127,323	\$ 20,692	0	(1,795)	(1,795)	(0.03)
	09/2026	73,688,999	19,398	0	(1,605)	(1,605)	(0.02)
	10/2026	HUF 223,153	€ 600	0	(24)	(24)	0.00
	11/2026	2,376,246	6,592	0	(25)	(25)	0.00
	07/2026	CHF 800	\$ 991	0	(1)	(1)	0.00
WST	08/2026	\$ 991	CHF 797	1	0	1	0.00
				\$ 91,842	\$ (116,547)	\$ (24,705)	(0.38)

Schedule of Investments Emerging Local Bond Fund (Cont.)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 893	€ 768	\$ 0	\$ (16)	\$ (16)	0.00
BPS	07/2026	65,062	55,912	12	(1,150)	(1,138)	(0.02)
BSH	07/2026	58,130	49,857	0	(1,129)	(1,129)	(0.02)
CBK	07/2026	1,664	1,427	0	(33)	(33)	0.00
FAR	07/2026	€ 65,353	\$ 74,535	0	(183)	(183)	0.00
MBC	08/2026	\$ 74,636	€ 65,353	183	0	183	0.00
	07/2026	€ 67,192	\$ 76,320	3	(503)	(500)	(0.01)
	07/2026	\$ 47,545	€ 40,796	0	(902)	(902)	(0.01)
SOG	08/2026	78,289	68,828	507	0	507	0.01
	07/2026	€ 67,034	\$ 76,251	0	(389)	(389)	(0.01)
	07/2026	\$ 61,793	€ 52,971	0	(1,231)	(1,231)	(0.02)
SSB	08/2026	76,355	67,034	388	0	388	0.01
	08/2026	2,455	2,151	7	0	7	0.00
				\$ 1,100	\$ (5,536)	\$ (4,436)	(0.07)

As at 30 June 2026, the Institutional GBP (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 80	£ 60	\$ 0	\$ (1)	\$ (1)	0.00
BPS	07/2026	£ 53	\$ 70	0	0	0	0.00
NSL	07/2026	\$ 89	£ 67	0	(1)	(1)	0.00
	08/2026	70	53	1	0	1	0.00
	07/2026	£ 13	\$ 17	0	0	0	0.00
SCX	08/2026	\$ 17	£ 13	0	0	0	0.00
	07/2026	£ 62	\$ 82	0	0	0	0.00
	07/2026	\$ 84	£ 63	0	(1)	(1)	0.00
SOG	08/2026	82	62	0	0	0	0.00
	07/2026	£ 62	\$ 81	0	0	0	0.00
	08/2026	\$ 81	£ 62	0	0	0	0.00
				\$ 1	\$ (3)	\$ (2)	0.00

Total OTC Financial Derivative Instruments	\$ (22,637)	(0.34)
Total Investments	\$ 6,972,285	105.99
Other Current Assets & Liabilities	\$ (394,054)	(5.99)
Net Assets	\$ 6,578,231	100.00

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

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

^ Security is in default.

(a) Payment in-kind security.

(b) Security did not produce income within the last twelve months.

(c) Zero coupon security.

(d) Coupon represents a yield to maturity.

(e) Principal amount of security is adjusted for inflation.

(f) Affiliated to the Fund.

(g) Restricted Securities (31 December 2025: 0.01%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
DrillCo Holding Lux S.A.	08/06/2023	\$ 158	\$ 181	0.00
Flourish Century 6.600% due 04/02/2049	03/02/2026	0	0	0.00
		\$ 158	\$ 181	0.00

(h) Securities with an aggregate fair value of \$694,001 (31 December 2025: \$420,876) and cash of \$260 (31 December 2025: \$Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Security with an aggregate fair value of \$12 (31 December 2025: \$Nil) and cash as of \$7,425 (31 December 2025: \$7,756) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$64,941 (31 December 2025: \$61,519) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$61,610 (31 December 2025: \$22,730) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 49	\$ 6,542,064	\$ 355,278	\$ 6,897,391
Investment Funds	160,566	0	0	160,566
Financial Derivative Instruments ⁽³⁾	(102)	(86,096)	526	(85,672)
Totals	\$ 160,513	\$ 6,455,968	\$ 355,804	\$ 6,972,285

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 5,902,476	\$ 272,286	\$ 6,174,762
Investment Funds	485,531	0	0	485,531
Financial Derivative Instruments ⁽³⁾	0	(15,657)	748	(14,909)
Totals	\$ 485,531	\$ 5,886,819	\$ 273,034	\$ 6,645,384

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

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

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

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOS	3.830%	30/06/2026	01/07/2026	\$ (2,159)	\$ (2,159)	(0.03)
BPS	3.870	05/03/2026	TBD ⁽¹⁾	PLN (193,777)	(52,223)	(0.79)
BRC	3.750	19/06/2026	TBD ⁽¹⁾	CZK (382,608)	(18,048)	(0.27)
	3.800	12/12/2025	TBD ⁽¹⁾	\$ (3,742)	(3,821)	(0.06)
	5.900	24/06/2026	TBD ⁽¹⁾	HUF (4,520,298)	(14,537)	(0.22)
	5.900	25/06/2026	TBD ⁽¹⁾	(589,522)	(1,896)	(0.03)
DEU	3.760	30/06/2026	01/07/2026	\$ (1,384)	(1,384)	(0.02)
JML	4.050	30/06/2026	TBD ⁽¹⁾	PLN (438,610)	(116,701)	(1.77)
JPS	5.800	25/06/2026	TBD ⁽¹⁾	HUF (6,488,465)	(20,862)	(0.32)
MBC	3.600	19/06/2026	TBD ⁽¹⁾	CZK (864,572)	(40,781)	(0.62)
	3.900	08/06/2026	TBD ⁽¹⁾	PLN (858,445)	(228,957)	(3.48)
	3.950	21/01/2026	TBD ⁽¹⁾	\$ (9,369)	(9,534)	(0.15)
	5.850	25/06/2026	TBD ⁽¹⁾	HUF (1,271,054)	(4,087)	(0.06)
	5.850	26/06/2026	TBD ⁽¹⁾	(1,522,157)	(4,894)	(0.08)
	7.000	03/06/2026	TBD ⁽¹⁾	ZAR (1,905,172)	(116,873)	(1.78)
	7.000	24/06/2026	TBD ⁽¹⁾	(191,619)	(11,707)	(0.18)
MEI	3.920	17/04/2026	02/07/2026	PLN (64,147)	(17,206)	(0.26)
	5.850	25/06/2026	02/07/2026	HUF (2,868,267)	(9,222)	(0.14)
Total Reverse Repurchase Agreements					\$ (674,892)	(10.26)

(1) Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ 28	\$ 0	\$ 28	\$ 0	\$ (110)	\$ (110)
BOA	(8,298)	10,550	2,252	1,985	(1,690)	295
BPS	(438)	1,360	922	7,423	(5,900)	1,523
BRC	937	(1,080)	(143)	6,029	(6,340)	(311)
BSH	3,847	(3,860)	(13)	(6,060)	5,430	(630)
CBK	(5,975)	8,180	2,205	(5,553)	6,230	677
DUB	(3,893)	3,540	(353)	1,064	(3,360)	(2,296)
FAR	(2,198)	1,470	(728)	(5,080)	4,880	(200)
GLM	(195)	0	(195)	5,588	910	6,498
GST	278	(2,530)	(2,252)	99	0	99
IND	(450)	460	10	(40)	0	(40)
JPM	(5,154)	6,060	906	5,362	(5,680)	(318)
MBC	(2,824)	3,220	396	(2,528)	2,070	(458)
MYC	496	(530)	(34)	(301)	730	429
MYI	422	(430)	(8)	(1,599)	1,050	(549)
NSL	(74)	0	(74)	518	(450)	68
RYL	(35)	0	(35)	294	(350)	(56)

Schedule of Investments Emerging Local Bond Fund (Cont.)

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
SCX	\$ 1,579	\$ (850)	\$ 729	\$ 690	\$ 440	\$ 1,130
SOG	26,328	(20,470)	5,858	6,735	(5,140)	1,595
SSB	(17,982)	17,840	(142)	(760)	990	230
UAG	(9,036)	8,930	(106)	2,988	(2,500)	488
WST	0	0	0	N/A	N/A	N/A

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

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	69.40	69.00
Transferable securities dealt in on another regulated market*	7.60	5.68
Other transferable securities	1.71	1.74
Investment funds	1.83	6.01
Financial derivative instruments dealt in on a regulated market	0.00	0.00
Centrally cleared financial derivative instruments	2.81	2.29
OTC financial derivative instruments	1.36	1.22
Other assets	15.29	14.06
Total Assets	100.00	100.00

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Argentina	0.12	0.05
Azerbaijan	0.21	0.16
Brazil	0.62	0.61
Cayman Islands	1.02	0.35
Chile	4.83	5.00
China	6.00	2.49
Colombia	10.54	9.94
Costa Rica	0.47	0.26
Czech Republic	3.59	2.72
Denmark	0.00	0.00
Dominican Republic	1.77	2.20
Ecuador	N/A	0.22
Egypt	1.36	1.01
Germany	0.95	1.06
Ghana	0.20	0.16
Hungary	1.52	0.90
India	5.10	N/A
Indonesia	4.77	4.80
International	0.03	N/A
Ireland	0.75	0.81
Ivory Coast	0.48	0.48
Jersey, Channel Islands	0.14	N/A
Kazakhstan	1.05	0.51
Kenya	0.04	0.05
Luxembourg	0.30	0.10
Malaysia	6.55	4.24
Mexico	9.64	11.19
Netherlands	0.18	0.12
Nigeria	0.36	0.13
Paraguay	0.39	0.37
Peru	6.43	7.26
Philippines	0.31	5.57
Poland	9.98	7.14
Qatar	0.36	N/A
Romania	2.02	2.28
Serbia	0.36	0.54
South Africa	8.61	9.89
Supranational	1.20	0.63
Tanzania	0.06	0.18
Thailand	1.64	3.14
Turkey	0.73	1.89
Uganda	N/A	0.11
Ukraine	N/A	0.08
United Arab Emirates	0.22	0.03
United Kingdom	1.15	1.15
United States	3.95	3.23
Uruguay	0.18	0.14
Uzbekistan	0.14	0.19
Venezuela	0.39	0.10
Zambia	0.03	0.05
Short-Term Instruments	4.11	2.30
Investment Funds	2.44	7.54

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.00	0.00
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Credit Indices — Buy Protection	N/A	(0.01)
Credit Default Swaps on Credit Indices — Sell Protection	N/A	0.00
Interest Rate Swaps	(0.96)	(0.48)
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.11	0.18
Interest Rate Swaptions	0.08	0.00
Written Options		
Foreign Currency Options	(0.11)	(0.09)
Interest Rate Swaptions	(0.03)	(0.02)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	(0.01)	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.07	0.03
Cross-Currency Swaps	(0.06)	0.12
Interest Rate Swaps	0.00	0.00
Total Return Swaps on Securities	0.06	0.02
Forward Foreign Currency Contracts	(0.38)	(0.01)
Hedged Forward Foreign Currency Contracts	(0.07)	0.03
Other Current Assets & Liabilities	(5.99)	(3.14)
Net Assets	100.00	100.00

Schedule of Investments Emerging Local Bond ESG Fund

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS		
TRANSFERABLE SECURITIES													
ARGENTINA													
SOVEREIGN ISSUES													
Argentina Government International Bond													
4.125% due 09/07/2035	\$	300	\$	241	0.11			7.500% due 15/05/2038	IDR	3,214,000	\$	183	0.08

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
NIGERIA			
CORPORATE BONDS & NOTES			
Dangote Fertiliser Ltd. 7.750% due 05/05/2031	\$ 300	\$ 302	0.13
PARAGUAY			
SOVEREIGN ISSUES			
Paraguay Government International Bond 7.900% due 09/02/2031 PYG	1,973,000	313	0.14
8.500% due 04/03/2035	1,968,000	314	0.14
8.500% due 04/04/2038	760,000	120	0.05
Total Paraguay		747	0.33
PERU			
CORPORATE BONDS & NOTES			
Credicorp Capital Sociedad Titulizadora S.A. 9.700% due 05/03/2045 PEN	1,600	503	0.23
10.100% due 15/12/2043	3,540	1,142	0.51
		1,645	0.74
SOVEREIGN ISSUES			
Peru Government International Bond 5.400% due 12/08/2034	2,400	688	0.31
6.850% due 12/08/2035	7,100	2,191	0.98
6.900% due 12/08/2037	200	60	0.03
6.950% due 12/08/2031	1,240	414	0.18
7.300% due 12/08/2033	30,600	10,054	4.50
7.600% due 12/08/2039	2,000	630	0.28
		14,037	6.28
Total Peru		15,682	7.02
PHILIPPINES			
SOVEREIGN ISSUES			
Philippines Government International Bond 6.250% due 28/02/2029 PHP	7,310	119	0.05
6.250% due 14/01/2036	20,000	303	0.14
Total Philippines		422	0.19
POLAND			
SOVEREIGN ISSUES			
Poland Government International Bond 1.750% due 25/04/2032 PLN	5,650	1,277	0.57
2.000% due 25/08/2036 (c)	1,436	350	0.16
4.500% due 25/07/2030 (e)	7,000	1,864	0.84
4.500% due 25/01/2031	100	27	0.01
4.750% due 25/07/2029 (e)	1,500	405	0.18
5.000% due 25/01/2030 (e)	7,700	2,090	0.94
5.000% due 25/10/2034	1,510	399	0.18
5.000% due 25/10/2035	18,400	4,823	2.16
5.000% due 25/04/2037	4,900	1,274	0.57
5.750% due 25/04/2029 (e)	31,800	8,806	3.94
6.000% due 25/10/2033 (e)	9,190	2,597	1.16
Total Poland		23,912	10.71
QATAR			
SOVEREIGN ISSUES			
Qatar Government International Bond 4.800% due 08/04/2033	\$ 400	402	0.18
ROMANIA			
SOVEREIGN ISSUES			
Romania Government International Bond 4.250% due 28/04/2036 RON	7,215	1,304	0.58
4.750% due 11/10/2034	500	96	0.04
6.750% due 25/04/2035	2,600	571	0.26
6.850% due 29/07/2030	700	154	0.07
7.100% due 31/07/2034	5,100	1,143	0.51
7.350% due 28/04/2031	3,200	720	0.32
7.650% due 27/07/2031	2,400	548	0.25
7.900% due 24/02/2038	900	212	0.10
Total Romania		4,748	2.13

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
SERBIA			
SOVEREIGN ISSUES			
Serbia Government International Bond 5.250% due 27/07/2035 RSD	77,200	\$ 747	0.33
SOUTH AFRICA			
SOVEREIGN ISSUES			
South Africa Government International Bond 7.000% due 28/02/2031 ZAR	6,300	371	0.17
8.250% due 31/03/2032 (e)	3,100	191	0.09
8.500% due 31/01/2037	177,100	10,765	4.82
8.750% due 31/01/2044 (e)	10,400	623	0.28
8.750% due 28/02/2048	8,950	537	0.24
8.875% due 28/02/2035	39,900	2,523	1.13
9.000% due 31/01/2040 (e)	51,200	3,160	1.41
9.875% due 31/03/2039	6,800	449	0.20
10.125% due 31/03/2042	7,700	516	0.23
Total South Africa		19,135	8.57
SUPRANATIONAL			
CORPORATE BONDS & NOTES			
Asian Development Bank 5.750% due 23/01/2030 (d)	HUF 443,000	1,462	0.65
6.720% due 08/02/2028	INR 242,650	2,542	1.14
15.500% due 16/03/2029	KZT 149,400	317	0.14
Asian Infrastructure Investment Bank 4.250% due 27/01/2027	PHP 600	10	0.00
Banque Ouest Africaine de Developpement 6.250% due 14/10/2040	€ 300	329	0.15
European Bank for Reconstruction & Development 3.010% due 13/03/2028	PLN 600	156	0.07
European Investment Bank 2.875% due 15/11/2029	10,823	2,750	1.23
4.125% due 25/07/2030	8,600	2,254	1.01
5.250% due 25/04/2029	4,400	1,200	0.54
Inter-American Development Bank 7.350% due 06/10/2030	INR 79,000	834	0.37
International Bank for Reconstruction & Development 0.000% due 30/06/2027 (a)	MXN 25,000	1,332	0.60
6.750% due 09/02/2029	ZAR 23,800	1,445	0.65
7.070% due 26/06/2029	MXN 1,400	79	0.04
8.250% due 21/12/2026	ZAR 36,000	2,210	0.99
9.750% due 21/01/2027	BRL 750	142	0.06
International Finance Corp. 10.000% due 22/01/2030	COP 2,500,000	685	0.31
Total Supranational		17,747	7.95
THAILAND			
SOVEREIGN ISSUES			
Thailand Government International Bond 2.700% due 17/06/2040 THB	123,860	3,825	1.71
2.980% due 17/06/2045	37,943	1,146	0.52
3.450% due 17/06/2043	3,452	112	0.05
Total Thailand		5,083	2.28
TURKEY			
SOVEREIGN ISSUES			
Turkey Government International Bond 40.760% due 19/08/2026	TRY 1,300	28	0.01
40.760% due 17/05/2028	55,900	1,210	0.54
Total Turkey		1,238	0.55
UNITED ARAB EMIRATES			
CORPORATE BONDS & NOTES			
First Abu Dhabi Bank PJSC 4.789% due 03/06/2031	\$ 400	400	0.18
UNITED KINGDOM			
CORPORATE BONDS & NOTES			
ICBC Standard Bank PLC 20.000% due 18/09/2029 ^	UZS 10,472,000	871	0.39

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
20.000% due 13/12/2029	UZS 3,290,000	\$ 274	0.12
Total United Kingdom		1,145	0.51
UNITED STATES			
CORPORATE BONDS & NOTES			
RD Michigan Property Owner LLC 7.500% due 30/03/2045	\$ 400	399	0.18
SOVEREIGN ISSUES			
Colombia Government International Bond 1.000% due 24/01/2035	COP 2,071,900	590	0.26
U.S. TREASURY OBLIGATIONS			
U.S. Treasury Bonds 4.875% due 15/08/2045	\$ 40	40	0.02
U.S. Treasury Notes 4.250% due 15/08/2035	70	69	0.03
		109	0.05
Total United States		1,098	0.49
URUGUAY			
SOVEREIGN ISSUES			
Uruguay Government International Bond 8.000% due 29/10/2035	UYU 13,900	355	0.16
8.250% due 21/05/2031	1,300	34	0.01
9.750% due 20/07/2033	3,100	86	0.04
Total Uruguay		475	0.21
UZBEKISTAN			
SOVEREIGN ISSUES			
National Bank of Uzbekistan 19.875% due 05/07/2027	UZS 4,050,000	357	0.16
SHORT-TERM INSTRUMENTS			
SHORT-TERM NOTES			
Kona Spc Ltd. 5.718% due 15/09/2026	€ 1,000	1,144	0.51
EGYPT TREASURY BILLS			
23.650% due 13/10/2026 (a)(b)	EGP 1,575	30	0.01
24.000% due 13/10/2026 (a)(b)	2,100	40	0.02
24.001% due 13/10/2026 (a)(b)	50,000	954	0.43
24.050% due 20/10/2026 (a)(b)	5,500	105	0.05
24.060% due 20/10/2026 (a)(b)	600	11	0.00
24.200% due 22/09/2026 (a)(b)	6,000	116	0.05
24.299% due 15/09/2026 (a)(b)	2,800	54	0.02
24.351% due 22/09/2026 (a)(b)	12,200	236	0.11
		1,546	0.69
NIGERIA TREASURY BILLS			
18.745% due 19/01/2027 (a)(b)	NGN 463,323	303	0.14
20.537% due 14/01/2027 (a)(b)	892,000	584	0.26
20.607% due 21/01/2027 (a)(b)	857,200	558	0.25
20.677% due 28/01/2027 (a)(b)	860,200	558	0.25
21.539% due 21/07/2026 (a)(b)	1,955,700	1,407	0.63
21.645% due 04/08/2026 (a)(b)	1,061,000	756	0.34
		4,166	1.87
Total Short-Term Instruments		6,856	3.07
Total Transferable Securities			
		\$ 228,930	102.50

Schedule of Investments Emerging Local Bond ESG Fund (Cont.)

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BOS	3.630%	30/06/2026	01/07/2026	\$ 7,800	U.S. Treasury Notes 3.875% due 31/07/2027	\$ (7,954)	\$ 7,800	\$ 7,801	3.49
Total Repurchase Agreements						\$ (7,954)	\$ 7,800	\$ 7,801	3.49

⁽¹⁾ Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bund 10-Year Bond September Futures	Short	09/2026	2	\$ (3)	0.00
U.S. Treasury 10-Year Note September Futures	Long	09/2026	6	4	0.00
U.S. Treasury 10-Year Ultra September Futures	Long	09/2026	4	7	0.00
				\$ 8	0.00
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 8	0.00

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	3.500%	18/03/2028	£ 230	\$ (2)	0.00
Receive ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	3.500	16/09/2028	300	(1)	0.00
Receive ⁽¹⁾	1-Day INR-MIBOR Compounded-OIS	6.500	16/09/2036	INR 239,240	0	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.000	17/06/2027	¥ 5,130,000	(13)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.000	17/12/2027	2,340,000	39	0.02
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.000	18/03/2028	2,335,000	(19)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.500	17/06/2028	420,000	(2)	0.00
Receive ⁽¹⁾	1-Day JPY-MUTKCALM Compounded-OIS	1.500	16/09/2028	2,391,000	(27)	(0.01)
Receive	1-Day SGD-SIBCSORA Compounded-OIS	1.403	30/12/2026	SGD 23,530	(37)	(0.02)
Receive ⁽¹⁾	1-Day SGD-SIBCSORA Compounded-OIS	1.750	16/09/2031	7,330	(31)	(0.01)
Receive ⁽¹⁾	1-Day THB-THOR Compounded-OIS	1.250	16/09/2028	THB 112,500	(5)	0.00
Pay ⁽¹⁾	1-Day THB-THOR Compounded-OIS	1.500	16/09/2031	13,160	1	0.00
Pay ⁽¹⁾	1-Day THB-THOR Compounded-OIS	1.750	16/09/2031	140,730	50	0.02
Pay ⁽¹⁾	1-Day THB-THOR Compounded-OIS	2.000	16/09/2031	19,490	7	0.00
Pay ⁽¹⁾	1-Day THB-THOR Compounded-OIS	2.000	16/09/2036	24,900	5	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.000	17/06/2028	\$ 51,200	(45)	(0.02)
Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.000	16/09/2028	6,300	8	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2030	4,800	(50)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	3.250	19/03/2034	400	9	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2034	200	2	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.250	19/03/2035	200	2	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	17/12/2028	920	(17)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	25	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	18/12/2054	800	(80)	(0.04)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2030	8,580	190	0.09
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2030	7,200	(171)	(0.08)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2031	9,600	229	0.10
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	3,390	(73)	(0.03)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	1,600	(96)	(0.04)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2035	1,600	(19)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2035	200	(1)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/06/2036	11,100	(64)	(0.03)
Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.750	16/09/2036	2,700	(8)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2045	500	20	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2055	2,400	85	0.04
Pay	1-Day USD-SOFR Compounded-OIS	4.000	18/03/2036	1,000	(24)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.000	18/03/2056	200	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.086	13/01/2055	2,200	(57)	(0.03)
Pay	1-Year BRL-CDI	9.795	04/01/2027	BRL 8,500	(143)	(0.06)
Pay	1-Year BRL-CDI	9.815	04/01/2027	5,800	(95)	(0.04)
Pay	1-Year BRL-CDI	9.832	04/01/2027	5,200	(85)	(0.04)
Pay	1-Year BRL-CDI	9.840	04/01/2027	6,600	(110)	(0.05)
Pay	1-Year BRL-CDI	9.842	04/01/2027	12,100	(197)	(0.09)
Pay	1-Year BRL-CDI	10.076	04/01/2027	1,100	(20)	(0.01)
Pay	1-Year BRL-CDI	10.225	04/01/2027	4,100	(58)	(0.03)
Pay	1-Year BRL-CDI	10.235	04/01/2027	4,100	(58)	(0.03)
Pay	1-Year BRL-CDI	10.386	02/01/2029	100	(2)	0.00
Pay	1-Year BRL-CDI	10.512	04/01/2027	60,300	(930)	(0.42)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Year BRL-CDI	10.565%	04/01/2027	BRL 1,400	\$ (18)	(0.01)
Pay	1-Year BRL-CDI	10.602	04/01/2027	900	(14)	(0.01)
Receive	1-Year BRL-CDI	10.671	04/01/2027	13,400	162	0.07
Receive	1-Year BRL-CDI	10.768	04/01/2027	200	2	0.00
Receive	1-Year BRL-CDI	10.872	04/01/2027	500	6	0.00
Receive	1-Year BRL-CDI	10.880	04/01/2027	18,700	208	0.09
Receive	1-Year BRL-CDI	10.943	04/01/2027	11,500	125	0.06
Pay	1-Year BRL-CDI	10.980	04/01/2027	9,400	(100)	(0.04)
Pay	1-Year BRL-CDI	10.985	02/01/2029	5,600	(63)	(0.03)
Pay	1-Year BRL-CDI	11.064	04/01/2027	400	(4)	0.00
Receive	1-Year BRL-CDI	11.133	04/01/2027	10,200	103	0.05
Pay	1-Year BRL-CDI	11.169	04/01/2027	520	(3)	0.00
Receive	1-Year BRL-CDI	11.510	04/01/2027	6,800	58	0.03
Receive	1-Year BRL-CDI	11.513	04/01/2027	7,000	61	0.03
Receive	1-Year BRL-CDI	11.560	04/01/2027	5,700	49	0.02
Receive	1-Year BRL-CDI	11.590	03/01/2028	3,600	40	0.02
Receive	1-Year BRL-CDI	11.600	04/01/2027	12,000	97	0.04
Receive	1-Year BRL-CDI	11.603	04/01/2027	8,400	68	0.03
Pay	1-Year BRL-CDI	11.695	03/01/2028	29,200	(306)	(0.14)
Receive	1-Year BRL-CDI	11.736	04/01/2027	7,000	57	0.03
Pay	1-Year BRL-CDI	11.928	02/01/2029	4,800	(52)	(0.02)
Pay	1-Year BRL-CDI	11.940	03/01/2033	14,300	(128)	(0.06)
Receive	1-Year BRL-CDI	12.243	02/01/2029	5,400	52	0.02
Receive	1-Year BRL-CDI	12.255	02/01/2029	2,700	26	0.01
Pay	1-Year BRL-CDI	12.320	02/01/2029	10,100	(93)	(0.04)
Pay	1-Year BRL-CDI	12.716	02/01/2029	16,500	(94)	(0.04)
Receive	1-Year BRL-CDI	12.808	02/01/2029	16,000	85	0.04
Pay	1-Year BRL-CDI	12.867	02/01/2031	16,200	(99)	(0.04)
Pay	1-Year BRL-CDI	12.985	02/01/2031	4,100	(23)	(0.01)
Pay	1-Year BRL-CDI	13.041	02/01/2031	11,800	(60)	(0.03)
Pay	1-Year BRL-CDI	13.055	02/01/2029	22,200	(110)	(0.05)
Pay	1-Year BRL-CDI	13.056	02/01/2029	19,900	(95)	(0.04)
Receive	1-Year BRL-CDI	13.156	02/01/2031	1,700	7	0.00
Pay ⁽¹⁾	1-Year BRL-CDI	13.235	02/01/2031	15,200	(57)	(0.03)
Pay ⁽¹⁾	1-Year BRL-CDI	13.235	02/01/2035	12,500	(51)	(0.02)
Pay ⁽¹⁾	1-Year BRL-CDI	13.245	02/01/2031	2,500	(10)	0.00
Pay ⁽¹⁾	1-Year BRL-CDI	13.250	02/01/2031	1,300	(4)	0.00
Pay ⁽¹⁾	1-Year BRL-CDI	13.255	02/01/2031	2,500	(9)	0.00
Receive	1-Year BRL-CDI	13.270	02/01/2029	10,300	44	0.02
Receive	1-Year BRL-CDI	13.289	02/01/2029	23,900	76	0.03
Pay	1-Year BRL-CDI	13.291	02/01/2029	13,700	(61)	(0.03)
Receive	1-Year BRL-CDI	13.296	02/01/2031	11,400	41	0.02
Receive ⁽¹⁾	1-Year BRL-CDI	13.310	02/01/2031	12,600	44	0.02
Pay	1-Year BRL-CDI	13.320	02/01/2029	1,500	(6)	0.00
Receive ⁽¹⁾	1-Year BRL-CDI	13.340	02/01/2029	8,600	22	0.01
Pay ⁽¹⁾	1-Year BRL-CDI	13.350	02/01/2031	1,900	(6)	0.00
Receive	1-Year BRL-CDI	13.357	02/01/2029	19,200	64	0.03
Pay	1-Year BRL-CDI	13.405	02/01/2029	12,600	(47)	(0.02)
Pay	1-Year BRL-CDI	13.425	02/01/2029	3,900	(14)	(0.01)
Pay	1-Year BRL-CDI	13.430	02/01/2029	7,500	(27)	(0.01)
Receive ⁽¹⁾	1-Year BRL-CDI	13.435	02/01/2029	1,900	4	0.00
Pay	1-Year BRL-CDI	13.470	02/01/2031	3,000	(10)	0.00
Pay	1-Year BRL-CDI	13.500	02/01/2029	9,700	(34)	(0.01)
Receive	1-Year BRL-CDI	13.518	02/01/2029	6,600	22	0.01
Pay ⁽¹⁾	1-Year BRL-CDI	13.520	02/01/2031	6,100	(15)	(0.01)
Receive	1-Year BRL-CDI	13.545	02/01/2029	6,500	21	0.01
Pay ⁽¹⁾	1-Year BRL-CDI	13.560	02/01/2031	1,600	(4)	0.00
Pay	1-Year BRL-CDI	13.560	02/01/2031	5,500	(12)	(0.01)
Pay ⁽¹⁾	1-Year BRL-CDI	13.564	02/01/2031	6,300	(14)	(0.01)
Pay	1-Year BRL-CDI	13.575	02/01/2031	6,700	(31)	(0.01)
Pay	1-Year BRL-CDI	13.580	02/01/2031	2,500	(8)	0.00
Receive	1-Year BRL-CDI	13.589	02/01/2029	13,000	38	0.02
Pay ⁽¹⁾	1-Year BRL-CDI	13.605	02/01/2031	1,400	(3)	0.00
Pay ⁽¹⁾	1-Year BRL-CDI	13.670	02/01/2031	800	(1)	0.00
Pay	1-Year BRL-CDI	13.680	02/01/2029	10,600	(27)	(0.01)
Pay	1-Year BRL-CDI	13.698	02/01/2031	3,100	(5)	0.00
Pay	1-Year BRL-CDI	13.700	02/01/2031	4,000	(5)	0.00
Pay	1-Year BRL-CDI	13.790	02/01/2031	12,000	(11)	(0.01)
Receive	1-Year BRL-CDI	13.844	02/01/2029	7,100	13	0.01
Pay	1-Year BRL-CDI	13.882	02/01/2031	5,400	(3)	0.00
Receive	1-Year BRL-CDI	13.890	02/01/2031	7,400	4	0.00
Pay	1-Year BRL-CDI	13.927	04/01/2027	45,500	(72)	(0.03)
Pay	1-Year BRL-CDI	13.979	02/01/2031	17,400	(1)	0.00
Pay	1-Year BRL-CDI	13.998	02/01/2029	20,000	(23)	(0.01)
Receive	1-Year BRL-CDI	14.020	04/01/2027	15,100	20	0.01
Pay	1-Year BRL-CDI	14.035	02/01/2031	3,000	5	0.00
Receive	1-Year BRL-CDI	14.140	02/01/2029	5,200	(2)	0.00
Pay	1-Year BRL-CDI	14.140	02/01/2031	3,600	2	0.00
Pay	1-Year BRL-CDI	14.185	02/01/2029	10,500	(2)	0.00
Pay	1-Year BRL-CDI	14.213	02/01/2029	3,200	0	0.00
Receive	1-Year BRL-CDI	14.245	02/01/2029	8,600	0	0.00
Receive	1-Year BRL-CDI	14.247	02/01/2031	3,800	(4)	0.00

Schedule of Investments Emerging Local Bond ESG Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date		Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Year BRL-CDI	14.334%	02/01/2031	BRL	6,900	\$ (11)	0.00
Pay	1-Year BRL-CDI	14.370	02/01/2029		5,400	6	0.00
Pay	1-Year BRL-CDI	14.375	02/01/2031		700	1	0.00
Receive	1-Year BRL-CDI	14.505	02/01/2031		9,900	(23)	(0.01)
Receive	1-Year BRL-CDI	14.514	02/01/2031		9,600	(23)	(0.01)
Receive	1-Year BRL-CDI	14.524	02/01/2029		9,900	(15)	(0.01)
Pay	1-Year BRL-CDI	14.570	02/01/2029		4,600	7	0.00
Pay	1-Year BRL-CDI	14.620	02/01/2029		14,000	27	0.01
Pay	1-Year BRL-CDI	14.695	02/01/2029		13,600	30	0.01
Pay	1-Year BRL-CDI	14.995	04/01/2027		10,500	16	0.01
Pay	1-Year BRL-CDI	15.036	02/01/2029		6,600	27	0.01
Pay	1-Year BRL-CDI	15.065	02/01/2029		3,300	15	0.01
Receive	3-Month CAD-CAONREPO Compounded-OIS	2.500	17/06/2028	CAD	17,900	(43)	(0.02)
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.250	17/06/2036		4,000	36	0.02
Pay	3-Month COP-IBR Compounded-OIS	7.110	02/10/2029	COP	4,238,000	(124)	(0.06)
Receive	3-Month COP-IBR Compounded-OIS	7.410	09/08/2028		1,732,300	36	0.02
Receive	3-Month COP-IBR Compounded-OIS	7.410	30/09/2031		2,986,800	56	0.03
Receive	3-Month COP-IBR Compounded-OIS	7.520	13/08/2031		1,135,300	35	0.02
Receive	3-Month COP-IBR Compounded-OIS	7.540	09/08/2031		1,700,000	52	0.02
Receive	3-Month COP-IBR Compounded-OIS	7.580	09/08/2031		1,677,900	50	0.02
Receive	3-Month COP-IBR Compounded-OIS	7.650	12/08/2031		996,000	29	0.01
Receive	3-Month COP-IBR Compounded-OIS	7.705	26/03/2031		906,800	22	0.01
Receive	3-Month COP-IBR Compounded-OIS	7.715	18/09/2030		83,500	2	0.00
Pay	3-Month COP-IBR Compounded-OIS	7.770	18/07/2029		6,466,900	(147)	(0.07)
Receive	3-Month COP-IBR Compounded-OIS	7.800	30/06/2032		44,500	1	0.00
Pay	3-Month COP-IBR Compounded-OIS	7.805	22/10/2029		6,144,100	(115)	(0.05)
Receive	3-Month COP-IBR Compounded-OIS	7.900	28/04/2028		1,343,700	23	0.01
Pay	3-Month COP-IBR Compounded-OIS	7.950	18/06/2028		6,185,800	(101)	(0.04)
Receive	3-Month COP-IBR Compounded-OIS	7.970	28/04/2028		2,273,520	38	0.02
Receive	3-Month COP-IBR Compounded-OIS	7.990	25/11/2034		754,400	22	0.01
Pay	3-Month COP-IBR Compounded-OIS	8.150	19/03/2027		2,249,980	(16)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	8.150	28/04/2028		1,913,000	30	0.01
Pay	3-Month COP-IBR Compounded-OIS	8.152	25/04/2029		1,674,070	(32)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	8.200	18/06/2030		4,030,100	81	0.04
Receive	3-Month COP-IBR Compounded-OIS	8.215	14/11/2028		1,082,000	26	0.01
Pay	3-Month COP-IBR Compounded-OIS	8.342	17/09/2027		5,771,000	(61)	(0.03)
Receive	3-Month COP-IBR Compounded-OIS	8.350	18/06/2030		2,837,200	51	0.02
Receive	3-Month COP-IBR Compounded-OIS	8.360	17/09/2028		11,258,600	168	0.08
Receive	3-Month COP-IBR Compounded-OIS	8.400	17/09/2028		4,475,100	66	0.03
Receive	3-Month COP-IBR Compounded-OIS	8.430	15/05/2030		1,034,800	19	0.01
Receive	3-Month COP-IBR Compounded-OIS	8.498	16/05/2030		3,436,000	61	0.03
Pay	3-Month COP-IBR Compounded-OIS	8.598	17/09/2030		710,000	(12)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	8.630	17/09/2030		1,685,400	(27)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	8.710	17/09/2030		4,562,000	(71)	(0.03)
Pay	3-Month COP-IBR Compounded-OIS	8.725	10/06/2030		509,000	(8)	0.00
Pay	3-Month COP-IBR Compounded-OIS	8.755	17/09/2030		839,600	(13)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	8.770	10/06/2030		1,528,000	(23)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	8.800	18/06/2030		3,461,000	50	0.02
Receive	3-Month COP-IBR Compounded-OIS	8.933	22/08/2029		3,140,600	41	0.02
Receive	3-Month COP-IBR Compounded-OIS	8.980	17/12/2030		1,632,000	21	0.01
Pay	3-Month COP-IBR Compounded-OIS	9.110	17/09/2035		1,818,900	(27)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	9.155	17/09/2035		4,618,900	(64)	(0.03)
Pay	3-Month COP-IBR Compounded-OIS	9.300	17/12/2030		1,203,000	(12)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	9.300	26/03/2031		122,840	1	0.00
Receive	3-Month COP-IBR Compounded-OIS	9.329	17/12/2035		1,369,000	15	0.01
Receive	3-Month COP-IBR Compounded-OIS	9.410	26/03/2031		123,400	1	0.00
Pay	3-Month COP-IBR Compounded-OIS	9.500	19/10/2033		220,600	(2)	0.00
Receive	3-Month COP-IBR Compounded-OIS	9.525	18/06/2035		1,238,000	9	0.00
Pay	3-Month COP-IBR Compounded-OIS	9.655	24/01/2035		372,000	(2)	0.00
Pay	3-Month COP-IBR Compounded-OIS	9.820	24/01/2035		1,373,500	(4)	0.00
Receive	3-Month COP-IBR Compounded-OIS	9.930	07/03/2033		34,420	0	0.00
Pay	3-Month COP-IBR Compounded-OIS	10.700	17/06/2031		248,900	1	0.00
Pay	3-Month COP-IBR Compounded-OIS	10.710	17/06/2031		242,500	1	0.00
Receive	3-Month COP-IBR Compounded-OIS	10.720	18/03/2035		2,120,700	(26)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	10.720	05/06/2036		492,200	7	0.00
Pay ⁽¹⁾	3-Month COP-IBR Compounded-OIS	10.720	09/06/2036		2,367,000	32	0.01
Pay	3-Month COP-IBR Compounded-OIS	10.730	17/06/2031		247,900	2	0.00
Pay	3-Month COP-IBR Compounded-OIS	10.740	17/06/2031		269,400	2	0.00
Pay	3-Month COP-IBR Compounded-OIS	10.745	17/06/2031		495,700	3	0.00
Receive	3-Month COP-IBR Compounded-OIS	10.750	18/03/2031		761,800	(4)	0.00
Pay	3-Month COP-IBR Compounded-OIS	10.755	05/06/2036		488,100	7	0.00
Pay	3-Month COP-IBR Compounded-OIS	10.770	17/06/2031		495,700	3	0.00
Receive	3-Month COP-IBR Compounded-OIS	10.776	18/03/2031		3,419,000	(21)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	11.200	17/06/2029		371,800	2	0.00
Pay	3-Month COP-IBR Compounded-OIS	11.210	17/06/2029		382,500	2	0.00
Pay	3-Month COP-IBR Compounded-OIS	11.250	17/06/2028		2,273,200	3	0.00
Pay	3-Month COP-IBR Compounded-OIS	11.425	17/06/2028		528,000	1	0.00
Pay	3-Month COP-IBR Compounded-OIS	11.450	17/06/2028		1,643,500	3	0.00
Pay	3-Month COP-IBR Compounded-OIS	11.500	17/06/2031		1,750,500	32	0.01
Pay	3-Month COP-IBR Compounded-OIS	11.550	17/06/2028		1,578,700	4	0.00
Pay	3-Month COP-IBR Compounded-OIS	11.634	17/06/2028		3,380,700	10	0.00
Receive	3-Month COP-IBR Compounded-OIS	11.645	17/06/2031		1,729,000	(28)	(0.01)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date		Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	3-Month COP-IBR Compounded-OIS	11.700%	17/06/2031	COP	1,051,000	\$ (18)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	11.720	17/06/2031		996,000	(17)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	11.730	17/06/2031		1,017,000	(18)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	11.870	17/06/2031		1,480,000	(28)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	11.885	17/06/2031		2,974,000	(57)	(0.03)
Receive	3-Month COP-IBR Compounded-OIS	11.910	17/06/2031		1,480,000	(29)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	11.925	17/06/2033		1,754,000	(48)	(0.02)
Receive	3-Month COP-IBR Compounded-OIS	11.930	17/06/2033		981,000	(27)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	12.000	17/06/2027		12,393,800	0	0.00
Receive	3-Month COP-IBR Compounded-OIS	12.170	18/03/2029		1,493,000	(15)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	12.220	17/06/2027		1,050,700	0	0.00
Pay	3-Month COP-IBR Compounded-OIS	12.230	17/06/2027		1,050,700	0	0.00
Pay	3-Month COP-IBR Compounded-OIS	12.250	17/06/2027		2,101,400	1	0.00
Receive	3-Month COP-IBR Compounded-OIS	12.330	18/03/2028		2,125,000	(11)	0.00
Pay	3-Month COP-IBR Compounded-OIS	12.340	17/06/2027		1,975,400	1	0.00
Receive ⁽¹⁾	3-Month KRW-KORIBOR	3.500	16/09/2036	KRW	5,598,600	(32)	(0.01)
Pay ⁽¹⁾	3-Month KRW-KORIBOR	3.750	16/09/2028		23,665,600	47	0.02
Pay ⁽¹⁾	3-Month MYR-KLIBOR	3.500	16/09/2028	MYR	28,470	(3)	0.00
Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.500	16/09/2031		690	(1)	0.00
Receive	3-Month SEK-STIBOR	2.021	07/10/2029	SEK	27,400	5	0.00
Pay	3-Month SEK-STIBOR	2.298	07/10/2029		27,200	26	0.01
Pay	3-Month ZAR-JIBAR	6.510	26/05/2031	ZAR	35,400	(12)	(0.01)
Pay	3-Month ZAR-JIBAR	6.522	29/01/2031		1,900	(4)	0.00
Pay	3-Month ZAR-JIBAR	6.610	28/04/2031		5,100	(8)	0.00
Pay	3-Month ZAR-JIBAR	6.640	02/04/2031		5,100	(7)	0.00
Pay	3-Month ZAR-JIBAR	6.673	14/04/2031		4,900	(7)	0.00
Receive	3-Month ZAR-JIBAR	6.715	26/02/2031		5,700	11	0.01
Receive	3-Month ZAR-JIBAR	6.745	06/03/2028		32,200	18	0.01
Receive ⁽¹⁾	3-Month ZAR-JIBAR	6.770	10/03/2028		127,700	6	0.00
Pay	3-Month ZAR-JIBAR	6.770	12/11/2030		6,400	(8)	0.00
Receive	3-Month ZAR-JIBAR	6.780	06/03/2028		19,200	10	0.00
Receive	3-Month ZAR-JIBAR	6.815	08/12/2030		1,700	2	0.00
Pay	3-Month ZAR-JIBAR	6.860	15/10/2030		2,800	(3)	0.00
Pay	3-Month ZAR-JIBAR	6.880	17/09/2030		7,100	(7)	0.00
Receive	3-Month ZAR-JIBAR	6.885	04/02/2031		6,000	9	0.00
Receive	3-Month ZAR-JIBAR	6.910	30/10/2030		1,900	2	0.00
Receive	3-Month ZAR-JIBAR	6.920	06/03/2031		7,900	8	0.00
Receive	3-Month ZAR-JIBAR	7.040	22/09/2030		16,107	11	0.00
Receive	3-Month ZAR-JIBAR	7.070	04/12/2030		8,100	8	0.00
Pay	3-Month ZAR-JIBAR	7.091	17/02/2036		8,200	12	0.01
Pay	3-Month ZAR-JIBAR	7.155	26/11/2030		1,700	(1)	0.00
Receive	3-Month ZAR-JIBAR	7.160	26/11/2030		11,800	10	0.00
Pay	3-Month ZAR-JIBAR	7.180	04/12/2030		3,810	(1)	0.00
Receive	3-Month ZAR-JIBAR	7.220	02/09/2030		14,800	7	0.00
Receive	3-Month ZAR-JIBAR	7.270	26/08/2030		16,200	5	0.00
Pay	3-Month ZAR-JIBAR	7.310	02/09/2030		12,700	(7)	0.00
Pay	3-Month ZAR-JIBAR	7.330	10/07/2030		12,400	(5)	0.00
Receive ⁽¹⁾	3-Month ZAR-JIBAR	7.360	09/03/2031		3,300	0	0.00
Pay	3-Month ZAR-JIBAR	7.370	26/08/2030		20,100	(11)	0.00
Pay ⁽¹⁾	3-Month ZAR-JIBAR	7.381	12/01/2036		1,800	(3)	0.00
Pay	3-Month ZAR-JIBAR	7.410	02/10/2030		5,590	1	0.00
Pay	3-Month ZAR-JIBAR	7.520	02/04/2031		66,200	6	0.00
Receive	3-Month ZAR-JIBAR	7.560	23/08/2029		19,000	(19)	(0.01)
Pay	3-Month ZAR-JIBAR	7.560	22/09/2030		4,820	2	0.00
Pay	3-Month ZAR-JIBAR	7.570	27/05/2030		5,500	3	0.00
Pay	3-Month ZAR-JIBAR	7.650	20/06/2030		16,633	(31)	(0.01)
Pay	3-Month ZAR-JIBAR	7.685	31/01/2030		21,900	18	0.01
Receive ⁽¹⁾	3-Month ZAR-JIBAR	7.700	08/06/2028		22,600	1	0.00
Pay	3-Month ZAR-JIBAR	7.730	12/03/2030		11,200	11	0.01
Receive ⁽¹⁾	3-Month ZAR-JIBAR	7.770	19/11/2027		2,100	0	0.00
Receive	3-Month ZAR-JIBAR	7.775	18/03/2030		13,000	(12)	(0.01)
Receive ⁽¹⁾	3-Month ZAR-JIBAR	7.780	20/11/2027		1,700	0	0.00
Pay	3-Month ZAR-JIBAR	7.790	31/01/2030		10,300	11	0.01
Receive	3-Month ZAR-JIBAR	7.810	27/03/2030		10,400	(8)	0.00
Pay	3-Month ZAR-JIBAR	7.810	20/06/2030		5,590	6	0.00
Pay ⁽¹⁾	3-Month ZAR-JIBAR	7.822	08/04/2036		6,400	1	0.00
Pay	3-Month ZAR-JIBAR	7.860	18/06/2030		13,000	15	0.01
Pay ⁽¹⁾	3-Month ZAR-JIBAR	7.950	07/05/2036		2,300	2	0.00
Pay	3-Month ZAR-JIBAR	8.020	28/02/2031		12,600	21	0.01
Pay	3-Month ZAR-JIBAR	8.080	24/04/2036		36,800	28	0.01
Receive	3-Month ZAR-JIBAR	8.140	16/11/2028		1,000	(1)	0.00
Pay	3-Month ZAR-JIBAR	8.160	31/03/2032		6,000	12	0.01
Pay	3-Month ZAR-JIBAR	8.175	31/03/2032		13,600	29	0.01
Pay	3-Month ZAR-JIBAR	8.180	02/04/2036		6,300	13	0.01
Receive	3-Month ZAR-JIBAR	8.210	21/12/2026		700	0	0.00
Receive	3-Month ZAR-JIBAR	8.355	31/01/2030		5,500	(5)	0.00
Receive	3-Month ZAR-JIBAR	8.410	10/11/2028		700	(1)	0.00
Pay	3-Month ZAR-JIBAR	8.440	02/11/2028		6,300	(1)	0.00
Receive	3-Month ZAR-JIBAR	8.599	05/06/2029		13,200	(28)	(0.01)
Pay	3-Month ZAR-JIBAR	8.735	31/01/2030		13,800	17	0.01
Receive	3-Month ZAR-JIBAR	8.820	31/01/2030		64,370	(92)	(0.04)
Pay	3-Month ZAR-JIBAR	10.150	18/05/2033		300	3	0.00

Schedule of Investments Emerging Local Bond ESG Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive ⁽¹⁾	6-Month CLP-CHILIBOR	4.490%	01/10/2028	CLP 224,000	\$ 0	0.00
Pay	6-Month CLP-CHILIBOR	4.540	01/10/2028	243,100	1	0.00
Receive ⁽¹⁾	6-Month CLP-CHILIBOR	4.590	01/10/2029	495,000	(1)	0.00
Receive ⁽¹⁾	6-Month CLP-CHILIBOR	4.676	01/09/2030	46,000	0	0.00
Pay	6-Month CLP-CHILIBOR	4.690	18/06/2030	400,200	1	0.00
Receive	6-Month CLP-CHILIBOR	4.710	01/10/2029	380,000	(2)	0.00
Receive	6-Month CLP-CHILIBOR	4.710	01/09/2030	1,120,000	(3)	0.00
Receive	6-Month CLP-CHILIBOR	4.715	18/06/2030	419,200	(1)	0.00
Receive	6-Month CLP-CHILIBOR	4.740	18/03/2029	440,000	(3)	0.00
Receive	6-Month CLP-CHILIBOR	4.750	10/04/2030	1,042,700	(6)	0.00
Receive	6-Month CLP-CHILIBOR	4.805	17/06/2031	502,200	(2)	0.00
Receive	6-Month CLP-CHILIBOR	4.855	18/12/2033	202,400	(3)	0.00
Pay	6-Month CLP-CHILIBOR	4.890	01/10/2034	427,400	(2)	0.00
Pay	6-Month CLP-CHILIBOR	4.900	17/06/2031	1,612,500	14	0.01
Receive	6-Month CLP-CHILIBOR	4.960	19/03/2027	554,100	(3)	0.00
Pay	6-Month CLP-CHILIBOR	4.970	18/06/2032	295,500	3	0.00
Pay	6-Month CLP-CHILIBOR	5.000	19/07/2029	1,159,200	19	0.01
Pay	6-Month CLP-CHILIBOR	5.005	17/06/2031	855,000	12	0.01
Receive	6-Month CLP-CHILIBOR	5.030	20/03/2033	5,340	0	0.00
Pay	6-Month CLP-CHILIBOR	5.030	23/02/2034	504,300	9	0.00
Pay	6-Month CLP-CHILIBOR	5.050	19/07/2029	304,800	6	0.00
Receive	6-Month CLP-CHILIBOR	5.060	18/03/2031	317,000	(6)	0.00
Pay	6-Month CLP-CHILIBOR	5.070	24/06/2031	268,600	5	0.00
Pay	6-Month CLP-CHILIBOR	5.120	18/06/2035	158,100	1	0.00
Pay	6-Month CLP-CHILIBOR	5.150	18/06/2030	522,400	11	0.00
Receive	6-Month CLP-CHILIBOR	5.150	17/06/2031	1,960,400	(42)	(0.02)
Receive	6-Month CLP-CHILIBOR	5.165	01/08/2029	401,210	(9)	0.00
Pay	6-Month CLP-CHILIBOR	5.180	18/06/2030	394,400	9	0.00
Pay	6-Month CLP-CHILIBOR	5.190	17/06/2031	152,000	3	0.00
Pay	6-Month CLP-CHILIBOR	5.200	13/06/2034	363,000	6	0.00
Receive	6-Month CLP-CHILIBOR	5.210	01/03/2035	176,000	(3)	0.00
Receive	6-Month CLP-CHILIBOR	5.230	17/11/2033	2,480,700	(17)	(0.01)
Pay	6-Month CLP-CHILIBOR	5.245	18/03/2036	155,000	2	0.00
Pay	6-Month CLP-CHILIBOR	5.250	17/06/2031	52,200	1	0.00
Receive ⁽¹⁾	6-Month CLP-CHILIBOR	5.250	13/05/2033	295,900	0	0.00
Receive	6-Month CLP-CHILIBOR	5.260	17/11/2028	8,100	0	0.00
Receive	6-Month CLP-CHILIBOR	5.280	28/02/2030	1,473,300	(16)	(0.01)
Pay	6-Month CLP-CHILIBOR	5.285	19/03/2030	220,200	6	0.00
Receive	6-Month CLP-CHILIBOR	5.306	17/06/2031	1,088,000	(31)	(0.01)
Pay	6-Month CLP-CHILIBOR	5.310	16/11/2028	5,600	0	0.00
Receive	6-Month CLP-CHILIBOR	5.320	16/11/2028	736,100	(4)	0.00
Pay	6-Month CLP-CHILIBOR	5.360	26/04/2034	83,200	3	0.00
Pay	6-Month CLP-CHILIBOR	5.400	16/11/2033	13,100	0	0.00
Pay	6-Month CLP-CHILIBOR	5.400	08/07/2034	224,000	8	0.00
Pay	6-Month CLP-CHILIBOR	5.440	28/02/2035	276,000	10	0.00
Receive	6-Month CLP-CHILIBOR	5.450	28/06/2034	441,000	(18)	(0.01)
Pay	6-Month CLP-CHILIBOR	5.500	13/11/2028	303,700	(3)	0.00
Pay	6-Month CLP-CHILIBOR	5.500	19/03/2030	125,400	5	0.00
Pay	6-Month CLP-CHILIBOR	5.560	01/04/2033	192,000	9	0.00
Receive	6-Month CLP-CHILIBOR	5.631	23/08/2028	15,700	0	0.00
Pay	6-Month CLP-CHILIBOR	5.660	01/04/2033	250,000	14	0.01
Receive	6-Month CLP-CHILIBOR	5.690	01/09/2030	1,800	0	0.00
Pay ⁽¹⁾	6-Month CLP-CHILIBOR	5.750	13/05/2034	302,900	0	0.00
Receive	6-Month CLP-CHILIBOR	5.770	21/11/2027	28,300	0	0.00
Receive	6-Month CLP-CHILIBOR	5.780	03/10/2028	14,200	0	0.00
Receive	6-Month CLP-CHILIBOR	5.790	06/10/2033	15,000	(1)	0.00
Receive	6-Month CLP-CHILIBOR	5.855	05/10/2033	33,000	(2)	0.00
Receive	6-Month CLP-CHILIBOR	5.870	11/10/2033	14,200	(1)	0.00
Receive	6-Month CLP-CHILIBOR	5.920	02/10/2028	18,000	(1)	0.00
Receive	6-Month CLP-CHILIBOR	5.940	20/10/2033	6,100	0	0.00
Receive	6-Month CLP-CHILIBOR	5.990	20/10/2033	60,410	(5)	0.00
Receive	6-Month CLP-CHILIBOR	6.000	02/10/2028	35,000	(1)	0.00
Receive	6-Month CLP-CHILIBOR	6.070	28/02/2028	55,800	(2)	0.00
Receive	6-Month CLP-CHILIBOR	6.146	30/10/2032	97,000	(8)	0.00
Receive	6-Month CLP-CHILIBOR	6.235	26/10/2033	25,300	(2)	0.00
Pay	6-Month CZK-PRIBOR	1.025	29/07/2030	CZK 68,200	18	0.01
Receive	6-Month CZK-PRIBOR	3.130	09/04/2030	36,800	50	0.02
Pay	6-Month CZK-PRIBOR	3.145	09/04/2030	13,900	(16)	(0.01)
Receive	6-Month CZK-PRIBOR	3.290	30/04/2030	6,500	9	0.00
Receive	6-Month CZK-PRIBOR	3.315	06/05/2030	3,200	4	0.00
Receive	6-Month CZK-PRIBOR	3.325	06/05/2030	23,000	30	0.01
Pay	6-Month CZK-PRIBOR	3.363	29/05/2030	24,600	(31)	(0.01)
Pay	6-Month CZK-PRIBOR	3.365	28/11/2029	20,800	8	0.00
Receive	6-Month CZK-PRIBOR	3.405	14/05/2030	27,100	32	0.01
Receive	6-Month CZK-PRIBOR	3.445	01/08/2034	49,700	(18)	(0.01)
Receive	6-Month CZK-PRIBOR	3.480	15/07/2029	21,400	9	0.00
Receive	6-Month CZK-PRIBOR	3.485	16/05/2030	8,200	8	0.00
Pay	6-Month CZK-PRIBOR	3.513	30/09/2030	6,700	1	0.00
Receive	6-Month CZK-PRIBOR	3.530	15/07/2029	7,500	(1)	0.00
Receive	6-Month CZK-PRIBOR	3.550	24/01/2030	6,900	7	0.00
Receive	6-Month CZK-PRIBOR	3.554	11/06/2030	32,200	27	0.01
Receive	6-Month CZK-PRIBOR	3.575	03/07/2030	82,900	(57)	(0.03)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date		Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	6-Month CZK-PRIBOR	3.580%	25/10/2029	CZK	23,000	\$ 3	0.00
Pay	6-Month CZK-PRIBOR	3.645	01/02/2029		42,100	(20)	(0.01)
Pay ⁽¹⁾	6-Month CZK-PRIBOR	3.670	09/02/2031		13,500	(12)	(0.01)
Pay	6-Month CZK-PRIBOR	3.680	29/01/2031		200	0	0.00
Pay	6-Month CZK-PRIBOR	3.705	12/08/2030		1,660	0	0.00
Pay	6-Month CZK-PRIBOR	3.708	13/08/2030		28,900	7	0.00
Pay ⁽¹⁾	6-Month CZK-PRIBOR	3.720	12/02/2031		17,300	(14)	(0.01)
Pay	6-Month CZK-PRIBOR	3.735	05/08/2030		18,000	5	0.00
Pay	6-Month CZK-PRIBOR	3.736	12/08/2030		40,800	12	0.01
Pay ⁽¹⁾	6-Month CZK-PRIBOR	3.745	12/01/2031		9,420	(6)	0.00
Pay	6-Month CZK-PRIBOR	3.761	20/10/2030		11,600	3	0.00
Pay	6-Month CZK-PRIBOR	3.765	09/01/2029		7,600	(5)	0.00
Pay	6-Month CZK-PRIBOR	3.767	17/10/2030		11,100	3	0.00
Receive ⁽¹⁾	6-Month CZK-PRIBOR	3.773	10/04/2031		16,900	11	0.01
Pay	6-Month CZK-PRIBOR	3.777	15/10/2030		4,940	2	0.00
Receive	6-Month CZK-PRIBOR	3.845	05/03/2031		5,100	2	0.00
Pay	6-Month CZK-PRIBOR	3.850	03/03/2036		9,800	(12)	(0.01)
Receive ⁽¹⁾	6-Month CZK-PRIBOR	3.920	09/02/2031		5,400	2	0.00
Pay	6-Month CZK-PRIBOR	3.930	22/05/2036		9,800	2	0.00
Pay ⁽¹⁾	6-Month CZK-PRIBOR	3.950	10/04/2031		31,900	(9)	0.00
Pay	6-Month CZK-PRIBOR	3.963	27/11/2030		4,300	3	0.00
Receive ⁽¹⁾	6-Month CZK-PRIBOR	3.970	12/02/2031		6,900	1	0.00
Pay	6-Month CZK-PRIBOR	3.980	04/12/2030		7,550	7	0.00
Pay	6-Month CZK-PRIBOR	3.981	01/12/2030		14,600	11	0.01
Receive	6-Month CZK-PRIBOR	3.999	14/11/2030		7,600	(6)	0.00
Pay	6-Month CZK-PRIBOR	4.000	17/06/2036		46,200	49	0.02
Pay	6-Month CZK-PRIBOR	4.049	12/12/2030		4,180	1	0.00
Pay	6-Month CZK-PRIBOR	4.071	22/04/2031		1,600	0	0.00
Pay	6-Month CZK-PRIBOR	4.090	29/06/2031		32,400	(2)	0.00
Pay	6-Month CZK-PRIBOR	4.100	30/06/2031		18,300	(1)	0.00
Receive ⁽¹⁾	6-Month CZK-PRIBOR	4.130	20/07/2031		74,300	(47)	(0.02)
Pay	6-Month CZK-PRIBOR	4.250	18/04/2029		15,300	(15)	(0.01)
Receive	6-Month CZK-PRIBOR	4.250	27/04/2031		31,400	(11)	(0.01)
Pay	6-Month CZK-PRIBOR	4.335	16/06/2031		15,500	8	0.00
Pay ⁽¹⁾	6-Month CZK-PRIBOR	4.364	25/06/2036		19,800	1	0.00
Pay	6-Month CZK-PRIBOR	4.388	15/11/2028		43,500	(2)	0.00
Receive ⁽¹⁾	6-Month CZK-PRIBOR	4.395	10/03/2036		3,900	(3)	0.00
Pay ⁽¹⁾	6-Month CZK-PRIBOR	4.485	02/12/2035		7,000	2	0.00
Pay ⁽¹⁾	6-Month CZK-PRIBOR	4.523	01/12/2035		38,100	15	0.01
Pay ⁽¹⁾	6-Month CZK-PRIBOR	4.530	31/12/2035		4,200	2	0.00
Pay ⁽¹⁾	6-Month CZK-PRIBOR	4.560	23/11/2027		5,000	1	0.00
Pay ⁽¹⁾	6-Month CZK-PRIBOR	4.668	16/06/2036		5,600	3	0.00
Receive ⁽¹⁾	6-Month CZK-PRIBOR	4.700	23/03/2036		1,300	(1)	0.00
Receive ⁽¹⁾	6-Month CZK-PRIBOR	4.720	02/04/2036		2,000	(1)	0.00
Receive ⁽¹⁾	6-Month EUR-EURIBOR	2.250	16/09/2028	€	400	(1)	0.00
Pay ⁽¹⁾	6-Month EUR-EURIBOR	2.500	16/09/2031		200	1	0.00
Receive ⁽¹⁾	6-Month EUR-EURIBOR	2.750	16/09/2036		1,070	(25)	(0.01)
Receive ⁽¹⁾	6-Month EUR-EURIBOR	3.000	16/09/2056		170	0	0.00
Receive	6-Month HUF-BBR	1.760	21/01/2030	HUF	554,700	(68)	(0.03)
Pay	6-Month HUF-BBR	2.680	29/06/2031		327,500	93	0.04
Receive	6-Month HUF-BBR	4.670	24/10/2035		67,000	1	0.00
Receive ⁽¹⁾	6-Month HUF-BBR	4.675	24/10/2035		44,600	1	0.00
Receive	6-Month HUF-BBR	4.685	24/10/2035		75,100	1	0.00
Receive	6-Month HUF-BBR	4.690	24/11/2032		51,300	1	0.00
Pay	6-Month HUF-BBR	5.750	17/06/2031		185,400	17	0.01
Receive	6-Month HUF-BBR	5.855	17/07/2029		255,700	(42)	(0.02)
Pay	6-Month HUF-BBR	5.875	09/05/2030		315,300	32	0.01
Pay	6-Month HUF-BBR	6.070	15/04/2036		371,200	71	0.03
Pay	6-Month HUF-BBR	6.090	21/10/2029		1,070,800	261	0.12
Pay	6-Month HUF-BBR	6.110	30/12/2030		30,300	8	0.00
Receive	6-Month HUF-BBR	6.190	18/11/2030		301,300	(89)	(0.04)
Receive	6-Month HUF-BBR	6.210	26/06/2030		1,028,200	(155)	(0.07)
Receive	6-Month HUF-BBR	6.250	09/04/2030		141,100	(20)	(0.01)
Receive	6-Month HUF-BBR	6.265	28/04/2032		133,400	(31)	(0.01)
Pay	6-Month HUF-BBR	6.270	16/06/2030		290,300	45	0.02
Receive	6-Month HUF-BBR	6.299	10/06/2029		120,400	(13)	(0.01)
Receive	6-Month HUF-BBR	6.350	14/11/2030		88,300	(25)	(0.01)
Pay	6-Month HUF-BBR	6.363	31/01/2030		109,000	16	0.01
Pay	6-Month HUF-BBR	6.392	11/03/2030		265,100	41	0.02
Pay	6-Month HUF-BBR	6.430	04/02/2030		237,800	37	0.02
Receive	6-Month HUF-BBR	6.435	21/11/2030		593,000	(176)	(0.08)
Receive	6-Month HUF-BBR	6.439	24/11/2030		179,900	(54)	(0.02)
Receive	6-Month HUF-BBR	6.450	06/06/2029		97,200	(12)	(0.01)
Pay	6-Month HUF-BBR	6.511	05/02/2030		591,800	94	0.04
Receive	6-Month HUF-BBR	6.580	16/05/2035		23,900	(10)	0.00
Pay	6-Month HUF-BBR	6.650	13/03/2030		115,600	21	0.01
Receive	6-Month HUF-BBR	7.610	03/11/2028		262,940	(47)	(0.02)
Pay	6-Month HUF-BBR	7.840	07/02/2033		174,700	62	0.03
Receive	6-Month HUF-BBR	8.740	28/04/2028		1,817,400	(86)	(0.04)
Pay	6-Month HUF-BBR	10.570	22/08/2027		4,800	2	0.00
Pay	6-Month PLN-WIBOR	0.925	16/10/2030	PLN	800	7	0.00
Receive ⁽¹⁾	6-Month PLN-WIBOR	3.710	25/07/2030		8,800	18	0.01

Schedule of Investments Emerging Local Bond ESG Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	6-Month PLN-WIBOR	3.750%	17/06/2031	PLN 22,000	\$ 140	0.06
Receive	6-Month PLN-WIBOR	3.962	06/05/2030	6,000	(3)	0.00
Receive	6-Month PLN-WIBOR	4.015	17/04/2030	1,400	(2)	0.00
Receive	6-Month PLN-WIBOR	4.019	18/04/2030	1,300	(1)	0.00
Receive	6-Month PLN-WIBOR	4.048	18/04/2030	700	(1)	0.00
Receive	6-Month PLN-WIBOR	4.049	18/04/2030	1,000	(1)	0.00
Receive	6-Month PLN-WIBOR	4.065	18/04/2030	600	(1)	0.00
Receive	6-Month PLN-WIBOR	4.065	24/11/2030	2,980	(13)	(0.01)
Receive	6-Month PLN-WIBOR	4.125	20/05/2036	700	2	0.00
Pay	6-Month PLN-WIBOR	4.135	20/05/2036	600	0	0.00
Receive	6-Month PLN-WIBOR	4.136	25/07/2029	13,000	(112)	(0.05)
Pay	6-Month PLN-WIBOR	4.161	03/03/2036	1,100	(1)	0.00
Receive	6-Month PLN-WIBOR	4.180	22/05/2036	6,300	(38)	(0.02)
Receive	6-Month PLN-WIBOR	4.195	29/09/2030	900	(8)	0.00
Receive	6-Month PLN-WIBOR	4.200	13/05/2036	740	1	0.00
Receive	6-Month PLN-WIBOR	4.207	30/01/2036	1,100	(18)	(0.01)
Pay	6-Month PLN-WIBOR	4.230	15/04/2036	600	1	0.00
Pay	6-Month PLN-WIBOR	4.235	27/11/2035	200	1	0.00
Receive	6-Month PLN-WIBOR	4.275	02/03/2036	600	1	0.00
Pay	6-Month PLN-WIBOR	4.285	19/12/2035	800	6	0.00
Receive	6-Month PLN-WIBOR	4.313	25/07/2029	1,500	(15)	(0.01)
Pay	6-Month PLN-WIBOR	4.325	20/05/2036	1,600	4	0.00
Receive	6-Month PLN-WIBOR	4.340	12/12/2035	1,600	(13)	(0.01)
Receive	6-Month PLN-WIBOR	4.348	05/03/2036	900	(3)	0.00
Receive	6-Month PLN-WIBOR	4.349	06/03/2036	600	(2)	0.00
Pay	6-Month PLN-WIBOR	4.356	17/10/2035	780	7	0.00
Receive	6-Month PLN-WIBOR	4.360	25/07/2028	2,900	(26)	(0.01)
Pay	6-Month PLN-WIBOR	4.370	25/11/2035	400	4	0.00
Receive	6-Month PLN-WIBOR	4.370	05/03/2036	800	(3)	0.00
Pay	6-Month PLN-WIBOR	4.380	22/05/2036	1,700	5	0.00
Receive	6-Month PLN-WIBOR	4.385	06/02/2036	700	(1)	0.00
Receive	6-Month PLN-WIBOR	4.388	09/08/2029	3,000	(31)	(0.01)
Receive	6-Month PLN-WIBOR	4.393	16/10/2035	1,350	(13)	(0.01)
Pay	6-Month PLN-WIBOR	4.400	13/05/2036	1,600	7	0.00
Receive	6-Month PLN-WIBOR	4.415	12/08/2029	2,700	(29)	(0.01)
Receive	6-Month PLN-WIBOR	4.430	10/11/2035	900	(9)	0.00
Receive	6-Month PLN-WIBOR	4.434	03/11/2035	500	(5)	0.00
Pay	6-Month PLN-WIBOR	4.440	19/09/2035	6,000	42	0.02
Receive	6-Month PLN-WIBOR	4.450	24/02/2036	600	(1)	0.00
Receive ⁽¹⁾	6-Month PLN-WIBOR	4.463	09/03/2036	600	(3)	0.00
Receive	6-Month PLN-WIBOR	4.475	26/11/2035	1,700	(12)	(0.01)
Pay	6-Month PLN-WIBOR	4.480	13/04/2036	1,400	7	0.00
Receive	6-Month PLN-WIBOR	4.520	20/04/2036	1,300	(8)	0.00
Receive	6-Month PLN-WIBOR	4.560	06/11/2028	9,700	(120)	(0.05)
Pay	6-Month PLN-WIBOR	4.560	02/09/2029	2,500	33	0.02
Receive ⁽¹⁾	6-Month PLN-WIBOR	4.574	10/03/2036	500	(4)	0.00
Receive	6-Month PLN-WIBOR	4.650	28/04/2036	11,600	(103)	(0.05)
Receive	6-Month PLN-WIBOR	4.665	27/04/2036	600	(5)	0.00
Receive	6-Month PLN-WIBOR	4.680	25/04/2029	24,000	(98)	(0.04)
Receive ⁽¹⁾	6-Month PLN-WIBOR	4.685	02/12/2035	1,300	(2)	0.00
Receive ⁽¹⁾	6-Month PLN-WIBOR	4.685	10/03/2036	400	(4)	0.00
Receive	6-Month PLN-WIBOR	4.685	29/04/2036	900	(9)	0.00
Receive	6-Month PLN-WIBOR	4.710	25/05/2027	600	(1)	0.00
Receive	6-Month PLN-WIBOR	4.710	29/04/2036	600	(6)	0.00
Receive ⁽¹⁾	6-Month PLN-WIBOR	4.723	01/12/2035	5,070	(9)	0.00
Pay	6-Month PLN-WIBOR	4.730	16/02/2029	700	5	0.00
Receive ⁽¹⁾	6-Month PLN-WIBOR	4.730	31/12/2035	700	(1)	0.00
Receive	6-Month PLN-WIBOR	4.735	09/10/2028	200	(2)	0.00
Receive	6-Month PLN-WIBOR	4.740	25/10/2033	100	(2)	0.00
Pay	6-Month PLN-WIBOR	4.750	02/08/2029	1,600	22	0.01
Pay	6-Month PLN-WIBOR	4.760	25/10/2033	1,900	34	0.02
Receive	6-Month PLN-WIBOR	4.789	28/05/2036	12,800	(128)	(0.06)
Receive	6-Month PLN-WIBOR	4.794	25/10/2029	2,300	(33)	(0.01)
Pay	6-Month PLN-WIBOR	4.810	16/02/2029	800	6	0.00
Receive	6-Month PLN-WIBOR	4.828	17/03/2036	4,800	(53)	(0.02)
Pay	6-Month PLN-WIBOR	4.845	02/04/2036	3,300	44	0.02
Pay	6-Month PLN-WIBOR	4.850	25/10/2033	1,500	29	0.01
Pay	6-Month PLN-WIBOR	4.855	10/02/2030	5,000	43	0.02
Receive ⁽¹⁾	6-Month PLN-WIBOR	4.860	11/03/2036	600	(8)	0.00
Receive	6-Month PLN-WIBOR	4.910	25/07/2027	170	(2)	0.00
Pay	6-Month PLN-WIBOR	4.923	22/03/2029	7,300	61	0.03
Receive	6-Month PLN-WIBOR	4.930	25/07/2029	1,200	(19)	(0.01)
Receive ⁽¹⁾	6-Month PLN-WIBOR	4.960	16/06/2036	1,000	(3)	0.00
Pay	6-Month PLN-WIBOR	4.970	21/03/2029	2,500	20	0.01
Pay	6-Month PLN-WIBOR	4.970	25/10/2033	200	4	0.00
Receive	6-Month PLN-WIBOR	5.000	25/04/2029	1,200	(10)	0.00
Receive	6-Month PLN-WIBOR	5.010	25/07/2029	1,100	(18)	(0.01)
Pay	6-Month PLN-WIBOR	5.020	21/03/2029	700	6	0.00
Pay	6-Month PLN-WIBOR	5.055	25/10/2033	1,800	42	0.02
Receive	6-Month PLN-WIBOR	5.060	25/04/2032	3,020	(3)	0.00
Pay	6-Month PLN-WIBOR	5.155	25/10/2034	900	23	0.01
Pay ⁽¹⁾	6-Month PLN-WIBOR	5.200	23/03/2036	200	1	0.00

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽¹⁾	6-Month PLN-WIBOR	5.230%	02/04/2036	PLN 300	\$ 2	0.00
Receive	6-Month PLN-WIBOR	5.295	25/01/2028	15,750	(6)	0.00
Pay	6-Month PLN-WIBOR	5.430	16/03/2028	54,600	129	0.06
Pay	28-Day MXN-TIE	6.880	02/03/2028	MXN 24,400	(3)	0.00
Pay	28-Day MXN-TIE	6.882	02/03/2028	34,600	(4)	0.00
Pay	28-Day MXN-TIE	7.220	14/06/2028	214,400	27	0.01
Receive	28-Day MXN-TIE	7.230	14/03/2029	7,900	1	0.00
Pay	28-Day MXN-TIE	7.350	31/01/2031	6,500	(2)	0.00
Receive	28-Day MXN-TIE	7.375	21/11/2030	3,000	0	0.00
Receive	28-Day MXN-TIE	7.430	02/03/2028	7,800	(3)	0.00
Receive	28-Day MXN-TIE	7.450	13/09/2028	27,800	(9)	0.00
Pay	28-Day MXN-TIE	7.460	27/08/2030	5,500	(1)	0.00
Receive	28-Day MXN-TIE	7.480	11/06/2031	11,200	5	0.00
Pay ⁽¹⁾	28-Day MXN-TIE	7.495	04/02/2031	5,900	(2)	0.00
Pay	28-Day MXN-TIE	7.520	11/09/2030	15,600	(2)	0.00
Receive	28-Day MXN-TIE	7.520	16/04/2031	11,300	4	0.00
Receive	28-Day MXN-TIE	7.545	12/03/2031	2,600	1	0.00
Receive	28-Day MXN-TIE	7.550	02/03/2028	41,000	(20)	(0.01)
Pay	28-Day MXN-TIE	7.550	29/01/2031	5,600	(1)	0.00
Pay	28-Day MXN-TIE	7.550	30/01/2031	7,700	(1)	0.00
Receive ⁽¹⁾	28-Day MXN-TIE	7.550	02/05/2031	5,900	1	0.00
Pay	28-Day MXN-TIE	7.555	24/01/2031	7,800	(1)	0.00
Receive	28-Day MXN-TIE	7.560	02/03/2028	19,100	(10)	0.00
Receive	28-Day MXN-TIE	7.580	02/03/2028	15,300	(8)	0.00
Pay	28-Day MXN-TIE	7.582	02/04/2030	20,300	3	0.00
Pay ⁽¹⁾	28-Day MXN-TIE	7.600	04/04/2031	5,900	(1)	0.00
Receive	28-Day MXN-TIE	7.610	20/09/2030	17,500	4	0.00
Receive	28-Day MXN-TIE	7.620	18/04/2031	5,600	0	0.00
Pay	28-Day MXN-TIE	7.623	12/03/2031	1,000	0	0.00
Receive	28-Day MXN-TIE	7.645	24/04/2031	7,700	0	0.00
Pay	28-Day MXN-TIE	7.650	18/04/2031	13,700	0	0.00
Receive	28-Day MXN-TIE	7.660	18/04/2031	12,300	0	0.00
Pay ⁽¹⁾	28-Day MXN-TIE	7.670	04/04/2031	4,200	0	0.00
Receive ⁽¹⁾	28-Day MXN-TIE	7.681	05/03/2031	39,300	(5)	0.00
Pay	28-Day MXN-TIE	7.685	07/04/2031	13,800	1	0.00
Pay	28-Day MXN-TIE	7.700	24/12/2030	6,750	1	0.00
Receive	28-Day MXN-TIE	7.710	12/03/2031	3,300	(1)	0.00
Pay	28-Day MXN-TIE	7.720	01/04/2030	7,400	3	0.00
Pay	28-Day MXN-TIE	7.735	11/09/2030	3,800	1	0.00
Pay	28-Day MXN-TIE	7.740	20/09/2030	7,200	3	0.00
Pay	28-Day MXN-TIE	7.748	02/04/2030	4,300	2	0.00
Pay	28-Day MXN-TIE	7.750	01/04/2030	1,100	1	0.00
Pay	28-Day MXN-TIE	7.750	12/03/2031	4,000	(1)	0.00
Pay	28-Day MXN-TIE	7.750	11/06/2031	32,200	6	0.00
Pay	28-Day MXN-TIE	7.753	16/04/2030	25,100	12	0.01
Pay	28-Day MXN-TIE	7.760	01/03/2029	16,600	11	0.01
Receive	28-Day MXN-TIE	7.763	11/06/2031	2,200	0	0.00
Receive	28-Day MXN-TIE	7.771	12/03/2031	13,100	(4)	0.00
Pay	28-Day MXN-TIE	7.775	01/04/2030	10,400	6	0.00
Receive	28-Day MXN-TIE	7.775	12/06/2030	14,200	(7)	0.00
Pay	28-Day MXN-TIE	7.790	31/05/2029	19,400	14	0.01
Pay	28-Day MXN-TIE	7.790	01/04/2030	4,500	3	0.00
Receive	28-Day MXN-TIE	7.790	12/06/2030	23,500	(12)	(0.01)
Receive	28-Day MXN-TIE	7.800	12/06/2030	18,600	(10)	0.00
Pay	28-Day MXN-TIE	7.820	31/05/2029	20,100	15	0.01
Pay ⁽¹⁾	28-Day MXN-TIE	7.820	02/05/2031	12,200	7	0.00
Pay	28-Day MXN-TIE	7.825	31/05/2029	19,200	14	0.01
Receive	28-Day MXN-TIE	7.936	12/06/2030	19,600	(15)	(0.01)
Receive	28-Day MXN-TIE	7.990	31/05/2029	59,400	(48)	(0.02)
Pay	28-Day MXN-TIE	8.000	11/06/2031	2,100	3	0.00
Pay	28-Day MXN-TIE	8.071	05/09/2035	10,800	0	0.00
Pay	28-Day MXN-TIE	8.075	17/03/2027	28,500	18	0.01
Pay	28-Day MXN-TIE	8.150	04/06/2036	400	0	0.00
Pay	28-Day MXN-TIE	8.170	26/03/2031	16,100	19	0.01
Receive	28-Day MXN-TIE	8.215	04/06/2036	58,400	(23)	(0.01)
Receive	28-Day MXN-TIE	8.250	01/03/2029	9,000	(5)	0.00
Pay	28-Day MXN-TIE	8.255	11/06/2031	5,100	7	0.00
Receive	28-Day MXN-TIE	8.267	28/02/2030	59,500	(85)	(0.04)
Pay	28-Day MXN-TIE	8.270	07/03/2035	3,400	3	0.00
Receive	28-Day MXN-TIE	8.280	01/03/2029	1,200	(2)	0.00
Receive	28-Day MXN-TIE	8.285	06/06/2035	8,400	(7)	0.00
Pay	28-Day MXN-TIE	8.290	27/02/2032	5,100	7	0.00
Receive	28-Day MXN-TIE	8.330	01/03/2029	1,300	(2)	0.00
Pay	28-Day MXN-TIE	8.340	11/06/2031	7,300	12	0.01
Pay	28-Day MXN-TIE	8.360	13/03/2030	1,900	3	0.00
Pay	28-Day MXN-TIE	8.365	28/03/2035	3,700	5	0.00
Receive	28-Day MXN-TIE	8.480	13/03/2030	4,400	(8)	0.00
Receive	28-Day MXN-TIE	8.485	31/05/2029	21,700	(14)	(0.01)
Receive	28-Day MXN-TIE	8.495	31/05/2029	38,900	(70)	(0.03)
Pay	28-Day MXN-TIE	8.500	13/03/2030	28,700	32	0.01
Pay	28-Day MXN-TIE	8.500	04/06/2036	2,900	4	0.00
Receive	28-Day MXN-TIE	8.515	22/02/2035	12,000	(21)	(0.01)

Schedule of Investments Emerging Local Bond ESG Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	28-Day MXN-TIIE	8.545%	23/11/2034	MXN 4,300	\$ 8	0.00
Receive	28-Day MXN-TIIE	8.595	13/03/2030	29,100	(61)	(0.03)
Pay	28-Day MXN-TIIE	8.620	05/12/2029	11,900	24	0.01
Receive	28-Day MXN-TIIE	8.640	07/03/2035	7,200	(16)	(0.01)
Pay	28-Day MXN-TIIE	8.650	31/01/2030	3,400	7	0.00
Receive	28-Day MXN-TIIE	8.655	07/03/2035	7,600	(17)	(0.01)
Receive	28-Day MXN-TIIE	8.665	11/12/2029	16,400	(36)	(0.02)
Receive	28-Day MXN-TIIE	8.740	07/03/2035	2,000	(5)	0.00
Pay	28-Day MXN-TIIE	8.800	12/12/2029	25,400	50	0.02
Receive	28-Day MXN-TIIE	8.820	23/11/2034	13,600	(39)	(0.02)
Receive	28-Day MXN-TIIE	8.855	09/02/2035	16,600	(50)	(0.02)
Receive	28-Day MXN-TIIE	8.873	23/11/2034	6,100	(19)	(0.01)
Receive	28-Day MXN-TIIE	8.950	17/12/2029	25,700	(69)	(0.03)
Pay	28-Day MXN-TIIE	9.065	01/03/2029	27,600	69	0.03
Receive	28-Day MXN-TIIE	9.131	11/12/2034	8,100	(33)	(0.01)
Receive	28-Day MXN-TIIE	9.180	08/01/2030	8,400	(27)	(0.01)
Pay	28-Day MXN-TIIE	9.295	28/12/2034	6,400	29	0.01
Pay	28-Day MXN-TIIE	9.295	29/12/2034	14,400	65	0.03
Pay	28-Day MXN-TIIE	9.340	27/12/2034	14,300	67	0.03
Pay	28-Day MXN-TIIE	9.370	21/12/2034	26,700	129	0.06
					\$ (2,424)	(1.09)
Total Centrally Cleared Financial Derivative Instruments					\$ (2,424)	(1.09)

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

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

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

PURCHASED OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC EUR versus BRL	BRL 5.850	19/08/2026	1,825	\$ 27	\$ 9	0.00
	Put - OTC USD versus ZAR	ZAR 18.000	19/08/2026	2,172	107	206	0.09
BPS	Put - OTC USD versus JPY	¥ 155.000	06/08/2026	3,214	12	6	0.00
	Call - OTC USD versus JPY	165.000	06/08/2026	3,214	7	11	0.01
MYI	Put - OTC EUR versus CZK	CZK 24.040	06/08/2026	836	3	0	0.00
					\$ 156	\$ 232	0.10

INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC 5-Year Interest Rate Swap	3-Month MYR-KLIBOR	Receive	3.600%	17/03/2027	10,800	\$ 22	\$ 18	0.01
DUB	Call - OTC 1-Year Interest Rate Swap	3-Month ZAR-JIBAR	Pay	7.750	20/11/2026	67,950	12	20	0.01
GLM	Call - OTC 1-Year Interest Rate Swap	6-Month CZK-PRIBOR	Pay	4.550	19/11/2026	104,100	16	25	0.01
	Call - OTC 1-Year Interest Rate Swap	6-Month PLN-WIBOR	Pay	4.500	09/12/2026	8,300	7	16	0.01
JPM	Call - OTC 1-Year Interest Rate Swap	3-Month ZAR-JIBAR	Pay	7.750	19/11/2026	42,600	9	12	0.01
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-SOFR	Receive	5.250	20/01/2028	3,300	72	44	0.01
							\$ 138	\$ 135	0.06

WRITTEN OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC EUR versus BRL	BRL 6.250	19/08/2026	1,825	\$ (28)	\$ (11)	(0.01)
	Call - OTC EUR versus HUF	HUF 390.740	16/10/2026	1,156	(15)	(3)	0.00
	Call - OTC EUR versus HUF	387.250	20/10/2026	433	(5)	(2)	0.00
	Call - OTC USD versus TRY	TRY 53.100	07/08/2026	842	(15)	(3)	0.00
	Put - OTC USD versus ZAR	ZAR 17.000	19/08/2026	4,344	(108)	(172)	(0.08)
BPS	Call - OTC USD versus JPY	¥ 162.000	06/08/2026	3,214	(17)	(32)	(0.01)
UAG	Call - OTC EUR versus HUF	HUF 389.720	21/10/2026	143	(2)	0	0.00
	Call - OTC EUR versus HUF	375.000	10/11/2026	913	(14)	(8)	0.00
					\$ (204)	\$ (231)	(0.10)

INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month ZAR-JIBAR	Receive	7.500%	23/07/2026	3,200	\$ (1)	\$ (1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month ZAR-JIBAR	Receive	7.800	28/07/2026	3,900	(2)	(3)	0.00
DUB	Call - OTC 1-Year Interest Rate Swap	3-Month ZAR-JIBAR	Receive	7.250	20/11/2026	135,900	(8)	(16)	(0.01)
	Call - OTC 5-Year Interest Rate Swap	6-Month CZK-PRIBOR	Receive	3.930	16/07/2026	18,100	(5)	(1)	0.00

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
GLM	Call - OTC 1-Year Interest Rate Swap	6-Month CZK-PRIBOR	Receive	4.050%	19/11/2026	208,200	\$ (10)	\$ (21)	(0.01)
	Call - OTC 1-Year Interest Rate Swap	6-Month PLN-WIBOR	Receive	4.000	09/12/2026	16,600	(4)	(16)	(0.01)
JPM	Call - OTC 1-Year Interest Rate Swap	3-Month ZAR-JIBAR	Receive	7.250	19/11/2026	85,200	(6)	(10)	0.00
							\$ (36)	\$ (68)	(0.03)

⁽¹⁾ Notional Amount represents the number of contracts.

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

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BRC	Chile Government International Bond	(1.000)%	20/12/2028	\$ 200	\$ (4)	\$ 0	\$ (4)	0.00
	Chile Government International Bond	(1.000)	20/12/2029	100	(2)	0	(2)	0.00
GST	Saudi Arabia Government International Bond	(1.000)	20/12/2035	100	1	(2)	(1)	0.00
					\$ (5)	\$ (2)	\$ (7)	0.00

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

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Argentina Government International Bond	5.000%	20/12/2026	\$ 50	\$ 1	\$ 0	\$ 1	0.00
BPS	Argentina Government International Bond	5.000	20/12/2026	50	1	0	1	0.00
	Mexico Government International Bond	1.000	20/12/2027	300	1	2	3	0.00
BRC	Argentina Government International Bond	5.000	20/12/2026	50	0	1	1	0.00
	Argentina Government International Bond	5.000	20/06/2027	40	0	1	1	0.00
	Nigeria Government International Bond	1.000	20/12/2030	100	(9)	3	(6)	0.00
CBK	Argentina Government International Bond	5.000	20/12/2026	67	1	0	1	0.00
GST	Argentina Government International Bond	5.000	20/12/2026	186	1	3	4	0.00
	Argentina Government International Bond	5.000	20/06/2027	95	(12)	15	3	0.00
	Saudi Arabia Government International Bond	1.000	20/12/2030	200	3	1	4	0.00
JPM	Argentina Government International Bond	5.000	20/06/2027	100	1	3	4	0.00
	Ecuador Government International Bond	5.000	20/06/2027	500	17	2	19	0.01
MYC	Argentina Government International Bond	5.000	20/06/2027	925	8	25	33	0.02
	SoftBank Group Corp.	1.000	20/06/2027	¥ 86,100	(9)	6	(3)	0.00
					\$ 4	\$ 62	\$ 66	0.03

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

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

⁽³⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

CROSS-CURRENCY SWAPS

Counterparty	Receive	Pay	Maturity Date		Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Floating rate equal to 1-Day IDR-SOFR Compounded-OIS plus 0.598% based on the notional amount of currency received	Floating rate equal to 1-Day USD-SOFR Compounded-OIS based on the notional amount of currency delivered	17/03/2032	IDR	9,908,310	\$ 580	\$ 10	\$ (19)	\$ (9)	0.00
	Floating rate equal to 1-Day IDR-SOFR Compounded-OIS plus 0.606% based on the notional amount of currency received	Floating rate equal to 1-Day USD-SOFR Compounded-OIS based on the notional amount of currency delivered	17/03/2032		4,984,610	293	4	(8)	(4)	0.00
BPS	Floating rate equal to 1-Day IDR-SOFR Compounded-OIS plus 0.594% based on the notional amount of currency received	Floating rate equal to 1-Day USD-SOFR Compounded-OIS based on the notional amount of currency delivered	17/03/2032		13,843,950	809	12	(28)	(16)	(0.01)

Schedule of Investments Emerging Local Bond ESG Fund (Cont.)

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
CBK	Floating rate equal to 1-Day USD-SOFR Compounded-OIS plus 0.683% based on the notional amount of currency received	Floating rate equal to 1-Day IDR-SOFR Compounded-OIS based on the notional amount of currency delivered	17/03/2032	\$ 834	IDR 15,241,360	\$ (17)	\$ 0	\$ (17)	(0.01)
	Floating rate equal to 1-Day IDR-SOFR Compounded-OIS plus 0.562% based on the notional amount of currency received	Floating rate equal to 1-Day USD-SOFR Compounded-OIS based on the notional amount of currency delivered	15/09/2028	IDR 42,241,090	\$ 2,494	90	(21)	69	0.02
	Floating rate equal to 1-Day IDR-SOFR Compounded-OIS plus 0.689% based on the notional amount of currency received	Floating rate equal to 1-Day USD-SOFR Compounded-OIS based on the notional amount of currency delivered	16/09/2031	30,609,150	1,704	18	5	23	0.01
GLM	Floating rate equal to 1-Day USD-SOFR Compounded-OIS plus 0.690% based on the notional amount of currency received	Floating rate equal to 1-Day IDR-SOFR Compounded-OIS based on the notional amount of currency delivered	17/03/2032	\$ 1,733	IDR 31,595,780	(44)	(5)	(49)	(0.03)
	Floating rate equal to 1-Day IDR-SOFR Compounded-OIS plus 0.596% based on the notional amount of currency received	Floating rate equal to 1-Day USD-SOFR Compounded-OIS based on the notional amount of currency delivered	17/03/2032	IDR 24,619,620	\$ 1,446	22	(46)	(24)	(0.01)
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS plus 0.700% based on the notional amount of currency received	Floating rate equal to 1-Day IDR-SOFR Compounded-OIS based on the notional amount of currency delivered	16/09/2031	\$ 841	IDR 15,173,940	(3)	(7)	(10)	0.00
GST	Floating rate equal to 1-Day USD-SOFR Compounded-OIS plus 0.585% based on the notional amount of currency received	Floating rate equal to 1-Day PHP-SOFR Compounded-OIS based on the notional amount of currency delivered	16/09/2031	571	PHP 35,390	(2)	(11)	(13)	0.00
JPM	Floating rate equal to 1-Day IDR-SOFR Compounded-OIS plus 0.604% based on the notional amount of currency received	Floating rate equal to 1-Day USD-SOFR Compounded-OIS based on the notional amount of currency delivered	17/03/2032	IDR 25,249,720	\$ 1,481	22	(45)	(23)	(0.01)
SCX	Floating rate equal to 1-Day IDR-SOFR Compounded-OIS plus 0.605% based on the notional amount of currency received	Floating rate equal to 1-Day USD-SOFR Compounded-OIS based on the notional amount of currency delivered	17/03/2032	9,571,430	562	8	(17)	(9)	0.00
						\$ 120	\$ (202)	\$ (82)	(0.04)

INTEREST RATE SWAPS

Counterparty	Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Pay ⁽¹⁾	1-Day THB-THOR Compounded-OIS	1.750%	16/09/2031	THB 8,260	\$ (2)	\$ 3	\$ 1	0.00

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

TOTAL RETURN SWAPS ON SECURITIES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
MBC	Receive	U.S. Treasury Inflation Protected Securities	0	4.240%	INR 15,310	23/09/2026	\$ 0	\$ 2	\$ 2	0.00
	Receive	U.S. Treasury Inflation Protected Securities	0	4.200	48,510	05/11/2026	0	26	26	0.01
SCX	Receive	U.S. Treasury Inflation Protected Securities	0	4.270	92,840	30/10/2026	0	39	39	0.02
							\$ 0	\$ 67	\$ 67	0.03

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	BRL 1,080	\$ 208	\$ 0	\$ (1)	\$ (1)	0.00
	07/2026	COP 675	0	0	0	0	0.00
	07/2026	DOP 31,828	541	4	0	4	0.00
	07/2026	€ 161	187	3	0	3	0.00
	07/2026	HUF 34,123	110	0	0	0	0.00
	07/2026	PEN 3,991	1,161	8	(17)	(9)	0.00
	07/2026	\$ 10	¥ 1,633	0	0	0	0.00
	07/2026	231	NOK 2,138	0	(15)	(15)	(0.01)
	07/2026	347	RON 1,596	1	0	1	0.00
	07/2026	1,459	ZAR 24,000	3	0	3	0.00
	08/2026	DOP 20,077	\$ 337	3	0	3	0.00
	08/2026	HKD 142	18	0	0	0	0.00
	08/2026	\$ 208	BRL 1,088	1	0	1	0.00
	08/2026	257	ZAR 4,642	25	0	25	0.01
	09/2026	COP 2,380,273	\$ 614	0	(64)	(64)	(0.03)
	09/2026	KZT 28,349	56	0	(1)	(1)	0.00
	09/2026	MXN 7,067	402	1	0	1	0.00
	09/2026	PHP 42,772	694	0	(1)	(1)	0.00
	09/2026	THB 19,877	613	10	0	10	0.01
	09/2026	\$ 276	IDR 5,009,433	2	0	2	0.00
	09/2026	118	PEN 400	0	(1)	(1)	0.00
	10/2026	HUF 28,741	€ 78	0	(2)	(2)	0.00
	10/2026	\$ 0	COP 691	0	0	0	0.00
	11/2026	184	PEN 632	1	0	1	0.00
	12/2026	MYR 2,181	\$ 539	3	0	3	0.00
	07/2026	ARS 98,916	66	0	(1)	(1)	0.00
	07/2026	BRL 6,582	€ 1,110	0	(3)	(3)	0.00
	07/2026	3,470	\$ 683	12	0	12	0.01
	07/2026	€ 913	1,036	0	(8)	(8)	0.00
	07/2026	HUF 576,107	1,852	2	0	2	0.00
	07/2026	INR 167,845	1,771	0	0	0	0.00
	07/2026	¥ 337,700	2,095	17	0	17	0.01
	07/2026	\$ 105	ARS 172,307	11	0	11	0.01
	07/2026	1,402	BRL 7,243	9	(12)	(3)	0.00
	07/2026	2,087	CZK 43,429	0	(41)	(41)	(0.02)
	07/2026	134	€ 117	0	0	0	0.00
	07/2026	1,606	HUF 499,505	0	(1)	(1)	0.00
	07/2026	1,774	INR 168,445	4	0	4	0.00
	07/2026	35	¥ 5,523	0	(1)	(1)	0.00
	07/2026	1,065	KRW 1,624,070	0	(16)	(16)	(0.01)
	07/2026	233	KWD 71	0	(3)	(3)	0.00
	07/2026	2,407	TWD 75,957	0	(24)	(24)	(0.01)
	07/2026	ZAR 3,244	\$ 198	0	0	0	0.00
	09/2026	COP 843,995	228	0	(12)	(12)	(0.01)
	09/2026	IDR 3,870,773	214	0	(1)	(1)	0.00
	09/2026	INR 88,874	934	1	0	1	0.00
	09/2026	THB 9,123	282	6	0	6	0.00
	09/2026	\$ 228	COP 831,320	9	0	9	0.00
	09/2026	2,068	IDR 36,794,227	4	(33)	(29)	(0.01)
	09/2026	4,079	INR 390,417	19	(1)	18	0.01
	09/2026	1,144	PEN 3,920	2	0	2	0.00
	09/2026	1,979	THB 63,820	0	(46)	(46)	(0.02)
	10/2026	28	BRL 147	0	0	0	0.00
	12/2026	214	IDR 3,897,101	1	0	1	0.00
	12/2026	364	MYR 1,473	0	(3)	(3)	0.00
	06/2027	139	KWD 42	0	(2)	(2)	0.00
BPS	05/2029	KWD 610	\$ 2,096	108	0	108	0.05
	07/2029	72	249	13	0	13	0.01
	05/2030	343	1,180	61	0	61	0.03

Schedule of Investments Emerging Local Bond ESG Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	08/2030	KWD	46	\$ 154	\$ 5	\$ 0	0.00
	01/2031		164	553	16	0	0.01
	06/2031		245	825	22	0	0.01
	07/2026	COP	3,023,955	878	7	0	0.00
	07/2026	€	785	RON 4,127	2	0	0.00
	07/2026	MYR	9,178	\$ 2,231	0	(16)	(0.01)
	07/2026	NZD	70	41	2	0	0.00
	07/2026	PEN	1,915	565	3	0	0.00
	07/2026	TRY	390	8	0	0	0.00
	07/2026	\$	796	COP 3,023,955	75	0	0.03
	07/2026		4,347	MYR 17,793	21	(13)	0.00
	07/2026		2,168	TRY 103,855	25	0	0.01
	07/2026	ZAR	17,380	\$ 1,070	11	0	0.01
	09/2026	\$	867	COP 3,023,955	0	(5)	0.00
BSH	09/2026		2,240	INR 215,635	23	0	0.01
	07/2026	AUD	8	\$ 6	0	0	0.00
	07/2026	BRL	11,856	2,300	9	0	0.00
	07/2026	PEN	2,880	838	2	(8)	0.00
	07/2026	\$	184	¥ 29,269	0	(4)	0.00
	07/2026		40	NZD 70	0	0	0.00
	08/2026	NZD	70	\$ 40	0	0	0.00
	08/2026	\$	6	AUD 8	0	0	0.00
	09/2026	CLP	261,182	\$ 297	13	0	0.01
	09/2026	COP	1,332,735	342	0	(38)	(0.02)
	09/2026	\$	2,612	BRL 13,397	0	(62)	(0.03)
	07/2026	ARS	274,306	\$ 174	0	(11)	0.00
	07/2026	COP	6,529,776	1,738	0	(149)	(0.07)
	07/2026	EGP	1,930	39	0	(1)	0.00
	07/2026	PEN	2,588	754	3	(7)	0.00
CBK	07/2026	PYG	317,250	50	0	(2)	0.00
	07/2026	\$	124	ARS 200,915	11	0	0.01
	07/2026		899	BRL 4,579	2	(16)	(0.01)
	07/2026		847	COP 2,962,546	10	0	0.00
	07/2026		206	EGP 11,000	17	0	0.01
	07/2026		1,314	£ 994	6	0	0.00
	07/2026		2,515	HUF 773,878	2	(32)	(0.01)
	07/2026		274	IDR 4,936,658	1	0	0.00
	07/2026		4,104	PEN 13,946	1	(16)	(0.01)
	07/2026		1,833	PLN 6,700	0	(51)	(0.02)
	07/2026		860	TWD 27,206	0	(7)	0.00
	08/2026	COP	38,880,176	\$ 10,216	0	(941)	(0.42)
	08/2026	ILS	21	7	0	0	0.00
	08/2026	KZT	3	0	0	0	0.00
	09/2026	CLP	1,961,864	2,192	63	0	0.03
DUB	09/2026	COP	8,389,579	2,233	1	(159)	(0.07)
	09/2026	IDR	86,432,238	4,801	11	(1)	0.00
	09/2026	KZT	59,195	117	0	(3)	0.00
	09/2026	PEN	8,357	2,442	0	(2)	0.00
	09/2026	THB	15,297	471	8	0	0.00
	09/2026	\$	667	COP 2,436,726	28	0	0.01
	09/2026		39	EGP 1,983	1	0	0.00
	09/2026		386	IDR 6,884,477	0	(4)	0.00
	09/2026		511	INR 48,368	0	(3)	0.00
	09/2026		264	PEN 908	2	0	0.00
	09/2026		20	RSD 2,025	0	0	0.00
	09/2026		1,623	THB 52,368	0	(37)	(0.02)
	10/2026	COP	261,354	\$ 73	0	(1)	0.00
	10/2026	PEN	15,990	4,653	15	(31)	(0.01)
	10/2026	UGX	850,080	231	5	0	0.00
	10/2026	\$	98	PEN 342	2	0	0.00
	10/2026		99	UGX 388,685	4	0	0.00
	10/2026	UZS	340,600	\$ 26	0	(2)	0.00
	11/2026	COP	2,788,873	774	0	(10)	0.00
	11/2026	NGN	28,595	18	0	(2)	0.00
	12/2026	PEN	3,314	948	0	(18)	(0.01)
	12/2026	\$	993	IDR 18,050,873	1	0	0.00
	01/2027	PEN	3,637	\$ 1,072	14	0	0.01
	05/2027	\$	194	PEN 688	6	0	0.00
	03/2028		1,077	IDR 18,673,190	0	(82)	(0.04)
	07/2026	INR	48,953	\$ 518	2	0	0.00
	07/2026	KZT	36,848	78	1	0	0.00
	07/2026	PEN	2,074	613	5	0	0.00
	07/2026	RON	128	28	0	0	0.00
	07/2026	THB	5,351	163	2	0	0.00
	07/2026	\$	2,254	CZK 46,930	0	(43)	(0.02)
	07/2026		73	EGP 3,963	7	0	0.00
	07/2026		786	IDR 14,156,253	2	0	0.00
	07/2026		152	INR 14,639	3	0	0.00
	07/2026		1,735	MYR 7,043	0	(11)	(0.01)
	07/2026		572	NOK 5,311	0	(35)	(0.02)
	07/2026		928	PEN 3,137	0	(8)	0.00
	07/2026		1,916	PLN 7,111	0	(25)	(0.01)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
FAR	07/2026	ZAR 8,497	\$ 525	\$ 7	\$ 0	\$ 7	0.00
	08/2026	KZT 129,753	269	1	0	1	0.00
	08/2026	\$ 332	EGP 17,641	20	0	20	0.01
	08/2026	458	KZT 244,597	47	0	47	0.02
	09/2026	IDR 5,322,031	\$ 299	4	0	4	0.00
	09/2026	PEN 6,131	1,797	8	(3)	5	0.00
	09/2026	\$ 509	IDR 9,239,606	3	0	3	0.00
	09/2026	738	INR 70,414	2	(2)	0	0.00
	09/2026	16	KZT 8,186	1	0	1	0.00
	09/2026	0	PEN 1	0	0	0	0.00
	09/2026	733	THB 23,851	0	(10)	(10)	0.00
	10/2026	UZS 8,865,139	\$ 695	0	(32)	(32)	(0.01)
	11/2026	2,811,588	215	0	(14)	(14)	(0.01)
	12/2026	MYR 2,181	539	3	0	3	0.00
	12/2026	\$ 30	KZT 15,938	1	0	1	0.00
	12/2026	UZS 3,729,245	\$ 287	0	(17)	(17)	(0.01)
	07/2026	AUD 4	3	0	0	0	0.00
	07/2026	£ 3,198	4,301	56	0	56	0.03
	07/2026	PEN 1,238	366	3	0	3	0.00
	07/2026	PLN 10,235	2,804	81	0	81	0.04
	07/2026	SGD 225	176	2	0	2	0.00
	07/2026	\$ 380	BRL 1,923	0	(8)	(8)	0.00
	07/2026	577	€ 506	1	0	1	0.00
	07/2026	249	HUF 76,850	0	(2)	(2)	0.00
	07/2026	1,254	¥ 202,959	0	(6)	(6)	0.00
	07/2026	5,312	PLN 19,570	0	(106)	(106)	(0.05)
	07/2026	ZAR 10,613	\$ 643	0	(3)	(3)	0.00
	08/2026	€ 506	578	0	(1)	(1)	0.00
	08/2026	¥ 202,428	1,254	6	0	6	0.00
	08/2026	PEN 1,112	329	3	0	3	0.00
	08/2026	\$ 3	AUD 4	0	0	0	0.00
	09/2026	PEN 4,223	\$ 1,239	7	(3)	4	0.00
	09/2026	\$ 266	IDR 4,727,485	0	(4)	(4)	0.00
	09/2026	1,878	INR 179,991	11	0	11	0.01
	09/2026	101	PEN 340	0	(2)	(2)	0.00
GLM	07/2026	ARS 50,351	\$ 33	0	(1)	(1)	0.00
	07/2026	BRL 103,363	20,075	107	(1)	106	0.05
	07/2026	DOP 14,752	242	0	(5)	(5)	0.00
	07/2026	€ 1,116	BRL 6,582	0	(5)	(5)	0.00
	07/2026	INR 39,820	\$ 420	0	0	0	0.00
	07/2026	\$ 34	ARS 50,351	0	0	0	0.00
	07/2026	18,507	BRL 99,368	747	(56)	691	0.31
	07/2026	31	CAD 44	0	0	0	0.00
	07/2026	1,545	COP 5,356,542	6	(5)	1	0.00
	07/2026	1,114	INR 105,467	0	(3)	(3)	0.00
	07/2026	4,054	MYR 16,692	32	0	32	0.01
	07/2026	1,058	PEN 3,721	33	0	33	0.02
	07/2026	236	PLN 879	0	(3)	(3)	0.00
	07/2026	1,374	RON 6,219	0	(18)	(18)	(0.01)
	07/2026	ZAR 6,062	\$ 366	0	(4)	(4)	0.00
	08/2026	BRL 6,582	€ 1,106	5	0	5	0.00
	08/2026	CAD 44	\$ 31	0	0	0	0.00
	08/2026	DOP 16,903	283	2	0	2	0.00
	08/2026	KZT 81,034	155	0	(12)	(12)	(0.01)
	08/2026	\$ 1,051	DOP 65,859	42	0	42	0.02
	08/2026	66	EGP 3,516	5	0	5	0.00
	08/2026	115	INR 11,058	1	0	1	0.00
	09/2026	ARS 57,106	\$ 30	0	(7)	(7)	0.00
	09/2026	COP 3,195,924	905	3	(9)	(6)	0.00
	09/2026	DOP 101,511	1,692	15	(4)	11	0.01
	09/2026	INR 1,043,872	10,993	48	(10)	38	0.02
	09/2026	MXN 32,223	1,859	26	0	26	0.01
	09/2026	\$ 34	ARS 57,106	3	0	3	0.00
	09/2026	385	DOP 23,498	4	0	4	0.00
	09/2026	1,424	IDR 25,633,019	4	(7)	(3)	0.00
	09/2026	827	INR 79,157	4	0	4	0.00
	09/2026	181	MXN 3,179	0	0	0	0.00
	09/2026	2,935	THB 94,750	0	(65)	(65)	(0.03)
	10/2026	DOP 2,382	\$ 40	1	0	1	0.00
	10/2026	\$ 20,072	BRL 105,619	0	(106)	(106)	(0.05)
	10/2026	10	MNT 36,545	0	0	0	0.00
	11/2026	COP 3,057,001	\$ 852	1	(7)	(6)	0.00
	11/2026	DOP 58,192	957	0	(1)	(1)	0.00
	12/2026	COP 652,197	167	0	(15)	(15)	(0.01)
	12/2026	DOP 4,002	67	1	0	1	0.00
	04/2027	\$ 12	MNT 45,556	0	0	0	0.00
	10/2027	12	45,806	0	0	0	0.00
	04/2028	35	140,398	0	0	0	0.00
	10/2028	33	133,133	0	0	0	0.00
	04/2029	30	126,618	0	0	0	0.00
	10/2029	28	120,104	0	0	0	0.00
	04/2030	26	113,589	0	0	0	0.00

Schedule of Investments Emerging Local Bond ESG Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
IND JPM	10/2030	\$ 24	MNT 107,146	\$ 0	\$ 0	\$ 0	0.00
	04/2031	22	99,902	0	0	0	0.00
	07/2026	2,070	PLN 7,817	10	0	10	0.00
	07/2026	AUD 107	\$ 75	1	0	1	0.00
	07/2026	EGP 9,930	161	0	(39)	(39)	(0.02)
	07/2026	KZT 7,681	16	0	0	0	0.00
	07/2026	MYR 3,474	844	0	(6)	(6)	0.00
	07/2026	NOK 15,049	1,520	0	0	0	0.00
	07/2026	PLN 26,138	7,175	221	0	221	0.10
	07/2026	\$ 71	AUD 100	0	(2)	(2)	0.00
	07/2026	299	BRL 1,513	0	(7)	(7)	0.00
	07/2026	105	CZK 2,177	0	(2)	(2)	0.00
	07/2026	37	EGP 1,961	3	0	3	0.00
	07/2026	5,601	HUF 1,711,456	0	(106)	(106)	(0.05)
	07/2026	10	ILS 29	0	(1)	(1)	0.00
	07/2026	551	INR 52,163	0	0	0	0.00
	07/2026	1,153	PEN 4,026	28	0	28	0.01
	07/2026	206	PLN 779	1	0	1	0.00
	07/2026	230	ZAR 3,745	0	(2)	(2)	0.00
	08/2026	HKD 526	\$ 67	0	0	0	0.00
	08/2026	\$ 75	AUD 107	0	(1)	(1)	0.00
	08/2026	147	KZT 77,382	13	0	13	0.01
	08/2026	1,520	NOK 15,056	0	0	0	0.00
	09/2026	COP 758,166	\$ 208	0	(9)	(9)	0.00
	09/2026	IDR 9,971,811	556	4	0	4	0.00
	09/2026	MXN 57,762	3,313	34	(5)	29	0.01
	09/2026	THB 80,061	2,446	31	(10)	21	0.01
	09/2026	\$ 280	IDR 5,090,971	2	0	2	0.00
	09/2026	449	INR 42,688	0	(1)	(1)	0.00
	09/2026	719	MXN 12,553	0	(5)	(5)	0.00
	09/2026	6,776	THB 221,420	0	(69)	(69)	(0.03)
	10/2026	UGX 14,740	\$ 4	0	0	0	0.00
	10/2026	UZS 3,021,998	238	0	(10)	(10)	0.00
	12/2026	MXN 8,119	460	2	0	2	0.00
	12/2026	\$ 11	MXN 193	0	0	0	0.00
	06/2027	UZS 187,066	\$ 14	0	(1)	(1)	0.00
MBC	07/2026	CHF 12	15	0	0	0	0.00
	07/2026	EGP 22,914	402	0	(63)	(63)	(0.03)
	07/2026	€ 276	319	4	0	4	0.00
	07/2026	£ 161	216	2	0	2	0.00
	07/2026	INR 49,147	520	2	0	2	0.00
	07/2026	MYR 5,315	1,310	9	0	9	0.00
	07/2026	NOK 4,853	488	0	(2)	(2)	0.00
	07/2026	THB 25,758	784	8	0	8	0.00
	07/2026	\$ 17	AUD 23	0	(1)	(1)	0.00
	07/2026	109	COP 414,587	10	0	10	0.00
	07/2026	1,195	€ 1,028	0	(20)	(20)	(0.01)
	07/2026	386	INR 37,177	6	0	6	0.00
	07/2026	172	¥ 27,273	0	(4)	(4)	0.00
	07/2026	1,361	NOK 12,623	0	(86)	(86)	(0.04)
	08/2026	€ 139	\$ 159	0	0	0	0.00
	08/2026	\$ 488	NOK 4,855	2	0	2	0.00
	09/2026	EGP 7,678	\$ 138	0	(13)	(13)	(0.01)
	09/2026	INR 99,700	1,045	0	(1)	(1)	0.00
	09/2026	\$ 1,082	INR 103,321	3	(2)	1	0.00
	09/2026	130	MXN 2,256	0	(2)	(2)	0.00
MYI	07/2026	€ 28	\$ 32	0	0	0	0.00
	07/2026	\$ 294	MYR 1,211	3	0	3	0.00
	08/2026	CZK 4,390	€ 180	0	(1)	(1)	0.00
	08/2026	\$ 296	EGP 16,600	34	0	34	0.02
NSL	09/2026	183	IDR 3,310,505	0	0	0	0.00
	09/2026	289	THB 9,358	0	(6)	(6)	0.00
	07/2026	356	INR 34,247	6	0	6	0.00
	07/2026	104	TRY 4,879	1	0	1	0.00
RYL SCX	09/2026	236	IDR 4,203,114	0	(3)	(3)	0.00
	09/2026	181	3,248,008	0	(1)	(1)	0.00
	07/2026	COP 2,388,572	\$ 620	0	(69)	(69)	(0.03)
	07/2026	PEN 217	63	0	0	0	0.00
	07/2026	TWD 29,613	933	4	0	4	0.00
	07/2026	\$ 133	EGP 7,120	11	0	11	0.01
	07/2026	1,495	INR 142,931	14	0	14	0.01
	07/2026	4,612	MYR 18,843	1	0	1	0.00
	08/2026	HKD 496	\$ 63	0	0	0	0.00
	08/2026	\$ 287	INR 27,466	2	0	2	0.00
	08/2026	20	KZT 10,654	2	0	2	0.00
	08/2026	955	NGN 1,323,959	0	(18)	(18)	(0.01)
	09/2026	EGP 4,621	\$ 90	0	(1)	(1)	0.00
	09/2026	IDR 31,403,165	1,737	0	(4)	(4)	0.00
	09/2026	KZT 9,281	18	0	0	0	0.00
	09/2026	THB 36,532	1,111	7	(2)	5	0.00
	09/2026	\$ 99	EGP 5,313	6	0	6	0.00
	09/2026	3,076	IDR 55,936,873	29	(4)	25	0.01

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SOG	09/2026	\$ 1,720	INR 163,379	\$ 0	\$ (5)	\$ (5)	0.00
	09/2026	3,568	THB 116,089	0	(51)	(51)	(0.02)
	10/2026	128	UGX 476,103	0	(1)	(1)	0.00
	11/2026	UGX 264,039	\$ 68	0	(2)	(2)	0.00
	07/2026	€ 391	RON 2,061	3	0	3	0.00
	07/2026	6,513	\$ 7,598	151	0	151	0.07
	07/2026	PEN 4,178	1,234	9	0	9	0.00
	07/2026	TWD 71,082	2,230	0	0	0	0.00
	07/2026	\$ 426	BRL 2,170	0	(7)	(7)	0.00
	07/2026	7,006	€ 6,159	36	0	36	0.02
	07/2026	447	¥ 71,018	0	(10)	(10)	0.00
	07/2026	174	SGD 225	0	0	0	0.00
	08/2026	€ 6,159	\$ 7,016	0	(36)	(36)	(0.02)
	08/2026	SGD 225	174	0	0	0	0.00
	08/2026	\$ 173	EGP 9,453	15	0	15	0.01
SSB	09/2026	EGP 21,091	\$ 379	0	(37)	(37)	(0.02)
	09/2026	\$ 133	MXN 2,310	0	(2)	(2)	0.00
	07/2026	CAD 45	\$ 33	1	0	1	0.00
	07/2026	\$ 575	BRL 2,974	1	(1)	0	0.00
	07/2026	4,441	£ 3,359	18	0	18	0.01
	08/2026	£ 3,359	\$ 4,441	0	(18)	(18)	(0.01)
	09/2026	COP 2,749,446	709	0	(75)	(75)	(0.03)
	09/2026	\$ 132	IDR 2,360,011	0	(1)	(1)	0.00
	09/2026	445	INR 42,480	1	0	1	0.00
	07/2026	1,951	PLN 7,129	0	(54)	(54)	(0.02)
UAG	09/2026	CLP 2,215,473	\$ 2,489	84	0	84	0.04
	09/2026	COP 1,232,686	338	0	(13)	(13)	(0.01)
	09/2026	\$ 251	COP 968,146	25	0	25	0.01
	10/2026	HUF 9,834	€ 26	0	(1)	(1)	0.00
	11/2026	75,693	210	0	(1)	(1)	0.00
	12/2026	COP 6,267,775	\$ 1,606	0	(142)	(142)	(0.06)
	07/2026	\$ 14	CHF 12	0	0	0	0.00
WST	08/2026	CHF 12	\$ 14	0	0	0	0.00
				\$ 3,033	\$ (3,759)	\$ (726)	(0.32)
Total OTC Financial Derivative Instruments						\$ (613)	(0.27)
Total Investments						\$ 233,701	104.63
Other Current Assets & Liabilities						\$ (10,349)	(4.63)
Net Assets						\$ 223,352	100.00

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

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

- (a) Zero coupon security.
- (b) Coupon represents a yield to maturity.
- (c) Principal amount of security is adjusted for inflation.
- (d) Restricted Securities (31 December 2025: 0.95%):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Asian Development Bank	5.750%	23/01/2030	06/01/2025	\$ 1,088	\$ 1,462	0.65

(e) Securities with an aggregate fair value of \$23,514 (31 December 2025: \$17,582) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$40 (31 December 2025: \$Nil) has been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$2,269 (31 December 2025: \$1,442) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$1,710 (31 December 2025: \$448) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 222,856	\$ 6,074	\$ 228,930
Repurchase Agreements	0	7,800	0	7,800
Financial Derivative Instruments ⁽³⁾	(3)	(3,026)	0	(3,029)
Totals	\$ (3)	\$ 227,630	\$ 6,074	\$ 233,701

Schedule of Investments Emerging Local Bond ESG Fund (Cont.)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 142,708	\$ 5,358	\$ 148,066
Repurchase Agreements	0	4,500	0	4,500
Financial Derivative Instruments ⁽³⁾	(2)	(1,190)	0	(1,192)
Totals	\$ (2)	\$ 146,018	\$ 5,358	\$ 151,374

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

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

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

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BRC	3.750%	19/06/2026	TBD ⁽¹⁾	CZK (37,459)	\$ (1,767)	(0.79)
	4.100	30/06/2026	TBD ⁽¹⁾	PLN (9,205)	(2,449)	(1.10)
MBC	3.900	08/06/2026	TBD ⁽¹⁾	(18,667)	(4,979)	(2.23)
	3.930	14/05/2026	TBD ⁽¹⁾	(11,921)	(3,188)	(1.43)
	3.950	24/06/2026	TBD ⁽¹⁾	(7,984)	(2,126)	(0.95)
	5.850	25/06/2026	TBD ⁽¹⁾	HUF (548,671)	(1,764)	(0.79)
	7.000	03/06/2026	TBD ⁽¹⁾	ZAR (40,850)	(2,506)	(1.12)
MEI	3.920	17/04/2026	02/07/2026	PLN (1,346)	(361)	(0.16)
	3.950	13/03/2026	02/07/2026	(6,769)	(1,823)	(0.81)
	5.750	29/06/2026	02/07/2026	HUF (499,505)	(1,605)	(0.72)
Total Reverse Repurchase Agreements					\$ (22,568)	(10.10)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
BOA	\$ (10)	\$ 0	\$ (10)	\$ (14)	\$ 0	\$ (14)
BPS	70	(270)	(200)	190	0	190
BRC	125	(130)	(5)	129	(130)	(1)
BSH	(88)	0	(88)	(113)	0	(113)
CBK	(1,330)	1,310	(20)	(156)	273	117
DUB	(78)	0	(78)	81	0	81
FAR	35	0	35	(201)	165	(36)
GLM	716	(680)	36	128	10	138
GST	(3)	0	(3)	2	0	2
IND	10	0	10	N/A	N/A	N/A
JPM	110	(60)	50	13	0	13
MBC	(120)	270	150	(80)	0	(80)
MYC	30	0	30	N/A	N/A	N/A
MYI	30	(10)	20	(30)	(10)	(40)
NSL	4	0	4	18	0	18
RBC	N/A	N/A	N/A	3	0	3
RYL	(1)	0	(1)	(3)	0	(3)
SCX	(51)	130	79	127	(130)	(3)
SOG	122	0	122	8	0	8
SSB	(74)	0	(74)	(31)	0	(31)
UAG	(110)	0	(110)	31	0	31

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

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	77.67	74.95
Transferable securities dealt in on another regulated market*	2.64	2.37
Other transferable securities	1.15	1.33
Repurchase agreements	2.78	2.39
Financial derivative instruments dealt in on a regulated market	0.00	0.00
Centrally cleared financial derivative instruments	2.40	2.67
OTC financial derivative instruments	1.29	1.14
Other assets	12.07	15.15
Total Assets	100.00	100.00

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Argentina	0.11	0.05
Brazil	0.68	1.04
Cayman Islands	0.36	N/A
Chile	4.04	3.74
Colombia	11.19	10.43
Costa Rica	0.33	N/A
Czech Republic	5.91	3.72
Dominican Republic	1.65	3.15
Ecuador	N/A	0.29
Egypt	1.29	1.67
Germany	0.72	1.24
Hungary	2.78	2.13
India	4.62	N/A
Indonesia	5.52	2.40
Ireland	0.69	1.11
Ivory Coast	0.31	0.72
Kazakhstan	0.83	0.68
Luxembourg	0.16	N/A
Malaysia	6.75	4.57
Mexico	9.57	10.13
Nigeria	0.13	N/A
Paraguay	0.33	0.51
Peru	7.02	7.33
Philippines	0.19	6.47
Poland	10.71	8.36
Qatar	0.18	N/A
Romania	2.13	2.81
Serbia	0.33	0.55
South Africa	8.57	10.75
Supranational	7.95	9.67
Thailand	2.28	4.33
Turkey	0.55	2.04
Ukraine	N/A	0.11
United Arab Emirates	0.18	N/A
United Kingdom	0.51	0.81
United States	0.49	1.51
Uruguay	0.21	0.19
Uzbekistan	0.16	0.40
Short-Term Instruments	3.07	1.48
Repurchase Agreements	3.49	3.17
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.00	0.00
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Credit Indices — Buy Protection	N/A	(0.01)
Interest Rate Swaps	(1.09)	(0.90)
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.10	0.23
Interest Rate Swaptions	0.06	0.00
Written Options		
Foreign Currency Options	(0.10)	(0.13)
Interest Rate Swaptions	(0.03)	(0.02)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	0.00	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.03	0.01
Cross-Currency Swaps	(0.04)	0.13
Total Return Swaps on Securities	0.03	0.00
Forward Foreign Currency Contracts	(0.32)	(0.15)
Other Current Assets & Liabilities	(4.63)	(6.72)
Net Assets	100.00	100.00

Schedule of Investments Emerging Markets Bond Fund

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES				11.039% due 07/06/2028	\$ 600	\$ 599	0.01	Petrobras Global Finance BV			
ANGOLA				Armor RE Ltd.				5.125% due 10/09/2030	\$ 200	197	0.00
CORPORATE BONDS & NOTES				8.810% due 07/06/2033	250	250	0.01	Rede D'or Finance SARL			
Sonangol Finance Ltd.				Blue Ridge Re Ltd.				6.550% due 28/04/2036	10,200	9,898	0.15
10.000% due 29/01/2031	\$ 31,000	\$ 31,252	0.46	7.020% due 08/01/2029	250	250	0.01	Unigel Luxembourg S.A. (11.000% Cash or			
SOVEREIGN ISSUES				9.520% due 08/01/2029	250	251	0.01	12.000% PIK)			
Angolan Government International Bond				Buttonwood RE Ltd.				11.000% due 31/12/2028 ^ (b)	3,741	112	0.00
8.000% due 26/11/2029	2,892	2,945	0.04	9.050% due 29/05/2029	250	250	0.01	Unigel Luxembourg S.A. (13.500% Cash or			
9.125% due 26/11/2049	3,365	3,159	0.05	10.050% due 29/05/2029	250	250	0.00	15.000% PIK)			
9.244% due 15/01/2031	1,200	1,243	0.02	Cape Lookout Re Ltd.				13.500% due 31/12/2027 ^ (b)	1,635	98	0.00
9.375% due 31/03/2033	17,500	17,928	0.26	10.420% due 13/03/2032	800	835	0.01	Vale S.A.			
9.875% due 15/10/2035 (k)	3,600	3,757	0.06	Commonwealth RE Ltd.				0.000%	BRL 188,860	14,645	0.21
9.875% due 31/03/2037	28,900	29,855	0.44	7.407% due 08/07/2030	250	250	0.00			53,225	0.78
		58,887	0.87	Everglades Re Ltd.				SOVEREIGN ISSUES			
Total Angola		90,139	1.33	9.289% due 22/05/2033	250	250	0.00	Brazil Government International Bond			
ARGENTINA				10.289% due 22/05/2033	250	250	0.00	4.000% due 23/04/2030	€ 15,300	17,556	0.26
SOVEREIGN ISSUES				12.039% due 22/05/2033	250	250	0.00	6.625% due 15/03/2035	\$ 6,000	6,166	0.09
Argentina Government International Bond				Golden Bear Re Ltd.						23,722	0.35
0.750% due 09/07/2030	57,312	49,395	0.73	13.289% due 08/03/2032	400	403	0.01	Total Brazil		76,947	1.13
1.000% due 09/07/2029	18,903	17,248	0.26	Handshake Re Ltd.				BULGARIA			
3.500% due 09/07/2041	67,730	50,798	0.75	8.050% due 08/01/2030	250	246	0.00	SOVEREIGN ISSUES			
4.125% due 09/07/2035 (k)	95,467	76,609	1.13	Herbie Re Ltd.				Bulgaria Government International Bond			
5.000% due 09/01/2038 (k)	38,156	31,936	0.47	7.760% due 07/01/2030	250	250	0.00	3.375% due 18/07/2035	€ 8,400	9,366	0.14
6.500% due 30/11/2029	5,420	4,973	0.07	Integrity Re Ltd.				3.500% due 07/05/2034	7,900	8,995	0.13
Provincia de Buenos Aires				10.520% due 07/06/2029	250	250	0.00	4.125% due 07/05/2038	10,300	11,814	0.17
6.625% due 01/09/2037	12,443	10,318	0.15	Locke Tavern Re Ltd.				4.125% due 18/07/2045	1,000	1,099	0.02
Provincia de la Rioja				6.800% due 11/04/2033	250	249	0.00	4.250% due 05/09/2044	6,000	6,777	0.10
8.500% due 24/02/2028 ^	2,550	1,582	0.02	7.800% due 11/04/2033	250	250	0.00	5.000% due 05/03/2037	\$ 10,900	10,660	0.16
8.500% due 24/02/2028	3,771	2,339	0.04	Lower Ferry Re Ltd.				Total Bulgaria		48,711	0.72
Total Argentina		245,198	3.62	6.510% due 08/07/2033	250	250	0.00	CAMEROON			
AUSTRALIA				9.014% due 08/07/2030	250	250	0.00	SOVEREIGN ISSUES			
CORPORATE BONDS & NOTES				Mayflower Re Ltd.				Republic of Cameroon Government International Bond			
Australian Metcoal Financing Pty. Ltd.				8.565% due 08/07/2030	250	250	0.00	5.950% due 07/07/2032	€ 9,680	9,897	0.15
6.250% due 22/10/2031	10,800	10,996	0.16	Merna Reinsurance Ltd.				8.875% due 30/01/2033	\$ 16,900	16,678	0.24
6.750% due 22/04/2034	10,400	10,731	0.16	13.991% due 07/07/2030	250	250	0.00	9.500% due 31/07/2031	18,800	19,001	0.28
Total Australia		21,727	0.32	Palm RE Ltd.				Total Cameroon		45,576	0.67
AZERBAIJAN				8.550% due 07/06/2033	250	254	0.01	CANADA			
LOAN PARTICIPATIONS AND ASSIGNMENTS				Polestar Re Ltd.				CORPORATE BONDS & NOTES			
State Oil, Inc.				14.140% due 07/01/2028	300	313	0.01	Parex Resources, Inc.			
TBD% due 24/03/2031	24,000	23,736	0.35	Purple Re Ltd.				8.500% due 11/05/2031	8,300	8,437	0.12
BAHRAIN				10.050% due 07/06/2033	300	300	0.01	CAYMAN ISLANDS			
SOVEREIGN ISSUES				Sutter Re Ltd.				ASSET-BACKED SECURITIES			
Bahrain Government International Bond				7.289% due 07/06/2034	300	300	0.01	KKR CLO Ltd.			
4.250% due 25/01/2028	8,900	8,606	0.13	Torrey Pines Re Ltd.				4.935% due 15/04/2031	65	65	0.00
5.450% due 16/09/2032 (k)	500	466	0.01	9.586% due 07/06/2032	300	308	0.01	CONVERTIBLE BONDS & NOTES			
6.625% due 06/10/2037	13,400	12,635	0.18	10.656% due 07/06/2032	250	258	0.01	Country Garden Holdings Co. Ltd.			
7.100% due 03/02/2038	13,600	13,235	0.19	Veraison Re Ltd.				0.000% due 31/12/2031 (d)	1,111	78	0.00
7.125% due 10/06/2036	10,100	9,999	0.15	6.421% due 08/03/2034	250	253	0.00	Kaisa Group Holdings Ltd.			
7.500% due 07/07/2037	14,600	14,856	0.22	7.671% due 08/03/2034	250	250	0.00	0.000% due 31/12/2026 (d)	511	2	0.00
CBB International Sukuk Programme Co. WLL				Winston RE Ltd.				0.000% due 31/12/2027 (d)	639	5	0.00
5.874% due 06/02/2034	500	485	0.01	8.300% due 04/05/2033	250	251	0.00	0.000% due 31/12/2028 (d)	1,022	7	0.00
6.124% due 03/09/2034	14,000	13,762	0.20	9.550% due 04/05/2033	250	252	0.00	0.000% due 31/12/2029 (d)	1,022	7	0.00
Total Bahrain		74,044	1.09	Total Bermuda		9,322	0.14	0.000% due 31/12/2030 (d)	1,277	8	0.00
BENIN				BOLIVIA				0.000% due 31/12/2031 (d)	1,277	5	0.00
SOVEREIGN ISSUES				SOVEREIGN ISSUES				0.000% due 31/12/2032 (d)	2,225	7	0.00
Benin Government International Bond				Bolivian Government International Bond						119	0.00
4.875% due 19/01/2032	€ 959	1,073	0.02	4.500% due 20/03/2028 (k)	5,934	5,717	0.08	CORPORATE BONDS & NOTES			
4.950% due 22/01/2035	1,300	1,407	0.02	9.450% due 14/05/2031	600	615	0.01	Banco Mercantil del Norte S.A.			
6.875% due 19/01/2052	400	428	0.01	9.450% due 14/05/2031 (k)	8,000	8,206	0.12	6.625% due 24/01/2032 (g)(i)	4,100	3,907	0.06
7.960% due 13/02/2038	\$ 2,500	2,660	0.04	Total Bolivia		14,538	0.21	8.375% due 20/05/2031 (g)(i)	7,200	7,382	0.11
Benin Sukuk S.A.				BOSNIA-HERZEGOVINA				8.750% due 20/05/2035 (g)(i)	1,200	1,241	0.02
6.200% due 29/01/2033	7,900	7,675	0.11	SOVEREIGN ISSUES				Biocanico Sovereign Certificate Ltd.			
Total Benin		13,243	0.20	Republic of Srpska Government International Bond				0.000% due 05/06/2034 (d)	13,220	10,849	0.16
BERMUDA				6.250% due 02/04/2031	€ 7,700	8,933	0.13	Burjeel Sukuk Ltd.			
CORPORATE BONDS & NOTES				6.375% due 08/05/2033	11,100	12,728	0.19	7.000% due 01/07/2031 (a)	4,400	4,419	0.07
Alamo Re Ltd.				Total Bosnia-Herzegovina		21,661	0.32	Energuate Trust 2.0			
9.039% due 07/06/2029	250	250	0.01	BRAZIL				6.350% due 15/09/2035	8,100	8,071	0.12
Brazil				CORPORATE BONDS & NOTES							
Banco do Brasil S.A.				Banco do Brasil S.A.							
8.500% due 29/07/2026	MXN 294,000	16,880	0.25	Brazil Minas SPE Via State of Minas Gerais							
				5.333% due 15/02/2028	\$ 11,338	11,395	0.17				

Schedule of Investments Emerging Markets Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
DOMINICAN REPUBLIC			
SOVEREIGN ISSUES			
Dominican Republic Government International Bond			
4.875% due 23/09/2032	\$ 10,200	\$ 9,709	0.14
5.300% due 21/01/2041	7,500	6,764	0.10
5.500% due 22/02/2029	4,700	4,712	0.07
5.875% due 28/10/2035	16,800	16,638	0.25
5.875% due 30/01/2060	19,600	17,356	0.26
6.000% due 19/07/2028	11,800	11,972	0.18
6.000% due 22/02/2033	12,000	12,114	0.18
6.600% due 01/06/2036	1,950	2,038	0.03
6.950% due 15/03/2037	14,300	15,190	0.22
7.150% due 24/02/2055	6,600	7,026	0.10
7.450% due 30/04/2044	100	109	0.00
8.625% due 20/04/2027	333	343	0.01
10.500% due 15/03/2037	DOP 1,076,150	19,295	0.28
10.750% due 01/06/2036	263,600	4,795	0.07
11.250% due 15/09/2035	11,900	222	0.00
13.625% due 10/02/2034	286,500	5,857	0.09
Total Dominican Republic		134,140	1.98
ECUADOR			
CORPORATE BONDS & NOTES			
Corp. Quiport S.A.			
9.000% due 15/12/2037	\$ 1,500	1,650	0.02
SOVEREIGN ISSUES			
Ecuador Government International Bond			
0.000% due			
31/07/2030 (d)(k)	13,088	11,321	0.17
5.000% due 31/07/2040	13,043	10,969	0.16
6.900% due 31/07/2035	23,884	21,978	0.33
8.750% due 29/01/2034	5,300	5,370	0.08
9.250% due 29/01/2039	6,200	6,366	0.09
Ecuador Social Bond SARL			
0.000% due			
30/01/2035 (d)	336	250	0.00
		56,254	0.83
Total Ecuador		57,904	0.85
EGYPT			
SOVEREIGN ISSUES			
Egypt Government International Bond			
5.625% due 16/04/2030	€ 1,670	1,905	0.03
6.375% due 11/04/2031	29,200	34,055	0.50
7.053% due 15/01/2032	\$ 4,200	4,216	0.06
7.500% due 31/01/2027	7,100	7,176	0.11
7.500% due 16/02/2061	4,200	3,637	0.06
7.625% due 29/05/2032	2,200	2,258	0.03
7.903% due 21/02/2048	19,500	17,923	0.27
8.150% due 20/11/2059	2,400	2,221	0.03
8.500% due 31/01/2047	15,900	15,603	0.23
8.625% due 04/02/2030	3,800	4,068	0.06
8.750% due 30/09/2051	2,000	1,983	0.03
8.875% due 29/05/2050	700	700	0.01
9.450% due 04/02/2033	13,000	14,454	0.21
19.698% due 14/10/2030	EGP 746,100	14,458	0.21
21.954% due 04/03/2028	2,191,300	43,239	0.64
Total Egypt		167,896	2.48
EL SALVADOR			
CORPORATE BONDS & NOTES			
Comision Ejecutiva Hidroelectrica del Rio Lempa			
8.650% due 24/01/2033	\$ 13,600	14,383	0.21
SOVEREIGN ISSUES			
El Salvador Government International Bond			
6.375% due 18/01/2027	900	904	0.01
7.125% due 20/01/2050	219	204	0.00
8.625% due 28/02/2029	140	148	0.00
9.250% due 17/04/2030	250	270	0.01
9.500% due 15/07/2052	6,200	7,021	0.10
9.650% due 21/11/2054	6,700	7,699	0.12
		16,246	0.24
Total El Salvador		30,629	0.45
FRANCE			
CORPORATE BONDS & NOTES			
Orange S.A.			
4.750% due 13/01/2033	2,800	2,748	0.04

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
5.000% due 13/01/2036	\$ 9,800	\$ 9,577	0.14
Total France		12,325	0.18
GABON			
SOVEREIGN ISSUES			
Gabon Government International Bond			
6.625% due 06/02/2031	400	345	0.01
9.500% due 18/02/2029	15,900	15,208	0.22
Total Gabon		15,553	0.23
GEORGIA			
CORPORATE BONDS & NOTES			
Georgian Railway JSC			
4.000% due 17/06/2028	300	288	0.00
GHANA			
SOVEREIGN ISSUES			
Ghana Government International Bond			
0.000% due 03/07/2026 (d)	\$ 413	412	0.01
0.000% due 03/01/2030 (d)	2,124	1,908	0.03
5.000% due 03/07/2029	29,395	29,088	0.43
5.000% due 03/07/2035	2,217	2,058	0.03
8.500% due 15/02/2028	GHS 39,148	3,262	0.05
8.650% due 13/02/2029	20,504	1,641	0.02
8.800% due 12/02/2030	8,025	613	0.01
8.950% due 11/02/2031	39,874	2,936	0.04
9.100% due 10/02/2032	29,170	2,081	0.03
9.250% due 08/02/2033	30,000	2,094	0.03
9.850% due 03/02/2037	1,445	95	0.00
Total Ghana		46,188	0.68
GUATEMALA			
CORPORATE BONDS & NOTES			
Industrial Subordinated Trust 2.0			
6.550% due 15/04/2036	\$ 9,600	9,755	0.15
SOVEREIGN ISSUES			
Guatemala Government International Bond			
4.375% due 05/06/2027	15,535	15,509	0.23
4.650% due 07/10/2041	800	701	0.01
4.875% due 13/02/2028	13,685	13,678	0.20
6.050% due 06/08/2031	2,400	2,470	0.04
6.250% due 15/08/2036	7,300	7,638	0.11
6.550% due 06/02/2037	6,700	7,169	0.10
6.600% due 13/06/2036	8,700	9,290	0.14
6.875% due 15/08/2055	5,600	6,114	0.09
8.125% due 06/10/2034	1,708	1,982	0.03
		64,551	0.95
Total Guatemala		74,306	1.10
HONG KONG			
CORPORATE BONDS & NOTES			
AIA Group Ltd.			
3.200% due 16/09/2040	900	694	0.01
Fortune Star BVI Ltd.			
5.050% due 27/01/2027	3,900	3,861	0.06
6.800% due 09/09/2029	2,500	2,476	0.04
8.500% due 19/05/2028	7,600	7,808	0.11
Total Hong Kong		14,839	0.22
HUNGARY			
CORPORATE BONDS & NOTES			
MVM Energetika Zrt			
7.500% due 09/06/2028	5,500	5,737	0.09
SOVEREIGN ISSUES			
Hungary Government International Bond			
3.125% due 21/09/2051 (k)	2,500	1,603	0.02
4.000% due 25/07/2029 (k)	€ 13,650	15,989	0.24
5.250% due 16/06/2029 (k)	\$ 12,200	12,363	0.18
5.375% due 26/09/2030 (k)	9,700	9,855	0.14
5.500% due 16/06/2034 (k)	700	713	0.01
5.500% due 26/03/2036 (k)	9,100	9,150	0.13
6.000% due 26/09/2035 (k)	9,100	9,473	0.14
6.125% due 22/05/2028 (k)	18,600	19,073	0.28

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
6.250% due 22/09/2032 (k)	\$ 4,300	\$ 4,551	0.07
6.750% due 23/09/2055 (k)	5,500	6,001	0.09
7.625% due 29/03/2041 (k)	4,300	5,113	0.08
Magyar Export-Import Bank			
6.000% due 16/05/2029	€ 8,850	10,770	0.16
Magyar Fejlesztési Bank Zrt			
6.500% due 29/06/2028	\$ 13,700	14,117	0.21
		118,771	1.75
Total Hungary		124,508	1.84
INDIA			
CORPORATE BONDS & NOTES			
IIFL Finance Ltd.			
8.750% due 24/07/2028	6,300	6,490	0.10
IRB Infrastructure Developers Ltd.			
7.110% due 11/03/2032	7,500	7,604	0.11
Muthoot Finance Ltd.			
6.375% due 02/03/2030	13,200	13,184	0.20
Sammaan Capital Ltd.			
7.500% due 16/10/2030	6,989	7,076	0.10
Total India		34,354	0.51
INDONESIA			
CORPORATE BONDS & NOTES			
Bank Mandiri Persero Tbk PT			
4.900% due 24/03/2028	10,700	10,679	0.16
Bank Negara Indonesia Persero Tbk PT			
7.150% due 22/10/2031 (g)(i)	19,200	19,186	0.28
Danantara Investment Management PT			
5.350% due 18/06/2031	18,400	18,381	0.27
5.950% due 18/06/2036	16,500	16,468	0.24
Freeport Indonesia PT			
6.200% due 14/04/2052	8,775	8,591	0.13
Indonesia Asahan Aluminium PT			
5.450% due 15/05/2030	11,800	11,883	0.18
5.800% due 15/05/2050	3,800	3,593	0.05
LLPL Capital Pte. Ltd.			
6.875% due 04/02/2039	4,178	4,246	0.06
Pelabuhan Indonesia Persero PT			
5.375% due 05/05/2045 (k)	3,693	3,440	0.05
Pertamina Hulu Energi PT			
5.250% due 21/05/2030	10,000	9,986	0.15
Pertamina Persero PT			
6.000% due 03/05/2042	10,800	10,537	0.16
6.450% due 30/05/2044	8,200	8,368	0.12
6.500% due 07/11/2048	2,900	2,958	0.04
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara			
4.000% due 30/06/2050	27,200	18,953	0.28
4.375% due 05/02/2050	5,800	4,338	0.06
4.750% due 03/02/2031	8,500	8,293	0.12
5.250% due 24/10/2042	5,300	4,723	0.07
5.250% due 15/05/2047	12,100	10,480	0.16
5.450% due 03/02/2036	7,800	7,469	0.11
6.150% due 21/05/2048	5,800	5,549	0.08
6.250% due 25/01/2049	12,500	12,210	0.18
		200,331	2.95
SOVEREIGN ISSUES			
Indonesia Government International Bond			
3.875% due 15/01/2033	€ 6,700	7,554	0.11
4.100% due 04/03/2034	300	337	0.01
4.125% due 15/01/2037	14,100	15,494	0.23
4.460% due 04/03/2038	17,400	19,361	0.29
5.125% due 29/05/2038	7,750	9,112	0.13
5.350% due 11/02/2049	\$ 200	192	0.00
5.650% due 11/01/2053	800	785	0.01
5.690% due 29/05/2036	10,300	10,524	0.16
6.750% due 15/01/2044	2,300	2,550	0.04
Perusahaan Penerbit SBSN Indonesia			
3.800% due 23/06/2050	6,600	4,875	0.07
5.650% due 25/11/2054	900	883	0.01
		71,667	1.06
Total Indonesia		271,998	4.01

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
INTERNATIONAL			
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Republic of Senegal			
8.407% due 22/12/2028	€ 7,050	\$ 4,156	0.06
State Oil, Inc.			
6.232% due 22/07/2030	\$ 4,400	4,387	0.07
Total International		8,543	0.13
IRAQ			
SOVEREIGN ISSUES			
Iraq Government International Bond			
5.800% due 15/01/2028 (k)	1,425	1,415	0.02
IRELAND			
CORPORATE BONDS & NOTES			
CIMA Finance DAC			
2.950% due 05/09/2029	7,852	7,467	0.11
Iridium Capital PLC			
9.250% due 18/06/2029	€ 20,700	25,719	0.38
Quercus Re DAC			
10.149% due 06/01/2031	250	290	0.01
13.324% due 07/01/2031	300	348	0.01
Recoletos RE DAC			
5.289% due 06/07/2032	\$ 250	250	0.00
Windmill Re DAC			
7.285% due 05/07/2028	€ 250	294	0.00
Yardstick RE DAC			
4.274% due 08/07/2034	250	286	0.00
		34,654	0.51
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Republic of Panama			
3.886% due 05/03/2027	22,400	25,649	0.38
SOVEREIGN ISSUES			
Avenir Issuer Ireland DAC			
6.000% due 22/03/2027	\$ 3,316	3,283	0.05
6.000% due 25/10/2027	3,223	3,188	0.05
Republic of Angola Via Avenir Issuer Ireland DAC			
6.927% due 19/02/2027	5,661	5,633	0.08
10.750% due 26/06/2028	15,225	15,591	0.23
10.750% due 15/09/2028	2,309	2,367	0.03
10.750% due 05/02/2029	813	835	0.01
		30,897	0.45
Total Ireland		91,200	1.34
ISLE OF MAN			
CORPORATE BONDS & NOTES			
AngloGold Ashanti Holdings PLC			
6.500% due 15/04/2040	200	210	0.00
Gohl Capital Holdings Ltd.			
7.625% due 29/10/2031 (g)	16,200	15,706	0.23
8.300% due 29/04/2036 (g)	9,000	8,673	0.13
Total Isle of Man		24,589	0.36
ISRAEL			
CORPORATE BONDS & NOTES			
Bank Hapoalim B.M.			
3.255% due 21/01/2032 (i)	3,400	3,372	0.05
5.252% due 14/01/2033	11,500	11,390	0.17
Bank Leumi Le-Israel B.M.			
5.642% due 29/06/2033	9,300	9,351	0.14
ICL Group Ltd.			
6.036% due 16/06/2036	13,200	13,201	0.19
Israel Electric Corp. Ltd.			
4.250% due 14/08/2028	4,800	4,722	0.07
5.633% due 28/01/2038	8,200	8,174	0.12
7.750% due 15/12/2027	1,480	1,540	0.02
Leviathan Bond Ltd.			
6.500% due 30/06/2027	5,500	5,524	0.08
		57,274	0.84

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
SOVEREIGN ISSUES			
Israel Government International Bond			
2.500% due 15/01/2030	\$ 1,000	\$ 921	0.02
2.750% due 03/07/2030	3,800	3,494	0.05
5.375% due 19/02/2030	9,500	9,634	0.14
		14,049	0.21
Total Israel		71,323	1.05
ITALY			
SOVEREIGN ISSUES			
Cassa Depositi e Prestiti SpA			
5.875% due 30/04/2029	3,000	3,099	0.05
IVORY COAST			
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Republic of Cote d'Ivoire			
4.912% due 09/03/2027	€ 5,000	5,738	0.08
5.185% due 05/03/2027	25,000	28,697	0.42
7.047% due 10/09/2032	8,000	9,146	0.14
		43,581	0.64
SOVEREIGN ISSUES			
Ivory Coast Government International Bond			
4.875% due 30/01/2032	8,019	9,070	0.14
5.250% due 22/03/2030	3,594	4,166	0.06
5.875% due 17/10/2031	3,070	3,619	0.05
6.625% due 22/03/2048	5,600	6,195	0.09
6.875% due 17/10/2040	2,250	2,648	0.04
8.075% due 01/04/2036	\$ 10,600	11,615	0.17
8.250% due 30/01/2037	6,500	7,197	0.11
		44,510	0.66
Total Ivory Coast		88,091	1.30
JAMAICA			
CORPORATE BONDS & NOTES			
TransJamaican Highway Ltd.			
5.750% due 10/10/2036	2,966	2,751	0.04
JERSEY, CHANNEL ISLANDS			
CORPORATE BONDS & NOTES			
GSG Bidco Ltd.			
4.700% due 15/06/2031	€ 3,800	4,309	0.06
5.375% due 15/06/2036	4,100	4,653	0.07
Total Jersey, Channel Islands		8,962	0.13
JORDAN			
SOVEREIGN ISSUES			
Jordan Government International Bond			
5.750% due 31/01/2027	\$ 7,400	7,454	0.11
KAZAKHSTAN			
CORPORATE BONDS & NOTES			
Kaspi.KZ JSC			
5.900% due 28/04/2031	4,900	4,896	0.07
KazMunayGas National Co. JSC			
3.500% due 14/04/2033	2,200	1,996	0.03
5.750% due 19/04/2047	5,893	5,625	0.09
6.375% due 24/10/2048	2,847	2,866	0.04
Tengizchevroil Finance Co. International Ltd.			
3.250% due 15/08/2030	5,000	4,642	0.07
4.000% due 15/08/2026	150	150	0.00
		20,175	0.30
SOVEREIGN ISSUES			
Baiterek National Investment Holding JSC			
5.450% due 08/05/2028	9,800	9,897	0.15
16.950% due 02/04/2029 KZT	5,209,000	11,069	0.16
16.950% due 02/04/2031	3,621,500	7,798	0.11
Development Bank of Kazakhstan JSC			
18.400% due 16/10/2028	5,050,000	10,999	0.16
Kazakhstan Government International Bond			
4.875% due 14/10/2044	\$ 1,200	1,098	0.02
		40,861	0.60
Total Kazakhstan		61,036	0.90

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
KENYA			
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Republic of Kenya			
9.086% due 05/04/2028	\$ 4,133	\$ 4,150	0.06
SOVEREIGN ISSUES			
Republic of Kenya Government International Bond			
7.875% due 09/10/2033	9,800	9,895	0.15
8.800% due 09/10/2038	7,000	7,058	0.10
9.500% due 05/03/2036	18,900	20,119	0.30
9.750% due 16/02/2031	19,200	20,920	0.31
		57,992	0.86
Total Kenya		62,142	0.92
KUWAIT			
CORPORATE BONDS & NOTES			
National Bank of Kuwait SAKP			
5.250% due 10/02/2036 (i)	6,000	5,954	0.09
SOVEREIGN ISSUES			
Kuwait Government International Bond			
3.500% due 20/03/2027	4,300	4,278	0.07
4.652% due 09/10/2035	32,700	31,973	0.47
4.804% due 20/04/2033 (j)	25,300	25,257	0.37
		61,508	0.91
Total Kuwait		67,462	1.00
KYRGYZSTAN			
CORPORATE BONDS & NOTES			
Eldik Bank OAO			
8.500% due 23/04/2031	10,700	10,739	0.16
LATVIA			
SOVEREIGN ISSUES			
Latvia Government International Bond			
5.125% due 30/07/2034	10,600	10,730	0.16
LEBANON			
SOVEREIGN ISSUES			
Lebanon Government International Bond			
5.800% due 14/04/2020 ^	5,000	1,235	0.02
6.100% due 04/10/2022 ^	6,000	1,485	0.02
6.375% due 09/03/2020 ^	2,700	666	0.01
6.400% due 26/05/2023 ^	15,700	3,891	0.06
6.600% due 27/11/2026 ^	15,000	3,742	0.05
6.850% due 23/03/2027 ^	14,600	3,654	0.05
8.250% due 12/04/2021 ^	6,700	1,798	0.03
8.250% due 17/05/2034 ^	10,000	2,664	0.04
Total Lebanon		19,135	0.28
LITHUANIA			
SOVEREIGN ISSUES			
Lithuania Government International Bond			
4.125% due 22/01/2041	€ 8,900	10,201	0.15
LUXEMBOURG			
COMMON STOCKS			
DrillCo Holding Lux S.A. (j)	364,034	8,342	0.12
Foresea Holding S.A.	143,033	3,278	0.05
		11,620	0.17
CORPORATE BONDS & NOTES			
Chile Electricity Lux MPC SARL			
5.580% due 20/10/2035	\$ 7,429	7,553	0.11
5.672% due 20/10/2035	2,718	2,781	0.04
FORESEA Holding S.A.			
7.500% due 15/06/2030	6,316	6,239	0.09
Green Palm Bidco SARL			
5.957% due 30/06/2041	7,000	7,078	0.10
6.462% due 30/06/2046	7,100	7,197	0.11

Schedule of Investments Emerging Markets Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
Greensaif Pipelines Bidco SARL				COX Asset Mexico S.A. de C.V.				NETHERLANDS			
5.853% due 23/02/2036	\$ 4,900	\$ 5,006	0.07	7.125% due 08/01/2032	\$ 8,000	\$ 8,125	0.12	COMMON STOCKS			
6.103% due 23/08/2042	7,000	7,149	0.11	7.750% due 08/05/2036	7,700	7,885	0.12	Stichting			
6.129% due 23/02/2038	4,700	4,870	0.07	Esentia Energy Development S.A.B. de C.V.				Administratiekantoor			
6.510% due 23/02/2042	2,800	2,960	0.04	6.125% due 30/07/2033	1,700	1,697	0.03	T.K.H. Holding (c)			
6.510% due 23/02/2042 (k)	1,800	1,903	0.03	Industrias Penoles S.A.B. de C.V.				13,638	\$	0	0.00
Guara Norte SARL				4.750% due 06/08/2050	1,700	1,398	0.02	PAR			
5.198% due 15/06/2034	5,140	4,971	0.07	Minera Mexico S.A. de C.V.				(000S)			
Kernel Holding S.A.				5.625% due 12/02/2032	3,300	3,340	0.05	CORPORATE BONDS & NOTES			
6.750% due 27/10/2027	2,200	2,147	0.03	Petroleos Mexicanos				Ardshinbank CJSC Via Dilijan Finance BV			
Luminis S.A.				6.350% due 12/02/2048	27,367	22,577	0.33	6.600% due 22/01/2031	\$ 1,400	1,398	0.02
9.649% due 15/09/2038	25,900	30,251	0.45	6.375% due 23/01/2045	13,050	11,134	0.16	Douro Finance BV			
MHP Lux S.A.				6.625% due 15/06/2035 (k)	7,450	7,238	0.11	0.000% due 04/06/2031	€ 7,050	7,121	0.10
6.250% due 19/09/2029	4,800	4,469	0.07	6.625% due 15/06/2038	200	186	0.00	Prosus NV			
10.500% due 28/07/2029	3,700	3,859	0.06	6.750% due 21/09/2047	16,980	14,547	0.21	2.031% due 03/08/2032	1,200	1,235	0.02
Poinsettia Finance Ltd.				6.840% due 23/01/2030	278	286	0.00	3.257% due 19/01/2027	\$ 2,400	2,377	0.04
6.625% due 17/06/2031	8,869	8,740	0.13	6.950% due 28/01/2060	35,847	30,177	0.45	3.832% due 08/02/2051	1,900	1,270	0.02
PRIO Luxembourg Holding SARL				7.690% due 23/01/2050	98,436	91,878	1.36	4.027% due 03/08/2050	1,600	1,122	0.02
6.750% due 15/10/2030	12,350	12,118	0.18			257,028	3.79	Unigel Netherlands Holding Corp. BV (15.000% Cash or 15.000% PIK)			
Virtuo2 Finance SARL								15.000% due 31/12/2044 ^ (b)	3,439	69	0.00
7.930% due 12/01/2034	€ 10,300	14,214	0.21					Veon Midco BV			
		133,505	1.97					6.950% due 01/06/2031	9,550	9,541	0.14
SOVEREIGN ISSUES				LOAN PARTICIPATIONS AND ASSIGNMENTS				7.450% due 01/06/2033	8,900	8,885	0.13
Eagle Funding Luxco SARL				Petroleos Mexicanos				Yinson Bergenia Production BV			
5.500% due 17/08/2030	\$ 36,700	36,895	0.54	TBD% due 30/11/2026	20,703	20,703	0.30	8.498% due 31/01/2045	10,064	10,759	0.16
Total Luxembourg		182,020	2.68	SOVEREIGN ISSUES				Yinson Boronia Production BV			
MACEDONIA				Mexico Government International Bond				8.947% due 31/07/2042	7,383	8,126	0.12
SOVEREIGN ISSUES				3.000% due						51,903	0.77
North Macedonia Government International Bond				03/12/2026 (f)				LOAN PARTICIPATIONS AND ASSIGNMENTS			
6.960% due 13/03/2027	€ 7,000	8,141	0.12	3.750% due 19/04/2071	MXN 1,441	82	0.00	Veon Amsterdam			
MALAYSIA				3.750% due 19/04/2071	\$ 12,600	7,270	0.11	7.924% due 25/03/2027	16,300	16,279	0.24
CORPORATE BONDS & NOTES				3.771% due 24/05/2061	8,400	5,057	0.08	Total Netherlands		68,182	1.01
Axiata SPV2 Bhd.				4.750% due 22/03/2031	1,600	1,563	0.02	NIGERIA			
2.163% due 19/08/2030	\$ 1,900	1,721	0.02	4.750% due 08/03/2044	300	242	0.00	CORPORATE BONDS & NOTES			
Khazanah Capital Ltd.				4.875% due 19/05/2033	29,950	28,453	0.42	BOI Finance BV			
4.876% due 01/06/2033	2,900	2,933	0.04	5.000% due 27/04/2051	6,800	5,382	0.08	7.500% due 16/02/2027	€ 15,700	18,312	0.27
Petronas Capital Ltd.				5.125% due 19/03/2038	€ 6,900	7,858	0.12	Dangote Fertiliser Ltd.			
4.500% due 18/03/2045	400	355	0.01	5.375% due 22/03/2033	\$ 15,200	14,904	0.22	7.750% due 05/05/2031	\$ 10,400	10,468	0.15
4.550% due 21/04/2050	9,200	8,044	0.12	5.625% due 09/02/2034	15,300	15,074	0.22			28,780	0.42
		13,053	0.19	5.625% due 22/09/2035	15,000	14,603	0.22	LOAN PARTICIPATIONS AND ASSIGNMENTS			
SOVEREIGN ISSUES				5.750% due 12/10/2110	49,150	40,242	0.59	Bank of Industry Ltd.			
Export-Import Bank of Malaysia Bhd.				5.850% due 02/07/2032	6,800	6,875	0.10	3.895% due 23/08/2027	€ 6,813	7,772	0.11
4.250% due 06/06/2029	18,100	17,759	0.26	6.050% due 11/01/2040	1,500	1,457	0.02	Nigeria			
Total Malaysia		30,812	0.45	6.125% due 09/02/2038	14,600	14,341	0.21	11.300% due 19/12/2032	\$ 12,000	12,165	0.18
SHARES				6.250% due 27/08/2037	15,000	15,019	0.22			19,937	0.29
MEXICO				6.338% due 04/05/2053	900	845	0.01	SOVEREIGN ISSUES			
COMMON STOCKS				6.400% due 07/05/2054	10,600	10,014	0.15	Nigeria Government International Bond			
Hipotecaria Su Casita S.A. de C.V. (c)				6.625% due 29/01/2038	6,800	6,977	0.10	6.125% due 28/09/2028	25,930	25,993	0.38
	39,443	0	0.00	6.750% due 09/02/2056	20,600	20,219	0.30	6.500% due 28/11/2027	3,744	3,772	0.06
PAR				6.875% due 13/05/2037	50,800	53,355	0.79	7.375% due 28/09/2033	2,900	2,930	0.04
(000S)				7.375% due 13/05/2055	13,900	14,765	0.22	7.625% due 28/11/2047 (k)	3,886	3,822	0.06
CORPORATE BONDS & NOTES						284,597	4.20	8.631% due 13/01/2036	11,900	12,931	0.19
Banco Nacional de Comercio Exterior SNC				Total Mexico		562,328	8.29	9.130% due 13/01/2046	17,500	19,414	0.29
6.000% due 14/05/2036	\$ 7,100	7,054	0.10	MONGOLIA						68,862	1.02
Banco Nacional de Mexico S.A.				SOVEREIGN ISSUES				Total Nigeria			
6.697% due 07/08/2036 (i)	2,900	2,860	0.04	City of Ulaanbaatar Mongolia				OMAN			
6.697% due 07/08/2036 (i)(j)	26,200	25,837	0.38	7.750% due 21/08/2027	20,630	21,056	0.31	SOVEREIGN ISSUES			
BBVA Bancomer S.A.				Mongolia Government International Bond				Oman Government International Bond			
7.625% due 11/02/2035 (i)	11,700	12,092	0.18	3.500% due 07/07/2027	8,900	8,735	0.13	5.625% due 17/01/2028	10,090	10,201	0.15
8.450% due 29/06/2038 (i)	2,400	2,591	0.04	5.950% due 09/03/2032	5,150	5,172	0.08	6.000% due 01/08/2029	18,300	18,889	0.28
CFE Fibra				Total Mongolia		34,963	0.52	6.250% due 25/01/2031	8,900	9,386	0.14
5.875% due 23/09/2040	4,274	4,171	0.06	MOROCCO				6.500% due 08/03/2047	3,473	3,711	0.05
Comision Federal de Electricidad				CORPORATE BONDS & NOTES				6.750% due 17/01/2048	4,300	4,726	0.07
6.500% due 28/01/2051	2,000	1,955	0.03	OCP S.A.				7.000% due 25/01/2051	3,050	3,480	0.05
Corp. GEO S.A.B. de C.V.				3.750% due 23/06/2031	6,950	6,422	0.09	Total Oman		50,393	0.74
8.875% due 25/09/2014 ^	13,920	0	0.00	5.125% due 23/06/2051	11,650	9,445	0.14	PAKISTAN			
9.250% due 30/06/2020 ^	1,000	0	0.00	6.700% due 01/03/2036	9,400	9,827	0.15	SOVEREIGN ISSUES			
						25,694	0.38	Pakistan Government International Bond			
SOVEREIGN ISSUES				SOVEREIGN ISSUES				6.875% due 05/12/2027	4,500	4,546	0.07
Morocco Government International Bond				5.125% due 26/05/2038							
5.125% due 26/05/2038	€ 15,900	18,573	0.27	Total Morocco		44,267	0.65				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
6.975% due 24/04/2029	\$ 18,200	\$ 18,260	0.27
7.375% due 08/04/2031	4,500	4,540	0.07
8.875% due 08/04/2051	1,900	1,921	0.03
Pakistan Water & Power Development Authority			
7.500% due 04/06/2031	10,802	10,586	0.15
Total Pakistan		39,853	0.59

PANAMA**CORPORATE BONDS & NOTES**

Aeropuerto Internacional de Tocumen S.A.			
5.125% due 11/08/2061	6,700	5,691	0.08
Banco General S.A.			
5.250% due 07/05/2031 (g)(i)	400	382	0.01
5.250% due 07/05/2031 (g)	7,000	6,691	0.10
Banco Nacional de Panama			
2.500% due 11/08/2030	1,500	1,341	0.02
Empresa de Transmision Electrica S.A.			
5.125% due 02/05/2049	6,800	5,475	0.08
Generadora de Gatun S.A.			
6.874% due 30/09/2044	12,950	13,384	0.20
		32,964	0.49

SOVEREIGN ISSUES

Panama Government International Bond			
4.500% due 15/05/2047	5,900	4,889	0.07
4.500% due 16/04/2050	6,200	4,979	0.07
4.500% due 19/01/2063	6,000	4,650	0.07
5.227% due 23/02/2034	1,100	1,083	0.02
5.662% due 23/02/2038	800	799	0.01
6.400% due 14/02/2035	1,400	1,482	0.02
6.700% due 26/01/2036	3,900	4,204	0.06
6.853% due 28/03/2054 (k)	8,900	9,656	0.14
6.875% due 31/01/2036	6,500	7,105	0.11
7.875% due 01/03/2057 (k)	3,600	4,360	0.07
8.000% due 01/03/2038	4,042	4,756	0.07
8.125% due 28/04/2034	90	104	0.00
		48,067	0.71
Total Panama		81,031	1.20

PARAGUAY**SOVEREIGN ISSUES**

Paraguay Government International Bond			
2.739% due 29/01/2033	700	622	0.01
3.849% due 28/06/2033	5,650	5,297	0.08
5.400% due 30/03/2050	3,800	3,529	0.05
5.850% due 21/08/2033	2,900	3,005	0.05
6.000% due 09/02/2036	2,150	2,254	0.03
6.650% due 04/03/2055	8,300	8,935	0.13
7.900% due 09/02/2031	PYG 41,896,000	6,629	0.10
8.500% due 04/03/2035	40,929,000	6,533	0.10
8.500% due 04/04/2038	5,676,000	899	0.01
Total Paraguay		37,703	0.56

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
PERU			
CORPORATE BONDS & NOTES			
Credicorp Capital Sociedad Titulizadora S.A.			
9.700% due 05/03/2045	PEN 45,300	\$ 14,233	0.21
10.100% due 15/12/2043	43,565	14,055	0.21
InRetail Consumer			
3.250% due 22/03/2028	\$ 4,400	4,243	0.06
Niagara Energy SAC			
5.746% due 03/10/2034	13,001	13,041	0.19
Petroleos del Peru S.A.			
4.750% due 19/06/2032	29,600	25,205	0.37
5.625% due 19/06/2047	40,744	29,159	0.43
		99,936	1.47

SOVEREIGN ISSUES

Corp. Financiera de Desarrollo S.A.			
2.400% due 28/09/2027	700	679	0.01
Fondo MIVIVIENDA S.A.			
4.625% due 12/04/2027	517	519	0.01
5.400% due 31/03/2031	5,900	5,952	0.09
Peru Government International Bond			
3.230% due 28/07/2121	2,107	1,175	0.02
3.600% due 15/01/2072	570	364	0.01
5.400% due 12/08/2034	PEN 42,100	12,066	0.18
5.500% due 30/03/2036	\$ 3,200	3,236	0.05
5.875% due 08/08/2054 (k)	14,270	14,245	0.21
6.150% due 12/08/2032	PEN 23,800	7,560	0.11
6.200% due 30/06/2055	\$ 6,450	6,666	0.10
6.850% due 12/08/2035	PEN 152,870	47,183	0.69
6.900% due 12/08/2037	9,100	2,735	0.04
6.950% due 12/08/2031	5,441	1,815	0.02
7.300% due 12/08/2033	25,000	8,214	0.12
7.600% due 12/08/2039	14,450	4,552	0.07
		116,961	1.73
Total Peru		216,897	3.20

PHILIPPINES**CORPORATE BONDS & NOTES**

BDO Unibank, Inc.			
4.375% due 03/12/2030	\$ 300	297	0.00
San Miguel Global Power Holdings Corp.			
8.125% due 02/12/2029 (g)	21,100	20,995	0.31
		21,292	0.31

SOVEREIGN ISSUES

Philippines Government International Bond			
2.650% due 10/12/2045	10,200	6,542	0.10
2.950% due 05/05/2045	2,400	1,638	0.02
3.700% due 01/03/2041	650	531	0.01
5.325% due 24/06/2036	17,400	17,409	0.26
5.750% due 27/01/2051 (k)	23,900	23,931	0.35
6.375% due 23/10/2034	1,747	1,885	0.03
		51,936	0.77
Total Philippines		73,228	1.08

POLAND**CORPORATE BONDS & NOTES**

mBank S.A.			
4.778% due 25/09/2035	€ 200	235	0.00
ORLEN S.A.			
6.000% due 30/01/2035	\$ 14,600	15,128	0.22
		15,363	0.22

SOVEREIGN ISSUES

Bank Gospodarstwa Krajowego			
6.250% due 09/07/2054	13,850	14,207	0.21
Poland Government International Bond			
4.125% due 11/01/2044 (k)	€ 4,850	5,540	0.08
4.875% due 04/10/2033 (k)	\$ 4,400	4,386	0.07
5.375% due 12/02/2035 (k)	16,000	16,359	0.24
5.500% due 04/04/2053 (k)	8,600	8,158	0.12
5.500% due 18/03/2054 (k)	8,600	8,150	0.12
		56,800	0.84
Total Poland		72,163	1.06

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
QATAR			
CORPORATE BONDS & NOTES			
QatarEnergy			
1.375% due 12/09/2026	\$ 300	\$ 298	0.01
3.125% due 12/07/2041	24,550	18,581	0.27
3.300% due 12/07/2051	50,400	34,547	0.51
4.625% due 23/06/2029	8,800	8,746	0.13
QatarEnergy LNG			
5.838% due 30/09/2027	2,256	2,266	0.03
		64,438	0.95

SOVEREIGN ISSUES

Qatar Government International Bond			
4.800% due 08/04/2033	13,200	13,271	0.20
Total Qatar		77,709	1.15

ROMANIA**SOVEREIGN ISSUES**

Romania Government International Bond			
2.625% due 02/12/2040 (k)	€ 7,050	5,451	0.08
2.875% due 13/04/2042 (k)	2,500	1,935	0.03
3.000% due 27/02/2027 (k)	\$ 5,800	5,731	0.08
3.375% due 28/01/2050 (k)	€ 12,400	9,308	0.14
3.875% due 29/10/2035 (k)	4,300	4,369	0.06
4.000% due 14/02/2051 (k)	\$ 2,300	1,554	0.02
5.125% due 24/09/2031 (k)	€ 2,600	3,041	0.05
5.250% due 30/05/2032 (k)	7,800	9,105	0.13
5.375% due 07/06/2033 (k)	10,850	12,533	0.19
5.625% due 30/05/2037 (k)	8,900	10,041	0.15
5.750% due 16/09/2030 (k)	\$ 14,500	14,583	0.22
5.875% due 11/07/2032 (k)	€ 16,000	19,185	0.28
6.125% due 07/10/2037 (k)	7,900	9,200	0.14
6.375% due 18/09/2033 (k)	8,100	9,875	0.15
6.500% due 07/10/2045 (k)	1,900	2,195	0.03
6.750% due 11/07/2039 (k)	12,900	15,657	0.23
7.125% due 17/01/2033 (k)	\$ 9,200	9,777	0.14
Total Romania		143,540	2.12

RWANDA**SOVEREIGN ISSUES**

Rwanda Government International Bond			
5.500% due 09/08/2031	3,600	3,450	0.05

SAUDI ARABIA**CORPORATE BONDS & NOTES**

Riyad Bank			
5.805% due 14/01/2036 (i)	23,400	23,079	0.34
Saudi Arabian Oil Co.			
3.500% due 24/11/2070	40,100	24,531	0.36
5.875% due 17/07/2064	15,500	14,562	0.22
6.375% due 02/06/2055	11,100	11,314	0.17
		73,486	1.09

SOVEREIGN ISSUES

Saudi Arabia Government International Bond			
3.450% due 02/02/2061	9,200	5,843	0.09
3.750% due 21/01/2055	7,900	5,521	0.08
4.500% due 26/10/2046	1,800	1,498	0.02
4.625% due 04/10/2047	15,500	13,095	0.19
5.125% due 13/01/2028	9,600	9,667	0.14
5.625% due 13/01/2035	3,100	3,210	0.05
		38,834	0.57
Total Saudi Arabia		112,320	1.66

SENEGAL**SOVEREIGN ISSUES**

Senegal Government International Bond			
4.750% due 13/03/2028	€ 20,867	13,394	0.20
5.375% due 08/06/2037	7,100	4,331	0.06
6.250% due 23/05/2033 (k)	\$ 28,900	15,451	0.23
7.750% due 10/06/2031 (k)	11,800	6,369	0.09
Total Senegal		39,545	0.58

Schedule of Investments Emerging Markets Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
SERBIA			
CORPORATE BONDS & NOTES			
Telecommunications Co. Telekom Srbija AD Belgrade			
7.250% due 18/05/2031	\$ 11,400	\$ 11,380	0.17
SOVEREIGN ISSUES			
Serbia Government International Bond			
2.125% due 01/12/2030	200	175	0.00
4.875% due 06/05/2038	€ 7,750	8,873	0.13
5.500% due 06/05/2036	\$ 8,000	7,850	0.12
6.000% due 12/06/2034	6,300	6,462	0.10
6.250% due 26/05/2028	10,300	10,509	0.15
6.500% due 26/09/2033	450	476	0.01
6.500% due 26/09/2033 (k)	17,650	18,661	0.27
		53,006	0.78
Total Serbia		64,386	0.95
SINGAPORE			
CORPORATE BONDS & NOTES			
Flex Ltd.			
4.875% due 15/06/2029	962	963	0.02
Yinson Production Financial Services Pte. Ltd.			
9.625% due 03/05/2029	3,900	4,133	0.06
Total Singapore		5,096	0.08
SOUTH AFRICA			
CORPORATE BONDS & NOTES			
Eskom Holdings			
4.314% due 23/07/2027	18,150	17,977	0.26
6.350% due 10/08/2028	12,900	13,125	0.19
8.450% due 10/08/2028	200	211	0.00
Sasol Financing USA LLC			
8.750% due 03/05/2029	4,238	4,441	0.07
8.750% due 10/04/2033	3,000	3,107	0.05
		38,861	0.57
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Transnet SOC Ltd.			
10.658% due 02/03/2028 ZAR	88,571	5,400	0.08
SOVEREIGN ISSUES			
South Africa Government International Bond			
4.300% due 12/10/2028	\$ 2,200	2,175	0.03
5.000% due 12/10/2046	7,700	6,051	0.09
5.375% due 24/07/2044	400	340	0.01
5.750% due 30/09/2049	4,400	3,730	0.05
7.000% due 28/02/2031	ZAR 32,010	1,886	0.03
7.250% due 11/12/2055	\$ 11,500	11,496	0.17
7.300% due 20/04/2052	5,300	5,354	0.08
7.950% due 19/11/2054	7,300	7,897	0.12
8.500% due 31/01/2037 (k)	ZAR 943,500	57,347	0.84
8.875% due 28/02/2035 (k)	445,900	28,194	0.42
9.000% due 31/01/2040	191,800	11,838	0.17
		136,308	2.01
Total South Africa		180,569	2.66
SOUTH KOREA			
CORPORATE BONDS & NOTES			
Mirae Asset Securities Co. Ltd.			
6.000% due 26/01/2029	\$ 800	819	0.01
SOVEREIGN ISSUES			
Korea Gas Corp.			
3.500% due 21/10/2029	3,000	2,887	0.04
Total South Korea		3,706	0.05
SPAIN			
CORPORATE BONDS & NOTES			
EnfraGen Energia Sur S.A.U.			
8.499% due 30/06/2032	12,790	13,366	0.20
SRI LANKA			
SOVEREIGN ISSUES			
Sri Lanka Government International Bond			
3.100% due 15/01/2030	18,681	19,086	0.28

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
3.350% due 15/03/2033	\$ 6,192	\$ 5,967	0.09
3.600% due 15/06/2035	3,000	2,510	0.04
3.600% due 15/05/2036 (k)	5,069	5,102	0.07
3.600% due 15/02/2038	15,443	15,628	0.23
4.000% due 15/04/2028	5,748	5,562	0.08
Total Sri Lanka		53,855	0.79
SUPRANATIONAL			
CORPORATE BONDS & NOTES			
Africa Finance Corp.			
2.870% due 13/08/2031	600	540	0.01
2.900% due 21/07/2031	600	541	0.01
African Development Bank			
5.875% due 07/05/2035 (g)(i)	14,700	14,489	0.21
Banque Ouest Africaine de Developpement			
6.250% due 14/10/2040	€ 9,700	10,632	0.16
Total Supranational		26,202	0.39
SURINAME			
SOVEREIGN ISSUES			
Suriname Government International Bond			
7.700% due 06/11/2030	\$ 9,100	9,498	0.14
8.500% due 06/11/2035	3,600	3,946	0.06
Total Suriname		13,444	0.20
TAJIKISTAN			
SOVEREIGN ISSUES			
Republic of Tajikistan Government International Bond			
7.125% due 14/09/2027	200	202	0.00
TANZANIA			
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Ministry of Finance of Tanzania			
7.859% due 26/04/2028	€ 4,473	5,119	0.08
THAILAND			
CORPORATE BONDS & NOTES			
Bangkok Bank PCL			
5.082% due 26/11/2035	\$ 11,300	11,143	0.16
GC Treasury Center Co. Ltd.			
6.500% due 10/09/2030 (g)	9,500	9,401	0.14
7.125% due 10/03/2035 (g)	6,500	6,437	0.09
PTTEP Treasury Center Co. Ltd.			
3.903% due 06/12/2059	550	414	0.01
Total Thailand		27,395	0.40
TRINIDAD AND TOBAGO			
CORPORATE BONDS & NOTES			
National Gas Co. of Trinidad & Tobago Ltd.			
6.050% due 15/01/2036	5,070	4,613	0.07
Trinidad Generation Unlimited			
7.750% due 16/06/2033	3,800	4,004	0.06
Total Trinidad and Tobago		8,617	0.13
TUNISIA			
SOVEREIGN ISSUES			
Banque Centrale de Tunisie Government International Bond			
3.280% due 09/08/2027	¥ 200,000	1,180	0.02
TURKEY			
CORPORATE BONDS & NOTES			
Coca-Cola Icecek A/S			
4.500% due 20/01/2029	\$ 700	682	0.01
Mersin Uluslararası Liman İşletmeciliği A/S			
8.250% due 15/11/2028	500	514	0.01
QNB Bank A/S			
5.875% due 11/02/2031	12,000	11,679	0.17
Turkcell İletişim Hizmetleri A/S			
7.450% due 24/01/2030	7,200	7,395	0.11
Turkish Airlines Pass-Through Trust			
4.200% due 15/09/2028	1,307	1,294	0.02
Türkiye Vakıflar Bankası TAO			
7.250% due 31/07/2030	13,800	13,888	0.21

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Türkiye Varlık Fonu Yönetimi A/S			
7.750% due 10/09/2035	\$ 13,600	\$ 13,864	0.20
		49,316	0.73
LOAN PARTICIPATIONS AND ASSIGNMENTS			
SOCAR Turkey Enerji A/S			
5.558% due 11/08/2026	€ 18,884	21,568	0.32
Türkiye Vakıflar Bankası T.A.O.			
5.401% due 15/12/2028	5,400	6,198	0.09
		27,766	0.41
SOVEREIGN ISSUES			
Hazine Mustesarlığı Varlık Kiralama A/S			
6.750% due 01/09/2030	\$ 11,600	11,749	0.17
Turkey Government International Bond			
5.750% due 11/05/2047 (k)	46,000	37,336	0.55
6.000% due 14/01/2041	10,735	9,520	0.14
6.875% due 17/03/2036	1,600	1,596	0.02
6.950% due 16/09/2035	5,400	5,421	0.08
40.149% due 16/06/2027 TRY	452,400	9,839	0.14
40.760% due 19/08/2026	51,800	1,114	0.02
40.760% due 17/05/2028	689,800	14,927	0.22
Türkiye İhracat Kredi Bankası A/S			
6.375% due 03/10/2030	\$ 13,500	13,252	0.20
6.875% due 03/07/2028	4,100	4,165	0.06
		108,919	1.60
Total Turkey		186,001	2.74
UKRAINE			
SOVEREIGN ISSUES			
Ukraine Government International Bond			
0.000% due 01/02/2030	2,478	1,784	0.03
0.000% due 01/02/2034	7,769	4,409	0.06
0.000% due 01/02/2035	9,089	5,485	0.08
4.000% due 01/02/2032	45,807	37,986	0.56
4.500% due 01/02/2029 (k)	16,300	13,757	0.20
4.500% due 01/02/2034	21,293	15,012	0.22
4.500% due 01/02/2035	9,388	6,524	0.10
4.500% due 01/02/2036	6,737	4,621	0.07
Total Ukraine		89,578	1.32
UNITED ARAB EMIRATES			
CORPORATE BONDS & NOTES			
Abu Dhabi Crude Oil Pipeline LLC			
4.600% due 02/11/2047	5,200	4,667	0.07
Abu Dhabi Developmental Holding Co. PJSC			
5.250% due 02/10/2054	9,400	8,695	0.13
5.500% due 08/05/2034	4,400	4,508	0.06
Abu Dhabi Future Energy Co. PJSC Masdar			
4.875% due 21/05/2030	5,300	5,297	0.08
4.875% due 25/07/2033	13,400	13,194	0.19
5.375% due 21/05/2035	6,000	6,064	0.09
Abu Dhabi National Energy Co. PJSC			
4.696% due 24/04/2033	2,000	1,968	0.03
Adnoc Murban Rsc Ltd.			
5.125% due 11/09/2054	20,800	18,813	0.28
DAE Sukuk Dfc Ltd.			
4.500% due 16/10/2030	11,800	11,379	0.17
Dhahrah Pv2 Energy Co. LLC			
5.794% due 30/06/2053	26,700	26,472	0.39
DP World Ltd.			
4.700% due 30/09/2049 (k)	800	655	0.01
4.700% due 30/09/2049	800	655	0.01
5.625% due 25/09/2048	7,475	6,938	0.10
6.850% due 02/07/2037	4,580	4,936	0.07
Emirates NBD Bank PJSC			
5.125% due 29/06/2031	22,500	22,500	0.33
First Abu Dhabi Bank PJSC			
4.789% due 03/06/2031	26,900	26,939	0.40
MDGH GMTN RSC Ltd.			
3.950% due 21/05/2050	1,600	1,219	0.02
5.084% due 22/05/2053	2,500	2,264	0.03
5.875% due 01/05/2034	5,600	5,891	0.09
		173,054	2.55

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
SOVEREIGN ISSUES											
Emirate of Abu Dhabi Government International Bond											
3.875% due 16/04/2050	\$ 13,600	\$ 10,501	0.15	4.243% due 25/11/2036	\$ 239	\$ 73	0.00	4.261% due 10/10/2051	\$ 4,800	\$ 4,740	0.07
3.900% due 09/09/2050	1,700	1,220	0.02	6.502% due 25/11/2036	784	292	0.00	Citigroup Mortgage Loan Trust, Inc.			
4.625% due 20/04/2033	19,700	19,636	0.29	Home Equity Asset Trust				4.445% due 25/09/2037	121	117	0.00
4.750% due 22/09/2036	15,400	15,273	0.23	5.113% due 25/02/2033	124	121	0.00	CitiMortgage Alternative Loan Trust			
5.000% due 30/04/2034	20,300	20,648	0.30	JPMorgan Mortgage Acquisition Trust				4.413% due 25/10/2036	770	602	0.01
5.500% due 30/04/2054	9,050	8,895	0.13	4.033% due 25/08/2036	89	85	0.00	Countrywide Alternative Loan Trust			
Finance Department Government of Sharjah				Lehman XS Trust				4.113% due 25/05/2036	962	347	0.01
4.000% due 28/07/2050	4,300	2,836	0.04	4.961% due 25/01/2036	1,612	1,445	0.02	4.394% due 20/12/2035	440	422	0.01
4.625% due 13/02/2032	€ 8,100	9,222	0.14	MASTR Asset-Backed Securities Trust				Countrywide Home Loan Mortgage Pass-Through Trust			
6.500% due 23/11/2032	\$ 13,700	14,243	0.21	4.203% due 25/11/2036	932	544	0.01	3.961% due 20/05/2036	65	63	0.00
		102,474	1.51	Morgan Stanley ABS Capital, Inc. Trust				4.309% due 25/11/2037	333	316	0.01
Total United Arab Emirates		275,528	4.06	3.963% due 25/02/2037	1,259	551	0.01	Countrywide Home Loan Reperforming REMIC Trust			
UNITED KINGDOM				4.528% due 25/01/2035	185	185	0.00	4.155% due 25/11/2034	91	88	0.00
CORPORATE BONDS & NOTES				Morgan Stanley Mortgage Loan Trust				Deutsche ALT-A Securities Mortgage Loan Trust			
Antofagasta PLC				4.223% due 25/02/2037	165	31	0.00	4.423% due 25/08/2037	550	463	0.01
2.375% due 14/10/2030	2,200	1,989	0.03	Option One Mortgage Loan Trust				GSMPs Mortgage Loan Trust			
5.625% due 09/09/2035	7,600	7,704	0.11	3.983% due 25/04/2037	590	417	0.01	4.113% due 25/01/2036	107	87	0.00
6.250% due 02/05/2034	4,200	4,454	0.07	4.203% due 25/05/2037	462	279	0.00	GSR Mortgage Loan Trust			
ICBC Standard Bank PLC				Park Place Securities, Inc. Asset-Backed Pass-Through Certificates				4.479% due 25/01/2036	16	15	0.00
20.000% due 18/09/2029	UZS 410,475,000	34,157	0.50	4.543% due 25/09/2035	3,900	3,590	0.05	HarborView Mortgage Loan Trust			
20.000% due 13/12/2029	142,776,000	11,881	0.18	Renaissance Home Equity Loan Trust				5.744% due 19/10/2035	90	41	0.00
NAK Naftogaz Ukraine Via Kondor Finance PLC				5.797% due 25/08/2036	780	256	0.00	HomeBanc Mortgage Trust			
7.125% due 19/07/2026	€ 3,131	3,275	0.05	Saxon Asset Securities Trust				4.283% due 25/01/2036	102	100	0.00
Panama Infrastructure Receivable Purchaser PLC				4.073% due 25/09/2037	138	135	0.00	Impac CMB Trust			
0.000% due 05/04/2032 (d)	\$ 49,971	40,704	0.60	Soundview Home Loan Trust				4.403% due 25/03/2035	51	50	0.00
Sibanye-Stillwater UK Financing PLC				3.933% due 25/08/2037	481	422	0.01	IndyMac Mortgage Loan Trust			
6.250% due 15/11/2031	2,200	2,178	0.03	4.263% due 25/11/2036	51	49	0.00	3.393% due 25/11/2037	143	118	0.00
Thames Water Super Senior Issuer PLC				4.663% due 25/10/2037	1,055	840	0.01	4.123% due 25/02/2037	1,038	1,013	0.02
9.750% due 10/10/2027	£ 1,600	2,256	0.03			15,168	0.22	4.403% due 25/07/2045	234	175	0.00
Ukraine Railways Via Rail Capital Markets PLC				CORPORATE BONDS & NOTES				JPMorgan Resecuritization Trust			
8.250% due 09/07/2026 ^	\$ 15,330	12,993	0.19	Azul Secured Finance LLP				2.500% due 25/03/2056	47	46	0.00
Vedanta Resources Finance PLC				9.875% due 15/02/2031	9,200	8,823	0.13	Lehman XS Trust			
9.475% due 24/07/2030	2,800	2,839	0.04	Beignet Investor LLC				4.143% due 25/09/2046	1,592	1,472	0.02
9.850% due 24/04/2033	2,900	3,146	0.05	6.581% due 30/05/2049	52,400	53,482	0.79	Residential Accredit Loans, Inc. Trust			
10.875% due 17/09/2029	7,200	7,656	0.11	Cantor Fitzgerald LP				6.000% due 25/08/2036	240	202	0.00
11.250% due 03/12/2031	5,300	5,818	0.09	7.200% due 12/12/2028	8,750	9,086	0.13	Structured Adjustable Rate Mortgage Loan Trust			
		141,050	2.08	PacifiCorp				4.660% due 25/09/2037	19	17	0.00
NON-AGENCY MORTGAGE-BACKED SECURITIES				7.125% due 15/08/2056	12,600	12,521	0.19	Structured Asset Mortgage Investments Trust			
Canada Square Funding PLC				RD Michigan Property Owner LLC				4.063% due 25/02/2037	544	536	0.01
4.597% due 17/01/2059	£ 1,945	2,583	0.04	7.500% due 30/03/2045	11,300	11,269	0.17	SunTrust Adjustable Rate Mortgage Loan Trust			
Rochester Financing PLC				Rio Oil Finance Trust				4.461% due 25/10/2037	370	329	0.01
5.046% due 18/12/2044	1,291	1,715	0.03	8.200% due 06/04/2028	2,916	2,992	0.04	TBW Mortgage-Backed Trust			
Warwick Finance Residential Mortgages PLC				9.750% due 06/01/2027	1,420	1,441	0.02	6.540% due 25/01/2037	1,189	253	0.00
0.000% due 21/12/2049 (d)	0	604	0.01	Rutas 2 & 7 Finance Ltd.				WaMu Mortgage Pass-Through Certificates Trust			
4.698% due 21/12/2049	1,121	1,495	0.02	0.000% due 30/09/2036 (d)	3,920	3,011	0.04	3.976% due 25/02/2037	124	113	0.00
5.396% due 21/12/2049	735	982	0.01			102,625	1.51	4.133% due 25/05/2034	97	92	0.00
5.896% due 21/12/2049	367	487	0.01	LOAN PARTICIPATIONS AND ASSIGNMENTS				4.262% due 25/03/2036	730	666	0.01
6.396% due 21/12/2049	210	278	0.00	Ecopetrol S.A.				4.814% due 25/01/2046	72	65	0.00
6.896% due 21/12/2049	210	276	0.00	5.843% due 18/12/2027	9,000	9,033	0.14	Wells Fargo Mortgage-Backed Securities Trust			
		8,420	0.12	Ministry of Finance of Angola				6.787% due 25/10/2036	177	171	0.00
Total United Kingdom		149,470	2.20	9.388% due 16/02/2027	11,000	11,027	0.16			20,376	0.30
UNITED STATES				Stepstone Group Midco GmbH				U.S. GOVERNMENT AGENCIES			
ASSET-BACKED SECURITIES				6.885% due 26/04/2032	€ 16,500	15,486	0.23	Fannie Mae			
Aames Mortgage Investment Trust				Ziraat Bank				5.998% due 01/03/2036	12	12	0.00
4.243% due 25/04/2036	\$ 2,303	2,207	0.03	6.764% due 15/06/2034	\$ 12,100	12,322	0.18	Uniform Mortgage-Backed Security			
Argent Mortgage Loan Trust						47,868	0.71	5.500% due 01/02/2038	1	1	0.00
4.243% due 25/05/2035	316	293	0.01	NON-AGENCY MORTGAGE-BACKED SECURITIES				Uniform Mortgage-Backed Security, TBA			
Argent Securities Trust				Banc of America Merrill Lynch Commercial Mortgage, Inc.				4.000% due 01/07/2056	13,050	12,199	0.18
4.063% due 25/07/2036	732	667	0.01	4.407% due 15/11/2061	3,700	3,663	0.05	4.500% due 01/07/2056	13,150	12,599	0.19
Countrywide Asset-Backed Certificates Trust, Inc.				Banc of America Mortgage Trust				5.000% due 01/08/2056	16,600	16,294	0.24
4.243% due 25/02/2037	427	420	0.01	4.288% due 25/02/2036	3	2	0.00	5.500% due 01/08/2056	16,100	16,130	0.24
4.888% due 25/11/2035	1,945	1,928	0.03	BCAP LLC Trust						57,235	0.85
GSAA Home Equity Trust				3.785% due 26/05/2037	2,475	2,231	0.03	U.S. TREASURY OBLIGATIONS			
4.203% due 25/05/2047	579	338	0.01	Bear Stearns Adjustable Rate Mortgage Trust				U.S. Treasury Bonds			
				4.015% due 25/05/2047	65	58	0.00	1.750% due 15/08/2041	12,100	8,114	0.12
				4.974% due 25/01/2035	2	2	0.00	2.375% due 15/02/2042	13,600	9,924	0.15
				Bear Stearns ALT-A Trust				3.250% due 15/05/2042	35,100	28,913	0.42
				5.044% due 25/05/2035	28	27	0.00	3.375% due 15/08/2042	10,600	8,849	0.13
				Benchmark Mortgage Trust				4.875% due 15/08/2045	1,575	1,563	0.02
				3.666% due 15/01/2051	1,700	1,674	0.03	U.S. Treasury Notes			
								2.375% due 15/05/2029	7,800	7,428	0.11
								2.625% due 31/07/2029	30,000	28,677	0.42
								3.125% due 31/08/2029	36,800	35,670	0.53
								3.500% due 15/02/2033	200	191	0.00

Schedule of Investments Emerging Markets Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
4.000% due 28/02/2030	\$ 33,100	\$ 32,904	0.49	7.750% due				21.445% due			
4.250% due 15/01/2028	300	300	0.00	13/10/2019 ^	\$ 20,130	\$ 8,953	0.13	27/10/2026 (d)(e) NGN	6,676,800	\$ 4,544	0.07
4.625% due 30/04/2029	450	455	0.01	8.250% due				21.488% due			
		<u>162,988</u>	<u>2.40</u>	13/10/2024 ^	23,245	10,576	0.15	03/11/2026 (d)(e)	6,676,600	4,533	0.07
	SHARES			9.000% due				21.702% due			
WARRANTS				07/05/2023 ^	13,378	6,354	0.09	18/08/2026 (d)(e)	11,575,200	8,192	0.12
Constellation Oil				9.250% due					<u>68,760</u>	<u>1.02</u>	
Services Holding				15/09/2027 ^	18,940	9,352	0.14				
S.A. 'D' - Exp.				9.250% due	52,898	25,523	0.38	U.S. TREASURY BILLS			
10/06/2071 (j)	5	0	0.00	11.750% due				3.655% due			
Total United States		<u>406,260</u>	<u>5.99</u>	21/10/2026 ^	940	517	0.01	20/08/2026 (d)(e)(l)	\$ 700	696	0.01
	PAR			11.950% due				3.659% due			
	(000S)			05/08/2031 ^	6,150	3,352	0.05	16/07/2026 (d)(e)(l)	1,040	1,038	0.02
URUGUAY				Total Venezuela		<u>168,076</u>	<u>2.48</u>	3.671% due	178	177	0.00
SOVEREIGN ISSUES				ZAMBIA				27/08/2026 (d)(e)(l)			
Uruguay Government International Bond				SOVEREIGN ISSUES				3.678% due			
5.250% due 10/09/2060	\$ 3,850	3,587	0.05	Zambia Government International Bond				21/07/2026 (d)(e)(l)	2,000	1,996	0.03
UZBEKISTAN				5.750% due				11/08/2026 (d)(e)(l)	1,699	1,692	0.03
CORPORATE BONDS & NOTES				30/06/2033	181	179	0.00	3.679% due			
Uzbek Industrial and Construction Bank ATB				SHORT-TERM INSTRUMENTS				30/07/2026 (d)(e)(l)	2,248	2,242	0.03
8.950% due 24/07/2029	6,500	6,991	0.10	SHORT-TERM NOTES				3.680% due			
Uzbekneftegaz JSC				Kona Spc Ltd.				21/07/2026 (d)(e)(l)	1,200	1,198	0.02
4.750% due 16/11/2028	6,600	6,388	0.09	5.718% due				3.683% due			
8.750% due 07/05/2030	9,800	10,569	0.16	15/09/2026	€ 20,300	23,218	0.34	04/08/2026 (a)(d)(e)(l)	1,433	1,428	0.02
		<u>23,948</u>	<u>0.35</u>					3.694% due			
LOAN PARTICIPATIONS AND ASSIGNMENTS				EGYPT TREASURY BILLS				28/07/2026 (d)(e)(l)	200	199	0.00
Joint Stock Co. Asakabank				23.650% due				3.696% due			
5.084% due 07/12/2027	€ 5,900	6,729	0.10	13/10/2026 (d)(e)	EGP 449,000	8,568	0.13	13/08/2026 (a)(d)(e)(l)	2,900	2,887	0.04
SOVEREIGN ISSUES				23.700% due				3.697% due			
National Bank of Uzbekistan				15/09/2026 (d)(e)	28,900	561	0.01	15/09/2026 (d)(e)(l)	100	99	0.00
8.500% due 05/07/2029	\$ 10,400	11,097	0.16	24.000% due				3.699% due			
19.875% due				13/10/2026 (d)(e)	655,000	12,499	0.18	04/08/2026 (a)(d)(e)(l)	687	685	0.01
05/07/2027	UZS 62,500,000	5,508	0.08	24.050% due				3.700% due			
Republic of Uzbekistan International Bond				20/10/2026 (d)(e)	125,200	2,379	0.03	10/09/2026 (d)(e)(l)	18,500	18,367	0.27
5.375% due 29/05/2027	€ 8,000	9,279	0.14	24.060% due				3.702% due			
Uzbekistan Government International Bond				20/10/2026 (d)(e)	15,100	287	0.00	11/08/2026 (d)(e)(l)	2,600	2,589	0.04
3.700% due 25/11/2030	\$ 200	187	0.00	24.200% due				3.702% due			
3.900% due 19/10/2031	10,700	9,953	0.15	22/09/2026 (d)(e)	137,200	2,653	0.04	01/09/2026 (a)(d)(e)(l)	400	398	0.01
		<u>36,024</u>	<u>0.53</u>	24.449% due				3.704% due			
Total Uzbekistan		<u>66,701</u>	<u>0.98</u>	10/11/2026 (d)(e)	57,575	1,080	0.02	28/07/2026 (d)(e)(l)	1,200	1,197	0.02
VENEZUELA				24.449% due				3.707% due			
CORPORATE BONDS & NOTES				17/11/2026 (d)(e)	200,000	3,735	0.05	08/09/2026 (d)(e)(l)	200	199	0.00
Petroleos de Venezuela S.A.				24.550% due				3.713% due			
5.375% due				10/11/2026 (d)(e)	137,875	2,587	0.04	11/08/2026 (d)(e)(l)	889	885	0.01
12/04/2027 ^	79,470	29,324	0.43	24.651% due				3.713% due			
5.500% due				10/11/2026 (d)(e)	2,049,200	38,447	0.57	27/08/2026 (d)(e)(l)	1,480	1,471	0.02
12/04/2037 ^	19,365	7,117	0.11	26.001% due				3.715% due			
6.000% due				07/07/2026 (d)(e)	364,325	7,379	0.11	04/08/2026 (a)(d)(e)(l)	400	399	0.01
16/05/2024 ^	34,990	13,191	0.19		<u>80,175</u>	<u>1.18</u>		3.722% due			
6.000% due				NIGERIA TREASURY BILLS				10/09/2026 (d)(e)(l)	1,000	993	0.01
15/11/2026 ^	13,040	4,923	0.07	20.537% due				3.723% due			
27/10/2020 ^	13,295	13,949	0.21	14/01/2027 (d)(e)	NGN 19,699,300	12,888	0.19	10/09/2026 (d)(e)(l)	300	298	0.00
9.750% due				20.607% due				3.839% due			
17/05/2035 ^	31,660	14,162	0.21	21/01/2027 (d)(e)	18,930,700	12,331	0.18	20/10/2026 (d)(e)	41,600	41,116	0.61
12.750% due				20.677% due					<u>82,249</u>	<u>1.21</u>	
17/02/2022 ^	780	391	0.01	28/01/2027 (d)(e)	19,005,700	12,324	0.18	Total Short-Term Instruments		254,402	3.75
		<u>83,057</u>	<u>1.23</u>	21.064% due				Total Transferable Securities		<u>\$ 7,193,377</u>	<u>106.08</u>
SOVEREIGN ISSUES				13/10/2026 (d)(e)	1,503,600	1,031	0.01		SHARES		
Venezuela Government International Bond				21.150% due				INVESTMENT FUNDS			
7.000% due				20/10/2026 (d)(e)	1,503,600	1,028	0.02	COLLECTIVE INVESTMENT SCHEMES			
31/03/2038 ^	20,150	8,866	0.13	21.186% due				PIMCO Select			
7.650% due				07/07/2026 (d)(e)	3,359,687	2,441	0.04	Funds plc -			
21/04/2025 ^	25,613	11,526	0.17	21.265% due				PIMCO			
				20/10/2026 (d)(e)	1,503,600	1,028	0.02	US Dollar			
				21.270% due				Short-Term			
				01/09/2026 (d)(e)	839,000	590	0.01	Floating NAV			
				21.310% due				Fund (h)	392,914	3,918	0.06
				20/10/2026 (d)(e)	213,547	146	0.00				
				21.323% due				PIMCO Specialty			
				20/10/2026 (d)(e)	300,700	206	0.00	Funds Ireland			
				21.333% due				p.l.c. - PIMCO			
				15/09/2026 (d)(e)	726,000	506	0.01	China Bond			
				21.380% due				Fund (h)	384,360	6,019	0.09
				03/11/2026 (d)(e)	10,269,900	6,972	0.10	Total Investment Funds		<u>\$ 9,937</u>	<u>0.15</u>

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bobl September Futures	Short	09/2026	250	\$ (146)	0.00
Euro-BTP Italy Government Bond September Futures	Long	09/2026	3,856	1,033	0.02
Euro-Bund 10-Year Bond September Futures	Short	09/2026	1,676	(2,581)	(0.04)
Euro-OAT France Government 10-Year Bond September Futures	Short	09/2026	10	(5)	0.00
Euro-Schatz September Futures	Short	09/2026	2,115	(217)	0.00
U.S. Treasury 2-Year Note September Futures	Long	09/2026	3,043	(361)	(0.01)
U.S. Treasury 5-Year Note September Futures	Long	09/2026	3,235	749	0.01
U.S. Treasury 10-Year Note September Futures	Long	09/2026	13,036	11,124	0.16
U.S. Treasury 10-Year Note September Futures	Short	09/2026	116	(163)	0.00
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2026	1,054	2,657	0.04
				\$ 12,090	0.18
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 12,090	0.18

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Oracle Corp.	1.000%	20/12/2026	\$ 25,000	\$ 1	0.00
Oracle Corp.	1.000	20/12/2027	10,000	28	0.00
				\$ 29	0.00

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

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-44 5-Year Index	(1.000)%	20/12/2030	\$ 5,500	\$ (111)	0.00
CDX.IG-46 5-Year Index	(1.000)	20/06/2031	296,800	(864)	(0.01)
				\$ (975)	(0.01)

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-43 5-Year Index	1.000%	20/06/2030	\$ 2,500	\$ 99	0.00
CDX.EM-45 5-Year Index	1.000	20/06/2031	69,150	848	0.01
				\$ 947	0.01

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day USD-SOFR Compounded-OIS	1.000%	15/06/2029	\$ 11,100	\$ (388)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.500	21/06/2027	13,700	(1,185)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.500	15/12/2028	400	(29)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.750	15/12/2031	5,700	(775)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	2.250	21/12/2046	1,200	642	0.01
Receive	1-Day USD-SOFR Compounded-OIS	2.500	15/06/2046	600	330	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.000	19/03/2030	60,200	1,120	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2030	28,600	296	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	17/06/2031	1,650	(3)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	19/03/2035	18,900	(313)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.250	19/03/2055	34,300	(1,334)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2055	8,000	(199)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.325	31/08/2030	187,420	3,337	0.05
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	40,500	1,354	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	152,400	(1,556)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	17/06/2033	75,150	985	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	12,640	299	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.730	03/08/2033	3,300	(37)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.735	07/08/2033	3,700	(39)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	2,100	66	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	26,000	(45)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	13,800	331	0.00

Schedule of Investments Emerging Markets Bond Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day USD-SOFR Compounded-OIS	3.750%	18/12/2029	\$ 15,525	\$ 38	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	1,060	(4)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2030	39,300	774	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2032	144,100	3,791	0.06
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	29,100	561	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	14,800	(396)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	5,900	(20)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2035	32,600	895	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2036	3,300	78	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2039	3,600	284	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2039	11,400	(68)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2039	11,500	517	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2055	58,000	(2,336)	(0.03)
Pay	1-Day USD-SOFR Compounded-OIS	3.830	12/10/2053	2,300	(130)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.870	17/10/2053	1,900	(95)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.880	16/10/2053	2,300	(112)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	30/11/2030	62,380	(229)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.030	04/10/2033	300	3	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.150	12/10/2033	4,500	87	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.155	02/10/2033	6,200	121	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.165	27/09/2033	7,200	148	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.170	03/10/2033	8,900	184	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.175	10/10/2033	5,300	110	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.220	20/10/2033	4,000	95	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.230	23/10/2033	2,200	54	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/03/2034	58,400	1,202	0.02
Pay	1-Day USD-SOFR Compounded-OIS	4.255	23/10/2033	2,400	63	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.393	25/10/2033	400	14	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.450	31/10/2033	3,800	153	0.00
Pay	1-Year BRL-CDI	9.842	04/01/2027	BRL 454,300	(7,388)	(0.11)
Receive	1-Year BRL-CDI	11.253	04/01/2027	303,800	2,949	0.04
Pay	1-Year BRL-CDI	11.550	04/01/2027	21,000	(173)	0.00
Pay	1-Year BRL-CDI	11.570	04/01/2027	270,400	(2,211)	(0.03)
Receive	1-Year BRL-CDI	12.716	02/01/2029	1,800	8	0.00
Pay	1-Year BRL-CDI	13.015	02/01/2029	155,000	(576)	(0.01)
Receive	1-Year BRL-CDI	13.030	02/01/2029	134,800	554	0.01
Receive	1-Year BRL-CDI	13.055	04/01/2027	102,700	78	0.00
Pay	1-Year BRL-CDI	13.056	02/01/2029	302,600	(1,449)	(0.02)
Pay ⁽⁴⁾	1-Year BRL-CDI	13.255	02/01/2031	250,200	(872)	(0.01)
Pay	1-Year BRL-CDI	13.265	02/01/2029	136,700	(449)	(0.01)
Pay	1-Year BRL-CDI	13.310	02/01/2029	89,300	(316)	0.00
Pay	1-Year BRL-CDI	13.320	02/01/2029	177,600	(631)	(0.01)
Pay ⁽⁴⁾	1-Year BRL-CDI	13.350	02/01/2031	27,200	(89)	0.00
Pay	1-Year BRL-CDI	13.370	03/01/2033	124,300	(404)	(0.01)
Pay	1-Year BRL-CDI	13.440	02/01/2031	66,500	(187)	0.00
Pay ⁽⁴⁾	1-Year BRL-CDI	13.520	02/01/2031	180,200	(444)	(0.01)
Pay ⁽⁴⁾	1-Year BRL-CDI	13.560	02/01/2031	149,900	(336)	(0.01)
Pay	1-Year BRL-CDI	13.615	02/01/2029	117,500	(339)	(0.01)
Pay ⁽⁴⁾	1-Year BRL-CDI	13.670	02/01/2031	32,100	(55)	0.00
Pay	1-Year BRL-CDI	13.681	02/01/2031	131,000	(212)	0.00
Pay	1-Year BRL-CDI	13.685	02/01/2029	117,500	(291)	0.00
Receive	1-Year BRL-CDI	14.410	04/01/2027	454,300	(229)	0.00
Pay ⁽⁴⁾	3-Month ZAR-JIBAR	6.770	10/03/2028	ZAR 226,900	(123)	0.00
Pay	6-Month CLP-CHILIBOR	4.855	18/12/2033	CLP 10,615,700	(43)	0.00
Receive	6-Month CLP-CHILIBOR	5.511	13/11/2033	11,556,400	(495)	(0.01)
Pay	6-Month CZK-PRIBOR	3.075	03/10/2029	CZK 754,000	(582)	(0.01)
Receive	6-Month CZK-PRIBOR	3.325	09/05/2030	1,148,000	1,500	0.02
Receive	6-Month CZK-PRIBOR	3.363	29/05/2030	1,601,300	1,256	0.02
Pay	6-Month CZK-PRIBOR	3.489	30/10/2029	707,100	171	0.00
Pay	6-Month CZK-PRIBOR	3.530	15/07/2029	1,215,700	123	0.00
Pay ⁽⁴⁾	6-Month CZK-PRIBOR	3.636	09/02/2031	2,950,022	1,536	0.02
Pay	6-Month CZK-PRIBOR	3.715	18/11/2030	2,662,000	1,937	0.03
Pay ⁽⁴⁾	6-Month CZK-PRIBOR	3.920	09/02/2031	244,900	(232)	0.00
Pay	6-Month CZK-PRIBOR	3.930	22/05/2036	435,700	97	0.00
Pay	6-Month CZK-PRIBOR	4.049	12/12/2030	672,800	577	0.01
Pay	6-Month CZK-PRIBOR	4.250	18/04/2029	353,200	(341)	(0.01)
Pay	6-Month CZK-PRIBOR	4.470	25/05/2031	417,156	334	0.01
Pay ⁽⁴⁾	6-Month CZK-PRIBOR	4.480	11/03/2036	1,463,333	1,532	0.02
Pay	6-Month CZK-PRIBOR	4.625	25/05/2036	346,836	563	0.01
Receive	6-Month EUR-EURIBOR	2.250	20/03/2044	€ 2,500	197	0.00
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.500	16/09/2031	191,870	(108)	0.00
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	211,700	(32)	0.00
Pay	6-Month EUR-EURIBOR	2.818	26/06/2029	35,200	(935)	(0.01)
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	12,980	(4)	0.00
Pay	6-Month EUR-EURIBOR	3.300	03/10/2033	5,100	316	0.01
Pay	6-Month EUR-EURIBOR	3.370	09/10/2028	1,800	72	0.00
Pay	6-Month EUR-EURIBOR	3.450	20/10/2028	8,200	350	0.01
Pay	6-Month HUF-BBR	5.935	08/05/2030	HUF 20,486,000	2,215	0.03
Receive	6-Month HUF-BBR	6.040	15/04/2036	1,252,700	(393)	(0.01)
Receive	6-Month HUF-BBR	6.070	15/04/2036	2,028,000	(652)	(0.01)
Receive	6-Month HUF-BBR	6.190	18/11/2030	5,752,700	(1,681)	(0.02)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	6-Month HUF-BBR	6.410%	21/11/2030	HUF 7,566,400	\$ (2,219)	(0.03)
Receive	6-Month HUF-BBR	6.430	14/04/2036	1,314,800	(540)	(0.01)
Receive	6-Month HUF-BBR	6.439	24/11/2030	2,295,600	(687)	(0.01)
Receive	6-Month HUF-BBR	6.485	14/04/2036	1,305,700	(554)	(0.01)
Receive	6-Month HUF-BBR	6.500	25/11/2030	570,700	(175)	0.00
Pay	6-Month HUF-BBR	6.910	19/03/2036	2,790,700	1,491	0.02
Pay	6-Month HUF-BBR	7.020	16/03/2036	5,538,900	3,118	0.05
Receive ⁽⁴⁾	6-Month HUF-BBR	7.050	11/03/2036	2,631,062	(1,241)	(0.02)
Receive	6-Month PLN-WIBOR	4.075	11/04/2030	PLN 126,100	(212)	0.00
Pay	6-Month PLN-WIBOR	4.655	16/03/2036	33,200	310	0.01
Pay ⁽⁴⁾	6-Month PLN-WIBOR	4.678	11/03/2036	28,500	283	0.00
Pay	6-Month PLN-WIBOR	4.828	17/03/2036	16,600	217	0.00
Pay	6-Month PLN-WIBOR	4.855	10/02/2030	126,100	1,031	0.02
Receive	28-Day MXN-TIE	8.193	04/06/2036	MXN 82,800	(25)	0.00
Pay	28-Day MXN-TIE	8.280	06/03/2036	79,000	56	0.00
Pay	28-Day MXN-TIE	8.500	04/06/2036	3,800	4	0.00
Receive	28-Day MXN-TIE	8.873	23/11/2034	1,331,200	(4,092)	(0.06)
Pay	28-Day MXN-TIE	9.080	23/11/2034	193,900	739	0.01
Pay	28-Day MXN-TIE	9.265	23/11/2034	505,300	2,257	0.03
Pay	28-Day MXN-TIE	9.335	23/11/2034	206,400	973	0.01
Pay	28-Day MXN-TIE	9.375	23/11/2034	389,700	1,379	0.02
					\$ 4,845	0.07
Total Centrally Cleared Financial Derivative Instruments					\$ 4,846	0.07

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

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

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

PURCHASED OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
GLM	Put - OTC EUR versus BRL	BRL 5.850	19/08/2026	45,741	\$ 657	\$ 231	0.00

WRITTEN OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
GLM	Call - OTC EUR versus BRL	BRL 6.250	19/08/2026	45,741	\$ (736)	\$ (270)	(0.01)
UAG	Call - OTC EUR versus HUF	HUF 389.720	21/10/2026	29,842	(383)	(93)	0.00
	Call - OTC EUR versus HUF	375.000	10/11/2026	30,494	(484)	(262)	0.00
					\$ (1,603)	\$ (625)	(0.01)

(1) Notional Amount represents the number of contracts.

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

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Mexico Government International Bond	(1.000)%	20/06/2035	\$ 3,800	\$ 263	\$ (147)	\$ 116	0.00
	Panama Government International Bond	(1.000)	20/12/2029	2,000	69	(94)	(25)	0.00
BPS	Hungary Government International Bond	(1.000)	20/12/2029	9,000	71	(224)	(153)	0.00
BRC	Mexico Government International Bond	(1.000)	20/06/2035	4,100	274	(149)	125	0.00
	Saudi Arabia Government International Bond	(1.000)	20/06/2034	32,700	(355)	(23)	(378)	(0.01)
CBK	Mexico Government International Bond	(1.000)	20/06/2035	5,700	389	(215)	174	0.00
GST	Mexico Government International Bond	(1.000)	20/06/2035	900	61	(33)	28	0.00
	Panama Government International Bond	(1.000)	20/12/2029	4,050	123	(173)	(50)	0.00
	Saudi Arabia Government International Bond	(1.000)	20/06/2034	13,900	(159)	(1)	(160)	0.00
MYC	Saudi Arabia Government International Bond	(1.000)	20/06/2034	25,800	(291)	(7)	(298)	0.00
					\$ 445	\$ (1,066)	\$ (621)	(0.01)

Schedule of Investments Emerging Markets Bond Fund (Cont.)

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

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/ (Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Argentina Government International Bond	5.000%	20/12/2026	\$ 300	\$ 5	\$ 1	\$ 6	0.00
	Brazil Government International Bond	1.000	20/06/2035	2,500	(289)	115	(174)	0.00
	Chile Government International Bond	1.000	20/12/2026	700	4	(1)	3	0.00
	Chile Government International Bond	1.000	20/12/2027	5,000	(18)	78	60	0.00
	Colombia Government International Bond	1.000	20/12/2030	2,700	(137)	102	(35)	0.00
	Nigeria Government International Bond	1.000	20/12/2026	5,000	(100)	98	(2)	0.00
	Nigeria Government International Bond	1.000	20/06/2027	4,400	(121)	108	(13)	0.00
	Nigeria Government International Bond	1.000	20/12/2028	1,300	(289)	261	(28)	0.00
	Petroleos Mexicanos	1.000	20/12/2026	16,000	(190)	203	13	0.00
	South Africa Government International Bond	1.000	20/06/2031	8,600	(91)	(1)	(92)	0.00
	South Africa Government International Bond	1.000	20/12/2035	3,800	(441)	142	(299)	(0.01)
	Turkey Government International Bond	1.000	20/12/2028	14,000	(1,126)	1,006	(120)	0.00
	Turkey Government International Bond	1.000	20/12/2035	400	(67)	13	(54)	0.00
BPS	Argentina Government International Bond	5.000	20/12/2026	2,000	33	9	42	0.00
	Brazil Government International Bond	1.000	20/12/2027	2,500	(171)	187	16	0.00
	Chile Government International Bond	1.000	20/12/2026	6,800	39	(10)	29	0.00
	Chile Government International Bond	1.000	20/06/2027	10,000	(182)	264	82	0.00
	Mexico Government International Bond	1.000	20/12/2026	4,900	6	13	19	0.00
	Mexico Government International Bond	1.000	20/12/2027	9,300	19	68	87	0.00
	Philippines Government International Bond	1.000	20/06/2031	21,200	44	311	355	0.01
	Saudi Arabia Government International Bond	1.000	20/06/2030	200	4	0	4	0.00
	Serbia Government International Bond	1.000	20/12/2027	1,800	(160)	170	10	0.00
	South Africa Government International Bond	1.000	20/06/2031	100	(1)	0	(1)	0.00
	Turkey Government International Bond	1.000	20/06/2031	7,300	(373)	(1)	(374)	(0.01)
BRC	Argentina Government International Bond	5.000	20/12/2026	2,292	14	34	48	0.00
	Argentina Government International Bond	5.000	20/06/2027	6,200	74	145	219	0.00
	Colombia Government International Bond	1.000	20/12/2035	1,400	(206)	72	(134)	0.00
	Ecuador Government International Bond	5.000	20/12/2026	10,000	157	46	203	0.00
	Ecuador Government International Bond	5.000	20/12/2027	10,000	328	131	459	0.01
	Nigeria Government International Bond	1.000	20/12/2026	16,700	(290)	282	(8)	0.00
	Nigeria Government International Bond	1.000	20/06/2027	16,600	(200)	151	(49)	0.00
	Nigeria Government International Bond	1.000	20/12/2029	3,300	(534)	406	(128)	0.00
	Panama Government International Bond	1.000	20/06/2031	5,600	24	10	34	0.00
	Petroleos Mexicanos	1.000	20/12/2026	2,600	(16)	18	2	0.00
	Petroleos Mexicanos	1.000	20/12/2027	27,500	(674)	562	(112)	0.00
	Petroleos Mexicanos	1.000	20/06/2030	7,900	(690)	451	(239)	(0.01)
	Romania Government International Bond	1.000	20/12/2029	3,600	(157)	147	(10)	0.00
	Saudi Arabia Government International Bond	1.000	20/06/2030	65,500	925	309	1,234	0.02
	Saudi Arabia Government International Bond	1.000	20/12/2030	25,000	343	120	463	0.01
	South Africa Government International Bond	1.000	20/06/2031	1,100	(14)	2	(12)	0.00
BSS CBK	Turkey Government International Bond	1.000	20/06/2031	4,000	(234)	29	(205)	(0.01)
	Turkey Government International Bond	1.000	20/12/2035	20,000	(3,329)	607	(2,722)	(0.04)
	Argentina Government International Bond	5.000	20/06/2027	9,800	(1,515)	1,862	347	0.01
	Angola Government International Bonds	1.000	20/06/2027	2,100	(67)	44	(23)	0.00
	Argentina Government International Bond	5.000	20/12/2026	2,965	24	38	62	0.00
	Argentina Government International Bond	5.000	20/06/2027	10,354	(71)	437	366	0.01
	Brazil Government International Bond	1.000	20/12/2026	5,000	(237)	251	14	0.00
	Brazil Government International Bond	1.000	20/06/2035	2,500	(291)	117	(174)	0.00
	Colombia Government International Bond	1.000	20/12/2026	12,900	14	25	39	0.00
	Colombia Government International Bond	1.000	20/06/2027	7,000	9	26	35	0.00
	Colombia Government International Bond	1.000	20/12/2030	100	(5)	4	(1)	0.00
	Colombia Government International Bond	1.000	20/06/2031	29,100	(582)	14	(568)	(0.01)
	Cote d'Ivoire Government International Bond	1.000	20/06/2030	2,625	(331)	248	(83)	0.00
	Dominican Republic Government International Bond	1.000	20/06/2030	7,000	(450)	429	(21)	0.00
	Ecuador Government International Bond	5.000	20/06/2027	5,200	176	21	197	0.00
	Mexico Government International Bond	1.000	20/12/2026	6,000	11	12	23	0.00
DUB	Mexico Government International Bond	1.000	20/06/2028	7,100	(8)	90	82	0.00
	Panama Government International Bond	1.000	20/06/2030	300	(13)	16	3	0.00
	Peru Government International Bond	1.000	20/06/2030	32,900	(197)	804	607	0.01
	Petroleos Mexicanos	1.000	20/12/2026	6,600	(64)	69	5	0.00
	Petroleos Mexicanos	1.000	20/06/2031	17,100	(818)	(23)	(841)	(0.01)
	Turkey Government International Bond	1.000	20/06/2030	10,000	(825)	520	(305)	(0.01)
	Brazil Government International Bond	1.000	20/12/2035	15,000	(1,270)	122	(1,148)	(0.02)
	Colombia Government International Bond	1.000	20/12/2030	7,900	(396)	294	(102)	0.00
	Colombia Government International Bond	1.000	20/06/2031	27,600	(1,337)	798	(539)	(0.01)
	Eskom	4.650	30/06/2029	14,667	0	751	751	0.01
	Nigeria Government International Bond	1.000	20/12/2029	600	(99)	76	(23)	0.00
	Turkey Government International Bond	1.000	20/06/2030	20,000	(1,650)	1,039	(611)	(0.01)
GLM GST	Nigeria Government International Bond	1.000	20/12/2028	1,250	(270)	243	(27)	0.00
	Argentina Government International Bond	5.000	20/12/2026	8,517	44	135	179	0.00
	Argentina Government International Bond	5.000	20/06/2027	21,561	(2,044)	2,807	763	0.01
	Brazil Government International Bond	1.000	20/12/2030	39,100	(893)	664	(229)	(0.01)
	Chile Government International Bond	1.000	20/12/2026	3,600	33	(17)	16	0.00
	Indonesia Government International Bond	1.000	20/06/2031	88,600	82	362	444	0.01
	Nigeria Government International Bond	1.000	20/06/2027	2,600	(62)	54	(8)	0.00
	Nigeria Government International Bond	1.000	20/12/2027	2,100	(81)	64	(17)	0.00
	Panama Government International Bond	1.000	20/06/2030	800	(34)	43	9	0.00
	Poland Government International Bond	1.000	20/12/2029	22,200	291	172	463	0.01
	Saudi Arabia Government International Bond	1.000	20/06/2030	68,000	1,007	274	1,281	0.02
	Turkey Government International Bond	1.000	20/06/2030	4,400	(434)	300	(134)	0.00

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/ (Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
JPM	Argentina Government International Bond	5.000%	20/06/2027	\$ 1,900	\$ 26	\$ 41	\$ 67	0.00
	Chile Government International Bond	1.000	20/12/2026	7,700	41	(8)	33	0.00
	Chile Government International Bond	1.000	20/06/2027	10,000	(178)	260	82	0.00
	Colombia Government International Bond	1.000	20/12/2026	12,100	15	21	36	0.00
	Colombia Government International Bond	1.000	20/06/2031	5,300	(112)	9	(103)	0.00
	Ecuador Government International Bond	5.000	20/06/2027	14,800	488	71	559	0.01
	Nigeria Government International Bond	1.000	20/12/2027	5,000	(215)	175	(40)	0.00
	Nigeria Government International Bond	1.000	20/12/2028	5,000	(1,158)	1,052	(106)	0.00
	Saudi Arabia Government International Bond	1.000	20/06/2030	500	9	0	9	0.00
	South Africa Government International Bond	1.000	20/12/2035	1,200	(139)	45	(94)	0.00
	Turkey Government International Bond	1.000	20/12/2029	6,700	(462)	311	(151)	0.00
	Turkey Government International Bond	1.000	20/06/2030	67,000	(6,433)	4,385	(2,048)	(0.03)
	Turkey Government International Bond	1.000	20/12/2035	15,000	(2,487)	445	(2,042)	(0.03)
	Argentina Government International Bond	5.000	20/06/2027	23,355	(1,280)	2,107	827	0.01
MYC	Brazil Government International Bond	1.000	20/06/2027	8,200	(508)	549	41	0.00
	Brazil Government International Bond	1.000	20/12/2029	100	0	0	0	0.00
	Cote d'Ivoire Government International Bond	1.000	20/06/2030	1,400	(175)	131	(44)	0.00
	Dominican Republic Government International Bond	1.000	20/06/2030	17,500	(1,170)	1,118	(52)	0.00
	Mexico Government International Bond	1.000	20/06/2027	200	(1)	2	1	0.00
	Mexico Government International Bond	1.000	20/06/2028	3,000	(10)	45	35	0.00
	Mexico Government International Bond	1.000	20/12/2029	600	(6)	13	7	0.00
	Nigeria Government International Bond	1.000	20/12/2028	5,000	(1,137)	1,031	(106)	0.00
	Nigeria Government International Bond	1.000	20/12/2029	5,000	(900)	706	(194)	0.00
	Nigeria Government International Bond	1.000	20/06/2030	500	(132)	108	(24)	0.00
	Nigeria Government International Bond	1.000	20/12/2030	1,100	(98)	34	(64)	0.00
	Panama Government International Bond	1.000	20/06/2030	500	(22)	28	6	0.00
	Panama Government International Bond	1.000	20/06/2031	2,000	10	2	12	0.00
	Peru Government International Bond	1.000	20/12/2026	3,000	(10)	22	12	0.00
	Petroleos Mexicanos	1.000	20/12/2026	25,000	(154)	174	20	0.00
	Qatar Government International Bond	1.000	20/12/2026	5,300	77	(53)	24	0.00
	SoftBank Group Corp.	1.000	20/06/2027	¥ 2,838,100	(295)	181	(114)	0.00
	Turkey Government International Bond	1.000	20/12/2028	\$ 20,200	(1,826)	1,653	(173)	0.00
	Saudi Arabia Government International Bond	1.000	20/12/2030	12,500	177	55	232	0.00
					\$ (38,499)	\$ 34,556	\$ (3,943)	(0.06)

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

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 49	\$ 34	\$ 1	\$ 0	\$ 1	0.00
	07/2026	SGD 74	58	1	0	1	0.00
	07/2026	\$ 20	CAD 29	0	0	0	0.00
	08/2026	CAD 29	\$ 20	0	0	0	0.00
	08/2026	\$ 9	AUD 14	0	0	0	0.00
BOA	07/2026	BRL 162,333	\$ 31,247	0	(116)	(116)	0.00
	07/2026	DOP 200,084	3,401	24	0	24	0.00
	07/2026	£ 1,600	2,137	13	0	13	0.00
	07/2026	¥ 3,576	22	0	0	0	0.00
	07/2026	NOK 1,154	125	8	0	8	0.00
	07/2026	PEN 23,146	6,838	52	0	52	0.00
	07/2026	RON 35,497	€ 6,751	0	(15)	(15)	0.00
	07/2026	\$ 1,818	1,562	0	(32)	(32)	0.00
	07/2026	2,808	KRW 4,276,439	0	(46)	(46)	0.00
	07/2026	6,838	PEN 23,140	0	(52)	(52)	0.00
	08/2026	DOP 44,511	\$ 751	11	0	11	0.00
	08/2026	ILS 129	43	0	0	0	0.00
	08/2026	\$ 27,580	BRL 144,416	104	0	104	0.00
	08/2026	130	HKD 1,016	0	0	0	0.00
	09/2026	KZT 482,392	\$ 959	0	(25)	(25)	0.00
	09/2026	PEN 12,856	3,783	24	0	24	0.00
	09/2026	PHP 49,601	804	0	(1)	(1)	0.00
	10/2026	\$ 3,667	BRL 19,444	9	0	9	0.00
	12/2026	COP 80,294,448	\$ 20,185	0	(2,211)	(2,211)	(0.03)
BPS	07/2026	BRL 163,133	€ 27,502	0	(75)	(75)	0.00
	07/2026	19,150	\$ 3,678	0	(22)	(22)	0.00
	07/2026	CNH 12,495	1,846	6	0	6	0.00
	07/2026	CZK 93,879	4,511	88	0	88	0.00

Schedule of Investments Emerging Markets Bond Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2026	€ 18,208	\$ 20,668	\$ 0	\$ (149)	\$ (149)	0.00
	07/2026	ILS 249	85	1	0	1	0.00
	07/2026	¥ 12,097	76	2	0	2	0.00
	07/2026	KRW 25,853,487	17,108	409	0	409	0.01
	07/2026	RON 103	23	0	0	0	0.00
	07/2026	\$ 33,216	BRL 167,785	0	(800)	(800)	(0.01)
	07/2026	9,377	€ 8,216	20	(3)	17	0.00
	07/2026	4,701	INR 452,808	75	0	75	0.00
	07/2026	2,677	KWD 818	0	(37)	(37)	0.00
	07/2026	525	SEK 5,000	0	(8)	(8)	0.00
	07/2026	ZAR 26,676	\$ 1,626	1	0	1	0.00
	09/2026	IDR 14,561,613	821	15	(1)	14	0.00
	09/2026	PEN 31,965	9,300	0	(45)	(45)	0.00
	09/2026	\$ 203	IDR 3,672,994	0	0	0	0.00
	09/2026	27	INR 2,526	0	0	0	0.00
	09/2026	5	THB 148	0	0	0	0.00
	10/2026	3,678	BRL 19,571	22	0	22	0.00
	12/2026	IDR 3,697,977	\$ 203	0	(1)	(1)	0.00
	06/2027	\$ 1,393	KWD 423	0	(18)	(18)	0.00
	05/2029	KWD 5,486	\$ 18,859	968	0	968	0.01
	07/2029	1,333	4,584	236	0	236	0.00
	05/2030	3,875	13,345	684	0	684	0.01
	08/2030	1,260	4,248	130	0	130	0.00
	01/2031	3,606	12,153	358	0	358	0.01
	06/2031	2,962	9,963	269	0	269	0.00
BRC	07/2026	€ 13,446	RON 70,728	40	0	40	0.00
	07/2026	80	\$ 93	1	0	1	0.00
	07/2026	ILS 276	93	1	0	1	0.00
	07/2026	MYR 8,386	2,065	12	0	12	0.00
	07/2026	PEN 13,849	4,096	38	(2)	36	0.00
	07/2026	RON 66,821	€ 12,719	0	(27)	(27)	0.00
	07/2026	\$ 5,722	CZK 120,000	0	(69)	(69)	0.00
	07/2026	42,309	TRY 2,004,202	345	0	345	0.01
	07/2026	ZAR 141,005	\$ 8,682	92	0	92	0.00
	08/2026	COP 2,506,179	664	0	(58)	(58)	0.00
BSH	07/2026	AUD 63	44	0	0	0	0.00
	07/2026	€ 3,081	3,592	70	0	70	0.00
	07/2026	¥ 64,105	403	9	0	9	0.00
	07/2026	PEN 40,580	11,853	83	(126)	(43)	0.00
	07/2026	\$ 47	€ 41	0	(1)	(1)	0.00
	07/2026	7,254	PEN 24,752	4	0	4	0.00
	08/2026	44	AUD 63	0	0	0	0.00
	10/2026	PEN 24,865	\$ 7,254	0	(10)	(10)	0.00
CBK	07/2026	COP 95,790,817	25,137	0	(2,525)	(2,525)	(0.04)
	07/2026	EGP 84,350	1,683	0	(29)	(29)	0.00
	07/2026	€ 390	451	5	0	5	0.00
	07/2026	HUF 223,986	733	14	0	14	0.00
	07/2026	ILS 278	96	2	0	2	0.00
	07/2026	KRW 290,216	192	5	0	5	0.00
	07/2026	PEN 142,333	40,565	75	(1,245)	(1,170)	(0.02)
	07/2026	\$ 1,615	BRL 8,153	0	(40)	(40)	0.00
	07/2026	9,816	COP 34,418,819	124	0	124	0.00
	07/2026	3,151	EGP 172,798	342	0	342	0.01
	07/2026	11,707	€ 10,037	0	(231)	(231)	0.00
	07/2026	17,010	HUF 5,311,009	38	0	38	0.00
	07/2026	1	KZT 547	0	0	0	0.00
	07/2026	32,211	PEN 109,311	24	(187)	(163)	0.00
	07/2026	435	PLN 1,589	0	(12)	(12)	0.00
	08/2026	COP 34,703,112	\$ 9,128	0	(830)	(830)	(0.01)
	08/2026	ILS 422	146	4	0	4	0.00
	08/2026	INR 5,178,244	55,241	764	0	764	0.01
	08/2026	PEN 47,508	14,020	117	0	117	0.00
	09/2026	COP 13,028,736	3,552	0	(162)	(162)	0.00
	09/2026	IDR 3,489,935	196	2	0	2	0.00
	09/2026	KZT 1,007,310	1,996	0	(57)	(57)	0.00
	09/2026	PEN 24,887	7,252	2	(28)	(26)	0.00
	09/2026	\$ 3,722	COP 14,454,593	398	0	398	0.01
	09/2026	1,683	EGP 86,669	24	0	24	0.00
	09/2026	871	IDR 15,734,329	1	0	1	0.00
	09/2026	17	PEN 58	0	0	0	0.00
	10/2026	COP 9,648,775	\$ 2,708	0	(20)	(20)	0.00
	10/2026	PEN 14,503	4,273	38	0	38	0.00
	10/2026	UZS 12,903,500	985	0	(74)	(74)	0.00
	11/2026	COP 25,712,065	7,109	0	(111)	(111)	0.00
	11/2026	NGN 845,595	518	0	(63)	(63)	0.00
	11/2026	PEN 9,558	2,794	8	0	8	0.00
	12/2026	IDR 15,839,683	871	0	(1)	(1)	0.00
	01/2027	PEN 11,700	3,433	28	0	28	0.00
	03/2027	67,075	19,286	0	(193)	(193)	0.00
DUB	07/2026	CZK 101,447	4,872	93	0	93	0.00
	07/2026	INR 748,704	7,928	26	0	26	0.00
	07/2026	KZT 5,689,631	12,005	201	0	201	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
FAR	07/2026	NOK 2,868	\$ 309	\$ 19	\$ 0	\$ 19	0.00
	07/2026	RON 2,786	616	9	0	9	0.00
	07/2026	\$ 5,291	INR 510,346	92	0	92	0.00
	07/2026	11,413	KZT 6,156,947	1,415	0	1,415	0.02
	07/2026	3,328	PEN 11,256	0	(28)	(28)	0.00
	07/2026	615	PLN 2,283	0	(8)	(8)	0.00
	07/2026	UZS 111,366,258	\$ 8,938	0	(322)	(322)	0.00
	07/2026	ZAR 68,395	4,225	59	0	59	0.00
	08/2026	KZT 3,331,226	6,895	24	0	24	0.00
	08/2026	\$ 247	INR 23,265	0	(3)	(3)	0.00
	08/2026	1,548	NGN 2,275,866	74	0	74	0.00
	09/2026	EGP 207,849	\$ 3,729	0	(357)	(357)	(0.01)
	09/2026	IDR 2,181,152	120	0	(1)	(1)	0.00
	09/2026	PEN 28,160	8,290	61	(4)	57	0.00
	09/2026	\$ 7,928	INR 753,778	0	(27)	(27)	0.00
	09/2026	957	KZT 485,582	37	0	37	0.00
	09/2026	2,134	PEN 7,261	0	(11)	(11)	0.00
	09/2026	UZS 18,007,133	\$ 1,413	0	(71)	(71)	0.00
	10/2026	PEN 38,366	11,090	0	(110)	(110)	0.00
	10/2026	UZS 174,931,921	13,676	0	(680)	(680)	(0.01)
	11/2026	KZT 1,322,451	2,670	18	0	18	0.00
	11/2026	UZS 160,691,700	12,306	0	(811)	(811)	(0.01)
	12/2026	\$ 536	KZT 281,673	25	0	25	0.00
	12/2026	UZS 92,295,141	\$ 7,099	0	(417)	(417)	(0.01)
	07/2026	AUD 29	20	0	0	0	0.00
	07/2026	CNH 12,430	1,837	6	0	6	0.00
	07/2026	£ 6,395	8,600	112	0	112	0.00
	07/2026	NZD 73	42	0	0	0	0.00
	07/2026	PEN 11,456	3,388	30	0	30	0.00
	07/2026	SEK 2,976	307	0	(1)	(1)	0.00
	07/2026	SGD 115	90	1	0	1	0.00
	07/2026	\$ 6,649	CNH 45,225	14	0	14	0.00
	07/2026	11,603	€ 10,174	29	0	29	0.00
	07/2026	25	HUF 7,751	0	0	0	0.00
	07/2026	1,823	¥ 295,018	0	(8)	(8)	0.00
	07/2026	1,616	PLN 5,954	0	(32)	(32)	0.00
	07/2026	ZAR 87,276	\$ 5,289	0	(28)	(28)	0.00
	08/2026	CNH 45,126	6,649	0	(13)	(13)	0.00
	08/2026	COP 13,696,666	3,628	0	(314)	(314)	0.00
	08/2026	€ 10,174	11,619	0	(28)	(28)	0.00
	08/2026	ILS 180	63	2	0	2	0.00
	08/2026	¥ 294,246	1,823	8	0	8	0.00
	08/2026	\$ 20	AUD 29	0	0	0	0.00
	08/2026	42	NZD 73	0	0	0	0.00
	08/2026	307	SEK 2,971	1	0	1	0.00
	09/2026	PEN 19,897	\$ 5,858	41	0	41	0.00
	09/2026	\$ 162	INR 15,530	1	0	1	0.00
GLM	07/2026	BRL 119,206	\$ 22,928	0	(102)	(102)	0.00
	07/2026	COP 264,861	70	0	(7)	(7)	0.00
	07/2026	DOP 132,166	2,180	1	(34)	(33)	0.00
	07/2026	€ 27,668	BRL 163,133	0	(116)	(116)	0.00
	07/2026	RON 952	\$ 210	3	0	3	0.00
	07/2026	\$ 17,498	BRL 94,728	803	0	803	0.01
	07/2026	1,944	CAD 2,767	6	0	6	0.00
	07/2026	25,648	COP 89,202,546	161	(55)	106	0.00
	07/2026	3	PLN 11	0	0	0	0.00
	08/2026	BRL 163,133	€ 27,419	118	0	118	0.00
	08/2026	CAD 2,763	\$ 1,944	0	(6)	(6)	0.00
	08/2026	DOP 101,121	1,687	12	(5)	7	0.00
	08/2026	\$ 21	INR 2,022	0	0	0	0.00
	09/2026	COP 12,826,921	\$ 3,675	19	0	19	0.00
	09/2026	DOP 640,592	10,538	55	(124)	(69)	0.00
	09/2026	IDR 10,058,788	560	4	(1)	3	0.00
	09/2026	\$ 6,778	BRL 35,722	21	0	21	0.00
	09/2026	192	INR 18,466	2	0	2	0.00
	09/2026	334	THB 10,768	0	(8)	(8)	0.00
	10/2026	DOP 29,066	\$ 488	9	0	9	0.00
IND JPM	10/2026	\$ 16,147	BRL 85,835	79	0	79	0.00
	11/2026	COP 78,648,838	\$ 21,924	24	(167)	(143)	0.00
	11/2026	DOP 383,935	6,314	0	(7)	(7)	0.00
	12/2026	61,947	1,037	22	0	22	0.00
	07/2026	\$ 155	HUF 47,284	0	(3)	(3)	0.00
	07/2026	AUD 945	\$ 663	8	0	8	0.00
	07/2026	EGP 179,082	2,902	0	(709)	(709)	(0.01)
	07/2026	£ 52	70	1	0	1	0.00
	07/2026	HUF 676,160	2,211	40	0	40	0.00
	07/2026	ILS 731	245	0	(1)	(1)	0.00
	07/2026	KZT 128,333	268	2	0	2	0.00
	07/2026	\$ 5,827	BRL 30,132	0	(5)	(5)	0.00
	07/2026	912	EGP 48,336	69	0	69	0.00
	07/2026	821	NOK 8,126	0	0	0	0.00
	07/2026	396	PLN 1,444	0	(12)	(12)	0.00

Schedule of Investments Emerging Markets Bond Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MBC	08/2026	ILS 695	\$ 239	\$ 5	\$ 0	\$ 5	0.00
	08/2026	NOK 8,130	821	0	0	0	0.00
	08/2026	\$ 556	AUD 795	0	(5)	(5)	0.00
	08/2026	483	HKD 3,775	0	0	0	0.00
	09/2026	MXN 270,319	\$ 15,559	187	0	187	0.00
	09/2026	PKR 781,362	2,622	0	(151)	(151)	0.00
	09/2026	TWD 23,061	729	7	0	7	0.00
	09/2026	\$ 41	INR 3,902	0	0	0	0.00
	09/2026	176	THB 5,683	0	(4)	(4)	0.00
	10/2026	UZS 94,055,954	\$ 7,412	0	(310)	(310)	0.00
	12/2026	\$ 60	MXN 1,061	0	(1)	(1)	0.00
	06/2027	UZS 2,515,318	\$ 186	0	(13)	(13)	0.00
	07/2026	AUD 14	10	0	0	0	0.00
	07/2026	CHF 820	1,047	31	0	31	0.00
	07/2026	COP 15,178,217	4,007	0	(376)	(376)	(0.01)
	07/2026	€ 11,264	13,087	209	0	209	0.00
	07/2026	INR 751,662	7,960	26	0	26	0.00
	07/2026	¥ 59,733	376	8	0	8	0.00
	07/2026	NOK 6,816	735	46	0	46	0.00
	07/2026	NZD 721	413	3	0	3	0.00
	07/2026	SEK 1,817	187	0	(1)	(1)	0.00
	07/2026	\$ 453	EGP 22,897	10	0	10	0.00
	07/2026	12,682	€ 10,956	0	(156)	(156)	0.00
	07/2026	2,357	£ 1,756	0	(27)	(27)	0.00
	07/2026	12,272	INR 1,182,921	205	0	205	0.00
	07/2026	48,558	KRW 73,607,954	0	(1,014)	(1,014)	(0.01)
	07/2026	264	NOK 2,621	1	0	1	0.00
	08/2026	€ 614	\$ 701	0	(2)	(2)	0.00
	08/2026	NOK 2,622	264	0	(1)	(1)	0.00
	08/2026	\$ 10	AUD 14	0	0	0	0.00
	08/2026	413	NZD 721	0	(3)	(3)	0.00
	08/2026	187	SEK 1,814	1	0	1	0.00
	09/2026	EGP 150,351	\$ 2,700	0	(256)	(256)	0.00
	09/2026	\$ 8,062	INR 766,604	1	(27)	(26)	0.00
	10/2026	EGP 218,199	\$ 4,203	0	(54)	(54)	0.00
MYI	07/2026	€ 122	140	0	0	0	0.00
	07/2026	£ 53	70	0	0	0	0.00
	07/2026	\$ 768	AUD 1,100	0	(6)	(6)	0.00
	07/2026	57	€ 50	0	0	0	0.00
	07/2026	1,077	£ 813	2	0	2	0.00
	07/2026	73	KZT 39,396	10	0	10	0.00
	07/2026	462	NZD 800	0	(7)	(7)	0.00
	07/2026	27	SGD 35	0	0	0	0.00
	10/2026	5,881	AZN 10,522	260	0	260	0.00
	10/2026	11,159	PEN 38,366	41	0	41	0.00
	12/2026	PEN 38,366	\$ 11,128	0	(51)	(51)	0.00
	10/2027	\$ 11,763	AZN 21,644	569	0	569	0.01
	07/2026	12,410	INR 1,193,911	191	0	191	0.00
	07/2026	59	TRY 2,790	0	0	0	0.00
	09/2026	IDR 2,130,678	\$ 120	2	0	2	0.00
SCX	07/2026	COP 12,826,921	3,330	0	(372)	(372)	(0.01)
	07/2026	€ 6,273	7,292	120	0	120	0.00
	07/2026	KZT 1,057,064	2,186	0	(24)	(24)	0.00
	07/2026	PEN 13,084	3,818	0	(17)	(17)	0.00
	07/2026	\$ 16,333	INR 1,565,524	191	0	191	0.00
	07/2026	3,862	KZT 2,084,173	485	0	485	0.01
	07/2026	3,479	PEN 11,910	13	0	13	0.00
	08/2026	455	HKD 3,563	0	0	0	0.00
	08/2026	52	INR 5,023	0	0	0	0.00
	09/2026	EGP 95,761	\$ 1,864	0	(22)	(22)	0.00
SOG	09/2026	IDR 5,480,130	305	2	0	2	0.00
	09/2026	KZT 157,927	314	0	(8)	(8)	0.00
	09/2026	PEN 11,948	3,479	0	(15)	(15)	0.00
	09/2026	\$ 2,186	KZT 1,083,138	22	0	22	0.00
	09/2026	121	THB 3,903	0	(3)	(3)	0.00
	11/2026	UGX 4,973,094	\$ 1,283	0	(34)	(34)	0.00
	12/2026	COP 123,060,888	30,908	0	(3,417)	(3,417)	(0.05)
	07/2026	CNH 20,298	3,001	10	0	10	0.00
	07/2026	€ 6,694	RON 35,318	49	0	49	0.00
	07/2026	598,766	\$ 698,485	13,916	0	13,916	0.21
	07/2026	¥ 155,543	979	22	0	22	0.00
	07/2026	\$ 705	EGP 37,364	54	0	54	0.00
	07/2026	688,783	€ 605,524	3,513	0	3,513	0.05
	07/2026	146	SGD 189	0	0	0	0.00
	08/2026	€ 605,524	\$ 689,717	0	(3,506)	(3,506)	(0.05)
SSB	08/2026	SGD 189	146	0	0	0	0.00
	07/2026	CAD 2,844	2,062	58	0	58	0.00
	07/2026	€ 1,579	1,795	1	(11)	(10)	0.00
	07/2026	\$ 18	CAD 25	0	0	0	0.00
	07/2026	8,316	£ 6,291	34	0	34	0.00
	08/2026	CAD 25	\$ 18	0	0	0	0.00
	08/2026	£ 6,291	8,316	0	(34)	(34)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
UAG	08/2026	\$ 8,025	€ 7,029	\$ 22	\$ 0	\$ 22	0.00
	07/2026	626	PLN 2,288	0	(17)	(17)	0.00
	07/2026	24	SGD 32	0	0	0	0.00
	08/2026	COP 21,702,545	\$ 5,747	0	(500)	(500)	(0.01)
	09/2026	47,369,414	12,946	0	(555)	(555)	(0.01)
	10/2026	HUF 2,052,013	5,521	0	(225)	(225)	0.00
	11/2026	2,528,129	€ 7,014	0	(26)	(26)	0.00
	12/2026	COP 244,732,630	\$ 61,731	0	(6,531)	(6,531)	(0.10)
WST	07/2026	\$ 1,015	CHF 820	1	0	1	0.00
	08/2026	CHF 817	\$ 1,015	0	(1)	(1)	0.00
				\$ 30,426	\$ (32,177)	\$ (1,751)	(0.02)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the M Retail AUD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 923	\$ 637	\$ 0	\$ (3)	\$ (3)	0.00
	07/2026	\$ 1,179	AUD 1,655	0	(32)	(32)	0.00
	08/2026	633	918	3	0	3	0.00
BPS	07/2026	AUD 4	\$ 3	0	0	0	0.00
	07/2026	\$ 2	AUD 2	0	0	0	0.00
BRC	07/2026	2	3	0	0	0	0.00
BSH	07/2026	AUD 950	\$ 660	2	0	2	0.00
	07/2026	\$ 950	AUD 1,333	0	(27)	(27)	0.00
CBK	08/2026	659	950	0	(2)	(2)	0.00
	07/2026	AUD 37	\$ 26	1	0	1	0.00
DUB	07/2026	\$ 24	AUD 34	0	0	0	0.00
	07/2026	128	179	0	(4)	(4)	0.00
FAR	07/2026	AUD 926	\$ 643	1	0	1	0.00
	07/2026	\$ 1,224	AUD 1,716	0	(35)	(35)	0.00
JPM	08/2026	642	926	0	(2)	(2)	0.00
	07/2026	AUD 1,575	\$ 1,102	11	0	11	0.00
MBC	08/2026	\$ 1,094	AUD 1,565	0	(10)	(10)	0.00
	07/2026	AUD 962	\$ 663	1	(4)	(3)	0.00
	07/2026	\$ 31	AUD 44	0	(1)	(1)	0.00
	08/2026	AUD 3	\$ 2	0	0	0	0.00
SOG	08/2026	\$ 619	AUD 900	4	0	4	0.00
	07/2026	293	411	0	(8)	(8)	0.00
	08/2026	AUD 2	\$ 2	0	0	0	0.00
				\$ 23	\$ (128)	\$ (105)	0.00

As at 30 June 2026, the Institutional CHF (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
FAR	07/2026	\$ 58	CHF 46	\$ 0	\$ (2)	\$ (2)	0.00
JPM	07/2026	4,195	3,279	0	(130)	(130)	0.00
MBC	07/2026	5,633	4,415	0	(159)	(159)	(0.01)
SOG	07/2026	CHF 3,996	\$ 4,940	0	(14)	(14)	0.00
	08/2026	\$ 4,940	CHF 3,982	15	0	15	0.00
SSB	07/2026	4,990	3,923	0	(127)	(127)	0.00
UAG	07/2026	45	36	0	(1)	(1)	0.00
WST	07/2026	CHF 3,984	\$ 4,935	0	(5)	(5)	0.00
	08/2026	\$ 4,935	CHF 3,970	5	0	5	0.00
				\$ 20	\$ (438)	\$ (418)	(0.01)

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 1,010	€ 868	\$ 0	\$ (18)	\$ (18)	0.00
BPS	07/2026	€ 6,061	\$ 6,881	0	(49)	(49)	0.00
	07/2026	\$ 1,016,170	€ 872,311	9	(18,865)	(18,856)	(0.28)
BSH	07/2026	€ 2,707	\$ 3,148	53	0	53	0.00
	07/2026	\$ 958,677	€ 822,239	0	(18,611)	(18,611)	(0.27)
CBK	07/2026	2,384	2,045	0	(47)	(47)	0.00
FAR	07/2026	€ 833,671	\$ 950,800	0	(2,336)	(2,336)	(0.03)
	08/2026	\$ 952,082	€ 833,671	2,331	0	2,331	0.03
MBC	07/2026	€ 921,901	\$ 1,048,032	672	(6,650)	(5,978)	(0.09)
	07/2026	\$ 99,237	€ 85,486	0	(1,501)	(1,501)	(0.02)
	08/2026	1,009,705	887,779	6,651	0	6,651	0.10

Schedule of Investments Emerging Markets Bond Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SOG	07/2026	€ 886,700	\$ 1,008,621	\$ 0	\$ (5,143)	\$ (5,143)	(0.08)
	07/2026	\$ 1,013,466	€ 868,780	0	(20,190)	(20,190)	(0.30)
	08/2026	1,009,990	886,700	5,133	0	5,133	0.08
SSB	07/2026	€ 688	\$ 784	0	(2)	(2)	0.00
	08/2026	\$ 785	€ 688	2	0	2	0.00
				\$ 14,851	\$ (73,412)	\$ (58,561)	(0.86)

As at 30 June 2026, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 43,856	£ 32,667	\$ 0	\$ (499)	\$ (499)	(0.01)
BOA	07/2026	£ 375	\$ 503	4	0	4	0.00
BPS	07/2026	29,990	39,552	0	(253)	(253)	0.00
	07/2026	\$ 49,712	£ 37,112	9	(464)	(455)	(0.01)
	08/2026	39,551	29,990	253	0	253	0.01
CBK	07/2026	252	188	0	(3)	(3)	0.00
	07/2026	2,811	2,090	0	(36)	(36)	0.00
FAR	08/2026	£ 8	\$ 10	0	0	0	0.00
	07/2026	\$ 46,847	£ 34,912	0	(510)	(510)	(0.01)
MBC	07/2026	£ 29	\$ 38	0	0	0	0.00
	07/2026	\$ 411	£ 306	0	(5)	(5)	0.00
	07/2026	£ 20	\$ 27	0	0	0	0.00
NSL	07/2026	6,290	8,278	0	(71)	(71)	0.00
	08/2026	\$ 8,278	£ 6,290	71	0	71	0.00
SCX	07/2026	£ 34,934	\$ 46,239	0	(127)	(127)	0.00
	07/2026	\$ 143	£ 107	0	(1)	(1)	0.00
	08/2026	46,237	34,934	128	0	128	0.00
SOG	07/2026	£ 34,711	\$ 45,853	0	(217)	(217)	0.00
	07/2026	\$ 11	£ 8	0	0	0	0.00
	08/2026	£ 8	\$ 11	0	0	0	0.00
SSB	08/2026	\$ 45,852	£ 34,711	217	0	217	0.00
	07/2026	£ 1,052	\$ 1,391	0	(6)	(6)	0.00
	08/2026	\$ 1,391	£ 1,052	6	0	6	0.00
				\$ 688	\$ (2,192)	\$ (1,504)	(0.02)

As at 30 June 2026, the Institutional NOK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 17,304	NOK 160,204	\$ 0	\$ (1,115)	\$ (1,115)	(0.02)
BPS	07/2026	NOK 392	\$ 41	2	0	2	0.00
BRC	07/2026	2,576	271	10	0	10	0.00
CBK	07/2026	716	74	2	0	2	0.00
	07/2026	\$ 10,200	NOK 94,458	0	(655)	(655)	(0.01)
DUB	07/2026	12,291	114,200	0	(750)	(750)	(0.01)
FAR	07/2026	25	242	0	0	0	0.00
JPM	07/2026	NOK 121,410	\$ 12,266	0	(4)	(4)	0.00
MBC	08/2026	\$ 12,266	NOK 121,463	3	0	3	0.00
	07/2026	NOK 157,407	\$ 15,846	6	(67)	(61)	0.00
	07/2026	\$ 10,962	NOK 101,696	0	(685)	(685)	(0.01)
MYI	08/2026	15,694	156,029	67	0	67	0.00
	07/2026	NOK 580	\$ 61	3	0	3	0.00
SCX	07/2026	\$ 303	NOK 2,827	0	(17)	(17)	0.00
	07/2026	402	3,722	0	(26)	(26)	0.00
				\$ 93	\$ (3,319)	\$ (3,226)	(0.05)

As at 30 June 2026, the Institutional SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 4,395	SEK 40,646	\$ 0	\$ (195)	\$ (195)	0.00
BPS	07/2026	SEK 168	\$ 18	0	0	0	0.00
	07/2026	\$ 3	SEK 30	0	0	0	0.00
CBK	07/2026	5,171	47,832	0	(229)	(229)	(0.01)
FAR	07/2026	SEK 26,973	\$ 2,780	0	(7)	(7)	0.00
	08/2026	\$ 2,780	SEK 26,925	7	0	7	0.00
MBC	07/2026	SEK 40,754	\$ 4,186	0	(25)	(25)	0.00
	07/2026	\$ 4,800	SEK 44,593	0	(193)	(193)	0.00
MYI	08/2026	4,180	40,624	25	0	25	0.00
	07/2026	SEK 354	\$ 37	1	0	1	0.00
	07/2026	\$ 24	SEK 226	0	(1)	(1)	0.00
				\$ 33	\$ (650)	\$ (617)	(0.01)

As at 30 June 2026, the Institutional SGD (Hedged) Accumulation and E Class SGD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 9,612	SGD 12,256	\$ 0	\$ (136)	\$ (136)	0.00
BOA	07/2026	SGD 10,066	\$ 7,777	0	(5)	(5)	0.00
	07/2026	\$ 14,638	SGD 18,695	0	(184)	(184)	0.00
	08/2026	7,777	10,043	5	0	5	0.00
BPS	07/2026	71	92	0	0	0	0.00
BRC	07/2026	744	954	0	(7)	(7)	0.00
DUB	07/2026	SGD 12,100	\$ 9,354	0	(1)	(1)	0.00
	07/2026	\$ 10,288	SGD 13,123	0	(142)	(142)	0.00
	08/2026	9,354	12,072	1	0	1	0.00
FAR	07/2026	SGD 12,213	\$ 9,417	0	(25)	(25)	0.00
	07/2026	\$ 17,154	SGD 21,885	0	(234)	(234)	(0.01)
	08/2026	9,417	12,185	25	0	25	0.00
MBC	07/2026	SGD 110	\$ 86	1	0	1	0.00
	07/2026	\$ 218	SGD 280	0	(2)	(2)	0.00
MYI	07/2026	35	45	0	0	0	0.00
NSL	07/2026	SGD 2,436	\$ 1,881	0	(2)	(2)	0.00
	08/2026	\$ 1,881	SGD 2,430	2	0	2	0.00
RBC	07/2026	52	67	0	0	0	0.00
SOG	07/2026	SGD 23,704	\$ 18,304	0	(22)	(22)	0.00
	07/2026	\$ 116	SGD 150	0	(1)	(1)	0.00
	08/2026	18,304	23,651	23	0	23	0.00
UAG	07/2026	33	42	0	0	0	0.00
				\$ 57	\$ (761)	\$ (704)	(0.01)
Total OTC Financial Derivative Instruments						\$ (71,844)	(1.06)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
OTHER FINANCIAL ASSETS			
Alfa Bank AO Via Alfa Bond Issuance PLC 5.950% due 15/04/2030 ^ (i)	\$ 6,600	\$ 396	0.01
Russia Government International Bond 7.500% due 31/03/2030	40	27	0.00
Total Other Financial Assets		\$ 423	0.01
Total Investments		\$ 7,148,829	105.43
Other Current Assets & Liabilities		\$ (368,136)	(5.43)
Net Assets		\$ 6,780,693	100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) When-issued security.
- (b) Payment in-kind security.
- (c) Security did not produce income within the last twelve months.
- (d) Zero coupon security.
- (e) Coupon represents a yield to maturity.
- (f) Principal amount of security is adjusted for inflation.
- (g) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (h) Affiliated to the Fund.
- (i) Contingent convertible security.
- (j) Restricted Securities (31 December 2025: 0.39%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
Banco Nacional de Mexico S.A. 6.697% due 07/08/2036	30/04/2026	\$ 26,200	\$ 25,837	0.38
Constellation Oil Services Holding S.A. 'D' - Exp. 10/06/2071	10/06/2022	0	0	0.00
DrillCo Holding Lux S.A.	08/06/2023	7,281	8,342	0.12
Kuwait Government International Bond 4.804% due 20/04/2033	13/04/2026	25,300	25,257	0.37
		\$ 58,781	\$ 59,436	0.87

(k) Securities with an aggregate fair value of \$538,022 (31 December 2025: \$219,377) and cash of \$2,233 (31 December 2025: \$Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

(l) Securities with an aggregate fair value of \$23,296 (31 December 2025: \$Nil) and cash of \$55,200 (31 December 2025: \$Nil) have been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Schedule of Investments Emerging Markets Bond Fund (Cont.)

Securities with an aggregate fair value of \$1,498 (31 December 2025: \$Nil) and cash of \$4,198 (31 December 2025: \$11,869) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$Nil (31 December 2025: \$3,539) has been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as 30 June 2026.

Cash of \$114,480 (31 December 2025: \$101,544) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 66	\$ 6,822,053	\$ 371,258	\$ 7,193,377
Investment Funds	9,937	0	0	9,937
Financial Derivative Instruments ⁽³⁾	(1,916)	(53,743)	751	(54,908)
Other Financial Assets	0	423	0	423
Totals	\$ 8,087	\$ 6,768,733	\$ 372,009	\$ 7,148,829

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 1	\$ 6,060,289	\$ 328,772	\$ 6,389,062
Investment Funds	419,546	0	0	419,546
Financial Derivative Instruments ⁽³⁾	1,568	12,138	1,139	14,845
Other Financial Assets	0	27	396	423
Totals	\$ 421,115	\$ 6,072,454	\$ 330,307	\$ 6,823,876

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

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

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

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	1.950%	17/06/2026	TBD ⁽¹⁾	€ (4,873)	\$ (5,575)	(0.08)
	3.820	18/05/2026	TBD ⁽¹⁾	\$ (34,076)	(34,235)	(0.51)
	3.860	10/02/2026	TBD ⁽¹⁾	(23,043)	(23,391)	(0.35)
	3.860	10/02/2026	TBD ⁽¹⁾	(11,797)	(11,975)	(0.18)
BRC	2.000	17/06/2026	TBD ⁽¹⁾	€ (3,836)	(4,389)	(0.06)
	2.200	17/06/2026	TBD ⁽¹⁾	(5,306)	(6,071)	(0.09)
	2.250	17/06/2026	TBD ⁽¹⁾	(14,291)	(16,353)	(0.24)
	2.300	17/06/2026	TBD ⁽¹⁾	(24,066)	(27,539)	(0.41)
	3.000	28/05/2026	TBD ⁽¹⁾	\$ (1,116)	(1,119)	(0.02)
	3.400	12/12/2025	TBD ⁽¹⁾	(4,457)	(4,541)	(0.07)
	3.450	12/12/2025	TBD ⁽¹⁾	(13,608)	(13,870)	(0.20)
	3.500	12/12/2025	TBD ⁽¹⁾	(1,399)	(1,426)	(0.02)
	3.500	20/02/2026	TBD ⁽¹⁾	(2,145)	(2,172)	(0.03)
	3.500	06/04/2026	TBD ⁽¹⁾	(3,276)	(3,303)	(0.05)
	3.800	05/02/2026	TBD ⁽¹⁾	(4,848)	(4,922)	(0.07)
	3.800	11/02/2026	TBD ⁽¹⁾	(1,475)	(1,497)	(0.02)
	3.800	10/03/2026	TBD ⁽¹⁾	(3,843)	(3,889)	(0.06)
	3.850	10/02/2026	TBD ⁽¹⁾	(3,696)	(3,752)	(0.06)
	3.850	28/05/2026	TBD ⁽¹⁾	(7,468)	(7,495)	(0.11)
JML	3.850	12/02/2026	TBD ⁽¹⁾	(4,796)	(4,868)	(0.07)
MBC	2.370	17/06/2026	TBD ⁽¹⁾	€ (255)	(291)	0.00
	3.800	28/05/2026	TBD ⁽¹⁾	\$ (7,464)	(7,491)	(0.11)
	3.850	28/05/2026	TBD ⁽¹⁾	(20,057)	(20,130)	(0.30)
	3.870	09/06/2026	TBD ⁽¹⁾	(7,527)	(7,544)	(0.11)
MEI	2.180	17/06/2026	TBD ⁽¹⁾	€ (12,240)	(14,006)	(0.21)
	2.210	17/06/2026	TBD ⁽¹⁾	(4,476)	(5,121)	(0.08)
	2.230	17/06/2026	TBD ⁽¹⁾	(4,294)	(4,913)	(0.07)
	2.370	17/06/2026	TBD ⁽¹⁾	(826)	(945)	(0.01)
	2.410	17/06/2026	TBD ⁽¹⁾	(4,653)	(5,325)	(0.08)
	3.500	24/06/2026	08/09/2026	\$ (4,261)	(4,264)	(0.06)
	7.050	17/06/2026	TBD ⁽¹⁾	ZAR (348,887)	(21,344)	(0.32)
	7.150	17/06/2026	TBD ⁽¹⁾	€ (906,674)	(55,470)	(0.82)
MYI	2.250	17/06/2026	TBD ⁽¹⁾	(196)	(224)	0.00
	2.300	17/06/2026	TBD ⁽¹⁾	(8,542)	(9,775)	(0.14)
	2.320	17/06/2026	TBD ⁽¹⁾	(6,411)	(7,336)	(0.11)
	2.330	17/06/2026	TBD ⁽¹⁾	(486)	(556)	(0.01)
	2.350	17/06/2026	TBD ⁽¹⁾	(4,888)	(5,593)	(0.08)

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
NOM	2.750	11/05/2026	TBD ⁽¹⁾	\$ (1,637)	\$ (1,644)	(0.02)
	3.250	10/04/2026	TBD ⁽¹⁾	(4,521)	(4,555)	(0.07)
	3.450	12/12/2025	TBD ⁽¹⁾	(1,542)	(1,571)	(0.02)
	3.490	10/04/2026	TBD ⁽¹⁾	(3,892)	(3,923)	(0.06)
	3.490	29/04/2026	TBD ⁽¹⁾	(2,820)	(2,837)	(0.04)
	3.500	12/12/2025	TBD ⁽¹⁾	(4,166)	(4,247)	(0.06)
	3.600	12/12/2025	TBD ⁽¹⁾	(9,792)	(9,989)	(0.15)
	3.400	15/05/2026	TBD ⁽¹⁾	(9,133)	(9,174)	(0.14)
	3.550	12/12/2025	TBD ⁽¹⁾	(4,040)	(4,120)	(0.06)
	3.550	26/06/2026	TBD ⁽¹⁾	(9,491)	(9,495)	(0.14)
SCX	3.570	12/12/2025	TBD ⁽¹⁾	(1,378)	(1,405)	(0.02)
	3.850	12/12/2025	TBD ⁽¹⁾	(42,247)	(43,155)	(0.64)
	2.350	17/06/2026	TBD ⁽¹⁾	€ (11,608)	(13,283)	(0.20)
	2.950	27/04/2026	TBD ⁽¹⁾	\$ (1,615)	(1,624)	(0.02)
	3.000	09/06/2026	TBD ⁽¹⁾	(1,342)	(1,344)	(0.02)
	3.250	21/04/2026	TBD ⁽¹⁾	(23,360)	(23,510)	(0.35)
	3.350	07/05/2026	TBD ⁽¹⁾	(824)	(828)	(0.01)
	3.400	12/12/2025	TBD ⁽¹⁾	(1,297)	(1,321)	(0.02)
	3.500	07/05/2026	TBD ⁽¹⁾	(4,339)	(4,362)	(0.06)
	3.650	06/02/2026	TBD ⁽¹⁾	(1,376)	(1,397)	(0.02)
	3.650	15/05/2026	TBD ⁽¹⁾	(6,863)	(6,896)	(0.10)
	3.750	12/02/2026	TBD ⁽¹⁾	(8,328)	(8,449)	(0.12)
Total Reverse Repurchase Agreements					\$ (511,839)	(7.55)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (665)	\$ 945	\$ 280	\$ 1,173	\$ (1,290)	\$ (117)
BOA	(4,405)	4,418	13	(1,904)	1,879	(25)
BPS	(17,117)	18,850	1,733	2,085	(1,930)	155
BRC	(834)	840	6	9,343	(10,760)	(1,417)
BSH	(18,556)	0	(18,556)	69	0	69
BSS	347	19,180	19,527	(57)	0	(57)
CBK	(5,133)	4,688	(445)	757	(810)	(53)
DUB	(3,265)	2,800	(465)	(1,315)	1,180	(135)
FAR	(492)	540	48	(996)	920	(76)
GLM	641	(700)	(59)	(598)	590	(8)
GST	2,585	(2,570)	15	1,964	(1,970)	(6)
IND	(3)	0	(3)	61	0	61
JPM	(5,330)	5,560	230	(6,509)	6,350	(159)
MBC	(3,241)	3,120	(121)	9,473	(10,350)	(877)
MYC	(84)	0	(84)	(864)	630	(234)
MYI	1,036	(920)	116	(148)	(270)	(418)
NSL	193	0	193	136	0	136
RYL	N/A	N/A	N/A	(93)	0	(93)
SCX	(3,105)	3,234	129	376	(320)	56
SOG	(6,149)	6,320	171	3,175	(3,330)	(155)
SSB	(57)	0	(57)	105	0	105
UAG	(8,210)	8,001	(209)	13	320	333
WST	N/A	N/A	N/A	33	0	33

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

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	73.73	73.47
Transferable securities dealt in on another regulated market*	16.05	12.25
Other transferable securities	2.95	2.35
Investment funds	0.13	5.78
Financial derivative instruments dealt in on a regulated market	0.20	0.03
Centrally cleared financial derivative instruments	0.61	0.45
OTC financial derivative instruments	0.75	0.72
Other financial assets	0.01	0.01
Other assets	5.57	4.94
Total Assets	100.00	100.00

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

Schedule of Investments Emerging Markets Bond Fund (Cont.)

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Angola	1.33	0.54
Argentina	3.62	3.31
Australia	0.32	0.00
Azerbaijan	0.35	1.05
Bahrain	1.09	0.70
Benin	0.20	0.04
Bermuda	0.14	0.22
Bolivia	0.21	N/A
Bosnia-Herzegovina	0.32	N/A
Brazil	1.13	1.26
Bulgaria	0.72	0.91
Cameroon	0.67	0.43
Canada	0.12	0.19
Cayman Islands	4.09	3.66
Chile	2.80	2.70
China	0.00	0.25
Colombia	4.93	5.25
Congo	0.92	0.27
Congo, The Democratic Republic	0.33	N/A
Costa Rica	1.00	0.56
Czech Republic	0.20	0.24
Dominican Republic	1.98	2.29
Ecuador	0.85	1.23
Egypt	2.48	2.31
El Salvador	0.45	0.53
France	0.18	N/A
Gabon	0.23	0.21
Georgia	0.00	0.00
Ghana	0.68	0.66
Guatemala	1.10	1.21
Hong Kong	0.22	0.65
Hungary	1.84	2.14
India	0.51	0.62
Indonesia	4.01	2.65
International	0.13	0.09
Iraq	0.02	0.03
Ireland	1.34	1.47
Isle of Man	0.36	0.00
Israel	1.05	0.79
Italy	0.05	0.05
Ivory Coast	1.30	1.61
Jamaica	0.04	0.04
Japan	N/A	0.35
Jersey, Channel Islands	0.13	N/A
Jordan	0.11	0.04
Kazakhstan	0.90	0.66
Kenya	0.92	1.03
Kuwait	1.00	0.67
Kyrgyzstan	0.16	N/A
Latvia	0.16	0.17
Lebanon	0.28	0.16
Lithuania	0.15	N/A
Luxembourg	2.68	2.42
Macedonia	0.12	0.13
Malaysia	0.45	0.50
Mexico	8.29	7.41
Mongolia	0.52	0.32
Morocco	0.65	0.46
Netherlands	1.01	0.62
Nigeria	1.73	1.52
Oman	0.74	1.03
Pakistan	0.59	0.24
Panama	1.20	1.53
Paraguay	0.56	0.60
Peru	3.20	1.96
Philippines	1.08	0.81
Poland	1.06	1.04
Qatar	1.15	1.39
Romania	2.12	2.10
Rwanda	0.05	0.05
Saudi Arabia	1.66	1.89
Senegal	0.58	0.69
Serbia	0.95	0.94
Singapore	0.08	0.22
Slovenia	0.00	0.18
South Africa	2.66	2.65
South Korea	0.05	0.25
Spain	0.20	0.20
Sri Lanka	0.79	0.36
Supranational	0.39	0.40
Suriname	0.20	0.14
Tajikistan	0.00	0.00

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Tanzania	0.08	0.22
Thailand	0.40	0.44
Trinidad and Tobago	0.13	0.13
Tunisia	0.02	0.02
Turkey	2.74	3.03
Uganda	0.00	0.01
Ukraine	1.32	1.00
United Arab Emirates	4.06	2.44
United Kingdom	2.20	2.15
United States	5.99	5.83
Uruguay	0.05	0.05
Uzbekistan	0.98	0.91
Venezuela	2.48	1.29
Virgin Islands (British)	N/A	0.11
Zambia	0.00	0.10
Short-Term Instruments	3.75	2.16
Investment Funds	0.15	6.25
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.18	(0.06)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Buy Protection	(0.01)	N/A
Credit Default Swaps on Credit Indices — Sell Protection	0.01	0.01
Interest Rate Swaps	0.07	0.03
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.00	N/A
Written Options		
Foreign Currency Options	(0.01)	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	(0.01)	0.01
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.06)	(0.11)
Forward Foreign Currency Contracts	(0.02)	(0.21)
Hedged Forward Foreign Currency Contracts	(0.96)	0.56
Other Financial Assets	0.01	0.01
Other Current Assets & Liabilities	(5.43)	(1.66)
Net Assets	100.00	100.00

Schedule of Investments Emerging Markets Bond ESG Fund

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES											
ARGENTINA											
SOVEREIGN ISSUES											
Argentina Government International Bond											
0.750% due 09/07/2030	\$ 14,249	\$ 11,629	0.34	St Marys Cement, Inc. Canada				Interoceanica Finance Ltd.			
1.000% due 09/07/2029 (j)	7,850	7,163	0.21	5.750% due 02/04/2034 (j)	\$ 10,500	\$ 10,800	0.31	0.000% due 15/05/2030 (d)	\$ 1,434	\$ 1,207	0.03
3.500% due 09/07/2041	99,929	74,946	2.16	Suzano Austria GmbH				7.860% due 15/05/2030	1,694	1,728	0.05
4.125% due 09/07/2035	10,879	8,730	0.25	3.750% due 15/01/2031	9,000	8,458	0.25	Kaisa Group Holdings Ltd.			
5.000% due 09/01/2038 (j)	11,313	9,469	0.27	Unigel Luxembourg S.A. (11.000% Cash or 12.000% PIK)				5.000% due 30/11/2027	62	3	0.00
6.500% due 30/11/2029	3,800	3,487	0.10	11.000% due 31/12/2028 ^ (b)	2,830	85	0.00	Kaisa Group Holdings Ltd. (6.250% Cash or 5.250% PIK)			
Provincia de Buenos Aires				Unigel Luxembourg S.A. (13.500% Cash or 15.000% PIK)				6.250% due 28/12/2028 (b)	499	11	0.00
6.625% due 01/09/2037	3,896	3,230	0.09	13.500% due 31/12/2027 ^ (b)	1,263	76	0.00	Kaisa Group Holdings Ltd. (6.500% Cash or 5.500% PIK)			
Provincia de la Rioja						50,042	1.45	6.500% due 28/12/2029 (b)	835	19	0.00
8.500% due 24/02/2028 ^	425	264	0.01	SOVEREIGN ISSUES				Kaisa Group Holdings Ltd. (6.750% Cash or 5.750% PIK)			
Provincia de Neuquen				Brazil Government International Bond				6.750% due 28/12/2030 (b)	1,006	18	0.00
6.875% due 27/04/2030	197	197	0.01	4.000% due 23/04/2030	€ 7,500	8,606	0.25	Kaisa Group Holdings Ltd. (7.000% Cash or 6.000% PIK)			
Total Argentina		119,115	3.44	5.500% due 04/02/2033	\$ 33,900	33,449	0.96	Kaisa Group Holdings Ltd. (7.250% Cash or 6.250% PIK)			
				6.250% due 18/03/2031	23,400	24,245	0.70	7.250% due 28/12/2032 (b)	1,427	29	0.00
						66,300	1.91	Kaisa Group Holdings Ltd. (7.721% Cash or 6.721% PIK)			
				Total Brazil		116,342	3.36	7.721% due 28/12/2028 (b)	341	6	0.00
				SOVEREIGN ISSUES				Kingston Airport Revenue Finance Ltd.			
								6.750% due 15/12/2036	2,697	2,738	0.08
								Lima Metro Line Finance Ltd.			
								5.875% due 05/07/2034	364	372	0.01
								MAF Sukuk Ltd.			
								4.638% due 14/05/2029	3,600	3,528	0.10
								QNB Finance Ltd.			
								3.000% due 30/09/2030	€ 12,300	13,727	0.40
								4.679% due 27/04/2029	\$ 11,900	11,960	0.35
								TIB Diversified Payment Rights Finance Co.			
								6.551% due 15/11/2034	5,400	5,486	0.16
								Xiaomi Best Time International Ltd.			
								4.100% due 14/07/2051	9,500	7,341	0.21
										131,916	3.81
								Total Cayman Islands		132,200	3.82

DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
Kaisa Group Holdings Ltd. (c)	4,769,241	\$ 29	0.00
		\$ 50	0.00
	PAR (000S)		
CORPORATE BONDS & NOTES			
Yango Justice International Ltd.			
7.500% due 17/02/2025 ^	\$ 3,300	3	0.00
7.875% due 04/09/2024 ^	2,000	2	0.00
		5	0.00
Total China		55	0.00
COLOMBIA			
CORPORATE BONDS & NOTES			
Banco Davivienda S.A.			
6.650% due 22/04/2031 (g)(h)	4,620	4,272	0.13
8.125% due 02/07/2035 (h)	5,100	5,291	0.15
		9,563	0.28
SOVEREIGN ISSUES			
Colombia Government International Bond			
5.625% due 19/02/2036	€ 900	1,023	0.03
5.750% due 26/11/2034	2,700	3,144	0.09
6.125% due 21/01/2031	\$ 3,200	3,235	0.09
6.500% due 21/01/2033	6,200	6,305	0.18
Colombian TES			
2.250% due 18/04/2029 (f)	COP 18,082,402	4,727	0.14
3.000% due 25/03/2033 (f)	3,234,925	769	0.02
6.500% due 22/01/2031 (f)	94,287,286	27,111	0.78
7.000% due 26/03/2031	10,524,300	2,517	0.07
11.000% due 22/08/2029	52,750,100	14,850	0.43
11.500% due 25/07/2046	3,257,000	916	0.03
11.750% due 24/01/2035	64,075,200	18,254	0.53
12.750% due 28/11/2040	82,312,900	24,907	0.72
13.250% due 09/02/2033	32,764,300	10,028	0.29
		117,786	3.40
Total Colombia		127,349	3.68
COSTA RICA			
SOVEREIGN ISSUES			
Costa Rica Government International Bond			
5.500% due 21/11/2030	€ 12,000	14,435	0.41
5.625% due 30/04/2043	\$ 18,950	18,377	0.53
5.950% due 27/04/2033	€ 200	244	0.01
6.001% due 16/01/2036	15,250	18,460	0.53
7.158% due 12/03/2045	\$ 2,400	2,657	0.08
7.300% due 13/11/2054	4,200	4,751	0.14
Total Costa Rica		58,924	1.70
CYPRUS			
CORPORATE BONDS & NOTES			
Atrium Finance PLC			
2.625% due 05/09/2027	€ 8,000	8,795	0.25
CZECH REPUBLIC			
CORPORATE BONDS & NOTES			
EPH Financing International A/S			
5.875% due 30/11/2029	7,100	8,634	0.25
DOMINICAN REPUBLIC			
SOVEREIGN ISSUES			
Dominican Republic Government International Bond			
5.875% due 30/01/2060	\$ 29,500	26,122	0.75
6.000% due 19/07/2028	1,520	1,542	0.04

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
6.400% due 05/06/2049	\$ 500	\$ 491	0.01
6.500% due 15/02/2048	200	199	0.01
6.600% due 01/06/2036	43,100	45,062	1.30
6.850% due 27/01/2045	2,800	2,880	0.08
7.150% due 24/02/2055	11,600	12,348	0.36
10.500% due 15/03/2037	DOP 609,400	10,926	0.32
10.750% due 01/06/2036	121,050	2,202	0.06
11.250% due 15/09/2035	14,900	278	0.01
13.625% due 10/02/2034	113,700	2,324	0.07
Total Dominican Republic		104,374	3.01
ECUADOR			
CORPORATE BONDS & NOTES			
Corp. Quiport S.A.			
9.000% due 15/12/2037	\$ 800	880	0.03
SOVEREIGN ISSUES			
Ecuador Government International Bond			
0.000% due 31/07/2030 (d)(j)	3,228	2,792	0.08
5.000% due 31/07/2040	500	420	0.01
6.900% due 31/07/2035	42,318	38,940	1.12
8.750% due 29/01/2034	2,400	2,432	0.07
9.250% due 29/01/2039	2,600	2,670	0.08
Ecuador Social Bond SARL			
0.000% due 30/01/2035 (d)	4,681	3,490	0.10
		50,744	1.46
Total Ecuador		51,624	1.49
EGYPT			
SOVEREIGN ISSUES			
Egypt Government International Bond			
7.500% due 31/01/2027	1,000	1,011	0.03
7.500% due 16/02/2061	14,800	12,817	0.37
7.625% due 20/05/2034	44,600	45,090	1.30
7.903% due 21/02/2048	3,700	3,401	0.10
8.150% due 20/11/2059	3,500	3,238	0.09
8.500% due 31/01/2047	2,000	1,963	0.06
8.750% due 30/09/2051	8,500	8,430	0.24
19.698% due 14/10/2030	EGP 388,400	7,526	0.22
21.954% due 04/03/2028	1,286,900	25,393	0.73
Total Egypt		108,869	3.14
EL SALVADOR			
CORPORATE BONDS & NOTES			
Comision Ejecutiva Hidroelectrica del Rio Lempa			
8.650% due 24/01/2033	\$ 8,200	8,672	0.25
SOVEREIGN ISSUES			
El Salvador Government International Bond			
7.125% due 20/01/2050	4,659	4,337	0.13
7.625% due 21/09/2034	1,800	1,830	0.05
7.625% due 01/02/2041	250	254	0.01
8.250% due 10/04/2032	440	471	0.01
9.250% due 17/04/2030	6,800	7,345	0.21
9.500% due 15/07/2052 (j)	6,750	7,643	0.22
9.650% due 21/11/2054	4,700	5,401	0.16
		27,281	0.79
Total El Salvador		35,953	1.04
ESTONIA			
CORPORATE BONDS & NOTES			
Eesti Energia A/S			
7.875% due 15/07/2029 (g)	€ 10,000	12,014	0.35
FRANCE			
CORPORATE BONDS & NOTES			
Orange S.A.			
4.750% due 13/01/2033	\$ 1,500	1,472	0.04
5.000% due 13/01/2036	5,000	4,886	0.14
Total France		6,358	0.18
GABON			
SOVEREIGN ISSUES			
Gabon Government International Bond			
6.625% due 06/02/2031	200	172	0.01

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
9.500% due 18/02/2029	\$ 12,000	\$ 11,478	0.33
Total Gabon		11,650	0.34
GEORGIA			
CORPORATE BONDS & NOTES			
Georgian Railway JSC			
4.000% due 17/06/2028	10,700	10,274	0.30
GHANA			
SOVEREIGN ISSUES			
Ghana Government International Bond			
8.950% due 11/02/2031	GHS 24,344	1,792	0.05
Ghana Government International Bond			
0.000% due 03/01/2030 (d)	\$ 3,830	3,441	0.10
1.500% due 03/01/2037	10,100	6,008	0.17
5.000% due 03/07/2029	17,894	17,707	0.51
5.000% due 03/07/2035	8,418	7,816	0.23
8.650% due 13/02/2029	GHS 26,495	2,121	0.06
8.800% due 12/02/2030	26,530	2,027	0.06
9.100% due 10/02/2032	11,400	813	0.02
Total Ghana		41,725	1.20
GUATEMALA			
CORPORATE BONDS & NOTES			
Industrial Subordinated Trust 2.0			
6.550% due 15/04/2036	\$ 17,300	17,579	0.51
GUERNSEY, CHANNEL ISLANDS			
CORPORATE BONDS & NOTES			
Globalworth Real Estate Investments Ltd.			
6.250% due 31/03/2030	€ 1,570	1,833	0.05
HONG KONG			
ASSET-BACKED SECURITIES			
Bauhinia Ltd.			
4.919% due 19/10/2045	\$ 5,989	5,981	0.17
CORPORATE BONDS & NOTES			
Fortune Star BVI Ltd.			
5.050% due 27/01/2027	3,100	3,069	0.09
8.500% due 19/05/2028	4,800	4,931	0.14
Lenovo Group Ltd.			
6.536% due 27/07/2032	6,800	7,319	0.21
MTR Corp. Ltd.			
4.125% due 10/06/2046	€ 15,000	16,933	0.49
		32,252	0.93
SOVEREIGN ISSUES			
Hong Kong Government International Bond			
2.375% due 02/02/2051	\$ 4,200	2,687	0.08
Total Hong Kong		40,920	1.18
HUNGARY			
CORPORATE BONDS & NOTES			
MVM Energetika Zrt			
7.500% due 09/06/2028	4,400	4,590	0.13
SOVEREIGN ISSUES			
Hungary Government International Bond			
1.750% due 05/06/2035 (j)	€ 31,700	30,603	0.88
4.875% due 25/03/2038 (j)	36,000	43,325	1.25
4.875% due 22/03/2040 (j)	17,800	21,343	0.62
6.750% due 25/09/2052 (j)	\$ 1,200	1,308	0.04
		96,579	2.79
Total Hungary		101,169	2.92
INDIA			
CORPORATE BONDS & NOTES			
IIFL Finance Ltd.			
8.750% due 24/07/2028	1,700	1,751	0.05
Indian Railway Finance Corp. Ltd.			
3.570% due 21/01/2032	19,400	18,060	0.52
3.835% due 13/12/2027	3,500	3,445	0.10
IRB Infrastructure Developers Ltd.			
7.110% due 11/03/2032	2,200	2,230	0.06

Schedule of Investments Emerging Markets Bond ESG Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Muthoot Finance Ltd. 5.750% due 04/08/2030	\$ 3,200	\$ 3,136	0.09	JORDAN				MALAYSIA			
ReNew Pvt Ltd. 5.875% due 05/03/2027	1,202	1,201	0.04	SOVEREIGN ISSUES				SOVEREIGN ISSUES			
Renew Treasury Ifsc Pvt Ltd. 6.500% due 02/02/2031	8,900	8,808	0.25	Jordan Government International Bond 5.750% due 31/01/2027 (j)	\$ 300	\$ 302	0.01	Export-Import Bank of Malaysia Bhd. 4.250% due 06/06/2029	\$ 11,000	\$ 10,793	0.31
ReNew Wind Energy AP2 4.500% due 14/07/2028	10,000	9,682	0.28	7.500% due 13/01/2029	6,900	7,214	0.21				
SAEL Ltd. 7.800% due 31/07/2031	9,516	9,657	0.28	Total Jordan		7,516	0.22	MAURITIUS			
Sammaan Capital Ltd. 7.500% due 16/10/2030	5,690	5,761	0.17	KAZAKHSTAN				CORPORATE BONDS & NOTES			
Total India		63,731	1.84	SOVEREIGN ISSUES				Clean Renewable Power Mauritius Pte. Ltd. 4.250% due 25/03/2027	4,116	4,066	0.12
INDONESIA				Baiterek National Investment Holding JSC 16.950% due 02/04/2029 KZT	2,580,500	5,483	0.16	Greenko Wind Projects Mauritius Ltd. 7.250% due 27/09/2028	4,925	4,967	0.14
CORPORATE BONDS & NOTES				16.950% due 02/04/2031	1,719,500	3,703	0.11	Total Mauritius		9,033	0.26
Bank Negara Indonesia Persero Tbk PT 7.150% due 22/10/2031 (g)(h)	9,400	9,393	0.27	Development Bank of Kazakhstan JSC 18.400% due 16/10/2028	2,798,000	6,094	0.17	MEXICO			
SOVEREIGN ISSUES				Total Kazakhstan		15,280	0.44	CORPORATE BONDS & NOTES			
Indonesia Government International Bond 1.300% due 23/03/2034	€ 18,200	16,759	0.48	KENYA				Banco Nacional de Comercio Exterior SNC 6.000% due 14/05/2036	3,600	3,576	0.10
4.460% due 04/03/2038	8,200	9,124	0.26	LOAN PARTICIPATIONS AND ASSIGNMENTS				BBVA Bancomer S.A. 7.625% due 11/02/2035 (h)	4,100	4,237	0.12
5.125% due 29/05/2038	3,600	4,233	0.12	Republic of Kenya 9.086% due 05/04/2028	\$ 2,533	2,544	0.08	Comision Federal de Electricidad 6.500% due 28/01/2051	2,900	2,835	0.08
5.690% due 29/05/2036	\$ 5,100	5,211	0.15	SOVEREIGN ISSUES				Corp. GEO S.A.B. de C.V. 8.875% due 25/09/2014 ^	500	0	0.00
Perusahaan Penerbit SBSN Indonesia 3.550% due 09/06/2051	5,300	3,688	0.11	Republic of Kenya Government International Bond 7.875% due 09/10/2033	5,500	5,553	0.16	Trust 2401 6.390% due 15/01/2050	798	743	0.02
4.700% due 06/06/2032	1,200	1,189	0.04	7.875% due 26/02/2034	1,600	1,594	0.04	7.375% due 13/02/2034	5,839	6,209	0.18
4.700% due 06/06/2032 (j)	28,400	28,148	0.81	8.800% due 09/10/2038	4,700	4,739	0.14	7.700% due 23/01/2032	5,876	6,278	0.18
5.650% due 25/11/2054	200	196	0.01	9.500% due 05/03/2036	4,600	4,897	0.14	Trust Fibra Uno 6.390% due 15/01/2050 (j)	202	186	0.01
Total Indonesia		68,548	1.98	9.750% due 16/02/2031	14,900	16,234	0.47	7.375% due 13/02/2034	2,761	2,934	0.08
		77,941	2.25	Total Kenya		35,561	1.03	7.700% due 23/01/2032	2,796	2,979	0.09
INTERNATIONAL				KUWAIT						29,977	0.86
LOAN PARTICIPATIONS AND ASSIGNMENTS				SOVEREIGN ISSUES				SOVEREIGN ISSUES			
Republic of Senegal 8.407% due 22/12/2028	€ 4,500	2,653	0.08	Kuwait Government International Bond 4.804% due 20/04/2033 (i)	12,100	12,080	0.35	Mexico Government International Bond 1.350% due 18/09/2027	€ 600	670	0.02
IRELAND				KYRGYZSTAN				2.250% due 12/08/2036	12,600	11,506	0.33
ASSET-BACKED SECURITIES				CORPORATE BONDS & NOTES				4.875% due 19/05/2033	\$ 48,200	45,790	1.32
Capital Four CLO DAC 3.415% due 25/10/2038	2,100	2,404	0.07	Eldik Bank OAO 8.500% due 23/04/2031	5,300	5,319	0.15	4.875% due 16/05/2036	€ 16,600	19,022	0.55
CORPORATE BONDS & NOTES				LATVIA				5.375% due 16/05/2040	600	691	0.02
CIMA Finance DAC 2.950% due 05/09/2029	\$ 3,862	3,673	0.10	CORPORATE BONDS & NOTES				5.750% due 12/10/2110 (j)	\$ 18,140	14,852	0.43
Iridium Capital PLC 9.250% due 18/06/2029	€ 17,800	22,116	0.64	Latvenergo A/S 3.612% due 13/11/2030	€ 14,700	16,727	0.48	6.250% due 27/08/2037	9,400	9,412	0.27
Total Ireland		25,789	0.74	4.162% due 25/06/2033	12,700	14,587	0.42	6.338% due 04/05/2053	16,085	15,108	0.44
LOAN PARTICIPATIONS AND ASSIGNMENTS				Total Latvia		31,314	0.90			117,051	3.38
SOVEREIGN ISSUES				LITHUANIA				Total Mexico		147,028	4.24
GPS Blue Financing DAC 5.645% due 09/11/2041	\$ 400	393	0.01	SOVEREIGN ISSUES				MONGOLIA			
Total Ivory Coast		43,701	1.26	Lithuania Government International Bond 4.125% due 22/01/2041	4,700	5,387	0.16	SOVEREIGN ISSUES			
IVORY COAST				LUXEMBOURG				City of Ulaanbaatar Mongolia 7.750% due 21/08/2027	10,200	10,410	0.30
LOAN PARTICIPATIONS AND ASSIGNMENTS				CORPORATE BONDS & NOTES				Mongolia Government International Bond 5.950% due 09/03/2032	2,700	2,712	0.08
Republic of Cote d'Ivoire 5.185% due 05/03/2027	€ 17,600	20,203	0.58	Amaggi Luxembourg International SARL 5.250% due 28/01/2028	\$ 6,000	5,883	0.17	6.625% due 25/02/2030	200	206	0.01
SOVEREIGN ISSUES				Chile Electricity Lux MPC SARL 5.580% due 20/10/2035	489	497	0.01	7.875% due 05/06/2029	800	850	0.02
Ivory Coast Government International Bond 6.625% due 22/03/2048	3,000	3,319	0.10	5.672% due 20/10/2035	1,359	1,390	0.04	Total Mongolia		14,178	0.41
7.625% due 30/01/2033	\$ 50,900	54,463	1.57	Luminis S.A. 9.649% due 15/09/2038	12,200	14,250	0.41	MOROCCO			
Total Ivory Coast		57,782	1.67	Nova Securitisation SARL 5.750% due 03/02/2031	4,000	3,861	0.11	SOVEREIGN ISSUES			
		77,985	2.25	Virtuo2 Finance SARL 7.930% due 12/01/2034	€ 6,700	9,246	0.27	Morocco Government International Bond 4.000% due 15/12/2050	17,400	12,572	0.36
JAMAICA				Total Luxembourg		35,127	1.01	5.125% due 26/05/2038	€ 7,800	9,111	0.26
SOVEREIGN ISSUES				MACEDONIA				5.500% due 11/12/2042	\$ 3,500	3,340	0.10
Jamaica Government International Bond 7.875% due 28/07/2045	2,600	3,148	0.09	SOVEREIGN ISSUES				Total Morocco		25,023	0.72
				North Macedonia Government International Bond 6.960% due 13/03/2027	1,600	1,861	0.05	MULTINATIONAL			
								CORPORATE BONDS & NOTES			
								NXP BV 3.400% due 01/05/2030	500	476	0.01
								SHARES			
								NETHERLANDS			
								COMMON STOCKS			
								Stichting Administratiekantoor T.K.H. Holding (c)	10,402	0	0.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
CORPORATE BONDS & NOTES			
Ardshinbank CJSC Via Dilijan Finance BV			
6.600% due 22/01/2031	\$ 6,000	\$ 5,994	0.17
ING Groep NV			
1.125% due 07/12/2028	£ 3,300	4,168	0.12
InterCement Financial Operations BV (6.500% Cash or 6.500% PIK)			
6.500% due 15/06/2031 (b)	\$ 80	76	0.00
NE Property BV			
2.000% due 20/01/2030	€ 5,600	6,059	0.18
3.375% due 14/07/2027	629	718	0.02
Prosus NV			
2.031% due 03/08/2032	400	412	0.01
4.027% due 03/08/2050	\$ 800	561	0.02
Unigel Netherlands Holding Corp. BV (15.000% Cash or 15.000% PIK)			
15.000% due 31/12/2044 ^ (b)	2,542	51	0.00
Veon Midco BV			
6.950% due 01/06/2031	4,500	4,496	0.13
7.450% due 01/06/2033	4,500	4,492	0.13
		<u>27,027</u>	<u>0.78</u>
Total Netherlands		<u>27,027</u>	<u>0.78</u>
NIGERIA			
SOVEREIGN ISSUES			
Nigeria Government International Bond			
6.125% due 28/09/2028	3,700	3,709	0.11
8.631% due 13/01/2036	5,900	6,411	0.18
9.130% due 13/01/2046	5,650	6,268	0.18
Total Nigeria		<u>16,388</u>	<u>0.47</u>
OMAN			
CORPORATE BONDS & NOTES			
AL Jawaher Assets Co. Spc			
4.662% due 29/10/2030	20,000	19,634	0.56
Bank Muscat SAOG			
4.846% due 01/10/2030	12,200	12,028	0.35
		<u>31,662</u>	<u>0.91</u>
SOVEREIGN ISSUES			
Oman Government International Bond			
6.750% due 17/01/2048	10,500	11,540	0.33
7.000% due 25/01/2051	4,400	5,021	0.15
		<u>16,561</u>	<u>0.48</u>
Total Oman		<u>48,223</u>	<u>1.39</u>
PAKISTAN			
SOVEREIGN ISSUES			
Pakistan Government International Bond			
6.875% due 05/12/2027	1,895	1,914	0.06
6.975% due 24/04/2029	9,300	9,331	0.27
7.375% due 08/04/2031	1,100	1,110	0.03
Total Pakistan		<u>12,355</u>	<u>0.36</u>
PANAMA			
CORPORATE BONDS & NOTES			
Aeropuerto Internacional de Tocumen S.A.			
5.125% due 11/08/2061	2,900	2,463	0.07
Banco General S.A.			
5.250% due 07/05/2031 (g)(j)	5,500	5,257	0.15
Banco Nacional de Panama			
2.500% due 11/08/2030	400	358	0.01
Empresa de Transmision Electrica S.A.			
5.125% due 02/05/2049	1,000	805	0.02
		<u>8,883</u>	<u>0.25</u>
SOVEREIGN ISSUES			
Panama Government International Bond			
4.500% due 15/05/2047	200	166	0.01
4.500% due 16/04/2050	9,800	7,870	0.23
4.500% due 19/01/2063	18,900	14,647	0.42
5.227% due 23/02/2034	3,400	3,346	0.10
5.662% due 23/02/2038	1,800	1,798	0.05
6.400% due 14/02/2035	3,800	4,022	0.12

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
6.853% due 28/03/2054 (j)	\$ 5,200	\$ 5,642	0.16
6.875% due 31/01/2036 (j)	1,000	1,093	0.03
7.875% due 01/03/2057 (j)	2,600	3,149	0.09
8.000% due 01/03/2038	3,604	4,240	0.12
8.125% due 28/04/2034	300	348	0.01
		<u>46,321</u>	<u>1.34</u>
Total Panama		<u>55,204</u>	<u>1.59</u>
PARAGUAY			
SOVEREIGN ISSUES			
Paraguay Government International Bond			
2.739% due 29/01/2033	1,900	1,689	0.05
5.400% due 30/03/2050	10,300	9,566	0.28
5.600% due 13/03/2048	1,800	1,720	0.05
6.100% due 11/08/2044	1,800	1,853	0.05
6.650% due 04/03/2055	6,700	7,212	0.21
7.900% due 09/02/2031	PYG 32,184,000	5,093	0.15
8.500% due 04/03/2035	16,153,000	2,578	0.07
8.500% due 04/04/2038	2,008,000	318	0.01
Total Paraguay		<u>30,029</u>	<u>0.87</u>
PERU			
CORPORATE BONDS & NOTES			
Credicorp Capital Sociedad Titulizadora S.A.			
9.700% due 05/03/2045	PEN 35,600	11,185	0.32
10.100% due 15/12/2043	16,816	5,425	0.16
InRetail Shopping Malls			
5.650% due 16/10/2032	\$ 6,700	6,630	0.19
		<u>23,240</u>	<u>0.67</u>
SOVEREIGN ISSUES			
Corp. Financiera de Desarrollo S.A.			
5.500% due 06/05/2030	7,000	7,111	0.21
5.950% due 30/04/2029	20,400	20,966	0.60
Fondo MIVIVIENDA S.A.			
4.625% due 12/04/2027	2,994	3,005	0.09
5.400% due 31/03/2031	2,700	2,724	0.08
Peru Government International Bond			
1.950% due 17/11/2036 (j)	€ 14,200	13,499	0.39
3.000% due 15/01/2034	\$ 22,200	19,258	0.56
3.600% due 15/01/2072	14,400	9,200	0.27
5.400% due 12/08/2034	PEN 23,600	6,764	0.20
6.150% due 12/08/2032	19,000	6,035	0.17
6.850% due 12/08/2035	73,380	22,649	0.65
6.900% due 12/08/2037	5,100	1,533	0.04
6.950% due 12/08/2031	5,841	1,949	0.06
7.300% due 12/08/2033	14,800	4,863	0.14
7.600% due 12/08/2039	7,150	2,252	0.06
		<u>121,808</u>	<u>3.52</u>
Total Peru		<u>145,048</u>	<u>4.19</u>
PHILIPPINES			
SOVEREIGN ISSUES			
Philippines Government International Bond			
4.200% due 29/03/2047	\$ 16,100	13,086	0.38
5.500% due 17/01/2048	18,200	17,544	0.50
5.600% due 14/05/2049	15,450	15,119	0.44
5.750% due 27/01/2051 (j)	7,500	7,510	0.22
Total Philippines		<u>53,259</u>	<u>1.54</u>
POLAND			
CORPORATE BONDS & NOTES			
mBank S.A.			
4.778% due 25/09/2035	€ 200	234	0.01
SOVEREIGN ISSUES			
Bank Gospodarstwa Krajowego			
4.375% due 13/03/2039	3,100	3,623	0.10
Poland Government International Bond			
3.875% due 07/07/2037	13,100	15,101	0.43

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
5.500% due 04/04/2053	\$ 11,200	\$ 10,624	0.31
5.500% due 18/03/2054	16,000	15,162	0.44
6.125% due 14/04/2056	7,200	7,336	0.21
		<u>51,846</u>	<u>1.49</u>
Total Poland		<u>52,080</u>	<u>1.50</u>
QATAR			
SOVEREIGN ISSUES			
Qatar Government International Bond			
4.800% due 08/04/2033	4,700	4,725	0.14
ROMANIA			
SOVEREIGN ISSUES			
Romania Government International Bond			
5.625% due 22/02/2036 (j)	€ 85,100	98,098	2.83
5.625% due 30/05/2037	4,500	5,077	0.15
Total Romania		<u>103,175</u>	<u>2.98</u>
SAUDI ARABIA			
CORPORATE BONDS & NOTES			
Saudi Awwal Bank			
5.947% due 04/09/2035 (h)	\$ 16,200	16,148	0.47
SENEGAL			
SOVEREIGN ISSUES			
Senegal Government International Bond			
4.750% due 13/03/2028	€ 8,467	5,434	0.16
5.375% due 08/06/2037	11,100	6,772	0.19
6.250% due 23/05/2033 (j)	\$ 10,900	5,828	0.17
7.750% due 10/06/2031 (j)	6,600	3,562	0.10
Total Senegal		<u>21,596</u>	<u>0.62</u>
SERBIA			
CORPORATE BONDS & NOTES			
Telecommunications Co. Telekom Srbija AD Belgrade			
7.250% due 18/05/2031	5,500	5,490	0.16
SOVEREIGN ISSUES			
Serbia Government International Bond			
1.000% due 23/09/2028 (j)	€ 15,300	16,506	0.47
4.875% due 06/05/2038	11,700	13,395	0.39
6.000% due 12/06/2034	\$ 35,100	36,005	1.04
		<u>65,906</u>	<u>1.90</u>
Total Serbia		<u>71,396</u>	<u>2.06</u>
SINGAPORE			
CORPORATE BONDS & NOTES			
Flex Ltd.			
4.875% due 15/06/2029	200	200	0.01
SOUTH AFRICA			
SOVEREIGN ISSUES			
South Africa Government International Bond			
5.375% due 24/07/2044	11,000	9,339	0.27
5.750% due 30/09/2049	21,800	18,478	0.53
7.000% due 28/02/2031	ZAR 16,200	955	0.03
7.250% due 11/12/2055	\$ 13,500	13,495	0.39
7.950% due 19/11/2054	4,700	5,085	0.15
8.500% due 31/01/2037	ZAR 421,700	25,632	0.74
8.875% due 28/02/2035	317,900	20,101	0.58
9.000% due 31/01/2040	41,300	2,549	0.07
Total South Africa		<u>95,634</u>	<u>2.76</u>
SOUTH KOREA			
CORPORATE BONDS & NOTES			
Hanwha Life Insurance Co. Ltd.			
3.379% due 04/02/2032	\$ 6,700	6,638	0.19
KEB Hana Bank			
3.500% due 19/10/2026 (g)(h)	6,500	6,481	0.19
5.375% due 23/04/2029	7,300	7,474	0.22
Kookmin Bank			
2.500% due 04/11/2030 (h)	2,500	2,267	0.07

Schedule of Investments Emerging Markets Bond ESG Fund (cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Shinhan Bank Co. Ltd.			
4.375% due 13/04/2032 (h)(j)	\$ 9,000	\$ 8,747	0.25
5.750% due 15/04/2034 (h)	6,900	7,117	0.21
SK Hynix, Inc.			
2.375% due 19/01/2031 (j)	18,900	17,109	0.49
6.500% due 17/01/2033	5,600	6,073	0.17
		<u>61,906</u>	<u>1.79</u>
SOVEREIGN ISSUES			
Export-Import Bank of Korea			
2.125% due 18/01/2032	14,700	13,060	0.37
5.125% due 11/01/2033	14,000	14,503	0.42
Korea Water Resources Corp.			
4.375% due 21/05/2027	10,000	9,998	0.29
		<u>37,561</u>	<u>1.08</u>
Total South Korea		<u>99,467</u>	<u>2.87</u>
SRI LANKA			
SOVEREIGN ISSUES			
Sri Lanka Government International Bond			
3.100% due 15/01/2030	9,112	9,310	0.27
3.350% due 15/03/2033	14,275	13,755	0.40
3.600% due 15/06/2035	3,258	2,726	0.08
3.600% due 15/05/2036 (j)	5,202	5,236	0.15
3.600% due 15/02/2038	15,509	15,695	0.45
4.000% due 15/04/2028	4,710	4,557	0.13
Total Sri Lanka		<u>51,279</u>	<u>1.48</u>
SUPRANATIONAL			
CORPORATE BONDS & NOTES			
Africa Finance Corp.			
2.870% due 13/08/2031	400	360	0.01
2.900% due 21/07/2031	400	361	0.01
African Development Bank			
5.875% due 07/05/2035 (g)(h)	8,300	8,181	0.24
Banque Ouest Africaine de Developpement			
2.750% due 22/01/2033	€ 14,000	13,698	0.40
5.000% due 27/07/2027	\$ 800	797	0.02
6.250% due 14/10/2040	€ 5,400	5,919	0.17
Total Supranational		<u>29,316</u>	<u>0.85</u>
SURINAME			
SOVEREIGN ISSUES			
Suriname Government International Bond			
7.700% due 06/11/2030	\$ 4,900	5,114	0.15
8.500% due 06/11/2035	6,500	7,125	0.20
Total Suriname		<u>12,239</u>	<u>0.35</u>
TANZANIA			
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Ministry of Finance of Tanzania			
TBD% due 26/04/2028	1,111	1,119	0.03
TBD% due 26/04/2031	1,000	1,022	0.03
TBD% due 26/04/2028	€ 2,109	2,414	0.07
Total Tanzania		<u>4,555</u>	<u>0.13</u>
TRINIDAD AND TOBAGO			
SOVEREIGN ISSUES			
Trinidad & Tobago Government International Bond			
5.950% due 14/01/2031	\$ 4,400	4,475	0.13
TURKEY			
CORPORATE BONDS & NOTES			
Akbank TAS			
7.498% due 20/01/2030	5,500	5,665	0.16
QNB Bank A/S			
5.875% due 11/02/2031	6,000	5,839	0.17
Türk Telekomunikasyon A/S			
6.950% due 07/10/2032	16,000	15,847	0.46
Turkish Airlines Pass-Through Trust			
4.200% due 15/09/2028	57	57	0.00
Türkiye İş Bankası A/S			
7.750% due 12/06/2029	8,900	9,263	0.27

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Türkiye Vakıflar Bankası TAO			
7.250% due 31/07/2030	\$ 8,800	\$ 8,856	0.25
		<u>45,527</u>	<u>1.31</u>
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Türkiye Vakıflar Bankası T.A.O.			
5.401% due 15/12/2028	€ 3,800	4,361	0.13
SOVEREIGN ISSUES			
Turkey Government International Bond			
4.875% due 16/04/2043	\$ 1,000	761	0.02
5.750% due 11/05/2047 (j)	5,300	4,302	0.13
6.375% due 22/05/2031	3,600	3,599	0.10
40.149% due 16/06/2027 TRY	269,700	5,865	0.17
40.760% due 19/08/2026	33,600	723	0.02
40.760% due 17/05/2028	427,300	9,246	0.27
Türkiye İhracat Kredi Bankası A/S			
6.875% due 03/07/2028	\$ 2,500	2,540	0.07
		<u>27,036</u>	<u>0.78</u>
Total Turkey		<u>76,924</u>	<u>2.22</u>
UKRAINE			
SOVEREIGN ISSUES			
Ukraine Government International Bond			
0.000% due 01/02/2030	3,033	2,184	0.06
0.000% due 01/02/2034	11,334	6,432	0.19
0.000% due 01/02/2035	7,933	4,787	0.14
0.000% due 01/02/2036 (j)	3,709	2,235	0.06
4.000% due 01/02/2032	15,451	12,813	0.37
4.500% due 01/02/2029 (j)	8,814	7,438	0.21
4.500% due 01/02/2034	16,653	11,741	0.34
4.500% due 01/02/2035	15,307	10,638	0.31
4.500% due 01/02/2036	9,359	6,420	0.19
Total Ukraine		<u>64,688</u>	<u>1.87</u>
UNITED ARAB EMIRATES			
CORPORATE BONDS & NOTES			
Abu Dhabi Commercial Bank PJSC			
5.500% due 12/01/2029	7,500	7,613	0.22
Abu Dhabi Future Energy Co. PJSC Masdar			
4.875% due 25/07/2029	12,500	12,505	0.36
4.875% due 21/05/2030	3,300	3,298	0.10
4.875% due 25/07/2033	18,000	17,723	0.51
5.375% due 21/05/2035	6,000	6,064	0.17
DAE Sukuk Dific Ltd.			
4.500% due 16/10/2030	1,900	1,832	0.05
Dhahrah Pv2 Energy Co. LLC			
5.794% due 30/06/2053	13,700	13,583	0.39
Emirates NBD Bank PJSC			
4.195% due 13/01/2029	10,200	10,059	0.29
5.125% due 29/06/2031	11,100	11,100	0.32
First Abu Dhabi Bank PJSC			
4.789% due 03/06/2031	13,100	13,119	0.38
MDGH GMTN RSC Ltd.			
5.875% due 01/05/2034	9,900	10,415	0.30
NBK SPC Ltd.			
5.500% due 06/06/2030	19,000	19,250	0.56
Sobha Sukuk Holding Ltd.			
7.125% due 11/09/2030	10,000	9,681	0.28
Sweihan PV Power Co. PJSC			
3.625% due 31/01/2049	4,113	3,373	0.10
		<u>139,615</u>	<u>4.03</u>
SOVEREIGN ISSUES			
Emirate of Abu Dhabi Government International Bond			
4.625% due 20/04/2033	9,000	8,971	0.26
4.750% due 22/09/2036	6,100	6,050	0.18
5.000% due 30/04/2034	9,600	9,764	0.28
Finance Department Government of Sharjah			
6.500% due 23/11/2032	8,400	8,733	0.25
		<u>33,518</u>	<u>0.97</u>
Total United Arab Emirates		<u>173,133</u>	<u>5.00</u>

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
UNITED KINGDOM			
CORPORATE BONDS & NOTES			
Sibanye-Stillwater UK Financing PLC			
6.250% due 15/11/2031	\$ 1,400	\$ 1,386	0.04
Thames Water Super Senior Issuer PLC			
9.750% due 10/10/2027	£ 1,600	2,256	0.06
Ukraine Railways Via Rail Capital Markets PLC			
7.875% due 15/07/2028 ^	\$ 3,825	3,184	0.09
8.250% due 09/07/2026 ^	3,664	3,105	0.09
		<u>9,931</u>	<u>0.28</u>
NON-AGENCY MORTGAGE-BACKED SECURITIES			
Canada Square Funding PLC			
4.597% due 17/01/2059	£ 1,426	1,894	0.06
Rochester Financing PLC			
5.046% due 18/12/2044	889	1,181	0.03
		<u>3,075</u>	<u>0.09</u>
Total United Kingdom		<u>13,006</u>	<u>0.37</u>
UNITED STATES			
ASSET-BACKED SECURITIES			
Countrywide Asset-Backed Certificates Trust, Inc.			
4.243% due 25/02/2037	\$ 194	191	0.01
4.888% due 25/11/2035	340	337	0.01
Credit-Based Asset Servicing & Securitization LLC			
3.089% due 25/01/2037	2,132	576	0.02
Long Beach Mortgage Loan Trust			
4.063% due 25/09/2036	695	445	0.01
MASTR Asset-Backed Securities Trust			
4.203% due 25/11/2036	765	447	0.01
Morgan Stanley ABS Capital, Inc. Trust			
4.558% due 25/03/2034	449	481	0.02
Nomura Home Equity Loan, Inc. Home Equity Loan Trust			
4.063% due 25/07/2036	101	95	0.00
Option One Mortgage Loan Trust			
4.203% due 25/05/2037	188	114	0.00
Park Place Securities, Inc. Asset-Backed Pass-Through Certificates			
4.543% due 25/09/2035	1,000	921	0.03
Saxon Asset Securities Trust			
4.073% due 25/09/2037	23	22	0.00
Soundview Home Loan Trust			
4.123% due 25/02/2037	181	48	0.00
4.663% due 25/10/2037	99	79	0.00
		<u>3,756</u>	<u>0.11</u>
CORPORATE BONDS & NOTES			
Alphabet, Inc.			
6.125% due 13/02/2126	£ 8,400	10,571	0.30
Beignet Investor LLC			
6.581% due 30/05/2049 (j)	\$ 31,740	32,395	0.93
Ford Motor Co.			
3.250% due 12/02/2032 (j)	12,000	10,581	0.31
Gabon Blue Bond Master Trust			
6.097% due 01/08/2038	4,100	4,093	0.12
Hanwha Q Cells Americas Holdings Corp.			
5.000% due 27/07/2028 (j)	14,200	14,318	0.41
RD Michigan Property Owner LLC			
7.500% due 30/03/2045	5,100	5,086	0.15
Rutas 2 & 7 Finance Ltd.			
0.000% due 30/09/2036 (d)	3,640	2,796	0.08
		<u>79,840</u>	<u>2.30</u>
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Stepstone Group Midco GmbH			
6.885% due 26/04/2032	€ 10,200	9,573	0.28
Ziraat Bank			
6.764% due 15/06/2034	\$ 9,000	9,166	0.26
		<u>18,739</u>	<u>0.54</u>
NON-AGENCY MORTGAGE-BACKED SECURITIES			
Banc of America Merrill Lynch Commercial Mortgage, Inc.			
4.407% due 15/11/2061	3,300	3,267	0.10

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Benchmark Mortgage Trust				9.450% due 23/10/2030 (g)	\$ 7,300	\$ 7,626	0.22	24.351% due			
4.261% due 10/10/2051	\$ 4,400	\$ 4,345	0.13			12,681	0.37	22/09/2026 (d)(e) EGP	123,850	2,395	0.07
CitiMortgage Alternative Loan Trust				LOAN PARTICIPATIONS AND ASSIGNMENTS				24.451% due			
4.413% due 25/10/2036	57	45	0.00	Joint Stock Co. Asakabank				13/10/2026 (d)(e)	11,450	219	0.01
Countrywide Alternative Loan Trust				5.084% due 07/12/2027	€ 5,000	5,702	0.16	24.651% due			
4.113% due 25/05/2036	111	40	0.00	SOVEREIGN ISSUES				10/11/2026 (d)(e)	111,750	2,097	0.06
Credit Suisse Mortgage Capital Certificates				National Bank of Uzbekistan				26.001% due			
3.509% due 30/11/2037	397	368	0.01	8.500% due 05/07/2029	\$ 8,670	9,251	0.27	07/07/2026 (d)(e)	607,200	12,297	0.36
IndyMac Mortgage Loan Trust				Republic of Uzbekistan International Bond					29,135	0.84	
3.393% due 25/11/2037	143	118	0.00	5.100% due 25/02/2029	€ 11,100	13,016	0.38	NIGERIA TREASURY BILLS			
4.123% due 25/02/2037	196	194	0.01	5.375% due 29/05/2027	7,900	9,163	0.26	20.537% due			
4.403% due 25/07/2045	39	29	0.00			31,430	0.91	14/01/2027 (d)(e) NGN	10,247,400	6,704	0.19
JPMorgan Resecuritization Trust				Total Uzbekistan		49,813	1.44	20.607% due			
2.500% due 25/03/2056	7	7	0.00	VIRGIN ISLANDS (BRITISH)				21/01/2027 (d)(e)	9,847,500	6,414	0.19
Lehman XS Trust				CORPORATE BONDS & NOTES				20.677% due			
4.143% due 25/09/2046	169	156	0.01	Star Energy Geothermal Wayang Windu Ltd.				28/01/2027 (d)(e)	9,881,200	6,408	0.19
4.263% due 25/08/2037	497	492	0.01	6.750% due 24/04/2033 (j)	\$ 4,639	4,695	0.14	21.612% due			
Structured Asset Mortgage Investments Trust				ZAMBIA				11/08/2026 (d)(e)	7,384,900	5,247	0.15
4.063% due 25/02/2037	299	295	0.01	SOVEREIGN ISSUES					24,773	0.72	
SunTrust Adjustable Rate Mortgage Loan Trust				Zambia Government International Bond				U.S. TREASURY BILLS			
4.461% due 25/10/2037	41	37	0.00	5.750% due 30/06/2033	168	166	0.00	3.655% due			
WaMu Mortgage Pass-Through Certificates Trust				SHORT-TERM INSTRUMENTS				30/07/2026 (d)(e)(k)	\$ 3,804	3,793	0.11
4.262% due 25/03/2036	154	140	0.00	SHORT-TERM NOTES				3.661% due			
		9,533	0.28	Kona Spc Ltd.				30/07/2026 (d)(e)(k)	3,894	3,883	0.11
U.S. GOVERNMENT AGENCIES				5.718% due 15/09/2026	€ 7,900	9,036	0.26	3.688% due			
Uniform Mortgage-Backed Security				EGYPT TREASURY BILLS				16/07/2026 (d)(e)(k)	719	718	0.02
5.000% due 01/05/2053 - 01/10/2053	73,924	73,127	2.11	23.650% due				3.694% due			
U.S. TREASURY OBLIGATIONS				13/10/2026 (d)(e)	EGP 18,000	343	0.01	28/07/2026 (d)(e)(k)	211	210	0.01
U.S. Treasury Bonds				24.000% due				3.696% due			
2.375% due 15/02/2042	7,700	5,619	0.16	13/10/2026 (d)(e)	24,700	471	0.01	13/08/2026 (a)(d)(e)(k)	6,798	6,768	0.20
3.250% due 15/05/2042 (j)	58,600	48,271	1.39	24.001% due				08/09/2026 (d)(e)(k)	900	894	0.03
3.375% due 15/08/2042	9,500	7,930	0.23	24.050% due	455,000	8,683	0.25	3.702% due			
4.875% due 15/08/2045 (j)	920	913	0.03	20/10/2026 (d)(e)	60,600	1,151	0.03	01/09/2026 (a)(d)(e)(k)	369	367	0.01
U.S. Treasury Notes				24.060% due				3.703% due			
4.250% due 15/08/2035	1,510	1,491	0.04	20/10/2026 (d)(e)	6,900	131	0.00	08/09/2026 (d)(e)(k)	4,695	4,662	0.13
		64,224	1.85	24.200% due				3.707% due			
Total United States		249,219	7.19	22/09/2026 (d)(e)	66,400	1,284	0.04	08/09/2026 (d)(e)(k)	200	199	0.01
URUGUAY				24.299% due				3.709% due			
SOVEREIGN ISSUES				15/09/2026 (d)(e)	3,300	64	0.00	01/09/2026 (a)(d)(e)(k)	71	70	0.00
Uruguay Government International Bond								3.728% due			
5.750% due 28/10/2034	27,800	29,121	0.84					10/09/2026 (d)(e)	50,000	49,641	1.43
UZBEKISTAN								3.816% due			
CORPORATE BONDS & NOTES								20/10/2026 (d)(e)(k)	1,913	1,891	0.05
Uzbek Industrial and Construction Bank ATB									73,096	2.11	
8.950% due 24/07/2029	4,700	5,055	0.15					Total Short-Term Instruments		136,040	3.93
								Total Transferable Securities			
									\$ 3,759,033	108.49	

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bobl September Futures	Short	09/2026	530	\$ (310)	(0.01)
Euro-BTP Italy Government Bond September Futures	Long	09/2026	2,014	542	0.01
Euro-Bund 10-Year Bond September Futures	Short	09/2026	1,820	(2,719)	(0.08)
Euro-OAT France Government 10-Year Bond September Futures	Short	09/2026	6	(3)	0.00
Euro-Schatz September Futures	Short	09/2026	1,447	(149)	0.00
U.S. Treasury 2-Year Note September Futures	Long	09/2026	1,177	(181)	(0.01)
U.S. Treasury 5-Year Note September Futures	Long	09/2026	2,234	652	0.02
U.S. Treasury 10-Year Note September Futures	Long	09/2026	7,203	6,466	0.19
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2026	1,049	3,098	0.09
				\$ 7,396	0.21
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 7,396	0.21

Schedule of Investments Emerging Markets Bond ESG Fund (Cont.)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Oracle Corp.	1.000%	20/06/2027	\$ 15,000	\$ 20	0.00

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.500%	16/09/2056	£ 9,320	\$ 104	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.750	15/12/2031	\$ 1,800	(245)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.000	19/03/2030	69,500	1,208	0.04
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2030	15,900	164	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.250	19/03/2035	9,900	(187)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.250	19/03/2045	6,500	(100)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	19/03/2055	3,400	76	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2055	4,400	(109)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.325	31/08/2030	117,250	2,087	0.06
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	29,000	(296)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	17/06/2033	32,750	433	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	9,250	219	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.500	18/12/2054	24,050	(3,939)	(0.11)
Pay	1-Day USD-SOFR Compounded-OIS	3.730	03/08/2033	2,300	(26)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.735	07/08/2033	2,700	(28)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	6,600	(143)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	14,200	340	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	152,085	1,600	0.05
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2030	13,200	260	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	21,900	182	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	14,400	(191)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	5,100	(17)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2035	16,000	439	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2036	5,700	136	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2055	800	(20)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.830	12/10/2053	1,700	(96)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.870	17/10/2053	1,400	(70)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.880	16/10/2053	1,700	(83)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	30/11/2030	39,050	(143)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.030	04/10/2033	1,300	13	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.150	12/10/2033	3,400	66	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.155	02/10/2033	4,500	88	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.165	27/09/2033	5,500	113	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.175	10/10/2033	4,000	83	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.230	23/10/2033	2,800	69	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/03/2034	32,800	736	0.02
Pay	1-Day USD-SOFR Compounded-OIS	4.255	23/10/2033	2,200	58	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.393	25/10/2033	200	7	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.450	31/10/2033	2,500	100	0.00
Pay	1-Year BRL-CDI	9.842	04/01/2027	BRL 110,100	(1,790)	(0.05)
Receive	1-Year BRL-CDI	11.253	04/01/2027	207,600	2,015	0.06
Pay	1-Year BRL-CDI	11.550	04/01/2027	14,300	(118)	0.00
Pay	1-Year BRL-CDI	11.570	04/01/2027	151,400	(1,238)	(0.04)
Receive	1-Year BRL-CDI	12.716	02/01/2029	800	4	0.00
Pay	1-Year BRL-CDI	13.015	02/01/2029	47,200	(165)	0.00
Receive	1-Year BRL-CDI	13.030	02/01/2029	64,900	267	0.01
Receive	1-Year BRL-CDI	13.055	04/01/2027	81,200	61	0.00
Pay	1-Year BRL-CDI	13.056	02/01/2029	88,500	(424)	(0.01)
Pay ⁽³⁾	1-Year BRL-CDI	13.255	02/01/2031	126,300	(440)	(0.01)
Pay	1-Year BRL-CDI	13.265	02/01/2029	65,800	(216)	(0.01)
Pay	1-Year BRL-CDI	13.310	02/01/2029	74,000	(262)	(0.01)
Pay	1-Year BRL-CDI	13.320	02/01/2029	126,000	(447)	(0.01)
Pay ⁽³⁾	1-Year BRL-CDI	13.350	02/01/2031	13,800	(45)	0.00
Pay	1-Year BRL-CDI	13.440	02/01/2031	16,100	(45)	0.00
Pay ⁽³⁾	1-Year BRL-CDI	13.520	02/01/2031	91,300	(225)	(0.01)
Pay ⁽³⁾	1-Year BRL-CDI	13.560	02/01/2031	75,700	(170)	0.00
Pay	1-Year BRL-CDI	13.615	02/01/2029	75,600	(218)	(0.01)
Pay ⁽³⁾	1-Year BRL-CDI	13.670	02/01/2031	16,300	(28)	0.00
Pay	1-Year BRL-CDI	13.681	02/01/2031	63,900	(104)	0.00
Pay	1-Year BRL-CDI	13.685	02/01/2029	75,600	(187)	(0.01)
Pay ⁽³⁾	3-Month ZAR-JIBAR	6.770	10/03/2028	ZAR 114,700	(62)	0.00
Pay	6-Month CLP-CHILIBOR	4.855	18/12/2033	CLP 8,000,000	(32)	0.00
Receive	6-Month CLP-CHILIBOR	5.511	13/11/2033	8,456,600	(362)	(0.01)
Pay	6-Month CZK-PRIBOR	3.075	03/10/2029	CZK 174,000	(134)	0.00
Pay	6-Month CZK-PRIBOR	3.080	03/10/2029	361,000	(276)	(0.01)
Receive	6-Month CZK-PRIBOR	3.328	09/05/2030	750,000	977	0.03
Receive	6-Month CZK-PRIBOR	3.363	29/05/2030	993,800	779	0.02
Pay	6-Month CZK-PRIBOR	3.489	30/10/2029	458,000	111	0.00

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	6-Month CZK-PRIBOR	3.530%	15/07/2029	CZK 767,200	\$ 76	0.00
Pay ⁽³⁾	6-Month CZK-PRIBOR	3.636	09/02/2031	1,710,477	555	0.02
Pay ⁽³⁾	6-Month CZK-PRIBOR	3.920	09/02/2031	666,500	(632)	(0.02)
Pay	6-Month CZK-PRIBOR	3.930	22/05/2036	212,000	50	0.00
Pay	6-Month CZK-PRIBOR	4.049	12/12/2030	879,500	180	0.01
Pay	6-Month CZK-PRIBOR	4.250	18/04/2029	180,700	(175)	(0.01)
Pay	6-Month CZK-PRIBOR	4.470	25/05/2031	201,966	162	0.00
Pay ⁽³⁾	6-Month CZK-PRIBOR	4.480	11/03/2036	762,808	812	0.02
Pay	6-Month CZK-PRIBOR	4.625	25/05/2036	140,958	229	0.01
Receive	6-Month EUR-EURIBOR	2.250	20/03/2044	€ 1,800	142	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.500	16/09/2031	176,400	(99)	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	139,800	17	0.00
Pay	6-Month EUR-EURIBOR	2.818	26/06/2029	24,100	(640)	(0.02)
Receive ⁽³⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	8,490	(234)	(0.01)
Pay	6-Month EUR-EURIBOR	3.300	03/10/2033	3,700	229	0.01
Pay	6-Month EUR-EURIBOR	3.370	09/10/2028	1,000	40	0.00
Pay	6-Month EUR-EURIBOR	3.450	20/10/2028	4,300	183	0.01
Pay	6-Month HUF-BBR	5.935	08/05/2030	HUF 13,405,000	1,620	0.05
Receive	6-Month HUF-BBR	6.040	15/04/2036	605,700	(190)	(0.01)
Receive	6-Month HUF-BBR	6.070	15/04/2036	980,700	(315)	(0.01)
Receive	6-Month HUF-BBR	6.190	18/11/2030	3,102,600	(906)	(0.03)
Receive	6-Month HUF-BBR	6.410	21/11/2030	5,225,200	(1,533)	(0.04)
Receive	6-Month HUF-BBR	6.430	14/04/2036	1,519,000	(624)	(0.02)
Receive	6-Month HUF-BBR	6.435	21/11/2030	231,900	(69)	0.00
Receive	6-Month HUF-BBR	6.439	24/11/2030	1,655,700	(495)	(0.01)
Receive	6-Month HUF-BBR	6.500	25/11/2030	616,500	(189)	(0.01)
Pay	6-Month HUF-BBR	6.910	19/03/2036	1,355,500	724	0.02
Pay	6-Month HUF-BBR	7.020	16/03/2036	2,793,500	1,573	0.05
Receive ⁽³⁾	6-Month HUF-BBR	7.050	11/03/2036	1,203,600	(568)	(0.02)
Receive	6-Month PLN-WIBOR	4.075	11/04/2030	PLN 75,300	(127)	0.00
Pay	6-Month PLN-WIBOR	4.655	16/03/2036	16,800	157	0.00
Pay ⁽³⁾	6-Month PLN-WIBOR	4.678	11/03/2036	15,100	150	0.00
Pay	6-Month PLN-WIBOR	4.828	17/03/2036	8,300	108	0.00
Pay	6-Month PLN-WIBOR	4.855	10/02/2030	75,300	616	0.02
Receive	28-Day MXN-TIE	8.193	04/06/2036	MXN 38,900	(12)	0.00
Pay	28-Day MXN-TIE	8.280	06/03/2036	38,700	28	0.00
Pay	28-Day MXN-TIE	8.500	04/06/2036	200	0	0.00
					\$ 957	0.03
Total Centrally Cleared Financial Derivative Instruments					\$ 977	0.03

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

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

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

PURCHASED OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
GLM	Put - OTC EUR versus BRL	BRL 5.850	19/08/2026	22,119	\$ 317	\$ 112	0.00

WRITTEN OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
GLM	Call - OTC EUR versus BRL	BRL 6.250	19/08/2026	22,119	\$ (356)	\$ (130)	(0.01)
UAG	Call - OTC EUR versus HUF	HUF 389.720	21/10/2026	14,540	(187)	(46)	0.00
	Call - OTC EUR versus HUF	375.000	10/11/2026	14,778	(234)	(127)	0.00
					\$ (777)	\$ (303)	(0.01)

(1) Notional Amount represents the number of contracts.

Schedule of Investments Emerging Markets Bond ESG Fund (Cont.)

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

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Chile Government International Bond	(1.000)%	20/12/2030	\$ 3,400	\$ (71)	\$ (16)	\$ (87)	0.00
	Mexico Government International Bond	(1.000)	20/06/2035	7,250	499	(278)	221	0.01
BPS	Hungary Government International Bond	(1.000)	20/12/2029	9,000	71	(224)	(153)	(0.01)
	Mexico Government International Bond	(1.000)	20/06/2029	8,800	35	(153)	(118)	0.00
	Mexico Government International Bond	(1.000)	20/06/2035	400	28	(16)	12	0.00
BRC	Chile Government International Bond	(1.000)	20/12/2030	12,300	(257)	(59)	(316)	(0.01)
	Mexico Government International Bond	(1.000)	20/06/2035	4,000	267	(145)	122	0.00
CBK	Mexico Government International Bond	(1.000)	20/06/2029	2,400	9	(41)	(32)	0.00
	Mexico Government International Bond	(1.000)	20/06/2035	1,200	84	(47)	37	0.00
DUB	Chile Government International Bond	(1.000)	20/12/2030	600	(13)	(2)	(15)	0.00
GST	Mexico Government International Bond	(1.000)	20/06/2029	16,100	70	(285)	(215)	(0.01)
	Mexico Government International Bond	(1.000)	20/06/2035	1,500	102	(56)	46	0.00
JPM	Chile Government International Bond	(1.000)	20/12/2030	11,500	(246)	(49)	(295)	(0.01)
	Mexico Government International Bond	(1.000)	20/06/2029	8,500	52	(166)	(114)	0.00
MYC	Mexico Government International Bond	(1.000)	20/06/2029	10,200	48	(184)	(136)	0.00
	Mexico Government International Bond	(1.000)	20/06/2035	4,250	295	(165)	130	0.00
					\$ 973	\$ (1,886)	\$ (913)	(0.03)

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

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Argentina Government International Bond	5.000%	20/12/2026	\$ 100	\$ 2	\$ 0	\$ 2	0.00
	Egypt Government International Bond	1.000	20/12/2026	8,200	(92)	64	(28)	0.00
	Oman Government International Bond	1.000	20/12/2030	7,000	99	12	111	0.00
	Peru Government International Bond	1.000	20/12/2031	10,700	(451)	618	167	0.01
	South Africa Government International Bond	1.000	20/06/2031	2,500	(26)	(1)	(27)	0.00
	South Africa Government International Bond	1.000	20/12/2035	1,900	(221)	71	(150)	0.00
	Turkey Government International Bond	1.000	20/06/2027	100	(20)	20	0	0.00
BPS	Argentina Government International Bond	5.000	20/12/2026	900	15	4	19	0.00
	Brazil Government International Bond	1.000	20/12/2026	10,400	(639)	669	30	0.00
	Brazil Government International Bond	1.000	20/12/2027	8,200	(589)	642	53	0.00
	Colombia Government International Bond	1.000	20/06/2029	12,000	(432)	471	39	0.00
	Mexico Government International Bond	1.000	20/12/2027	6,000	12	44	56	0.00
	Serbia Government International Bond	1.000	20/12/2027	1,600	(142)	151	9	0.00
	South Africa Government International Bond	1.000	20/06/2028	32,000	(2,761)	3,094	333	0.01
	Turkey Government International Bond	1.000	20/06/2027	3,800	(751)	759	8	0.00
BRC	Argentina Government International Bond	5.000	20/12/2026	4,173	7	81	88	0.00
	Argentina Government International Bond	5.000	20/06/2027	3,050	36	72	108	0.00
	Colombia Government International Bond	1.000	20/12/2026	4,800	7	7	14	0.00
	Colombia Government International Bond	1.000	20/12/2035	2,700	(397)	139	(258)	(0.01)
	Indonesia Government International Bond	1.000	20/06/2031	22,900	21	94	115	0.00
	Nigeria Government International Bond	1.000	20/12/2026	1,500	(5)	4	(1)	0.00
	Nigeria Government International Bond	1.000	20/06/2027	6,700	(69)	49	(20)	0.00
	Panama Government International Bond	1.000	20/06/2031	6,600	29	12	41	0.00
	Poland Government International Bond	1.000	20/06/2028	6,500	49	47	96	0.00
	Turkey Government International Bond	1.000	20/12/2030	17,800	(1,066)	333	(733)	(0.02)
BSS	Argentina Government International Bond	5.000	20/06/2027	600	(103)	124	21	0.00
CBK	Argentina Government International Bond	5.000	20/12/2026	5,019	20	86	106	0.00
	Argentina Government International Bond	5.000	20/06/2027	1,367	(78)	126	48	0.00
	Brazil Government International Bond	1.000	20/06/2031	10,500	(193)	78	(115)	0.00
	Colombia Government International Bond	1.000	20/12/2026	10,600	14	18	32	0.00
	Colombia Government International Bond	1.000	20/06/2029	12,200	(440)	480	40	0.00
	Colombia Government International Bond	1.000	20/12/2030	2,100	(105)	78	(27)	0.00
	Colombia Government International Bond	1.000	20/12/2035	4,800	(700)	242	(458)	(0.01)
	Cote d'Ivoire Government International Bond	1.000	20/06/2030	1,700	(214)	160	(54)	0.00
	Ecuador Government International Bond	5.000	20/06/2027	2,500	84	11	95	0.00
	Mexico Government International Bond	1.000	20/12/2029	17,000	(151)	363	212	0.01
	Panama Government International Bond	1.000	20/06/2034	5,000	(573)	463	(110)	0.00
	Qatar Government International Bond	1.000	20/12/2026	5,000	140	(117)	23	0.00
DUB	Colombia Government International Bond	1.000	20/12/2030	6,700	(337)	251	(86)	0.00
	South Africa Government International Bond	1.000	20/12/2026	10,400	(638)	680	42	0.00
GST	Argentina Government International Bond	5.000	20/12/2026	4,361	23	69	92	0.00
	Argentina Government International Bond	5.000	20/06/2027	7,259	(921)	1,178	257	0.01
	Colombia Government International Bond	1.000	20/06/2029	7,200	(259)	282	23	0.00
	Colombia Government International Bond	1.000	20/06/2031	500	(25)	15	(10)	0.00
	Egypt Government International Bond	1.000	20/06/2027	8,000	(162)	88	(74)	0.00
	Panama Government International Bond	1.000	20/06/2030	200	(8)	10	2	0.00
	Poland Government International Bond	1.000	20/06/2028	8,500	77	48	125	0.00
	Qatar Government International Bond	1.000	20/12/2029	7,600	211	(13)	198	0.01
	Turkey Government International Bond	1.000	20/06/2027	4,300	(840)	849	9	0.00
JPM	Argentina Government International Bond	5.000	20/06/2027	1,000	14	21	35	0.00
	Cameroon Government International Bonds	1.000	20/12/2026	700	(17)	7	(10)	0.00
	Colombia Government International Bond	1.000	20/12/2026	2,500	3	4	7	0.00
	Colombia Government International Bond	1.000	20/06/2031	3,200	(156)	94	(62)	0.00
	Cote d'Ivoire Government International Bond	1.000	20/06/2030	525	(65)	48	(17)	0.00
	Ecuador Government International Bond	5.000	20/06/2027	7,850	259	38	297	0.01
	Hungary Government International Bond	1.000	20/06/2027	5,700	(290)	339	49	0.00
	Poland Government International Bond	1.000	20/06/2028	900	(2)	15	13	0.00

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
MYC	South Africa Government International Bond	1.000%	20/12/2035	\$ 500	\$ (58)	\$ 19	\$ (39)	0.00
	Turkey Government International Bond	1.000	20/12/2029	3,600	(270)	189	(81)	0.00
	Argentina Government International Bond	5.000	20/12/2026	5,075	(64)	171	107	0.00
	Argentina Government International Bond	5.000	20/06/2027	11,905	(691)	1,111	420	0.01
	Colombia Government International Bond	1.000	20/06/2029	13,300	(478)	521	43	0.00
	Colombia Government International Bond	1.000	20/06/2031	28,500	(1,404)	848	(556)	(0.01)
	Colombia Government International Bond	1.000	20/12/2035	10,000	(1,477)	524	(953)	(0.03)
	Cote d'Ivoire Government International Bond	1.000	20/06/2030	325	(41)	31	(10)	0.00
	Nigeria Government International Bond	1.000	20/06/2030	320	(85)	70	(15)	0.00
	Panama Government International Bond	1.000	20/06/2031	4,600	24	4	28	0.00
	Panama Government International Bond	1.000	20/06/2034	5,000	(573)	463	(110)	0.00
	Peru Government International Bond	1.000	20/12/2026	20,000	80	0	80	0.00
	Qatar Government International Bond	1.000	20/12/2026	3,900	57	(39)	18	0.00
	SoftBank Group Corp.	1.000	20/06/2027	¥ 1,382,800	(144)	88	(56)	0.00
	South Africa Government International Bond	1.000	20/12/2026	\$ 4,600	(206)	225	19	0.00
	Turkey Government International Bond	1.000	20/06/2027	1,800	(356)	360	4	0.00
	Turkey Government International Bond	1.000	20/06/2031	16,000	(1,287)	467	(820)	(0.02)
					\$ (19,789)	\$ 18,643	\$ (1,146)	(0.03)

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

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 14	\$ 9	\$ 0	\$ 0	\$ 0	0.00
	07/2026	\$ 6	CAD 9	0	0	0	0.00
	08/2026	CAD 9	\$ 6	0	0	0	0.00
BOA	08/2026	\$ 9	AUD 14	0	0	0	0.00
	07/2026	DOP 128,134	\$ 2,178	15	0	15	0.00
	07/2026	£ 2,113	2,823	19	0	19	0.00
	07/2026	RON 16,484	€ 3,135	0	(7)	(7)	0.00
	07/2026	\$ 2,946	2,531	0	(52)	(52)	0.00
	07/2026	59	£ 45	0	0	0	0.00
	07/2026	1,426	KRW 2,171,987	0	(23)	(23)	0.00
	07/2026	76	NOK 704	0	(5)	(5)	0.00
	07/2026	246	PLN 927	1	0	1	0.00
	08/2026	DOP 38,643	\$ 652	10	0	10	0.00
	09/2026	COP 155,658,808	40,283	0	(4,084)	(4,084)	(0.12)
	09/2026	KZT 227,779	453	0	(12)	(12)	0.00
	09/2026	PHP 12,350	200	0	0	0	0.00
	07/2026	BRL 78,886	€ 13,299	0	(36)	(36)	0.00
BPS	07/2026	CZK 63,848	\$ 3,068	60	0	60	0.00
	07/2026	€ 18,500	20,999	0	(152)	(152)	0.00
	07/2026	KRW 13,238,049	8,760	209	0	209	0.01
	07/2026	\$ 17,539	BRL 88,595	0	(422)	(422)	(0.01)
	07/2026	2,269	€ 1,955	0	(34)	(34)	0.00
	07/2026	3,419	INR 329,286	55	0	55	0.00
	07/2026	1,559	KWD 476	0	(22)	(22)	0.00
	07/2026	ZAR 62,220	\$ 3,793	2	0	2	0.00
	08/2026	\$ 448	BRL 2,282	0	(11)	(11)	0.00
	09/2026	IDR 714,552	\$ 40	1	0	1	0.00
	09/2026	PEN 15,510	4,513	0	(22)	(22)	0.00
	09/2026	\$ 9	IDR 169,858	0	0	0	0.00
	09/2026	16	THB 526	0	0	0	0.00
	12/2026	IDR 171,014	\$ 9	0	0	0	0.00
	06/2027	\$ 1,056	KWD 320	0	(14)	(14)	0.00
BRC	05/2029	KWD 4,233	\$ 14,553	747	0	747	0.02
	07/2029	930	3,200	165	0	165	0.00
	05/2030	2,509	8,640	443	0	443	0.01
	08/2030	496	1,674	51	0	51	0.00
	01/2031	1,076	3,625	107	0	107	0.00
	06/2031	1,503	5,056	137	0	137	0.00
	07/2026	CAD 914	662	18	0	18	0.00
	07/2026	€ 6,244	RON 32,847	19	0	19	0.00
	07/2026	50	\$ 58	1	0	1	0.00
	07/2026	PEN 6,166	1,825	19	(1)	18	0.00
	07/2026	RON 32,740	€ 6,232	0	(13)	(13)	0.00
	07/2026	TRY 506,927	\$ 10,628	0	(108)	(108)	0.00

Schedule of Investments Emerging Markets Bond ESG Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BSH	07/2026	\$ 2,861	CZK 60,000	\$ 0	\$ (34)	\$ (34)	0.00
	07/2026	652	MYR 2,647	0	(4)	(4)	0.00
	07/2026	28,537	TRY 1,364,505	349	0	349	0.01
	07/2026	ZAR 307,290	\$ 18,919	200	0	200	0.01
	09/2026	PEN 823	242	2	0	2	0.00
	07/2026	AUD 62	43	0	0	0	0.00
	07/2026	€ 3,002	3,500	68	0	68	0.00
	07/2026	PEN 18,913	5,521	38	(61)	(23)	0.00
	08/2026	\$ 43	AUD 62	0	0	0	0.00
	07/2026	COP 93,709,850	\$ 24,595	0	(2,461)	(2,461)	(0.07)
CBK	07/2026	EGP 19,197	383	0	(7)	(7)	0.00
	07/2026	€ 558	641	3	0	3	0.00
	07/2026	HUF 132,217	433	8	0	8	0.00
	07/2026	PEN 65,611	18,894	25	(359)	(334)	(0.01)
	07/2026	\$ 220	BRL 1,112	0	(5)	(5)	0.00
	07/2026	8,162	COP 28,640,658	107	0	107	0.00
	07/2026	1,593	EGP 87,367	173	0	173	0.01
	07/2026	6,823	€ 5,851	0	(133)	(133)	0.00
	07/2026	8,661	HUF 2,704,148	19	0	19	0.00
	07/2026	235	KZT 126,641	29	0	29	0.00
DUB	07/2026	2,902	PEN 9,901	2	0	2	0.00
	07/2026	219	PLN 799	0	(6)	(6)	0.00
	08/2026	INR 2,523,924	\$ 26,925	372	0	372	0.01
	09/2026	COP 82,863,809	21,761	0	(1,857)	(1,857)	(0.05)
	09/2026	IDR 171,260	10	0	0	0	0.00
	09/2026	KZT 475,637	942	0	(27)	(27)	0.00
	09/2026	MXN 72	4	0	0	0	0.00
	09/2026	PEN 22,741	6,674	27	(3)	24	0.00
	09/2026	\$ 2,324	COP 9,023,244	248	0	248	0.01
	09/2026	383	EGP 19,724	5	0	5	0.00
FAR	09/2026	40	IDR 727,675	0	0	0	0.00
	09/2026	16	PEN 56	0	0	0	0.00
	10/2026	COP 9,737,345	\$ 2,732	0	(21)	(21)	0.00
	10/2026	PEN 23,109	6,797	48	0	48	0.00
	11/2026	COP 19,667,385	5,430	0	(93)	(93)	0.00
	11/2026	NGN 394,203	241	0	(30)	(30)	0.00
	11/2026	PEN 6,633	1,939	5	0	5	0.00
	12/2026	IDR 732,547	40	0	0	0	0.00
	12/2026	PEN 19,339	5,533	0	(103)	(103)	0.00
	07/2026	CZK 68,995	3,314	63	0	63	0.00
GLM	07/2026	INR 235,571	2,495	8	0	8	0.00
	07/2026	KZT 3,329,614	7,026	118	0	118	0.00
	07/2026	RON 231	51	1	0	1	0.00
	07/2026	\$ 3,848	INR 371,128	67	0	67	0.00
	07/2026	4,717	KZT 2,543,105	579	0	579	0.02
	07/2026	188	NOK 1,748	0	(12)	(12)	0.00
	07/2026	8,375	PEN 28,325	0	(72)	(72)	0.00
	07/2026	219	PLN 811	0	(3)	(3)	0.00
	07/2026	ZAR 142,891	\$ 8,827	123	0	123	0.00
	08/2026	KZT 1,651,468	3,419	13	0	13	0.00
GLM	08/2026	\$ 121	INR 11,340	0	(1)	(1)	0.00
	09/2026	PEN 45,393	\$ 13,376	108	(2)	106	0.00
	09/2026	\$ 2,495	INR 237,167	0	(8)	(8)	0.00
	09/2026	1,516	KZT 769,218	58	0	58	0.00
	09/2026	1,074	PEN 3,654	0	(6)	(6)	0.00
	10/2026	PEN 31,907	\$ 9,223	0	(91)	(91)	0.00
	11/2026	KZT 651,320	1,315	9	0	9	0.00
	12/2026	\$ 381	KZT 200,406	18	0	18	0.00
	07/2026	AUD 29	\$ 20	0	0	0	0.00
	07/2026	£ 14,539	19,551	254	0	254	0.01
GLM	07/2026	SGD 254	199	3	0	3	0.00
	07/2026	\$ 23,527	€ 20,460	16	(151)	(135)	0.00
	07/2026	32	HUF 9,835	0	0	0	0.00
	07/2026	785	PLN 2,888	0	(17)	(17)	0.00
	07/2026	ZAR 203,564	\$ 12,335	0	(65)	(65)	0.00
	08/2026	COP 6,894,357	1,826	0	(158)	(158)	0.00
	08/2026	€ 5,723	6,536	0	(16)	(16)	0.00
	08/2026	\$ 20	AUD 29	0	0	0	0.00
	09/2026	INR 4,607	\$ 48	0	0	0	0.00
	09/2026	PEN 536	158	1	0	1	0.00
GLM	07/2026	BRL 18	3	0	0	0	0.00
	07/2026	DOP 61,994	1,022	0	(16)	(16)	0.00
	07/2026	€ 13,380	BRL 78,886	0	(56)	(56)	0.00
	07/2026	\$ 625	CAD 889	2	0	2	0.00
	07/2026	23,443	COP 81,586,878	157	(46)	111	0.00
	08/2026	BRL 78,886	€ 13,259	57	0	57	0.00
	08/2026	CAD 888	\$ 625	0	(2)	(2)	0.00
	08/2026	DOP 129,023	2,160	17	0	17	0.00
	08/2026	INR 250	3	0	0	0	0.00
	08/2026	\$ 8,239	BRL 42,054	0	(177)	(177)	(0.01)
GLM	09/2026	COP 7,209,194	\$ 2,065	10	0	10	0.00
	09/2026	DOP 158,945	2,657	27	(2)	25	0.00
	09/2026	IDR 493,607	27	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
IND JPM	09/2026	INR 4,238	\$ 44	\$ 0	\$ (1)	\$ (1)	0.00
	09/2026	MXN 81	5	0	0	0	0.00
	09/2026	\$ 970	BRL 4,994	0	(20)	(20)	0.00
	09/2026	648	CLP 579,364	0	(19)	(19)	0.00
	09/2026	1,187	THB 38,317	0	(27)	(27)	0.00
	10/2026	DOP 16,498	\$ 277	5	0	5	0.00
	11/2026	COP 76,589,352	21,350	25	(163)	(138)	0.00
	11/2026	DOP 270,652	4,451	0	(5)	(5)	0.00
	12/2026	29,331	491	10	0	10	0.00
	07/2026	\$ 75	HUF 22,952	0	(1)	(1)	0.00
	07/2026	AUD 783	\$ 547	5	0	5	0.00
	07/2026	BRL 89,896	17,469	101	0	101	0.00
	07/2026	EGP 129,218	2,094	0	(511)	(511)	(0.01)
	07/2026	HUF 399,131	1,305	23	0	23	0.00
	07/2026	KZT 62,528	131	1	0	1	0.00
	07/2026	NOK 4,953	500	0	0	0	0.00
	07/2026	\$ 368	EGP 19,504	28	0	28	0.00
	07/2026	420	PLN 1,531	0	(13)	(13)	0.00
	08/2026	547	AUD 783	0	(5)	(5)	0.00
	08/2026	500	NOK 4,956	0	0	0	0.00
MBC	09/2026	INR 482	\$ 5	0	0	0	0.00
	09/2026	TWD 2,583	82	1	0	1	0.00
	09/2026	\$ 2,308	MXN 40,095	0	(28)	(28)	0.00
	09/2026	626	THB 20,224	0	(14)	(14)	0.00
	10/2026	17,469	BRL 91,875	0	(101)	(101)	0.00
	07/2026	AUD 14	\$ 9	0	0	0	0.00
	07/2026	CHF 925	1,181	34	0	34	0.00
	07/2026	COP 9,233,396	2,437	0	(228)	(228)	(0.01)
	07/2026	€ 20,132	23,330	313	0	313	0.01
	07/2026	INR 236,502	2,504	8	0	8	0.00
	07/2026	NOK 1,597	161	0	(1)	(1)	0.00
	07/2026	\$ 3,181	€ 2,741	0	(47)	(47)	0.00
	07/2026	2,147	£ 1,599	0	(24)	(24)	0.00
	07/2026	8,924	INR 860,231	149	0	149	0.00
	07/2026	24,662	KRW 37,385,193	0	(515)	(515)	(0.02)
	07/2026	448	NOK 4,155	0	(28)	(28)	0.00
	08/2026	€ 527	\$ 602	0	(2)	(2)	0.00
	08/2026	\$ 9	AUD 14	0	0	0	0.00
	08/2026	161	NOK 1,598	1	0	1	0.00
	09/2026	EGP 17,106	\$ 307	0	(29)	(29)	0.00
MYI	09/2026	INR 1,215	13	0	0	0	0.00
	09/2026	\$ 2,504	INR 238,104	0	(8)	(8)	0.00
	07/2026	CHF 6	\$ 7	0	0	0	0.00
	07/2026	€ 97	111	0	0	0	0.00
	07/2026	£ 20	26	0	0	0	0.00
	07/2026	\$ 628	AUD 900	0	(5)	(5)	0.00
	07/2026	1,567	CHF 1,244	0	(25)	(25)	0.00
	07/2026	2,047	€ 1,774	0	(19)	(19)	0.00
	07/2026	435	£ 328	1	0	1	0.00
	07/2026	9,025	INR 868,223	139	0	139	0.00
NSL	07/2026	610	TRY 28,730	3	0	3	0.00
	09/2026	IDR 104,560	\$ 6	0	0	0	0.00
	07/2026	COP 7,209,194	1,871	0	(209)	(209)	(0.01)
	07/2026	KZT 867,155	1,793	0	(20)	(20)	0.00
SCX	07/2026	PEN 6,923	2,020	0	(9)	(9)	0.00
	07/2026	\$ 3,350	KZT 1,807,320	419	0	419	0.01
	08/2026	INR 620	\$ 6	0	0	0	0.00
	09/2026	EGP 70,874	1,380	0	(16)	(16)	0.00
	09/2026	IDR 268,923	15	0	0	0	0.00
	09/2026	KZT 74,570	148	0	(4)	(4)	0.00
	09/2026	\$ 1,793	KZT 888,544	18	0	18	0.00
	09/2026	430	THB 13,888	0	(9)	(9)	0.00
	07/2026	€ 3,109	RON 16,402	23	0	23	0.00
	07/2026	485,541	\$ 566,403	11,285	0	11,285	0.33
SOG	07/2026	\$ 560,333	€ 492,600	2,858	0	2,858	0.08
	07/2026	197	SGD 254	0	0	0	0.00
	08/2026	€ 492,600	\$ 561,093	0	(2,853)	(2,853)	(0.08)
	08/2026	SGD 254	197	0	0	0	0.00
	07/2026	CHF 600	752	8	0	8	0.00
	07/2026	\$ 6	CAD 8	0	0	0	0.00
	07/2026	19,897	£ 15,052	81	0	81	0.00
	08/2026	CAD 8	\$ 6	0	0	0	0.00
	08/2026	£ 15,052	19,897	0	(81)	(81)	0.00
	07/2026	\$ 222	PLN 813	0	(6)	(6)	0.00
UAG	08/2026	COP 8,064,450	\$ 2,135	0	(186)	(186)	(0.01)
	09/2026	19,312,202	5,278	0	(226)	(226)	(0.01)
	10/2026	HUF 999,808	€ 2,690	0	(110)	(110)	0.00
	11/2026	1,225,182	3,399	0	(13)	(13)	0.00
WST	07/2026	\$ 347	CHF 280	0	0	0	0.00
	08/2026	CHF 279	\$ 347	0	0	0	0.00
				\$ 21,055	\$ (16,704)	\$ 4,351	0.13

Schedule of Investments Emerging Markets Bond ESG Fund (Cont.)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional CHF (Hedged) Accumulation and H Institutional CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 317	CHF 256	\$ 0	\$ 0	\$ 0	0.00
BPS	07/2026	CHF 201	\$ 255	6	0	6	0.00
CBK	07/2026	\$ 189	CHF 150	0	(2)	(2)	0.00
FAR	07/2026	230,398	179,876	0	(7,407)	(7,407)	(0.21)
	08/2026	243,090	195,765	475	0	475	0.01
MBC	07/2026	CHF 263	\$ 327	1	0	1	0.00
	07/2026	\$ 278,634	CHF 218,251	1	(8,071)	(8,070)	(0.23)
MYI	08/2026	259	208	1	0	1	0.00
SCX	08/2026	238,876	192,699	875	0	875	0.02
SOG	07/2026	CHF 203,486	\$ 251,523	0	(738)	(738)	(0.02)
	08/2026	\$ 251,523	CHF 202,756	740	0	740	0.02
SSB	07/2026	248,723	195,520	0	(6,338)	(6,338)	(0.18)
				\$ 2,099	\$ (22,556)	\$ (20,457)	(0.59)

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Administrative EUR (Hedged) Accumulation, E Class EUR (Hedged) Accumulation and H Institutional EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 11,619	€ 9,983	\$ 0	\$ (206)	\$ (206)	(0.01)
BPS	07/2026	€ 2,324	\$ 2,645	0	(12)	(12)	0.00
	07/2026	\$ 441,696	€ 379,138	1	(8,230)	(8,229)	(0.24)
BSH	07/2026	€ 2,613	\$ 3,039	52	0	52	0.00
	07/2026	\$ 419,795	€ 360,050	0	(8,151)	(8,151)	(0.23)
CBK	07/2026	10,056	8,621	0	(199)	(199)	(0.01)
FAR	07/2026	€ 361,870	\$ 412,712	0	(1,014)	(1,014)	(0.03)
	08/2026	\$ 413,268	€ 361,870	1,013	0	1,013	0.03
MBC	07/2026	€ 394,690	\$ 448,437	98	(2,910)	(2,812)	(0.08)
	07/2026	\$ 14,709	€ 12,691	0	(199)	(199)	(0.01)
	08/2026	€ 111	\$ 127	0	0	0	0.00
	08/2026	\$ 441,240	€ 387,960	2,910	0	2,910	0.08
SOG	07/2026	€ 387,960	\$ 441,304	0	(2,251)	(2,251)	(0.06)
	07/2026	\$ 442,086	€ 378,972	0	(8,806)	(8,806)	(0.25)
	08/2026	441,903	387,960	2,247	0	2,247	0.07
				\$ 6,321	\$ (31,978)	\$ (25,657)	(0.74)

As at 30 June 2026, the Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 7,918	£ 5,898	\$ 0	\$ (90)	\$ (90)	0.00
BOA	07/2026	3	3	0	0	0	0.00
BPS	07/2026	£ 5,270	\$ 6,950	0	(44)	(44)	0.00
	07/2026	\$ 8,624	£ 6,436	0	(82)	(82)	0.00
	08/2026	6,884	5,220	44	0	44	0.00
CBK	07/2026	£ 55	\$ 74	1	0	1	0.00
	07/2026	\$ 177	£ 132	0	(2)	(2)	0.00
FAR	07/2026	£ 4	\$ 6	0	0	0	0.00
	07/2026	\$ 8,412	£ 6,256	0	(109)	(109)	(0.01)
	08/2026	6	4	0	0	0	0.00
MBC	07/2026	40	30	0	0	0	0.00
MYI	07/2026	£ 40	\$ 54	1	0	1	0.00
NSL	07/2026	1,201	1,581	0	(13)	(13)	0.00
	08/2026	\$ 1,581	£ 1,201	13	0	13	0.00
SCX	07/2026	£ 6,091	\$ 8,062	0	(22)	(22)	0.00
	07/2026	\$ 46	£ 34	0	0	0	0.00
	08/2026	8,044	6,077	22	0	22	0.00
SOG	07/2026	£ 6,054	\$ 7,997	0	(38)	(38)	0.00
	08/2026	\$ 7,997	£ 6,054	38	0	38	0.00
SSB	07/2026	£ 50	\$ 67	0	0	0	0.00
	08/2026	\$ 67	£ 50	0	0	0	0.00
				\$ 119	\$ (400)	\$ (281)	(0.01)

As at 30 June 2026, the Investor NOK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	NOK 13	\$ 1	\$ 0	\$ 0	\$ 0	0.00
	07/2026	\$ 209	NOK 1,937	0	(14)	(14)	0.00
BPS	07/2026	NOK 30	\$ 3	0	0	0	0.00
BRC	07/2026	6	1	0	0	0	0.00
CBK	07/2026	12	1	0	0	0	0.00
	07/2026	\$ 124	NOK 1,147	0	(8)	(8)	0.00
DUB	07/2026	150	1,389	0	(9)	(9)	0.00
FAR	07/2026	NOK 18	\$ 2	0	0	0	0.00
JPM	07/2026	1,448	146	0	0	0	0.00
	08/2026	\$ 146	NOK 1,449	0	0	0	0.00
MBC	07/2026	NOK 1,876	\$ 189	0	(1)	(1)	0.00
	07/2026	\$ 132	NOK 1,227	0	(8)	(8)	0.00
	08/2026	NOK 6	\$ 1	0	0	0	0.00
	08/2026	\$ 187	NOK 1,859	1	0	1	0.00
MYI	07/2026	NOK 38	\$ 4	0	0	0	0.00
	07/2026	\$ 2	NOK 16	0	0	0	0.00
SCX	07/2026	3	31	0	0	0	0.00
				\$ 1	\$ (40)	\$ (39)	0.00

As at 30 June 2026, the Investor SEK (Hedged) Accumulation and Administrative SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 439	SEK 4,057	\$ 0	\$ (19)	\$ (19)	0.00
CBK	07/2026	SEK 43	\$ 5	0	0	0	0.00
	07/2026	\$ 489	SEK 4,521	0	(22)	(22)	0.00
FAR	07/2026	SEK 2,603	\$ 268	0	(1)	(1)	0.00
	08/2026	\$ 268	SEK 2,598	1	0	1	0.00
MBC	07/2026	SEK 3,931	\$ 404	0	(2)	(2)	0.00
	07/2026	\$ 469	SEK 4,360	0	(19)	(19)	0.00
	08/2026	404	3,924	2	0	2	0.00
MYI	07/2026	SEK 113	\$ 12	0	0	0	0.00
				\$ 3	\$ (63)	\$ (60)	0.00

Total OTC Financial Derivative Instruments

\$ (44,393) (1.28)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
OTHER FINANCIAL ASSETS			
Alfa Bank AO Via Alfa Bond Issuance PLC 5.950% due 15/04/2030 [^] (h)	\$ 3,900	\$ 234	0.01
Credit Suisse AG AT1 Claim	2,100	740	0.02
MMK International Capital DAC 4.375% due 13/06/2024 [^]	2,800	168	0.01
Sovcombank Via SovCom Capital DAC 3.400% due 26/01/2025 [^]	5,400	146	0.00
Total Other Financial Assets		\$ 1,288	0.04
Total Investments		\$ 3,724,301	107.49
Other Current Assets & Liabilities		\$ (259,489)	(7.49)
Net Assets		\$ 3,464,812	100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- [^] Security is in default.
- (a) When-issued security.
- (b) Payment in-kind security.
- (c) Security did not produce income within the last twelve months.
- (d) Zero coupon security.
- (e) Coupon represents a yield to maturity.
- (f) Principal amount of security is adjusted for inflation.
- (g) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (h) Contingent convertible security.

Schedule of Investments Emerging Markets Bond ESG Fund (Cont.)

(i) Restricted Securities (31 December 2025: Nil):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Kuwait Government International Bond	4.804%	20/04/2033	13/04/2026	\$ 12,100	\$ 12,080	0.35

(j) Securities with an aggregate fair value of \$368,611 (31 December 2025: \$380,985) and cash of \$2,874 (31 December 2025: \$Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

(k) Securities with an aggregate fair value of \$23,407 (31 December 2025: \$1,228) and cash of \$29,074 (31 December 2025: \$4,460) have been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Securities with an aggregate fair value of \$16 (31 December 2025: \$580) and cash of \$2,034 (31 December 2025: \$2,497) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$66,488 (31 December 2025: \$42,977) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 50	\$ 3,661,922	\$ 97,061	\$ 3,759,033
Financial Derivative Instruments ⁽³⁾	(2,640)	(33,380)	0	(36,020)
Other Financial Assets	0	1,288	0	1,288
Totals	\$ (2,590)	\$ 3,629,830	\$ 97,061	\$ 3,724,301

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 1	\$ 3,619,487	\$ 103,701	\$ 3,723,189
Financial Derivative Instruments ⁽³⁾	2,280	14,230	0	16,510
Other Financial Assets	0	620	548	1,168
Totals	\$ 2,281	\$ 3,634,337	\$ 104,249	\$ 3,740,867

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

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

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

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	3.950%	21/01/2026	TBD ⁽¹⁾	\$ (9,706)	\$ (9,878)	(0.28)
BRC	1.950	17/06/2026	TBD ⁽¹⁾	€ (6,903)	(7,898)	(0.23)
	2.000	17/06/2026	TBD ⁽¹⁾	(26,553)	(30,381)	(0.88)
	2.330	17/06/2026	TBD ⁽¹⁾	(29,622)	(33,897)	(0.98)
	2.750	12/12/2025	TBD ⁽¹⁾	\$ (2,231)	(2,265)	(0.07)
	3.400	12/12/2025	TBD ⁽¹⁾	(307)	(313)	(0.01)
	3.500	20/02/2026	TBD ⁽¹⁾	(442)	(447)	(0.01)
	3.950	26/03/2026	TBD ⁽¹⁾	(4,982)	(5,035)	(0.14)
	3.950	22/06/2026	31/07/2026	(10,122)	(10,132)	(0.29)
DEU	3.750	30/06/2026	07/07/2026	(2,944)	(2,944)	(0.08)
MBC	2.370	17/06/2026	TBD ⁽¹⁾	€ (42,813)	(48,993)	(1.41)
MEI	3.000	24/06/2026	08/09/2026	\$ (2,544)	(2,546)	(0.07)
MYI	1.850	17/06/2026	TBD ⁽¹⁾	€ (18,665)	(21,355)	(0.62)
	2.280	17/06/2026	TBD ⁽¹⁾	(970)	(1,110)	(0.03)
	2.300	17/06/2026	TBD ⁽¹⁾	(6,754)	(7,729)	(0.22)
	2.350	17/06/2026	TBD ⁽¹⁾	(1,194)	(1,367)	(0.04)
	2.750	11/05/2026	TBD ⁽¹⁾	\$ (393)	(395)	(0.01)
	3.250	10/04/2026	TBD ⁽¹⁾	(2,737)	(2,757)	(0.08)
	3.350	17/03/2026	TBD ⁽¹⁾	(2,008)	(2,028)	(0.06)
	3.490	10/04/2026	TBD ⁽¹⁾	(1,573)	(1,585)	(0.05)
	3.500	12/12/2025	TBD ⁽¹⁾	(2,916)	(2,973)	(0.09)
	3.700	11/06/2026	TBD ⁽¹⁾	(1,242)	(1,244)	(0.04)
NOM	3.400	12/12/2025	TBD ⁽¹⁾	(2,195)	(2,236)	(0.06)
	3.500	12/12/2025	TBD ⁽¹⁾	(1,160)	(1,182)	(0.03)
	3.500	06/02/2026	TBD ⁽¹⁾	(4,829)	(4,897)	(0.14)
	3.550	12/12/2025	TBD ⁽¹⁾	(2,918)	(2,976)	(0.09)
	3.750	12/12/2025	TBD ⁽¹⁾	(15,906)	(16,239)	(0.47)
	3.850	12/12/2025	TBD ⁽¹⁾	(7,363)	(7,521)	(0.22)

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
RDR	4.000%	18/12/2025	TBD ⁽¹⁾	\$ (19,201)	\$ (19,617)	(0.57)
SCX	3.250	12/12/2025	TBD ⁽¹⁾	(183)	(186)	(0.01)
	3.250	21/04/2026	TBD ⁽¹⁾	(7,330)	(7,377)	(0.21)
	3.350	07/05/2026	TBD ⁽¹⁾	(824)	(828)	(0.02)
	3.400	07/05/2026	TBD ⁽¹⁾	(1,049)	(1,055)	(0.03)
	3.500	12/12/2025	TBD ⁽¹⁾	(6,675)	(6,806)	(0.20)
	3.500	18/02/2026	TBD ⁽¹⁾	(3,020)	(3,059)	(0.09)
	3.650	06/02/2026	TBD ⁽¹⁾	(3,634)	(3,687)	(0.11)
	3.650	15/05/2026	TBD ⁽¹⁾	(6,691)	(6,723)	(0.19)
	3.800	12/12/2025	TBD ⁽¹⁾	(9,568)	(9,771)	(0.28)
	3.900	12/12/2025	TBD ⁽¹⁾	(3,910)	(3,995)	(0.11)
STR	3.790	30/06/2026	01/07/2026 ⁽¹⁾	(4,004)	(4,004)	(0.12)
TDM	3.770	16/06/2026	TBD ⁽¹⁾	(31,980)	(32,030)	(0.92)
	3.850	16/06/2026	TBD ⁽¹⁾	(12,398)	(12,418)	(0.36)
	3.900	16/06/2026	TBD ⁽¹⁾	(10,357)	(10,374)	(0.30)
Total Reverse Repurchase Agreements					\$ (354,253)	(10.22)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (90)	\$ 0	\$ (90)	\$ 163	\$ 0	\$ 163
BOA	(4,168)	4,230	62	(120)	84	(36)
BPS	(6,765)	7,750	985	4,095	(4,610)	(515)
BRC	(296)	232	(64)	5,081	(5,720)	(639)
BSH	(8,054)	8,450	396	(147)	270	123
BSS	21	0	21	(4)	0	(4)
CBK	(4,469)	4,598	129	(332)	298	(34)
DUB	902	(1,170)	(268)	192	0	192
FAR	(7,175)	7,880	705	2,857	(3,160)	(303)
GLM	(242)	223	(19)	2,840	(3,120)	(280)
GST	453	(460)	(7)	417	(410)	7
IND	(1)	0	(1)	1	0	1
JPM	(730)	850	120	(1,551)	1,510	(41)
MBC	(8,574)	8,986	412	4,986	(5,430)	(444)
MYC	(1,807)	1,830	23	(358)	170	(188)
MYI	(46)	6	(40)	4	164	168
NSL	142	0	142	99	0	99
RYL	N/A	N/A	N/A	(21)	0	(21)
SCX	1,045	0	1,045	410	(300)	110
SOG	2,505	(2,630)	(125)	(2,128)	2,420	292
SSB	(6,330)	6,592	262	17	0	17
UAG	(714)	854	140	(691)	772	81

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

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	81.21	85.15
Transferable securities dealt in on another regulated market*	10.39	8.59
Other transferable securities	1.86	1.02
Financial derivative instruments dealt in on a regulated market	0.27	0.06
Centrally cleared financial derivative instruments	0.51	0.41
OTC financial derivative instruments	0.85	0.89
Other financial assets	0.03	0.03
Other assets	4.88	3.85
Total Assets	100.00	100.00

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Argentina	3.44	3.10
Austria	N/A	0.30
Bahrain	1.92	1.30
Benin	0.73	0.56
Bermuda	0.10	0.11
Bolivia	0.26	N/A
Bosnia and Herzegovina	0.29	N/A

Schedule of Investments Emerging Markets Bond ESG Fund (Cont.)

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Brazil	3.36	3.90
Bulgaria	0.41	0.83
Cameroon	0.25	N/A
Cayman Islands	3.82	3.44
Chile	3.75	4.13
China	0.00	0.31
Colombia	3.68	4.82
Costa Rica	1.70	1.26
Cyprus	0.25	0.26
Czech Republic	0.25	0.26
Dominican Republic	3.01	3.55
Ecuador	1.49	2.22
Egypt	3.14	2.94
El Salvador	1.04	1.43
Estonia	0.35	0.35
France	0.18	0.06
Gabon	0.34	0.30
Georgia	0.30	0.29
Ghana	1.20	1.17
Guatemala	0.51	N/A
Guernsey, Channel Islands	0.05	0.05
Hong Kong	1.18	1.05
Hungary	2.92	2.83
India	1.84	1.61
Indonesia	2.25	1.78
International	0.08	0.11
Ireland	1.26	1.27
Ivory Coast	2.25	2.51
Jamaica	0.09	0.09
Japan	N/A	0.10
Jordan	0.22	0.22
Kazakhstan	0.44	0.59
Kenya	1.03	1.18
Kuwait	0.35	N/A
Kyrgyzstan	0.15	N/A
Latvia	0.90	0.49
Lithuania	0.16	N/A
Luxembourg	1.01	0.96
Macedonia	0.05	0.06
Malaysia	0.31	0.31
Mauritius	0.26	0.27
Mexico	4.24	3.89
Mongolia	0.41	0.33
Morocco	0.72	0.46
Multinational	0.01	0.01
Netherlands	0.78	0.36
Nigeria	0.47	0.47
Oman	1.39	1.51
Pakistan	0.36	0.20
Panama	1.59	1.95
Paraguay	0.87	0.90
Peru	4.19	3.55
Philippines	1.54	1.58
Poland	1.50	1.38
Qatar	0.14	1.24
Romania	2.98	3.77
Saudi Arabia	0.47	0.47
Senegal	0.62	0.80
Serbia	2.06	2.16
Singapore	0.01	0.01
South Africa	2.76	2.65
South Korea	2.87	3.65
Sri Lanka	1.48	0.99
Supranational	0.85	1.06
Suriname	0.35	0.15
Tanzania	0.13	0.35
Thailand	N/A	0.20
Trinidad and Tobago	0.13	0.13
Turkey	2.22	2.81
Ukraine	1.87	1.70
United Arab Emirates	5.00	3.10
United Kingdom	0.37	0.28
United States	7.19	7.00
Uruguay	0.84	1.00
Uzbekistan	1.44	1.33
Virgin Islands (British)	0.14	0.15
Zambia	0.00	0.12
Short-Term Instruments	3.93	3.10
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.21	(0.05)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	N/A
Interest Rate Swaps	0.03	0.07

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.00	N/A
Written Options		
Foreign Currency Options	(0.01)	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	(0.03)	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.03)	(0.03)
Forward Foreign Currency Contracts	0.13	(0.25)
Hedged Forward Foreign Currency Contracts	(1.34)	0.76
Other Financial Assets	0.04	0.03
Other Current Assets & Liabilities	(7.49)	(7.69)
Net Assets	100.00	100.00

Schedule of Investments Emerging Markets Corporate Bond Fund

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES											
LOAN PARTICIPATIONS AND ASSIGNMENTS											
Republic of Cote d'Ivoire 5.185% due 05/03/2027	€ 800	\$ 918	0.57	Credicorp Capital Sociedad Titulizadora S.A. 9.700% due 05/03/2045 PEN	1,400	\$ 440	0.27	Kaisa Group Holdings Ltd. (7.721% Cash or 6.721% PIK) 7.721% due 28/12/2028 (b)	\$ 65	\$ 1	0.00
Republic of Panama 3.886% due 05/03/2027	400	458	0.29	10.100% due 15/12/2043	1,082	349	0.22	KFH Sukuk Co. 5.376% due 14/01/2030	300	304	0.19
SOCAR Turkey Enerji A/S 5.558% due 11/08/2026	1,000	1,142	0.71	DAE Sukuk Dific Ltd. 4.500% due 16/10/2030	\$ 800	771	0.48	Kookmin Bank 2.500% due 04/11/2030 (h)	1,100	997	0.62
State Oil, Inc. TBD% due 24/03/2031	\$ 1,000	989	0.62	Danantara Investment Management PT 5.350% due 13/01/2029	300	300	0.19	Longfor Group Holdings Ltd. 4.500% due 16/01/2028	200	177	0.11
Türkiye Vakıflar Bankası T.A.O. 5.401% due 15/12/2028	€ 1,000	1,148	0.71	5.950% due 18/06/2036	300	299	0.19	Luminis S.A. 9.649% due 15/09/2038	500	584	0.36
Veon Amsterdam 7.924% due 25/03/2027	\$ 500	499	0.31	Emaar Sukuk Ltd. 3.635% due 15/09/2026	950	948	0.59	mBank S.A. 4.778% due 25/09/2035	€ 100	117	0.07
		5,154	3.21	Emirates NBD Bank PJSC 4.195% due 13/01/2029	400	394	0.25	Mizrahi Tefahot Bank Ltd. 5.049% due 28/01/2031	\$ 400	397	0.25
CORPORATE BONDS & NOTES				5.125% due 29/06/2031	800	800	0.50	Muthoot Finance Ltd. 5.750% due 04/08/2030	400	392	0.24
BANKING & FINANCE				Emlak Konut Varlik Kiralama A/S 7.750% due 01/06/2031	400	400	0.25	6.375% due 23/04/2029	300	301	0.19
Akbank TAS 7.498% due 20/01/2030	1,153	1,187	0.74	Esic Sukuk Ltd. 5.831% due 14/02/2029	400	405	0.25	Nan Fung Treasury Ltd. 5.750% due 21/05/2036	800	800	0.50
Alpha Star Holding Ltd. 7.000% due 26/08/2028	1,100	1,091	0.68	Fab Sukuk Co. Ltd. 5.153% due 16/01/2030	900	909	0.57	NBK SPC Ltd. 1.625% due 15/09/2027	1,000	993	0.62
Ardshinbank CJSC Via Dilijan Finance BV 6.600% due 22/01/2031	800	799	0.50	Far East Horizon Ltd. 5.250% due 13/01/2029	500	495	0.31	Omniyat Sukuk Ltd. 7.250% due 04/03/2031	500	468	0.29
Avilease Capital Ltd. 4.750% due 12/11/2030	800	783	0.49	5.875% due 05/03/2028	500	504	0.31	OTP Bank Nyrt 8.750% due 15/05/2033	200	210	0.13
Azule Energy Finance PLC 8.125% due 23/01/2030	800	805	0.50	FIBRA Prologis 5.500% due 26/11/2035	650	632	0.39	Panama Infrastructure Receivable Purchaser PLC 0.000% due 05/04/2032 (d)	200	163	0.10
8.250% due 22/01/2031	750	751	0.47	First Abu Dhabi Bank PJSC 4.789% due 03/06/2031	600	601	0.37	Piramal Finance Ltd. 7.800% due 29/01/2028	400	408	0.25
8.625% due 22/01/2033	400	401	0.25	Fubon Life Singapore Pte. Ltd. 5.450% due 10/12/2035	300	297	0.18	QNB Bank A/S 5.875% due 11/02/2031	800	779	0.48
Banco Davivienda S.A. 8.125% due 02/07/2035 (h)	800	830	0.52	FWD Group Holdings Ltd. 5.836% due 22/09/2035	300	301	0.19	QNB Finance Ltd. 4.500% due 24/07/2030	1,000	990	0.62
Banco de Chile 2.990% due 09/12/2031	600	546	0.34	Gaci First Investment Co. 6.250% due 14/05/2056	1,400	1,402	0.87	4.538% due 19/09/2027	400	400	0.25
Banco de Credito del Peru S.A. 5.800% due 10/03/2035	800	808	0.50	GLP Pte. Ltd. 9.750% due 20/05/2028	500	424	0.26	4.679% due 27/04/2029	600	603	0.38
Banco do Brasil S.A. 5.625% due 23/10/2031	400	397	0.25	Gohl Capital Holdings Ltd. 7.625% due 29/10/2031 (f)	200	194	0.12	REC Ltd. 5.625% due 11/04/2028	900	909	0.57
8.500% due 29/07/2026	MXN 13,000	746	0.46	8.300% due 29/04/2036 (f)	200	193	0.12	Sammaan Capital Ltd. 9.700% due 03/07/2027	400	412	0.26
Banco Internacional del Peru SAA Interbank 4.800% due 15/07/2031	\$ 1,100	1,081	0.67	Golomt Bank 7.950% due 14/05/2029	600	604	0.38	Shinhan Bank Co. Ltd. 4.500% due 26/03/2028 (h)	300	299	0.19
Banco Mercantil del Norte S.A. 7.625% due 10/01/2028 (f)(h)	200	201	0.13	Greentown China Holdings Ltd. 7.000% due 19/05/2029	600	584	0.36	Shinhan Financial Group Co. Ltd. 5.000% due 24/07/2028	200	201	0.13
8.000% due 24/01/2033 (f)(h)	500	501	0.31	8.450% due 24/02/2028	700	705	0.44	Sobha Sukuk Holding Ltd. 7.996% due 19/02/2029	800	801	0.50
Banco Nacional de Comercio Exterior SNC 6.000% due 14/05/2036	300	298	0.19	GSG Bidco Ltd. 4.700% due 15/06/2031	€ 100	113	0.07	SRC Sukuk Ltd. 5.000% due 27/02/2028	700	702	0.44
Banco Nacional de Mexico S.A. 6.697% due 07/08/2036 (h)(i)	800	789	0.49	HDFC Bank Ltd. 5.067% due 24/06/2031	\$ 800	800	0.50	Standard Chartered PLC 7.767% due 16/11/2028	700	729	0.45
Banco Santander Chile 4.550% due 20/11/2030	800	789	0.49	Hipotecaria Su Casita S.A. de C.V. 9.620% due 28/06/2018	MXN 34,709	0	0.00	TT Varlik Kiralama A/S 6.500% due 30/10/2030	1,200	1,190	0.74
Bank Hapoalim B.M. 3.255% due 21/01/2032 (h)	400	397	0.25	ICBC Standard Bank PLC 20.000% due 18/09/2029	UZS 11,876,000	988	0.61	Türkiye Is Bankasi A/S 7.750% due 12/06/2029	400	416	0.26
5.252% due 14/01/2033	800	792	0.49	IIFL Finance Ltd. 7.600% due 10/09/2029	\$ 400	402	0.25	UBS Group AG 6.875% due 05/06/2032 (f)(h)	800	803	0.50
Bank Leumi Le-Israel B.M. 5.343% due 29/06/2029	400	402	0.25	8.750% due 24/07/2028	400	412	0.26	Unigel Netherlands Holding Corp. BV (15.000% Cash or 15.000% PIK) 15.000% due 31/12/2044 ^ (b)	673	13	0.01
5.642% due 29/06/2033	400	402	0.25	Industrial Subordinated Trust 2.0 6.550% due 15/04/2036	400	406	0.25	Vanke Real Estate Hong Kong Co. Ltd. 3.500% due 12/11/2029	200	86	0.05
7.129% due 18/07/2033 (h)	400	411	0.26	InRetail Shopping Malls 5.650% due 16/10/2032	700	693	0.43	VD DPR Finance Co. 6.833% due 15/03/2035	600	614	0.38
Bank Mandiri Persero Tbk PT 5.250% due 10/04/2031	400	399	0.25	Iridium Capital PLC 9.250% due 18/06/2029	€ 500	621	0.39	WE Soda Investments Holding PLC 9.375% due 14/02/2031 (j)	500	489	0.30
Bank Negara Indonesia Persero Tbk PT 7.150% due 22/10/2031 (f)(h)	200	200	0.12	Kaisa Group Holdings Ltd. 5.000% due 30/11/2027	\$ 12	1	0.00	Yango Justice International Ltd. 7.500% due 17/02/2025 ^	400	0	0.00
Bank of East Asia Ltd. 5.375% due 13/05/2032	800	802	0.50	Kaisa Group Holdings Ltd. (6.250% Cash or 5.250% PIK) 6.250% due 28/12/2028 (b)	95	2	0.00	7.875% due 04/09/2024 ^	200	0	0.00
Banque Ouest Africaine de Developpement 6.250% due 14/10/2040	€ 100	110	0.07	Kaisa Group Holdings Ltd. (6.500% Cash or 5.500% PIK) 6.500% due 28/12/2029 (b)	159	4	0.00	Yapi ve Kredi Bankasi A/S 7.125% due 10/10/2029	300	305	0.19
BBVA Bancomer S.A. 5.125% due 18/01/2033 (h)	\$ 450	442	0.28	Kaisa Group Holdings Ltd. (6.750% Cash or 5.750% PIK) 6.750% due 28/12/2030 (b)	192	3	0.00	9.250% due 16/10/2028	300	320	0.20
Blue Owl Capital Corp. 6.450% due 15/09/2028	300	304	0.19	Kaisa Group Holdings Ltd. (7.000% Cash or 6.000% PIK) 7.000% due 28/12/2031 (b)	289	5	0.00			52,614	32.76
CFAMC Co. Ltd. 3.375% due 24/02/2030	200	190	0.12	Kaisa Group Holdings Ltd. (7.250% Cash or 6.250% PIK) 7.250% due 28/12/2032 (b)	272	5	0.00	INDUSTRIALS			
CIMA Finance DAC 2.950% due 05/09/2029	190	181	0.11					Abu Dhabi Future Energy Co. PJSC Masdar 4.875% due 21/05/2030	400	400	0.25
								4.875% due 25/07/2033	700	689	0.43

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Adani Electricity Mumbai Ltd. 3.949% due 12/02/2030	\$ 749	\$ 704	0.44	5.250% due 24/05/2049	\$ 300	\$ 205	0.13	Rede D'or Finance SARL 6.550% due 28/04/2036	\$ 600	\$ 582	0.36
Aegea Finance SARL 7.625% due 20/01/2036	500	414	0.26	GSG Bidco Ltd. 5.375% due 15/06/2036	€ 100	113	0.07	ReNew Pvt Ltd. 5.875% due 05/03/2027	700	699	0.44
Alpek S.A.B. de C.V. 3.250% due 25/02/2031	500	438	0.27	Health & Happiness International Holdings Ltd. 9.125% due 24/07/2028	\$ 400	420	0.26	San Miguel Global Power Holdings Corp. 8.750% due 12/06/2029 (f)	700	710	0.44
Anadolu Efes Biracilik Ve Malt Sanayii A/S 3.375% due 29/06/2028	200	187	0.12	ICL Group Ltd. 6.036% due 16/06/2036	600	600	0.37	Sasol Financing USA LLC 5.500% due 18/03/2031	300	280	0.17
Avianca Midco PLC 9.000% due 01/12/2028	338	347	0.22	Indika Energy Tbk PT 8.750% due 07/05/2029	400	405	0.25	8.750% due 10/04/2033	800	829	0.52
9.500% due 28/01/2031	300	296	0.18	Invepar Holdings LLC 1.000% due 31/12/2049 (i)	210	0	0.00	Saudi Arabian Oil Co. 4.750% due 02/06/2030	800	797	0.50
10.250% due 07/01/2032 (a)	700	700	0.44	Ivanhoe Mines Ltd. 7.875% due 23/01/2030	500	506	0.31	Sibanye-Stillwater UK Financing PLC 6.250% due 15/11/2031	800	792	0.49
Azul Secured Finance LLP 9.875% due 15/02/2031	400	384	0.24	Kaspi.KZ JSC 6.250% due 26/03/2030	800	810	0.50	Sigma Foods S.A.B. de C.V. 6.875% due 25/03/2044	400	425	0.26
Bidvest Group UK PLC 6.200% due 17/09/2032	600	607	0.38	KazMunayGas National Co. JSC 6.375% due 24/10/2048	415	418	0.26	SK Hynix, Inc. 2.375% due 19/01/2031	800	724	0.45
Braskem Netherlands Finance BV 4.500% due 10/01/2028	300	185	0.12	Kosmos Energy Ltd. 8.750% due 01/10/2031	200	164	0.10	6.375% due 17/01/2028	400	410	0.26
8.000% due 15/10/2034	200	120	0.07	Las Vegas Sands Corp. 3.900% due 08/08/2029	800	773	0.48	Sociedad Transmisora Metropolitana SpA 6.385% due 15/12/2055	800	817	0.51
Burjeel Sukuk Ltd. 7.000% due 01/07/2031 (a)	400	402	0.25	6.000% due 15/08/2029	900	925	0.58	Suzano Austria GmbH 3.750% due 15/01/2031	1,500	1,410	0.88
Caja de Compensacion de Asignacion Familiar de Los Andes 7.000% due 30/07/2029	400	420	0.26	Latam Airlines Group S.A. 7.625% due 07/01/2031	800	831	0.52	Telecommunications Co. Telekom Srbija AD Belgrade 6.750% due 18/05/2033	€ 500	588	0.37
Cas Capital Ltd. 6.250% due 13/01/2031 (f)	800	805	0.50	Latvenergo A/S 3.612% due 13/11/2030	€ 100	114	0.07	7.250% due 18/05/2031	\$ 600	599	0.37
Cemex S.A.B. de C.V. 5.750% due 05/06/2036	800	798	0.50	Leviathan Bond Ltd. 6.500% due 30/06/2027	\$ 400	402	0.25	Tengizchevroil Finance Co. International Ltd. 3.250% due 15/08/2030	900	836	0.52
China Modern Dairy Holdings Ltd. 2.125% due 14/07/2026	600	599	0.37	Li & Fung Ltd. 8.375% due 05/02/2029	400	410	0.26	Teva Pharmaceutical Finance Netherlands BV 4.100% due 01/10/2046	600	463	0.29
Consolidated Energy Finance S.A. 12.000% due 15/02/2031	600	622	0.39	Medco Cypress Tree Pte. Ltd. 8.625% due 19/05/2030	700	730	0.45	Turkish Airlines Pass-Through Trust 4.200% due 15/09/2028	493	488	0.30
Corp. GEO S.A.B. de C.V. 8.875% due 25/09/2014 ^	850	0	0.00	Melco Resorts Finance Ltd. 5.750% due 21/07/2028	800	796	0.50	Unigel Luxembourg S.A. (11.000% Cash or 12.000% PIK) 11.000% due 31/12/2028 ^ (b)	750	23	0.01
Corp. Quiport S.A. 9.000% due 15/12/2037	600	660	0.41	MGM China Holdings Ltd. 6.250% due 15/05/2033	400	391	0.24	Unigel Luxembourg S.A. (13.500% Cash or 15.000% PIK) 13.500% due 31/12/2027 ^ (b)	335	20	0.01
CSN Inova Ventures 6.750% due 28/01/2028	200	166	0.10	Minerva Luxembourg S.A. 7.500% due 22/04/2036	400	382	0.24	Univision Communications, Inc. 8.500% due 31/07/2031	400	402	0.25
CSN Resources S.A. 4.625% due 10/06/2031	200	124	0.08	Momentive Performance Materials, Inc. 4.125% due 22/10/2028	200	198	0.12	Uzauto Motors AJ 7.375% due 19/11/2030	400	406	0.25
Dangote Fertiliser Ltd. 7.750% due 05/05/2031	800	805	0.50	Nakilat, Inc. 6.067% due 31/12/2033	267	273	0.17	Vale S.A. 0.000% due 15/01/2031	BRL 6,700	519	0.32
Digicel International Finance Ltd. 8.625% due 01/08/2032	550	567	0.35	NAVER Corp. 4.375% due 21/04/2031	400	396	0.25	Vedanta Resources Finance PLC 7.000% due 13/07/2032 (a)	\$ 400	398	0.25
Ecopetrol S.A. 4.625% due 02/11/2031	500	459	0.29	NTT Finance Corp. 5.012% due 01/11/2031 (a)	200	200	0.12	7.750% due 13/07/2037 (a)	400	398	0.25
5.875% due 28/05/2045	400	331	0.21	OAS Restructuring BVI Ltd. 5.000% due 31/03/2035	BRL 475	5	0.00	10.875% due 17/09/2029	500	532	0.33
7.750% due 01/02/2032	700	733	0.46	OCP S.A. 5.125% due 23/06/2051	\$ 500	405	0.25	11.250% due 03/12/2031	400	439	0.27
8.875% due 13/01/2033	300	329	0.20	6.700% due 01/03/2036	500	523	0.33	Volcan Cia Minera SAA 8.500% due 28/10/2032	400	415	0.26
Endeavour Mining PLC 7.000% due 28/05/2030	250	255	0.16	6.750% due 02/05/2034	200	210	0.13	West China Cement Ltd. 9.900% due 04/12/2028	300	266	0.17
Energean Israel Finance Ltd. 5.375% due 30/03/2028	500	495	0.31	6.875% due 25/04/2044	500	510	0.32	YPF S.A. 9.500% due 17/01/2031	400	425	0.26
First Quantum Minerals Ltd. 6.375% due 15/02/2036	400	393	0.24	Orbia Advance Corp. S.A.B. de C.V. 2.875% due 11/05/2031	400	333	0.21	Zhongsheng Group Holdings Ltd. 5.980% due 30/01/2028	200	191	0.12
Ford Otomotiv Sanayi A/S 7.125% due 25/04/2029	200	203	0.13	ORLEN S.A. 3.625% due 02/07/2032	€ 400	456	0.28			54,073	33.67
Fortune Star BVI Ltd. 8.500% due 19/05/2028	300	308	0.19	6.000% due 30/01/2035	\$ 1,000	1,036	0.64	UTILITIES			
Foxconn Far East Ltd. 1.875% due 25/08/2028	300	283	0.18	Parex Resources, Inc. 8.500% due 11/05/2031	800	813	0.51	AES Andes S.A. 6.300% due 15/03/2029	300	307	0.19
Freeport Indonesia PT 6.200% due 14/04/2052	600	587	0.37	Petroleos del Peru S.A. 5.625% due 19/06/2047	400	286	0.18	Banco Actinver S.A. Institucion de Banca Multiple 7.250% due 31/01/2041	792	805	0.50
GC Treasury Center Co. Ltd. 7.125% due 10/03/2035 (f)	600	594	0.37	Playtika Holding Corp. 4.250% due 15/03/2029	154	138	0.09	Chile Electricity PEC SpA 0.000% due 25/01/2028 (d)	1,384	1,278	0.80
Gol Finance, Inc. 14.375% due 06/06/2030	400	393	0.24	Promigas S.A. ESP 7.750% due 24/06/2056	800	814	0.51	COX Asset Mexico S.A. de C.V. 7.125% due 08/01/2032	400	406	0.25
Golar LNG Ltd. 7.500% due 02/10/2030	400	407	0.25	Prosus NV 4.987% due 19/01/2052	700	558	0.35	7.750% due 08/05/2036	800	819	0.51
Green Palm Bidco SARL 5.957% due 30/06/2041	400	404	0.25	QatarEnergy 4.625% due 23/06/2029	400	397	0.25	Dhafa Pv2 Energy Co. LLC 5.794% due 30/06/2053	800	793	0.49
6.462% due 30/06/2046	400	405	0.25	QatarEnergy LNG 5.838% due 30/09/2027	193	194	0.12	Energuate Trust 2.0 6.350% due 15/09/2035	800	797	0.50
Grupo Nutresa S.A. 8.000% due 12/05/2030	1,500	1,591	0.99	6.332% due 30/09/2027	163	164	0.10	EnfraGen Energia Sur S.A. 5.375% due 30/12/2030	1,089	1,032	0.64
Grupo Televisa S.A.B. 5.000% due 13/05/2045	700	479	0.30	RD Michigan Property Owner LLC 7.500% due 30/03/2045	800	798	0.50	Engie Energia Chile S.A. 6.375% due 17/04/2034	300	314	0.20

Schedule of Investments Emerging Markets Corporate Bond Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
EPH Financing International A/S				Countrywide Alternative Loan Trust				Ukraine Government International Bond			
4.625% due 02/07/2032	€ 300	\$ 350	0.22	4.394% due 20/12/2035	\$ 36	\$ 35	0.02	0.000% due 01/02/2030	\$ 72	\$ 52	0.03
6.651% due 13/11/2028	300	365	0.23	Countrywide Home Loan Mortgage Pass-Through Trust				0.000% due 01/02/2034	268	152	0.09
Esentia Energy Development S.A.B. de C.V.				4.309% due 25/11/2037	24	23	0.02	4.500% due 01/02/2035	377	262	0.16
6.125% due 30/07/2033	\$ 800	799	0.50			567	0.35	Venezuela Government International Bond			
Generadora de Gatun S.A.				ASSET-BACKED SECURITIES				7.000% due 31/03/2038 ^	70	31	0.02
6.874% due 30/09/2044	800	827	0.51	HOME EQUITY OTHER				7.650% due 21/04/2025 ^	70	31	0.02
IHS Holding Ltd.				Countrywide Asset-Backed Certificates Trust, Inc.				8.250% due 13/10/2024 ^	120	55	0.03
8.250% due 29/11/2031	700	732	0.46	4.203% due 25/09/2037	21	23	0.02	9.250% due 15/09/2027 ^	60	30	0.02
India Cleantech Energy				Home Equity Mortgage Loan Asset-Backed Trust				9.250% due 07/05/2028 ^	185	89	0.05
4.700% due 10/08/2026	82	82	0.05	3.953% due 25/04/2037	114	77	0.05	11.950% due 05/08/2031 ^	50	27	0.02
Israel Electric Corp. Ltd.				NovaStar Mortgage Funding Trust					11,356	7.07	
4.250% due 14/08/2028	300	295	0.18	3.963% due 25/09/2037	54	53	0.03	SHARES			
Millicom International Cellular S.A.						153	0.10	COMMON STOCKS			
4.500% due 27/04/2031 (j)	1,300	1,214	0.76	WHOLE LOAN COLLATERAL				FINANCIALS			
MM Mirage Bluewater Ltd.				Citigroup Mortgage Loan Trust, Inc.				Hipotecaria Su Casita S.A.			
8.750% due 29/06/2029	375	372	0.23	7.250% due 25/05/2036	296	143	0.09	de C.V. (c)	332,624	0	0.00
Niagara Energy SAC						296	0.19	Stichting			
5.746% due 03/10/2034	400	401	0.25	SOVEREIGN ISSUES				Administratiekantoor			
Nova Securitisation SARL				Angolan Government International Bond				T.K.H. Holding (c)	2,752	0	0.00
5.750% due 03/02/2031	400	386	0.24	9.375% due 31/03/2033	400	410	0.25			0	0.00
6.500% due 03/02/2036	200	188	0.12	Argentina Government International Bond							
PacifiCorp				0.750% due 09/07/2030	18	11	0.01				
7.125% due 15/08/2056	600	596	0.37	Baiterek National Investment Holding JSC							
Pampa Energia S.A.				16.950% due 02/04/2029	KZT 101,000	215	0.13				
7.750% due 14/11/2037	800	820	0.51	16.950% due 02/04/2031	101,000	217	0.13				
7.875% due 16/12/2034	500	518	0.32	Benin Sukuk S.A.							
Peru LNG SRL				6.200% due 29/01/2033	\$ 300	291	0.18				
5.375% due 22/03/2030	400	389	0.24	Colombian TES							
Petrobras Global Finance BV				11.000% due 22/08/2029	COP 473,000	133	0.08				
5.125% due 10/09/2030	400	394	0.24	11.750% due 24/01/2035	4,219,300	1,202	0.75				
6.250% due 10/01/2036	400	399	0.25	Costa Rica Government International Bond							
Rio Oil Finance Trust				5.950% due 27/04/2033	€ 300	366	0.23				
8.200% due 06/04/2028	433	445	0.28	6.001% due 16/01/2036	250	303	0.19				
SAEL Ltd.				Development Bank of Kazakhstan JSC							
7.800% due 31/07/2031	181	184	0.11	18.400% due 16/10/2028	KZT 108,000	235	0.15				
Telecom Argentina S.A.				Dominican Republic Government International Bond							
8.500% due 20/01/2036	350	367	0.23	5.875% due 28/10/2035	\$ 400	396	0.25				
Veon Midco BV				10.500% due 15/03/2037	DOP 8,000	143	0.09				
6.950% due 01/06/2031	400	400	0.25	10.750% due 01/06/2036	8,000	145	0.09				
7.450% due 01/06/2033	400	399	0.25	11.250% due 15/09/2035	11,000	205	0.13				
Yinson Production Financial Services Pte. Ltd.				Eagle Funding Luxco SARL							
9.625% due 03/05/2029	900	954	0.59	5.500% due 17/08/2030	\$ 500	503	0.31				
		18,427	11.47	Egypt Government International Bond							
Total Corporate Bonds & Notes		125,114	77.90	19.698% due 14/10/2030	EGP 18,400	357	0.22				
				21.954% due 04/03/2028	72,700	1,434	0.89				
CONVERTIBLE BONDS & NOTES				Fondo MIVIVIENDA S.A.							
Alibaba Group Holding Ltd.				5.400% due 31/03/2031	\$ 400	403	0.25				
0.000% due 15/09/2032 (d)	450	400	0.25	Kuwait Government International Bond							
Baidu, Inc.				4.804% due 20/04/2033 (i)	400	399	0.25				
0.000% due 12/03/2032 (d)	400	355	0.22	Magyar Export-Import Bank							
Country Garden Holdings Co. Ltd.				6.000% due 16/05/2029	€ 100	122	0.08				
0.000% due 31/12/2031 (d)	70	5	0.01	Magyar Fejlesztési Bank Zrt							
Kaisa Group Holdings Ltd.				6.500% due 29/06/2028	\$ 200	206	0.13				
0.000% due 31/12/2026 (d)	57	0	0.00	National Bank of Uzbekistan							
0.000% due 31/12/2027 (d)	71	1	0.00	19.875% due 05/07/2027	UZS 2,500,000	220	0.14				
0.000% due 31/12/2028 (d)	113	1	0.00	Peru Government International Bond							
0.000% due 31/12/2029 (d)	113	1	0.00	7.300% due 12/08/2033	PEN 800	263	0.16				
0.000% due 31/12/2030 (d)	141	1	0.00	Poland Government International Bond							
0.000% due 31/12/2031 (d)	141	1	0.00	3.625% due 11/01/2034	€ 40	47	0.03				
0.000% due 31/12/2032 (d)	246	1	0.00	4.125% due 11/01/2044	40	46	0.03				
		766	0.48	Qatar Government International Bond							
U.S. TREASURY OBLIGATIONS				4.800% due 08/04/2033	\$ 600	603	0.38				
U.S. Treasury Bonds				Republic of Angola Via Avenir Issuer Ireland DAC							
3.000% due 15/05/2045	5,400	4,107	2.56	10.750% due 05/02/2029	181	186	0.12				
				South Africa Government International Bond							
NON-AGENCY MORTGAGE-BACKED SECURITIES				8.500% due 31/01/2037	ZAR 700	43	0.03				
Canada Square Funding PLC				8.875% due 28/02/2035	19,500	1,233	0.77				
4.597% due 17/01/2059	£ 65	86	0.05	9.000% due 31/01/2040	1,500	93	0.06				
Chevy Chase Funding LLC Mortgage-Backed Certificates				Turkey Government International Bond							
3.993% due 25/10/2035	\$ 267	259	0.16	5.950% due 15/01/2031	\$ 200	197	0.12				
Citigroup Mortgage Loan Trust, Inc.											
4.583% due 25/08/2036	178	164	0.10								

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
21.265% due 20/10/2026 (d)(e)	NGN 185,600	\$ 127	0.08	INVESTMENT FUNDS			
21.270% due 01/09/2026 (d)(e)	104,000	73	0.04	COLLECTIVE INVESTMENT SCHEMES			
21.310% due 20/10/2026 (d)(e)	26,417	18	0.01	PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (g)	689,670	\$ 6,877	4.28
21.323% due 20/10/2026 (d)(e)	37,100	25	0.02	PIMCO Specialty Funds Ireland p.l.c. - PIMCO China Bond Fund (g)	25,272	396	0.25
21.333% due 15/09/2026 (d)(e)	90,000	63	0.04			7,273	4.53
21.380% due 03/11/2026 (d)(e)	149,800	102	0.06	EXCHANGE-TRADED FUNDS			
21.445% due 27/10/2026 (d)(e)	71,900	49	0.03	PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (g)	1,000	101	0.06
21.488% due 03/11/2026 (d)(e)	71,900	49	0.03				
21.702% due 18/08/2026 (d)(e)	548,200	388	0.24				
		2,357	1.47				
Total Short-Term Instruments		4,515	2.81				
Total Transferable Securities		\$ 151,882	94.57	Total Investment Funds		\$ 7,374	4.59

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bund 10-Year Bond September Futures	Long	09/2026	5	\$ 7	0.00
U.S. Treasury 2-Year Note September Futures	Long	09/2026	60	(18)	(0.01)
U.S. Treasury 5-Year Note September Futures	Long	09/2026	158	28	0.02
U.S. Treasury 10-Year Note September Futures	Long	09/2026	55	33	0.02
U.S. Treasury 10-Year Ultra September Futures	Long	09/2026	33	24	0.01
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2026	15	(37)	(0.02)
United Kingdom Long Gilt September Futures	Long	09/2026	1	3	0.00
				\$ 40	0.02
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 40	0.02

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-44 5-Year Index	1.000%	20/12/2030	\$ 500	\$ 5	0.00
CDX.EM-45 5-Year Index	1.000	20/06/2031	600	15	0.01
				\$ 20	0.01

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	1.750%	21/06/2047	\$ 1,700	\$ 348	0.23
Pay	1-Day USD-SOFR Compounded-OIS	3.000	17/06/2028	4,400	(46)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2029	9,000	15	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2030	1,900	15	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.250	17/06/2031	9,200	10	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2034	2,900	51	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2035	1,700	20	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2055	700	34	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.500	18/03/2031	4,700	103	0.06
Receive	1-Day USD-SOFR Compounded-OIS	3.500	18/12/2054	300	53	0.03
Pay	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	5,500	(174)	(0.11)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2030	500	13	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	1,300	(54)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2035	300	8	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2035	2,200	(66)	(0.04)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/06/2036	2,400	(12)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2055	1,100	(39)	(0.02)
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	4.000	31/05/2033	3,000	(10)	(0.01)

Schedule of Investments Emerging Markets Corporate Bond Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day USD-SOFR Compounded-OIS	4.000%	18/03/2056	\$ 800	\$ (29)	(0.02)
Pay	1-Year BRL-CDI	12.131	04/01/2027	BRL 6,500	(91)	(0.06)
Pay	1-Year BRL-CDI	12.867	02/01/2031	15,800	(77)	(0.05)
Pay	1-Year BRL-CDI	12.905	02/01/2029	1,200	(6)	0.00
Receive ⁽³⁾	3-Month CNY-CNREPOFIX	1.500	16/09/2031	CNY 2,740	(4)	0.00
Pay	6-Month CZK-PRIBOR	4.130	01/10/2035	CZK 18,600	3	0.00
Pay	6-Month CZK-PRIBOR	4.611	06/06/2028	12,800	1	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.500	16/09/2031	€ 1,800	(1)	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	1,500	(31)	(0.02)
Pay	6-Month HUF-BBR	5.890	09/05/2030	HUF 462,500	62	0.04
Receive	6-Month HUF-BBR	6.190	18/11/2030	452,300	(130)	(0.08)
Pay	28-Day MXN-TIE	8.207	19/06/2028	MXN 6,900	6	0.00
					\$ (28)	(0.01)
Total Centrally Cleared Financial Derivative Instruments					\$ (8)	0.00

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

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

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

PURCHASED OPTIONS

CREDIT DEFAULT SWAPTIONS ON CREDIT INDICES

Counterparty	Description	Buy/Sell Protection	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
GST	Put - OTC CDX.IG-46 5-Year Index	Buy	0.625%	15/07/2026	35,100	\$ 48	\$ 2	0.00

FOREIGN CURRENCY OPTIONS

Counterparty	Description		Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC USD versus KRW	KRW	1,400.000	09/07/2026	2,019	\$ 20	\$ 0	0.00
	Put - OTC USD versus KRW		1,400.000	13/07/2026	1,281	9	0	0.00
BPS	Call - OTC USD versus HKD	HKD	7.800	24/08/2026	15,580	15	59	0.04
						\$ 44	\$ 59	0.04

WRITTEN OPTIONS

CREDIT DEFAULT SWAPTIONS ON CREDIT INDICES

Counterparty	Description	Buy/Sell Protection	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
GST	Put - OTC CDX.IG-46 5-Year Index	Sell	0.775%	15/07/2026	52,700	\$ (32)	\$ (1)	0.00

FOREIGN CURRENCY OPTIONS

Counterparty	Description		Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Put - OTC USD versus KRW	KRW	1,350.000	09/07/2026	2,019	\$ (7)	\$ 0	0.00
	Put - OTC USD versus KRW		1,350.000	13/07/2026	1,281	(3)	0	0.00
BPS	Call - OTC USD versus HKD	HKD	7.850	24/08/2026	15,580	(9)	(2)	0.00
						\$ (19)	\$ (2)	0.00

(1) Notional Amount represents the number of contracts.

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

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/ (Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GST	Mexico Government International Bond	(1.000)%	20/06/2031	\$ 4,300	\$ (18)	\$ (11)	\$ (29)	(0.02)
MYC	South Korea Government International Bond	(1.000)	20/12/2034	600	(29)	1	(28)	(0.02)
						\$ (47)	\$ (10)	(0.04)

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

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BPS	Mexico Government International Bond	1.000%	20/12/2027	\$ 300	\$ 1	\$ 2	\$ 3	0.00
BRC	Argentina Government International Bond	5.000	20/12/2026	400	9	0	9	0.01
	Nigeria Government International Bond	1.000	20/12/2030	100	(9)	3	(6)	(0.01)
DBL	Ping An Insurance Group Co. of China Ltd.	1.000	20/06/2028	800	(2)	3	1	0.00
JPM	Alibaba Group Holding Ltd.	1.000	20/06/2029	1,500	8	10	18	0.01
	Ecuador Government International Bond	5.000	20/06/2027	300	10	1	11	0.01
MYC	Argentina Government International Bond	5.000	20/12/2026	300	6	0	6	0.00
	SoftBank Group Corp.	1.000	20/06/2027	¥ 65,200	(7)	5	(2)	0.00
					\$ 16	\$ 24	\$ 40	0.02

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

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BPS	iTraxx Crossover 44 5-Year 35-100% Index	5.000%	20/12/2030	€ 1,750	\$ 351	\$ 21	\$ 372	0.23
GST	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	1,000	204	9	213	0.13
JPM	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	1,640	327	22	349	0.22
					\$ 882	\$ 52	\$ 934	0.58

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

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 14	\$ 10	\$ 0	\$ 0	\$ 0	0.00
BOA	07/2026	DOP 5,177	\$ 88	1	0	1	0.00
	07/2026	\$ 0	COP 451	0	0	0	0.00
	07/2026	39	KRW 60,040	0	(1)	(1)	0.00
	08/2026	DOP 1,897	\$ 32	1	0	1	0.00
	08/2026	\$ 33	HKD 254	0	0	0	0.00
	09/2026	KZT 11,450	\$ 23	0	(1)	(1)	0.00
	09/2026	PHP 779	13	0	0	0	0.00
	10/2026	COP 462	0	0	0	0	0.00
BPS	07/2026	CNH 2,958	437	1	0	1	0.00
	07/2026	CZK 786	38	1	0	1	0.00
	07/2026	INR 125,102	1,320	0	0	0	0.00
	07/2026	\$ 386	CNY 2,633	1	0	1	0.00
	07/2026	609	€ 536	3	0	3	0.00
	07/2026	122	INR 11,746	2	0	2	0.00
	07/2026	824	¥ 133,200	0	(4)	(4)	0.00
	07/2026	ZAR 1,878	\$ 114	0	0	0	0.00
	09/2026	\$ 1,331	INR 126,788	0	(1)	(1)	0.00
	09/2026	7	THB 218	0	0	0	0.00
BRC	07/2026	€307	RON 1,614	1	0	1	0.00
	07/2026	TRY 534	\$ 11	0	0	0	0.00
	07/2026	\$ 812	MYR 3,298	0	(5)	(5)	0.00
	07/2026	922	TRY 43,907	3	0	3	0.00
	07/2026	ZAR 9,276	\$ 571	6	0	6	0.00
BSH	07/2026	\$ 312	€ 268	0	(5)	(5)	0.00
	09/2026	BRL 590	\$ 115	3	0	3	0.00
CBK	07/2026	COP 513,792	146	0	(2)	(2)	0.00
	07/2026	HUF 1,772	6	0	0	0	0.00
	07/2026	\$ 0	COP 804	0	0	0	0.00
	07/2026	83	EGP 4,464	7	0	7	0.01
	07/2026	1,191	€ 1,021	0	(23)	(23)	(0.01)
	07/2026	1,634	INR 154,903	0	0	0	0.00
	07/2026	26	KZT 14,085	3	0	3	0.00
	07/2026	15	PLN 54	0	0	0	0.00
	08/2026	INR 159,452	\$ 1,701	24	0	24	0.02
	09/2026	KZT 23,909	47	0	(1)	(1)	0.00
	09/2026	\$ 2	PEN 9	0	0	0	0.00
	10/2026	COP 824	\$ 0	0	0	0	0.00
	10/2026	\$ 49	COP 174,681	0	0	0	0.00
	10/2026	UZS 393,000	\$ 30	0	(2)	(2)	0.00

Schedule of Investments Emerging Markets Corporate Bond Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
DUB	11/2026	NGN 16,340	\$ 10	\$ 0	\$ (1)	\$ (1)	0.00
	11/2026	\$ 97	COP 352,818	2	0	2	0.00
	12/2026	PEN 2,986	\$ 854	0	(16)	(16)	(0.01)
	07/2026	CZK 850	41	1	0	1	0.00
	07/2026	INR 19,620	208	1	0	1	0.00
	07/2026	KZT 7,883	17	0	0	0	0.00
	07/2026	\$ 25	EGP 1,369	2	0	2	0.00
	07/2026	139	INR 13,374	2	0	2	0.00
	07/2026	309	KZT 166,693	38	0	38	0.02
	07/2026	15	PLN 55	0	0	0	0.00
	07/2026	ZAR 4,314	\$ 266	4	0	4	0.00
	08/2026	KZT 42,197	87	0	0	0	0.00
	08/2026	\$ 26	EGP 1,438	2	0	2	0.00
	09/2026	EGP 2,781	\$ 50	0	(5)	(5)	0.00
	09/2026	PKR 32,978	111	0	(6)	(6)	0.00
	09/2026	\$ 208	INR 19,753	0	(1)	(1)	0.00
	10/2026	UZS 7,285,340	\$ 570	0	(27)	(27)	(0.02)
	11/2026	KZT 19,798	40	0	0	0	0.00
	11/2026	NGN 413,100	255	0	(29)	(29)	(0.02)
	11/2026	UZS 4,330,356	332	0	(22)	(22)	(0.01)
FAR	12/2026	\$ 14	KZT 7,417	1	0	1	0.00
	12/2026	UZS 775,197	\$ 60	0	(3)	(3)	0.00
	07/2026	CNH 2,942	435	1	0	1	0.00
	07/2026	£ 1,357	1,825	24	0	24	0.02
	07/2026	¥ 133,184	823	4	0	4	0.00
	07/2026	PLN 96	26	1	0	1	0.00
	07/2026	SGD 124	97	1	0	1	0.00
	07/2026	\$ 1,574	CNH 10,705	3	0	3	0.00
	07/2026	525	€ 460	1	0	1	0.00
	07/2026	730	HUF 225,458	0	(6)	(6)	0.00
	07/2026	42	PLN 156	0	(1)	(1)	0.00
	07/2026	ZAR 6,145	\$ 372	0	(2)	(2)	0.00
	08/2026	CNH 10,682	1,574	0	(3)	(3)	0.00
	08/2026	€ 460	525	0	(1)	(1)	0.00
	08/2026	PEN 854	253	3	0	3	0.00
	08/2026	\$ 823	¥ 132,835	0	(4)	(4)	0.00
	09/2026	68	INR 6,489	0	0	0	0.00
	07/2026	COP 1,334,291	\$ 383	1	(3)	(2)	0.00
	07/2026	DOP 4,007	66	0	(1)	(1)	0.00
	07/2026	INR 29,770	314	0	0	0	0.00
GLM	07/2026	\$ 146	BRL 739	0	(4)	(4)	0.00
	07/2026	73	CAD 104	0	0	0	0.00
	08/2026	CAD 103	\$ 73	0	0	0	0.00
	08/2026	DOP 12,067	202	2	0	2	0.00
	08/2026	\$ 520	DOP 32,138	13	0	13	0.01
	08/2026	9	INR 845	0	0	0	0.00
	09/2026	DOP 23,550	\$ 391	3	(2)	1	0.00
	09/2026	\$ 394	INR 37,642	1	0	1	0.00
	09/2026	23	THB 745	0	(1)	(1)	0.00
	10/2026	DOP 774	\$ 13	0	0	0	0.00
	11/2026	7,054	116	0	0	0	0.00
	11/2026	\$ 383	COP 1,373,967	3	0	3	0.00
	12/2026	DOP 1,613	\$ 27	1	0	1	0.00
	07/2026	AUD 62	44	1	0	1	0.00
	07/2026	BRL 740	144	1	0	1	0.00
	07/2026	EGP 6,477	105	0	(26)	(26)	(0.02)
	07/2026	HUF 9,894	33	1	0	1	0.00
	07/2026	KZT 2,950	6	0	0	0	0.00
	07/2026	PLN 245	67	2	0	2	0.00
JPM	08/2026	\$ 121	HKD 945	0	0	0	0.00
	09/2026	MXN 12,613	\$ 726	9	0	9	0.01
	09/2026	\$ 17	INR 1,630	0	0	0	0.00
	09/2026	16	THB 501	0	0	0	0.00
	10/2026	144	BRL 757	0	(1)	(1)	0.00
	10/2026	UZS 2,487,947	\$ 196	0	(9)	(9)	(0.01)
	07/2026	AUD 0	0	0	0	0	0.00
	07/2026	INR 19,698	209	1	0	1	0.00
	07/2026	\$ 29	AUD 43	0	0	0	0.00
	07/2026	487	COP 1,846,735	47	0	47	0.03
	07/2026	824	€ 714	0	(7)	(7)	0.00
	07/2026	322	INR 30,999	5	0	5	0.00
	07/2026	682	KRW 1,033,413	0	(14)	(14)	(0.01)
	08/2026	AUD 43	\$ 29	0	0	0	0.00
	09/2026	EGP 4,546	82	0	(8)	(8)	0.00
	09/2026	\$ 252	INR 23,946	1	(1)	0	0.00
	07/2026	15	€ 13	0	0	0	0.00
	10/2026	210	AZN 376	9	0	9	0.01
	10/2027	420	773	20	0	20	0.01
NSL	07/2026	325	INR 31,287	5	0	5	0.00
	07/2026	227	TRY 10,700	1	0	1	0.00
SCX	07/2026	EGP 15,626	\$ 288	0	(28)	(28)	(0.02)
	07/2026	KZT 45,896	95	0	(1)	(1)	0.00
	07/2026	\$ 904	CNY 6,167	2	0	2	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SOG	07/2026	\$ 49	EGP 2,639	\$ 4	\$ 0	\$ 4	0.00
	07/2026	428	INR 41,026	5	0	5	0.00
	07/2026	53	KZT 28,869	7	0	7	0.00
	08/2026	114	HKD 892	0	0	0	0.00
	08/2026	22	INR 2,099	0	0	0	0.00
	09/2026	EGP 2,338	\$ 46	0	(1)	(1)	0.00
	09/2026	KZT 3,748	7	0	0	0	0.00
	09/2026	\$ 95	KZT 47,028	1	0	1	0.00
	09/2026	11	THB 344	0	0	0	0.00
	07/2026	CNH 4,805	\$ 710	2	0	2	0.00
	07/2026	€ 153	RON 806	1	0	1	0.00
	07/2026	10,116	\$ 11,801	236	0	236	0.15
	07/2026	RON 2,409	€ 459	0	0	0	0.00
	07/2026	\$ 24	AUD 34	0	0	0	0.00
	07/2026	8,619	€ 7,577	45	0	45	0.03
	07/2026	96	SGD 124	0	0	0	0.00
	08/2026	AUD 34	\$ 24	0	0	0	0.00
	08/2026	€ 7,577	8,631	0	(45)	(45)	(0.03)
	08/2026	SGD 124	96	0	0	0	0.00
	08/2026	\$ 71	EGP 3,866	6	0	6	0.00
SSB	09/2026	EGP 15,807	\$ 284	0	(27)	(27)	(0.02)
	07/2026	CAD 107	77	2	0	2	0.00
	07/2026	€ 460	523	0	(3)	(3)	0.00
	07/2026	\$ 1,794	£ 1,357	7	0	7	0.01
	08/2026	COP 5,241,856	\$ 1,374	0	(131)	(131)	(0.08)
	08/2026	£ 1,357	1,794	0	(7)	(7)	0.00
	09/2026	COP 2,237,574	577	0	(62)	(62)	(0.04)
	07/2026	\$ 15	PLN 55	0	0	0	0.00
UAG	12/2026	230	COP 899,221	20	0	20	0.01
				\$ 613	\$ (554)	\$ 59	0.04

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the E Class CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	CHF 26	\$ 32	\$ 0	\$ 0	\$ 0	0.00
JPM	07/2026	\$ 2,348	CHF 1,835	0	(73)	(73)	(0.04)
MBC	07/2026	CHF 103	\$ 131	4	0	4	0.00
SOG	07/2026	\$ 2,536	CHF 1,986	0	(74)	(74)	(0.05)
	07/2026	CHF 1,939	\$ 2,397	0	(7)	(7)	0.00
SSB	08/2026	\$ 2,397	CHF 1,933	7	0	7	0.00
	07/2026	2,509	1,972	0	(64)	(64)	(0.04)
WST	07/2026	CHF 1,932	\$ 2,393	0	(2)	(2)	0.00
	08/2026	\$ 2,393	CHF 1,925	2	0	2	0.00
				\$ 13	\$ (220)	\$ (207)	(0.13)

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2026	\$ 47,602	€ 40,859	\$ 0	\$ (887)	\$ (887)	(0.55)
BSH	07/2026	45,136	38,712	0	(876)	(876)	(0.54)
CBK	07/2026	€ 20	\$ 23	0	0	0	0.00
FAR	07/2026	\$ 436	€ 374	0	(9)	(9)	(0.01)
	07/2026	€ 38,486	\$ 43,894	0	(108)	(108)	(0.07)
MBC	08/2026	\$ 43,953	€ 38,486	108	0	108	0.07
	07/2026	€ 41,173	\$ 46,765	1	(309)	(308)	(0.19)
SOG	07/2026	\$ 26	€ 23	0	0	0	0.00
	08/2026	46,799	41,148	308	0	308	0.19
	07/2026	€ 41,148	\$ 46,806	0	(239)	(239)	(0.15)
	07/2026	\$ 47,664	€ 40,859	0	(949)	(949)	(0.59)
	08/2026	46,869	41,148	238	0	238	0.15
				\$ 655	\$ (3,377)	\$ (2,722)	(1.69)
Total OTC Financial Derivative Instruments						\$ (1,895)	(1.18)

Schedule of Investments Emerging Markets Corporate Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
OTHER FINANCIAL ASSETS			
Alfa Bank AO Via Alfa Bond Issuance PLC 5.950% due 15/04/2030 ^ (h)	\$ 1,300	\$ 78	0.05
ALROSA Finance S.A. 3.100% due 25/06/2027 ^	1,100	66	0.04
Sberbank of Russia Via SB Capital S.A. 5.250% due 23/05/2023 ^ (h)	1,700	102	0.06
Severstal OAO Via Steel Capital S.A. 3.150% due 16/09/2024 ^	800	37	0.02
Sovcombank Via SovCom Capital DAC 3.400% due 26/01/2025 ^	1,100	30	0.02
Total Other Financial Assets		\$ 313	0.19
Total Investments		\$ 157,706	98.19
Other Current Assets & Liabilities		\$ 2,900	1.81
Net Assets		\$ 160,606	100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) When-issued security.
- (b) Payment in-kind security.
- (c) Security did not produce income within the last twelve months.
- (d) Zero coupon security.
- (e) Coupon represents a yield to maturity.
- (f) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (g) Affiliated to the Fund.
- (h) Contingent convertible security.
- (i) Restricted Securities (31 December 2025: 0.00%):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Banco Nacional de Mexico S.A.	6.697%	07/08/2036	30/04/2026	\$ 800	\$ 789	0.49
Invepar Holdings LLC	1.000	31/12/2049	16/11/2018	0	0	0.00
Kuwait Government International Bond	4.804	20/04/2033	13/04/2026	400	399	0.25
OAS S.A.	0.000	16/05/2039	16/11/2018	5	0	0.00
				\$ 1,205	\$ 1,188	0.74

- (j) Securities with an aggregate fair value of \$1,703 (31 December 2025: \$1,570) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$1,065 (31 December 2025: \$1,224) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$2,720 (31 December 2025: \$170) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 7	\$ 143,386	\$ 8,489	\$ 151,882
Investment Funds	7,374	0	0	7,374
Financial Derivative Instruments ⁽³⁾	10	(1,873)	0	(1,863)
Other Financial Assets	0	313	0	313
Totals	\$ 7,391	\$ 141,826	\$ 8,489	\$ 157,706

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 144,528	\$ 7,115	\$ 151,643
Investment Funds	13,272	0	0	13,272
Financial Derivative Instruments ⁽³⁾	(10)	1,955	4	1,949
Other Financial Assets	0	0	313	313
Totals	\$ 13,262	\$ 146,483	\$ 7,432	\$ 167,177

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

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

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

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	2.200%	09/06/2026	TBD ⁽¹⁾	\$ (501)	\$ (502)	(0.31)
SCX	3.500	07/05/2026	TBD ⁽¹⁾	(1,036)	(1,041)	(0.65)
Total Reverse Repurchase Agreements					\$ (1,543)	(0.96)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ 0	\$ 0	\$ 0	\$ N/A	\$ N/A	\$ N/A
BOA	N/A	N/A	N/A	8	0	8
BPS	(452)	660	208	21	0	21
BRC	8	0	8	576	(670)	(94)
BSH	(878)	1,050	172	12	170	182
CBK	(18)	0	(18)	(39)	0	(39)
DBL	1	0	1	N/A	N/A	N/A
DUB	(42)	0	(42)	(8)	0	(8)
FAR	21	0	21	6	0	6
GLM	13	0	13	19	0	19
GST	185	0	185	43	0	43
JPM	283	(360)	(77)	(10)	0	(10)
MBC	(46)	0	(46)	577	(640)	(63)
MYC	(24)	0	(24)	(32)	0	(32)
MYI	29	0	29	(13)	0	(13)
NSL	6	0	6	4	0	4
RYL	N/A	N/A	N/A	(1)	0	(1)
SCX	(11)	0	(11)	(11)	0	(11)
SOG	(732)	740	8	569	(660)	(91)
SSB	(258)	270	12	N/A	N/A	N/A
UAG	20	0	20	(21)	0	(21)
WST	0	0	0	N/A	N/A	N/A

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

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	55.77	60.50
Transferable securities dealt in on another regulated market*	30.07	21.44
Other transferable securities	2.26	1.98
Investment funds	4.28	7.34
Financial derivative instruments dealt in on a regulated market	0.05	0.04
Centrally cleared financial derivative instruments	0.44	0.39
OTC financial derivative instruments	1.35	1.21
Other financial assets	0.18	0.17
Other assets	5.60	6.93
Total Assets	100.00	100.00

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Loan Participations and Assignments	3.21	2.94
Corporate Bonds & Notes	77.90	76.10
Convertible Bonds & Notes	0.48	1.00
U.S. Treasury Obligations	2.56	2.48
Non-Agency Mortgage-Backed Securities	0.35	0.37
Asset-Backed Securities	0.19	0.19
Sovereign Issues	7.07	5.05
Common Stocks	0.00	0.01
Warrants	0.00	0.00
Short-Term Instruments	2.81	2.39
Investment Funds	4.59	7.92
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.02	0.03
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Credit Indices — Buy Protection	N/A	(0.03)
Credit Default Swaps on Credit Indices — Sell Protection	0.01	0.08
Interest Rate Swaps	(0.01)	0.07

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
OTC Financial Derivative Instruments		
Purchased Options		
Credit Default Swaptions on Credit Indices	0.00	0.03
Foreign Currency Options	0.04	0.01
Written Options		
Credit Default Swaptions on Credit Indices	0.00	(0.01)
Foreign Currency Options	0.00	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	(0.04)	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.02	0.02
Credit Default Swaps on Credit Indices — Sell Protection	0.58	N/A
Cross-Currency Swaps	N/A	0.00
Forward Foreign Currency Contracts	0.04	(0.17)
Hedged Forward Foreign Currency Contracts	(1.82)	1.15
Other Financial Assets	0.19	0.19
Other Current Assets & Liabilities	1.81	0.20
Net Assets	100.00	100.00

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Schedule of Investments PIMCO Emerging Markets Opportunities Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
DOMINICAN REPUBLIC			
SOVEREIGN ISSUES			
Dominican Republic Government International Bond			
5.875% due 28/10/2035	\$ 2,400	\$ 2,377	0.13
10.500% due 15/03/2037	DOP 1,659,750	29,759	1.67
10.750% due 01/06/2036	171,200	3,114	0.18
11.250% due 15/09/2035	22,800	425	0.02
13.625% due 03/02/2033	10,450	212	0.01
13.625% due 10/02/2034	49,700	1,016	0.06
Total Dominican Republic		36,903	2.07
EGYPT			
SOVEREIGN ISSUES			
Egypt Government International Bond			
19.698% due 14/10/2030	EGP 361,000	6,995	0.39
21.954% due 04/03/2028	322,900	6,372	0.36
Total Egypt		13,367	0.75
GABON			
SOVEREIGN ISSUES			
Gabon Government International Bond			
9.500% due 18/02/2029	\$ 1,100	1,052	0.06
GHANA			
SOVEREIGN ISSUES			
Ghana Government International Bond			
0.000% due 03/07/2026 (d)	\$ 13	13	0.00
8.650% due 13/02/2029	GHS 7,556	605	0.04
8.800% due 12/02/2030	10,000	764	0.04
8.950% due 11/02/2031	7,249	534	0.03
9.100% due 10/02/2032	16,993	1,212	0.07
Total Ghana		3,128	0.18
GUATEMALA			
SOVEREIGN ISSUES			
Guatemala Government International Bond			
6.250% due 15/08/2036	\$ 700	732	0.04
HONG KONG			
CORPORATE BONDS & NOTES			
Fortune Star BVI Ltd.			
8.500% due 19/05/2028	1,600	1,644	0.09
HUNGARY			
SOVEREIGN ISSUES			
Hungary Government International Bond			
4.750% due 24/11/2032	HUF 596,400	1,890	0.11
7.000% due 24/10/2035	1,990,700	7,306	0.41
Total Hungary		9,196	0.52
INDIA			
CORPORATE BONDS & NOTES			
Adani Renewable Energy RJ Ltd.			
4.625% due 15/10/2039	\$ 1,615	1,374	0.08
IIFL Finance Ltd.			
8.750% due 24/07/2028	1,000	1,030	0.06
Total India		2,404	0.14
INDONESIA			
CORPORATE BONDS & NOTES			
Bank Negara Indonesia Persero Tbk PT			
7.150% due 22/10/2031 (g)(i)	6,000	5,996	0.34
Danantara Investment Management PT			
5.350% due 18/06/2031	7,700	7,692	0.43
5.950% due 18/06/2036	7,600	7,585	0.43
LLPL Capital Pte. Ltd.			
6.875% due 04/02/2039	2,695	2,740	0.15
Pertamina Hulu Energi PT			
5.250% due 21/05/2030	1,200	1,198	0.07
		25,211	1.42

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
SOVEREIGN ISSUES			
Indonesia Government International Bond			
5.125% due 29/05/2038	€ 3,200	\$ 3,762	0.21
5.690% due 29/05/2036	\$ 5,600	5,722	0.32
		9,484	0.53
Total Indonesia		34,695	1.95
INTERNATIONAL			
LOAN PARTICIPATIONS AND ASSIGNMENTS			
State Oil, Inc.			
6.232% due 22/07/2030	1,300	1,296	0.07
IRELAND			
CORPORATE BONDS & NOTES			
CIMA Finance DAC			
2.950% due 05/09/2029	886	843	0.05
Iridium Capital PLC			
9.250% due 18/06/2029	€ 3,200	3,976	0.22
		4,819	0.27
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Republic of Panama			
3.886% due 05/03/2027	3,200	3,664	0.21
SOVEREIGN ISSUES			
Republic of Angola Via Avenir Issuer Ireland DAC			
10.750% due 15/09/2028	\$ 159	163	0.01
10.750% due 05/02/2029	1,987	2,042	0.11
		2,205	0.12
Total Ireland		10,688	0.60
ISLE OF MAN			
CORPORATE BONDS & NOTES			
Gohl Capital Holdings Ltd.			
7.625% due 29/10/2031 (g)	5,200	5,041	0.28
8.300% due 29/04/2036 (g)	3,500	3,373	0.19
Total Isle of Man		8,414	0.47
ISRAEL			
CORPORATE BONDS & NOTES			
Bank Leumi Le-Israel B.M.			
5.642% due 29/06/2033	4,000	4,022	0.23
SOVEREIGN ISSUES			
Israel Government International Bond			
5.000% due 30/10/2026	€ 1,300	1,496	0.08
Total Israel		5,518	0.31
IVORY COAST			
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Republic of Cote d'Ivoire			
4.912% due 09/03/2027	5,000	5,738	0.32
5.185% due 05/03/2027	3,400	3,903	0.22
7.047% due 10/09/2032	5,000	5,716	0.32
		15,357	0.86
SOVEREIGN ISSUES			
Ivory Coast Government International Bond			
5.875% due 17/10/2031 (k)	3,200	3,773	0.21
6.625% due 22/03/2048	7,500	8,297	0.47
8.075% due 01/04/2036	\$ 500	548	0.03
		12,618	0.71
Total Ivory Coast		27,975	1.57
JERSEY, CHANNEL ISLANDS			
CORPORATE BONDS & NOTES			
GSG Bidco Ltd.			
4.700% due 15/06/2031	€ 1,000	1,134	0.06
5.375% due 15/06/2036	1,100	1,248	0.07
Total Jersey, Channel Islands		2,382	0.13

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
JORDAN			
SOVEREIGN ISSUES			
Jordan Government International Bond			
7.375% due 10/10/2047	\$ 1,200	\$ 1,196	0.07
KAZAKHSTAN			
CORPORATE BONDS & NOTES			
Kaspi.KZ JSC			
5.900% due 28/04/2031	1,700	1,699	0.09
KazMunayGas National Co. JSC			
6.375% due 24/10/2048	305	307	0.01
		2,006	0.11
SOVEREIGN ISSUES			
Baiterek National Investment Holding JSC			
16.950% due 02/04/2029	KZT 3,124,500	6,639	0.37
16.950% due 02/04/2031	2,084,000	4,487	0.25
Development Bank of Kazakhstan JSC			
13.489% due 23/05/2028	420,500	841	0.05
18.400% due 16/10/2028	2,914,500	6,348	0.36
		18,315	1.03
Total Kazakhstan		20,321	1.14
KENYA			
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Republic of Kenya			
9.086% due 05/04/2028	\$ 600	603	0.04
SOVEREIGN ISSUES			
Republic of Kenya Government International Bond			
9.500% due 05/03/2036	700	745	0.04
Total Kenya		1,348	0.08
KUWAIT			
SOVEREIGN ISSUES			
Kuwait Government International Bond			
4.804% due 20/04/2033 (j)	7,500	7,487	0.42
LUXEMBOURG			
CORPORATE BONDS & NOTES			
Chile Electricity Lux MPC SARL			
5.672% due 20/10/2035	3,204	3,277	0.18
Green Palm Bidco SARL			
5.957% due 30/06/2041	3,600	3,640	0.21
6.462% due 30/06/2046	3,600	3,649	0.21
Greensaif Pipelines Bidco SARL			
6.103% due 23/08/2042	1,100	1,123	0.06
Luminis S.A.			
9.649% due 15/09/2038	13,900	16,235	0.9
Poinsettia Finance Ltd.			
6.625% due 17/06/2031	619	610	0.03
Virtuo2 Finance SARL			
7.930% due 12/01/2034	€ 1,900	2,622	0.15
		31,156	1.75
SOVEREIGN ISSUES			
Eagle Funding Luxco SARL			
5.500% due 17/08/2030	\$ 7,100	7,138	0.40
Total Luxembourg		38,294	2.15
MALAYSIA			
SOVEREIGN ISSUES			
Malaysia Government International Bond			
4.642% due 07/11/2033	MYR 75,200	19,745	1.11
MEXICO			
CORPORATE BONDS & NOTES			
Banco Nacional de Comercio Exterior SNC			
6.000% due 14/05/2036	\$ 2,300	2,285	0.13
COX Asset Mexico S.A. de C.V.			
7.125% due 08/01/2032	4,100	4,164	0.24
7.750% due 08/05/2036	5,100	5,222	0.29

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Esentia Energy Development S.A.B. de C.V.			
6.125% due 30/07/2033	\$ 600	\$ 599	0.03
Petroleos Mexicanos			
6.350% due 12/02/2048	3,300	2,722	0.15
6.375% due 23/01/2045	5,300	4,522	0.26
7.690% due 23/01/2050	11,500	10,734	0.60
		<u>30,248</u>	<u>1.70</u>
SOVEREIGN ISSUES			
Mexico Government International Bond			
5.125% due 19/03/2038 (k)	€ 1,400	1,594	0.09
5.625% due 09/02/2034	\$ 2,200	2,168	0.12
6.125% due 09/02/2038	2,200	2,161	0.12
6.250% due 27/08/2037	7,900	7,910	0.44
6.750% due 09/02/2056	2,200	2,159	0.12
8.000% due 15/04/2032	MXN 227,513	12,634	0.71
8.500% due 01/03/2029	717,500	41,681	2.34
8.500% due 31/05/2029	433,300	25,143	1.41
8.500% due 28/02/2030	382,500	22,061	1.24
		<u>117,511</u>	<u>6.59</u>
Total Mexico		<u>147,759</u>	<u>8.29</u>
MOROCCO			
CORPORATE BONDS & NOTES			
OCP S.A.			
5.125% due 23/06/2051	\$ 2,200	1,784	0.10
NETHERLANDS			
CORPORATE BONDS & NOTES			
Ardshinbank CJSC Via Dilijan Finance BV			
6.600% due 22/01/2031	4,000	3,996	0.22
Douro Finance BV			
0.000% due 04/06/2031	€ 2,400	2,424	0.14
JAB Holdings BV			
3.750% due 28/05/2051 (k)	\$ 2,500	1,736	0.10
		<u>8,156</u>	<u>0.46</u>
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Veon Amsterdam			
7.924% due 25/03/2027	1,700	1,698	0.09
Total Netherlands		<u>9,854</u>	<u>0.55</u>
NIGERIA			
CORPORATE BONDS & NOTES			
Dangote Fertiliser Ltd.			
7.750% due 05/05/2031	2,700	2,718	0.15
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Bank of Industry Ltd.			
3.895% due 23/08/2027	€ 1,875	2,139	0.12
Total Nigeria		<u>4,857</u>	<u>0.27</u>
PAKISTAN			
SOVEREIGN ISSUES			
Pakistan Water & Power Development Authority			
7.500% due 04/06/2031	\$ 3,800	3,724	0.21
PANAMA			
CORPORATE BONDS & NOTES			
Generadora de Gatun S.A.			
6.874% due 30/09/2044	6,100	6,305	0.35
PARAGUAY			
SOVEREIGN ISSUES			
Paraguay Government International Bond			
7.900% due 09/02/2031	PYG 1,395,000	221	0.01
8.500% due 04/03/2035	35,916,000	5,733	0.32
8.500% due 04/04/2038	10,154,000	1,608	0.09
Total Paraguay		<u>7,562</u>	<u>0.42</u>

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
PERU			
CORPORATE BONDS & NOTES			
Credicorp Capital Sociedad Titulizadora S.A.			
9.700% due 05/03/2045	PEN 1,400	\$ 440	0.03
10.100% due 15/12/2043	22,618	7,297	0.41
Petroleos del Peru S.A.			
4.750% due 19/06/2032	\$ 4,700	4,002	0.22
5.625% due 19/06/2047	3,700	2,648	0.15
		<u>14,387</u>	<u>0.81</u>
SOVEREIGN ISSUES			
Peru Government International Bond			
5.400% due 12/08/2034	PEN 57,600	16,508	0.93
6.150% due 12/08/2032	33,800	10,736	0.60
6.850% due 12/08/2035	153,620	47,415	2.66
6.900% due 12/08/2037	4,400	1,322	0.07
6.950% due 12/08/2031	22,241	7,420	0.42
7.300% due 12/08/2033	30,800	10,120	0.57
		<u>93,521</u>	<u>5.25</u>
Total Peru		<u>107,908</u>	<u>6.06</u>
PHILIPPINES			
SOVEREIGN ISSUES			
Philippines Government International Bond			
5.325% due 24/06/2036	\$ 8,400	8,404	0.47
POLAND			
SOVEREIGN ISSUES			
Poland Government International Bond			
2.000% due 25/08/2036 (f)	PLN 8,615	2,102	0.12
4.500% due 25/07/2030 (k)	58,100	15,470	0.87
4.750% due 25/07/2029 (k)	30,200	8,148	0.46
5.000% due 25/01/2030 (k)	23,300	6,326	0.35
5.000% due 25/10/2035	9,900	2,595	0.14
Total Poland		<u>34,641</u>	<u>1.94</u>
QATAR			
CORPORATE BONDS & NOTES			
QatarEnergy			
4.625% due 23/06/2029	\$ 5,400	5,367	0.30
SOVEREIGN ISSUES			
Qatar Government International Bond			
4.800% due 08/04/2033	9,700	9,752	0.55
Total Qatar		<u>15,119</u>	<u>0.85</u>
ROMANIA			
SOVEREIGN ISSUES			
Romania Government International Bond			
2.000% due 28/01/2032 (k)	€ 1,100	1,092	0.06
2.000% due 14/04/2033 (k)	1,100	1,035	0.06
5.125% due 24/09/2031	400	468	0.03
5.250% due 30/05/2032 (k)	1,100	1,284	0.07
5.625% due 30/05/2037 (k)	1,500	1,692	0.09
6.375% due 18/09/2033 (k)	1,500	1,829	0.10
6.500% due 07/10/2045 (k)	1,800	2,079	0.12
6.750% due 11/07/2039	1,000	1,213	0.07
Total Romania		<u>10,692</u>	<u>0.60</u>
SAUDI ARABIA			
CORPORATE BONDS & NOTES			
Saudi Arabian Oil Co.			
6.375% due 02/06/2055	\$ 1,000	1,019	0.06
SENEGAL			
SOVEREIGN ISSUES			
Senegal Government International Bond			
4.750% due 13/03/2028	€ 2,267	1,455	0.08
SERBIA			
CORPORATE BONDS & NOTES			
Telecommunications Co. Telekom Srbija AD Belgrade			
7.250% due 18/05/2031	\$ 4,000	3,993	0.22

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
SOVEREIGN ISSUES			
Serbia Government International Bond			
4.875% due 06/05/2038	€ 5,200	\$ 5,953	0.34
Total Serbia		<u>9,946</u>	<u>0.56</u>
SOUTH AFRICA			
CORPORATE BONDS & NOTES			
Sasol Financing USA LLC			
8.750% due 10/04/2033	\$ 900	932	0.05
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Transnet SOC Ltd.			
10.658% due 02/03/2028	ZAR 17,886	1,090	0.06
SOVEREIGN ISSUES			
South Africa Government International Bond			
5.750% due 30/09/2049	\$ 1,400	1,187	0.07
6.250% due 31/03/2036	ZAR 78,900	4,127	0.23
7.000% due 28/02/2031	232,700	13,714	0.77
8.000% due 31/01/2030	264,100	16,249	0.91
8.250% due 31/03/2032	66,400	4,096	0.23
8.875% due 28/02/2035	319,500	20,202	1.14
9.000% due 31/01/2040	144,700	8,931	0.50
		<u>68,506</u>	<u>3.85</u>
Total South Africa		<u>70,528</u>	<u>3.96</u>
SRI LANKA			
SOVEREIGN ISSUES			
Sri Lanka Government International Bond			
3.100% due 15/01/2030	\$ 3,700	3,780	0.21
3.600% due 15/06/2035	4,870	4,075	0.23
3.600% due 15/05/2036	257	259	0.01
3.600% due 15/02/2038	514	521	0.03
Total Sri Lanka		<u>8,635</u>	<u>0.48</u>
SUPRANATIONAL			
CORPORATE BONDS & NOTES			
Banque Ouest Africaine de Developpement			
6.250% due 14/10/2040	€ 2,000	2,192	0.12
European Bank for Reconstruction & Development			
6.050% due 08/05/2029	AZN 6,700	3,941	0.22
6.060% due 02/12/2029	13,250	7,794	0.44
6.125% due 15/05/2031	5,500	3,235	0.18
6.250% due 05/03/2029	6,800	4,068	0.23
International Finance Corp.			
6.250% due 15/06/2030	7,648	4,499	0.25
Total Supranational		<u>25,729</u>	<u>1.44</u>
TURKEY			
CORPORATE BONDS & NOTES			
QNB Bank A/S			
5.875% due 11/02/2031	\$ 6,000	5,839	0.33
Turkish Airlines Pass-Through Trust			
4.200% due 15/09/2028	157	156	0.01
		<u>5,995</u>	<u>0.34</u>
LOAN PARTICIPATIONS AND ASSIGNMENTS			
SOCAR Turkey Enerji A/S			
5.558% due 11/08/2026	€ 2,800	3,198	0.18
Turkiye Vakiflar Bankasi T.A.O.			
5.401% due 15/12/2028	1,000	1,148	0.06
		<u>4,346</u>	<u>0.24</u>
SOVEREIGN ISSUES			
Turkey Government International Bond			
40.760% due 19/08/2026	TRY 7,400	159	0.01
40.760% due 17/05/2028	106,400	2,302	0.13
		<u>2,461</u>	<u>0.14</u>
Total Turkey		<u>12,802</u>	<u>0.72</u>
UKRAINE			
SOVEREIGN ISSUES			
Ukraine Government International Bond			
0.000% due 01/02/2030	\$ 3,100	2,232	0.13

Schedule of Investments PIMCO Emerging Markets Opportunities Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
0.000% due 01/02/2034 \$	4,726	\$ 2,682	0.15	Ziraat Bank				24.050% due			
0.000% due 01/02/2035	3,000	1,810	0.10	6.764% due 15/06/2034 \$	1,900	\$ 1,935	0.11	20/10/2026 (d)(e) EGP	44,700	\$ 849	0.05
0.000% due 01/02/2036 (k)	3,000	1,808	0.10			5,685	0.32	24.060% due			
Total Ukraine		8,532	0.48					20/10/2026 (d)(e)	6,000	114	0.01
UNITED ARAB EMIRATES				NON-AGENCY MORTGAGE-BACKED SECURITIES				24.200% due			
CORPORATE BONDS & NOTES				IndyMac Mortgage Loan Trust				22/09/2026 (d)(e)	49,000	947	0.05
Emirates NBD Bank PJSC				4.103% due 25/11/2036	516	535	0.03	24.351% due	99,750	1,929	0.11
5.125% due 29/06/2031	9,900	9,900	0.56	U.S. TREASURY OBLIGATIONS				24.550% due			
First Abu Dhabi Bank PJSC				U.S. Treasury Bonds				10/11/2026 (d)(e)	114,150	2,142	0.12
4.789% due 03/06/2031	15,000	15,022	0.84	1.750% due 15/08/2041	36,700	24,611	1.38	24.812% due	592,025	11,108	0.62
		24,922	1.40	2.375% due 15/02/2042	10,500	7,662	0.43	10/11/2026 (d)(e)		21,968	1.23
SOVEREIGN ISSUES				4.125% due 15/08/2044	5,400	4,885	0.27	HUNGARY TREASURY BILLS			
Emirate of Abu Dhabi Government International Bond				4.875% due 15/08/2045	280	278	0.02	6.082% due			
4.625% due 20/04/2033	5,100	5,083	0.28	U.S. Treasury Inflation Protected Securities (f)				02/07/2026 (d)(e) HUF	10,484,000	33,677	1.89
4.750% due 22/09/2036	4,500	4,463	0.25	0.625% due 15/07/2032	16,844	15,605	0.88	NIGERIA TREASURY BILLS			
		9,546	0.53	U.S. Treasury Notes				18.745% due			
Total United Arab Emirates		34,468	1.93	4.250% due 15/08/2035	450	444	0.02	19/01/2027 (d)(e) NGN	4,872,883	3,184	0.18
UNITED KINGDOM						53,485	3.00	18.779% due			
CORPORATE BONDS & NOTES				Total United States		72,175	4.05	21/07/2026 (d)(e)	2,071,018	1,490	0.08
Azule Energy Finance PLC				UZBEKISTAN				20.537% due			
8.250% due 22/01/2031	2,000	2,003	0.11	SOVEREIGN ISSUES				14/01/2027 (d)(e)	9,552,000	6,249	0.35
ICBC Standard Bank PLC				National Bank of Uzbekistan				20.607% due			
20.000% due 18/09/2029 UZS	41,733,000	3,473	0.20	8.500% due 05/07/2029	1,600	1,707	0.10	21/01/2027 (d)(e)	9,179,400	5,979	0.34
20.000% due 13/12/2029	31,862,000	2,651	0.15	19.875% due 05/07/2027 UZS	22,910,000	2,019	0.11	20.677% due			
Panama Infrastructure Receivable Purchaser PLC				Republic of Uzbekistan International Bond				28/01/2027 (d)(e)	9,210,700	5,973	0.34
0.000% due				16.625% due 29/05/2027	3,150,000	277	0.01	21.064% due			
05/04/2032 (d) \$	5,500	4,480	0.25	Total Uzbekistan		4,003	0.22	13/10/2026 (d)(e)	2,464,600	1,690	0.10
Sibanye-Stillwater UK Financing PLC				VENEZUELA				21.150% due	2,464,600	1,685	0.09
6.250% due 15/11/2031	1,000	990	0.06	CORPORATE BONDS & NOTES				20/10/2026 (d)(e)			
Thames Water Super Senior Issuer PLC				Petroleos de Venezuela S.A.				21.186% due	880,413	640	0.04
9.750% due 10/10/2027 £	160	226	0.01	5.375% due 12/04/2027 ^ \$	600	221	0.01	07/07/2026 (d)(e)			
		13,823	0.78	6.000% due 16/05/2024 ^	7,440	2,805	0.16	21.265% due			
NON-AGENCY MORTGAGE-BACKED SECURITIES				6.000% due 15/11/2026 ^	7,340	2,771	0.16	20/10/2026 (d)(e)	2,464,700	1,686	0.09
Canada Square Funding PLC				9.750% due 17/05/2035 ^	12,845	5,746	0.32	21.270% due			
4.597% due 17/01/2059	195	258	0.01	12.750% due				01/09/2026 (d)(e)	1,375,000	966	0.05
Rochester Financing PLC				17/02/2022 ^	2,200	1,102	0.06	21.310% due			
5.046% due 18/12/2044	115	152	0.01			12,645	0.71	20/10/2026 (d)(e)	350,010	239	0.01
		410	0.02	SOVEREIGN ISSUES				21.323% due			
Total United Kingdom		14,233	0.80	Venezuela Government International Bond				20/10/2026 (d)(e)	492,900	337	0.02
UNITED STATES				7.000% due 31/03/2038 ^	70	31	0.00	21.333% due			
ASSET-BACKED SECURITIES				7.650% due 21/04/2025 ^	100	45	0.00	15/09/2026 (d)(e)	1,189,000	829	0.05
Aames Mortgage Investment Trust				8.250% due 13/10/2024 ^	1,030	468	0.03	21.380% due			
5.068% due 25/06/2035 \$	504	462	0.03	9.250% due 15/09/2027 ^	6,270	3,096	0.17	03/11/2026 (d)(e)	2,182,600	1,482	0.08
Citigroup Mortgage Loan Trust, Inc.				9.250% due 07/05/2028 ^	2,050	989	0.06	21.445% due			
4.363% due 25/10/2036	549	325	0.02	11.950% due				27/10/2026 (d)(e)	1,915,900	1,304	0.07
JPMorgan Mortgage Acquisition Trust				05/08/2031 ^	600	327	0.02	21.488% due			
4.033% due 25/07/2036	201	183	0.01	12.750% due				03/11/2026 (d)(e)	1,915,900	1,301	0.07
4.183% due 25/10/2036	20	20	0.00	23/08/2022 ^	4,900	2,744	0.15	21.702% due			
Morgan Stanley ABS Capital, Inc. Trust						7,700	0.43	18/08/2026 (d)(e)	2,460,000	1,741	0.10
4.738% due 25/07/2034	15	16	0.00	Total Venezuela		20,345	1.14			36,775	2.06
Wells Fargo Home Equity Asset-Backed Securities Trust				VIRGIN ISLANDS (BRITISH)				SOUTH AFRICA TREASURY BILLS			
4.243% due 25/07/2036	900	883	0.05	CORPORATE BONDS & NOTES				7.304% due			
		1,889	0.11	Champion Path Holdings Ltd.				19/08/2026 (d)(e) ZAR	60,000	3,630	0.20
CORPORATE BONDS & NOTES				4.850% due 27/01/2028	3,200	3,104	0.18	7.305% due			
RD Michigan Property Owner LLC				Studio City Finance Ltd.				18/11/2026 (d)(e)	60,000	3,570	0.20
7.500% due 30/03/2045	3,500	3,490	0.19	6.500% due 15/01/2028	3,100	3,100	0.17	7.370% due			
Venture Global LNG, Inc.				Total Virgin Islands (British)		6,204	0.35	28/10/2026 (d)(e)	90,000	5,376	0.30
6.375% due 15/12/2034	3,600	3,540	0.20	SHORT-TERM INSTRUMENTS				7.401% due			
6.625% due 15/06/2036	3,600	3,551	0.20	SHORT-TERM NOTES				05/08/2026 (d)(e)	110,000	6,671	0.38
		10,581	0.59	Kona Spc Ltd.				7.420% due			
LOAN PARTICIPATIONS AND ASSIGNMENTS				5.718% due 15/09/2026 €	3,200	3,660	0.21	04/11/2026 (d)(e)	19,100	1,139	0.06
Ministry of Finance of Angola				EGYPT TREASURY BILLS				7.692% due			
9.388% due 16/02/2027	1,400	1,403	0.08	23.650% due				31/03/2027 (d)(e)	1,496,000	86,774	4.87
Stepstone Group Midco GmbH				13/10/2026 (d)(e) EGP	16,800	320	0.02			107,160	6.01
6.885% due 26/04/2032 €	2,500	2,347	0.13	24.000% due				Total Short-Term Instruments		203,240	11.40
				13/10/2026 (d)(e)	22,900	437	0.02	Total Transferable Securities \$ 1,470,779 82.53			
				24.001% due				SHARES			
				13/10/2026 (d)(e)	216,000	4,122	0.23	INVESTMENT FUNDS			
								COLLECTIVE INVESTMENT SCHEMES			
								PIMCO Select Funds plc -			
								PIMCO US Dollar			
								Short-Term Floating			
								NAV Fund (h)			
								17,312,343	172,644	9.69	

DESCRIPTION	SHARES	FAIR VALUE (0005)	% OF NET ASSETS
EXCHANGE-TRADED FUNDS			
PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (h)	300	\$ 30	0.00
Total Investment Funds		\$ 172,674	9.69

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BOS	3.720%	30/06/2026	01/07/2026	\$ 137,200	U.S. Treasury Notes 3.500% due 30/09/2029	\$ (139,831)	\$ 137,200	\$ 137,214	7.70
BPS	3.690	30/06/2026	01/07/2026	23,900	U.S. Treasury Bonds 3.000% due 15/08/2048	(24,199)	23,900	23,902	1.34
Total Repurchase Agreements						\$ (164,030)	\$ 161,100	\$ 161,116	9.04

⁽¹⁾ Includes accrued interest.**FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)**

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bobl September Futures	Short	09/2026	3	\$ (1)	0.00
Euro-Bund 10-Year Bond September Futures	Short	09/2026	46	(71)	0.00
U.S. Treasury 5-Year Note September Futures	Long	09/2026	1,376	294	0.02
U.S. Treasury 10-Year Note September Futures	Long	09/2026	1,940	427	0.02
U.S. Treasury 10-Year Ultra September Futures	Long	09/2026	820	1,055	0.06
U.S. Treasury 30-Year Bond September Futures	Short	09/2026	5	(14)	0.00
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2026	256	(850)	(0.05)
				\$ 840	0.05
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 840	0.05

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-45 5-Year Index	1.000%	20/06/2031	\$ 334,900	\$ 1,773	0.10
CDX.IG-46 5-Year Index	1.000	20/06/2031	25,000	102	0.01
iTraxx Asia Ex-Japan 45 5-Year Index	1.000	20/06/2031	215,200	628	0.03
				\$ 2,503	0.14

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	3.500%	18/03/2031	£ 10,720	\$ (49)	0.00
Receive	1-Day GBP-SONIO Compounded-OIS	4.000	18/03/2036	6,740	202	0.01
Pay ⁽³⁾	1-Day INR-MIBOR Compounded-OIS	6.250	16/09/2031	INR 2,369,890	350	0.02
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.500	17/06/2028	¥ 35,630,000	(410)	(0.02)
Receive ⁽³⁾	1-Day JPY-MUTKCALM Compounded-OIS	1.500	16/09/2028	23,575,000	(252)	(0.01)
Receive ⁽³⁾	1-Day SGD-SIBCSORA Compounded-OIS	1.750	16/09/2031	SGD 138,700	(1,552)	(0.09)
Receive ⁽³⁾	1-Day THB-THOR Compounded-OIS	1.250	16/09/2028	THB 756,100	(31)	0.00
Receive ⁽³⁾	1-Day THB-THOR Compounded-OIS	1.500	16/09/2031	211,190	(45)	0.00
Receive ⁽³⁾	1-Day THB-THOR Compounded-OIS	1.750	16/09/2031	996,900	(572)	(0.03)
Pay ⁽³⁾	1-Day THB-THOR Compounded-OIS	2.000	16/09/2036	167,500	32	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.250	16/12/2050	\$ 1,500	757	0.04
Receive	1-Day USD-SOFR Compounded-OIS	1.250	16/06/2051	4,500	1,419	0.08
Receive	1-Day USD-SOFR Compounded-OIS	1.500	18/12/2029	4,100	261	0.02
Pay	1-Day USD-SOFR Compounded-OIS	3.000	17/06/2028	246,300	(19)	0.00
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.000	16/09/2028	25,800	34	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.000	19/03/2029	48,400	(655)	(0.04)
Pay	1-Day USD-SOFR Compounded-OIS	3.000	19/03/2030	49,700	879	0.05

Schedule of Investments PIMCO Emerging Markets Opportunities Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day USD-SOFR Compounded-OIS	3.250%	18/06/2029	\$ 800	\$ (2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2030	15,525	(439)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	3.250	19/03/2034	5,300	115	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2034	1,400	(5)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.250	19/03/2035	8,600	(76)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	20/12/2053	8,900	218	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.250	19/03/2055	12,600	(311)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2055	13,250	758	0.04
Pay	1-Day USD-SOFR Compounded-OIS	3.500	18/03/2031	53,400	(954)	(0.05)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	17/06/2033	22,300	293	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	1,300	(5)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	18/12/2054	600	44	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	17/09/2055	43,100	(1,600)	(0.09)
Receive	1-Day USD-SOFR Compounded-OIS	3.600	17/01/2034	100	3	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.648	08/01/2034	200	5	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	200	4	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.735	23/01/2034	100	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.738	23/01/2034	200	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2027	66,800	(711)	(0.04)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	6,400	89	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	44,000	1,102	0.06
Pay	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	31,600	(1,197)	(0.07)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2030	124,800	2,653	0.15
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2030	13,100	(314)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2031	4,700	(13)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2031	100,000	2,354	0.13
Receive	1-Day USD-SOFR Compounded-OIS	3.750	02/01/2034	200	3	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	4,100	(64)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	11,500	(562)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	3,600	181	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/06/2036	57,040	(460)	(0.03)
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.750	16/09/2036	37,500	(106)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2036	1,100	7	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2055	2,900	106	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.830	12/10/2053	100	(6)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.854	29/12/2033	400	4	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.860	21/02/2034	200	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.880	10/07/2034	900	9	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.900	30/09/2026	90,900	201	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.940	22/02/2029	900	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.950	19/12/2033	300	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.994	02/07/2034	400	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.000	18/03/2036	15,900	(538)	(0.03)
Pay	1-Day USD-SOFR Compounded-OIS	4.000	17/06/2046	50,100	664	0.04
Receive	1-Day USD-SOFR Compounded-OIS	4.000	18/03/2056	13,100	62	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.030	04/10/2033	100	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.030	15/12/2033	300	(1)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.060	02/07/2034	1,500	(6)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.078	29/04/2034	500	6	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.080	05/06/2034	500	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.086	13/01/2055	23,700	(613)	(0.03)
Pay	1-Day USD-SOFR Compounded-OIS	4.090	30/04/2034	900	11	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.100	31/03/2027	92,300	(791)	(0.04)
Pay	1-Day USD-SOFR Compounded-OIS	4.100	31/08/2029	1,600	(26)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.130	03/05/2034	600	9	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.132	13/01/2030	18,200	198	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.150	12/10/2033	300	6	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.155	02/10/2033	400	8	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.170	03/10/2033	1,200	25	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.175	10/10/2033	100	2	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.220	20/10/2033	200	5	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.230	23/10/2033	100	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.250	22/11/2033	300	(5)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.393	25/10/2033	100	4	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.435	01/11/2033	200	8	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.450	01/11/2033	400	16	0.00
Pay	1-Year BRL-CDI	6.962	04/01/2027	BRL 8,300	(342)	(0.02)
Receive	1-Year BRL-CDI	8.589	04/01/2027	11,900	432	0.02
Pay	1-Year BRL-CDI	9.795	04/01/2027	37,100	(624)	(0.03)
Pay	1-Year BRL-CDI	10.145	04/01/2027	2,500	(62)	0.00
Pay	1-Year BRL-CDI	10.231	04/01/2027	9,400	(224)	(0.01)
Pay	1-Year BRL-CDI	10.472	04/01/2027	28,200	(608)	(0.03)
Pay	1-Year BRL-CDI	10.602	04/01/2027	45,800	(729)	(0.04)
Receive	1-Year BRL-CDI	10.985	02/01/2029	2,500	36	0.00
Pay	1-Year BRL-CDI	11.083	04/01/2027	22,200	(373)	(0.02)
Pay	1-Year BRL-CDI	11.439	04/01/2027	15,500	(157)	(0.01)
Pay	1-Year BRL-CDI	11.449	04/01/2027	15,500	(156)	(0.01)
Pay	1-Year BRL-CDI	11.523	02/01/2029	38,700	(523)	(0.03)
Pay	1-Year BRL-CDI	12.132	04/01/2027	21,700	(132)	(0.01)
Pay	1-Year BRL-CDI	12.569	02/01/2029	88,300	(342)	(0.02)
Receive	1-Year BRL-CDI	12.716	02/01/2029	27,000	127	0.01
Pay	1-Year BRL-CDI	12.750	02/01/2029	49,500	(276)	(0.02)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Year BRL-CDI	12.780%	02/01/2029	BRL 85,100	\$ 449	0.03
Pay	1-Year BRL-CDI	12.910	02/01/2031	117,700	(716)	(0.04)
Pay	1-Year BRL-CDI	12.981	04/01/2027	27,000	(31)	0.00
Pay	1-Year BRL-CDI	13.030	02/01/2029	125,600	(638)	(0.04)
Pay	1-Year BRL-CDI	13.041	02/01/2031	15,900	(80)	0.00
Pay	1-Year BRL-CDI	13.056	02/01/2029	156,000	(747)	(0.04)
Receive	1-Year BRL-CDI	13.156	02/01/2031	28,400	122	0.01
Pay ⁽³⁾	1-Year BRL-CDI	13.235	02/01/2035	124,100	(506)	(0.03)
Pay ⁽³⁾	1-Year BRL-CDI	13.245	02/01/2031	15,200	(58)	0.00
Pay ⁽³⁾	1-Year BRL-CDI	13.250	02/01/2031	11,500	(37)	0.00
Pay ⁽³⁾	1-Year BRL-CDI	13.255	02/01/2031	15,400	(58)	0.00
Receive	1-Year BRL-CDI	13.285	02/01/2029	22,100	86	0.01
Pay	1-Year BRL-CDI	13.291	02/01/2029	75,600	(311)	(0.02)
Receive	1-Year BRL-CDI	13.296	02/01/2031	188,700	676	0.04
Receive ⁽³⁾	1-Year BRL-CDI	13.300	02/01/2031	384,900	607	0.03
Pay ⁽³⁾	1-Year BRL-CDI	13.315	02/01/2031	211,900	(545)	(0.03)
Receive ⁽³⁾	1-Year BRL-CDI	13.340	02/01/2029	137,700	352	0.02
Receive ⁽³⁾	1-Year BRL-CDI	13.435	02/01/2029	58,700	129	0.01
Pay	1-Year BRL-CDI	13.435	02/01/2031	13,900	(39)	0.00
Pay	1-Year BRL-CDI	13.440	02/01/2031	13,900	(39)	0.00
Pay	1-Year BRL-CDI	13.560	02/01/2031	59,400	(128)	(0.01)
Pay ⁽³⁾	1-Year BRL-CDI	13.564	02/01/2031	101,000	(225)	(0.01)
Pay ⁽³⁾	1-Year BRL-CDI	13.605	02/01/2031	43,300	(87)	0.00
Pay	1-Year BRL-CDI	13.610	02/01/2031	215,000	(413)	(0.02)
Pay	1-Year BRL-CDI	13.681	02/01/2031	75,600	(82)	0.00
Pay	1-Year BRL-CDI	13.698	02/01/2031	33,100	(50)	0.00
Pay	1-Year BRL-CDI	13.790	02/01/2031	156,000	(146)	(0.01)
Receive	1-Year BRL-CDI	13.844	02/01/2029	154,600	228	0.01
Pay	1-Year BRL-CDI	13.882	02/01/2031	73,300	(37)	0.00
Pay	1-Year BRL-CDI	13.979	02/01/2031	237,900	(13)	0.00
Receive	1-Year BRL-CDI	14.140	02/01/2029	79,900	(35)	0.00
Pay	1-Year BRL-CDI	14.140	02/01/2031	56,100	38	0.00
Receive	1-Year BRL-CDI	14.153	04/01/2027	127,300	54	0.00
Receive	1-Year BRL-CDI	14.247	02/01/2031	58,800	(68)	0.00
Pay	1-Year BRL-CDI	14.370	02/01/2029	83,600	97	0.01
Pay	1-Year BRL-CDI	14.498	02/01/2031	134,100	304	0.02
Receive	1-Year BRL-CDI	14.505	02/01/2031	150,200	(346)	(0.02)
Receive	1-Year BRL-CDI	14.514	02/01/2031	128,600	(301)	(0.02)
Receive	1-Year BRL-CDI	14.524	02/01/2029	6,600	(10)	0.00
Pay	1-Year BRL-CDI	14.620	02/01/2029	212,300	413	0.02
Pay	1-Year BRL-CDI	14.695	02/01/2029	182,800	399	0.02
Receive	3-Month CAD-CAONREPO Compounded-OIS	2.500	17/06/2028	CAD 102,900	(250)	(0.01)
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.250	17/06/2036	23,300	211	0.01
Receive ⁽³⁾	3-Month CNY-CNREPOFIX	1.500	16/09/2031	CNY 93,970	(122)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	7.060	16/08/2029	COP 26,523,700	139	0.01
Receive	3-Month COP-IBR Compounded-OIS	7.080	02/02/2027	1,622,900	15	0.00
Receive	3-Month COP-IBR Compounded-OIS	7.090	28/04/2028	1,750,200	37	0.00
Receive	3-Month COP-IBR Compounded-OIS	7.130	28/04/2028	618,500	13	0.00
Receive	3-Month COP-IBR Compounded-OIS	7.140	28/04/2028	1,855,800	39	0.00
Pay	3-Month COP-IBR Compounded-OIS	7.340	10/09/2029	34,644,500	(880)	(0.05)
Pay	3-Month COP-IBR Compounded-OIS	7.620	26/02/2034	3,210,600	(117)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	8.020	03/11/2027	35,000,000	471	0.03
Pay	3-Month COP-IBR Compounded-OIS	8.260	02/05/2030	21,682,500	(436)	(0.02)
Pay	3-Month COP-IBR Compounded-OIS	8.560	30/03/2027	4,424,200	(28)	0.00
Receive	3-Month COP-IBR Compounded-OIS	8.560	18/06/2030	34,000,000	567	0.03
Receive	3-Month COP-IBR Compounded-OIS	8.570	20/03/2030	18,678,700	303	0.02
Receive	3-Month COP-IBR Compounded-OIS	8.830	31/03/2028	4,898,000	54	0.00
Receive	3-Month COP-IBR Compounded-OIS	8.933	22/08/2029	26,362,800	344	0.02
Receive	3-Month COP-IBR Compounded-OIS	9.100	09/02/2033	22,600,000	296	0.02
Pay	3-Month COP-IBR Compounded-OIS	9.140	28/04/2028	3,977,000	(42)	0.00
Pay	3-Month COP-IBR Compounded-OIS	9.800	17/01/2028	9,809,000	(68)	0.00
Pay	3-Month COP-IBR Compounded-OIS	10.700	17/06/2031	3,436,800	20	0.00
Pay	3-Month COP-IBR Compounded-OIS	10.710	17/06/2031	3,347,400	20	0.00
Pay	3-Month COP-IBR Compounded-OIS	10.730	17/06/2031	3,421,900	21	0.00
Pay	3-Month COP-IBR Compounded-OIS	10.740	17/06/2031	104,555,100	34	0.00
Pay	3-Month COP-IBR Compounded-OIS	10.745	17/06/2031	6,843,900	44	0.00
Pay	3-Month COP-IBR Compounded-OIS	10.770	17/06/2031	6,843,900	46	0.00
Pay	3-Month COP-IBR Compounded-OIS	11.200	17/06/2029	5,132,900	21	0.00
Pay	3-Month COP-IBR Compounded-OIS	11.210	17/06/2029	5,281,700	22	0.00
Pay	3-Month COP-IBR Compounded-OIS	11.250	17/06/2028	30,482,700	39	0.00
Pay	3-Month COP-IBR Compounded-OIS	11.425	17/06/2028	7,290,200	13	0.00
Pay	3-Month COP-IBR Compounded-OIS	11.450	17/06/2028	22,688,800	42	0.00
Pay	3-Month COP-IBR Compounded-OIS	11.550	17/06/2028	21,796,200	52	0.00
Pay	3-Month COP-IBR Compounded-OIS	11.634	17/06/2028	46,370,300	131	0.01
Pay	3-Month COP-IBR Compounded-OIS	12.000	17/06/2027	166,197,400	(1)	0.00
Pay	3-Month COP-IBR Compounded-OIS	12.220	17/06/2027	14,506,000	5	0.00
Pay	3-Month COP-IBR Compounded-OIS	12.230	17/06/2027	14,506,000	5	0.00
Pay	3-Month COP-IBR Compounded-OIS	12.250	17/06/2027	29,012,000	12	0.00
Pay	3-Month COP-IBR Compounded-OIS	12.340	17/06/2027	27,093,800	18	0.00
Receive ⁽³⁾	3-Month KRW-KORIBOR	3.500	16/09/2036	KRW 35,900,800	(204)	(0.01)
Pay ⁽³⁾	3-Month KRW-KORIBOR	3.750	16/09/2028	151,759,000	301	0.02
Pay ⁽³⁾	3-Month MYR-KLIBOR	3.500	16/09/2031	MYR 86,320	(55)	0.00

Schedule of Investments PIMCO Emerging Markets Opportunities Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date		Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	3-Month SEK-STIBOR	2.021%	07/10/2029	SEK	150,700	\$ 25	0.00
Pay	3-Month SEK-STIBOR	2.298	07/10/2029		149,400	145	0.01
Pay	3-Month ZAR-JIBAR	6.510	26/05/2031	ZAR	503,400	57	0.00
Pay	3-Month ZAR-JIBAR	6.522	29/01/2031		24,600	(49)	0.00
Pay	3-Month ZAR-JIBAR	6.610	28/04/2031		54,900	(87)	0.00
Pay	3-Month ZAR-JIBAR	6.640	02/04/2031		53,400	(78)	0.00
Pay	3-Month ZAR-JIBAR	6.673	14/04/2031		52,000	(72)	0.00
Pay	3-Month ZAR-JIBAR	6.715	26/02/2031		402,500	(21)	0.00
Receive ⁽³⁾	3-Month ZAR-JIBAR	6.770	10/03/2028		883,800	34	0.00
Pay	3-Month ZAR-JIBAR	6.770	12/11/2030		80,700	(104)	(0.01)
Pay	3-Month ZAR-JIBAR	6.860	15/10/2030		23,900	(25)	0.00
Pay	3-Month ZAR-JIBAR	6.885	04/02/2031		400,200	178	0.01
Receive	3-Month ZAR-JIBAR	6.920	06/03/2031		50,700	54	0.00
Receive	3-Month ZAR-JIBAR	7.040	22/09/2030		92,286	60	0.00
Receive	3-Month ZAR-JIBAR	7.040	23/12/2030		4,750	5	0.00
Receive	3-Month ZAR-JIBAR	7.070	04/12/2030		114,500	107	0.01
Receive	3-Month ZAR-JIBAR	7.080	31/12/2030		31,900	33	0.00
Pay	3-Month ZAR-JIBAR	7.091	17/02/2036		87,300	124	0.01
Pay	3-Month ZAR-JIBAR	7.155	26/11/2030		22,400	(9)	0.00
Receive	3-Month ZAR-JIBAR	7.160	26/11/2030		155,400	130	0.01
Pay	3-Month ZAR-JIBAR	7.180	04/12/2030		53,820	(20)	0.00
Receive	3-Month ZAR-JIBAR	7.220	02/09/2030		122,500	60	0.00
Receive	3-Month ZAR-JIBAR	7.270	26/08/2030		92,700	31	0.00
Pay	3-Month ZAR-JIBAR	7.310	02/09/2030		79,200	(30)	0.00
Receive	3-Month ZAR-JIBAR	7.310	02/10/2030		107,500	27	0.00
Pay	3-Month ZAR-JIBAR	7.330	10/07/2030		213,400	32	0.00
Receive ⁽³⁾	3-Month ZAR-JIBAR	7.360	09/03/2031		118,800	(1)	0.00
Pay	3-Month ZAR-JIBAR	7.370	26/08/2030		41,700	5	0.00
Pay ⁽³⁾	3-Month ZAR-JIBAR	7.381	12/01/2036		14,600	(21)	0.00
Pay	3-Month ZAR-JIBAR	7.410	02/10/2030		46,810	12	0.00
Pay	3-Month ZAR-JIBAR	7.560	22/09/2030		65,900	(8)	0.00
Pay	3-Month ZAR-JIBAR	7.570	27/05/2030		31,500	18	0.00
Pay	3-Month ZAR-JIBAR	7.650	20/06/2030		69,888	(156)	(0.01)
Receive ⁽³⁾	3-Month ZAR-JIBAR	7.700	08/06/2028		151,800	7	0.00
Receive	3-Month ZAR-JIBAR	7.700	18/06/2030		164,580	(82)	0.00
Receive	3-Month ZAR-JIBAR	7.775	18/03/2030		75,000	(70)	0.00
Receive	3-Month ZAR-JIBAR	7.810	27/03/2030		157,400	(126)	(0.01)
Pay	3-Month ZAR-JIBAR	7.810	20/06/2030		32,027	33	0.00
Pay	3-Month ZAR-JIBAR	7.860	18/06/2030		75,000	85	0.01
Pay ⁽³⁾	3-Month ZAR-JIBAR	7.950	07/05/2036		26,600	24	0.00
Pay	3-Month ZAR-JIBAR	8.080	24/04/2036		211,800	158	0.01
Pay	3-Month ZAR-JIBAR	8.599	05/06/2029		337,200	(145)	(0.01)
Pay	3-Month ZAR-JIBAR	8.770	12/03/2035		125,800	349	0.02
Receive	6-Month CLP-CHILIBOR	1.947	23/11/2027	CLP	999,000	40	0.00
Receive	6-Month CLP-CHILIBOR	1.965	24/11/2027		851,000	34	0.00
Pay	6-Month CLP-CHILIBOR	2.183	04/12/2027		2,661,000	(96)	(0.01)
Receive	6-Month CLP-CHILIBOR	3.530	06/07/2026		1,995,000	10	0.00
Receive	6-Month CLP-CHILIBOR	4.000	06/07/2028		1,019,000	12	0.00
Receive ⁽³⁾	6-Month CLP-CHILIBOR	4.490	01/10/2028		2,311,000	(2)	0.00
Receive ⁽³⁾	6-Month CLP-CHILIBOR	4.590	01/10/2029		5,161,000	(6)	0.00
Receive ⁽³⁾	6-Month CLP-CHILIBOR	4.676	01/09/2030		459,000	(1)	0.00
Receive	6-Month CLP-CHILIBOR	4.710	01/09/2030		7,314,000	(22)	0.00
Pay	6-Month CLP-CHILIBOR	4.810	01/10/2034		5,200,000	(62)	0.00
Pay	6-Month CLP-CHILIBOR	4.880	17/06/2031		23,882,300	191	0.01
Receive	6-Month CLP-CHILIBOR	4.935	29/01/2034		8,000,000	(20)	0.00
Receive	6-Month CLP-CHILIBOR	4.970	18/06/2032		17,189,200	(173)	(0.01)
Pay	6-Month CLP-CHILIBOR	5.030	23/02/2034		709,200	6	0.00
Pay	6-Month CLP-CHILIBOR	5.050	01/04/2033		2,200,000	30	0.00
Receive	6-Month CLP-CHILIBOR	5.125	14/03/2030		3,744,100	(1)	0.00
Pay	6-Month CLP-CHILIBOR	5.150	17/06/2031		1,998,000	25	0.00
Receive	6-Month CLP-CHILIBOR	5.180	01/10/2028		790,000	(15)	0.00
Pay	6-Month CLP-CHILIBOR	5.190	17/06/2031		1,609,000	37	0.00
Receive	6-Month CLP-CHILIBOR	5.240	01/09/2030		1,286,000	(35)	0.00
Pay	6-Month CLP-CHILIBOR	5.250	17/06/2031		552,000	13	0.00
Receive	6-Month CLP-CHILIBOR	5.306	17/06/2031		8,483,000	(246)	(0.01)
Receive	6-Month CLP-CHILIBOR	5.360	27/03/2028		1,914,900	(37)	0.00
Receive	6-Month CLP-CHILIBOR	5.365	23/01/2030		5,584,400	0	0.00
Receive	6-Month CLP-CHILIBOR	5.370	01/10/2028		3,136,000	(75)	0.00
Receive	6-Month CLP-CHILIBOR	5.470	01/09/2030		460,000	(17)	0.00
Pay	6-Month CLP-CHILIBOR	5.470	23/12/2034		3,714,000	119	0.01
Pay	6-Month CLP-CHILIBOR	5.548	10/04/2028		833,000	20	0.00
Receive	6-Month CLP-CHILIBOR	5.570	01/10/2028		245,000	(7)	0.00
Receive	6-Month CLP-CHILIBOR	5.600	12/12/2027		1,803,000	(33)	0.00
Receive	6-Month CLP-CHILIBOR	5.635	12/12/2027		3,695,000	(72)	0.00
Receive	6-Month CLP-CHILIBOR	5.700	17/05/2028		1,602,100	(43)	0.00
Pay	6-Month CLP-CHILIBOR	6.020	02/03/2029		190,000	9	0.00
Receive	6-Month CLP-CHILIBOR	6.070	28/02/2028		3,391,700	(118)	(0.01)
Pay	6-Month CLP-CHILIBOR	6.194	10/03/2028		1,681,200	63	0.00
Pay	6-Month CLP-CHILIBOR	6.223	13/03/2028		680,300	26	0.00
Pay	6-Month CLP-CHILIBOR	6.255	13/03/2028		478,200	18	0.00
Pay	6-Month CLP-CHILIBOR	6.270	02/03/2027		415,700	8	0.00
Pay	6-Month CLP-CHILIBOR	6.330	09/03/2028		526,800	21	0.00

Pay/ Receive	Floating Rate	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Rate	Floating Rate Index					
Pay	6-Month CLP-CHILIBOR	6.360%	25/05/2027	CLP 24,600	\$ 0	0.00
Pay	6-Month CLP-CHILIBOR	6.386	24/05/2027	1,861,000	38	0.00
Pay	6-Month CLP-CHILIBOR	6.440	07/03/2028	1,344,000	57	0.00
Pay	6-Month CLP-CHILIBOR	6.590	21/03/2027	4,540,300	37	0.00
Pay	6-Month CLP-CHILIBOR	6.805	06/03/2027	1,852,000	46	0.00
Pay	6-Month CLP-CHILIBOR	7.000	27/09/2032	1,785,800	244	0.01
Receive	6-Month CZK-PRIBOR	1.025	29/07/2030	CZK 147,600	148	0.01
Pay	6-Month CZK-PRIBOR	1.725	22/07/2026	23,800	0	0.00
Receive	6-Month CZK-PRIBOR	1.815	28/01/2031	34,200	165	0.01
Pay	6-Month CZK-PRIBOR	3.130	09/04/2030	196,100	(281)	(0.02)
Pay	6-Month CZK-PRIBOR	3.480	15/02/2034	21,500	(50)	0.00
Receive	6-Month CZK-PRIBOR	3.490	18/01/2032	10,600	16	0.00
Pay	6-Month CZK-PRIBOR	3.580	25/10/2029	150,800	18	0.00
Pay ⁽³⁾	6-Month CZK-PRIBOR	3.636	09/02/2031	1,186,400	(43)	0.00
Pay	6-Month CZK-PRIBOR	3.675	08/01/2029	62,600	(31)	0.00
Receive	6-Month CZK-PRIBOR	3.680	03/03/2027	78,400	(41)	0.00
Receive	6-Month CZK-PRIBOR	3.680	29/01/2031	464,700	(53)	0.00
Pay	6-Month CZK-PRIBOR	3.705	12/08/2030	11,490	3	0.00
Pay	6-Month CZK-PRIBOR	3.735	05/08/2030	125,100	33	0.00
Receive	6-Month CZK-PRIBOR	3.767	17/10/2030	3,800	(3)	0.00
Pay	6-Month CZK-PRIBOR	3.777	15/10/2030	34,290	11	0.00
Pay	6-Month CZK-PRIBOR	3.845	05/03/2031	225,400	37	0.00
Pay	6-Month CZK-PRIBOR	3.850	03/03/2036	170,400	(217)	(0.01)
Receive ⁽³⁾	6-Month CZK-PRIBOR	3.920	09/02/2031	44,700	13	0.00
Pay	6-Month CZK-PRIBOR	3.930	22/05/2036	37,300	(23)	0.00
Receive	6-Month CZK-PRIBOR	3.999	14/11/2030	18,000	(14)	0.00
Pay	6-Month CZK-PRIBOR	4.018	25/11/2030	401,800	364	0.02
Receive	6-Month CZK-PRIBOR	4.040	06/02/2031	564,200	(374)	(0.02)
Receive	6-Month CZK-PRIBOR	4.049	12/12/2030	48,100	(41)	0.00
Pay	6-Month CZK-PRIBOR	4.071	22/04/2031	103,700	(2)	0.00
Receive	6-Month CZK-PRIBOR	4.164	14/03/2027	73,600	(12)	0.00
Receive	6-Month CZK-PRIBOR	4.220	14/03/2027	73,500	(13)	0.00
Pay	6-Month CZK-PRIBOR	4.250	18/04/2029	108,000	(104)	(0.01)
Pay	6-Month CZK-PRIBOR	4.300	18/03/2027	143,400	58	0.00
Receive	6-Month CZK-PRIBOR	4.310	15/03/2027	19,100	(4)	0.00
Receive	6-Month CZK-PRIBOR	4.320	15/03/2027	7,200	(2)	0.00
Receive ⁽³⁾	6-Month CZK-PRIBOR	4.395	10/03/2036	14,900	(12)	0.00
Pay	6-Month CZK-PRIBOR	4.470	25/05/2031	143,800	80	0.00
Receive	6-Month CZK-PRIBOR	4.505	16/03/2036	14,200	(18)	0.00
Pay ⁽³⁾	6-Month CZK-PRIBOR	4.523	01/12/2035	301,000	143	0.01
Pay ⁽³⁾	6-Month CZK-PRIBOR	4.530	31/12/2035	44,500	17	0.00
Receive	6-Month CZK-PRIBOR	4.560	14/07/2032	111,300	(168)	(0.01)
Pay	6-Month CZK-PRIBOR	4.638	03/10/2033	15,200	(16)	0.00
Receive ⁽³⁾	6-Month CZK-PRIBOR	4.700	23/03/2036	9,100	(6)	0.00
Receive ⁽³⁾	6-Month CZK-PRIBOR	4.720	02/04/2036	14,100	(10)	0.00
Receive	6-Month CZK-PRIBOR	4.740	28/02/2033	183,400	222	0.01
Pay	6-Month CZK-PRIBOR	5.040	17/04/2028	27,900	26	0.00
Pay	6-Month CZK-PRIBOR	5.100	18/04/2028	11,800	12	0.00
Pay	6-Month CZK-PRIBOR	5.606	28/06/2027	54,800	39	0.00
Receive	6-Month EUR-EURIBOR	0.550	15/12/2040	€ 300	138	0.01
Pay	6-Month EUR-EURIBOR	2.248	30/09/2029	4,500	(15)	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.250	16/09/2028	132,800	495	0.03
Receive	6-Month EUR-EURIBOR	2.287	25/11/2029	5,900	20	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.500	16/09/2031	43,100	(610)	(0.03)
Receive	6-Month EUR-EURIBOR	2.650	08/01/2034	200	3	0.00
Receive	6-Month EUR-EURIBOR	2.670	03/04/2034	300	5	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	44,100	(474)	(0.03)
Receive	6-Month EUR-EURIBOR	2.760	03/01/2029	400	(1)	0.00
Pay	6-Month EUR-EURIBOR	2.760	04/03/2034	100	0	0.00
Pay	6-Month EUR-EURIBOR	2.780	02/05/2029	1,400	6	0.00
Receive	6-Month EUR-EURIBOR	2.818	26/06/2029	3,900	81	0.00
Pay	6-Month EUR-EURIBOR	2.827	06/05/2029	200	1	0.00
Receive	6-Month EUR-EURIBOR	2.880	19/12/2028	200	(4)	0.00
Receive	6-Month EUR-EURIBOR	2.890	22/12/2033	200	(4)	0.00
Receive	6-Month EUR-EURIBOR	2.910	29/12/2033	300	(6)	0.00
Receive	6-Month EUR-EURIBOR	2.920	13/12/2028	500	(10)	0.00
Pay	6-Month EUR-EURIBOR	2.950	12/06/2029	700	7	0.00
Receive	6-Month EUR-EURIBOR	2.970	15/12/2033	1,500	(37)	0.00
Receive	6-Month EUR-EURIBOR	2.990	08/12/2033	600	(16)	0.00
Receive	6-Month EUR-EURIBOR	3.148	20/11/2033	100	(4)	0.00
Receive	6-Month EUR-EURIBOR	3.250	06/11/2033	500	(24)	0.00
Receive	6-Month EUR-EURIBOR	3.255	22/11/2028	200	(6)	0.00
Receive	6-Month EUR-EURIBOR	3.270	08/11/2028	600	(19)	0.00
Receive	6-Month HUF-BBR	1.760	21/01/2030	HUF 380,000	148	0.01
Pay	6-Month HUF-BBR	2.680	29/06/2031	7,790,100	2,018	0.11
Receive	6-Month HUF-BBR	4.670	24/10/2035	762,000	10	0.00
Receive	6-Month HUF-BBR	4.675	24/10/2035	507,500	6	0.00
Receive	6-Month HUF-BBR	4.685	24/10/2035	854,300	9	0.00
Receive	6-Month HUF-BBR	4.690	24/11/2032	582,700	6	0.00
Receive	6-Month HUF-BBR	5.500	04/03/2027	2,382,600	(26)	0.00
Receive	6-Month HUF-BBR	5.750	17/06/2031	4,596,000	(693)	(0.04)
Receive	6-Month HUF-BBR	5.770	25/07/2029	1,503,600	(236)	(0.01)

Schedule of Investments PIMCO Emerging Markets Opportunities Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	6-Month HUF-BBR	6.070%	15/04/2036	HUF 2,032,500	\$ 389	0.02
Receive	6-Month HUF-BBR	6.110	30/12/2030	482,800	(113)	(0.01)
Pay	6-Month HUF-BBR	6.140	15/02/2034	218,000	52	0.00
Receive	6-Month HUF-BBR	6.190	18/11/2030	1,134,050	(328)	(0.02)
Pay	6-Month HUF-BBR	6.250	09/04/2030	3,538,600	449	0.03
Pay	6-Month HUF-BBR	6.280	18/03/2027	2,363,300	115	0.01
Receive	6-Month HUF-BBR	6.319	03/11/2030	739,800	(205)	(0.01)
Receive	6-Month HUF-BBR	6.350	14/11/2030	751,900	(211)	(0.01)
Pay	6-Month HUF-BBR	6.363	31/01/2030	2,555,200	375	0.02
Receive	6-Month HUF-BBR	6.435	21/11/2030	2,276,200	(676)	(0.04)
Receive	6-Month HUF-BBR	6.439	24/11/2030	690,600	(207)	(0.01)
Pay	6-Month HUF-BBR	7.000	30/04/2029	4,338,400	536	0.03
Receive	6-Month HUF-BBR	8.740	28/04/2028	9,901,600	(469)	(0.03)
Receive	6-Month PLN-WIBOR	1.110	12/01/2031	PLN 9,800	335	0.02
Pay	6-Month PLN-WIBOR	1.165	28/01/2031	4,400	3	0.00
Receive	6-Month PLN-WIBOR	1.215	29/07/2030	10,300	288	0.02
Pay	6-Month PLN-WIBOR	1.855	28/01/2031	6,000	(151)	(0.01)
Receive	6-Month PLN-WIBOR	2.635	28/10/2026	32,900	(881)	(0.05)
Pay	6-Month PLN-WIBOR	2.920	13/12/2031	89,900	733	0.04
Receive	6-Month PLN-WIBOR	3.035	09/12/2026	42,000	(115)	(0.01)
Receive	6-Month PLN-WIBOR	3.750	17/06/2031	194,700	(1,580)	(0.09)
Pay	6-Month PLN-WIBOR	3.962	06/05/2030	22,100	36	0.00
Receive	6-Month PLN-WIBOR	4.065	24/11/2030	22,870	(101)	(0.01)
Receive	6-Month PLN-WIBOR	4.075	07/03/2027	28,700	(58)	0.00
Pay	6-Month PLN-WIBOR	4.091	23/02/2036	10,400	(28)	0.00
Pay	6-Month PLN-WIBOR	4.135	20/05/2036	6,500	(2)	0.00
Pay	6-Month PLN-WIBOR	4.161	03/03/2036	2,800	(3)	0.00
Receive	6-Month PLN-WIBOR	4.195	29/09/2030	7,000	(60)	0.00
Pay	6-Month PLN-WIBOR	4.207	30/01/2036	2,400	0	0.00
Pay	6-Month PLN-WIBOR	4.223	04/02/2036	900	0	0.00
Pay	6-Month PLN-WIBOR	4.230	15/04/2036	5,500	13	0.00
Pay	6-Month PLN-WIBOR	4.235	27/11/2035	1,900	11	0.00
Receive	6-Month PLN-WIBOR	4.275	02/03/2036	5,700	8	0.00
Pay	6-Month PLN-WIBOR	4.285	19/12/2035	20,100	139	0.01
Receive	6-Month PLN-WIBOR	4.340	12/12/2035	12,400	(100)	(0.01)
Receive	6-Month PLN-WIBOR	4.348	05/03/2036	4,900	(14)	0.00
Pay	6-Month PLN-WIBOR	4.353	23/10/2035	6,500	57	0.00
Pay	6-Month PLN-WIBOR	4.356	17/10/2035	6,060	54	0.00
Receive	6-Month PLN-WIBOR	4.360	25/07/2028	12,000	(109)	(0.01)
Pay	6-Month PLN-WIBOR	4.370	25/11/2035	11,600	102	0.01
Receive	6-Month PLN-WIBOR	4.370	05/03/2036	8,500	(28)	0.00
Receive	6-Month PLN-WIBOR	4.385	06/02/2036	5,500	(5)	0.00
Pay	6-Month PLN-WIBOR	4.393	16/10/2035	6,060	59	0.00
Pay ⁽³⁾	6-Month PLN-WIBOR	4.416	12/03/2036	13,300	55	0.00
Receive	6-Month PLN-WIBOR	4.430	10/11/2035	200	(2)	0.00
Receive	6-Month PLN-WIBOR	4.434	03/11/2035	9,000	(94)	(0.01)
Pay	6-Month PLN-WIBOR	4.440	19/09/2035	2,700	30	0.00
Receive	6-Month PLN-WIBOR	4.445	22/12/2035	3,650	(25)	0.00
Receive	6-Month PLN-WIBOR	4.450	24/02/2036	5,600	(13)	0.00
Receive ⁽³⁾	6-Month PLN-WIBOR	4.463	09/03/2036	5,000	(27)	0.00
Receive	6-Month PLN-WIBOR	4.475	26/11/2035	12,800	(93)	(0.01)
Receive	6-Month PLN-WIBOR	4.650	28/04/2036	61,300	(544)	(0.03)
Receive	6-Month PLN-WIBOR	4.665	27/04/2036	6,100	(56)	0.00
Receive ⁽³⁾	6-Month PLN-WIBOR	4.685	10/03/2036	900	(9)	0.00
Receive	6-Month PLN-WIBOR	4.710	25/05/2027	12,000	(24)	0.00
Receive ⁽³⁾	6-Month PLN-WIBOR	4.723	01/12/2035	53,160	(124)	(0.01)
Receive ⁽³⁾	6-Month PLN-WIBOR	4.730	31/12/2035	7,800	(14)	0.00
Receive	6-Month PLN-WIBOR	4.735	09/10/2028	12,100	(142)	(0.01)
Receive	6-Month PLN-WIBOR	4.740	25/10/2033	7,100	(124)	(0.01)
Receive	6-Month PLN-WIBOR	4.794	25/10/2029	27,200	(128)	(0.01)
Pay	6-Month PLN-WIBOR	4.830	18/03/2027	17,300	84	0.01
Pay	6-Month PLN-WIBOR	4.845	02/04/2036	1,700	23	0.00
Pay	6-Month PLN-WIBOR	4.895	17/03/2027	7,200	19	0.00
Pay	6-Month PLN-WIBOR	4.920	17/03/2027	15,000	40	0.00
Pay	6-Month PLN-WIBOR	4.970	21/03/2029	27,840	224	0.01
Pay	6-Month PLN-WIBOR	5.155	25/10/2034	2,700	26	0.00
Pay ⁽³⁾	6-Month PLN-WIBOR	5.200	23/03/2036	1,600	10	0.00
Pay ⁽³⁾	6-Month PLN-WIBOR	5.230	02/04/2036	2,600	16	0.00
Pay	6-Month PLN-WIBOR	5.310	21/03/2033	7,400	32	0.00
Pay	6-Month PLN-WIBOR	5.430	16/03/2028	315,600	745	0.04
Receive	6-Month PLN-WIBOR	6.300	25/04/2028	11,900	(45)	0.00
Pay	6-Month PLN-WIBOR	6.670	28/06/2027	6,200	44	0.00
Receive	6-Month PLN-WIBOR	6.725	27/06/2027	20,700	(149)	(0.01)
Pay	6-Month PLN-WIBOR	6.843	28/06/2027	1,500	11	0.00
Receive	6-Month PLN-WIBOR	7.310	30/06/2027	11,000	(96)	(0.01)
Pay	28-Day MXN-TIE	7.220	14/06/2028	MXN 1,235,600	155	0.01
Receive	28-Day MXN-TIE	7.230	14/03/2029	32,100	3	0.00
Pay	28-Day MXN-TIE	7.545	12/03/2031	98,200	(2)	0.00
Receive ⁽³⁾	28-Day MXN-TIE	7.550	02/05/2031	55,300	13	0.00
Receive	28-Day MXN-TIE	7.555	31/05/2029	118,300	35	0.00
Receive	28-Day MXN-TIE	7.555	24/01/2031	17,900	4	0.00
Pay ⁽³⁾	28-Day MXN-TIE	7.600	04/04/2031	61,800	16	0.00

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	28-Day MXN-TIE	7.620%	18/04/2031	MXN 178,700	\$ 15	0.00
Receive	28-Day MXN-TIE	7.645	24/04/2031	33,000	1	0.00
Pay	28-Day MXN-TIE	7.650	18/04/2031	142,800	(2)	0.00
Pay ⁽³⁾	28-Day MXN-TIE	7.670	04/04/2031	28,200	2	0.00
Receive ⁽³⁾	28-Day MXN-TIE	7.681	05/03/2031	360,100	(44)	0.00
Pay	28-Day MXN-TIE	7.685	07/04/2031	148,500	14	0.00
Pay	28-Day MXN-TIE	7.700	24/12/2030	54,350	10	0.00
Pay	28-Day MXN-TIE	7.740	20/09/2030	284,100	(202)	(0.01)
Receive	28-Day MXN-TIE	7.750	12/03/2031	543,200	(666)	(0.04)
Pay	28-Day MXN-TIE	7.753	16/04/2030	151,500	69	0.00
Receive	28-Day MXN-TIE	7.790	01/04/2030	333,300	(245)	(0.01)
Pay ⁽³⁾	28-Day MXN-TIE	7.820	02/05/2031	114,700	67	0.00
Pay	28-Day MXN-TIE	8.000	11/06/2031	615,200	681	0.04
Pay	28-Day MXN-TIE	8.150	04/06/2036	260,000	55	0.00
Pay	28-Day MXN-TIE	8.170	26/03/2031	174,700	209	0.01
Receive	28-Day MXN-TIE	8.200	11/06/2031	94,900	(119)	(0.01)
Receive	28-Day MXN-TIE	8.215	04/06/2036	336,500	(131)	(0.01)
Pay	28-Day MXN-TIE	8.295	11/06/2031	28,100	42	0.00
Receive	28-Day MXN-TIE	8.300	11/06/2031	509,800	(707)	(0.04)
Receive	28-Day MXN-TIE	8.318	04/06/2036	269,800	(215)	(0.01)
Pay	28-Day MXN-TIE	8.340	11/06/2031	79,700	128	0.01
Pay	28-Day MXN-TIE	8.500	04/06/2036	31,300	47	0.00
Receive	28-Day MXN-TIE	9.700	31/05/2034	85,500	(401)	(0.02)
					\$ (5,756)	(0.32)
Total Centrally Cleared Financial Derivative Instruments					\$ (3,253)	(0.18)

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

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

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

PURCHASED OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC EUR versus BRL	BRL 5.850	19/08/2026	21,622	\$ 317	\$ 108	0.01
	Put - OTC EUR versus CZK	CZK 24.040	06/08/2026	2,500	10	1	0.00
MYI	Put - OTC EUR versus CZK	24.040	06/08/2026	4,775	19	1	0.00
					\$ 346	\$ 110	0.01

WRITTEN OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC EUR versus BRL	BRL 6.250	19/08/2026	21,622	\$ (334)	\$ (128)	(0.01)
	Call - OTC USD versus TRY	TRY 53.100	07/08/2026	9,681	(168)	(33)	0.00
					\$ (502)	\$ (161)	(0.01)

(1) Notional Amount represents the number of contracts.

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

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Colombia Government International Bond	1.000%	20/06/2036	\$ 8,300	\$ (1,003)	\$ 148	\$ (855)	(0.05)
	Dominican Republic Government International Bond	1.000	20/12/2029	7,900	(194)	197	3	0.00
	Ecuador Government International Bond	5.000	20/06/2031	8,300	473	10	483	0.03
	El Salvador Government International Bond	1.000	20/06/2031	9,500	(601)	19	(582)	(0.03)
	Kenya Government International Bond	1.000	20/06/2031	11,200	(1,116)	40	(1,076)	(0.06)
	Nigeria Government International Bond	1.000	20/06/2031	11,600	(717)	(64)	(781)	(0.04)
	Turkey Government International Bond	1.000	20/06/2031	7,800	(431)	31	(400)	(0.02)
BPS	Kenya Government International Bond	1.000	20/06/2031	1,600	(174)	20	(154)	(0.01)
	Mexico Government International Bond	1.000	20/12/2027	1,500	3	11	14	0.00
	Turkey Government International Bond	1.000	20/06/2031	9,400	(481)	(1)	(482)	(0.03)

Schedule of Investments PIMCO Emerging Markets Opportunities Fund (Cont.)

		Fixed Deal	Maturity	Notional	Premiums	Unrealised	Fair	% of
Counterparty	Reference Entity	Receive Rate	Date	Amount ⁽²⁾	Paid/(Received)	Appreciation/ (Depreciation)	Value	Net Assets
BRC	Argentina Government International Bond	5.000%	20/12/2026	\$ 258	\$ 2	\$ 3	\$ 5	0.00
	Cote d'Ivoire Government International Bond	1.000	20/06/2031	9,400	(490)	11	(479)	(0.03)
	Ecuador Government International Bond	5.000	20/06/2031	8,000	433	32	465	0.03
	Egypt Government International Bond	1.000	20/06/2031	8,000	(640)	44	(596)	(0.03)
	Kenya Government International Bond	1.000	20/06/2031	8,300	(947)	150	(797)	(0.04)
	Nigeria Government International Bond	1.000	20/06/2027	500	(5)	4	(1)	0.00
	Nigeria Government International Bond	1.000	20/12/2030	600	(54)	19	(35)	0.00
	Panama Government International Bond	1.000	20/06/2031	400	2	0	2	0.00
	Saudi Arabia Government International Bond	1.000	20/06/2035	4,800	21	22	43	0.00
CBK	Argentina Government International Bond	5.000	20/12/2026	336	3	4	7	0.00
	Argentina Government International Bond	5.000	20/06/2031	7,500	65	13	78	0.00
	Colombia Government International Bond	1.000	20/06/2036	18,200	(1,905)	30	(1,875)	(0.10)
	Cote d'Ivoire Government International Bond	1.000	20/06/2031	7,800	(388)	(10)	(398)	(0.02)
	Ecuador Government International Bond	5.000	20/06/2031	5,800	321	16	337	0.02
	Panama Government International Bond	1.000	20/06/2036	7,500	(336)	7	(329)	(0.02)
	Petroleos Mexicanos	1.000	20/12/2026	700	(7)	8	1	0.00
	Turkey Government International Bond	1.000	20/06/2030	8,700	(745)	479	(266)	(0.02)
DUB	Argentina Government International Bond	5.000	20/12/2026	961	5	15	20	0.00
	Argentina Government International Bond	5.000	20/06/2027	1,375	(197)	246	49	0.00
GST	Argentina Government International Bond	5.000	20/06/2031	16,200	(9)	178	169	0.01
	Egypt Government International Bond	1.000	20/06/2031	8,000	(658)	62	(596)	(0.03)
JPM	Nigeria Government International Bond	1.000	20/06/2031	13,600	(891)	(25)	(916)	(0.05)
	Cote d'Ivoire Government International Bond	1.000	20/06/2031	7,600	(440)	53	(387)	(0.02)
	Ecuador Government International Bond	5.000	20/06/2027	4,200	139	20	159	0.01
	Egypt Government International Bond	1.000	20/06/2031	9,600	(726)	10	(716)	(0.04)
	El Salvador Government International Bond	1.000	20/06/2031	7,300	(509)	62	(447)	(0.03)
MYC	South Africa Government International Bond	1.000	20/12/2029	9,200	(386)	431	45	0.00
	Argentina Government International Bond	5.000	20/06/2027	1,605	(240)	297	57	0.00
	Colombia Government International Bond	1.000	20/12/2035	1,500	(229)	86	(143)	(0.01)
	Panama Government International Bond	1.000	20/06/2031	600	3	1	4	0.00
	SoftBank Group Corp.	1.000	20/06/2027	¥ 942,200	(98)	60	(38)	0.00
	South Africa Government International Bond	1.000	20/06/2029	\$ 562	(19)	24	5	0.00
	Turkey Government International Bond	1.000	20/06/2031	7,600	(443)	54	(389)	(0.02)
					\$ (13,609)	\$ 2,817	\$ (10,792)	(0.60)

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

CROSS-CURRENCY SWAPS

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Floating rate equal to 1-Day USD-SOFR	Floating rate equal to 1-Day CNH-SOFR							
	Compounded-OIS plus 0.140% based on the notional amount of currency received	Compounded-OIS based on the notional amount of currency delivered	16/09/2033	\$ 8,334	CNH 56,171	\$ 53	\$ (24)	\$ 29	0.00
	Floating rate equal to 1-Day USD-SOFR	Floating rate equal to 1-Day CNH-SOFR							
GST	Compounded-OIS plus 0.150% based on the notional amount of currency received	Compounded-OIS based on the notional amount of currency delivered	16/09/2036	2,754	18,546	16	(22)	(6)	0.00
	Floating rate equal to 1-Day USD-SOFR	Floating rate equal to 1-Day CNH-SOFR							
	Compounded-OIS plus 0.150% based on the notional amount of currency received	Compounded-OIS based on the notional amount of currency delivered	16/09/2038	10,855	73,106	62	(55)	7	0.00
GST	Floating rate equal to 1-Day USD-SOFR	Floating rate equal to 1-Day CNH-SOFR							
	Compounded-OIS plus 0.135% based on the notional amount of currency received	Compounded-OIS based on the notional amount of currency delivered	16/09/2036	12,528	84,540	137	83	220	0.01
						\$ 268	\$ (18)	\$ 250	0.01

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	NZD 272	\$ 160	\$ 6	\$ 0	\$ 6	0.00
	07/2026	SGD 570	447	6	0	6	0.00
	07/2026	\$ 5,598	AUD 7,860	0	(152)	(152)	(0.01)
	07/2026	138	NZD 244	1	0	1	0.00
	08/2026	NZD 244	\$ 138	0	(1)	(1)	0.00
BOA	09/2026	\$ 1,965	IDR 35,257,013	0	(11)	(11)	0.00
	07/2026	BRL 183,828	\$ 35,384	0	(131)	(131)	(0.01)
	07/2026	DOP 76,833	1,306	9	0	9	0.00
	07/2026	€ 3,444	RSD 408,699	42	0	42	0.00
	07/2026	£ 160	\$ 214	1	0	1	0.00
	07/2026	HUF 360,916	1,161	2	0	2	0.00
	07/2026	¥ 42,803	269	6	0	6	0.00
	07/2026	KRW 115,730	76	1	0	1	0.00
	07/2026	PEN 27,539	8,188	115	0	115	0.01
	07/2026	PHP 301,519	4,875	0	(36)	(36)	0.00
	07/2026	TWD 16,590	523	2	0	2	0.00
	07/2026	\$ 936	EGP 55,427	182	0	182	0.01
	07/2026	5,972	HUF 1,854,081	0	(18)	(18)	0.00
	07/2026	4,442	NOK 41,181	0	(280)	(280)	(0.02)
	08/2026	CZK 13,996	€ 574	0	(2)	(2)	0.00
	08/2026	DOP 225,879	\$ 3,789	35	0	35	0.00
	08/2026	HKD 14,257	1,822	1	0	1	0.00
	08/2026	ILS 283	95	0	0	0	0.00
	08/2026	\$ 31,233	BRL 163,541	118	0	118	0.01
	08/2026	ZAR 58,071	\$ 3,334	0	(195)	(195)	(0.01)
	09/2026	COP 82,383,418	23,351	0	(130)	(130)	(0.01)
	09/2026	KZT 228,856	455	0	(12)	(12)	0.00
	09/2026	PHP 1,039,911	16,864	0	(31)	(31)	0.00
	09/2026	THB 236	7	0	0	0	0.00
	09/2026	\$ 5,633	MXN 98,894	2	(11)	(9)	0.00
	10/2026	4,151	BRL 22,015	10	0	10	0.00
	11/2026	ZAR 19,630	\$ 1,093	0	(92)	(92)	(0.01)
	12/2026	CLP 11,445,537	12,609	179	0	179	0.01
BPS	07/2026	ARS 635,321	424	0	(5)	(5)	0.00
	07/2026	BRL 77,980	€ 13,146	0	(36)	(36)	0.00
	07/2026	137,765	\$ 26,549	0	(67)	(67)	0.00
	07/2026	CNH 69,786	10,313	32	0	32	0.00
	07/2026	£ 1,778	2,393	33	0	33	0.00
	07/2026	HUF 885,924	2,857	13	0	13	0.00
	07/2026	ILS 549	186	2	0	2	0.00
	07/2026	¥ 6,340	40	1	0	1	0.00
	07/2026	TWD 294,144	9,321	93	0	93	0.01
	07/2026	\$ 712	ARS 1,165,831	73	0	73	0.00
	07/2026	5,098	BRL 25,967	0	(81)	(81)	0.00
	07/2026	8,294	CNY 56,577	17	0	17	0.00
	07/2026	14,705	CZK 307,617	0	(212)	(212)	(0.01)
	07/2026	3,052	€ 2,671	9	(7)	2	0.00
	07/2026	1,094	£ 827	3	0	3	0.00
	07/2026	4,561	INR 439,297	73	0	73	0.00
	07/2026	ZAR 2,840	\$ 173	0	0	0	0.00
	08/2026	\$ 1,991	BRL 10,140	0	(47)	(47)	0.00
	09/2026	COP 15,428,663	\$ 4,117	0	(281)	(281)	(0.02)
	09/2026	IDR 157,088,670	8,687	0	(21)	(21)	0.00
	09/2026	INR 100,702	1,056	0	0	0	0.00
	09/2026	THB 614,265	18,821	214	0	214	0.01
	09/2026	\$ 25,326	IDR 449,992,982	38	(420)	(382)	(0.02)
	09/2026	3,257	INR 309,452	0	(10)	(10)	0.00
	09/2026	2,044	PEN 6,928	0	(18)	(18)	0.00
	09/2026	14,967	THB 488,139	0	(181)	(181)	(0.01)
	10/2026	4,165	BRL 22,163	25	0	25	0.00
	10/2026	ZAR 86,197	\$ 4,800	0	(409)	(409)	(0.02)
	12/2026	\$ 8,687	IDR 158,157,153	22	0	22	0.00
	06/2027	772	KWD 234	0	(10)	(10)	0.00
	05/2029	KWD 3,368	\$ 11,578	594	0	594	0.03
	07/2029	409	1,407	72	0	72	0.00
	05/2030	498	1,715	88	0	88	0.01
	08/2030	1,298	4,377	134	0	134	0.01
	01/2031	3,394	11,439	337	0	337	0.02
	06/2031	3,297	11,092	300	0	300	0.02
BRC	12/2040	CNH 30,262	6,414	0	(67)	(67)	0.00
	07/2026	COP 9,155,535	2,660	20	0	20	0.00
	07/2026	£ 3,995	5,280	0	(23)	(23)	0.00
	07/2026	ILS 608	205	1	0	1	0.00
	07/2026	NZD 394	233	9	0	9	0.00
	07/2026	PEN 5,081	1,501	13	(2)	11	0.00
	07/2026	TRY 2,321	49	0	0	0	0.00
	07/2026	\$ 8,387	CNH 56,866	0	(10)	(10)	0.00
	07/2026	2,411	COP 9,155,535	228	0	228	0.01
	07/2026	52,031	MYR 211,324	0	(299)	(299)	(0.02)
	07/2026	6,406	PLN 24,047	0	(9)	(9)	0.00
	07/2026	41,686	TRY 1,978,655	359	0	359	0.02

Schedule of Investments PIMCO Emerging Markets Opportunities Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BSH	07/2026	\$ 6,621	ZAR 109,270	\$ 35	\$ 0	\$ 35	0.00
	07/2026	ZAR 16,690	\$ 1,028	11	0	11	0.00
	09/2026	\$ 2,626	COP 9,155,535	0	(17)	(17)	0.00
	09/2026	22,384	INR 2,125,808	0	(74)	(74)	0.00
	07/2026	€ 912	\$ 1,063	21	0	21	0.00
	07/2026	¥ 33,597	211	5	0	5	0.00
	07/2026	PEN 32,340	9,410	15	(84)	(69)	0.00
	07/2026	\$ 239	NZD 422	2	0	2	0.00
	08/2026	NZD 422	\$ 239	0	(2)	(2)	0.00
	08/2026	\$ 33,367	BRL 170,244	0	(731)	(731)	(0.04)
	09/2026	COP 106,438,376	\$ 27,463	0	(2,876)	(2,876)	(0.16)
	09/2026	\$ 2,078	COP 7,591,716	86	0	86	0.00
	12/2026	2,281	PEN 7,720	0	(32)	(32)	0.00
	01/2027	PEN 9,831	\$ 2,894	34	0	34	0.00
CBK	07/2026	ARS 1,863,363	1,181	0	(74)	(74)	0.00
	07/2026	AUD 42,495	29,826	386	0	386	0.02
	07/2026	COP 35,931,740	9,423	0	(972)	(972)	(0.05)
	07/2026	EGP 20,188	403	0	(7)	(7)	0.00
	07/2026	HUF 1,049,397	3,361	0	(7)	(7)	0.00
	07/2026	ILS 612	211	5	0	5	0.00
	07/2026	PEN 18,193	5,217	26	(143)	(117)	(0.01)
	07/2026	PHP 480,479	7,764	0	(62)	(62)	0.00
	07/2026	TWD 105,355	3,331	26	0	26	0.00
	07/2026	\$ 824	ARS 1,332,852	74	0	74	0.00
	07/2026	20,601	AUD 28,808	0	(643)	(643)	(0.04)
	07/2026	2,100	BRL 10,854	0	(3)	(3)	0.00
	07/2026	6,729	COP 23,515,770	73	0	73	0.00
	07/2026	1,517	EGP 83,196	165	0	165	0.01
	07/2026	2,250	€ 1,929	0	(44)	(44)	0.00
	07/2026	46,716	HUF 14,248,663	0	(963)	(963)	(0.05)
	07/2026	2,006	LKR 629,884	0	(135)	(135)	(0.01)
	07/2026	12,367	PEN 41,899	2	(88)	(86)	0.00
	07/2026	12,764	PHP 781,181	0	(40)	(40)	0.00
	07/2026	255	PLN 931	0	(7)	(7)	0.00
	07/2026	14,669	VND 392,328,360	222	0	222	0.01
	08/2026	ILS 1,061	\$ 368	12	0	12	0.00
	08/2026	PEN 7,061	2,069	1	0	1	0.00
	09/2026	CLP 10,571,310	11,768	295	0	295	0.02
	09/2026	COP 329,543,911	87,154	43	(6,819)	(6,776)	(0.38)
	09/2026	IDR 672,934,057	37,271	0	(30)	(30)	0.00
	09/2026	KZT 477,888	947	0	(27)	(27)	0.00
	09/2026	PEN 184,138	53,820	149	(167)	(18)	0.00
	09/2026	PHP 784,280	12,788	46	0	46	0.00
	09/2026	\$ 2,347	COP 9,155,353	262	0	262	0.01
	09/2026	403	EGP 20,743	6	0	6	0.00
	09/2026	5,224	IDR 93,173,162	0	(60)	(60)	0.00
	09/2026	27,276	INR 2,581,683	0	(182)	(182)	(0.01)
	09/2026	255	MXN 4,555	4	0	4	0.00
	09/2026	244	RSD 24,708	0	(3)	(3)	0.00
	10/2026	PEN 44,512	\$ 13,052	84	(30)	54	0.00
	10/2026	UGX 2,031,360	552	11	0	11	0.00
	10/2026	\$ 2,069	PEN 7,079	0	(1)	(1)	0.00
	10/2026	482	UGX 1,876,885	17	0	17	0.00
	10/2026	UZS 2,593,800	\$ 198	0	(15)	(15)	0.00
	11/2026	COP 24,235,805	6,729	0	(76)	(76)	0.00
	11/2026	NGN 243,058	149	0	(18)	(18)	0.00
	11/2026	PEN 31,583	9,228	16	0	16	0.00
	11/2026	\$ 20,771	KES 2,741,342	1	0	1	0.00
	12/2026	37,271	IDR 677,439,886	32	0	32	0.00
	01/2027	PEN 12,176	\$ 3,573	29	0	29	0.00
DUB	07/2026	€ 13,212	BRL 77,980	0	(39)	(39)	0.00
	07/2026	HUF 14,058	\$ 45	0	0	0	0.00
	07/2026	INR 726,365	7,692	25	0	25	0.00
	07/2026	KZT 4,860,178	10,255	174	0	174	0.01
	07/2026	SGD 681	534	7	0	7	0.00
	07/2026	THB 71,990	2,193	25	0	25	0.00
	07/2026	\$ 38	AUD 53	0	(1)	(1)	0.00
	07/2026	2,028	CNY 13,824	3	0	3	0.00
	07/2026	11,238	CZK 233,987	0	(214)	(214)	(0.01)
	07/2026	170	EGP 9,049	13	0	13	0.00
	07/2026	5,133	INR 495,118	89	0	89	0.01
	07/2026	7,051	NOK 65,511	0	(430)	(430)	(0.02)
	07/2026	12,930	PEN 43,728	0	(111)	(111)	(0.01)
	07/2026	163	PLN 606	0	(2)	(2)	0.00
	07/2026	10,122	RON 45,982	9	(109)	(100)	(0.01)
	07/2026	ZAR 8,574	\$ 530	7	0	7	0.00
	08/2026	BRL 77,980	€ 13,093	40	0	40	0.00
	08/2026	ILS 3,197	\$ 1,070	0	(4)	(4)	0.00
	08/2026	KZT 1,791,611	3,718	21	0	21	0.00
	08/2026	\$ 1,379	EGP 75,961	137	0	137	0.01
	09/2026	PEN 66,567	\$ 19,484	109	(85)	24	0.00
	09/2026	PKR 156,231	524	0	(30)	(30)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
FAR	09/2026	\$ 1,615	COP 6,074,677	\$ 116	\$ 0	\$ 116	0.01
	09/2026	7,800	EGP 400,686	133	0	133	0.01
	09/2026	4,281	IDR 77,743,456	28	0	28	0.00
	09/2026	7,692	INR 731,287	0	(26)	(26)	0.00
	09/2026	1,921	KZT 974,493	73	0	73	0.00
	09/2026	1,011	THB 32,746	0	(19)	(19)	0.00
	10/2026	UGX 659,750	\$ 182	6	0	6	0.00
	10/2026	UZS 83,410,265	6,553	0	(293)	(293)	(0.02)
	11/2026	KZT 387,051	782	6	0	6	0.00
	11/2026	UZS 20,486,270	1,568	0	(105)	(105)	(0.01)
	12/2026	\$ 1,286	KZT 676,541	61	0	61	0.00
	12/2026	UZS 34,587,814	\$ 2,663	0	(154)	(154)	(0.01)
	07/2026	CNH 69,426	10,262	34	0	34	0.00
	07/2026	€ 814	928	0	(2)	(2)	0.00
	07/2026	£ 29,287	39,383	512	0	512	0.03
	07/2026	¥ 17,796	112	3	0	3	0.00
	07/2026	PEN 5,277	1,561	14	0	14	0.00
	07/2026	SGD 1,929	1,512	21	0	21	0.00
	07/2026	\$ 55,832	CNH 379,600	90	0	90	0.01
	07/2026	131	HUF 40,328	0	(1)	(1)	0.00
	07/2026	2,119	¥ 342,905	0	(9)	(9)	0.00
	07/2026	3,587	NOK 34,990	0	(52)	(52)	0.00
	07/2026	12,341	PLN 45,068	0	(351)	(351)	(0.02)
	07/2026	ZAR 9,292	\$ 563	0	(3)	(3)	0.00
	08/2026	CNH 378,760	55,832	0	(86)	(86)	0.00
	08/2026	COP 13,019,879	3,449	0	(298)	(298)	(0.02)
	08/2026	ILS 542	189	7	0	7	0.00
	08/2026	¥ 342,008	2,119	10	0	10	0.00
	08/2026	PEN 8,525	2,522	25	0	25	0.00
	08/2026	\$ 930	€ 814	2	0	2	0.00
	09/2026	INR 995,776	\$ 10,391	0	(59)	(59)	0.00
	09/2026	PEN 25,345	7,373	0	(33)	(33)	0.00
	09/2026	\$ 10,049	IDR 180,175,555	0	(62)	(62)	0.00
	09/2026	207	MXN 3,650	1	0	1	0.00
	09/2026	1,576	THB 51,064	0	(29)	(29)	0.00
GLM	03/2027	ZAR 1,496,000	\$ 89,156	0	(180)	(180)	(0.01)
	07/2026	ARS 323,584	214	0	(4)	(4)	0.00
	07/2026	BRL 128,633	24,742	1	(111)	(110)	(0.01)
	07/2026	DOP 115,571	1,900	0	(35)	(35)	0.00
	07/2026	HUF 10,474,699	33,391	0	(256)	(256)	(0.01)
	07/2026	\$ 219	ARS 323,584	0	0	0	0.00
	07/2026	57,822	BRL 305,241	1,619	(467)	1,152	0.06
	07/2026	206	CAD 294	1	0	1	0.00
	07/2026	2,990	COP 10,414,884	22	0	22	0.00
	07/2026	26	MYR 108	0	0	0	0.00
	07/2026	2,895	PEN 10,182	90	0	90	0.01
	07/2026	3	PLN 11	0	0	0	0.00
	07/2026	12,630	RON 57,167	0	(163)	(163)	(0.01)
	07/2026	ZAR 239,434	\$ 14,500	0	(85)	(85)	0.00
	08/2026	CAD 293	206	0	(1)	(1)	0.00
	08/2026	DOP 311,031	5,207	42	0	42	0.00
	08/2026	\$ 5,342	BRL 27,519	0	(67)	(67)	0.00
	08/2026	6,330	DOP 396,804	258	0	258	0.01
	08/2026	1	EGP 54	0	0	0	0.00
	08/2026	2,583	INR 247,767	23	0	23	0.00
	08/2026	2,094	PEN 7,060	0	(26)	(26)	0.00
	08/2026	ZAR 112,249	\$ 6,297	0	(533)	(533)	(0.03)
	09/2026	ARS 1,613,345	847	0	(198)	(198)	(0.01)
	09/2026	DOP 1,050,723	17,449	122	(68)	54	0.00
	09/2026	INR 6,410,648	67,585	404	(98)	306	0.02
	09/2026	\$ 955	ARS 1,613,345	90	0	90	0.01
	09/2026	11,985	BRL 62,633	24	(87)	(63)	0.00
	09/2026	6,023	DOP 367,602	62	0	62	0.00
	09/2026	17,822	IDR 320,303,828	41	(108)	(67)	0.00
	09/2026	9,123	INR 876,739	78	0	78	0.00
	09/2026	3,233	THB 104,330	0	(73)	(73)	0.00
	10/2026	DOP 48,721	\$ 818	15	0	15	0.00
	10/2026	\$ 14,947	BRL 79,517	85	0	85	0.00
	10/2026	115	MNT 420,399	1	0	1	0.00
	11/2026	COP 10,732,892	\$ 2,990	0	(24)	(24)	0.00
	11/2026	DOP 317,655	5,224	0	(6)	(6)	0.00
	12/2026	50,239	841	18	0	18	0.00
	04/2027	\$ 139	MNT 524,058	1	0	1	0.00
	10/2027	136	526,938	1	0	1	0.00
	04/2028	407	1,615,089	3	0	3	0.00
	10/2028	376	1,531,511	2	0	2	0.00
	04/2029	348	1,456,570	2	0	2	0.00
	10/2029	321	1,381,630	2	0	2	0.00
	04/2030	296	1,306,690	2	0	2	0.00
	10/2030	272	1,232,570	1	0	1	0.00
	04/2031	248	1,149,240	1	0	1	0.00
IND	07/2026	605	HUF 184,731	0	(12)	(12)	0.00
JPM	07/2026	CNH 236,340	\$ 34,773	0	(45)	(45)	0.00

Schedule of Investments PIMCO Emerging Markets Opportunities Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MBC	07/2026	EGP	55,427	\$ 898	\$ 0	\$ (219)	(0.01)
	07/2026	£	1,841	2,470	27	0	0.00
	07/2026	ILS	19,877	6,699	27	(1)	0.00
	07/2026	KZT	63,324	132	1	0	0.00
	07/2026	NOK	234,024	23,643	0	(7)	0.00
	07/2026	\$	272	AUD 381	0	(8)	0.00
	07/2026		15,349	BRL 78,620	4	(164)	(0.01)
	07/2026		7,782	CNH 52,531	0	(43)	0.00
	07/2026		387	EGP 20,511	29	0	0.00
	07/2026		32	HUF 9,594	0	(1)	0.00
	07/2026		29,958	PLN 109,139	0	(924)	(0.05)
	07/2026		5,695	VND 151,714,800	63	0	0.00
	07/2026		740	ZAR 12,083	1	(5)	0.00
	08/2026	HKD	52,963	\$ 6,770	5	0	0.00
	08/2026	ILS	1,836	632	15	0	0.00
	08/2026	\$	23,643	NOK 234,127	7	0	0.00
	09/2026	MXN	616,895	\$ 35,507	426	0	0.02
	09/2026	TWD	13,385	423	4	0	0.00
	09/2026	\$	873	IDR 15,995,048	13	0	0.00
	09/2026		5,011	INR 477,972	0	(1)	0.00
	09/2026		8,816	KZT 4,451,815	258	0	0.01
	09/2026		4,901	MXN 85,813	0	(21)	0.00
	09/2026		20,163	THB 660,336	0	(161)	(0.01)
	10/2026	UGX	2,144,670	\$ 582	11	0	0.00
	10/2026	\$	4,236	UZS 51,342,558	0	(21)	0.00
	10/2026	UZS	17,323,128	\$ 1,365	0	(57)	0.00
	11/2026	\$	569	EGP 32,897	67	0	0.00
	11/2026	ZAR	57,440	\$ 3,277	0	(189)	(0.01)
	12/2026	MXN	86,117	4,878	16	0	0.00
	12/2026	\$	965	MXN 16,924	0	(9)	0.00
	06/2027	UZS	497,120	\$ 37	0	(3)	0.00
	07/2026	€	26,199	30,065	111	0	0.01
	07/2026	INR	729,235	7,722	25	0	0.00
	07/2026	¥	160,893	1,011	21	0	0.00
	07/2026	KRW	1,991,970	1,314	27	0	0.00
	07/2026	NOK	75,472	7,594	0	(33)	0.00
	07/2026	\$	2,760	AUD 3,917	5	(51)	0.00
	07/2026		557	CHF 437	0	(16)	0.00
	07/2026		1,888	€ 1,627	0	(28)	0.00
	07/2026		11,906	INR 1,147,625	199	0	0.01
	07/2026		16,790	NOK 155,686	0	(1,058)	(0.06)
	08/2026	AUD	1,818	\$ 1,253	0	(5)	0.00
	08/2026	\$	135	EGP 7,389	13	0	0.00
	08/2026		17,400	HKD 136,230	2	0	0.00
	08/2026		7,594	NOK 75,504	32	0	0.00
	09/2026	EGP	46,436	\$ 834	0	(79)	0.00
	09/2026	MXN	6,625	382	5	0	0.00
	09/2026	\$	2,369	COP 8,218,748	0	(26)	0.00
	09/2026		20,307	INR 1,940,569	78	(34)	0.00
MYI	07/2026	€	1,637	\$ 1,871	2	(3)	0.00
	07/2026	£	11	15	0	0	0.00
	07/2026	\$	371	£ 280	1	0	0.00
	07/2026		8,896	MYR 36,883	133	0	0.01
	07/2026		16,995	PEN 59,362	410	0	0.02
	08/2026	CZK	25,076	€ 1,028	0	(4)	0.00
	09/2026	\$	14,091	IDR 252,750,267	0	(81)	0.00
	10/2026		898	AZN 1,607	40	0	0.00
	10/2027		1,796	3,305	87	0	0.00
	07/2026		12,040	INR 1,158,287	185	0	0.01
NSL	07/2026		2,953	TRY 139,005	13	0	0.00
	09/2026		3,268	IDR 58,145,059	0	(45)	0.00
RYL	07/2026		123	CZK 2,613	0	0	0.00
	09/2026		9,418	MXN 165,628	0	0	0.00
SCX	07/2026	€	1,678	\$ 1,951	32	0	0.00
	07/2026	PEN	3,585	1,046	0	(5)	0.00
	07/2026	THB	348,592	10,610	110	0	0.01
	07/2026	TWD	383,959	12,097	48	0	0.00
	07/2026	\$	24,163	CNY 164,915	63	0	0.00
	07/2026		782	EGP 41,424	53	0	0.00
	07/2026		15,845	INR 1,518,813	185	0	0.01
	07/2026		1,596	NOK 14,770	0	(103)	(0.01)
	07/2026		10,031	PEN 35,279	313	0	0.02
	08/2026	HKD	64,721	\$ 8,274	6	0	0.00
	08/2026	\$	866	EGP 48,217	96	0	0.01
	08/2026		6,423	INR 615,410	51	0	0.00
	08/2026		37,389	KZT 18,830,857	1,244	0	0.07
	08/2026		9,901	NGN 13,788,208	0	(128)	(0.01)
	09/2026	EGP	23,940	\$ 466	0	(6)	0.00
	09/2026	KZT	74,923	149	0	(4)	0.00
	09/2026	PHP	229,460	3,743	15	0	0.00
	09/2026	THB	418,777	12,773	88	0	0.00
	09/2026	\$	2,969	EGP 158,976	176	0	0.01
	09/2026		26,985	IDR 484,295,233	15	(155)	(0.01)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SOG	09/2026	\$ 51,230	INR 4,854,484	\$ 0	\$ (283)	\$ (283)	(0.02)
	09/2026	7,324	THB 239,575	0	(67)	(67)	0.00
	10/2026	711	UGX 2,659,579	3	(6)	(3)	0.00
	11/2026	UGX 1,271,605	\$ 328	0	(9)	(9)	0.00
	07/2026	CNH 113,368	16,759	57	0	57	0.00
	07/2026	€ 50,103	58,447	1,165	0	1,165	0.07
	07/2026	¥ 81,519	513	12	0	12	0.00
	07/2026	\$ 1,018	AUD 1,475	4	0	4	0.00
	07/2026	2,283	EGP 121,526	160	0	160	0.01
	07/2026	83,099	€ 73,054	424	0	424	0.02
	07/2026	544	PEN 1,839	0	(5)	(5)	0.00
	07/2026	2,460	SGD 3,186	3	0	3	0.00
	08/2026	AUD 1,475	\$ 1,017	0	(4)	(4)	0.00
	08/2026	€ 73,054	83,212	0	(423)	(423)	(0.02)
	08/2026	SGD 3,178	2,460	0	(3)	(3)	0.00
	08/2026	\$ 2,100	EGP 116,690	231	0	231	0.01
	09/2026	1,000	54,700	83	0	83	0.00
	09/2026	2,328	INR 221,157	0	(7)	(7)	0.00
	11/2026	2,577	EGP 148,860	302	0	302	0.02
	12/2027	33	CNH 226	2	0	2	0.00
	12/2028	589	3,978	36	0	36	0.00
	12/2029	1,638	10,898	115	0	115	0.01
	12/2030	2,855	18,657	221	0	221	0.01
	12/2031	3,422	21,961	291	0	291	0.02
	12/2032	3,662	23,044	333	0	333	0.02
	12/2033	3,859	23,765	367	0	367	0.02
	12/2034	4,100	24,668	402	0	402	0.02
	12/2035	4,352	25,570	442	0	442	0.02
	12/2036	4,645	26,653	474	0	474	0.03
	12/2037	4,888	27,374	514	0	514	0.03
	12/2038	5,179	28,277	553	0	553	0.03
	12/2039	5,487	29,179	592	0	592	0.03
	12/2040	5,846	30,262	636	0	636	0.04
SSB	07/2026	CAD 302	\$ 219	6	0	6	0.00
	07/2026	TWD 102,372	3,227	15	0	15	0.00
	07/2026	\$ 5,795	BRL 29,544	0	(87)	(87)	0.00
	07/2026	47,896	£ 36,234	195	0	195	0.01
	08/2026	COP 14,220,356	\$ 3,728	0	(352)	(352)	(0.02)
	08/2026	£ 36,234	47,895	0	(195)	(195)	(0.01)
	09/2026	MXN 6,544	374	2	0	2	0.00
	09/2026	PEN 34,956	10,296	76	0	76	0.00
	09/2026	\$ 1,563	COP 6,060,251	165	0	165	0.01
	09/2026	11,762	INR 1,120,693	0	(1)	(1)	0.00
UAG	07/2026	17	ILS 51	0	0	0	0.00
	07/2026	166	PLN 608	0	(5)	(5)	0.00
	08/2026	COP 15,229,585	\$ 4,032	0	(351)	(351)	(0.02)
	09/2026	CLP 13,057,995	14,672	501	0	501	0.03
	09/2026	\$ 793	MXN 13,903	0	(2)	(2)	0.00
WST	07/2026	CHF 436	\$ 540	0	0	0	0.00
	08/2026	\$ 540	CHF 435	1	0	1	0.00
				\$ 23,770	\$ (28,501)	\$ (4,731)	(0.27)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional EUR (Partially Hedged) Accumulation, Investor EUR (Partially Hedged) Accumulation, E Class EUR (Partially Hedged) Accumulation and E Class EUR (Partially Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	COP 49,938	\$ 14	\$ 0	\$ (1)	\$ (1)	0.00
	07/2026	INR 3,097	32	0	0	0	0.00
	07/2026	\$ 125	€ 107	0	(2)	(2)	0.00
	07/2026	33	INR 3,089	0	0	0	0.00
	07/2026	11	MXN 193	0	0	0	0.00
	08/2026	INR 3,098	\$ 33	0	0	0	0.00
BPS	08/2026	MXN 193	11	0	0	0	0.00
	07/2026	CNH 6,227	920	3	0	3	0.00
	07/2026	CNY 111	16	0	0	0	0.00
	07/2026	€ 310	353	0	(1)	(1)	0.00
	07/2026	THB 5,390	166	4	0	4	0.00
BRC	07/2026	\$ 128,952	€ 110,848	36	(2,256)	(2,220)	(0.12)
	07/2026	846	MXN 14,865	5	0	5	0.00
	07/2026	29	TRY 1,390	0	0	0	0.00
BSH	08/2026	MXN 14,865	\$ 844	0	(5)	(5)	0.00
	07/2026	\$ 2,057	€ 1,767	0	(36)	(36)	0.00
CBK	07/2026	15	COP 49,938	0	0	0	0.00
	07/2026	5,721	€ 4,907	0	(111)	(111)	(0.01)
DUB	07/2026	28	IDR 506,408	0	0	0	0.00
	08/2026	COP 49,938	\$ 14	0	0	0	0.00
	07/2026	49,938	14	0	(1)	(1)	0.00

Schedule of Investments PIMCO Emerging Markets Opportunities Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
FAR	07/2026	\$ 3,287	CNY 22,301	\$ 0	\$ (8)	\$ (8)	0.00
	07/2026	20	HKD 156	0	0	0	0.00
	08/2026	HKD 156	\$ 20	0	0	0	0.00
	07/2026	CNH 6,195	916	3	0	3	0.00
	07/2026	€ 2,487	2,836	0	(7)	(7)	0.00
	07/2026	MXN 15,818	900	0	(5)	(5)	0.00
	07/2026	\$ 3,313	CNH 22,538	7	0	7	0.00
	07/2026	15	COP 49,938	0	0	0	0.00
	07/2026	0	MXN 1	0	0	0	0.00
	08/2026	CNH 22,488	\$ 3,313	0	(7)	(7)	0.00
GLM	08/2026	COP 49,938	15	0	0	0	0.00
	08/2026	\$ 2,840	€ 2,487	7	0	7	0.00
	08/2026	897	MXN 15,818	5	0	5	0.00
	07/2026	BRL 703	\$ 139	3	0	3	0.00
	07/2026	\$ 1,013	MXN 17,561	0	(8)	(8)	0.00
	07/2026	BRL 185	\$ 36	1	0	1	0.00
	07/2026	€ 123,267	140,026	6	(911)	(905)	(0.05)
	07/2026	HKD 156	20	0	0	0	0.00
	07/2026	IDR 506,408	28	0	0	0	0.00
	07/2026	\$ 170	BRL 888	1	0	1	0.00
JPM	07/2026	57,576	€ 49,595	0	(874)	(874)	(0.05)
	07/2026	161	THB 5,390	1	0	1	0.00
	08/2026	BRL 888	\$ 169	0	(1)	(1)	0.00
	08/2026	THB 5,390	162	0	(1)	(1)	0.00
	08/2026	\$ 139,920	€ 123,019	916	0	916	0.05
	08/2026	28	IDR 506,408	0	0	0	0.00
	07/2026	COP 49,938	\$ 14	0	(1)	(1)	0.00
	07/2026	\$ 15	COP 49,938	0	0	0	0.00
	08/2026	COP 49,938	\$ 14	0	0	0	0.00
	08/2026	\$ 876	INR 82,977	0	(2)	(2)	0.00
MBC	07/2026	CNH 10,115	\$ 1,495	5	0	5	0.00
	07/2026	€ 261,373	297,311	0	(1,516)	(1,516)	(0.08)
	07/2026	MXN 16,890	961	0	(6)	(6)	0.00
	07/2026	\$ 256,525	€ 219,903	0	(5,112)	(5,112)	(0.29)
	07/2026	0	MXN 0	0	0	0	0.00
	08/2026	297,715	€ 261,373	1,514	0	1,514	0.09
	08/2026	958	MXN 16,890	6	0	6	0.00
	07/2026	MYR 526	\$ 133	4	0	4	0.00
	07/2026	\$ 353	€ 310	1	0	1	0.00
	07/2026	128	MYR 525	0	0	0	0.00
SCX	08/2026	€ 310	\$ 354	0	(1)	(1)	0.00
	08/2026	MYR 525	128	0	0	0	0.00
	07/2026	\$ 5	MXN 88	0	0	0	0.00
	07/2026						
	07/2026						
	07/2026						
	07/2026						
	07/2026						
	07/2026						
	07/2026						
	07/2026						
SSB	07/2026						
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	07/2026						
UAG	07/2026						
	07/2026						
	07/2026						
	07/2026						
	07/2026						
	07/2026						
	07/2026						
	07/2026						
	07/2026						
	07/2026						
	07/2026						
				\$ 2,528	\$ (10,873)	\$ (8,345)	(0.46)

As at 30 June 2026, the Institutional GBP (Partially Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 13	£ 10	\$ 0	\$ 0	\$ 0	0.00
	07/2026	COP 522	\$ 0	0	0	0	0.00
BOA	07/2026	\$ 1,564	£ 1,168	0	(13)	(13)	0.00
	07/2026	0	MXN 6	0	0	0	0.00
BPS	08/2026	MXN 6	\$ 0	0	0	0	0.00
	07/2026	CNH 65	10	0	0	0	0.00
BRC	07/2026	£ 199	263	0	(2)	(2)	0.00
	07/2026	\$ 3,932	£ 2,940	3	(32)	(29)	(0.01)
CBK	08/2026	715	541	3	0	3	0.00
	07/2026	144	109	1	0	1	0.00
DUB	07/2026	26	MXN 453	0	0	0	0.00
	08/2026	MXN 453	\$ 26	0	0	0	0.00
FAR	07/2026	\$ 0	COP 522	0	0	0	0.00
	07/2026	129	£ 96	0	(2)	(2)	0.00
GLM	08/2026	COP 522	\$ 0	0	0	0	0.00
	07/2026	522	0	0	0	0	0.00
JPM	07/2026	\$ 35	CNY 238	0	0	0	0.00
	07/2026	CNH 65	\$ 10	0	0	0	0.00
MBC	07/2026	£ 15	20	0	0	0	0.00
	07/2026	MXN 482	27	0	0	0	0.00
MYI	07/2026	\$ 35	CNH 237	0	0	0	0.00
	07/2026	0	COP 522	0	0	0	0.00
SSB	08/2026	CNH 237	\$ 35	0	0	0	0.00
	08/2026	COP 522	0	0	0	0	0.00
UAG	08/2026	\$ 20	£ 15	0	0	0	0.00
	08/2026	27	MXN 482	0	0	0	0.00
GLM	07/2026	11	190	0	0	0	0.00
	07/2026	1,407	£ 1,049	0	(15)	(15)	0.00
JPM	07/2026	425	318	1	(4)	(3)	0.00
	07/2026	20	MXN 353	0	0	0	0.00
MBC	07/2026	COP 522	\$ 0	0	0	0	0.00
	07/2026	\$ 0	COP 522	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
NSL	07/2026	\$ 328	£ 244	\$ 0	\$ (4)	\$ (4)	0.00
	08/2026	COP 522	\$ 0	0	0	0	0.00
	07/2026	£ 39	£ 52	0	0	0	0.00
	08/2026	\$ 52	£ 39	0	0	0	0.00
SCX	07/2026	£ 4,866	\$ 6,441	0	(18)	(18)	0.00
	07/2026	\$ 64	£ 47	0	(1)	(1)	0.00
	08/2026	6,441	4,866	18	0	18	0.00
	07/2026	CNH 106	\$ 16	0	0	0	0.00
SOG	07/2026	£ 2,451	3,238	0	(15)	(15)	0.00
	07/2026	MXN 514	29	0	0	0	0.00
	07/2026	\$ 2,286	£ 1,704	0	(24)	(24)	0.00
	08/2026	3,238	2,451	15	0	15	0.00
SSB	08/2026	29	MXN 514	0	0	0	0.00
	07/2026	£ 90	\$ 119	0	(1)	(1)	0.00
	08/2026	\$ 119	£ 90	0	0	0	0.00
	07/2026	MXN 6	\$ 0	0	0	0	0.00
				\$ 41	\$ (131)	\$ (90)	(0.01)

Total OTC Financial Derivative Instruments

\$ (23,759) (1.33)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
OTHER FINANCIAL ASSETS			
Alfa Bank AO Via Alfa Bond Issuance PLC 5.950 due 15/04/2030 ^ ⁽ⁱ⁾	\$ 900	\$ 54	0.00
Sovcombank Via SovCom Capital DAC 8.000% due 07/04/2030 ^ ⁽ⁱ⁾	400	24	0.00
Sberbank of Russia Via SB Capital S.A. 5.250% due 23/05/2023 ^ ⁽ⁱ⁾	1,600	96	0.01
Total Other Financial Assets		\$ 174	0.01
Total Investments		\$ 1,778,555	99.81
Other Current Assets & Liabilities		\$ 3,462	0.19
Net Assets		\$ 1,782,017	100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) When-issued security.
- (b) Payment in-kind security.
- (c) Security did not produce income within the last twelve months.
- (d) Zero coupon security.
- (e) Coupon represents a yield to maturity.
- (f) Principal amount of security is adjusted for inflation.
- (g) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (h) Affiliated to the Fund.
- (i) Contingent convertible security.
- (j) Restricted Securities (31 December 2025: Nil):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Kuwait Government International Bond	4.804%	20/04/2033	13/04/2026	\$ 7,500	\$ 7,487	0.42

(k) Securities with an aggregate fair value of \$50,841 (31 December 2025: \$7,293) and cash of \$33 (31 December 2025: \$Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$69,772 (31 December 2025: \$11,897) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$25,650 (31 December 2025: \$3,750) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Schedule of Investments PIMCO Emerging Markets Opportunities Fund (Cont.)

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 14	\$ 1,372,399	\$ 98,366	\$ 1,470,779
Investment Funds	172,674	0	0	172,674
Repurchase Agreements	0	161,100	0	161,100
Financial Derivative Instruments ⁽³⁾	(72)	(26,100)	0	(26,172)
Other Financial Assets	0	174	0	174
Totals	\$ 172,616	\$ 1,507,573	\$ 98,366	\$ 1,778,555

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 653,466	\$ 44,856	\$ 698,322
Investment Funds	36,609	0	0	36,609
Financial Derivative Instruments ⁽³⁾	42	5,206	21	5,269
Other Financial Assets	0	0	174	174
Totals	\$ 36,651	\$ 658,672	\$ 45,051	\$ 740,374

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

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

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

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	2.410%	17/06/2026	TBD ⁽¹⁾	€ (1,402)	\$ (1,604)	(0.09)
	3.900	13/04/2026	TBD ⁽¹⁾	PLN (76,481)	(20,526)	(1.15)
BRC	2.200	17/06/2026	TBD ⁽¹⁾	€ (3,156)	(3,611)	(0.20)
	2.450	17/06/2026	TBD ⁽¹⁾	(2,869)	(3,283)	(0.18)
	3.500	23/06/2026	TBD ⁽¹⁾	\$ (1,362)	(1,363)	(0.08)
	3.950	05/03/2026	TBD ⁽¹⁾	PLN (19,576)	(5,277)	(0.30)
MBC	2.450	17/06/2026	TBD ⁽¹⁾	€ (2,447)	(2,801)	(0.16)
MEI	2.380	17/06/2026	TBD ⁽¹⁾	(860)	(984)	(0.06)
MYI	2.300	17/06/2026	TBD ⁽¹⁾	(2,494)	(2,854)	(0.16)
SOG	2.360	17/06/2026	TBD ⁽¹⁾	(4,191)	(4,796)	(0.27)
TDM	3.800	16/06/2026	TBD ⁽¹⁾	\$ (1,643)	(1,646)	(0.09)
Total Reverse Repurchase Agreements					\$ (48,745)	(2.74)

(1) Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (151)	\$ 0	\$ (151)	\$ (4)	\$ 0	\$ (4)
BOA	(3,479)	2,570	(909)	(1,326)	1,080	(246)
BPS	(2,563)	2,680	117	482	(420)	62
BRC	(1,150)	1,160	10	1,724	(1,640)	84
BSH	(3,598)	3,600	2	(258)	260	2
CBK	(10,921)	10,600	(321)	(127)	370	243
DUB	(815)	760	(55)	(572)	450	(122)
FAR	(443)	30	(413)	(542)	520	(22)
GLM	596	(540)	56	(283)	420	137
GST	(1,054)	560	(494)	15	0	15
IND	(12)	0	(12)	18	0	18
JPM	(2,265)	1,720	(545)	(689)	470	(219)
MBC	(1,678)	1,720	42	(86)	0	(86)
MYC	(504)	580	76	(7)	100	93
MYI	581	(660)	(79)	79	0	79
NSL	153	0	153	162	0	162
SCX	1,729	(1,270)	459	480	(570)	(90)
SOG	1,844	(630)	1,214	2,289	(2,240)	49
SSB	(173)	210	37	(110)	80	(30)
UAG	143	0	143	905	710	1,615
WST	1	0	1	(7)	0	(7)

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

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	52.11	70.61
Transferable securities dealt in on another regulated market*	15.39	10.13
Other transferable securities	1.92	3.62
Investment funds	8.15	4.42
Repurchase agreements	7.60	N/A
Financial derivative instruments dealt in on a regulated market	0.08	0.08
Centrally cleared financial derivative instruments	1.77	2.80
OTC financial derivative instruments	1.35	1.60
Other financial assets	0.01	0.02
Other assets	11.62	6.72
Total Assets	100.00	100.00

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Angola	N/A	0.48
Argentina	1.16	1.47
Australia	0.35	N/A
Azerbaijan	0.63	0.32
Benin	0.20	N/A
Bolivia	0.39	N/A
Bosnia-Herzegovina	0.31	N/A
Brazil	0.51	0.66
Cameroon	0.27	0.45
Cayman Islands	1.69	0.84
Chile	2.01	2.46
China	1.77	0.41
Colombia	10.25	12.44
Congo	0.15	N/A
Congo, The Democratic Republic	0.18	N/A
Costa Rica	0.41	0.32
Czech Republic	0.55	1.04
Denmark	0.00	0.00
Dominican Republic	2.07	3.67
Egypt	0.75	0.90
Ecuador	N/A	0.99
France	N/A	0.03
Gabon	0.06	0.13
Ghana	0.18	0.47
Guatemala	0.04	0.10
Hong Kong	0.09	0.22
Hungary	0.52	N/A
India	0.14	0.32
Indonesia	1.95	0.55
International	0.07	N/A
Ireland	0.60	1.31
Isle of Man	0.47	N/A
Israel	0.31	0.21
Ivory Coast	1.57	1.82
Jersey, Channel Islands	0.13	N/A
Jordan	0.07	0.16
Kazakhstan	1.14	1.01
Kenya	0.08	0.20
Kuwait	0.42	1.17
Luxembourg	2.15	2.32
Malaysia	1.11	N/A
Mexico	8.29	7.64
Morocco	0.10	0.24
Netherlands	0.55	0.45
Nigeria	0.27	0.77
Pakistan	0.21	N/A
Panama	0.35	0.17
Paraguay	0.42	0.30
Peru	6.06	8.09
Philippines	0.47	N/A
Poland	1.94	4.80
Qatar	0.85	N/A
Romania	0.60	1.45
Saudi Arabia	0.06	0.14
Senegal	0.08	0.37
Serbia	0.56	0.15
South Africa	3.96	8.00
Sri Lanka	0.48	0.13
Supranational	1.44	0.31
Thailand	N/A	0.33
Turkey	0.72	1.24
Uganda	N/A	0.15
Ukraine	0.48	1.00

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
United Arab Emirates	1.93	N/A
United Kingdom	0.80	1.67
United States	4.05	10.73
Uzbekistan	0.22	0.76
Venezuela	1.14	0.65
Virgin Islands (British)	0.35	N/A
Zambia	N/A	0.18
Short-Term Instruments	11.40	6.73
Investment Funds	9.69	4.87
Repurchase Agreements	9.04	N/A
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.05	0.09
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Credit Indices — Sell Protection	0.14	0.01
Interest Rate Swaps	(0.32)	0.32
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.01	0.04
Interest Rate Swaptions	N/A	0.00
Written Options		
Foreign Currency Options	(0.01)	(0.09)
Interest Rate Swaptions	N/A	(0.03)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.60)	(0.05)
Cross-Currency Swaps	0.01	N/A
Interest Rate Swaps	N/A	(0.01)
Forward Foreign Currency Contracts	(0.27)	0.09
Hedged Forward Foreign Currency Contracts	(0.47)	0.34
Other Financial Assets	0.01	0.02
Other Current Assets & Liabilities	0.19	1.48
Net Assets	100.00	100.00

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES				INDONESIA				INDONESIA			
ARGENTINA				SOVEREIGN ISSUES				SOVEREIGN ISSUES			
SOVEREIGN ISSUES				2.630% due 08/01/2034 CNY 1,260 \$ 198 0.96				Indonesia Government International Bond			
Argentina Government International Bond				2.820% due 22/05/2033 20 3 0.02				6.500% due 15/07/2030 IDR 831,000 \$ 46 0.22			
4.125% due 09/07/2035 \$ 100 \$ 80 0.39				530 2.58				6.500% due 15/04/2036 543,000 29 0.14			
BRAZIL				Total China 531 2.58				Total Indonesia 75 0.36			
CORPORATE BONDS & NOTES				COLOMBIA				IRELAND			
Banco do Brasil S.A.				SOVEREIGN ISSUES				CORPORATE BONDS & NOTES			
8.500% due 29/07/2026 MXN 2,000 115 0.56				Bogota Distrito Capital				Iridium Capital PLC			
Vale S.A.				13.140% due 05/11/2035 COP 270,000 78 0.38				9.250% due 18/06/2029 € 250 311 1.51			
0.000% BRL 1,490 115 0.56				Colombian TES				KAZAKHSTAN			
230 1.12				6.500% due 22/01/2031 (e) 416,393 120 0.58				SOVEREIGN ISSUES			
LOAN PARTICIPATIONS AND ASSIGNMENTS				11.000% due 22/08/2029 662,200 187 0.91				Baiterek National Investment Holding JSC			
Oi S.A.				11.750% due 24/01/2035 1,571,700 448 2.17				16.950% due 02/04/2029 KZT 106,500 226 1.10			
0.000% due 30/12/2050 \$ 128 0 0.00				12.000% due 13/03/2058 7,200 2 0.01				16.950% due 02/04/2031 106,500 230 1.11			
Total Brazil 230 1.12				12.500% due 27/02/2030 316,400 92 0.45				Total Kazakhstan 456 2.21			
CAYMAN ISLANDS				12.750% due 28/11/2040 430,200 130 0.63				KENYA			
CONVERTIBLE BONDS & NOTES				13.250% due 09/02/2033 285,600 87 0.42				SOVEREIGN ISSUES			
Kaisa Group Holdings Ltd.				Total Colombia 1,144 5.55				Republic of Kenya Infrastructure Bond			
0.000% due 31/12/2026 (c) 2 0 0.00				CZECH REPUBLIC				12.500% due 10/01/2033 KES 17,200 134 0.65			
0.000% due 31/12/2027 (c) 3 0 0.00				SOVEREIGN ISSUES				KUWAIT			
0.000% due 31/12/2028 (c) 5 0 0.00				Czech Republic Government International Bond				SOVEREIGN ISSUES			
0.000% due 31/12/2029 (c) 5 0 0.00				3.600% due 03/06/2036 CZK 40 2 0.01				Kuwait Government International Bond			
0.000% due 31/12/2030 (c) 6 0 0.00				5.000% due 30/09/2030 500 24 0.12				4.016% due 09/10/2028 \$ 200 198 0.96			
0.000% due 31/12/2031 (c) 6 0 0.00				Total Czech Republic 26 0.13				SHARES			
0.000% due 31/12/2032 (c) 11 0 0.00				DENMARK				LUXEMBOURG			
0 0.00				CORPORATE BONDS & NOTES				COMMON STOCKS			
CORPORATE BONDS & NOTES				Jyske Realkredit A/S				DrillCo Holding Lux S.A. (h) 787 18 0.09			
Kaisa Group Holdings Ltd.				1.500% due 01/10/2053 DKK 0 0 0.00				Foresea Holding S.A. 311 7 0.03			
5.000% due 30/11/2027 1 0 0.00				Nordea Kredit Realkreditaktieselskab				25 0.12			
Kaisa Group Holdings Ltd. (6.250% Cash or 5.250% PIK)				1.000% due 01/10/2050 0 0 0.00				PAR			
6.250% due 28/12/2028 (a) 4 0 0.00				1.500% due 01/10/2053 0 0 0.00				(0005)			
Kaisa Group Holdings Ltd. (6.500% Cash or 5.500% PIK)				Nykkredit Realkredit A/S				CORPORATE BONDS & NOTES			
6.500% due 28/12/2029 (a) 7 0 0.00				1.000% due 01/10/2050 0 0 0.00				Foresea Holding S.A.			
Kaisa Group Holdings Ltd. (6.750% Cash or 5.750% PIK)				1.000% due 01/10/2053 0 0 0.00				7.500% due 15/06/2030 \$ 14 13 0.06			
6.750% due 28/12/2030 (a) 8 0 0.00				1.500% due 01/10/2052 0 0 0.00				Luminis S.A.			
Kaisa Group Holdings Ltd. (7.000% Cash or 6.000% PIK)				1.500% due 01/10/2053 0 0 0.00				9.649% due 15/09/2038 200 234 1.14			
7.000% due 28/12/2031 (a) 13 0 0.00				Total Denmark 0 0.00				247 1.20			
Kaisa Group Holdings Ltd. (7.250% Cash or 6.250% PIK)				DOMINICAN REPUBLIC				Total Luxembourg 272 1.32			
7.250% due 28/12/2032 (a) 12 1 0.01				SOVEREIGN ISSUES				MALAYSIA			
Kaisa Group Holdings Ltd. (7.721% Cash or 6.721% PIK)				Dominican Republic Government International Bond				SOVEREIGN ISSUES			
7.721% due 28/12/2028 (a) 3 0 0.00				10.500% due 15/03/2037 DOP 8,000 144 0.70				Malaysia Government International Bond			
1 0.01				10.750% due 01/06/2036 16,000 291 1.41				3.900% due 30/11/2026 MYR 2,014 496 2.41			
Total Cayman Islands 1 0.01				13.625% due 03/02/2033 8,000 162 0.78				Malaysia Government Investment Issue			
CHILE				13.625% due 10/02/2034 200 4 0.02				4.070% due 30/09/2026 4,303 1,058 5.13			
SOVEREIGN ISSUES				Total Dominican Republic 601 2.91				Total Malaysia 1,554 7.54			
Bonos de la Tesoreria de la Republica en Pesos				EGYPT				MEXICO			
4.700% due 01/09/2030 CLP 40,000 43 0.21				SOVEREIGN ISSUES				CORPORATE BONDS & NOTES			
5.000% due 01/10/2028 65,000 71 0.34				Egypt Government International Bond				Urbi Desarrollos Urbanos S.A.B. de C.V.			
5.000% due 01/03/2035 20,000 21 0.10				19.698% due 14/10/2030 EGP 3,200 62 0.30				8.790% due 09/12/2014 ^ MXN 5,000 0 0.00			
5.800% due 01/10/2029 315,000 351 1.70				21.954% due 04/03/2028 15,600 308 1.49				SOVEREIGN ISSUES			
6.000% due 01/04/2033 5,000 6 0.03				Total Egypt 370 1.79				Mexico Government International Bond			
6.200% due 01/10/2040 5,000 6 0.03				GERMANY				7.500% due 26/05/2033 2,300 123 0.60			
Total Chile 498 2.41				CORPORATE BONDS & NOTES				7.750% due 29/05/2031 300 17 0.08			
SHARES				Deutsche Bank AG				8.000% due 15/04/2032 2,600 144 0.70			
CHINA				8.010% due 18/07/2034 INR 18,000 186 0.90				8.000% due 29/04/2055 500 24 0.12			
COMMON STOCKS				GHANA				8.500% due 02/03/2028 4,200 244 1.18			
Kaisa Group Holdings Ltd. (b)				SOVEREIGN ISSUES				8.500% due 01/03/2029 800 47 0.23			
103,015 1 0.00				Ghana Government International Bond				8.500% due 31/05/2029 6,500 377 1.83			
PAR				8.500% due 15/02/2028 GHS 160 13 0.06				8.500% due 28/02/2030 900 52 0.25			
(0005)				8.650% due 13/02/2029 20 2 0.01				1,028 4.99			
CORPORATE BONDS & NOTES				8.950% due 11/02/2031 200 15 0.07				Total Mexico 1,028 4.99			
Flourish Century				9.100% due 10/02/2032 29 2 0.01							
6.600% due 04/02/2049 ^ (h) \$ 200 0 0.00				Total Ghana 32 0.15							
SOVEREIGN ISSUES											
China Development Bank											
1.870% due 05/09/2035 CNY 2,220 329 1.60											

Schedule of Investments Emerging Markets Short-Term Local Currency Fund (Cont.)

[illegible]

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
24.001% due 13/10/2026 (c)(d) EGP	1,900	\$ 36	0.18	21.333% due 15/09/2026 (c)(d) NGN	12,000	\$ 8	0.04	INVESTMENT FUNDS			
24.050% due 20/10/2026 (c)(d)	1,100	21	0.10	21.380% due 03/11/2026 (c)(d)	97,100	66	0.32	COLLECTIVE INVESTMENT SCHEMES			
24.060% due 20/10/2026 (c)(d)	100	2	0.01	21.702% due 18/08/2026 (c)(d)	109,400	77	0.37	PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (f)	11,963	\$ 119	0.58
24.200% due 22/09/2026 (c)(d)	1,200	23	0.11	21.746% due 04/08/2026 (c)(d)	227,400	162	0.79	PIMCO Specialty Funds Ireland p.l.c. - PIMCO China Bond Fund (f)	15,103	237	1.15
24.351% due 22/09/2026 (c)(d)	2,500	48	0.23			1,241	6.02			356	1.73
24.400% due 17/11/2026 (c)(d)	11,350	212	1.03								
		348	1.69	SOUTH AFRICA TREASURY BILLS				EXCHANGE-TRADED FUNDS			
HUNGARY TREASURY BILLS				7.400% due 05/08/2026 (c)(d) ZAR	300	18	0.09	PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (f)	10,900	1,095	5.31
6.082% due 02/07/2026 (c)(d) HUF	126,000	405	1.96	7.400% due 07/10/2026 (c)(d)	100	6	0.03				
NIGERIA TREASURY BILLS				7.766% due 03/03/2027 (c)(d)	21,600	1,259	6.11	Total Investment Funds			
18.779% due 21/07/2026 (c)(d) NGN	34,535	25	0.12	7.894% due 10/03/2027 (c)(d)	2,200	128	0.62			\$ 1,451	7.04
20.537% due 14/01/2027 (c)(d)	428,700	281	1.36			1,411	6.85				
20.607% due 21/01/2027 (c)(d)	412,000	268	1.30	Total Short-Term Instruments		4,398	21.34				
20.677% due 28/01/2027 (c)(d)	413,500	268	1.30	Total Transferable Securities							
21.064% due 13/10/2026 (c)(d)	25,400	17	0.08								
21.150% due 20/10/2026 (c)(d)	25,500	17	0.08								
21.186% due 07/07/2026 (c)(d)	24,062	18	0.09								
21.265% due 20/10/2026 (c)(d)	25,400	17	0.08								
21.270% due 01/09/2026 (c)(d)	14,000	10	0.05								
21.310% due 20/10/2026 (c)(d)	3,617	3	0.02								
21.323% due 20/10/2026 (c)(d)	5,100	4	0.02								

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
U.S. Treasury 10-Year Note September Futures	Long	09/2026	3	\$ 3	0.01
U.S. Treasury 10-Year Ultra September Futures	Long	09/2026	1	2	0.01
				\$ 5	0.02
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 5	0.02

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive ⁽¹⁾	1-Day INR-MIBOR Compounded-OIS	6.250%	16/09/2031	INR 38,860	\$ (7)	(0.03)
Receive ⁽¹⁾	1-Day INR-MIBOR Compounded-OIS	6.500	16/09/2036	1,550	(1)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.000	17/06/2027	¥ 240,000	(1)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.000	17/12/2027	110,000	2	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.000	18/03/2028	80,000	(1)	0.00
Receive ⁽¹⁾	1-Day JPY-MUTKCALM Compounded-OIS	1.500	16/09/2028	161,000	(2)	(0.01)
Receive	1-Day SGD-SIBCSORA Compounded-OIS	1.403	30/12/2026	SGD 690	(1)	(0.01)
Receive ⁽¹⁾	1-Day SGD-SIBCSORA Compounded-OIS	1.750	16/09/2031	320	(3)	(0.01)
Receive ⁽¹⁾	1-Day THB-THOR Compounded-OIS	1.250	16/09/2028	THB 10,300	0	0.00
Receive ⁽¹⁾	1-Day THB-THOR Compounded-OIS	1.500	16/09/2031	1,650	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.000	17/06/2028	\$ 2,300	(2)	(0.01)
Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.000	16/09/2028	100	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2030	500	(3)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2034	100	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2055	30	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	17/12/2028	200	4	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	70	(3)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2027	600	(8)	(0.04)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2030	100	2	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2030	150	(4)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2031	1,350	4	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2035	230	4	0.02
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2035	400	(12)	(0.06)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/06/2036	400	(4)	(0.02)
Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.750	16/09/2036	300	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2036	50	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2045	20	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2055	70	3	0.02
Pay	1-Day USD-SOFR Compounded-OIS	4.000	18/03/2036	100	(2)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.000	17/06/2056	55	(1)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.086	13/01/2055	100	(3)	(0.01)

Schedule of Investments Emerging Markets Short-Term Local Currency Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Year BRL-CDI	9.783%	04/01/2027	BRL 2,300	\$ 40	0.19
Pay	1-Year BRL-CDI	9.795	04/01/2027	800	(14)	(0.07)
Pay	1-Year BRL-CDI	9.832	04/01/2027	400	(7)	(0.03)
Receive	1-Year BRL-CDI	9.840	04/01/2027	600	(10)	(0.05)
Receive	1-Year BRL-CDI	9.840	04/01/2027	1,000	18	0.09
Pay	1-Year BRL-CDI	9.842	04/01/2027	900	(16)	(0.07)
Receive	1-Year BRL-CDI	9.946	04/01/2027	400	7	0.04
Pay	1-Year BRL-CDI	10.044	02/01/2029	800	(18)	(0.09)
Pay	1-Year BRL-CDI	10.225	04/01/2027	300	(4)	(0.02)
Pay	1-Year BRL-CDI	10.235	04/01/2027	300	(4)	(0.02)
Pay	1-Year BRL-CDI	10.565	04/01/2027	300	(4)	(0.02)
Receive	1-Year BRL-CDI	10.671	04/01/2027	1,600	20	0.09
Receive	1-Year BRL-CDI	10.768	04/01/2027	500	6	0.03
Pay	1-Year BRL-CDI	10.792	04/01/2027	3,900	(49)	(0.23)
Receive	1-Year BRL-CDI	10.872	04/01/2027	800	10	0.05
Receive	1-Year BRL-CDI	10.880	04/01/2027	1,300	15	0.07
Receive	1-Year BRL-CDI	10.943	04/01/2027	700	8	0.04
Pay	1-Year BRL-CDI	10.980	04/01/2027	1,000	(12)	(0.05)
Receive	1-Year BRL-CDI	11.133	04/01/2027	700	7	0.03
Pay	1-Year BRL-CDI	11.490	02/01/2029	800	(12)	(0.05)
Receive	1-Year BRL-CDI	11.513	04/01/2027	500	4	0.02
Pay	1-Year BRL-CDI	11.523	02/01/2029	1,300	(19)	(0.09)
Receive	1-Year BRL-CDI	11.560	04/01/2027	500	4	0.02
Receive	1-Year BRL-CDI	11.575	03/01/2028	300	3	0.02
Receive	1-Year BRL-CDI	11.590	03/01/2028	200	2	0.01
Pay	1-Year BRL-CDI	11.695	03/01/2028	900	(9)	(0.05)
Receive	1-Year BRL-CDI	11.928	02/01/2029	1,100	14	0.06
Receive	1-Year BRL-CDI	12.243	02/01/2029	200	2	0.01
Receive	1-Year BRL-CDI	12.569	02/01/2029	200	1	0.01
Pay	1-Year BRL-CDI	12.716	02/01/2029	600	(3)	(0.02)
Pay	1-Year BRL-CDI	12.750	02/01/2029	300	(2)	(0.01)
Receive	1-Year BRL-CDI	12.760	02/01/2029	1,100	7	0.04
Receive	1-Year BRL-CDI	12.808	02/01/2029	800	4	0.02
Pay	1-Year BRL-CDI	12.867	02/01/2031	600	(4)	(0.02)
Pay	1-Year BRL-CDI	12.905	02/01/2029	100	0	0.00
Pay	1-Year BRL-CDI	13.041	02/01/2031	700	(4)	(0.02)
Pay	1-Year BRL-CDI	13.055	02/01/2029	1,000	(5)	(0.02)
Pay	1-Year BRL-CDI	13.056	02/01/2029	1,000	(5)	(0.02)
Receive	1-Year BRL-CDI	13.060	02/01/2029	1,000	4	0.02
Receive ⁽¹⁾	1-Year BRL-CDI	13.120	02/01/2029	200	1	0.00
Receive	1-Year BRL-CDI	13.156	02/01/2031	100	0	0.00
Receive	1-Year BRL-CDI	13.189	02/01/2031	200	1	0.00
Pay ⁽¹⁾	1-Year BRL-CDI	13.235	02/01/2031	1,400	(5)	(0.03)
Pay ⁽¹⁾	1-Year BRL-CDI	13.235	02/01/2035	600	(2)	(0.01)
Pay ⁽¹⁾	1-Year BRL-CDI	13.245	02/01/2031	600	(1)	0.00
Receive	1-Year BRL-CDI	13.270	02/01/2029	600	3	0.01
Receive	1-Year BRL-CDI	13.289	02/01/2029	1,700	5	0.03
Pay	1-Year BRL-CDI	13.291	02/01/2029	700	(3)	(0.02)
Receive	1-Year BRL-CDI	13.296	02/01/2031	600	2	0.01
Receive ⁽¹⁾	1-Year BRL-CDI	13.310	02/01/2031	500	2	0.01
Pay	1-Year BRL-CDI	13.320	02/01/2029	100	0	0.00
Receive ⁽¹⁾	1-Year BRL-CDI	13.340	02/01/2029	300	1	0.00
Pay ⁽¹⁾	1-Year BRL-CDI	13.350	02/01/2031	100	0	0.00
Receive	1-Year BRL-CDI	13.357	02/01/2029	900	3	0.01
Pay	1-Year BRL-CDI	13.405	02/01/2029	700	(3)	(0.01)
Pay	1-Year BRL-CDI	13.425	02/01/2029	200	(1)	0.00
Pay	1-Year BRL-CDI	13.430	02/01/2029	400	(1)	(0.01)
Pay	1-Year BRL-CDI	13.500	02/01/2029	200	(1)	0.00
Receive	1-Year BRL-CDI	13.518	02/01/2029	400	1	0.01
Pay ⁽¹⁾	1-Year BRL-CDI	13.520	02/01/2031	200	0	0.00
Receive	1-Year BRL-CDI	13.545	02/01/2029	400	1	0.01
Pay ⁽¹⁾	1-Year BRL-CDI	13.560	02/01/2031	100	0	0.00
Pay	1-Year BRL-CDI	13.560	02/01/2031	300	(1)	0.00
Pay ⁽¹⁾	1-Year BRL-CDI	13.564	02/01/2031	200	0	0.00
Pay	1-Year BRL-CDI	13.575	02/01/2031	100	0	0.00
Receive	1-Year BRL-CDI	13.589	02/01/2029	900	3	0.01
Pay	1-Year BRL-CDI	13.698	02/01/2031	100	0	0.00
Pay	1-Year BRL-CDI	13.700	02/01/2031	200	0	0.00
Receive	1-Year BRL-CDI	13.844	02/01/2029	200	0	0.00
Pay	1-Year BRL-CDI	13.882	02/01/2031	300	0	0.00
Receive	1-Year BRL-CDI	13.899	02/01/2031	1,000	0	0.00
Receive	1-Year BRL-CDI	13.923	02/01/2029	200	0	0.00
Pay	1-Year BRL-CDI	13.927	04/01/2027	2,200	(3)	(0.02)
Pay	1-Year BRL-CDI	13.979	02/01/2031	800	0	0.00
Pay	1-Year BRL-CDI	13.998	02/01/2029	800	(1)	0.00
Receive	1-Year BRL-CDI	14.020	04/01/2027	1,000	1	0.01
Receive	1-Year BRL-CDI	14.026	02/01/2029	200	0	0.00
Pay	1-Year BRL-CDI	14.035	02/01/2031	200	0	0.00
Receive	1-Year BRL-CDI	14.087	02/01/2029	500	0	0.00
Receive	1-Year BRL-CDI	14.140	02/01/2029	200	0	0.00
Pay	1-Year BRL-CDI	14.140	02/01/2031	100	0	0.00
Pay	1-Year BRL-CDI	14.185	02/01/2029	700	0	0.00

Pay/ Receive	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Year BRL-CDI	14.213%	02/01/2029	BRL 300	\$ 0	0.00
Receive	1-Year BRL-CDI	14.245	02/01/2029	400	0	0.00
Receive	1-Year BRL-CDI	14.247	02/01/2031	200	0	0.00
Receive	1-Year BRL-CDI	14.334	02/01/2031	300	0	0.00
Pay	1-Year BRL-CDI	14.370	02/01/2029	300	0	0.00
Receive	1-Year BRL-CDI	14.505	02/01/2031	500	(1)	(0.01)
Receive	1-Year BRL-CDI	14.514	02/01/2031	400	(1)	0.00
Pay	1-Year BRL-CDI	14.570	02/01/2029	300	0	0.00
Pay	1-Year BRL-CDI	14.620	02/01/2029	700	1	0.01
Pay	1-Year BRL-CDI	14.695	02/01/2029	600	1	0.01
Pay	1-Year BRL-CDI	15.065	02/01/2029	500	2	0.01
Pay	1-Year BRL-CDI	15.130	02/01/2029	300	1	0.01
Receive	3-Month CAD-CAONREPO Compounded-OIS	2.500	17/06/2028	CAD 1,700	(4)	(0.02)
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.250	17/06/2036	400	4	0.02
Receive ⁽¹⁾	3-Month CNY-CNREPOFIX	1.500	16/09/2031	CNY 7,830	(7)	(0.04)
Receive	3-Month COP-IBR Compounded-OIS	4.040	13/01/2031	COP 1,002,000	69	0.33
Pay	3-Month COP-IBR Compounded-OIS	4.200	18/09/2030	514,560	(19)	(0.09)
Pay	3-Month COP-IBR Compounded-OIS	7.400	09/09/2029	633,800	(17)	(0.08)
Receive	3-Month COP-IBR Compounded-OIS	7.410	09/08/2028	296,600	6	0.03
Receive	3-Month COP-IBR Compounded-OIS	7.520	13/08/2031	81,100	2	0.01
Pay	3-Month COP-IBR Compounded-OIS	7.530	02/01/2029	129,000	(2)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	7.540	09/08/2031	300,000	10	0.04
Receive	3-Month COP-IBR Compounded-OIS	7.580	09/08/2031	278,300	9	0.04
Receive	3-Month COP-IBR Compounded-OIS	7.650	12/08/2031	72,700	2	0.01
Receive	3-Month COP-IBR Compounded-OIS	7.705	26/03/2031	548,600	16	0.07
Pay	3-Month COP-IBR Compounded-OIS	7.770	18/07/2029	1,043,500	(25)	(0.11)
Receive	3-Month COP-IBR Compounded-OIS	7.800	30/06/2032	112,500	3	0.02
Pay	3-Month COP-IBR Compounded-OIS	7.805	22/10/2029	775,500	(16)	(0.07)
Receive	3-Month COP-IBR Compounded-OIS	7.960	01/09/2028	540,900	6	0.03
Receive	3-Month COP-IBR Compounded-OIS	7.970	28/04/2028	234,900	4	0.02
Receive	3-Month COP-IBR Compounded-OIS	7.990	25/11/2034	284,900	8	0.04
Receive	3-Month COP-IBR Compounded-OIS	8.020	04/12/2030	235,500	5	0.03
Receive	3-Month COP-IBR Compounded-OIS	8.150	28/04/2028	208,000	3	0.02
Pay	3-Month COP-IBR Compounded-OIS	8.190	13/06/2029	451,760	(8)	(0.04)
Pay	3-Month COP-IBR Compounded-OIS	8.215	14/11/2028	356,300	(7)	(0.03)
Receive	3-Month COP-IBR Compounded-OIS	8.250	18/06/2030	37,000	1	0.00
Receive	3-Month COP-IBR Compounded-OIS	8.280	26/12/2027	265,900	3	0.02
Pay	3-Month COP-IBR Compounded-OIS	8.342	17/09/2027	192,000	(2)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	8.350	18/06/2030	164,400	3	0.01
Receive	3-Month COP-IBR Compounded-OIS	8.430	15/05/2030	55,800	1	0.01
Receive	3-Month COP-IBR Compounded-OIS	8.498	16/05/2030	243,000	4	0.02
Receive	3-Month COP-IBR Compounded-OIS	8.565	30/12/2027	166,500	2	0.01
Pay	3-Month COP-IBR Compounded-OIS	8.598	17/09/2030	23,000	0	0.00
Pay	3-Month COP-IBR Compounded-OIS	8.630	17/09/2030	50,600	(1)	0.00
Receive	3-Month COP-IBR Compounded-OIS	8.650	17/09/2030	124,000	2	0.01
Pay	3-Month COP-IBR Compounded-OIS	8.690	26/12/2031	232,000	(4)	(0.02)
Pay	3-Month COP-IBR Compounded-OIS	8.710	17/09/2030	116,400	(2)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	8.725	10/06/2030	65,000	(1)	0.00
Pay	3-Month COP-IBR Compounded-OIS	8.755	17/09/2030	24,200	0	0.00
Pay	3-Month COP-IBR Compounded-OIS	8.770	10/06/2030	196,000	(3)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	8.790	10/06/2030	130,000	(2)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	8.800	18/06/2030	189,000	3	0.01
Receive	3-Month COP-IBR Compounded-OIS	8.933	22/08/2029	300,400	4	0.02
Receive	3-Month COP-IBR Compounded-OIS	8.980	17/12/2030	312,200	4	0.02
Pay	3-Month COP-IBR Compounded-OIS	9.045	30/12/2031	28,600	0	0.00
Pay	3-Month COP-IBR Compounded-OIS	9.050	02/05/2033	35,360	0	0.00
Receive	3-Month COP-IBR Compounded-OIS	9.055	26/08/2026	30,730	0	0.00
Pay	3-Month COP-IBR Compounded-OIS	9.300	17/12/2030	59,000	(1)	0.00
Receive	3-Month COP-IBR Compounded-OIS	9.329	17/12/2035	103,000	1	0.01
Receive	3-Month COP-IBR Compounded-OIS	9.525	18/06/2035	67,000	0	0.00
Pay	3-Month COP-IBR Compounded-OIS	9.655	24/01/2035	72,000	0	0.00
Pay	3-Month COP-IBR Compounded-OIS	9.820	24/01/2035	130,400	0	0.00
Pay	3-Month COP-IBR Compounded-OIS	10.700	17/06/2031	11,700	0	0.00
Pay	3-Month COP-IBR Compounded-OIS	10.710	17/06/2031	11,500	0	0.00
Receive	3-Month COP-IBR Compounded-OIS	10.720	18/03/2035	179,700	(2)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	10.730	17/06/2031	11,700	0	0.00
Pay	3-Month COP-IBR Compounded-OIS	10.740	17/06/2031	12,700	0	0.00
Pay	3-Month COP-IBR Compounded-OIS	10.745	17/06/2031	23,400	0	0.00
Receive	3-Month COP-IBR Compounded-OIS	10.750	18/03/2031	36,700	0	0.00
Pay	3-Month COP-IBR Compounded-OIS	10.770	17/06/2031	23,400	0	0.00
Receive	3-Month COP-IBR Compounded-OIS	10.776	18/03/2031	180,800	(1)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	11.111	18/03/2031	559,700	(8)	(0.04)
Pay	3-Month COP-IBR Compounded-OIS	11.200	17/06/2029	17,500	0	0.00
Pay	3-Month COP-IBR Compounded-OIS	11.210	17/06/2029	18,100	0	0.00
Pay	3-Month COP-IBR Compounded-OIS	11.250	17/06/2028	104,400	0	0.00
Pay	3-Month COP-IBR Compounded-OIS	11.425	17/06/2028	24,900	0	0.00
Pay	3-Month COP-IBR Compounded-OIS	11.450	17/06/2028	77,500	0	0.00
Pay	3-Month COP-IBR Compounded-OIS	11.500	17/06/2031	185,600	3	0.02
Pay	3-Month COP-IBR Compounded-OIS	11.550	17/06/2028	74,500	0	0.00
Pay	3-Month COP-IBR Compounded-OIS	11.634	17/06/2028	160,100	0	0.00
Receive	3-Month COP-IBR Compounded-OIS	11.700	17/06/2031	26,000	0	0.00
Receive	3-Month COP-IBR Compounded-OIS	11.720	17/06/2031	25,000	0	0.00

Schedule of Investments Emerging Markets Short-Term Local Currency Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	3-Month COP-IBR Compounded-OIS	11.730%	17/06/2031	COP 26,000	\$ 0	0.00
Receive	3-Month COP-IBR Compounded-OIS	11.870	17/06/2031	72,000	(1)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	11.885	17/06/2031	145,000	(3)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	11.910	17/06/2031	72,000	(1)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	11.925	17/06/2033	165,000	(4)	(0.02)
Receive	3-Month COP-IBR Compounded-OIS	11.930	17/06/2033	92,000	(3)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	12.000	17/06/2027	569,000	0	0.00
Receive	3-Month COP-IBR Compounded-OIS	12.170	18/03/2029	36,000	0	0.00
Pay	3-Month COP-IBR Compounded-OIS	12.220	17/06/2027	49,600	0	0.00
Pay	3-Month COP-IBR Compounded-OIS	12.230	17/06/2027	49,600	0	0.00
Pay	3-Month COP-IBR Compounded-OIS	12.250	17/06/2027	99,100	0	0.00
Receive	3-Month COP-IBR Compounded-OIS	12.330	18/03/2028	51,000	0	0.00
Pay	3-Month COP-IBR Compounded-OIS	12.340	17/06/2027	93,500	0	0.00
Receive ⁽¹⁾	3-Month KRW-KORIBOR	3.500	16/09/2036	KRW 528,900	(3)	(0.01)
Pay ⁽¹⁾	3-Month KRW-KORIBOR	3.750	16/09/2028	2,235,700	4	0.02
Receive	3-Month SEK-STIBOR	2.021	07/10/2029	SEK 2,000	0	0.00
Pay	3-Month SEK-STIBOR	2.298	07/10/2029	2,000	2	0.01
Receive	3-Month ZAR-JIBAR	6.067	21/12/2026	ZAR 3,100	(1)	0.00
Pay	3-Month ZAR-JIBAR	6.510	26/05/2031	200	0	0.00
Receive ⁽¹⁾	3-Month ZAR-JIBAR	6.570	11/05/2031	500	0	0.00
Pay	3-Month ZAR-JIBAR	6.610	28/04/2031	200	0	0.00
Receive	3-Month ZAR-JIBAR	6.635	04/02/2027	3,290	(8)	(0.04)
Pay	3-Month ZAR-JIBAR	6.640	02/04/2031	300	0	0.00
Pay	3-Month ZAR-JIBAR	6.673	14/04/2031	200	0	0.00
Receive	3-Month ZAR-JIBAR	6.715	26/02/2031	300	1	0.00
Receive	3-Month ZAR-JIBAR	6.745	06/03/2028	1,800	1	0.01
Receive ⁽¹⁾	3-Month ZAR-JIBAR	6.770	10/03/2028	13,800	1	0.00
Receive	3-Month ZAR-JIBAR	6.780	06/03/2028	1,000	1	0.00
Receive	3-Month ZAR-JIBAR	6.815	08/12/2030	600	1	0.00
Pay	3-Month ZAR-JIBAR	6.860	15/10/2030	200	0	0.00
Receive	3-Month ZAR-JIBAR	6.885	04/02/2031	300	0	0.00
Receive	3-Month ZAR-JIBAR	6.910	30/10/2030	300	0	0.00
Receive	3-Month ZAR-JIBAR	6.920	06/03/2031	300	0	0.00
Receive	3-Month ZAR-JIBAR	7.040	22/09/2030	2,214	1	0.01
Receive	3-Month ZAR-JIBAR	7.040	23/12/2030	1,150	1	0.01
Receive	3-Month ZAR-JIBAR	7.080	31/12/2030	650	1	0.00
Pay	3-Month ZAR-JIBAR	7.091	17/02/2036	500	1	0.00
Receive	3-Month ZAR-JIBAR	7.205	22/04/2027	1,200	0	0.00
Receive	3-Month ZAR-JIBAR	7.210	22/04/2027	900	0	0.00
Receive	3-Month ZAR-JIBAR	7.270	26/08/2030	2,200	1	0.00
Pay	3-Month ZAR-JIBAR	7.310	02/09/2030	600	(1)	0.00
Pay	3-Month ZAR-JIBAR	7.310	02/10/2030	100	0	0.00
Receive ⁽¹⁾	3-Month ZAR-JIBAR	7.360	09/03/2031	2,700	(3)	(0.01)
Pay	3-Month ZAR-JIBAR	7.370	26/08/2030	1,400	0	0.00
Pay	3-Month ZAR-JIBAR	7.370	27/01/2036	200	0	0.00
Pay	3-Month ZAR-JIBAR	7.520	02/04/2031	800	0	0.00
Receive	3-Month ZAR-JIBAR	7.560	22/09/2030	20	0	0.00
Receive	3-Month ZAR-JIBAR	7.570	27/05/2030	500	0	0.00
Receive	3-Month ZAR-JIBAR	7.650	20/06/2030	1,974	(1)	0.00
Receive ⁽¹⁾	3-Month ZAR-JIBAR	7.700	08/06/2028	2,100	0	0.00
Receive	3-Month ZAR-JIBAR	7.700	18/06/2030	3,970	(2)	(0.01)
Receive	3-Month ZAR-JIBAR	7.710	13/08/2033	1,600	(1)	0.00
Receive ⁽¹⁾	3-Month ZAR-JIBAR	7.770	19/11/2027	100	0	0.00
Receive	3-Month ZAR-JIBAR	7.775	18/03/2030	2,000	(2)	(0.01)
Receive ⁽¹⁾	3-Month ZAR-JIBAR	7.780	20/11/2027	100	0	0.00
Receive	3-Month ZAR-JIBAR	7.790	31/01/2030	7,700	0	0.00
Receive	3-Month ZAR-JIBAR	7.810	27/03/2030	600	0	0.00
Pay	3-Month ZAR-JIBAR	7.810	20/06/2030	768	1	0.00
Pay	3-Month ZAR-JIBAR	7.860	18/06/2030	2,000	2	0.01
Pay ⁽¹⁾	3-Month ZAR-JIBAR	7.950	07/05/2036	100	0	0.00
Pay	3-Month ZAR-JIBAR	8.080	24/04/2036	3,500	3	0.01
Pay	3-Month ZAR-JIBAR	8.150	01/04/2036	1,300	2	0.01
Pay	3-Month ZAR-JIBAR	8.180	02/04/2036	200	0	0.00
Receive	3-Month ZAR-JIBAR	8.185	31/07/2026	3,500	(1)	0.00
Pay	3-Month ZAR-JIBAR	8.195	21/12/2026	3,900	(2)	(0.01)
Receive	3-Month ZAR-JIBAR	8.210	21/12/2026	1,600	1	0.00
Receive	3-Month ZAR-JIBAR	8.355	31/01/2030	900	(1)	0.00
Receive	3-Month ZAR-JIBAR	8.440	02/11/2028	1,600	(1)	0.00
Pay	3-Month ZAR-JIBAR	8.500	17/10/2027	8,760	8	0.04
Receive	3-Month ZAR-JIBAR	8.650	31/01/2030	200	(1)	0.00
Pay	3-Month ZAR-JIBAR	8.735	31/01/2030	3,100	4	0.02
Pay	3-Month ZAR-JIBAR	8.872	24/07/2034	600	2	0.01
Receive	3-Month ZAR-JIBAR	9.330	09/02/2034	1,900	(6)	(0.03)
Receive ⁽¹⁾	6-Month CLP-CHILIBOR	4.490	01/10/2028	CLP 11,000	0	0.00
Pay	6-Month CLP-CHILIBOR	4.540	01/10/2028	60,800	0	0.00
Receive	6-Month CLP-CHILIBOR	4.555	08/10/2029	26,700	0	0.00
Receive ⁽¹⁾	6-Month CLP-CHILIBOR	4.590	01/10/2029	23,000	0	0.00
Receive	6-Month CLP-CHILIBOR	4.640	01/10/2028	245,000	(1)	(0.01)
Receive	6-Month CLP-CHILIBOR	4.675	18/03/2029	232,000	(1)	(0.01)
Pay	6-Month CLP-CHILIBOR	4.690	18/06/2030	17,700	0	0.00
Receive	6-Month CLP-CHILIBOR	4.695	14/02/2029	21,800	0	0.00
Receive	6-Month CLP-CHILIBOR	4.715	18/06/2030	24,300	0	0.00

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	6-Month CLP-CHILIBOR	4.730%	16/10/2029	CLP 51,000	\$ 0	0.00
Receive	6-Month CLP-CHILIBOR	4.740	18/03/2029	42,000	0	0.00
Receive	6-Month CLP-CHILIBOR	4.750	10/04/2030	60,500	0	0.00
Receive	6-Month CLP-CHILIBOR	4.805	17/06/2031	4,900	0	0.00
Pay	6-Month CLP-CHILIBOR	4.900	17/06/2031	83,200	1	0.00
Pay	6-Month CLP-CHILIBOR	4.920	13/02/2034	13,100	0	0.00
Pay	6-Month CLP-CHILIBOR	4.940	01/10/2028	40,000	1	0.00
Pay	6-Month CLP-CHILIBOR	4.970	18/06/2032	12,500	0	0.00
Pay	6-Month CLP-CHILIBOR	4.980	01/10/2028	40,000	1	0.00
Pay	6-Month CLP-CHILIBOR	5.000	19/07/2029	201,100	3	0.02
Pay	6-Month CLP-CHILIBOR	5.030	23/02/2034	70,300	1	0.01
Pay	6-Month CLP-CHILIBOR	5.050	19/07/2029	52,900	1	0.00
Receive	6-Month CLP-CHILIBOR	5.060	18/03/2031	13,000	0	0.00
Pay	6-Month CLP-CHILIBOR	5.070	24/06/2031	110,600	2	0.01
Pay	6-Month CLP-CHILIBOR	5.120	18/06/2035	9,100	0	0.00
Receive	6-Month CLP-CHILIBOR	5.150	17/06/2031	75,200	(2)	(0.01)
Receive	6-Month CLP-CHILIBOR	5.165	01/08/2029	39,690	(1)	0.00
Pay	6-Month CLP-CHILIBOR	5.190	17/06/2031	6,000	0	0.00
Pay	6-Month CLP-CHILIBOR	5.215	18/03/2036	81,000	1	0.00
Receive	6-Month CLP-CHILIBOR	5.240	01/09/2030	37,210	(1)	(0.01)
Pay	6-Month CLP-CHILIBOR	5.245	18/03/2036	15,000	0	0.00
Receive	6-Month CLP-CHILIBOR	5.250	20/03/2028	95,100	(2)	(0.01)
Pay	6-Month CLP-CHILIBOR	5.250	17/06/2031	2,300	0	0.00
Receive ⁽¹⁾	6-Month CLP-CHILIBOR	5.250	13/05/2033	22,500	0	0.00
Receive	6-Month CLP-CHILIBOR	5.280	28/02/2030	76,000	(2)	(0.01)
Receive	6-Month CLP-CHILIBOR	5.306	17/06/2031	45,000	(1)	(0.01)
Pay	6-Month CLP-CHILIBOR	5.313	25/04/2034	33,900	1	0.00
Receive	6-Month CLP-CHILIBOR	5.350	01/09/2030	37,500	(1)	(0.01)
Pay	6-Month CLP-CHILIBOR	5.360	26/04/2034	21,100	1	0.00
Receive	6-Month CLP-CHILIBOR	5.400	01/04/2033	22,100	(1)	0.00
Pay	6-Month CLP-CHILIBOR	5.400	16/11/2033	17,400	1	0.00
Pay	6-Month CLP-CHILIBOR	5.400	03/07/2034	31,700	1	0.01
Pay	6-Month CLP-CHILIBOR	5.440	28/02/2035	43,000	2	0.01
Receive	6-Month CLP-CHILIBOR	5.450	28/06/2034	73,000	(3)	(0.01)
Receive	6-Month CLP-CHILIBOR	5.470	01/09/2030	50,000	(2)	(0.01)
Pay	6-Month CLP-CHILIBOR	5.500	13/11/2028	78,200	0	0.00
Pay	6-Month CLP-CHILIBOR	5.550	05/06/2028	81,300	1	0.01
Receive	6-Month CLP-CHILIBOR	5.631	23/08/2028	56,700	(1)	(0.01)
Receive	6-Month CLP-CHILIBOR	5.690	01/09/2030	2,400	0	0.00
Pay ⁽¹⁾	6-Month CLP-CHILIBOR	5.750	13/05/2034	23,000	0	0.00
Receive	6-Month CLP-CHILIBOR	5.780	03/10/2028	19,400	(1)	0.00
Receive	6-Month CLP-CHILIBOR	5.790	06/10/2033	18,000	(1)	(0.01)
Receive	6-Month CLP-CHILIBOR	5.855	05/10/2033	46,000	(3)	(0.02)
Receive	6-Month CLP-CHILIBOR	5.870	11/10/2033	18,200	(1)	(0.01)
Receive	6-Month CLP-CHILIBOR	5.920	02/10/2028	36,000	(1)	(0.01)
Receive	6-Month CLP-CHILIBOR	5.940	20/10/2033	8,000	(1)	0.00
Receive	6-Month CLP-CHILIBOR	5.990	20/10/2033	76,260	(6)	(0.03)
Receive	6-Month CLP-CHILIBOR	6.146	30/10/2032	125,400	(11)	(0.05)
Receive	6-Month CLP-CHILIBOR	6.235	26/10/2033	37,300	(4)	(0.02)
Pay	6-Month CLP-CHILIBOR	6.370	29/06/2029	39,000	3	0.01
Pay	6-Month CLP-CHILIBOR	6.380	03/06/2027	116,000	3	0.01
Pay	6-Month CZK-PRIBOR	1.025	29/07/2030	CZK 600	0	0.00
Receive	6-Month CZK-PRIBOR	3.130	09/04/2030	2,200	3	0.01
Receive	6-Month CZK-PRIBOR	3.258	05/05/2030	400	1	0.00
Receive	6-Month CZK-PRIBOR	3.290	30/04/2030	400	1	0.00
Receive	6-Month CZK-PRIBOR	3.315	06/05/2030	500	1	0.00
Receive	6-Month CZK-PRIBOR	3.325	06/05/2030	1,300	2	0.01
Pay	6-Month CZK-PRIBOR	3.363	29/05/2030	1,400	(2)	(0.01)
Receive	6-Month CZK-PRIBOR	3.410	14/05/2030	1,000	1	0.01
Receive	6-Month CZK-PRIBOR	3.480	15/07/2029	3,100	0	0.00
Receive	6-Month CZK-PRIBOR	3.534	21/03/2029	1,900	1	0.01
Receive	6-Month CZK-PRIBOR	3.554	11/06/2030	2,000	2	0.01
Receive	6-Month CZK-PRIBOR	3.575	03/07/2030	4,100	(3)	(0.01)
Pay	6-Month CZK-PRIBOR	3.580	25/10/2029	6,400	0	0.00
Receive	6-Month CZK-PRIBOR	3.605	12/07/2029	3,400	(1)	0.00
Pay	6-Month CZK-PRIBOR	3.645	01/02/2029	4,000	(2)	(0.01)
Pay ⁽¹⁾	6-Month CZK-PRIBOR	3.670	09/02/2031	750	(1)	0.00
Pay	6-Month CZK-PRIBOR	3.705	12/08/2030	80	0	0.00
Pay	6-Month CZK-PRIBOR	3.708	13/08/2030	1,400	0	0.00
Pay ⁽¹⁾	6-Month CZK-PRIBOR	3.720	12/02/2031	800	(1)	0.00
Pay	6-Month CZK-PRIBOR	3.736	12/08/2030	2,100	1	0.00
Pay ⁽¹⁾	6-Month CZK-PRIBOR	3.745	12/01/2031	450	0	0.00
Pay	6-Month CZK-PRIBOR	3.761	20/10/2030	400	0	0.00
Pay	6-Month CZK-PRIBOR	3.765	09/01/2029	1,400	(1)	0.00
Pay	6-Month CZK-PRIBOR	3.767	17/10/2030	600	0	0.00
Receive ⁽¹⁾	6-Month CZK-PRIBOR	3.773	10/04/2031	800	1	0.00
Pay	6-Month CZK-PRIBOR	3.777	15/10/2030	240	0	0.00
Receive	6-Month CZK-PRIBOR	3.845	05/03/2031	400	0	0.00
Receive ⁽¹⁾	6-Month CZK-PRIBOR	3.920	09/02/2031	300	0	0.00
Pay	6-Month CZK-PRIBOR	3.930	22/05/2036	700	0	0.00
Pay ⁽¹⁾	6-Month CZK-PRIBOR	3.950	10/04/2031	1,500	0	0.00
Pay	6-Month CZK-PRIBOR	3.963	27/11/2030	400	0	0.00

Schedule of Investments Emerging Markets Short-Term Local Currency Fund (cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive ⁽¹⁾	6-Month CZK-PRIBOR	3.970%	12/02/2031	CZK 300	\$ 0	0.00
Pay	6-Month CZK-PRIBOR	3.980	04/12/2030	350	0	0.00
Pay	6-Month CZK-PRIBOR	3.981	01/12/2030	200	0	0.00
Pay	6-Month CZK-PRIBOR	4.000	17/06/2036	1,600	2	0.01
Pay	6-Month CZK-PRIBOR	4.018	25/11/2030	800	1	0.00
Receive	6-Month CZK-PRIBOR	4.049	12/12/2030	550	0	0.00
Pay	6-Month CZK-PRIBOR	4.071	22/04/2031	500	0	0.00
Pay	6-Month CZK-PRIBOR	4.090	29/06/2031	1,500	0	0.00
Pay	6-Month CZK-PRIBOR	4.100	30/06/2031	800	0	0.00
Receive	6-Month CZK-PRIBOR	4.130	03/06/2029	500	0	0.00
Receive ⁽¹⁾	6-Month CZK-PRIBOR	4.130	20/07/2031	2,500	(2)	(0.01)
Receive	6-Month CZK-PRIBOR	4.250	27/04/2031	1,200	0	0.00
Pay	6-Month CZK-PRIBOR	4.335	16/06/2031	700	0	0.00
Pay ⁽¹⁾	6-Month CZK-PRIBOR	4.335	01/07/2036	290	0	0.00
Pay ⁽¹⁾	6-Month CZK-PRIBOR	4.375	01/07/2036	290	0	0.00
Pay	6-Month CZK-PRIBOR	4.388	15/11/2028	7,400	0	0.00
Receive ⁽¹⁾	6-Month CZK-PRIBOR	4.395	10/03/2036	100	0	0.00
Pay ⁽¹⁾	6-Month CZK-PRIBOR	4.485	02/12/2035	400	0	0.00
Receive	6-Month CZK-PRIBOR	4.505	16/03/2036	100	0	0.00
Pay ⁽¹⁾	6-Month CZK-PRIBOR	4.510	17/06/2036	1,200	0	0.00
Pay ⁽¹⁾	6-Month CZK-PRIBOR	4.523	01/12/2035	2,100	1	0.00
Pay ⁽¹⁾	6-Month CZK-PRIBOR	4.530	31/12/2035	400	0	0.00
Pay ⁽¹⁾	6-Month CZK-PRIBOR	4.560	23/11/2027	200	0	0.00
Receive	6-Month CZK-PRIBOR	4.611	06/06/2028	4,390	(2)	(0.01)
Pay ⁽¹⁾	6-Month EUR-EURIBOR	2.250	16/09/2028	€ 100	0	0.00
Receive ⁽¹⁾	6-Month EUR-EURIBOR	2.500	16/09/2031	50	0	0.00
Receive	6-Month EUR-EURIBOR	3.300	03/10/2033	200	0	0.00
Pay	6-Month HUF-BBR	2.680	29/06/2031	HUF 6,000	2	0.01
Pay	6-Month HUF-BBR	5.690	24/04/2032	910	0	0.00
Pay	6-Month HUF-BBR	5.735	22/04/2032	3,400	1	0.00
Pay	6-Month HUF-BBR	5.750	17/06/2031	6,700	1	0.00
Pay	6-Month HUF-BBR	5.845	27/04/2032	1,000	0	0.00
Pay	6-Month HUF-BBR	5.890	09/05/2030	17,500	2	0.01
Pay	6-Month HUF-BBR	5.935	21/04/2033	3,240	1	0.00
Pay	6-Month HUF-BBR	5.990	21/04/2032	2,800	1	0.00
Pay	6-Month HUF-BBR	6.070	15/04/2036	35,300	7	0.03
Pay	6-Month HUF-BBR	6.090	21/10/2029	30,000	7	0.04
Pay	6-Month HUF-BBR	6.110	30/12/2030	150	0	0.00
Receive	6-Month HUF-BBR	6.190	18/11/2030	13,060	(4)	(0.02)
Receive	6-Month HUF-BBR	6.210	26/06/2030	66,600	(10)	(0.05)
Receive	6-Month HUF-BBR	6.250	09/04/2030	8,200	(1)	(0.01)
Pay	6-Month HUF-BBR	6.270	16/06/2030	17,300	3	0.01
Receive	6-Month HUF-BBR	6.319	03/11/2030	2,300	(1)	0.00
Pay	6-Month HUF-BBR	6.363	31/01/2030	24,400	4	0.02
Pay	6-Month HUF-BBR	6.392	11/03/2030	18,200	3	0.01
Receive	6-Month HUF-BBR	6.435	21/11/2030	28,300	(8)	(0.04)
Receive	6-Month HUF-BBR	6.439	24/11/2030	8,600	(3)	(0.01)
Receive	6-Month HUF-BBR	6.450	06/06/2029	3,250	0	0.00
Receive	6-Month HUF-BBR	6.580	16/05/2035	3,200	(1)	(0.01)
Pay	6-Month HUF-BBR	6.650	13/03/2030	7,900	1	0.01
Pay	6-Month HUF-BBR	7.330	06/11/2028	37,800	5	0.02
Receive	6-Month HUF-BBR	7.840	07/02/2033	6,600	(4)	(0.02)
Receive	6-Month HUF-BBR	8.740	28/04/2028	173,400	(8)	(0.04)
Pay	6-Month PLN-WIBOR	0.925	16/10/2030	PLN 100	1	0.00
Receive	6-Month PLN-WIBOR	0.980	09/06/2030	300	10	0.04
Receive	6-Month PLN-WIBOR	2.920	13/12/2031	1,400	(17)	(0.08)
Receive	6-Month PLN-WIBOR	2.950	13/12/2026	1,500	(4)	(0.02)
Receive ⁽¹⁾	6-Month PLN-WIBOR	3.710	25/07/2030	100	0	0.00
Receive	6-Month PLN-WIBOR	3.962	06/05/2030	400	(1)	(0.01)
Receive	6-Month PLN-WIBOR	4.015	17/04/2030	100	0	0.00
Receive	6-Month PLN-WIBOR	4.019	18/04/2030	100	0	0.00
Receive	6-Month PLN-WIBOR	4.049	18/04/2030	200	0	0.00
Receive	6-Month PLN-WIBOR	4.065	24/11/2030	140	(1)	0.00
Receive	6-Month PLN-WIBOR	4.075	07/03/2027	800	(1)	0.00
Pay	6-Month PLN-WIBOR	4.161	03/03/2036	800	8	0.04
Receive	6-Month PLN-WIBOR	4.180	22/05/2036	250	(1)	(0.01)
Receive	6-Month PLN-WIBOR	4.195	29/09/2030	100	(1)	0.00
Receive	6-Month PLN-WIBOR	4.200	13/05/2036	50	0	0.00
Receive	6-Month PLN-WIBOR	4.207	30/01/2036	100	(2)	(0.01)
Receive	6-Month PLN-WIBOR	4.259	08/08/2029	500	(5)	(0.02)
Receive	6-Month PLN-WIBOR	4.313	25/07/2029	100	(1)	0.00
Receive	6-Month PLN-WIBOR	4.320	09/03/2027	150	0	0.00
Pay	6-Month PLN-WIBOR	4.325	20/05/2036	100	0	0.00
Receive	6-Month PLN-WIBOR	4.328	25/07/2029	100	(1)	0.00
Receive	6-Month PLN-WIBOR	4.349	06/03/2036	100	0	0.00
Pay	6-Month PLN-WIBOR	4.353	23/10/2035	100	1	0.00
Pay	6-Month PLN-WIBOR	4.355	04/11/2035	100	1	0.00
Pay	6-Month PLN-WIBOR	4.356	17/10/2035	40	0	0.00
Pay	6-Month PLN-WIBOR	4.380	22/05/2036	100	0	0.00
Receive	6-Month PLN-WIBOR	4.388	09/08/2029	500	(5)	(0.03)
Receive	6-Month PLN-WIBOR	4.393	16/10/2035	160	(2)	(0.01)
Pay	6-Month PLN-WIBOR	4.400	13/05/2036	100	0	0.00

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	6-Month PLN-WIBOR	4.415%	12/08/2029	PLN 200	\$ (2)	(0.01)
Receive	6-Month PLN-WIBOR	4.430	10/11/2035	100	(1)	(0.01)
Receive	6-Month PLN-WIBOR	4.434	03/11/2035	100	(1)	(0.01)
Receive	6-Month PLN-WIBOR	4.475	26/11/2035	100	(1)	0.00
Receive	6-Month PLN-WIBOR	4.520	20/04/2036	100	(1)	0.00
Receive	6-Month PLN-WIBOR	4.560	06/11/2028	640	(6)	(0.03)
Receive ⁽¹⁾	6-Month PLN-WIBOR	4.574	10/03/2036	100	(1)	0.00
Receive ⁽¹⁾	6-Month PLN-WIBOR	4.625	01/07/2036	50	0	0.00
Receive	6-Month PLN-WIBOR	4.650	28/04/2036	1,000	(9)	(0.04)
Pay	6-Month PLN-WIBOR	4.660	19/02/2029	100	1	0.00
Receive	6-Month PLN-WIBOR	4.665	27/04/2036	100	(1)	0.00
Receive ⁽¹⁾	6-Month PLN-WIBOR	4.665	01/07/2036	50	0	0.00
Pay	6-Month PLN-WIBOR	4.680	25/04/2029	600	4	0.02
Receive ⁽¹⁾	6-Month PLN-WIBOR	4.685	02/12/2035	100	0	0.00
Receive	6-Month PLN-WIBOR	4.685	29/04/2036	100	(1)	0.00
Receive ⁽¹⁾	6-Month PLN-WIBOR	4.723	01/12/2035	630	(1)	(0.01)
Receive ⁽¹⁾	6-Month PLN-WIBOR	4.730	31/12/2035	100	0	0.00
Receive	6-Month PLN-WIBOR	4.735	09/10/2028	300	(4)	(0.02)
Pay	6-Month PLN-WIBOR	4.750	02/08/2029	100	1	0.01
Receive	6-Month PLN-WIBOR	4.794	25/10/2029	400	(6)	(0.03)
Receive ⁽¹⁾	6-Month PLN-WIBOR	4.800	17/06/2036	200	0	0.00
Pay	6-Month PLN-WIBOR	4.810	16/02/2029	200	1	0.01
Receive	6-Month PLN-WIBOR	4.820	25/07/2029	500	(7)	(0.04)
Pay	6-Month PLN-WIBOR	4.855	10/02/2030	600	5	0.03
Pay	6-Month PLN-WIBOR	4.865	18/07/2029	100	2	0.01
Pay	6-Month PLN-WIBOR	4.923	22/03/2029	300	2	0.01
Receive	6-Month PLN-WIBOR	5.000	25/04/2029	100	(1)	0.00
Receive	6-Month PLN-WIBOR	5.010	25/07/2029	100	(2)	(0.01)
Receive	6-Month PLN-WIBOR	5.060	25/04/2032	290	0	0.00
Pay	6-Month PLN-WIBOR	5.105	12/07/2029	600	12	0.05
Receive	6-Month PLN-WIBOR	5.340	28/03/2027	100	0	0.00
Pay	6-Month PLN-WIBOR	5.430	16/03/2028	5,670	14	0.06
Pay	28-Day MXN-TIE	6.880	02/03/2028	MXN 2,500	0	0.00
Pay	28-Day MXN-TIE	6.882	02/03/2028	3,500	0	0.00
Pay	28-Day MXN-TIE	7.220	14/06/2028	20,600	3	0.01
Receive	28-Day MXN-TIE	7.230	14/03/2029	500	0	0.00
Pay	28-Day MXN-TIE	7.350	31/01/2031	300	0	0.00
Receive	28-Day MXN-TIE	7.375	21/11/2030	600	0	0.00
Receive	28-Day MXN-TIE	7.450	13/09/2028	3,900	(1)	(0.01)
Receive	28-Day MXN-TIE	7.480	11/06/2031	600	0	0.00
Pay ⁽¹⁾	28-Day MXN-TIE	7.495	04/02/2031	200	0	0.00
Pay	28-Day MXN-TIE	7.500	11/09/2030	900	0	0.00
Pay	28-Day MXN-TIE	7.520	11/09/2030	100	0	0.00
Receive	28-Day MXN-TIE	7.520	16/04/2031	800	0	0.00
Receive	28-Day MXN-TIE	7.545	12/03/2031	200	0	0.00
Receive	28-Day MXN-TIE	7.550	02/03/2028	4,300	(2)	(0.01)
Pay	28-Day MXN-TIE	7.550	29/01/2031	300	0	0.00
Pay	28-Day MXN-TIE	7.550	30/01/2031	300	0	0.00
Receive ⁽¹⁾	28-Day MXN-TIE	7.550	02/05/2031	200	0	0.00
Pay	28-Day MXN-TIE	7.555	24/01/2031	300	0	0.00
Pay	28-Day MXN-TIE	7.570	12/03/2031	200	0	0.00
Pay	28-Day MXN-TIE	7.582	02/04/2030	1,200	0	0.00
Pay ⁽¹⁾	28-Day MXN-TIE	7.600	04/04/2031	300	0	0.00
Receive	28-Day MXN-TIE	7.610	20/09/2030	900	0	0.00
Receive	28-Day MXN-TIE	7.620	18/04/2031	300	0	0.00
Receive	28-Day MXN-TIE	7.645	24/04/2031	300	0	0.00
Pay	28-Day MXN-TIE	7.650	18/04/2031	700	0	0.00
Receive	28-Day MXN-TIE	7.660	18/04/2031	600	0	0.00
Pay ⁽¹⁾	28-Day MXN-TIE	7.670	04/04/2031	700	0	0.00
Receive ⁽¹⁾	28-Day MXN-TIE	7.681	05/03/2031	1,700	0	0.00
Pay	28-Day MXN-TIE	7.685	07/04/2031	700	0	0.00
Pay	28-Day MXN-TIE	7.700	24/12/2030	300	0	0.00
Pay	28-Day MXN-TIE	7.720	01/04/2030	300	0	0.00
Pay	28-Day MXN-TIE	7.740	20/09/2030	400	0	0.00
Pay	28-Day MXN-TIE	7.748	02/04/2030	200	0	0.00
Pay	28-Day MXN-TIE	7.750	01/04/2030	1,200	1	0.00
Pay	28-Day MXN-TIE	7.750	11/06/2031	400	0	0.00
Pay	28-Day MXN-TIE	7.753	16/04/2030	1,500	1	0.00
Pay	28-Day MXN-TIE	7.760	01/03/2029	5,400	3	0.02
Receive	28-Day MXN-TIE	7.771	12/03/2031	700	0	0.00
Pay	28-Day MXN-TIE	7.775	01/04/2030	400	0	0.00
Receive	28-Day MXN-TIE	7.775	12/06/2030	800	0	0.00
Pay	28-Day MXN-TIE	7.790	01/04/2030	200	0	0.00
Receive	28-Day MXN-TIE	7.790	12/06/2030	1,800	(1)	0.00
Pay ⁽¹⁾	28-Day MXN-TIE	7.820	02/05/2031	500	0	0.00
Receive	28-Day MXN-TIE	7.936	12/06/2030	2,700	(2)	(0.01)
Receive	28-Day MXN-TIE	7.990	31/05/2029	4,800	(4)	(0.02)
Pay	28-Day MXN-TIE	8.000	11/06/2031	100	0	0.00
Pay	28-Day MXN-TIE	8.071	05/09/2035	1,500	0	0.00
Pay	28-Day MXN-TIE	8.075	17/03/2027	700	0	0.00
Receive	28-Day MXN-TIE	8.150	12/03/2031	1,700	(1)	(0.01)
Pay	28-Day MXN-TIE	8.170	26/03/2031	800	1	0.00

Schedule of Investments Emerging Markets Short-Term Local Currency Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	28-Day MXN-TIE	8.200%	11/06/2031	MXN 500	\$ (1)	0.00
Receive	28-Day MXN-TIE	8.215	04/06/2036	5,600	(2)	(0.01)
Receive	28-Day MXN-TIE	8.250	01/03/2029	900	(1)	0.00
Pay	28-Day MXN-TIE	8.255	11/06/2031	100	0	0.00
Receive	28-Day MXN-TIE	8.267	28/02/2030	3,500	(5)	(0.02)
Pay	28-Day MXN-TIE	8.270	07/03/2035	200	0	0.00
Receive	28-Day MXN-TIE	8.280	01/03/2029	100	0	0.00
Receive	28-Day MXN-TIE	8.285	06/06/2035	500	0	0.00
Receive	28-Day MXN-TIE	8.318	04/06/2036	800	(1)	0.00
Receive	28-Day MXN-TIE	8.330	01/03/2029	100	0	0.00
Pay	28-Day MXN-TIE	8.340	11/06/2031	400	1	0.00
Pay	28-Day MXN-TIE	8.365	28/03/2035	2,200	3	0.01
Receive	28-Day MXN-TIE	8.480	13/03/2030	3,100	(6)	(0.03)
Pay	28-Day MXN-TIE	8.500	04/06/2036	100	0	0.00
Pay	28-Day MXN-TIE	8.545	23/11/2034	400	1	0.00
Receive	28-Day MXN-TIE	8.550	22/02/2035	800	(1)	(0.01)
Receive	28-Day MXN-TIE	8.595	13/03/2030	2,100	(4)	(0.02)
Receive	28-Day MXN-TIE	8.640	07/03/2035	1,000	(2)	(0.01)
Pay	28-Day MXN-TIE	8.650	31/01/2030	1,900	4	0.02
Receive	28-Day MXN-TIE	8.655	07/03/2035	1,000	(2)	(0.01)
Receive	28-Day MXN-TIE	8.665	11/12/2029	1,200	(3)	(0.01)
Receive	28-Day MXN-TIE	8.740	07/03/2035	2,600	(7)	(0.03)
Pay	28-Day MXN-TIE	8.800	12/12/2029	2,200	5	0.02
Receive	28-Day MXN-TIE	8.873	23/11/2034	500	(2)	(0.01)
Receive	28-Day MXN-TIE	8.950	17/12/2029	300	(1)	0.00
Receive	28-Day MXN-TIE	9.131	11/12/2034	500	(2)	(0.01)
Receive	28-Day MXN-TIE	9.180	08/01/2030	2,600	(7)	(0.03)
Pay	28-Day MXN-TIE	9.295	30/10/2028	500	1	0.00
Pay	28-Day MXN-TIE	9.370	21/12/2034	1,000	5	0.02
					\$ (94)	(0.46)
Total Centrally Cleared Financial Derivative Instruments					\$ (94)	(0.46)

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

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

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

PURCHASED OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC EUR versus BRL	BRL 5.850	19/08/2026	174	\$ 3	\$ 1	0.00
	Put - OTC USD versus ZAR	ZAR 18.000	19/08/2026	208	10	19	0.10
BPS	Put - OTC USD versus JPY	¥ 155.000	06/08/2026	305	1	1	0.00
	Call - OTC USD versus JPY	165.000	06/08/2026	305	1	1	0.01
MYI	Put - OTC EUR versus CZK	CZK 24.040	06/08/2026	115	0	0	0.00
					\$ 15	\$ 22	0.11

INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
DUB	Call - OTC 1-Year Interest Rate Swap	3-Month ZAR-JIBAR	Pay	7.750%	20/11/2026	3,250	\$ 1	\$ 1	0.01
GLM	Call - OTC 1-Year Interest Rate Swap	6-Month CZK-PRIBOR	Pay	4.550	19/11/2026	4,900	1	1	0.01
	Call - OTC 1-Year Interest Rate Swap	6-Month PLN-WIBOR	Pay	4.500	09/12/2026	400	0	1	0.00
JPM	Call - OTC 1-Year Interest Rate Swap	3-Month ZAR-JIBAR	Pay	7.750	19/11/2026	2,000	0	1	0.00
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-SOFR	Receive	5.250	20/01/2028	200	4	2	0.01
							\$ 6	\$ 6	0.03

WRITTEN OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC EUR versus BRL	BRL 6.250	19/08/2026	174	\$ (3)	\$ (1)	(0.01)
	Call - OTC EUR versus HUF	HUF 390.740	16/10/2026	113	(1)	0	0.00
	Call - OTC EUR versus HUF	387.250	20/10/2026	42	(1)	0	0.00
	Call - OTC USD versus TRY	TRY 53.100	07/08/2026	79	(1)	0	0.00
	Put - OTC USD versus ZAR	ZAR 17.000	19/08/2026	417	(10)	(17)	(0.08)
BPS	Call - OTC USD versus JPY	¥ 162.000	06/08/2026	305	(2)	(3)	(0.02)
UAG	Call - OTC EUR versus HUF	HUF 389.720	21/10/2026	9	0	0	0.00
	Call - OTC EUR versus HUF	375.000	10/11/2026	86	(1)	(1)	0.00
					\$ (19)	\$ (22)	(0.11)

INTEREST RATE SWAPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month ZAR-JIBAR	Receive	7.500%	23/07/2026	200	\$ 0	\$ 0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month ZAR-JIBAR	Receive	7.800	28/07/2026	200	0	0	0.00
DUB	Call - OTC 1-Year Interest Rate Swap	3-Month ZAR-JIBAR	Receive	7.250	20/11/2026	6,500	(1)	(1)	0.00
	Call - OTC 5-Year Interest Rate Swap	6-Month CZK-PRIBOR	Receive	3.930	16/07/2026	900	0	0	0.00
GLM	Call - OTC 1-Year Interest Rate Swap	6-Month CZK-PRIBOR	Receive	4.050	19/11/2026	9,900	(1)	(1)	(0.01)
	Call - OTC 1-Year Interest Rate Swap	6-Month PLN-WIBOR	Receive	4.000	09/12/2026	800	0	(1)	0.00
JPM	Call - OTC 1-Year Interest Rate Swap	3-Month ZAR-JIBAR	Receive	7.250	19/11/2026	4,100	0	0	0.00
							\$ (2)	\$ (3)	(0.01)

(1) Notional Amount represents the number of contracts.

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

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	Brazil Government International Bond	(1.000)%	20/06/2029	\$ 100	\$ 2	\$ (3)	\$ (1)	0.00
BRC	Saudi Arabia Government International Bond	(1.000)	20/12/2033	100	0	(1)	(1)	(0.01)
	Saudi Arabia Government International Bond	(1.000)	20/06/2034	100	(1)	0	(1)	(0.01)
	Saudi Arabia Government International Bond	(1.000)	20/12/2034	30	0	0	0	0.00
					\$ 1	\$ (4)	\$ (3)	(0.02)

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

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BRC	Argentina Government International Bond	5.000%	20/12/2026	\$ 5	\$ 0	\$ 0	\$ 0	0.00
	Argentina Government International Bond	5.000	20/06/2027	10	0	0	0	0.00
CBK	Argentina Government International Bond	5.000	20/12/2026	7	0	0	0	0.00
GST	Argentina Government International Bond	5.000	20/12/2026	18	0	0	0	0.00
JPM	Ecuador Government International Bond	5.000	20/06/2027	50	2	0	2	0.01
MYC	Argentina Government International Bond	5.000	20/06/2027	100	1	3	4	0.02
	SoftBank Group Corp.	1.000	20/06/2027	¥ 8,100	(1)	1	0	0.00
					\$ 2	\$ 4	\$ 6	0.03

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

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

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

CROSS-CURRENCY SWAPS

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	Floating rate equal to 1-Day USD-SOFR Compounded-OIS plus 0.140% based on the notional amount of currency received	Floating rate equal to 1-Day CNH-SOFR Compounded-OIS based on the notional amount of currency delivered	16/09/2033	\$ 145	CNH 977	\$ 1	\$ 0	\$ 1	0.00
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS plus 0.150% based on the notional amount of currency received	Floating rate equal to 1-Day CNH-SOFR Compounded-OIS based on the notional amount of currency delivered	16/09/2036	49	329	0	0	0	0.00
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS plus 0.150% based on the notional amount of currency received	Floating rate equal to 1-Day CNH-SOFR Compounded-OIS based on the notional amount of currency delivered	16/09/2038	193	1,299	1	(1)	0	0.00

Schedule of Investments Emerging Markets Short-Term Local Currency Fund (Cont.)

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BPS	Floating rate equal to 1-Day USD-SOFR Compounded-OIS plus 0.683% based on the notional amount of currency received	Floating rate equal to 1-Day IDR-SOFR Compounded-OIS based on the notional amount of currency delivered	17/03/2032	\$ 65	IDR 1,180,530	\$ (1)	\$ 0	\$ (1)	0.00
CBK	Floating rate equal to 1-Day IDR-SOFR Compounded-OIS plus 0.689% based on the notional amount of currency received	Floating rate equal to 1-Day USD-SOFR Compounded-OIS based on the notional amount of currency delivered	16/09/2031	IDR 1,421,780	\$ 79	1	0	1	0.00
GLM	Floating rate equal to 1-Day USD-SOFR Compounded-OIS plus 0.690% based on the notional amount of currency received	Floating rate equal to 1-Day IDR-SOFR Compounded-OIS based on the notional amount of currency delivered	17/03/2032	\$ 80	IDR 1,467,610	(2)	0	(2)	(0.01)
GST	Floating rate equal to 1-Day USD-SOFR Compounded-OIS plus 0.700% based on the notional amount of currency received	Floating rate equal to 1-Day IDR-SOFR Compounded-OIS based on the notional amount of currency delivered	16/09/2031	40	718,480	0	(1)	(1)	0.00
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS plus 0.135% based on the notional amount of currency received	Floating rate equal to 1-Day CNH-SOFR Compounded-OIS based on the notional amount of currency delivered	16/09/2036	16	CNH 110	0	0	0	0.00
						\$ 0	\$ (2)	\$ (2)	(0.01)

INTEREST RATE SWAPS

Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GLM	Pay	6-Month CLP-CHILIBOR	3.265%	14/06/2029	CLP 11,100	\$ 0	\$ (1)	\$ (1)	0.00

TOTAL RETURN SWAPS ON SECURITIES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
MBC	Receive	U.S. Treasury Inflation Protected Securities	0	4.200%	INR 6,400	10/12/2026	\$ 0	\$ 3	\$ 3	0.01

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	COP 55	\$ 0	\$ 0	\$ 0	\$ 0	0.00
	07/2026	DOP 6,177	105	1	0	1	0.00
	07/2026	€ 127	RSD 15,087	1	0	1	0.01
	07/2026	11	\$ 13	0	0	0	0.00
	07/2026	MYR 288	71	0	0	0	0.00
	07/2026	PEN 182	54	1	0	1	0.00
	07/2026	PHP 5,445	88	0	(1)	(1)	0.00
	07/2026	PLN 27	7	0	0	0	0.00
	07/2026	\$ 49	CNH 332	0	0	0	0.00
	07/2026	105	KRW 159,913	0	(2)	(2)	(0.01)
	07/2026	109	MYR 444	0	0	0	0.00
	07/2026	22	NOK 200	0	(1)	(1)	(0.01)
	08/2026	DOP 889	\$ 15	0	0	0	0.00
	08/2026	\$ 9	ILS 26	0	0	0	0.00
	08/2026	25	ZAR 446	2	0	2	0.01
	08/2026	ZAR 284	\$ 16	0	(1)	(1)	(0.01)
	09/2026	COP 249,959	64	0	(7)	(7)	(0.03)
	09/2026	MXN 86	5	0	0	0	0.00
	09/2026	THB 1,851	57	1	0	1	0.00
	09/2026	\$ 197	PHP 12,169	0	0	0	0.00
	10/2026	HUF 2,948	€ 8	0	0	0	0.00
	10/2026	\$ 0	COP 56	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered		Currency to be Received		Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	11/2026	PEN	102	\$	30	\$ 0	\$ 0	\$ 0	0.00
	12/2026	MYR	539		133	1	0	1	0.00
	03/2027	ZAR	21,600		1,300	7	0	7	0.03
	07/2026	ARS	10,491		7	0	0	0	0.00
	07/2026	BRL	628	€	106	0	0	0	0.00
	07/2026		279	\$	55	1	0	1	0.01
	07/2026	€	83		94	0	(1)	(1)	0.00
	07/2026	INR	15,733		166	0	0	0	0.00
	07/2026	¥	15,272		95	1	0	1	0.00
	07/2026	MYR	49		12	0	0	0	0.00
	07/2026	\$	11	ARS	18,199	1	0	1	0.01
	07/2026		103	BRL	530	1	(1)	0	0.00
	07/2026		17	CNH	113	0	0	0	0.00
	07/2026		72	CNY	488	0	0	0	0.00
	07/2026		377	CZK	7,841	0	(7)	(7)	(0.04)
	07/2026		17	ILS	51	0	0	0	0.00
	07/2026		220	INR	20,881	0	0	0	0.00
	07/2026		100	KRW	152,960	0	(1)	(1)	(0.01)
	07/2026		26	KWD	8	0	0	0	0.00
	07/2026		970	TWD	30,621	0	(11)	(11)	(0.05)
	07/2026	ZAR	1,374	\$	84	0	0	0	0.00
	08/2026	\$	114	£	86	0	0	0	0.00
	09/2026	IDR	1,211,613	\$	67	0	0	0	0.00
	09/2026	INR	132		1	0	0	0	0.00
	09/2026	\$	232	IDR	4,112,815	0	(4)	(4)	(0.02)
	09/2026		333	INR	31,824	1	0	1	0.01
	09/2026		154	THB	4,960	0	(4)	(4)	(0.02)
	12/2026	MYR	1,257	\$	311	2	0	2	0.01
	12/2026	\$	67	IDR	1,219,854	0	0	0	0.00
	06/2027		22	KWD	7	0	0	0	0.00
	05/2029	KWD	93	\$	321	17	0	17	0.08
	07/2029		11		38	2	0	2	0.01
	05/2030		38		130	7	0	7	0.03
	08/2030		3		10	0	0	0	0.00
	01/2031		12		39	1	0	1	0.01
	06/2031		23		76	2	0	2	0.01
BRC	12/2040	CNH	348		74	0	(1)	(1)	0.00
	07/2026	COP	247,795		72	1	0	1	0.00
	07/2026	€	72	RON	379	0	0	0	0.00
	07/2026	MYR	251	\$	61	0	(1)	(1)	0.00
	07/2026	PEN	151		44	0	0	0	0.00
	07/2026	TRY	15		0	0	0	0	0.00
	07/2026	\$	57	CNH	386	0	0	0	0.00
	07/2026		65	COP	247,795	6	0	6	0.03
	07/2026		19	ILS	56	0	0	0	0.00
	07/2026		149	MYR	606	0	(1)	(1)	0.00
	07/2026		1,024	TRY	48,789	9	0	9	0.04
	07/2026	ZAR	6,784	\$	418	4	0	4	0.02
	08/2026	TRY	3,595		66	0	(10)	(10)	(0.04)
	09/2026	\$	71	COP	247,795	0	0	0	0.00
	09/2026		157	INR	15,120	2	0	2	0.01
BSH	07/2026	BRL	1,031	\$	200	1	0	1	0.00
	07/2026	CLP	36,017		40	1	0	1	0.01
	07/2026	¥	382		2	0	0	0	0.00
	07/2026	PEN	577		165	1	(5)	(4)	(0.02)
	09/2026	COP	125,588		32	0	(4)	(4)	(0.02)
	09/2026	\$	1,105	BRL	5,669	0	(27)	(27)	(0.13)
CBK	12/2026		10	PEN	35	0	0	0	0.00
	07/2026	ARS	28,940	\$	18	0	(1)	(1)	(0.01)
	07/2026	CNY	56		8	0	0	0	0.00
	07/2026	COP	496,668		132	0	(12)	(12)	(0.05)
	07/2026	PEN	101		29	0	0	0	0.00
	07/2026	\$	13	ARS	21,231	1	0	1	0.01
	07/2026		63	BRL	318	0	(1)	(1)	(0.01)
	07/2026		127	CNH	861	0	0	0	0.00
	07/2026		68	COP	238,340	1	0	1	0.00
	07/2026		22	EGP	1,210	2	0	2	0.01
	07/2026		183	HUF	55,895	0	(3)	(3)	(0.02)
	07/2026		26	IDR	468,442	0	0	0	0.00
	07/2026		19	ILS	56	0	0	0	0.00
	07/2026		128	KZT	68,595	17	0	17	0.08
	07/2026		72	LKR	22,662	0	(4)	(4)	(0.02)
	07/2026		267	PEN	909	0	(1)	(1)	0.00
	07/2026		89	PHP	5,439	0	0	0	0.00
	07/2026		29	PLN	106	0	(1)	(1)	0.00
	07/2026		319	TWD	10,086	0	(2)	(2)	(0.01)
	07/2026		144	VND	3,853,440	2	0	2	0.01
	08/2026	NGN	285,828	\$	202	0	(1)	(1)	(0.01)
	08/2026	\$	22	ILS	64	0	0	0	0.00
	08/2026		300	KZT	151,200	10	0	10	0.05
	09/2026	CLP	180,183	\$	201	6	0	6	0.03
	09/2026	COP	275,493		72	0	(6)	(6)	(0.03)
	09/2026	IDR	6,016,475		333	0	0	0	0.00

Schedule of Investments Emerging Markets Short-Term Local Currency Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
DUB	09/2026	INR 6,253	\$ 65	\$ 0	\$ (1)	\$ (1)	0.00
	09/2026	PEN 651	190	0	0	0	0.00
	09/2026	PHP 5,451	89	0	0	0	0.00
	09/2026	RSD 7,773	77	1	0	1	0.01
	09/2026	THB 1,461	45	1	0	1	0.00
	09/2026	\$ 1	EGP 55	0	0	0	0.00
	09/2026	54	IDR 954,797	0	(1)	(1)	0.00
	09/2026	36	INR 3,392	0	0	0	0.00
	09/2026	150	THB 4,840	0	(3)	(3)	(0.02)
	10/2026	COP 21,799	\$ 6	0	0	0	0.00
	10/2026	PEN 904	263	1	(2)	(1)	(0.01)
	10/2026	UGX 47,840	13	0	0	0	0.00
	10/2026	\$ 77	PEN 268	1	0	1	0.01
	10/2026	6	UGX 21,500	0	0	0	0.00
	10/2026	UZS 39,300	\$ 3	0	0	0	0.00
	11/2026	COP 223,586	62	0	(1)	(1)	0.00
	11/2026	KES 80,284	608	0	0	0	0.00
	11/2026	NGN 4,085	3	0	0	0	0.00
	11/2026	\$ 301	NGN 437,502	0	(2)	(2)	(0.01)
	12/2026	287	IDR 5,225,051	0	0	0	0.00
	12/2026	600	PEN 2,099	11	0	11	0.05
	01/2027	PEN 556	\$ 164	2	0	2	0.01
	05/2027	\$ 65	PEN 229	2	0	2	0.01
	06/2027	MNT 363,840	\$ 96	0	0	0	0.00
	07/2026	INR 6,504	69	0	0	0	0.00
	07/2026	KZT 82,497	174	3	0	3	0.01
	07/2026	MYR 261	65	1	0	1	0.01
	07/2026	THB 525	16	0	0	0	0.00
	07/2026	\$ 147	CNH 995	0	(1)	(1)	0.00
	07/2026	407	CZK 8,474	0	(9)	(9)	(0.04)
	07/2026	85	EGP 4,539	6	0	6	0.03
	07/2026	75	IDR 1,350,788	0	0	0	0.00
	07/2026	27	INR 2,649	0	0	0	0.00
	07/2026	26	KZT 14,098	3	0	3	0.02
	07/2026	54	NOK 498	0	(3)	(3)	(0.02)
	07/2026	70	PEN 237	0	(1)	(1)	0.00
	07/2026	26	PLN 97	0	0	0	0.00
	07/2026	210	RON 950	0	(3)	(3)	(0.01)
	07/2026	ZAR 3,155	\$ 195	3	0	3	0.01
	08/2026	EGP 18,906	371	0	(3)	(3)	(0.02)
	08/2026	KZT 389,411	803	1	0	1	0.00
	08/2026	\$ 180	GHS 2,138	7	0	7	0.03
	08/2026	600	KZT 302,280	21	0	21	0.10
	09/2026	EGP 10,600	\$ 206	0	(4)	(4)	(0.02)
	09/2026	PEN 308	90	1	0	1	0.00
	09/2026	\$ 483	EGP 26,523	43	0	43	0.21
	09/2026	35	IDR 643,436	0	0	0	0.00
	09/2026	90	INR 8,565	0	0	0	0.00
	09/2026	232	KZT 116,814	8	0	8	0.04
	09/2026	24	PEN 82	0	0	0	0.00
	09/2026	74	THB 2,411	0	(1)	(1)	0.00
	10/2026	PEN 1,411	\$ 413	1	0	1	0.01
	10/2026	UGX 76,125	21	1	0	1	0.00
	10/2026	\$ 335	KZT 169,757	9	0	9	0.04
	10/2026	UZS 933,097	\$ 73	0	(3)	(3)	(0.02)
	11/2026	KZT 55,929	113	1	0	1	0.00
	11/2026	UZS 179,690	14	0	(1)	(1)	0.00
	12/2026	MYR 539	133	1	0	1	0.00
	12/2026	\$ 302	EGP 17,139	27	0	27	0.13
	12/2026	UZS 1,541,950	\$ 119	0	(7)	(7)	(0.03)
FAR	02/2027	\$ 465	KZT 255,983	35	0	35	0.16
	07/2026	CNH 1,654	\$ 243	0	0	0	0.00
	07/2026	£ 303	408	5	0	5	0.03
	07/2026	PEN 59	17	0	0	0	0.00
	07/2026	\$ 17	CNH 113	0	0	0	0.00
	07/2026	52	€ 46	0	0	0	0.00
	07/2026	117	¥ 18,867	0	(1)	(1)	0.00
	07/2026	158	PLN 579	0	(4)	(4)	(0.02)
	07/2026	1,517	SGD 1,935	0	(22)	(22)	(0.10)
	07/2026	ZAR 4,494	\$ 272	0	(1)	(1)	(0.01)
GLM	08/2026	€ 46	53	0	0	0	0.00
	08/2026	¥ 18,818	117	1	0	1	0.00
	08/2026	\$ 243	CNH 1,650	0	0	0	0.00
	08/2026	5	ILS 13	0	0	0	0.00
	09/2026	PEN 51	\$ 15	0	0	0	0.00
	09/2026	\$ 706	INR 67,654	4	0	4	0.02
	09/2026	94	PEN 322	0	0	0	0.00
	07/2026	ARS 5,348	\$ 4	0	0	0	0.00
	07/2026	BRL 2	0	0	0	0	0.00
	07/2026	DOP 3,891	64	0	(1)	(1)	(0.01)
	07/2026	€ 106	BRL 628	0	0	0	0.00
	07/2026	HUF 96,345	\$ 307	0	(2)	(2)	(0.01)
	07/2026	INR 3,698	39	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered		Currency to be Received		Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
IND	07/2026	MYR	62	\$	15	\$ 0	\$ 0	\$ 0	0.00
	07/2026	\$	4	ARS	5,348	0	0	0	0.00
	07/2026		234	BRL	1,183	0	(6)	(6)	(0.03)
	07/2026		3	CAD	5	0	0	0	0.00
	07/2026		70	CNH	473	0	0	0	0.00
	07/2026		70	COP	243,670	0	0	0	0.00
	07/2026		102	INR	9,615	0	0	0	0.00
	07/2026		35	MYR	143	0	0	0	0.00
	07/2026		24	RON	108	0	0	0	0.00
	07/2026	ZAR	280	\$	17	0	0	0	0.00
	08/2026	BRL	628	€	105	0	0	0	0.00
	08/2026	CAD	5	\$	3	0	0	0	0.00
	08/2026	DOP	7,622		124	0	(3)	(3)	(0.01)
	08/2026	\$	372	DOP	23,141	13	0	13	0.06
	08/2026		12	INR	1,148	0	0	0	0.00
	09/2026	ARS	1,882	\$	1	0	0	0	0.00
	09/2026	COP	80,370		22	0	(1)	(1)	0.00
	09/2026	DOP	20,700		345	3	(1)	2	0.01
	09/2026	INR	37,168		393	3	0	3	0.01
	09/2026	MXN	741		43	1	0	1	0.00
	09/2026	\$	1	ARS	1,882	0	0	0	0.00
	09/2026		12	DOP	732	0	0	0	0.00
	09/2026		138	EGP	7,532	12	0	12	0.05
	09/2026		160	IDR	2,875,758	0	(1)	(1)	0.00
	09/2026		592	INR	57,048	7	0	7	0.03
	09/2026		173	THB	5,579	0	(4)	(4)	(0.02)
	10/2026	DOP	1,072	\$	18	0	0	0	0.00
	10/2026	\$	18	MNT	67,264	0	0	0	0.00
	11/2026	COP	250,977	\$	70	1	(1)	0	0.00
	11/2026	DOP	11,736		193	0	0	0	0.00
	12/2026	COP	167,880		43	0	(4)	(4)	(0.02)
	12/2026	DOP	1,195		20	0	0	0	0.00
	01/2027	CRC	84,168		180	0	(4)	(4)	(0.02)
	01/2027	\$	209	CRC	105,185	22	0	22	0.10
	04/2027		22	MNT	83,849	0	0	0	0.00
	10/2027		22		84,310	0	0	0	0.00
	04/2028		65		258,414	0	0	0	0.00
	10/2028		60		245,042	0	0	0	0.00
	04/2029		56		233,051	0	0	0	0.00
	10/2029		51		221,061	0	0	0	0.00
	04/2030		47		209,070	0	0	0	0.00
	10/2030		43		197,211	0	0	0	0.00
	04/2031		40		183,878	0	0	0	0.00
	07/2026		144	MYR	578	0	(3)	(3)	(0.01)
	03/2027	ZAR	2,200	\$	131	0	(1)	(1)	0.00
JPM	07/2026	AUD	9		6	0	0	0	0.00
	07/2026	BRL	968		188	1	0	1	0.01
	07/2026	CNH	2,702		397	0	(1)	(1)	(0.01)
	07/2026	EGP	1,494		24	0	(6)	(6)	(0.03)
	07/2026	KZT	5,432		11	0	0	0	0.00
	07/2026	MYR	170		42	0	0	0	0.00
	07/2026	NOK	1,411		143	0	0	0	0.00
	07/2026	\$	7	AUD	10	0	0	0	0.00
	07/2026		28	BRL	142	0	(1)	(1)	0.00
	07/2026		133	CNH	899	0	0	0	0.00
	07/2026		574	HUF	175,518	0	(12)	(12)	(0.05)
	07/2026		160	ILS	460	0	(5)	(5)	(0.03)
	07/2026		9	INR	883	0	0	0	0.00
	07/2026		47	MYR	194	1	0	1	0.00
	07/2026		110	PEN	384	3	0	3	0.01
	07/2026		202	PLN	737	0	(6)	(6)	(0.03)
	08/2026		6	AUD	9	0	0	0	0.00
	08/2026		31	ILS	92	0	(1)	(1)	0.00
	08/2026		143	NOK	1,412	0	0	0	0.00
	09/2026	INR	8,783	\$	92	0	0	0	0.00
	09/2026	MXN	567		32	0	0	0	0.00
	09/2026	THB	5,823		178	2	(1)	1	0.01
	09/2026	\$	156	IDR	2,855,844	2	0	2	0.01
	09/2026		23	INR	2,214	0	0	0	0.00
	09/2026		1,111	MXN	19,302	0	(14)	(14)	(0.06)
	09/2026		29	PEN	100	0	0	0	0.00
	09/2026		395	THB	12,909	0	(4)	(4)	(0.02)
	10/2026		188	BRL	989	0	(1)	(1)	(0.01)
	10/2026	UZS	316,467	\$	25	0	(1)	(1)	(0.01)
	12/2026	MXN	676		38	0	0	0	0.00
	12/2026	\$	21	MXN	367	0	0	0	0.00
	02/2027		110	MNT	417,465	2	0	2	0.01
MBC	06/2027	UZS	202,229	\$	15	0	(1)	(1)	(0.01)
	07/2026	€	50		58	1	0	1	0.00
	07/2026	INR	6,529		69	0	0	0	0.00
	07/2026	¥	288		2	0	0	0	0.00
	07/2026	MYR	607		150	1	0	1	0.00
	07/2026	NOK	455		46	0	0	0	0.00

Schedule of Investments Emerging Markets Short-Term Local Currency Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MYI	07/2026	THB 2,398	\$ 73	\$ 1	\$ 0	\$ 1	0.00
	07/2026	\$ 2	CHF 2	0	0	0	0.00
	07/2026	14	€ 12	0	0	0	0.00
	07/2026	67	INR 6,425	1	0	1	0.01
	07/2026	1,816	KRW 2,752,489	0	(39)	(39)	(0.18)
	07/2026	128	NOK 1,184	0	(9)	(9)	(0.04)
	08/2026	103	EGP 5,629	11	0	11	0.05
	08/2026	46	NOK 455	0	0	0	0.00
	09/2026	EGP 24,217	\$ 471	0	(8)	(8)	(0.04)
	09/2026	\$ 127	INR 12,163	0	0	0	0.00
	10/2026	ZAR 94	\$ 5	0	0	0	0.00
	12/2026	MYR 1,015	252	3	0	3	0.01
	07/2026	99	24	0	0	0	0.00
	07/2026	\$ 3	ILS 8	0	0	0	0.00
	08/2026	CZK 605	€ 25	0	0	0	0.00
	09/2026	THB 756	\$ 23	0	0	0	0.00
	10/2026	\$ 23	AZN 42	1	0	1	0.01
	10/2027	46	85	2	0	2	0.01
	07/2026	64	INR 6,196	1	0	1	0.01
	09/2026	33	IDR 582,930	0	0	0	0.00
SCX	07/2026	€ 44	\$ 51	0	0	0	0.00
	07/2026	¥ 2,000	13	0	0	0	0.00
	07/2026	KRW 18,300	12	0	0	0	0.00
	07/2026	KZT 32,459	67	0	(1)	(1)	0.00
	07/2026	MYR 364	91	2	0	2	0.01
	07/2026	TWD 2,793	88	0	0	0	0.00
	07/2026	\$ 167	CNY 1,143	0	0	0	0.00
	07/2026	313	EGP 16,579	22	0	22	0.10
	07/2026	183	INR 17,488	2	0	2	0.01
	07/2026	38	KZT 20,416	5	0	5	0.02
	07/2026	342	MYR 1,399	0	0	0	0.00
	07/2026	100	PEN 352	3	0	3	0.02
	07/2026	ZMW 573	\$ 27	0	(4)	(4)	(0.02)
	08/2026	EGP 20,065	397	0	(5)	(5)	(0.02)
	08/2026	KZT 566,212	1,124	0	(38)	(38)	(0.18)
	08/2026	NGN 2,279,331	1,643	32	0	32	0.15
	08/2026	\$ 30	INR 2,851	0	0	0	0.00
	08/2026	755	NGN 1,064,983	0	(1)	(1)	(0.01)
	09/2026	EGP 16,264	\$ 316	0	(3)	(3)	(0.01)
	09/2026	IDR 524,569	29	0	0	0	0.00
SOG	09/2026	THB 3,443	105	0	0	0	0.00
	09/2026	\$ 1	EGP 55	0	0	0	0.00
	09/2026	102	IDR 1,828,046	1	(1)	0	0.00
	09/2026	44	INR 4,210	0	0	0	0.00
	09/2026	67	KZT 33,260	1	0	1	0.00
	09/2026	211	THB 6,889	0	(3)	(3)	(0.01)
	10/2026	18	UGX 67,944	0	0	0	0.00
	11/2026	UGX 15,752	\$ 4	0	0	0	0.00
	11/2026	\$ 287	KES 38,254	3	0	3	0.01
	02/2027	NGN 299,228	\$ 202	2	0	2	0.01
	05/2027	\$ 213	NGN 325,274	0	(1)	(1)	(0.01)
	07/2026	CHF 2	\$ 2	0	0	0	0.00
	07/2026	€ 36	RON 189	0	0	0	0.00
	07/2026	487	\$ 568	12	0	12	0.06
	07/2026	¥ 927	6	0	0	0	0.00
	07/2026	PEN 226	67	0	0	0	0.00
	07/2026	SGD 1,970	1,521	0	(2)	(2)	(0.01)
	07/2026	\$ 20	BRL 104	0	0	0	0.00
	07/2026	40	CLP 36,017	0	(1)	(1)	(0.01)
	07/2026	27	CNH 184	0	0	0	0.00
	07/2026	652	€ 573	3	0	3	0.02
	07/2026	27	SGD 35	0	0	0	0.00
	08/2026	€ 573	\$ 653	0	(3)	(3)	(0.02)
	08/2026	SGD 3	2	0	0	0	0.00
	08/2026	\$ 2	CHF 2	0	0	0	0.00
	08/2026	17	EGP 922	2	0	2	0.01
	08/2026	1,521	SGD 1,966	2	0	2	0.01
	09/2026	CLP 36,017	\$ 40	1	0	1	0.01
	09/2026	EGP 2,288	41	0	(4)	(4)	(0.02)
	09/2026	\$ 3	THB 97	0	0	0	0.00
	11/2026	183	KES 24,458	2	0	2	0.01
	12/2027	0	CNH 3	0	0	0	0.00
	12/2028	7	46	0	0	0	0.00
	12/2029	19	125	1	0	1	0.01
	12/2030	33	214	3	0	3	0.01
	12/2031	39	252	3	0	3	0.02
	12/2032	42	265	4	0	4	0.02
	12/2033	44	273	4	0	4	0.02
	12/2034	47	283	5	0	5	0.02
	12/2035	50	294	5	0	5	0.02
	12/2036	53	306	5	0	5	0.03
	12/2037	56	315	6	0	6	0.03
	12/2038	60	325	6	0	6	0.03

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SSB	12/2039	\$ 63	CNH 335	\$ 7	\$ 0	\$ 7	0.03
	12/2040	67	348	7	0	7	0.04
	07/2026	CAD 5	\$ 4	0	0	0	0.00
	07/2026	\$ 401	£ 303	2	0	2	0.01
	07/2026	30	KRW 45,233	0	(1)	(1)	0.00
	08/2026	COP 1,128,965	\$ 296	0	(29)	(29)	(0.14)
	08/2026	£ 303	401	0	(2)	(2)	(0.01)
	09/2026	\$ 20	COP 79,092	2	0	2	0.01
UAG	09/2026	20	MXN 355	0	0	0	0.00
	07/2026	27	PLN 97	0	(1)	(1)	0.00
	09/2026	51	CLP 45,614	0	(2)	(2)	(0.01)
	10/2026	HUF 619	€ 2	0	0	0	0.00
	11/2026	7,130	20	0	0	0	0.00
	12/2026	COP 1,530,016	\$ 392	0	(36)	(36)	(0.17)
				\$ 565	\$ (476)	\$ 89	0.43
Total OTC Financial Derivative Instruments						\$ 95	0.46

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
OTHER FINANCIAL ASSETS			
Alfa Bank AO Via Alfa Bond Issuance PLC 9.350% due 06/08/2022 ^	RUB 33,000	\$ 13	0.06
Sberbank of Russia Via SB Capital S.A. 5.250% due 23/05/2023 ^ (g)	\$ 200	12	0.06
Total Other Financial Assets		\$ 25	0.12
Total Investments		\$ 19,498	94.57
Other Current Assets & Liabilities		\$ 1,119	5.43
Net Assets		\$ 20,617	100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Payment in-kind security.
- (b) Security did not produce income within the last twelve months.
- (c) Zero coupon security.
- (d) Coupon represents a yield to maturity.
- (e) Principal amount of security is adjusted for inflation.
- (f) Affiliated to the Fund.
- (g) Contingent convertible security.
- (h) Restricted Securities (31 December 2025: 0.12%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
DrillCo Holding Lux S.A.	08/06/2023	\$ 16	\$ 18	0.09
Flourish Century 6.600% due 04/02/2049	03/02/2026	0	0	0.00
		\$ 16	\$ 18	0.09

Cash of \$241 (31 December 2025: \$215) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 1	\$ 16,986	\$ 1,029	\$ 18,016
Investment Funds	1,451	0	0	1,451
Financial Derivative Instruments ⁽³⁾	0	6	0	6
Other Financial Assets	0	0	25	25
Totals	\$ 1,452	\$ 16,992	\$ 1,054	\$ 19,498

Schedule of Investments Emerging Markets Short-Term Local Currency Fund (Cont.)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 12,075	\$ 482	\$ 12,557
Investment Funds	1,333	0	0	1,333
Financial Derivative Instruments ⁽³⁾	0	12	1	13
Other Financial Assets	0	0	25	25
Totals	\$ 1,333	\$ 12,087	\$ 508	\$ 13,928

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

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

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

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
BOA	\$ 4	\$ 0	\$ 4	\$ (16)	\$ 0	\$ (16)
BPS	4	0	4	20	0	20
BRC	8	0	8	28	0	28
BSH	(33)	0	(33)	(8)	0	(8)
CBK	15	0	15	(49)	0	(49)
DUB	136	0	136	(4)	0	(4)
FAR	(18)	0	(18)	13	0	13
GLM	32	0	32	13	0	13
GST	0	0	0	1	0	1
IND	(4)	0	(4)	N/A	N/A	N/A
JPM	(38)	0	(38)	(1)	0	(1)
MBC	(35)	0	(35)	1	0	1
MYC	4	0	4	N/A	N/A	N/A
MYI	3	0	3	(2)	0	(2)
NSL	1	0	1	17	0	17
SCX	16	0	16	7	0	7
SOG	68	0	68	15	0	15
SSB	(28)	0	(28)	(4)	0	(4)
UAG	(40)	0	(40)	4	0	4

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

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	54.30	57.70
Transferable securities dealt in on another regulated market*	22.22	16.97
Other transferable securities	2.14	3.77
Investment funds	6.34	8.33
Financial derivative instruments dealt in on a regulated market	0.02	N/A
Centrally cleared financial derivative instruments	2.68	3.47
OTC financial derivative instruments	2.64	1.83
Other financial assets	0.11	0.15
Other assets	9.55	7.78
Total Assets	100.00	100.00

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Argentina	0.39	0.17
Azerbaijan	N/A	2.06
Brazil	1.12	1.54
Cayman Islands	0.01	0.01
Chile	2.41	2.90
China	2.58	0.06
Colombia	5.55	4.83
Czech Republic	0.13	0.19
Denmark	N/A	0.00
Dominican Republic	2.91	3.90
Ecuador	N/A	0.24
Egypt	1.79	2.24
Germany	0.90	1.40
Ghana	0.15	0.10
Hungary	N/A	0.20

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Indonesia	0.36	0.04
Ireland	1.51	2.22
Kazakhstan	2.21	N/A
Kenya	0.65	N/A
Kuwait	0.96	1.37
Luxembourg	1.32	0.26
Malaysia	7.54	9.96
Mexico	4.99	4.01
Paraguay	0.61	0.63
Peru	2.17	3.10
Philippines	0.03	4.48
Poland	2.51	3.09
Qatar	0.96	1.34
Romania	0.02	0.02
Serbia	0.35	0.51
South Africa	6.71	5.69
Supranational	6.07	2.24
Thailand	N/A	0.24
Turkey	1.14	2.11
Uganda	N/A	0.22
Ukraine	N/A	0.11
United Arab Emirates	0.97	N/A
United Kingdom	1.21	1.72
United States	4.82	7.20
Uruguay	0.36	N/A
Venezuela	0.51	0.41
Zambia	0.13	0.19
Short-Term Instruments	21.34	14.88
Investment Funds	7.04	9.12
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.02	(0.01)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Credit Indices — Buy Protection	N/A	(0.01)
Interest Rate Swaps	(0.46)	(0.13)
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.11	0.23
Interest Rate Swaptions	0.03	0.00
Written Options		
Foreign Currency Options	(0.11)	(0.12)
Interest Rate Swaptions	(0.01)	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	(0.02)	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.03	0.05
Cross-Currency Swaps	(0.01)	(0.02)
Interest Rate Swaps	0.00	(0.01)
Total Return Swaps on Securities	0.01	N/A
Forward Foreign Currency Contracts	0.43	0.12
Other Financial Assets	0.12	0.17
Other Current Assets & Liabilities	5.43	4.74
Net Assets	100.00	100.00

Schedule of Investments PIMCO ESG Income Fund

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES				5.875% due 09/10/2027 (d)(e)	\$ 1,000	\$ 1,171	0.18	3.375% due 15/12/2029	\$ 800	\$ 763	0.12
LOAN PARTICIPATIONS AND ASSIGNMENTS				6.208% due 18/01/2029	\$ 500	512	0.08	3.500% due 15/09/2030	240	227	0.03
Altice France S.A.				CBRE Europe Logistics Partners S.C.A. SICAV-SIF				5.700% due 01/07/2034	350	358	0.06
7.798% due 30/04/2028	\$	983	\$ 988	3.875% due 28/05/2031	€ 4,000	4,593	0.71	Howard Hughes Corp.			
9.048% due 14/05/2029		1,728	1,736	CBRE Global Investors Open-Ended Funds S.C.A.				4.375% due 01/02/2031	700	662	0.10
Spa Holdings Oy				SICAV-SIF-Pan European Core Fund				HSBC Holdings PLC			
8.244% due 23/05/2030		496	495	0.900% due 12/10/2029	500	528	0.08	3.973% due 22/05/2030	200	195	0.03
			3,219	Citigroup, Inc.				4.583% due 19/06/2029	500	499	0.08
				2.976% due 05/11/2030	\$ 200	189	0.03	6.254% due 09/03/2034	600	636	0.10
CORPORATE BONDS & NOTES				CNP Assurances S.A.				Hudson Pacific Properties LP			
BANKING & FINANCE				1.250% due 27/01/2029	€ 400	435	0.07	3.950% due 01/11/2027	250	244	0.04
ABN AMRO Bank NV				Commerzbank AG				5.950% due 15/02/2028	150	149	0.02
2.470% due 13/12/2029		400	379	3.625% due 14/01/2032	900	1,035	0.16	ING Groep NV			
6.375% due 22/09/2034 (d)(e)	€	1,000	1,226	COPT Defense Properties LP				4.125% due 24/08/2033	€ 300	347	0.05
Acef Holding S.C.A.				2.000% due 15/01/2029	\$ 100	94	0.01	4.250% due 16/05/2031 (d)(e)	\$ 200	182	0.03
0.750% due 14/06/2028		100	109	CoStar Group, Inc.				4.875% due 16/05/2029 (d)(e)	700	678	0.10
1.250% due 26/04/2030		300	316	2.800% due 15/07/2030	900	810	0.12	5.525% due 25/03/2036	500	508	0.08
AIB Group PLC				CPI Property Group S.A.				Intesa Sanpaolo SpA			
5.250% due 23/10/2031		500	615	1.750% due 14/01/2030	€ 300	301	0.05	4.198% due 01/06/2032	200	189	0.03
6.000% due 14/07/2031 (d)(e)		1,100	1,306	4.000% due 22/01/2028	€ 300	388	0.06	6.625% due 31/05/2033	€ 600	857	0.13
6.608% due 13/09/2029	\$	500	519	6.875% due 05/02/2033	1,300	1,611	0.25	6.625% due 20/06/2033	\$ 1,000	1,084	0.17
7.125% due 30/10/2029 (d)(e)	€	200	247	Credit Agricole Assurances S.A.				JAB Holdings BV			
Ally Financial, Inc.				1.500% due 06/10/2031	€ 200	206	0.03	5.000% due 12/06/2033	€ 200	245	0.04
2.200% due 02/11/2028	\$	600	567	Credit Agricole S.A.				Jones Lang LaSalle, Inc.			
8.000% due 01/11/2031		350	390	5.875% due 23/03/2035 (d)(e)	1,100	1,293	0.20	6.875% due 01/12/2028	\$ 1,300	1,362	0.21
American Express Co.				Crown Castle, Inc.				KBC Group NV			
4.050% due 03/05/2029		500	495	3.100% due 15/11/2029	\$ 550	522	0.08	5.796% due 19/01/2029	1,250	1,272	0.20
American Homes 4 Rent LP				CTP NV				6.250% due 17/09/2031 (d)(e)	€ 1,000	1,204	0.19
5.500% due 01/02/2034		550	557	1.250% due 21/06/2029	€ 400	432	0.07	8.000% due 05/09/2028 (d)(e)	200	247	0.04
American Tower Corp.				1.500% due 27/09/2031	400	409	0.06	Kilroy Realty LP			
3.100% due 15/06/2050		200	130	Deutsche Bank AG				2.500% due 15/11/2032	\$ 640	531	0.08
3.800% due 15/08/2029		150	146	3.035% due 28/05/2032	\$ 350	319	0.05	2.650% due 15/11/2033	200	163	0.03
ARGAN S.A.				3.742% due 07/01/2033	500	459	0.07	Kookmin Bank			
3.779% due 30/10/2029	€	1,700	1,956	6.720% due 18/01/2029	500	515	0.08	2.500% due 04/11/2030 (e)	200	181	0.03
Asian Development Bank				7.079% due 10/02/2034	500	540	0.08	Lendlease Finance Ltd.			
6.720% due 08/02/2028	INR	229,100	2,400	Digital Dutch Finco BV				3.400% due 27/10/2027	AUD 1,100	740	0.11
ASR Nederland NV				1.000% due 15/01/2032	€ 500	496	0.08	Logicor Financing SARL			
6.500% due 02/04/2035 (d)(e)	€	500	608	EQT AB				2.000% due 17/01/2034	€ 500	496	0.08
Banco Bilbao Vizcaya Argentaria S.A.				0.875% due 14/05/2031	600	603	0.09	Mitsubishi UFJ Financial Group, Inc.			
8.375% due 21/06/2028 (d)(e)		1,000	1,236	2.375% due 06/04/2028	700	790	0.12	2.494% due 13/10/2032	\$ 700	620	0.10
Banco de Sabadell S.A.				Equinix, Inc.				5.475% due 22/02/2031	800	817	0.13
0.875% due 16/06/2028		100	112	2.500% due 15/05/2031	\$ 50	45	0.01	Mizuho Financial Group, Inc.			
Banco Mercantil del Norte S.A.				3.900% due 15/04/2032	260	246	0.04	2.201% due 10/07/2031	800	722	0.11
6.625% due 24/01/2032 (d)(e)	\$	200	191	Equitable Financial Life Global Funding				Muenchener Rueckversicherungs-Gesellschaft AG			
Banco Santander S.A.				1.800% due 08/03/2028	700	667	0.10	in Muenchen			
5.552% due 14/03/2028		200	201	Erste Group Bank AG				5.875% due 23/05/2042	400	411	0.06
Bank of America Corp.				7.000% due 15/04/2031 (d)(e)	€ 1,000	1,243	0.19	NE Property BV			
2.687% due 22/04/2032		1,100	997	Everglades Re Ltd.				2.000% due 20/01/2030	€ 200	216	0.03
6.204% due 10/11/2028		1,700	1,736	9.289% due 22/05/2033	\$ 250	250	0.04	3.375% due 14/07/2027	100	114	0.02
Bank of Ireland Group PLC				First Abu Dhabi Bank PJSC				NN Group NV			
4.875% due 16/07/2028	€	500	583	4.789% due 03/06/2031	1,000	1,001	0.15	5.750% due 11/09/2034 (d)(e)	400	467	0.07
7.594% due 06/12/2032	€	400	546	First American Financial Corp.				Nomura Holdings, Inc.			
Banque Ouest Africaine de Developpement				2.400% due 15/08/2031	600	523	0.08	2.172% due 14/07/2028	\$ 600	570	0.09
2.750% due 22/01/2033	€	470	460	Ford Motor Credit Co. LLC				Norinchukin Bank			
Barclays PLC				5.918% due 20/03/2028	1,300	1,316	0.20	5.094% due 16/10/2029	1,700	1,712	0.26
5.501% due 09/08/2028	\$	500	505	6.050% due 05/03/2031	500	508	0.08	OneMain Finance Corp.			
9.250% due 15/09/2028 (d)(e)	€	800	1,129	FS KKR Capital Corp.				3.500% due 15/01/2027	826	819	0.13
Blue Owl Capital Corp.				3.125% due 12/10/2028	450	424	0.07	7.125% due 15/11/2031	1,630	1,664	0.26
6.450% due 15/09/2028	\$	600	608	Globalworth Real Estate Investments Ltd.				PennyMac Financial Services, Inc.			
BNP Paribas S.A.				6.250% due 31/03/2030	€ 179	209	0.03	5.750% due 15/09/2031	700	664	0.10
4.625% due 25/02/2031 (d)(e)		200	184	Goldman Sachs Group, Inc.				PPI Public Property Invest AB			
7.375% due 11/06/2030 (d)(e)	€	1,000	1,252	2.383% due 21/07/2032	\$ 800	707	0.11	4.125% due 21/04/2033	€ 900	1,016	0.16
7.750% due 16/08/2029 (d)(e)	\$	800	838	Goodman Australia Finance Pty. Ltd.				Prologis LP			
Boston Properties LP				3.875% due 29/04/2033	€ 1,900	2,175	0.34	4.200% due 15/02/2033	CAD 1,900	1,350	0.21
2.550% due 01/04/2032		400	349	Goodman U.S. Finance Five LLC				Protective Life Global Funding			
BPCE S.A.				4.625% due 04/05/2032	\$ 700	682	0.11	1.737% due 21/09/2030	\$ 800	706	0.11
2.045% due 19/10/2027		300	298	GPT Wholesale Office Fund				Rayonier LP			
5.389% due 28/05/2031		1,760	1,780	3.222% due 05/11/2031	AUD 400	247	0.04	2.750% due 17/05/2031	600	539	0.08
5.748% due 19/07/2033		600	613	Grainger PLC				Recoletos RE DAC			
Brookfield Finance UK PLC				3.000% due 03/07/2030	€ 100	122	0.02	5.289% due 06/07/2032	250	250	0.04
2.340% due 30/01/2032		550	483	Hanwha Life Insurance Co. Ltd.				Reinsurance Group of America, Inc.			
Burford Capital Global Finance LLC				3.379% due 04/02/2032	\$ 300	297	0.05	6.000% due 15/09/2033	200	209	0.03
9.250% due 01/07/2031		400	390	HAT Holdings LLC				Rexford Industrial Realty LP			
CaixaBank S.A.				3.750% due 15/09/2030	230	215	0.03	2.150% due 01/09/2031	100	87	0.01
3.625% due 14/09/2028 (d)(e)	€	200	225	Host Hotels & Resorts LP				Sagax AB			
3.750% due 07/09/2029		300	350	2.900% due 15/12/2031	100	90	0.01	3.375% due 26/01/2031	€ 1,000	1,127	0.17

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Santander UK Group Holdings PLC				Fair Isaac Corp.				United Rentals North America, Inc.			
3.823% due 03/11/2028	\$ 200	\$ 198	0.03	4.000% due 15/06/2028	\$ 610	\$ 597	0.09	3.875% due 15/02/2031	\$ 500	\$ 473	0.07
5.694% due 15/04/2031	620	636	0.10	Flex Ltd.				VeriSign, Inc.			
6.534% due 10/01/2029	400	411	0.06	6.000% due 15/01/2028	300	305	0.05	2.700% due 15/06/2031	650	584	0.09
Segro Capital SARL				Ford Motor Co.				Vilmorin & Cie S.A.			
1.875% due 23/03/2030	€ 250	272	0.04	3.250% due 12/02/2032	80	71	0.01	1.375% due 26/03/2028	€ 300	330	0.05
Sirius Real Estate Ltd.				Gap, Inc.				Vmed O2 UK Financing PLC			
1.750% due 24/11/2028	200	221	0.03	3.625% due 01/10/2029	200	189	0.03	4.500% due 15/07/2031	£ 200	219	0.03
Sofina S.A.				3.875% due 01/10/2031	2,500	2,279	0.35	4.750% due 15/07/2031	\$ 2,470	2,032	0.31
1.000% due 23/09/2028	200	217	0.03	Graphic Packaging International LLC				VZ Secured Financing BV			
Standard Chartered PLC				2.625% due 01/02/2029	€ 400	445	0.07	7.500% due 15/01/2033	1,380	1,322	0.20
2.678% due 29/06/2032	\$ 500	449	0.07	HCA, Inc.				Wabtec Transportation Netherlands BV			
3.603% due 12/01/2033	200	183	0.03	4.500% due 15/02/2027	\$ 500	500	0.08	1.250% due 03/12/2027	€ 400	446	0.07
6.301% due 09/01/2029	700	716	0.11	Hilton Domestic Operating Co., Inc.				Weir Group, Inc.			
Starwood Property Trust, Inc.				3.625% due 15/02/2032	380	348	0.05	5.350% due 06/05/2030	\$ 1,000	1,009	0.16
6.125% due 01/06/2031	1,700	1,710	0.26	4.000% due 01/05/2031	200	189	0.03	XPLR Infrastructure Operating Partners LP			
Sutter Re Ltd.				InterContinental Hotels Group PLC				7.250% due 15/01/2029 (g)	1,000	1,035	0.16
7.289% due 07/06/2034	250	250	0.04	3.375% due 08/10/2028	£ 500	641	0.10	Yorkshire Water Finance PLC			
Torrey Pines Re Ltd.				International Distribution Services PLC				6.000% due 22/07/2033	£ 500	666	0.10
6.789% due 07/06/2034	250	252	0.04	7.375% due 14/09/2030	600	841	0.13	6.625% due 22/07/2040	700	923	0.14
UBS Group AG				JDE Peet's NV				ZF Europe Finance BV			
4.375% due 10/02/2031 (d)(e)	200	184	0.03	2.250% due 24/09/2031	\$ 600	520	0.08	4.750% due 31/01/2029	€ 400	460	0.07
5.959% due 12/01/2034	400	417	0.06	4.125% due 23/01/2030	€ 800	933	0.14	ZF North America Capital, Inc.			
9.250% due 13/11/2028 (d)(e)	1,000	1,077	0.17	Lenovo Group Ltd.				6.875% due 14/04/2028	\$ 150	154	0.02
UniCredit SpA				3.421% due 02/11/2030	\$ 400	378	0.06			71,547	11.03
5.459% due 30/06/2035	300	302	0.05	Liberty Utilities Finance GP				UTILITIES			
VIA Outlets BV				2.050% due 15/09/2030	300	269	0.04	AES Andes S.A.			
1.750% due 15/11/2028	€ 231	255	0.04	Metalsa S.A. de C.V.				6.300% due 15/03/2029	380	389	0.06
Volkswagen Bank GmbH				3.750% due 04/05/2031	550	492	0.08	AES Corp.			
4.000% due 26/11/2030	2,000	2,307	0.36	MSCI, Inc.				2.450% due 15/01/2031	300	268	0.04
Workspace Group PLC				3.625% due 01/09/2030	400	379	0.06	5.450% due 01/06/2028	700	708	0.11
2.250% due 11/03/2028	£ 500	632	0.10	NetApp, Inc.				7.600% due 15/01/2055	545	560	0.09
Yardstick RE DAC				5.500% due 17/03/2032	600	614	0.09	Anglian Water Services Financing PLC			
4.274% due 08/07/2034	€ 250	286	0.04	5.700% due 17/03/2035	600	614	0.09	4.250% due 23/06/2036	€ 1,700	1,946	0.30
ZF Finance GmbH				Nissan Motor Co. Ltd.				CenterPoint Energy Houston Electric LLC			
2.250% due 03/05/2028	100	111	0.02	4.345% due 17/09/2027	550	541	0.08	5.300% due 01/04/2053	\$ 800	761	0.12
		95,435	14.71	5.250% due 17/07/2029	€ 900	1,046	0.16	Chile Electricity Lux MPC SARL			
INDUSTRIALS				NXP BV				5.580% due 20/10/2035	782	795	0.12
180 Medical, Inc.				2.500% due 11/05/2031	\$ 250	224	0.03	Clean Renewable Power Mauritius Pte. Ltd.			
3.875% due 15/10/2029	\$ 900	863	0.13	5.000% due 15/01/2033	1,000	997	0.15	4.250% due 25/03/2027	147	145	0.02
Accor S.A.				Pearson Funding PLC				Clearway Energy Operating LLC			
2.375% due 29/11/2028	€ 900	1,016	0.16	3.750% due 04/06/2030	£ 100	127	0.02	5.750% due 15/01/2034	1,100	1,079	0.17
ADT Security Corp.				Pinnacle Bidco PLC				Dhafaah Pv2 Energy Co. LLC			
5.875% due 15/10/2033	\$ 2,480	2,438	0.38	8.250% due 11/10/2028	€ 250	296	0.05	5.794% due 30/06/2053	1,000	991	0.15
Albertsons Cos., Inc.				PLS Group Ltd.				Edison International			
5.750% due 31/03/2034	970	925	0.14	6.875% due 01/05/2031	\$ 2,600	2,664	0.41	6.250% due 15/03/2030	1,200	1,233	0.19
Amgen, Inc.				Rakuten Group, Inc.				7.875% due 15/06/2054	700	720	0.11
5.600% due 02/03/2043	900	895	0.14	9.750% due 15/04/2029	2,440	2,653	0.41	Electricite de France S.A.			
Arcadis NV				RD Michigan Property Owner LLC				4.625% due 07/05/2045	€ 1,000	1,141	0.18
4.000% due 20/05/2031	€ 1,000	1,149	0.18	7.500% due 30/03/2045	10,013	9,985	1.54	ENEL Finance International NV			
4.875% due 28/02/2028	200	233	0.04	RELX Capital, Inc.				1.625% due 12/07/2026	\$ 300	300	0.05
B.C. Unlimited Liability Co.				4.750% due 20/05/2032	800	795	0.12	2.500% due 12/07/2031	400	356	0.05
3.875% due 15/01/2028	\$ 500	491	0.08	ReNew Pvt Ltd.				EPH Financing International A/S			
Ball Corp.				5.875% due 05/03/2027	200	200	0.03	4.625% due 02/07/2032	€ 1,300	1,517	0.23
3.125% due 15/09/2031	580	525	0.08	S&P Global, Inc.				Greenko Wind Projects Mauritius Ltd.			
BCP Modular Services Finance PLC				2.950% due 01/03/2029	700	672	0.10	7.250% due 27/09/2028	\$ 1,182	1,192	0.18
4.750% due 30/11/2028	€ 100	109	0.02	Sartorius Finance BV				Iberdrola International BV			
6.500% due 10/07/2031	700	696	0.11	4.875% due 14/09/2035	€ 400	487	0.08	6.750% due 15/09/2033	250	273	0.04
Beignet Investor LLC				Schaeffler AG				India Green Power Holdings			
6.581% due 30/05/2049	\$ 10,480	10,696	1.65	3.375% due 12/10/2028	200	228	0.04	4.000% due 22/02/2027	200	198	0.03
Boise Cascade Co.				4.500% due 28/03/2030	700	813	0.13	National Grid PLC			
4.875% due 01/07/2030	380	375	0.06	SK Hynix, Inc.				0.250% due 01/09/2028	€ 400	432	0.07
Builders FirstSource, Inc.				6.375% due 17/01/2028	\$ 600	616	0.10	NextEra Energy Capital Holdings, Inc.			
4.250% due 01/02/2032	500	466	0.07	Sociedad Transmisora Metropolitana SpA				1.900% due 15/06/2028	\$ 400	381	0.06
CDW LLC				6.385% due 15/12/2055	1,200	1,226	0.19	2.200% due 02/12/2026	AUD 400	274	0.04
3.569% due 01/12/2031	500	459	0.07	St Marys Cement, Inc. Canada				Nova Securitisation SARL			
Cellnex Finance Co. S.A.				5.750% due 02/04/2034 (g)	400	411	0.06	5.750% due 03/02/2031	\$ 1,600	1,544	0.24
3.875% due 07/07/2041	200	157	0.02	Stellantis NV				Pacific Gas & Electric Co.			
Centene Corp.				6.875% due 16/12/2033 (d)	€ 675	754	0.12	6.700% due 01/04/2053	1,300	1,353	0.21
2.625% due 01/08/2031	800	698	0.11	TopBuild Corp.				Pattern Energy Operations LP			
3.000% due 15/10/2030	600	543	0.08	3.625% due 15/03/2029	\$ 500	500	0.08	4.500% due 15/08/2028	500	490	0.08
Chobani LLC				Transurban Finance Co. Pty. Ltd.				PR RNO Property Owner LLC			
7.625% due 01/07/2029	700	723	0.11	2.450% due 16/03/2031	500	451	0.07	6.500% due 01/05/2031	700	699	0.11
Coty, Inc.				Twilio, Inc.							
5.600% due 15/01/2031	1,710	1,665	0.26	3.625% due 15/03/2029	500	482	0.07				

Schedule of Investments PIMCO ESG Income Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Severn Trent Utilities Finance PLC				4.125% due 15/02/2036	\$ 370	\$ 361	0.06	5.840% due 25/05/2031	\$ 47	\$ 32	0.01
2.750% due 05/12/2031	£ 1,100	\$ 1,293	0.20	4.500% due 15/04/2027	4,700	4,717	0.73	Wells Fargo Home Equity Asset-Backed Securities Trust			
3.875% due 04/08/2035	€ 900	1,025	0.16			63,330	9.76	4.763% due 25/10/2034	516	537	0.08
Southern California Edison Co.										9,634	1.49
2.500% due 01/06/2031	\$ 400	357	0.06	NON-AGENCY MORTGAGE-BACKED SECURITIES				HOME EQUITY SEQUENTIAL			
3.650% due 01/06/2051	200	138	0.02	1211 Avenue of the Americas Trust				JPMorgan Mortgage Acquisition Trust			
Star Energy Geothermal Wayang Windu Ltd.				4.280% due 10/08/2035	1,895	1,811	0.28	4.071% due 25/01/2037	3,671	1,770	0.27
6.750% due 24/04/2033	241	244	0.04	245 Park Avenue Trust				OTHER ABS			
TDC Net A/S				3.779% due 05/06/2037	1,250	1,230	0.19	Arbour CLO DAC			
5.000% due 09/08/2032	€ 1,200	1,424	0.22	280 Park Avenue Mortgage Trust				3.433% due 15/11/2037	€ 2,900	3,320	0.51
5.056% due 31/05/2028	300	354	0.05	4.992% due 15/09/2034	2,297	2,291	0.35	3.883% due 15/08/2038	1,800	2,061	0.32
5.618% due 06/02/2030	2,700	3,266	0.50	Banc of America Funding Trust				Ares European CLO DAC			
TerraForm Power Operating LLC				6.479% due 25/10/2036	46	42	0.01	3.512% due 15/07/2037	3,300	3,773	0.58
5.000% due 31/01/2028	\$ 230	229	0.04	Barclays Commercial Mortgage Securities Trust				3.840% due 17/04/2032	1,200	1,376	0.21
United Utilities Water Finance PLC				0.749% due 10/08/2033 (a)	9,045	1	0.00	Bauhinia Ltd.			
3.750% due 23/05/2034	€ 700	800	0.12	4.216% due 10/08/2033	105	95	0.01	4.919% due 19/10/2045	\$ 2,472	2,468	0.38
Verizon Communications, Inc.				4.498% due 10/08/2035	1,600	1,541	0.24	Bayfront Infrastructure Capital Pte Ltd.			
2.850% due 03/09/2041	\$ 300	214	0.03	4.715% due 10/08/2033	2,190	1,863	0.29	4.941% due 11/04/2045	1,753	1,750	0.27
5.050% due 09/05/2033	1,500	1,511	0.23	5.122% due 10/08/2035	550	516	0.08	5.026% due 11/04/2043	2,194	2,194	0.34
Vodafone Group PLC				Bear Stearns ALT-A Trust				Blackrock DLF CLO LLC			
5.125% due 04/06/2081	113	88	0.01	4.083% due 25/06/2046	617	572	0.09	5.253% due 25/07/2034	1,000	1,000	0.15
		30,688	4.73	Downey Savings & Loan Association Mortgage Loan Trust				Capital Four CLO DAC			
Total Corporate Bonds & Notes		197,670	30.47	3.894% due 19/03/2037	1,049	898	0.14	3.415% due 25/10/2038	€ 4,500	5,151	0.79
U.S. GOVERNMENT AGENCIES				EMF-UK PLC				3.854% due 15/04/2038	2,900	3,320	0.51
Fannie Mae				4.846% due 13/03/2046	£ 1,421	1,890	0.29	Crothwaite Park CLO DAC			
3.500% due 01/08/2059	2,351	2,117	0.33	Great Hall Mortgages PLC				4.001% due 15/03/2034	1,000	1,145	0.18
4.000% due 01/11/2059	99	92	0.02	4.126% due 18/06/2038	537	711	0.11	CVC Cordatus Opportunity Loan Fund DAC			
Ginnie Mae				MortgageIT Trust				3.823% due 15/08/2033	2,300	2,635	0.41
5.500% due 20/07/2053 -				4.363% due 25/08/2035	\$ 169	170	0.03	Fair Oaks Loan Funding DAC			
20/08/2053	3,025	3,062	0.47	Residential Accredit Loans, Inc. Trust				3.854% due 15/04/2034	1,800	2,063	0.32
Ginnie Mae, TBA				4.143% due 25/12/2036	53	48	0.01	Iskandar Enterprise LLC			
5.000% due 01/07/2056	2,500	2,465	0.38	Residential Funding Mortgage Securities, Inc. Trust				5.049% due 17/04/2056	\$ 900	896	0.14
Uniform Mortgage-Backed Security				5.351% due 25/04/2037	34	30	0.00	Margay CLO DAC			
3.000% due 01/07/2052	399	349	0.05	Structured Adjustable Rate Mortgage Loan Trust				3.439% due 15/07/2037	€ 2,300	2,632	0.40
4.000% due 01/05/2053 -				4.408% due 25/04/2035	16	17	0.00	Mosaic Solar Loans LLC			
01/05/2054	21,339	20,003	3.08	Trinity Square PLC				4.450% due 20/06/2042	\$ 254	249	0.04
4.500% due 01/07/2052 -				5.047% due 15/07/2059	£ 1,900	2,525	0.39	MV Credit Euro CLO DAC			
01/05/2054	12,545	12,072	1.86	WaMu Mortgage Pass-Through Certificates Trust				3.583% due 15/02/2038	€ 4,400	5,034	0.78
5.000% due 01/08/2053 -				3.966% due 25/11/2036	\$ 68	62	0.01	North Westerly ESG CLO DAC			
01/04/2054	27,047	26,721	4.12	Wells Fargo Commercial Mortgage Trust				2.000% due 15/05/2034	625	677	0.10
5.500% due 01/06/2053 -				5.761% due 15/09/2040	2,800	2,764	0.42	OCF Euro CLO DAC			
01/12/2053	25,132	25,376	3.91	Worldwide Plaza Trust				3.513% due 15/04/2037	1,700	1,944	0.30
6.000% due 01/01/2055	3,635	3,721	0.57	3.715% due 10/11/2036	1,795	113	0.02	Palmer Square European Loan Funding DAC			
Uniform Mortgage-Backed Security, TBA						19,190	2.96	3.983% due 15/08/2033	1,400	1,605	0.25
2.000% due 01/08/2056	500	399	0.06	ASSET-BACKED SECURITIES				Plenti PL & Green ABS Trust			
3.000% due 01/08/2056	8,200	7,147	1.10	HOME EQUITY OTHER				5.276% due 11/07/2037	AUD 1,860	1,287	0.20
3.500% due 01/07/2056	5,500	4,991	0.77	Amerquest Mortgage Securities, Inc. Asset-Backed				5.486% due 11/04/2036	592	411	0.06
4.500% due 01/07/2056	3,300	3,162	0.49	Pass-Through Certificates				5.506% due 11/11/2036	1,682	1,167	0.18
5.000% due 01/07/2056	48,800	47,957	7.39	4.813% due 25/05/2035	1,275	1,204	0.19	Providus CLO DAC			
5.500% due 01/08/2056	4,900	4,909	0.76	Argent Securities Trust				3.904% due 15/07/2038	€ 1,000	1,146	0.18
6.000% due 01/09/2056	58,300	59,360	9.15	4.063% due 25/06/2036	1,880	531	0.08	Toro European CLO DAC			
6.500% due 01/07/2056 -				Bear Stearns Asset-Backed Securities Trust				3.950% due 12/01/2032	1,900	2,178	0.33
01/08/2056	57,260	59,234	9.13	4.263% due 25/08/2036	1,287	1,291	0.20	4.154% due 15/04/2037	1,400	1,603	0.25
		283,137	43.64	BNC Mortgage Loan Trust						53,085	8.18
U.S. TREASURY OBLIGATIONS				4.045% due 25/10/2036	88	59	0.01	WHOLE LOAN COLLATERAL			
U.S. Treasury Bonds				Countrywide Asset-Backed Certificates Trust, Inc.				First Franklin Mortgage Loan Trust			
4.250% due 15/08/2054	700	625	0.09	4.043% due 25/06/2047	54	50	0.01	4.303% due 25/03/2036	\$ 1,261	1,228	0.19
4.500% due 15/11/2054	3,600	3,352	0.52	4.283% due 25/12/2036	210	200	0.03	4.513% due 25/12/2035	707	686	0.10
4.625% due 15/11/2045	2,090	2,007	0.31	GSAMP Trust				Lehman XS Trust			
4.625% due 15/02/2046	400	384	0.06	4.243% due 25/06/2036	1,546	834	0.13	4.083% due 25/02/2037	321	321	0.05
4.750% due 15/02/2056	5,900	5,733	0.88	4.663% due 25/11/2035	58	57	0.01			2,235	0.34
4.875% due 15/08/2045	312	310	0.05	Long Beach Mortgage Loan Trust						66,724	10.28
U.S. Treasury Inflation Protected Securities (c)				4.063% due 25/11/2036	408	283	0.04	SOVEREIGN ISSUES			
0.125% due 15/07/2031	1,540	1,414	0.22	4.073% due 25/08/2036	2,224	1,172	0.18	Australia Government International Bond			
0.125% due 15/01/2032	7,446	6,743	1.04	Morgan Stanley ABS Capital, Inc. Trust				5.000% due 21/06/2036	AUD 3,800	2,687	0.41
0.750% due 15/02/2045	226	161	0.02	4.438% due 25/09/2035	302	289	0.04	Brazil Government International Bond			
1.000% due 15/02/2046	576	423	0.07	Soundview Home Loan Trust				6.125% due 15/03/2034	\$ 800	805	0.12
1.375% due 15/07/2033	5,700	5,470	0.84	4.263% due 25/10/2036	379	367	0.06	Chile Government International Bond			
1.375% due 15/02/2044	900	735	0.11	Structured Asset Investment Loan Trust				2.750% due 31/01/2027	300	297	0.05
1.500% due 15/02/2053	672	511	0.08	4.738% due 25/05/2035	1,405	1,339	0.21	3.500% due 31/01/2034	300	273	0.04
1.875% due 15/07/2034	15,066	14,854	2.29	Structured Asset Securities Corp. Mortgage Loan Trust				3.875% due 14/04/2036	€ 1,000	1,145	0.18
U.S. Treasury Notes				4.198% due 25/07/2036	1,348	1,389	0.21				
2.375% due 31/03/2029	2,100	2,003	0.31								
3.750% due 30/04/2027	800	798	0.12								
3.875% due 30/09/2029	2,400	2,379	0.37								
4.000% due 31/07/2032	10,500	10,350	1.59								

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Colombia Government International Bond				Mexico Government International Bond				South Africa Government International Bond			
5.625% due 19/02/2036 € 4,500 \$ 5,116 0.79				2.250% due 12/08/2036 € 870 \$ 794 0.12				7.000% due 28/02/2031 ZAR 2,500 \$ 147 0.02			
Colombian TES				4.000% due 24/08/2034 (c) MXN 5,871 323 0.05				8.875% due 28/02/2035 162,025 10,245 1.58			
11.750% due 24/01/2035 COP 5,471,800 1,559 0.24				4.490% due 25/05/2032 € 1,400 1,629 0.25						56,543 8.71	
12.000% due 13/03/2058 4,879,000 1,399 0.22				4.875% due 16/05/2036 1,500 1,719 0.27				SHARES			
12.500% due 27/02/2030 30,932,900 9,029 1.39				5.625% due 09/02/2034 \$ 600 591 0.09				COMMON STOCKS			
Costa Rica Government International Bond				Peru Government International Bond				FINANCIALS			
5.500% due 21/11/2030 € 500 602 0.09				6.850% due 12/08/2035 PEN 15,200 4,692 0.72				MNSN Holdings, Inc. (b)(f) 681 57 0.01			
Emirate of Abu Dhabi Government International Bond				7.300% due 12/08/2033 12,200 4,008 0.62				INFORMATION TECHNOLOGY			
4.875% due 30/04/2029 \$ 500 504 0.08				Qatar Government International Bond				NVIDIA Corp. 3,382 677 0.10			
5.000% due 30/04/2034 600 610 0.09				4.800% due 08/04/2033 \$ 2,200 2,212 0.34						734 0.11	
Hungary Government International Bond				Republic of Uzbekistan International Bond				PREFERRED SECURITIES			
4.000% due 25/07/2029 € 1,300 1,523 0.23				5.375% due 29/05/2027 € 400 464 0.07				SVB Financial Trust			
4.875% due 22/03/2040 700 839 0.13				Romania Government International Bond				11.000% due 07/11/2032 776 357 0.06			
Japan Government International Bond				1.750% due 13/07/2030 600 623 0.10				Total Transferable Securities		\$ 690,904	106.49
2.100% due 20/09/2054 ¥ 51,100 217 0.03				5.500% due 18/09/2028 350 416 0.06							
2.300% due 20/12/2054 21,900 98 0.02				6.375% due 18/09/2033 350 427 0.07							
2.400% due 20/03/2055 65,000 296 0.05				Serbia Government International Bond							
2.700% due 20/09/2045 64,150 347 0.05				1.000% due 23/09/2028 400 432 0.07							
3.200% due 20/09/2055 88,000 475 0.07											

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BPS	3.690%	30/06/2026	01/07/2026	\$ 39,200	U.S. Treasury Inflation Protected Securities 1.875% due 15/07/2035	\$ (39,809)	\$ 39,200	\$ 39,204	6.04
	3.700	30/06/2026	01/07/2026	85,900	Ginnie Mae 5.500% due 20/11/2052	(88,858)	85,900	85,909	13.24
Total Repurchase Agreements						\$ (128,667)	\$ 125,100	\$ 125,113	19.28

⁽¹⁾ Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 10-Year Bond September Futures	Long	09/2026	177	\$ 186	0.03
Euro-Bobl September Futures	Long	09/2026	3	2	0.00
Euro-Bund 10-Year Bond September Futures	Long	09/2026	7	10	0.00
U.S. Treasury 2-Year Note September Futures	Long	09/2026	418	(63)	(0.01)
U.S. Treasury 5-Year Note September Futures	Long	09/2026	342	66	0.01
U.S. Treasury 10-Year Note September Futures	Long	09/2026	1,275	786	0.12
U.S. Treasury 10-Year Note September Futures	Short	09/2026	153	(216)	(0.03)
U.S. Treasury 30-Year Bond September Futures	Short	09/2026	29	(79)	(0.01)
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2026	469	1,387	0.21
United Kingdom Long Gilt September Futures	Long	09/2026	104	250	0.04
				\$ 2,329	0.36
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 2,329	0.36

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
British Telecommunications PLC	1.000%	20/06/2028	€ 200	\$ 0	0.00
British Telecommunications PLC	1.000	20/12/2028	900	5	0.00
				\$ 5	0.00

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-44 5-Year Index	5.000%	20/06/2030	\$ 98	\$ 1	0.00
CDX.HY-45 5-Year Index	5.000	20/12/2030	4,704	108	0.02
CDX.HY-46 5-Year Index	5.000	20/06/2031	13,662	292	0.04
CDX.IG-45 5-Year Index	1.000	20/12/2030	5,100	(3)	0.00
CDX.IG-46 5-Year Index	1.000	20/06/2031	14,550	54	0.01
				\$ 452	0.07

Schedule of Investments PIMCO ESG Income Fund (Cont.)

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	3.500%	18/03/2031	£ 26,300	\$ (501)	(0.08)
Receive	1-Day GBP-SONIO Compounded-OIS	3.700	28/03/2034	100	5	0.00
Pay	1-Day GBP-SONIO Compounded-OIS	3.930	06/01/2035	100	(3)	0.00
Pay	1-Day GBP-SONIO Compounded-OIS	4.000	18/03/2036	17,400	112	0.02
Pay	1-Day GBP-SONIO Compounded-OIS	4.320	20/10/2033	100	(4)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	15/12/2026	¥ 330,000	0	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	16/06/2028	890,000	(19)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	15/12/2028	1,690,000	9	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	15/06/2032	226,300	16	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.500	15/03/2042	101,000	24	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.700	18/09/2029	860,000	9	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.000	18/09/2034	440,000	60	0.01
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.750	17/06/2031	2,729,500	(14)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	0.500	16/06/2028	\$ 150	(11)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	0.750	16/06/2031	100	(6)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.250	16/06/2051	40	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.350	20/01/2027	200	(13)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.360	15/02/2027	550	(36)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.420	24/02/2027	400	(26)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.450	17/02/2027	500	(32)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.450	16/07/2031	50	(2)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.500	12/01/2029	110	(5)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.785	12/08/2051	50	2	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.815	24/01/2052	50	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.867	26/01/2052	50	(2)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2027	2,820	(84)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2029	2,600	(61)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.000	15/12/2051	200	(10)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.430	30/09/2027	460	(9)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.450	04/10/2027	460	(9)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.537	24/07/2053	100	(8)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.750	21/06/2053	3,200	230	0.03
Pay	1-Day USD-SOFR Compounded-OIS	3.000	19/03/2027	37,000	411	0.06
Pay	1-Day USD-SOFR Compounded-OIS	3.000	17/06/2028	9,300	(78)	(0.01)
Pay ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.000	16/09/2028	8,900	(8)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.000	19/03/2030	64,100	(1,087)	(0.17)
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2030	1,570	(19)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	420	(4)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.250	19/03/2035	27,100	556	0.09
Pay	1-Day USD-SOFR Compounded-OIS	3.250	19/03/2055	800	(26)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.350	14/12/2032	100	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.370	12/07/2053	200	(16)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.375	15/10/2034	200	(8)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.385	17/10/2034	200	(8)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.395	17/10/2034	300	(12)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.400	17/10/2034	100	(4)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.446	23/10/2034	200	(7)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.450	11/10/2034	200	(7)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.463	23/10/2034	200	(7)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.465	30/10/2034	400	(14)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.481	29/10/2034	200	(7)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.495	30/10/2034	200	(6)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	17/12/2027	11,200	(149)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	3.500	18/03/2028	111,700	(1,449)	(0.22)
Pay	1-Day USD-SOFR Compounded-OIS	3.500	18/03/2031	23,200	(497)	(0.08)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	22/05/2033	21,620	48	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.500	17/06/2033	66,500	1,609	0.25
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	100	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	17/09/2055	9,400	409	0.06
Pay	1-Day USD-SOFR Compounded-OIS	3.515	06/11/2034	1,300	(40)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.551	17/09/2035	300	12	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.555	05/03/2054	100	(10)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.564	31/01/2033	220	5	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.594	09/01/2034	200	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.600	17/01/2034	200	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.610	12/12/2032	200	1	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.620	31/01/2034	100	(2)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.648	08/01/2034	200	1	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	05/03/2034	200	(3)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.655	24/01/2034	100	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.665	24/01/2034	200	(1)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.670	08/01/2034	200	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	100	1	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.685	24/01/2034	200	(1)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.700	06/06/2033	12,640	71	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.700	05/03/2034	100	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.710	05/03/2034	200	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.725	07/02/2034	100	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.735	23/01/2034	100	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.738	23/01/2034	100	(1)	0.00

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day USD-SOFR Compounded-OIS	3.750%	17/09/2027	\$ 13,200	\$ (135)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	13/12/2027	400	(1)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	4,800	5	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	5,000	(76)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	12,100	60	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2030	44,500	(812)	(0.13)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2030	32,700	866	0.13
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2031	9,400	(144)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/03/2033	41,130	674	0.10
Receive	1-Day USD-SOFR Compounded-OIS	3.750	02/01/2034	100	1	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	3,100	65	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.750	07/05/2035	600	(8)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2035	6,200	159	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2055	3,100	113	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.755	15/02/2036	580	12	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.783	07/02/2034	100	(1)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.810	02/01/2034	100	1	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.830	12/10/2053	100	(8)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.840	08/01/2035	200	(1)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.842	04/03/2030	600	3	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.842	26/12/2033	100	1	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.850	08/01/2035	100	(1)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.854	29/12/2033	200	2	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.860	21/02/2034	400	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.865	20/11/2034	700	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.866	14/11/2034	700	(2)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.870	05/03/2035	100	1	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.870	17/10/2053	100	(8)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.874	05/03/2035	300	3	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.880	16/10/2053	100	(8)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.884	25/03/2035	300	3	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.890	03/03/2035	150	1	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.896	08/01/2035	200	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.900	10/04/2034	200	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.900	15/04/2034	100	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.900	08/01/2035	200	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.905	12/03/2035	300	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.908	04/03/2035	300	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.930	24/03/2035	600	4	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.933	06/01/2035	200	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.940	22/02/2029	600	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.950	19/12/2033	200	2	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.950	16/04/2034	200	1	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.970	27/02/2029	200	1	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.970	15/01/2035	100	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.975	21/03/2035	500	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.998	15/11/2053	24,100	844	0.13
Receive	1-Day USD-SOFR Compounded-OIS	4.000	30/11/2030	500	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	26/02/2035	350	0	0.00
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	4.000	15/02/2036	230	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.000	18/03/2036	31,600	(465)	(0.07)
Pay	1-Day USD-SOFR Compounded-OIS	4.000	18/03/2056	12,400	(307)	(0.05)
Pay	1-Day USD-SOFR Compounded-OIS	4.015	30/12/2034	200	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.015	15/11/2053	220	7	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.030	15/12/2033	200	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.052	15/02/2056	90	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.059	15/02/2056	90	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.066	15/02/2046	90	2	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.071	15/01/2035	200	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.076	15/02/2046	270	5	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.080	17/04/2034	200	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.082	15/11/2053	100	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.083	15/11/2053	110	2	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.085	22/04/2034	200	3	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.090	30/04/2034	600	7	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.090	22/01/2035	200	2	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.100	21/01/2035	100	1	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.130	03/05/2034	200	3	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.150	22/04/2034	200	3	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.250	22/11/2033	200	3	0.00
Pay	1-Year BRL-CDI	9.832	04/01/2027	BRL 4,000	(65)	(0.01)
Pay	1-Year BRL-CDI	10.256	04/01/2027	38,700	(532)	(0.08)
Pay	1-Year BRL-CDI	13.354	02/01/2029	134,275	(492)	(0.08)
Pay ⁽³⁾	1-Year BRL-CDI	14.684	02/01/2031	14,600	7	0.00
Pay	3-Month NZD-BBR	4.750	19/06/2029	NZD 1,900	28	0.00
Pay	6-Month AUD-BBR-BBSW	4.500	20/03/2034	AUD 4,000	(27)	0.00
Pay	6-Month AUD-BBR-BBSW	4.500	18/06/2035	11,000	(393)	(0.06)
Pay	6-Month EUR-EURIBOR	1.000	13/05/2027	€ 700	30	0.00
Pay	6-Month EUR-EURIBOR	1.000	18/05/2027	400	17	0.00
Pay	6-Month EUR-EURIBOR	2.220	08/01/2035	100	(5)	0.00

Schedule of Investments PIMCO ESG Income Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.250%	16/09/2028	€ 11,300	\$ 116	0.02
Receive	6-Month EUR-EURIBOR	2.280	04/03/2030	200	3	0.00
Receive	6-Month EUR-EURIBOR	2.300	25/09/2029	200	1	0.00
Receive	6-Month EUR-EURIBOR	2.350	29/04/2030	200	3	0.00
Receive	6-Month EUR-EURIBOR	2.360	07/10/2029	200	0	0.00
Pay	6-Month EUR-EURIBOR	2.380	31/12/2034	100	(3)	0.00
Receive	6-Month EUR-EURIBOR	2.390	01/10/2034	100	3	0.00
Receive	6-Month EUR-EURIBOR	2.400	09/04/2030	300	5	0.00
Receive	6-Month EUR-EURIBOR	2.400	12/02/2035	200	8	0.00
Pay	6-Month EUR-EURIBOR	2.410	05/11/2034	400	(9)	0.00
Pay	6-Month EUR-EURIBOR	2.420	07/03/2035	200	(7)	0.00
Receive	6-Month EUR-EURIBOR	2.450	05/05/2035	200	8	0.00
Pay	6-Month EUR-EURIBOR	2.460	01/04/2035	200	(7)	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.500	16/09/2031	6,200	(1)	0.00
Receive	6-Month EUR-EURIBOR	2.510	09/04/2035	200	7	0.00
Pay	6-Month EUR-EURIBOR	2.520	27/03/2035	200	(6)	0.00
Receive	6-Month EUR-EURIBOR	2.520	09/04/2035	200	7	0.00
Pay	6-Month EUR-EURIBOR	2.547	09/03/2033	400	0	0.00
Receive	6-Month EUR-EURIBOR	2.550	16/04/2035	200	6	0.00
Receive	6-Month EUR-EURIBOR	2.580	29/08/2034	100	1	0.00
Receive	6-Month EUR-EURIBOR	2.590	19/08/2034	100	1	0.00
Pay	6-Month EUR-EURIBOR	2.610	24/03/2035	200	(4)	0.00
Receive	6-Month EUR-EURIBOR	2.650	14/08/2029	200	(3)	0.00
Receive	6-Month EUR-EURIBOR	2.650	08/01/2034	200	1	0.00
Receive	6-Month EUR-EURIBOR	2.670	03/04/2034	100	2	0.00
Receive	6-Month EUR-EURIBOR	2.680	07/08/2034	100	0	0.00
Receive	6-Month EUR-EURIBOR	2.700	13/08/2029	100	(2)	0.00
Receive	6-Month EUR-EURIBOR	2.710	06/08/2034	200	(1)	0.00
Pay	6-Month EUR-EURIBOR	2.750	05/03/2034	100	0	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	8,900	(22)	0.00
Receive	6-Month EUR-EURIBOR	2.760	03/01/2029	200	0	0.00
Pay	6-Month EUR-EURIBOR	2.760	04/03/2034	100	0	0.00
Pay	6-Month EUR-EURIBOR	2.770	16/04/2029	200	1	0.00
Pay	6-Month EUR-EURIBOR	2.770	29/04/2034	100	0	0.00
Pay	6-Month EUR-EURIBOR	2.780	02/05/2029	200	1	0.00
Receive	6-Month EUR-EURIBOR	2.818	26/06/2029	200	0	0.00
Pay	6-Month EUR-EURIBOR	2.827	06/05/2029	200	1	0.00
Pay	6-Month EUR-EURIBOR	2.860	24/04/2029	200	2	0.00
Receive	6-Month EUR-EURIBOR	2.880	19/12/2028	200	(2)	0.00
Receive	6-Month EUR-EURIBOR	2.890	22/12/2033	200	(1)	0.00
Receive	6-Month EUR-EURIBOR	2.910	29/12/2033	100	(1)	0.00
Receive	6-Month EUR-EURIBOR	2.920	13/12/2028	300	(3)	0.00
Receive	6-Month EUR-EURIBOR	2.950	29/12/2028	100	(1)	0.00
Pay	6-Month EUR-EURIBOR	2.950	12/06/2029	200	2	0.00
Receive	6-Month EUR-EURIBOR	2.970	15/12/2033	200	(1)	0.00
Receive	6-Month EUR-EURIBOR	2.990	08/12/2033	200	(1)	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	7,950	18	0.00
Receive	6-Month EUR-EURIBOR	3.063	06/12/2033	100	0	0.00
Receive	6-Month EUR-EURIBOR	3.128	04/12/2033	100	0	0.00
Receive	6-Month EUR-EURIBOR	3.148	20/11/2033	100	0	0.00
Receive	6-Month EUR-EURIBOR	3.179	29/11/2028	100	(1)	0.00
Receive	6-Month EUR-EURIBOR	3.250	06/11/2033	200	(1)	0.00
Receive	6-Month EUR-EURIBOR	3.255	22/11/2028	100	(1)	0.00
Receive	6-Month EUR-EURIBOR	3.270	08/11/2028	200	(1)	0.00
Pay	6-Month EUR-EURIBOR	3.270	21/08/2033	100	1	0.00
Receive	6-Month EUR-EURIBOR	3.280	22/11/2033	100	0	0.00
Pay	6-Month EUR-EURIBOR	3.300	03/10/2033	400	2	0.00
Receive	6-Month EUR-EURIBOR	3.305	27/11/2033	100	0	0.00
Pay	6-Month EUR-EURIBOR	3.370	09/10/2028	200	1	0.00
Pay	6-Month EUR-EURIBOR	3.450	20/10/2028	200	1	0.00
					\$ (1,145)	(0.18)
Total Centrally Cleared Financial Derivative Instruments					\$ (688)	(0.11)

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

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

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

PURCHASED OPTIONS**INTEREST RATE SWAPPTIONS**

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
GLM	Call - OTC 30-Year Interest Rate Swap	3-Month USD-SOFR	Pay	2.110%	26/07/2032	200	\$ 33	\$ 9	0.00
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-SOFR	Receive	2.110	26/07/2032	300	49	97	0.01
MYC	Call - OTC 30-Year Interest Rate Swap	3-Month USD-SOFR	Pay	2.400	20/07/2027	200	26	1	0.00
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-SOFR	Receive	2.400	20/07/2027	200	26	60	0.01
							\$ 134	\$ 167	0.02

⁽¹⁾ Notional Amount represents the number of contracts.**CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾**

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
MYC	South Africa Government International Bond	1.000%	20/12/2026	\$ 1,000	\$ (44)	\$ 48	\$ 4	0.00

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

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	iTraxx Crossover 44 5-Year 35-100% Index	5.000%	20/12/2030	€ 620	\$ 140	\$ (8)	\$ 132	0.02
BPS	iTraxx Crossover 42 5-Year 35-100% Index	5.000	20/12/2029	96	19	(2)	17	0.00
	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	560	128	(9)	119	0.02
CBK	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	110	25	(1)	24	0.01
JPM	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	640	147	(11)	136	0.02
MYI	CMBX.NA.AAA.14 Index	0.500	16/12/2072	\$ 1,600	0	8	8	0.00
					\$ 459	\$ (23)	\$ 436	0.07

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

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

TOTAL RETURN SWAPS ON SECURITIES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
FAR	Pay	Nvidia Corp.	3,382	5.620%	\$ 651	29/07/2026	\$ 0	\$ (25)	\$ (25)	0.00

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/(Depreciation)	% of Net Assets
AZD	07/2026	AUD 2,124	\$ 1,519	\$ 47	\$ 0	\$ 47	0.01
	07/2026	SGD 19	15	0	0	0	0.00
	07/2026	\$ 13	CAD 19	0	0	0	0.00
	08/2026	CAD 19	\$ 13	0	0	0	0.00
BOA	07/2026	\$ 602	¥ 95,755	0	(13)	(13)	0.00
	09/2026	PEN 8,076	\$ 2,384	23	0	23	0.00
BPS	07/2026	€ 1,909	2,177	0	(5)	(5)	0.00
	07/2026	\$ 755	£ 573	5	0	5	0.00
	07/2026	52	INR 4,992	1	0	1	0.00
	07/2026	2,036	¥ 323,663	0	(44)	(44)	(0.01)
	07/2026	21	KWD 7	0	0	0	0.00
	07/2026	ZAR 2,214	\$ 135	0	0	0	0.00
	08/2026	\$ 486	BRL 2,473	0	(12)	(12)	0.00
	09/2026	53	INR 5,080	0	0	0	0.00
	06/2027	17	KWD 5	0	0	0	0.00
	07/2029	9	\$ 30	2	0	2	0.00
	05/2030	53	184	9	0	9	0.00
	06/2031	25	85	2	0	2	0.00
BRC	07/2026	ZAR 10,936	673	7	0	7	0.00
CBK	07/2026	\$ 429	PEN 1,462	0	0	0	0.00
	09/2026	COP 42,610,641	\$ 12,175	30	0	30	0.00
	09/2026	PEN 1,462	428	0	0	0	0.00
	09/2026	\$ 4	PEN 12	0	0	0	0.00
	12/2026	PEN 4,222	\$ 1,208	0	(22)	(22)	0.00

Schedule of Investments PIMCO ESG Income Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
DUB	07/2026	INR 8,340	\$ 88	\$ 0	\$ 0	\$ 0	0.00
	07/2026	PEN 1,462	432	4	0	4	0.00
	07/2026	\$ 59	INR 5,685	1	0	1	0.00
	07/2026	10	NOK 92	0	(1)	(1)	0.00
	07/2026	ZAR 5,085	\$ 314	4	0	4	0.00
FAR	09/2026	\$ 88	INR 8,396	0	0	0	0.00
	07/2026	£ 13,437	\$ 18,069	236	0	236	0.04
	07/2026	¥ 2,441,539	15,090	67	0	67	0.01
	07/2026	\$ 251	¥ 39,812	0	(6)	(6)	0.00
	07/2026	ZAR 7,245	\$ 439	0	(2)	(2)	0.00
GLM	08/2026	\$ 15,090	¥ 2,435,150	0	(68)	(68)	(0.01)
	09/2026	PEN 16,464	\$ 4,889	75	0	75	0.01
	09/2026	\$ 326	INR 31,233	2	0	2	0.00
	07/2026	BRL 19	\$ 4	0	0	0	0.00
	07/2026	\$ 1,261	CAD 1,795	4	0	4	0.00
JPM	07/2026	ZAR 17,928	\$ 1,086	0	(6)	(6)	0.00
	08/2026	CAD 1,792	1,261	0	(4)	(4)	0.00
	08/2026	\$ 8,928	BRL 45,569	0	(193)	(193)	(0.03)
	08/2026	42	INR 4,068	0	0	0	0.00
	09/2026	1,051	BRL 5,412	0	(21)	(21)	0.00
MBC	09/2026	385	INR 37,139	4	0	4	0.00
	07/2026	AUD 9,195	\$ 6,555	185	0	185	0.03
	07/2026	NOK 233	24	0	0	0	0.00
	07/2026	\$ 742	£ 553	0	(8)	(8)	0.00
	08/2026	24	NOK 233	0	0	0	0.00
NSL	09/2026	82	INR 7,847	0	0	0	0.00
	09/2026	9,255	MXN 160,786	0	(111)	(111)	(0.02)
	12/2026	MXN 631	\$ 36	0	0	0	0.00
	07/2026	AUD 38	27	1	0	1	0.00
	07/2026	€ 5,306	6,146	80	0	80	0.01
SCX	07/2026	INR 8,373	89	0	0	0	0.00
	07/2026	\$ 4,326	AUD 6,270	18	0	18	0.00
	07/2026	480	€ 412	0	(9)	(9)	0.00
	07/2026	137	INR 13,176	2	0	2	0.00
	07/2026	4,415	¥ 701,803	0	(97)	(97)	(0.01)
MYI	07/2026	24	NOK 219	0	(1)	(1)	0.00
	08/2026	AUD 6,270	\$ 4,324	0	(18)	(18)	0.00
	09/2026	\$ 295	INR 28,234	1	0	1	0.00
	07/2026	274	€ 240	0	0	0	0.00
	07/2026	9	£ 7	0	0	0	0.00
NSL	07/2026	138	INR 13,299	2	0	2	0.00
SOG	07/2026	€ 4,160	\$ 4,840	84	0	84	0.01
	07/2026	\$ 182	INR 17,438	2	0	2	0.00
	08/2026	105	10,103	1	0	1	0.00
	07/2026	€ 89,158	\$ 104,007	2,073	0	2,073	0.32
	07/2026	\$ 3,510	AUD 5,087	14	0	14	0.00
SSB	07/2026	111,717	€ 98,212	571	0	571	0.09
	07/2026	8,062	¥ 1,280,808	0	(182)	(182)	(0.03)
	07/2026	14	SGD 19	0	0	0	0.00
	08/2026	AUD 5,087	\$ 3,508	0	(14)	(14)	0.00
	08/2026	€ 98,212	111,868	0	(570)	(570)	(0.09)
SSB	08/2026	SGD 19	14	0	0	0	0.00
	07/2026	CAD 1,845	1,338	38	0	38	0.01
	07/2026	\$ 12	CAD 16	0	0	0	0.00
	07/2026	2,176	€ 1,909	6	0	6	0.00
	07/2026	16,273	£ 12,311	66	0	66	0.01
SSB	08/2026	CAD 16	\$ 12	0	0	0	0.00
	08/2026	€ 1,909	2,179	0	(6)	(6)	0.00
	08/2026	£ 12,311	16,273	0	(66)	(66)	(0.01)
				\$ 3,667	\$ (1,479)	\$ 2,188	0.34

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional AUD (Hedged) Income and R Class AUD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 21,835	\$ 15,055	\$ 0	\$ (72)	\$ (72)	(0.01)
	07/2026	\$ 14,181	AUD 19,913	0	(385)	(385)	(0.06)
	08/2026	15,046	21,835	73	0	73	0.01
BPS	07/2026	303	439	1	0	1	0.00
CBK	07/2026	AUD 22	\$ 16	0	0	0	0.00
DUB	07/2026	\$ 1,542	AUD 2,160	0	(46)	(46)	(0.01)
FAR	07/2026	AUD 11,255	\$ 7,816	18	0	18	0.00
	07/2026	\$ 14,734	AUD 20,654	0	(425)	(425)	(0.06)
	08/2026	8,113	11,694	2	(18)	(16)	0.00
JPM	07/2026	AUD 18,975	\$ 13,273	127	0	127	0.02
MBC	08/2026	\$ 13,264	AUD 18,975	0	(126)	(126)	(0.02)
	07/2026	AUD 11,477	\$ 7,903	0	(49)	(49)	(0.01)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SOG	07/2026	\$ 250	AUD 349	\$ 0	\$ (8)	\$ (8)	0.00
	08/2026	AUD 22	\$ 15	0	0	0	0.00
	08/2026	\$ 7,898	AUD 11,477	49	0	49	0.01
	07/2026	AUD 435	\$ 300	0	(1)	(1)	0.00
	07/2026	\$ 3,496	AUD 4,914	0	(92)	(92)	(0.01)
WST	08/2026	300	435	1	0	1	0.00
	07/2026	11,398	16,010	0	(307)	(307)	(0.05)
				\$ 271	\$ (1,529)	\$ (1,258)	(0.19)

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Administrative EUR (Hedged) Accumulation, E Class EUR (Hedged) Accumulation and E Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	€ 5	\$ 5	\$ 0	\$ 0	\$ 0	0.00
BPS	07/2026	300	343	0	(1)	(1)	0.00
	07/2026	\$ 43,917	€ 37,697	0	(819)	(819)	(0.13)
CBK	08/2026	€ 373	\$ 425	0	(1)	(1)	0.00
	07/2026	29	34	1	0	1	0.00
FAR	07/2026	\$ 783	€ 671	0	(15)	(15)	0.00
	08/2026	€ 34,986	\$ 39,901	0	(98)	(98)	(0.02)
MBC	08/2026	\$ 39,955	€ 34,986	98	0	98	0.02
	07/2026	€ 39,527	\$ 44,952	41	(280)	(239)	(0.04)
SCX	07/2026	\$ 682	€ 588	0	(10)	(10)	0.00
	08/2026	€ 40	\$ 46	0	0	0	0.00
SOG	08/2026	\$ 42,388	€ 37,270	279	0	279	0.04
	07/2026	41,127	35,350	0	(712)	(712)	(0.11)
SSB	07/2026	€ 37,270	\$ 42,394	0	(216)	(216)	(0.03)
	07/2026	\$ 43,895	€ 37,628	0	(874)	(874)	(0.13)
	08/2026	42,452	37,270	216	0	216	0.03
	07/2026	207	182	1	0	1	0.00
	08/2026	€ 182	\$ 208	0	(1)	(1)	0.00
				\$ 636	\$ (3,027)	\$ (2,391)	(0.37)

As at 30 June 2026, the Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 33,923	£ 25,268	\$ 0	\$ (386)	\$ (386)	(0.06)
BPS	07/2026	£ 20,691	\$ 27,288	0	(175)	(175)	(0.03)
	07/2026	\$ 36,352	£ 27,127	0	(349)	(349)	(0.05)
CBK	08/2026	27,287	20,691	175	0	175	0.03
	07/2026	677	512	3	0	3	0.00
FAR	07/2026	36,040	26,801	0	(469)	(469)	(0.07)
NSL	07/2026	£ 4,938	\$ 6,499	0	(55)	(55)	(0.01)
	08/2026	\$ 6,498	£ 4,938	56	0	56	0.01
SCX	07/2026	£ 29,379	\$ 38,891	0	(102)	(102)	(0.02)
	08/2026	\$ 31,867	£ 24,077	88	0	88	0.01
SOG	07/2026	£ 23,934	\$ 31,617	0	(150)	(150)	(0.02)
	08/2026	\$ 31,617	£ 23,934	150	0	150	0.02
SSB	07/2026	£ 253	\$ 334	0	(1)	(1)	0.00
	08/2026	\$ 334	£ 253	1	0	1	0.00
				\$ 473	\$ (1,687)	\$ (1,214)	(0.19)

As at 30 June 2026, the Institutional NOK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 38,930	NOK 360,490	\$ 0	\$ (2,501)	\$ (2,501)	(0.38)
BPS	07/2026	NOK 2,775	\$ 292	12	0	12	0.00
	07/2026	\$ 24	NOK 234	0	0	0	0.00
CBK	07/2026	NOK 2,012	\$ 212	8	0	8	0.00
	07/2026	\$ 39,020	NOK 361,280	0	(2,511)	(2,511)	(0.39)
FAR	07/2026	22	219	0	0	0	0.00
MBC	07/2026	NOK 354,367	\$ 35,659	1	(153)	(152)	(0.02)
	07/2026	\$ 36,928	NOK 342,300	0	(2,336)	(2,336)	(0.36)
MYI	08/2026	36,935	367,208	157	0	157	0.02
	07/2026	NOK 1,976	\$ 208	8	0	8	0.00
SCX	07/2026	\$ 122	NOK 1,160	0	(5)	(5)	0.00
	07/2026	NOK 1,403	\$ 152	10	0	10	0.00
				\$ 196	\$ (7,506)	\$ (7,310)	(1.13)

Schedule of Investments PIMCO ESG Income Fund (Cont.)

As at 30 June 2026, the Institutional SEK (Hedged) Accumulation and Administrative SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 72,126	SEK 667,026	\$ 0	\$ (3,206)	\$ (3,206)	(0.49)
BPS	07/2026	164	1,578	0	(1)	(1)	0.00
CBK	07/2026	78,005	720,766	0	(3,532)	(3,532)	(0.54)
	08/2026	33,575	326,607	233	0	233	0.03
FAR	07/2026	SEK 431,387	\$ 44,457	0	(117)	(117)	(0.02)
	08/2026	\$ 44,457	SEK 430,622	117	0	117	0.02
MBC	07/2026	SEK 652,190	\$ 66,993	1	(396)	(395)	(0.06)
	07/2026	\$ 78,761	SEK 732,489	18	(3,094)	(3,076)	(0.47)
	08/2026	66,941	650,533	397	0	397	0.06
MYI	07/2026	19	178	0	0	0	0.00
NSL	08/2026	73,284	712,004	416	0	416	0.06
				\$ 1,182	\$ (10,346)	\$ (9,164)	(1.41)

As at 30 June 2026, the Institutional SGD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 685	SGD 873	\$ 0	\$ (10)	\$ (10)	0.00
BOA	07/2026	SGD 285	\$ 220	0	0	0	0.00
	07/2026	\$ 1,088	SGD 1,389	0	(14)	(14)	0.00
	08/2026	220	284	0	0	0	0.00
BRC	07/2026	SGD 2	\$ 2	0	0	0	0.00
	07/2026	\$ 14	SGD 18	0	0	0	0.00
DUB	07/2026	SGD 220	\$ 170	0	0	0	0.00
	07/2026	\$ 764	SGD 975	0	(11)	(11)	0.00
	08/2026	170	220	0	0	0	0.00
FAR	07/2026	SGD 717	\$ 553	0	(1)	(1)	0.00
	07/2026	\$ 1,281	SGD 1,635	0	(17)	(17)	(0.01)
	08/2026	553	716	1	0	1	0.00
MBC	07/2026	16	21	0	0	0	0.00
MYI	07/2026	2	3	0	0	0	0.00
NSL	07/2026	SGD 154	\$ 119	0	0	0	0.00
	08/2026	\$ 119	SGD 154	0	0	0	0.00
SOG	07/2026	SGD 3,539	\$ 2,732	0	(4)	(4)	0.00
	07/2026	\$ 101	SGD 130	0	(1)	(1)	0.00
	08/2026	2,732	3,531	4	0	4	0.00
UAG	08/2026	SGD 2	\$ 1	0	0	0	0.00
				\$ 5	\$ (58)	\$ (53)	(0.01)

Total OTC Financial Derivative Instruments

\$ (18,620) (2.87)

Total Investments

\$ 799,025 123.15

Other Current Assets & Liabilities

\$ (150,225) (23.15)

Net Assets

\$ 648,800 100.00

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

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

(a) Security is an Interest Only ("IO") or IO Strip.

(b) Security did not produce income within the last twelve months.

(c) Principal amount of security is adjusted for inflation.

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

(e) Contingent convertible security.

(f) Restricted Securities (31 December 2025: 0.01%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
MNSN Holdings, Inc.	13/09/2024	\$ 11	\$ 57	0.01

(g) Securities with an aggregate fair value of \$1,446 (31 December 2025: \$3,845) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$15,136 (31 December 2025: \$9,224) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$22,510 (31 December 2025: \$380) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 734	\$ 677,755	\$ 12,415	\$ 690,904
Repurchase Agreements	0	125,100	0	125,100
Financial Derivative Instruments ⁽³⁾	448	(17,427)	0	(16,979)
Totals	\$ 1,182	\$ 785,428	\$ 12,415	\$ 799,025

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 553,092	\$ 7,268	\$ 560,360
Repurchase Agreements	0	81,300	0	81,300
Financial Derivative Instruments ⁽³⁾	58	7,685	0	7,743
Securities Sold Short	0	(10,733)	0	(10,733)
Totals	\$ 58	\$ 631,344	\$ 7,268	\$ 638,670

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

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

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

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
MSC	3.100%	22/06/2026	31/07/2026	\$ (802)	\$ (803)	(0.12)
SCX	3.500	07/05/2026	TBD ⁽¹⁾	(387)	(389)	(0.06)
Total Reverse Repurchase Agreements					\$ (1,192)	(0.18)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (733)	\$ 960	\$ 227	\$ 1,252	\$ (1,360)	\$ (108)
BOA	(5,579)	5,910	331	620	(680)	(60)
BPS	(1,064)	1,430	366	347	(400)	(53)
BRC	7	0	7	1,520	(1,650)	(130)
CBK	(5,781)	6,530	749	248	(310)	(62)
DUB	(49)	0	(49)	(27)	0	(27)
FAR	(630)	780	150	(475)	370	(105)
GLM	(110)	0	(110)	80	0	80
IND	N/A	N/A	N/A	232	(300)	(68)
JPM	203	(190)	13	143	0	143
MBC	(5,406)	5,880	474	1,513	(1,820)	(307)
MYC	65	0	65	74	0	74
MYI	11	(10)	1	6	10	16
NSL	419	(10)	409	680	(840)	(160)
RBC	N/A	N/A	N/A	1	0	1
RYL	N/A	N/A	N/A	10	0	10
SCX	(629)	750	121	195	(260)	(65)
SOG	925	(970)	(45)	943	(1,070)	(127)
SSB	38	(10)	28	74	0	74
UAG	N/A	N/A	N/A	(53)	0	(53)
WST	(307)	270	(37)	591	(590)	1

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

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	24.30	22.26
Transferable securities dealt in on another regulated market*	42.97	40.55
Other transferable securities	0.09	0.11
Repurchase agreements	12.20	9.13
Financial derivative instruments dealt in on a regulated market	0.26	0.02
Centrally cleared financial derivative instruments	0.70	0.47
OTC financial derivative instruments	0.69	1.16
Other assets	18.79	26.30
Total Assets	100.00	100.00

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Loan Participations and Assignments	0.50	0.10
Corporate Bonds & Notes	30.47	29.74
U.S. Government Agencies	43.64	44.86
U.S. Treasury Obligations	9.76	11.62
Non-Agency Mortgage-Backed Securities	2.96	5.12
Asset-Backed Securities	10.28	11.28
Sovereign Issues	8.71	3.99
Common Stocks	0.11	0.01
Preferred Securities	0.06	0.07
Repurchase Agreements	19.28	15.49
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.36	(0.02)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.07	0.01
Interest Rate Swaps	(0.18)	(0.03)
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	0.02	0.03
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.07	0.09
Total Return Swaps on Securities	0.00	N/A
Forward Foreign Currency Contracts	0.34	(0.40)
Hedged Forward Foreign Currency Contracts	(3.30)	1.80
Securities Sold Short	N/A	(2.05)
Other Current Assets & Liabilities	(23.15)	(21.71)
Net Assets	100.00	100.00

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Schedule of Investments Euro Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
4.736% due 25/07/2036	\$ 203	€ 139	0.01	Residential Asset Securitization Trust				4.357% due 25/07/2036	\$ 26	€ 22	0.00
6.420% due 25/10/2035	16	13	0.00	5.750% due 25/02/2036	\$ 1,099	€ 602	0.04	4.603% due 25/10/2047	658	563	0.04
Bear Stearns Structured Products, Inc. Trust				Resloc UK PLC				Ellington Loan Acquisition Trust			
3.918% due 26/12/2046	46	32	0.00	2.561% due 15/12/2043	€ 473	465	0.03	4.813% due 25/05/2037	1,639	1,410	0.09
Canada Square Funding PLC				RMAC PLC				JPMorgan Mortgage Acquisition Trust			
4.597% due 17/01/2059	€ 3,242	3,765	0.24	4.947% due 15/02/2047	€ 2,298	2,669	0.17	4.033% due 25/07/2036	58	47	0.00
Chase Mortgage Finance Trust				RMAC Securities PLC				Long Beach Mortgage Loan Trust			
4.569% due 25/01/2036	\$ 1,330	1,082	0.07	4.016% due 12/06/2044	36	41	0.00	4.063% due 25/05/2036	1,817	828	0.05
6.000% due 25/05/2037	88	32	0.00	4.036% due 12/06/2044	616	703	0.05	4.063% due 25/06/2036	4,384	1,793	0.12
Citigroup Mortgage Loan Trust, Inc.				Structured Asset Mortgage Investments Trust				MASTR Asset-Backed Securities Trust			
4.669% due 25/08/2035	152	124	0.01	4.143% due 25/06/2036	\$ 25	22	0.00	4.063% due 25/10/2036	2,804	775	0.05
6.028% due 25/03/2034	1	1	0.00	4.254% due 19/07/2035	1	1	0.00	Morgan Stanley ABS Capital, Inc. Trust			
6.040% due 25/11/2035	10	8	0.00	4.454% due 19/12/2034	37	30	0.00	4.013% due 25/07/2036	264	209	0.01
Citigroup Mortgage Loan Trust, Inc. Mortgage Pass-Through Certificates				4.454% due 19/02/2035	45	38	0.00	Morgan Stanley Home Equity Loan Trust			
4.405% due 25/09/2035	346	291	0.02	5.148% due 25/02/2036	134	101	0.01	3.903% due 25/12/2036	2,418	999	0.06
Countrywide Alternative Loan Trust				Towd Point Mortgage Funding PLC				Nomura Home Equity Loan, Inc. Home Equity Loan Trust			
4.173% due 25/06/2037	18	16	0.00	4.584% due 20/04/2051	€ 3,132	3,637	0.23	4.063% due 25/07/2036	303	249	0.02
4.183% due 25/07/2046	88	72	0.01	Twin Bridges PLC				NovaStar Mortgage Funding Trust			
4.213% due 25/09/2035	1,155	601	0.04	4.407% due 12/09/2055	2,470	2,867	0.18	3.963% due 25/09/2037	232	201	0.01
4.418% due 20/11/2035	199	166	0.01	WaMu Mortgage Pass-Through Certificates Trust				Soundview Home Loan Trust			
4.744% due 25/12/2035	2	2	0.00	3.781% due 25/05/2037	\$ 458	362	0.02	4.263% due 25/10/2036	3,136	2,651	0.17
5.250% due 25/06/2035	3	2	0.00	Washington Mutual Mortgage Pass-Through Certificates Trust						15,422	0.98
6.000% due 25/03/2036	184	68	0.01	4.494% due 25/02/2047	2,069	1,739	0.11				
6.000% due 25/08/2037	283	119	0.01	Wells Fargo Alternative Loan Trust				OTHER ABS			
Countrywide Home Loan Mortgage Pass-Through Trust				6.312% due 25/07/2037	17	14	0.00	Anchorage Capital Europe CLO DAC			
3.549% due 25/04/2035	74	41	0.00					3.424% due 15/10/2038	€ 4,900	4,910	0.31
3.961% due 20/05/2036	35	30	0.00			109,646	6.95	Arcano Euro CLO DAC			
4.343% due 25/04/2035	72	61	0.00	ASSET-BACKED SECURITIES				3.415% due 25/07/2039	2,000	2,002	0.13
4.403% due 25/03/2035	112	92	0.01	AUTOMOBILE ABS OTHER				Aurium CLO DAC			
4.503% due 25/02/2035	107	87	0.01	Auto ABS French Loans				2.973% due 16/01/2031	1,890	1,893	0.12
Deutsche ALT-A Securities Mortgage Loan Trust				2.829% due 24/07/2036	€ 1,975	1,976	0.13	Bain Capital Euro CLO DAC			
4.143% due 25/08/2047	2,668	2,039	0.13	Auto ABS Italian Stella Loans SRL				3.444% due 22/01/2038	3,500	3,504	0.22
Dilosk RMBS DAC				2.939% due 28/12/2040	6,756	6,775	0.43	Barings Euro CLO DAC			
3.204% due 20/10/2062	€ 2,631	2,637	0.17	Autonoría Spain				3.184% due 15/10/2034	1,400	1,403	0.09
Domi BV				2.882% due 30/04/2043	4,628	4,635	0.29	BBVA Consumer FTA			
2.914% due 16/04/2057	5,834	5,841	0.37	2.942% due 30/09/2041	1,877	1,880	0.12	2.931% due 21/08/2038	5,850	5,861	0.37
Dutch Property Finance BV				BBVA Consumer Auto				BlueMountain Fuji Euro CLO DAC			
2.913% due 28/10/2059	752	752	0.05	2.879% due 19/05/2042	8,356	8,364	0.53	3.114% due 15/01/2033	957	958	0.06
Elstree PLC				Bumper NL BV				BNPP AM Euro CLO DAC			
4.475% due 21/10/2065	€ 1,169	1,355	0.09	2.879% due 24/01/2037	8,500	8,509	0.54	2.854% due 15/10/2031	569	568	0.04
EMF-UK PLC				Cars Alliance Auto Leases France				Bosphorus CLO DAC			
4.846% due 13/03/2046	1,831	2,129	0.14	2.845% due 21/10/2040	8,100	8,106	0.51	3.614% due 15/04/2038	3,000	3,006	0.19
First Horizon Alternative Mortgage Securities Trust				Cars Alliance Auto Loans Germany				Bridgepoint CLO DAC			
4.336% due 25/03/2035	\$ 24	11	0.00	2.729% due 18/01/2036	1,331	1,332	0.09	3.414% due 15/01/2034	938	939	0.06
GSR Mortgage Loan Trust				E-Carat DE				Cairn CLO DAC			
4.479% due 25/01/2036	2	2	0.00	2.430% due 25/02/2037	7,100	7,098	0.45	2.820% due 31/01/2030	1,749	1,750	0.11
HarborView Mortgage Loan Trust				First Mobility SARL				Carlyle Euro CLO DAC			
4.612% due 19/05/2033	2	1	0.00	2.809% due 14/10/2032	2,511	2,515	0.16	3.493% due 15/08/2038	8,000	8,016	0.51
Harbour PLC				Fulvia SPV SRL				CVC Cordatus Opportunity Loan Fund DAC			
4.797% due 28/10/2054	€ 3,782	4,405	0.28	3.030% due 23/12/2041	980	982	0.06	3.123% due 15/08/2033	3,191	3,190	0.20
Hops Hill PLC				Golden Bar Securitisation SRL				Dillon's Park CLO DAC			
4.464% due 21/06/2056	6,931	8,026	0.51	3.436% due 22/09/2043	2,113	2,125	0.14	3.224% due 15/10/2034	2,000	2,002	0.13
4.734% due 21/12/2055	4,120	4,796	0.30	Red & Black Auto Germany UG				Dryden Euro CLO DAC			
5.034% due 27/11/2054	2,264	2,632	0.17	2.609% due 15/08/2034	7,257	7,258	0.46	3.238% due 18/10/2034	1,400	1,402	0.09
IndyMac Mortgage Loan Trust				2.719% due 15/04/2034	5,436	5,447	0.35	FCT Noria			
3.625% due 25/11/2035	\$ 60	51	0.00	Red & Black Auto Italy SRL				2.812% due 25/07/2043	6,600	6,600	0.42
4.143% due 25/09/2046	437	363	0.02	3.209% due 28/07/2034	1,139	1,145	0.07	FTA Santander Consumo			
Mansard Mortgages PLC				Red & Black Auto Lease France				2.974% due 21/01/2040	7,900	7,923	0.50
4.516% due 15/12/2049	€ 283	329	0.02	2.769% due 27/10/2040	2,400	2,402	0.15	Ginkgo Sales Finance			
MASTR Asset Securitization Trust				RevoCar S.A., Compartment				2.942% due 25/11/2049	2,030	2,034	0.13
6.000% due 25/06/2036	\$ 84	39	0.00	2.819% due 25/03/2038	5,546	5,552	0.35	Golden Bar Securitisation SRL			
Newgate Funding PLC						76,101	4.83	3.056% due 20/12/2044	6,747	6,743	0.43
4.866% due 15/12/2050	€ 173	199	0.01	HOME EQUITY OTHER				3.136% due 20/12/2044	2,693	2,700	0.17
Pierpont BTL PLC				ACE Securities Corp. Home Equity Loan Trust				Harvest CLO DAC			
4.846% due 21/09/2054	2,998	3,483	0.22	4.063% due 25/07/2036	\$ 507	145	0.01	3.054% due 15/01/2032	3,084	3,085	0.19
Polaris PLC				Asset-Backed Funding Certificates Trust				Hayfin Emerald CLO DAC			
4.505% due 25/08/2068	6,838	7,932	0.50	4.763% due 25/06/2037	61	46	0.00	3.454% due 15/10/2038	600	600	0.04
Project Cashmere				Bear Stearns Asset-Backed Securities Trust				Invesco Euro CLO DAC			
4.543% due 30/12/2057 (b)	AUD 28,500	17,214	1.09	5.563% due 25/07/2035	250	219	0.02	3.224% due 15/01/2034	991	992	0.06
Residential Accredít Loans, Inc. Trust				Countrywide Asset-Backed Certificates Trust, Inc.				OCF Euro CLO DAC			
4.083% due 25/03/2047	\$ 856	718	0.05	4.023% due 25/11/2037	1,410	1,161	0.07	3.468% due 20/10/2039	5,500	5,504	0.35
4.123% due 25/07/2036	1,154	298	0.02	4.043% due 25/06/2035	3,169	2,519	0.16	3.478% due 20/07/2036	1,800	1,801	0.11
4.123% due 25/06/2046	322	56	0.00	4.203% due 25/06/2047	1,884	1,585	0.10	Palmer Square European Loan Funding DAC			
6.000% due 25/05/2037	35	26	0.00					3.253% due 15/08/2033	1,740	1,742	0.11
6.000% due 25/06/2037	248	177	0.01					3.433% due 15/02/2035	1,341	1,342	0.00

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Rockford Tower Europe CLO DAC				France Government International Bond				3.125% due			
3.121% due 24/01/2035	€ 1,000	€ 1,000	0.06	0.750% due 25/05/2052	€ 2,900	€ 1,292	0.08	02/07/2035 (h)	€ 9,300	€ 9,278	0.59
3.489% due 29/08/2036	2,800	2,803	0.18	1.500% due 25/05/2050 (h)	31,800	18,558	1.18	3.275% due			
RRE Loan Management DAC				2.750% due 25/02/2029 (h)	40,800	40,804	2.59	12/03/2036	18,600	18,652	1.18
3.494% due 15/12/2039	1,400	1,401	0.09	3.000% due 25/05/2033	4,000	3,940	0.25	3.500% due			
SC Germany S.A., Compartment Consumer				3.250% due 25/05/2055	800	648	0.04	14/04/2055	5,900	5,422	0.34
3.494% due 15/09/2037	1,934	1,937	0.12	3.750% due 25/05/2056 (h)	3,100	2,747	0.17	Spain Government International Bond			
Securor Finance DAC				4.400% due 25/05/2057 (h)	2,300	2,275	0.14	0.100% due			
3.116% due 20/09/2036	8,100	8,139	0.52	5.500% due 25/04/2029 (h)	20,900	22,443	1.42	30/04/2031	300	264	0.02
SLM Student Loan Trust				Hungary Government International Bond				0.600% due			
2.565% due 25/10/2039	597	559	0.03	5.500% due 26/03/2036	\$ 2,900	2,550	0.16	31/10/2029	16,600	15,520	0.98
Tikehau CLO DAC				Ireland Government International Bond				0.850% due			
3.404% due 15/10/2038	2,000	2,003	0.13	2.600% due 18/10/2034	€ 1,300	1,271	0.08	30/07/2037	1,100	841	0.05
Toro European CLO DAC				3.100% due 18/06/2036	1,000	1,005	0.06	1.900% due			
3.070% due 12/01/2032	2,016	2,018	0.13	3.150% due 18/10/2055	4,700	4,314	0.27	31/10/2052	1,700	1,130	0.07
3.155% due 25/07/2034	2,155	2,157	0.14	Italy Buoni Poliennali Del Tesoro				2.700% due			
		104,487	6.62	0.100% due 15/05/2033 (d)	9,058	8,311	0.53	31/01/2030	9,600	9,596	0.61
WHOLE LOAN COLLATERAL				1.100% due 15/08/2031 (d)	42,033	42,001	2.66	3.150% due			
Lehman XS Trust				1.250% due 15/09/2032 (d)	16,573	16,673	1.06	30/04/2033	3,254	3,283	0.21
6.500% due 25/06/2046	\$ 1,898	1,445	0.09	2.550% due 15/05/2056 (d)	5,230	5,412	0.34	3.200% due			
		197,455	12.52	2.800% due 01/03/2067	16,500	11,771	0.75	31/10/2035 (h)	13,900	13,844	0.88
SOVEREIGN ISSUES				2.850% due 01/02/2031	22,100	21,979	1.39	3.250% due			
Adif Alta Velocidad				2.950% due 01/07/2030	7,900	7,913	0.50	30/04/2034	1,475	1,488	0.09
3.125% due 31/01/2030	€ 1,900	1,911	0.12	3.150% due 15/11/2031 (h)	27,600	27,729	1.76	3.400% due			
3.625% due 30/04/2035	4,600	4,647	0.30	3.450% due 15/07/2031	32,200	32,847	2.08	31/10/2036	32,600	32,748	2.08
Australia Government International Bond				3.500% due 15/02/2031	38,000	38,850	2.46	3.450% due			
1.500% due 21/06/2031	AUD 42,700	22,562	1.43	3.587% due 15/10/2031	13,500	13,981	0.89	30/07/2043	11,400	10,934	0.69
Austria Government International Bond				3.600% due 01/10/2035	3,500	3,520	0.22	3.450% due			
2.100% due 20/09/2117	€ 8,300	4,923	0.31	3.700% due 15/06/2030	7,800	8,030	0.51	30/07/2066	10,000	8,826	0.56
2.900% due 20/02/2033 (h)	6,500	6,504	0.41	3.800% due 01/07/2036	2,100	2,135	0.14	3.500% due			
3.200% due 20/02/2036 (h)	9,000	9,061	0.58	4.000% due 15/11/2030 (h)	14,700	15,327	0.97	31/05/2029	11,300	11,566	0.73
3.800% due 26/01/2062	6,900	6,997	0.44	4.400% due 01/05/2033 (h)	13,302	14,250	0.90	3.500% due			
4.150% due 15/03/2037	15,600	16,952	1.08	4.650% due 01/10/2055	11,000	11,451	0.73	31/01/2041	1,500	1,471	0.09
Autonomous Community of Catalonia				Japan Government International Bond				3.900% due			
4.220% due 26/04/2035	1,600	1,666	0.11	1.800% due 20/03/2054	¥ 97,000	335	0.02	30/07/2039	100	103	0.01
Belgium Government International Bond				2.200% due 20/06/2054	113,000	431	0.03	4.000% due			
2.150% due 22/06/2066	6,000	3,546	0.23	2.300% due 20/12/2054	113,000	440	0.03	31/10/2054	4,800	4,789	0.30
3.400% due 22/06/2036	23,000	22,936	1.45	2.400% due 20/03/2055	228,400	911	0.06	4.700% due			
Cassa Depositi e Prestiti SpA				3.200% due 20/09/2055	422,600	1,997	0.13	30/07/2041	6,200	6,936	0.44
4.375% due 01/10/2030	\$ 4,400	3,796	0.24	3.400% due 20/12/2055	730,000	3,586	0.23	4.900% due			
Colombia Government International Bond				Ministeries van de Vlaamse Gemeenschap				30/07/2040	6,400	7,304	0.46
6.125% due 21/01/2031	1,200	1,061	0.07	3.500% due 22/06/2045	€ 4,800	4,383	0.28	Treasury Corp. of Victoria			
6.500% due 21/01/2033	2,200	1,957	0.12	Netherlands Government International Bond				2.000% due			
6.500% due 26/11/2038	€ 1,200	1,264	0.08	2.500% due 15/07/2035 (h)	25,100	24,277	1.54	17/09/2035	AUD 25,100	11,558	0.73
European Financial Stability Facility				New South Wales Treasury Corp.				United Kingdom Gilt			
2.875% due 13/02/2034	24,300	24,053	1.53	4.750% due 20/09/2035	AUD 6,100	3,566	0.23	1.500% due			
European Union				Poland Government International Bond				31/07/2053	£ 3,000	1,528	0.10
0.450% due 04/07/2041	8,600	5,467	0.35	5.125% due 18/09/2034	\$ 8,800	7,744	0.49	4.000% due			
0.450% due 02/05/2046	930	508	0.03	Portugal Obrigaçoes do Tesouro OT				22/10/2031	24,100	27,531	1.75
0.750% due 04/01/2047	1,600	928	0.06	3.375% due 15/06/2040	€ 7,100	6,966	0.44	4.125% due			
2.500% due 04/10/2052	2,100	1,595	0.10	3.875% due 15/02/2030	18,800	19,600	1.24	07/03/2031	34,700	39,984	2.54
2.625% due 04/02/2048	2,000	1,635	0.10	Queensland Treasury Corp.					990,704	62.81	
3.250% due 04/07/2034	10,300	10,428	0.66	2.000% due 22/08/2033	AUD 4,000	1,988	0.13	Total Transferable Securities	€ 1,866,721	118.35	
3.250% due 12/12/2036	3,100	3,085	0.20	4.500% due 22/08/2035	5,000	2,866	0.18	SHARES			
3.250% due 04/02/2050	29,600	26,469	1.68	Republic of Germany				INVESTMENT FUNDS			
3.375% due 12/12/2035 (h)	3,200	3,246	0.21	0.000% due				EXCHANGE-TRADED FUNDS			
3.375% due 04/10/2039 (h)	5,800	5,690	0.36	15/08/2050 (c)(i)	€ 700	312	0.02	PIMCO ETFs plc - PIMCO			
3.375% due 04/11/2042	1,550	1,483	0.09	Romania Government International Bond				Advantage Euro			
3.375% due 05/10/2054	500	447	0.03	2.000% due 28/01/2032	8,800	7,639	0.48	Government Bond			
3.625% due 12/12/2040	10,100	10,080	0.64	3.750% due 07/02/2034	4,500	4,072	0.26	UCITS ETF (f)	648,658	16,248	1.03
4.000% due 12/10/2055	19,600	19,536	1.24	5.625% due 22/02/2036	4,000	4,033	0.26	PIMCO ETFs plc - PIMCO			
Finland Government International Bond				5.625% due 30/05/2037 (h)	1,900	1,875	0.12	Advantage Global			
2.625% due 04/07/2042	6,800	6,026	0.38	6.375% due 30/01/2034	\$ 6,400	5,674	0.36	Government Bond			
2.750% due 15/04/2038	8,100	7,634	0.48	6.750% due 11/07/2039	€ 900	955	0.06	UCITS ETF (f)	70,000	1,741	0.11
2.950% due 15/04/2055	5,000	4,262	0.27	Saudi Arabia Government International Bond				PIMCO ETFs plc - PIMCO			
				3.250% due 22/10/2030	\$ 3,400	2,801	0.18	Euro Short Maturity			
				5.000% due 16/01/2034	10,500	9,196	0.58	UCITS ETF (f)	288,353	30,966	1.96
				5.375% due 13/01/2031	2,000	1,786	0.11	Total Investment Funds	€ 48,955	3.10	
				Slovenia Government International Bond							
				1.175% due 13/02/2062	€ 3,310	1,594	0.10				
				3.000% due 10/03/2034	700	699	0.04				

Schedule of Investments Euro Bond Fund (Cont.)

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
COM	2.270%	30/06/2026	01/07/2026	€ 7,000	Bpifrance SACA 1.000% due 25/05/2027	€ (7,288)	€ 7,000	€ 7,000	0.44
Total Repurchase Agreements						€ (7,288)	€ 7,000	€ 7,000	0.44

⁽¹⁾ Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 10-Year Bond September Futures	Short	09/2026	224	€ (207)	(0.01)
Euro-Bobl September Futures	Long	09/2026	701	455	0.03
Euro-BTP Italy Government Bond September Futures	Long	09/2026	359	307	0.02
Euro-Bund 10-Year Bond September Futures	Long	09/2026	1,256	1,607	0.10
Euro-Buxl 30-Year Bond September Futures	Short	09/2026	243	(484)	(0.03)
Euro-OAT France Government 10-Year Bond September Futures	Long	09/2026	19	7	0.00
Euro-Schatz September Futures	Long	09/2026	3,236	250	0.02
U.S. Treasury 2-Year Note September Futures	Long	09/2026	14	(1)	0.00
U.S. Treasury 10-Year Note September Futures	Long	09/2026	1,119	720	0.04
U.S. Treasury 10-Year Note September Futures	Short	09/2026	1,452	(1,635)	(0.10)
U.S. Treasury 30-Year Bond September Futures	Long	09/2026	12	25	0.00
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2026	350	403	0.02
United Kingdom Long Gilt September Futures	Short	09/2026	47	(54)	0.00
				€ 1,393	0.09

WRITTEN OPTIONS

FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS

Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Call - ICE Euribor September 2026 Futures	€ 97.625	14/09/2026	1,052	€ (246)	€ (46)	0.00
Total Financial Derivative Instruments Dealt in on a Regulated Market					€ 1,347	0.09

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
iTraxx Europe Main 44 5-Year Index	1.000%	20/12/2030	€ 19,800	€ 23	0.00
iTraxx Europe Main 45 5-Year Index	1.000	20/06/2031	87,670	265	0.02
				€ 288	0.02

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.000%	16/09/2036	£ 5,300	€ 30	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.500	18/03/2036	¥ 3,459,200	668	0.04
Pay	1-Day USD-SOFR Compounded-OIS	2.865	13/02/2054	\$ 300	(3)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.000	19/03/2027	36,600	(521)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	3.325	31/08/2030	226,480	3,535	0.22
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	16,600	670	0.04
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2055	5,300	216	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.000	30/11/2030	75,330	(241)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	4.000	18/03/2036	23,100	301	0.02
Receive	1-Day USD-SOFR Compounded-OIS	4.000	17/06/2056	8,200	(222)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	4.010	15/11/2053	12,000	195	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.075	15/11/2053	10,886	135	0.01
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	€ 6,920	31	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	28,400	156	0.01
Receive ⁽³⁾	6-Month EUR-EURIBOR	3.000	16/09/2076	3,500	(28)	0.00
Receive	CPURNSA	2.364	10/05/2028	\$ 20,400	17	0.00
					€ 4,939	0.31
Total Centrally Cleared Financial Derivative Instruments					€ 5,227	0.33

⁽¹⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or

(ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date.

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

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

WRITTEN OPTIONS

INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BRC	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440%	25/01/2027	6,200	€ (52)	€ (8)	0.00
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.440	25/01/2027	6,200	(52)	(43)	0.00
CBK	Put - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.450	03/03/2028	188,700	(589)	(721)	(0.05)
GLM	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.350	07/01/2027	22,100	(194)	(23)	0.00
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.350	07/01/2027	22,100	(194)	(183)	(0.01)
	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.500	14/01/2027	40,200	(358)	(69)	0.00
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.500	14/01/2027	40,200	(358)	(246)	(0.02)
GST	Put - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.450	03/03/2028	62,300	(184)	(238)	(0.01)
SOG	Call - OTC 5-Year Interest Rate Swap	6-Month GBP-SONIA	Receive	4.000	27/08/2026	19,100	(95)	(78)	(0.01)
	Put - OTC 5-Year Interest Rate Swap	6-Month GBP-SONIA	Pay	4.500	27/08/2026	19,100	(95)	(26)	0.00
							€ (2,171)	€ (1,635)	(0.10)

⁽¹⁾ Notional Amount represents the number of contracts.

FORWARD FOREIGN CURRENCY CONTRACTS

	Settlement	Currency to		Currency to	Unrealised	Unrealised	Net Unrealised	
Counterparty	Month	be Delivered		be Received	Appreciation	(Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	CNH	1,828	\$ 271	€ 1	€ 0	€ 1	0.00
	07/2026	SGD	2,884	2,262	28	0	28	0.00
BOA	07/2026	BRL	209	40	0	0	0	0.00
	07/2026	DKK	72,680	€ 9,730	7	0	7	0.00
	07/2026	€	1,757	£ 1,519	7	0	7	0.00
	07/2026	KRW	177,001	\$ 116	2	0	2	0.00
	07/2026	NOK	208	22	1	0	1	0.00
	07/2026	SGD	30,236	23,676	262	0	262	0.02
	07/2026	\$	1,500	CNH 10,143	0	(5)	(5)	0.00
	07/2026	34		INR 3,252	0	0	0	0.00
	07/2026	152		PLN 575	1	0	1	0.00
	08/2026	ILS	2,989	\$ 1,005	1	0	1	0.00
	08/2026	\$	22,346	BRL 114,156	0	(404)	(404)	(0.03)
	09/2026	INR	3,274	\$ 34	0	0	0	0.00
	09/2026	MXN	3,386	191	0	(1)	(1)	0.00
	09/2026	\$	573	INR 54,420	0	(1)	(1)	0.00
BPS	01/2027	DKK	18,597	€ 2,499	6	0	6	0.00
	07/2026	AUD	42	25	0	0	0	0.00
	07/2026	BRL	4,589	\$ 887	2	(2)	0	0.00
	07/2026	CHF	1,730	€ 1,878	2	0	2	0.00
	07/2026	CNH	11,606	\$ 1,715	5	0	5	0.00
	07/2026	CNY	440	65	0	0	0	0.00
	07/2026	€	934	1,080	10	0	10	0.00
	07/2026	£	863	€ 997	0	(5)	(5)	0.00
	07/2026	IDR	171,208,173	\$ 9,554	7	(5)	2	0.00
	07/2026	ILS	4,063	1,378	12	0	12	0.00
	07/2026	INR	323,086	3,364	0	(43)	(43)	0.00
	07/2026	KRW	757,392	497	7	0	7	0.00
	07/2026	NOK	2,190	€ 195	1	0	1	0.00
	07/2026	THB	44,800	\$ 1,366	16	(2)	14	0.00
	07/2026	TRY	35,665	750	0	(7)	(7)	0.00
	07/2026	\$	207	BRL 1,044	0	(5)	(5)	0.00
	07/2026	33		CZK 691	0	(1)	(1)	0.00
	07/2026	9,208		INR 872,987	16	(15)	1	0.00
	07/2026	2,235		KRW 3,427,422	0	(18)	(18)	0.00
	07/2026	6,198		TRY 296,400	71	0	71	0.00
	07/2026	34		TWD 1,060	0	0	0	0.00
	07/2026	456		ZAR 7,487	0	0	0	0.00
	08/2026	€	25	AUD 42	0	0	0	0.00
	08/2026	ILS	580	\$ 194	0	0	0	0.00
	08/2026	\$	1,333	BRL 6,791	0	(28)	(28)	0.00
	09/2026	IDR	19,430,009	\$ 1,070	0	(6)	(6)	0.00
	09/2026	THB	40,371	1,245	19	0	19	0.00
	09/2026	\$	5,516	IDR 97,882,808	6	(85)	(79)	(0.01)
	09/2026	592		INR 56,276	0	(2)	(2)	0.00
	09/2026	249		THB 8,171	0	(2)	(2)	0.00
	12/2026	681		IDR 12,398,845	2	0	2	0.00
	01/2027	DKK	7,303	€ 981	2	0	2	0.00

Schedule of Investments Euro Bond Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	07/2026	AUD 33,358	€ 20,422	€ 208	€ 0	€ 208	0.01
	07/2026	€ 1,286	NZD 2,588	1	0	1	0.00
	07/2026	2,609	\$ 3,045	54	0	54	0.00
	07/2026	ILS 4,963	1,677	9	0	9	0.00
	07/2026	NOK 5,112	€ 456	4	0	4	0.00
	07/2026	TRY 21,812	\$ 459	0	(3)	(3)	0.00
	07/2026	\$ 2,276	ZAR 36,974	0	(21)	(21)	0.00
	08/2026	CAD 9,001	€ 5,548	0	(1)	(1)	0.00
	08/2026	€ 60	NOK 678	0	0	0	0.00
	07/2026	CHF 1,689	€ 1,855	24	0	24	0.00
CBK	07/2026	€ 11,244	£ 9,759	86	0	86	0.01
	07/2026	613	NOK 6,637	0	(26)	(26)	0.00
	07/2026	5,318	\$ 6,195	100	0	100	0.01
	07/2026	ILS 15,584	5,360	112	0	112	0.01
	07/2026	INR 177,195	1,878	5	0	5	0.00
	07/2026	\$ 1,870	IDR 33,548,986	3	0	3	0.00
	07/2026	1,829	INR 177,195	38	0	38	0.00
	07/2026	247	KRW 373,378	0	(5)	(5)	0.00
	07/2026	1,816	PLN 6,706	0	(28)	(28)	0.00
	07/2026	12	TWD 380	0	0	0	0.00
	08/2026	ILS 6,647	\$ 2,289	49	0	49	0.00
	08/2026	\$ 485	ILS 1,440	0	(1)	(1)	0.00
	09/2026	IDR 71,191,201	\$ 3,944	0	(2)	(2)	0.00
	09/2026	INR 22,102	230	0	(2)	(2)	0.00
	09/2026	THB 47,685	1,440	0	(4)	(4)	0.00
	09/2026	\$ 1,375	IDR 24,521,090	0	(14)	(14)	0.00
	09/2026	10	INR 975	0	0	0	0.00
	09/2026	674	MXN 12,060	10	0	10	0.00
	12/2026	2,074	IDR 37,699,548	2	0	2	0.00
	01/2027	DKK 11,500	€ 1,545	4	0	4	0.00
DUB	07/2026	IDR 4,497,863	\$ 251	0	0	0	0.00
	07/2026	INR 68,107	721	2	0	2	0.00
	07/2026	NOK 515	55	3	0	3	0.00
	07/2026	SGD 3,464	2,716	33	0	33	0.00
	07/2026	\$ 3,337	CNH 22,699	6	0	6	0.00
	07/2026	36	CZK 747	0	(1)	(1)	0.00
	07/2026	481	INR 46,424	7	0	7	0.00
	07/2026	885	PLN 3,284	0	(10)	(10)	0.00
	07/2026	1,062	ZAR 17,193	0	(13)	(13)	0.00
	08/2026	CNH 22,649	\$ 3,337	0	(6)	(6)	0.00
	09/2026	IDR 43,204,023	2,398	3	0	3	0.00
	09/2026	\$ 844	IDR 15,325,036	5	0	5	0.00
	09/2026	721	INR 68,568	0	(2)	(2)	0.00
	07/2026	KRW 713,525	\$ 462	1	0	1	0.00
	07/2026	\$ 3,611	BRL 18,883	68	(35)	33	0.00
	07/2026	1,784	IDR 31,988,572	4	0	4	0.00
	07/2026	462	KRW 713,423	0	(1)	(1)	0.00
	07/2026	599	TRY 28,434	7	0	7	0.00
GLM	07/2026	1,488	ZAR 24,490	3	0	3	0.00
	08/2026	2,168	BRL 11,080	0	(39)	(39)	0.00
	08/2026	470	INR 45,058	4	0	4	0.00
	09/2026	IDR 32,175,901	\$ 1,784	0	0	0	0.00
	09/2026	THB 119,493	3,703	73	0	73	0.00
	09/2026	\$ 2,887	BRL 14,860	0	(51)	(51)	0.00
	09/2026	3,936	IDR 70,675,553	7	(23)	(16)	0.00
	09/2026	4,014	INR 386,746	39	0	39	0.00
	09/2026	5,288	MXN 92,733	0	(12)	(12)	0.00
	07/2026	BRL 17,025	\$ 3,308	17	0	17	0.00
	07/2026	DKK 8,252	€ 1,105	1	0	1	0.00
	07/2026	€ 5,654	CHF 5,213	0	(1)	(1)	0.00
	07/2026	3,975	DKK 29,715	0	0	0	0.00
	07/2026	1,308	NOK 14,085	0	(63)	(63)	0.00
	07/2026	113	SEK 1,251	0	0	0	0.00
	07/2026	ILS 12,727	\$ 4,262	0	(9)	(9)	0.00
	07/2026	INR 113,470	1,203	3	0	3	0.00
	07/2026	¥ 62,664	€ 339	2	0	2	0.00
JPM	07/2026	KRW 220,484	\$ 142	0	0	0	0.00
	07/2026	NOK 13,344	€ 1,201	21	0	21	0.00
	07/2026	NZD 20,922	10,705	295	0	295	0.02
	07/2026	\$ 4,410	3,795	0	(62)	(62)	0.00
	07/2026	274	IDR 4,919,077	1	0	1	0.00
	07/2026	1,929	ILS 5,462	0	(83)	(83)	(0.01)
	07/2026	1,202	INR 113,470	0	(3)	(3)	0.00
	07/2026	215	KRW 330,028	0	(2)	(2)	0.00
	07/2026	148	NOK 1,461	0	0	0	0.00
	07/2026	9,616	PLN 35,061	1	(253)	(252)	(0.02)
	07/2026	991	THB 33,127	6	0	6	0.00
	08/2026	CHF 5,213	€ 5,667	1	0	1	0.00
	08/2026	DKK 29,704	3,975	0	0	0	0.00
	08/2026	€ 85	¥ 15,642	0	(1)	(1)	0.00
	08/2026	766	NOK 8,665	0	(2)	(2)	0.00
	08/2026	ILS 12,322	\$ 4,231	80	0	80	0.01

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MBC	08/2026	NOK 1,461	\$ 148	€ 0	€ 0	€ 0	0.00
	08/2026	SEK 1,250	€ 113	0	0	0	0.00
	09/2026	IDR 4,946,413	\$ 274	0	0	0	0.00
	09/2026	INR 114,267	1,202	2	0	2	0.00
	09/2026	MXN 8,545	485	1	(2)	(1)	0.00
	09/2026	THB 94,998	2,910	37	(9)	28	0.00
	09/2026	\$ 3,054	INR 291,351	2	0	2	0.00
	09/2026	20,624	MXN 358,492	0	(207)	(207)	(0.01)
	10/2026	3,308	BRL 17,400	0	(17)	(17)	0.00
	12/2026	MXN 1,268	\$ 72	1	0	1	0.00
	12/2026	\$ 1,491	MXN 26,312	0	(4)	(4)	0.00
	07/2026	DKK 18,317	€ 2,452	1	0	1	0.00
	07/2026	€ 887	AUD 1,445	0	(11)	(11)	0.00
	07/2026	£ 7,242	€ 8,345	0	(63)	(63)	0.00
	07/2026	IDR 439,130	\$ 25	0	0	0	0.00
	07/2026	INR 68,376	724	2	0	2	0.00
	07/2026	KRW 3,046,602	2,010	37	0	37	0.00
	07/2026	NOK 1,225	132	7	0	7	0.00
	07/2026	NZD 7,014	€ 3,570	80	0	80	0.01
	07/2026	\$ 600	CHF 470	0	(15)	(15)	0.00
	07/2026	4,205	€ 3,699	21	0	21	0.00
	07/2026	1,116	INR 107,606	16	0	16	0.00
	07/2026	47	NOK 471	0	0	0	0.00
	08/2026	NOK 471	\$ 47	0	0	0	0.00
	09/2026	THB 27,495	823	0	(8)	(8)	0.00
	09/2026	\$ 3,013	INR 288,228	12	(3)	9	0.00
	07/2026	CHF 1,298	€ 1,419	11	0	11	0.00
	07/2026	€ 1,062	AUD 1,749	0	(3)	(3)	0.00
MYI	07/2026	65,159	£ 56,261	154	0	154	0.01
	07/2026	7,220	\$ 8,399	126	0	126	0.01
	07/2026	1,137	€ 577	12	0	12	0.00
	07/2026	SEK 1,275	118	3	0	3	0.00
	07/2026	\$ 3,363	2,911	0	(30)	(30)	0.00
	08/2026	£ 50,115	57,980	0	(119)	(119)	(0.01)
	07/2026	\$ 1,661	IDR 29,609,267	0	(4)	(4)	0.00
	07/2026	1,129	INR 108,606	15	0	15	0.00
	09/2026	IDR 29,775,322	\$ 1,661	9	0	9	0.00
	09/2026	\$ 841	IDR 14,970,655	0	(10)	(10)	0.00
RYL	07/2026	€ 1,202	\$ 1,401	23	0	23	0.00
	07/2026	AUD 44,997	€ 27,531	264	0	264	0.02
	07/2026	CAD 26,456	16,424	114	0	114	0.01
	07/2026	CNY 1,031	\$ 151	0	0	0	0.00
SCX	07/2026	€ 45,479	AUD 75,203	91	0	91	0.01
	07/2026	4,225	DKK 31,580	0	0	0	0.00
	07/2026	¥ 403,333	€ 2,181	11	0	11	0.00
	07/2026	\$ 636	IDR 11,409,557	1	0	1	0.00
	07/2026	1,486	INR 142,410	15	0	15	0.00
	08/2026	AUD 75,352	€ 45,479	0	(96)	(96)	(0.01)
	08/2026	DKK 31,567	4,225	0	0	0	0.00
	08/2026	€ 815	¥ 149,976	0	(7)	(7)	0.00
	08/2026	\$ 1,168	INR 111,916	8	0	8	0.00
	09/2026	IDR 34,002,199	\$ 1,884	0	(1)	(1)	0.00
SOG	09/2026	THB 42,537	1,317	25	0	25	0.00
	09/2026	\$ 2,145	IDR 38,504,640	3	(12)	(9)	0.00
	07/2026	CHF 10,214	€ 11,168	93	0	93	0.01
	07/2026	470	\$ 581	0	(1)	(1)	0.00
	07/2026	CNH 19,420	2,871	9	0	9	0.00
	07/2026	€ 7,609	CAD 12,323	0	(12)	(12)	0.00
	07/2026	70,182	£ 60,544	103	0	103	0.01
	07/2026	181,890	\$ 206,909	0	(915)	(915)	(0.06)
	07/2026	£ 129,984	€ 149,856	0	(1,042)	(1,042)	(0.07)
	07/2026	SGD 54	\$ 42	0	0	0	0.00
	07/2026	\$ 222,257	€ 190,528	0	(3,871)	(3,871)	(0.25)
	07/2026	28,292	SGD 36,638	30	0	30	0.00
	08/2026	CAD 12,322	€ 7,609	12	0	12	0.00
	08/2026	£ 60,627	70,182	0	(104)	(104)	(0.01)
	08/2026	SGD 36,556	\$ 28,292	0	(31)	(31)	0.00
	08/2026	581	CHF468	2	0	2	0.00
	08/2026	207,190	€ 181,890	912	0	912	0.06
	08/2026	42	SGD54	0	0	0	0.00
	07/2026	€ 10,545	CHF9,718	0	(8)	(8)	0.00
	07/2026	1,120	¥ 205,900	0	(12)	(12)	0.00
UAG	07/2026	1,760	\$ 2,000	0	(10)	(10)	0.00
	08/2026	CHF 9,718	€ 10,569	8	0	8	0.00
	07/2026	€ 4,549	DKK 34,006	0	0	0	0.00
	07/2026	1,433	¥ 265,100	0	(6)	(6)	0.00
	07/2026	¥ 1,723	€ 9	0	0	0	0.00
	07/2026	\$ 846	PLN 3,091	0	(21)	(21)	0.00
	08/2026	DKK 33,992	€ 4,549	0	0	0	0.00
	08/2026	€ 9	¥ 1,723	0	0	0	0.00
	09/2026	MXN 3,649	\$ 208	1	0	1	0.00
	09/2026	THB 5,447	166	1	0	1	0.00
				€ 4,171	€ (8,070)	€ (3,899)	(0.25)

Schedule of Investments Euro Bond Fund (Cont.)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
CBK	07/2026	€ 22,625	CHF 20,595	€ 0	€ (294)	€ (294)	(0.02)
JPM	07/2026	CHF 93,650	€ 101,570	24	0	24	0.00
	07/2026	€ 46,379	CHF 42,127	0	(700)	(700)	(0.04)
	08/2026	101,799	93,650	0	(23)	(23)	0.00
MBC	07/2026	101,744	92,909	0	(1,002)	(1,002)	(0.06)
MYI	07/2026	CHF 54	€ 59	0	0	0	0.00
	07/2026	€ 10	CHF 9	0	0	0	0.00
SOG	07/2026	128,017	116,968	0	(1,186)	(1,186)	(0.08)
SSB	07/2026	CHF 62,011	€ 67,290	51	0	51	0.00
	08/2026	€ 67,441	CHF 62,011	0	(49)	(49)	0.00
UAG	07/2026	558	516	1	0	1	0.00
				€ 76	€ (3,254)	€ (3,178)	(0.20)
Total OTC Financial Derivative Instruments						€ (8,712)	(0.55)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
OTHER FINANCIAL ASSETS			
Credit Suisse AG AT1 Claim	\$ 9,500	€ 2,929	0.19
Total Other Financial Assets		€ 2,929	0.19
Total Investments		€ 1,923,467	121.95
Other Current Assets & Liabilities		€ (346,168)	(21.95)
Net Assets		€ 1,577,299	100.00

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

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

(a) Security is an Interest Only ("IO") or IO Strip.

(b) When-issued security.

(c) Zero coupon security.

(d) Principal amount of security is adjusted for inflation.

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

(f) Affiliated to the Fund.

(g) Contingent convertible security.

(h) Securities with an aggregate fair value of €211,329 (31 December 2025: €190,147) and cash of €Nil (31 December 2025: €352) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

(i) Security with an aggregate fair value of €312 (31 December 2025: €303) and cash of €8,954 (31 December 2025: €1,030) have been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Securities with an aggregate fair value of €883 (31 December 2025: €Nil) and cash of €797 (31 December 2025: €Nil) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of €25,701 (31 December 2025: €22,274) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 1,845,280	€ 21,441	€ 1,866,721
Investment Funds	48,955	0	0	48,955
Repurchase Agreements	0	7,000	0	7,000
Financial Derivative Instruments ⁽³⁾	1,834	(3,972)	0	(2,138)
Other Financial Assets	0	2,929	0	2,929
Totals	€ 50,789	€ 1,851,237	€ 21,441	€ 1,923,467

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 135	€ 1,871,097	€ 21,183	€ 1,892,415
Investment Funds	3,754	65,386	0	69,140
Repurchase Agreements	0	18,500	0	18,500
Financial Derivative Instruments ⁽³⁾	(3,427)	7,261	0	3,834
Other Financial Assets	0	2,386	0	2,386
Totals	€ 462	€ 1,964,630	€ 21,183	€ 1,986,275

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

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

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

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	0.750%	12/12/2025	TBD ⁽¹⁾	\$ (485)	€ (426)	(0.03)
	2.300	10/06/2026	29/07/2026	€ (27,469)	(27,505)	(1.74)
BRC	2.000	17/06/2026	TBD ⁽¹⁾	(787)	(788)	(0.05)
	2.070	06/05/2026	10/07/2026	(2,811)	(2,820)	(0.18)
	2.070	15/05/2026	10/07/2026	(19,857)	(19,910)	(1.26)
	2.280	16/06/2026	29/07/2026	(5,764)	(5,770)	(0.37)
	2.290	10/06/2026	29/07/2026	(13,893)	(13,911)	(0.88)
	2.310	10/06/2026	29/07/2026	(29,360)	(29,399)	(1.86)
COM	2.150	17/06/2026	TBD ⁽¹⁾	(9,478)	(9,485)	(0.60)
	2.180	30/06/2026	01/07/2026	(3,304)	(3,305)	(0.21)
	2.260	10/06/2026	29/07/2026	(15,035)	(15,055)	(0.95)
JML	2.060	06/05/2026	10/07/2026	(33,099)	(33,205)	(2.11)
	2.270	10/06/2026	29/07/2026	(40,712)	(40,766)	(2.59)
MEI	2.280	10/06/2026	29/07/2026	(9,025)	(9,037)	(0.57)
Total Reverse Repurchase Agreements					€ (211,382)	(13.40)

(1) Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	€ 29	€ 0	€ 29	€ N/A	€ N/A	€ N/A
BOA	(124)	103	(21)	80	(260)	(180)
BPS	(48)	0	(48)	282	(260)	22
BRC	200	(320)	(120)	168	0	168
CBK	(664)	830	166	38	280	318
DUB	27	0	27	245	0	245
GLM	(476)	(680)	(1,156)	(247)	(750)	(997)
GST	(238)	231	(7)	N/A	N/A	N/A
JPM	(946)	941	(5)	(628)	510	(118)
MBC	(926)	869	(57)	(45)	0	(45)
MYI	154	0	154	11	0	11
NSL	10	0	10	1	0	1
RBC	N/A	N/A	N/A	(104)	0	(104)
RYL	23	0	23	536	(570)	(34)
SCX	416	(580)	(164)	(644)	543	(101)
SOG	(6,105)	6,292	187	2,608	(3,460)	(852)
SSB	(20)	0	(20)	N/A	N/A	N/A
UAG	(24)	0	(24)	68	0	68

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

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	64.31	59.27
Transferable securities dealt in on another regulated market*	18.41	20.69
Other transferable securities	1.69	1.66
Investment funds	2.21	2.98
Repurchase agreements	0.32	0.80
Financial derivative instruments dealt in on a regulated market	0.17	0.06
Centrally cleared financial derivative instruments	0.28	0.27
OTC financial derivative instruments	0.19	0.30
Other financial assets	0.13	0.10
Other assets	12.29	13.87
Total Assets	100.00	100.00

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Loan Participations and Assignments	0.28	0.32
Corporate Bonds & Notes	17.77	25.74
U.S. Government Agencies	13.85	14.52
U.S. Treasury Obligations	4.17	2.85
Non-Agency Mortgage-Backed Securities	6.95	10.19
Asset-Backed Securities	12.52	15.46
Sovereign Issues	62.81	45.46
Preferred Securities	N/A	0.01
Short-Term Instruments	N/A	1.24
Investment Funds	3.10	4.23
Repurchase Agreements	0.44	1.13
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.09	(0.20)
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	0.00	N/A
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Credit Indices — Sell Protection	0.02	0.01
Interest Rate Swaps	0.31	0.28
OTC Financial Derivative Instruments		
Written Options		
Interest Rate Swaptions	(0.10)	(0.08)
Forward Foreign Currency Contracts	(0.25)	0.21
Hedged Forward Foreign Currency Contracts	(0.20)	0.01
Other Financial Assets	0.19	0.15
Other Current Assets & Liabilities	(21.95)	(21.53)
Net Assets	100.00	100.00

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES											
CORPORATE BONDS & NOTES											
BANKING & FINANCE											
365 bank A/S				Citycon Treasury BV				Jyske Realkredit A/S			
7.125% due 04/07/2028	€ 1,300	€ 1,347	0.26	6.500% due 08/03/2029	€ 600	€ 614	0.12	0.500% due 01/10/2043	DKK 0	€ 0	0.00
ABN AMRO Bank NV				Commerzbank AG				1.000% due 01/10/2050	0	0	0.00
3.000% due 22/09/2032	1,200	1,181	0.22	6.500% due 06/12/2032	1,000	1,037	0.20	1.000% due 01/10/2053	0	0	0.00
Akelius Residential Property AB				Commonwealth Bank of Australia				1.500% due 01/10/2037	0	0	0.00
3.950% due 25/03/2031	2,000	2,002	0.38	4.266% due 04/06/2034	1,700	1,738	0.33	1.500% due 01/10/2050	0	0	0.00
Amvest RCF Custodian BV				Covea Cooperations SACA				Komercni Banka A/S			
3.750% due 11/06/2031	600	602	0.11	4.500% due 10/06/2056	400	404	0.08	3.250% due 10/10/2031	€ 500	504	0.10
ARGAN S.A.				CPI Property Group S.A.				Kreditanstalt fuer Wiederaufbau			
3.779% due 30/10/2029	600	604	0.11	6.875% due 05/02/2033	£ 900	975	0.19	0.000% due 15/09/2028 (c)	1,300	1,228	0.23
Aviva PLC				Credit Agricole S.A.				2.500% due 09/10/2030	600	595	0.11
7.750% due 30/09/2032 (e)(g)	£ 600	733	0.14	4.250% due 11/07/2029	€ 1,500	1,532	0.29	2.750% due 15/05/2030	3,800	3,807	0.72
Avolon Holdings Funding Ltd.				Credit Mutuel Home Loan SFH S.A.				2.875% due 30/06/2031	1,000	1,005	0.19
2.528% due 18/11/2027	\$ 76	64	0.01	2.625% due 06/06/2030	1,100	1,087	0.21	3.125% due 07/06/2030	1,000	1,015	0.19
Balder Finland Oyj				CTP NV				Landwirtschaftliche Rentenbank			
1.000% due 18/01/2027	€ 800	792	0.15	3.625% due 13/04/2032	1,400	1,385	0.26	2.625% due 08/07/2032	1,500	1,480	0.28
Banca Monte dei Paschi di Siena SpA				Danske Bank A/S				Lloyds Bank GmbH			
3.625% due 27/11/2030	1,400	1,415	0.27	4.750% due 21/06/2030	700	731	0.14	2.875% due 09/09/2032	1,000	991	0.19
Banco Bilbao Vizcaya Argentaria S.A.				Deutsche Bank AG				Lloyds Banking Group PLC			
8.375% due 21/06/2028 (e)(g)	1,000	1,081	0.21	5.000% due 05/09/2030	800	838	0.16	2.906% due 04/03/2028	1,100	1,103	0.21
Banco di Desio e della Brianza SpA				Deutsche Boerse AG				8.500% due 27/09/2027 (e)(g)	£ 900	1,082	0.21
4.000% due 13/03/2028	1,400	1,426	0.27	3.250% due 24/03/2031	600	605	0.11	Lseg Netherlands BV			
Banco Santander S.A.				DVI Deutsche Vermoegens- & Immobilienverwaltungs GmbH				3.000% due 06/11/2031	€ 900	884	0.17
3.875% due 22/04/2029	1,900	1,938	0.37	4.875% due 21/08/2030	1,100	1,124	0.21	Lumo Kredit Oyj			
4.875% due 18/10/2031	1,000	1,070	0.20	ELM BV for Swiss Prime Site AG				4.000% due 20/05/2030	800	805	0.15
5.750% due 23/08/2033	600	625	0.12	3.125% due 01/10/2031	600	587	0.11	Mapfre S.A.			
Bank of Ireland Group PLC				Equinix Europe Financing Corp. LLC				4.500% due 09/06/2037	100	102	0.02
6.750% due 01/03/2033	1,000	1,046	0.20	3.250% due 19/05/2029	700	700	0.13	mBank S.A.			
Bank of Queensland Ltd.				3.250% due 15/03/2031	100	99	0.02	3.771% due 03/03/2032	400	400	0.08
2.732% due 18/06/2030	900	888	0.17	Erste Group Bank AG				Mitsubishi UFJ Financial Group, Inc.			
Bankinter S.A.				3.375% due 13/05/2031	900	903	0.17	3.856% due 22/04/2034	600	606	0.12
3.625% due 04/02/2033	400	400	0.08	European Investment Bank				Mizuho Financial Group, Inc.			
Banque Federative du Credit Mutuel S.A.				0.050% due 13/10/2034	5,900	4,661	0.89	3.210% due 16/05/2032	3,200	3,167	0.60
0.625% due 19/11/2027	4,700	4,560	0.87	0.250% due 20/01/2032	1,900	1,654	0.31	Morgan Stanley			
3.500% due 15/05/2031	300	302	0.06	2.500% due 17/02/2031	500	495	0.09	3.149% due 07/11/2031	1,200	1,185	0.23
Barclays PLC				Fastighets AB Balder				3.521% due 22/05/2031	1,800	1,808	0.34
4.506% due 31/01/2033	1,300	1,356	0.26	3.625% due 25/08/2031	1,200	1,180	0.22	3.790% due 21/03/2030	2,300	2,333	0.44
4.918% due 08/08/2030	900	941	0.18	4.000% due 19/02/2032	200	199	0.04	National Australia Bank Ltd.			
BGC Group, Inc.				First Abu Dhabi Bank PJSC				2.723% due 27/08/2030	500	496	0.09
6.150% due 02/04/2030	\$ 900	804	0.15	3.530% due 24/12/2029	1,700	1,708	0.32	Nationwide Building Society			
Blue Owl Capital Corp.				Ford Motor Credit Co. LLC				3.750% due 22/08/2028	500	508	0.10
6.450% due 15/09/2028	1,200	1,063	0.20	3.622% due 27/07/2028	1,000	1,002	0.19	5.750% due 20/06/2027 (e)(g)	£ 900	1,046	0.20
BNP Paribas S.A.				4.970% due 06/04/2029	\$ 1,300	1,126	0.21	NatWest Group PLC			
2.750% due 25/07/2028	€ 2,900	2,894	0.55	Galderma Finance Europe BV				5.125% due 12/05/2027 (e)(g)	900	1,042	0.20
9.250% due 17/11/2027 (e)(g)	\$ 900	825	0.16	3.375% due 17/03/2031	€ 400	399	0.08	7.300% due 19/11/2034 (e)(g)	\$ 1,000	914	0.17
BPCE S.A.				3.500% due 20/03/2030	1,200	1,207	0.23	NE Property BV			
2.125% due 13/10/2046	€ 1,000	901	0.17	Goldman Sachs Group, Inc.				3.375% due 14/07/2027	€ 356	356	0.07
3.875% due 03/01/2034	3,400	3,410	0.65	3.509% due 17/08/2033	5,100	5,069	0.96	New Immo Holding S.A.			
4.000% due 16/01/2037	100	100	0.02	Goodman Australia Finance Pty. Ltd.				6.000% due 22/03/2029	1,000	1,030	0.20
4.760% due 13/01/2032	\$ 850	733	0.14	3.875% due 29/04/2033	1,000	1,001	0.19	NIBC Bank NV			
CA Immobilien Anlagen AG				4.250% due 03/05/2030	700	720	0.14	2.750% due 26/03/2029	900	898	0.17
3.500% due 07/07/2029 (a)	€ 600	597	0.11	Grainger PLC				NN Group NV			
CaixaBank S.A.				3.375% due 24/04/2028	£ 800	902	0.17	6.000% due 03/11/2043	450	501	0.10
5.875% due 09/10/2027 (e)(g)	2,000	2,049	0.39	GSG Bidco Ltd.				Nordea Kredit Realkreditatieselskab			
Carmila S.A.				4.700% due 15/06/2031	€ 2,800	2,777	0.53	0.500% due 01/10/2043	DKK 0	0	0.00
3.750% due 13/01/2033	900	887	0.17	HLD Europe S.C.A.				1.000% due 01/10/2050	0	0	0.00
CBRE Europe Logistics Partners S.C.A. SICAV-SIF				4.250% due 24/03/2032	1,000	1,007	0.19	1.000% due 01/10/2053	0	0	0.00
3.500% due 22/09/2032	900	881	0.17	HOWOGE Wohnungsbaugesellschaft mbH				1.500% due 01/10/2037	111	14	0.00
3.875% due 28/05/2031	400	402	0.08	3.875% due 05/06/2030	700	712	0.14	1.500% due 01/10/2050	0	0	0.00
CBRE Global Investors Open-Ended Funds S.C.A. SICAV-SIF-Pan European Core Fund				Iccrea Banca SpA				2.500% due 01/10/2047	0	0	0.00
0.500% due 27/01/2028	400	384	0.07	2.625% due 07/11/2031	600	592	0.11	Nova Ljubljanska Banka d.d.			
0.900% due 12/10/2029	900	832	0.16	ING Bank NV				3.500% due 21/01/2029	€ 500	502	0.10
CCF Holding S.A.S.				3.125% due 08/04/2031	600	605	0.11	Nykredit Realkredit A/S			
5.000% due 27/05/2035	1,000	1,015	0.19	ING Groep NV				0.500% due 01/10/2043	DKK 0	0	0.00
CI Financial Corp.				3.125% due 10/02/2032	300	296	0.06	1.000% due 01/10/2050	0	0	0.00
4.625% due 12/12/2031	1,600	1,622	0.31	3.500% due 03/09/2030	900	907	0.17	1.000% due 01/10/2053	0	0	0.00
Citadel Finance LLC				4.250% due 26/08/2035	500	509	0.10	1.500% due 01/10/2037	219	27	0.01
4.750% due 14/02/2029	\$ 700	603	0.11	International Development Association				1.500% due 01/10/2050	0	0	0.00
Citigroup, Inc.				1.750% due 05/05/2037	4,300	3,714	0.71	2.000% due 01/10/2053	0	0	0.00
3.750% due 14/05/2032	€ 1,800	1,826	0.35	Intesa Sanpaolo Assicurazioni SpA				2.500% due 01/10/2036	27	4	0.00
				2.375% due 22/12/2030	1,000	946	0.18	2.500% due 01/10/2047	0	0	0.00
				JAB Holdings BV				3.500% due 10/07/2031	€ 200	201	0.04
				4.750% due 29/06/2032	700	742	0.14	3.750% due 26/09/2033	3,100	3,094	0.59
				JPMorgan Chase & Co.				P3 Group SARL			
				4.457% due 13/11/2031	3,200	3,345	0.64	1.625% due 26/01/2029	1,300	1,248	0.24
								Pacific Life Global Funding			
								3.125% due 18/06/2031	2,100	2,082	0.40

Schedule of Investments Euro Credit Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
PKO Bank Hipoteczny S.A. 2.500% due 12/06/2029	€ 900	€ 889	0.17	Beignet Investor LLC 6.581% due 30/05/2049	\$ 860	€ 768	0.15	Motability Operations Group PLC 3.500% due 17/07/2031	€ 400	€ 400	0.08
PPI Public Property Invest AB 3.875% due 16/10/2031	300	297	0.06	Booking Holdings, Inc. 3.500% due 11/05/2030	€ 300	302	0.06	3.625% due 22/01/2033	100	99	0.02
4.125% due 21/04/2033	1,800	1,777	0.34	Brenntag Finance BV 3.375% due 02/10/2031	900	890	0.17	Mundys SpA 3.700% due 29/09/2031	900	887	0.17
Prologis Euro Finance LLC 3.250% due 22/09/2032	600	592	0.11	3.875% due 24/04/2032	200	203	0.04	National Grid Electricity Transmission PLC 0.823% due 07/07/2032	400	343	0.07
QNB Finance Ltd. 4.679% due 27/04/2029	\$ 2,100	1,846	0.35	BT Finance PLC 3.375% due 17/11/2032	1,200	1,187	0.23	Netflix, Inc. 3.875% due 15/11/2029	1,600	1,641	0.31
RCI Banque S.A. 5.500% due 09/10/2034	€ 900	934	0.18	Burberry Group PLC 5.750% due 20/06/2030	€ 1,200	1,407	0.27	Novartis Finance S.A. 3.100% due 13/01/2032	2,300	2,298	0.44
Realkredit Danmark A/S 2.500% due 01/04/2036	DKK 2	0	0.00	Carnival UK Ltd. 4.125% due 15/07/2031	€ 1,200	1,209	0.23	Novonesis Novozymes 3.250% due 19/03/2030	800	803	0.15
2.500% due 01/04/2047	0	0	0.00	Cencora, Inc. 3.625% due 22/05/2032	1,100	1,104	0.21	3.625% due 19/03/2033	500	504	0.10
Sagax AB 3.375% due 26/01/2031	€ 800	789	0.15	Chanel Ceres PLC 0.500% due 31/07/2026	2,400	2,395	0.46	NTT Finance Corp. 2.906% due 16/03/2029	2,700	2,682	0.51
4.000% due 13/03/2032	100	101	0.02	Daive Campari-Milano NV 4.250% due 17/06/2033	1,500	1,527	0.29	3.559% due 01/11/2031 (a)	600	602	0.11
Sagax Euro MTN NL BV 1.000% due 17/05/2029	700	656	0.12	El Corte Ingles S.A. 3.500% due 24/07/2033	400	393	0.07	RD Michigan Property Owner LLC 7.500% due 30/03/2045	\$ 1,500	1,308	0.25
Santander UK Group Holdings PLC 3.649% due 16/02/2034	200	198	0.04	Eni SpA 0.625% due 14/06/2028	1,600	1,531	0.29	REWE International Finance BV 2.750% due 03/07/2028	€ 1,500	1,491	0.28
SELP Finance SARL 3.875% due 21/04/2031	1,100	1,110	0.21	Flora Food Management BV 6.875% due 02/07/2029	700	685	0.13	Robert Bosch GmbH 3.625% due 02/06/2030	1,400	1,419	0.27
4.000% due 29/06/2033	1,400	1,407	0.27	Flutter Treasury DAC 4.000% due 04/06/2031	1,500	1,479	0.28	4.000% due 21/05/2036	2,200	2,210	0.42
Sumitomo Mitsui Financial Group, Inc. 3.318% due 07/10/2031	500	501	0.10	Fresenius SE & Co. KGaA 2.750% due 15/09/2029	700	691	0.13	Sandoz Finance BV 4.220% due 17/04/2030	1,100	1,135	0.22
TAG Immobilien AG 3.625% due 03/03/2032	400	396	0.08	Gatwick Funding Ltd. 3.875% due 24/06/2035	800	795	0.15	Sartorius Finance BV 4.375% due 14/09/2029	600	619	0.12
4.250% due 04/03/2030	1,200	1,227	0.23	Global Payments, Inc. 4.875% due 17/03/2031	100	103	0.02	4.500% due 14/09/2032	900	939	0.18
Tatra Banka A/S 2.750% due 10/02/2031	300	297	0.06	H Lundbeck A/S 0.875% due 14/10/2027	1,500	1,460	0.28	SEB S.A. 3.625% due 24/06/2030	2,100	2,066	0.39
Toronto-Dominion Bank 3.641% due 22/10/2031	1,900	1,917	0.36	Heathrow Funding Ltd. 1.875% due 14/03/2036	1,000	867	0.16	SGS Finance BV 3.125% due 10/09/2030	2,100	2,089	0.40
TP ICAP Finance PLC 2.625% due 18/11/2028	£ 1,100	1,204	0.23	Holding d'Infrastructures des Metiers de l'Environnement S.A.S. 0.625% due 16/09/2028	900	860	0.16	Silfin NV 5.125% due 17/07/2030	1,900	1,993	0.38
TSB Bank PLC 3.319% due 05/03/2029	€ 600	605	0.12	IDS Financing PLC 3.250% due 01/10/2029	600	594	0.11	Smiths Group PLC 3.625% due 13/11/2033	1,000	987	0.19
UBS Group AG 0.875% due 03/11/2031	400	352	0.07	IHG Finance LLC 3.375% due 10/09/2030	1,400	1,393	0.27	SNF Group SACA 2.625% due 01/02/2029	300	294	0.06
UBS Switzerland AG 2.783% due 09/09/2030	1,100	1,089	0.21	IHO Verwaltungs GmbH 5.625% due 15/05/2031	100	104	0.02	Spirit Airlines Pass-Through Trust 4.100% due 01/10/2029	\$ 47	40	0.01
UniCredit Bank Czech Republic & Slovakia A/S 2.875% due 25/03/2029	600	599	0.11	IHO Verwaltungs GmbH (6.750% Cash or 7.500% PIK) 6.750% due 15/11/2029 (b)	900	943	0.18	Stellantis NV 6.250% due 16/03/2031 (e)	€ 2,000	1,963	0.37
UNIQA Insurance Group AG 4.500% due 13/05/2046	200	201	0.04	IMCD NV 4.875% due 18/09/2028	1,500	1,545	0.29	Suez SACA 1.875% due 24/05/2027	1,200	1,188	0.23
Volkswagen Bank GmbH 3.125% due 02/10/2029	500	496	0.09	Imerys S.A. 4.000% due 21/11/2032	1,600	1,595	0.30	Sydney Airport Finance Co. Pty. Ltd. 3.965% due 28/04/2034	800	808	0.15
Volkswagen Financial Services AG 3.875% due 19/11/2031	1,900	1,910	0.36	Indigo Group S.A.S. 3.750% due 24/04/2032	1,300	1,310	0.25	T-Mobile USA, Inc. 3.150% due 11/02/2032	2,900	2,862	0.54
Wells Fargo & Co. 0.000% due 23/07/2029	1,600	1,587	0.30	Informa PLC 3.375% due 09/06/2031	1,000	992	0.19	TDF Infrastructure S.A.S. 1.750% due 01/12/2029	800	752	0.14
3.900% due 22/07/2032	1,800	1,835	0.35	3.750% due 29/04/2032	2,400	2,405	0.46	Teva Pharmaceutical Finance Netherlands BV 4.125% due 01/06/2031	500	504	0.10
Westpac Banking Corp. 2.585% due 14/05/2030	300	296	0.06	InterContinental Hotels Group PLC 2.125% due 15/05/2027	600	596	0.11	Toyota Motor Corp. 3.230% due 29/03/2030	800	801	0.15
		161,206	30.69	JDE Peet's NV 0.500% due 16/01/2029	1,750	1,628	0.31	Ubisoft Entertainment S.A. 0.878% due 24/11/2027	300	265	0.05
INDUSTRIALS				John Lewis PLC 4.250% due 18/12/2034	£ 950	935	0.18	UCB S.A. 4.250% due 20/03/2030	1,400	1,433	0.27
Aeroporti di Roma SpA 3.625% due 15/06/2032	900	899	0.17	Linde PLC 3.200% due 13/05/2030	€ 800	803	0.15	Universal Music Group NV 3.750% due 30/06/2032	3,000	3,042	0.58
Altrad Investment Authority S.A.S. 3.704% due 23/06/2029	400	400	0.08	Lottomatica Group SpA 4.625% due 30/04/2032	200	202	0.04	4.000% due 13/06/2031	300	309	0.06
4.429% due 23/06/2032	1,500	1,509	0.29	Magnum Icc Finance BV 3.250% due 26/11/2031	1,100	1,088	0.21	Veralto Corp. 4.150% due 19/09/2031	500	514	0.10
Amazon.com, Inc. 3.350% due 16/03/2032	700	701	0.13	Maple Parent Holdings Corp. 3.881% due 26/03/2030	700	706	0.13	Verisure Holding AB 4.125% due 02/01/2032 (a)	1,600	1,613	0.31
Amprion GmbH 3.625% due 21/05/2031	1,900	1,924	0.37	4.224% due 26/03/2032	400	405	0.08	Viatis, Inc. 4.250% due 17/06/2033	400	404	0.08
Anglo American Capital PLC 4.125% due 15/03/2032	1,400	1,438	0.27	4.728% due 26/03/2035	600	617	0.12	Vilmorin & Cie S.A. 1.375% due 26/03/2028	900	865	0.16
APA Infrastructure Ltd. 0.750% due 15/03/2029	1,100	1,032	0.20	Mitchells & Butlers Finance PLC 4.350% due 15/12/2030	\$ 188	158	0.03	Vmed O2 UK Financing PLC 4.000% due 31/01/2029	£ 400	439	0.08
Barry Callebaut Services NV 3.750% due 19/02/2028	300	302	0.06	6.013% due 15/12/2030	£ 55	64	0.01	5.625% due 15/04/2032	€ 2,800	2,468	0.47
Becton Dickinson & Co. 3.828% due 07/06/2032	700	712	0.14					Volkswagen International Finance NV 4.250% due 15/02/2028	1,800	1,832	0.35
								4.375% due 15/05/2030	1,600	1,651	0.31

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Werfen S.A.			
4.625% due 06/06/2028	€ 1,200	€ 1,227	0.23
Yorkshire Water Finance PLC			
1.750% due 26/11/2026	£ 800	917	0.17
1.750% due 27/10/2032	1,500	1,384	0.26
ZF Europe Finance BV			
7.000% due 12/06/2030	€ 400	426	0.08
		101,372	19.30

UTILITIES

Anglian Water Services Financing PLC			
4.250% due 23/06/2036	2,600	2,603	0.49
AT&T, Inc.			
3.150% due 01/06/2030	4,200	4,189	0.80
BP Capital Markets BV			
3.360% due 12/09/2031	1,900	1,904	0.36
Electricite de France S.A.			
3.250% due 07/05/2032	300	297	0.06
iliad S.A.			
4.250% due 09/01/2032	500	504	0.09
Koninklijke KPN NV			
0.875% due 14/12/2032	1,400	1,196	0.23
National Grid North America, Inc.			
3.631% due 03/09/2031	2,500	2,526	0.48
NextEra Energy Capital Holdings, Inc.			
2.989% due 10/02/2030	2,600	2,579	0.49
Northumbrian Water Finance PLC			
4.500% due 14/02/2031	£ 600	673	0.13
Nova Securitisation SARL			
5.750% due 03/02/2031	\$ 600	507	0.10
Oncor Electric Delivery Co. LLC			
4.550% due 26/11/2056	€ 600	608	0.11
Orange S.A.			
4.250% due 13/01/2031	\$ 2,200	1,876	0.36
Severn Trent Utilities Finance PLC			
4.000% due 05/03/2034	€ 400	406	0.08
SGSP Australia Assets Pty. Ltd.			
3.375% due 08/10/2032	1,900	1,872	0.35
SoftBank Corp.			
3.936% due 30/06/2032	900	910	0.17
SW Finance PLC			
6.192% due 31/03/2029	£ 700	824	0.16
6.875% due 07/08/2032	300	351	0.07
7.750% due 31/10/2031	900	1,085	0.21
TDC Net A/S			
5.000% due 09/08/2032	€ 1,000	1,038	0.20
5.618% due 06/02/2030	300	317	0.06
TXNM Energy, Inc.			
7.000% due 31/07/2056	\$ 1,000	885	0.17
United Utilities Water Finance PLC			
3.500% due 27/02/2033	€ 500	495	0.09
Verbund AG			
3.375% due 22/04/2033	1,300	1,301	0.25
Verizon Communications, Inc.			
3.250% due 29/10/2032	3,300	3,249	0.62
Vier Gas Transport GmbH			
3.500% due 21/10/2030	200	201	0.04
Wintershall Dea Finance BV			
3.830% due 03/10/2029	1,100	1,107	0.21
		33,503	6.38
Total Corporate Bonds & Notes		296,081	56.37

CONVERTIBLE BONDS & NOTES

Nexi SpA			
0.000% due 24/02/2028 (c)	800	753	0.14

U.S. GOVERNMENT AGENCIES

Ginnie Mae, TBA			
4.500% due 01/07/2056	\$ 4,000	3,361	0.64
Uniform Mortgage-Backed Security, TBA			
3.000% due 01/08/2056	5,600	4,269	0.81
4.000% due 01/07/2056	3,400	2,780	0.53
4.500% due 01/07/2056	7,700	6,453	1.23
5.000% due 01/07/2056	12,600	10,831	2.06
5.500% due 01/08/2056	4,300	3,768	0.72

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
6.000% due 01/09/2056	\$ 18,400	€ 16,386	3.12
6.500% due 01/07/2056 - 01/08/2056	34,500	31,209	5.94
		79,057	15.05

U.S. TREASURY OBLIGATIONS

U.S. Treasury Inflation Protected Securities (d)			
1.875% due 15/07/2034	3,183	2,745	0.52

NON-AGENCY MORTGAGE-BACKED SECURITIES

BPCE Home Loans FCT			
2.750% due 31/10/2058	€ 3,188	3,193	0.61
Canada Square Funding PLC			
5.409% due 17/06/2058	£ 66	77	0.01
Countrywide Home Loan Mortgage Pass-Through Trust			
6.500% due 25/08/2034	\$ 12	10	0.00
Domi BV			
2.914% due 16/04/2057	€ 1,437	1,439	0.27
Dutch Property Finance BV			
2.913% due 28/10/2059	2,140	2,142	0.41
Green Storm BV			
2.601% due 22/02/2062	1,000	1,000	0.19
Jeronimo Funding DAC			
3.415% due 25/10/2064	1,404	1,411	0.27
Jubilee Place BV			
3.090% due 17/01/2059	1,197	1,199	0.23
Landmark Mortgage Securities PLC			
4.146% due 17/04/2044	£ 467	534	0.10
Newgate Funding PLC			
3.001% due 15/12/2050	€ 86	85	0.02
RMAC Securities PLC			
4.016% due 12/06/2044	£ 50	57	0.01
Structured Asset Mortgage Investments Trust			
4.454% due 19/12/2034	\$ 37	30	0.01
		11,177	2.13

ASSET-BACKED SECURITIES**AUTOMOBILE ABS OTHER**

Auto ABS French Loans			
2.829% due 24/07/2036	€ 987	988	0.19
Auto ABS Italian Stella Loans SRL			
2.939% due 28/12/2040	1,316	1,320	0.25
Auto ABS Spanish Loans			
2.521% due 28/02/2032	133	133	0.03
3.059% due 28/09/2038	1,797	1,801	0.34
AutoFlorence SRL			
2.978% due 24/12/2044	55	55	0.01
Autonoria Spain			
2.882% due 30/04/2043	1,606	1,608	0.31
Bavarian Sky S.A.			
2.755% due 21/02/2033	1,007	1,008	0.19
BBVA Consumer Auto			
2.879% due 19/05/2042	1,689	1,691	0.32
Cars Alliance Auto Loans Germany			
2.729% due 18/01/2036	347	347	0.07
Compartment Driver UK Ten			
4.335% due 25/04/2033	£ 1,766	2,052	0.39
E-Carat DE			
2.430% due 25/02/2037	€ 2,000	1,999	0.38
2.919% due 25/05/2034	1,600	1,603	0.31
First Mobility SARL			
2.809% due 14/10/2032	698	699	0.13
Golden Bar Securitisation SRL			
3.436% due 22/09/2043	584	588	0.11
Pony S.A., Compartment German Auto Loans			
2.619% due 14/12/2035	420	420	0.08
Red & Black Auto Lease France			
2.513% due 27/06/2039	1,172	1,172	0.22
VCL Multi-Compartment S.A.			
2.725% due 21/07/2031	988	989	0.19
2.815% due 21/04/2031	829	830	0.16
		19,303	3.68

HOME EQUITY OTHER

Renaissance Home Equity Loan Trust			
5.340% due 25/01/2037	\$ 1,291	332	0.06

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
OTHER ABS			
Arbour CLO DAC			
3.433% due 15/11/2037	€ 900	€ 901	0.17
Bain Capital Euro CLO DAC			
3.444% due 22/01/2038	1,000	1,001	0.19
BBVA Consumer FTA			
2.931% due 21/08/2038	1,140	1,142	0.22
Bosphorus CLO DAC			
3.407% due 12/12/2032	138	138	0.03
Carlyle Euro CLO DAC			
3.493% due 15/08/2038	1,600	1,603	0.30
Contego CLO BV			
3.454% due 15/04/2038	500	501	0.10
Dryden Euro CLO DAC			
3.143% due 15/05/2034	56	56	0.01
3.498% due 18/10/2039	200	200	0.04
FCT Noria			
2.812% due 25/07/2043	1,700	1,700	0.32
Fondo de Titulizacion Santander Consumo			
2.865% due 25/10/2040	1,100	1,102	0.21
Harvest CLO DAC			
3.054% due 15/01/2032	114	114	0.02
Hayfin Emerald CLO DAC			
3.404% due 22/01/2039	700	701	0.13
3.454% due 15/10/2038	2,000	2,002	0.38
Madison Park Euro Funding DAC			
3.004% due 15/07/2032	592	592	0.11
Mila BV			
2.678% due 12/10/2042	2,000	2,000	0.38
OCF Euro CLO DAC			
3.468% due 20/10/2039	250	250	0.05
Palmer Square European Loan Funding DAC			
3.054% due 15/10/2034	842	842	0.16
3.134% due 15/07/2035	741	741	0.14
3.283% due 15/05/2034	1,198	1,200	0.23
3.433% due 15/02/2035	1,257	1,258	0.24
Rockford Tower Europe CLO DAC			
3.489% due 29/08/2036	500	501	0.10
SC Germany S.A., Compartment Consumer			
2.829% due 14/05/2038	554	555	0.11
Tikehau CLO DAC			
3.404% due 15/10/2038	1,700	1,703	0.32
Toro European CLO DAC			
3.070% due 12/01/2032	103	103	0.02
3.093% due 15/02/2034	364	364	0.07
		21,270	4.05
		40,905	7.79

SOVEREIGN ISSUES

Auckland Council			
3.125% due 03/03/2036	400	392	0.07
Brazil Government International Bond			
4.000% due 23/04/2030	1,100	1,104	0.21
Bulgaria Government International Bond			
3.375% due 18/07/2035	2,500	2,438	0.46
Canada Government International Bond			
3.000% due 01/06/2034	CAD 3,000	1,819	0.35
Chile Government International Bond			
3.875% due 09/07/2031	€ 2,100	2,145	0.41
Colombian TES			
11.000% due 22/08/2029	COP 3,131,000	771	0.15
11.750% due 24/01/2035	2,979,000	742	0.14
12.750% due 28/11/2040	3,157,000	836	0.16
13.250% due 09/02/2033	2,733,000	732	0.14
CPPIB Capital, Inc.			
0.050% due 24/02/2031	€ 900	790	0.15
4.300% due 02/06/2034	CAD 600	388	0.07
Eagle Funding Luxco SARL			
5.500% due 17/08/2030	\$ 2,200	1,934	0.37
Emirate of Abu Dhabi Government International Bond			
5.000% due 30/04/2034	900	801	0.15
European Financial Stability Facility			
1.250% due 24/05/2033	€ 15,400	13,777	2.62
3.000% due 15/12/2028	2,300	2,318	0.44
European Stability Mechanism			
3.000% due 25/02/2036	1,600	1,589	0.30

Schedule of Investments Euro Credit Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
European Union				Mexico Government International Bond				Romania Government International Bond			
0.000% due 04/10/2030 (c)	€ 10,000	€ 8,925	1.70	1.125% due 17/01/2030	€ 3,100	€ 2,826	0.54	1.750% due 13/07/2030	€ 1,600	€ 1,454	0.28
0.400% due 04/02/2037	8,900	6,608	1.26	3.875% due 16/05/2031	500	497	0.09	5.125% due 24/09/2031	2,000	2,046	0.39
0.450% due 04/07/2041	4,700	2,988	0.57	5.625% due 09/02/2034	\$ 200	172	0.03	5.250% due 10/03/2030	1,100	1,143	0.22
1.250% due 04/02/2043	900	629	0.12	6.350% due 09/02/2035	1,500	1,343	0.26	6.375% due 18/09/2033	1,600	1,706	0.32
2.500% due 14/10/2030	1,100	1,089	0.21	Nederlandse Waterschapsbank NV				6.625% due 27/09/2029	2,900	3,133	0.60
2.750% due 04/02/2033	21,900	21,661	4.12	2.750% due 24/09/2032	€ 100	99	0.02	6.750% due 11/07/2039	1,250	1,327	0.25
3.125% due 04/12/2030	18,800	19,076	3.63	New Zealand Local Government Funding Agency Ltd.				Slovakia Government International Bond			
Hungary Government International Bond				3.125% due 06/10/2032	400	402	0.08	4.125% due 19/02/2046	800	800	0.15
4.500% due 16/06/2034	900	942	0.18	Ontario Teachers' Finance Trust				South Africa Government International Bond			
Ile-de-France Mobilites				2.850% due 04/12/2031	800	795	0.15	8.500% due 31/01/2037	ZAR 20,400	1,085	0.21
3.700% due 14/06/2038	500	486	0.09	Peru Government International Bond				8.875% due 28/02/2035	20,600	1,139	0.22
Indonesia Government International Bond				7.300% due 12/08/2033	PEN 7,200	2,069	0.39	Spain Government International Bond			
3.875% due 15/01/2033	1,800	1,775	0.34	Poland Government International Bond				3.150% due 30/04/2033	€ 7,200	7,263	1.38
Italy Buoni Poliennali Del Tesoro				3.875% due 14/02/2033	€ 1,300	1,349	0.26	State of North Rhine-Westphalia			
3.150% due 15/03/2033	1,300	1,293	0.25	Province of Alberta				2.350% due 10/07/2030	200	197	0.04
4.050% due 30/10/2037	200	207	0.04	3.375% due 24/03/2036	800	804	0.15	Treasury Corp. of Victoria			
4.100% due 30/04/2046	1,300	1,287	0.24	Province of Ontario				3.625% due 29/09/2040	700	697	0.13
Japan Bank for International Cooperation				0.010% due 25/11/2030	3,800	3,356	0.64			149,948	28.55
3.125% due 22/04/2031	2,200	2,210	0.42	Province of Quebec				Total Transferable Securities		€ 580,666	110.55
Japan Government International Bond				3.000% due 24/01/2033	4,200	4,176	0.80				
2.300% due 20/12/2054	¥ 190,000	740	0.14	Province of Saskatchewan							
Junta de Andalucía				3.250% due 24/09/2035	1,100	1,095	0.21				
3.450% due 30/04/2036	€ 1,300	1,304	0.25	PSP Capital, Inc.							
Junta de Castilla y Leon				2.875% due 23/07/2032	250	248	0.05				
2.900% due 30/04/2032	1,100	1,094	0.21	Qatar Government International Bond							
Land Baden-Wuerttemberg				4.800% due 08/04/2033	\$ 1,100	967	0.18	PIMCO Select Funds plc -			
2.875% due 28/09/2035	1,800	1,769	0.34	Queensland Treasury Corp.				PIMCO Euro Short-Term			
				3.375% due 18/03/2036	€ 1,100	1,101	0.21	Floating NAV Fund (f)	71,053	711	0.14
								Total Investment Funds		€ 711	0.14

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month EURIBOR March Futures	Long	03/2028	211	€ 61	0.01
Australia Government 10-Year Bond September Futures	Long	09/2026	142	128	0.02
Euro-Bobl September Futures	Long	09/2026	190	107	0.02
Euro-BTP Italy Government Bond September Futures	Long	09/2026	207	217	0.04
Euro-Bund 10-Year Bond September Futures	Long	09/2026	194	248	0.05
Euro-Buxl 30-Year Bond September Futures	Long	09/2026	182	412	0.08
Euro-OAT France Government 10-Year Bond September Futures	Short	09/2026	59	(27)	(0.01)
Euro-Schatz September Futures	Long	09/2026	771	63	0.01
U.S. Treasury 2-Year Note September Futures	Long	09/2026	193	(50)	(0.01)
U.S. Treasury 5-Year Note September Futures	Long	09/2026	152	35	0.01
U.S. Treasury 10-Year Note September Futures	Long	09/2026	239	133	0.03
U.S. Treasury 10-Year Note September Futures	Short	09/2026	258	(317)	(0.06)
U.S. Treasury 30-Year Bond September Futures	Short	09/2026	7	(17)	0.00
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2026	383	931	0.18
United Kingdom Long Gilt September Futures	Long	09/2026	204	430	0.08
				€ 2,354	0.45
Total Financial Derivative Instruments Dealt in on a Regulated Market				€ 2,354	0.45

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Next Group PLC	(1.000)%	20/12/2029	€ 2,600	€ 5	0.00

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Banco Bilbao Vizcaya Argentaria S.A.	1.000%	20/12/2029	€ 1,100	€ 29	0.01
Commerzbank AG	1.000	20/12/2029	1,050	28	0.01
International Game Technology PLC	5.000	20/06/2030	1,000	(30)	(0.01)
Société Générale S.A.	1.000	20/12/2030	1,400	20	0.00
Stellantis NV	5.000	20/12/2030	900	(22)	0.00
Telefonica Europe BV	1.000	20/06/2030	1,600	3	0.00
				€ 28	0.01

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

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
iTraxx Europe Main 45 10-Year Index	(1.000)%	20/06/2036	€ 76,400	€ (263)	(0.05)

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-45 5-Year Index	1.000%	20/12/2030	\$ 33,170	€ 103	0.02
CDX.IG-46 5-Year Index	1.000	20/06/2031	83,810	294	0.06
iTraxx Europe Main 44 5-Year Index	1.000	20/12/2030	€ 38,050	114	0.02
iTraxx Europe Main 45 5-Year Index	1.000	20/06/2031	216,350	951	0.18
				€ 1,462	0.28

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	3.500%	18/03/2028	£ 12,240	€ (114)	(0.02)
Pay	1-Day GBP-SONIO Compounded-OIS	3.500	18/03/2031	16,400	(408)	(0.08)
Receive	1-Day GBP-SONIO Compounded-OIS	4.000	18/03/2036	26,600	366	0.07
Receive ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	4.000	16/09/2036	5,900	(11)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	0.750	16/06/2031	\$ 4,530	(380)	(0.07)
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2052	3,400	(34)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.000	19/03/2030	58,700	(911)	(0.17)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	18/12/2054	2,900	433	0.08
Receive	1-Day USD-SOFR Compounded-OIS	3.500	17/09/2055	19,000	433	0.08
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/06/2036	18,200	331	0.06
Receive	1-Day USD-SOFR Compounded-OIS	4.000	17/06/2056	16,700	166	0.03
Pay	1-Year BRL-CDI	13.033	02/01/2029	BRL 84,400	(371)	(0.07)
Pay	1-Year BRL-CDI	13.354	02/01/2029	58,800	(205)	(0.04)
Pay	1-Year BRL-CDI	14.515	04/01/2027	22,600	4	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.000	01/06/2034	CAD 3,400	(7)	0.00
Pay	6-Month AUD-BBR-BBSW	3.750	19/03/2030	AUD 18,800	(408)	(0.08)
Pay	6-Month EUR-EURIBOR	2.380	31/12/2034	€ 1,600	(35)	(0.01)
Pay	6-Month EUR-EURIBOR	2.410	05/11/2034	1,490	(28)	(0.01)
Pay	6-Month EUR-EURIBOR	2.460	13/03/2035	900	(25)	0.00
Pay	6-Month EUR-EURIBOR	2.460	01/04/2035	900	(27)	(0.01)
Pay	6-Month EUR-EURIBOR	2.520	27/03/2035	900	(22)	0.00
Pay	6-Month EUR-EURIBOR	2.610	24/03/2035	900	(15)	0.00
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	2,670	(2)	0.00
					€ (1,270)	(0.25)
Total Centrally Cleared Financial Derivative Instruments					€ (38)	(0.01)

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

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

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

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	CNH 203	\$ 30	€ 0	€ 0	€ 0	0.00
	07/2026	SGD 385	302	4	0	4	0.00
BOA	07/2026	BRL 52	10	0	0	0	0.00
	07/2026	DKK 375	€ 50	0	0	0	0.00
	07/2026	KRW 17,478	\$ 11	0	0	0	0.00
	07/2026	SGD 4,039	3,163	35	0	35	0.01
	07/2026	\$ 192	CNH 1,298	0	(1)	(1)	0.00
	07/2026	1,678	€ 1,439	0	(28)	(28)	(0.01)

Schedule of Investments Euro Credit Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2026	\$ 32	PLN 121	€ 0	€ 0	€ 0	0.00
	08/2026	ILS 551	\$ 185	0	0	0	0.00
	09/2026	MXN 705	40	0	0	0	0.00
	09/2026	\$16	INR 1,504	0	0	0	0.00
	07/2026	BRL 678	\$ 131	0	0	0	0.00
	07/2026	CHF 289	€ 314	0	0	0	0.00
	07/2026	CNH 1,465	\$ 217	1	0	1	0.00
	07/2026	€ 2,600	2,971	2	(3)	(1)	0.00
	07/2026	IDR 26,619,022	1,484	1	(1)	0	0.00
	07/2026	ILS 722	245	2	0	2	0.00
	07/2026	INR 41,300	430	0	(6)	(6)	0.00
	07/2026	KRW 270,395	177	2	0	2	0.00
	07/2026	SGD 2,032	1,572	1	0	1	0.00
	07/2026	THB 6,704	204	2	0	2	0.00
	07/2026	TRY 9,132	192	0	(2)	(2)	0.00
	07/2026	\$ 1,796	BRL 9,274	0	(4)	(4)	0.00
	07/2026	1,225	€ 1,056	0	(16)	(16)	0.00
	07/2026	1,853	HUF 566,003	0	(31)	(31)	(0.01)
	07/2026	320	IDR 5,701,903	0	(2)	(2)	0.00
	07/2026	2,559	INR 242,397	3	(5)	(2)	0.00
	07/2026	403	KRW 618,991	0	(3)	(3)	0.00
	07/2026	39	TWD 1,244	0	0	0	0.00
	07/2026	ZAR 3,435	\$ 209	0	0	0	0.00
	08/2026	€ 79	90	0	0	0	0.00
	08/2026	ILS 119	40	0	0	0	0.00
	08/2026	\$ 252	BRL 1,285	0	(5)	(5)	0.00
	09/2026	IDR 2,643,936	\$ 146	0	(1)	(1)	0.00
	09/2026	THB 5,287	163	2	0	2	0.00
	09/2026	\$ 796	IDR 14,114,195	1	(13)	(12)	0.00
	09/2026	96	INR 9,121	0	0	0	0.00
	09/2026	30	THB 987	0	0	0	0.00
	12/2026	97	IDR 1,766,504	0	0	0	0.00
BRC	07/2026	AUD 453	€ 277	3	0	3	0.00
	07/2026	ILS 876	\$ 296	2	0	2	0.00
	07/2026	NOK 719	€ 63	0	0	0	0.00
	07/2026	TRY 11	\$ 0	0	0	0	0.00
	07/2026	\$ 2,617	TRY 125,367	32	0	32	0.01
	07/2026	ZAR 28,197	\$ 1,727	9	(1)	8	0.00
	08/2026	CAD 2,972	€ 1,832	0	0	0	0.00
	08/2026	€ 63	NOK 720	0	0	0	0.00
	07/2026	CHF 220	€ 242	3	0	3	0.00
	07/2026	€ 107	NOK 1,160	0	(5)	(5)	0.00
CBK	07/2026	£ 494	€ 570	0	(4)	(4)	0.00
	07/2026	ILS 806	\$ 277	6	0	6	0.00
	07/2026	INR 28,345	300	1	0	1	0.00
	07/2026	\$ 238	IDR 4,263,079	0	0	0	0.00
	07/2026	293	INR 28,345	6	0	6	0.00
	07/2026	30	KRW 44,805	0	(1)	(1)	0.00
	07/2026	386	PLN 1,425	0	(6)	(6)	0.00
	07/2026	14	TWD 446	0	0	0	0.00
	08/2026	ILS 937	\$ 320	5	0	5	0.00
	09/2026	COP 1,132,641	308	0	(13)	(13)	0.00
DUB	09/2026	IDR 9,861,480	546	0	0	0	0.00
	09/2026	INR 2,888	30	0	0	0	0.00
	09/2026	THB 8,065	243	0	(1)	(1)	0.00
	09/2026	\$ 155	IDR 2,767,177	0	(2)	(2)	0.00
	09/2026	114	MXN 2,032	2	0	2	0.00
	09/2026	1	PEN 2	0	0	0	0.00
	10/2026	PEN 6,506	\$ 1,879	0	(18)	(18)	0.00
	11/2026	1,771	518	1	0	1	0.00
	12/2026	779	223	0	(4)	(4)	0.00
	12/2026	\$ 309	IDR 5,611,140	0	0	0	0.00
GLM	07/2026	IDR 539,734	\$ 30	0	0	0	0.00
	07/2026	INR 10,953	116	0	0	0	0.00
	07/2026	SGD 463	363	4	0	4	0.00
	07/2026	\$ 695	CNH 4,729	1	0	1	0.00
	07/2026	77	INR 7,466	1	0	1	0.00
	07/2026	177	PLN 655	0	(2)	(2)	0.00
	07/2026	ZAR 7,888	\$ 487	6	0	6	0.00
	08/2026	CNH 4,718	695	0	(1)	(1)	0.00
	09/2026	IDR 5,637,299	313	0	0	0	0.00
	09/2026	\$ 129	IDR 2,348,977	1	0	1	0.00
GLM	09/2026	116	INR 11,027	0	0	0	0.00
	07/2026	BRL 91	\$ 18	0	0	0	0.00
	07/2026	CAD 40	28	0	0	0	0.00
	07/2026	KRW 97,302	63	0	0	0	0.00
	07/2026	\$ 233	IDR 4,182,836	1	0	1	0.00
	07/2026	63	KRW 97,289	0	0	0	0.00
	07/2026	869	PLN 3,241	0	(6)	(6)	0.00
	07/2026	ZAR 3,649	\$ 221	0	(1)	(1)	0.00
	08/2026	\$ 4,637	BRL 23,668	0	(87)	(87)	(0.02)
	08/2026	28	CAD 40	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
JPM	08/2026	\$ 76	INR 7,303	€ 1	€ 0	€ 1	0.00
	09/2026	IDR 4,207,331	\$ 233	0	0	0	0.00
	09/2026	THB 14,020	434	9	0	9	0.00
	09/2026	\$ 546	BRL 2,811	0	(10)	(10)	0.00
	09/2026	535	IDR 9,618,983	1	(3)	(2)	0.00
	09/2026	477	INR 45,904	4	0	4	0.00
	09/2026	100	MXN 1,742	0	(1)	(1)	0.00
	07/2026	BRL 11,734	\$ 2,280	12	0	12	0.00
	07/2026	CNH 1,900	280	0	0	0	0.00
	07/2026	DKK 43	€ 6	0	0	0	0.00
	07/2026	€ 985	CHF 908	0	0	0	0.00
	07/2026	20	DKK 150	0	0	0	0.00
	07/2026	174	£ 150	1	0	1	0.00
	07/2026	194	¥ 35,793	0	(1)	(1)	0.00
	07/2026	5,126	\$ 5,827	0	(29)	(29)	(0.01)
	07/2026	ILS 2,252	754	0	(2)	(2)	0.00
	07/2026	INR 8,279	88	0	0	0	0.00
	07/2026	¥ 36,822	€ 200	1	0	1	0.00
	07/2026	KRW 30,068	\$ 19	0	0	0	0.00
	07/2026	NOK 3,566	€ 316	1	0	1	0.00
	07/2026	NZD 3,381	1,730	49	0	49	0.01
	07/2026	SEK 554	50	0	0	0	0.00
	07/2026	\$ 35	IDR 621,774	0	0	0	0.00
	07/2026	88	INR 8,279	0	0	0	0.00
	07/2026	19	KRW 30,064	0	0	0	0.00
	07/2026	945	PLN 3,448	1	(25)	(24)	0.00
	07/2026	131	THB 4,369	1	0	1	0.00
	08/2026	CHF 908	€ 987	0	0	0	0.00
	08/2026	DKK 150	20	0	0	0	0.00
	08/2026	€ 200	¥ 36,822	0	(1)	(1)	0.00
	08/2026	316	NOK 3,572	0	(1)	(1)	0.00
	08/2026	50	SEK 554	0	0	0	0.00
	08/2026	ILS 4,821	\$ 1,631	10	0	10	0.00
MBC	09/2026	IDR 625,229	35	0	0	0	0.00
	09/2026	INR 9,734	102	0	0	0	0.00
	09/2026	MXN 560	31	0	0	0	0.00
	09/2026	THB 33,272	1,015	8	(1)	7	0.00
	09/2026	\$ 148	INR 14,088	0	0	0	0.00
	09/2026	4,870	MXN 84,784	0	(43)	(43)	(0.01)
	10/2026	2,280	BRL 11,992	0	(12)	(12)	0.00
	12/2026	MXN 198	\$ 11	0	0	0	0.00
	12/2026	\$251	MXN 4,433	0	(1)	(1)	0.00
	07/2026	CHF 1,188	€ 1,301	13	0	13	0.00
	07/2026	DKK 84	11	0	0	0	0.00
	07/2026	€ 560	£ 486	4	0	4	0.00
	07/2026	289	NOK 3,205	0	(5)	(5)	0.00
	07/2026	1,726	\$ 2,000	23	0	23	0.00
	07/2026	IDR 57,458	3	0	0	0	0.00
	07/2026	INR 10,997	116	0	0	0	0.00
	07/2026	KRW 300,818	198	4	0	4	0.00
	07/2026	NZD 1,847	€ 923	4	0	4	0.00
	07/2026	\$ 556	BRL 2,885	1	0	1	0.00
	07/2026	180	INR 17,306	3	0	3	0.00
	09/2026	THB 5,405	\$ 162	0	(2)	(2)	0.00
	09/2026	\$ 487	INR 46,628	3	(1)	2	0.00
	07/2026	CHF 164	€ 179	1	0	1	0.00
	07/2026	€ 6,651	£ 5,741	14	0	14	0.00
	07/2026	935	¥ 173,000	0	(4)	(4)	0.00
	07/2026	52	SEK 565	0	(1)	(1)	0.00
	07/2026	NZD 261	€ 131	1	0	1	0.00
	08/2026	£ 5,649	6,535	0	(13)	(13)	0.00
	07/2026	\$ 217	IDR 3,871,716	0	(1)	(1)	0.00
	07/2026	182	INR 17,467	2	0	2	0.00
	07/2026	1,174	TRY 55,172	3	0	3	0.00
	09/2026	IDR 3,893,430	\$ 217	1	0	1	0.00
SCX	09/2026	\$ 95	IDR 1,689,428	0	(1)	(1)	0.00
	07/2026	AUD 616	€ 377	4	0	4	0.00
	07/2026	CAD 7,143	4,434	31	0	31	0.01
	07/2026	€ 647	AUD 1,069	1	0	1	0.00
	07/2026	62	CAD 100	0	0	0	0.00
	07/2026	21	DKK 160	0	0	0	0.00
	07/2026	1,041	¥ 192,855	0	(3)	(3)	0.00
	07/2026	¥ 353,046	€ 1,916	16	0	16	0.00
	07/2026	\$ 80	IDR 1,442,168	0	0	0	0.00
	07/2026	239	INR 22,903	2	0	2	0.00
	08/2026	AUD 1,071	€ 647	0	(1)	(1)	0.00
	08/2026	DKK 159	21	0	0	0	0.00
	08/2026	€ 1,919	¥ 353,046	0	(16)	(16)	0.00
	08/2026	\$ 189	INR 18,139	1	0	1	0.00
	09/2026	IDR 4,389,787	\$ 243	0	0	0	0.00
	09/2026	THB 4,980	154	3	0	3	0.00

Schedule of Investments Euro Credit Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SOG	09/2026	\$ 286	IDR 5,133,885	€ 0	€ (1)	€ (1)	0.00
	07/2026	CNH 2,461	\$ 364	1	0	1	0.00
	07/2026	€ 2,513	CAD 4,069	0	(4)	(4)	0.00
	07/2026	£ 7,911	€ 6,824	12	0	12	0.00
	07/2026	25,637	\$ 29,162	0	(130)	(130)	(0.02)
	07/2026	£ 13,834	€ 15,949	0	(111)	(111)	(0.02)
	07/2026	\$ 36,878	31,721	6	(542)	(536)	(0.10)
	07/2026	5,343	SGD 6,921	7	0	7	0.00
	08/2026	CAD 4,069	€ 2,513	4	0	4	0.00
	08/2026	€ 5,126	\$ 5,861	0	(6)	(6)	0.00
	08/2026	£ 6,834	€ 7,911	0	(12)	(12)	0.00
	08/2026	SGD 6,905	\$ 5,343	0	(7)	(7)	0.00
	08/2026	\$ 29,202	€ 25,637	131	0	131	0.02
	07/2026	CHF 840	908	0	(2)	(2)	0.00
	07/2026	€ 1,946	CHF 1,793	0	(1)	(1)	0.00
	07/2026	\$ 30	CAD 41	0	(1)	(1)	0.00
	08/2026	CHF 1,793	€ 1,950	1	0	1	0.00
SSB	08/2026	€ 873	\$ 996	0	(2)	(2)	0.00
	07/2026	CAD 1,706	€ 1,051	0	0	0	0.00
	07/2026	€ 23	DKK 172	0	0	0	0.00
UAG	07/2026	¥ 4,057	€ 22	0	0	0	0.00
	07/2026	\$ 180	PLN 657	0	(4)	(4)	0.00
	08/2026	DKK 172	€ 23	0	0	0	0.00
	08/2026	€ 22	¥ 4,057	0	0	0	0.00
	09/2026	MXN 521	\$ 30	0	0	0	0.00
	09/2026	THB 697	21	0	0	0	0.00
	09/2026	\$ 1	THB 17	0	0	0	0.00
	12/2026	COP 13,182,226	\$ 3,378	0	(259)	(259)	(0.05)
				€ 536	€ (1,533)	€ (997)	(0.19)
Total OTC Financial Derivative Instruments						€ (997)	(0.19)
Total Investments						€ 582,696	110.94
Other Current Assets & Liabilities						€ (57,456)	(10.94)
Net Assets						€ 525,240	100.00

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

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

- (a) When-issued security.
- (b) Payment in-kind security.
- (c) Zero coupon security.
- (d) Principal amount of security is adjusted for inflation.
- (e) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (f) Affiliated to the Fund.
- (g) Contingent convertible security.

Cash of €16,846 (31 December 2025: €15,326) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of €850 (31 December 2025: €Nil) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 580,666	€ 0	€ 580,666
Investment Funds	711	0	0	711
Financial Derivative Instruments ⁽³⁾	1,638	(319)	0	1,319
Totals	€ 2,349	€ 580,347	€ 0	€ 582,696

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 594,820	€ 0	€ 594,820
Repurchase Agreements	0	7,800	0	7,800
Financial Derivative Instruments ⁽³⁾	(828)	(4,912)	0	(5,740)
Totals	€ (828)	€ 597,708	€ 0	€ 596,880

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

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

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

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	€ 4	€ 0	€ 4	€ N/A	€ N/A	€ N/A
BOA	6	0	6	16	0	16
BPS	(75)	0	(75)	(144)	0	(144)
BRC	45	0	45	42	0	42
CBK	(30)	0	(30)	(52)	0	(52)
DUB	10	0	10	4	0	4
GLM	(92)	0	(92)	1	0	1
GST	N/A	N/A	N/A	(3)	0	(3)
JPM	(32)	0	(32)	(41)	0	(41)
MBC	47	0	47	(40)	0	(40)
MYI	(2)	0	(2)	(92)	0	(92)
NSL	4	0	4	30	0	30
RYL	N/A	N/A	N/A	6	0	6
SCX	37	0	37	(42)	0	(42)
SOG	(651)	600	(51)	281	(300)	(19)
SSB	(5)	0	(5)	N/A	N/A	N/A
UAG	(263)	250	(13)	(20)	0	(20)

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

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	68.22	64.81
Transferable securities dealt in on another regulated market*	17.00	16.14
Other transferable securities	0.44	0.03
Investment funds	0.10	N/A
Repurchase agreements	N/A	1.06
Financial derivative instruments dealt in on a regulated market	0.41	0.03
Centrally cleared financial derivative instruments	0.48	0.20
OTC financial derivative instruments	0.08	0.10
Other assets	13.27	17.63
Total Assets	100.00	100.00

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Corporate Bonds & Notes	56.37	57.49
Convertible Bonds & Notes	0.14	0.14
U.S. Government Agencies	15.05	14.07
U.S. Treasury Obligations	0.52	0.48
Non-Agency Mortgage-Backed Securities	2.13	2.56
Asset-Backed Securities	7.79	8.51
Sovereign Issues	28.55	24.47
Investment Funds	0.14	N/A
Repurchase Agreements	N/A	1.41
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.45	(0.20)
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	N/A	0.00
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign And U.S. Municipal Issues — Buy Protection	0.00	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	0.01
Credit Default Swaps on Credit Indices — Buy Protection	(0.05)	(0.01)
Credit Default Swaps on Credit Indices — Sell Protection	0.28	0.05
Interest Rate Swaps	(0.25)	(0.88)
OTC Financial Derivative Instruments		
Written Options		
Interest Rate Swaptions	N/A	0.00
Forward Foreign Currency Contracts	(0.19)	(0.01)
Other Current Assets & Liabilities	(10.94)	(8.09)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Ubisoft Entertainment S.A.				Bear Stearns ALT-A Trust				Deutsche Mortgage Securities, Inc. Re-REMIC			
2.375% due 15/11/2028	€ 3,300	€ 3,242	0.11	4.112% due 25/11/2036	\$ 55	€ 20	0.00	Trust Certificates			
		21,932	0.77	4.494% due 25/05/2036	292	116	0.00	4.101% due 27/06/2037	\$ 2,212	€ 1,727	0.06
				4.495% due 25/09/2035	143	40	0.00	Dilosk RMBS DAC			
				4.563% due 25/07/2035	250	131	0.01	2.733% due 25/10/2064	€ 11,700	11,686	0.41
								3.080% due 24/09/2060	7,560	7,565	0.27
U.S. GOVERNMENT AGENCIES				Bear Stearns Asset-Backed Securities Trust				Dutch Property Finance BV			
Freddie Mac				5.750% due 25/11/2034	109	85	0.00	2.913% due 28/10/2059	4,280	4,283	0.15
3.750% due 25/09/2055	\$ 5,248	4,241	0.15	Chase Mortgage Finance Trust				3.063% due 28/04/2064	9,455	9,481	0.33
4.750% due 25/07/2056 -				4.008% due 25/03/2037	14	11	0.00	EuroMASTR PLC			
25/11/2057	11,723	10,040	0.35	4.040% due 25/01/2036	125	98	0.00	4.066% due 15/06/2040	£ 61	70	0.00
Ginnie Mae, TBA				6.000% due 25/05/2037	94	35	0.00	First Horizon Alternative Mortgage Securities Trust			
3.000% due 01/08/2056	2,900	2,250	0.08	ChaseFlex Trust				4.073% due 25/01/2036	\$ 131	54	0.00
3.500% due 01/07/2056	4,000	3,143	0.11	5.000% due 25/07/2037	68	19	0.00	4.862% due 25/04/2036	33	24	0.00
5.000% due 01/07/2056 -				ChaseFlex Trust Multi-Class Mortgage Pass-Through				First Horizon Mortgage Pass-Through Trust			
01/08/2056	80,700	69,541	2.44	Certificates Trust				5.701% due 25/11/2037	16	10	0.00
5.500% due 01/07/2056	4,500	3,956	0.14	4.203% due 25/08/2037	18	13	0.00	Frontier Mortgage Funding PLC			
6.000% due 01/08/2056 -				Citigroup Mortgage Loan Trust, Inc.				4.532% due 20/12/2066	£ 16,400	19,055	0.67
01/09/2056	56,300	50,188	1.76	4.093% due 25/12/2034	3	2	0.00	5.082% due 20/12/2066	1,000	1,163	0.04
6.500% due 01/07/2056 -				4.303% due 25/04/2037	86	67	0.00	5.482% due 20/12/2066	1,000	1,162	0.04
01/08/2056	68,200	61,796	2.16	4.490% due 25/03/2037	32	26	0.00	6.232% due 20/12/2066	1,149	1,330	0.05
Uniform Mortgage-Backed Security				5.500% due 25/12/2035	106	43	0.00	GS Mortgage Securities Corp. Trust			
3.000% due 01/05/2052	1,062	811	0.03	6.250% due 25/11/2037	139	46	0.00	3.659% due 10/01/2043	\$ 1,475	1,208	0.04
Uniform Mortgage-Backed Security, TBA				CitiMortgage Alternative Loan Trust				GS Mortgage-Backed Securities Trust			
3.000% due 01/08/2056	10,700	8,157	0.29	6.000% due 25/01/2037	160	124	0.01	3.133% due 24/11/2067	€ 12,700	12,733	0.45
4.000% due 01/07/2056 -				6.000% due 25/06/2037	271	213	0.01	GSC Capital Corp. Mortgage Trust			
01/08/2056	52,100	42,570	1.49	Commercial Mortgage Trust				4.123% due 25/05/2036	\$ 41	35	0.00
4.500% due 01/07/2056 -				3.140% due 10/10/2036	1,494	1,290	0.05	GSR Mortgage Loan Trust			
01/08/2056	31,200	26,125	0.91	4.921% due 15/09/2033	4,000	3,317	0.12	5.500% due 25/06/2035	65	57	0.00
5.000% due 01/07/2056 -				Countrywide Alternative Loan Resecuritization Trust				HarborView Mortgage Loan Trust			
01/08/2056	495,090	425,122	14.90	3.557% due 25/08/2037	55	20	0.00	4.299% due 19/06/2036	81	31	0.00
5.500% due 01/07/2056 -				6.000% due 25/08/2037	48	20	0.00	5.029% due 19/12/2035	143	57	0.00
01/09/2056	333,300	292,025	10.23	Countrywide Alternative Loan Trust				HSI Asset Loan Obligation Trust			
6.000% due 01/08/2056 -				3.989% due 25/05/2036	5	4	0.00	6.000% due 25/06/2037	36	30	0.00
01/09/2056	477,450	425,208	14.90	4.173% due 25/06/2037	25	21	0.00	IndyMac Mortgage Loan Trust			
6.500% due 01/07/2056 -				5.500% due 25/03/2035	3,883	2,978	0.11	3.372% due 25/06/2036	33	24	0.00
01/08/2056	289,330	261,633	9.17	5.500% due 25/11/2035	56	27	0.00	3.625% due 25/11/2035	65	55	0.00
7.000% due 01/08/2056	5,050	4,642	0.16	5.500% due 25/12/2035	60	25	0.00	3.653% due 25/06/2037	935	479	0.02
		1,691,448	59.27	5.500% due 25/02/2036	41	20	0.00	4.263% due 25/09/2037	2,649	2,329	0.08
				5.697% due 25/09/2034	2	1	0.00	4.383% due 25/10/2036	9,525	4,014	0.14
				5.750% due 25/04/2047	89	39	0.00	4.483% due 25/01/2035	43	30	0.00
				6.000% due 25/03/2036	195	71	0.00	6.250% due 25/11/2037	42	14	0.00
				6.000% due 25/05/2036	1,041	421	0.02	Jeronimo Funding DAC			
				6.000% due 25/08/2036	217	101	0.00	3.415% due 25/10/2064	€ 13,029	13,092	0.46
				6.000% due 25/04/2037	55	23	0.00	JPMorgan Alternative Loan Trust			
				6.000% due 25/05/2037	764	260	0.01	4.243% due 25/10/2036	\$ 1,988	1,620	0.06
				6.000% due 25/08/2037	304	128	0.01	4.269% due 27/06/2037	131	64	0.00
				6.250% due 25/07/2036	1,250	417	0.02	4.638% due 25/12/2036	1	1	0.00
				6.250% due 25/12/2036	20	7	0.00	6.500% due 25/03/2036	165	71	0.00
				6.500% due 25/12/2036	58	20	0.00	6.550% due 25/05/2036	1	1	0.00
				6.500% due 25/08/2037	338	124	0.01	Jubilee Place BV			
				Countrywide Asset-Backed Certificates Trust, Inc.				3.090% due 17/01/2059	€ 3,017	3,021	0.11
				4.243% due 25/04/2036	115	93	0.00	3.207% due 17/09/2060	8,635	8,655	0.30
				Countrywide Home Loan Mortgage Pass-Through Trust				Jupiter Mortgage PLC			
				4.177% due 20/02/2036	98	82	0.00	4.747% due 20/07/2055	£ 1,541	1,792	0.06
				4.190% due 25/11/2037	66	53	0.00	Kinbane DAC			
				4.363% due 25/03/2035	240	84	0.00	3.378% due 24/08/2075	€ 13,792	13,816	0.49
				4.383% due 25/03/2035	11	9	0.00	Lavender Trust			
				4.489% due 20/12/2035	34	27	0.00	6.250% due 26/10/2036	\$ 151	55	0.00
				4.503% due 25/02/2035	131	107	0.00	Lehman Mortgage Trust			
				4.614% due 20/09/2036	11	8	0.00	4.264% due 25/12/2035	159	20	0.00
				4.614% due 25/09/2047	50	40	0.00	5.073% due 25/01/2036	27	23	0.00
				4.650% due 25/01/2036	20	17	0.00	Lehman XS Trust			
				5.750% due 25/12/2035	62	25	0.00	4.123% due 25/12/2036	431	392	0.01
				6.000% due 25/03/2037	88	30	0.00	Ludgate Funding PLC			
				6.000% due 25/04/2037	14	5	0.00	2.282% due 01/01/2061	€ 3,360	3,312	0.12
				6.000% due 25/07/2037	160	55	0.00	2.448% due 01/12/2060	1,711	1,685	0.06
				6.500% due 25/11/2036	244	51	0.00	Mansard Mortgages PLC			
				Credit Suisse First Boston Mortgage Securities Corp.				4.516% due 15/12/2049	£ 317	368	0.01
				4.913% due 25/09/2034	9	17	0.00	MASTR Adjustable Rate Mortgages Trust			
				6.000% due 25/01/2036	160	83	0.00	4.198% due 25/03/2035	\$ 9	7	0.00
				Credit Suisse Mortgage Capital Certificates				Merrill Lynch Alternative Note Asset Trust			
				5.594% due 15/07/2032	1,024	891	0.03	6.000% due 25/05/2037	114	74	0.00
				Credit Suisse Mortgage Capital Mortgage-Backed Trust				Merrill Lynch Mortgage Investors Trust			
				4.063% due 25/08/2036	1,157	260	0.01	4.244% due 25/03/2036	193	75	0.00
				6.000% due 25/07/2036	173	65	0.00	Merrion Square Residential DAC			
				6.500% due 25/10/2021	205	3	0.00	3.378% due 24/03/2081	€ 10,543	10,578	0.37
				6.500% due 25/02/2022	464	27	0.00				
				Deutsche ALT-B Securities Mortgage Loan Trust							
				4.063% due 25/04/2037	142	89	0.00				

Schedule of Investments Euro Income Bond Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Morgan Stanley Mortgage Loan Trust				Wells Fargo Alternative Loan Trust				4.763% due 25/06/2037	\$ 61 €	46	0.00
4.459% due 25/03/2036	\$ 86	39	0.00	6.250% due 25/11/2037	\$ 21	16	0.00	4.813% due 25/03/2034	85	72	0.00
5.962% due 25/06/2036	3,962	911	0.03			259,141	9.08	Bear Stearns Asset-Backed Securities Trust			
6.000% due 25/10/2037	111	49	0.00					4.663% due 25/08/2034	847	731	0.03
6.201% due 25/02/2047	2,648	743	0.03					Carrington Mortgage Loan Trust			
Newgate Funding PLC				ASSET-BACKED SECURITIES				4.023% due 25/02/2037	100	84	0.00
2.468% due 01/12/2050	€ 1,369	1,322	0.05	AUTOMOBILE ABS OTHER				Centex Home Equity Loan Trust			
2.498% due 01/12/2050	891	880	0.03	Auto ABS Italian Stella Loans SRL				4.813% due 25/10/2035	3,260	2,840	0.10
3.001% due 15/12/2050	95	95	0.00	2.939% due 29/12/2036	€ 5,213	5,220	0.18	Countrywide Asset-Backed Certificates Trust, Inc.			
4.036% due 01/12/2050	£ 287	332	0.01	2.953% due 26/12/2041	13,400	13,424	0.47	4.043% due 25/12/2046	2,466	2,017	0.07
4.066% due 15/12/2050	1,829	2,019	0.07	Auto ABS Spanish Loans				4.203% due 25/05/2037	4,827	4,090	0.14
4.866% due 15/12/2050	115	133	0.01	3.059% due 28/09/2038	12,096	12,125	0.42	4.303% due 25/03/2036	798	640	0.02
Nomura Resecuritization Trust				Auto1 Car Funding SARL				Fieldstone Mortgage Investment Trust			
4.663% due 25/03/2037	\$ 2,545	2,174	0.08	2.829% due 15/12/2033	2,056	2,059	0.07	4.543% due 25/12/2035	9,291	7,404	0.26
Polaris PLC				AutoFlorence SRL				First NLC Trust			
0.000% due 27/03/2069	£ 20,000	23,250	0.82	2.968% due 24/12/2044	12,400	12,437	0.44	3.903% due 25/08/2037	121	53	0.00
Residential Accredited Loans, Inc. Trust				Bavarian Sky S.A.				4.043% due 25/08/2037	40	17	0.00
4.183% due 25/06/2037	\$ 36	29	0.00	2.705% due 20/02/2034	13,300	13,306	0.47	Fremont Home Loan Trust			
6.000% due 25/06/2036	42	31	0.00	BBVA Consumer Auto				4.003% due 25/01/2037	9,136	3,625	0.13
6.000% due 25/05/2037	35	26	0.00	2.819% due 25/02/2042	5,500	5,505	0.19	4.063% due 25/01/2037	188	75	0.00
6.250% due 25/02/2037	94	68	0.00	3.117% due 19/03/2038	12,142	12,182	0.43	4.083% due 25/08/2036	171	46	0.00
Residential Asset Securitization Trust				3.239% due 19/05/2042	889	889	0.03	4.103% due 25/02/2037	597	158	0.01
6.000% due 25/02/2036	321	101	0.00	Citizen Irish Auto Receivables Trust DAC				4.633% due 25/11/2034	1,005	790	0.03
6.000% due 25/06/2036	146	43	0.00	2.779% due 15/08/2033	9,968	9,986	0.35	4.693% due 25/04/2035	1,513	1,299	0.05
6.000% due 25/11/2036	123	34	0.00	FACT S.A.				GSA Home Equity Trust			
6.000% due 25/03/2037	96	25	0.00	2.915% due 20/04/2033	6,732	6,742	0.24	5.772% due 25/11/2036	116	28	0.00
6.000% due 25/05/2037	613	254	0.01	FACT S.A.				GSAMP Trust			
6.250% due 25/11/2036	84	24	0.00	2.935% due 22/09/2031	4,302	4,310	0.15	3.963% due 25/12/2046	162	70	0.00
Residential Funding Mortgage Securities, Inc. Trust				First Mobility SARL				4.043% due 25/12/2036	733	341	0.01
6.000% due 25/10/2036	37	27	0.00	2.809% due 14/10/2032	9,976	9,991	0.35	4.063% due 25/09/2036	648	193	0.01
RMAC Securities PLC				First Mobility Swiss Lease				4.063% due 25/12/2046	445	192	0.01
2.667% due 12/06/2044	€ 2,344	2,263	0.08	2.959% due 23/09/2033	19,243	19,269	0.67	4.163% due 25/11/2036	164	65	0.00
2.827% due 12/06/2044	236	226	0.01	Fulvia SPV SRL				4.223% due 25/12/2046	81	35	0.00
4.036% due 12/06/2044	£ 246	281	0.01	3.030% due 23/12/2041	17,476	17,515	0.61	Home Equity Mortgage Loan Asset-Backed Trust			
4.136% due 12/06/2044	2,454	2,785	0.10	Golden Bar Securitisation SRL				5.713% due 25/03/2035	1,000	825	0.03
Santander Residential FT				3.436% due 22/09/2043	4,135	4,159	0.15	HSI Asset Securitization Corp. Trust			
3.088% due 18/10/2068	€ 21,182	21,236	0.75	5.286% due 22/09/2043	764	780	0.03	3.983% due 25/12/2036	183	41	0.00
Sapphire Trust Central Finance				Hill FL BV				4.103% due 25/12/2036	878	185	0.01
4.999% due 12/02/2067	AUD 201	122	0.01	2.909% due 18/10/2033	7,600	7,601	0.27	4.138% due 25/05/2037	2,543	2,226	0.08
Southern Pacific Securities PLC				2.929% due 18/10/2032	3,040	3,042	0.11	4.203% due 25/12/2036	508	107	0.00
2.881% due 10/03/2044	€ 641	638	0.02	2.939% due 18/06/2034	8,600	8,609	0.30	JPMorgan Mortgage Acquisition Corp.			
Stratton Mortgage Funding PLC				Koromo Italy Compartment				4.693% due 25/06/2035	4,968	4,183	0.15
4.649% due 28/06/2050	£ 7,390	8,582	0.30	2.905% due 26/02/2032	5,941	5,953	0.21	JPMorgan Mortgage Acquisition Trust			
5.496% due 20/06/2060	11,900	13,836	0.49	Red & Black Auto Italy SRL				4.043% due 25/06/2037	900	703	0.03
Structured Adjustable Rate Mortgage Loan Trust				3.019% due 28/07/2036	7,434	7,466	0.26	6.337% due 25/08/2036	1,806	912	0.03
4.274% due 25/02/2036	\$ 43	28	0.00	SC Sweden SARL				MASTR Asset-Backed Securities Trust			
5.057% due 25/10/2035	55	43	0.00	2.825% due 25/12/2039	6,400	6,408	0.22	3.863% due 25/11/2036	123	30	0.00
SunTrust Adjustable Rate Mortgage Loan Trust				VCL Multi-Compartment S.A.				4.063% due 25/08/2036	209	63	0.00
6.114% due 25/02/2037	36	30	0.00	2.394% due 21/03/2033	16,500	16,509	0.58	4.243% due 25/06/2036	115	33	0.00
TBW Mortgage-Backed Trust				2.715% due 21/11/2032	11,318	11,329	0.40	4.243% due 25/08/2036	753	227	0.01
6.300% due 25/03/2037	7,830	1,301	0.05			216,816	7.60	Merrill Lynch Mortgage Investors Trust			
Towd Point Mortgage Funding PLC				HOME EQUITY OTHER				4.063% due 25/11/2037	3,101	808	0.03
4.984% due 20/04/2051	£ 2,106	2,447	0.09	ACE Securities Corp. Home Equity Loan Trust				4.303% due 25/04/2047	1,335	436	0.02
5.284% due 20/04/2051	1,264	1,469	0.05	3.983% due 25/10/2036	\$ 1,660	549	0.02	Morgan Stanley ABS Capital, Inc. Trust			
5.984% due 20/04/2051	1,053	1,226	0.04	3.983% due 25/12/2036	390	87	0.00	3.873% due 25/02/2037	888	241	0.01
6.147% due 20/07/2053	423	493	0.02	4.043% due 25/07/2036	85	63	0.00	3.893% due 25/01/2037	87	35	0.00
6.984% due 20/04/2051	843	980	0.04	4.063% due 25/01/2037	6,688	3,174	0.11	3.903% due 25/10/2036	96	37	0.00
7.247% due 20/07/2053	400	465	0.02	4.323% due 25/02/2037	2,466	885	0.03	3.943% due 25/03/2037	290	102	0.00
7.984% due 20/04/2051	526	613	0.02	4.738% due 25/11/2033	494	446	0.02	3.963% due 25/09/2036	51	15	0.00
8.247% due 20/07/2053	400	466	0.02	Aegis Asset-Backed Securities Trust Mortgage Pass-Through Certificates				3.963% due 25/02/2037	97	37	0.00
Towd Point Mortgage Trust				5.713% due 25/06/2034	1,020	865	0.03	4.013% due 25/03/2037	290	102	0.00
3.250% due 25/03/2058	\$ 1,332	1,160	0.04	Ameriquest Mortgage Securities Trust				4.063% due 25/09/2036	10,271	3,017	0.11
Tower Bridge Funding PLC				4.003% due 25/10/2036	2,950	780	0.03	4.663% due 25/08/2034	397	368	0.01
4.627% due 20/05/2066	£ 688	800	0.03	Ameriquest Mortgage Securities, Inc. Asset-Backed Pass-Through Certificates				4.738% due 25/02/2035	2,379	1,737	0.06
Uropa Securities PLC				3.402% due 25/04/2034	722	632	0.02	Morgan Stanley Home Equity Loan Trust			
2.512% due 10/10/2040	€ 1,549	1,481	0.05	4.783% due 25/01/2036	4,000	3,125	0.11	3.933% due 25/04/2037	224	100	0.00
WaMu Mortgage Pass-Through Certificates Trust				Argent Securities Trust				Morgan Stanley Mortgage Loan Trust			
3.236% due 25/10/2036	\$ 16	13	0.00	3.913% due 25/09/2036	785	218	0.01	4.293% due 25/04/2037	2,091	625	0.02
3.781% due 25/05/2037	30	23	0.00	3.963% due 25/06/2036	433	100	0.00	4.303% due 25/04/2037	2,091	625	0.02
4.034% due 25/12/2036	182	147	0.01	Argent Securities, Inc. Asset-Backed Pass-Through Certificates				6.465% due 25/09/2046	266	76	0.00
4.543% due 25/10/2044	40	34	0.00	4.403% due 25/01/2036	1,063	864	0.03	Nomura Home Equity Loan, Inc. Home Equity Loan Trust			
4.679% due 25/12/2035	4	3	0.00	Asset-Backed Funding Certificates Trust				6.532% due 25/10/2036	145	21	0.00
Washington Mutual Mortgage Pass-Through Certificates Trust				4.738% due 25/06/2035	329	278	0.01	NovaStar Mortgage Funding Trust			
4.514% due 25/04/2047	282	209	0.01					2.675% due 25/06/2036	70	46	0.00
6.000% due 25/07/2036	78	49	0.00					4.063% due 25/09/2036	126	42	0.00
6.000% due 25/06/2037	20	16	0.00					4.083% due 25/05/2036	43	38	0.00
								4.083% due 25/10/2036	995	404	0.02
								Option One Mortgage Loan Trust			
								3.863% due 25/07/2036	9,106	3,594	0.13

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
3.943% due 25/04/2037	\$ 11,811	€ 5,911	0.21
4.093% due 25/04/2037	601	257	0.01
4.203% due 25/01/2037	213	108	0.00
Park Place Securities, Inc. Asset-Backed Pass-Through Certificates			
4.498% due 25/08/2035	962	844	0.03
Renaissance Home Equity Loan Trust			
5.563% due 25/09/2037	103	72	0.00
5.612% due 25/04/2037	10,873	2,263	0.08
5.879% due 25/06/2037	3,494	729	0.03
7.238% due 25/09/2037	832	273	0.01
Residential Asset Mortgage Products Trust			
4.708% due 25/10/2035	1,500	1,146	0.04
Residential Asset Securities Corp. Trust			
4.023% due 25/11/2036	539	438	0.02
4.723% due 25/01/2036	3,300	2,761	0.10
Securitized Asset-Backed Receivables LLC Trust			
3.943% due 25/07/2036	176	49	0.00
4.083% due 25/07/2036	172	48	0.00
4.243% due 25/07/2036	148	41	0.00
Soundview Home Loan Trust			
3.761% due 25/04/2035	562	498	0.02
3.983% due 25/02/2037	245	57	0.00
4.043% due 25/06/2037	114	69	0.00
4.123% due 25/02/2037	362	85	0.00
4.213% due 25/05/2036	9,017	7,225	0.25
4.763% due 25/09/2037	6,692	4,402	0.16
Structured Asset Securities Corp. Mortgage Loan Trust			
5.513% due 25/04/2031	1,079	1,001	0.04
	87,295	3.06	

HOME EQUITY SEQUENTIAL

Credit-Based Asset Servicing & Securitization LLC			
3.089% due 25/01/2037	1,919	453	0.01

OTHER ABS

AlbaCore Euro CLO DAC			
3.194% due 15/07/2035	€ 14,602	14,637	0.51
Aqueduct European CLO DAC			
3.213% due 15/08/2034	1,000	1,001	0.03
Arbour CLO DAC			
3.453% due 15/08/2038	13,500	13,502	0.47
4.451% due 15/12/2038	1,000	1,004	0.04
Ares European CLO DAC			
3.088% due 20/04/2032	1,221	1,221	0.04
Ballyrock CLO Ltd.			
5.177% due 25/07/2037	\$ 3,500	3,069	0.11
Barings Euro CLO DAC			
3.426% due 15/08/2039	€ 12,800	12,810	0.45
3.444% due 21/10/2038	11,800	11,818	0.41
4.850% due 21/10/2038	2,500	2,513	0.09
Bayfront Infrastructure Capital Pte Ltd.			
5.026% due 11/04/2043	\$ 849	743	0.03
5.051% due 11/04/2043	2,760	2,416	0.08
BBVA Consumer FTA			
2.849% due 20/05/2039	€ 12,754	12,745	0.45
Blackrock European CLO DAC			
3.118% due 19/07/2035	6,367	6,375	0.22
BlueMountain Fuji Euro CLO DAC			
3.114% due 15/01/2033	1,100	1,102	0.04
BNPP AM Euro CLO DAC			
2.854% due 15/10/2031	623	622	0.02
Cairn CLO DAC			
2.820% due 31/01/2030	3,018	3,021	0.11
3.038% due 20/10/2033	3,872	3,859	0.13
3.194% due 15/07/2034	3,000	3,002	0.10
3.434% due 15/01/2040	11,500	11,510	0.40
4.304% due 15/01/2040	4,800	4,836	0.17
Carlyle Euro CLO DAC			
2.200% due 15/08/2032	1,000	976	0.03
Castlake Aircraft Structured Trust			
5.465% due 15/08/2050	\$ 6,078	5,289	0.19
Cumulus Static CLO DAC			
3.483% due 15/11/2033	€ 4,815	4,818	0.17
CVC Cordatus Loan Fund DAC			
3.528% due 15/05/2037	3,720	3,729	0.13

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
CVC Cordatus Opportunity Loan Fund DAC			
3.823% due 15/08/2033	€ 1,000	€ 1,002	0.03
Dryden Euro CLO DAC			
3.143% due 15/05/2034	639	639	0.02
Euro-Galaxy CLO DAC			
3.233% due 15/02/2034	4,994	5,000	0.17
Fair Oaks Loan Funding DAC			
3.204% due 15/10/2034	4,000	4,006	0.14
3.439% due 15/10/2036	7,700	7,704	0.27
FCT Ponant			
2.855% due 27/09/2038	5,611	5,614	0.20
Fondo de Titulización Santander Consumo			
3.165% due 25/10/2040	1,000	998	0.03
FTA Santander Consumo			
3.538% due 20/07/2038	568	569	0.02
3.888% due 20/07/2038	568	570	0.02
GAMMA Sociedade de Titularização de Créditos S.A.			
2.918% due 25/10/2035	4,337	4,341	0.15
3.095% due 25/02/2034	4,486	4,503	0.16
3.158% due 23/12/2036	6,800	6,809	0.24
Golden Bar Securitisation SRL			
3.136% due 20/12/2044	8,569	8,591	0.30
Grosvenor Place CLO DAC			
3.383% due 15/08/2039	12,700	12,713	0.45
Harvest CLO DAC			
3.188% due 20/10/2032	1,377	1,377	0.05
3.523% due 25/07/2037 (b)	7,200	7,200	0.25
4.063% due 25/07/2037 (b)	2,100	2,100	0.07
Hayfin Emerald CLO DAC			
3.244% due 15/10/2034	3,000	3,001	0.11
3.454% due 15/10/2038	11,100	11,109	0.39
3.498% due 18/10/2039	2,200	2,202	0.08
Henley CLO DAC			
3.135% due 25/12/2035	5,000	5,003	0.18
ICG Euro CLO DAC			
3.455% due 26/01/2038	9,400	9,409	0.33
4.055% due 26/01/2038	1,300	1,307	0.05
4.550% due 26/01/2038	1,000	1,005	0.04
Indigo Credit Management DAC			
3.404% due 15/07/2038	10,800	10,817	0.38
3.464% due 15/10/2037	11,000	11,012	0.39
Invesco Euro CLO DAC			
3.260% due 30/10/2038	4,000	4,005	0.14
3.277% due 15/07/2037	15,600	15,619	0.55
3.454% due 22/10/2036	10,300	10,312	0.36
Lyra Music Assets Delaware LP			
5.760% due 22/12/2064	\$ 16,461	14,498	0.51
Madison Park Euro Funding DAC			
3.004% due 15/07/2032	€ 15,384	15,403	0.54
3.384% due 15/07/2036	7,200	7,197	0.25
Marzio Finance SRL			
2.641% due 30/06/2050	7,920	7,931	0.28
2.751% due 28/09/2049	9,270	9,296	0.33
MV Credit Euro CLO DAC			
3.583% due 15/02/2038	8,000	8,006	0.28
Palmer Square European Loan Funding DAC			
3.134% due 15/07/2035	15,644	15,653	0.55
3.273% due 15/05/2034	8,497	8,508	0.30
4.173% due 15/05/2034	8,100	8,126	0.28
Penta CLO DAC			
3.015% due 25/07/2036	12,300	12,313	0.43
Providus CLO DAC			
3.513% due 15/11/2039	8,600	8,610	0.30
Rockford Tower Europe CLO DAC			
3.121% due 24/01/2035	4,000	4,001	0.14
Sculptor European CLO DAC			
3.082% due 10/10/2034	20,000	20,013	0.70
3.254% due 15/10/2034	2,870	2,875	0.10
SLM Student Loan Trust			
2.565% due 25/10/2039	664	621	0.02
4.542% due 25/01/2075	\$ 8,899	7,779	0.27
St. Paul's CLO DAC			
3.000% due 17/07/2030	€ 69	69	0.00
3.145% due 25/10/2035	7,300	7,306	0.26
3.178% due 20/07/2035	5,000	5,003	0.18
Tikehau CLO DAC			
3.184% due 15/01/2035	10,000	10,008	0.35

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
3.483% due 20/04/2038	€ 11,100	€ 11,116	0.39
4.098% due 20/04/2038	3,800	3,807	0.13
Toro European CLO DAC			
3.070% due 12/01/2032	4,755	4,760	0.17
3.194% due 15/07/2034	3,673	3,677	0.13
Voya Euro CLO DAC			
3.174% due 15/10/2034	7,300	7,305	0.26
		489,036	17.14

WHOLE LOAN COLLATERAL

Bear Stearns Asset-Backed Securities Trust			
4.875% due 25/10/2036	\$ 30	11	0.00
Citigroup Mortgage Loan Trust, Inc.			
6.851% due 25/05/2036	115	35	0.00
Curzon Mortgages PLC			
4.592% due 28/07/2049	€ 15,600	18,117	0.64
First Franklin Mortgage Loan Trust			
4.083% due 25/10/2036	\$ 6,629	3,735	0.13
Lehman XS Trust			
3.933% due 25/02/2037	762	587	0.02
Securitized Asset-Backed Receivables LLC Trust			
4.263% due 25/03/2036	2,656	1,475	0.05
4.263% due 25/05/2036	570	267	0.01
Specialty Underwriting & Residential Finance Trust			
4.063% due 25/09/2037	325	198	0.01
		24,425	0.86
		818,025	28.67

SOVEREIGN ISSUES

Brazil Government International Bond			
4.000% due 23/04/2030	€ 8,200	8,230	0.29
4.875% due 23/04/2033	8,200	8,237	0.29
5.500% due 23/04/2036	8,200	8,298	0.29
Bulgaria Government International Bond			
4.125% due 07/05/2038	3,900	3,912	0.14
Colombia Government International Bond			
1.000% due 22/08/2029 COP	2,765,700	681	0.02
1.000% due 26/03/2031	19,276,000	4,035	0.14
1.000% due 28/11/2040	14,968,400	3,953	0.14
6.500% due 26/11/2038	€ 11,700	12,320	0.43
Colombian TES			
7.000% due 30/06/2032 COP	675,800	136	0.00
7.250% due 18/10/2034	3,988,900	768	0.03
9.250% due 28/05/2042	2,162,900	447	0.02
11.000% due 22/08/2029	2,571,300	633	0.02
11.500% due 25/07/2046	18,573,700	4,571	0.16
11.750% due 24/01/2035	21,804,400	5,433	0.19
12.000% due 13/03/2058	11,377,100	2,853	0.10
12.500% due 27/02/2030	16,686,100	4,260	0.15
12.750% due 28/11/2040	53,081,700	14,049	0.49
13.250% due 09/02/2033	3,245,000	869	0.03
Costa Rica Government International Bond			
5.500% due 21/11/2030	€ 2,250	2,367	0.08
5.950% due 27/04/2033	10,800	11,522	0.40
Egypt Government International Bond			
19.698% due 14/10/2030	EGP 766,000	12,983	0.45
Emirate of Abu Dhabi Government International Bond			
5.000% due 30/04/2034	\$ 3,800	3,381	0.12
Japan Government International Bond			
2.100% due 20/09/2054	¥ 378,400	1,405	0.05
2.300% due 20/12/2054	260,500	1,014	0.03
2.400% due 20/03/2055	308,000	1,228	0.04
2.700% due 20/09/2045	419,650	1,985	0.07

Schedule of Investments Euro Income Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
3.200% due 20/09/2055	¥ 2,083,700	€ 9,846	0.34	REAL ESTATE				NIGERIA TREASURY BILLS			
3.400% due 20/12/2055	511,000	2,510	0.09	Country Garden Holdings Co. Ltd. (d)	986,840	€ 18	0.00	21.097% due 07/07/2026 (e)(f) NGN	175,000	€ 111	0.00
Kuwait Government International Bond				Kaisa Group Holdings Ltd. (d)	7,071,712	37	0.00	21.137% due 06/10/2026 (e)(f)	112,847	68	0.00
4.804% due 20/04/2033 (j)	\$ 7,300	6,374	0.22			55	0.00	21.241% due 14/07/2026 (e)(f)	282,119	178	0.01
Mexico Government International Bond						3,034	0.11	21.322% due 28/07/2026 (e)(f)	135,417	85	0.00
2.750% due 27/11/2031 (g)	MXN 882	41	0.00					21.450% due 07/07/2026 (e)(f)	218,700	139	0.01
3.875% due 16/05/2031	€ 15,000	14,904	0.52	SHORT-TERM INSTRUMENTS				21.480% due 28/07/2026 (e)(f)	169,300	106	0.00
4.000% due 30/11/2028 (g)	MXN 3,085	154	0.01	BELGIUM TREASURY BILLS				21.587% due 04/08/2026 (e)(f)	63,000	39	0.00
7.750% due 29/05/2031	5,000	243	0.01	2.335% due 13/08/2026 (e)(f)	€ 810	808	0.03	21.625% due 11/08/2026 (e)(f)	399,000	248	0.01
8.500% due 01/03/2029	643,500	32,696	1.15					21.638% due 11/08/2026 (e)(f)	262,400	163	0.01
8.500% due 31/05/2029	406,400	20,627	0.72	EGYPT TREASURY BILLS				21.659% due 25/08/2026 (e)(f)	153,100	95	0.00
8.500% due 28/02/2030	333,300	16,814	0.59	23.650% due 13/10/2026 (e)(f) EGP	35,600	594	0.02	21.675% due 18/08/2026 (e)(f)	87,500	54	0.00
Peru Government International Bond				24.000% due 13/10/2026 (e)(f)	48,700	813	0.02	21.676% due 11/08/2026 (e)(f)	378,300	235	0.01
5.400% due 12/08/2034	PEN 6,379	1,599	0.06	24.060% due 20/10/2026 (e)(f)	12,600	209	0.01	21.690% due 07/07/2026 (e)(f)	199,500	127	0.01
6.150% due 12/08/2032	15,100	4,195	0.15			1,616	0.05	21.699% due 25/08/2026 (e)(f)	119,700	74	0.00
6.850% due 12/08/2035	47,099	12,715	0.45	FRANCE TREASURY BILLS				21.704% due 01/09/2026 (e)(f)	119,700	74	0.00
6.900% due 12/08/2037	7,230	1,900	0.07	2.104% due 01/07/2026 (e)(f)	€ 16,050	16,050	0.56			1,796	0.06
6.950% due 12/08/2031	12,402	3,619	0.13	2.137% due 26/08/2026 (e)(f)	720	717	0.02	Total Short-Term Instruments		300,670	10.53
7.300% due 12/08/2033	11,800	3,391	0.12	2.140% due 26/08/2026 (e)(f)	63,540	63,317	2.22	Total Transferable Securities	€ 3,967,400	139.02	
7.600% due 12/08/2039	11,008	3,033	0.11	2.193% due 23/09/2026 (e)(f)	20,540	20,430	0.72				
Qatar Government International Bond				2.195% due 08/07/2026 (e)(f)	55,900	55,880	1.96	INVESTMENT FUNDS			
4.800% due 08/04/2033	\$ 4,500	3,957	0.14	2.198% due 08/07/2026 (e)(f)	50,000	49,982	1.75	COLLECTIVE INVESTMENT SCHEMES			
Romania Government International Bond				2.246% due 23/09/2026 (e)(f)	10,040	9,986	0.35	PIMCO Funds: Global Investors Series plc - PIMCO European High Yield Bond Fund (h)	1,494,064	19,946	0.70
5.125% due 24/09/2031	€ 9,200	9,411	0.33	2.256% due 23/09/2026 (e)(f)	9,930	9,877	0.35	PIMCO Select Funds plc - PIMCO Euro Short-Term Floating NAV Fund (h)	1,522,633	15,226	0.53
5.250% due 30/05/2032	12,400	12,660	0.44	2.257% due 23/09/2026 (e)(f)	11,040	10,981	0.38			35,172	1.23
5.375% due 22/03/2039	670	695	0.02	2.313% due 02/09/2026 (e)(f)	4,050	4,034	0.14	EXCHANGE-TRADED FUNDS			
6.750% due 11/07/2039	2,400	2,548	0.09	2.316% due 02/09/2026 (e)(f)	12,500	12,450	0.44	PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (h)	2,339,400	250,710	8.79
South Africa Government International Bond				2.329% due 02/09/2026 (e)(f)	4,200	4,183	0.15	Total Investment Funds	€ 285,882	10.02	
6.250% due 31/03/2036	ZAR 18,700	856	0.03	2.330% due 23/09/2026 (e)(f)	3,430	3,412	0.12				
7.000% due 28/02/2031	54,900	2,830	0.10	2.353% due 02/09/2026 (e)(f)	260	259	0.01				
8.500% due 31/01/2037	27,000	1,435	0.05	2.364% due 02/09/2026 (e)(f)	4,620	4,602	0.16				
8.875% due 28/02/2035	258,709	14,308	0.50	2.388% due 23/09/2026 (e)(f)	23,910	23,782	0.83				
9.000% due 31/01/2040	111,211	6,004	0.21	2.390% due 26/08/2026 (e)(f)	2,160	2,152	0.08				
9.875% due 31/03/2039	9,800	566	0.02	2.477% due 23/09/2026 (e)(f)	4,380	4,356	0.15				
Turkey Government International Bond						296,450	10.39				
40.305% due 06/09/2028	TRY 7,900	149	0.01								
40.760% due 19/08/2026	500	9	0.00								
40.760% due 17/05/2028	123,000	2,328	0.08								
Ukraine Government International Bond											
0.000% due 01/02/2030	\$ 171	107	0.00								
0.000% due 01/02/2034	638	317	0.01								
0.000% due 01/02/2035	539	285	0.01								
0.000% due 01/02/2036	449	237	0.01								
4.500% due 01/02/2029	1,875	1,384	0.05								
4.500% due 01/02/2034	1,250	771	0.03								
		315,088	11.04								
	SHARES										
COMMON STOCKS											
FINANCIALS											
Corestate Capital Holding S.A. (d)(j)	1,265,902	0	0.00								
INFORMATION TECHNOLOGY											
NVIDIA Corp.	17,021	2,979	0.11								

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
COM	2.270%	30/06/2026	01/07/2026	€ 226,700	Bpifrance SACA 1.000% due 25/05/2027 UNEDIC 0.250% due 25/11/2029	€ (31,715) (201,559)	€ 226,700	€ 226,714	7.94
Total Repurchase Agreements						€ (233,274)	€ 226,700	€ 226,714	7.94

⁽¹⁾ Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 10-Year Bond September Futures	Long	09/2026	1,021	€ 942	0.03
Euro-Bobl September Futures	Long	09/2026	5,606	2,246	0.08
Euro-Bund 10-Year Bond September Futures	Long	09/2026	678	867	0.03
Euro-Schatz September Futures	Short	09/2026	1,260	(113)	(0.01)
U.S. Treasury 5-Year Note September Futures	Long	09/2026	2,658	619	0.02
U.S. Treasury 10-Year Note September Futures	Long	09/2026	1,959	1,502	0.05
U.S. Treasury 10-Year Note September Futures	Short	09/2026	65	(74)	0.00
U.S. Treasury 30-Year Bond September Futures	Short	09/2026	560	(1,242)	(0.04)
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2026	1,523	3,936	0.14
United Kingdom Long Gilt September Futures	Long	09/2026	1,016	2,524	0.09
				€ 11,207	0.39
Total Financial Derivative Instruments Dealt in on a Regulated Market				€ 11,207	0.39

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
AT&T, Inc.	1.000%	20/06/2028	\$ 1,100	€ 17	0.00
Danske Bank A/S	1.000	20/12/2030	€ 13,300	29	0.00
Deutsche Bank AG	1.000	20/12/2029	2,600	37	0.00
Discovery Global Holdings, Inc.	1.000	20/12/2026	\$ 1,000	5	0.00
Ford Motor Co.	5.000	20/12/2028	3,100	(142)	(0.01)
Lloyds Banking Group PLC	1.000	20/12/2030	€ 12,600	7	0.00
Prudential Financial, Inc.	1.000	20/06/2031	\$ 200	1	0.00
Stellantis NV	5.000	20/12/2030	€ 1,400	(29)	0.00
Worldline S.A.	5.000	20/12/2030	6,900	(25)	0.00
Électricité de France S.A.	1.000	20/06/2030	7,700	64	0.01
				€ (36)	0.00

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-39 5-Year Index	5.000%	20/12/2027	\$ 672	€ 36	0.00
CDX.HY-44 5-Year Index	5.000	20/06/2030	294	3	0.00
CDX.HY-45 5-Year Index	5.000	20/12/2030	7,546	54	0.00
CDX.HY-46 5-Year Index	5.000	20/06/2031	20,493	393	0.02
CDX.IG-45 5-Year Index	1.000	20/12/2030	6,910	1	0.00
CDX.IG-46 5-Year Index	1.000	20/06/2031	17,750	62	0.00
iTraxx Crossover 45 5-Year Index	5.000	20/06/2031	€ 124,560	4,001	0.14
iTraxx Europe Main 45 5-Year Index	1.000	20/06/2031	9,940	65	0.00
				€ 4,615	0.16

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	3.500%	18/03/2031	£ 141,960	€ (881)	(0.03)
Receive	1-Day GBP-SONIO Compounded-OIS	3.700	28/03/2034	1,000	43	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	15/06/2032	¥ 5,164,600	300	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.700	18/09/2029	5,070,000	14	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.000	18/09/2034	2,610,000	318	0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.868	05/05/2032	\$ 15,100	(1,344)	(0.05)
Pay	1-Day USD-SOFR Compounded-OIS	2.040	25/05/2032	7,800	(623)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	2.068	11/05/2032	15,400	(1,227)	(0.04)
Pay	1-Day USD-SOFR Compounded-OIS	2.153	18/05/2032	15,400	(1,148)	(0.04)
Receive	1-Day USD-SOFR Compounded-OIS	2.750	21/06/2053	39,900	7,130	0.25
Receive	1-Day USD-SOFR Compounded-OIS	3.000	19/03/2030	15,500	(97)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	3,085	(115)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.231	18/09/2034	4,000	210	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.232	10/09/2034	2,250	121	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.240	16/09/2034	1,300	69	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.248	18/09/2034	4,000	206	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2030	135,900	(1,320)	(0.05)

Schedule of Investments Euro Income Bond Fund (Cont.)

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive		1-Day USD-SOFR Compounded-OIS	3.250%	19/03/2032	\$ 17,370	€ (65)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.250	18/06/2032	3,090	60	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.250	18/06/2035	1,940	50	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.250	19/03/2055	34,200	58	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.250	18/06/2055	38,100	1,370	0.05
Receive		1-Day USD-SOFR Compounded-OIS	3.278	16/09/2034	5,200	261	0.01
Pay		1-Day USD-SOFR Compounded-OIS	3.300	06/03/2033	2,600	(79)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.300	14/06/2033	9,700	(288)	(0.01)
Pay		1-Day USD-SOFR Compounded-OIS	3.370	12/07/2053	2,800	(332)	(0.01)
Pay		1-Day USD-SOFR Compounded-OIS	3.375	15/10/2034	4,200	(152)	(0.01)
Pay		1-Day USD-SOFR Compounded-OIS	3.385	17/10/2034	2,700	(96)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.395	17/10/2034	5,700	(199)	(0.01)
Pay		1-Day USD-SOFR Compounded-OIS	3.400	17/10/2034	2,300	(80)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.420	24/05/2033	7,600	(180)	(0.01)
Pay		1-Day USD-SOFR Compounded-OIS	3.425	01/03/2033	40,200	(925)	(0.03)
Pay		1-Day USD-SOFR Compounded-OIS	3.446	23/10/2034	2,600	(83)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.450	07/03/2033	5,000	(110)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.450	11/10/2034	4,200	(130)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.463	23/10/2034	4,600	(141)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.465	30/10/2034	9,300	(281)	(0.01)
Pay		1-Day USD-SOFR Compounded-OIS	3.481	29/10/2034	4,600	(134)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.495	30/10/2034	4,400	(124)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.500	22/06/2030	12,200	(122)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	194,100	771	0.03
Receive		1-Day USD-SOFR Compounded-OIS	3.500	18/03/2031	10,530	226	0.01
Receive		1-Day USD-SOFR Compounded-OIS	3.500	17/06/2033	23,720	(46)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.500	17/06/2033	4,740	37	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.500	21/06/2033	8,100	(155)	(0.01)
Receive		1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	212,800	5,451	0.19
Receive		1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	27,000	769	0.03
Pay		1-Day USD-SOFR Compounded-OIS	3.515	06/11/2034	8,400	(222)	(0.01)
Pay		1-Day USD-SOFR Compounded-OIS	3.525	02/03/2030	1,800	(17)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.532	20/08/2034	4,000	130	0.01
Receive		1-Day USD-SOFR Compounded-OIS	3.550	21/08/2034	30,400	949	0.03
Receive		1-Day USD-SOFR Compounded-OIS	3.551	17/09/2035	3,300	114	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.555	05/03/2054	1,000	(86)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.569	14/08/2034	4,400	131	0.01
Receive		1-Day USD-SOFR Compounded-OIS	3.594	09/01/2034	2,300	48	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.595	19/08/2034	4,400	124	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.600	17/01/2034	2,200	54	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.613	22/08/2034	4,000	107	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.620	31/01/2034	1,200	(18)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.645	07/08/2034	4,000	99	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.648	08/01/2034	2,300	50	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.650	10/07/2033	4,600	(70)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.650	05/03/2034	2,400	(33)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.655	24/01/2034	1,300	(17)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.665	24/01/2034	2,300	(29)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.670	08/01/2034	2,500	51	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.679	13/08/2034	4,000	90	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	1,200	23	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.685	24/01/2034	2,300	(26)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.700	05/03/2034	1,200	(13)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.710	05/03/2034	2,400	(26)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.715	07/08/2034	4,980	103	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.725	07/02/2034	1,100	(9)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.730	03/08/2033	1,300	(13)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.735	07/08/2033	1,500	(14)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.735	23/01/2034	1,200	(10)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.738	23/01/2034	700	(6)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.750	18/12/2026	329,400	2,677	0.09
Receive		1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	298,740	4,470	0.16
Pay		1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	30,200	(866)	(0.03)
Receive		1-Day USD-SOFR Compounded-OIS	3.750	15/03/2030	46,000	1,383	0.05
Receive		1-Day USD-SOFR Compounded-OIS	3.750	17/09/2030	141,700	2,822	0.10
Receive		1-Day USD-SOFR Compounded-OIS	3.750	17/12/2030	9,040	146	0.01
Receive		1-Day USD-SOFR Compounded-OIS	3.750	17/12/2030	20,910	447	0.02
Receive		1-Day USD-SOFR Compounded-OIS	3.750	20/06/2031	3,300	(42)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.750	17/09/2032	169,780	3,436	0.12
Receive		1-Day USD-SOFR Compounded-OIS	3.750	17/12/2032	51,280	1,129	0.04
Receive		1-Day USD-SOFR Compounded-OIS	3.750	18/03/2033	81,616	1,567	0.06
Pay		1-Day USD-SOFR Compounded-OIS	3.750	12/07/2033	4,000	(35)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.750	02/01/2034	1,200	18	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	240	3	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	120	(2)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.750	07/05/2035	5,400	(59)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.750	17/09/2035	20,000	491	0.02
Receive		1-Day USD-SOFR Compounded-OIS	3.750	17/12/2035	3,350	106	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.750	17/06/2036	1,340	10	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.760	23/08/2033	4,700	(34)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.783	07/02/2034	1,000	(5)	0.00

Pay/ Receive	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	3.795%	06/08/2034	\$ 4,000	€ 60	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	10/03/2028	5,000	(4)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	05/09/2028	8,500	23	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	22/08/2030	1,200	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	30/08/2033	2,300	(11)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.810	02/01/2034	1,200	14	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.830	12/10/2053	700	(34)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.840	08/01/2035	2,500	(14)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.842	26/12/2033	1,200	11	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.850	08/01/2035	1,200	(6)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.854	29/12/2033	2,200	19	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.860	21/02/2034	4,600	(3)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.865	20/11/2034	4,300	(9)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.870	05/03/2035	1,300	13	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.870	17/10/2053	700	(30)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.874	05/03/2035	2,700	26	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.880	16/10/2053	700	(29)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.884	25/03/2035	3,200	27	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.885	12/07/2034	31,200	265	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.896	08/01/2035	5,200	(8)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.899	11/03/2035	4,300	34	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.900	30/08/2033	4,700	5	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.900	10/04/2034	2,300	1	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.900	15/04/2034	1,200	1	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.900	08/01/2035	2,500	(4)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.908	04/03/2035	2,600	20	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.933	06/01/2035	5,200	7	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.940	22/02/2029	6,800	17	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.950	19/12/2033	2,400	6	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.950	16/04/2034	2,500	8	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.970	27/02/2029	2,300	7	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.970	15/01/2035	2,400	8	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.994	02/07/2034	3,400	3	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.015	30/12/2034	4,200	29	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.030	04/10/2033	4,500	42	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.030	15/12/2033	2,200	(4)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.060	02/07/2034	2,400	(8)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.071	15/01/2035	4,000	40	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.078	29/04/2034	2,400	25	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.080	17/04/2034	2,300	25	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.080	05/06/2034	2,700	(10)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.085	22/04/2034	2,300	27	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.090	30/04/2034	12,800	140	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.100	21/01/2035	2,100	25	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.105	24/04/2034	6,600	82	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.130	03/05/2034	2,300	30	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.150	12/10/2033	2,100	36	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.175	10/10/2033	2,100	39	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.200	18/10/2033	1,800	36	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.220	20/10/2033	2,200	46	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.230	23/10/2033	1,100	24	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.250	22/11/2033	2,200	(34)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.255	23/10/2033	1,100	26	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.393	25/10/2033	1,100	35	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.435	01/11/2033	1,100	38	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.450	31/10/2033	1,300	46	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.450	01/11/2033	2,200	79	0.00
Pay	1-Year BRL-CDI	9.998	04/01/2027	BRL 15,500	(241)	(0.01)
Pay	1-Year BRL-CDI	10.037	04/01/2027	4,200	(64)	0.00
Pay	1-Year BRL-CDI	10.041	04/01/2027	17,100	(263)	(0.01)
Pay	1-Year BRL-CDI	10.072	04/01/2027	7,860	(103)	0.00
Pay	1-Year BRL-CDI	10.090	04/01/2027	32,200	(488)	(0.02)
Pay	1-Year BRL-CDI	10.098	04/01/2027	23,760	(310)	(0.01)
Pay	1-Year BRL-CDI	10.138	04/01/2027	8,000	(119)	0.00
Pay	1-Year BRL-CDI	10.165	04/01/2027	12,050	(154)	(0.01)
Pay	1-Year BRL-CDI	10.170	04/01/2027	20,100	(256)	(0.01)
Pay	1-Year BRL-CDI	10.183	04/01/2027	36,110	(457)	(0.02)
Pay	1-Year BRL-CDI	10.203	04/01/2027	28,140	(354)	(0.01)
Pay	1-Year BRL-CDI	10.210	04/01/2027	4,050	(51)	0.00
Pay	1-Year BRL-CDI	10.256	04/01/2027	28,110	(347)	(0.01)
Pay	1-Year BRL-CDI	10.328	04/01/2027	21,530	(259)	(0.01)
Pay	1-Year BRL-CDI	12.800	02/01/2031	143,700	(830)	(0.03)
Pay	1-Year BRL-CDI	12.841	02/01/2031	47,600	(268)	(0.01)
Pay	1-Year BRL-CDI	13.172	02/01/2031	43,100	(157)	(0.01)
Pay	1-Year BRL-CDI	13.180	02/01/2031	175,800	(569)	(0.02)
Pay ⁽³⁾	1-Year BRL-CDI	13.245	02/01/2031	1,900	(6)	0.00
Pay ⁽³⁾	1-Year BRL-CDI	13.255	02/01/2031	17,400	(54)	0.00
Pay	1-Year BRL-CDI	13.291	02/01/2029	25,100	(96)	0.00
Pay ⁽³⁾	1-Year BRL-CDI	13.350	02/01/2031	4,100	(12)	0.00
Pay	1-Year BRL-CDI	13.354	02/01/2029	49,900	(184)	(0.01)

Schedule of Investments Euro Income Bond Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Year BRL-CDI	13.435%	02/01/2031	BRL 1,350	€ (3)	0.00
Pay	1-Year BRL-CDI	13.440	02/01/2031	1,350	(3)	0.00
Pay ⁽³⁾	1-Year BRL-CDI	13.520	02/01/2031	12,900	(28)	0.00
Pay ⁽³⁾	1-Year BRL-CDI	13.560	02/01/2031	7,300	(14)	0.00
Pay ⁽³⁾	1-Year BRL-CDI	13.670	02/01/2031	1,700	(3)	0.00
Pay	1-Year BRL-CDI	13.681	02/01/2031	63,950	(66)	0.00
Pay	1-Year BRL-CDI	13.724	02/01/2031	13,000	(14)	0.00
Pay	1-Year BRL-CDI	13.725	02/01/2031	3,350	(4)	0.00
Pay	1-Year BRL-CDI	13.790	02/01/2031	3,400	(3)	0.00
Pay	1-Year BRL-CDI	13.882	02/01/2031	17,000	(8)	0.00
Pay	1-Year BRL-CDI	13.927	04/01/2027	38,200	(55)	0.00
Pay	1-Year BRL-CDI	14.009	04/01/2027	27,200	(32)	0.00
Pay	3-Month NZD-BBR	4.750	19/06/2029	NZD 9,700	127	0.00
Pay ⁽³⁾	3-Month ZAR-JIBAR	6.770	10/03/2028	ZAR 11,600	(5)	0.00
Pay	3-Month ZAR-JIBAR	7.740	15/04/2036	12,800	0	0.00
Pay	3-Month ZAR-JIBAR	7.800	16/04/2036	13,000	3	0.00
Pay	3-Month ZAR-JIBAR	7.800	21/04/2036	6,094	2	0.00
Pay	3-Month ZAR-JIBAR	7.820	16/04/2036	27,400	9	0.00
Pay ⁽³⁾	3-Month ZAR-JIBAR	7.822	08/04/2036	19,400	7	0.00
Pay	3-Month ZAR-JIBAR	7.830	16/04/2036	13,500	5	0.00
Pay	3-Month ZAR-JIBAR	7.855	16/04/2036	13,600	6	0.00
Pay	3-Month ZAR-JIBAR	7.860	17/04/2036	20,700	10	0.00
Pay	3-Month ZAR-JIBAR	7.885	17/04/2036	9,400	5	0.00
Pay	3-Month ZAR-JIBAR	7.910	22/04/2036	18,520	12	0.00
Pay	3-Month ZAR-JIBAR	7.950	22/04/2036	9,800	8	0.00
Pay ⁽³⁾	3-Month ZAR-JIBAR	7.950	07/05/2036	3,800	3	0.00
Pay	3-Month ZAR-JIBAR	7.960	22/04/2036	5,820	5	0.00
Pay	3-Month ZAR-JIBAR	8.000	03/01/2031	5,700	8	0.00
Pay	3-Month ZAR-JIBAR	8.000	23/04/2036	3,000	3	0.00
Pay	3-Month ZAR-JIBAR	8.001	06/01/2031	5,700	8	0.00
Pay	3-Month ZAR-JIBAR	8.010	07/01/2031	5,600	8	0.00
Pay ⁽³⁾	3-Month ZAR-JIBAR	8.010	08/05/2036	2,400	2	0.00
Pay	3-Month ZAR-JIBAR	8.030	07/01/2031	5,600	9	0.00
Pay	3-Month ZAR-JIBAR	8.053	07/01/2031	5,600	9	0.00
Pay	3-Month ZAR-JIBAR	8.058	07/01/2031	5,600	9	0.00
Pay	3-Month ZAR-JIBAR	8.063	08/01/2031	17,000	28	0.00
Pay	3-Month ZAR-JIBAR	8.080	08/01/2031	7,900	13	0.00
Pay	3-Month ZAR-JIBAR	8.080	24/04/2036	3,500	5	0.00
Pay	3-Month ZAR-JIBAR	8.140	28/04/2036	3,100	5	0.00
Pay	3-Month ZAR-JIBAR	8.150	28/04/2036	3,600	6	0.00
Pay	3-Month ZAR-JIBAR	8.203	10/01/2031	28,200	54	0.00
Pay	3-Month ZAR-JIBAR	8.360	07/08/2028	26,500	32	0.00
Pay	3-Month ZAR-JIBAR	8.380	04/08/2028	11,700	15	0.00
Pay	3-Month ZAR-JIBAR	8.400	07/08/2028	26,500	34	0.00
Pay	3-Month ZAR-JIBAR	8.410	31/07/2028	12,600	16	0.00
Pay	3-Month ZAR-JIBAR	8.410	04/08/2028	28,300	36	0.00
Pay	3-Month ZAR-JIBAR	8.410	07/08/2028	7,900	10	0.00
Pay	3-Month ZAR-JIBAR	8.415	31/07/2028	10,100	13	0.00
Pay	3-Month ZAR-JIBAR	8.415	04/08/2028	11,800	15	0.00
Pay	3-Month ZAR-JIBAR	8.420	31/07/2028	37,700	49	0.00
Pay	3-Month ZAR-JIBAR	8.421	04/08/2028	12,000	16	0.00
Pay	3-Month ZAR-JIBAR	8.426	01/08/2028	15,200	20	0.00
Pay	3-Month ZAR-JIBAR	8.428	31/07/2028	25,100	33	0.00
Pay	3-Month ZAR-JIBAR	8.460	01/08/2028	25,700	34	0.00
Pay	3-Month ZAR-JIBAR	8.460	02/08/2028	26,100	35	0.00
Pay	3-Month ZAR-JIBAR	8.464	02/08/2028	26,100	35	0.00
Pay	3-Month ZAR-JIBAR	8.543	04/08/2028	12,000	17	0.00
Pay	3-Month ZAR-JIBAR	8.550	03/08/2028	24,200	35	0.00
Pay	6-Month AUD-BBR-BBSW	4.500	20/09/2033	AUD 13,200	(86)	0.00
Pay	6-Month AUD-BBR-BBSW	4.500	20/03/2034	13,500	(76)	0.00
Pay	6-Month AUD-BBR-BBSW	4.500	18/09/2034	2,400	(54)	0.00
Pay ⁽³⁾	6-Month CZK-PRIBOR	4.480	11/03/2036	CZK 2,700	3	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR	0.830	09/12/2052	€ 26,700	3,020	0.11
Pay	6-Month EUR-EURIBOR	1.520	07/07/2027	9,600	(32)	0.00
Pay	6-Month EUR-EURIBOR	2.220	08/01/2035	1,500	(68)	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.250	16/09/2028	791,900	(7,166)	(0.25)
Receive	6-Month EUR-EURIBOR	2.300	25/09/2029	5,400	17	0.00
Receive	6-Month EUR-EURIBOR	2.350	29/04/2030	4,600	68	0.00
Receive	6-Month EUR-EURIBOR	2.360	07/10/2029	5,300	6	0.00
Pay	6-Month EUR-EURIBOR	2.380	31/12/2034	2,100	(46)	0.00
Receive	6-Month EUR-EURIBOR	2.400	09/04/2030	2,800	38	0.00
Receive	6-Month EUR-EURIBOR	2.400	12/02/2035	2,700	99	0.00
Pay	6-Month EUR-EURIBOR	2.410	05/11/2034	3,100	(58)	0.00
Pay	6-Month EUR-EURIBOR	2.420	07/03/2035	1,500	(46)	0.00
Receive	6-Month EUR-EURIBOR	2.450	05/05/2035	3,500	126	0.00
Pay	6-Month EUR-EURIBOR	2.460	13/03/2035	2,600	(71)	0.00
Pay	6-Month EUR-EURIBOR	2.460	01/04/2035	1,600	(47)	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.500	16/09/2031	501,960	(4,794)	(0.17)
Receive	6-Month EUR-EURIBOR	2.510	09/04/2035	1,600	50	0.00
Pay	6-Month EUR-EURIBOR	2.520	27/03/2035	1,600	(39)	0.00
Receive	6-Month EUR-EURIBOR	2.520	09/04/2035	1,700	52	0.00

Pay/ Receive	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	6-Month EUR-EURIBOR	2.550%	16/04/2035	€ 3,600	€ 100	0.00
Receive	6-Month EUR-EURIBOR	2.590	19/08/2034	2,500	15	0.00
Receive	6-Month EUR-EURIBOR	2.650	14/08/2029	2,000	(26)	0.00
Pay	6-Month EUR-EURIBOR	2.750	05/03/2034	1,600	1	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	77,500	(650)	(0.02)
Pay	6-Month EUR-EURIBOR	2.760	04/03/2034	1,600	2	0.00
Pay	6-Month EUR-EURIBOR	2.770	16/04/2029	2,400	9	0.00
Pay	6-Month EUR-EURIBOR	2.770	29/04/2034	1,600	(2)	0.00
Pay	6-Month EUR-EURIBOR	2.780	02/05/2029	2,400	10	0.00
Pay	6-Month EUR-EURIBOR	2.860	24/04/2029	3,600	24	0.00
Pay	6-Month EUR-EURIBOR	2.950	12/06/2029	1,900	16	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	49,010	11	0.00
Pay	6-Month EUR-EURIBOR	3.270	21/08/2033	1,600	88	0.00
Pay	6-Month EUR-EURIBOR	3.450	20/10/2028	2,700	101	0.00
Receive	28-Day MXN-TIIE	7.220	14/06/2028	MXN 854,700	(273)	(0.01)
Receive	28-Day MXN-TIIE	8.000	11/06/2031	409,800	(335)	(0.01)
						€ 12,269 0.43
Total Centrally Cleared Financial Derivative Instruments						€ 16,848 0.59

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

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

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

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

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GST	ADLER Real Estate AG	5.000%	20/12/2026	€ 1,200	€ (7)	€ 27	€ 20	0.00
	Israel Government International Bond	1.000	20/12/2026	\$ 14,200	53	0	53	0.00
	Israel Government International Bond	1.000	20/12/2029	700	(17)	29	12	0.00
	Nissan Motor Co. Ltd.	1.000	20/12/2030	¥ 395,800	(168)	47	(121)	(0.01)
JPM	Israel Government International Bond	1.000	20/12/2029	\$ 200	(5)	8	3	0.00
	Nissan Motor Co. Ltd.	1.000	20/12/2030	¥ 186,000	(80)	23	(57)	0.00
MYC	Israel Government International Bond	1.000	20/12/2029	\$ 400	(9)	16	7	0.00
	Nissan Motor Co. Ltd.	1.000	20/12/2030	¥ 138,800	(60)	17	(43)	0.00
						€ (293)	€ 167	€ (126) (0.01)

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

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	iTraxx Crossover 44 5-Year 35-100% Index	5.000%	20/12/2030	€ 5,150	€ 1,006	€ (47)	€ 959	0.03
BPS	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	18,420	3,328	100	3,428	0.12
CBK	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	2,240	442	(25)	417	0.02
GST	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	26,750	4,727	252	4,979	0.17
JPM	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	34,700	6,169	289	6,458	0.23
						€ 15,672	€ 569	€ 16,241 0.57

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

TOTAL RETURN SWAPS ON SECURITIES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
FAR	Pay	Nvidia Corp.	17,021	5.620%	\$ 3,277	29/07/2026	€ 0	€ (112)	€ (112)	0.00

Schedule of Investments Euro Income Bond Fund (Cont.)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 47	\$ 33	€ 0	€ 0	€ 0	0.00
	07/2026	\$ 200	AUD 279	0	(5)	(5)	0.00
	08/2026	33	47	0	0	0	0.00
BOA	07/2026	DKK 323	€ 43	0	0	0	0.00
	07/2026	£ 20,679	23,918	0	(88)	(88)	0.00
	07/2026	874	\$ 1,167	6	0	6	0.00
	07/2026	PEN 6,368	1,881	12	0	12	0.00
	07/2026	\$ 1,881	PEN 6,366	0	(13)	(13)	0.00
	08/2026	52,746	BRL 269,448	0	(955)	(955)	(0.03)
	09/2026	PEN 3,001	\$ 873	0	(4)	(4)	0.00
	11/2026	2,934	852	0	(3)	(3)	0.00
	12/2026	COP 7,278,889	1,824	0	(179)	(179)	(0.01)
	07/2026	CNH 240	36	0	0	0	0.00
BPS	07/2026	CZK 1,778	85	1	0	1	0.00
	07/2026	€ 3,832	4,439	51	0	51	0.00
	07/2026	£ 17,893	€ 20,690	0	(82)	(82)	0.00
	07/2026	\$ 202	KWD 62	0	(2)	(2)	0.00
	07/2026	80	ZAR 1,315	0	0	0	0.00
	08/2026	3,147	BRL 16,029	0	(65)	(65)	0.00
	09/2026	IDR 56,294	\$ 3	0	0	0	0.00
	09/2026	\$ 13	IDR 226,592	0	0	0	0.00
	12/2026	3	56,677	0	0	0	0.00
	06/2027	158	KWD 48	0	(2)	(2)	0.00
	07/2029	KWD 90	\$ 310	13	0	13	0.00
	05/2030	507	1,746	73	0	73	0.00
	08/2030	209	704	17	0	17	0.00
	01/2031	855	2,882	66	0	66	0.00
	06/2031	431	1,449	29	0	29	0.00
	07/2026	AUD 3,203	€ 1,961	20	0	20	0.00
	07/2026	€ 901	AUD 1,481	0	(4)	(4)	0.00
	07/2026	1,008	£ 873	6	0	6	0.00
	07/2026	7,212	\$ 8,368	108	0	108	0.00
BRC	07/2026	£ 3,700	€ 4,289	0	(6)	(6)	0.00
	07/2026	TRY 149,065	\$ 3,117	0	(35)	(35)	0.00
	07/2026	\$ 16,591	TRY 794,370	171	0	171	0.01
	07/2026	400	ZAR 6,493	0	(4)	(4)	0.00
	07/2026	€ 6,937	\$ 7,913	0	(16)	(16)	0.00
	07/2026	£ 2,188	€ 2,520	0	(19)	(19)	0.00
	07/2026	PEN 33,161	\$ 9,461	7	(236)	(229)	(0.01)
	07/2026	\$ 3,829	PEN 13,053	6	(7)	(1)	0.00
	08/2026	PEN 12,431	\$ 3,543	0	(83)	(83)	0.00
	09/2026	COP 5,903,970	1,525	0	(138)	(138)	(0.01)
CBK	09/2026	IDR 241,162	13	0	0	0	0.00
	09/2026	PEN 6,572	1,914	0	(7)	(7)	0.00
	09/2026	\$ 4	IDR 66,342	0	0	0	0.00
	09/2026	14	PEN 49	0	0	0	0.00
	11/2026	PEN 5,197	\$ 1,519	4	0	4	0.00
	12/2026	16,864	4,824	0	(78)	(78)	0.00
	12/2026	\$ 13	IDR 242,777	0	0	0	0.00
	05/2027	PEN 10,270	\$ 2,892	0	(74)	(74)	0.00
	07/2026	CZK 1,921	92	2	0	2	0.00
	07/2026	\$ 187	ZAR 3,019	0	(2)	(2)	0.00
	09/2026	PEN 2,838	\$ 812	0	(15)	(15)	0.00
	10/2026	25,695	7,427	0	(64)	(64)	0.00
	07/2026	AUD 100	69	0	0	0	0.00
	07/2026	CNH 239	35	0	0	0	0.00
FAR	07/2026	\$ 128	CNH 870	0	0	0	0.00
	07/2026	261	ZAR 4,301	1	0	1	0.00
	08/2026	CNH 869	\$ 128	0	0	0	0.00
	08/2026	\$ 69	AUD 100	0	0	0	0.00
	07/2026	CAD 252	\$ 177	0	0	0	0.00
	07/2026	\$ 1,982	BRL 10,649	66	0	66	0.00
GLM	07/2026	202	ZAR 3,335	1	0	1	0.00
	08/2026	5,118	BRL 26,152	0	(91)	(91)	0.00
	08/2026	177	CAD 251	0	0	0	0.00
	09/2026	6,814	BRL 35,075	0	(121)	(121)	0.00
	09/2026	8	IDR 143,341	0	0	0	0.00
	07/2026	AUD 1,299	\$ 909	8	0	8	0.00
	07/2026	BRL 10,674	2,074	11	0	11	0.00
	07/2026	DKK 37	€ 5	0	0	0	0.00
	07/2026	€ 17	DKK 129	0	0	0	0.00
	07/2026	5,064	¥ 936,388	0	(24)	(24)	0.00
JPM	07/2026	4,839	\$ 5,620	77	0	77	0.00
	07/2026	¥ 548,396	€ 2,973	21	0	21	0.00
	07/2026	NZD 199	102	3	0	3	0.00
	07/2026	\$ 862	AUD 1,209	0	(21)	(21)	0.00
	07/2026	5,760	€ 4,965	0	(73)	(73)	0.00
	07/2026	276	ZAR 4,490	0	(2)	(2)	0.00
	08/2026	DKK 129	€ 17	0	0	0	0.00
	08/2026	€ 2,976	¥ 548,396	0	(21)	(21)	0.00
	08/2026	\$ 908	AUD 1,299	0	(8)	(8)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MBC	08/2026	\$ 9,560	€ 8,375	€ 25	€ 0	€ 25	0.00
	09/2026	MXN 1,884,561	\$ 108,472	1,136	0	1,136	0.04
	09/2026	TWD 1,672	53	0	0	0	0.00
	09/2026	\$ 49,065	MXN 856,656	0	(305)	(305)	(0.01)
	10/2026	2,074	BRL 10,909	0	(10)	(10)	0.00
	12/2026	220	MXN 3,867	0	(2)	(2)	0.00
	07/2026	AUD 48	\$ 33	0	0	0	0.00
	07/2026	DKK 72	€ 10	0	0	0	0.00
	07/2026	\$ 4	AUD 5	0	0	0	0.00
	07/2026	28,199	€ 24,352	0	(313)	(313)	(0.01)
MYI	08/2026	33	AUD 48	0	0	0	0.00
	07/2026	€ 47,944	£ 41,379	93	0	93	0.00
	07/2026	£ 370	€ 427	0	(3)	(3)	0.00
	07/2026	\$ 5,990	5,275	35	0	35	0.00
NSL	08/2026	£ 39,635	45,855	0	(94)	(94)	0.00
	07/2026	\$ 34	TRY 1,613	0	0	0	0.00
	09/2026	2	IDR 40,500	0	0	0	0.00
RYL	07/2026	5,318	€ 4,608	0	(44)	(44)	0.00
SCX	07/2026	AUD 4,353	2,663	26	0	26	0.00
	07/2026	€ 3,676	AUD 6,078	7	0	7	0.00
SOG	07/2026	18	DKK 137	0	0	0	0.00
	07/2026	27,227	¥ 5,045,380	0	(74)	(74)	0.00
	07/2026	37,406	\$ 43,519	659	0	659	0.02
	07/2026	¥ 5,257,945	€ 28,538	241	0	241	0.01
	07/2026	\$ 957	PEN 3,277	3	0	3	0.00
	08/2026	AUD 6,090	€ 3,676	0	(8)	(8)	0.00
	08/2026	DKK 137	18	0	0	0	0.00
	08/2026	€ 28,575	¥ 5,257,945	0	(242)	(242)	(0.01)
	09/2026	PEN 3,287	\$ 957	0	(4)	(4)	0.00
	09/2026	\$ 6	IDR 104,169	0	0	0	0.00
	11/2026	NGN 131,018	\$ 81	0	(8)	(8)	0.00
	07/2026	CNH 391	58	0	0	0	0.00
	07/2026	€ 56,643	£ 48,869	88	0	88	0.00
	07/2026	424,772	\$ 483,349	119	(2,126)	(2,007)	(0.07)
	07/2026	£ 57,790	€ 66,625	0	(463)	(463)	(0.02)
	07/2026	\$ 511,948	438,861	0	(8,923)	(8,923)	(0.31)
	08/2026	£ 47,949	55,505	0	(82)	(82)	0.00
	08/2026	\$ 477,014	418,785	2,119	0	2,119	0.07
	07/2026	188	CAD 259	0	(5)	(5)	0.00
	07/2026	1,155	£ 874	4	0	4	0.00
SSB	08/2026	€ 6,937	\$ 7,920	0	(19)	(19)	0.00
	08/2026	£ 874	1,155	0	(4)	(4)	0.00
	09/2026	\$ 168	MXN 2,924	0	(1)	(1)	0.00
	07/2026	€ 20	DKK 148	0	0	0	0.00
	07/2026	¥ 60,420	€ 327	2	0	2	0.00
	08/2026	DKK 148	20	0	0	0	0.00
	08/2026	€ 327	¥ 60,420	0	(2)	(2)	0.00
	09/2026	COP 124,693,416	\$ 32,420	0	(2,721)	(2,721)	(0.10)
				€ 5,337	€ (18,000)	€ (12,663)	(0.44)
Total OTC Financial Derivative Instruments						€ 3,340	0.12

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
OTHER FINANCIAL ASSETS			
ABH Financial Ltd. Via Alfa Holding Issuance PLC 2.700% due 11/03/2023^	€ 8,200	€ 492	0.02
Total Other Financial Assets		€ 492	0.02
SECURITIES SOLD SHORT			
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA 6.000% due 01/08/2056 (i) 6.500% due 01/08/2056 (i)	\$ 11,500 7,400	(10,251) (6,688)	(0.36) (0.23)
Total Securities Sold Short		€ (16,939)	(0.59)
Total Investments		€ 4,494,930	157.51
Other Current Assets & Liabilities		€ (1,641,227)	(57.51)
Net Assets		€ 2,853,703	100.00

Schedule of Investments Euro Income Bond Fund (Cont.)

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

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

^ Security is in default.

(a) Security is an Interest Only ("IO") or IO Strip.

(b) When-issued security.

(c) Payment in-kind security.

(d) Security did not produce income within the last twelve months.

(e) Zero coupon security.

(f) Coupon represents a yield to maturity.

(g) Principal amount of security is adjusted for inflation.

(h) Affiliated to the Fund.

(i) Securities sold short as at 30 June 2026 are covered by long portfolio investments in transferable securities and money market instruments.

(j) Restricted Securities (31 December 2025: 0.11%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
Corestate Capital Holding S.A.	22/08/2023	€ 0	€ 0	0.00
Kuwait Government International Bond 4.804% due 20/04/2033	13/04/2026	6,234	6,374	0.22
Mahle GmbH 7.125% due 15/07/2032	10/06/2026	15,987	16,145	0.56
Project Dorchester 4.610% due 04/01/2027	10/12/2025	1,000	1,000	0.03
		€ 23,221	€ 23,519	0.81

Securities with an aggregate fair value of €Nil (31 December 2025: €9,154) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of €Nil (31 December 2025: €221) has been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of €71,548 (31 December 2025: €57,847) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of €13,593 (31 December 2025: €221) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 3,034	€ 3,932,082	€ 32,284	€ 3,967,400
Investment Funds	285,882	0	0	285,882
Repurchase Agreements	0	226,700	0	226,700
Financial Derivative Instruments ⁽³⁾	6,466	24,929	0	31,395
Other Financial Assets	0	492	0	492
Securities Sold Short	0	(16,939)	0	(16,939)
Totals	€ 295,382	€ 4,167,264	€ 32,284	€ 4,494,930

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 1	€ 3,617,218	€ 30,813	€ 3,648,032
Investment Funds	24,703	230,150	0	254,853
Repurchase Agreements	0	257,900	0	257,900
Financial Derivative Instruments ⁽³⁾	(3,463)	15,950	0	12,487
Other Financial Assets	0	1,230	0	1,230
Totals	€ 21,241	€ 4,122,448	€ 30,813	€ 4,174,502

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

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

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

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	€ (5)	€ 0	€ (5)	€ N/A	€ N/A	€ N/A
BOA	(265)	394	129	1,038	(1,013)	25
BPS	3,527	(3,540)	(13)	578	(390)	188
BRC	256	(227)	29	491	(366)	125
CBK	(224)	201	(23)	(119)	145	26
DUB	(79)	0	(79)	166	0	166
FAR	(111)	0	(111)	496	(519)	(23)
GLM	(145)	245	100	33	17	50
GST	4,943	(4,933)	10	123	0	123
JPM	7,219	(7,198)	21	607	(588)	19
MBC	(313)	499	186	40	0	40
MYC	(36)	0	(36)	5	0	5
MYI	31	0	31	26	0	26
NSL	N/A	N/A	N/A	130	0	130
RYL	(44)	0	(44)	N/A	N/A	N/A
SCX	600	(796)	(196)	(68)	60	(8)
SOG	(9,268)	9,446	178	4,581	(4,760)	(179)
SSB	(25)	0	(25)	N/A	N/A	N/A
UAG	(2,721)	2,808	87	128	0	128

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

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	15.71	15.89
Transferable securities dealt in on another regulated market*	42.03	35.16
Other transferable securities	0.47	0.08
Investment funds	4.19	3.57
Repurchase agreements	3.33	3.61
Financial derivative instruments dealt in on a regulated market	0.19	0.02
Centrally cleared financial derivative instruments	0.72	0.48
OTC financial derivative instruments	0.32	0.15
Other financial assets	0.01	0.02
Other assets	33.03	41.02
Total Assets	100.00	100.00

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Loan Participations and Assignments	2.59	1.68
Corporate Bonds & Notes	16.51	14.90
Convertible Bonds & Notes	0.77	0.71
U.S. Government Agencies	59.27	61.80
U.S. Treasury Obligations	0.45	0.52
Non-Agency Mortgage-Backed Securities	9.08	9.45
Asset-Backed Securities	28.67	23.49
Sovereign Issues	11.04	4.61
Common Stocks	0.11	0.03
Short-Term Instruments	10.53	21.64
Investment Funds	10.02	9.70
Repurchase Agreements	7.94	9.82
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.39	(0.21)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.16	0.01
Interest Rate Swaps	0.43	0.36
OTC Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.01)	0.01
Credit Default Swaps on Credit Indices — Sell Protection	0.57	0.13
Total Return Swaps on Securities	0.00	N/A
Forward Foreign Currency Contracts	(0.44)	0.17
Other Financial Assets	0.02	0.05
Securities Sold Short	(0.59)	N/A
Other Current Assets & Liabilities	(57.51)	(58.87)
Net Assets	100.00	100.00

Schedule of Investments Euro Long Average Duration Fund

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES				NON-AGENCY MORTGAGE-BACKED SECURITIES				Trinity Square PLC			
CORPORATE BONDS & NOTES				Alba PLC				4.647% due 15/07/2059			
BANKING & FINANCE				2.561% due 15/12/2038				€ 122 € 120 0.01			
Canadian Imperial Bank of Commerce				Aldbrook Mortgage Transaction PLC				Twin Bridges PLC			
4.876% due 14/01/2030 \$ 5,100 € 4,536 0.35				4.587% due 18/02/2068				4.407% due 12/09/2055			
First Abu Dhabi Bank PJSC				4.596% due 18/12/2066				4.517% due 12/12/2055			
3.120% due 20/02/2031 € 3,200 3,132 0.24				Atlas Funding PLC				4.927% due 15/05/2056			
International Development Association				4.586% due 20/09/2061							
3.250% due 24/01/2040 1,300 1,278 0.10				4.886% due 20/01/2061							
Jyske Realkredit A/S				Auburn PLC							
1.000% due 01/10/2050 DKK 0 0 0.00				4.586% due 20/07/2045				1,481 1,722 0.13			
1.000% due 01/10/2053 0 0 0.00				Bear Stearns Adjustable Rate Mortgage Trust							
1.500% due 01/10/2050 0 0 0.00				4.634% due 25/07/2033 \$ 1 1 0.00							
2.000% due 01/10/2050 0 0 0.00				Beckett Mortgages DAC							
Nordea Kredit Realkreditaktieselskab				2.888% due 20/10/2070				€ 1,370 1,370 0.11			
1.000% due 01/10/2050 0 0 0.00				Bletchley Park Funding PLC							
1.500% due 01/10/2050 0 0 0.00				4.504% due 27/01/2070				€ 906 1,051 0.08			
2.000% due 01/10/2047 0 0 0.00				Braccan Mortgage Funding PLC							
2.000% due 01/10/2050 19 2 0.00				4.588% due 17/05/2067				5,065 5,884 0.45			
4.000% due 01/10/2056 0 0 0.00				Brants Bridge PLC							
Nykredit Realkredit A/S				4.647% due 14/06/2066				932 1,083 0.08			
1.000% due 01/10/2050 0 0 0.00				Canada Square Funding PLC							
1.000% due 01/10/2053 0 0 0.00				4.597% due 17/01/2059				1,382 1,605 0.12			
1.000% due 01/10/2056 0 0 0.00				5.409% due 17/06/2058				22 26 0.00			
1.500% due 01/10/2047 0 0 0.00				Dilosk RMBS DAC							
1.500% due 01/10/2050 0 0 0.00				2.869% due 20/05/2062				€ 2,079 2,081 0.16			
1.500% due 01/10/2052 0 0 0.00				3.080% due 24/09/2060				1,871 1,873 0.14			
1.500% due 01/10/2053 0 0 0.00				3.108% due 20/07/2061				238 238 0.02			
2.000% due 01/10/2047 0 0 0.00				3.204% due 20/10/2062				986 989 0.08			
2.000% due 01/10/2050 0 0 0.00				Domi BV							
2.000% due 01/10/2053 0 0 0.00				3.054% due 15/04/2054				525 526 0.04			
3.000% due 01/10/2053 0 0 0.00				Dutch Property Finance BV							
3.500% due 01/04/2053 0 0 0.00				2.913% due 28/10/2059				1,909 1,910 0.15			
4.000% due 01/10/2056 0 0 0.00				3.063% due 28/04/2064				117 117 0.01			
5.000% due 01/10/2053 0 0 0.00				Elstree PLC							
Realkredit Danmark A/S				4.475% due 21/10/2065				€ 4,967 5,760 0.44			
1.000% due 01/10/2050 0 0 0.00				Eurohome UK Mortgages PLC							
1.500% due 01/10/2053 0 0 0.00				4.016% due 15/06/2044				4 4 0.00			
2.000% due 01/10/2047 0 0 0.00				Harbour PLC							
3.000% due 01/10/2053 0 0 0.00				4.797% due 28/10/2054				2,779 3,236 0.25			
4.000% due 01/10/2056 0 0 0.00				Hops Hill PLC							
				4.464% due 21/06/2056				2,475 2,866 0.22			
				4.614% due 21/04/2056				2,170 2,521 0.19			
				Landmark Mortgage Securities PLC							
				4.066% due 17/06/2039				94 108 0.01			
				Ludgate Funding PLC							
				4.026% due 01/01/2061				46 52 0.00			
				4.056% due 01/12/2060				98 112 0.01			
				Mortimer BTL PLC							
				4.916% due 22/12/2056				454 527 0.04			
				Mortimer Mix PLC							
				4.579% due 22/09/2067				2,994 3,477 0.27			
				Newgate Funding PLC							
				3.001% due 15/12/2050				€ 333 331 0.03			
				Pierpont BTL PLC							
				4.846% due 21/09/2054				€ 187 218 0.02			
				Polaris PLC							
				0.000% due 27/03/2069				4,665 5,423 0.42			
				Precise Mortgage Funding PLC							
				4.716% due 16/07/2060				895 1,041 0.08			
				Project Cashmere							
				4.543% due 30/12/2057 (a) AUD 21,200 12,804 0.98							
				RMAC Securities PLC							
				4.016% due 12/06/2044				€ 119 136 0.01			
				Stratton Mortgage Funding PLC							
				4.721% due 25/06/2049				2,328 2,704 0.21			
				4.896% due 20/06/2060				1,597 1,857 0.14			
				Structured Asset Mortgage Investments Trust							
				4.254% due 19/07/2035				\$ 3 3 0.00			
				Thornburg Mortgage Securities Trust							
				4.403% due 25/09/2043				9 8 0.00			
				Together Asset-Backed Securitisation PLC							
				4.495% due 15/08/2066				€ 399 463 0.04			
				Towd Point Mortgage Funding PLC							
				4.584% due 20/04/2051				1,933 2,244 0.17			
				4.672% due 20/07/2053				1,867 2,169 0.17			

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Grosvenor Place CLO DAC				France Government International Bond				2.500% due 15/08/2046	€ 76,600	€ 67,248	5.17
3.444% due 15/01/2039	€ 3,500	€ 3,504	0.27	0.500% due 25/05/2072	€ 10,600	€ 2,711	0.21	2.500% due 15/08/2054 (e)	50,700	42,369	3.26
Harvest CLO DAC				0.750% due 25/05/2052	22,400	9,978	0.77	3.250% due 04/07/2042 (e)(g)(f)	44,900	44,965	3.46
3.054% due 15/01/2032	1,656	1,657	0.13	0.750% due 25/05/2053	2,600	1,123	0.09	4.750% due 04/07/2040 (e)(g)(f)	39,100	46,166	3.55
Hayfin Emerald CLO DAC				1.250% due 25/05/2038 (e)	8,000	6,064	0.47	Romania Government International Bond			
3.184% due 15/01/2035	5,400	5,404	0.42	1.500% due 25/05/2050 (e)	22,400	13,072	1.00	3.750% due 07/02/2034	4,100	3,710	0.29
3.404% due 22/01/2039	3,000	3,005	0.23	1.750% due 25/05/2066	38,270	19,309	1.48	5.625% due 22/02/2036	2,900	2,924	0.22
3.454% due 15/10/2038	6,000	6,005	0.46	2.500% due 25/05/2043 (e)	75,900	61,317	4.71	5.625% due 30/05/2037 (e)	1,300	1,283	0.10
Madison Park Euro Funding DAC				3.000% due 25/06/2049	21,300	17,354	1.33	5.875% due 11/07/2032	2,100	2,202	0.17
2.905% due 25/10/2030	1,542	1,542	0.12	3.000% due 25/05/2054	54,950	42,595	3.28	Saudi Arabia Government International Bond			
3.115% due 27/07/2034	2,998	3,003	0.23	3.250% due 25/05/2045 (e)	76,500	67,585	5.20	5.375% due 13/01/2031	\$ 1,400	1,251	0.10
Marzio Finance SRL				3.250% due 25/05/2055	68,300	55,321	4.25	Slovakia Government International Bond			
2.801% due 28/05/2049	2,202	2,210	0.17	3.600% due 25/05/2042	67,100	63,600	4.89	4.125% due 19/02/2046	€ 8,000	8,002	0.62
3.299% due 28/02/2048	128	129	0.01	3.750% due 25/05/2056	56,300	49,883	3.84	Slovenia Government International Bond			
OCP Euro CLO DAC				4.000% due 25/04/2055	88,850	82,909	6.37	1.500% due 25/03/2035	5,200	4,579	0.35
3.468% due 20/10/2039	3,200	3,203	0.25	4.000% due 25/04/2060	63,650	58,403	4.49	3.000% due 10/03/2034	100	100	0.01
3.478% due 20/07/2036	1,100	1,101	0.08	4.100% due 25/05/2046 (e)	60,300	59,509	4.58	3.125% due 02/07/2035 (e)	7,100	7,083	0.54
Palmer Square European Loan Funding DAC				4.400% due 25/05/2057	28,200	27,897	2.14	3.275% due 12/03/2036	17,300	17,348	1.33
3.054% due 15/10/2034	2,832	2,832	0.22	Ile-de-France Mobilites	900	810	0.06	3.500% due 14/04/2055	4,200	3,860	0.30
3.273% due 15/05/2034	1,996	1,998	0.15	3.400% due 25/05/2043	900	810	0.06	Spain Government International Bond			
3.283% due 15/05/2034	2,145	2,147	0.17	Italy Buoni Poliennali Del Tesoro				3.200% due 31/10/2035 (e)	6,400	6,374	0.49
3.433% due 15/02/2035	5,113	5,116	0.39	0.100% due 15/05/2033 (c)	6,977	6,401	0.49	4.200% due 31/01/2037	20,300	21,785	1.67
Rockford Tower Europe CLO DAC				1.100% due 15/08/2031 (c)(e)	32,246	32,222	2.48	Treasury Corp. of Victoria			
3.489% due 29/08/2036	1,700	1,702	0.13	1.250% due 15/09/2032 (c)	12,627	12,703	0.98	4.250% due 20/12/2032	AUD 9,000	5,247	0.40
SC Germany S.A., Compartment Consumer				2.550% due 15/05/2056 (c)	3,975	4,113	0.32	United Kingdom Gilt			
2.779% due 14/01/2038	2,073	2,075	0.16	4.650% due 01/10/2055	2,000	2,082	0.16	4.000% due 22/10/2031	£ 17,900	20,449	1.57
2.849% due 15/09/2037	688	689	0.05	Japan Government International Bond				4.125% due 07/03/2031	20,100	23,161	1.78
Secucor Finance DAC				1.800% due 20/03/2054	¥ 70,000	242	0.02			1,368,987	105.28
3.116% due 20/09/2036	5,900	5,928	0.46	2.200% due 20/06/2054	82,000	313	0.02	Total Transferable Securities		€ 1,818,363	139.83
Tikehau CLO DAC				2.300% due 20/12/2054	82,000	319	0.02	SHARES			
3.404% due 15/10/2038	1,000	1,002	0.08	2.400% due 20/03/2055	164,700	657	0.05	INVESTMENT FUNDS			
Toro European CLO DAC				3.200% due 20/09/2055	307,050	1,451	0.11	EXCHANGE-TRADED FUNDS			
3.093% due 15/02/2034	291	291	0.02	3.400% due 20/12/2055	530,000	2,603	0.20	PIMCO ETFs plc - PIMCO Advantage Euro Government Bond UCITS ETF (d)	496,500	12,602	0.97
		77,843	5.98	Mexico Government International Bond				Total Investment Funds		€ 12,602	0.97
		115,155	8.85	3.500% due 12/02/2034	\$ 4,100	3,063	0.24				
SOVEREIGN ISSUES				Netherlands Government International Bond							
Austria Government International Bond				0.000% due 15/01/2038 (b)	€ 5,000	3,497	0.27				
0.850% due 30/06/2120	110	34	0.00	2.500% due 15/07/2034 (e)	10,400	10,133	0.78				
Cassa Depositi e Prestiti SpA				2.750% due 15/01/2047	37,250	33,731	2.59				
4.375% due 01/10/2030	\$ 3,000	2,588	0.20	3.250% due 15/01/2044	14,300	14,120	1.09				
Colombia Government International Bond				3.500% due 15/01/2056	60,500	61,036	4.69				
6.125% due 21/01/2031	300	265	0.02	3.750% due 15/01/2042	14,800	15,616	1.20				
6.500% due 26/11/2038	€ 1,300	1,369	0.11	New South Wales Treasury Corp.							
European Union				1.750% due 20/03/2034	AUD 3,300	1,577	0.12				
2.500% due 04/10/2052 (e)	6,500	4,938	0.38	2.000% due 08/03/2033	14,100	7,119	0.55				
3.250% due 12/12/2036 (e)	6,100	6,070	0.47	4.750% due 20/09/2035	4,000	2,338	0.18				
3.250% due 04/02/2050	3,900	3,487	0.27	Poland Government International Bond							
3.375% due 12/12/2035 (e)	6,500	6,594	0.51	2.375% due 18/01/2036	€ 1,200	1,095	0.08				
3.375% due 05/10/2054	150	134	0.01	Queensland Treasury Corp.							
3.750% due 12/10/2045 (e)	8,000	7,898	0.61	2.000% due 22/08/2033	AUD 3,300	1,640	0.13				
4.000% due 12/10/2055	5,600	5,582	0.43	Republic of Germany							
				0.000% due 15/08/2050 (b)(g)(f)	€ 5,800	2,574	0.20				
				1.250% due 15/08/2048 (e)	42,100	28,227	2.17				
				2.500% due 04/07/2044 (e)(g)(f)	125,100	111,610	8.59				

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
COM	2.270%	30/06/2026	01/07/2026	€ 6,100	Bpifrance SACA 1.000% due 25/05/2027	€ (6,304)	€ 6,100	€ 6,100	0.47
Total Repurchase Agreements						€ (6,304)	€ 6,100	€ 6,100	0.47

⁽¹⁾ Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 10-Year Bond September Futures	Short	09/2026	246	€ (232)	(0.02)
Euro-Bobl September Futures	Short	09/2026	341	(246)	(0.02)
Euro-BTP Italy Government Bond September Futures	Long	09/2026	241	237	0.02

Schedule of Investments Euro Long Average Duration Fund (Cont.)

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bund 10-Year Bond September Futures	Short	09/2026	1,645	€ (2,161)	(0.17)
Euro-Buxl 30-Year Bond September Futures	Long	09/2026	2,395	5,324	0.41
Euro-OAT France Government 10-Year Bond September Futures	Short	09/2026	178	(82)	(0.01)
Euro-Schatz September Futures	Short	09/2026	249	(20)	0.00
U.S. Treasury 2-Year Note September Futures	Short	09/2026	203	13	0.00
U.S. Treasury 5-Year Note September Futures	Short	09/2026	178	10	0.00
U.S. Treasury 10-Year Note September Futures	Short	09/2026	288	(356)	(0.03)
U.S. Treasury 30-Year Bond September Futures	Short	09/2026	460	(1,019)	(0.08)
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2026	718	1,350	0.11
				€ 2,818	0.21

WRITTEN OPTIONS

FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS

Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Call - ICE Euribor September 2026 Futures	€ 97.625	14/09/2026	818	€ (192)	€ (36)	0.00
Total Financial Derivative Instruments Dealt in on a Regulated Market					€ 2,782	0.21

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.500%	18/03/2036	¥ 2,503,600	€ 443	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.250	20/12/2053	\$ 6,700	344	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.325	31/08/2030	72,460	1,130	0.08
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	10,700	432	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.715	15/08/2035	4,600	73	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2055	8,000	307	0.02
Receive	1-Day USD-SOFR Compounded-OIS	4.000	30/11/2030	24,260	(78)	(0.01)
Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	4.000	15/02/2036	9,100	27	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	18/03/2036	25,500	342	0.03
Receive	1-Day USD-SOFR Compounded-OIS	4.000	17/06/2056	6,300	(164)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	4.010	15/11/2053	11,800	191	0.02
Receive	1-Day USD-SOFR Compounded-OIS	4.075	15/11/2053	10,704	133	0.01
Pay	6-Month AUD-BBR-BBSW	3.750	18/03/2031	AUD 47,200	(129)	(0.01)
Pay ⁽¹⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	€ 89,280	(214)	(0.02)
Receive ⁽¹⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	45,830	217	0.02
					€ 3,054	0.23
Total Centrally Cleared Financial Derivative Instruments					€ 3,054	0.23

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

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

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

WRITTEN OPTIONS

INTEREST RATE SWAPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BRC	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440%	25/01/2027	4,400	€ (37)	€ (6)	0.00
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.440	25/01/2027	4,400	(37)	(31)	0.00
CBK	Put - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.450	03/03/2028	135,300	(422)	(517)	(0.04)
GLM	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.350	07/01/2027	18,500	(163)	(19)	0.00
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.350	07/01/2027	18,500	(162)	(153)	(0.01)
	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.500	14/01/2027	26,300	(234)	(45)	(0.01)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.500	14/01/2027	26,300	(234)	(161)	(0.01)
GST	Put - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.450	03/03/2028	58,000	(172)	(221)	(0.02)
SOG	Call - OTC 5-Year Interest Rate Swap	6-Month GBP-SONIA	Receive	4.000	27/08/2026	14,900	(74)	(61)	(0.01)
	Put - OTC 5-Year Interest Rate Swap	6-Month GBP-SONIA	Pay	4.500	27/08/2026	14,900	(74)	(20)	0.00
							€ (1,609)	€ (1,234)	(0.10)

⁽¹⁾ Notional Amount represents the number of contracts.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	CNH 1,423	\$ 211	€ 1	€ 0	€ 1	0.00
	07/2026	SGD 2,135	1,675	21	0	21	0.00
BOA	07/2026	BRL 156	30	0	0	0	0.00
	07/2026	€ 971	1,131	18	0	18	0.00
	07/2026	£ 4,443	€ 5,139	0	(19)	(19)	0.00
	07/2026	KRW 138,024	\$ 91	1	0	1	0.00
	07/2026	NOK 208	22	1	0	1	0.00
	07/2026	SGD 22,383	17,527	193	0	193	0.02
	07/2026	\$ 1,166	CNH 7,884	0	(4)	(4)	0.00
	07/2026	128	PLN 484	1	0	1	0.00
	08/2026	ILS 2,307	\$ 776	1	0	1	0.00
	09/2026	MXN 2,680	151	0	(1)	(1)	0.00
BPS	09/2026	\$ 450	INR 42,759	0	(1)	(1)	0.00
	07/2026	AUD 18	€ 11	0	0	0	0.00
	07/2026	BRL 3,580	\$ 692	2	(2)	0	0.00
	07/2026	CHF 1,388	€ 1,507	2	0	2	0.00
	07/2026	CNH 12,702	\$ 1,877	5	0	5	0.00
	07/2026	€ 922	£ 796	2	0	2	0.00
	07/2026	622	NOK 6,734	0	(27)	(27)	0.00
	07/2026	6,955	\$ 7,960	40	(32)	8	0.00
	07/2026	IDR 135,275,638	7,549	6	(4)	2	0.00
	07/2026	ILS 3,135	1,064	10	0	10	0.00
	07/2026	INR 251,446	2,618	0	(34)	(34)	0.00
	07/2026	KRW 580,065	380	5	0	5	0.00
	07/2026	NOK 3,000	€ 269	4	0	4	0.00
	07/2026	THB 35,162	\$ 1,072	13	(2)	11	0.00
	07/2026	\$ 157	BRL 793	0	(4)	(4)	0.00
	07/2026	18	CNY 120	0	0	0	0.00
	07/2026	10,046	€ 8,775	15	(27)	(12)	0.00
	07/2026	7,314	INR 693,414	13	(12)	1	0.00
	07/2026	1,772	KRW 2,718,031	0	(14)	(14)	0.00
	07/2026	258	TWD 8,153	0	(2)	(2)	0.00
	07/2026	307	ZAR 5,034	0	0	0	0.00
	08/2026	€ 11	AUD 18	0	0	0	0.00
	08/2026	ILS 459	\$ 154	0	0	0	0.00
	08/2026	\$ 162	BRL 827	0	(3)	(3)	0.00
	09/2026	IDR 15,238,653	\$ 839	0	(5)	(5)	0.00
	09/2026	THB 31,091	958	15	0	15	0.00
	09/2026	\$ 4,312	IDR 76,523,583	5	(67)	(62)	0.00
	09/2026	469	INR 44,566	0	(1)	(1)	0.00
	09/2026	190	THB 6,213	0	(1)	(1)	0.00
	12/2026	538	IDR 9,790,727	1	0	1	0.00
BRC	07/2026	AUD 15,461	€ 9,465	96	0	96	0.01
	07/2026	€ 1,019	NZD 2,050	1	0	1	0.00
	07/2026	ILS 3,817	\$ 1,290	7	0	7	0.00
	07/2026	NOK 5,074	€ 452	3	0	3	0.00
	07/2026	\$ 2,010	1,755	0	(3)	(3)	0.00
	07/2026	4,854	TRY 230,528	9	0	9	0.00
	07/2026	1,898	ZAR 30,902	1	(14)	(13)	0.00
	08/2026	CAD 6,828	€ 4,209	0	(1)	(1)	0.00
	08/2026	€ 132	NOK 1,497	0	0	0	0.00
	07/2026	CHF 1,328	€ 1,459	19	0	19	0.00
CBK	07/2026	€ 8,504	£ 7,381	65	0	65	0.01
	07/2026	1,009	NOK 10,927	0	(43)	(43)	0.00
	07/2026	ILS 12,022	\$ 4,135	87	0	87	0.01
	07/2026	INR 135,731	1,439	4	0	4	0.00
	07/2026	\$ 1,455	IDR 26,100,901	2	0	2	0.00
	07/2026	1,401	INR 135,731	29	0	29	0.00
	07/2026	198	KRW 298,702	0	(4)	(4)	0.00
	07/2026	1,468	PLN 5,423	0	(23)	(23)	0.00
	07/2026	92	TWD 2,920	0	(1)	(1)	0.00
	08/2026	ILS 5,101	\$ 1,757	38	0	38	0.00
	08/2026	\$ 376	ILS 1,116	0	(1)	(1)	0.00
	09/2026	IDR 56,005,827	\$ 3,102	0	(2)	(2)	0.00
	09/2026	INR 17,298	180	0	(1)	(1)	0.00
	09/2026	THB 37,666	1,137	0	(3)	(3)	0.00
	09/2026	\$ 1,075	IDR 19,173,405	0	(11)	(11)	0.00
	09/2026	493	MXN 8,814	7	0	7	0.00
	12/2026	1,648	IDR 29,953,671	2	0	2	0.00
DUB	07/2026	IDR 3,508,339	\$ 196	0	0	0	0.00
	07/2026	INR 54,436	576	2	0	2	0.00
	07/2026	NOK 515	55	3	0	3	0.00
	07/2026	SGD 2,564	2,010	24	0	24	0.00
	07/2026	\$ 857	BRL 4,469	6	0	6	0.00
	07/2026	4,013	CNH 27,298	8	0	8	0.00
	07/2026	385	INR 37,106	6	0	6	0.00
	07/2026	676	PLN 2,508	0	(8)	(8)	0.00
	07/2026	714	ZAR 11,561	0	(9)	(9)	0.00
	08/2026	CNH 27,237	\$ 4,013	0	(7)	(7)	0.00
	09/2026	IDR 33,052,161	1,834	2	0	2	0.00

Schedule of Investments Euro Long Average Duration Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
GLM	09/2026	\$ 660	IDR 11,982,878	€ 4	€ 0	€ 4	0.00
	09/2026	576	INR 54,805	0	(2)	(2)	0.00
	07/2026	BRL 109,861	\$ 21,338	99	0	99	0.01
	07/2026	KRW 560,633	363	1	0	1	0.00
	07/2026	\$ 20,591	BRL 111,034	778	(26)	752	0.06
	07/2026	1,400	IDR 25,097,051	3	0	3	0.00
	07/2026	363	KRW 560,553	0	(1)	(1)	0.00
	07/2026	39	PLN 147	0	0	0	0.00
	07/2026	634	ZAR 10,424	1	0	1	0.00
	08/2026	2,984	BRL 15,230	0	(56)	(56)	0.00
	08/2026	372	INR 35,682	3	0	3	0.00
	09/2026	IDR 25,244,022	\$ 1,400	0	0	0	0.00
	09/2026	MXN 1,873	107	0	0	0	0.00
	09/2026	THB 95,063	2,946	58	0	58	0.00
	09/2026	\$ 351	BRL 1,809	0	(6)	(6)	0.00
	09/2026	3,078	IDR 55,262,254	5	(18)	(13)	0.00
	09/2026	3,158	INR 304,281	31	0	31	0.00
	09/2026	574	MXN 9,998	0	(4)	(4)	0.00
	10/2026	21,334	BRL 112,256	0	(99)	(99)	(0.01)
JPM	07/2026	€ 4,186	CHF 3,859	0	(1)	(1)	0.00
	07/2026	5,131	\$ 5,934	59	0	59	0.00
	07/2026	ILS 9,799	3,282	0	(7)	(7)	0.00
	07/2026	INR 92,613	982	3	0	3	0.00
	07/2026	¥ 46,222	€ 250	1	0	1	0.00
	07/2026	KRW 173,240	\$ 112	0	0	0	0.00
	07/2026	NOK 11,590	€ 1,043	19	0	19	0.00
	07/2026	NZD 16,063	8,218	225	0	225	0.02
	07/2026	SEK 1,457	132	0	0	0	0.00
	07/2026	\$ 8,434	7,292	0	(85)	(85)	(0.01)
	07/2026	213	IDR 3,821,150	1	0	1	0.00
	07/2026	981	INR 92,613	0	(2)	(2)	0.00
	07/2026	169	KRW 259,546	0	(1)	(1)	0.00
	07/2026	148	NOK 1,461	0	0	0	0.00
	07/2026	6,886	PLN 25,110	1	(181)	(180)	(0.01)
	07/2026	773	THB 25,823	4	0	4	0.00
	08/2026	CHF 3,859	€ 4,195	1	0	1	0.00
	08/2026	€ 108	¥ 19,986	0	(1)	(1)	0.00
	08/2026	657	NOK 7,428	0	(1)	(1)	0.00
	08/2026	132	SEK 1,456	0	0	0	0.00
MBC	08/2026	ILS 9,469	\$ 3,252	62	0	62	0.00
	08/2026	NOK 1,461	148	0	0	0	0.00
	09/2026	IDR 3,842,384	213	0	0	0	0.00
	09/2026	INR 93,263	981	2	0	2	0.00
	09/2026	MXN 6,765	384	0	(1)	(1)	0.00
	09/2026	THB 75,076	2,300	29	(7)	22	0.00
	09/2026	\$ 2,498	INR 238,279	2	0	2	0.00
	09/2026	19,827	MXN 344,602	0	(200)	(200)	(0.02)
	12/2026	MXN 1,244	\$ 71	1	0	1	0.00
	12/2026	\$ 1,089	MXN 19,230	0	(3)	(3)	0.00
	07/2026	€ 975	AUD 1,583	0	(16)	(16)	0.00
	07/2026	93	CAD 150	0	(1)	(1)	0.00
	07/2026	196	NOK 2,170	0	(4)	(4)	0.00
	07/2026	100	\$ 116	1	0	1	0.00
	07/2026	£ 5,863	€ 6,756	0	(51)	(51)	0.00
	07/2026	IDR 344,821	\$ 19	0	0	0	0.00
	07/2026	INR 54,651	579	2	0	2	0.00
	07/2026	KRW 2,375,719	1,567	29	0	29	0.00
	07/2026	NOK 1,225	132	7	0	7	0.00
	07/2026	NZD 5,404	€ 2,750	61	0	61	0.00
MYI	07/2026	\$ 424	CHF 332	0	(11)	(11)	0.00
	07/2026	892	INR 86,007	13	0	13	0.00
	07/2026	47	NOK 471	0	0	0	0.00
	08/2026	NOK 471	\$ 47	0	0	0	0.00
	09/2026	THB 22,090	662	0	(7)	(7)	0.00
	09/2026	\$ 2,391	INR 228,761	10	(3)	7	0.00
	07/2026	CHF 996	€ 1,089	9	0	9	0.00
	07/2026	€ 1,052	AUD 1,732	0	(2)	(2)	0.00
	07/2026	48,737	£ 42,086	120	0	120	0.01
	07/2026	138	SEK 1,485	0	(4)	(4)	0.00
	07/2026	1,960	\$ 2,277	32	0	32	0.00
	07/2026	NZD 897	€ 455	9	0	9	0.00
	08/2026	£ 35,581	41,165	0	(84)	(84)	(0.01)
	07/2026	\$ 1,303	IDR 23,230,352	0	(3)	(3)	0.00
	07/2026	902	INR 86,806	12	0	12	0.00
	09/2026	IDR 23,360,632	\$ 1,303	7	0	7	0.00
	09/2026	\$ 658	IDR 11,705,774	0	(8)	(8)	0.00
	07/2026	AUD 21,013	€ 12,857	124	0	124	0.01
	07/2026	CAD 20,220	12,553	87	0	87	0.01
	07/2026	€ 20,064	AUD 33,178	40	0	40	0.00
SCX	07/2026	2,803	\$ 3,262	49	0	49	0.00
	07/2026	¥ 332,985	€ 1,803	11	0	11	0.00
	07/2026	SGD 1,930	\$ 1,492	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SOG	07/2026	\$ 41	CNY 280	€ 0	€ 0	€ 0	0.00
	07/2026	494	IDR 8,862,946	1	0	1	0.00
	07/2026	1,188	INR 113,824	12	0	12	0.00
	08/2026	AUD 33,244	€ 20,064	0	(42)	(42)	0.00
	08/2026	€ 1,041	¥ 191,622	0	(9)	(9)	0.00
	08/2026	\$ 925	INR 88,629	6	0	6	0.00
	09/2026	IDR 26,147,639	\$ 1,448	0	(1)	(1)	0.00
	09/2026	THB 33,861	1,049	20	0	20	0.00
	09/2026	\$ 1,677	IDR 30,107,342	2	(9)	(7)	0.00
	07/2026	CHF 7,306	€ 7,988	66	0	66	0.01
	07/2026	332	\$ 410	0	(1)	(1)	0.00
	07/2026	CNH 21,071	3,115	9	0	9	0.00
	07/2026	€ 5,773	CAD 9,349	0	(9)	(9)	0.00
	07/2026	50,176	£ 43,285	74	0	74	0.01
	07/2026	89,154	\$ 101,413	0	(451)	(451)	(0.03)
	07/2026	£ 90,341	€ 104,152	0	(723)	(723)	(0.06)
	07/2026	SGD 40	\$ 31	0	0	0	0.00
	07/2026	\$ 108,285	€ 92,827	0	(1,885)	(1,885)	(0.14)
	07/2026	20,944	SGD 27,123	22	0	22	0.00
	08/2026	CAD 9,348	€ 5,773	9	0	9	0.00
	08/2026	£ 43,044	49,828	0	(74)	(74)	(0.01)
	08/2026	SGD 27,062	\$ 20,944	0	(23)	(23)	0.00
	08/2026	\$ 410	CHF 331	1	0	1	0.00
	08/2026	101,550	€ 89,154	450	0	450	0.03
SSB	08/2026	31	SGD 40	0	0	0	0.00
	07/2026	€ 7,768	CHF 7,158	0	(6)	(6)	0.00
	07/2026	912	¥ 167,600	0	(10)	(10)	0.00
UAG	08/2026	CHF 7,158	€ 7,785	6	0	6	0.00
	08/2026	\$ 4,082	3,576	10	0	10	0.00
	07/2026	€ 1,178	¥ 218,000	0	(5)	(5)	0.00
	07/2026	¥ 2,202	€ 12	0	0	0	0.00
	07/2026	\$ 684	PLN 2,500	0	(17)	(17)	0.00
	08/2026	€ 12	¥ 2,202	0	0	0	0.00
	09/2026	MXN 2,780	\$ 159	0	0	0	0.00
	09/2026	THB 4,243	129	1	0	1	0.00
				€ 3,501	€ (4,554)	€ (1,053)	(0.08)
Total OTC Financial Derivative Instruments						€ (2,287)	(0.18)
Total Investments						€ 1,840,614	141.53
Other Current Assets & Liabilities						€ (540,128)	(41.53)
Net Assets						€ 1,300,486	100.00

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

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

(a) When-issued security.

(b) Zero coupon security.

(c) Principal amount of security is adjusted for inflation.

(d) Affiliated to the Fund.

(e) Securities with an aggregate fair value of €426,614 (31 December 2025: €494,727) and cash of €Nil (31 December 2025: €1,807) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

(f) Securities with an aggregate fair value of €3,924 (31 December 2025: €1,033) have been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Securities with an aggregate fair value of €3,811 (31 December 2025: €Nil) and cash of €2,648 (31 December 2025: €Nil) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of €19,753 (31 December 2025: €14,882) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 1,805,559	€ 12,804	€ 1,818,363
Investment Funds	12,602	0	0	12,602
Repurchase Agreements	0	6,100	0	6,100
Financial Derivative Instruments ⁽³⁾	2,785	764	0	3,549
Totals	€ 15,387	€ 1,812,423	€ 12,804	€ 1,840,614

Schedule of Investments Euro Long Average Duration Fund (cont.)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 1,731,874	€ 12,037	€ 1,743,911
Investment Funds	735	6,641	0	7,376
Repurchase Agreements	0	4,600	0	4,600
Financial Derivative Instruments ⁽³⁾	(1,486)	3,431	0	1,945
Totals	€ (751)	€ 1,746,546	€ 12,037	€ 1,757,832

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

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

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

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	2.150%	15/05/2026	10/07/2026	€ (31,747)	€ (31,836)	(2.45)
	2.240	10/06/2026	29/07/2026	(12,510)	(12,527)	(0.96)
	2.280	10/06/2026	29/07/2026	(22,111)	(22,140)	(1.70)
	2.300	10/06/2026	29/07/2026	(20,415)	(20,442)	(1.57)
BRC	2.000	17/06/2026	TBD ⁽¹⁾	(590)	(591)	(0.05)
	2.050	06/05/2026	10/07/2026	(43,194)	(43,331)	(3.33)
	2.070	06/05/2026	10/07/2026	(6,023)	(6,042)	(0.47)
	2.260	10/06/2026	29/07/2026	(6,293)	(6,302)	(0.48)
	2.270	10/06/2026	29/07/2026	(7,277)	(7,287)	(0.56)
	2.280	10/06/2026	29/07/2026	(2,221)	(2,224)	(0.17)
	2.290	10/06/2026	29/07/2026	(8,844)	(8,855)	(0.68)
COM	2.150	17/06/2026	TBD ⁽¹⁾	(7,236)	(7,242)	(0.56)
	2.180	30/06/2026	01/07/2026	(310)	(310)	(0.02)
	2.250	10/06/2026	29/07/2026	(18,844)	(18,869)	(1.45)
JML	2.060	06/05/2026	10/07/2026	(68,250)	(68,469)	(5.27)
	2.070	06/05/2026	10/07/2026	(172,544)	(173,099)	(13.31)
Total Reverse Repurchase Agreements					€ (429,566)	(33.03)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	€ 22	€ 0	€ 22	€ N/A	€ N/A	€ N/A
BOA	190	0	190	58	0	58
BPS	(99)	0	(99)	141	0	141
BRC	62	0	62	113	0	113
CBK	(353)	357	4	142	(260)	(118)
DUB	29	0	29	258	(260)	(2)
GLM	391	(1,060)	(669)	(349)	(290)	(639)
GST	(221)	290	69	N/A	N/A	N/A
JPM	(80)	257	177	(609)	571	(38)
MBC	30	0	30	(73)	0	(73)
MYI	80	0	80	(87)	0	(87)
NSL	8	0	8	(3)	0	(3)
SSB	0	0	0	N/A	N/A	N/A
SCX	291	(290)	1	(527)	462	(65)
SOG	(2,616)	3,020	404	885	(1,210)	(325)
UAG	(21)	0	(21)	50	0	50

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

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	74.26	74.90
Transferable securities dealt in on another regulated market*	14.97	16.44
Investment funds	0.62	0.39
Repurchase agreements	0.30	0.24
Financial derivative instruments dealt in on a regulated market	0.34	0.17
Centrally cleared financial derivative instruments	0.18	0.25
OTC financial derivative instruments	0.17	0.18
Other assets	9.16	7.43
Total Assets	100.00	100.00

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Corporate Bonds & Notes	1.09	3.37
U.S. Government Agencies	12.15	11.29
U.S. Treasury Obligations	5.65	3.65
Non-Agency Mortgage-Backed Securities	6.81	10.48
Asset-Backed Securities	8.85	16.05
Sovereign Issues	105.28	102.55
Short-Term Instruments	N/A	0.59
Investment Funds	0.97	0.63
Repurchase Agreements	0.47	0.39
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.21	(0.12)
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	0.00	N/A
Centrally Cleared Financial Derivative Instruments		
Interest Rate Swaps	0.23	0.28
OTC Financial Derivative Instruments		
Written Options		
Interest Rate Swaptions	(0.10)	(0.08)
Forward Foreign Currency Contracts	(0.08)	0.08
Other Current Assets & Liabilities	(41.53)	(49.16)
Net Assets	100.00	100.00

Schedule of Investments Euro Short-Term Fund

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES											
CORPORATE BONDS & NOTES											
BANKING & FINANCE											
365 bank A/S				DLR Kredit A/S				SpareBank Boligkreditt A/S			
7.125% due 04/07/2028	€ 1,300	€ 1,347	0.28	1.000% due 01/01/2027 DKK 1,000	€	133	0.03	0.050% due 03/11/2028	€ 2,300	€	2,161 0.44
Achmea Bank NV				European Investment Bank				Sparebanken Norge Boligkreditt A/S			
2.625% due 15/10/2027	3,000	2,996	0.62	2.250% due 14/08/2028	€ 2,000	1,986	0.41	0.010% due 26/01/2028	2,300	2,204	0.45
American Tower Corp.				Federation des Caisses Desjardins du Quebec				3.375% due 15/11/2028	2,100	2,129	0.44
0.450% due 15/01/2027	1,800	1,779	0.37	0.050% due 26/11/2027	474	456	0.09	SR-Boligkreditt A/S			
Argenta Spaarbank NV				0.250% due 08/02/2027	1,300	1,281	0.26	0.010% due 26/06/2027	1,700	1,656	0.34
2.500% due 25/10/2027	5,100	5,084	1.05	2.000% due 31/08/2026	2,000	1,999	0.41	1.625% due 15/03/2028	2,200	2,161	0.44
3.250% due 20/10/2026	1,500	1,503	0.31	3.250% due 18/04/2028	1,300	1,309	0.27	Sumitomo Mitsui Banking Corp.			
Athene Global Funding				Goldman Sachs Group, Inc.				2.768% due 23/04/2029	1,400	1,403	0.29
3.204% due 23/02/2027	800	802	0.16	0.875% due 09/05/2029	1,700	1,599	0.33	Sumitomo Mitsui Trust Bank Ltd.			
Banco Bilbao Vizcaya Argentaria S.A.				2.889% due 17/02/2029	1,400	1,403	0.29	0.010% due 15/10/2027	1,400	1,348	0.28
2.754% due 15/01/2029	1,300	1,304	0.27	ING Bank NV				Svenska Handelsbanken AB			
4.519% due 03/03/2029	\$ 1,600	1,404	0.29	2.625% due 01/12/2028	1,400	1,389	0.29	1.375% due 23/02/2029	2,800	2,687	0.55
Banco BPM SpA				JAB Holdings BV				Toronto-Dominion Bank			
3.875% due 18/09/2026	€ 900	903	0.19	2.500% due 17/04/2027	600	599	0.12	0.864% due 24/03/2027	2,000	1,975	0.41
Bank of America Corp.				JPMorgan Chase & Co.				2.498% due 19/10/2026	400	400	0.08
2.693% due 28/01/2028	800	802	0.17	2.769% due 18/02/2029	1,400	1,402	0.29	2.582% due 16/02/2027	1,100	1,101	0.23
Bank of Montreal				3.674% due 06/06/2028	1,600	1,612	0.33	UBS AG			
0.125% due 26/01/2027	1,000	986	0.20	Jyske Realkredit A/S				2.581% due 21/11/2027	1,400	1,402	0.29
Bank of Nova Scotia				1.000% due 01/01/2027 DKK 11,102		1,476	0.30	UBS Group AG			
0.010% due 14/01/2027	1,000	987	0.20	Kreditanstalt fuer Wiederaufbau				0.650% due 14/01/2028	900	890	0.18
0.010% due 15/12/2027	2,300	2,212	0.46	2.125% due 31/07/2028	€ 2,200	2,178	0.45	4.625% due 17/03/2028	900	911	0.19
3.250% due 18/01/2028	2,800	2,821	0.58	3.125% due 10/10/2028	16,600	16,780	3.45	7.750% due 01/03/2029	1,200	1,288	0.27
Bank of Queensland Ltd.				La Banque Postale Home Loan SFH S.A.				UBS Switzerland AG			
1.839% due 09/06/2027	2,400	2,378	0.49	1.000% due 04/10/2028	900	865	0.18	2.434% due 21/04/2027	1,100	1,099	0.23
Banque Federative du Credit Mutuel S.A.				Lloyds Banking Group PLC				2.583% due 23/09/2027	3,000	2,992	0.62
2.704% due 21/01/2029	1,400	1,402	0.29	2.864% due 12/02/2030	800	802	0.17	UniCredit SpA			
3.875% due 26/01/2028	1,300	1,318	0.27	2.906% due 04/03/2028	600	601	0.12	2.875% due 15/07/2030	1,400	1,388	0.29
Barclays Bank PLC				London Stock Exchange Group PLC				Volkswagen Bank GmbH			
2.787% due 17/06/2028	1,500	1,501	0.31	1.750% due 06/12/2027	1,300	1,279	0.26	2.500% due 31/07/2026	500	500	0.10
Barclays PLC				Macquarie Bank Ltd.				Volkswagen Leasing GmbH			
0.877% due 28/01/2028	1,800	1,781	0.37	2.574% due 15/09/2027	1,800	1,795	0.37	3.625% due 11/10/2026	200	200	0.04
Bendigo & Adelaide Bank Ltd.				Mitsubishi HC Capital UK PLC				Vseobecna Uverova Banka A/S			
4.020% due 04/10/2026	4,750	4,768	0.98	2.856% due 26/11/2028	800	796	0.16	3.500% due 13/10/2026	900	903	0.19
Bevco Lux SARL				3.733% due 02/02/2027	600	603	0.12	Wells Fargo & Co.			
1.500% due 16/09/2027	200	196	0.04	Morgan Stanley				1.000% due 02/02/2027	800	793	0.16
Blackstone Holdings Finance Co. LLC				2.749% due 04/05/2029	1,400	1,402	0.29	1.500% due 24/05/2027	800	792	0.16
1.000% due 05/10/2026	1,900	1,892	0.39	4.656% due 02/03/2029	1,400	1,436	0.30	2.894% due 22/07/2028	900	903	0.19
BNP Paribas Home Loan SFH S.A.				National Australia Bank Ltd.				Westpac Banking Corp.			
3.000% due 25/05/2028	2,100	2,107	0.43	0.010% due 06/01/2029	485	452	0.09	1.079% due 05/04/2027	2,370	2,343	0.48
BNP Paribas S.A.				0.625% due 16/03/2027	1,600	1,578	0.32	Westpac Securities NZ Ltd.			
0.500% due 30/05/2028	900	882	0.18	National Bank of Canada				0.010% due 08/06/2028	1,500	1,422	0.29
2.750% due 25/07/2028	800	798	0.16	0.010% due 29/09/2026	600	596	0.12	3.750% due 20/04/2028	1,400	1,423	0.29
BPCE S.A.				0.125% due 27/01/2027	1,000	986	0.20	WPC Eurobond BV			
4.375% due 13/07/2028	800	820	0.17	Nationwide Building Society				2.125% due 15/04/2027	200	199	0.04
Caisse de Refinancement de l'Habitat S.A.				2.375% due 16/01/2029	1,300	1,285	0.26	Yorkshire Building Society			
2.750% due 12/04/2028	2,100	2,098	0.43	NatWest Group PLC				0.010% due 13/10/2027	3,500	3,379	0.70
Canadian Imperial Bank of Commerce				4.771% due 16/02/2029	3,500	3,594	0.74			193,904	39.90
0.040% due 09/07/2027	1,900	1,849	0.38	NIBC Bank NV				INDUSTRIALS			
3.250% due 31/03/2027	900	904	0.19	2.750% due 26/03/2029	2,300	2,296	0.47	AbbVie, Inc.			
4.297% due 12/09/2028	€ 1,900	2,211	0.45	Nomura Holdings, Inc.	\$ 1,700	1,487	0.31	2.125% due 17/11/2028	1,400	1,371	0.28
4.495% due 20/12/2027	AUD 1,500	904	0.19	4.586% due 29/06/2029				Albertis France S.A.S.			
Cie de Financement Foncier S.A.				Nordea Bank Abp				0.625% due 14/09/2028	900	854	0.18
0.010% due 25/10/2027	€ 1,200	1,158	0.24	2.613% due 24/12/2027	€ 1,600	1,601	0.33	2.500% due 04/05/2027	700	697	0.14
0.225% due 14/09/2026	900	896	0.18	Nordea Kiinnitysluottopankki Oyj				Alphabet, Inc.			
0.750% due 11/01/2028	800	776	0.16	2.875% due 03/04/2029	1,400	1,404	0.29	4.125% due 13/02/2029	€ 2,400	2,763	0.57
3.125% due 24/04/2027	1,500	1,507	0.31	Nykredit Realkredit A/S				Amazon.com, Inc.			
Commonwealth Bank of Australia				1.000% due 01/07/2026	DKK 10,800	1,445	0.30	2.800% due 16/03/2028	€ 1,400	1,400	0.29
0.750% due 28/02/2028	3,079	2,979	0.61	1.375% due 12/07/2027	€ 600	592	0.12	Ancor UK Finance PLC			
Coventry Building Society Charitable Foundation				4.625% due 19/01/2029	1,200	1,242	0.26	1.125% due 23/06/2027	600	590	0.12
2.625% due 07/12/2026	2,540	2,541	0.52	Realkredit Danmark A/S				American Medical Systems Europe BV			
Credit Agricole Home Loan SFH S.A.				1.000% due 01/01/2027	DKK 17,169	2,283	0.47	1.375% due 08/03/2028	800	779	0.16
2.750% due 12/01/2028	1,800	1,799	0.37	Royal Bank of Canada				Amprion GmbH			
Credit Mutuel Home Loan SFH S.A.				0.010% due 21/01/2027	€ 1,000	986	0.20	3.450% due 22/09/2027	2,000	2,010	0.41
2.750% due 08/12/2027	1,800	1,800	0.37	0.010% due 05/10/2028	148	139	0.03	APA Infrastructure Ltd.			
3.125% due 22/06/2027	1,500	1,506	0.31	0.125% due 26/04/2027	1,600	1,568	0.32	2.000% due 22/03/2027	300	298	0.06
Danske Bank A/S				2.625% due 16/03/2029	1,400	1,393	0.29	Bayer AG			
2.582% due 19/05/2028	1,400	1,402	0.29	3.625% due 07/03/2028	2,100	2,129	0.44	0.375% due 12/01/2029	1,400	1,310	0.27
Deutsche Bank S.A. Espanola				Santander UK Group Holdings PLC				0.750% due 06/01/2027	700	693	0.14
3.625% due 23/11/2026	500	502	0.10	3.530% due 25/08/2028	800	805	0.17	BMW Finance NV			
Dexia S.A.				Santander UK PLC				2.703% due 11/09/2027	1,100	1,100	0.23
2.500% due 05/04/2028	2,700	2,687	0.55	2.625% due 12/04/2028	4,400	4,384	0.90	Chanel Ceres PLC			
				2.913% due 24/03/2028	800	804	0.17	0.500% due 31/07/2026	100	100	0.02
				Sofina S.A.							
				1.000% due 23/09/2028	1,400	1,330	0.27				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Coca-Cola HBC Finance BV				British Telecommunications Ltd.				Mortimer BTL PLC			
3.375% due 27/02/2028	€ 1,300	€ 1,309	0.27	1.500% due 23/06/2027	€ 800	€ 790	0.16	4.916% due 22/12/2056	€ 227	€ 264	0.05
3.375% due 01/10/2028	600	605	0.12	Electricite de France S.A.				Permanent Master Issuer PLC			
Danfoss Finance BV				2.510% due 28/11/2027 (d)	1,300	1,301	0.27	4.247% due 15/07/2073	1,900	2,206	0.45
0.375% due 28/10/2028	2,900	2,728	0.56	3.750% due 05/06/2027	600	605	0.12	PMF PLC			
Elia Transmission Belgium S.A.				3.875% due 12/01/2027	600	603	0.12	4.495% due 16/02/2063	1,500	1,742	0.36
0.7% due 07/04/2027	200	198	0.04	4.125% due 25/03/2027	600	607	0.12	Polaris PLC			
Fresenius Medical Care AG				ENEL Finance International NV				4.464% due 27/06/2070	2,000	2,317	0.48
3.125% due 08/12/2028	700	700	0.14	0.250% due 17/06/2027	800	781	0.16	4.505% due 25/08/2068	1,541	1,788	0.37
Glencore Capital Finance DAC				Eurogrid GmbH				4.554% due 27/10/2069	1,891	2,195	0.45
1.125% due 10/03/2028	1,400	1,356	0.28	3.075% due 18/10/2027	1,300	1,304	0.27	4.555% due 26/02/2068	1,291	1,499	0.31
H Lundbeck A/S				FLUVIUS System Operator C.V.				Precise Mortgage Funding PLC			
0.875% due 14/10/2027	700	681	0.14	0.250% due 14/06/2028	600	569	0.12	4.716% due 16/07/2060	447	520	0.11
Hera SpA				National Grid North America, Inc.				Rochester Financing PLC			
0.875% due 14/10/2026	300	299	0.06	4.151% due 12/09/2027	600	608	0.13	5.046% due 18/12/2044	316	367	0.08
0.875% due 05/07/2027	900	883	0.18	National Grid PLC				Silverstone Master Issuer PLC			
IMCD NV				0.163% due 20/01/2028	1,500	1,437	0.30	4.197% due 21/01/2079	1,300	1,508	0.31
2.125% due 31/03/2027	600	596	0.12	0.250% due 01/09/2028	900	850	0.18	Stratton BTL Mortgage Funding PLC			
4.875% due 18/09/2028	1,200	1,236	0.25	Orange S.A.				4.477% due 20/01/2054	195	226	0.05
InterContinental Hotels Group PLC				2.500% due 13/11/2028	1,800	1,781	0.37	Stratton Mortgage Funding PLC			
1.125% due 15/05/2027	1,900	1,887	0.39	RTE Reseau de Transport d'Electricite SADIR				4.896% due 20/06/2060	592	688	0.14
JDE Peet's NV				0.000% due 09/09/2027 (b)	800	774	0.16	Together Asset-Backed Securitisation PLC			
0.625% due 09/02/2028	1,881	1,804	0.37	TDC Net A/S				4.495% due 15/08/2066	1,997	2,316	0.48
Kinder Morgan, Inc.				5.056% due 31/05/2028	1,200	1,237	0.25	Towd Point Mortgage Funding PLC			
2.250% due 16/03/2027	1,300	1,295	0.27			15,912	3.28	4.584% due 20/04/2051	467	542	0.11
Kraft Heinz Foods Co.				Total Corporate Bonds & Notes		263,603	54.25	5.147% due 20/02/2054	2,661	3,096	0.64
2.250% due 25/05/2028	1,600	1,577	0.33					Trinity Square PLC			
Linde PLC								4.647% due 15/07/2059	325	378	0.08
2.439% due 20/11/2027	1,300	1,300	0.27	U.S. GOVERNMENT AGENCIES				Twin Bridges PLC			
Magnum Icc Finance BV				Fannie Mae				4.927% due 15/05/2056	87	102	0.02
2.750% due 26/02/2029	2,600	2,575	0.53	4.828% due 25/11/2055	\$ 1,574	1,394	0.28	White Rose Master Issuer PLC			
Motability Operations Group PLC				5.128% due 25/06/2055	1,194	1,060	0.22	4.215% due 16/07/2071	1,820	2,112	0.43
0.125% due 20/07/2028	900	849	0.18			2,454	0.50			50,875	10.47
National Grid Electricity Transmission PLC											
4.000% due 08/06/2027	€ 500	577	0.12	NON-AGENCY MORTGAGE-BACKED SECURITIES				ASSET-BACKED SECURITIES			
Netflix, Inc.				Aldbrook Mortgage Transaction PLC				AUTOMOBILE ABS OTHER			
3.625% due 15/05/2027	€ 200	202	0.04	4.587% due 18/02/2068	€ 2,400	2,785	0.57	Asset-Backed European Securitisation Transaction			
Novartis Finance S.A.				Atlas Funding PLC				Twenty-Four SRL			
1.125% due 30/09/2027	100	98	0.02	4.524% due 20/07/2067	1,881	2,183	0.45	2.849% due 16/08/2040	€ 1,778	1,784	0.37
NTT Finance Corp.				4.586% due 20/09/2061	310	360	0.07	Asset-Backed European Securitisation Transaction			
0.399% due 13/12/2028	1,400	1,314	0.27	Avon Finance PLC				Twenty-Three SARL			
2.743% due 16/07/2027	1,100	1,102	0.23	4.646% due 28/12/2049	562	653	0.13	2.915% due 21/03/2034	293	293	0.06
2.767% due 20/06/2028 (a)	1,500	1,502	0.31	Beckett Mortgages DAC				Auto ABS French Loans			
QatarEnergy				2.888% due 20/10/2070	€ 2,153	2,153	0.44	2.829% due 24/07/2036	1,827	1,828	0.38
4.625% due 23/06/2029	\$ 1,000	869	0.18	Bowbell Master Issuer PLC				Auto ABS Italian Stella Loans SRL			
Rentokil Initial Finance BV				4.247% due 23/07/2071	€ 1,157	1,342	0.28	2.939% due 29/12/2036	1,019	1,020	0.21
3.875% due 27/06/2027	€ 800	806	0.17	Braccan Mortgage Funding PLC				Auto ABS Spanish Loans			
Revvity, Inc.				4.588% due 17/05/2067	779	905	0.19	3.059% due 28/09/2038	2,372	2,378	0.49
1.875% due 19/07/2026	200	200	0.04	Cheshire PLC				Auto1 Car Funding SARL			
REWE International Finance BV				4.530% due 28/06/2048	848	983	0.20	2.829% due 15/12/2033	193	193	0.04
2.750% due 03/07/2028	1,500	1,491	0.31	Dilosk RMBS DAC				AutoFlorence SRL			
Robert Bosch Finance LLC				3.080% due 24/09/2060	€ 225	225	0.05	2.968% due 24/12/2044	1,000	1,003	0.21
3.250% due 21/05/2029	700	702	0.15	3.108% due 20/07/2061	476	476	0.10	Autonoria Spain			
Sage Group PLC				Dutch Property Finance BV				2.882% due 30/04/2043	1,417	1,419	0.29
3.820% due 15/02/2028	1,500	1,515	0.31	2.913% due 28/10/2059	810	810	0.17	2.942% due 30/09/2041	469	470	0.10
Toyota Finance Australia Ltd.				Economic Master Issuer PLC				Bavarian Sky S.A.			
2.280% due 21/10/2027	700	695	0.14	4.205% due 25/04/2075	€ 1,473	1,708	0.35	2.705% due 20/02/2034	2,300	2,301	0.47
Toyota Motor Finance Netherlands BV				Elstree PLC				2.715% due 20/03/2032	287	287	0.06
3.125% due 21/04/2028	1,100	1,103	0.23	4.454% due 21/01/2065	419	486	0.10	2.845% due 20/05/2033	842	843	0.17
Universal Music Group NV				4.475% due 21/10/2065	1,948	2,259	0.46	2.846% due 20/08/2032	1,330	1,332	0.27
3.000% due 30/06/2027	600	601	0.12	Eurosail PLC				BBVA Consumer Auto			
Volkswagen International Finance NV				4.816% due 13/06/2045	136	158	0.03	2.879% due 19/05/2042	2,222	2,225	0.46
1.875% due 30/03/2027	600	596	0.12	Harbour PLC				3.117% due 19/03/2038	522	524	0.11
4.250% due 15/02/2028	1,900	1,933	0.40	4.797% due 28/10/2054	540	629	0.13	Bumper NL BV			
Wabtec Transportation Netherlands BV				Harvest Funding PLC				2.879% due 24/01/2037	1,800	1,802	0.37
1.250% due 03/12/2027	1,300	1,269	0.26	4.643% due 15/11/2069	2,200	2,554	0.53	2.925% due 21/03/2036	1,115	1,117	0.23
Zimmer Biomet Holdings, Inc.				Holmes Master Issuer PLC				Cars Alliance Auto Leases France			
1.164% due 15/11/2027	1,400	1,369	0.28	4.247% due 15/10/2072	1,600	1,856	0.38	2.845% due 21/10/2040	1,800	1,801	0.37
		53,787	11.07	4.277% due 15/10/2072	2,700	3,134	0.64	Cars Alliance Auto Loans France			
UTILITIES				Lanark Master Issuer PLC				2.885% due 23/10/2034	458	458	0.09
AT&T, Inc.				4.217% due 22/12/2069	450	522	0.11	Cars Alliance Auto Loans Germany			
2.780% due 16/09/2027	1,300	1,302	0.27	Lanebrook Mortgage Transaction PLC				2.719% due 18/03/2035	266	267	0.05
BG Energy Capital PLC				4.546% due 15/03/2061	535	622	0.13	2.729% due 18/01/2036	1,273	1,274	0.26
2.250% due 21/11/2029	1,400	1,363	0.28	Mansard Mortgages PLC				2.829% due 20/07/2037	783	784	0.16
				4.516% due 15/12/2049	177	206	0.04	Citizen Irish Auto Receivables Trust DAC			
								2.814% due 15/12/2032	18	18	0.00

Schedule of Investments Euro Short-Term Fund (cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Compartment Driver UK Ten				Silver Arrow S.A., Compartment				Noria DE			
4.335% due 25/04/2033	£ 1,022	€ 1,188	0.24	2.529% due 15/06/2031	€ 299	€ 299	0.06	2.832% due 25/02/2043	€ 458	€ 458	0.09
Compartment Private Driver UK				2.569% due 15/02/2030	48	48	0.01	Palmer Square European Loan Funding DAC			
4.387% due 25/04/2031	363	421	0.09	2.609% due 15/09/2030	92	92	0.02	3.054% due 15/10/2034	383	383	0.08
Driver UK Multi-Compartment S.A.				TitriSocram				3.134% due 15/07/2035	1,944	1,945	0.40
4.315% due 25/09/2033	2,000	2,321	0.48	2.805% due 26/03/2039	289	289	0.06	3.253% due 15/05/2033	151	151	0.03
E-Carat DE				VCL Multi-Compartment S.A.				3.253% due 15/08/2033	303	303	0.06
2.430% due 25/02/2037	€ 2,300	2,300	0.47	2.725% due 21/07/2031	1,411	1,413	0.29	3.273% due 15/05/2034	399	400	0.08
FACT S.A.				2.745% due 21/12/2029	134	134	0.03	3.283% due 15/05/2034	315	316	0.07
2.935% due 22/09/2031	376	377	0.08	2.775% due 22/07/2030	245	245	0.05	3.433% due 15/02/2035	754	755	0.16
FCT Autonoria DE								Penta CLO DAC			
2.712% due 26/01/2043	212	212	0.04					3.015% due 25/07/2036	1,900	1,902	0.39
First Mobility Swiss Lease								Providus CLO DAC			
2.959% due 23/09/2033	2,224	2,227	0.46					3.133% due 15/11/2039	1,400	1,401	0.29
FTA Santander Consumer Spain Auto								SC Germany S.A., Compartment Consumer			
2.980% due 17/09/2043	2,022	2,021	0.42					2.779% due 14/01/2038	311	311	0.06
3.236% due 22/09/2039	2,957	2,965	0.61					2.849% due 15/09/2037	430	431	0.09
Fulvia SPV SRL								2.859% due 14/12/2038	795	798	0.16
3.030% due 23/12/2041	1,552	1,555	0.32					Sculptor European CLO DAC			
Ginkgo Auto Loans								3.254% due 15/10/2034	499	499	0.10
2.942% due 25/07/2043	119	119	0.02					Tikehau CLO DAC			
Globaldrive Auto Receivables BV								3.301% due 07/09/2035	600	600	0.12
2.715% due 22/06/2032	276	276	0.06								
Hill FL BV											
2.909% due 18/10/2033	2,600	2,600	0.54								
2.939% due 18/02/2032	1,216	1,217	0.25								
2.939% due 18/06/2034	2,600	2,603	0.54								
Koromo UK PLC											
4.305% due 23/11/2032	£ 2,000	2,322	0.48								
LT Autorahoitus DAC											
2.789% due 18/05/2035	€ 141	141	0.03								
Pony S.A., Compartment German Auto Loans											
2.609% due 14/12/2036	2,100	2,100	0.43								
2.619% due 14/12/2035	336	336	0.07								
2.769% due 14/11/2032	1,858	1,861	0.38								
Red & Black Auto Germany UG											
2.609% due 15/08/2034	1,776	1,776	0.37								
2.679% due 15/09/2033	357	358	0.07								
2.719% due 15/04/2034	1,059	1,061	0.22								
Red & Black Auto Italy SRL											
3.209% due 28/07/2034	259	260	0.05								
Red & Black Auto Lease France											
2.513% due 27/06/2039	1,078	1,078	0.22								
2.769% due 27/10/2040	1,900	1,901	0.39								
Retail Automotive CP Germany UG											
2.985% due 21/07/2034	149	149	0.03								
RevoCar S.A., Compartment											
2.789% due 25/08/2038	1,872	1,872	0.39								
2.819% due 25/03/2038	576	577	0.12								
2.839% due 25/07/2037	477	478	0.10								
Revocar UG											
2.845% due 21/02/2037	504	505	0.10								
2.905% due 21/09/2036	839	840	0.17								
2.945% due 21/04/2036	660	660	0.14								
SCF Rahoituspalvelut DAC											
2.859% due 25/06/2034	236	236	0.05								
2.979% due 25/06/2033	253	254	0.05								

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month EURIBOR December Futures	Short	12/2027	383	€ (132)	(0.03)
3-Month EURIBOR June Futures	Long	06/2028	91	(32)	(0.01)
3-Month EURIBOR September Futures	Short	09/2027	425	15	0.01
3-Month SONIA Index December Futures	Long	03/2028	130	(155)	(0.03)
3-Month SONIA Index September Futures	Long	12/2028	80	(103)	(0.02)
Euro-Bobl September Futures	Long	09/2026	1	1	0.00
Euro-Schatz September Futures	Short	09/2026	482	(60)	(0.01)
				€ (466)	(0.09)
Total Financial Derivative Instruments Dealt in on a Regulated Market				€ (466)	(0.09)

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

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

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	DKK 12,148	€ 1,626	€ 1	€ 0	€ 1	0.00
	07/2026	£ 1,640	1,895	0	(9)	(9)	0.00
	01/2027	DKK 6,362	855	2	0	2	0.00
BPS	07/2026	€ 112	£ 97	1	0	1	0.00
	07/2026	£ 448	€ 516	0	(4)	(4)	0.00
	07/2026	\$ 1,487	1,301	1	(1)	0	0.00
BRC	01/2027	DKK 2,209	297	1	0	1	0.00
	07/2026	AUD 494	302	3	0	3	0.00
	08/2026	€ 15	CAD 24	0	0	0	0.00
CBK	01/2027	DKK 3,100	€ 416	1	0	1	0.00
GLM	07/2026	CAD 54	\$ 38	0	0	0	0.00
	08/2026	\$ 38	CAD 54	0	0	0	0.00
JPM	07/2026	CHF 27	€ 29	0	0	0	0.00
	07/2026	DKK 12,094	1,625	7	0	7	0.00
	07/2026	€ 45	CAD 72	0	0	0	0.00
	07/2026	665	DKK 4,970	0	0	0	0.00
	07/2026	\$ 1,200	€ 1,056	6	0	6	0.00
	08/2026	DKK 4,969	665	0	0	0	0.00
	08/2026	€ 29	CHF 27	0	0	0	0.00
	08/2026	\$ 1,700	€ 1,489	4	0	4	0.00
MBC	07/2026	DKK 2,727	365	0	0	0	0.00
	07/2026	€ 88	CHF 80	0	(1)	(1)	0.00
	07/2026	£ 2,392	€ 2,756	0	(21)	(21)	0.00
MYI	07/2026	DKK 347	46	0	0	0	0.00
	07/2026	€ 29,971	£ 25,869	62	0	62	0.01
	08/2026	£ 25,905	€ 29,971	0	(62)	(62)	(0.01)
SCX	07/2026	AUD 671	411	4	0	4	0.00
	07/2026	€ 705	AUD 1,165	1	0	1	0.00
	07/2026	707	DKK 5,282	0	0	0	0.00
	08/2026	AUD 1,168	€ 705	0	(1)	(1)	0.00
	08/2026	DKK 5,280	707	0	0	0	0.00
	07/2026	CAD 34	21	0	0	0	0.00
SOG	07/2026	€ 36,278	£ 31,296	54	0	54	0.01
	07/2026	5,005	\$ 5,698	0	(21)	(21)	0.00
	07/2026	£ 57,943	€ 66,804	0	(463)	(463)	(0.10)
	07/2026	\$ 3,647	3,126	0	(63)	(63)	(0.01)
	08/2026	€ 21	CAD 34	0	0	0	0.00
	08/2026	£ 31,339	€ 36,278	0	(54)	(54)	(0.01)
SSB	08/2026	\$ 5,706	5,005	21	0	21	0.00
	07/2026	CHF 53	58	0	0	0	0.00
	07/2026	\$ 40	CAD 55	0	(1)	(1)	0.00
	08/2026	€ 58	CHF 53	0	0	0	0.00
	08/2026	\$ 545	€ 477	1	0	1	0.00
UAG	07/2026	€ 761	DKK 5,688	0	0	0	0.00
	08/2026	DKK 5,686	€ 761	0	0	0	0.00
				€ 170	€ (701)	€ (531)	(0.11)
Total OTC Financial Derivative Instruments						€ (531)	(0.11)
Total Investments						€ 481,622	99.11
Other Current Assets & Liabilities						€ 4,325	0.89
Net Assets						€ 485,947	100.00

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

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

(a) When-issued security.

(b) Zero coupon security.

(c) Affiliated to the Fund.

(d) Restricted Securities (31 December 2025: 0.28%):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Electricite de France S.A.	2.510%	28/11/2027	24/11/2025	€ 1,299	€ 1,301	0.27

Cash of €829 (31 December 2025: €767) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of €290 (31 December 2025: €300) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 474,781	€ 0	€ 474,781
Investment Funds	7,838	0	0	7,838
Financial Derivative Instruments ⁽³⁾	(466)	(531)	0	(997)
Totals	€ 7,372	€ 474,250	€ 0	€ 481,622

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 447,524	€ 0	€ 447,524
Repurchase Agreements	0	14,300	0	14,300
Financial Derivative Instruments ⁽³⁾	120	(81)	0	39
Totals	€ 120	€ 461,743	€ 0	€ 461,863

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

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

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

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
BOA	€ (6)	€ 0	€ (6)	€ N/A	€ N/A	€ N/A
BPS	(2)	0	(2)	(407)	300	(107)
BRC	3	0	3	9	0	9
CBK	1	0	1	N/A	N/A	N/A
JPM	17	0	17	(23)	0	(23)
MBC	(22)	0	(22)	11	0	11
MYI	N/A	N/A	N/A	3	0	3
RYL	N/A	N/A	N/A	258	(260)	(2)
SCX	4	0	4	(39)	0	(39)
SOG	(526)	290	(236)	107	0	107

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

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	76.72	78.50
Transferable securities dealt in on another regulated market*	20.31	15.60
Other transferable securities	0.03	1.27
Investment Funds	1.60	N/A
Repurchase Agreements	N/A	3.05
Financial derivative instruments dealt in on a regulated market	0.00	0.05
OTC financial derivative instruments	0.03	0.09
Other assets	1.31	1.44
Total Assets	100.00	100.00

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Corporate Bonds & Notes	54.25	54.42
U.S. Government Agencies	0.50	N/A
Non-Agency Mortgage-Backed Securities	10.47	8.25
Asset-Backed Securities	21.78	23.07
Sovereign Issues	10.44	7.69
Short-Term Instruments	0.26	2.23
Investment Funds	1.61	N/A
Repurchase Agreements	N/A	3.06
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.09)	0.03
OTC Financial Derivative Instruments		
Forward Foreign Currency Contracts	(0.11)	(0.02)
Other Current Assets & Liabilities	0.89	1.27
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES				1.750% due 09/12/3019	€ 300	€ 292	0.05	5.875% due 17/04/2028	€ 2,800	€ 2,867	0.48
AUSTRIA				5.125% due 14/03/2024	500	512	0.09	6.000% due 22/03/2029	2,700	2,781	0.47
CONVERTIBLE BONDS & NOTES				TDC Net A/S				Nexans S.A.			
ams-OSRAM AG				5.000% due 09/08/2032	2,200	2,284	0.38	4.125% due 29/05/2029	600	611	0.10
2.125% due 03/11/2027	€ 3,600	€ 3,537	0.59	Total Denmark		8,394	1.41	RCI Banque S.A.			
CORPORATE BONDS & NOTES				FINLAND				6.125% due 24/09/2030 (e)(g)	1,800	1,809	0.30
ams-OSRAM AG				CORPORATE BONDS & NOTES				Renault S.A.			
7.250% due 31/05/2032	2,400	2,477	0.42	Ahlstrom Holding Oy				2.000% due 28/09/2026	300	299	0.05
10.500% due 30/03/2029	1,202	1,283	0.21	3.625% due 04/02/2028	1,100	1,099	0.18	Societe Generale S.A.			
Constantia Flexibles GmbH				4.875% due 04/02/2028	\$ 2,300	1,991	0.33	3.875% due 20/11/2035	2,000	1,992	0.33
6.250% due 15/07/2032 (a)	500	508	0.09	Huhtamaki Oyj				Ubisoft Entertainment S.A.			
Erste Group Bank AG				4.250% due 09/06/2027	€ 100	101	0.02	0.878% due 24/11/2027 (i)	1,600	1,416	0.24
4.250% due 15/10/2027 (e)(g)	2,200	2,214	0.37	Total Finland		3,191	0.53	Valeo SE			
		6,482	1.09	FRANCE				4.500% due 11/04/2030	1,000	1,015	0.17
Total Austria		10,019	1.68	CORPORATE BONDS & NOTES				4.875% due 03/02/2033	2,300	2,301	0.39
BELGIUM				Atos Group				Viridien			
CORPORATE BONDS & NOTES				8.125% due 21/05/2031	2,500	2,475	0.41	8.500% due 15/10/2030	1,718	1,820	0.30
Azelis Finance NV				9.360% due 18/12/2029	900	1,034	0.17	10.000% due 15/10/2030	\$ 894	831	0.14
4.750% due 25/09/2029	1,600	1,633	0.28	Banijay Gaming S.A.S.				Total France		70,820	11.87
KBC Group NV				5.125% due 10/12/2031	600	611	0.10	GERMANY			
8.000% due 05/09/2028 (e)(g)	1,400	1,512	0.25	Bertrand Franchise Finance S.A.S.				CORPORATE BONDS & NOTES			
Manuchar Group SARL				6.500% due 18/07/2030	400	404	0.07	Bayer AG			
7.401% due 07/07/2032	1,200	1,196	0.20	BNP Paribas Cardiff S.A.				5.375% due 25/03/2082	€ 1,900	1,962	0.33
Ontex Group NV				6.125% due 19/12/2033 (e)(g)	500	511	0.09	7.000% due 25/09/2083	5,600	6,197	1.04
5.250% due 15/04/2030	600	546	0.09	BNP Paribas S.A.				Birkenstock Group BV & Co. KG			
Total Belgium		4,887	0.82	6.875% due 06/12/2029 (e)(g)	1,000	1,073	0.18	4.500% due 15/06/2033	2,100	2,123	0.35
BERMUDA				9.250% due 17/11/2027 (e)(g)	\$ 1,200	1,100	0.18	Cheplapharm Arzneimittel GmbH			
CORPORATE BONDS & NOTES				CAB SELAS				6.750% due 15/02/2032	2,900	2,923	0.49
Carnival Corp. Ltd.				7.750% due 09/08/2031	€ 3,300	3,301	0.55	7.125% due 15/06/2031	2,600	2,670	0.45
5.750% due 15/01/2030	800	852	0.14	CCF Holding S.A.S.				7.500% due 15/05/2030	550	571	0.09
7.000% due 15/08/2029	\$ 100	91	0.01	5.000% due 27/05/2035	2,000	2,031	0.34	CT Investment GmbH			
Luca RE Ltd.				CMA CGM S.A.				6.375% due 15/04/2030	2,600	2,680	0.45
9.036% due 09/07/2032	250	218	0.04	5.000% due 15/01/2031	1,100	1,122	0.19	Deutsche Bank AG			
Odffjell Rig Ltd.				Credit Agricole Assurances S.A.				7.375% due 30/10/2031 (e)(g)	1,200	1,305	0.22
7.250% due 08/03/2031	300	270	0.04	5.875% due 17/06/2032 (e)(g)	100	102	0.02	10.000% due 01/12/2027 (e)(g)	1,400	1,510	0.25
Purple Re Ltd.				Credit Agricole S.A.				Fressnapf Holding SE			
10.050% due 07/06/2033	250	219	0.04	7.250% due 23/09/2028 (e)(g)	3,100	3,293	0.55	5.250% due 31/10/2031	3,200	3,268	0.55
Tremont Re Ltd.				Electricite de France S.A.				Gruenthal GmbH			
7.786% due 22/03/2033	250	218	0.04	3.375% due 15/06/2030 (e)	800	775	0.13	4.125% due 15/05/2028	1,200	1,206	0.20
Total Bermuda		1,868	0.31	5.875% due 22/01/2029 (e)	€ 4,200	4,881	0.82	6.750% due 15/05/2030	900	934	0.16
CAYMAN ISLANDS				7.375% due 17/06/2035 (e)	1,600	1,952	0.33	Hornbach Baumarkt AG			
CORPORATE BONDS & NOTES				7.500% due 06/09/2028 (e)	€ 1,400	1,506	0.25	3.250% due 25/10/2026	800	800	0.13
Health & Happiness International Holdings Ltd.				9.125% due 15/03/2033 (e)	\$ 1,300	1,321	0.22	HT Troplast GmbH			
9.125% due 24/07/2028	2,800	2,571	0.43	Eramet S.A.				7.625% due 15/07/2031 (a)	700	711	0.12
MM Mirage Bluewater Ltd.				6.500% due 30/11/2029	€ 1,900	1,882	0.32	9.375% due 15/07/2028	300	309	0.05
8.750% due 29/06/2029	2,125	1,845	0.31	7.250% due 22/05/2028	2,200	2,234	0.37	IHO Verwaltungs GmbH			
UPCB Finance Ltd.				Eutelsat Communications SACA				5.625% due 15/05/2031	4,300	4,478	0.75
3.625% due 15/06/2029	€ 594	597	0.10	5.750% due 15/03/2031	600	615	0.10	IHO Verwaltungs GmbH (6.750% Cash or 7.500% PIK)			
Total Cayman Islands		5,013	0.84	6.250% due 15/03/2033	700	721	0.12	6.750% due 15/11/2029 (b)	4,100	4,296	0.72
CHINA				Forvia SE				LANXESS AG			
CORPORATE BONDS & NOTES				2.375% due 15/06/2027	103	103	0.02	4.375% due 24/06/2031	2,400	2,367	0.40
Yango Justice International Ltd.				2.750% due 15/02/2027	663	662	0.11	Mahle GmbH			
8.250% due 25/11/2023 ^	\$ 300	1	0.00	5.625% due 15/06/2030	1,200	1,240	0.21	7.125% due 15/07/2032 (h)	4,000	4,221	0.71
CYPRUS				Getlink SE				Nidda Healthcare Holding GmbH			
CORPORATE BONDS & NOTES				4.125% due 15/04/2030	500	508	0.09	5.375% due 23/10/2030	500	504	0.08
Atrium Finance PLC				Goldstory S.A.S.				5.533% due 15/10/2032	1,300	1,306	0.22
2.625% due 05/09/2027	€ 1,450	1,394	0.23	6.750% due 01/02/2030	500	513	0.09	5.625% due 21/02/2030	1,200	1,219	0.20
CZECH REPUBLIC				HomeVi SASU				7.000% due 21/02/2030 (h)	500	517	0.09
CORPORATE BONDS & NOTES				6.625% due 31/10/2031	2,400	2,442	0.41	PrestigeBidCo GmbH			
EP Infrastructure A/S				Iliad Holding S.A.S.				5.954% due 01/07/2029	400	406	0.07
1.698% due 30/07/2026	4,200	4,200	0.70	5.625% due 15/10/2028	400	403	0.07	ProGroup AG			
DENMARK				iliad S.A.				5.125% due 15/04/2029	1,000	1,024	0.17
CORPORATE BONDS & NOTES				4.250% due 15/12/2029	2,400	2,439	0.41	Schaeffler AG			
Orsted A/S				4.250% due 09/01/2032	3,300	3,329	0.56	3.375% due 12/10/2028	1,600	1,594	0.27
1.500% due 18/02/2021	6,000	5,306	0.89	Kapla Holding S.A.S.				4.500% due 14/08/2026	400	401	0.07
				5.125% due 30/04/2032	1,200	1,210	0.20	4.500% due 12/05/2032	1,800	1,804	0.30
				5.199% due 30/04/2033	900	911	0.15	5.000% due 13/05/2033	2,400	2,432	0.41
				Loxam S.A.S.				5.375% due 01/04/2031	1,300	1,361	0.23
				4.500% due 15/02/2027	400	400	0.07	Techem Verwaltungsgesellschaft mbH			
				6.375% due 15/05/2028	2,100	2,138	0.36	4.625% due 15/07/2032	500	504	0.08
				6.375% due 31/05/2029	810	835	0.14	TK Elevator Midco GmbH			
				New Immo Holding S.A.				4.375% due 15/07/2027	700	703	0.12
				4.875% due 08/12/2028	900	904	0.15	ZF Finance GmbH			
				4.950% due 14/11/2030	2,100	2,097	0.35	3.750% due 21/09/2028	900	895	0.15
										59,201	9.92

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

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
LOAN PARTICIPATIONS AND ASSIGNMENTS				Gg12 SpA				Cirsa Finance International SARL			
CeramTec AcquiCo GmbH				6.250% due 28/04/2033	€ 2,050	€ 2,102	0.35	4.875% due 15/10/2031	€ 1,800	€ 1,834	0.31
TBD due 16/03/2032	€ 2,500	€ 2,519	0.42	Gruppo San Donato SpA				6.500% due 15/03/2029	900	932	0.16
TK Elevator Midco GmbH				6.500% due 31/10/2031 (i)	2,600	2,579	0.43	7.875% due 31/07/2028	400	410	0.07
5.149% due 30/04/2030	500	503	0.09	IMA Industria Macchine Automatiche SpA				Consolidated Energy Finance S.A.			
		3,022	0.51	3.750% due 15/01/2028	1,000	1,004	0.17	5.000% due 15/10/2028	900	857	0.14
Total Germany		62,223	10.43	5.954% due 15/04/2029	2,400	2,436	0.41	ContourGlobal Power Holdings S.A.			
GIBRALTAR				Infrastrutture Wireless Italiane SpA				5.000% due 28/02/2030	2,400	2,437	0.41
CORPORATE BONDS & NOTES				3.625% due 13/10/2032	1,400	1,344	0.23	CPI Property Group S.A.			
888 Acquisitions Ltd.				3.750% due 01/04/2030	3,300	3,268	0.55	1.750% due 14/01/2030	3,000	2,632	0.44
8.000% due 30/09/2031	600	621	0.10	Intesa Sanpaolo SpA				3.750% due 28/04/2028 (e)	600	556	0.09
GREECE				5.500% due 01/03/2028 (e)(g)	2,050	2,093	0.35	4.000% due 22/01/2028	€ 1,200	1,356	0.23
CORPORATE BONDS & NOTES				Italmatch Chemicals SpA				4.750% due 22/07/2030	€ 3,000	2,866	0.48
Metlen Energy & Metals S.A.				6.250% due 05/02/2031	500	510	0.09	6.000% due 27/01/2032	100	98	0.02
3.875% due 26/05/2031 (i)	3,500	3,359	0.56	6.416% due 05/02/2031	1,200	1,215	0.20	7.500% due 26/03/2031 (e)	735	686	0.11
Piraeus Bank S.A.				Lottomatica Group SpA				Ephios Subco SARL			
3.875% due 03/11/2027	700	702	0.12	4.625% due 30/04/2032	1,700	1,713	0.29	7.875% due 31/01/2031 (i)	2,200	2,324	0.39
Total Greece		4,061	0.68	Mundys SpA				Ephios Subco SARL (9.250% Cash or 10.000% PIK)			
GUERNSEY, CHANNEL ISLANDS				1.875% due 13/07/2027	413	408	0.07	9.250% due 15/01/2032 (b)	1,400	1,387	0.23
CORPORATE BONDS & NOTES				4.500% due 24/01/2030	300	309	0.05	Essendi S.A.			
Globalworth Real Estate Investments Ltd.				Neopharmed Gentili SpA				5.375% due 15/05/2030	1,800	1,840	0.31
6.250% due 31/03/2030	568	580	0.10	5.543% due 29/06/2033	2,500	2,531	0.42	5.500% due 15/11/2031	1,800	1,830	0.31
HONG KONG				TeamSystem SpA				6.375% due 15/10/2029	100	104	0.02
CORPORATE BONDS & NOTES				5.000% due 01/07/2031	500	483	0.08	Froneri Lux FinCo SARL			
Fortune Star BVI Ltd.				5.454% due 01/07/2032	1,000	985	0.17	4.750% due 01/08/2032	2,500	2,442	0.41
5.875% due 20/11/2030	1,100	1,083	0.18	5.704% due 31/07/2031	500	497	0.08	Intralot Capital Luxembourg S.A.			
IRELAND				Telecom Italia SpA				6.731% due 15/10/2031	1,100	1,112	0.19
CORPORATE BONDS & NOTES				2.375% due 12/10/2027	800	800	0.13	6.750% due 15/10/2031	2,600	2,643	0.44
AIB Group PLC				UniCredit SpA				ION Platform Finance SARL			
6.000% due 14/07/2031 (e)(g)	1,300	1,350	0.23	7.296% due 02/04/2034	\$ 400	368	0.06	6.500% due 30/09/2030	2,100	1,694	0.28
7.125% due 30/10/2029 (e)(g)	1,300	1,404	0.24			32,292	5.41	LHMC Finco 2 SARL (8.625% Cash or 9.375% PIK)			
Bank of Ireland Group PLC				JAPAN				8.625% due 15/05/2030 (b)	524	541	0.09
6.375% due 10/03/2030 (e)(g)	800	846	0.14	CORPORATE BONDS & NOTES				Maxam Prill SARL			
6.750% due 01/03/2033	200	209	0.03	Nissan Motor Co. Ltd.				6.000% due 15/07/2030	3,350	3,423	0.57
7.594% due 06/12/2032	€ 600	716	0.12	3.201% due 17/09/2028	€ 500	495	0.08	Motion Finco SARL			
Quercus Re DAC				5.250% due 17/07/2029	2,200	2,236	0.37	7.375% due 15/06/2030	1,000	873	0.15
10.149% due 06/01/2031	€ 250	254	0.04	Rakuten Group, Inc.				NIJ Continental SA			
13.324% due 07/01/2031	250	254	0.04	4.250% due 22/04/2027 (e)	3,200	3,174	0.53	4.500% due 30/01/2030	300	305	0.05
Total Ireland		5,033	0.84	SoftBank Group Corp.				Rossini SARL			
ISLE OF MAN				2.875% due 06/01/2027	1,300	1,297	0.22	6.750% due 31/12/2029	2,200	2,283	0.38
CORPORATE BONDS & NOTES				3.375% due 06/07/2029	300	288	0.05	Samsonite Finco SARL			
Entain PLC				4.000% due 19/09/2029	600	589	0.10	4.375% due 15/02/2033	600	591	0.10
4.875% due 30/11/2031	2,100	2,128	0.36	5.000% due 15/04/2028	2,400	2,433	0.41	Total Luxembourg		43,843	7.35
Playtech PLC				5.750% due 08/07/2032	1,100	1,098	0.18	MARSHALL ISLANDS			
5.875% due 28/06/2028	400	407	0.07	5.875% due 10/07/2031	400	402	0.07	CORPORATE BONDS & NOTES			
Total Isle of Man		2,535	0.43	6.375% due 10/07/2033	400	402	0.07	International Seaways, Inc.			
ISRAEL				7.000% due 22/04/2032	2,400	2,507	0.42	7.125% due 23/09/2030	\$ 1,375	1,220	0.20
CORPORATE BONDS & NOTES				8.250% due 22/10/2031	\$ 3,200	2,890	0.48	MULTINATIONAL			
Energean Israel Finance Ltd.				Total Japan		17,811	2.98	CORPORATE BONDS & NOTES			
5.375% due 30/03/2028	\$ 3,300	2,857	0.48	JERSEY, CHANNEL ISLANDS				Ardagh Metal Packaging Finance USA LLC			
ITALY				CORPORATE BONDS & NOTES				3.250% due 01/09/2028	3,225	2,703	0.45
ASSET-BACKED SECURITIES				CPUK Finance Ltd.				Stonepeak Motion Holdco Ltd.			
Golden Bar Securitisation SRL				4.500% due 28/08/2027	£ 500	574	0.10	5.000% due 15/07/2033 (a)	€ 600	605	0.10
3.216% due 22/09/2043	€ 479	481	0.08	G City Europe Ltd.				Total Multinational		3,308	0.55
CORPORATE BONDS & NOTES				3.625% due 04/08/2026 (e)(i)	€ 1,800	1,509	0.25	NETHERLANDS			
Agrifarma SpA				Total Jersey, Channel Islands		2,083	0.35	CORPORATE BONDS & NOTES			
4.500% due 31/10/2028	1,500	1,512	0.25	LITHUANIA				ABN AMRO Bank NV			
Value SpA				CORPORATE BONDS & NOTES				4.750% due 22/09/2027 (e)(g)	1,300	1,313	0.22
7.000% due 28/02/2030	200	210	0.04	Maxima Grupe UAB				Ashland Services BV			
Fibercop SpA				4.750% due 19/05/2031	1,600	1,613	0.27	2.000% due 30/01/2028	600	588	0.10
5.125% due 30/06/2032	3,500	3,603	0.60	LUXEMBOURG				ASR Nederland NV			
5.375% due 15/04/2031	1,900	1,973	0.33	CORPORATE BONDS & NOTES				4.625% due 19/10/2027 (e)(g)	2,100	2,117	0.35
7.750% due 24/01/2033	300	349	0.06	Aegis Lux SARL (5.625% Cash or 5.625% PIK)				BE Semiconductor Industries NV			
				5.625% due 29/10/2031 (b)	600	611	0.10	4.500% due 15/07/2031	500	521	0.09
				Alexandrite Lake Lux Holdings SARL				Boels Topholding BV			
				6.750% due 30/07/2030	2,500	2,503	0.42	5.750% due 15/05/2030	900	927	0.16
				Arena Luxembourg Finance SARL				Citycon Treasury BV			
				4.500% due 30/06/2031	1,400	1,412	0.24	1.625% due 12/03/2028	2,400	2,273	0.38
				Cidron Aida Finco SARL				5.000% due 11/03/2030	1,200	1,163	0.20
				7.000% due 27/10/2031	1,300	1,261	0.21	6.500% due 08/03/2029	1,500	1,535	0.26
								Cooperatieve Rabobank UA			
								3.100% due 29/06/2028 (e)(g)	600	588	0.10

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Dufry One BV				SPAIN				Barclays PLC			
4.625% due 11/06/2033	€ 100	€ 101	0.02	CORPORATE BONDS & NOTES				8.375% due 15/09/2031 (e)(g)	€ 600	€ 743	0.12
Eastern European Electric Co. BV				ACS Actividades de Construcción y Servicios S.A.				8.875% due 15/09/2027 (e)(g)	900	1,083	0.18
6.500% due 15/05/2030	1,100	1,147	0.19	3.750% due 11/06/2030	€ 3,200	€ 3,197	0.54	9.250% due 15/09/2028 (e)(g)	1,200	1,481	0.25
Flora Food Management BV				Banco de Sabadell S.A.				BCP Modular Services Finance PLC			
6.875% due 02/07/2029	3,300	3,228	0.54	6.500% due 20/05/2031 (e)(g)	1,200	1,266	0.21	4.750% due 30/11/2028	€ 1,300	1,234	0.21
ING Groep NV				Banco Santander S.A.				6.500% due 10/07/2031 (i)	800	696	0.12
3.875% due 16/05/2027 (e)(g)	\$ 1,600	1,380	0.23	4.125% due 12/11/2027 (e)(g)	2,200	2,200	0.37	Boparan Finance PLC			
IPD BV				Bankinter S.A.				9.375% due 07/11/2029	€ 2,205	2,706	0.45
5.776% due 15/06/2031 (i)	€ 3,200	3,183	0.53	6.000% due 30/06/2030 (e)(g)	2,200	2,288	0.38	Canary Wharf Group Investment Holdings PLC			
Nouryon Finance BV				CaixaBank S.A.				3.375% due 23/04/2028	5,400	6,024	1.01
6.125% due 15/07/2031 (a)	1,500	1,525	0.26	5.875% due 09/10/2027 (e)(g)	600	615	0.10	Carnival UK Ltd.			
Q-Park Holding BV				Celsa Opco S.A.				4.125% due 15/07/2031	€ 5,300	5,338	0.89
3.875% due 01/09/2031	300	297	0.05	8.250% due 15/12/2030	2,900	3,094	0.52	CD&R Firefly Bidco PLC			
4.231% due 01/09/2031	950	952	0.16	Grifols S.A.				8.625% due 30/04/2029	€ 3,600	4,310	0.72
Stellantis NV				7.500% due 01/05/2030 (h)	2,708	2,823	0.47	Deuce Finco PLC			
6.250% due 16/03/2031 (e)	3,200	3,140	0.53	Grupo Antolin-Irausa S.A.				5.901% due 10/11/2032	€ 1,200	1,223	0.21
6.875% due 16/12/2033 (e)	2,900	2,833	0.47	3.500% due 30/04/2028	1,100	520	0.09	EC Finance PLC			
Telefonica Europe BV				Molins Finance S.A.				3.250% due 15/10/2026	4,000	3,993	0.67
5.752% due 15/01/2032 (e)	2,700	2,861	0.48	5.500% due 15/06/2033	1,100	1,151	0.19	EnQuest PLC			
6.135% due 03/02/2030 (e)	3,500	3,728	0.62	Neinor Homes S.A.				9.875% due 30/04/2031	\$ 2,300	2,059	0.35
Teva Pharmaceutical Finance Netherlands BV				5.875% due 15/02/2030	500	517	0.09	Future PLC			
4.125% due 01/06/2031	4,400	4,435	0.74	Telefonica Emisiones S.A.				6.750% due 10/07/2030	€ 1,700	1,846	0.31
4.375% due 09/05/2030	5,600	5,711	0.96	4.881% due 19/01/2034 (e)	2,500	2,484	0.42	Gatwick Airport Finance PLC			
Veon Midco BV						20,155	3.38	6.000% due 21/11/2030	2,000	2,311	0.39
6.950% due 01/06/2031	\$ 800	699	0.12	LOAN PARTICIPATIONS AND ASSIGNMENTS				Heathrow Finance PLC			
7.450% due 01/06/2033	800	698	0.12	Subcalidora				3.875% due 01/03/2027	3,000	3,454	0.58
VZ Secured Financing BV				8.041% due 14/08/2029	2,000	1,989	0.33	4.125% due 01/09/2029	1,700	1,858	0.31
5.000% due 15/01/2032	2,700	2,069	0.35	Total Spain		22,144	3.71	INEOS Finance PLC			
7.500% due 15/01/2033	1,100	922	0.15	SWEDEN				7.875% due 15/11/2031	€ 800	770	0.13
Wintershall Dea Finance BV				CORPORATE BONDS & NOTES				INEOS Quattro Finance PLC			
6.117% due 08/05/2030 (e)	€ 3,700	3,837	0.64	Castellum AB				8.500% due 15/03/2029	600	550	0.09
ZF Europe Finance BV				3.125% due 02/12/2026 (e)	3,500	3,471	0.58	9.625% due 15/03/2029	\$ 400	329	0.06
4.750% due 31/01/2029	600	603	0.10	Dometic Group AB				Ithaca Energy North Sea PLC			
5.500% due 17/02/2032	200	198	0.03	5.000% due 11/09/2030	2,200	2,186	0.37	5.500% due 01/10/2031	€ 1,100	1,099	0.18
7.000% due 12/06/2030	6,400	6,816	1.14	Heimstaden AB				ITV PLC			
Ziggo BV				7.361% due 24/01/2031	2,600	2,652	0.44	4.250% due 19/06/2032	1,200	1,241	0.21
4.875% due 15/01/2030	\$ 3,500	2,876	0.48	8.375% due 29/01/2030	1,000	1,049	0.18	Lloyds Banking Group PLC			
		64,264	10.77	Heimstaden Bostad AB				7.875% due 27/06/2029 (e)(g)	€ 900	1,091	0.18
LOAN PARTICIPATIONS AND ASSIGNMENTS				3.625% due 13/10/2026 (e)	3,900	3,885	0.65	8.500% due 27/03/2028 (e)(g)	800	972	0.16
Nouryon Finance BV				5.000% due 19/01/2031 (e)	700	684	0.11	Market Bidco Finco PLC			
5.694% - 5.785% due 03/04/2028	€ 727	729	0.12	Samhallsbyggnadsbolaget Norden Holding AB				6.750% due 31/01/2031	€ 2,700	2,677	0.45
Veon Amsterdam				0.750% due 14/11/2028	3,800	3,361	0.56	Miller Homes Group Finco PLC			
7.924% due 25/03/2027	\$ 500	437	0.07	1.125% due 26/09/2029	1,700	1,423	0.24	6.533% due 15/10/2030 (h)	1,900	1,903	0.32
		1,166	0.19	2.250% due 12/07/2027	600	583	0.10	7.000% due 15/05/2029	€ 1,400	1,624	0.27
Total Netherlands		65,430	10.96	2.375% due 04/08/2026	950	950	0.16	Mobico Group PLC			
NORWAY				Verisure Holding AB				4.875% due 26/09/2031	€ 1,200	961	0.16
CORPORATE BONDS & NOTES				4.125% due 02/01/2032 (a)	1,100	1,109	0.19	Nationwide Building Society			
Var Energi ASA				Volvo Car AB				5.750% due 20/06/2027 (e)(g)	€ 1,900	2,208	0.37
4.950% due 29/04/2086	€ 1,400	1,402	0.23	4.200% due 10/06/2029	400	403	0.07	NatWest Group PLC			
7.862% due 15/11/2083	2,200	2,382	0.40	Total Sweden		21,756	3.65	4.500% due 31/03/2028 (e)(g)	1,300	1,473	0.25
Total Norway		3,784	0.63	TURKEY				5.125% due 12/05/2027 (e)(g)	1,100	1,273	0.21
POLAND				CORPORATE BONDS & NOTES				NatWest Markets PLC			
CORPORATE BONDS & NOTES				Anadolu Efes Biracilik Ve Malt Sanayii A/S				2.750% due 04/11/2027	€ 500	499	0.08
Synthos S.A.				3.375% due 29/06/2028	\$ 1,800	1,472	0.25	Neo Next Energy Consolidated Holdings Ltd.			
2.500% due 07/06/2028	2,100	2,037	0.34	UNITED KINGDOM				6.625% due 11/06/2031	\$ 2,400	2,068	0.35
PORTUGAL				CONVERTIBLE BONDS & NOTES				Ocado Group PLC			
CORPORATE BONDS & NOTES				Ocado Group PLC				10.500% due 08/08/2029	€ 1,300	1,567	0.26
Transportes Aereos Portugueses S.A.				6.250% due 06/08/2029	€ 1,300	1,439	0.24	11.000% due 15/06/2030	600	736	0.12
4.750% due 30/06/2031	700	698	0.12	CORPORATE BONDS & NOTES				OEG Finance PLC			
5.125% due 15/11/2029	1,200	1,226	0.20	Alexandrite Monnet UK Holdco PLC				7.250% due 27/09/2029	€ 1,900	1,973	0.33
Total Portugal		1,924	0.32	6.875% due 31/05/2031	€ 2,700	2,726	0.46	Pinnacle Bidco PLC			
SLOVENIA				Allwyn Entertainment Financing UK PLC				8.250% due 11/10/2028	2,100	2,176	0.37
CORPORATE BONDS & NOTES				4.125% due 15/02/2031	2,400	2,367	0.40	10.000% due 11/10/2028	€ 1,100	1,327	0.22
Nova Ljubljanska Banka d.d.				4.625% due 15/08/2031	1,400	1,398	0.23	SW Finance PLC			
10.750% due 28/11/2032	300	329	0.06	Anglian Water Osprey Financing PLC				6.875% due 07/08/2032	200	234	0.04
				2.000% due 31/07/2028	€ 2,300	2,474	0.41	7.750% due 31/10/2031	1,100	1,326	0.22
								Virgin Media Finance PLC			
								3.750% due 15/07/2030	€ 300	244	0.04
								5.000% due 15/07/2030	\$ 3,100	2,065	0.35
								Virgin Media Secured Finance PLC			
								4.250% due 15/01/2030	€ 5,700	5,842	0.98
								Vmed O2 UK Financing PLC			
								4.000% due 31/01/2029	1,800	1,978	0.33
								4.250% due 31/01/2031	\$ 800	576	0.10
								5.625% due 15/04/2032	€ 1,650	1,454	0.24

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

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Vodafone Group PLC				Nissan Motor Acceptance Co. LLC				SHORT-TERM INSTRUMENTS			
3.000% due 27/08/2080	€ 1,200	€ 1,159	0.19	5.625% due 29/09/2028	\$ 1,888	€ 1,649	0.28	FRANCE TREASURY BILLS			
8.000% due 30/08/2086	€ 2,500	3,144	0.53	OAK-Eagle Acquireco, Inc.				2.061% due			
		95,863	16.06	6.250% due 01/07/2033	€ 1,400	1,469	0.25	29/07/2026 (c)(d)	€ 300	€ 299	0.05
LOAN PARTICIPATIONS AND ASSIGNMENTS				Olympus Water U.S. Holding Corp.				2.069% due			
INEOS Quattro Holdings U.K. Ltd.				3.875% due 01/10/2028	1,600	1,596	0.27	26/08/2026 (c)(d)	900	897	0.15
7.994% due 02/04/2029	\$ 1,985	1,536	0.26	6.125% due 15/02/2033	1,700	1,712	0.29	2.174% due			
NON-AGENCY MORTGAGE-BACKED SECURITIES				Primo Water Holdings, Inc.				08/07/2026 (c)(d)	500	500	0.08
Tower Bridge Funding PLC				3.875% due 31/10/2028	400	400	0.07	2.246% due			
4.538% due 20/12/2066	€ 580	674	0.11	RD Michigan Property Owner LLC				05/08/2026 (c)(d)	400	399	0.07
Total United Kingdom		99,512	16.67	7.500% due 30/03/2045	\$ 2,400	2,093	0.35	2.259% due			
UNITED STATES				Rio Oil Finance Trust				05/08/2026 (c)(d)	600	599	0.10
CORPORATE BONDS & NOTES				8.200% due 06/04/2028	670	601	0.10	2.288% due			
American Airlines Pass-Through Trust				SCIL LLC				22/07/2026 (c)(d)	1,600	1,598	0.27
3.375% due 01/11/2028	\$ 696	602	0.10	9.500% due 15/07/2028	€ 1,900	1,965	0.33	2.388% due			
Bond U.S. Bidco, Inc.				Silgan Holdings, Inc.				16/09/2026 (c)(d)	6,000	5,971	1.00
6.500% due 15/06/2033	€ 1,300	1,310	0.22	2.250% due 01/06/2028	200	196	0.03	2.414% due			
Burford Capital Global Finance LLC				Sword Purchaser LLC				30/09/2026 (c)(d)	400	398	0.07
9.250% due 01/07/2031	\$ 300	256	0.04	7.250% due 15/04/2033	1,500	1,573	0.26	Total Short-Term Instruments		10,661	1.79
Canpack Group, Inc.				UGI International LLC				Total Transferable Securities		€ 561,940	94.15
4.875% due 15/01/2032	€ 700	715	0.12	2.500% due 01/12/2029	1,900	1,802	0.30	SHARES			
Celanese U.S. Holdings LLC				5.000% due 01/06/2031	1,500	1,535	0.26	INVESTMENT FUNDS			
0.625% due 10/09/2028	400	376	0.06	VF Corp.				COLLECTIVE INVESTMENT SCHEMES			
5.000% due 15/04/2031	2,000	2,001	0.34	0.250% due 25/02/2028	2,100	1,989	0.33	PIMCO Select Funds plc			
CoreWeave, Inc.				4.250% due 07/03/2029	1,200	1,209	0.20	- PIMCO Euro Short-Term Floating NAV Fund (f)	1,767,764	17,678	2.96
8.500% due 15/07/2032	2,800	2,762	0.46			37,083	6.21	EXCHANGE-TRADED FUNDS			
9.625% due 15/07/2032	\$ 100	86	0.01	LOAN PARTICIPATIONS AND ASSIGNMENTS				PIMCO ETFs plc - PIMCO Euro Short-Term High Yield Corporate Bond UCITS ETF (f)	674,500	8,415	1.41
Coty, Inc.				INEOS U.S. Finance LLC				PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (f)	64,018	6,806	1.14
4.500% due 15/05/2027	€ 600	603	0.10	6.644% due 07/02/2031	\$ 4,281	3,336	0.56			15,221	2.55
Encore Capital Group, Inc.				6.894% due 18/02/2030	843	681	0.12	Total Investment Funds		€ 32,899	5.51
4.250% due 01/06/2028	€ 500	567	0.09	U.S. TREASURY OBLIGATIONS							
5.440% due 15/07/2033	€ 2,400	2,434	0.41	U.S. Treasury Bonds							
LSF12 Pillar Investments US, Inc.				4.875% due 15/08/2045	166	144	0.02				
5.750% due 15/05/2033	2,800	2,787	0.47	U.S. Treasury Notes							
MKS, Inc.				4.250% due 15/08/2035	250	216	0.04				
4.250% due 15/02/2034	1,400	1,386	0.23			360	0.06				
MPT Operating Partnership LP				Total United States		41,460	6.95				
7.000% due 15/02/2032	1,400	1,409	0.24								

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 3-Year Note September Futures	Long	09/2026	112	€ 37	0.01
Euro-Bobl September Futures	Long	09/2026	318	179	0.03
Euro-Bund 10-Year Bond September Futures	Short	09/2026	11	(23)	(0.01)
Euro-Buxl 30-Year Bond September Futures	Long	09/2026	2	5	0.00
Euro-Schatz September Futures	Long	09/2026	666	53	0.01
U.S. Treasury 2-Year Note September Futures	Long	09/2026	7	0	0.00
U.S. Treasury 10-Year Ultra September Futures	Long	09/2026	1	1	0.00
U.S. Treasury 30-Year Bond September Futures	Short	09/2026	9	(22)	0.00
United Kingdom Long Gilt September Futures	Long	09/2026	5	10	0.00
				€ 240	0.04
Total Financial Derivative Instruments Dealt in on a Regulated Market				€ 240	0.04

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Worldline S.A.	5.000%	20/12/2030	€ 2,550	€ (39)	(0.01)
ZF Europe Finance BV	5.000	20/12/2029	1,500	28	0.01
ZF Europe Finance BV	5.000	20/12/2030	100	1	0.00
				€ (10)	0.00

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
iTraxx Crossover 45 5-Year Index	5.000%	20/06/2031	€ 38,500	€ 1,277	0.21

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day GBP-SONIO Compounded-OIS	3.500%	18/03/2028	£ 6,500	€ 8	0.00
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	3.500	16/09/2028	7,280	19	0.00
Pay	1-Day GBP-SONIO Compounded-OIS	3.500	18/03/2031	7,080	39	0.01
Receive	1-Day GBP-SONIO Compounded-OIS	4.500	18/03/2056	360	16	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.000	19/03/2027	\$ 9,800	(111)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.000	19/03/2028	3,300	(35)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.250	19/03/2035	1,200	(17)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	17/12/2027	8,000	105	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2030	6,700	144	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2035	1,800	41	0.01
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.250	16/09/2028	€ 28,000	(253)	(0.04)
Receive	6-Month EUR-EURIBOR	2.350	29/04/2030	800	12	0.00
Receive	6-Month EUR-EURIBOR	2.400	09/04/2030	1,000	13	0.00
Receive	6-Month EUR-EURIBOR	2.450	05/05/2035	600	22	0.01
Pay	6-Month EUR-EURIBOR	2.460	13/03/2035	600	(16)	0.00
Pay	6-Month EUR-EURIBOR	2.460	01/04/2035	600	(18)	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.500	16/09/2031	1,400	15	0.00
Receive	6-Month EUR-EURIBOR	2.510	09/04/2035	600	19	0.00
Pay	6-Month EUR-EURIBOR	2.520	27/03/2035	600	(15)	0.00
Receive	6-Month EUR-EURIBOR	2.520	09/04/2035	600	18	0.00
Pay	6-Month EUR-EURIBOR	2.547	09/03/2033	1,500	12	0.00
Receive	6-Month EUR-EURIBOR	2.550	16/04/2035	600	17	0.00
Pay	6-Month EUR-EURIBOR	2.610	24/03/2035	600	(10)	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	3,630	(44)	(0.01)
Receive ⁽³⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	180	0	0.00
					€ (19)	0.00
Total Centrally Cleared Financial Derivative Instruments					€ 1,248	0.21

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

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

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

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

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/ (Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GST	Albion Financing SARL	5.000%	20/06/2031	€ 3,200	€ 249	€ 150	€ 399	0.07
	Eutelsat S.A.	5.000	20/12/2029	800	(69)	173	104	0.02
	INEOS Finance PLC	5.000	20/06/2030	600	12	(32)	(20)	(0.01)
					€ 192	€ 291	€ 483	0.08

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

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

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2026	€ 664	\$ 774	€ 12	€ 0	€ 12	0.00
	07/2026	£ 4,220	€ 4,875	0	(24)	(24)	0.00
	07/2026	\$ 2,183	1,888	0	(21)	(21)	0.00
JPM	07/2026	3,059	2,631	0	(44)	(44)	(0.01)
MBC	07/2026	€ 4,985	\$ 5,776	67	0	67	0.01
	07/2026	£ 2,329	€ 2,699	0	(5)	(5)	0.00
	07/2026	\$ 420	360	0	(7)	(7)	0.00
MYI	07/2026	€ 28,502	£ 24,601	58	0	58	0.01
	07/2026	1,242	\$ 1,410	0	(8)	(8)	0.00
	07/2026	£ 1,586	€ 1,834	0	(7)	(7)	0.00
	07/2026	\$ 1,559	1,338	0	(26)	(26)	0.00
	08/2026	£ 24,635	28,502	0	(58)	(58)	(0.01)
SCX	07/2026	\$ 216	185	0	(3)	(3)	0.00
SOG	07/2026	€ 31,748	£ 27,388	47	0	47	0.01
	07/2026	52,525	\$ 59,747	0	(267)	(267)	(0.05)
	07/2026	£ 48,729	€ 56,179	0	(391)	(391)	(0.07)
	07/2026	\$ 61,842	53,013	0	(1,079)	(1,079)	(0.18)
	08/2026	£ 27,426	31,748	0	(47)	(47)	(0.01)
	08/2026	\$ 59,828	52,525	266	0	266	0.04
				€ 450	€ (1,987)	€ (1,537)	(0.26)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional USD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	€ 684	\$ 798	€ 14	€ 0	€ 14	0.01
BPS	07/2026	141	165	3	0	3	0.00
MBC	07/2026	\$ 1,970	€ 1,734	12	0	12	0.00
	08/2026	€ 1,734	\$ 1,972	0	(12)	(12)	0.00
MYI	07/2026	433	496	1	0	1	0.00
RYL	07/2026	717	833	12	0	12	0.00
	07/2026	\$ 14	€ 12	0	0	0	0.00
SCX	07/2026	€ 717	\$ 833	12	0	12	0.00
	07/2026	\$ 10	€ 9	0	0	0	0.00
SOG	07/2026	€ 1,535	\$ 1,790	30	0	30	0.01
	07/2026	\$ 1,973	€ 1,734	9	0	9	0.00
	08/2026	€ 1,734	\$ 1,975	0	(9)	(9)	0.00
SSB	07/2026	746	867	13	0	13	0.00
	08/2026	1,483	1,693	0	(4)	(4)	0.00
				€ 106	€ (25)	€ 81	0.02
Total OTC Financial Derivative Instruments						€ (973)	(0.16)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
OTHER FINANCIAL ASSETS			
Credit Suisse AG AT1 Claim	\$ 800	€ 247	0.04
Total Other Financial Assets		€ 247	0.04
Total Investments		€ 595,601	99.79
Other Current Assets & Liabilities		€ 1,275	0.21
Net Assets		€ 596,876	100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) When-issued security.
- (b) Payment in-kind security.
- (c) Zero coupon security.
- (d) Coupon represents a yield to maturity.
- (e) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (f) Affiliated to the Fund.
- (g) Contingent convertible security.
- (h) Restricted Securities (31 December 2025: 1.63%):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Grifols S.A.	7.500%	01/05/2030	01/08/2025	€ 2,807	€ 2,823	0.47
Mahle GmbH	7.125	15/07/2032	30/06/2025 - 10/06/2026	4,117	4,221	0.71
Miller Homes Group Finco PLC	6.533	15/10/2030	02/04/2025	1,900	1,903	0.32
Nidda Healthcare Holding GmbH	7.000	21/02/2030	20/03/2026	511	517	0.09
				€ 9,335	€ 9,464	1.59

(i) Securities with an aggregate fair value of €12,317 (31 December 2025: €16,484) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of €Nil (31 December 2025: €25) has been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as 30 June 2026.

Cash of €7,067 (31 December 2025: €7,476) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of €1,560 (31 December 2025: €330) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 559,514	€ 2,426	€ 561,940
Investment Funds	32,899	0	0	32,899
Financial Derivative Instruments ⁽³⁾	261	254	0	515
Other Financial Assets	0	247	0	247
Totals	€ 33,160	€ 560,015	€ 2,426	€ 595,601

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 490,675	€ 2,686	€ 493,361
Investment Funds	686	22,588	0	23,274
Repurchase Agreements	0	7,200	0	7,200
Financial Derivative Instruments ⁽³⁾	(266)	138	0	(128)
Other Financial Assets	0	201	0	201
Totals	€ 420	€ 520,802	€ 2,686	€ 523,908

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

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

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

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	(0.250)%	17/06/2026	TBD ⁽¹⁾	€ (352)	€ (352)	(0.06)
	1.850	17/06/2026	TBD ⁽¹⁾	(2,315)	(2,317)	(0.39)
MYI	(0.600)	17/06/2026	TBD ⁽¹⁾	(425)	(425)	(0.07)
	1.450	17/06/2026	TBD ⁽¹⁾	(3,410)	(3,412)	(0.57)
	1.550	17/06/2026	TBD ⁽¹⁾	(2,600)	(2,602)	(0.44)
	1.750	17/06/2026	TBD ⁽¹⁾	(2,521)	(2,523)	(0.42)
	1.850	17/06/2026	TBD ⁽¹⁾	(681)	(681)	(0.11)
Total Reverse Repurchase Agreements					€ (12,312)	(2.06)

(1) Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
BOA	€ 14	€ 0	€ 14	€ (8)	€ 0	€ (8)
BPS	(30)	0	(30)	(439)	330	(109)
CBK	N/A	N/A	N/A	4	0	4
GST	483	(290)	193	49	0	49
JPM	(44)	0	(44)	(3)	0	(3)
MBC	55	0	55	6	0	6

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

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
MYI	€ (40)	€ 0	€ (40)	€ 4	€ 0	€ 4
RYL	12	0	12	N/A	N/A	N/A
SCX	9	0	9	N/A	N/A	N/A
SOG	(1,441)	1,560	119	529	(640)	(111)
SSB	9	0	9	N/A	N/A	N/A

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

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	84.67	84.16
Transferable securities dealt in on another regulated market*	5.38	5.57
Other transferable securities	0.30	N/A
Investment funds	5.29	4.23
Repurchase agreements	N/A	1.31
Financial derivative instruments dealt in on a regulated market	0.05	0.01
Centrally cleared financial derivative instruments	0.29	0.12
OTC financial derivative instruments	0.17	0.12
Other financial assets	0.04	0.04
Other assets	3.81	4.44
Total Assets	100.00	100.00

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Austria	1.68	1.15
Belgium	0.82	0.99
Bermuda	0.31	0.05
Cayman Islands	0.84	0.24
China	0.00	N/A
Cyprus	0.23	0.26
Czech Republic	0.70	0.80
Denmark	1.41	1.12
Finland	0.53	0.67
France	11.87	11.99
Germany	10.43	10.40
Gibraltar	0.10	N/A
Greece	0.68	0.29
Guernsey, Channel Islands	0.10	0.11
Hong Kong	0.18	N/A
Ireland	0.84	1.86
Isle of Man	0.43	0.58
Israel	0.48	0.53
Italy	5.49	3.35
Japan	2.98	1.76
Jersey, Channel Islands	0.35	0.71
Lithuania	0.27	N/A
Luxembourg	7.35	8.91
Marshall Islands	0.20	0.22
Multinational	0.55	0.34
Netherlands	10.96	9.86
Norway	0.63	0.64
Panama	N/A	0.10
Poland	0.34	0.45
Portugal	0.32	N/A
Slovenia	0.06	0.07
Spain	3.71	2.83
Sweden	3.65	3.11
Switzerland	N/A	0.04
Turkey	0.25	0.37
United Kingdom	16.67	16.85
United States	6.95	4.92
Short-Term Instruments	1.79	8.49
Investment Funds	5.51	4.44
Repurchase Agreements	N/A	1.37
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.04	(0.05)
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	N/A	0.00
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.02
Credit Default Swaps on Credit Indices — Sell Protection	0.21	0.04
Interest Rate Swaps	0.00	(0.06)

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
OTC Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.08	0.01
Forward Foreign Currency Contracts	(0.26)	0.02
Hedged Forward Foreign Currency Contracts	0.02	N/A
Other Financial Assets	0.04	0.04
Other Current Assets & Liabilities	0.21	0.11
Net Assets	100.00	100.00

Schedule of Investments PIMCO European Short-Term Opportunities Fund

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES											
CORPORATE BONDS & NOTES											
BANKING & FINANCE											
Ageas S.A.				Nova Ljubljanska Banka d.d.				Uniform Mortgage-Backed Security, TBA			
3.250% due 02/07/2049	€ 900	€ 894	0.07	10.750% due 28/11/2032	€ 6,900	€ 7,569	0.62	3.000% due 01/08/2056	\$ 11,800	€ 8,996	0.73
Aircastle Ltd.				Nykredit Realkredit A/S				4.000% due 01/07/2056	36,100	29,515	2.40
5.000% due 15/09/2030	\$ 900	784	0.06	0.500% due 01/10/2040	DKK 0	0	0.00	4.500% due 01/07/2056 -			
AMCO - Asset Management Co. SpA				0.500% due 01/10/2050	0	0	0.00	01/08/2056	80,200	67,171	5.46
4.625% due 06/02/2027	€ 6,600	6,666	0.54	1.000% due 01/07/2026	45,900	6,140	0.50	5.000% due 01/07/2056	36,400	31,288	2.55
American Express Co.				1.000% due 01/10/2050	0	0	0.00			171,303	13.94
3.433% due 20/05/2032	2,100	2,104	0.17	1.000% due 01/10/2053	0	0	0.00	U.S. TREASURY OBLIGATIONS			
American Tower Corp.				1.000% due 01/10/2056	0	0	0.00	U.S. Treasury Inflation Protected Securities (d)			
2.100% due 15/06/2030	\$ 4,600	3,638	0.30	1.500% due 01/10/2050	0	0	0.00	0.125% due 15/07/2031	6,211	4,989	0.41
ASR Nederland NV				1.500% due 01/10/2052	0	0	0.00	0.375% due 15/07/2027	18,101	15,569	1.27
4.625% due 19/10/2027 (e)(g)	€ 500	504	0.04	1.500% due 01/10/2053	0	0	0.00	0.500% due 15/01/2028	6,479	5,523	0.45
Banco Santander S.A.				2.000% due 01/10/2050	0	0	0.00	1.125% due 15/10/2030	15,542	13,203	1.07
5.565% due 17/01/2030	\$ 1,800	1,614	0.13	3.000% due 01/10/2053	1,135	145	0.01	1.375% due 15/07/2033	15,676	13,156	1.07
Bank of America Corp.				3.500% due 01/04/2053	94,914	12,361	1.01	1.500% due 15/02/2053	9,520	6,333	0.51
2.572% due 20/10/2032	1,800	1,402	0.11	4.000% due 01/10/2056	0	0	0.00	1.625% due 15/10/2027	21,803	18,982	1.54
Barclays PLC				5.000% due 01/10/2053	0	0	0.00	1.625% due 15/10/2029	16,823	14,616	1.19
5.851% due 21/03/2035	£ 4,000	4,692	0.38	QNB Finance Ltd.				2.375% due 15/10/2028	1,413	1,250	0.10
BNP Paribas S.A.				4.538% due 19/09/2027	\$ 14,900	13,029	1.06			93,621	7.61
4.750% due 13/11/2032	€ 3,000	3,170	0.26	Realkredit Danmark A/S				NON-AGENCY MORTGAGE-BACKED SECURITIES			
Canadian Imperial Bank of Commerce				1.000% due 01/01/2027	DKK 44,871	5,967	0.49	Alba PLC			
4.495% due 20/12/2027	AUD 3,900	2,350	0.19	1.000% due 01/10/2050	0	0	0.00	4.036% due 15/12/2038	£ 381	436	0.04
5.009% due 24/07/2028	6,500	3,955	0.32	1.000% due 01/10/2053	0	0	0.00	Aldbrook Mortgage Transaction PLC			
Cooperative Rabobank UA				1.000% due 01/10/2056	0	0	0.00	4.596% due 18/12/2066	7,993	9,284	0.75
3.100% due 29/06/2028 (e)(g)	€ 2,400	2,353	0.19	1.500% due 01/10/2050	0	0	0.00	Atlas Funding PLC			
4.875% due 29/06/2029 (e)(g)	1,000	1,018	0.08	1.500% due 01/10/2053	0	0	0.00	4.524% due 20/07/2067	2,277	2,643	0.21
DLR Kredit A/S				2.000% due 01/10/2053	0	0	0.00	4.886% due 20/01/2061	776	901	0.07
1.000% due 01/01/2027	DKK 2,600	346	0.03	3.000% due 01/10/2053	27	4	0.00	Bletchley Park Funding PLC			
ELM BV for Swiss Prime Site AG				4.000% due 01/10/2056	0	0	0.00	4.504% due 27/01/2070	4,209	4,885	0.40
3.125% due 01/10/2031	€ 1,300	1,273	0.10	5.000% due 01/10/2053	0	0	0.00	Bowbell Master Issuer PLC			
Emirates NBD Bank PJSC				Toronto-Dominion Bank				4.247% due 23/07/2071	3,738	4,337	0.35
3.236% due 13/02/2031	3,100	3,041	0.25	4.347% due 11/06/2029	£ 2,000	2,330	0.19	Canada Square Funding PLC			
Federation des Caisses Desjardins du Quebec				Wells Fargo & Co.				5.409% due 17/06/2058	110	128	0.01
4.347% due 02/12/2030	£ 5,300	6,165	0.50	5.389% due 24/04/2034	\$ 1,800	1,599	0.13	Domi BV			
First Abu Dhabi Bank PJSC				5.499% due 23/01/2035	1,700	1,516	0.12	2.892% due 15/02/2057	€ 6,152	6,149	0.50
3.120% due 20/02/2031	€ 5,800	5,676	0.46	Yorkshire Building Society				Dutch Property Finance BV			
4.789% due 03/06/2031	\$ 3,900	3,416	0.28	2.750% due 28/01/2030	€ 2,300	2,280	0.19	2.913% due 28/10/2059	2,892	2,894	0.24
Goldman Sachs Group, Inc.						149,062	12.13	Economic Master Issuer PLC			
3.509% due 17/08/2033	€ 3,900	3,876	0.32	INDUSTRIALS				4.205% due 25/04/2075	£ 4,321	5,010	0.41
6.561% due 24/10/2034	\$ 1,400	1,325	0.11	Bayer U.S. Finance LLC				Harbour PLC			
Goodman Australia Finance Pty. Ltd.				4.375% due 15/12/2028	\$ 4,200	3,635	0.30	4.797% due 28/10/2054	2,393	2,787	0.23
3.875% due 29/04/2033	€ 3,800	3,805	0.31	Diageo Capital PLC				Harmony French Home Loans			
HSBC Holdings PLC				5.500% due 24/01/2033	1,600	1,445	0.12	2.854% due 27/05/2062	€ 1,267	1,268	0.10
4.750% due 04/07/2029 (e)(g)	1,600	1,617	0.13	Entergy Louisiana LLC				Holmes Master Issuer PLC			
Intesa Sanpaolo SpA				5.350% due 15/03/2034	1,500	1,345	0.11	4.247% due 15/10/2072	£ 4,400	5,105	0.42
7.778% due 20/06/2054	\$ 400	412	0.03	National Grid Electricity Transmission PLC				4.277% due 15/10/2072	2,400	2,786	0.23
JAB Holdings BV				2.000% due 16/09/2038	£ 4,800	3,688	0.30	Hops Hill PLC			
4.375% due 25/04/2034	€ 3,500	3,615	0.30	QatarEnergy				4.464% due 21/06/2056	2,376	2,752	0.22
Jyske Realkredit A/S				4.625% due 23/06/2029	\$ 1,300	1,130	0.09	4.614% due 21/04/2056	293	341	0.03
0.500% due 01/10/2040	DKK 0	0	0.00	Sandoz Finance BV				5.034% due 27/11/2054	1,647	1,914	0.16
1.000% due 01/01/2027	26,932	3,581	0.29	4.220% due 17/04/2030	€ 3,500	3,612	0.29	Kinbane DAC			
1.000% due 01/10/2050	0	0	0.00	TotalEnergies SE				3.378% due 24/08/2075	€ 5,057	5,066	0.41
1.000% due 01/10/2053	0	0	0.00	3.250% due 17/07/2036 (e)	1,300	1,166	0.09	Lanark Master Issuer PLC			
1.500% due 01/07/2050	0	0	0.00			16,021	1.30	4.247% due 22/12/2069	£ 653	758	0.06
1.500% due 01/10/2050	0	0	0.00	UTILITIES				Landmark Mortgage Securities PLC			
1.500% due 01/10/2053	0	0	0.00	BP Capital Markets PLC				4.146% due 17/04/2044	336	384	0.03
2.000% due 01/10/2053	36,859	3,801	0.31	3.625% due 22/03/2029 (e)	1,000	998	0.08	Lanebrook Mortgage Transaction PLC			
Maybank Singapore Ltd.				National Grid PLC				4.397% due 20/07/2058	659	765	0.06
2.504% due 02/10/2028	€ 2,900	2,875	0.23	5.418% due 11/01/2034	\$ 4,200	3,727	0.31	Mortimer PLC			
Morgan Stanley				TDC Net A/S				4.556% due 22/09/2070	5,201	6,039	0.49
3.521% due 22/05/2031	5,500	5,525	0.45	6.500% due 01/06/2031	€ 3,700	4,078	0.33	Olympia Master Home Loans FCT			
4.656% due 02/03/2029	3,900	3,999	0.33			8,803	0.72	2.750% due 31/10/2059	€ 5,400	5,408	0.44
NatWest Group PLC				Total Corporate Bonds & Notes		173,886	14.15	Permanent Master Issuer PLC			
4.500% due 31/03/2028 (e)(g)	£ 200	227	0.02	U.S. GOVERNMENT AGENCIES				4.247% due 15/07/2073	£ 3,100	3,599	0.29
Nordea Kredit Realkreditatieselskab				Fannie Mae				Polaris PLC			
0.500% due 01/10/2040	DKK 0	0	0.00	4.828% due 25/11/2055	\$ 874	774	0.06	4.505% due 25/08/2068	4,045	4,692	0.38
1.000% due 01/10/2050	0	0	0.00	Freddie Mac				Project Cashmere			
1.000% due 01/10/2053	0	0	0.00	4.498% due 25/12/2055	1,894	1,661	0.14	4.543% due 30/12/2057 (a)	AUD 19,900	12,019	0.98
1.500% due 01/10/2050	0	0	0.00	4.748% due 25/08/2054	642	567	0.05	Resloc UK PLC			
1.500% due 01/10/2053	0	0	0.00	Ginnie Mae				4.026% due 15/12/2043	£ 1,293	1,480	0.12
2.000% due 01/10/2053	61,785	6,403	0.52	3.500% due 20/02/2055 -				Silverstone Master Issuer PLC			
4.000% due 01/10/2056	0	0	0.00	20/01/2056	39,853	31,331	2.55	4.197% due 21/01/2079	2,500	2,900	0.24
								Together Asset-Backed Securitisation PLC			
								4.495% due 15/08/2066	3,994	4,633	0.38

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Towd Point Mortgage Funding PLC				2.815% due 21/04/2031	€ 2,599	€ 2,601	0.21	Penta CLO DAC			
4.584% due 20/04/2051	£ 1,599	€ 1,857	0.15			134,908	10.98	3.015% due 25/07/2036	€ 900	€ 901	0.07
Tower Bridge Funding PLC				OTHER ABS				Providus CLO DAC			
4.497% due 20/01/2073	4,459	5,172	0.42	Anchorage Capital Europe CLO DAC				3.513% due 15/11/2039	1,700	1,702	0.14
White Rose Master Issuer PLC				3.424% due 15/10/2038	2,800	2,806	0.23	Rockford Tower Europe CLO DAC			
4.215% due 16/07/2071	4,277	4,964	0.40	Arbour CLO DAC				3.489% due 29/08/2036	1,500	1,502	0.12
		113,356	9.22	3.433% due 15/11/2037	3,000	3,004	0.25	SC Germany S.A., Compartment Consumer			
ASSET-BACKED SECURITIES				Arcano Euro CLO DAC				2.759% due 15/12/2038	482	483	0.04
AUTOMOBILE ABS OTHER				3.415% due 25/07/2039	900	901	0.07	Secucor Finance DAC			
Auto ABS French Loans				Ares European CLO DAC				3.116% due 20/09/2036	5,500	5,526	0.45
2.829% due 24/07/2036	€ 3,752	3,754	0.31	2.984% due 15/10/2031	310	310	0.03	Sound Point Euro CLO Funding DAC			
Auto ABS Italian Stella Loans SRL				Bain Capital Euro CLO DAC				3.181% due 24/10/2034	3,400	3,404	0.28
2.953% due 26/12/2041	4,600	4,608	0.38	3.444% due 22/01/2038	1,700	1,702	0.14	Tikehau CLO DAC			
Auto ABS Spanish Loans				Barings Euro CLO DAC				3.404% due 15/10/2038	900	901	0.07
3.059% due 28/09/2038	2,143	2,148	0.18	3.426% due 15/08/2039	1,300	1,301	0.11	Toro European CLO DAC			
AutoFlorence SRL				3.444% due 21/10/2038	5,200	5,208	0.42	3.070% due 12/01/2032	620	621	0.05
2.968% due 24/12/2044	1,500	1,504	0.12	Black Diamond CLO DAC				3.093% due 15/02/2034	727	728	0.06
Bavarian Sky S.A.				3.263% due 15/05/2032	39	39	0.00			114,694	9.33
2.846% due 20/08/2032	2,881	2,885	0.23	Blackrock European CLO DAC						249,602	20.31
BBVA Consumer Auto				3.220% due 17/07/2034	1,891	1,894	0.15	SOVEREIGN ISSUES			
2.879% due 19/05/2042	5,333	5,339	0.43	BlueMountain Fuji Euro CLO DAC				Adif Alta Velocidad			
Bumper NL BV				3.114% due 15/01/2033	2,057	2,059	0.17	3.625% due 30/04/2035	2,500	2,525	0.21
2.879% due 24/01/2037	1,400	1,402	0.11	BNPP AM Euro CLO DAC				Agence France Locale			
2.925% due 21/03/2036	2,156	2,159	0.18	2.854% due 15/10/2031	406	406	0.03	7.000% due			
Cars Alliance Auto Leases France				3.014% due 22/07/2032	712	712	0.06	17/06/2031 (e)(g)	2,400	2,714	0.22
2.845% due 21/10/2040	5,100	5,104	0.42	Bosphorus CLO DAC				Australia Government International Bond			
Cars Alliance Auto Loans France				3.407% due 12/12/2032	275	275	0.02	1.500% due 21/06/2031	AUD 57,000	30,118	2.45
2.885% due 23/10/2034	1,897	1,899	0.15	Bridgepoint CLO DAC				Cassa Depositi e Prestiti SpA			
Cars Alliance Auto Loans Germany				3.414% due 15/01/2034	176	176	0.01	4.375% due 01/10/2030	\$ 3,600	3,106	0.25
2.729% due 18/01/2036	3,415	3,416	0.28	Cairn CLO DAC				5.875% due 30/04/2029	800	723	0.06
Citizen Irish Auto Receivables Trust DAC				2.820% due 31/01/2030	699	700	0.06	Colombia Government International Bond			
2.779% due 15/08/2033	4,984	4,993	0.41	Capital Four CLO DAC				6.125% due 21/01/2031	300	265	0.02
Compartment Driver UK Ten				3.394% due 15/04/2038	2,200	2,200	0.18	6.500% due 26/11/2038	€ 1,700	1,790	0.15
4.335% due 25/04/2033	£ 5,019	5,831	0.47	Carlyle Euro CLO DAC				European Union			
Driver UK Multi-Compartment S.A.				3.014% due 15/01/2034	1,644	1,646	0.13	3.375% due 12/12/2035 (h)	44,500	45,141	3.67
4.315% due 25/09/2033	6,900	8,009	0.65	3.173% due 15/08/2032	151	151	0.01	France Government International Bond			
E-Carat DE				3.493% due 15/08/2038	1,000	1,002	0.08	0.100% due			
2.430% due 25/02/2037	€ 5,500	5,499	0.45	CVC Cordatus Loan Fund DAC				25/07/2031 (d)(h)	41,854	39,940	3.25
2.919% due 25/05/2034	5,100	5,111	0.42	3.285% due 23/01/2039	1,300	1,302	0.11	Italy Buoni Poliennali Del Tesoro			
First Mobility SARL				3.528% due 15/05/2037	1,200	1,203	0.10	1.100% due 15/08/2031 (d)	64,801	64,752	5.27
2.809% due 14/10/2032	1,116	1,118	0.09	Dryden Euro CLO DAC				2.400% due 15/03/2029 (h)	36,100	35,758	2.91
First Mobility Swiss Lease				2.864% due 15/04/2033	1,883	1,883	0.15	2.550% due 15/05/2056 (d)	5,963	6,169	0.50
2.959% due 23/09/2033	2,514	2,518	0.21	3.498% due 18/10/2039	3,000	3,002	0.24	2.850% due 01/02/2031	27,400	27,250	2.22
FTA Santander Consumer Spain Auto				FCT Noria				2.950% due 01/07/2030	9,900	9,916	0.81
3.236% due 22/09/2039	4,586	4,598	0.37	2.812% due 25/07/2043	2,200	2,200	0.18	3.087% due 15/04/2029	51,900	52,612	4.28
Fulvia SPV SRL				Fondo de Titulizacion Santander Consumo				3.150% due 15/11/2031	900	904	0.07
3.030% due 23/12/2041	6,696	6,710	0.55	2.865% due 25/10/2040	5,200	5,209	0.42	3.237% due 15/10/2028	4,500	4,572	0.37
Golden Bar Securitisation SRL				FTA Santander Consumo				3.450% due 15/07/2031 (h)	25,000	25,503	2.07
3.436% due 22/09/2043	1,259	1,266	0.10	2.914% due 22/05/2041	7,200	7,201	0.59	3.500% due 15/02/2031 (h)	42,300	43,246	3.52
Koromo UK PLC				Golden Bar Securitisation SRL				3.587% due 15/10/2031	33,500	34,694	2.82
4.335% due 23/10/2034	£ 692	803	0.07	3.136% due 20/12/2044	12,567	12,600	1.03	3.700% due 15/06/2030	9,800	10,089	0.82
Pony S.A., Compartment German Auto Loans				Grosvenor Place CLO DAC				4.000% due 15/11/2030	200	209	0.02
2.609% due 14/12/2036	€ 8,400	8,400	0.68	3.383% due 15/08/2039	2,500	2,502	0.20	Japan Government International Bond			
Red & Black Auto Germany UG				Harvest CLO DAC				1.800% due 20/03/2054	¥ 112,000	387	0.03
2.609% due 15/08/2034	4,477	4,478	0.36	3.464% due 15/10/2038	5,800	5,809	0.47	2.200% due 20/06/2054	131,000	499	0.04
2.649% due 15/02/2035	4,543	4,546	0.37	ICG Euro CLO DAC				2.300% due 20/12/2054	131,000	510	0.04
2.679% due 15/09/2033	1,480	1,483	0.12	3.455% due 26/01/2038	2,200	2,202	0.18	2.400% due 20/03/2055	265,800	1,060	0.09
2.719% due 15/04/2034	1,835	1,839	0.15	Indigo Credit Management DAC				3.200% due 20/09/2055	488,700	2,309	0.19
Red & Black Auto Italy SRL				3.464% due 15/10/2037	3,000	3,003	0.25	3.400% due 20/12/2055	840,000	4,126	0.34
3.209% due 28/07/2034	777	781	0.06	Invesco Euro CLO DAC				Mexico Government International Bond			
Red & Black Auto Lease France				3.277% due 15/07/2037	3,900	3,905	0.32	3.500% due 12/02/2034	\$ 5,200	3,884	0.32
2.513% due 27/06/2039	1,031	1,031	0.08	3.454% due 22/10/2036	3,500	3,504	0.29	New South Wales Treasury Corp.			
2.769% due 27/10/2040	5,400	5,404	0.44	Marzio Finance SRL				1.750% due 20/03/2034	AUD 6,100	2,915	0.24
2.889% due 27/06/2035	111	111	0.01	3.299% due 28/02/2048	54	54	0.01	2.000% due 08/03/2033	8,800	4,443	0.36
RevoCar S.A., Compartment				Mila BV				4.750% due 20/09/2035	3,300	1,929	0.16
2.789% due 25/08/2038	5,243	5,241	0.43	2.678% due 12/10/2042	5,700	5,699	0.46	New Zealand Local Government Funding Agency Bond			
2.839% due 25/07/2037	1,790	1,792	0.15	Morglas ABS PLC				3.750% due 30/09/2030	\$ 2,800	2,404	0.20
Revocar UG				4.535% due 15/09/2040	£ 3,317	3,855	0.31	Poland Government International Bond			
2.905% due 21/09/2036	1,373	1,375	0.11	Noria DE				5.125% due 18/09/2034	1,100	968	0.08
SC Germany S.A., Compartment Leasing				2.832% due 25/02/2043	€ 1,896	1,896	0.15	Queensland Treasury Corp.			
2.619% due 14/09/2036	5,400	5,404	0.44	OCP Euro CLO DAC				2.000% due 22/08/2033	AUD 2,600	1,292	0.10
VCL Multi-Compartment S.A.				3.468% due 20/10/2039	2,800	2,802	0.23	Romania Government International Bond			
2.715% due 21/11/2032	5,787	5,792	0.47	3.478% due 20/07/2036	1,000	1,001	0.08	3.750% due 07/02/2034 (h)	€ 4,200	3,801	0.31
2.725% due 21/07/2031	3,952	3,956	0.32	Palmer Square European Loan Funding DAC				5.625% due 22/02/2036	2,800	2,823	0.23
				3.150% due 15/10/2035	1,600	1,602	0.13	5.625% due 30/05/2037 (h)	1,100	1,086	0.09

Schedule of Investments PIMCO European Short-Term Opportunities Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
5.875% due 11/07/2032	€ 5,400	€ 5,663	0.46	United Kingdom Gilt				INVESTMENT FUNDS			
Saudi Arabia Government International Bond				4.000% due				EXCHANGE-TRADED FUNDS			
4.125% due 12/01/2029	\$ 14,600	12,588	1.02	22/10/2031	£ 34,200	€ 39,069	3.18	PIMCO ETFs plc - PIMCO			
5.125% due 13/01/2028	5,900	5,197	0.42	4.125% due				Advantage Euro			
5.375% due 13/01/2031	1,100	983	0.08	07/03/2031 (h)	9,100	10,486	0.85	Government Bond UCITS			
Slovenia Government International Bond				4.375% due				ETF (f)	493,941	€ 12,537	1.02
3.125% due 02/07/2035 (h)	€ 21,450	21,399	1.74	07/03/2030 (h)	19,100	22,275	1.81	PIMCO ETFs plc - PIMCO Euro			
3.275% due 12/03/2036	18,050	18,101	1.47			681,552	55.45	Short Maturity UCITS			
3.500% due 14/04/2055	3,400	3,125	0.25					ETF (f)	200,932	21,554	1.75
Spain Government International Bond								Total Investment Funds		€ 34,091	2.77
2.600% due 31/05/2031	2,700	2,674	0.22	SHORT-TERM INSTRUMENTS							
3.100% due 30/07/2031	21,800	22,088	1.80	SOUTH AFRICA TREASURY BILLS							
3.150% due 30/04/2035	300	299	0.02	7.066% due							
3.200% due 31/10/2035	33,000	32,868	2.67	28/10/2026 (b)(c)	ZAR 8,500	444	0.04				
Treasury Corp. of Victoria				Total Short-Term Instruments		444	0.04				
2.250% due 15/09/2033	AUD 8,500	4,282	0.35								
4.250% due 20/12/2032	6,900	4,023	0.33	Total Transferable Securities		€ 1,483,764	120.72				

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
COM	2.270%	30/06/2026	01/07/2026	€ 52,100	Bpifrance SACA 1.000% -2.125% due 25/05/2027 - 29/11/2027	€ (53,105)	€ 52,100	€ 52,103	4.24
Total Repurchase Agreements						€ (53,105)	€ 52,100	€ 52,103	4.24

⁽¹⁾ Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 10-Year Bond September Futures	Short	09/2026	152	€ (140)	(0.01)
Euro-Bobl September Futures	Short	09/2026	1,891	(967)	(0.08)
Euro-BTP Italy Government Bond September Futures	Short	09/2026	185	(146)	(0.01)
Euro-Bund 10-Year Bond September Futures	Long	09/2026	26	41	0.00
Euro-OAT France Government 10-Year Bond September Futures	Short	09/2026	1,194	(554)	(0.04)
Euro-Schatz September Futures	Long	09/2026	4,478	300	0.02
U.S. Treasury 2-Year Note September Futures	Short	09/2026	398	66	0.01
U.S. Treasury 5-Year Note September Futures	Long	09/2026	496	97	0.01
U.S. Treasury 10-Year Note September Futures	Long	09/2026	78	44	0.00
U.S. Treasury 10-Year Note September Futures	Short	09/2026	583	(711)	(0.06)
U.S. Treasury 30-Year Bond September Futures	Short	09/2026	12	(29)	0.00
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2026	261	261	0.02
United Kingdom Long Gilt September Futures	Short	09/2026	75	(25)	0.00
				€ (1,763)	(0.14)

WRITTEN OPTIONS

FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS

Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Call - ICE Euribor September 2026 Futures	€ 97.625	14/09/2026	1,282	€ (300)	€ (56)	(0.01)
Total Financial Derivative Instruments Dealt in on a Regulated Market					€ (1,819)	(0.15)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
iTraxx Crossover 44 5-Year Index	(5.000)%	20/12/2030	€ 2,060	€ (17)	0.00

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
iTraxx Europe Main 44 5-Year Index	1.000%	20/12/2030	€ 12,390	€ 7	0.00
iTraxx Europe Main 45 5-Year Index	1.000	20/06/2031	34,915	113	0.01
				€ 120	0.01

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.500%	18/03/2036	¥ 3,986,800	€ 705	0.06
Receive	1-Day USD-SOFR Compounded-OIS	3.500	17/12/2027	\$ 52,400	597	0.05
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2030	128,500	2,928	0.24
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2055	23,900	794	0.06
Receive	1-Day USD-SOFR Compounded-OIS	4.000	18/03/2036	26,600	346	0.03
Receive	1-Day USD-SOFR Compounded-OIS	4.000	17/06/2056	9,400	(255)	(0.02)
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.250	16/09/2028	€ 44,800	(405)	(0.03)
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	101,320	650	0.05
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	78,100	314	0.02
					€ 5,674	0.46
Total Centrally Cleared Financial Derivative Instruments					€ 5,777	0.47

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

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

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

WRITTEN OPTIONS**INTEREST RATE SWAPIONS**

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BRC	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440%	25/01/2027	3,500	€ (30)	€ (5)	0.00
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.440	25/01/2027	3,500	(30)	(24)	0.00
CBK	Put - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.450	03/03/2028	131,700	(411)	(503)	(0.04)
GLM	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.350	07/01/2027	16,900	(148)	(17)	0.00
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.350	07/01/2027	16,900	(148)	(140)	(0.01)
	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.500	14/01/2027	20,300	(181)	(35)	0.00
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.500	14/01/2027	20,300	(181)	(124)	(0.01)
GST	Put - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.450	03/03/2028	62,600	(185)	(239)	(0.02)
MYC	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	0.008	17/12/2029	10,900	(352)	(46)	(0.01)
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	0.008	17/12/2029	5,500	(341)	(41)	0.00
SOG	Call - OTC 5-Year Interest Rate Swap	6-Month GBP-SONIA	Receive	4.000	27/08/2026	21,600	(107)	(89)	(0.01)
	Put - OTC 5-Year Interest Rate Swap	6-Month GBP-SONIA	Pay	4.500	27/08/2026	21,600	(107)	(29)	0.00
							€ (2,221)	€ (1,292)	(0.10)

(1) Notional Amount represents the number of contracts.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	CNH 1,355	\$ 201	€ 1	€ 0	€ 1	0.00
BOA	07/2026	BRL 156	30	0	0	0	0.00
	07/2026	DKK 159,465	€ 21,348	14	0	14	0.00
	07/2026	KRW 131,405	\$ 86	1	0	1	0.00
	07/2026	SGD 16	12	0	0	0	0.00
	07/2026	\$ 1,134	CNH 7,669	0	(4)	(4)	0.00
	07/2026	120	PLN 454	0	0	0	0.00
	08/2026	ILS 1,992	\$ 670	0	0	0	0.00
	09/2026	MXN 2,540	143	0	(1)	(1)	0.00
	09/2026	\$ 460	INR 43,703	0	(1)	(1)	0.00

Schedule of Investments PIMCO European Short-Term Opportunities Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	10/2026	ZAR 8,226	\$ 504	€ 6	€ 0	€ 6	0.00
	01/2027	DKK 13,314	€ 1,789	4	0	4	0.00
	07/2026	AUD 52	31	0	0	0	0.00
	07/2026	BRL 3,486	\$ 674	2	(2)	0	0.00
	07/2026	CHF 1,347	€ 1,462	2	0	2	0.00
	07/2026	CNH 8,352	\$ 1,234	3	0	3	0.00
	07/2026	€ 1,520	1,766	25	0	25	0.00
	07/2026	IDR 130,530,624	7,284	6	(4)	2	0.00
	07/2026	ILS 3,155	1,070	10	0	10	0.00
	07/2026	INR 242,801	2,528	0	(32)	(32)	0.00
	07/2026	KRW 580,065	380	5	0	5	0.00
	07/2026	THB 33,980	1,036	12	(1)	11	0.00
	07/2026	\$ 10,058	BRL 53,980	328	(4)	324	0.03
	07/2026	12,656	€ 11,046	12	(36)	(24)	0.00
	07/2026	7,067	INR 670,036	12	(11)	1	0.00
	07/2026	1,717	KRW 2,633,933	0	(14)	(14)	0.00
	07/2026	461	ZAR 7,566	0	0	0	0.00
	08/2026	€ 31	AUD 52	0	0	0	0.00
	08/2026	ILS 446	\$ 150	0	0	0	0.00
	08/2026	\$ 222	BRL 1,132	0	(5)	(5)	0.00
	09/2026	IDR 15,066,064	\$ 830	0	(5)	(5)	0.00
	09/2026	THB 31,178	961	15	0	15	0.00
	09/2026	\$ 4,254	IDR 75,493,123	5	(66)	(61)	(0.01)
	09/2026	463	INR 43,961	0	(1)	(1)	0.00
	09/2026	190	THB 6,211	0	(1)	(1)	0.00
	12/2026	528	IDR 9,616,965	1	0	1	0.00
BRC	01/2027	DKK 4,989	€ 670	2	0	2	0.00
	07/2026	AUD 41,426	25,360	256	0	256	0.02
	07/2026	€ 1,274	¥ 235,900	0	(5)	(5)	0.00
	07/2026	987	NZD 1,985	1	0	1	0.00
	07/2026	ILS 3,878	\$ 1,310	7	0	7	0.00
	07/2026	NOK 3,351	€ 298	2	0	2	0.00
	07/2026	\$ 7,133	TRY 338,750	13	0	13	0.00
	07/2026	2,301	ZAR 37,367	0	(21)	(21)	0.00
	08/2026	CAD 7,258	€ 4,474	0	(1)	(1)	0.00
	08/2026	€ 127	NOK 1,439	0	0	0	0.00
CBK	07/2026	CHF 1,281	€ 1,407	18	0	18	0.00
	07/2026	€ 787	£ 683	6	0	6	0.00
	07/2026	982	NOK 10,638	0	(42)	(42)	0.00
	07/2026	ILS 11,985	\$ 4,122	86	0	86	0.01
	07/2026	INR 135,892	1,440	4	0	4	0.00
	07/2026	\$ 1,399	IDR 25,099,584	2	0	2	0.00
	07/2026	1,402	INR 135,892	29	0	29	0.00
	07/2026	188	KRW 283,767	0	(4)	(4)	0.00
	07/2026	469	PLN 1,713	0	(11)	(11)	0.00
	08/2026	ILS 4,898	\$ 1,693	42	0	42	0.00
	08/2026	\$ 366	ILS 1,087	0	(1)	(1)	0.00
	09/2026	IDR 54,718,402	\$ 3,031	0	(2)	(2)	0.00
	09/2026	INR 16,412	171	0	(1)	(1)	0.00
	09/2026	THB 36,488	1,102	0	(3)	(3)	0.00
	09/2026	\$ 1,666	COP 6,467,612	155	0	155	0.01
DUB	09/2026	1,059	IDR 18,887,454	0	(11)	(11)	0.00
	09/2026	397	MXN 7,105	6	0	6	0.00
	12/2026	1,632	IDR 29,671,456	2	0	2	0.00
	01/2027	DKK 8,400	€ 1,129	3	0	3	0.00
	07/2026	IDR 3,328,416	\$ 186	0	0	0	0.00
	07/2026	INR 52,282	554	2	0	2	0.00
	07/2026	\$ 369	INR 35,637	6	0	6	0.00
	07/2026	468	PLN 1,737	0	(5)	(5)	0.00
	07/2026	1,073	ZAR 17,376	0	(13)	(13)	0.00
	09/2026	IDR 33,379,524	\$ 1,853	2	0	2	0.00
	09/2026	\$ 650	IDR 11,804,172	4	0	4	0.00
	09/2026	554	INR 52,636	0	(2)	(2)	0.00
FAR	07/2026	CNH 8,309	\$ 1,228	4	0	4	0.00
	07/2026	INR 94,802	1,005	3	0	3	0.00
	07/2026	SGD 28,313	22,193	264	0	264	0.02
	07/2026	\$ 3,296	CNH 22,423	6	0	6	0.00
	07/2026	993	INR 94,802	7	0	7	0.00
	07/2026	3,569	PLN 13,071	0	(80)	(80)	(0.01)
	07/2026	1,500	ZAR 24,754	7	0	7	0.00
	08/2026	CNH 22,373	\$ 3,296	0	(6)	(6)	0.00
	08/2026	ILS 2,034	711	24	0	24	0.00
	09/2026	\$ 485	INR 46,516	2	0	2	0.00
	09/2026	322	MXN 5,692	1	0	1	0.00
GLM	07/2026	BRL 111,495	\$ 21,656	100	0	100	0.01
	07/2026	CAD 519	365	0	(1)	(1)	0.00
	07/2026	KRW 539,776	350	1	0	1	0.00
	07/2026	\$ 11,007	BRL 59,425	421	(8)	413	0.03
	07/2026	2,599	€ 2,232	0	(42)	(42)	0.00
	07/2026	1,352	IDR 24,239,926	3	0	3	0.00
	07/2026	350	KRW 539,699	0	(1)	(1)	0.00
	08/2026	4,085	BRL 20,852	0	(77)	(77)	(0.01)
	08/2026	365	CAD 518	1	0	1	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
JPM	08/2026	\$ 367	INR 35,198	€ 3	€ 0	€ 3	0.00
	09/2026	IDR 24,381,877	\$ 1,352	0	0	0	0.00
	09/2026	MXN 1,873	107	0	0	0	0.00
	09/2026	THB 101,448	3,144	62	0	62	0.01
	09/2026	\$ 481	BRL 2,476	0	(9)	(9)	0.00
	09/2026	3,032	IDR 54,438,079	6	(18)	(12)	0.00
	09/2026	1,648	INR 158,528	14	0	14	0.00
	09/2026	564	MXN 9,826	0	(4)	(4)	0.00
	10/2026	21,656	BRL 113,949	0	(100)	(100)	(0.01)
	07/2026	DKK 63,565	€ 8,534	31	0	31	0.00
	07/2026	€ 4,338	CHF 4,000	0	(1)	(1)	0.00
	07/2026	8,729	DKK 65,245	0	0	0	0.00
	07/2026	284	¥ 52,303	0	(2)	(2)	0.00
	07/2026	7,288	\$ 8,436	90	0	90	0.01
	07/2026	ILS 9,925	3,324	0	(7)	(7)	0.00
	07/2026	INR 11,127	118	0	0	0	0.00
	07/2026	¥ 126,235	€ 683	3	0	3	0.00
	07/2026	KRW 166,794	\$ 108	0	0	0	0.00
	07/2026	NOK 7,126	€ 631	1	0	1	0.00
	07/2026	NZD 16,632	8,510	234	0	234	0.02
	07/2026	SEK 1,913	173	0	0	0	0.00
	07/2026	TRY 35,499	\$ 753	0	(7)	(7)	0.00
	07/2026	\$ 283	CNH 1,913	0	(1)	(1)	0.00
	07/2026	8,557	€ 7,422	0	(63)	(63)	(0.01)
	07/2026	146	£ 109	0	(1)	(1)	0.00
	07/2026	204	IDR 3,671,597	1	0	1	0.00
	07/2026	118	INR 11,127	0	0	0	0.00
	07/2026	163	KRW 249,781	0	(1)	(1)	0.00
	07/2026	5,826	PLN 21,238	0	(154)	(154)	(0.01)
	07/2026	747	THB 24,975	4	0	4	0.00
	08/2026	CHF 4,000	€ 4,348	1	0	1	0.00
	08/2026	DKK 65,221	8,729	0	0	0	0.00
	08/2026	€ 631	NOK 7,139	0	(1)	(1)	0.00
	08/2026	173	SEK 1,912	0	0	0	0.00
	08/2026	ILS 8,019	\$ 2,754	53	0	53	0.00
	08/2026	¥ 52,303	€ 284	2	0	2	0.00
	09/2026	IDR 3,692,000	\$ 204	0	0	0	0.00
	09/2026	MXN 6,519	370	0	(1)	(1)	0.00
	09/2026	THB 77,602	2,379	32	(7)	25	0.00
	09/2026	TWD 498	16	0	0	0	0.00
	09/2026	\$ 2,514	INR 239,754	2	0	2	0.00
	09/2026	19,113	MXN 332,194	0	(193)	(193)	(0.02)
MBC	12/2026	MXN 1,199	\$ 68	1	0	1	0.00
	12/2026	\$ 878	MXN 15,501	0	(3)	(3)	0.00
	07/2026	DKK 39,801	€ 5,328	3	0	3	0.00
	07/2026	€ 917	AUD 1,489	0	(15)	(15)	0.00
	07/2026	5,273	£ 4,571	34	0	34	0.00
	07/2026	883	€ 1,017	0	(8)	(8)	0.00
	07/2026	IDR 333,032	\$ 19	0	0	0	0.00
	07/2026	INR 52,488	556	2	0	2	0.00
	07/2026	KRW 2,261,793	1,492	27	0	27	0.00
	07/2026	NZD 5,353	€ 2,724	61	0	61	0.01
	07/2026	\$ 452	CHF 354	0	(12)	(12)	0.00
	07/2026	857	INR 82,603	13	0	13	0.00
	09/2026	THB 21,385	\$ 640	0	(6)	(6)	0.00
	09/2026	\$ 2,344	INR 224,224	10	(3)	7	0.00
	07/2026	CHF 971	€ 1,061	8	0	8	0.00
	07/2026	DKK 549	73	0	0	0	0.00
MYI	07/2026	€ 1,308	AUD 2,153	0	(3)	(3)	0.00
	07/2026	67,607	£ 58,362	145	0	145	0.01
	07/2026	181	SEK 1,950	0	(5)	(5)	0.00
	07/2026	5,393	\$ 6,124	0	(36)	(36)	0.00
	07/2026	840	€ 426	8	0	8	0.00
	07/2026	\$ 1,012	ILS 2,938	0	(23)	(23)	0.00
	08/2026	£ 55,310	€ 63,991	0	(131)	(131)	(0.01)
	07/2026	\$ 1,258	IDR 22,436,961	0	(3)	(3)	0.00
	07/2026	867	INR 83,370	12	0	12	0.00
	09/2026	IDR 22,562,792	\$ 1,258	7	0	7	0.00
NSL	09/2026	\$ 648	IDR 11,531,210	0	(8)	(8)	0.00
	07/2026	1,888	€ 1,620	0	(31)	(31)	0.00
	07/2026	AUD 56,018	34,274	329	0	329	0.03
	07/2026	CAD 21,332	13,243	92	0	92	0.01
	07/2026	€ 56,758	AUD 93,854	114	0	114	0.01
	07/2026	9,277	DKK 69,339	0	(1)	(1)	0.00
	07/2026	2,722	¥ 501,470	0	(23)	(23)	0.00
	07/2026	¥ 680,169	€ 3,671	10	0	10	0.00
	07/2026	\$ 475	IDR 8,516,087	1	0	1	0.00
	07/2026	1,141	INR 109,320	12	0	12	0.00
RYL SCX	08/2026	AUD 94,040	€ 56,758	0	(120)	(120)	(0.01)
	08/2026	DKK 69,312	9,277	1	0	1	0.00
	08/2026	¥ 501,470	2,725	23	0	23	0.00
	08/2026	\$ 912	INR 87,425	6	0	6	0.00
	09/2026	IDR 25,969,528	\$ 1,439	0	(1)	(1)	0.00

Schedule of Investments PIMCO European Short-Term Opportunities Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SOG	09/2026	THB 36,176	\$ 1,120	€ 21	€ 0	€ 21	0.00
	09/2026	\$ 1,652	IDR 29,658,336	2	(9)	(7)	0.00
	07/2026	CHF 7,850	€ 8,583	71	0	71	0.01
	07/2026	354	\$ 438	0	(1)	(1)	0.00
	07/2026	CNH 13,988	2,068	6	0	6	0.00
	07/2026	€ 6,136	CAD 9,936	0	(10)	(10)	0.00
	07/2026	77,458	£ 66,820	114	0	114	0.01
	07/2026	181,077	\$ 205,975	0	(918)	(918)	(0.07)
	07/2026	£ 140,594	€ 162,087	0	(1,126)	(1,126)	(0.09)
	07/2026	104	\$ 137	0	(1)	(1)	0.00
	07/2026	SGD 42	32	0	0	0	0.00
	07/2026	\$ 201,763	€ 172,959	0	(3,515)	(3,515)	(0.29)
	07/2026	21,908	SGD 28,371	23	0	23	0.00
	08/2026	CAD 9,936	€ 6,136	9	0	9	0.00
	08/2026	£ 66,912	77,458	0	(115)	(115)	(0.01)
	08/2026	SGD 28,307	\$ 21,908	0	(24)	(24)	0.00
	08/2026	\$ 438	CHF 353	1	0	1	0.00
	08/2026	206,254	€ 181,077	916	0	916	0.08
	08/2026	137	£ 104	1	0	1	0.00
	08/2026	32	SGD 42	0	0	0	0.00
SSB	07/2026	CAD 5	\$ 3	0	0	0	0.00
	07/2026	€ 8,084	CHF 7,449	0	(6)	(6)	0.00
	07/2026	\$ 387	CAD 533	0	(9)	(9)	0.00
	08/2026	CHF 7,449	€ 8,102	6	0	6	0.00
UAG	08/2026	\$ 3	CAD 5	0	0	0	0.00
	07/2026	€ 9,989	DKK 74,666	0	0	0	0.00
	07/2026	31	¥ 5,762	0	0	0	0.00
	07/2026	\$ 477	PLN 1,742	0	(12)	(12)	0.00
	08/2026	DKK 74,636	€ 9,989	0	0	0	0.00
	08/2026	¥ 5,762	31	0	0	0	0.00
	09/2026	MXN 2,780	\$ 159	0	0	0	0.00
	09/2026	THB 4,117	125	1	0	1	0.00
	12/2026	COP 6,154,603	1,577	0	(121)	(121)	(0.01)
				€ 4,585	€ (7,394)	€ (2,809)	(0.23)
Total OTC Financial Derivative Instruments						€ (4,101)	(0.33)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
OTHER FINANCIAL ASSETS			
Credit Suisse AG AT1 Claim	€ 700	€ 216	0.02
Total Other Financial Assets		€ 216	0.02
Total Investments		€ 1,570,028	127.74
Other Current Assets & Liabilities		€ (340,931)	(27.74)
Net Assets		€ 1,229,097	100.00

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

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

(a) When-issued security.

(b) Zero coupon security.

(c) Coupon represents a yield to maturity.

(d) Principal amount of security is adjusted for inflation.

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

(f) Affiliated to the Fund.

(g) Contingent convertible security.

(h) Security with an aggregate fair value of €231,346 (31 December 2025: €1,044) has been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Securities with an aggregate fair value of €Nil (31 December 2025: €723) and cash of €5,308 (31 December 2025: €775) have been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Cash of €1,267 (31 December 2025: €Nil) has been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of €20,557 (31 December 2025: €16,654) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 1,471,745	€ 12,019	€ 1,483,764
Investment Funds	34,091	0	0	34,091
Repurchase Agreements	0	52,100	0	52,100
Financial Derivative Instruments ⁽³⁾	(1,547)	1,404	0	(143)
Other Financial Assets	0	216	0	216
Totals	€ 32,544	€ 1,525,465	€ 12,019	€ 1,570,028

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 3,319	€ 1,173,477	€ 13,799	€ 1,190,595
Investment Funds	0	120,284	0	120,284
Repurchase Agreements	0	50,300	0	50,300
Financial Derivative Instruments ⁽³⁾	652	6,359	0	7,011
Other Financial Assets	0	176	0	176
Totals	€ 3,971	€ 1,350,596	€ 13,799	€ 1,368,366

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

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

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

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	2.170%	06/05/2026	10/07/2026	€ (43,049)	€ (43,194)	(3.52)
	2.200	06/05/2026	10/07/2026	(35,675)	(35,798)	(2.91)
	2.290	10/06/2026	29/07/2026	(33,104)	(33,149)	(2.70)
BRC	2.000	17/06/2026	TBD ⁽¹⁾	(492)	(492)	(0.04)
	3.920	05/06/2026	03/08/2026	£ (19,176)	(22,323)	(1.82)
COM	2.150	17/06/2026	TBD ⁽¹⁾	€ (20,841)	(20,858)	(1.70)
	2.180	30/06/2026	01/07/2026	(45,952)	(45,955)	(3.74)
MEI	3.900	05/06/2026	03/08/2026	£ (2,986)	(3,476)	(0.28)
MYI	2.300	17/06/2026	TBD ⁽¹⁾	€ (2,010)	(2,012)	(0.16)
SBI	2.280	10/06/2026	29/07/2026	(25,450)	(25,483)	(2.07)
Total Reverse Repurchase Agreements					€ (232,740)	(18.94)

(1) Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	€ 1	€ 0	€ 1	€ N/A	€ N/A	€ N/A
BOA	19	0	19	51	0	51
BPS	258	(270)	(12)	161	(270)	(109)
BRC	223	(227)	(4)	213	0	213
CBK	(225)	270	45	105	0	105
DUB	(6)	0	(6)	27	0	27
FAR	232	(227)	5	299	(238)	61
GLM	35	(805)	(770)	(227)	(383)	(610)
GST	(239)	236	(3)	N/A	N/A	N/A
JPM	13	0	13	(803)	732	(71)
MBC	106	0	106	(83)	0	(83)
MYC	(87)	(700)	(787)	(80)	(681)	(761)
MYI	(37)	0	(37)	(93)	43	(50)
NSL	8	0	8	12	0	12
RYL	(31)	0	(31)	N/A	N/A	N/A
SCX	457	(640)	(183)	(601)	723	122
SOG	(4,687)	4,697	10	1,505	(1,584)	(79)
SSB	(9)	0	(9)	N/A	N/A	N/A
UAG	(132)	105	(27)	59	0	59

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

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	60.19	49.99
Transferable securities dealt in on another regulated market*	24.21	25.01
Other transferable securities	0.17	0.19
Investment funds	1.94	7.60
Repurchase agreements	2.97	3.18
Financial derivative instruments dealt in on a regulated market	0.05	0.10
Centrally cleared financial derivative instruments	0.37	0.44
OTC financial derivative instruments	0.26	0.26
Other financial assets	0.22	0.01
Other assets	9.62	13.22
Total Assets	100.00	100.00

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Corporate Bonds & Notes	14.15	20.00
U.S. Government Agencies	13.94	13.51
U.S. Treasury Obligations	7.61	6.81
Non-Agency Mortgage-Backed Securities	9.22	9.29
Asset-Backed Securities	20.31	19.35
Sovereign Issues	55.45	26.11
Preferred Securities	N/A	0.27
Short-Term Instruments	0.04	0.28
Investment Funds	2.77	9.66
Repurchase Agreements	4.24	4.04
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.14)	0.03
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	(0.01)	N/A
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Credit Indices — Buy Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.01	0.01
Interest Rate Swaps	0.46	0.48
OTC Financial Derivative Instruments		
Written Options		
Interest Rate Swaptions	(0.10)	(0.09)
Forward Foreign Currency Contracts	(0.23)	0.13
Other Financial Assets	0.02	0.01
Other Current Assets & Liabilities	(27.74)	(9.89)
Net Assets	100.00	100.00

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Schedule of Investments Global Advantage Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
21.954% due 04/03/2028 EGP	45,900	\$ 906	0.21
Total Egypt		1,417	0.33
FINLAND			
CORPORATE BONDS & NOTES			
SP Kiinnitysluottopankki Oyj 3.250% due 02/05/2031	€ 400	462	0.11
FRANCE			
CORPORATE BONDS & NOTES			
BNP Paribas S.A. 3.583% due 15/01/2031	1,100	1,266	0.29
BPCE S.A. 3.875% due 11/01/2029	700	814	0.19
3.875% due 26/02/2036	700	796	0.18
5.936% due 30/05/2035	\$ 400	411	0.10
Cie de Financement Foncier S.A. 3.000% due 24/04/2032	€ 800	909	0.21
Credit Agricole Home Loan SFH S.A. 3.000% due 01/12/2030	600	688	0.16
Credit Agricole S.A. 5.862% due 09/01/2036	\$ 1,800	1,855	0.43
		6,739	1.56
SOVEREIGN ISSUES			
France Government International Bond 0.100% due 25/07/2031 (e)	€ 1,885	2,057	0.48
2.750% due 25/02/2030	9,900	11,284	2.61
		13,341	3.09
Total France		20,080	4.65
GUATEMALA			
SOVEREIGN ISSUES			
Guatemala Government International Bond 5.375% due 24/04/2032	\$ 400	402	0.09
6.250% due 15/08/2036	800	837	0.20
Total Guatemala		1,239	0.29
HUNGARY			
SOVEREIGN ISSUES			
Hungary Government International Bond 4.875% due 22/03/2040 (h)	€ 300	360	0.08
5.500% due 26/03/2036	\$ 500	503	0.12
6.250% due 22/09/2032	600	635	0.15
Magyar Export-Import Bank 4.500% due 27/11/2031	€ 700	823	0.19
6.125% due 04/12/2027	\$ 900	916	0.21
Magyar Fejlesztési Bank Zrt 4.375% due 27/06/2030	€ 1,000	1,176	0.27
Total Hungary		4,413	1.02
INDIA			
CORPORATE BONDS & NOTES			
IRB Infrastructure Developers Ltd. 7.110% due 11/03/2032	\$ 1,100	1,115	0.26
INDONESIA			
SOVEREIGN ISSUES			
Indonesia Government International Bond 8.375% due 15/03/2034	IDR 22,982,000	1,375	0.32
IRELAND			
ASSET-BACKED SECURITIES			
Ares European CLO DAC 2.984% due 15/10/2031	€ 90	103	0.02
Aurium CLO DAC 2.973% due 16/01/2031	452	517	0.12
BNPP AM Euro CLO DAC 3.014% due 22/07/2032	890	1,017	0.24
Cairn CLO DAC 3.434% due 15/01/2040	900	1,030	0.24

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Capital Four CLO DAC 3.394% due 15/04/2038	€ 1,000	\$ 1,143	0.26
Dryden Euro CLO DAC 2.864% due 15/04/2033	216	247	0.06
3.143% due 15/05/2034	278	318	0.07
Euro-Galaxy CLO DAC 2.995% due 25/07/2035	798	911	0.21
Harvest CLO DAC 3.054% due 15/01/2032	628	719	0.17
3.154% due 21/10/2034	900	1,030	0.24
Hayfin Emerald CLO DAC 3.454% due 15/10/2038	900	1,030	0.24
ICG Euro CLO DAC 3.455% due 26/01/2038	1,000	1,144	0.27
Invesco Euro CLO DAC 3.224% due 15/01/2034	1,372	1,570	0.36
Madison Park Euro Funding DAC 3.004% due 15/07/2032	1,085	1,242	0.29
OCP Euro CLO DAC 3.158% due 20/04/2035	1,200	1,373	0.32
3.513% due 15/04/2037	800	915	0.21
Toro European CLO DAC 3.155% due 25/07/2034	490	560	0.13
3.474% due 15/04/2037	1,800	2,060	0.48
		16,929	3.93
CORPORATE BONDS & NOTES			
AerCap Ireland Capital DAC 2.450% due 29/10/2026	\$ 400	398	0.09
3.000% due 29/10/2028	500	481	0.11
		879	0.20
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Republic of Panama 3.886% due 05/03/2027	€ 300	344	0.08
Total Ireland		18,152	4.21
ISRAEL			
SOVEREIGN ISSUES			
Israel Government International Bond 4.500% due 17/01/2033	\$ 2,200	2,125	0.49
5.000% due 30/10/2026	€ 2,100	2,417	0.56
5.375% due 19/02/2030	\$ 200	203	0.05
5.625% due 19/02/2035	1,800	1,842	0.43
Total Israel		6,587	1.53
ITALY			
ASSET-BACKED SECURITIES			
Auto ABS Italian Stella Loans SRL 2.953% due 26/12/2041	€ 900	1,031	0.24
CORPORATE BONDS & NOTES			
Banca Monte dei Paschi di Siena SpA 6.750% due 05/09/2027	400	460	0.11
Intesa Sanpaolo SpA 6.625% due 20/06/2033	\$ 400	434	0.10
		894	0.21
SOVEREIGN ISSUES			
Italy Government International Bond 6.000% due 04/08/2028	£ 1,000	1,361	0.31
Total Italy		3,286	0.76
IVORY COAST			
SOVEREIGN ISSUES			
Ivory Coast Government International Bond 5.250% due 22/03/2030	€ 1,600	1,855	0.43
5.875% due 17/10/2031	700	825	0.19
Total Ivory Coast		2,680	0.62
JAPAN			
CORPORATE BONDS & NOTES			
Mitsubishi UFJ Financial Group, Inc. 2.494% due 13/10/2032	\$ 900	797	0.18

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
5.159% due 24/04/2031	\$ 2,000	\$ 2,021	0.47
Nomura Holdings, Inc. 2.329% due 22/01/2027	400	395	0.09
Sumitomo Mitsui Banking Corp. 0.409% due 07/11/2029	€ 1,300	1,366	0.32
2.737% due 18/02/2030	800	905	0.21
Sumitomo Mitsui Financial Group, Inc. 4.825% due 08/07/2031	\$ 1,100	1,109	0.26
5.520% due 13/01/2028	1,200	1,218	0.28
		7,811	1.81
SOVEREIGN ISSUES			
Japan Government International Bond 0.100% due 10/03/2028 (e)	¥ 960,326	5,932	1.38
0.100% due 10/03/2029 (e)	996,741	6,130	1.42
0.400% due 20/06/2029	300,000	1,786	0.41
0.400% due 20/06/2040	440,000	1,862	0.43
0.500% due 20/03/2049	211,000	655	0.15
0.700% due 20/06/2051	204,000	620	0.14
2.000% due 20/12/2044	140,000	683	0.16
2.400% due 20/03/2045	338,000	1,755	0.41
		19,423	4.50
Total Japan		27,234	6.31
KAZAKHSTAN			
CORPORATE BONDS & NOTES			
KazMunayGas National Co. JSC 3.500% due 14/04/2033	\$ 1,550	1,407	0.33
SOVEREIGN ISSUES			
Development Bank of Kazakhstan JSC 18.400% due 16/10/2028	KZT 221,000	481	0.11
Total Kazakhstan		1,888	0.44
KUWAIT			
SOVEREIGN ISSUES			
Kuwait Government International Bond 4.016% due 09/10/2028	\$ 1,100	1,086	0.25
4.136% due 09/10/2030	500	491	0.11
4.652% due 09/10/2035	100	98	0.02
4.804% due 20/04/2033 (g)	1,100	1,098	0.26
Total Kuwait		2,773	0.64
SHARES			
LUXEMBOURG			
COMMON STOCKS			
DrillCo Holding Lux S.A. (g)	16,048	368	0.08
Foresea Holding S.A.	6,700	153	0.04
		521	0.12
PAR (000S)			
CORPORATE BONDS & NOTES			
Chile Electricity Lux MPC SARL 6.010% due 20/01/2033	\$ 860	888	0.21
FORESEA Holding S.A. 7.500% due 15/06/2030	284	280	0.06
		1,168	0.27
SOVEREIGN ISSUES			
Eagle Funding Luxco SARL 5.500% due 17/08/2030	2,400	2,413	0.56
Total Luxembourg		4,102	0.95
MALAYSIA			
CORPORATE BONDS & NOTES			
Petronas Capital Ltd. 2.480% due 28/01/2032	500	447	0.10
3.500% due 21/04/2030	200	192	0.05
4.550% due 21/04/2050	200	175	0.04
4.800% due 21/04/2060	200	177	0.04
		991	0.23

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
SOVEREIGN ISSUES			
Malaysia Government International Bond			
2.632% due 15/04/2031 MYR	2,100	\$ 498	0.12
3.519% due 20/04/2028	4,621	1,140	0.26
4.762% due 07/04/2037	1,000	267	0.06
		<u>1,905</u>	<u>0.44</u>
Total Malaysia		<u>2,896</u>	<u>0.67</u>
MEXICO			
SOVEREIGN ISSUES			
Mexico Government International Bond			
4.490% due 25/05/2032 €	1,800	2,094	0.49
5.850% due 02/07/2032 \$	900	910	0.21
6.625% due 29/01/2038	800	821	0.19
Total Mexico		<u>3,825</u>	<u>0.89</u>
MOROCCO			
SOVEREIGN ISSUES			
Morocco Government International Bond			
3.875% due 02/04/2029 €	2,600	2,994	0.69
MULTINATIONAL			
CORPORATE BONDS & NOTES			
Preferred Term Securities Ltd.			
4.329% due 23/06/2035 \$	353	344	0.08
NETHERLANDS			
CORPORATE BONDS & NOTES			
Achmea Bank NV			
2.750% due 15/09/2032 €	900	1,014	0.24
ASN Bank NV			
3.000% due 26/03/2031	1,100	1,258	0.29
ENEL Finance International NV			
3.375% due 23/07/2028	500	577	0.13
ING Groep NV			
4.000% due 12/02/2035	300	351	0.08
Prosus NV			
3.257% due 19/01/2027 \$	1,600	1,585	0.37
		<u>4,785</u>	<u>1.11</u>
NON-AGENCY MORTGAGE-BACKED SECURITIES			
Jubilee Place BV			
3.107% due 17/03/2062 €	843	965	0.22
Total Netherlands		<u>5,750</u>	<u>1.33</u>
NEW ZEALAND			
SOVEREIGN ISSUES			
New Zealand Government International Bond			
1.500% due 15/05/2031 NZD	200	102	0.02
NORWAY			
SOVEREIGN ISSUES			
Kommunalbanken A/S			
1.900% due 19/01/2027 AUD	400	273	0.06
PERU			
CORPORATE BONDS & NOTES			
Credicorp Capital Sociedad Titulizadora S.A.			
10.100% due 15/12/2043 PEN	7,867	2,538	0.59
SOVEREIGN ISSUES			
Peru Government International Bond			
5.375% due 08/02/2035 \$	500	505	0.12
5.875% due 08/08/2054 (h)	900	898	0.21
6.150% due 12/08/2032 PEN	3,900	1,239	0.29
6.850% due 12/08/2035	5,400	1,667	0.39
7.300% due 12/08/2033	12,800	4,206	0.97
7.600% due 12/08/2039	2,400	756	0.17
		<u>9,271</u>	<u>2.15</u>
Total Peru		<u>11,809</u>	<u>2.74</u>

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
PHILIPPINES			
SOVEREIGN ISSUES			
Philippines Government International Bond			
6.250% due 14/01/2036 PHP	21,000	\$ 318	0.07
POLAND			
SOVEREIGN ISSUES			
Poland Government International Bond			
4.875% due 12/02/2030 \$	900	911	0.21
5.375% due 12/02/2035	100	102	0.02
5.500% due 04/04/2053	300	285	0.07
Total Poland		<u>1,298</u>	<u>0.30</u>
PORTUGAL			
CORPORATE BONDS & NOTES			
Banco Espirito Santo S.A.			
4.000% due 21/01/2019 ^ €	1,900	511	0.12
4.750% due 15/01/2018 ^	600	161	0.04
Total Portugal		<u>672</u>	<u>0.16</u>
QATAR			
CORPORATE BONDS & NOTES			
QatarEnergy			
4.625% due 23/06/2029 \$	400	397	0.09
SOVEREIGN ISSUES			
Qatar Government International Bond			
4.800% due 08/04/2033	700	704	0.16
Total Qatar		<u>1,101</u>	<u>0.25</u>
ROMANIA			
SOVEREIGN ISSUES			
Romania Government International Bond			
1.375% due 02/12/2029 (h) €	360	378	0.09
1.750% due 13/07/2030	1,300	1,350	0.31
5.250% due 10/03/2030	400	475	0.11
6.625% due 27/09/2029	500	618	0.14
Total Romania		<u>2,821</u>	<u>0.65</u>
SAUDI ARABIA			
SOVEREIGN ISSUES			
Saudi Arabia Government International Bond			
5.125% due 13/01/2028 \$	1,100	1,107	0.26
5.375% due 13/01/2031	600	613	0.14
Total Saudi Arabia		<u>1,720</u>	<u>0.40</u>
SERBIA			
SOVEREIGN ISSUES			
Serbia Government International Bond			
1.650% due 03/03/2033 €	700	678	0.16
2.050% due 23/09/2036	400	363	0.08
6.000% due 12/06/2034 \$	1,700	1,744	0.41
Total Serbia		<u>2,785</u>	<u>0.65</u>
SINGAPORE			
CORPORATE BONDS & NOTES			
CapitaLand Ascendas REIT			
0.750% due 23/06/2028 €	1,000	1,092	0.25
Standard Chartered Bank Singapore Ltd.			
2.595% due 02/10/2028	800	910	0.21
Temasek Financial Ltd.			
2.050% due 30/07/2035 CNY	3,500	512	0.12
Total Singapore		<u>2,514</u>	<u>0.58</u>
SOUTH AFRICA			
SOVEREIGN ISSUES			
South Africa Government International Bond			
5.375% due 24/07/2044 \$	300	255	0.06
5.750% due 30/09/2049	200	170	0.04
6.250% due 31/03/2036 ZAR	800	42	0.01
8.000% due 31/01/2030	48,200	2,965	0.69
8.500% due 31/01/2037	8,500	517	0.12
8.875% due 28/02/2035	115,300	7,290	1.69

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
9.000% due 31/01/2040 ZAR	4,200	\$ 259	0.06
10.500% due 21/12/2026	8,000	495	0.11
Total South Africa		<u>11,993</u>	<u>2.78</u>
SOUTH KOREA			
CORPORATE BONDS & NOTES			
KEB Hana Bank			
3.125% due 20/01/2031 €	900	1,032	0.24
Kookmin Bank			
2.625% due 29/09/2029	900	1,019	0.23
		<u>2,051</u>	<u>0.47</u>
SOVEREIGN ISSUES			
Korea Housing Finance Corp.			
3.124% due 18/03/2029	1,700	1,952	0.45
South Korea Government International Bond			
1.375% due 10/06/2030 KRW	908,220	534	0.12
2.375% due 10/12/2028	2,656,710	1,665	0.39
2.625% due 10/06/2028	3,023,160	1,917	0.45
		<u>6,068</u>	<u>1.41</u>
Total South Korea		<u>8,119</u>	<u>1.88</u>
SPAIN			
CORPORATE BONDS & NOTES			
Banco Bilbao Vizcaya Argentaria S.A.			
3.125% due 23/06/2033 €	900	1,034	0.24
SOVEREIGN ISSUES			
Autonomous Community of Catalonia			
4.220% due 26/04/2035	300	357	0.08
Spain Government International Bond			
3.150% due 30/04/2035	360	410	0.10
3.200% due 31/10/2035	300	342	0.08
3.450% due 31/10/2034	1,510	1,762	0.41
3.500% due 31/05/2029	1,700	1,989	0.46
		<u>4,860</u>	<u>1.13</u>
Total Spain		<u>5,894</u>	<u>1.37</u>
SUPRANATIONAL			
CORPORATE BONDS & NOTES			
Asian Development Bank			
6.150% due 25/02/2030 INR	252,300	2,574	0.60
SOVEREIGN ISSUES			
European Union			
3.250% due 12/12/2036 €	100	114	0.03
3.375% due 12/12/2035	300	348	0.08
3.625% due 12/12/2040	200	228	0.05
		<u>690</u>	<u>0.16</u>
Total Supranational		<u>3,264</u>	<u>0.76</u>
SWITZERLAND			
CORPORATE BONDS & NOTES			
UBS AG			
4.302% due 16/03/2029 \$	1,100	1,096	0.26
UBS Group AG			
4.194% due 01/04/2031	1,200	1,172	0.27
6.327% due 22/12/2027	300	302	0.07
7.000% due 30/09/2027	£ 300	400	0.09
UBS Switzerland AG			
3.146% due 21/06/2031 €	1,400	1,602	0.37
Total Switzerland		<u>4,572</u>	<u>1.06</u>
THAILAND			
SOVEREIGN ISSUES			
Thailand Government International Bond			
2.700% due 17/06/2040 THB	93,088	2,875	0.67
UNITED ARAB EMIRATES			
CORPORATE BONDS & NOTES			
Abu Dhabi Developmental Holding Co. PJSC			
4.375% due 02/10/2031 \$	2,100	2,054	0.48
4.500% due 06/05/2030	300	297	0.07
5.000% due 06/05/2035	500	493	0.11

Schedule of Investments Global Advantage Fund (Cont.)

DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS	DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS	DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS
Abu Dhabi Future Energy Co. PJSC Masdar 4.875% due 25/07/2033	\$ 1,800	\$ 1,772	0.41	London Wall Mortgage Capital PLC 4.738% due 15/05/2057	£ 611	\$ 813	0.19	RAAC Trust 5.263% due 25/09/2047	\$ 306	\$ 312	0.07
Emirates NBD Bank PJSC 5.125% due 29/06/2031	400	399	0.09	Polaris PLC 4.554% due 27/10/2069	796	1,057	0.24	Residential Asset Mortgage Products Trust 4.403% due 25/01/2036	240	224	0.05
First Abu Dhabi Bank PJSC 4.789% due 03/06/2031	1,100	1,102	0.26	Resloc UK PLC 4.026% due 15/12/2043	299	391	0.09	4.813% due 25/09/2035	1,300	1,205	0.28
MDGH GMTN RSC Ltd. 5.500% due 28/04/2033	200	205	0.05	RMAC PLC 4.947% due 15/02/2047	783	1,040	0.24	Residential Asset Securities Corp. Trust 4.323% due 25/04/2036	10	10	0.00
		6,322	1.47	RMAC Securities PLC 4.036% due 12/06/2044	328	429	0.10	Securitized Asset-Backed Receivables LLC Trust 4.263% due 25/05/2036	351	188	0.04
SOVEREIGN ISSUES				Stratton Mortgage Funding PLC 4.721% due 25/06/2049	315	418	0.10	4.423% due 25/08/2035	397	310	0.07
Emirate of Abu Dhabi Government International Bond 4.625% due 20/04/2033	1,100	1,097	0.25	Together Asset-Backed Securitisation PLC 4.495% due 15/08/2066	639	848	0.20	4.723% due 25/01/2036	20	19	0.01
Total United Arab Emirates		7,419	1.72			15,332	3.55	Soundview Home Loan Trust 4.323% due 25/05/2036	187	184	0.04
UNITED KINGDOM				SOVEREIGN ISSUES				Structured Asset Investment Loan Trust 4.383% due 25/01/2036	1,469	1,386	0.32
ASSET-BACKED SECURITIES				United Kingdom Gilt 0.125% due 22/03/2051 (e)	324	251	0.06	4.813% due 25/08/2033	9	9	0.00
Curzon Mortgages PLC 4.592% due 28/07/2049	£ 700	930	0.22	0.125% due 22/03/2068 (e)	183	110	0.02	Texas Natural Gas Securitization Finance Corp. 5.102% due 01/04/2035	158	161	0.04
CORPORATE BONDS & NOTES				0.625% due 22/11/2042 (e)	195	203	0.05			17,654	4.09
Anglian Water Services Financing PLC 5.875% due 20/06/2031	500	675	0.16	0.625% due 22/10/2050	1,300	610	0.14	CORPORATE BONDS & NOTES			
Antofagasta PLC 2.375% due 14/10/2030	\$ 400	362	0.08	1.250% due 31/07/2051	370	209	0.05	Athene Global Funding 4.847% due 25/03/2027	800	803	0.19
Barclays PLC 7.437% due 02/11/2033	300	334	0.08	4.125% due 07/03/2031	5,400	7,114	1.65	Bank of America Corp. 4.640% due 24/01/2031	1,200	1,209	0.28
HSBC Holdings PLC 4.041% due 13/03/2028	200	199	0.05			8,497	1.97	5.288% due 25/04/2034	400	405	0.09
4.583% due 19/06/2029	1,000	997	0.23	Total United Kingdom		45,658	10.58	5.511% due 24/01/2036	900	919	0.21
5.597% due 17/05/2028	400	403	0.09	UNITED STATES				Beignet Investor LLC 6.581% due 30/05/2049	4,300	4,389	1.02
5.887% due 14/08/2027	400	401	0.09	ASSET-BACKED SECURITIES				Boeing Co. 6.259% due 01/05/2027	400	405	0.09
Lloyds Banking Group PLC 3.875% due 14/05/2032	€ 700	817	0.19	ACE Securities Corp. Home Equity Loan Trust 4.043% due 25/07/2036	\$ 73	61	0.02	Citibank N.A. 4.838% due 06/08/2029	1,100	1,109	0.26
5.250% due 04/10/2030	£ 1,200	1,610	0.37	4.369% due 25/02/2036	0	0	0.00	Doctors Co. An Interinsurance Exchange 4.500% due 18/01/2032	100	93	0.02
Nationwide Building Society 2.972% due 16/02/2028	\$ 1,300	1,287	0.30	4.423% due 25/11/2035	20	24	0.01	GA Global Funding Trust 2.250% due 06/01/2027	300	296	0.07
NatWest Group PLC 5.076% due 27/01/2030	1,100	1,107	0.26	Carrington Mortgage Loan Trust 3.983% due 25/01/2037	1,100	868	0.20	Goldman Sachs Group, Inc. 3.500% due 23/01/2033	€ 400	456	0.11
NatWest Markets PLC 4.827% due 21/03/2030	1,400	1,414	0.33	Citigroup Mortgage Loan Trust 4.283% due 25/03/2036	751	686	0.16	3.615% due 15/03/2028	\$ 100	99	0.02
Panama Infrastructure Receivable Purchaser PLC 0.000% due 05/04/2032 (c)	1,200	978	0.23	Citigroup Mortgage Loan Trust, Inc. 7.250% due 25/10/2037	364	347	0.08	3.984% due 18/12/2036	€ 600	688	0.16
Santander UK Group Holdings PLC 2.469% due 11/01/2028	500	494	0.11	Countrywide Asset-Backed Certificates Trust, Inc. 3.903% due 25/08/2037	671	597	0.14	5.218% due 23/04/2031	\$ 900	909	0.21
6.534% due 10/01/2029	1,300	1,335	0.31	3.963% due 25/06/2047	821	724	0.17	5.536% due 28/01/2036	800	813	0.19
7.482% due 29/08/2029	£ 1,000	1,394	0.32	4.043% due 25/06/2047	184	170	0.04	5.727% due 25/04/2030	1,500	1,538	0.36
Skipton Building Society 3.250% due 18/06/2029	€ 1,200	1,381	0.32	4.223% due 25/04/2047	1,090	1,006	0.23	JPMorgan Chase & Co. 3.588% due 23/01/2036	€ 800	905	0.21
Standard Chartered PLC 2.608% due 12/01/2028	\$ 600	594	0.14	4.283% due 25/12/2036	2,059	1,958	0.45	5.012% due 23/01/2030	\$ 800	806	0.19
TP ICAP Finance PLC 2.625% due 18/11/2028	£ 400	501	0.11	First Franklin Mortgage Loan Trust 4.483% due 25/11/2035	77	72	0.02	Morgan Stanley 3.149% due 07/11/2031	€ 700	790	0.18
Vmed O2 UK Financing PLC 5.625% due 15/04/2032	€ 1,300	1,310	0.30	First NLC Trust 3.833% due 25/08/2037	338	168	0.04	3.749% due 07/11/2036	700	790	0.18
Yorkshire Building Society 3.000% due 16/04/2031	2,900	3,306	0.77	GSAMP Trust 4.063% due 25/12/2046	162	80	0.02	3.790% due 21/03/2030	1,000	1,160	0.27
		20,899	4.84	4.223% due 25/12/2046	81	40	0.01	3.955% due 21/03/2035	1,800	2,087	0.48
NON-AGENCY MORTGAGE-BACKED SECURITIES				4.243% due 25/09/2036	2,810	957	0.22	5.656% due 18/04/2030	\$ 900	919	0.21
Alba PLC 4.036% due 17/03/2039	£ 509	673	0.16	Home Equity Asset Trust 4.858% due 25/05/2035	10	10	0.00	Pacific Gas & Electric Co. 2.100% due 01/08/2027	100	97	0.02
Aldbrook Mortgage Transaction PLC 4.587% due 18/02/2068	1,700	2,255	0.52	HSI Asset Securitization Corp. Trust 4.103% due 25/12/2036	185	45	0.01	3.950% due 01/12/2047	100	73	0.02
4.596% due 18/12/2066	752	999	0.23	4.378% due 25/01/2036	2,120	2,041	0.47	4.000% due 01/12/2046	100	75	0.02
Atlas Funding PLC 4.586% due 20/09/2061	434	577	0.13	Massachusetts Educational Financing Authority 4.880% due 25/04/2038	13	12	0.00	4.500% due 01/07/2040	100	86	0.02
Elstree PLC 4.454% due 21/01/2065	1,424	1,889	0.44	MASTR Asset-Backed Securities Trust 4.063% due 25/08/2036	251	86	0.02	4.550% due 01/07/2030	100	98	0.02
4.475% due 21/10/2065	682	904	0.21	4.183% due 25/05/2037	128	125	0.03	PacifiCorp 5.300% due 15/02/2031	400	406	0.09
Hops Hill PLC 4.570% due 21/06/2058 (b)	1,700	2,259	0.52	4.243% due 25/06/2036	3,246	1,052	0.24	Philip Morris International, Inc. 5.125% due 13/02/2031	400	407	0.10
London Bridge Mortgages PLC 4.514% due 20/03/2067	589	780	0.18	Morgan Stanley ABS Capital, Inc. Trust 3.893% due 25/10/2036	524	472	0.11	RD Michigan Property Owner LLC 7.500% due 30/03/2045	2,200	2,194	0.51
				3.893% due 25/01/2037	1,697	775	0.18	Southern California Edison Co. 4.800% due 15/03/2033	700	687	0.16
				4.013% due 25/03/2037	629	253	0.06	Southern Co. 1.875% due 15/09/2081	€ 200	225	0.05
				4.243% due 25/06/2036	1,153	565	0.13	Wells Fargo & Co. 3.900% due 22/07/2032	1,200	1,399	0.32
				New Century Home Equity Loan Trust 4.483% due 25/03/2035	169	172	0.04	4.892% due 15/09/2036	\$ 1,000	976	0.23
				NovaStar Mortgage Funding Trust 4.063% due 25/09/2036	168	64	0.02	5.211% due 03/12/2035	900	899	0.21
				Option One Mortgage Loan Trust 3.903% due 25/03/2037	238	216	0.05	5.499% due 23/01/2035	600	612	0.14
										29,822	6.91

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
MUNICIPAL BONDS & NOTES				Ginnie Mae				24.060% due			
Maricopa County, Arizona Industrial Development Authority Revenue Notes, Series 2024				3.000% due 20/07/2046 - 20/11/2055	\$ 15,193	\$ 13,509	3.13	20/10/2026 (c)(d) EGP	475	\$ 9	0.00
7.375% due 01/10/2029	\$ 400	\$ 418	0.10	4.101% due 20/12/2062	67	67	0.01	24.651% due 10/11/2026 (c)(d)	22,075	414	0.09
NON-AGENCY MORTGAGE-BACKED SECURITIES				Ginnie Mae, TBA						478	0.11
Ashford Hospitality Trust				2.500% due 01/07/2056	3,300	2,818	0.65	HUNGARY TREASURY BILLS			
4.698% due 15/04/2035	189	189	0.04	3.500% due 01/08/2056	18,500	16,610	3.85	6.082% due 02/07/2026 (c)(d) HUF	655,000	2,104	0.49
Banc of America Funding Trust				6.500% due 01/07/2056	16,900	17,510	4.06	NIGERIA TREASURY BILLS			
4.134% due 20/10/2036	36	28	0.01	Uniform Mortgage-Backed Security				21.097% due 07/07/2026 (c)(d) NGN	132,500	96	0.02
Barclays Commercial Mortgage Securities Trust				3.500% due 01/10/2034 - 01/10/2039	141	135	0.03	21.137% due 06/10/2026 (c)(d)	47,812	33	0.01
4.923% due 15/07/2037	1,361	1,325	0.31	4.000% due 01/11/2040 - 01/06/2050	243	229	0.05	21.241% due 14/07/2026 (c)(d)	119,530	86	0.02
Chase Mortgage Finance Trust				5.500% due 01/07/2037 - 01/04/2039	116	120	0.03	21.322% due 28/07/2026 (c)(d)	57,375	41	0.01
4.763% due 25/07/2037	29	23	0.01	Uniform Mortgage-Backed Security, TBA				21.450% due 07/07/2026 (c)(d)	165,700	120	0.03
Citigroup Mortgage Loan Trust, Inc.				2.500% due 01/08/2056	3,600	3,008	0.70	21.480% due 28/07/2026 (c)(d)	71,700	51	0.01
4.133% due 25/05/2035	13	12	0.00	4.000% due 01/07/2056	8,290	7,749	1.80	21.625% due 11/08/2026 (c)(d)	302,000	215	0.05
Countrywide Alternative Loan Trust				4.500% due 01/07/2056 - 01/08/2056	23,200	22,226	5.15	21.638% due 11/08/2026 (c)(d)	198,800	141	0.03
4.174% due 20/03/2046	15	15	0.00	5.000% due 01/07/2056 - 01/08/2056	101,780	99,914	23.16	21.659% due 25/08/2026 (c)(d)	115,900	82	0.02
4.174% due 20/05/2046	19	17	0.00	5.500% due 01/07/2056 - 01/08/2056	9,320	9,342	2.16	21.675% due 18/08/2026 (c)(d)	66,300	47	0.01
6.000% due 25/03/2036	369	155	0.04			198,673	46.04	21.690% due 07/07/2026 (c)(d)	151,100	110	0.03
6.000% due 25/05/2037	192	74	0.02	U.S. TREASURY OBLIGATIONS				21.699% due 25/08/2026 (c)(d)	90,700	64	0.02
Countrywide Home Loan Mortgage Pass-Through Trust				U.S. Treasury Bonds				21.702% due 18/08/2026 (c)(d)	253,900	180	0.04
4.383% due 25/03/2035	182	169	0.04	1.875% due 15/02/2041 (h)	9,000	6,247	1.45	21.704% due 01/09/2026 (c)(d)	90,700	64	0.01
GSR Mortgage Loan Trust				2.250% due 15/08/2049 (h)	1,000	622	0.14			1,330	0.31
5.750% due 25/02/2036	115	101	0.02	2.375% due 15/11/2049 (h)	300	191	0.04	SOUTH AFRICA TREASURY BILLS			
HarborView Mortgage Loan Trust				2.875% due 15/05/2052 (h)	300	208	0.05	7.046% due 27/01/2027 (c)(d) ZAR	19,000	1,114	0.26
4.237% due 19/06/2036	151	56	0.01	3.000% due 15/02/2048 (h)	900	663	0.15	7.393% due 22/07/2026 (c)(d)	6,920	421	0.09
Lehman XS Trust				3.000% due 15/08/2048 (h)	500	367	0.09			1,535	0.35
4.283% due 25/02/2046	148	136	0.03	3.000% due 15/02/2049 (h)	475	347	0.08	Total Short-Term Instruments		10,119	2.34
Residential Accredit Loans, Inc. Trust				3.375% due 15/11/2048 (h)	2,000	1,565	0.36	Total Transferable Securities			
6.000% due 25/06/2036	201	167	0.04	4.125% due 15/08/2044 (h)	5,750	5,202	1.21		\$ 648,003	150.18	
6.000% due 25/09/2036	236	81	0.02	4.500% due 15/11/2054 (h)	11,200	10,428	2.42	SHARES			
Residential Asset Securitization Trust				4.625% due 15/02/2055 (h)	2,700	2,566	0.60	INVESTMENT FUNDS			
5.750% due 25/02/2036	817	511	0.12	4.750% due 15/05/2055 (h)	300	291	0.07	COLLECTIVE INVESTMENT SCHEMES			
Sequoia Mortgage Trust				4.875% due 15/08/2045 (h)	100	99	0.02	PIMCO Funds: Global Investors Series plc - Global Bond Opportunities Fund (f)	327,056	3,306	0.77
3.876% due 20/01/2047	10	7	0.00	U.S. Treasury Inflation Protected Securities (e)				PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (f)	8,613	86	0.02
Structured Adjustable Rate Mortgage Loan Trust				0.125% due 15/07/2030 (h)	2,207	2,063	0.48	PIMCO Specialty Funds Ireland p.l.c. - PIMCO China Bond Fund (f)	446,527	6,992	1.62
4.083% due 25/10/2035	98	96	0.02	0.125% due 15/07/2031 (h)	1,366	1,255	0.29			10,384	2.41
4.161% due 25/10/2036	52	23	0.01	0.125% due 15/01/2032 (h)	4,324	3,915	0.91	EXCHANGE-TRADED FUNDS			
4.203% due 25/05/2037	19	18	0.00	0.250% due 15/02/2050 (h)	1,295	730	0.17	PIMCO ETFs plc - PIMCO Advantage Euro Government Bond UCITS ETF (f)	147,645	4,285	0.99
Structured Asset Mortgage Investments Trust				0.500% due 15/01/2028 (h)	11,068	10,788	2.50	PIMCO ETFs plc - PIMCO Advantage Global Government Bond UCITS ETF (f)	230,000	5,779	1.34
4.123% due 25/07/2046	284	255	0.06	0.625% due 15/07/2032 (h)	1,833	1,699	0.39			10,064	2.33
4.163% due 25/05/2036	148	125	0.03	0.750% due 15/07/2028 (h)	2,255	2,205	0.51	Total Investment Funds			
4.183% due 25/04/2036	8	8	0.00	1.125% due 15/01/2033 (h)	4,247	4,019	0.93		\$ 20,448	4.74	
4.594% due 19/10/2033	1	1	0.00	U.S. Treasury Notes							
Structured Asset Securities Corp. Mortgage Loan Trust				3.500% due 15/02/2033 (h)	1,300	1,241	0.29				
4.043% due 25/01/2036	114	97	0.02	4.000% due 29/02/2028 (h)	300	299	0.07				
4.053% due 25/10/2036	390	335	0.08	4.000% due 15/02/2034 (h)	200	195	0.04				
WaMu Mortgage Pass-Through Certificates Trust				4.125% due 15/02/2036 (h)	250	244	0.06				
4.034% due 25/12/2036	45	42	0.01	4.250% due 15/05/2035 (h)	300	296	0.07				
4.323% due 25/11/2045	91	86	0.02	4.250% due 15/08/2035 (h)	240	237	0.05				
5.144% due 25/06/2042	1	1	0.00			57,982	13.44				
Washington Mutual Mortgage Pass-Through Certificates Trust				Total United States		323,123	74.89				
6.000% due 25/06/2037	315	291	0.07	SHORT-TERM INSTRUMENTS							
		4,444	1.03	COMMERCIAL PAPER							
SOVEREIGN ISSUES				AutoNation, Inc							
Colombia Government International Bond				4.050% due 01/07/2026	1,200	1,200	0.28				
1.000% due 18/09/2030 COP	26,065,200	6,508	1.51	Intesa Funding LLC							
1.000% due 24/01/2035	26,759,600	7,622	1.77	4.010% due 28/09/2026	500	495	0.11				
		14,130	3.28	4.010% due 29/09/2026	1,050	1,039	0.24				
U.S. GOVERNMENT AGENCIES				National Bank of Kuwait SAKP							
Fannie Mae				4.070% due 18/09/2026	1,250	1,239	0.29				
3.000% due 01/03/2060	\$ 313	270	0.06	ONE Gas, Inc.							
3.500% due 01/01/2059	959	861	0.20	4.030% due 14/07/2026	700	699	0.16				
4.142% due 25/06/2036	10	10	0.00			4,672	1.08				
4.449% due 25/01/2051	375	377	0.09	EGYPT TREASURY BILLS							
4.778% due 25/03/2055	756	763	0.18	23.650% due 13/10/2026 (c)(d) EGP	1,175	22	0.01				
Freddie Mac				24.000% due 13/10/2026 (c)(d)	1,700	33	0.01				
1.955% due 15/01/2038 (a)	126	6	0.00								
4.114% due 15/01/2038	126	124	0.03								
4.578% due 25/10/2054 - 25/04/2055	2,736	2,760	0.64								
5.028% due 25/03/2055	262	265	0.06								

Schedule of Investments Global Advantage Fund (Cont.)

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month EURIBOR December Futures	Long	12/2026	282	\$ (81)	(0.02)
Australia Government 3-Year Note September Futures	Long	09/2026	6	2	0.00
Australia Government 10-Year Bond September Futures	Short	09/2026	37	(40)	(0.01)
Canada Government 5-Year Bond September Futures	Short	09/2026	21	(8)	0.00
Canada Government 10-Year Bond September Futures	Long	09/2026	104	85	0.02
Euro-Bobl September Futures	Short	09/2026	115	(68)	(0.01)
Euro-BTP Italy Government Bond September Futures	Long	09/2026	224	268	0.06
Euro-Bund 10-Year Bond September Futures	Short	09/2026	162	(250)	(0.06)
Euro-Buxl 30-Year Bond September Futures	Short	09/2026	5	(13)	0.00
Euro-OAT France Government 10-Year Bond September Futures	Short	09/2026	240	(125)	(0.03)
Euro-Schatz September Futures	Short	09/2026	72	(8)	0.00
Japan Government 10-Year Bond September Futures	Short	09/2026	64	(132)	(0.03)
U.S. Treasury 2-Year Note September Futures	Short	09/2026	49	16	0.00
U.S. Treasury 5-Year Note September Futures	Long	09/2026	131	0	0.00
U.S. Treasury 10-Year Note September Futures	Long	09/2026	203	130	0.03
U.S. Treasury 10-Year Ultra September Futures	Long	09/2026	242	320	0.07
U.S. Treasury 30-Year Bond September Futures	Short	09/2026	7	(19)	0.00
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2026	8	(27)	(0.01)
United Kingdom Long Gilt September Futures	Long	09/2026	104	250	0.06
				\$ 300	0.07
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 300	0.07

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Deutsche Bank AG	1.000%	20/12/2032	€ 800	\$ 10	0.00

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

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-44 5-Year Index	(1.000)%	20/06/2030	\$ 17,610	\$ 13	0.00
CDX.IG-45 10-Year Index	(1.000)	20/12/2035	5,291	(2)	0.00
CDX.IG-46 10-Year Index	(1.000)	20/06/2036	25,700	(212)	(0.05)
iTraxx Europe Main 45 5-Year Index	(1.000)	20/06/2031	€ 7,300	(69)	(0.01)
				\$ (270)	(0.06)

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-45 5-Year Index	1.000%	20/12/2030	\$ 15,798	\$ (12)	(0.01)
CDX.IG-46 5-Year Index	1.000	20/06/2031	31,750	79	0.02
				\$ 67	0.01

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	3.000%	17/06/2027	£ 11,700	\$ (119)	(0.03)
Receive	1-Day GBP-SONIO Compounded-OIS	3.500	18/03/2028	7,200	11	0.00
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	3.500	16/09/2028	54,850	15	0.00
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	3.500	16/09/2031	9,200	(43)	(0.01)
Receive ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	4.000	16/09/2036	14,000	(150)	(0.03)
Receive	1-Day GBP-SONIO Compounded-OIS	4.500	18/03/2056	200	10	0.00
Receive ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	4.500	16/09/2056	1,330	15	0.00
Pay	1-Day INR-MIBOR Compounded-OIS	5.750	18/03/2031	INR 771,670	(118)	(0.03)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.000	17/03/2031	¥ 230,000	(2)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	19/06/2039	280,000	49	0.01
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.600	18/12/2029	260,000	(1)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.750	19/03/2030	130,000	(1)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.000	18/06/2030	130,000	(3)	0.00

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.000%	19/03/2032	¥ 2,020,000	\$ (126)	(0.03)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.000	18/09/2034	1,436,900	(174)	(0.04)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.000	19/03/2035	1,630,000	(239)	(0.05)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.000	19/06/2044	862,700	(210)	(0.05)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.250	17/12/2030	710,000	(20)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.250	17/09/2035	2,130,550	(318)	(0.07)
Receive ⁽⁴⁾	1-Day JPY-MUTKCALM Compounded-OIS	1.500	16/09/2028	8,817,000	(66)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.500	18/09/2054	238,200	50	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.500	18/12/2054	30,000	7	0.00
Receive ⁽⁴⁾	1-Day JPY-MUTKCALM Compounded-OIS	1.750	16/09/2031	2,410,000	89	0.02
Receive	1-Day JPY-MUTKCALM Compounded-OIS	2.250	17/09/2055	150,000	42	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	2.500	17/12/2055	160,000	54	0.01
Receive ⁽⁴⁾	1-Day SGD-SIBCSORA Compounded-OIS	1.750	16/09/2031	SGD 23,035	85	0.02
Receive ⁽⁴⁾	1-Day SGD-SIBCSORA Compounded-OIS	2.000	16/09/2031	11,600	(37)	(0.01)
Receive ⁽⁴⁾	1-Day THB-THOR Compounded-OIS	1.750	16/09/2031	THB 148,400	(18)	0.00
Pay	1-Day THB-THOR Compounded-OIS	2.000	16/09/2031	50,700	20	0.01
Pay ⁽⁴⁾	1-Day THB-THOR Compounded-OIS	2.000	16/09/2031	103,400	(10)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2027	\$ 3,300	61	0.01
Receive	1-Day USD-SOFR Compounded-OIS	2.965	30/11/2026	14,700	121	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.000	19/03/2027	16,820	(191)	(0.04)
Receive	1-Day USD-SOFR Compounded-OIS	3.000	17/06/2028	5,570	(2)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.232	10/09/2034	550	34	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2027	5,900	8	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	17/06/2031	20,854	(33)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2035	4,600	29	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.250	19/03/2055	170	12	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.325	31/08/2030	4,050	72	0.02
Pay	1-Day USD-SOFR Compounded-OIS	3.460	30/06/2027	12,400	(109)	(0.03)
Pay	1-Day USD-SOFR Compounded-OIS	3.500	18/03/2028	3,220	(43)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	18/03/2031	19,230	315	0.07
Receive	1-Day USD-SOFR Compounded-OIS	3.500	17/06/2033	200	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	17/09/2055	500	10	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.525	04/09/2034	600	23	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.548	31/08/2030	800	(11)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.557	31/08/2030	900	(12)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.564	31/01/2033	100	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.565	28/08/2034	1,600	55	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.574	31/08/2030	900	(12)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.582	31/08/2030	1,000	(13)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.583	31/08/2030	1,100	(14)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.587	31/08/2030	800	(10)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.599	31/08/2030	800	(10)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.600	28/08/2034	1,200	38	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.611	28/08/2034	200	6	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.637	31/08/2030	700	(7)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.643	31/08/2030	2,100	(21)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.649	31/08/2030	1,500	(15)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.655	31/05/2028	800	5	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.662	31/05/2028	2,300	15	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.672	31/01/2033	400	6	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.678	31/01/2033	600	9	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.691	31/05/2028	5,600	33	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.691	31/01/2033	700	10	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.693	31/01/2033	700	9	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.698	31/01/2033	500	7	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.700	31/01/2033	500	7	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.714	31/01/2033	600	7	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.715	07/08/2034	1,560	39	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.715	15/08/2035	4,533	84	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.735	31/01/2033	1,200	13	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.748	31/01/2033	300	3	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2026	15,300	(100)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2027	29,100	(284)	(0.07)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2030	3,500	(76)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	15/05/2032	5,712	55	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	7,880	(99)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	4,200	22	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2035	7,200	283	0.07
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2035	18,800	483	0.11
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/06/2036	14,529	12	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2055	3,500	(72)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.753	31/01/2033	1,000	10	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.755	15/02/2036	300	6	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.772	15/02/2055	500	36	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.773	04/03/2055	800	57	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.804	15/02/2055	800	53	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.806	15/02/2055	700	46	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.807	31/05/2028	400	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.836	15/05/2034	1,600	13	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.847	15/05/2034	900	7	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.851	28/02/2029	1,500	3	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.860	15/05/2034	1,600	10	0.00

Schedule of Investments Global Advantage Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	3.861%	15/02/2055	\$ 100	\$ 6	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.862	28/02/2029	3,700	7	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.884	25/03/2035	1,100	11	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.905	15/08/2026	4,500	(1)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.930	25/06/2055	789	33	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.959	15/11/2054	1,000	40	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.960	27/06/2055	946	39	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.998	15/11/2054	1,200	40	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.000	30/11/2030	1,660	(4)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	26/02/2035	800	1	0.00
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	4.000	15/02/2036	5,200	17	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	18/03/2036	2,390	40	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.000	17/06/2056	730	4	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.005	29/09/2055	374	16	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.065	26/06/2055	532	21	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.115	15/11/2054	1,200	15	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.130	15/11/2054	730	8	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.222	15/11/2052	300	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.224	15/11/2052	300	(1)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.225	15/11/2052	500	(1)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.227	15/11/2052	700	(2)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.228	15/11/2052	200	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.232	15/11/2052	300	(1)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.233	15/11/2052	500	(2)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.238	15/11/2052	400	(2)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.244	15/11/2052	400	(2)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.245	15/11/2052	900	(5)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.248	15/11/2052	700	(4)	0.00
Receive	1-Year BRL-CDI	6.291	04/01/2027	BRL 1,600	68	0.02
Pay	1-Year BRL-CDI	12.970	02/01/2029	59,500	(281)	(0.06)
Pay	1-Year BRL-CDI	13.268	02/01/2029	66,000	(216)	(0.05)
Pay	1-Year BRL-CDI	13.402	02/01/2029	22,600	(87)	(0.02)
Pay	3-Month CAD-CAONREPO Compounded-OIS	1.500	17/06/2030	CAD 400	21	0.01
Receive	3-Month CAD-CAONREPO Compounded-OIS	1.750	16/12/2046	1,400	(35)	(0.01)
Pay	3-Month CAD-CAONREPO Compounded-OIS	1.900	18/12/2029	3,700	157	0.04
Receive	3-Month CAD-CAONREPO Compounded-OIS	2.750	17/06/2031	9,200	(25)	(0.01)
Pay	3-Month CAD-CAONREPO Compounded-OIS	2.850	01/09/2029	3,900	18	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	2.850	01/06/2033	400	(2)	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	2.880	01/09/2033	900	2	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.000	25/05/2031	4,700	(28)	(0.01)
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.000	01/06/2033	500	(3)	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.000	18/03/2036	2,000	17	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.180	01/06/2033	2,900	(28)	(0.01)
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.250	15/03/2033	1,900	(59)	(0.01)
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.250	21/06/2053	2,400	16	0.00
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.000	18/03/2028	CHF 13,950	35	0.01
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.250	18/03/2031	5,100	29	0.01
Pay ⁽⁴⁾	3-Month CHF-SRFXON3 Compounded-OIS	0.250	16/09/2031	4,050	66	0.02
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.283	14/02/2027	1,700	7	0.00
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.294	10/02/2027	4,400	27	0.01
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.300	15/02/2027	1,700	7	0.00
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.343	16/05/2027	1,300	6	0.00
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.500	15/09/2026	900	3	0.00
Receive	3-Month COP-IBR Compounded-OIS	8.665	18/09/2030	COP 20,704,200	329	0.08
Receive	3-Month COP-IBR Compounded-OIS	9.329	17/12/2035	21,097,000	235	0.05
Pay	3-Month COP-IBR Compounded-OIS	9.650	17/12/2030	260,900	(2)	0.00
Pay	3-Month COP-IBR Compounded-OIS	9.655	24/01/2035	284,800	(2)	0.00
Pay	3-Month COP-IBR Compounded-OIS	9.695	07/11/2035	9,879,700	(50)	(0.01)
Pay	3-Month COP-IBR Compounded-OIS	9.725	17/12/2030	127,400	(1)	0.00
Pay	3-Month COP-IBR Compounded-OIS	9.788	17/12/2030	254,300	(1)	0.00
Pay	3-Month COP-IBR Compounded-OIS	9.820	24/01/2035	4,635,400	(13)	0.00
Pay	3-Month KRW-KORIBOR	2.750	18/03/2036	KRW 2,693,320	(187)	(0.04)
Pay ⁽⁴⁾	3-Month NZD-BBR	3.750	16/12/2028	NZD 23,800	58	0.01
Pay ⁽⁴⁾	3-Month NZD-BBR	4.000	16/12/2031	5,400	33	0.01
Pay	3-Month SEK-STIBOR	2.265	10/01/2030	SEK 10,200	7	0.00
Pay	3-Month SEK-STIBOR	2.474	03/02/2030	30,400	30	0.01
Pay	3-Month SEK-STIBOR	2.500	18/03/2031	71,300	91	0.02
Pay ⁽⁴⁾	3-Month SEK-STIBOR	2.750	16/09/2031	19,100	17	0.00
Pay ⁽⁴⁾	3-Month ZAR-JIBAR	8.300	08/06/2036	ZAR 12,200	20	0.00
Pay	6-Month AUD-BBR-BBSW	1.750	16/03/2027	AUD 1,900	(33)	(0.01)
Pay	6-Month AUD-BBR-BBSW	3.500	18/03/2031	50,000	(1,252)	(0.28)
Receive	6-Month AUD-BBR-BBSW	3.750	18/03/2031	14,900	(16)	0.00
Pay	6-Month AUD-BBR-BBSW	4.250	19/03/2035	2,600	(68)	(0.02)
Pay	6-Month AUD-BBR-BBSW	4.250	17/09/2035	1,200	(42)	(0.01)
Pay	6-Month AUD-BBR-BBSW	4.250	18/03/2036	500	(15)	0.00
Receive ⁽⁴⁾	6-Month AUD-BBR-BBSW	4.500	16/09/2031	7,700	(53)	(0.01)
Pay	6-Month AUD-BBR-BBSW	4.500	19/03/2035	3,100	(63)	(0.01)
Pay	6-Month AUD-BBR-BBSW	4.500	18/06/2035	1,900	(49)	(0.01)
Pay	6-Month AUD-BBR-BBSW	4.500	17/09/2035	2,500	(78)	(0.02)
Receive ⁽⁴⁾	6-Month AUD-BBR-BBSW	5.000	16/09/2036	9,800	(26)	(0.01)
Receive ⁽⁴⁾	6-Month AUD-BBR-BBSW	5.000	16/09/2056	400	(6)	0.00
Pay ⁽⁴⁾	6-Month CZK-PRIBOR	4.485	02/12/2035	CZK 58,800	19	0.00

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽⁴⁾	6-Month CZK-PRIBOR	4.523%	01/12/2035	CZK 198,300	\$ 72	0.02
Receive	6-Month EUR-EURIBOR	0.064	17/11/2052	€ 500	222	0.05
Pay	6-Month EUR-EURIBOR	0.451	27/05/2050	700	(316)	(0.07)
Pay	6-Month EUR-EURIBOR	1.795	11/10/2029	900	(22)	(0.01)
Pay	6-Month EUR-EURIBOR	1.923	11/10/2029	3,700	(68)	(0.02)
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.170	15/12/2028	18,600	(60)	(0.01)
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.250	16/09/2028	27,200	89	0.02
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.350	15/12/2028	19,000	63	0.02
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.500	16/09/2031	8,350	(111)	(0.03)
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	26,490	(32)	(0.01)
Receive	6-Month EUR-EURIBOR	2.750	18/03/2041	200	3	0.00
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.825	19/09/2055	13,200	(97)	(0.02)
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	1,030	(47)	(0.01)
Pay	6-Month NOK-NIBOR	3.750	18/03/2031	NOK 49,700	(10)	0.00
Pay ⁽⁴⁾	6-Month NOK-NIBOR	4.500	16/09/2031	2,200	0	0.00
Receive ⁽⁴⁾	6-Month PLN-WIBOR	4.685	02/12/2035	PLN 10,500	(15)	0.00
Receive ⁽⁴⁾	6-Month PLN-WIBOR	4.723	01/12/2035	32,000	(56)	(0.01)
					\$ (1,725)	(0.39)
Total Centrally Cleared Financial Derivative Instruments					\$ (1,918)	(0.44)

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

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

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

PURCHASED OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC USD versus KRW	KRW 1,400.000	09/07/2026	891	\$ 9	\$ 0	0.00
	Put - OTC USD versus KRW	1,400.000	13/07/2026	198	1	0	0.00
	Call - OTC USD versus SGD	SGD 1.315	05/11/2026	1,092	8	3	0.00
BPS	Put - OTC EUR versus CZK	CZK 24.040	13/08/2026	438	2	0	0.00
GLM	Put - OTC USD versus JPY	¥ 155.000	06/08/2026	2,167	9	3	0.00
	Call - OTC USD versus JPY	165.000	06/08/2026	2,167	5	8	0.00
MBC	Put - OTC USD versus KRW	KRW 1,400.000	09/07/2026	1,697	16	0	0.00
	Put - OTC USD versus KRW	1,400.000	10/07/2026	1,697	13	0	0.00
					\$ 63	\$ 14	0.00

WRITTEN OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC EUR versus HUF	HUF 390.740	16/10/2026	1,310	\$ (17)	\$ (4)	0.00
	Call - OTC EUR versus HUF	387.250	20/10/2026	448	(6)	(1)	0.00
	Put - OTC USD versus KRW	KRW 1,350.000	09/07/2026	891	(3)	0	0.00
GLM	Put - OTC USD versus KRW	1,350.000	13/07/2026	198	(1)	0	0.00
	Put - OTC USD versus SGD	SGD 1.237	05/11/2026	1,092	(8)	(1)	0.00
	Call - OTC USD versus JPY	¥ 162.000	06/08/2026	2,167	(11)	(22)	(0.01)
MBC	Put - OTC USD versus KRW	KRW 1,350.000	09/07/2026	1,697	(5)	0	0.00
	Put - OTC USD versus KRW	1,350.000	10/07/2026	1,697	(4)	0	0.00
UAG	Call - OTC EUR versus HUF	HUF 389.720	21/10/2026	50	(1)	0	0.00
	Call - OTC EUR versus HUF	375.000	10/11/2026	1,700	(27)	(15)	0.00
					\$ (83)	\$ (43)	(0.01)

(1) Notional Amount represents the number of contracts.

Schedule of Investments Global Advantage Fund (Cont.)

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

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
MYC	South Korea Government International Bond	(1.000)%	20/12/2029	\$ 700	\$ (23)	\$ 3	\$ (20)	(0.01)
	South Korea Government International Bond	(1.000)	20/12/2030	1,600	(59)	6	(53)	(0.01)
					\$ (82)	\$ 9	\$ (73)	(0.02)

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

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	iTraxx Crossover 44 5-Year 35-100% Index	5.000%	20/12/2030	€ 100	\$ 23	\$ (2)	\$ 21	0.01
BPS	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	1,500	312	6	318	0.07
CBK	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	100	23	(2)	21	0.01
GST	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	500	104	3	107	0.02
JPM	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	1,300	289	(12)	277	0.06
					\$ 751	\$ (7)	\$ 744	0.17

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

CROSS-CURRENCY SWAPS

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
CBK	Floating rate equal to 1-Day USD-SOFR Compounded-OIS less 0.357% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-SOFR Compounded-OIS based on the notional amount of currency delivered	16/12/2027	\$ 19,939	¥ 2,990,900	\$ 155	\$ 17	\$ 172	0.04
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS less 0.450% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-SOFR Compounded-OIS based on the notional amount of currency delivered	17/03/2032	972	153,500	4	7	11	0.01
FAR	Floating rate equal to 1-Day USD-SOFR Compounded-OIS less 0.450% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-SOFR Compounded-OIS based on the notional amount of currency delivered	17/03/2032	4,330	684,200	23	29	52	0.01
GLM	Floating rate equal to 1-Day USD-SOFR Compounded-OIS less 0.301% based on the notional amount of currency received	Floating rate equal to 1-Day GBP-SOFR Compounded-OIS based on the notional amount of currency delivered	15/10/2045	4,358	£ 3,277	(1)	8	7	0.00
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS less 0.315% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-SOFR Compounded-OIS based on the notional amount of currency delivered	16/12/2027	15,058	¥ 2,334,000	(35)	8	(27)	0.00
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS less 0.425% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-SOFR Compounded-OIS based on the notional amount of currency delivered	16/09/2031	8,980	1,320,000	12	53	65	0.01
						\$ 158	\$ 122	\$ 280	0.07

INTEREST RATE SWAPS

Counterparty	Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Pay ⁽¹⁾	3-Month CNY-CNREPOFIX	1.500%	17/03/2032	CNY 9,400	\$ (12)	\$ 13	\$ 1	0.00
BPS	Pay ⁽¹⁾	3-Month CNY-CNREPOFIX	1.500	17/03/2032	41,200	(52)	57	5	0.00
JPM	Pay ⁽¹⁾	3-Month CNY-CNREPOFIX	1.500	17/03/2032	4,860	(3)	4	1	0.00
SCX	Receive	3-Month COP-IBR Compounded-OIS	5.960	11/02/2029	COP 15,800	0	1	1	0.00
	Pay ⁽¹⁾	3-Month CNY-CNREPOFIX	1.500	17/03/2032	CNY 4,140	(3)	3	0	0.00
						\$ (70)	\$ 78	\$ 8	0.00

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

TOTAL RETURN SWAPS ON INDICES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
CBK	Receive	SIBCSORA Index	N/A	3.375%	SGD 40	26/08/2026	\$ 0	\$ 1	\$ 1	0.00

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 1,655	\$ 1,184	\$ 37	\$ 0	\$ 37	0.01
	07/2026	CAD 45	32	0	0	0	0.00
	07/2026	CNH 394	58	0	0	0	0.00
	07/2026	NZD 1,800	1,063	39	0	39	0.01
	07/2026	\$ 947	NZD 1,676	7	0	7	0.00
	08/2026	NZD 1,676	\$ 948	0	(7)	(7)	0.00
	08/2026	\$ 32	CAD 45	0	0	0	0.00
	07/2026	BRL 52	\$ 10	0	0	0	0.00
	07/2026	NOK 1,090	110	0	0	0	0.00
	07/2026	\$ 318	CNY 2,176	2	0	2	0.00
BOA	07/2026	126	¥ 20,035	0	(3)	(3)	0.00
	07/2026	44	KRW 66,527	0	(1)	(1)	0.00
	07/2026	517	NOK 4,791	0	(32)	(32)	(0.01)
	08/2026	HKD 925	\$ 118	0	0	0	0.00
	08/2026	ILS 538	181	0	0	0	0.00
	09/2026	MXN 847	48	0	0	0	0.00
	09/2026	\$ 246	COP 951,727	26	0	26	0.01
	09/2026	838	INR 79,656	0	(2)	(2)	0.00
	09/2026	250	MXN 4,387	0	(1)	(1)	0.00
	09/2026	785	PHP 48,380	1	0	1	0.00
BPS	10/2026	HUF 29,714	€ 81	0	(3)	(3)	0.00
	01/2027	ZAR 18,214	\$ 1,108	15	0	15	0.00
	07/2026	BRL 1,072	207	1	(1)	0	0.00
	07/2026	CAD 166	120	3	0	3	0.00
	07/2026	CHF 291	370	9	0	9	0.00
	07/2026	CNY 2,183	320	0	(1)	(1)	0.00
	07/2026	€ 3,278	3,721	0	(27)	(27)	(0.01)
	07/2026	£ 1,811	2,402	3	(5)	(2)	0.00
	07/2026	IDR 40,453,927	2,257	2	(1)	1	0.00
	07/2026	ILS 818	277	3	0	3	0.00
	07/2026	INR 73,956	770	0	(11)	(11)	0.00
	07/2026	KRW 177,327	116	2	0	2	0.00
	07/2026	NOK 840	85	1	0	1	0.00
	07/2026	THB 10,559	322	4	0	4	0.00
	07/2026	TWD 1,195	38	0	0	0	0.00
	07/2026	\$ 440	AUD 639	2	0	2	0.00
	07/2026	610	BRL 3,147	0	(2)	(2)	0.00
	07/2026	9,186	CNH 62,164	0	(28)	(28)	(0.01)
	07/2026	599	CNY 4,085	1	0	1	0.00
	07/2026	468	CZK 9,735	0	(9)	(9)	0.00
	07/2026	2,887	INR 274,822	16	(4)	12	0.00
	07/2026	34	¥ 5,470	0	(1)	(1)	0.00
	07/2026	537	KRW 823,382	0	(5)	(5)	0.00
	07/2026	3,293	TWD 103,936	0	(32)	(32)	(0.01)
	07/2026	ZAR 9,301	\$ 567	0	0	0	0.00
	08/2026	CZK 2,497	€ 102	0	0	0	0.00
	08/2026	ILS 145	\$ 49	0	0	0	0.00
	08/2026	TWD 957,502	30,430	428	0	428	0.10
	08/2026	\$ 4,493	INR 427,466	4	0	4	0.00
	09/2026	COP 959,105	\$ 261	0	(12)	(12)	0.00
	09/2026	IDR 8,924,405	492	0	(2)	(2)	0.00
	09/2026	PEN 641	187	0	0	0	0.00
	09/2026	THB 9,493	293	5	0	5	0.00
	09/2026	\$ 2,373	IDR 42,064,272	3	(45)	(42)	(0.01)
	09/2026	379	INR 35,964	0	(1)	(1)	0.00
	09/2026	60	THB 1,961	0	0	0	0.00
	12/2026	405	IDR 7,373,359	1	0	1	0.00

Schedule of Investments Global Advantage Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	01/2027	\$ 19,462	TWD 611,002	\$ 0	\$ (393)	\$ (393)	(0.09)
	07/2026	ILS 1,036	\$ 350	2	0	2	0.00
	07/2026	MYR 2,974	732	4	0	4	0.00
	07/2026	NZD 2,614	1,546	59	0	59	0.01
	07/2026	TRY 4,605	96	0	(1)	(1)	0.00
	07/2026	\$ 237	CAD 330	0	(4)	(4)	0.00
	07/2026	632	CNH 4,273	0	(2)	(2)	0.00
	07/2026	4,416	TRY 211,702	53	0	53	0.01
	07/2026	ZAR 49,721	\$ 3,042	30	(17)	13	0.00
	09/2026	\$ 250	INR 23,777	0	0	0	0.00
BSH	12/2026	ZAR 3,337	\$ 190	0	(11)	(11)	0.00
	07/2026	\$ 182	¥ 28,987	0	(4)	(4)	0.00
	07/2026	1,640	NZD 2,903	11	0	11	0.00
	08/2026	NZD 2,903	\$ 1,642	0	(11)	(11)	0.00
	09/2026	COP 2,860,700	783	0	(33)	(33)	(0.01)
	09/2026	\$ 349	BRL 1,791	0	(8)	(8)	0.00
	02/2027	PEN 3,015	\$ 867	0	(10)	(10)	0.00
	03/2027	778	225	0	(1)	(1)	0.00
	07/2026	CNY 2,222	327	0	0	0	0.00
	07/2026	€ 668	779	15	0	15	0.00
CBK	07/2026	ILS 912	314	8	0	8	0.00
	07/2026	INR 50,535	536	2	0	2	0.00
	07/2026	NOK 1,285	139	9	0	9	0.00
	07/2026	\$ 866	CNH 5,857	0	(3)	(3)	0.00
	07/2026	79	CNY 544	0	0	0	0.00
	07/2026	288	DKK 1,848	0	(6)	(6)	0.00
	07/2026	344	€ 300	0	(1)	(1)	0.00
	07/2026	1,248	HUF 381,597	0	(23)	(23)	(0.01)
	07/2026	436	IDR 7,826,264	1	0	1	0.00
	07/2026	522	INR 50,535	12	0	12	0.00
	07/2026	164	KRW 247,275	0	(4)	(4)	0.00
	07/2026	68	KZT 36,584	8	0	8	0.00
	07/2026	755	PEN 2,573	0	(1)	(1)	0.00
	07/2026	421	PLN 1,538	0	(12)	(12)	0.00
	07/2026	5,043	SEK 46,600	0	(230)	(230)	(0.05)
	07/2026	1,150	TWD 36,371	0	(9)	(9)	0.00
	07/2026	1,072	VND 28,683,182	16	0	16	0.00
	08/2026	ILS 1,070	\$ 368	9	0	9	0.00
	08/2026	INR 422,231	4,505	63	0	63	0.02
	08/2026	TWD 181,336	5,725	44	0	44	0.01
	08/2026	\$ 109	ILS 325	0	0	0	0.00
	08/2026	39	KZT 20,320	4	0	4	0.00
	09/2026	CLP 5,409,345	\$ 6,033	163	0	163	0.04
	09/2026	IDR 35,672,010	1,976	0	(2)	(2)	0.00
	09/2026	INR 4,815	50	0	0	0	0.00
	09/2026	PEN 3,863	1,133	3	0	3	0.00
	09/2026	THB 11,398	344	0	(1)	(1)	0.00
	09/2026	\$ 1,289	COP 4,518,009	2	(4)	(2)	0.00
	09/2026	510	IDR 9,093,842	0	(6)	(6)	0.00
	09/2026	156	MXN 2,783	3	0	3	0.00
	09/2026	10	PEN 36	0	0	0	0.00
	10/2026	356	1,231	4	0	4	0.00
	12/2026	PEN 12,391	\$ 3,545	0	(66)	(66)	(0.01)
	12/2026	\$ 1,540	IDR 27,986,775	1	0	1	0.00
	01/2027	PEN 7,539	\$ 2,228	35	0	35	0.01
	07/2026	IDR 1,079,503	60	0	0	0	0.00
	07/2026	INR 127,128	1,346	4	0	4	0.00
	07/2026	PEN 2,573	761	6	0	6	0.00
	07/2026	\$ 1,493	CNH 10,093	0	(6)	(6)	0.00
	07/2026	505	CZK 10,520	0	(10)	(10)	0.00
DUB	07/2026	898	INR 86,656	16	0	16	0.00
	07/2026	329	KZT 176,979	39	0	39	0.01
	07/2026	669	NOK 6,212	0	(41)	(41)	(0.01)
	07/2026	420	PLN 1,560	0	(5)	(5)	0.00
	07/2026	ZAR 24,139	\$ 1,476	18	(12)	6	0.00
	09/2026	IDR 9,988,198	554	1	0	1	0.00
	09/2026	\$ 356	IDR 6,460,784	2	0	2	0.00
	09/2026	1,346	INR 127,990	0	(5)	(5)	0.00
	09/2026	2	PEN 7	0	0	0	0.00
	10/2026	PEN 5,311	\$ 1,556	5	0	5	0.00
FAR	12/2026	ZAR 5,564	316	0	(19)	(19)	0.00
	07/2026	CNH 274,443	40,348	0	(83)	(83)	(0.02)
	07/2026	€ 2,168	2,473	0	(6)	(6)	0.00
	07/2026	£ 8,073	10,856	142	0	142	0.03
	07/2026	INR 88,230	935	3	0	3	0.00
	07/2026	¥ 499,382	3,086	14	0	14	0.00
	07/2026	SEK 27,798	2,865	0	(8)	(8)	0.00
	07/2026	SGD 5,886	4,614	63	0	63	0.01
	07/2026	\$ 9,141	CNH 61,844	0	(30)	(30)	(0.01)
	07/2026	925	INR 88,230	8	0	8	0.00
	07/2026	52	¥ 8,330	0	(1)	(1)	0.00
	07/2026	1,954	PLN 7,173	0	(46)	(46)	(0.01)
	07/2026	ZAR 30,429	\$ 1,844	0	(10)	(10)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
GLM	08/2026	ILS 323	\$ 113	\$ 4	\$ 0	\$ 4	0.00
	08/2026	PEN 2,082	616	6	0	6	0.00
	08/2026	\$ 40,348	CNH 273,840	80	0	80	0.02
	08/2026	2,476	€ 2,168	6	0	6	0.00
	08/2026	3,086	¥ 498,075	0	(14)	(14)	0.00
	08/2026	2,865	SEK 27,748	8	0	8	0.00
	09/2026	COP 1,032,340	\$ 284	0	(10)	(10)	0.00
	09/2026	\$ 452	INR 43,291	3	0	3	0.00
	09/2026	126	MXN 2,230	1	0	1	0.00
	12/2026	PEN 1,324	\$ 384	0	(2)	(2)	0.00
	07/2026	CAD 4,371	3,072	0	(9)	(9)	0.00
	07/2026	HUF 23,349	74	0	(1)	(1)	0.00
	07/2026	KRW 173,748	113	0	0	0	0.00
	07/2026	TRY 51	1	0	0	0	0.00
	07/2026	\$ 15,543	BRL 83,891	682	(16)	666	0.15
	07/2026	945	CNH 6,396	0	(3)	(3)	0.00
	07/2026	413	IDR 7,405,718	1	0	1	0.00
	07/2026	113	KRW 173,724	0	0	0	0.00
	07/2026	203	PLN 754	0	(2)	(2)	0.00
	07/2026	847	RON 3,836	0	(11)	(11)	0.00
	07/2026	1,715	TRY 81,384	19	0	19	0.00
	08/2026	3,072	CAD 4,365	9	0	9	0.00
	08/2026	300	INR 28,795	3	0	3	0.00
	09/2026	COP 937,824	\$ 263	0	(4)	(4)	0.00
	09/2026	IDR 7,449,086	413	0	0	0	0.00
	09/2026	MXN 555	32	0	0	0	0.00
	09/2026	THB 44,356	1,375	31	0	31	0.01
	09/2026	\$ 1,574	IDR 28,272,504	3	(10)	(7)	0.00
	09/2026	1,388	INR 133,517	13	0	13	0.00
	09/2026	168	MXN 2,931	0	(2)	(2)	0.00
IND	07/2026	95	CZK 2,000	0	(1)	(1)	0.00
	07/2026	516	DKK 3,305	0	(10)	(10)	0.00
JPM	07/2026	AUD 7,164	\$ 5,107	144	0	144	0.03
	07/2026	BRL 86,566	16,822	97	0	97	0.02
	07/2026	HUF 825	3	0	0	0	0.00
	07/2026	ILS 2,626	880	0	(2)	(2)	0.00
	07/2026	INR 73,235	776	2	0	2	0.00
	07/2026	KRW 53,690	35	0	0	0	0.00
	07/2026	NOK 17,432	1,761	0	(1)	(1)	0.00
	07/2026	NZD 165	97	4	0	4	0.00
	07/2026	\$ 1,709	CNH 11,538	0	(9)	(9)	0.00
	07/2026	3,766	HUF 1,151,950	0	(67)	(67)	(0.02)
	07/2026	64	IDR 1,149,107	0	0	0	0.00
	07/2026	231	ILS 685	0	(1)	(1)	0.00
	07/2026	776	INR 73,235	0	(3)	(3)	0.00
	07/2026	52	KRW 80,246	0	0	0	0.00
	07/2026	1,852	PLN 6,748	0	(57)	(57)	(0.01)
	07/2026	236	THB 7,891	2	0	2	0.00
	07/2026	ZAR 3,649	\$ 225	2	0	2	0.00
	08/2026	CZK 6,564	€ 269	0	(1)	(1)	0.00
	08/2026	HKD 3,437	\$ 439	0	0	0	0.00
	08/2026	ILS 1,633	559	11	0	11	0.00
	08/2026	\$ 1,761	NOK 17,440	0	0	0	0.00
	09/2026	BRL 1,199	\$ 232	4	0	4	0.00
	09/2026	IDR 1,155,492	64	0	0	0	0.00
	09/2026	MXN 2,097	119	0	0	0	0.00
	09/2026	THB 36,435	1,117	16	(2)	14	0.00
	09/2026	\$ 1,494	INR 142,300	0	(2)	(2)	0.00
	09/2026	9,543	MXN 165,832	0	(113)	(113)	(0.03)
	09/2026	695	THB 22,667	0	(8)	(8)	0.00
	10/2026	16,822	BRL 88,472	0	(97)	(97)	(0.02)
	12/2026	MXN 618	\$ 35	0	0	0	0.00
MBC	12/2026	\$ 1,023	MXN 18,055	0	(3)	(3)	0.00
	07/2026	AUD 30	\$ 21	1	0	1	0.00
	07/2026	CHF 1,193	1,491	15	(3)	12	0.00
	07/2026	DKK 6,689	1,020	0	(3)	(3)	0.00
	07/2026	€ 4,903	5,696	90	0	90	0.02
	07/2026	IDR 101,661	6	0	0	0	0.00
	07/2026	INR 127,631	1,352	4	0	4	0.00
	07/2026	NOK 5,622	566	0	(2)	(2)	0.00
	07/2026	SEK 16,975	1,744	0	(10)	(10)	0.00
	07/2026	\$ 3,127	AUD 4,532	13	0	13	0.00
	07/2026	1,053	CHF 825	0	(31)	(31)	(0.01)
	07/2026	7,870	€ 6,907	37	(10)	27	0.01
	07/2026	936	£ 700	0	(7)	(7)	0.00
	07/2026	2,084	INR 200,858	35	0	35	0.01
	07/2026	825	¥ 131,221	0	(18)	(18)	0.00
	07/2026	755	KRW 1,145,081	0	(16)	(16)	0.00
	07/2026	1,664	NOK 15,463	0	(103)	(103)	(0.02)
	07/2026	11	SEK 103	0	0	0	0.00
	08/2026	AUD 4,532	\$ 3,125	0	(13)	(13)	0.00
	08/2026	TWD 756,744	23,933	221	0	221	0.05
	08/2026	\$ 1,020	DKK 6,677	3	0	3	0.00

Schedule of Investments Global Advantage Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MYI	08/2026	\$ 566	NOK 5,624	\$ 2	\$ 0	\$ 2	0.00
	08/2026	1,744	SEK 16,945	10	0	10	0.00
	09/2026	THB 6,580	\$ 197	0	(2)	(2)	0.00
	09/2026	\$ 2,814	INR 268,701	9	(5)	4	0.00
	07/2026	€ 57	\$ 66	1	0	1	0.00
	07/2026	\$ 344	CHF 275	0	(3)	(3)	0.00
	07/2026	269	€ 232	0	(3)	(3)	0.00
	07/2026	549	¥ 87,600	0	(10)	(10)	0.00
NSL	07/2026	21	KZT 11,369	3	0	3	0.00
	01/2027	40,428	TWD 1,265,343	0	(937)	(937)	(0.22)
	07/2026	384	IDR 6,854,878	0	(1)	(1)	0.00
	07/2026	2,107	INR 202,723	32	0	32	0.01
	07/2026	415	TRY 19,534	2	0	2	0.00
	09/2026	IDR 6,893,322	\$ 384	2	0	2	0.00
	09/2026	\$ 312	IDR 5,551,991	0	(4)	(4)	0.00
	07/2026	167	€ 145	0	(1)	(1)	0.00
RYL	07/2026	668	£ 499	0	(6)	(6)	0.00
	07/2026	KZT 11,395	\$ 24	0	0	0	0.00
SCX	07/2026	\$ 946	CNH 6,392	0	(4)	(4)	0.00
	07/2026	7	CNY 48	0	0	0	0.00
	07/2026	824	£ 613	0	(10)	(10)	0.00
	07/2026	149	IDR 2,665,281	0	0	0	0.00
	07/2026	2,773	INR 265,823	32	0	32	0.01
	08/2026	HKD 3,243	\$ 415	0	0	0	0.00
	08/2026	\$ 746	INR 71,522	6	0	6	0.00
	09/2026	IDR 7,888,538	\$ 437	0	0	0	0.00
SOG	09/2026	THB 17,640	545	11	(1)	10	0.00
	09/2026	\$ 850	IDR 15,269,308	1	(5)	(4)	0.00
	09/2026	24	KZT 11,676	0	0	0	0.00
	09/2026	73	THB 2,403	0	(1)	(1)	0.00
	07/2026	€ 49,304	\$ 57,515	1,147	0	1,147	0.27
	07/2026	\$ 2,537	AUD 3,677	10	0	10	0.00
	07/2026	15,709	CNH 106,266	0	(54)	(54)	(0.01)
	07/2026	540	DKK 3,469	0	(10)	(10)	0.00
SSB	07/2026	60,072	€ 52,811	307	0	307	0.07
	07/2026	1,371	¥ 217,801	0	(31)	(31)	(0.01)
	07/2026	4,552	SGD 5,895	5	0	5	0.00
	08/2026	AUD 3,677	\$ 2,536	0	(10)	(10)	0.00
	08/2026	€ 52,800	60,142	0	(307)	(307)	(0.07)
	08/2026	SGD 5,882	4,552	0	(6)	(6)	0.00
	07/2026	CAD 40	28	0	0	0	0.00
	07/2026	CHF 135	171	4	0	4	0.00
UAG	07/2026	\$ 3,140	CAD 4,329	0	(88)	(88)	(0.02)
	07/2026	10,508	£ 7,949	43	0	43	0.01
	08/2026	COP 16,903,221	\$ 4,432	0	(420)	(420)	(0.10)
	08/2026	£ 7,949	10,507	0	(43)	(43)	(0.01)
	08/2026	\$ 28	CAD 40	0	0	0	0.00
	07/2026	£ 127	\$ 170	2	0	2	0.00
	07/2026	\$ 144	CHF 115	0	(2)	(2)	0.00
	07/2026	331	£ 250	1	0	1	0.00
WST	07/2026	428	PLN 1,564	0	(12)	(12)	0.00
	09/2026	MXN 869	\$ 50	0	0	0	0.00
	09/2026	THB 1,267	39	0	0	0	0.00
	09/2026	\$ 1,320	CLP 1,174,665	0	(45)	(45)	(0.01)
	10/2026	HUF 3,439	€ 9	0	0	0	0.00
	11/2026	140,940	391	0	(1)	(1)	0.00
	12/2026	\$ 333	COP 1,299,493	29	0	29	0.01
	07/2026	500	CHF 403	0	0	0	0.00
	08/2026	CHF 402	\$ 500	0	0	0	0.00
				\$ 4,726	\$ (4,080)	\$ 646	0.15

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional CHF (Partially Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 452	\$ 323	\$ 10	\$ 0	\$ 10	0.00
	07/2026	NZD 199	117	4	0	4	0.00
	07/2026	\$ 19	CAD 27	0	0	0	0.00
	07/2026	101	NZD 178	1	0	1	0.00
	08/2026	CAD 27	\$ 19	0	0	0	0.00
BOA	08/2026	NZD 178	101	0	(1)	(1)	0.00
	07/2026	¥ 8,597	54	1	0	1	0.00
	07/2026	NOK 541	58	4	0	4	0.00
BPS	07/2026	¥ 29,080	183	4	0	4	0.00
BRC	07/2026	NZD 288	171	7	0	7	0.00
BSH	07/2026	¥ 154,102	969	21	0	21	0.01
	07/2026	\$ 174	NZD 309	1	0	1	0.00
	08/2026	NZD 309	\$ 175	0	(1)	(1)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
CBK	07/2026	DKK 569	\$ 89	\$ 2	\$ 0	\$ 2	0.00
	07/2026	SEK 5,459	591	27	0	27	0.01
	07/2026	\$ 94	€ 81	0	(2)	(2)	0.00
DUB	07/2026	NOK 1,344	\$ 145	9	0	9	0.00
	07/2026	£ 2,288	3,077	40	0	40	0.01
	07/2026	¥ 3,574	22	1	0	1	0.00
FAR	07/2026	\$ 4,405	¥ 712,769	0	(20)	(20)	0.00
	07/2026	335	SEK 3,249	1	0	1	0.00
	08/2026	¥ 710,903	\$ 4,405	20	0	20	0.00
GLM	08/2026	SEK 3,244	335	0	(1)	(1)	0.00
	07/2026	\$ 1,847	CAD 2,629	6	0	6	0.00
	08/2026	CAD 2,625	\$ 1,847	0	(5)	(5)	0.00
IND	07/2026	DKK 1,018	159	3	0	3	0.00
	07/2026	AUD 1,956	1,394	39	0	39	0.01
	07/2026	\$ 4,250	CHF 3,322	0	(132)	(132)	(0.03)
JPM	07/2026	385	NOK 3,808	0	0	0	0.00
	08/2026	NOK 3,810	\$ 385	0	0	0	0.00
	07/2026	AUD 8	6	0	0	0	0.00
MBC	07/2026	¥ 143,592	904	20	0	20	0.01
	07/2026	NOK 3,194	344	22	0	22	0.01
	07/2026	\$ 920	AUD 1,334	4	0	4	0.00
	07/2026	31,475	CHF 24,653	0	(912)	(912)	(0.21)
	07/2026	314	DKK 2,060	1	0	1	0.00
	07/2026	124	NOK 1,228	1	0	1	0.00
	07/2026	204	SEK 1,984	1	0	1	0.00
	08/2026	AUD 1,334	\$ 920	0	(4)	(4)	0.00
	08/2026	DKK 2,056	314	0	(1)	(1)	0.00
	08/2026	NOK 1,229	124	0	(1)	(1)	0.00
	08/2026	SEK 1,981	204	0	(1)	(1)	0.00
SOG	07/2026	CHF 10,778	13,322	0	(39)	(39)	(0.01)
	07/2026	DKK 1,068	166	3	0	3	0.00
	07/2026	€ 15,295	17,842	355	0	355	0.08
	07/2026	¥ 373,911	2,354	53	0	53	0.01
	07/2026	\$ 747	AUD 1,082	3	0	3	0.00
	07/2026	17,306	€ 15,214	88	0	88	0.02
	08/2026	AUD 1,082	\$ 746	0	(3)	(3)	0.00
	08/2026	€ 15,214	17,330	0	(88)	(88)	(0.02)
	08/2026	\$ 13,322	CHF 10,739	39	0	39	0.01
SSB	07/2026	CAD 2,702	\$ 1,960	55	0	55	0.01
	07/2026	\$ 17	CAD 24	0	0	0	0.00
	07/2026	29,790	CHF 23,417	0	(760)	(760)	(0.18)
	07/2026	3,025	£ 2,288	12	0	12	0.00
	08/2026	CAD 24	\$ 17	0	0	0	0.00
	08/2026	£ 2,288	3,025	0	(12)	(12)	0.00
WST	07/2026	CHF 25,323	31,365	0	(29)	(29)	(0.01)
	08/2026	\$ 31,365	CHF 25,233	29	0	29	0.01
				\$ 887	\$ (2,012)	\$ (1,125)	(0.26)

As at 30 June 2026, the Institutional EUR (Partially Hedged) Accumulation and E Class EUR (Partially Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 1,308	\$ 935	\$ 29	\$ 0	\$ 29	0.01
	07/2026	NZD 500	296	11	0	11	0.00
	07/2026	\$ 54	CAD 77	0	0	0	0.00
	07/2026	254	NZD 449	2	0	2	0.00
	08/2026	CAD 77	\$ 54	0	0	0	0.00
	08/2026	NZD 449	254	0	(2)	(2)	0.00
BOA	07/2026	¥ 24,412	153	3	0	3	0.00
	07/2026	NOK 1,533	166	11	0	11	0.00
	07/2026	¥ 108,995	684	14	0	14	0.00
BPS	07/2026	\$ 45,675	€ 39,205	0	(851)	(851)	(0.20)
	07/2026	NZD 727	\$ 430	16	0	16	0.00
	07/2026	¥ 437,582	2,752	60	0	60	0.01
BSH	07/2026	\$ 440	NZD 778	3	0	3	0.00
	08/2026	NZD 778	\$ 440	0	(3)	(3)	0.00
	07/2026	DKK 1,348	210	4	0	4	0.00
CBK	07/2026	€ 36	42	1	0	1	0.00
	07/2026	SEK 15,582	1,686	76	0	76	0.02
	07/2026	\$ 1,271	€ 1,090	0	(25)	(25)	(0.01)
DUB	07/2026	NOK 3,807	\$ 410	25	0	25	0.01
	07/2026	£ 6,492	8,730	114	0	114	0.03
	07/2026	¥ 10,150	64	1	0	1	0.00
FAR	07/2026	\$ 12,672	¥ 2,050,366	0	(57)	(57)	(0.01)
	07/2026	956	SEK 9,274	3	0	3	0.00
	08/2026	¥ 2,045,000	\$ 12,672	57	0	57	0.01
GLM	08/2026	SEK 9,258	956	0	(3)	(3)	0.00
	07/2026	\$ 5,240	CAD 7,457	16	0	16	0.00
	08/2026	CAD 7,446	\$ 5,240	0	(16)	(16)	0.00
IND	07/2026	DKK 2,410	376	8	0	8	0.00

Schedule of Investments Global Advantage Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
JPM	07/2026	AUD 5,662	\$ 4,036	\$ 114	\$ 0	\$ 114	0.03
	07/2026	\$ 1,090	NOK 10,787	0	0	0	0.00
MBC	08/2026	NOK 10,791	\$ 1,090	0	0	0	0.00
	07/2026	AUD 24	17	1	0	1	0.00
	07/2026	CHF 1,983	2,533	74	0	74	0.02
	07/2026	€ 39,594	44,971	1	(297)	(296)	(0.07)
	07/2026	¥ 407,738	2,566	57	0	57	0.01
	07/2026	NOK 9,048	976	61	0	61	0.02
	07/2026	\$ 4,754	AUD 6,889	19	0	19	0.01
	07/2026	744	DKK 4,879	2	0	2	0.00
	07/2026	1,822	€ 1,570	0	(27)	(27)	(0.01)
	07/2026	350	NOK 3,479	2	0	2	0.00
	07/2026	582	SEK 5,664	3	0	3	0.00
	08/2026	AUD 6,889	\$ 4,751	0	(19)	(19)	0.00
	08/2026	DKK 4,870	744	0	(2)	(2)	0.00
	08/2026	NOK 3,480	350	0	(2)	(2)	0.00
	08/2026	SEK 5,654	582	0	(3)	(3)	0.00
	08/2026	\$ 46,755	€ 41,103	301	0	301	0.07
SOG	07/2026	DKK 2,531	\$ 394	7	0	7	0.00
	07/2026	€ 79,507	90,440	0	(461)	(461)	(0.11)
	07/2026	¥ 1,061,743	6,683	150	0	150	0.04
	07/2026	\$ 72	AUD 104	0	0	0	0.00
	07/2026	90,141	€ 77,272	0	(1,795)	(1,795)	(0.42)
	08/2026	AUD 104	\$ 72	0	0	0	0.00
	08/2026	\$ 90,562	€ 79,507	460	0	460	0.11
SSB	07/2026	CAD 7,665	\$ 5,559	156	0	156	0.04
	07/2026	\$ 48	CAD 68	0	0	0	0.00
	07/2026	8,582	£ 6,492	35	0	35	0.01
	08/2026	CAD 68	\$ 48	0	0	0	0.00
	08/2026	£ 6,492	8,581	0	(35)	(35)	(0.01)
WST	07/2026	\$ 2,454	CHF 1,982	2	0	2	0.00
	08/2026	CHF 1,974	\$ 2,454	0	(2)	(2)	0.00
				\$ 1,899	\$ (3,600)	\$ (1,701)	(0.39)

As at 30 June 2026, the Institutional NOK (Partially Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 354	\$ 253	\$ 8	\$ 0	\$ 8	0.00
	07/2026	NZD 134	79	3	0	3	0.00
	07/2026	\$ 15	CAD 22	0	0	0	0.00
	07/2026	68	NZD 120	0	0	0	0.00
	08/2026	CAD 22	\$ 15	0	0	0	0.00
	08/2026	NZD 120	68	0	0	0	0.00
BOA	07/2026	¥ 6,835	43	1	0	1	0.00
	07/2026	\$ 18,241	NOK 168,875	0	(1,175)	(1,175)	(0.27)
BPS	07/2026	¥ 23,119	\$ 145	3	0	3	0.00
	07/2026	\$ 113	€ 99	0	0	0	0.00
BRC	07/2026	NZD 195	\$ 115	4	0	4	0.00
BSH	07/2026	¥ 122,511	771	17	0	17	0.00
	07/2026	\$ 118	NZD 208	1	0	1	0.00
	08/2026	NZD 208	\$ 118	0	(1)	(1)	0.00
CBK	07/2026	DKK 338	53	1	0	1	0.00
	07/2026	SEK 3,930	425	19	0	19	0.01
DUB	07/2026	\$ 17,677	NOK 164,243	0	(1,079)	(1,079)	(0.25)
FAR	07/2026	£ 1,837	\$ 2,470	32	0	32	0.01
	07/2026	¥ 2,842	18	0	0	0	0.00
	07/2026	\$ 3,502	¥ 566,649	0	(16)	(16)	0.00
	07/2026	241	SEK 2,339	1	0	1	0.00
	08/2026	¥ 565,166	\$ 3,502	16	0	16	0.00
	08/2026	SEK 2,335	241	0	(1)	(1)	0.00
GLM	07/2026	\$ 1,483	CAD 2,110	4	0	4	0.00
	08/2026	CAD 2,107	\$ 1,483	0	(4)	(4)	0.00
IND	07/2026	DKK 604	94	2	0	2	0.00
JPM	07/2026	AUD 1,531	1,091	31	0	31	0.01
	07/2026	NOK 178,462	18,029	0	(5)	(5)	0.00
	08/2026	\$ 18,029	NOK 178,540	5	0	5	0.00
MBC	07/2026	AUD 6	\$ 5	0	0	0	0.00
	07/2026	CHF 477	609	18	0	18	0.00
	07/2026	¥ 114,155	718	16	0	16	0.00
	07/2026	NOK 228,890	23,032	0	(99)	(99)	(0.02)
	07/2026	\$ 720	AUD 1,044	3	0	3	0.00
	07/2026	187	DKK 1,223	0	0	0	0.00
	07/2026	195	€ 170	0	(1)	(1)	0.00
	07/2026	15,476	NOK 143,551	0	(969)	(969)	(0.22)
	07/2026	147	SEK 1,428	1	0	1	0.00
	08/2026	AUD 1,044	\$ 720	0	(3)	(3)	0.00
	08/2026	DKK 1,221	187	0	0	0	0.00
	08/2026	SEK 1,426	147	0	(1)	(1)	0.00
	08/2026	\$ 23,032	NOK 228,988	99	0	99	0.02
MYI	07/2026	219	2,084	0	(8)	(8)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SOG	07/2026	DKK 634	\$ 99	\$ 2	\$ 0	\$ 2	0.00
	07/2026	€ 11,894	13,875	276	0	276	0.06
	07/2026	¥ 297,258	1,871	42	0	42	0.01
	07/2026	\$ 584	AUD 847	2	0	2	0.00
	07/2026	13,337	€ 11,724	68	0	68	0.02
	08/2026	AUD 847	\$ 584	0	(2)	(2)	0.00
SSB	08/2026	€ 11,724	13,355	0	(68)	(68)	(0.02)
	07/2026	CAD 2,169	1,573	44	0	44	0.01
	07/2026	€ 99	113	0	0	0	0.00
	07/2026	\$ 14	CAD 19	0	0	0	0.00
	07/2026	2,428	£ 1,837	10	0	10	0.00
	08/2026	CAD 19	\$ 14	0	0	0	0.00
WST	08/2026	£ 1,837	2,428	0	(10)	(10)	0.00
	08/2026	\$ 113	€ 99	0	0	0	0.00
	07/2026	590	CHF 476	1	0	1	0.00
	08/2026	CHF 474	\$ 590	0	(1)	(1)	0.00
				\$ 730	\$ (3,443)	\$ (2,713)	(0.63)
Total OTC Financial Derivative Instruments						\$ (3,962)	(0.92)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
OTHER FINANCIAL ASSETS			
Credit Suisse AG AT1 Claim	\$ 300	\$ 106	0.02
Total Other Financial Assets		\$ 106	0.02
SECURITIES SOLD SHORT			
U.S. GOVERNMENT AGENCIES			
Ginnie Mae, TBA			
3.000% due 01/07/2056	2,500	(2,219)	(0.51)
Uniform Mortgage-Backed Security, TBA			
2.000% due 01/07/2041	6,700	(6,104)	(1.42)
2.000% due 01/08/2056	31,650	(25,271)	(5.86)
3.000% due 01/08/2056	1,200	(1,046)	(0.24)
3.500% due 01/08/2056	2,000	(1,813)	(0.42)
6.000% due 01/09/2056	7,800	(7,942)	(1.84)
Total Securities Sold Short		\$ (44,395)	(10.29)
Total Investments		\$ 618,582	143.36
Other Current Assets & Liabilities		\$ (187,105)	(43.36)
Net Assets		\$ 431,477	100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) When-issued security.
- (c) Zero coupon security.
- (d) Coupon represents a yield to maturity.
- (e) Principal amount of security is adjusted for inflation.
- (f) Affiliated to the Fund.
- (g) Restricted Securities (31 December 2025: 0.08%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
DrillCo Holding Lux S.A.	08/06/2023	\$ 321	\$ 368	0.08
Kuwait Government International Bond 4.804% due 20/04/2033	13/04/2026	1,100	1,098	0.26
		\$ 1,421	\$ 1,466	0.34

(h) Securities with an aggregate fair value of \$58,854 (31 December 2025: \$52,159) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Securities with an aggregate fair value of \$384 (31 December 2025: \$Nil) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$10,936 (31 December 2025: \$9,295) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$6,530 (31 December 2025: \$730) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Schedule of Investments Global Advantage Fund (Cont.)

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 627,467	\$ 20,536	\$ 648,003
Investment Funds	20,448	0	0	20,448
Financial Derivative Instruments ⁽³⁾	(119)	(5,461)	0	(5,580)
Other Financial Assets	0	106	0	106
Securities Sold Short	0	(44,395)	0	(44,395)
Totals	\$ 20,329	\$ 577,717	\$ 20,536	\$ 618,582

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 678,011	\$ 5,334	\$ 683,345
Investment Funds	16,769	0	0	16,769
Financial Derivative Instruments ⁽³⁾	1,013	(554)	11	470
Other Financial Assets	0	89	0	89
Securities Sold Short	0	(37,228)	0	(37,228)
Totals	\$ 17,782	\$ 640,318	\$ 5,345	\$ 663,445

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

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

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

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BRC	1.950%	17/06/2026	TBD ⁽¹⁾	€ (315)	\$ (360)	(0.08)
	2.050	17/06/2026	TBD ⁽¹⁾	(278)	(318)	(0.07)
BSN	3.720	09/06/2026	15/07/2026	\$ (809)	(811)	(0.19)
CIB	3.710	04/06/2026	16/07/2026	(55,290)	(55,444)	(12.85)
DEU	3.730	29/06/2026	06/07/2026	(303)	(303)	(0.07)
	3.740	22/06/2026	06/07/2026	(536)	(537)	(0.12)
	3.740	29/06/2026	06/07/2026	(194)	(194)	(0.04)
	3.750	29/06/2026	06/07/2026	(410)	(410)	(0.10)
JPS	3.670	29/06/2026	06/07/2026	(249)	(249)	(0.06)
	3.720	22/06/2026	06/07/2026	(293)	(293)	(0.07)
MYI	3.600	12/12/2025	TBD ⁽¹⁾	(202)	(207)	(0.05)
Total Reverse Repurchase Agreements					\$ (59,126)	(13.70)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ 141	\$ 0	\$ 141	\$ 3	\$ 0	\$ 3
BOA	(1,134)	1,190	56	43	0	43
BPS	(599)	800	201	(415)	380	(35)
BRC	140	0	140	198	0	198
BSH	42	0	42	(90)	220	130
CBK	342	0	342	(2)	90	88
DUB	(1,052)	990	(62)	(52)	0	(52)
FAR	368	(560)	(192)	(126)	0	(126)
GLM	738	(640)	98	557	(660)	(103)
GST	107	0	107	73	0	73
IND	2	0	2	7	0	7
JPM	247	(270)	(23)	658	(740)	(82)
MBC	(1,418)	1,580	162	366	(440)	(74)
MYC	(73)	0	(73)	(80)	0	(80)
MYI	(957)	770	(187)	19	30	49
NSL	31	0	31	65	0	65
RYL	(7)	0	(7)	N/A	N/A	N/A
SCX	29	0	29	97	0	97
SOG	143	0	143	436	(530)	(94)
SSB	(1,009)	1,200	191	67	0	67
UAG	(43)	0	(43)	(179)	0	(179)
WST	N/A	N/A	N/A	(1)	10	9

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

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	31.98	33.93
Transferable securities dealt in on another regulated market*	26.35	25.45
Other transferable securities	2.10	0.71
Investment funds	1.91	1.47
Financial derivative instruments dealt in on a regulated market	0.10	0.11
Centrally cleared financial derivative instruments	0.44	0.50
OTC financial derivative instruments	0.87	0.56
Other financial assets	0.01	0.01
Other assets	36.24	37.26
Total Assets	100.00	100.00

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Argentina	0.05	0.05
Australia	6.59	5.94
Belgium	0.45	0.45
Brazil	1.12	N/A
Bulgaria	0.28	0.31
Canada	1.95	3.43
Cayman Islands	2.98	2.41
Chile	1.43	1.70
China	2.21	2.22
Colombia	1.74	3.04
Costa Rica	0.42	0.41
Czech Republic	0.59	0.35
Denmark	0.19	0.08
Dominican Republic	N/A	0.47
Ecuador	0.15	N/A
Egypt	0.33	0.22
Finland	0.11	0.11
France	4.65	6.33
Guatemala	0.29	0.28
Hungary	1.02	1.13
India	0.26	0.26
Indonesia	0.32	0.56
Ireland	4.21	3.12
Israel	1.53	1.53
Italy	0.76	0.95
Ivory Coast	0.62	0.61
Japan	6.31	6.76
Kazakhstan	0.44	0.42
Kuwait	0.64	0.54
Luxembourg	0.95	0.95
Malaysia	0.67	0.66
Mexico	0.89	0.89
Morocco	0.69	N/A
Multinational	0.08	0.10
Netherlands	1.33	1.50
New Zealand	0.02	0.37
Norway	0.06	0.59
Peru	2.74	2.35
Philippines	0.07	0.08
Poland	0.30	0.38
Portugal	0.16	0.16
Qatar	0.25	N/A
Romania	0.65	1.42
Saudi Arabia	0.40	1.00
Senegal	N/A	0.19
Serbia	0.65	1.30
Singapore	0.58	0.58
South Africa	2.78	2.36
South Korea	1.88	1.71
Spain	1.37	2.20
Supranational	0.76	0.67
Switzerland	1.06	1.74
Thailand	0.67	0.57
United Arab Emirates	1.72	1.12
United Kingdom	10.58	10.51
United States	74.89	76.17
Short-Term Instruments	2.34	1.45
Investment Funds	4.74	3.80
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.07	0.21
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	N/A	(0.01)

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Buy Protection	(0.06)	(0.01)
Credit Default Swaps on Credit Indices — Sell Protection	0.01	0.01
Interest Rate Swaps	(0.39)	(0.47)
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.00	0.02
Written Options		
Foreign Currency Options	(0.01)	(0.01)
Interest Rate Swaptions	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	(0.02)	(0.02)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	N/A	0.02
Credit Default Swaps on Credit Indices — Sell Protection	0.17	0.07
Cross-Currency Swaps	0.07	0.03
Interest Rate Swaps	0.00	(0.01)
Total Return Swaps on Indices	0.00	N/A
Forward Foreign Currency Contracts	0.15	(0.18)
Hedged Forward Foreign Currency Contracts	(1.28)	0.45
Other Financial Assets	0.02	0.02
Securities Sold Short	(10.29)	(8.43)
Other Current Assets & Liabilities	(43.36)	(50.19)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES				CANADA				Sands China Ltd.			
AUSTRALIA				CORPORATE BONDS & NOTES				5.400% due 08/08/2028 \$ 9,500 \$ 9,575 0.05			
CORPORATE BONDS & NOTES				Bank of Nova Scotia				Suci Second Investment Co.			
Bank of Queensland Ltd.				3.084% due 17/06/2030 € 38,500 \$ 44,324 0.25				6.000% due 25/10/2028 29,600 30,354 0.17			
Commonwealth Bank of Australia	€ 18,000	\$ 20,744	0.12	Canadian Imperial Bank of Commerce		26,100	29,621 0.17				
2.907% due 11/11/2030	24,000	27,410	0.16	Fairfax Financial Holdings Ltd.							
Lonsdale Finance Pty. Ltd.				2.750% due 29/03/2028	12,300	13,975	0.08				
5.500% due 19/11/2031 AUD 10,800		7,487	0.04	Royal Bank of Canada							
Macquarie Bank Ltd.				4.696% due 06/08/2031 \$ 41,500		41,321	0.23				
2.778% due 25/02/2030 € 22,500		25,560	0.14	4.969% due 02/08/2030	8,000	8,064	0.05				
Westpac Banking Corp.				Toronto-Dominion Bank							
3.038% due 01/03/2030	4,900	5,631	0.03	2.582% due 16/02/2027 € 36,610		41,901	0.24				
3.131% due 15/04/2031	43,800	50,398	0.29	3.191% due 16/02/2029	41,400	47,750	0.27				
		137,230	0.78	4.347% due 11/06/2029	£ 30,300	40,362	0.23				
				4.814% due 16/07/2027	\$ 39,200	39,444	0.22				
						306,762	1.74				
NON-AGENCY MORTGAGE-BACKED SECURITIES				NON-AGENCY MORTGAGE-BACKED SECURITIES				SOVEREIGN ISSUES			
Household Capital RMBS				Real Estate Asset Liquidity Trust							
6.581% due 20/07/2086 AUD 17,126		11,930	0.07	3.650% due 12/08/2053 CAD 2,843		2,003	0.01				
7.581% due 20/07/2086	3,800	2,647	0.01								
Project Cashmere				SOVEREIGN ISSUES				CHILE			
4.543% due 30/12/2057 (a)	237,245	163,826	0.93	Canada Government International Bond				SOVEREIGN ISSUES			
5.713% due 30/12/2057 (a)	13,368	9,240	0.05	2.000% due 01/06/2028	650	452	0.00	Chile Government International Bond			
5.863% due 30/12/2057 (a)	9,407	6,502	0.04	3.000% due 01/06/2034	200,900	139,295	0.79	4.850% due 22/01/2029 13,300 13,422 0.08			
6.163% due 30/12/2057 (a)	4,984	3,445	0.02	3.250% due 01/12/2033	118,800	84,002	0.48	CHINA			
6.563% due 30/12/2057 (a)	3,596	2,486	0.01	4.000% due 01/03/2029	225,800	163,855	0.93	SOVEREIGN ISSUES			
		200,076	1.13	Canadian Government Real Return Bond				China Development Bank			
				1.500% due 01/12/2044 (d)	11,334	7,813	0.05	2.630% due 08/01/2034 CNY 2,676,370 420,329 2.39			
SOVEREIGN ISSUES				CPPIB Capital, Inc.				2.820% due 22/05/2033 1,647,150 261,142 1.48			
Australia Government International Bond				0.750% due 02/02/2037 € 2,200		1,927	0.01	China Government International Bond			
1.750% due 21/06/2051	16,900	6,017	0.03	Export Development Canada				1.920% due 15/01/2055 112,000 15,368 0.09			
2.500% due 21/05/2030	17,800	11,520	0.06	4.500% due 28/01/2030 £ 5,800		7,738	0.05	2.190% due 25/09/2054 939,100 136,515 0.77			
New South Wales Treasury Corp.				7.130% due 11/03/2029 INR 2,145,700		22,576	0.13	3.190% due 15/04/2053 61,240 10,724 0.06			
1.750% due 20/03/2034	153,250	83,728	0.48	Ontario Teachers' Finance Trust				Total China			
2.000% due 08/03/2033	51,200	29,553	0.17	0.900% due 20/05/2041 € 9,700		7,533	0.04	844,078 4.79			
Queensland Treasury Corp.				Province of British Columbia				COLOMBIA			
1.500% due 20/08/2032	35,700	20,339	0.12	4.150% due 18/06/2034 CAD 105,600		77,305	0.44	SOVEREIGN ISSUES			
1.750% due 20/07/2034	45,000	24,243	0.14	Province of Ontario				Colombian TES			
2.000% due 22/08/2033	11,482	6,526	0.04	0.010% due 25/11/2030 € 30,200		30,491	0.17	11.000% due 22/08/2029 COP 205,380,000 57,817 0.33			
4.500% due 22/08/2035	68,000	44,564	0.25	4.150% due 02/06/2034 CAD 54,400		39,919	0.23	11.750% due 24/01/2035 195,401,600 55,666 0.32			
5.250% due 21/07/2036	102,900	70,810	0.40	Province of Quebec				12.750% due 28/11/2040 207,088,100 62,664 0.35			
Treasury Corp. of Victoria				3.600% due 01/09/2033	82,400	58,486	0.33	13.250% due 09/02/2033 179,282,400 54,870 0.31			
2.000% due 17/09/2035	74,300	39,115	0.22	4.450% due 01/09/2034	38,200	28,487	0.16	Total Colombia			
2.000% due 20/11/2037	45,500	22,128	0.13			669,879	3.81	231,017 1.31			
2.250% due 15/09/2033	148,150	85,317	0.48			978,644	5.56	COSTA RICA			
2.250% due 20/11/2034	37,100	20,564	0.12	CAYMAN ISLANDS				SOVEREIGN ISSUES			
4.250% due 20/12/2032	36,700	24,463	0.14	ASSET-BACKED SECURITIES				Costa Rica Government International Bond			
		488,887	2.78	BlueMountain CLO Ltd.				5.500% due 21/11/2030 € 26,500 31,877 0.18			
Total Australia		826,193	4.69	5.015% due 15/07/2031 \$ 841		841	0.00	6.001% due 16/01/2036 7,250 8,776 0.05			
				Sound Point CLO Ltd.				Total Costa Rica			
				5.028% due 26/07/2031	87	87	0.00	40,653 0.23			
BELGIUM				Valerie Asset Ltd.				CZECH REPUBLIC			
CORPORATE BONDS & NOTES				5.219% due 15/09/2050 (i)	69,418	68,286	0.39	CORPORATE BONDS & NOTES			
ING Belgium S.A.				5.267% due 15/09/2050 (i)	9,856	8,860	0.05	Komerční Banka A/S			
3.000% due 15/02/2031 € 27,000		30,968	0.18			78,074	0.44	3.250% due 10/10/2031 41,770 48,173 0.27			
BRAZIL				CORPORATE BONDS & NOTES				SOVEREIGN ISSUES			
SOVEREIGN ISSUES				Avolon Holdings Funding Ltd.				Czech Republic Government International Bond			
Brazil Government International Bond				2.528% due 18/11/2027	190	184	0.00	2.500% due 25/08/2028 CZK 2,900 133 0.00			
4.000% due 23/04/2030	24,100	27,654	0.16	Gaci First Investment Co.				Total Czech Republic			
				4.750% due 14/02/2030	28,600	28,419	0.16	48,306 0.27			
BULGARIA				4.875% due 14/05/2029	27,700	27,613	0.16				
SOVEREIGN ISSUES				5.000% due 29/01/2029	31,900	31,917	0.18				
Bulgaria Government International Bond				5.250% due 29/01/2030	81,100	81,872	0.47				
3.375% due 18/07/2035	14,300	15,944	0.09	5.250% due 14/05/2033	23,200	23,192	0.13				
4.125% due 18/07/2045	22,500	24,720	0.14	5.250% due 29/01/2034	38,500	38,500	0.22				
Total Bulgaria		40,664	0.23	5.625% due 29/07/2034	1,300	1,331	0.01				
				QNB Finance Ltd.							
				4.538% due 19/09/2027	91,900	91,876	0.52				
				4.875% due 30/01/2029	33,200	33,344	0.19				

Schedule of Investments Global Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
DENMARK				Dexia S.A.				Harvest CLO DAC			
CORPORATE BONDS & NOTES				0.000% due 21/01/2028 (b) € 9,100 \$ 9,969 0.06				3.054% due 15/01/2032 € 12,737 \$ 14,567 0.08			
Jyske Realkredit A/S				320,244 1.82				3.144% due 15/01/2034 7,795 8,922 0.05			
1.000% due 01/10/2050 DKK 0 \$ 0 0.00				SOVEREIGN ISSUES				3.154% due 21/10/2034 10,550 12,071 0.07			
1.500% due 01/10/2037 0 0 0.00				France Government International Bond				3.464% due 15/10/2038 3,000 3,435 0.02			
1.500% due 01/07/2050 0 0 0.00				2.750% due 25/02/2029 220,600 252,240 1.43				Hayfin Emerald CLO DAC			
1.500% due 01/10/2050 0 0 0.00				2.750% due 25/02/2030 353,200 402,562 2.29				3.054% due 27/05/2034 5,004 5,726 0.03			
2.000% due 01/10/2047 0 0 0.00				654,802 3.72				3.449% due 17/11/2037 16,700 19,124 0.11			
2.000% due 01/10/2050 0 0 0.00				Total France 975,046 5.54				3.454% due 15/10/2038 26,700 30,552 0.17			
2.500% due 01/10/2037 0 0 0.00				GERMANY				3.498% due 18/10/2039 21,900 25,059 0.14			
2.500% due 01/10/2047 0 0 0.00				CORPORATE BONDS & NOTES				Indigo Credit Management DAC			
Nordea Kredit Realkreditaktieselskab				Amprion GmbH				3.404% due 15/07/2038 4,800 5,496 0.03			
1.000% due 01/10/2050 0 0 0.00				2.750% due 30/09/2029 600 677 0.00				3.464% due 15/10/2037 3,500 4,006 0.02			
1.500% due 01/10/2037 0 0 0.00				Commerzbank AG				Invesco Euro CLO DAC			
1.500% due 01/10/2050 0 0 0.00				3.625% due 14/01/2032 14,000 16,095 0.09				3.277% due 15/07/2037 27,100 31,020 0.18			
1.500% due 01/10/2053 36,829 4,636 0.02				Deutsche Bank AG				Jubilee CLO DAC			
2.000% due 01/10/2037 0 0 0.00				1.875% due 23/02/2028 5,900 6,702 0.04				3.164% due 15/10/2035 14,500 16,590 0.09			
2.000% due 01/10/2047 0 0 0.00				Volkswagen Financial Services AG				Madison Park Euro Funding DAC			
2.000% due 01/10/2050 0 0 0.00				3.131% due 10/06/2027 8,500 9,744 0.06				3.004% due 15/07/2032 24,063 27,545 0.16			
2.500% due 01/10/2037 0 0 0.00				3.750% due 10/09/2026 5,900 6,757 0.04				Montmartre Euro CLO DAC			
2.500% due 01/10/2047 0 0 0.00				Total Germany 39,975 0.23				3.164% due 15/07/2034 8,460 9,684 0.06			
Nykredit Realkredit A/S				HUNGARY				MV Credit Euro CLO DAC			
1.000% due 01/10/2050 0 0 0.00				SOVEREIGN ISSUES				3.583% due 15/02/2038 10,000 11,442 0.07			
1.000% due 01/10/2053 0 0 0.00				Hungary Government International Bond				OCP Euro CLO DAC			
1.500% due 01/10/2037 0 0 0.00				4.000% due 25/07/2029 26,500 31,042 0.18				3.468% due 20/10/2039 8,000 9,154 0.05			
1.500% due 01/10/2050 0 0 0.00				4.500% due 16/06/2034 14,900 17,838 0.10				3.478% due 20/07/2036 7,000 8,009 0.05			
1.500% due 01/10/2053 7,432 924 0.01				4.875% due 22/03/2040 (j) 1,800 2,158 0.01				Providus CLO DAC			
2.000% due 01/10/2047 0 0 0.00				5.500% due 26/03/2036 \$ 2,000 2,011 0.01				3.189% due 20/05/2034 14,500 16,599 0.09			
2.000% due 01/10/2050 0 0 0.00				Magyar Export-Import Bank				3.374% due 15/07/2038 8,400 9,605 0.05			
2.500% due 01/10/2036 0 0 0.00				6.000% due 16/05/2029 € 14,000 17,038 0.10				RRE Loan Management DAC			
2.500% due 01/10/2047 0 0 0.00				Total Hungary 70,087 0.40				3.154% due 15/01/2037 10,000 11,446 0.07			
3.000% due 01/10/2047 0 0 0.00				INDONESIA				Sculptor European CLO DAC			
3.750% due 26/09/2033 € 4,900 5,590 0.03				SOVEREIGN ISSUES				3.082% due 10/10/2034 10,000 11,441 0.07			
4.000% due 01/10/2053 DKK 191,906 29,430 0.17				Indonesia Government International Bond				Tikehau CLO DAC			
5.000% due 01/10/2053 94,652 15,076 0.08				4.125% due 15/01/2037 8,400 9,230 0.05				3.404% due 15/10/2038 17,000 19,469 0.11			
Realkredit Danmark A/S				Indonesia 16,056 0.09				3.483% due 20/04/2038 10,900 12,480 0.07			
1.000% due 01/10/2050 0 0 0.00				IRELAND				Toro European CLO DAC			
1.000% due 01/10/2053 0 0 0.00				ASSET-BACKED SECURITIES				3.070% due 12/01/2032 4,806 5,501 0.03			
1.500% due 01/10/2053 7,798 969 0.01				Anchorage Capital Europe CLO DAC				3.093% due 15/02/2034 16,548 18,935 0.11			
2.000% due 01/10/2050 0 0 0.00				3.424% due 15/10/2038 € 42,000 48,117 0.27				3.155% due 25/07/2034 17,141 19,612 0.11			
2.500% due 01/04/2036 0 0 0.00				Arcano Euro CLO DAC				3.194% due 15/07/2034 11,696 13,385 0.08			
2.500% due 01/04/2047 0 0 0.00				3.415% due 25/07/2039 7,500 8,583 0.05				3.474% due 15/04/2037 9,900 11,332 0.06			
3.000% due 01/10/2047 0 0 0.00				Ares European CLO DAC				Trinitas Euro CLO DAC			
3.437% due 01/01/2038 0 0 0.00				2.984% due 15/10/2031 1,965 2,247 0.01				3.414% due 15/07/2039 7,500 8,591 0.05			
4.000% due 01/10/2056 92,889 14,196 0.08				3.088% due 20/04/2032 5,289 6,051 0.03				Voya Euro CLO DAC			
Total Denmark 70,821 0.40				Aurium CLO DAC				3.174% due 15/10/2034 3,700 4,233 0.02			
EGYPT				Black Diamond CLO DAC				558,495 3.17			
SOVEREIGN ISSUES				3.263% due 15/05/2032 416 476 0.00				CORPORATE BONDS & NOTES			
Egypt Government International Bond				Blackrock European CLO DAC				AerCap Ireland Capital DAC			
19.698% due 14/10/2030 EGP 70,400 1,364 0.01				3.158% due 20/01/2036 4,000 4,578 0.03				2.450% due 29/10/2026 \$ 200 199 0.00			
21.954% due 04/03/2028 1,673,600 33,024 0.19				BNPP AM Euro CLO DAC				3.000% due 29/10/2028 900 866 0.01			
Total Egypt 34,388 0.20				3.014% due 22/07/2032 11,302 12,919 0.07				Iridium Capital PLC			
FRANCE				Cairn CLO DAC				3.886% due 07/03/2027 € 26,800 30,683 0.17			
CORPORATE BONDS & NOTES				Capital Four CLO DAC				31,748 0.18			
Banque Federative du Credit Mutuel S.A.				3.415% due 25/10/2038 2,300 2,633 0.02				Total Ireland 590,243 3.35			
5.088% due 23/01/2027 \$ 16,400 16,469 0.09				Carlyle Euro CLO DAC				ISRAEL			
BNP Paribas S.A.				3.173% due 15/08/2032 604 691 0.00				CORPORATE BONDS & NOTES			
2.871% due 19/04/2032 12,000 10,906 0.06				CVC Cordatus Loan Fund DAC				Bank Leumi Le-Israel B.M.			
5.786% due 13/01/2033 39,600 40,920 0.23				3.066% due 25/04/2036 11,600 13,271 0.08				3.197% due 22/01/2032 35,500 40,233 0.23			
BPCE S.A.				3.285% due 23/01/2039 11,500 13,167 0.08				SOVEREIGN ISSUES			
5.876% due 14/01/2031 5,100 5,241 0.03				3.528% due 15/05/2037 5,000 5,731 0.03				Israel Government International Bond			
6.293% due 14/01/2036 5,800 6,062 0.03				Dryden Euro CLO DAC				4.500% due 17/01/2033 \$ 11,300 10,913 0.06			
Caisse de Refinancement de l'Habitat S.A.				2.864% due 15/04/2033 2,037 2,330 0.01				5.000% due 30/10/2026 € 80,700 92,889 0.53			
2.875% due 25/03/2031 € 23,300 26,522 0.15				3.143% due 15/05/2034 6,515 7,449 0.04				5.375% due 12/03/2029 \$ 13,750 13,899 0.08			
CCF SFH SACA				3.498% due 18/10/2039 7,200 8,239 0.05				5.375% due 19/02/2030 10,000 10,141 0.06			
2.500% due 09/04/2029 15,400 17,406 0.10				Total Israel 221,862 1.26				5.500% due 12/03/2034 16,600 16,851 0.10			
Cie de Financement Foncier S.A.				Total Israel 221,862 1.26				5.625% due 19/02/2035 21,400 21,903 0.12			
3.000% due 24/04/2032 28,700 32,626 0.19								5.750% due 12/03/2054 15,700 15,033 0.08			
3.125% due 24/04/2027 54,800 62,932 0.36								181,629 1.03			
3.125% due 06/06/2030 12,800 14,732 0.08								Total Israel 221,862 1.26			
Credit Agricole Home Loan SFH S.A.											
3.000% due 01/12/2030 22,900 26,256 0.15											
Credit Agricole S.A.											
3.750% due 22/01/2034 19,800 23,015 0.13											
5.862% due 09/01/2036 \$ 26,388 27,188 0.16											

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
ITALY			
ASSET-BACKED SECURITIES			
Golden Bar Securitisation SRL			
3.436% due 22/09/2043 €	17,216	\$ 19,796	0.11
CORPORATE BONDS & NOTES			
AMCO - Asset Management Co. SpA			
0.750% due 20/04/2028	300	330	0.00
4.625% due 06/02/2027	17,500	20,207	0.12
Banca Monte dei Paschi di Siena SpA			
0.875% due 08/10/2027	8,000	9,109	0.05
6.750% due 05/09/2027	12,000	13,815	0.08
Intesa Sanpaolo SpA			
6.625% due 20/06/2033 \$	10,500	11,387	0.06
		54,848	0.31
SOVEREIGN ISSUES			
Italy Buoni Poliennali Del Tesoro			
3.400% due 01/04/2028 €	206,300	238,778	1.36
Italy Government International Bond			
6.000% due 04/08/2028 £	5,684	7,737	0.04
		246,515	1.40
Total Italy		321,159	1.82
JAPAN			
CORPORATE BONDS & NOTES			
Mitsubishi UFJ Financial Group, Inc.			
4.527% due 12/09/2031 \$	3,800	3,752	0.02
5.017% due 20/07/2028	18,000	18,088	0.10
5.188% due 12/09/2036	22,500	22,356	0.13
5.354% due 13/09/2028	8,000	8,072	0.05
Nomura Holdings, Inc.			
2.329% due 22/01/2027	11,100	10,976	0.06
Norinchukin Bank			
4.674% due 09/09/2030	1,500	1,484	0.01
Sumitomo Mitsui Banking Corp.			
0.409% due 07/11/2029 €	26,500	27,844	0.16
Sumitomo Mitsui Financial Group, Inc.			
4.954% due 08/07/2033 \$	14,500	14,403	0.08
5.520% due 13/01/2028	35,700	36,230	0.20
5.558% due 09/07/2034	16,700	17,122	0.10
Sumitomo Mitsui Trust Bank Ltd.			
0.010% due 15/10/2027 €	34,800	38,321	0.22
4.350% due 11/09/2030 \$	5,000	4,949	0.03
4.388% due 11/09/2028	14,100	14,164	0.08
		217,761	1.24
SOVEREIGN ISSUES			
Japan Government International Bond			
0.100% due			
10/03/2028 (d) ¥	18,145,832	112,096	0.64
0.400% due 20/06/2029	6,660,000	39,646	0.22
0.400% due 20/06/2040	8,768,900	37,112	0.21
0.500% due 20/09/2046	10,768,000	36,681	0.21
0.500% due 20/03/2049	10,147,000	31,479	0.18
0.700% due 20/12/2048	6,077,650	20,145	0.11
0.700% due 20/12/2050	2,610,000	8,081	0.05
0.700% due 20/03/2051	2,610,000	8,009	0.04
0.700% due 20/06/2051	202,000	614	0.00
1.000% due 20/03/2052	70,000	229	0.00
1.300% due 20/06/2052	500,000	1,772	0.01
1.600% due 20/12/2053	1,800,000	6,768	0.04
1.800% due 20/09/2044	2,420,000	11,468	0.06
2.000% due 20/12/2044	2,858,000	13,945	0.08
2.200% due 20/06/2054	708,450	3,087	0.02
2.200% due 20/03/2064	5,017,000	20,839	0.12
2.300% due 20/12/2054	1,018,800	4,536	0.03
2.400% due 20/03/2045	11,959,000	62,076	0.35
2.400% due 20/03/2055	615,000	2,804	0.02
3.700% due 20/03/2056	4,117,600	24,486	0.14
		445,873	2.53
Total Japan		663,634	3.77
KAZAKHSTAN			
SOVEREIGN ISSUES			
Development Bank of Kazakhstan JSC			
18.400% due			
16/10/2028 KZT	4,051,500	8,824	0.05

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
KUWAIT			
SOVEREIGN ISSUES			
Kuwait Government International Bond			
4.016% due 09/10/2028 \$	45,800	45,212	0.26
4.136% due 09/10/2030	24,700	24,247	0.14
4.804% due 20/04/2033 (i)	52,100	52,012	0.29
Total Kuwait		121,471	0.69
LUXEMBOURG			
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Project Fenno			
0.600% due			
10/07/2028 µ(i) €	3,196	3,660	0.02
4.641% due			
10/07/2028 (i)	6,137	7,068	0.04
4.680% due 10/07/2028 (i)	2,915	3,357	0.02
Telecom Serbia			
3.967% due 11/06/2029	17,397	19,620	0.11
		33,705	0.19
SOVEREIGN ISSUES			
Eagle Funding Luxco SARL			
5.500% due 17/08/2030 \$	94,200	94,699	0.54
Total Luxembourg		128,404	0.73
MALAYSIA			
CORPORATE BONDS & NOTES			
Petronas Capital Ltd.			
2.480% due 28/01/2032	10,400	9,289	0.05
3.500% due 21/04/2030	8,600	8,275	0.05
4.550% due 21/04/2050	6,100	5,333	0.03
4.800% due 21/04/2060	5,000	4,438	0.03
		27,335	0.16
SOVEREIGN ISSUES			
Malaysia Government International Bond			
2.632% due 15/04/2031 MYR	85,560	20,280	0.11
3.519% due 20/04/2028	394,244	97,240	0.55
3.582% due 15/07/2032	12,630	3,116	0.02
Malaysia Government Investment Issue			
4.193% due 07/10/2032	68,050	17,348	0.10
		137,984	0.78
Total Malaysia		165,319	0.94
MEXICO			
SOVEREIGN ISSUES			
Mexico Government International Bond			
4.000% due 15/03/2115 €	800	627	0.00
5.000% due 27/04/2051 \$	7,800	6,174	0.04
5.850% due 02/07/2032	10,500	10,616	0.06
6.625% due 29/01/2038	7,200	7,387	0.04
Total Mexico		24,804	0.14
MULTINATIONAL			
CORPORATE BONDS & NOTES			
Preferred Term Securities Ltd.			
4.326% due 22/03/2038	2,074	2,001	0.01
NETHERLANDS			
ASSET-BACKED SECURITIES			
Contego CLO BV			
3.454% due 15/04/2038 €	13,600	15,567	0.09
CORPORATE BONDS & NOTES			
ABN AMRO Bank NV			
1.125% due 12/01/2032	300	312	0.00
5.515% due 03/12/2035 \$	7,600	7,728	0.05
Achmea Bank NV			
3.125% due 11/06/2036 €	14,000	15,849	0.09
ASN Bank NV			
3.000% due 26/03/2031	8,000	9,150	0.05

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
CTP NV			
0.625% due 27/09/2026 €	2,128	\$ 2,421	0.01
ING Groep NV			
3.875% due 12/08/2029	19,200	22,288	0.13
4.000% due 12/02/2035	11,000	12,882	0.07
5.550% due 19/03/2035 \$	4,000	4,077	0.02
		74,707	0.42
Total Netherlands		90,274	0.51
NEW ZEALAND			
SOVEREIGN ISSUES			
Auckland Council			
1.000% due 19/01/2027 €	5,800	6,571	0.04
New Zealand Government International Bond			
1.500% due 15/05/2031 NZD	16,500	8,419	0.05
Total New Zealand		14,990	0.09
NIGERIA			
LOAN PARTICIPATIONS AND ASSIGNMENTS			
Bank of Industry Ltd.			
3.895% due 23/08/2027 €	7,750	8,841	0.05
NORWAY			
CORPORATE BONDS & NOTES			
Sparebanken Norge Boligkreditt A/S			
2.500% due 15/10/2030	15,900	17,894	0.10
SR-Boligkreditt A/S			
3.125% due 19/02/2032	30,500	35,203	0.20
		53,097	0.30
SOVEREIGN ISSUES			
Kommunalbanken A/S			
1.900% due 19/01/2027 AUD	22,000	15,006	0.09
Norway Government International Bond			
1.750% due 17/02/2027 NOK	1,100	109	0.00
2.000% due 26/04/2028	7,300	706	0.00
		15,821	0.09
Total Norway		68,918	0.39
PERU			
SOVEREIGN ISSUES			
Peru Government International Bond			
2.780% due 01/12/2060 (j) \$	6,000	3,291	0.02
3.230% due 28/07/2121	4,200	2,342	0.01
5.400% due 12/08/2034 PEN	46,600	13,356	0.08
6.150% due 12/08/2032	119,448	37,940	0.22
6.850% due 12/08/2035 (j)	387,890	119,723	0.68
6.900% due 12/08/2037	42,600	12,802	0.07
6.950% due 12/08/2031	49,601	16,548	0.09
7.300% due 12/08/2033	505,500	166,084	0.94
7.600% due 12/08/2039	37,800	11,908	0.07
Total Peru		383,994	2.18
POLAND			
SOVEREIGN ISSUES			
Poland Government International Bond			
4.875% due 12/02/2030 \$	9,500	9,613	0.05
4.875% due 04/10/2033	4,900	4,885	0.03
5.375% due 12/02/2035	6,800	6,953	0.04
Total Poland		21,451	0.12
PORTUGAL			
CORPORATE BONDS & NOTES			
Banco Espirito Santo S.A.			
4.000% due 21/01/2019 ^ €	6,900	1,854	0.01
4.750% due 15/01/2018 ^	1,900	510	0.00
Total Portugal		2,364	0.01
QATAR			
CORPORATE BONDS & NOTES			
QatarEnergy			
2.250% due 12/07/2031 \$	9,400	8,360	0.05
3.300% due 12/07/2051	5,900	4,044	0.02
		12,404	0.07

Schedule of Investments Global Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
SOVEREIGN ISSUES				South Korea Government International Bond				3.750% due 12/10/2045 € 700 \$ 790 0.00			
Qatar Government International Bond				1.375% due				173,259 0.98			
4.800% due 08/04/2033	\$ 48,000	\$ 48,258	0.28	10/06/2030	KRW 26,604,840	\$ 15,640	0.09	Total Supranational 214,931 1.22			
Total Qatar 60,662 0.35				2.375% due							
				10/12/2028 77,823,640 48,769 0.28							
				2.625% due							
				10/06/2028 144,280,900 91,474 0.52							
				231,989 1.32							
				265,023 1.51							
Total South Korea											
ROMANIA				SPAIN							
SOVEREIGN ISSUES				CORPORATE BONDS & NOTES							
Romania Government International Bond				Banco Bilbao Vizcaya Argentaria S.A.							
1.375% due				3.125% due							
02/12/2029 (j) € 6,560 6,886 0.04				23/06/2033 € 20,100 23,093 0.13							
1.750% due 13/07/2030 16,600 17,244 0.10				Banco Santander S.A.							
2.000% due 28/01/2032 1,000 992 0.01				6.607% due							
2.125% due 07/03/2028 20,150 22,596 0.13				07/11/2028 \$ 12,800 13,378 0.08							
5.000% due 27/09/2026 4,988 5,730 0.03				36,471 0.21							
5.125% due 24/09/2031 15,610 18,255 0.10											
5.250% due 30/05/2032 17,400 20,311 0.11											
6.625% due 27/09/2029 8,700 10,746 0.06											
Total Romania 102,760 0.58											
SAUDI ARABIA				NON-AGENCY MORTGAGE-BACKED SECURITIES							
CORPORATE BONDS & NOTES				Fondo de Titulizacion de Activos Santander Hipotecario							
Saudi Arabian Oil Co.				2.388% due							
3.500% due 24/11/2070 \$ 1,600 979 0.01				18/01/2049 € 68 78 0.00							
SOVEREIGN ISSUES				Santander Residential FT							
Saudi Arabia Government International Bond				3.088% due							
3.750% due 05/03/2037 € 4,500 5,052 0.03				18/10/2068 33,569 38,477 0.22							
4.750% due 18/01/2028 \$ 32,600 32,620 0.18				38,555 0.22							
5.125% due 13/01/2028 57,800 58,205 0.33											

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
5.125% due 12/05/2027 (e)(g)	£ 4,600	\$ 6,088	0.04	Mansard Mortgages PLC	£ 1,855	\$ 2,463	0.01	Argent Securities Trust	\$ 4,784	\$ 4,360	0.03
5.778% due 01/03/2035	\$ 20,000	20,748	0.12	4.516% due 15/12/2049				4.063% due 25/07/2036			
NatWest Markets PLC				Mortimer Mix PLC	14,968	19,877	0.11	Asset-Backed Funding Certificates Trust	148	144	0.00
4.827% due 21/03/2030	600	606	0.00	4.579% due 22/09/2067				4.463% due 25/06/2034			
5.022% due 21/03/2030	11,500	11,595	0.07	Mortimer PLC	22,080	29,313	0.17	Bear Stearns Asset-Backed Securities Trust			
Panama Infrastructure Receivable Purchaser PLC				4.556% due 22/09/2070				4.378% due 25/02/2036	1,159	1,153	0.01
0.000% due 05/04/2032 (b)	36,330	29,593	0.17	Newgate Funding PLC	€ 1,493	1,658	0.01	4.763% due 25/11/2042	6	6	0.00
Santander UK Group Holdings PLC				2.362% due 01/12/2050				4.768% due 25/06/2035	230	228	0.00
6.534% due 10/01/2029	1,900	1,951	0.01	2.498% due 01/12/2050	371	419	0.00	4.813% due 25/08/2037	1,720	1,562	0.01
7.482% due 29/08/2029	£ 23,600	32,911	0.19	3.001% due 15/12/2050	323	368	0.00	Centex Home Equity Loan Trust			
Santander UK PLC				3.651% due 15/12/2050	1,467	1,604	0.01	4.223% due 25/07/2032	9	8	0.00
2.875% due 12/01/2032	€ 32,100	36,383	0.21	3.901% due 15/12/2050	2,561	2,806	0.02	Citigroup Mortgage Loan Trust, Inc.			
3.000% due 12/03/2029	25,700	29,473	0.17	4.026% due 01/12/2050	£ 274	361	0.00	3.823% due 25/07/2045	51	37	0.00
Skipton Building Society				4.036% due 01/12/2050	210	277	0.00	4.153% due 25/06/2037	738	742	0.00
3.250% due 18/06/2029	21,200	24,401	0.14	4.066% due 01/12/2050	332	428	0.00	4.183% due 25/01/2037	275	272	0.00
Standard Chartered PLC				4.866% due 15/12/2050	1,841	2,428	0.01	7.250% due 25/05/2036	1,092	528	0.00
2.608% due 12/01/2028	\$ 12,700	12,571	0.07	5.116% due 15/12/2050	1,640	2,124	0.01	7.264% due 25/01/2037	113	47	0.00
SW Finance PLC				Paragon Mortgages PLC				Countrywide Asset-Backed Certificates Trust, Inc.			
6.125% due 19/11/2033	£ 16,900	21,530	0.12	4.108% due 15/11/2038	\$ 10	10	0.00	3.983% due 25/08/2037	13,118	11,945	0.07
TP ICAP Finance PLC				Polaris PLC	£ 18,300	24,270	0.14	4.043% due 25/06/2037	1,048	980	0.01
2.625% due 18/11/2028	9,800	12,267	0.07	4.505% due 25/08/2068	3,483	4,623	0.03	4.043% due 25/07/2037	521	479	0.00
TSB Bank PLC				4.554% due 27/10/2069				4.163% due 25/09/2047	1,734	1,639	0.01
2.704% due 18/02/2030	€ 23,000	26,027	0.15	Resloc UK PLC	\$ 83	82	0.00	4.203% due 25/09/2037	248	270	0.00
3.119% due 05/03/2029	22,400	25,836	0.15	3.797% due 15/12/2043	£ 33	43	0.00	4.203% due 25/06/2047	7,649	7,359	0.04
Vmed O2 UK Financing PLC				4.026% due 15/12/2043	1,576	2,018	0.01	4.283% due 25/12/2036	3,911	3,719	0.02
5.625% due 15/04/2032	56,500	56,935	0.32	4.086% due 15/12/2043				4.283% due 25/09/2046	2,958	2,830	0.02
6.750% due 15/01/2033	\$ 4,400	3,730	0.02	RMAC Securities PLC	€ 509	571	0.00	4.403% due 25/05/2047	6,372	4,694	0.03
Yorkshire Building Society				2.647% due 12/06/2044	£ 214	281	0.00	4.423% due 25/08/2035	694	685	0.00
2.750% due 28/01/2030	€ 48,200	54,637	0.31	4.016% due 12/06/2044	144	188	0.00	4.443% due 25/12/2036	96	82	0.00
		658,881	3.74	4.036% due 12/06/2044				4.603% due 25/10/2047	1,565	1,530	0.01
LOAN PARTICIPATIONS AND ASSIGNMENTS				Stratton Mortgage Funding PLC	16,992	22,562	0.13	4.738% due 25/01/2036	2,979	2,940	0.02
FPS Finance Co. LLC				4.721% due 25/06/2049				4.813% due 25/11/2034	1	1	0.00
6.590% due 26/05/2028	\$ 3,800	3,800	0.02	Trinity Square PLC	6,956	9,239	0.05	5.270% due 25/02/2035	252	245	0.00
NON-AGENCY MORTGAGE-BACKED SECURITIES				4.647% due 15/07/2059				Credit Suisse First Boston Mortgage Securities Corp.			
Alba PLC				Uropa Securities PLC	12	16	0.00	4.049% due 25/01/2032	7	7	0.00
2.561% due 15/12/2038	€ 61	69	0.00	4.066% due 10/10/2040				Credit-Based Asset Servicing & Securitization LLC			
4.036% due 15/12/2038	£ 2,791	3,645	0.02	Warwick Finance Residential Mortgages PLC				3.883% due 25/11/2036	28	13	0.00
Aldbrook Mortgage Transaction PLC				0.000% due 21/12/2049 (b)	1	6,002	0.03	CSAB Mortgage-Backed Trust			
4.596% due 18/12/2066	846	1,124	0.01	4.698% due 21/12/2049	11,373	15,174	0.09	6.672% due 25/06/2036	166	40	0.00
Atlas Funding PLC				5.396% due 21/12/2049	7,280	9,723	0.06	Delta Funding Home Equity Loan Trust			
4.524% due 20/07/2067	16,630	22,070	0.13	5.896% due 21/12/2049	3,640	4,832	0.03	4.380% due 15/08/2030	4	4	0.00
Bletchley Park Funding PLC				6.396% due 21/12/2049	2,080	2,756	0.02	Ellington Loan Acquisition Trust			
4.504% due 27/01/2070	9,789	12,988	0.07	6.896% due 21/12/2049	2,080	2,733	0.02	4.863% due 25/05/2037	151	148	0.00
Braccan Mortgage Funding PLC				Winchester PLC	12,200	16,208	0.09	EMC Mortgage Loan Trust			
4.587% due 15/02/2067	23,668	31,435	0.18	4.637% due 21/10/2056				4.503% due 25/05/2040	6	6	0.00
4.607% due 17/01/2068	7,300	9,706	0.06			479,487	2.72	Encore Credit Receivables Trust			
Canada Square Funding PLC				SOVEREIGN ISSUES				4.663% due 25/01/2036	3,570	3,498	0.02
5.409% due 17/06/2058	18	23	0.00	United Kingdom Gilt	46,810	21,967	0.12	Fieldstone Mortgage Investment Trust			
Elstree PLC				0.625% due 22/10/2050	31,025	17,491	0.10	3.939% due 25/11/2036	1,788	1,185	0.01
4.475% due 21/10/2065	24,641	32,668	0.19	1.250% due 31/07/2051	11,300	6,582	0.04	First Franklin Mortgage Loan Trust			
Eurohome UK Mortgages PLC				1.500% due 31/07/2053	334,910	446,545	2.54	3.983% due 25/12/2037	1,443	1,394	0.01
4.016% due 15/06/2044	4	5	0.00	4.375% due 07/03/2030		492,585	2.80	Fremont Home Loan Trust			
Eurosail PLC				Total United Kingdom		1,636,479	9.29	4.033% due 25/10/2036	1,616	1,464	0.01
2.641% due 13/03/2045	€ 120	136	0.00	UNITED STATES				4.043% due 25/01/2037	2,033	1,043	0.01
4.566% due 13/09/2045	£ 350	460	0.00	ASSET-BACKED SECURITIES				4.828% due 25/06/2035	2,070	2,051	0.01
4.816% due 13/06/2045	10	13	0.00	Accredited Mortgage Loan Trust				GSA Home Equity Trust			
Great Hall Mortgages PLC				4.023% due 25/09/2036	\$ 165	165	0.00	4.223% due 25/04/2047	264	113	0.00
4.106% due 18/03/2039	2,250	2,976	0.02	ACE Securities Corp. Home Equity Loan Trust				4.243% due 25/06/2036	2,520	601	0.00
Harbour PLC				3.883% due 25/10/2036	4	1	0.00	4.363% due 25/03/2037	255	100	0.00
4.797% due 28/10/2054	16,519	21,994	0.12	4.023% due 25/12/2036	5,227	2,781	0.02	4.363% due 25/05/2047	88	55	0.00
Harvest Funding PLC				4.063% due 25/07/2036	2,053	670	0.00	GSAMP Trust			
4.643% due 15/11/2069	33,000	43,806	0.25	4.558% due 25/01/2035	530	517	0.00	4.023% due 25/12/2046	7,057	3,710	0.02
Hawksmoor Mortgage Funding PLC				4.663% due 25/12/2034	685	629	0.00	4.043% due 25/06/2036	38	37	0.00
4.587% due 25/02/2057	21,400	28,438	0.16	4.663% due 25/08/2035	2,571	2,535	0.02	4.043% due 25/12/2036	5,129	2,729	0.02
Hops Hill PLC				Amerquest Mortgage Securities, Inc. Asset-Backed				4.223% due 25/12/2046	6,183	3,053	0.02
4.464% due 21/06/2056	27,725	36,706	0.21	Pass-Through Certificates				4.263% due 25/05/2046	260	251	0.00
4.614% due 21/04/2056	16,537	21,966	0.12	4.513% due 25/01/2036	218	216	0.00	4.438% due 25/11/2035	932	913	0.01
Lanebrook Mortgage Transaction PLC				4.738% due 25/07/2035	674	660	0.00	Home Equity Asset Trust			
4.546% due 15/03/2061	10,879	14,450	0.08	4.813% due 25/11/2034	205	203	0.00	4.323% due 25/08/2036	119	118	0.00
London Bridge Mortgages PLC				Amortizing Residential Collateral Trust				4.683% due 25/02/2033	2	2	0.00
4.514% due 20/03/2067	6,817	9,040	0.05	4.463% due 25/10/2031	13	13	0.00	Home Equity Mortgage Loan Asset-Backed Trust			
Ludgate Funding PLC				Amresco Residential Securities Corp. Mortgage				3.923% due 25/11/2036	4,258	3,975	0.02
2.282% due 01/01/2061	€ 277	312	0.00	Loan Trust				4.083% due 25/04/2037	2,329	2,063	0.01
				4.703% due 25/06/2029	33	35	0.00	HSI Asset Securitization Corp. Trust			
								4.303% due 25/02/2036	476	473	0.00
								JPMorgan Mortgage Acquisition Trust			
								3.983% due 25/08/2036	2,395	1,818	0.01
								4.033% due 25/08/2036	7,129	6,752	0.04

Schedule of Investments Global Bond Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
4.243% due 25/04/2036	\$ 3,013	\$ 3,160	0.02	SG Mortgage Securities Trust				5.536% due 28/01/2036	\$ 16,800	\$ 17,069	0.10
Lehman ABS Mortgage Loan Trust				4.083% due 25/07/2036	\$ 3,014	615	0.00	JPMorgan Chase & Co.			
3.853% due 25/06/2037	77	50	0.00	SLM Student Loan Trust				3.588% due 23/01/2036	€ 13,800	15,610	0.09
Long Beach Mortgage Loan Trust				2.565% due 25/10/2039	€ 100	107	0.00	4.603% due 22/10/2030	\$ 16,400	16,330	0.09
4.063% due 25/05/2036	3,325	1,732	0.01	2.951% due 15/12/2033	525	569	0.00	5.336% due 23/01/2035	6,500	6,599	0.04
4.323% due 25/10/2034	428	420	0.00	Soundview Home Loan Trust				5.502% due 24/01/2036	26,700	27,298	0.16
5.038% due 25/02/2035	3,928	3,876	0.02	3.933% due 25/07/2037	\$ 1,386	1,215	0.01	Kraton Corp.			
Louisiana Local Government Environmental Facilities & Community Development Authority				3.933% due 25/08/2037	204	179	0.00	5.000% due 15/07/2027	23,400	23,511	0.13
5.048% due 01/12/2034	6,600	6,682	0.04	3.943% due 25/07/2037	116	105	0.00	Las Vegas Sands Corp.			
MASTR Asset-Backed Securities Trust				3.963% due 25/06/2037	5,302	3,772	0.02	5.900% due 01/06/2027	13,200	13,325	0.08
3.963% due 25/08/2036	15,283	5,186	0.03	3.973% due 25/06/2037	10,225	7,100	0.04	6.000% due 15/08/2029	4,300	4,418	0.03
Merrill Lynch Mortgage Investors Trust				4.063% due 25/03/2037	361	340	0.00	Lehman Brothers Holdings, Inc.			
3.923% due 25/09/2037	12	2	0.00	4.168% due 25/12/2036	3,743	3,680	0.02	1.000% due 31/12/2016 ^	8,800	3	0.00
Morgan Stanley ABS Capital, Inc. Trust				4.263% due 25/10/2036	5,692	5,501	0.03	1.000% due 26/09/2020 ^	9,800	3	0.00
3.823% due 25/05/2037	176	162	0.00	4.263% due 25/11/2036	3,881	3,731	0.02	1.000% due 24/01/2049 ^	12,700	4	0.00
3.893% due 25/01/2037	2,350	1,073	0.01	4.513% due 25/03/2036	448	445	0.00	7.875% due 08/05/2018 ^	£ 14,000	61	0.00
3.903% due 25/10/2036	2,747	1,190	0.01	4.663% due 25/10/2037	4,184	3,333	0.02	Morgan Stanley			
3.993% due 25/10/2036	9,080	4,707	0.03	Specialty Underwriting & Residential Finance Trust				3.955% due 21/03/2035	€ 12,150	14,085	0.08
4.013% due 25/07/2036	371	335	0.00	4.363% due 25/12/2036	117	114	0.00	4.238% due 09/01/2030	\$ 4,500	4,442	0.03
4.083% due 25/09/2036	3,911	1,628	0.01	Structured Asset Investment Loan Trust				4.433% due 09/01/2030	13,200	13,185	0.08
4.263% due 25/04/2036	3,283	3,171	0.02	4.383% due 25/01/2036	2,187	2,063	0.01	4.493% due 16/01/2032	16,000	15,693	0.09
4.438% due 25/09/2035	302	289	0.00	5.038% due 25/11/2034	1,953	2,086	0.01	4.654% due 13/04/2028	14,200	14,245	0.08
7.563% due 25/02/2047	927	761	0.00	Terwin Mortgage Trust				4.654% due 18/10/2030	10,300	10,246	0.06
Morgan Stanley Home Equity Loan Trust				0.044% due 25/08/2037	200	98	0.00	4.889% due 20/07/2033	7,500	7,445	0.04
3.933% due 25/04/2037	3,136	1,596	0.01	4.703% due 25/11/2033	4	3	0.00	5.042% due 19/07/2030	10,400	10,474	0.06
3.993% due 25/04/2037	9,587	4,880	0.03	Texas Natural Gas Securitization Finance Corp.				5.192% due 17/04/2031	17,200	17,384	0.10
Morgan Stanley IXIS Real Estate Capital Trust				5.169% due 01/04/2041	11,000	11,099	0.06	5.230% due 15/01/2031	17,200	17,397	0.10
3.813% due 25/11/2036	2	1	0.00	WaMu Asset-Backed Certificates WaMu Trust				5.250% due 21/04/2034	15,000	15,099	0.09
Morgan Stanley Mortgage Loan Trust				4.063% due 25/01/2037	2,167	1,903	0.01	5.466% due 18/01/2035	6,500	6,601	0.04
4.223% due 25/02/2037	165	31	0.00	Washington Mutual Asset-Backed Certificates Trust				5.587% due 18/01/2036	29,900	30,544	0.17
4.483% due 25/04/2037	274	73	0.00	3.883% due 25/10/2036	44	15	0.00	Morgan Stanley Bank N.A.			
5.750% due 25/04/2037	91	43	0.00	Wells Fargo Home Equity Asset-Backed Securities Trust				4.533% due 12/01/2029	4,200	4,214	0.02
6.000% due 25/02/2037	117	66	0.00	4.108% due 25/01/2037	3,023	3,022	0.02	5.504% due 26/05/2028	24,900	25,112	0.14
New Century Home Equity Loan Trust						233,850	1.33	Pacific Gas & Electric Co.			
3.306% due 20/06/2031	139	125	0.00	CORPORATE BONDS & NOTES				2.100% due 01/08/2027	500	487	0.00
Nomura Home Equity Loan, Inc. Home Equity Loan Trust				Athene Global Funding				3.300% due 01/12/2027	800	785	0.01
4.393% due 25/02/2036	2,917	2,655	0.02	3.204% due 23/02/2027	€ 28,100	32,191	0.18	3.750% due 01/07/2028	1,500	1,474	0.01
Nomura Resecuritization Trust				3.410% due 25/02/2030	13,700	15,532	0.09	4.000% due 01/12/2046	1,600	1,196	0.01
3.560% due 26/12/2037	774	677	0.00	4.383% due 16/07/2026	\$ 19,500	19,503	0.11	4.250% due 15/03/2046	800	620	0.00
NovaStar Mortgage Funding Trust				5.516% due 25/03/2027	21,100	21,223	0.12	4.300% due 15/03/2045	1,500	1,185	0.01
4.103% due 25/01/2037	1,255	404	0.00	Bank of America Corp.				4.500% due 01/07/2040	800	689	0.00
4.303% due 25/05/2036	3,475	3,413	0.02	3.261% due 28/01/2031	€ 45,000	51,416	0.29	4.600% due 15/06/2043	1,000	834	0.01
Option One Mortgage Loan Trust				4.640% due 24/01/2031	\$ 16,900	17,022	0.10	4.750% due 15/02/2044	200	170	0.00
3.903% due 25/03/2037	910	824	0.01	5.202% due 25/04/2029	27,100	27,357	0.16	4.950% due 01/07/2050	600	501	0.00
3.943% due 25/04/2037	12,591	6,147	0.04	5.288% due 25/04/2034	14,100	14,292	0.08	PacificCorp			
3.983% due 25/04/2037	3,092	2,223	0.01	5.468% due 23/01/2035 (j)	43,500	44,368	0.25	5.100% due 15/02/2029	2,200	2,221	0.01
4.043% due 25/01/2037	596	389	0.00	Beignet Investor LLC				5.300% due 15/02/2031	24,800	25,182	0.14
4.043% due 25/03/2037	1,200	795	0.01	6.581% due 30/05/2049	171,500	175,041	0.99	Philip Morris International, Inc.			
4.203% due 25/05/2037	3,954	2,388	0.01	British Airways Pass-Through Trust				4.875% due 13/02/2029	13,600	13,705	0.08
4.443% due 25/11/2034	37	37	0.00	3.300% due 15/06/2034	4,319	4,065	0.02	RBC International			
4.633% due 25/05/2035	2,842	2,525	0.01	Citibank N.A.				4.660% due 16/12/2028 (i)	20,000	19,671	0.11
Ownit Mortgage Loan Trust				4.838% due 06/08/2029	28,900	29,134	0.17	RD Michigan Property Owner LLC			
3.999% due 25/05/2037	1,375	1,168	0.01	CommonSpirit Health				7.500% due 30/03/2045	89,000	88,755	0.50
Park Place Securities, Inc. Asset-Backed Pass-Through Certificates				4.975% due 01/09/2035	15,000	14,559	0.08	Southern California Edison Co.			
4.498% due 25/09/2035	92	91	0.00	5.662% due 01/09/2055	11,400	11,089	0.06	4.800% due 15/03/2033	2,500	2,452	0.01
People's Choice Home Loan Securities Trust				Doctors Co. An Interinsurance Exchange				5.450% due 01/03/2035	5,000	5,011	0.03
5.113% due 25/01/2035	10	10	0.00	4.500% due 18/01/2032	3,900	3,628	0.02	Southern Co.			
Renaissance Home Equity Loan Trust				Ford Motor Credit Co. LLC				1.875% due 15/09/2081	€ 8,861	9,957	0.06
4.463% due 25/08/2032	1	1	0.00	2.900% due 16/02/2028	700	676	0.00	Wells Fargo & Co.			
5.340% due 25/01/2037	15,587	4,583	0.03	3.815% due 02/11/2027	1,400	1,380	0.01	3.350% due 02/03/2033	\$ 25,000	22,987	0.13
5.879% due 25/06/2037	19,229	4,589	0.03	GA Global Funding Trust				3.900% due 22/07/2032	€ 34,700	40,450	0.23
5.893% due 25/06/2037	9,958	2,383	0.01	2.250% due 06/01/2027	9,400	9,289	0.05	4.518% due 15/09/2029	\$ 24,500	24,595	0.14
Residential Asset Mortgage Products Trust				5.400% due 13/01/2030	6,800	6,827	0.04	4.892% due 15/09/2036	17,000	16,591	0.09
4.203% due 25/12/2036	15	15	0.00	GLP Capital LP				4.960% due 23/01/2037	32,000	31,253	0.18
4.443% due 25/12/2035	2,882	2,614	0.02	5.300% due 15/01/2029	2,500	2,513	0.02	5.150% due 23/04/2031	3,700	3,739	0.02
Residential Asset Securities Corp. Trust				Goldman Sachs Group, Inc.				5.211% due 03/12/2035	33,600	33,553	0.19
4.468% due 25/11/2035	352	347	0.00	3.500% due 23/01/2033	€ 36,900	42,075	0.24	5.389% due 24/04/2034	45,300	46,005	0.26
Saxon Asset Securities Trust				3.984% due 18/12/2036	9,377	10,746	0.06			1,427,463	8.11
3.963% due 25/05/2047	6,449	5,567	0.03	4.516% due 21/01/2032	\$ 3,900	3,827	0.02	LOAN PARTICIPATIONS AND ASSIGNMENTS			
4.073% due 25/09/2037	1,144	1,114	0.01	4.591% due 21/01/2032	18,300	18,332	0.10	Project Dorchester			
Securitized Asset-Backed Receivables LLC Trust				4.692% due 23/10/2030	13,000	12,941	0.07	4.610% due 04/01/2027 (i)	€ 7,200	8,232	0.05
3.863% due 25/12/2036	5	2	0.00	4.710% due 28/01/2031	24,200	24,345	0.14	MUNICIPAL BONDS & NOTES			
3.883% due 25/12/2036	77	16	0.00	5.049% due 23/07/2030	10,000	10,060	0.06	American Municipal Power, Inc., Ohio Revenue Bonds, (BABs), Series 2010			
4.023% due 25/05/2037	116	91	0.00	5.065% due 21/01/2037	25,500	24,906	0.14	6.270% due 15/02/2050	\$ 85	87	0.00
4.483% due 25/10/2035	523	472	0.00	5.207% due 28/01/2031	14,500	14,659	0.08	American Municipal Power, Inc., Ohio Revenue Bonds, Series 2010			
4.588% due 25/10/2035	1,489	1,450	0.01	5.218% due 23/04/2031	39,600	40,002	0.23	7.734% due 15/02/2033	100	115	0.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
7.834% due 15/02/2041	\$ 1,700	\$ 2,010	0.01	4.847% due 25/03/2037	\$ 34	\$ 34	0.00	Credit Suisse Mortgage Capital Mortgage-Backed Trust			
Golden State, California Tobacco Securitization Corp.				6.310% due 25/02/2037	35	36	0.00	6.079% due 25/04/2037	\$ 62	\$ 16	0.00
Revenue Bonds, Series 2021				Citicorp Mortgage Securities Trust				Deutsche ALT-A Securities Mortgage Loan Trust			
3.850% due 01/06/2050	1,130	1,038	0.01	6.000% due 25/04/2037	41	36	0.00	4.003% due 25/08/2036	1,217	1,147	0.01
Golden State, California Tobacco Securitization Corp.				Citigroup Mortgage Loan Trust, Inc.				4.063% due 25/03/2037	1,324	1,282	0.01
Revenue Notes, (ST APPROP Insured), Series 2021				3.979% due 25/08/2036	8,707	3,429	0.02	4.063% due 25/09/2047	2,131	1,879	0.01
2.346% due 01/06/2030	200	185	0.00	4.669% due 25/08/2035	152	142	0.00	4.143% due 25/08/2047	2,991	2,614	0.02
Golden State, California Tobacco Securitization Corp.				5.329% due 25/08/2035	36	35	0.00	4.423% due 25/08/2037	2,136	1,796	0.01
Revenue Notes, Series 2021				5.750% due 25/09/2035	5	5	0.00	Deutsche ALT-B Securities Mortgage Loan Trust			
2.687% due 01/06/2030	6,000	5,520	0.03	5.860% due 25/09/2035	35	36	0.00	3.863% due 25/10/2036	5	4	0.00
2.787% due 01/06/2031	4,400	3,972	0.02	6.190% due 25/05/2035	2	2	0.00	Downey Savings & Loan Association Mortgage			
3.037% due 01/06/2032	8,045	7,193	0.04	6.480% due 25/10/2035	5	5	0.00	Loan Trust			
Los Angeles County, California Public Works Financing				Citigroup Mortgage Loan Trust, Inc. Mortgage Pass-				3.944% due 19/10/2036	976	911	0.01
Authority Revenue Bonds, (BABs), Series 2010				Through Certificates				4.594% due 19/09/2044	22	21	0.00
7.618% due 01/08/2040	2,800	3,282	0.02	4.405% due 25/09/2035	346	332	0.00	First Horizon Alternative Mortgage Securities Trust			
Minnesota Housing Finance Agency Revenue Notes,				CitiMortgage Alternative Loan Trust				4.639% due 25/04/2035	42	41	0.00
Series 2024				4.363% due 25/02/2037	1,184	1,008	0.01	6.250% due 25/11/2036	155	38	0.00
5.301% due 01/01/2029	4,900	4,956	0.03	6.000% due 25/01/2037	224	199	0.00	6.250% due 25/08/2037	158	48	0.00
5.532% due 01/01/2034	1,700	1,745	0.01	Countrywide Alternative Loan Trust				First Horizon Mortgage Pass-Through Trust			
Municipal Electric Authority of Georgia Revenue Bonds,				3.934% due 20/02/2047	3,782	3,093	0.02	5.737% due 25/08/2035	41	27	0.00
(BABs), Series 2010				3.949% due 20/12/2046	1,818	1,646	0.01	GreenPoint Mortgage Funding Trust			
6.655% due 01/04/2057	274	295	0.00	4.003% due 25/06/2036	645	626	0.00	4.123% due 25/01/2037	467	409	0.00
		30,398	0.17	4.083% due 25/02/2047	97	91	0.00	4.183% due 25/04/2036	228	192	0.00
NON-AGENCY MORTGAGE-BACKED SECURITIES				4.103% due 25/05/2047	2,384	2,213	0.01	4.203% due 25/06/2045	23	20	0.00
Adjustable Rate Mortgage Trust				4.113% due 25/05/2037	525	163	0.00	4.303% due 25/04/2036	184	171	0.00
4.570% due 25/09/2035	26	23	0.00	4.163% due 25/05/2036	51	46	0.00	4.303% due 25/11/2045	52	51	0.00
4.913% due 25/03/2035	378	337	0.00	4.174% due 20/03/2046	1,209	1,153	0.01	4.403% due 25/09/2046	1,019	863	0.01
American Home Mortgage Assets Trust				4.174% due 20/07/2046	165	145	0.00	4.443% due 25/10/2046	1,280	1,043	0.01
3.953% due 25/05/2046	181	163	0.00	4.183% due 25/05/2035	16	16	0.00	GreenPoint Mortgage Funding Trust Pass-			
3.973% due 25/10/2046	57	28	0.00	4.183% due 25/07/2046	39	37	0.00	Through Certificates			
4.143% due 25/09/2046	527	521	0.00	4.214% due 20/05/2046	1,925	1,759	0.01	6.427% due 25/10/2033	3	3	0.00
4.664% due 25/11/2046	7,331	1,668	0.01	4.223% due 25/11/2036	3,771	3,558	0.02	GS Mortgage Securities Corp. Trust			
American Home Mortgage Investment Trust				4.314% due 20/09/2046	1,173	1,074	0.01	4.823% due 15/07/2031	5,000	4,598	0.03
5.770% due 25/09/2035	3,008	1,092	0.01	4.323% due 25/02/2037	632	529	0.00	7.500% due 25/10/2036	51	5	0.00
Banc of America Funding Trust				4.394% due 20/12/2035	1,194	1,146	0.01	GSR Mortgage Loan Trust			
4.074% due 20/02/2047	392	373	0.00	4.398% due 20/11/2035	251	245	0.00	3.993% due 25/05/2037	8,781	4,005	0.02
4.353% due 20/10/2046	76	61	0.00	4.403% due 25/11/2035	8	8	0.00	4.075% due 25/06/2034	12	11	0.00
4.727% due 20/01/2047	69	60	0.00	4.418% due 20/11/2035	21	20	0.00	4.479% due 25/01/2036	25	24	0.00
5.608% due 20/02/2036	155	149	0.00	4.443% due 25/10/2046	547	487	0.00	4.596% due 25/11/2035	9	8	0.00
5.750% due 25/11/2035	5	5	0.00	4.513% due 25/07/2036	253	98	0.00	4.837% due 25/09/2035	21	20	0.00
Banc of America Mortgage Trust				4.603% due 25/10/2035	7	6	0.00	5.270% due 25/03/2033	11	11	0.00
6.524% due 25/09/2033	4	4	0.00	5.244% due 25/11/2035	183	170	0.00	5.500% due 25/01/2037	22	66	0.00
BCAP LLC Trust				5.250% due 25/06/2035	121	88	0.00	5.550% due 25/04/2032	46	45	0.00
4.103% due 25/01/2037	18	16	0.00	5.303% due 25/11/2035	205	192	0.00	6.000% due 25/03/2032	0	0	0.00
4.203% due 25/05/2047	118	109	0.00	5.500% due 25/09/2035	646	444	0.00	HarborView Mortgage Loan Trust			
4.475% due 26/01/2047	151	150	0.00	5.500% due 25/11/2035	1,203	726	0.01	4.134% due 19/09/2037	360	319	0.00
5.250% due 26/04/2037	486	257	0.00	5.750% due 25/03/2037	171	83	0.00	4.154% due 19/09/2046	421	400	0.00
Bear Stearns Adjustable Rate Mortgage Trust				5.784% due 25/11/2035	142	135	0.00	4.164% due 19/12/2036	7,668	6,950	0.04
3.803% due 25/08/2033	2	2	0.00	6.000% due 25/03/2036	1,770	743	0.01	4.234% due 19/03/2036	92	87	0.00
4.000% due 25/05/2034	36	33	0.00	6.000% due 25/02/2037	175	63	0.00	4.254% due 19/01/2036	280	178	0.00
4.015% due 25/05/2047	73	66	0.00	6.250% due 25/11/2036	104	75	0.00	4.330% due 19/07/2035	38	29	0.00
5.461% due 25/10/2033	13	13	0.00	6.250% due 25/08/2037	436	190	0.00	4.454% due 19/01/2035	69	66	0.00
5.498% due 25/02/2034	5	5	0.00	6.500% due 25/08/2032	2	2	0.00	4.594% due 19/12/2036	218	205	0.00
5.950% due 25/02/2036	34	31	0.00	Countrywide Home Loan Mortgage Pass-Through Trust				5.133% due 19/08/2036	16	15	0.00
6.000% due 25/08/2033	19	18	0.00	3.549% due 25/04/2035	109	69	0.00	5.254% due 19/10/2035	183	131	0.00
6.243% due 25/05/2034	34	33	0.00	3.991% due 25/09/2033	8	7	0.00	5.744% due 19/10/2035	347	159	0.00
6.453% due 25/02/2036	23	21	0.00	4.031% due 20/09/2036	38	34	0.00	HSI Asset Loan Obligation Trust			
Bear Stearns ALT-A Trust				4.223% due 25/05/2035	270	239	0.00	6.000% due 25/06/2037	17	16	0.00
3.533% due 25/03/2036	133	71	0.00	4.343% due 25/04/2035	125	121	0.00	Impac CMB Trust			
4.050% due 25/08/2036	1,132	498	0.00	4.366% due 19/01/2034	30	28	0.00	4.403% due 25/03/2035	4	4	0.00
4.083% due 25/02/2034	51	49	0.00	4.403% due 25/03/2035	817	761	0.01	Impac Secured Assets Trust			
4.112% due 25/11/2036	387	162	0.00	4.423% due 25/02/2035	160	153	0.00	4.283% due 25/01/2037	2,812	2,492	0.02
4.394% due 25/11/2036	2,320	1,151	0.01	4.434% due 20/04/2036	673	637	0.00	IndyMac Mortgage Loan Trust			
4.483% due 25/08/2035	5,673	5,615	0.03	4.443% due 25/02/2035	67	62	0.00	3.177% due 25/01/2036	18	16	0.00
4.486% due 25/11/2035	392	291	0.00	4.463% due 25/02/2036	7	3	0.00	3.372% due 25/06/2036	131	110	0.00
4.487% due 25/08/2036	8	5	0.00	4.523% due 25/09/2034	12	12	0.00	3.603% due 25/10/2035	82	65	0.00
4.642% due 25/09/2035	1,247	641	0.00	4.669% due 25/11/2034	82	78	0.00	3.609% due 25/08/2035	71	51	0.00
4.819% due 25/01/2036	692	661	0.00	5.500% due 25/11/2035	60	25	0.00	3.618% due 25/03/2036	1,460	984	0.01
5.044% due 25/05/2035	19	19	0.00	5.750% due 25/07/2037	300	135	0.00	3.655% due 25/03/2036	454	331	0.00
Bear Stearns Mortgage Funding Trust				6.000% due 25/07/2036	278	125	0.00	4.123% due 25/02/2037	1,271	1,188	0.01
4.083% due 25/12/2046	289	260	0.00	6.000% due 25/05/2037	1,028	419	0.00	4.163% due 25/06/2046	693	641	0.00
Bear Stearns Structured Products, Inc. Trust				6.224% due 20/02/2036	17	15	0.00	4.243% due 25/06/2037	84	80	0.00
3.918% due 26/12/2046	1,131	880	0.01	6.500% due 25/12/2037	651	234	0.00	4.355% due 25/12/2034	37	35	0.00
Benchmark Mortgage Trust				6.500% due 25/11/2047	499	219	0.00	JPMorgan Mortgage Trust			
4.077% due 15/07/2051	12,918	12,888	0.07	Countrywide Home Loan Reperforming REMIC Trust				4.838% due 25/08/2034	43	43	0.00
4.203% due 10/10/2051	1,785	1,782	0.01	4.123% due 25/03/2035	287	279	0.00	JPMorgan Alternative Loan Trust			
Chase Mortgage Finance Trust				6.000% due 25/03/2035	15	15	0.00	4.243% due 25/10/2036	2,023	1,886	0.01
4.350% due 25/03/2037	350	326	0.00	Credit Suisse First Boston Mortgage Securities Corp.				4.269% due 27/06/2037	108	61	0.00
4.763% due 25/07/2037	29	23	0.00	4.426% due 25/03/2032	24	24	0.00	5.256% due 25/12/2035	514	344	0.00
				6.500% due 25/04/2033	2	2	0.00	5.500% due 25/11/2036	11	8	0.00
				Credit Suisse Mortgage Capital Certificates							
				3.850% due 25/09/2057	6,324	6,048	0.04				
				4.674% due 25/06/2050	3,548	3,194	0.02				

Schedule of Investments Global Bond Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
JPMorgan Mortgage Trust				4.705% due 25/09/2034	\$ 0	\$ 0	0.00	Washington Mutual MSC Mortgage Pass-Through			
4.942% due 25/02/2036	\$ 265	\$ 174	0.00	4.770% due 25/12/2035	236	155	0.00	Certificates Trust			
5.219% due 25/06/2036	155	107	0.00	4.882% due 25/09/2034	104	102	0.00	4.762% due 25/06/2033	\$ 2	\$ 1	0.00
5.293% due 25/02/2036	87	55	0.00	5.589% due 25/04/2034	5	5	0.00	Wells Fargo Alternative Loan Trust			
5.326% due 25/11/2033	14	13	0.00	5.923% due 25/02/2034	26	25	0.00	5.803% due 28/12/2037	131	121	0.00
5.397% due 25/07/2035	23	22	0.00	Structured Asset Mortgage Investments Trust				6.250% due 25/07/2037	266	236	0.00
5.809% due 25/07/2035	41	41	0.00	3.457% due 25/05/2047	2,030	1,630	0.01				
6.244% due 25/12/2034	102	99	0.00	3.883% due 25/08/2036	1,217	1,086	0.01				
Lehman XS Trust				4.083% due 25/01/2037	852	781	0.01				
4.123% due 25/12/2036	1,494	1,556	0.01	4.123% due 25/01/2037	1,453	1,329	0.01				
Luminent Mortgage Trust				4.123% due 25/09/2047	1,206	1,127	0.01				
4.123% due 25/12/2036	107	106	0.00	4.143% due 25/06/2036	22	22	0.00				
4.163% due 25/10/2046	257	239	0.00	4.163% due 25/10/2036	1,839	1,661	0.01				
MASTR Adjustable Rate Mortgages Trust				4.183% due 25/05/2036	396	253	0.00				
5.370% due 21/11/2034	47	47	0.00	4.183% due 25/09/2047	1,403	1,311	0.01				
MASTR Alternative Loan Trust				4.203% due 25/05/2036	1,730	1,456	0.01				
4.163% due 25/03/2036	670	54	0.00	4.203% due 25/05/2046	2,415	766	0.01				
MASTR Asset Securitization Trust				4.203% due 25/09/2047	18	16	0.00				
6.000% due 25/06/2036	135	71	0.00	4.254% due 19/07/2035	8	8	0.00				
Mellon Residential Funding Corp. Mortgage Pass-Through Trust				4.283% due 25/05/2046	26	16	0.00				
4.180% due 15/12/2030	13	13	0.00	4.323% due 25/02/2036	215	184	0.00				
4.394% due 20/10/2029	5	5	0.00	4.334% due 19/07/2034	6	6	0.00				
4.440% due 15/11/2031	17	17	0.00	4.414% due 19/09/2032	5	4	0.00				
Merrill Lynch Alternative Note Asset Trust				4.454% due 19/03/2034	2	2	0.00				
4.083% due 25/01/2037	8,015	2,343	0.01	5.144% due 25/12/2035	45	39	0.00				
Merrill Lynch Mortgage Investors Trust				5.244% due 25/08/2047	904	785	0.01				
4.423% due 25/06/2028	4	4	0.00	Structured Asset Securities Corp. Mortgage Loan Trust							
4.837% due 25/12/2034	69	66	0.00	4.043% due 25/01/2036	57	49	0.00				
5.834% due 25/02/2033	20	19	0.00	4.053% due 25/10/2036	405	348	0.00				
5.996% due 25/06/2037	9	9	0.00	TBW Mortgage-Backed Trust							
Merrill Lynch Mortgage-Backed Securities Trust				6.130% due 25/01/2037	25	5	0.00				
3.843% due 25/04/2037	480	420	0.00	Thornburg Mortgage Securities Trust							
Morgan Stanley Mortgage Loan Trust				4.016% due 25/09/2037	6	6	0.00				
3.128% due 25/11/2037	411	282	0.00	5.013% due 25/06/2037	290	276	0.00				
4.023% due 25/04/2035	92	92	0.00	5.989% due 25/06/2037	1,063	926	0.01				
4.389% due 25/11/2035	17	13	0.00	6.039% due 25/06/2037	902	748	0.01				
MortgageIT Securities Corp. Mortgage Loan Trust				6.039% due 25/06/2047	376	349	0.00				
4.223% due 25/06/2047	3,113	2,770	0.02	6.089% due 25/03/2037	459	326	0.00				
New Century Alternative Mortgage Loan Trust				Towd Point Mortgage Trust							
6.173% due 25/07/2036	4,594	863	0.01	3.750% due 25/05/2058	4,328	4,252	0.03				
New Residential Mortgage Loan Trust				Verus Securitization Trust							
3.500% due 25/12/2057	1,261	1,222	0.01	2.829% due 25/10/2066	4,616	4,214	0.02				
Nomura Asset Acceptance Corp. Alternative Loan Trust				WaMu Mortgage Pass-Through Certificates Trust							
4.321% due 25/10/2035	15	13	0.00	3.078% due 25/05/2037	695	589	0.00				
NovaStar Mortgage Funding Trust				3.748% due 25/12/2046	15	14	0.00				
0.382% due 25/09/2046	1,220	449	0.00	3.759% due 25/03/2036	809	726	0.00				
Residential Accredited Loans, Inc. Trust				3.781% due 25/05/2037	989	895	0.01				
3.870% due 25/11/2037	1,402	1,177	0.01	3.978% due 27/02/2034	31	31	0.00				
3.913% due 25/02/2047	396	118	0.00	4.054% due 25/09/2036	187	161	0.00				
4.063% due 25/06/2037	739	727	0.00	4.223% due 25/04/2045	9	9	0.00				
4.083% due 25/03/2047	1,273	1,215	0.01	4.235% due 25/12/2036	343	319	0.00				
4.123% due 25/06/2046	4,580	912	0.01	4.262% due 25/03/2036	38	35	0.00				
4.183% due 25/04/2046	3,480	842	0.01	4.303% due 25/12/2045	9	9	0.00				
4.208% due 25/08/2035	37	11	0.00	4.343% due 25/07/2045	170	165	0.00				
4.263% due 25/08/2037	273	268	0.00	4.343% due 25/10/2045	41	40	0.00				
6.000% due 25/06/2036	271	225	0.00	4.381% due 25/12/2035	140	132	0.00				
Residential Asset Securitization Trust				4.383% due 25/01/2045	67	66	0.00				
4.163% due 25/01/2046	11	3	0.00	4.403% due 25/01/2045	29	28	0.00				
5.750% due 25/02/2036	1,527	956	0.01	4.435% due 25/09/2036	2,087	1,855	0.01				
5.750% due 25/04/2037	1,087	456	0.00	4.503% due 25/11/2034	94	93	0.00				
6.000% due 25/07/2037	764	262	0.00	4.583% due 25/11/2045	196	187	0.00				
6.500% due 25/08/2036	1,089	277	0.00	4.583% due 25/12/2045	2,285	2,117	0.01				
Residential Funding Mortgage Securities, Inc. Trust				4.624% due 25/10/2046	1,756	1,590	0.01				
5.392% due 25/09/2035	200	124	0.00	4.724% due 25/06/2046	473	422	0.00				
6.500% due 25/03/2032	3	3	0.00	4.744% due 25/02/2046	1,203	1,120	0.01				
Sequoia Mortgage Trust				4.744% due 25/08/2046	54	51	0.00				
3.876% due 25/01/2047	166	113	0.00	4.944% due 25/11/2042	15	15	0.00				
4.015% due 20/07/2037	482	367	0.00	4.994% due 25/01/2047	277	252	0.00				
4.454% due 19/10/2026	12	12	0.00	5.044% due 25/06/2033	20	20	0.00				
4.454% due 20/07/2033	64	65	0.00	5.133% due 25/08/2034	38	37	0.00				
4.514% due 20/10/2027	0	0	0.00	5.144% due 25/08/2042	0	0	0.00				
6.255% due 20/04/2035	7	8	0.00	5.244% due 25/10/2046	7	7	0.00				
Structured Adjustable Rate Mortgage Loan Trust				5.270% due 25/09/2033	3	3	0.00				
4.083% due 25/10/2035	236	229	0.00	5.365% due 25/03/2033	5	5	0.00				
4.203% due 25/05/2037	6	6	0.00	5.595% due 25/03/2034	3	3	0.00				
4.341% due 25/11/2035	24	22	0.00	5.675% due 25/09/2033	6	6	0.00				
4.343% due 25/08/2035	61	53	0.00	Washington Mutual Mortgage Pass-Through							
4.486% due 25/07/2035	491	435	0.00	Certificates Trust							
				4.213% due 25/04/2035	90	77	0.00				
				4.363% due 25/07/2036	54	40	0.00				
				4.684% due 25/07/2046	388	241	0.00				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
4.511% due 20/01/2066	\$ 354	\$ 355	0.00	4.750% due				NIGERIA TREASURY BILLS			
4.591% due 20/08/2066	959	964	0.01	15/08/2055	\$ 10,800	\$ 10,481	0.06	21.097% due			
5.000% due 20/01/2030 -				4.750% due				07/07/2026			
20/04/2038	8	8	0.00	15/02/2056 (j)	3,200	3,109	0.02	(b)(c)	NGN 1,533,700	\$ 1,114	0.01
5.125% due 20/11/2026 -				4.875% due				21.137% due			
20/12/2026	0	0	0.00	15/08/2045 (j)	5,353	5,314	0.03	06/10/2026 (b)(c)	883,876	609	0.00
5.375% due 20/08/2026 -				U.S. Treasury Inflation Protected Securities (d)				21.241% due			
20/09/2026	0	0	0.00	0.125% due				14/07/2026 (b)(c)	2,209,691	1,596	0.01
5.500% due 20/08/2035 -				15/07/2031	39,501	36,275	0.21	21.322% due			
15/02/2039	102	103	0.00	0.125% due				28/07/2026 (b)(c)	1,060,651	760	0.00
5.625% due 20/04/2027 -				15/01/2032	10,209	9,245	0.05	21.450% due			
20/05/2030	5	5	0.00	0.375% due				07/07/2026 (b)(c)	1,917,200	1,393	0.01
6.500% due 20/02/2055	270	280	0.00	15/01/2027	48,238	47,608	0.27	21.480% due			
Ginnie Mae, TBA				0.375% due				28/07/2026 (b)(c)	1,325,800	950	0.01
2.500% due 01/07/2056 -				15/07/2027	177	174	0.00	21.587% due			
01/08/2056	118,300	100,979	0.57	0.500% due				04/08/2026 (b)(c)	197,700	141	0.00
3.000% due 01/07/2056 -				15/01/2028	96,673	94,229	0.54	21.625% due			
01/08/2056	129,800	115,214	0.65	0.625% due				11/08/2026 (b)(c)	3,497,400	2,485	0.01
3.500% due 01/08/2056	99,500	89,337	0.51	15/07/2032	6,073	5,626	0.03	21.638% due			
6.500% due 01/07/2056 -				0.750% due				11/08/2026 (b)(c)	2,300,600	1,635	0.01
01/08/2056	660,800	684,559	3.89	15/07/2028	10,213	9,988	0.06	21.659% due			
Small Business Administration				1.125% due				25/08/2026 (b)(c)	1,342,200	946	0.01
5.490% due 01/05/2028	4	4	0.00	15/01/2033	102,714	97,185	0.55	21.675% due			
5.600% due 01/09/2028	2	2	0.00	1.375% due				18/08/2026 (b)(c)	766,900	543	0.00
5.680% due 01/06/2028	1	1	0.00	15/07/2033	21,924	21,037	0.12	21.676% due			
6.220% due 01/12/2028	13	13	0.00	1.750% due				11/08/2026 (b)(c)	1,186,200	843	0.01
Tennessee Valley Authority				15/01/2028	28,128	27,942	0.16	21.690% due			
4.875% due 15/05/2035	14,000	14,319	0.08	2.375% due				07/07/2026 (b)(c)	1,748,700	1,271	0.01
5.880% due 01/04/2036	500	551	0.00	15/01/2027	1,651	1,647	0.01	21.699% due			
Uniform Mortgage-Backed Security				2.375% due				25/08/2026 (b)(c)	1,049,200	740	0.00
2.500% due 01/05/2030 -				15/10/2028	35,435	35,824	0.20	21.702% due			
01/06/2031	1,201	1,155	0.01	2.500% due				18/08/2026 (b)(c)	2,938,900	2,080	0.01
3.000% due 01/01/2027	1	1	0.00	15/01/2029	62,492	63,302	0.36	21.704% due			
3.500% due 01/11/2034 -				3.875% due				01/09/2026 (b)(c)	1,049,200	737	0.00
01/02/2050	9,699	9,045	0.05	15/04/2029	40,099	42,122	0.24			17,843	0.10
4.000% due 01/06/2038 -				U.S. Treasury Notes				SOUTH AFRICA TREASURY BILLS			
01/08/2053	11,297	10,713	0.06	0.375% due				7.046% due			
4.500% due 01/05/2027 -				30/09/2027	2,400	2,291	0.01	27/01/2027			
01/09/2053	7,868	7,617	0.04	0.750% due				(b)(c)	ZAR 320,800	18,821	0.11
5.000% due 01/01/2056	580	570	0.00	31/01/2028	100	95	0.00	7.066% due			
5.500% due 01/01/2035 -				2.500% due				28/10/2026 (b)(c)	3,300	197	0.00
01/01/2055	171,411	172,666	0.98	31/03/2027	4,600	4,549	0.02	7.304% due			
6.000% due 01/12/2053 -				3.500% due				19/08/2026 (b)(c)	36,310	2,196	0.01
01/09/2054	179,775	184,221	1.05	15/02/2033	25,100	23,952	0.14	7.305% due			
6.500% due 01/06/2036 -				3.750% due				18/11/2026 (b)(c)	706,720	42,047	0.24
01/01/2054	7,247	7,539	0.04	31/12/2028	1,100	1,089	0.01	7.393% due			
Uniform Mortgage-Backed Security, TBA				4.000% due				22/07/2026 (b)(c)	581,240	35,346	0.20
2.500% due 01/07/2056 -				31/05/2030	3,100	3,079	0.02			98,607	0.56
01/08/2056	158,350	132,285	0.75	4.000% due				Total Short-Term Instruments		215,274	1.22
4.000% due 01/07/2056 -				15/02/2034	27,500	26,872	0.15	Total Transferable Securities \$ 23,711,752 134.65			
01/09/2056	322,950	301,688	1.71	4.125% due				SHARES			
4.500% due 01/07/2056 -				15/02/2036 (j)	39,340	38,387	0.22	INVESTMENT FUNDS			
01/09/2056	595,761	570,212	3.24	4.250% due				COLLECTIVE INVESTMENT SCHEMES			
5.000% due 01/07/2056 -				15/11/2034	100	99	0.00	PIMCO Funds: Global			
01/08/2056	4,405,260	4,324,290	24.56	4.250% due				Investors Series			
5.500% due 01/07/2056 -				15/05/2035	200	198	0.00	plc - PIMCO			
01/08/2056	214,700	215,126	1.22	4.250% due				Emerging Markets			
6.000% due 01/07/2056	73,073	74,710	0.42	15/08/2035	10,093	9,966	0.06	Opportunities			
6.500% due 01/07/2056	115,195	119,172	0.68					Fund (f)	5,766,349	90,243	0.51
		8,152,463	46.29			2,072,260	11.77	PIMCO Funds: Global			
U.S. TREASURY OBLIGATIONS				Total United States		12,088,852	68.65	Investors Series			
U.S. Treasury Bonds				SHORT-TERM INSTRUMENTS				plc - PIMCO			
1.375% due 15/11/2040	61,050	39,488	0.22	SHORT-TERM NOTES				European High			
1.875% due				Kona Spc Ltd.				Yield Bond Fund (f)	1,355,380	20,687	0.12
15/02/2041 (j)	205,300	142,511	0.81	5.718% due				PIMCO Funds: Global			
1.875% due 15/02/2051	100	56	0.00	15/09/2026	€ 6,700	7,663	0.04	Investors Series			
2.000% due 15/08/2051	7,100	4,044	0.02	EGYPT TREASURY BILLS				plc - PIMCO			
2.250% due 15/08/2049	72,000	44,800	0.25	23.650% due				Global Bond			
2.875% due 15/05/2052	26,900	18,613	0.11	13/10/2026 (b)(c)	EGP 3,200	61	0.00	Ex-US Fund (f)	10,956,929	130,168	0.74
3.000% due 15/02/2048	35,300	25,999	0.15	24.000% due				PIMCO Funds: Global			
3.000% due 15/02/2049	46,400	33,843	0.19	13/10/2026 (b)(c)	4,500	86	0.00	Investors Series			
3.250% due 15/05/2042	200	165	0.00	24.060% due				plc - Global Bond			
3.375% due				20/10/2026 (b)(c)	1,700	32	0.00	Opportunities			
15/11/2048 (j)	137,500	107,588	0.61	24.651% due				Fund (f)	327,056	3,306	0.02
4.125% due				10/11/2026 (b)(c)	132,125	2,479	0.02	PIMCO Funds: Global			
15/08/2044 (j)	259,800	235,038	1.34			2,658	0.02	Investors Series			
4.500% due 15/02/2044	21,800	20,768	0.12	HUNGARY TREASURY BILLS				plc - UK Corporate			
4.500% due				6.082% due				Bond Fund (f)	4,923,621	68,290	0.39
15/11/2054 (j)	641,200	597,005	3.39	02/07/2026 (b)(c)	HUF 27,552,000	88,503	0.50				
4.625% due											
15/02/2046 (j)	6,300	6,049	0.03								
4.625% due 15/02/2055	183,700	174,608	0.99								

Schedule of Investments Global Bond Fund (Cont.)

DESCRIPTION	SHARES	FAIR VALUE (000\$)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000\$)	% OF NET ASSETS
PIMCO Funds: Global Investors Series plc - US Short-Term Fund (f)	391,385	\$ 4,020	0.02	PIMCO ETFs plc - PIMCO Advantage Global Government Bond UCITS ETF (f)	220,000	\$ 5,757	0.03
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (f)	246,495	2,458	0.02	PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (f)	3,455,880	385,635	2.19
PIMCO Specialty Funds Ireland p.l.c. - PIMCO China Bond Fund (f)	345,274	5,407	0.03	PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (f)	4,369,740	439,071	2.49
		324,579	1.85			851,067	4.83
EXCHANGE-TRADED FUNDS				Total Investment Funds		\$ 1,175,646	6.68
PIMCO ETFs plc - PIMCO Advantage Euro Government Bond UCITS ETF (f)	710,000	20,604	0.12				

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month EURIBOR December Futures	Long	12/2026	9,628	\$ (2,734)	(0.02)
Australia Government 3-Year Note September Futures	Long	09/2026	174	65	0.00
Australia Government 10-Year Bond September Futures	Short	09/2026	2,704	(2,909)	(0.02)
Canada Government 5-Year Bond September Futures	Short	09/2026	1,395	(755)	0.00
Canada Government 10-Year Bond September Futures	Long	09/2026	2,269	3,436	0.02
Euro-Bobl September Futures	Short	09/2026	4,877	(2,435)	(0.01)
Euro-BTP Italy Government Bond September Futures	Long	09/2026	10,798	17,876	0.10
Euro-Bund 10-Year Bond September Futures	Short	09/2026	5,524	(7,540)	(0.04)
Euro-Buxl 30-Year Bond September Futures	Short	09/2026	65	(173)	0.00
Euro-OAT France Government 10-Year Bond September Futures	Short	09/2026	6,992	(3,866)	(0.02)
Euro-Schatz September Futures	Short	09/2026	10,392	(1,121)	(0.01)
Japan Government 10-Year Bond September Futures	Short	09/2026	1,739	(3,282)	(0.02)
U.S. Treasury 5-Year Note September Futures	Long	09/2026	4,611	(34)	0.00
U.S. Treasury 10-Year Note September Futures	Long	09/2026	10,011	9,244	0.05
U.S. Treasury 10-Year Ultra September Futures	Long	09/2026	17,107	20,004	0.11
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2026	558	(1,596)	(0.01)
United Kingdom Long Gilt September Futures	Long	09/2026	6,048	17,153	0.10
				\$ 41,333	0.23
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 41,333	0.23

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Deutsche Bank AG	1.000%	20/12/2032	€ 500	\$ 5	0.00
Stellantis NV	5.000	20/12/2030	400	(7)	0.00
				\$ (2)	0.00

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

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-45 10-Year Index	(1.000)%	20/12/2035	\$ 68,455	\$ (103)	0.00
CDX.IG-46 10-Year Index	(1.000)	20/06/2036	310,600	(755)	0.00
iTraxx Europe Main 45 5-Year Index	(1.000)	20/06/2031	€ 999,200	(2,887)	(0.02)
				\$ (3,745)	(0.02)

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-45 5-Year Index	1.000%	20/12/2030	\$ 1,117,188	\$ 944	0.01
CDX.IG-46 5-Year Index	1.000	20/06/2031	2,515,780	2,572	0.01
				\$ 3,516	0.02

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	3.000%	17/06/2027	£ 357,180	\$ 2,052	0.01
Receive	1-Day GBP-SONIO Compounded-OIS	3.500	18/03/2028	268,000	(1,539)	(0.01)
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	3.500	16/09/2028	2,045,570	6,081	0.04
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	3.500	16/09/2031	365,040	3,916	0.02
Pay	1-Day GBP-SONIO Compounded-OIS	4.000	17/03/2028	9,800	63	0.00
Receive ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	4.000	16/09/2036	655,455	(8,548)	(0.05)
Receive	1-Day GBP-SONIO Compounded-OIS	4.500	18/03/2056	16,010	(514)	0.00
Receive ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	4.500	16/09/2056	31,700	(960)	(0.01)
Receive	1-Day INR-MIBOR Compounded-OIS	5.750	18/03/2031	INR 2,056,280	314	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.000	17/03/2031	¥ 14,710,000	(285)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.050	15/12/2031	17,222,400	(727)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	19/06/2039	13,160,000	2,184	0.01
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.600	18/12/2029	16,240,000	(57)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.750	19/03/2027	37,770,000	(2)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.750	19/03/2030	30,810,000	(129)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.000	19/03/2032	67,820,000	(2,554)	(0.01)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.000	18/09/2034	72,160,000	(5,830)	(0.03)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.000	19/03/2035	34,570,000	(3,609)	(0.02)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.000	19/06/2044	7,464,800	(1,772)	(0.01)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.250	18/06/2035	2,500,000	(299)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.250	17/09/2035	74,980,600	(7,274)	(0.04)
Receive ⁽⁴⁾	1-Day JPY-MUTKCALM Compounded-OIS	1.500	16/09/2028	366,773,000	(2,710)	(0.01)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.500	17/12/2035	5,920,000	(664)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.500	18/03/2036	9,650,000	(2,395)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.500	18/09/2054	1,186,200	289	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.500	19/03/2055	1,130,000	307	0.00
Receive ⁽⁴⁾	1-Day JPY-MUTKCALM Compounded-OIS	1.750	16/09/2031	100,074,000	3,227	0.02
Receive	1-Day JPY-MUTKCALM Compounded-OIS	2.500	18/03/2056	1,350,000	670	0.00
Receive ⁽⁴⁾	1-Day SGD-SIBCSORA Compounded-OIS	1.750	16/09/2031	SGD 953,526	3,540	0.02
Receive ⁽⁴⁾	1-Day SGD-SIBCSORA Compounded-OIS	2.000	16/09/2031	507,000	(1,593)	(0.01)
Receive ⁽⁴⁾	1-Day THB-THOR Compounded-OIS	1.750	16/09/2031	THB 6,413,700	(785)	0.00
Receive ⁽⁴⁾	1-Day THB-THOR Compounded-OIS	2.000	16/09/2031	770,400	(73)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2027	\$ 185,971	103	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.965	30/11/2026	472,600	1,807	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.000	19/03/2027	725,640	1,904	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.000	17/06/2028	387,560	1,547	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2027	215,540	523	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	17/06/2031	399,567	(1,191)	(0.01)
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.250	16/09/2031	6,000	(11)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2035	258,970	2,454	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.250	19/03/2055	12,730	55	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.300	31/05/2027	100,800	248	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.325	15/03/2028	550,880	3,560	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.325	31/08/2030	154,080	1,753	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.500	18/03/2028	37,590	(249)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	18/03/2031	895,930	10,606	0.06
Receive	1-Day USD-SOFR Compounded-OIS	3.500	17/06/2033	19,300	218	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	17/09/2055	21,200	130	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.548	31/08/2030	82,300	(938)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.551	17/09/2035	3,700	45	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.557	31/08/2030	142,100	(1,619)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.564	31/01/2033	3,400	39	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.574	31/08/2030	90,400	(1,030)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.582	31/08/2030	94,300	(1,075)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.583	31/08/2030	104,600	(1,192)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.587	31/08/2030	69,700	(794)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.599	31/08/2030	120,000	(1,368)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.605	28/08/2034	20,300	261	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.629	31/08/2030	165,100	(1,882)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.637	31/08/2030	63,800	(727)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.643	31/08/2030	57,500	(656)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.646	31/08/2030	157,300	(1,794)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.649	31/08/2030	1,700	(19)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.672	31/01/2033	54,000	621	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.678	31/01/2033	93,500	1,075	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.691	31/01/2033	61,200	704	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.693	31/01/2033	68,000	782	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.698	31/01/2033	46,200	531	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.700	31/01/2033	59,700	687	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.700	20/02/2049	1,900	9	0.00

Schedule of Investments Global Bond Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	3.714%	31/01/2033	\$ 73,600	\$ 847	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.715	07/08/2034	35,410	493	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.715	15/08/2035	102,931	1,040	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.748	31/01/2033	44,100	507	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.748	03/03/2036	68,000	659	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2026	13,500	(7)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2027	1,276,800	(6,371)	(0.04)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2030	1,800	(20)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2035	264,000	2,870	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2035	743,180	7,229	0.04
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/06/2036	1,012,385	(179)	0.00
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.750	16/09/2036	22,200	(49)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2055	164,200	(580)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.752	31/01/2033	136,200	1,567	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.755	31/01/2033	104,600	1,204	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.755	15/02/2036	9,400	91	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.773	04/03/2055	29,000	107	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.775	03/03/2036	63,800	616	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.804	15/02/2055	15,200	55	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.850	05/08/2034	28,900	338	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.851	28/02/2029	135,500	1,219	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.861	15/02/2055	11,800	41	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.862	28/02/2029	133,200	1,195	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.905	15/08/2026	163,400	50	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.922	15/11/2054	17,600	55	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.930	24/03/2035	29,000	295	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.930	25/06/2055	30,900	128	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.940	15/11/2054	12,100	36	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.955	15/11/2054	21,800	64	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.959	15/11/2054	31,500	92	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.960	27/06/2055	38,471	173	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.964	15/11/2054	19,600	57	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.975	21/03/2035	21,600	219	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.988	15/11/2053	25,900	106	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.990	15/11/2054	12,000	34	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.993	15/11/2054	18,300	51	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.998	15/11/2053	3,400	14	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	30/11/2030	59,100	(175)	0.00
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	4.000	15/02/2036	121,990	406	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	18/03/2036	219,020	2,077	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.000	18/03/2056	13,660	45	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	17/06/2056	28,020	87	0.00
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	4.000	16/09/2056	600	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.005	29/09/2055	11,439	33	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.010	15/11/2053	2,350	10	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.015	15/11/2053	2,800	12	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.052	15/02/2056	2,800	9	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.065	26/06/2055	19,479	85	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.066	15/02/2046	2,000	10	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.076	15/02/2046	3,200	16	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.082	15/11/2053	2,700	11	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.111	15/11/2054	29,100	65	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.115	15/11/2054	16,940	38	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.117	15/11/2054	4,110	9	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.130	15/11/2054	39,350	85	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.222	15/11/2052	13,000	49	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.224	15/11/2052	13,000	49	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.225	15/11/2052	25,200	95	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.227	15/11/2052	38,600	145	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.228	15/11/2052	11,300	43	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.232	15/11/2052	12,300	46	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.233	15/11/2052	22,000	83	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.238	15/11/2052	15,700	59	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.244	15/11/2052	17,500	66	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.245	15/11/2052	34,900	131	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.248	15/11/2052	26,000	98	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	1.713	02/10/2029	CAD 81,100	208	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	1.900	18/12/2029	76,500	249	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	2.740	01/06/2034	6,300	(46)	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	2.750	17/06/2031	336,500	(946)	(0.01)
Pay	3-Month CAD-CAONREPO Compounded-OIS	2.850	01/09/2029	151,800	401	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	2.850	01/06/2033	14,000	(81)	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	2.880	01/09/2033	48,600	(345)	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.000	25/05/2031	135,300	(702)	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.000	01/06/2033	20,000	(110)	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.000	01/06/2034	6,000	(41)	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.180	01/06/2033	140,200	(721)	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.250	15/03/2033	88,700	(544)	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.250	21/06/2053	2,300	42	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.300	01/06/2033	65,400	(321)	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.400	01/06/2033	17,700	(83)	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.500	01/09/2033	78,900	(550)	0.00

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.700%	01/09/2033	CAD 31,200	\$ (216)	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/12/2033	10,100	(42)	0.00
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.000	18/03/2028	CHF 537,000	1,335	0.01
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.250	18/03/2031	92,800	588	0.00
Pay ⁽⁴⁾	3-Month CHF-SRFXON3 Compounded-OIS	0.250	16/09/2031	171,780	2,769	0.02
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.283	14/02/2027	47,000	63	0.00
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.294	10/02/2027	42,300	59	0.00
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.343	16/05/2027	31,300	21	0.00
Pay	3-Month CNY-CNREPOFIX	1.500	17/06/2031	CNY 806,400	579	0.00
Pay	3-Month KRW-KORIBOR	2.750	18/03/2036	KRW 201,971,940	(14,052)	(0.08)
Pay ⁽⁴⁾	3-Month NZD-BBR	3.750	16/12/2028	NZD 738,200	2,045	0.01
Pay ⁽⁴⁾	3-Month NZD-BBR	3.750	16/09/2029	224,300	1,000	0.01
Pay ⁽⁴⁾	3-Month NZD-BBR	4.000	16/12/2031	67,700	398	0.00
Pay	3-Month SEK-STIBOR	2.474	03/02/2030	SEK 393,000	612	0.00
Pay	3-Month SEK-STIBOR	2.500	18/03/2031	2,834,250	4,152	0.02
Pay ⁽⁴⁾	3-Month SEK-STIBOR	2.750	16/09/2031	1,174,450	1,296	0.01
Pay ⁽⁴⁾	3-Month ZAR-JIBAR	8.300	08/06/2036	ZAR 523,600	861	0.01
Pay	6-Month AUD-BBR-BBSW	3.500	18/03/2031	AUD 1,646,830	15,351	0.09
Receive	6-Month AUD-BBR-BBSW	3.750	18/03/2031	491,500	(4,600)	(0.03)
Pay	6-Month AUD-BBR-BBSW	4.250	19/03/2035	98,600	1,391	0.01
Pay	6-Month AUD-BBR-BBSW	4.250	17/09/2035	140,480	2,038	0.01
Pay	6-Month AUD-BBR-BBSW	4.250	18/03/2036	160,360	2,374	0.01
Receive ⁽⁴⁾	6-Month AUD-BBR-BBSW	4.500	16/09/2031	121,000	(695)	0.00
Pay	6-Month AUD-BBR-BBSW	4.500	19/03/2035	76,900	1,085	0.01
Pay	6-Month AUD-BBR-BBSW	4.500	18/06/2035	42,900	594	0.00
Pay	6-Month AUD-BBR-BBSW	4.500	17/09/2035	169,400	2,459	0.01
Receive ⁽⁴⁾	6-Month AUD-BBR-BBSW	5.000	16/09/2036	517,300	(2,129)	(0.01)
Receive ⁽⁴⁾	6-Month AUD-BBR-BBSW	5.000	16/09/2056	9,600	(120)	0.00
Pay	6-Month CZK-PRIBOR	1.913	30/01/2029	CZK 158,300	1	0.00
Pay ⁽⁴⁾	6-Month CZK-PRIBOR	4.335	01/07/2036	421,700	(8)	0.00
Pay ⁽⁴⁾	6-Month CZK-PRIBOR	4.375	01/07/2036	474,800	23	0.00
Pay ⁽⁴⁾	6-Month CZK-PRIBOR	4.523	01/12/2035	943,500	499	0.00
Pay	6-Month EUR-EURIBOR	0.451	27/05/2050	€ 19,900	563	0.00
Pay	6-Month EUR-EURIBOR	1.795	11/10/2029	53,450	232	0.00
Pay	6-Month EUR-EURIBOR	1.923	11/10/2029	1,900	10	0.00
Pay	6-Month EUR-EURIBOR	1.929	11/10/2029	159,180	809	0.01
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.170	15/12/2028	752,400	1,183	0.01
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.250	16/09/2028	1,942,055	4,391	0.03
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.350	15/12/2028	762,500	(1,155)	(0.01)
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.500	16/09/2031	513,350	4,366	0.03
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	819,290	14,787	0.08
Receive	6-Month EUR-EURIBOR	2.750	18/09/2039	46,900	(1,850)	(0.01)
Receive	6-Month EUR-EURIBOR	2.750	18/03/2041	9,100	(229)	0.00
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.825	16/09/2055	525,700	(45)	0.00
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	147,830	3,522	0.02
Pay	6-Month NOK-NIBOR	3.750	18/03/2031	NOK 1,204,780	547	0.00
Pay ⁽⁴⁾	6-Month NOK-NIBOR	4.500	16/09/2031	88,580	40	0.00
Receive ⁽⁴⁾	6-Month PLN-WIBOR	4.625	01/07/2036	PLN 85,300	6	0.00
Receive ⁽⁴⁾	6-Month PLN-WIBOR	4.665	01/07/2036	76,000	(24)	0.00
Receive ⁽⁴⁾	6-Month PLN-WIBOR	4.723	01/12/2035	168,300	(747)	0.00
					\$ 55,921	0.32
Total Centrally Cleared Financial Derivative Instruments					\$ 55,690	0.32

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

Schedule of Investments Global Bond Fund (Cont.)

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

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

PURCHASED OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC USD versus KRW	KRW 1,400.000	09/07/2026	36,181	\$ 367	\$ 0	0.00
	Put - OTC USD versus KRW	1,400.000	13/07/2026	8,055	55	0	0.00
	Call - OTC USD versus SGD	SGD 1.315	05/11/2026	44,327	317	112	0.00
BPS	Put - OTC EUR versus CZK	CZK 24.040	13/08/2026	16,289	59	3	0.00
GLM	Put - OTC EUR versus CZK	24.040	13/08/2026	92	0	0	0.00
	Put - OTC USD versus JPY	¥ 155.000	06/08/2026	89,478	371	147	0.00
	Call - OTC USD versus JPY	165.000	06/08/2026	89,478	194	312	0.00
MBC	Put - OTC USD versus KRW	KRW 1,400.000	09/07/2026	69,289	637	0	0.00
	Put - OTC USD versus KRW	1,400.000	10/07/2026	69,289	554	0	0.00
					\$ 2,554	\$ 574	0.00

WRITTEN OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC EUR versus HUF	HUF 390.740	16/10/2026	54,860	\$ (723)	\$ (150)	0.00
	Call - OTC EUR versus HUF	387.250	20/10/2026	16,859	(216)	(59)	0.00
	Put - OTC USD versus KRW	KRW 1,350.000	09/07/2026	36,181	(129)	0	0.00
	Put - OTC USD versus KRW	1,350.000	13/07/2026	8,055	(18)	0	0.00
	Put - OTC USD versus SGD	SGD 1.237	05/11/2026	44,327	(316)	(62)	0.00
GLM	Call - OTC USD versus JPY	¥ 162.000	06/08/2026	89,478	(464)	(897)	(0.01)
MBC	Put - OTC USD versus KRW	KRW 1,350.000	09/07/2026	69,289	(215)	0	0.00
	Put - OTC USD versus KRW	1,350.000	10/07/2026	69,289	(179)	0	0.00
UAG	Call - OTC EUR versus HUF	HUF 389.720	21/10/2026	1,978	(25)	(6)	0.00
	Call - OTC EUR versus HUF	375.000	10/11/2026	65,540	(1,040)	(564)	0.00
					\$ (3,325)	\$ (1,738)	(0.01)

⁽¹⁾ Notional Amount represents the number of contracts.

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

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
MYC	South Korea Government International Bond	(1.000)%	20/12/2029	\$ 39,200	\$ (1,308)	\$ 218	\$ (1,090)	0.00
	South Korea Government International Bond	(1.000)	20/12/2030	52,300	(1,922)	185	(1,737)	(0.01)
					\$ (3,230)	\$ 403	\$ (2,827)	(0.01)

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

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	iTraxx Crossover 44 5-Year 35-100% Index	5.000%	20/12/2030	€ 2,840	\$ 659	\$ (55)	\$ 604	0.00
BPS	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	28,830	6,361	(226)	6,135	0.03
CBK	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	5,350	1,213	(74)	1,139	0.01
GST	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	23,690	4,962	79	5,041	0.03
JPM	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	70,220	15,263	(321)	14,942	0.09
					\$ 28,458	\$ (597)	\$ 27,861	0.16

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

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

⁽³⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

CROSS-CURRENCY SWAPS

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
CBK	Floating rate equal to 1-Day USD-SOFR Compounded-OIS less 0.357% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-SOFR Compounded-OIS based on the notional amount of currency delivered	16/12/2027	\$ 654,817	¥ 98,222,600	\$ 5,089	\$ 547	\$ 5,636	0.03
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS less 0.450% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-SOFR Compounded-OIS based on the notional amount of currency delivered	17/03/2032	40,335	6,372,900	186	273	459	0.00
FAR	Floating rate equal to 1-Day USD-SOFR Compounded-OIS less 0.442% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-SOFR Compounded-OIS based on the notional amount of currency delivered	16/09/2031	151,185	22,200,000	242	1,004	1,246	0.01
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS less 0.450% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-SOFR Compounded-OIS based on the notional amount of currency delivered	17/03/2032	388,665	61,409,000	1,698	2,638	4,336	0.03
GLM	Floating rate equal to 1-Day USD-SOFR Compounded-OIS less 0.301% based on the notional amount of currency received	Floating rate equal to 1-Day GBP-SOFR Compounded-OIS based on the notional amount of currency delivered	15/10/2045	29,172	£ 21,934	(10)	61	51	0.00
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS less 0.315% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-SOFR Compounded-OIS based on the notional amount of currency delivered	16/12/2027	635,574	¥ 98,514,000	(1,459)	308	(1,151)	(0.01)
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS less 0.323% based on the notional amount of currency received	Floating rate equal to 1-Day GBP-SOFR Compounded-OIS based on the notional amount of currency delivered	22/10/2045	110,736	£ 82,503	(104)	352	248	0.00
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS less 0.425% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-SOFR Compounded-OIS based on the notional amount of currency delivered	16/09/2031	31,429	¥ 4,620,000	42	186	228	0.00
						\$ 5,684	\$ 5,369	\$ 11,053	0.06

INTEREST RATE SWAPS

Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	Pay ⁽¹⁾	3-Month CNY-CNREPOFIX	1.500%	17/03/2032	CNY 196,100	\$ (249)	\$ 273	\$ 24	0.00
BPS	Pay ⁽¹⁾	3-Month CNY-CNREPOFIX	1.500	17/03/2032	1,150,350	(1,454)	1,592	138	0.00
JPM	Pay ⁽¹⁾	3-Month CNY-CNREPOFIX	1.500	17/03/2032	1,103,300	(694)	827	133	0.00
SCX	Pay ⁽¹⁾	3-Month CNY-CNREPOFIX	1.500	17/03/2032	942,300	(592)	705	113	0.00
						\$ (2,989)	\$ 3,397	\$ 408	0.00

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

TOTAL RETURN SWAPS ON INDICES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
CBK	Receive	SIBCSORA Index	N/A	1.215%	SGD 1,640	26/08/2026	\$ 0	\$ 25	\$ 25	0.00

Schedule of Investments Global Bond Fund (Cont.)

FORWARD FOREIGN CURRENCY CONTRACTS

	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets		
AZD	07/2026	AUD	156,545	\$ 111,942	\$ 3,488	\$ 3,488	0.02		
	07/2026	CNH	16,044	2,376	12	12	0.00		
	07/2026	NZD	111,151	65,644	2,416	2,416	0.01		
	07/2026	SGD	5,431	4,259	60	60	0.00		
	07/2026	\$	7,880	CAD 11,202	15	15	0.00		
	07/2026		56,055	NZD 99,128	385	(51)	334	0.00	
	08/2026	CAD	11,186	\$ 7,880	0	(15)	(15)	0.00	
	08/2026	NZD	97,440	55,106	0	(385)	(385)	0.00	
BOA	07/2026	BRL	2,034	390	0	(3)	(3)	0.00	
	07/2026	CAD	14,369	10,325	197	0	197	0.00	
	07/2026	DKK	121	€ 16	0	0	0	0.00	
	07/2026	£	50	\$ 67	1	0	1	0.00	
	07/2026	ILS	36	12	0	0	0	0.00	
	07/2026	¥	776,586	4,882	104	0	104	0.00	
	07/2026	KRW	15,641,473	10,271	168	0	168	0.00	
	07/2026	NOK	43,965	4,445	2	0	2	0.00	
	07/2026	PEN	39,826	11,765	89	0	89	0.00	
	07/2026	SGD	3,210	2,516	34	0	34	0.00	
	07/2026	\$	2,644	AUD 3,691	0	(87)	(87)	0.00	
	07/2026		12,327	BRL 64,072	52	0	52	0.00	
	07/2026		30,989	CNH 209,548	0	(119)	(119)	0.00	
	07/2026		20,559	CNY 140,831	157	0	157	0.00	
	07/2026		9,479	COP 32,663,700	0	(48)	(48)	0.00	
	07/2026		17,153	¥ 2,728,800	0	(363)	(363)	0.00	
	07/2026		9,065	NOK 84,184	0	(557)	(557)	0.00	
	07/2026		11,765	PEN 39,816	0	(90)	(90)	0.00	
	07/2026		1,164	PLN 4,394	5	0	5	0.00	
	07/2026		13,514	SGD 17,328	1	(118)	(117)	0.00	
	07/2026		9,139	TWD 290,134	0	(37)	(37)	0.00	
	08/2026	BRL	16,961	\$ 3,239	0	(12)	(12)	0.00	
	08/2026	HKD	79,801	10,199	5	0	5	0.00	
	08/2026	ILS	28,549	9,599	7	0	7	0.00	
	08/2026	PEN	51,462	14,656	0	(412)	(412)	0.00	
	08/2026	SGD	1,461	1,131	0	(1)	(1)	0.00	
	08/2026	\$	213,252	BRL 1,090,018	0	(4,298)	(4,298)	(0.02)	
	08/2026	ZAR	35,143	\$ 2,018	0	(118)	(118)	0.00	
	09/2026	COP	261,160,460	67,746	0	(6,692)	(6,692)	(0.04)	
	09/2026	INR	512,971	5,397	14	0	14	0.00	
	09/2026	KZT	134,328	267	0	(7)	(7)	0.00	
	09/2026	MXN	33,013	1,862	0	(15)	(15)	0.00	
	09/2026	PEN	76,773	22,497	101	(50)	51	0.00	
	10/2026	COP	33,435,269	9,479	41	0	41	0.00	
	10/2026	HUF	1,118,179	€ 3,035	0	(93)	(93)	0.00	
	10/2026	ZAR	3,194	\$ 196	3	0	3	0.00	
	12/2026	PEN	11,728	3,397	0	(20)	(20)	0.00	
	BPS	01/2027	ZAR	307,528	18,704	250	0	250	0.00
		07/2026	BRL	36,189	6,965	0	(27)	(27)	0.00
		07/2026	CHF	11,674	14,840	368	0	368	0.00
		07/2026	CNH	2,215,461	327,392	1,013	0	1,013	0.01
		07/2026	CNY	161,361	23,681	0	(64)	(64)	0.00
		07/2026	€	0	SEK 5	0	0	0	0.00
		07/2026		82,010	\$ 93,074	0	(688)	(688)	0.00
		07/2026	£	513,232	687,587	6,428	(28)	6,400	0.04
		07/2026	IDR	1,650,178,924	92,058	64	(66)	(2)	0.00
		07/2026	ILS	46,620	15,819	164	0	164	0.00
		07/2026	INR	2,995,787	31,140	0	(508)	(508)	0.00
07/2026		¥	4,155,494	26,082	513	0	513	0.00	
07/2026		KRW	7,203,347	4,723	71	0	71	0.00	
07/2026		NOK	33,415	3,398	21	0	21	0.00	
07/2026		SEK	5,245	547	5	0	5	0.00	
07/2026		THB	427,927	13,046	175	(21)	154	0.00	
07/2026		TRY	56,946	1,191	0	(15)	(15)	0.00	
07/2026		\$	6,240	AUD 9,026	28	(15)	13	0.00	
07/2026			17,634	BRL 90,012	7	(254)	(247)	0.00	
07/2026			632	CLP 579,364	0	(3)	(3)	0.00	
07/2026			32,083	CNY 218,641	46	0	46	0.00	
07/2026			8,844	CZK 184,054	0	(173)	(173)	0.00	
07/2026			9,553	€ 8,368	20	(6)	14	0.00	
07/2026			13,740	£ 10,397	80	(20)	60	0.00	
07/2026			70,642	HUF 21,578,811	0	(1,374)	(1,374)	(0.01)	
07/2026			105,085	INR 9,989,439	451	(162)	289	0.00	
07/2026			4,927	¥ 797,000	0	(24)	(24)	0.00	
07/2026			21,701	KRW 33,287,965	0	(196)	(196)	0.00	
07/2026			3,086	KWD 943	0	(43)	(43)	0.00	
07/2026			2,830	NOK 26,875	0	(114)	(114)	0.00	
07/2026			1,338	NZD 2,296	0	(32)	(32)	0.00	
07/2026			381	PLN 1,432	0	0	0	0.00	
07/2026			509	SEK 4,830	0	(10)	(10)	0.00	
07/2026			2,482	SGD 3,208	0	(2)	(2)	0.00	
07/2026			741	TRY 35,169	6	0	6	0.00	
07/2026			2,997	TWD 94,590	0	(30)	(30)	0.00	

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	07/2026	ZAR 337,516	\$ 20,573	\$ 13	\$ 0	\$ 13	0.00
	08/2026	BRL 518	99	0	0	0	0.00
	08/2026	CZK 92,892	€ 3,812	0	(13)	(13)	0.00
	08/2026	ILS 5,653	\$ 1,896	0	(4)	(4)	0.00
	08/2026	SEK 5	€ 0	0	0	0	0.00
	08/2026	TWD 6,146,498	\$ 193,408	886	0	886	0.01
	08/2026	\$ 15,818	BRL 80,564	0	(374)	(374)	0.00
	09/2026	BRL 8,774	\$ 1,664	0	(6)	(6)	0.00
	09/2026	CLP 579,364	632	3	0	3	0.00
	09/2026	IDR 187,885,868	10,347	0	(67)	(67)	0.00
	09/2026	PEN 20,605	6,013	0	(11)	(11)	0.00
	09/2026	THB 396,124	12,210	211	0	211	0.00
	09/2026	\$ 55,807	IDR 987,823,380	63	(1,114)	(1,051)	(0.01)
	09/2026	3,522	INR 334,600	0	(11)	(11)	0.00
	09/2026	2,317	THB 75,930	0	(17)	(17)	0.00
	12/2026	6,702	IDR 122,015,666	17	0	17	0.00
	01/2027	1,012	TWD 31,783	0	(20)	(20)	0.00
	02/2027	136,000	4,232,320	0	(3,943)	(3,943)	(0.02)
	06/2027	1,536	KWD 466	0	(20)	(20)	0.00
	05/2029	KWD 10,514	\$ 36,145	1,856	0	1,856	0.01
	07/2029	1,012	3,480	179	0	179	0.00
	05/2030	7,566	26,055	1,335	0	1,335	0.01
	06/2031	3,095	10,412	281	0	281	0.00
	07/2026	COP 13,018,800	3,429	0	(324)	(324)	0.00
	07/2026	ILS 57,224	19,334	119	0	119	0.00
	07/2026	¥ 343,353	2,124	11	0	11	0.00
	07/2026	MYR 576,355	141,908	815	0	815	0.00
	07/2026	NZD 160,440	94,881	3,615	0	3,615	0.02
	07/2026	SGD 26,115	20,333	143	0	143	0.00
	07/2026	TRY 738,897	15,457	0	(194)	(194)	0.00
	07/2026	\$ 32,173	CNH 217,740	0	(95)	(95)	0.00
	07/2026	3,782	COP 13,018,800	0	(28)	(28)	0.00
	07/2026	4,077	£ 3,085	17	0	17	0.00
	07/2026	2,872	SGD 3,712	1	(3)	(2)	0.00
	07/2026	145,526	TRY 6,939,959	1,835	0	1,835	0.01
	07/2026	ZAR 1,970,862	\$ 119,806	1,082	(1,333)	(251)	0.00
	08/2026	COP 8,841,776	2,342	0	(203)	(203)	0.00
	08/2026	\$ 2,124	¥ 342,453	0	(12)	(12)	0.00
	09/2026	COP 13,018,800	\$ 3,734	24	0	24	0.00
	12/2026	ZAR 98,780	5,612	0	(333)	(333)	0.00
BSH	07/2026	€ 4,520,712	5,270,857	102,326	0	102,326	0.58
	07/2026	¥ 13,920,366	87,552	1,901	0	1,901	0.01
	07/2026	\$ 92,790	NZD 164,229	632	0	632	0.00
	07/2026	12,482	PEN 42,590	7	0	7	0.00
	08/2026	NZD 164,229	\$ 92,895	0	(632)	(632)	0.00
	09/2026	COP 140,985,208	36,376	0	(3,808)	(3,808)	(0.02)
	09/2026	PEN 358,056	105,412	1,180	(458)	722	0.00
	10/2026	72,027	21,127	108	(17)	91	0.00
	07/2026	COP 211,517,886	55,673	0	(5,420)	(5,420)	(0.03)
	07/2026	DKK 81,136	12,662	252	0	252	0.00
CBK	07/2026	€ 37,397	43,604	848	0	848	0.00
	07/2026	HUF 86,545	283	5	0	5	0.00
	07/2026	ILS 51,982	17,894	439	0	439	0.00
	07/2026	INR 2,049,190	21,719	70	0	70	0.00
	07/2026	NOK 54,845	5,898	356	0	356	0.00
	07/2026	PEN 225,271	64,267	48	(1,838)	(1,790)	(0.01)
	07/2026	SEK 16,690	1,800	75	0	75	0.00
	07/2026	TWD 317,194	10,007	56	0	56	0.00
	07/2026	\$ 27,326	CNH 184,805	0	(101)	(101)	0.00
	07/2026	4,929	CNY 33,760	33	0	33	0.00
	07/2026	43,897	COP 152,762,701	319	(94)	225	0.00
	07/2026	6,978	£ 5,190	0	(89)	(89)	0.00
	07/2026	8,846	HUF 2,685,735	2	(224)	(222)	0.00
	07/2026	17,693	IDR 317,438,655	27	0	27	0.00
	07/2026	21,147	INR 2,049,190	501	0	501	0.00
	07/2026	2,126	KRW 3,213,993	0	(50)	(50)	0.00
	07/2026	28,537	PEN 97,148	42	(93)	(51)	0.00
	07/2026	10,109	PLN 36,938	0	(282)	(282)	0.00
	07/2026	114,726	SEK 1,060,550	0	(5,145)	(5,145)	(0.03)
	07/2026	1,071	TWD 33,880	0	(8)	(8)	0.00
	08/2026	ILS 72,072	\$ 24,914	701	0	701	0.00
	08/2026	INR 5,090,201	54,314	763	0	763	0.00
	08/2026	PEN 63,347	18,569	28	0	28	0.00
	08/2026	TWD 4,834,207	152,321	896	0	896	0.01
	08/2026	\$ 4,731	ILS 14,049	0	(11)	(11)	0.00
	08/2026	861	KZT 454,366	79	0	79	0.00
	08/2026	28,058	PEN 95,732	0	(17)	(17)	0.00
	09/2026	COP 87,607,991	\$ 23,685	40	(1,325)	(1,285)	(0.01)
	09/2026	IDR 693,605,991	38,421	0	(26)	(26)	0.00
	09/2026	INR 219,552	2,286	0	(18)	(18)	0.00
	09/2026	KZT 280,498	556	0	(16)	(16)	0.00
	09/2026	PEN 41,147	11,986	0	(49)	(49)	0.00
	09/2026	THB 3,247,481	100,456	2,131	(43)	2,088	0.01

Schedule of Investments Global Bond Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
DUB	09/2026	\$ 12,587	COP 49,742,592	\$ 1,591	\$ 0	\$ 1,591	0.01
	09/2026	11,514	IDR 205,348,452	0	(132)	(132)	0.00
	09/2026	6,288	MXN 112,474	108	0	108	0.00
	10/2026	COP 83,958,723	\$ 23,745	80	(43)	37	0.00
	10/2026	PEN 184,966	54,246	241	(26)	215	0.00
	11/2026	COP 72,811,272	20,152	0	(294)	(294)	0.00
	11/2026	PEN 57,280	16,929	214	0	214	0.00
	12/2026	51,331	14,748	0	(207)	(207)	0.00
	12/2026	\$ 11,180	COP 44,239,177	1,159	0	1,159	0.01
	12/2026	20,728	IDR 376,843,705	22	0	22	0.00
	12/2026	4,124	PEN 14,414	77	0	77	0.00
	01/2027	PEN 37,196	\$ 10,903	76	0	76	0.00
	07/2026	CNY 46,298	6,793	0	(30)	(30)	0.00
	07/2026	IDR 42,549,756	2,379	5	0	5	0.00
	07/2026	INR 3,230,609	34,210	112	0	112	0.00
	07/2026	SGD 5,918	4,638	63	0	63	0.00
	07/2026	\$ 995,911	CNH 6,773,613	2,081	(112)	1,969	0.01
	07/2026	6,793	CNY 46,288	8	0	8	0.00
	07/2026	9,552	CZK 198,891	0	(182)	(182)	0.00
	07/2026	22,830	INR 2,202,108	398	0	398	0.00
	07/2026	2,655	KZT 1,427,773	311	0	311	0.00
	07/2026	4,139	NOK 38,454	0	(253)	(253)	0.00
	07/2026	10,098	PLN 37,470	0	(130)	(130)	0.00
	07/2026	66	RON 300	0	(1)	(1)	0.00
	07/2026	1,897	SGD 2,455	0	0	0	0.00
	07/2026	ZAR 1,022,953	\$ 61,883	664	(1,095)	(431)	0.00
	08/2026	CNH 6,549,189	964,884	0	(1,990)	(1,990)	(0.01)
	08/2026	INR 2,970,082	31,577	330	0	330	0.00
	08/2026	PEN 21,974	6,508	77	0	77	0.00
	08/2026	SGD 2,449	1,897	0	0	0	0.00
	09/2026	IDR 409,284,277	22,715	28	0	28	0.00
	09/2026	PEN 9,135	2,605	0	(67)	(67)	0.00
	09/2026	\$ 7,067	IDR 128,337,207	46	0	46	0.00
	09/2026	34,210	INR 3,252,503	0	(116)	(116)	0.00
	12/2026	ZAR 132,392	\$ 7,515	0	(453)	(453)	0.00
FAR	07/2026	CLP 579,364	628	0	0	0	0.00
	07/2026	CNH 2,204,061	325,780	1,080	0	1,080	0.01
	07/2026	INR 270,228	2,864	9	0	9	0.00
	07/2026	¥ 322,878	2,032	45	0	45	0.00
	07/2026	PEN 184,583	54,585	476	0	476	0.00
	07/2026	SEK 629,008	64,823	0	(170)	(170)	0.00
	07/2026	SGD 335,171	262,713	3,585	(1)	3,584	0.02
	07/2026	\$ 356	CHF 280	0	(9)	(9)	0.00
	07/2026	505	CNH 3,434	1	0	1	0.00
	07/2026	5,376,334	€ 4,714,023	13,210	0	13,210	0.07
	07/2026	94,285	£ 71,272	311	0	311	0.00
	07/2026	565	HUF 174,503	0	(5)	(5)	0.00
	07/2026	2,832	INR 270,228	23	0	23	0.00
	07/2026	368,393	¥ 59,605,949	0	(1,643)	(1,643)	(0.01)
	07/2026	46,432	PLN 170,445	0	(1,089)	(1,089)	(0.01)
	07/2026	510	SGD 661	1	0	1	0.00
	07/2026	ZAR 1,104,240	\$ 66,912	0	(354)	(354)	0.00
	08/2026	CNH 3,427	505	0	(1)	(1)	0.00
	08/2026	COP 43,511,332	11,526	0	(997)	(997)	(0.01)
	08/2026	€ 4,714,023	5,383,584	0	(13,180)	(13,180)	(0.08)
	08/2026	£ 71,103	94,060	0	(310)	(310)	0.00
	08/2026	ILS 29,691	10,371	397	0	397	0.00
	08/2026	¥ 59,449,971	368,393	1,652	0	1,652	0.01
	08/2026	SGD 660	510	0	(1)	(1)	0.00
	08/2026	\$ 64,823	SEK 627,892	171	0	171	0.00
	08/2026	356	SGD 461	1	0	1	0.00
	09/2026	COP 49,894,010	\$ 13,726	0	(495)	(495)	0.00
	09/2026	PEN 37,525	11,016	68	(21)	47	0.00
	09/2026	\$ 628	CLP 579,364	0	0	0	0.00
	09/2026	1,384	INR 132,591	8	0	8	0.00
	09/2026	5,103	MXN 90,114	21	0	21	0.00
GLM	12/2026	PEN 25,339	\$ 7,342	0	(42)	(42)	0.00
	07/2026	BRL 313,413	60,525	46	(73)	(27)	0.00
	07/2026	COP 51,831,376	13,625	0	(1,340)	(1,340)	(0.01)
	07/2026	KRW 6,776,211	4,388	13	0	13	0.00
	07/2026	MYR 293	72	0	0	0	0.00
	07/2026	RON 8,532	1,885	24	0	24	0.00
	07/2026	TRY 9,824	209	0	0	0	0.00
	07/2026	\$ 38,525	BRL 207,003	1,468	0	1,468	0.01
	07/2026	757,753	CAD 1,078,282	2,270	0	2,270	0.01
	07/2026	44,158	CNH 298,480	0	(186)	(186)	0.00
	07/2026	21,413	COP 75,368,985	360	(5)	355	0.00
	07/2026	16,900	IDR 303,016,498	47	0	47	0.00
	07/2026	4,388	KRW 6,775,246	0	(12)	(12)	0.00
	07/2026	ZAR 143,686	\$ 8,702	0	(51)	(51)	0.00
	08/2026	CAD 1,076,750	757,753	0	(2,271)	(2,271)	(0.01)
	08/2026	INR 683,292	7,253	64	0	64	0.00
	08/2026	PEN 95,721	28,393	356	0	356	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
IND JPM	08/2026	\$ 25,722	BRL 131,445	\$ 0	\$ (524)	\$ (524)	0.00
	08/2026	2,793	INR 267,901	25	0	25	0.00
	09/2026	COP 2,463,721	\$ 706	4	0	4	0.00
	09/2026	IDR 304,790,995	16,900	5	0	5	0.00
	09/2026	MXN 57,557	3,279	5	0	5	0.00
	09/2026	THB 2,241,769	69,471	1,566	0	1,566	0.01
	09/2026	\$ 42,973	BRL 222,001	0	(718)	(718)	0.00
	09/2026	32,992	IDR 592,405,415	67	(221)	(154)	0.00
	09/2026	10,868	INR 1,044,841	98	0	98	0.00
	09/2026	6,881	MXN 119,920	0	(62)	(62)	0.00
	10/2026	50,182	BRL 265,834	71	0	71	0.00
	11/2026	COP 75,034,293	\$ 20,697	0	(374)	(374)	0.00
	07/2026	DKK 155,716	24,309	492	0	492	0.00
	07/2026	AUD 678,078	483,401	13,628	0	13,628	0.08
	07/2026	€ 667	SEK 7,385	1	0	1	0.00
	07/2026	HUF 261,258	\$ 854	15	0	15	0.00
	07/2026	ILS 146,512	49,068	0	(113)	(113)	0.00
	07/2026	INR 338,063	3,583	12	0	12	0.00
	07/2026	KRW 2,093,887	1,353	1	0	1	0.00
	07/2026	NOK 62,528	6,317	0	(2)	(2)	0.00
	07/2026	NZD 15,859	9,235	239	(25)	214	0.00
	07/2026	SGD 1,209	948	14	0	14	0.00
	07/2026	\$ 31	CHF 24	0	(1)	(1)	0.00
	07/2026	24,011	CNH 163,055	49	(39)	10	0.00
	07/2026	3,580	£ 2,668	0	(39)	(39)	0.00
	07/2026	2,588	IDR 46,534,425	8	0	8	0.00
	07/2026	9,498	ILS 28,168	0	(43)	(43)	0.00
	07/2026	3,580	INR 338,063	0	(9)	(9)	0.00
	07/2026	2,269	KRW 3,479,152	0	(22)	(22)	0.00
	07/2026	46,232	PLN 168,592	6	(1,386)	(1,380)	(0.01)
	07/2026	9,380	THB 313,530	61	0	61	0.00
	07/2026	429	ZAR 6,978	0	(4)	(4)	0.00
	08/2026	CZK 260,299	€ 10,668	0	(51)	(51)	0.00
	08/2026	HKD 296,457	\$ 37,896	26	0	26	0.00
	08/2026	ILS 117,710	40,427	883	0	883	0.01
	08/2026	INR 1,539,997	16,439	237	0	237	0.00
	08/2026	SEK 7,382	€ 667	0	(1)	(1)	0.00
	08/2026	TWD 1,254,979	\$ 39,677	370	0	370	0.00
	08/2026	\$ 6,317	NOK 62,555	2	0	2	0.00
	09/2026	IDR 48,352,163	\$ 2,676	1	(5)	(4)	0.00
	09/2026	INR 3,374,464	35,383	7	(38)	(31)	0.00
	09/2026	MXN 81,931	4,646	4	(17)	(13)	0.00
	09/2026	THB 1,685,222	51,774	823	(96)	727	0.00
	09/2026	\$ 50,492	BRL 261,097	0	(796)	(796)	0.00
	09/2026	5,419	INR 516,814	0	(1)	(1)	0.00
	09/2026	19,402	MXN 338,791	0	(136)	(136)	0.00
	09/2026	27,566	THB 898,392	0	(353)	(353)	0.00
	11/2026	ZAR 676,572	\$ 38,601	0	(2,222)	(2,222)	(0.01)
	12/2026	MXN 186,732	10,590	47	0	47	0.00
	12/2026	\$ 222,787	MXN 3,934,902	0	(618)	(618)	0.00
MBC	07/2026	AUD 2,817	\$ 2,016	65	0	65	0.00
	07/2026	CHF 33,260	41,654	533	(111)	422	0.00
	07/2026	€ 8	SEK 94	0	0	0	0.00
	07/2026	98,460	\$ 113,820	1,251	0	1,251	0.01
	07/2026	INR 3,243,373	34,345	112	0	112	0.00
	07/2026	¥ 12,970,955	81,634	1,825	0	1,825	0.01
	07/2026	KRW 269,227,973	177,604	3,709	0	3,709	0.02
	07/2026	NOK 23,675	2,394	7	(5)	2	0.00
	07/2026	SEK 406,186	41,796	62	(236)	(174)	0.00
	07/2026	SGD 5,125	4,000	37	0	37	0.00
	07/2026	\$ 13,647	AUD 19,687	51	(59)	(8)	0.00
	07/2026	4,014	CHF 3,173	0	(80)	(80)	0.00
	07/2026	48,084	DKK 315,184	124	0	124	0.00
	07/2026	33,833	€ 29,220	0	(426)	(426)	0.00
	07/2026	3,486	£ 2,615	5	(20)	(15)	0.00
	07/2026	52,952	INR 5,104,225	887	0	887	0.01
	07/2026	1,461	¥ 232,900	0	(28)	(28)	0.00
	07/2026	7,461	NOK 69,331	0	(455)	(455)	0.00
	07/2026	10,945	NZD 19,088	44	(131)	(87)	0.00
	07/2026	2,914	SEK 28,125	15	(23)	(8)	0.00
	07/2026	8,631	SGD 11,077	0	(67)	(67)	0.00
	08/2026	DKK 314,638	\$ 48,084	0	(123)	(123)	0.00
	08/2026	ILS 2,351	785	0	(4)	(4)	0.00
	08/2026	SEK 94	€ 8	0	0	0	0.00
	08/2026	TWD 940,325	\$ 29,739	274	0	274	0.00
	08/2026	\$ 4,366	€ 3,823	11	0	11	0.00
	08/2026	1,196	NOK 11,895	5	0	5	0.00
	08/2026	39,890	SEK 387,656	236	0	236	0.00
MYI	09/2026	THB 270,953	\$ 8,115	0	(93)	(93)	0.00
	09/2026	\$ 47,953	INR 4,569,783	85	(125)	(40)	0.00
	09/2026	9,687	MXN 170,744	23	0	23	0.00
	07/2026	DKK 5,964	\$ 931	19	0	19	0.00
	07/2026	€ 10,695	12,187	0	(40)	(40)	0.00

Schedule of Investments Global Bond Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
NSL	07/2026	£ 91	\$ 120	\$ 0	\$ (1)	\$ (1)	0.00
	07/2026	NZD 1,837	1,063	18	0	18	0.00
	07/2026	SEK 7,489	€ 695	21	0	21	0.00
	07/2026	4,770	\$ 504	11	0	11	0.00
	07/2026	SGD 3,206	2,471	0	(7)	(7)	0.00
	07/2026	\$ 6,395	€ 5,600	9	(1)	8	0.00
	07/2026	7,017	£ 5,238	3	(68)	(65)	0.00
	07/2026	3,646	¥ 582,200	0	(64)	(64)	0.00
	07/2026	1,322	SEK 12,530	2	(29)	(27)	0.00
	01/2027	288,537	TWD 9,059,363	0	(5,804)	(5,804)	(0.03)
	07/2026	15,730	IDR 280,478,403	0	(43)	(43)	0.00
	07/2026	53,550	INR 5,151,645	825	0	825	0.00
	09/2026	IDR 282,051,384	\$ 15,730	95	0	95	0.00
	09/2026	\$ 7,045	IDR 125,369,726	0	(96)	(96)	0.00
RBC	07/2026	SGD 2,082	\$ 1,609	0	0	0	0.00
RYL	07/2026	\$ 1,540	£ 1,165	7	0	7	0.00
SCX	07/2026	€ 5	DKK 39	0	0	0	0.00
	07/2026	£ 349,054	\$ 467,481	4,199	0	4,199	0.02
	07/2026	SGD 1,633	1,262	0	0	0	0.00
	07/2026	\$ 3,595	CAD 4,984	0	(82)	(82)	0.00
	07/2026	21,497	CNH 145,521	0	(59)	(59)	0.00
	07/2026	26,036	CNY 177,979	141	0	141	0.00
	07/2026	6,015	IDR 107,934,402	8	0	8	0.00
	07/2026	70,475	INR 6,755,135	825	0	825	0.00
	07/2026	14,569	¥ 2,318,933	0	(301)	(301)	0.00
	07/2026	2,569	NZD 4,545	16	0	16	0.00
	07/2026	5,987	PEN 20,493	23	0	23	0.00
	08/2026	DKK 39	€ 5	0	0	0	0.00
	08/2026	HKD 279,764	\$ 35,770	32	0	32	0.00
	08/2026	\$ 6,945	INR 665,420	56	0	56	0.00
	09/2026	IDR 321,960,305	\$ 17,835	0	(12)	(12)	0.00
	09/2026	KZT 43,976	87	0	(2)	(2)	0.00
	09/2026	PEN 20,559	5,987	0	(26)	(26)	0.00
	09/2026	THB 892,090	27,556	555	(21)	534	0.00
	09/2026	\$ 17,963	IDR 322,451,658	24	(113)	(89)	0.00
	09/2026	6,904	THB 225,807	0	(64)	(64)	0.00
SOG	11/2026	NGN 2,005,700	\$ 1,240	0	(138)	(138)	0.00
	07/2026	CNH 3,560,630	526,349	1,802	0	1,802	0.01
	07/2026	DKK 163,483	25,455	450	0	450	0.00
	07/2026	€ 11,205	13,065	255	0	255	0.00
	07/2026	£ 8,375	€ 9,655	0	(77)	(77)	0.00
	07/2026	¥ 33,776,171	\$ 212,606	4,785	0	4,785	0.03
	07/2026	SGD 4,882	3,773	5	(6)	(1)	0.00
	07/2026	\$ 249,914	AUD 362,194	1,014	0	1,014	0.01
	07/2026	346	CAD 478	0	(9)	(9)	0.00
	07/2026	3,389	CHF 2,741	10	0	10	0.00
	07/2026	315,382	£ 238,456	1,109	0	1,109	0.01
	07/2026	273,791	SGD 354,389	313	(117)	196	0.00
	08/2026	AUD 362,194	\$ 249,754	0	(1,028)	(1,028)	(0.01)
	08/2026	CHF 2,732	3,389	0	(10)	(10)	0.00
	08/2026	£ 238,456	315,373	0	(1,111)	(1,111)	(0.01)
	08/2026	SGD 337,483	261,192	0	(327)	(327)	0.00
	08/2026	\$ 2,860	SGD 3,699	6	0	6	0.00
SSB	07/2026	CAD 1,099,500	\$ 797,354	22,376	0	22,376	0.13
	07/2026	CHF 96,076	121,964	2,889	(29)	2,860	0.02
	07/2026	\$ 6,959	CAD 9,866	0	(6)	(6)	0.00
	08/2026	CAD 9,852	\$ 6,959	6	0	6	0.00
	08/2026	\$ 5,176	€ 4,534	14	0	14	0.00
	09/2026	9,176	IDR 166,654,439	62	0	62	0.00
UAG	07/2026	€ 6	DKK 42	0	0	0	0.00
	07/2026	SGD 2,084	\$ 1,607	0	(4)	(4)	0.00
	07/2026	\$ 428	CHF 340	0	(7)	(7)	0.00
	07/2026	1	HKD 10	0	0	0	0.00
	07/2026	10,280	PLN 37,564	0	(287)	(287)	0.00
	08/2026	COP 59,854,280	\$ 15,851	0	(1,377)	(1,377)	(0.01)
WST	08/2026	DKK 42	€ 6	0	0	0	0.00
	09/2026	COP 80,685,749	\$ 20,966	0	(2,032)	(2,032)	(0.01)
	09/2026	THB 51,204	1,560	9	0	9	0.00
	10/2026	HUF 136,024	€ 366	0	(15)	(15)	0.00
	11/2026	5,433,697	15,074	0	(56)	(56)	0.00
	07/2026	\$ 166,526	CHF 134,451	152	0	152	0.00
	08/2026	CHF 133,970	\$ 166,526	0	(155)	(155)	0.00
				\$ 247,110	\$ (96,268)	\$ 150,842	0.86

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional AUD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 34,296	\$ 23,647	\$ 0	\$ (113)	\$ (113)	0.00
	07/2026	\$ 20,736	AUD 29,116	0	(564)	(564)	0.00
	08/2026	23,632	34,296	114	0	114	0.00
BOA	07/2026	126	175	0	(4)	(4)	0.00
BPS	07/2026	1,559	2,238	4	(12)	(8)	0.00
BRC	07/2026	3,719	5,284	0	(58)	(58)	0.00
CBK	07/2026	AUD 368	\$ 259	5	0	5	0.00
	07/2026	\$ 207	AUD 293	0	(4)	(4)	0.00
DUB	07/2026	2,245	3,143	0	(67)	(67)	0.00
FAR	07/2026	AUD 17,622	\$ 12,237	28	0	28	0.00
	07/2026	\$ 21,435	AUD 30,048	0	(618)	(618)	(0.01)
	08/2026	12,229	17,622	0	(28)	(28)	0.00
MBC	07/2026	AUD 35,419	\$ 24,418	4	(124)	(120)	0.00
	07/2026	\$ 1,468	AUD 2,114	5	(9)	(4)	0.00
	08/2026	24,280	35,247	125	0	125	0.00
RYL	07/2026	439	617	0	(12)	(12)	0.00
SOG	07/2026	AUD 13,921	\$ 9,606	0	(39)	(39)	0.00
	07/2026	\$ 5,037	AUD 7,078	0	(133)	(133)	0.00
	08/2026	9,600	13,921	40	0	40	0.00
WST	07/2026	16,405	23,042	0	(442)	(442)	0.00
				\$ 325	\$ (2,227)	\$ (1,902)	(0.01)

As at 30 June 2026, the Institutional CAD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	CAD 8,628	\$ 6,070	\$ 0	\$ (12)	\$ (12)	0.00
	08/2026	\$ 6,070	CAD 8,616	12	0	12	0.00
BPS	07/2026	10,833	14,986	0	(270)	(270)	0.00
	08/2026	41	58	0	0	0	0.00
BRC	07/2026	10	14	0	0	0	0.00
CBK	07/2026	CAD 16	\$ 11	0	0	0	0.00
GLM	07/2026	15,124	10,628	0	(32)	(32)	0.00
	08/2026	\$ 10,628	CAD 15,103	32	0	32	0.00
SOG	07/2026	11,143	15,384	0	(300)	(300)	0.00
SSB	07/2026	CAD 5,097	\$ 3,595	3	0	3	0.00
	07/2026	\$ 11,109	CAD 15,319	0	(312)	(312)	(0.01)
	08/2026	3,595	5,090	0	(3)	(3)	0.00
				\$ 47	\$ (929)	\$ (882)	(0.01)

As at 30 June 2026, the Institutional CHF (Hedged) Accumulation, Institutional CHF (Hedged) Income, Investor CHF (Hedged) Accumulation, E Class CHF (Hedged) Accumulation, W Class CHF (Hedged) Accumulation and W Class CHF (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	CHF 245	\$ 304	\$ 0	\$ 0	\$ 0	0.00
CBK	07/2026	\$ 87	CHF 69	0	(1)	(1)	0.00
FAR	07/2026	533	418	0	(14)	(14)	0.00
JPM	07/2026	197,065	154,034	0	(6,110)	(6,110)	(0.03)
MBC	07/2026	CHF 172	\$ 216	3	0	3	0.00
	07/2026	\$ 232,294	CHF 181,935	0	(6,750)	(6,750)	(0.04)
SOG	07/2026	CHF 172,032	\$ 212,643	0	(624)	(624)	0.00
	08/2026	\$ 212,643	CHF 171,414	626	0	626	0.00
SSB	07/2026	CHF 232	\$ 287	0	(1)	(1)	0.00
	07/2026	\$ 209,939	CHF 165,028	0	(5,354)	(5,354)	(0.03)
UAG	07/2026	CHF 99	\$ 125	2	0	2	0.00
WST	07/2026	171,356	212,235	0	(194)	(194)	0.00
	08/2026	\$ 212,235	CHF 170,742	198	0	198	0.00
				\$ 829	\$ (19,048)	\$ (18,219)	(0.10)

As at 30 June 2026, the Institutional EUR (Currency Exposure) Accumulation, Institutional GBP (Currency Exposure) Accumulation, Institutional USD (Currency Exposure) Accumulation, Institutional USD (Currency Exposure) Income, E Class USD (Currency Exposure) Accumulation, E Class USD (Currency Exposure) Income and H Institutional USD (Currency Exposure) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 465	\$ 321	\$ 0	\$ (2)	\$ (2)	0.00
	07/2026	CAD 575	404	0	(1)	(1)	0.00
	07/2026	\$ 22,212	AUD 31,190	0	(604)	(604)	(0.01)
	07/2026	2,354	NZD 4,027	0	(63)	(63)	0.00
	08/2026	321	AUD 465	2	0	2	0.00

Schedule of Investments Global Bond Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	08/2026	\$ 404	CAD 574	\$ 1	\$ 0	\$ 1	0.00
	07/2026	CLP 233,158	\$ 253	0	0	0	0.00
	07/2026	¥ 424,974	2,671	57	0	57	0.00
	07/2026	KRW 20,754,214	13,442	42	0	42	0.00
	07/2026	\$ 261	CLP 233,158	0	(8)	(8)	0.00
	07/2026	1,085	¥ 172,550	0	(23)	(23)	0.00
	07/2026	66	MXN 1,161	0	0	0	0.00
	07/2026	132	NOK 1,223	0	(9)	(9)	0.00
	07/2026	34	TWD 1,075	0	0	0	0.00
	08/2026	MXN 1,161	\$ 66	0	0	0	0.00
BPS	08/2026	\$ 253	CLP 233,158	0	0	0	0.00
	08/2026	13,442	KRW 20,751,391	0	(30)	(30)	0.00
	07/2026	CAD 3,140	\$ 2,275	62	0	62	0.00
	07/2026	CNH 10,913	1,613	5	0	5	0.00
	07/2026	CNY 5,301	782	2	0	2	0.00
	07/2026	€ 1,251	1,427	0	(4)	(4)	0.00
	07/2026	£ 601	804	7	(1)	6	0.00
	07/2026	HUF 301,145	970	2	0	2	0.00
	07/2026	¥ 126,693	791	12	0	12	0.00
	07/2026	NZD 30	17	0	0	0	0.00
BRC	07/2026	\$ 58,455	£ 43,624	0	(556)	(556)	(0.01)
	07/2026	4,604	¥ 731,981	0	(100)	(100)	0.00
	07/2026	2,318	THB 75,163	0	(56)	(56)	0.00
	08/2026	104	£ 79	1	0	1	0.00
	08/2026	970	HUF 301,569	0	(3)	(3)	0.00
	08/2026	17	NZD 30	0	0	0	0.00
	07/2026	CNH 7,354	\$ 1,089	6	0	6	0.00
	07/2026	¥ 2,125	13	0	0	0	0.00
	07/2026	\$ 5,094	MXN 89,491	27	0	27	0.00
	07/2026	155	NZD 263	0	(6)	(6)	0.00
BSH	08/2026	MXN 89,491	\$ 5,080	0	(27)	(27)	0.00
	08/2026	\$ 13	¥ 2,119	0	0	0	0.00
	07/2026	AUD 2,120	\$ 1,473	4	0	4	0.00
	07/2026	€ 5,813	6,765	119	0	119	0.00
	07/2026	\$ 24,396	¥ 3,878,896	0	(530)	(530)	0.00
	08/2026	1,472	AUD 2,120	0	(4)	(4)	0.00
	07/2026	PEN 3,114	\$ 909	0	(5)	(5)	0.00
	07/2026	\$ 261	CLP 233,158	0	(8)	(8)	0.00
	07/2026	674	DKK 4,320	0	(13)	(13)	0.00
	07/2026	6,630	€ 5,684	0	(131)	(131)	0.00
CBK	07/2026	6,087	IDR 108,241,883	0	(46)	(46)	0.00
	07/2026	304	PEN 1,038	1	0	1	0.00
	07/2026	6,053	SEK 55,924	0	(274)	(274)	0.00
	08/2026	907	PEN 3,114	5	0	5	0.00
	07/2026	TWD 1,075	\$ 34	0	0	0	0.00
	07/2026	\$ 153	AUD 214	0	(5)	(5)	0.00
	07/2026	157,499	CNY 1,068,644	0	(374)	(374)	0.00
	07/2026	327	NOK 3,039	0	(20)	(20)	0.00
	08/2026	34	TWD 1,076	0	0	0	0.00
	07/2026	AUD 980	\$ 680	2	0	2	0.00
FAR	07/2026	CLP 261,475	284	0	0	0	0.00
	07/2026	CNH 10,857	1,605	5	0	5	0.00
	07/2026	¥ 17,188,594	106,234	474	0	474	0.00
	07/2026	MXN 95,228	5,417	0	(32)	(32)	0.00
	07/2026	NZD 396	225	0	0	0	0.00
	07/2026	SEK 33,360	3,438	0	(9)	(9)	0.00
	07/2026	\$ 1,291	AUD 1,809	0	(37)	(37)	0.00
	07/2026	8,629	CNH 58,693	18	0	18	0.00
	07/2026	451	¥ 71,741	0	(10)	(10)	0.00
	07/2026	45	MXN 778	0	0	0	0.00
GLM	07/2026	304	PEN 1,038	1	0	1	0.00
	07/2026	3,269	SGD 4,171	0	(45)	(45)	0.00
	08/2026	CNH 58,564	\$ 8,629	0	(17)	(17)	0.00
	08/2026	\$ 680	AUD 980	0	(2)	(2)	0.00
	08/2026	284	CLP 261,475	0	0	0	0.00
	08/2026	106,234	¥ 17,143,615	0	(476)	(476)	0.00
	08/2026	5,402	MXN 95,228	33	0	33	0.00
	08/2026	226	NZD 396	0	0	0	0.00
	08/2026	3,438	SEK 33,301	9	0	9	0.00
	07/2026	CAD 55,328	\$ 38,881	0	(116)	(116)	0.00
IND	07/2026	\$ 261	CLP 233,158	0	(8)	(8)	0.00
	08/2026	38,881	CAD 55,249	117	0	117	0.00
	07/2026	CLP 204,842	\$ 222	0	0	0	0.00
	07/2026	CZK 47,391	2,230	0	(3)	(3)	0.00
	07/2026	\$ 1,206	DKK 7,724	0	(24)	(24)	0.00
	07/2026	987	HUF 301,200	0	(19)	(19)	0.00
	08/2026	222	CLP 204,842	0	0	0	0.00
	08/2026	2,230	CZK 47,385	3	0	3	0.00
	07/2026	AUD 26,876	\$ 18,800	180	0	180	0.00
	07/2026	NOK 8,612	870	0	0	0	0.00
JPM	07/2026	PLN 18,404	4,901	5	0	5	0.00
	07/2026	\$ 36	AUD 50	0	(1)	(1)	0.00
	07/2026	21	NZD 35	0	(1)	(1)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MBC	08/2026	\$ 18,788	AUD 26,876	\$ 0	\$ (179)	\$ (179)	0.00
	08/2026	870	NOK 8,615	0	0	0	0.00
	08/2026	4,901	PLN 18,405	0	(5)	(5)	0.00
	07/2026	AUD 2,840	\$ 2,024	58	(2)	56	0.00
	07/2026	CNH 4,961	734	3	0	3	0.00
	07/2026	DKK 15,634	2,385	0	(6)	(6)	0.00
	07/2026	€ 6,201	7,196	106	0	106	0.00
	07/2026	IDR 108,241,883	6,020	0	(20)	(20)	0.00
	07/2026	NOK 2,777	279	0	(1)	(1)	0.00
	07/2026	NZD 3,899	2,233	15	0	15	0.00
	07/2026	SEK 20,372	2,093	0	(12)	(12)	0.00
	07/2026	THB 75,163	2,252	0	(11)	(11)	0.00
	07/2026	\$ 0	AUD 0	0	0	0	0.00
	07/2026	8,929	CHF 6,993	0	(260)	(260)	0.00
	07/2026	844	€ 737	0	(2)	(2)	0.00
	07/2026	2,799	ILS 7,873	0	(157)	(157)	0.00
	07/2026	21,875	¥ 3,475,523	0	(490)	(490)	0.00
	07/2026	38	KRW 57,327	0	(1)	(1)	0.00
	07/2026	779	NOK 7,223	0	(49)	(49)	0.00
	07/2026	5,067	PLN 18,431	0	(164)	(164)	0.00
	07/2026	13	SEK 123	0	(1)	(1)	0.00
	08/2026	€ 163	\$ 186	0	(1)	(1)	0.00
	08/2026	\$ 321	AUD 467	2	0	2	0.00
	08/2026	2,385	DKK 15,607	6	0	6	0.00
	08/2026	6,006	IDR 108,241,883	12	0	12	0.00
	08/2026	279	NOK 2,778	1	0	1	0.00
	08/2026	2,235	NZD 3,899	0	(15)	(15)	0.00
	08/2026	2,093	SEK 20,336	12	0	12	0.00
	08/2026	2,254	THB 75,163	15	0	15	0.00
MYI	07/2026	2,277	CZK 47,473	0	(41)	(41)	0.00
NSL	07/2026	£ 16	\$ 21	0	0	0	0.00
	08/2026	\$ 21	£ 16	0	0	0	0.00
RYL	07/2026	1,856	CNH 12,529	0	(10)	(10)	0.00
SCX	07/2026	£ 41,126	\$ 54,435	0	(150)	(150)	0.00
	07/2026	\$ 304	PEN 1,038	1	0	1	0.00
	08/2026	54,433	£ 41,126	151	0	151	0.00
SOG	07/2026	CAD 26	\$ 19	1	0	1	0.00
	07/2026	CNH 30,736	4,544	16	0	16	0.00
	07/2026	€ 281,989	320,763	0	(1,636)	(1,636)	(0.01)
	07/2026	£ 1,879	2,482	0	(12)	(12)	0.00
	07/2026	MXN 101,681	5,785	0	(34)	(34)	0.00
	07/2026	SGD 4,177	3,225	0	(4)	(4)	0.00
	07/2026	\$ 14	AUD 19	0	0	0	0.00
	07/2026	1,263	DKK 8,109	0	(22)	(22)	0.00
	07/2026	335,618	€ 287,703	0	(6,686)	(6,686)	(0.04)
	07/2026	59,242	¥ 9,411,695	0	(1,333)	(1,333)	(0.01)
	07/2026	1	MXN 19	0	0	0	0.00
	08/2026	321,198	€ 281,989	1,632	0	1,632	0.01
	08/2026	2,482	£ 1,879	12	0	12	0.00
	08/2026	5,769	MXN 101,681	34	0	34	0.00
	08/2026	3,225	SGD 4,167	4	0	4	0.00
SSB	07/2026	CAD 506	\$ 357	0	0	0	0.00
	07/2026	CNH 6,396	947	5	0	5	0.00
	07/2026	MYR 26,771	6,542	0	(17)	(17)	0.00
	07/2026	\$ 43,540	CAD 60,040	0	(1,222)	(1,222)	(0.01)
	07/2026	1,288	€ 1,130	4	0	4	0.00
	07/2026	6,791	MYR 26,805	0	(225)	(225)	0.00
	08/2026	€ 1,130	\$ 1,290	0	(4)	(4)	0.00
	08/2026	\$ 357	CAD 506	0	0	0	0.00
	08/2026	6,542	MYR 26,765	14	0	14	0.00
UAG	07/2026	13,684	KRW 20,692,048	0	(325)	(325)	0.00
	07/2026	6,071	MXN 105,459	0	(36)	(36)	0.00
WST	07/2026	CHF 6,986	\$ 8,652	0	(8)	(8)	0.00
	08/2026	\$ 8,652	CHF 6,961	8	0	8	0.00
				\$ 3,314	\$ (16,844)	\$ (13,530)	(0.08)

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation, E Class EUR (Hedged) Accumulation, E Class EUR (Hedged) Income, G Retail EUR (Hedged) Income, R Class EUR (Hedged) Accumulation, T Class EUR (Hedged) Accumulation, W Class EUR (Hedged) Accumulation and W Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 923	€ 793	\$ 0	\$ (16)	\$ (16)	0.00
BPS	07/2026	€ 8,274	\$ 9,429	0	(31)	(31)	0.00
	07/2026	\$ 1,155,050	€ 991,529	25	(21,459)	(21,434)	(0.12)
BSH	07/2026	€ 3,617	\$ 4,207	71	0	71	0.00
	07/2026	\$ 1,075,544	€ 922,473	0	(20,879)	(20,879)	(0.12)
CBK	07/2026	€ 3,258	\$ 3,799	75	0	75	0.00
FAR	07/2026	911,569	1,039,643	0	(2,554)	(2,554)	(0.01)
	08/2026	\$ 1,041,045	€ 911,569	2,547	0	2,547	0.01

Schedule of Investments Global Bond Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MBC	07/2026	€ 1,064,174	\$ 1,210,514	\$ 1,269	\$ (7,425)	\$ (6,156)	(0.03)
	07/2026	\$ 85,439	€ 73,472	0	(1,438)	(1,438)	(0.01)
	08/2026	1,163,079	1,022,506	7,517	0	7,517	0.04
SOG	07/2026	€ 990,080	\$ 1,126,216	0	(5,742)	(5,742)	(0.03)
	07/2026	\$ 1,152,914	€ 988,320	0	(22,967)	(22,967)	(0.13)
	08/2026	1,127,743	990,080	5,730	0	5,730	0.03
SSB	07/2026	4,999	4,385	14	0	14	0.00
	08/2026	€ 4,385	\$ 5,006	0	(14)	(14)	0.00
				\$ 17,248	\$ (82,525)	\$ (65,277)	(0.37)

As at 30 June 2026, the Institutional GBP (Hedged) Accumulation, Institutional GBP (Hedged) Income, Investor GBP (Hedged) Accumulation, W Class GBP (Hedged) Accumulation and W Class GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 186,325	£ 138,787	\$ 0	\$ (2,120)	\$ (2,120)	(0.01)
BOA	07/2026	283	211	0	(3)	(3)	0.00
BPS	07/2026	£ 127,334	\$ 167,929	0	(1,075)	(1,075)	(0.01)
	07/2026	\$ 208,331	£ 155,521	32	(1,948)	(1,916)	(0.01)
	08/2026	£ 372	\$ 492	0	(2)	(2)	0.00
BRC	08/2026	\$ 167,924	£ 127,334	1,076	0	1,076	0.01
	07/2026	157	119	1	0	1	0.00
	07/2026	£ 1,318	\$ 1,768	19	0	19	0.00
CBK	07/2026	\$ 1,244	£ 927	0	(13)	(13)	0.00
	07/2026	£ 27	\$ 36	0	0	0	0.00
	07/2026	\$ 11,055	£ 8,221	0	(144)	(144)	0.00
FAR	08/2026	36	27	0	0	0	0.00
	07/2026	205,094	152,844	0	(2,232)	(2,232)	(0.01)
	07/2026	£ 491	\$ 661	9	0	9	0.00
JPM	07/2026	\$ 436	£ 327	1	(3)	(2)	0.00
	07/2026	£ 28,316	\$ 37,265	0	(318)	(318)	0.00
	08/2026	\$ 37,264	£ 28,316	318	0	318	0.00
NSL	07/2026	£ 148,030	\$ 195,933	1	(540)	(539)	(0.01)
	07/2026	\$ 337	£ 250	0	(5)	(5)	0.00
	08/2026	195,790	147,928	543	0	543	0.00
SOG	07/2026	£ 147,238	\$ 194,501	0	(920)	(920)	(0.01)
	08/2026	\$ 194,496	£ 147,238	921	0	921	0.01
	07/2026	£ 4,410	\$ 5,829	0	(24)	(24)	0.00
SSB	08/2026	\$ 5,829	£ 4,410	24	0	24	0.00
				\$ 2,945	\$ (9,347)	\$ (6,402)	(0.04)

As at 30 June 2026, the Institutional NOK (Hedged) Accumulation, Investor NOK (Hedged) Accumulation and W Class NOK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	NOK 2,298	\$ 247	\$ 15	\$ 0	\$ 15	0.00
	07/2026	\$ 97,766	NOK 905,124	0	(6,298)	(6,298)	(0.04)
	07/2026	NOK 2,001	\$ 204	1	0	1	0.00
BPS	07/2026	\$ 59,359	NOK 550,109	0	(3,767)	(3,767)	(0.02)
	07/2026	69,638	647,039	0	(4,251)	(4,251)	(0.02)
	07/2026	1	5	0	0	0	0.00
FAR	07/2026	NOK 690,520	\$ 69,761	0	(20)	(20)	0.00
	08/2026	\$ 69,761	NOK 690,822	20	0	20	0.00
	07/2026	NOK 887,123	\$ 89,266	0	(383)	(383)	0.00
MBC	07/2026	\$ 61,718	NOK 572,280	0	(3,886)	(3,886)	(0.02)
	08/2026	89,266	887,503	382	0	382	0.00
	07/2026	NOK 5,119	\$ 541	23	0	23	0.00
MYI	07/2026	\$ 52	NOK 499	0	(2)	(2)	0.00
	07/2026	2,341	21,664	0	(152)	(152)	0.00
	07/2026			\$ 441	\$ (18,759)	\$ (18,318)	(0.10)

As at 30 June 2026, the Institutional NZD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	NZD 796	\$ 450	\$ 0	\$ (3)	\$ (3)	0.00
	07/2026	\$ 14,869	NZD 25,455	0	(389)	(389)	0.00
	08/2026	450	796	3	0	3	0.00
BPS	07/2026	NZD 28,911	\$ 16,282	1	(165)	(164)	0.00
	07/2026	\$ 16,985	NZD 28,957	0	(513)	(513)	(0.01)
	08/2026	16,275	28,868	165	0	165	0.00
BRC	07/2026	31	53	0	(1)	(1)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BSH	07/2026	NZD 1,928	\$ 1,089	\$ 0	\$ (8)	\$ (8)	0.00
	08/2026	\$ 1,091	NZD 1,928	7	0	7	0.00
FAR	07/2026	NZD 26,903	\$ 15,306	3	0	3	0.00
	08/2026	\$ 15,323	NZD 26,903	0	(2)	(2)	0.00
JPM	07/2026	NZD 120	\$ 68	0	(1)	(1)	0.00
	07/2026	\$ 1,233	NZD 2,101	0	(38)	(38)	0.00
MBC	07/2026	NZD 26,026	\$ 14,902	97	0	97	0.00
	08/2026	\$ 14,910	NZD 26,011	0	(97)	(97)	0.00
MYI	07/2026	NZD 655	\$ 376	4	0	4	0.00
RYL	08/2026	344	195	0	(1)	(1)	0.00
SCX	07/2026	1,202	702	19	0	19	0.00
	07/2026	\$ 311	NZD 550	2	0	2	0.00
SOG	07/2026	15,363	26,259	0	(425)	(425)	0.00
UAG	07/2026	1,860	3,164	0	(60)	(60)	0.00
				\$ 301	\$ (1,703)	\$ (1,402)	(0.01)

As at 30 June 2026, the Institutional SEK (Hedged) Accumulation and Administrative SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 14,563	SEK 134,683	\$ 0	\$ (647)	\$ (647)	0.00
BPS	07/2026	SEK 378	\$ 40	1	0	1	0.00
CBK	07/2026	226	24	1	0	1	0.00
	07/2026	\$ 16,029	SEK 148,109	0	(725)	(725)	(0.01)
FAR	07/2026	SEK 85,312	\$ 8,792	0	(23)	(23)	0.00
	08/2026	\$ 8,792	SEK 85,161	23	0	23	0.00
MBC	07/2026	SEK 129,388	\$ 13,291	1	(79)	(78)	0.00
	07/2026	\$ 15,648	SEK 145,341	0	(631)	(631)	0.00
	08/2026	13,238	128,646	78	0	78	0.00
MYI	07/2026	SEK 9,324	\$ 962	1	(3)	(2)	0.00
				\$ 105	\$ (2,108)	\$ (2,003)	(0.01)

As at 30 June 2026, the Institutional SGD (Hedged) Accumulation, M Retail SGD (Hedged) Income II and W Class SGD (Hedged) Income II had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 217,895	SGD 277,842	\$ 0	\$ (3,088)	\$ (3,088)	(0.02)
BOA	07/2026	SGD 229,669	\$ 177,446	0	(117)	(117)	0.00
	07/2026	\$ 336,395	SGD 429,592	0	(4,267)	(4,267)	(0.02)
	08/2026	177,446	229,140	116	0	116	0.00
BPS	07/2026	SGD 1,021	\$ 790	1	0	1	0.00
BRC	07/2026	\$ 6,286	SGD 8,078	1	(41)	(40)	0.00
DUB	07/2026	SGD 270,348	\$ 208,989	0	(24)	(24)	0.00
	07/2026	\$ 237,968	SGD 303,545	0	(3,290)	(3,290)	(0.02)
	08/2026	208,989	269,727	25	0	25	0.00
FAR	07/2026	SGD 279,099	\$ 215,205	0	(574)	(574)	0.00
	07/2026	\$ 400,722	SGD 511,229	0	(5,477)	(5,477)	(0.03)
	08/2026	215,205	278,459	575	0	575	0.00
MBC	07/2026	1,924	2,472	0	(13)	(13)	0.00
MYI	07/2026	580	752	2	0	2	0.00
NSL	07/2026	SGD 55,651	\$ 42,980	0	(45)	(45)	0.00
	08/2026	\$ 42,980	SGD 55,522	44	0	44	0.00
RBC	07/2026	539	697	0	0	0	0.00
SOG	07/2026	SGD 540,794	\$ 417,602	0	(500)	(500)	0.00
	07/2026	\$ 1,151	SGD 1,478	0	(9)	(9)	0.00
	08/2026	417,602	539,579	523	0	523	0.00
UAG	07/2026	SGD 3,609	\$ 2,783	0	(8)	(8)	0.00
	08/2026	\$ 8,072	SGD 10,419	2	0	2	0.00
				\$ 1,289	\$ (17,453)	\$ (16,164)	(0.09)

Total OTC Financial Derivative Instruments

\$ 42,099 0.24

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
OTHER FINANCIAL ASSETS			
Credit Suisse AG AT1 Claim	\$ 1,200	\$ 423	0.00
Sberbank of Russia Via SB Capital S.A. 5.125% due 29/10/2022 ^	500	30	0.00
Total Other Financial Assets		\$ 453	0.00

Schedule of Investments Global Bond Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
SECURITIES SOLD SHORT			
U.S. GOVERNMENT AGENCIES			
Ginnie Mae, TBA			
4.000% due 01/07/2056	\$ 7,500	\$ (6,973)	(0.04)
Uniform Mortgage-Backed Security, TBA			
2.000% due 01/07/2041	276,200	(251,641)	(1.43)
2.000% due 01/07/2056	47,050	(37,581)	(0.21)
2.000% due 01/08/2056	986,000	(787,255)	(4.47)
3.000% due 01/08/2056	17,300	(15,078)	(0.09)
3.500% due 01/08/2056	72,800	(66,006)	(0.38)
5.500% due 01/08/2056 (h)	21,660	(21,700)	(0.12)
6.000% due 01/07/2056 (h)	73,073	(74,710)	(0.42)
6.000% due 01/09/2056	154,728	(157,542)	(0.89)
6.500% due 01/07/2056 (h)	117,300	(121,350)	(0.69)
6.500% due 01/08/2056	115,195	(119,033)	(0.68)
Total Securities Sold Short		\$ (1,658,869)	(9.42)
Total Investments		\$ 23,368,104	132.70
Other Current Assets & Liabilities		\$ (5,758,386)	(32.70)
Net Assets		\$ 17,609,718	100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- μ All or a portion of this amount represents unfunded loan commitments. The interest rate for the unfunded portion will be determined at the time of funding.
- (a) When-issued security.
- (b) Zero coupon security.
- (c) Coupon represents a yield to maturity.
- (d) Principal amount of security is adjusted for inflation.
- (e) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (f) Affiliated to the Fund.
- (g) Contingent convertible security.
- (h) Securities sold short as at 30 June 2026 are covered by long portfolio investments in transferable securities and money market instruments.
- (i) Restricted Securities (31 December 2025: 0.31%):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Kuwait Government International Bond	4.804%	20/04/2033	13/04/2026	52,100	52,012	0.29
Project Dorchester	4.610	04/01/2027	10/12/2025	8,382	8,232	0.05
Project Fenno	0.600	10/07/2028	16/07/2025	3,706	3,660	0.02
Project Fenno	4.641	10/07/2028	16/07/2025	7,085	7,068	0.04
Project Fenno	4.680	10/07/2028	16/07/2025	3,380	3,357	0.02
RBC International	4.660	16/12/2028	18/11/2025	20,000	19,671	0.11
Valerie Asset Ltd.	5.219	15/09/2050	02/03/2026	67,834	68,286	0.39
Valerie Asset Ltd.	5.267	15/09/2050	02/03/2026	8,806	8,860	0.05
				\$ 171,293	\$ 171,146	0.97

- (j) Securities with an aggregate fair value of \$1,073,436 (31 December 2025: \$1,061,583) and cash of \$176 (31 December 2025: \$116) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Securities with an aggregate fair value of \$4,327 (31 December 2025: \$Nil) and cash of \$3,408 (31 December 2025: \$3,181) has been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$427,021 (31 December 2025: \$362,199) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$100,660 (31 December 2025: \$88,940) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 23,372,566	\$ 339,186	\$ 23,711,752
Investment Funds	1,175,646	0	0	1,175,646
Financial Derivative Instruments ⁽³⁾	13,715	125,407	0	139,122
Other Financial Assets	0	453	0	453
Securities Sold Short	0	(1,658,869)	0	(1,658,869)
Totals	\$ 1,189,361	\$ 21,839,557	\$ 339,186	\$ 23,368,104

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 23,461,424	\$ 282,597	\$ 23,744,021
Investment Funds	1,187,758	0	0	1,187,758
Financial Derivative Instruments ⁽³⁾	31,250	(147,720)	426	(116,044)
Other Financial Assets	0	354	30	384
Securities Sold Short	0	(1,280,515)	0	(1,280,515)
Totals	\$ 1,219,008	\$ 22,033,543	\$ 283,053	\$ 23,535,604

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

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

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

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BRC	1.950%	17/06/2026	TBD ⁽¹⁾	€ (1,888)	\$ (2,160)	(0.01)
	2.050	17/06/2026	TBD ⁽¹⁾	(4,349)	(4,977)	(0.03)
	3.550	12/12/2025	TBD ⁽¹⁾	\$ (2,026)	(2,066)	(0.01)
CIB	3.710	04/06/2026	16/07/2026	(113,485)	(113,800)	(0.65)
DEU	3.650	29/06/2026	06/07/2026	(3,200)	(3,201)	(0.02)
	3.730	26/06/2026	06/07/2026	(7,513)	(7,517)	(0.04)
	3.740	30/06/2026	01/07/2026	(16,139)	(16,140)	(0.09)
FAR	3.710	17/06/2026	13/07/2026	(66,537)	(66,633)	(0.38)
JPS	3.670	29/06/2026	06/07/2026	(39,192)	(39,200)	(0.22)
	3.720	22/06/2026	06/07/2026	(11,854)	(11,865)	(0.07)
	3.740	23/06/2026	07/07/2026	(170,089)	(170,231)	(0.97)
MYI	3.470	30/06/2026	14/07/2026	(4,961)	(4,961)	(0.03)
NOM	3.720	11/06/2026	09/07/2026	(58,114)	(58,234)	(0.33)
SCX	3.700	07/05/2026	TBD ⁽¹⁾	(3,867)	(3,888)	(0.02)
	3.700	13/05/2026	TBD ⁽¹⁾	(3,944)	(3,964)	(0.02)
	3.750	30/04/2026	TBD ⁽¹⁾	(3,115)	(3,135)	(0.02)
SGY	3.720	22/06/2026	20/07/2026	(104,193)	(104,290)	(0.59)
STR	3.740	30/06/2026	01/07/2026	(459,168)	(459,216)	(2.61)
Total Reverse Repurchase Agreements					\$ (1,075,478)	(6.11)

(1) Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (902)	\$ 1,140	\$ 238	\$ 4,760	\$ (5,960)	\$ (1,200)
BOA	(22,632)	23,280	648	1,377	(1,840)	(463)
BPS	(13,693)	14,090	397	4,105	(4,090)	15
BRC	5,039	(5,900)	(861)	(4,997)	5,380	383
BSH	80,019	(84,220)	(4,201)	(9,097)	9,740	643
CBK	(1,894)	4,090	2,196	6,515	(4,610)	1,905
CIB	N/A	N/A	N/A	(1)	0	(1)
DUB	(8,312)	9,120	808	(4,105)	4,160	55
FAR	1,979	(630)	1,349	(8,690)	9,860	1,170
GLM	(417)	(1,870)	(2,287)	5,193	(6,570)	(1,377)
GST	5,041	(5,010)	31	613	(460)	153
IND	449	(540)	(91)	514	(930)	(416)

Schedule of Investments Global Bond Fund (Cont.)

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
JPM	\$ 17,110	\$ (19,670)	\$ (2,560)	\$ 5,693	\$ (6,660)	\$ (967)
MBC	(4,934)	6,470	1,536	(29,838)	32,130	2,292
MYC	(2,827)	2,890	63	(3,123)	3,390	267
MYI	(5,947)	6,200	253	(779)	730	(49)
NSL	780	(780)	0	(391)	460	69
RBC	N/A	N/A	N/A	13	0	13
RYL	(16)	0	(16)	(3)	0	(3)
SCX	5,044	(6,170)	(1,126)	(20,163)	21,690	1,527
SOG	(24,783)	25,490	707	29,550	(30,050)	(500)
SSB	18,200	(18,880)	(680)	3,754	(3,790)	(36)
UAG	(4,764)	4,650	(114)	(1,619)	1,400	(219)
WST	(441)	300	(141)	914	(930)	(16)

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

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	33.27	31.96
Transferable securities dealt in on another regulated market*	27.87	26.38
Other transferable securities	1.13	0.83
Investment funds	3.09	2.96
Financial derivative instruments dealt in on a regulated market	0.18	0.11
Centrally cleared financial derivative instruments	0.40	0.34
OTC financial derivative instruments	0.83	0.43
Other financial assets	0.00	0.00
Other assets	33.23	36.99
Total Assets	100.00	100.00

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Australia	4.69	4.16
Belgium	0.18	0.18
Brazil	0.16	N/A
Bulgaria	0.23	0.30
Canada	5.56	5.60
Cayman Islands	2.89	2.03
Chile	0.08	0.08
China	4.79	4.46
Colombia	1.31	1.15
Costa Rica	0.23	0.18
Czech Republic	0.27	0.00
Denmark	0.40	0.63
Egypt	0.20	0.20
France	5.54	6.71
Germany	0.23	0.24
Hungary	0.40	0.41
Indonesia	0.09	0.10
Ireland	3.35	2.88
Israel	1.26	1.06
Italy	1.82	2.61
Japan	3.77	4.70
Kazakhstan	0.05	0.05
Kuwait	0.69	0.59
Luxembourg	0.73	0.77
Malaysia	0.94	0.95
Mexico	0.14	0.14
Multinational	0.01	0.05
Netherlands	0.51	0.56
New Zealand	0.09	0.09
Nigeria	0.05	0.08
Norway	0.39	0.40
Peru	2.18	1.86
Poland	0.12	0.19
Portugal	0.01	0.01
Qatar	0.35	0.07
Romania	0.58	1.07
Saudi Arabia	0.55	0.91
Singapore	0.38	0.40
Slovakia	0.12	0.08
South Africa	2.16	1.86
South Korea	1.51	1.41
Spain	3.09	3.41
Supranational	1.22	0.54
Switzerland	0.76	0.86

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Thailand	0.66	0.63
United Arab Emirates	0.75	0.13
United Kingdom	9.29	9.34
United States	68.65	69.85
Short-Term Instruments	1.22	1.23
Investment Funds	6.68	6.76
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.23	0.15
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	N/A	0.00
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Buy Protection	(0.02)	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.02	0.01
Interest Rate Swaps	0.32	(0.70)
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.00	0.02
Written Options		
Foreign Currency Options	(0.01)	(0.01)
Interest Rate Swaps	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	(0.01)	(0.02)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	N/A	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.16	0.08
Cross-Currency Swaps	0.06	0.02
Interest Rate Swaps	0.00	(0.01)
Total Return Swaps on Indices	0.00	N/A
Forward Foreign Currency Contracts	0.86	(0.72)
Hedged Forward Foreign Currency Contracts	(0.82)	0.53
Other Financial Assets	0.00	0.00
Securities Sold Short	(9.42)	(7.29)
Other Current Assets & Liabilities	(32.70)	(34.03)
Net Assets	100.00	100.00

Schedule of Investments Global Bond ESG Fund

DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS	DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS	DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS
TRANSFERABLE SECURITIES				European Investment Bank				National Bank of Canada			
LOAN PARTICIPATIONS AND ASSIGNMENTS				GA Global Funding Trust				Nationwide Building Society			
FPS Finance Co. LLC				3.250% due 19/05/2029	€ 7,000	\$ 8,008	0.21	2.750% due 20/01/2031	€ 8,700	\$ 9,867	0.25
6.590% due 26/05/2028	\$ 900	\$ 900	0.02	0.750% due 15/07/2027	AUD 5,000	3,328	0.09	3.000% due 24/03/2032	5,300	6,049	0.16
Project Dorchester				2.625% due 15/03/2034	€ 3,700	4,140	0.11	4.302% due 08/03/2029	\$ 300	298	0.01
4.610% due 04/01/2027 (i)	€ 1,700	1,944	0.05	2.625% due 04/09/2034	4,800	5,350	0.14	NatWest Group PLC			
Republic of Panama				3.300% due 03/02/2028	AUD 1,000	679	0.02	5.125% due			
4.979% due 01/04/2027	7,400	8,517	0.22	Goldman Sachs Group, Inc.				12/05/2027 (e)(g)	€ 1,000	1,323	0.03
		11,361	0.29	5.500% due 08/01/2029	\$ 3,900	3,941	0.10	Nordea Kredit Realkreditatieselskab			
CORPORATE BONDS & NOTES				2.650% due 21/10/2032	21,300	18,962	0.49	1.000% due 01/10/2050	DKK 0	0	0.00
BANKING & FINANCE				3.984% due 18/12/2036	€ 3,800	4,355	0.11	1.500% due 01/10/2050	0	0	0.00
ABN AMRO Bank NV				5.016% due 23/10/2035 (j)	\$ 13,000	12,774	0.33	1.500% due 01/10/2053	0	0	0.00
2.500% due 02/10/2029	8,600	9,753	0.25	5.536% due 28/01/2036	5,600	5,690	0.15	2.000% due 01/10/2047	0	0	0.00
3.000% due 25/02/2031	7,400	8,426	0.22	HOWOGE Wohnungsbaugesellschaft mbH				2.500% due 01/10/2047	0	0	0.00
Abu Dhabi Developmental Holding Co. PJSC				3.875% due 05/06/2030	€ 4,400	5,119	0.13	Nordic Investment Bank			
4.500% due 06/05/2030	\$ 800	793	0.02	HSBC Holdings PLC				3.125% due 30/05/2033	€ 4,000	4,636	0.12
5.000% due 06/05/2035	2,200	2,168	0.06	4.856% due 23/05/2033	13,300	16,202	0.42	Norinchukin Bank			
Bank of America Corp.				IHG Finance LLC				5.359% due 09/09/2035 (j)	\$ 8,300	8,248	0.21
2.687% due 22/04/2032	2,000	1,812	0.05	3.625% due 27/09/2031	14,600	16,710	0.43	Nykredit Realkredit A/S			
5.015% due 22/07/2033	6,000	6,011	0.15	4.375% due 28/11/2029	6,400	7,550	0.19	0.375% due 17/01/2028	€ 1,400	1,539	0.04
5.288% due 25/04/2034	13,100	13,278	0.34	ING Bank NV				1.000% due 01/10/2050	DKK 0	0	0.00
5.511% due 24/01/2036	5,800	5,925	0.15	3.125% due 08/04/2031	8,800	10,154	0.26	1.000% due 01/10/2053	27	3	0.00
Bank of Nova Scotia				ING Belgium S.A.				1.500% due 01/10/2050	0	0	0.00
0.010% due 14/09/2029	€ 9,900	10,343	0.27	3.000% due 15/02/2031	6,600	7,570	0.19	1.500% due 01/10/2052	0	0	0.00
3.084% due 17/06/2030	8,600	9,901	0.25	ING Groep NV				1.500% due 01/10/2053	8,744	1,087	0.03
3.500% due 17/04/2029	12,600	14,598	0.38	5.335% due 19/03/2030	\$ 6,200	6,298	0.16	2.000% due 01/10/2047	0	0	0.00
Barclays PLC				5.550% due 19/03/2035	8,900	9,070	0.23	2.000% due 01/10/2050	0	0	0.00
6.692% due 13/09/2034	\$ 700	757	0.02	Inter-American Development Bank				2.500% due 01/10/2047	0	0	0.00
8.875% due 15/09/2027 (e)(g)	€ 1,100	1,513	0.04	2.500% due 14/04/2027	AUD 600	409	0.01	Pacific Life Global Funding			
9.250% due 15/09/2028 (e)(g)	1,900	2,681	0.07	Intesa Sanpaolo SpA				5.500% due 18/07/2028	\$ 3,800	3,867	0.10
BlueHub Loan Fund, Inc.				3.625% due 16/10/2030	€ 4,100	4,775	0.12	Paychex, Inc.			
2.890% due 01/01/2027	\$ 900	887	0.02	JAB Holdings BV				5.100% due 15/04/2030	5,900	5,952	0.15
3.099% due 01/01/2030	1,900	1,752	0.04	5.000% due 12/06/2033	6,600	8,084	0.21	PPI Public Property Invest AB			
BNP Paribas S.A.				JPMorgan Chase & Co.				4.125% due 21/04/2033	€ 5,700	6,432	0.17
5.786% due 13/01/2033	3,500	3,617	0.09	3.588% due 23/01/2036	5,000	5,656	0.15	RBC International			
BPCE S.A.				3.761% due 21/03/2034	8,050	9,308	0.24	4.660% due 16/12/2028 (i)	\$ 5,000	4,918	0.13
3.875% due 11/01/2029	€ 5,400	6,282	0.16	4.565% due 14/06/2030	\$ 5,100	5,082	0.13	Realkredit Danmark A/S			
5.748% due 19/07/2033	\$ 6,100	6,233	0.16	5.350% due 01/06/2034	5,300	5,390	0.14	1.000% due 01/10/2050	DKK 0	0	0.00
Brookfield Finance, Inc.				5.502% due 24/01/2036	8,800	8,997	0.23	1.500% due 01/10/2053	13,317	1,655	0.04
2.724% due 15/04/2031	3,350	3,047	0.08	5.581% due 22/04/2030	6,900	7,052	0.18	2.000% due 01/10/2050	0	0	0.00
Caisse de Refinancement de l'Habitat S.A.				Jyske Realkredit A/S				Royal Bank of Canada			
2.750% due 06/09/2030	€ 11,300	12,832	0.33	1.000% due 01/10/2050	DKK 0	0	0.00	0.010% due 05/10/2028	€ 5,600	6,016	0.15
2.875% due 25/03/2031	9,700	11,041	0.28	1.500% due 01/07/2050	0	0	0.00	4.305% due 03/11/2031	\$ 1,300	1,275	0.03
3.000% due 12/01/2034	13,000	14,641	0.38	1.500% due 01/10/2050	0	0	0.00	Sagax AB			
Canadian Imperial Bank of Commerce				1.500% due 01/10/2053	17,164	2,149	0.06	3.375% due 26/01/2031	€ 8,600	9,693	0.25
2.625% due 01/10/2029	16,300	18,499	0.48	2.000% due 01/10/2047	0	0	0.00	Santander UK Group Holdings PLC			
CBRE Services, Inc.				Lloyds Banking Group PLC				3.823% due 03/11/2028	\$ 300	297	0.01
5.950% due 15/08/2034	\$ 4,400	4,591	0.12	3.875% due 14/05/2032	€ 4,200	4,905	0.13	7.482% due 29/08/2029	€ 8,600	11,993	0.31
Cie de Financement Foncier S.A.				4.425% due 04/11/2031	\$ 300	295	0.01	Santander UK PLC			
3.000% due 24/04/2032	€ 7,200	8,185	0.21	4.729% due 04/11/2031	400	402	0.01	2.875% due 12/01/2032	€ 3,200	3,627	0.09
3.125% due 06/06/2030	6,000	6,906	0.18	5.679% due 05/01/2035	4,600	4,729	0.12	3.000% due 12/03/2029	14,400	16,514	0.42
Citigroup, Inc.				5.721% due 05/06/2030	7,300	7,495	0.19	SR-Boligkredit A/S			
3.668% due 24/07/2028	\$ 12,000	11,896	0.31	7.875% due				2.750% due 27/02/2033	9,500	10,696	0.28
Commonwealth Bank of Australia				27/06/2029 (e)(g)	€ 800	1,108	0.03	Sumitomo Mitsui Banking Corp.			
2.853% due 09/10/2031	€ 2,200	2,496	0.06	8.500% due				0.409% due 07/11/2029	1,300	1,366	0.04
Community Preservation Corp.				27/09/2027 (e)(g)	300	412	0.01	Sumitomo Mitsui Trust Bank Ltd.			
2.867% due 01/02/2030	\$ 3,300	3,058	0.08	Low Income Investment Fund				0.010% due 15/10/2027	2,500	2,753	0.07
Coventry Building Society Charitable Foundation				3.386% due 01/07/2026	\$ 750	750	0.02	Toronto-Dominion Bank			
0.010% due 07/07/2028	€ 600	648	0.02	3.711% due 01/07/2029	1,950	1,869	0.05	3.191% due 16/02/2029	13,500	15,571	0.40
2.625% due 01/10/2029	4,200	4,752	0.12	MDGH GMTN RSC Ltd.				4.447% due 12/06/2028	€ 6,200	8,271	0.21
Credit Agricole Home Loan SFH S.A.				5.500% due 28/04/2033	1,400	1,437	0.04	UBS Group AG			
3.000% due 01/12/2030	5,700	6,535	0.17	Mitsubishi UFJ Financial Group, Inc.				2.875% due 02/04/2032	€ 8,100	9,029	0.23
CTP NV				4.527% due 12/09/2031	5,900	5,826	0.15	3.869% due 12/01/2029	\$ 2,000	1,977	0.05
0.625% due 27/09/2026	244	278	0.01	5.426% due 17/04/2035	5,200	5,277	0.14	4.194% due 01/04/2031	3,100	3,027	0.08
Deutsche Bank AG				5.615% due 24/04/2036	7,800	7,989	0.21	6.246% due 22/09/2029	500	516	0.01
1.875% due 23/02/2028	4,100	4,657	0.12	Mizuho Financial Group, Inc.				UniCredit SpA			
Digital Euro Finco LLC				3.210% due 16/05/2032	€ 21,800	24,667	0.63	3.127% due 03/06/2032	4,700	4,314	0.11
3.750% due 15/01/2033	4,500	5,098	0.13	Morgan Stanley				Westpac Banking Corp.			
4.250% due 20/11/2037	6,500	7,336	0.19	3.149% due 07/11/2031	3,600	4,064	0.10	3.038% due 01/03/2030	€ 9,000	10,344	0.27
Doctors Co. An Interinsurance Exchange				3.383% due 23/01/2032	12,400	14,118	0.36	3.131% due 15/04/2031	16,600	19,101	0.49
4.500% due 18/01/2032	\$ 600	558	0.01	3.749% due 07/11/2036	3,500	3,949	0.10	Yorkshire Building Society			
Emirates NBD Bank PJSC				3.790% due 21/03/2030	6,200	7,191	0.19	2.750% due 28/01/2030	5,300	6,008	0.15
5.125% due 29/06/2031	3,500	3,500	0.09	3.955% due 21/03/2035	15,500	17,969	0.46			776,315	19.99
EQT AB				5.656% due 18/04/2030	\$ 5,100	5,210	0.13	INDUSTRIALS			
2.375% due 06/04/2028	€ 5,000	5,642	0.15	National Australia Bank Ltd.				American Medical Systems Europe BV			
				3.146% due 05/02/2031	€ 11,000	12,663	0.33	3.250% due 08/03/2034	10,700	11,933	0.31

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Amgen, Inc.				Hanwha Energy USA Holdings Corp.				U.S. TREASURY OBLIGATIONS			
5.150% due 02/03/2028	\$ 5,700	\$ 5,755	0.15	4.375% due 02/07/2028	\$ 24,500	\$ 24,427	0.63	U.S. Treasury Bonds			
5.250% due 02/03/2030	4,900	4,993	0.13	National Grid PLC				1.875% due 15/02/2041 (j)(k)	\$ 42,500	\$ 29,502	0.76
Amprion GmbH				4.275% due 16/01/2035	€ 8,730	10,336	0.27	2.250% due 15/08/2049 (k)	5,875	3,656	0.09
4.125% due 07/09/2034	€ 3,000	3,530	0.09	5.809% due 12/06/2033	\$ 3,800	3,958	0.10	2.375% due 15/11/2049 (j)	14,075	8,969	0.23
Astrazeneca Finance LLC				New York State Electric & Gas Corp.				2.875% due 15/05/2052 (k)	3,700	2,560	0.07
4.900% due 26/02/2031	\$ 6,300	6,388	0.16	5.650% due 15/08/2028	4,000	4,075	0.11	3.000% due 15/02/2048 (k)	8,500	6,261	0.16
Beignet Investor LLC				Oncor Electric Delivery Co. LLC				3.000% due 15/08/2048 (j)(k)	13,150	9,638	0.25
6.581% due 30/05/2049	40,000	40,826	1.05	5.700% due 24/06/2033	AUD 9,600	6,687	0.17	3.000% due 15/02/2049 (k)	6,325	4,613	0.12
Burberry Group PLC				Pacific Gas & Electric Co.				3.375% due 15/11/2048 (j)(k)	20,900	16,354	0.42
5.750% due 20/06/2030	£ 8,800	11,794	0.30	5.800% due 15/05/2034	\$ 4,700	4,806	0.12	4.125% due 15/08/2044 (j)(k)	82,600	74,727	1.92
Central Nippon Expressway Co. Ltd.				Renew Treasury Ifsc Pvt Ltd.				4.500% due 15/11/2054 (j)	140,000	130,350	3.36
4.124% due 25/02/2031	\$ 10,800	10,662	0.27	6.500% due 02/02/2031	1,600	1,584	0.04	4.625% due 15/02/2046 (j)(k)	1,300	1,248	0.03
Continental Wind LLC				Seyn Trent Utilities Finance PLC				4.625% due 15/02/2055 (j)(k)	51,900	49,331	1.27
6.000% due 28/02/2033	1,220	1,232	0.03	3.875% due 04/08/2035	€ 3,300	3,760	0.10	4.750% due 15/02/2056 (j)	700	680	0.02
Elevance Health, Inc.				Southern California Edison Co.				4.875% due 15/08/2045 (j)	1,196	1,187	0.03
5.375% due 15/06/2034	5,200	5,282	0.14	5.450% due 01/03/2035	\$ 7,700	7,718	0.20	U.S. Treasury Inflation Protected Securities (d)			
Eli Lilly & Co.				Stedin Holding NV				0.125% due 15/07/2031 (j)	23,477	21,560	0.55
4.600% due 14/08/2034	10,200	10,089	0.26	3.625% due 20/06/2031	€ 6,200	7,218	0.19	0.500% due 15/01/2028 (j)	11,473	11,183	0.29
Gatwick Funding Ltd.				SW Finance PLC				0.625% due 15/07/2032	1,719	1,592	0.04
3.625% due 16/10/2035	€ 5,200	5,902	0.15	6.875% due 07/08/2032	£ 7,900	10,563	0.27	1.125% due 15/01/2033 (j)(k)	38,113	36,061	0.93
3.875% due 24/06/2035	8,800	9,998	0.26	7.750% due 31/10/2031	2,800	3,859	0.10	2.500% due 15/01/2029	4,574	4,634	0.12
Haleon UK Capital PLC				United Utilities Water Finance PLC				3.875% due 15/04/2029	810	851	0.02
4.625% due 18/09/2033	£ 4,100	5,323	0.14	3.500% due 27/02/2033	€ 14,900	16,861	0.43	U.S. Treasury Notes			
Hanwha Q Cells Americas Holdings Corp.						143,028	3.68	0.375% due 30/09/2027 (k)	2,900	2,769	0.07
5.000% due 27/07/2028	\$ 6,500	6,554	0.17	Total Corporate Bonds & Notes		1,210,367	31.17	0.625% due 30/11/2027 (j)(k)	12,800	12,185	0.31
HCA, Inc.				U.S. GOVERNMENT AGENCIES				0.750% due 31/01/2028 (j)(k)	11,700	11,093	0.29
5.600% due 01/04/2034	9,500	9,704	0.25	Fannie Mae				4.000% due 15/02/2034 (k)	7,200	7,035	0.18
5.750% due 01/03/2035	4,000	4,125	0.11	3.000% due 01/03/2060	\$ 804	695	0.02	4.125% due 15/02/2036 (j)(k)	9,560	9,328	0.24
Keurig Dr Pepper, Inc.				3.500% due 01/01/2059	480	430	0.01	4.250% due 15/08/2035 (j)(k)	1,800	1,777	0.05
5.050% due 15/03/2029	4,300	4,333	0.11	4.788% due 25/03/2055	9,474	9,585	0.25				
Kraft Heinz Foods Co.				Freddie Mac							
3.500% due 15/03/2029	€ 1,400	1,615	0.04	3.500% due 01/05/2048	4,094	3,774	0.10	Aldbrook Mortgage Transaction PLC			
Motability Operations Group PLC				4.568% due 25/11/2054	8,365	8,434	0.22	4.596% due 18/12/2066	£ 2,257	2,997	0.08
3.625% due 22/01/2033	4,900	5,564	0.14	4.578% due 25/10/2054	8,994	9,071	0.23	American Home Mortgage Assets Trust			
3.875% due 24/01/2034	4,600	5,272	0.14	5.028% due 25/03/2055	5,930	5,995	0.15	3.953% due 25/10/2046	\$ 919	458	0.01
4.000% due 17/01/2030	2,600	3,031	0.08	5.078% due 25/06/2055	9,262	9,388	0.24	4.684% due 25/10/2046	69	45	0.00
4.250% due 17/06/2035	3,600	4,192	0.11	Ginnie Mae				American Home Mortgage Investment Trust			
Norsk Hydro ASA				3.000% due				5.770% due 25/09/2035	146	53	0.00
3.625% due 23/01/2032	1,300	1,497	0.04	20/07/2046 - 20/02/2055	82,394	73,266	1.89	Atlas Funding PLC			
NTT Finance Corp.				3.500% due				4.524% due 20/07/2067	£ 1,881	2,496	0.06
4.665% due 20/06/2031 (a)	\$ 9,700	9,698	0.25	20/05/2052 - 20/12/2055	9,573	8,663	0.22	Atrium Hotel Portfolio Trust			
RD Michigan Property Owner LLC				4.259% due 20/02/2074	2,601	2,609	0.07	4.853% due 15/12/2036	\$ 4,085	4,067	0.10
7.500% due 30/03/2045	20,000	19,945	0.51	4.539% due 20/01/2074	3,400	3,454	0.09	Bear Stearns ALT-A Trust			
Robert Bosch GmbH				4.898% due 20/04/2067	61	61	0.00	4.394% due 25/11/2036	546	271	0.01
4.000% due 21/05/2036	€ 3,900	4,479	0.12	6.500% due 20/08/2054	128	133	0.00	Bear Stearns Mortgage Funding Trust			
Sandoz Finance BV				Ginnie Mae, TBA				4.103% due 25/06/2047	742	658	0.02
4.000% due 26/03/2035	6,800	7,911	0.20	2.500% due 01/07/2056	37,500	32,024	0.82	Braccan Mortgage Funding PLC			
SGS Finance BV				3.000% due 01/07/2056	31,700	28,139	0.72	4.587% due 15/02/2067	£ 6,231	8,275	0.21
3.125% due 10/09/2030	8,500	9,666	0.25	3.500% due 01/08/2056	155,000	139,167	3.58	Canada Square Funding PLC			
Siemens Financieringsmaatschappij NV				6.500% due 01/07/2056	155,000	160,595	4.14	5.409% due 17/06/2058	222	296	0.01
3.375% due 22/02/2037	3,700	4,147	0.11	Uniform Mortgage-Backed Security				Chase Mortgage Finance Trust			
Stryker Corp.				3.500% due				4.763% due 25/07/2037	\$ 5	4	0.00
3.625% due 11/09/2036	13,500	15,333	0.39	01/03/2047 - 01/09/2047	2,607	2,418	0.06	Citigroup Mortgage Loan Trust			
Synopsis, Inc.				4.000% due				3.250% due 25/03/2061	878	866	0.02
4.850% due 01/04/2030	\$ 3,900	3,907	0.10	01/07/2048 - 01/07/2053	40,524	38,026	0.98	Citigroup Mortgage Loan Trust, Inc.			
T-Mobile USA, Inc.				4.500% due				4.802% due 25/12/2035	273	161	0.00
4.700% due 15/01/2035	7,800	7,531	0.19	01/06/2053 - 01/07/2053	26,570	25,601	0.66	Commercial Mortgage Trust			
5.050% due 15/07/2033	7,600	7,590	0.20	5.000% due				4.228% due 10/05/2051	1,700	1,668	0.04
Vmed O2 UK Financing PLC				01/02/2053 - 01/07/2054	35,335	34,981	0.90	Countrywide Alternative Loan Trust			
5.625% due 15/04/2032	€ 12,200	12,294	0.32	5.500% due				4.003% due 25/06/2036	51	49	0.00
6.750% due 15/01/2033	\$ 2,200	1,865	0.05	01/02/2053 - 01/09/2053	67,299	67,950	1.75	4.183% due 25/07/2046	326	308	0.01
Weir Group, Inc.				6.000% due				4.243% due 25/08/2047	599	561	0.01
5.350% due 06/05/2030	7,000	7,064	0.18	01/01/2053 - 01/09/2053	14,175	14,563	0.38	5.500% due 25/11/2034	37	37	0.00
		291,024	7.50	Uniform Mortgage-Backed Security, TBA				6.250% due 25/12/2036	1,021	390	0.01
UTILITIES				2.500% due 01/08/2056	28,400	23,725	0.61	Countrywide Home Loan Mortgage Pass-Through Trust			
AES Corp.				4.000% due				4.303% due 25/04/2046	1,851	509	0.01
5.450% due 01/06/2028	11,700	11,832	0.30	01/07/2056 - 01/08/2056	45,630	42,642	1.10	4.343% due 25/03/2035	253	237	0.01
Anglian Water Services Financing PLC				4.500% due				4.443% due 25/03/2035	52	51	0.00
5.875% due 20/06/2031	£ 5,000	6,750	0.17	01/07/2056 - 01/08/2056	128,740	123,240	3.17	6.000% due 25/07/2036	236	106	0.00
Electricité de France S.A.				5.000% due				6.000% due 25/12/2036	601	261	0.01
5.950% due 22/04/2034	\$ 10,000	10,490	0.27	01/07/2056 - 01/08/2056	993,850	975,565	25.13	6.000% due 25/03/2037	577	234	0.01
6.250% due 23/05/2033	4,000	4,282	0.11	5.500% due 01/08/2056	83,150	83,305	2.15	6.500% due 25/11/2047	91	40	0.00
Eurogrid GmbH				6.000% due 01/07/2056	13,600	13,905	0.36	Deutsche ALT-A Securities Mortgage Loan Trust			
3.598% due 01/02/2029	€ 3,300	3,822	0.10			1,941,404	50.00	4.063% due 25/09/2047	570	503	0.01
								4.323% due 25/08/2036	3,126	2,912	0.08

Schedule of Investments Global Bond ESG Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Elstree PLC				4.054% due 25/09/2036	\$ 48	\$ 41	0.00	3.943% due 25/04/2037	\$ 2,625	\$ 1,281	0.03
4.475% due 21/10/2065	£ 8,473	\$ 11,234	0.29	4.408% due 25/10/2035	60	56	0.00	4.043% due 25/01/2037	208	136	0.00
EMF-UK PLC				4.744% due 25/02/2046	217	202	0.01	4.043% due 25/03/2037	811	537	0.01
4.846% due 13/03/2046	89	119	0.00	5.270% due 25/09/2033	28	27	0.00	Renaissance Home Equity Loan Trust			
Eurohome UK Mortgages PLC				Washington Mutual Mortgage Pass-Through				5.762% due 25/08/2036	708	230	0.01
4.016% due 15/06/2044	1	1	0.00	Certificates Trust				Residential Asset Securities Corp. Trust			
EuroMASTR PLC				4.213% due 25/04/2035	221	189	0.00	4.423% due 25/12/2035	3,771	3,682	0.10
4.066% due 15/06/2040	23	30	0.00	Winchester PLC				Saxon Asset Securities Trust			
First Horizon Alternative Mortgage Securities Trust				4.637% due 21/10/2056	£ 6,941	9,222	0.24	1.661% due 25/05/2035	1,463	1,428	0.04
6.250% due 25/11/2036	\$ 32	8	0.00			179,437	4.62	Securitized Asset-Backed Receivables LLC Trust			
Frontier Mortgage Funding PLC				ASSET-BACKED SECURITIES				4.483% due 25/10/2035	4,500	4,062	0.11
4.464% due 20/12/2066	£ 4,764	6,315	0.16	AUTOMOBILE ABS OTHER				Soundview Home Loan Trust			
GSR Mortgage Loan Trust				Auto ABS Italian Stella Loans SRL				4.168% due 25/12/2036	826	812	0.02
4.596% due 25/11/2035	\$ 30	29	0.00	2.953% due 26/12/2041	€ 8,100	9,277	0.24	4.263% due 25/11/2036	675	649	0.02
5.727% due 25/10/2035	9	9	0.00	Golden Bar Securitisation SRL				Structured Asset Securities Corp. Mortgage Loan Trust			
Harbour PLC				3.436% due 22/09/2043	899	1,034	0.03	4.288% due 25/07/2036	725	702	0.02
4.797% due 28/10/2054	£ 3,782	5,036	0.13	LT Autorahoitus DAC				Terwin Mortgage Trust			
Hops Hill PLC				2.899% due 18/07/2033	1,159	1,327	0.03	4.703% due 25/11/2033	4	3	0.00
4.614% due 21/04/2056	7,623	10,126	0.26			11,638	0.30	Wells Fargo Home Equity Asset-Backed Securities Trust			
Impac Secured Assets Trust				HOME EQUITY OTHER				4.108% due 25/01/2037	1,535	1,534	0.04
4.283% due 25/01/2037	\$ 326	289	0.01	ACE Securities Corp. Home Equity Loan Trust						51,209	1.32
IndyMac Mortgage Loan Trust				4.663% due 25/12/2034	\$ 76	70	0.00	OTHER ABS			
4.103% due 25/11/2036	1,821	1,891	0.05	4.663% due 25/08/2035	875	863	0.02	Ares European CLO DAC			
4.355% due 25/12/2034	90	86	0.00	Argent Securities Trust				2.984% due 15/10/2031	€ 220	252	0.01
JP Morgan Mortgage Trust				4.123% due 25/04/2036	4,678	1,415	0.04	3.088% due 20/04/2032	4,737	5,419	0.14
5.831% due 25/08/2035	55	54	0.00	Bayview Financial Asset Trust				3.512% due 15/07/2037	9,000	10,298	0.26
JPMorgan Alternative Loan Trust				5.263% due 25/03/2037	72	74	0.00	Aurium CLO DAC			
4.243% due 25/10/2036	161	150	0.00	Countrywide Asset-Backed Certificates Trust, Inc.				2.973% due 16/01/2031	1,972	2,258	0.06
JPMorgan Mortgage Trust				4.013% due 25/02/2036	340	325	0.01	Avoca CLO DAC			
6.000% due 25/06/2037	747	278	0.01	4.043% due 25/07/2037	1,428	1,313	0.03	3.164% due 15/10/2034	3,000	3,433	0.09
Kinbane DAC				4.203% due 25/09/2037	103	113	0.00	Bauhnia Ltd.			
3.379% due 24/01/2063	€ 7,876	9,021	0.23	4.223% due 25/04/2047	4,779	4,411	0.11	4.919% due 19/10/2045	\$ 5,324	5,316	0.14
Lanebrook Mortgage Transaction PLC				4.738% due 25/01/2036	1,319	1,302	0.03	Bayfront Infrastructure Capital Pte Ltd.			
4.546% due 15/03/2061	£ 7,491	9,949	0.26	Encore Credit Receivables Trust				5.026% due 11/04/2043	5,804	5,805	0.15

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Toro European CLO DAC				Development Bank of Kazakhstan JSC				Malaysia Government Investment Issue			
3.093% due 15/02/2034 €	3,637	\$ 4,162	0.11	18.400% due 16/10/2028 KZT	1,037,000	\$ 2,259	0.06	4.193% due 07/10/2032 MYR	16,550	\$ 4,219	0.11
Venture CLO Ltd.				Egypt Government International Bond				Mexico Government International Bond			
5.195% due 15/01/2032 \$	505	506	0.01	21.954% due 04/03/2028 EGP	417,200	8,232	0.21	4.490% due 25/05/2032 €	4,500	5,235	0.13
		141,683	3.65	Emirate of Abu Dhabi Government International Bond				5.000% due 27/04/2051 \$	500	396	0.01
WHOLE LOAN COLLATERAL				4.625% due 20/04/2033 \$	10,400	10,366	0.27	Ministeries van de Vlaamse Gemeenschap			
Curzon Mortgages PLC				European Union				0.875% due 21/03/2046 €	3,800	2,424	0.06
4.592% due 28/07/2049 £	5,400	7,170	0.18	2.500% due 14/10/2030 €	8,400	9,505	0.24	Nederlandse Waterschapsbank NV			
		211,700	5.45	2.750% due 13/12/2032	3,400	3,844	0.10	2.500% due 13/09/2027	38,200	43,603	1.12
SOVEREIGN ISSUES				2.750% due 04/02/2033	60,600	68,526	1.76	2.750% due 24/09/2032	4,700	5,312	0.14
Adif Alta Velocidad				3.125% due 12/10/2033	6,300	7,253	0.19	3.000% due 05/06/2031	4,600	5,289	0.14
0.550% due 31/10/2031 €	5,000	5,008	0.13	3.625% due 12/12/2040	2,300	2,624	0.07	New South Wales Treasury Corp.			
3.125% due 31/10/2032	2,300	2,620	0.07	Export Development Canada				1.750% due 20/03/2034 AUD	5,700	3,114	0.08
3.500% due 30/04/2032	3,700	4,304	0.11	7.130% due 11/03/2029 INR	529,300	5,569	0.14	2.500% due 22/11/2032	45,700	27,523	0.71
Agence Francaise de Developpement				France Government International Bond				4.750% due 20/02/2037	8,700	5,717	0.15
4.500% due 05/03/2029 \$	17,200	17,224	0.44	0.000% due				Ontario Teachers' Finance Trust			
Agence France Locale				25/11/2029 (b) €	800	833	0.02	0.900% due 20/05/2041 €	1,400	1,087	0.03
3.250% due 20/12/2031 €	3,500	4,008	0.10	2.750% due 25/02/2029	36,200	41,392	1.07	1.850% due 03/05/2032	4,000	4,282	0.11
Auckland Council				2.750% due 25/02/2030	54,900	62,573	1.61	Peru Government International Bond			
0.250% due 17/11/2031	5,000	4,953	0.13	Hungary Government International Bond				2.780% due 01/12/2060 (j) \$	1,500	823	0.02
Australia Government International Bond				4.500% due 16/06/2034	7,000	8,380	0.22	5.400% due 12/08/2034 PEN	700	201	0.01
1.750% due 21/06/2051 AUD	1,400	498	0.01	6.250% due 22/09/2032 \$	2,600	2,752	0.07	5.500% due 30/03/2036	\$ 9,300	9,404	0.24
Autonomous Community of Catalonia				Indonesia Government International Bond				6.150% due 12/08/2032 PEN	56,200	17,851	0.46
4.220% due 26/04/2035 €	200	238	0.01	4.125% due 15/01/2037 €	1,800	1,978	0.05	6.850% due 12/08/2035 (j)	95,700	29,538	0.76
BNG Bank NV				5.600% due 15/01/2035 \$	1,800	1,834	0.05	6.900% due 12/08/2037	20,600	6,191	0.16
0.250% due 12/01/2032	4,000	3,962	0.10	Italy Buoni Poliennali Del Tesoro				6.950% due 12/08/2031	3,120	1,041	0.03
1.875% due 13/07/2032	5,000	5,383	0.14	3.150% due 15/03/2033 €	2,800	3,185	0.08	7.300% due 12/08/2033	105,300	34,597	0.89
3.000% due 11/01/2033	4,600	5,267	0.14	3.250% due 15/07/2032	3,000	3,448	0.09	Poland Government International Bond			
3.300% due 17/07/2028 AUD	3,000	2,019	0.05	3.250% due 15/11/2032	4,000	4,588	0.12	4.875% due 12/02/2030 \$	2,800	2,833	0.07
Bpifrance SACA				3.300% due 15/06/2033	8,600	9,852	0.25	5.125% due 18/09/2034	5,700	5,735	0.15
2.000% due 02/09/2030 €	4,200	4,607	0.12	Japan Bank for International Cooperation				5.375% due 12/02/2035	2,100	2,147	0.06
Brazil Government International Bond				3.125% due 22/04/2031	4,200	4,823	0.12	Province of Quebec			
4.875% due 23/04/2033	8,400	9,647	0.25	Japan Finance Organization for Municipalities				3.600% due 01/09/2033 CAD	69,700	49,472	1.27
Bulgaria Government International Bond				0.010% due 02/02/2028	15,100	16,507	0.43	4.450% due 01/09/2034	3,000	2,237	0.06
3.375% due 18/07/2035	3,000	3,345	0.09	Japan Government International Bond				Qatar Government International Bond			
4.125% due 18/07/2045	5,900	6,482	0.17	0.100% due				4.625% due 29/05/2029 \$	4,900	4,933	0.13
Caisse d'Amortissement de la Dette Sociale				10/03/2028 (d) ¥	3,163,830	19,545	0.50	RAK Capital			
2.875% due 25/05/2030	7,900	9,023	0.23	0.100% due				5.000% due 12/03/2035 (j)	6,000	6,055	0.16
Canada Government International Bond				10/03/2029 (d)	1,347,865	8,289	0.21	Region of Ile de France			
2.750% due 01/03/2030 CAD	200	140	0.00	0.400% due 20/06/2029	1,730,000	10,298	0.27	2.230% due 19/07/2032 €	6,000	6,494	0.17
3.000% due 01/03/2032	39,400	27,667	0.71	0.400% due 20/06/2040	4,030,000	17,056	0.44	Republic of Germany			
3.000% due 01/06/2034	36,900	25,585	0.66	0.500% due 20/09/2046	477,000	1,625	0.04	0.000% due 15/08/2031 (b)	50,500	50,648	1.30
Canadian Government Real Return Bond				0.500% due 20/03/2049	1,571,000	4,874	0.13	2.900% due 15/02/2036	500	573	0.01
1.500% due				0.700% due 20/12/2048	108,000	358	0.01	Romania Government International Bond			
01/12/2044 (d)	581	401	0.01	0.700% due 20/12/2050	410,000	1,269	0.03	1.375% due 02/12/2029 (j)	1,170	1,228	0.03
Cassa Depositi e Prestiti SpA				0.700% due 20/03/2051	410,000	1,258	0.03	2.000% due 28/01/2032	200	198	0.01
4.375% due 01/10/2030 \$	12,100	11,935	0.31	0.700% due 20/06/2051	1,502,000	4,567	0.12	2.000% due 14/04/2033	2,900	2,728	0.07
Chile Government International Bond				1.300% due 20/06/2052	620,000	2,198	0.06	2.124% due 16/07/2031	100	102	0.00
4.850% due 22/01/2029	3,500	3,532	0.09	1.400% due 20/09/2052	260,000	943	0.02	2.125% due 07/03/2028	9,100	10,205	0.26
China Development Bank				1.800% due 20/09/2044	930,000	4,407	0.11	5.625% due 22/02/2036	2,000	2,305	0.06
2.630% due 08/01/2034 CNY	627,570	98,561	2.54	1.800% due 20/03/2054	119,800	473	0.01	6.625% due 27/09/2029	7,700	9,511	0.24
2.820% due 22/05/2033	381,820	60,534	1.56	2.000% due 20/12/2044	2,905,000	14,175	0.37	Saudi Arabia Government International Bond			
China Government International Bond				2.200% due 20/06/2054	85,100	371	0.01	3.375% due 05/03/2032	21,800	24,614	0.63
2.190% due 25/09/2054	214,400	31,167	0.80	2.200% due 20/03/2064	1,147,000	4,764	0.12	Serbia Government International Bond			
3.190% due 15/04/2053	28,440	4,980	0.13	2.300% due 20/12/2054	550	2	0.00	1.000% due 23/09/2028	3,100	3,344	0.09
Colombian TES				2.400% due 20/03/2045	2,593,000	13,460	0.35	1.650% due 03/03/2033	3,000	2,904	0.07
11.000% due				2.400% due 20/03/2055	100,000	456	0.01	2.050% due 23/09/2036	2,550	2,316	0.06
22/08/2029 COP	46,886,400	13,199	0.34	3.700% due 20/03/2056	736,050	4,377	0.11	South Africa Government International Bond			
11.750% due				Junta de Andalucia				6.250% due 31/03/2036 ZAR	44,900	2,349	0.06
24/01/2035	44,608,600	12,708	0.33	0.500% due 30/04/2031 €	1,400	1,428	0.04	8.000% due 31/01/2030	205,400	12,637	0.33
12.750% due				Kommunalbanken A/S				8.500% due 31/01/2037	48,700	2,960	0.08
28/11/2040	47,276,500	14,306	0.37	1.900% due 19/01/2027 AUD	800	546	0.01	8.750% due 31/01/2044	91,800	5,499	0.14
13.250% due				Korea Housing Finance Corp.				8.750% due 28/02/2048	53,800	3,229	0.08
09/02/2033	40,928,700	12,526	0.32	2.696% due 04/03/2031 €	7,000	7,887	0.20	8.875% due 28/02/2035	888,000	56,148	1.45
Communaute Francaise de Belgique				2.742% due 05/03/2030	8,700	9,858	0.25	9.000% due 31/01/2040	38,700	2,389	0.06
3.750% due 22/06/2033 €	16,300	19,022	0.49	3.124% due 18/03/2029	8,500	9,759	0.25	10.500% due 21/12/2026	52,100	3,225	0.08
Costa Rica Government International Bond				3.714% due 11/04/2027	5,000	5,760	0.15	South Australian Government Financing Authority			
5.500% due 21/11/2030	6,500	7,819	0.20	Kuntarahoitus Oyj				4.750% due 24/05/2035 AUD	6,300	4,226	0.11
6.001% due 16/01/2036	1,500	1,816	0.05	0.050% due 06/09/2029	12,700	13,358	0.34	Spain Government International Bond			
CPPIB Capital, Inc.				Kuwait Government International Bond				1.450% due 30/04/2029 €	3,863	4,277	0.11
1.500% due 23/06/2028 AUD	2,300	1,502	0.04	4.016% due 09/10/2028 \$	10,000	9,872	0.25	2.400% due 31/05/2028	21,850	24,890	0.64
Development Bank of Japan, Inc.				4.136% due 09/10/2030	5,400	5,301	0.14	3.150% due 30/04/2035	9,130	10,392	0.27
4.000% due 28/08/2027 \$	9,700	9,674	0.25	4.804% due				3.200% due 31/10/2035	4,300	4,896	0.13
				20/04/2033 (j)	10,500	10,482	0.27	3.450% due 31/10/2034	41,870	48,867	1.26
				Malaysia Government International Bond				3.500% due 31/05/2029	16,700	19,543	0.50
				2.632% due 15/04/2031 MYR	20,600	4,883	0.13	Svensk Exportkredit AB			
				3.519% due 20/04/2028	104,662	25,815	0.66	2.000% due 30/06/2027	5,500	6,246	0.16
				3.582% due 15/07/2032	3,070	757	0.02	Thailand Government International Bond			
								2.700% due 17/06/2040 THB	884,023	27,299	0.70

Schedule of Investments Global Bond ESG Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Treasury Corp. of Victoria				EGYPT TREASURY BILLS				7.305% due			
2.000% due 17/09/2035	AUD 57,400	\$ 30,218	0.78	24.060% due				18/11/2026 (b)(c)	ZAR 58,310	\$ 3,469	0.09
2.000% due 20/11/2037	29,500	14,346	0.37	20/10/2026 (b)(c)	EGP 75	\$ 2	0.00	7.393% due			
2.250% due 15/09/2033	22,300	12,842	0.33	24.651% due				22/07/2026 (b)(c)	129,990	7,905	0.20
4.250% due 20/12/2032	8,800	5,866	0.15	10/11/2026 (b)(c)	33,325	625	0.01			29,181	0.75
United Kingdom Gilt						627	0.01	Total Short-Term Instruments		52,992	1.36
1.500% due 31/07/2053	£ 21,700	12,640	0.33	HUNGARY TREASURY BILLS				Total Transferable Securities	\$ 5,821,186	149.90	
4.375% due 07/03/2030	71,100	94,800	2.44	6.082% due				SHARES			
4.375% due 31/07/2054	100	112	0.00	02/07/2026 (b)(c)	HUF 6,007,000	19,295	0.50	INVESTMENT FUNDS			
	1,754,781	45.19		SOUTH AFRICA TREASURY BILLS				EXCHANGE-TRADED FUNDS			
SHORT-TERM INSTRUMENTS				7.046% due				PIMCO ETFs plc - PIMCO			
SHORT-TERM NOTES				27/01/2027 (b)(c)	ZAR 100,200	5,879	0.15	Advantage Euro			
Kona Spc Ltd.				7.304% due				Government Bond			
5.718% due 15/09/2026	€ 3,400	3,889	0.10	19/08/2026 (b)(c)	197,190	11,928	0.31	UCITS ETF	710,000	20,604	0.53
								Total Investment Funds	\$ 20,604	0.53	

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
FICC	3.620%	30/06/2026	01/07/2026	\$ 2,300	U.S. Treasury Notes 3.750% due 15/05/2028	\$ (2,346)	\$ 2,300	\$ 2,300	0.06
Total Repurchase Agreements						\$ (2,346)	\$ 2,300	\$ 2,300	0.06

⁽¹⁾ Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month EURIBOR December Futures	Long	12/2026	2,339	\$ (657)	(0.02)
Australia Government 3-Year Note September Futures	Short	09/2026	25	(10)	0.00
Australia Government 10-Year Bond September Futures	Short	09/2026	522	(567)	(0.01)
Canada Government 5-Year Bond September Futures	Short	09/2026	54	(22)	0.00
Canada Government 10-Year Bond September Futures	Long	09/2026	649	698	0.02
Euro-Bobl September Futures	Short	09/2026	1,458	(855)	(0.02)
Euro-BTP Italy Government Bond September Futures	Long	09/2026	2,446	4,046	0.10
Euro-Bund 10-Year Bond September Futures	Short	09/2026	1,321	(2,032)	(0.05)
Euro-Buxl 30-Year Bond September Futures	Short	09/2026	43	(115)	0.00
Euro-OAT France Government 10-Year Bond September Futures	Short	09/2026	1,705	(900)	(0.02)
Euro-Schatz September Futures	Short	09/2026	2,192	(225)	(0.01)
Japan Government 10-Year Bond September Futures	Short	09/2026	438	(915)	(0.02)
U.S. Treasury 5-Year Note September Futures	Long	09/2026	1,087	20	0.00
U.S. Treasury 10-Year Note September Futures	Long	09/2026	2,942	2,666	0.07
U.S. Treasury 10-Year Ultra September Futures	Long	09/2026	3,610	4,841	0.11
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2026	227	(754)	(0.02)
United Kingdom Long Gilt September Futures	Long	09/2026	1,374	3,905	0.10
				\$ 9,124	0.23
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 9,124	0.23

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Deutsche Bank AG	1.000%	20/12/2032	€ 3,500	\$ 45	0.00

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

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-45 10-Year Index	(1.000)%	20/12/2035	\$ 11,975	\$ 2	0.00
CDX.IG-46 10-Year Index	(1.000)	20/06/2036	44,200	(345)	(0.01)
iTraxx Europe Main 45 5-Year Index	(1.000)	20/06/2031	€ 17,800	(164)	0.00
				\$ (507)	(0.01)

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-45 5-Year Index	1.000%	20/12/2030	\$ 118,155	\$ (46)	0.00
CDX.IG-46 5-Year Index	1.000	20/06/2031	120,060	142	0.00
				\$ 96	0.00

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	3.000%	17/06/2027	£ 95,700	\$ (975)	(0.03)
Receive	1-Day GBP-SONIO Compounded-OIS	3.500	18/03/2028	59,400	90	0.00
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	3.500	16/09/2028	469,750	209	0.01
Pay	1-Day GBP-SONIO Compounded-OIS	3.500	18/03/2031	6,610	(187)	0.00
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	3.500	16/09/2031	85,170	(251)	(0.01)
Pay	1-Day GBP-SONIO Compounded-OIS	4.000	17/03/2028	1,600	(6)	0.00
Receive	1-Day GBP-SONIO Compounded-OIS	4.000	18/03/2036	29,100	664	0.02
Receive ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	4.000	16/09/2036	128,750	(1,369)	(0.04)
Receive	1-Day GBP-SONIO Compounded-OIS	4.500	18/03/2056	3,780	196	0.01
Receive ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	4.500	16/09/2056	7,790	87	0.00
Receive	1-Day INR-MIBOR Compounded-OIS	5.750	18/03/2031	INR 475,060	73	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.000	17/03/2031	¥ 1,500,000	(495)	(0.01)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.050	15/12/2031	1,981,000	(779)	(0.02)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	19/06/2039	430,000	562	0.01
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.600	18/12/2029	6,340,000	(1,315)	(0.03)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.750	19/03/2027	9,590,000	(163)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.750	19/03/2030	7,820,000	(1,271)	(0.03)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.000	18/06/2030	110,000	(18)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.000	19/03/2032	15,730,000	(4,884)	(0.13)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.000	18/09/2034	15,500,000	(8,813)	(0.23)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.000	18/12/2034	395,000	(273)	(0.01)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.000	19/03/2035	8,770,000	(4,863)	(0.13)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.000	19/06/2044	1,010,300	(1,463)	(0.04)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.250	17/12/2030	1,240,000	(175)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.250	18/03/2031	1,780,000	(109)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.250	17/09/2035	18,020,100	(9,441)	(0.24)
Receive ⁽⁴⁾	1-Day JPY-MUTKCALM Compounded-OIS	1.500	16/09/2028	83,858,000	(531)	(0.01)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.500	18/03/2036	720,000	(138)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.500	18/09/2054	1,100	2	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.500	18/12/2054	280,000	446	0.01
Receive ⁽⁴⁾	1-Day JPY-MUTKCALM Compounded-OIS	1.750	16/09/2031	22,830,000	955	0.02
Receive ⁽⁴⁾	1-Day SGD-SIBCSORA Compounded-OIS	1.750	16/09/2031	SGD 222,434	826	0.02
Receive ⁽⁴⁾	1-Day SGD-SIBCSORA Compounded-OIS	2.000	16/09/2031	110,200	(350)	(0.01)
Receive ⁽⁴⁾	1-Day THB-THOR Compounded-OIS	1.750	16/09/2031	THB 1,359,700	(164)	0.00
Receive ⁽⁴⁾	1-Day THB-THOR Compounded-OIS	2.000	16/09/2031	361,600	(34)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.965	30/11/2026	\$ 53,060	669	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.000	19/03/2027	269,940	(3,048)	(0.08)
Receive	1-Day USD-SOFR Compounded-OIS	3.000	17/06/2028	49,800	10	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2027	104,900	80	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	17/06/2031	56,576	(191)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2035	54,100	729	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.250	19/03/2055	3,500	153	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.325	15/03/2028	150,170	2,065	0.05
Receive	1-Day USD-SOFR Compounded-OIS	3.325	31/08/2030	100,080	1,781	0.05
Pay	1-Day USD-SOFR Compounded-OIS	3.500	18/03/2028	30,000	(400)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	18/03/2031	203,570	3,343	0.09
Receive	1-Day USD-SOFR Compounded-OIS	3.500	17/06/2033	6,000	65	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	17/09/2055	11,000	266	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.525	04/09/2034	4,800	180	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.548	31/08/2030	21,200	(293)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.550	21/08/2034	9,700	345	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.551	17/09/2035	4,800	190	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.557	31/08/2030	30,100	(405)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.574	31/08/2030	27,000	(346)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.582	31/08/2030	28,800	(361)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.583	31/08/2030	32,300	(403)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.587	31/08/2030	21,700	(267)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.599	31/08/2030	25,400	(302)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.599	28/08/2034	10,800	342	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.600	28/08/2034	11,350	364	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.611	28/08/2034	1,350	42	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.637	31/08/2030	17,200	(179)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.643	31/08/2030	55,000	(560)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.645	07/08/2034	2,000	56	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.649	31/08/2030	46,900	(468)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.672	31/01/2033	14,200	210	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.678	31/01/2033	19,800	285	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.691	31/01/2033	18,900	257	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.693	31/01/2033	21,200	287	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.698	31/01/2033	14,200	188	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.700	31/01/2033	17,700	232	0.01

Schedule of Investments Global Bond ESG Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	3.700%	20/02/2049	\$ 400	\$ 29	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.714	31/01/2033	18,500	228	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.715	15/08/2035	20,399	377	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.735	31/01/2033	37,500	417	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.748	31/01/2033	11,400	118	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.748	03/03/2036	14,800	338	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2026	16,900	(197)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2027	437,900	(4,443)	(0.11)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2030	15,800	315	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	15/05/2032	46,068	446	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	50,000	(628)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2035	52,500	2,063	0.05
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2035	167,740	4,376	0.11
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/06/2036	193,771	(719)	(0.02)
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.750	16/09/2036	20,100	(44)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2055	40,900	(854)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.753	31/01/2033	30,900	311	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.772	15/02/2055	1,800	129	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.773	04/03/2055	8,300	594	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.775	03/03/2036	14,800	305	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.804	15/02/2055	8,200	543	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.806	15/02/2055	4,000	263	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.836	15/05/2034	8,600	70	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.847	15/05/2034	5,100	38	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.851	28/02/2029	12,100	28	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.860	15/05/2034	9,100	59	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.861	15/02/2055	3,000	170	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.862	28/02/2029	22,600	45	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.866	15/02/2055	2,400	133	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.899	11/03/2035	10,200	90	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.905	15/08/2026	41,700	(5)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.905	12/03/2035	5,100	40	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.930	24/03/2035	10,200	63	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.930	25/06/2055	7,343	306	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.955	15/11/2054	5,500	222	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.959	15/11/2054	9,300	369	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.960	27/06/2055	1,924	86	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.964	15/11/2054	4,400	171	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.975	21/03/2035	5,100	13	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.988	30/11/2027	62,800	254	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.988	15/11/2053	7,400	271	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.996	15/11/2054	3,000	100	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.998	15/11/2053	700	24	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	30/11/2030	33,310	(122)	0.00
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	4.000	15/02/2036	23,500	80	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	18/03/2036	46,560	377	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.000	18/03/2056	4,930	(18)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	17/06/2056	11,110	77	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.010	15/11/2053	430	14	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.015	15/11/2053	330	11	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.052	15/02/2056	600	14	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.066	15/02/2046	500	11	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.076	15/02/2046	700	14	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.082	15/11/2053	500	11	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.083	15/11/2053	2,400	51	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.111	15/11/2054	8,040	109	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.130	15/11/2054	10,460	108	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.193	30/11/2027	42,200	217	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.222	15/11/2052	1,900	(3)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.224	15/11/2052	1,900	(4)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.225	15/11/2052	4,200	(9)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.227	15/11/2052	6,200	(15)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.228	15/11/2052	1,900	(5)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.232	15/11/2052	2,100	(7)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.233	15/11/2052	3,600	(12)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.238	15/11/2052	2,600	(11)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.244	15/11/2052	2,600	(13)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.245	15/11/2052	5,600	(30)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.248	15/11/2052	4,300	(25)	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	2.750	17/06/2031	CAD 72,000	(202)	(0.01)
Pay	3-Month CAD-CAONREPO Compounded-OIS	2.850	01/09/2029	27,000	153	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	2.850	01/06/2033	3,700	(16)	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	2.880	01/09/2033	11,700	28	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.000	25/05/2031	43,000	(235)	(0.01)
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.000	01/06/2033	5,200	(33)	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.000	18/03/2036	2,000	18	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.180	01/06/2033	40,600	(408)	(0.01)
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.250	20/12/2028	12,100	222	0.01
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.250	21/06/2053	2,600	67	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.300	01/06/2033	17,300	(392)	(0.01)
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.400	01/06/2033	2,700	(53)	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.500	01/06/2032	17,300	(13)	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.500	01/09/2033	14,000	(552)	(0.01)

Pay/ Receive	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.000%	18/03/2028	CHF 105,270	\$ 267	0.01
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.250	18/03/2031	22,800	160	0.00
Pay ⁽⁴⁾	3-Month CHF-SRFXON3 Compounded-OIS	0.250	16/09/2031	37,800	603	0.02
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.283	14/02/2027	4,200	120	0.00
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.294	10/02/2027	15,500	436	0.01
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.343	16/05/2027	6,300	179	0.00
Pay	3-Month KRW-KORIBOR	2.750	18/03/2036	KRW 70,535,490	(4,907)	(0.13)
Pay ⁽⁴⁾	3-Month NZD-BBR	3.750	16/12/2028	NZD 177,700	379	0.01
Pay ⁽⁴⁾	3-Month NZD-BBR	3.750	16/09/2029	9,400	40	0.00
Pay ⁽⁴⁾	3-Month NZD-BBR	4.000	16/12/2031	44,300	281	0.01
Pay	3-Month SEK-STIBOR	2.474	03/02/2030	SEK 100,400	99	0.00
Pay	3-Month SEK-STIBOR	2.500	18/03/2031	718,100	915	0.02
Pay ⁽⁴⁾	3-Month SEK-STIBOR	2.750	16/09/2031	181,000	164	0.00
Pay ⁽⁴⁾	3-Month ZAR-JIBAR	8.300	08/06/2036	ZAR 117,900	194	0.01
Pay	6-Month AUD-BBR-BBSW	1.750	16/03/2027	AUD 3,000	100	0.00
Pay	6-Month AUD-BBR-BBSW	3.500	18/03/2031	480,400	(11,723)	(0.30)
Receive	6-Month AUD-BBR-BBSW	3.750	18/03/2031	81,700	(92)	0.00
Pay	6-Month AUD-BBR-BBSW	4.250	19/03/2035	44,900	(1,331)	(0.03)
Pay	6-Month AUD-BBR-BBSW	4.250	17/09/2035	23,300	(819)	(0.02)
Receive ⁽⁴⁾	6-Month AUD-BBR-BBSW	4.500	16/09/2031	143,200	(1,063)	(0.03)
Pay	6-Month AUD-BBR-BBSW	4.500	18/06/2035	11,400	(380)	(0.01)
Pay	6-Month AUD-BBR-BBSW	4.500	17/09/2035	40,600	(1,268)	(0.03)
Receive ⁽⁴⁾	6-Month AUD-BBR-BBSW	5.000	16/09/2036	56,100	(207)	(0.01)
Receive ⁽⁴⁾	6-Month AUD-BBR-BBSW	5.000	16/09/2056	800	(12)	0.00
Pay	6-Month CZK-PRIBOR	1.913	30/01/2029	CZK 7,400	23	0.00
Pay ⁽⁴⁾	6-Month CZK-PRIBOR	4.530	31/12/2035	200,000	77	0.00
Pay	6-Month EUR-EURIBOR	0.451	27/05/2050	€ 1,700	(769)	(0.02)
Pay	6-Month EUR-EURIBOR	1.795	11/10/2029	13,450	(324)	(0.01)
Pay	6-Month EUR-EURIBOR	1.923	11/10/2029	41,600	(766)	(0.02)
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.170	15/12/2028	174,400	(565)	(0.01)
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.250	16/09/2028	323,400	(933)	(0.02)
Pay	6-Month EUR-EURIBOR	2.250	21/09/2042	6,060	(1,144)	(0.03)
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.350	15/12/2028	177,400	590	0.02
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.500	16/09/2031	204,400	(2,626)	(0.07)
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	92,520	1,324	0.03
Receive	6-Month EUR-EURIBOR	2.750	18/09/2039	11,700	(71)	0.00
Receive	6-Month EUR-EURIBOR	2.750	18/03/2041	2,200	31	0.00
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.825	19/09/2055	121,600	(913)	(0.02)
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	32,260	811	0.02
Pay	6-Month NOK-NIBOR	3.750	18/03/2031	NOK 230,200	12	0.00
Pay ⁽⁴⁾	6-Month NOK-NIBOR	4.500	16/09/2031	20,600	4	0.00
Receive ⁽⁴⁾	6-Month PLN-WIBOR	4.730	31/12/2035	PLN 37,000	(66)	0.00
						\$ (46,293) (1.19)
Total Centrally Cleared Financial Derivative Instruments						\$ (46,659) (1.20)

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

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

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

PURCHASED OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC USD versus KRW	KRW 1,400.000	09/07/2026	8,335	\$ 85	\$ 0	0.00
	Put - OTC USD versus KRW	1,400.000	13/07/2026	1,856	13	0	0.00
	Call - OTC USD versus SGD	SGD 1.315	05/11/2026	10,297	73	26	0.00
BPS	Put - OTC EUR versus CZK	CZK 24.040	13/08/2026	4,062	15	1	0.00
GLM	Put - OTC USD versus JPY	¥ 155.000	06/08/2026	19,895	83	33	0.00
	Call - OTC USD versus JPY	165.000	06/08/2026	19,895	43	69	0.00
MBC	Put - OTC USD versus KRW	KRW 1,400.000	09/07/2026	15,923	146	0	0.00
	Put - OTC USD versus KRW	1,400.000	10/07/2026	15,923	127	0	0.00
						\$ 585 \$ 129	0.00

Schedule of Investments Global Bond ESG Fund (Cont.)

WRITTEN OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC EUR versus HUF	HUF 390.740	16/10/2026	11,990	\$ (158)	\$ (33)	0.00
	Call - OTC EUR versus HUF	387.250	20/10/2026	4,145	(53)	(15)	0.00
	Put - OTC USD versus KRW	KRW 1,350.000	09/07/2026	8,335	(30)	0	0.00
	Put - OTC USD versus KRW	1,350.000	13/07/2026	1,856	(4)	0	0.00
	Put - OTC USD versus SGD	SGD 1.237	05/11/2026	10,297	(74)	(14)	0.00
GLM	Call - OTC USD versus JPY	¥ 162.000	06/08/2026	19,895	(103)	(200)	(0.01)
MBC	Put - OTC USD versus KRW	KRW 1,350.000	09/07/2026	15,923	(49)	0	0.00
	Put - OTC USD versus KRW	1,350.000	10/07/2026	15,923	(41)	0	0.00
UAG	Call - OTC EUR versus HUF	HUF 389.720	21/10/2026	450	(6)	(1)	0.00
	Call - OTC EUR versus HUF	375.000	10/11/2026	15,610	(247)	(134)	0.00
					\$ (765)	\$ (397)	(0.01)

⁽¹⁾ Notional Amount represents the number of contracts.

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

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
MYC	South Korea Government International Bond	(1.000)%	20/12/2029	\$ 8,500	\$ (284)	\$ 48	\$ (236)	(0.01)
	South Korea Government International Bond	(1.000)	20/12/2030	12,900	(473)	44	(429)	(0.01)
					\$ (757)	\$ 92	\$ (665)	(0.02)

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

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

CROSS-CURRENCY SWAPS

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
CBK	Floating rate equal to 1-Day USD-SOFR Compounded-OIS less 0.357% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-SOFR Compounded-OIS based on the notional amount of currency delivered	16/12/2027	\$ 167,080	¥ 25,062,000	\$ 1,299	\$ 139	\$ 1,438	0.04
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS less 0.450% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-SOFR Compounded-OIS based on the notional amount of currency delivered	17/03/2032	9,246	1,460,900	42	63	105	0.00
FAR	Floating rate equal to 1-Day USD-SOFR Compounded-OIS less 0.442% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-SOFR Compounded-OIS based on the notional amount of currency delivered	16/09/2031	39,158	5,750,000	63	260	323	0.01
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS less 0.450% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-SOFR Compounded-OIS based on the notional amount of currency delivered	17/02/2032	88,498	13,982,700	403	601	1,004	0.03
GLM	Floating rate equal to 1-Day USD-SOFR Compounded-OIS less 0.301% based on the notional amount of currency received	Floating rate equal to 1-Day GBP-SOFR Compounded-OIS based on the notional amount of currency delivered	15/10/2045	41,034	£ 30,853	(14)	85	71	0.00
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS less 0.315% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-SOFR Compounded-OIS based on the notional amount of currency delivered	16/12/2027	155,523	¥ 24,106,000	(358)	76	(282)	(0.01)
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS less 0.425% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-SOFR Compounded-OIS based on the notional amount of currency delivered	16/09/2031	3,946	580,000	5	24	29	0.00
						\$ 1,440	\$ 1,248	\$ 2,688	0.07

INTEREST RATE SWAPS

Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Pay ⁽¹⁾	3-Month CNY-CNREPOFIX	1.500%	17/03/2032	CNY 108,200	\$ (137)	\$ 150	\$ 13	0.00
BPS	Pay ⁽¹⁾	3-Month CNY-CNREPOFIX	1.500	17/03/2032	721,300	(858)	945	87	0.00
JPM	Pay ⁽¹⁾	3-Month CNY-CNREPOFIX	1.500	17/03/2032	64,200	(40)	48	8	0.00
SCX	Pay ⁽¹⁾	3-Month CNY-CNREPOFIX	1.500	17/03/2032	54,800	(35)	41	6	0.00
						\$ (1,070)	\$ 1,184	\$ 114	0.00

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

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 33,248	\$ 23,775	\$ 741	\$ 0	\$ 741	0.02
	07/2026	CNH 3,945	584	3	0	3	0.00
	07/2026	NZD 24,438	14,433	531	0	531	0.01
	07/2026	\$ 1,710	CAD 2,431	3	0	3	0.00
	07/2026	12,142	NZD 21,494	85	0	85	0.00
	08/2026	CAD 2,428	\$ 1,710	0	(3)	(3)	0.00
	08/2026	NZD 21,494	12,156	0	(85)	(85)	0.00
	07/2026	BRL 469	90	0	(1)	(1)	0.00
	07/2026	CAD 2,627	1,888	36	0	36	0.00
	07/2026	COP 6,551	2	0	0	0	0.00
	07/2026	INR 1,530	16	0	0	0	0.00
	07/2026	¥ 357,806	2,249	48	0	48	0.00
	07/2026	KRW 523,501	344	6	0	6	0.00
	07/2026	NOK 11,455	1,158	1	0	1	0.00
	07/2026	SGD 44	35	0	0	0	0.00
BOA	07/2026	\$ 1,969	CNH 13,313	0	(8)	(8)	0.00
	07/2026	2,903	CNY 19,889	22	0	22	0.00
	07/2026	52	£ 39	0	0	0	0.00
	07/2026	3,242	¥ 515,800	0	(69)	(69)	0.00
	07/2026	2,219	NOK 20,615	0	(136)	(136)	0.00
	07/2026	344	PLN 1,299	2	0	2	0.00
	08/2026	HKD 18,961	\$ 2,423	1	0	1	0.00
	08/2026	ILS 6,689	2,249	2	0	2	0.00
	08/2026	ZAR 190,850	10,957	0	(642)	(642)	(0.02)
	09/2026	COP 14,170,367	3,708	0	(331)	(331)	(0.01)
	09/2026	INR 160,088	1,684	4	0	4	0.00
	09/2026	KZT 19,061	38	0	(1)	(1)	0.00
	09/2026	MXN 7,477	422	0	(3)	(3)	0.00
	09/2026	PEN 4,056	1,180	0	(6)	(6)	0.00
	09/2026	\$ 16	INR 1,540	0	0	0	0.00
	10/2026	HUF 274,918	€ 746	0	(23)	(23)	0.00
	10/2026	\$ 2	COP 6,706	0	0	0	0.00
	11/2026	PEN 30,598	\$ 8,885	0	(38)	(38)	0.00
	01/2027	ZAR 96,054	5,842	78	0	78	0.00
	07/2026	AUD 9,044	6,286	20	0	20	0.00
	07/2026	BRL 10,002	1,932	6	(6)	0	0.00
	07/2026	CHF 2,636	3,351	83	0	83	0.00
	07/2026	CNH 2,048	303	1	0	1	0.00
	07/2026	CNY 56,149	8,235	0	(18)	(18)	0.00
	07/2026	€ 1,182,905	1,377,305	25,110	(219)	24,891	0.64
	07/2026	£ 3,888	5,233	73	0	73	0.00
	07/2026	IDR 370,154,958	20,655	17	(12)	5	0.00
	07/2026	ILS 10,956	3,717	39	0	39	0.00
	07/2026	INR 680,968	7,090	0	(104)	(104)	0.00
	07/2026	KRW 1,604,934	1,052	16	0	16	0.00
	07/2026	THB 96,115	2,930	39	(5)	34	0.00
	07/2026	TRY 21,647	454	0	(4)	(4)	0.00
	07/2026	\$ 1,664	AUD 2,414	9	0	9	0.00
	07/2026	2,929	BRL 15,136	6	(11)	(5)	0.00
	07/2026	3,011	CNY 20,508	2	0	2	0.00
	07/2026	1,469	€ 1,288	4	0	4	0.00
	07/2026	4,982	£ 3,771	23	0	23	0.00
	07/2026	22,884	INR 2,174,213	87	(37)	50	0.00
	07/2026	1,023	¥ 165,400	0	(5)	(5)	0.00
	07/2026	4,887	KRW 7,496,937	0	(44)	(44)	0.00
	07/2026	1,240	SGD 1,603	0	(1)	(1)	0.00
	07/2026	ZAR 76,818	\$ 4,682	3	0	3	0.00
	08/2026	CZK 23,121	€ 949	0	(3)	(3)	0.00
	08/2026	ILS 1,282	\$ 430	0	(1)	(1)	0.00
	08/2026	TWD 1,446,647	45,571	258	0	258	0.01
	08/2026	\$ 4,165	BRL 21,214	0	(99)	(99)	0.00
	08/2026	26,710	INR 2,541,065	24	0	24	0.00
	08/2026	76	TWD 2,417	0	(1)	(1)	0.00
	09/2026	COP 7,589,751	\$ 2,163	0	0	0	0.00
	09/2026	IDR 42,870,636	2,361	0	(15)	(15)	0.00
	09/2026	THB 89,054	2,745	47	0	47	0.00
	09/2026	\$ 8,682	IDR 151,839,789	0	(265)	(265)	(0.01)

Schedule of Investments Global Bond ESG Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	09/2026	\$ 61	INR 5,803	\$ 0	\$ 0	\$ 0	0.00
	09/2026	529	THB 17,331	0	(4)	(4)	0.00
	12/2026	1,525	IDR 27,761,089	4	0	4	0.00
	01/2027	50,914	TWD 1,600,949	0	(952)	(952)	(0.02)
	07/2026	ILS 13,446	\$ 4,543	28	0	28	0.00
	07/2026	MYR 145,898	35,923	206	0	206	0.01
	07/2026	NZD 35,497	20,992	800	0	800	0.02
	07/2026	SGD 8,051	6,275	51	0	51	0.00
	07/2026	TRY 222,814	4,659	0	(62)	(62)	0.00
	07/2026	\$ 6,438	CNH 43,649	0	(8)	(8)	0.00
	07/2026	12	¥ 1,957	0	0	0	0.00
	07/2026	30,523	TRY 1,465,581	464	0	464	0.01
	07/2026	ZAR 450,512	\$ 27,377	246	(312)	(66)	0.00
	08/2026	¥ 1,952	12	0	0	0	0.00
	12/2026	ZAR 24,357	1,384	0	(82)	(82)	0.00
BSH	07/2026	€ 237,018	276,348	5,365	0	5,365	0.14
	07/2026	¥ 3,689,771	23,207	504	0	504	0.01
	07/2026	PEN 41,762	12,327	117	(29)	88	0.00
	07/2026	\$ 21,035	NZD 37,230	143	0	143	0.00
	08/2026	NZD 37,230	\$ 21,059	0	(143)	(143)	0.00
	08/2026	PEN 3,781	1,116	9	0	9	0.00
	02/2027	19,581	5,626	0	(66)	(66)	0.00
	07/2026	COP 20,705,934	5,432	0	(552)	(552)	(0.01)
CBK	07/2026	DKK 5,183	809	16	0	16	0.00
	07/2026	€ 10,982	12,807	251	0	251	0.01
	07/2026	HUF 24,658	81	2	0	2	0.00
	07/2026	ILS 12,215	4,205	103	0	103	0.00
	07/2026	INR 460,966	4,886	16	0	16	0.00
	07/2026	NOK 11,645	1,255	79	0	79	0.00
	07/2026	PEN 26,180	7,735	59	0	59	0.00
	07/2026	SEK 8,525	921	40	0	40	0.00
	07/2026	\$ 3,084	CNH 20,861	0	(11)	(11)	0.00
	07/2026	72	CNY 493	1	0	1	0.00
	07/2026	4,387	COP 15,360,751	52	0	52	0.00
	07/2026	1,547	£ 1,153	0	(16)	(16)	0.00
	07/2026	1,215	HUF 379,329	3	0	3	0.00
	07/2026	3,961	IDR 71,066,315	6	0	6	0.00
	07/2026	4,757	INR 460,966	113	0	113	0.00
	07/2026	533	KRW 806,497	0	(13)	(13)	0.00
	07/2026	16,230	PEN 54,854	0	(152)	(152)	0.00
	07/2026	2,322	PLN 8,486	0	(65)	(65)	0.00
	07/2026	23,746	SEK 219,407	0	(1,077)	(1,077)	(0.03)
	07/2026	1,362	TWD 43,087	0	(10)	(10)	0.00
	08/2026	ILS 15,580	\$ 5,373	139	0	139	0.00
	08/2026	INR 1,530,557	16,332	229	0	229	0.01
	08/2026	PEN 22,882	6,708	10	0	10	0.00
	08/2026	TWD 1,489,010	46,925	283	0	283	0.01
	08/2026	\$ 1,049	ILS 3,114	0	(2)	(2)	0.00
	08/2026	219	KZT 115,531	20	0	20	0.00
	09/2026	COP 9,939,364	\$ 2,586	0	(247)	(247)	(0.01)
	09/2026	IDR 157,177,717	8,707	0	(6)	(6)	0.00
	09/2026	INR 50,934	530	0	(4)	(4)	0.00
	09/2026	KZT 39,802	79	0	(2)	(2)	0.00
	09/2026	PEN 19,884	5,796	19	(36)	(17)	0.00
	09/2026	THB 783,872	24,254	520	(10)	510	0.01
	09/2026	\$ 2,797	IDR 49,879,594	0	(32)	(32)	0.00
	09/2026	1,445	MXN 25,847	25	0	25	0.00
	10/2026	COP 2,525,085	\$ 709	0	(5)	(5)	0.00
	10/2026	PEN 41,946	12,363	115	0	115	0.00
	11/2026	COP 13,276,727	3,678	0	(50)	(50)	0.00
	12/2026	PEN 133,734	38,573	0	(396)	(396)	(0.01)
	12/2026	\$ 4,746	IDR 86,275,521	5	0	5	0.00
	05/2027	PEN 11,055	\$ 3,113	0	(92)	(92)	0.00
DUB	07/2026	CNH 80	12	0	0	0	0.00
	07/2026	CNY 36,239	5,317	0	(24)	(24)	0.00
	07/2026	IDR 9,535,477	533	1	0	1	0.00
	07/2026	INR 645,033	6,831	23	0	23	0.00
	07/2026	\$ 8,955	CNH 60,535	0	(37)	(37)	0.00
	07/2026	5,317	CNY 36,231	6	0	6	0.00
	07/2026	4,803	CZK 100,006	0	(91)	(91)	0.00
	07/2026	4,122	INR 397,572	72	0	72	0.00
	07/2026	726	KZT 389,481	82	0	82	0.00
	07/2026	695	NOK 6,459	0	(42)	(42)	0.00
	07/2026	2,320	PLN 8,608	0	(30)	(30)	0.00
	07/2026	22	RON 98	0	0	0	0.00
	07/2026	ZAR 228,628	\$ 13,848	152	(231)	(79)	0.00
	08/2026	INR 982,745	10,448	109	0	109	0.00
	08/2026	\$ 12	CNH 80	0	0	0	0.00
	09/2026	IDR 91,787,933	\$ 5,094	6	0	6	0.00
	09/2026	PEN 7,681	2,232	0	(14)	(14)	0.00
	09/2026	\$ 3,371	IDR 61,209,090	22	0	22	0.00
	09/2026	6,831	INR 649,405	0	(23)	(23)	0.00
	10/2026	1,275	NGN 2,150,925	217	0	217	0.01

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
FAR	12/2026	ZAR 33,603	\$ 1,907	\$ 0	\$ (115)	\$ (115)	0.00
	07/2026	CNH 546,963	80,818	248	(8)	240	0.01
	07/2026	£ 196,013	263,364	3,207	(1)	3,206	0.08
	07/2026	INR 12,258	130	0	0	0	0.00
	07/2026	¥ 148,764	936	21	0	21	0.00
	07/2026	SEK 131,862	13,589	0	(36)	(36)	0.00
	07/2026	SGD 78,582	61,596	842	0	842	0.02
	07/2026	\$ 215,865	CNH 1,468,306	444	0	444	0.01
	07/2026	294,397	€ 258,130	723	0	723	0.02
	07/2026	18,405	HUF 5,685,546	0	(154)	(154)	0.00
	07/2026	128	INR 12,258	1	0	1	0.00
	07/2026	97,866	¥ 15,834,749	0	(437)	(437)	(0.01)
	07/2026	10,745	PLN 39,442	0	(252)	(252)	(0.01)
	07/2026	ZAR 251,321	\$ 15,229	0	(81)	(81)	0.00
	08/2026	CNH 1,465,079	215,865	0	(429)	(429)	(0.01)
	08/2026	COP 4,288,796	1,136	0	(98)	(98)	0.00
	08/2026	€ 258,130	294,794	0	(722)	(722)	(0.02)
	08/2026	ILS 5,413	1,891	72	0	72	0.00
	08/2026	¥ 15,793,313	97,866	439	0	439	0.01
	08/2026	\$ 5,930	CNH 40,217	7	0	7	0.00
	08/2026	333	£ 251	1	0	1	0.00
	08/2026	13,589	SEK 131,628	36	0	36	0.00
	09/2026	COP 7,357,240	\$ 2,024	0	(73)	(73)	0.00
	09/2026	\$ 63	INR 6,015	0	0	0	0.00
	09/2026	1,173	MXN 20,708	5	0	5	0.00
	03/2027	PEN 15,769	\$ 4,545	0	(34)	(34)	0.00
GLM	07/2026	COP 8,643,176	2,272	0	(223)	(223)	(0.01)
	07/2026	KRW 1,515,089	981	3	0	3	0.00
	07/2026	MYR 74	18	0	0	0	0.00
	07/2026	RON 586	129	2	0	2	0.00
	07/2026	\$ 141,433	CAD 201,259	424	0	424	0.01
	07/2026	20,976	CNH 141,749	0	(93)	(93)	0.00
	07/2026	10,116	COP 35,101,897	48	(30)	18	0.00
	07/2026	3,794	IDR 68,022,296	11	0	11	0.00
	07/2026	981	KRW 1,514,873	0	(3)	(3)	0.00
	07/2026	163	ZAR 2,698	1	0	1	0.00
	08/2026	CAD 200,973	\$ 141,433	0	(424)	(424)	(0.01)
	08/2026	\$ 6,773	BRL 34,612	0	(138)	(138)	0.00
	08/2026	48	INR 4,646	0	0	0	0.00
	09/2026	COP 12,300,554	\$ 3,524	18	0	18	0.00
	09/2026	IDR 68,420,642	3,794	1	0	1	0.00
	09/2026	MXN 8,707	498	3	0	3	0.00
	09/2026	THB 509,520	15,789	356	0	356	0.01
	09/2026	\$ 9,019	BRL 46,421	0	(183)	(183)	0.00
	09/2026	10,547	IDR 189,824,605	32	(57)	(25)	0.00
	09/2026	217	INR 20,835	2	0	2	0.00
	09/2026	1,573	MXN 27,410	0	(14)	(14)	0.00
	11/2026	COP 23,482,161	\$ 6,545	6	(50)	(44)	0.00
IND JPM	07/2026	DKK 9,266	1,447	29	0	29	0.00
	07/2026	AUD 143,909	102,592	2,892	0	2,892	0.08
	07/2026	BRL 8,807	1,711	10	0	10	0.00
	07/2026	HUF 59,832	195	3	0	3	0.00
	07/2026	ILS 34,428	11,530	0	(27)	(27)	0.00
	07/2026	INR 131,698	1,396	5	0	5	0.00
	07/2026	KRW 468,172	302	0	0	0	0.00
	07/2026	NOK 14,489	1,464	0	0	0	0.00
	07/2026	NZD 2,574	1,489	30	(6)	24	0.00
	07/2026	\$ 14,140	CNH 96,057	24	(13)	11	0.00
	07/2026	1,129	€ 976	0	(13)	(13)	0.00
	07/2026	2,360	£ 1,758	0	(26)	(26)	0.00
	07/2026	579	IDR 10,412,699	2	0	2	0.00
	07/2026	2,149	ILS 6,241	0	(54)	(54)	0.00
	07/2026	1,395	INR 131,698	0	(3)	(3)	0.00
	07/2026	454	KRW 697,215	0	(4)	(4)	0.00
	07/2026	10,912	PLN 39,790	2	(328)	(326)	(0.01)
	07/2026	2,097	THB 70,101	14	0	14	0.00
	07/2026	ZAR 33,960	\$ 2,090	21	0	21	0.00
	08/2026	CZK 60,219	€ 2,468	0	(12)	(12)	0.00
	08/2026	HKD 70,440	\$ 9,004	6	0	6	0.00
	08/2026	ILS 24,463	8,389	170	0	170	0.00
	08/2026	\$ 36	INR 3,359	0	(1)	(1)	0.00
	08/2026	1,464	NOK 14,495	0	0	0	0.00
	09/2026	IDR 10,820,223	\$ 599	0	(1)	(1)	0.00
	09/2026	INR 1,084,964	11,377	3	(12)	(9)	0.00
	09/2026	MXN 18,497	1,049	1	(4)	(3)	0.00
	09/2026	THB 363,131	11,162	183	(21)	162	0.00
	09/2026	\$ 69,808	BRL 359,266	0	(1,428)	(1,428)	(0.04)
	09/2026	94	INR 8,963	0	0	0	0.00
	09/2026	4,349	MXN 75,948	0	(30)	(30)	0.00
	09/2026	7,308	THB 238,343	0	(89)	(89)	0.00
	10/2026	1,711	BRL 9,001	0	(10)	(10)	0.00
	11/2026	ZAR 55,823	\$ 3,185	0	(183)	(183)	0.00
	12/2026	\$ 51,405	MXN 902,726	0	(437)	(437)	(0.01)

Schedule of Investments Global Bond ESG Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MBC	07/2026	AUD 4,405	\$ 3,161	\$ 109	\$ 0	\$ 109	0.00
	07/2026	CHF 27,502	34,973	900	(21)	879	0.02
	07/2026	COP 9,468,630	2,499	0	(234)	(234)	(0.01)
	07/2026	€ 24,110	27,939	374	0	374	0.01
	07/2026	IDR 935,754	52	0	0	0	0.00
	07/2026	¥ 3,919,260	24,662	547	0	547	0.01
	07/2026	KRW 9,010,712	5,944	124	0	124	0.00
	07/2026	NOK 2,665	269	0	0	0	0.00
	07/2026	\$ 5,417	AUD 7,691	9	(98)	(89)	0.00
	07/2026	1,358,416	€ 1,195,912	8,944	(74)	8,870	0.23
	07/2026	1,199	£ 895	0	(11)	(11)	0.00
	07/2026	9,560	INR 921,525	160	0	160	0.00
	07/2026	1,656	NOK 15,351	0	(104)	(104)	0.00
	07/2026	2,136	NZD 3,785	17	0	17	0.00
	07/2026	1,147	SEK 10,657	0	(46)	(46)	0.00
	07/2026	1,776	SGD 2,280	0	(13)	(13)	0.00
	08/2026	€ 1,195,193	\$ 1,359,346	0	(8,951)	(8,951)	(0.23)
	08/2026	ILS 536	179	0	(1)	(1)	0.00
	08/2026	TWD 216,132	6,836	63	0	63	0.00
	09/2026	MXN 1,941	110	0	0	0	0.00
	09/2026	THB 61,334	1,837	0	(21)	(21)	0.00
	09/2026	\$ 236	INR 22,624	1	0	1	0.00
	07/2026	£ 21	\$ 28	0	0	0	0.00
	07/2026	HUF 98	0	0	0	0	0.00
	07/2026	PLN 528	145	4	0	4	0.00
	07/2026	\$ 183	€ 161	0	0	0	0.00
	07/2026	2,617	£ 1,960	2	(17)	(15)	0.00
	09/2026	PEN 6,299	\$ 1,839	0	(2)	(2)	0.00
	01/2027	\$ 48,195	TWD 1,512,303	0	(996)	(996)	(0.03)
NSL	07/2026	3,531	IDR 62,962,848	0	(10)	(10)	0.00
	07/2026	9,668	INR 930,086	149	0	149	0.00
	07/2026	4,548	TRY 213,805	11	0	11	0.00
	09/2026	IDR 63,315,957	\$ 3,531	21	0	21	0.00
SCX	09/2026	\$ 1,711	IDR 30,452,582	0	(23)	(23)	0.00
	07/2026	CAD 916	\$ 644	0	(1)	(1)	0.00
	07/2026	COP 12,300,554	3,193	0	(357)	(357)	(0.01)
	07/2026	\$ 5,105	CNH 34,571	0	(12)	(12)	0.00
	07/2026	5,278	CNY 36,170	53	0	53	0.00
	07/2026	1,346	IDR 24,151,745	2	0	2	0.00
	07/2026	12,724	INR 1,219,583	149	0	149	0.00
	07/2026	3,465	¥ 550,500	0	(78)	(78)	0.00
	08/2026	HKD 66,474	\$ 8,499	8	0	8	0.00
	08/2026	\$ 120	INR 11,541	1	0	1	0.00
	09/2026	IDR 72,149,827	\$ 3,997	0	(3)	(3)	0.00
	09/2026	KZT 6,240	12	0	0	0	0.00
	09/2026	THB 199,725	6,169	124	(5)	119	0.00
	09/2026	\$ 4,918	IDR 88,363,364	8	(28)	(20)	0.00
	09/2026	718	THB 23,493	0	(7)	(7)	0.00
	02/2027	821	NGN 1,237,028	8	0	8	0.00
SOG	07/2026	CNH 1,326,019	\$ 196,018	671	0	671	0.02
	07/2026	DKK 9,728	1,515	27	0	27	0.00
	07/2026	£ 266	352	0	(1)	(1)	0.00
	07/2026	¥ 8,952,806	56,354	1,268	0	1,268	0.03
	07/2026	SGD 1,724	1,330	0	(3)	(3)	0.00
	07/2026	\$ 55,787	AUD 80,850	226	0	226	0.01
	07/2026	64	CAD 89	0	(2)	(2)	0.00
	07/2026	39	CHF 32	0	0	0	0.00
	07/2026	12	€ 10	0	0	0	0.00
	07/2026	65,290	SGD 84,517	76	(23)	53	0.00
	08/2026	AUD 80,850	\$ 55,751	0	(229)	(229)	(0.01)
	08/2026	CHF 31	39	0	0	0	0.00
	08/2026	SGD 81,201	62,845	0	(79)	(79)	0.00
	08/2026	\$ 352	£ 266	1	0	1	0.00
	08/2026	1,330	SGD 1,720	3	0	3	0.00
SSB	07/2026	CAD 204,343	\$ 148,189	4,160	0	4,160	0.11
	07/2026	CHF 1,191	1,515	39	0	39	0.00
	07/2026	\$ 1,511	CAD 2,141	0	(1)	(1)	0.00
	07/2026	253,706	£ 191,931	1,034	0	1,034	0.03
	08/2026	CAD 2,138	\$ 1,511	1	0	1	0.00
	08/2026	COP 20,698,467	5,427	0	(513)	(513)	(0.01)
	08/2026	£ 191,931	253,700	0	(1,034)	(1,034)	(0.03)
	08/2026	\$ 1,470	€ 1,288	4	0	4	0.00
UAG	07/2026	2,362	PLN 8,629	0	(66)	(66)	0.00
	09/2026	COP 93,146,872	\$ 24,139	0	(2,411)	(2,411)	(0.06)
	09/2026	MXN 7,647	436	1	0	1	0.00
	09/2026	THB 11,400	347	2	0	2	0.00
WST	10/2026	HUF 30,946	€ 83	0	(3)	(3)	0.00
	11/2026	1,294,160	3,590	0	(13)	(13)	0.00
	07/2026	\$ 38,763	CHF 31,297	35	0	35	0.00
	08/2026	CHF 31,185	\$ 38,763	0	(36)	(36)	0.00
				\$ 67,847	\$ (29,008)	\$ 38,839	1.00

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional AUD (Hedged) Accumulation and Z Class AUD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 99,055	\$ 68,298	\$ 0	\$ (327)	\$ (327)	(0.01)
	07/2026	\$ 127,462	AUD 178,981	0	(3,464)	(3,464)	(0.09)
	08/2026	68,255	99,055	330	0	330	0.01
BOA	07/2026	AUD 645	\$ 462	15	0	15	0.00
BPS	07/2026	287	198	0	(1)	(1)	0.00
BRC	07/2026	1,906	1,341	21	0	21	0.00
BSH	07/2026	103,839	72,126	187	0	187	0.00
	07/2026	\$ 101,520	AUD 142,451	0	(2,830)	(2,830)	(0.07)
	08/2026	72,080	103,839	0	(183)	(183)	0.00
CBK	07/2026	AUD 561	\$ 396	7	0	7	0.00
	07/2026	\$ 219	AUD 312	0	(3)	(3)	0.00
DUB	07/2026	13,856	19,399	0	(416)	(416)	(0.01)
FAR	07/2026	AUD 101,198	\$ 70,273	163	0	163	0.00
	07/2026	\$ 132,551	AUD 185,812	0	(3,821)	(3,821)	(0.10)
	08/2026	70,229	101,198	0	(160)	(160)	0.00
JPM	07/2026	AUD 170,990	\$ 119,607	1,146	0	1,146	0.03
	07/2026	\$ 203	AUD 284	0	(6)	(6)	0.00
	08/2026	119,531	170,990	0	(1,139)	(1,139)	(0.03)
MBC	07/2026	AUD 101,529	\$ 69,919	10	(430)	(420)	(0.01)
	07/2026	\$ 3,864	AUD 5,540	15	(40)	(25)	0.00
	08/2026	69,106	100,431	432	0	432	0.01
MYI	07/2026	AUD 720	\$ 504	6	0	6	0.00
RYL	07/2026	\$ 4,161	AUD 5,848	0	(110)	(110)	0.00
SOG	07/2026	AUD 1,620	\$ 1,118	0	(5)	(5)	0.00
	07/2026	\$ 31,111	AUD 43,722	0	(820)	(820)	(0.02)
	08/2026	1,117	1,620	5	0	5	0.00
				\$ 2,337	\$ (13,755)	\$ (11,418)	(0.29)

As at 30 June 2026, the Institutional CHF (Hedged) Accumulation and E Class CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 1,169	CHF 943	\$ 0	\$ 0	\$ 0	0.00
BPS	07/2026	731	575	0	(18)	(18)	0.00
CBK	07/2026	840	669	0	(10)	(10)	0.00
FAR	07/2026	1,339	1,064	0	(19)	(19)	0.00
JPM	07/2026	401,760	314,033	0	(12,456)	(12,456)	(0.32)
MBC	07/2026	445,973	349,416	11	(12,815)	(12,804)	(0.33)
MYI	08/2026	861	694	2	0	2	0.00
SOG	07/2026	CHF 345,428	\$ 426,972	0	(1,253)	(1,253)	(0.03)
	08/2026	\$ 426,972	CHF 344,188	1,257	0	1,257	0.03
SSB	07/2026	429,148	337,394	8	(10,890)	(10,882)	(0.28)
UAG	07/2026	901	716	0	(14)	(14)	0.00
WST	07/2026	CHF 343,795	\$ 425,812	0	(389)	(389)	(0.01)
	08/2026	\$ 425,812	CHF 342,565	397	0	397	0.01
				\$ 1,675	\$ (37,864)	\$ (36,189)	(0.93)

As at 30 June 2026, the Institutional GBP (Currency Exposure) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 9	\$ 6	\$ 0	\$ 0	\$ 0	0.00
	07/2026	CAD 1	0	0	0	0	0.00
	07/2026	\$ 24	AUD 34	0	(1)	(1)	0.00
	07/2026	3	NZD 5	0	0	0	0.00
	08/2026	6	AUD 9	0	0	0	0.00
	08/2026	0	CAD 1	0	0	0	0.00
BOA	07/2026	CLP 380	\$ 0	0	0	0	0.00
	07/2026	CNH 7	1	0	0	0	0.00
	07/2026	¥ 0	0	0	0	0	0.00
	07/2026	KRW 26,007	17	0	0	0	0.00
	07/2026	\$ 1	CAD 2	0	0	0	0.00
	07/2026	0	CLP 380	0	0	0	0.00
	07/2026	9	€ 8	0	0	0	0.00
	07/2026	5	¥ 774	0	0	0	0.00
	07/2026	0	MXN 1	0	0	0	0.00
	07/2026	0	NOK 2	0	0	0	0.00
	08/2026	MXN 1	\$ 0	0	0	0	0.00
	08/2026	\$ 0	CLP 380	0	0	0	0.00
	08/2026	17	KRW 26,004	0	0	0	0.00
	07/2026	CAD 0	\$ 0	0	0	0	0.00
	07/2026	€ 2	2	0	0	0	0.00
BPS	07/2026	HUF 416	1	0	0	0	0.00
	07/2026	\$ 53	CNH 361	0	0	0	0.00

Schedule of Investments Global Bond ESG Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2026	\$ 64	£ 48	\$ 0	\$ (1)	\$ (1)	0.00
	07/2026	16	¥ 2,618	0	0	0	0.00
	07/2026	7	THB 214	0	0	0	0.00
	08/2026	1	HUF 417	0	0	0	0.00
BRC	07/2026	6	MXN 97	0	0	0	0.00
	07/2026	0	NZD 0	0	0	0	0.00
	08/2026	MXN 97	\$ 6	0	0	0	0.00
CBK	07/2026	PEN 4	1	0	0	0	0.00
	07/2026	\$ 0	CLP 380	0	0	0	0.00
	07/2026	1	DKK 5	0	0	0	0.00
	07/2026	7	IDR 119,829	0	0	0	0.00
	07/2026	0	PEN 1	0	0	0	0.00
	07/2026	6	SEK 59	0	0	0	0.00
	08/2026	1	PEN 4	0	0	0	0.00
CIB	07/2026	4	CNH 28	0	0	0	0.00
DUB	07/2026	CNY 157	\$ 23	0	0	0	0.00
	07/2026	\$ 0	AUD 0	0	0	0	0.00
	07/2026	0	NOK 4	0	0	0	0.00
FAR	07/2026	AUD 19	\$ 13	0	0	0	0.00
	07/2026	CLP 426	0	0	0	0	0.00
	07/2026	CNH 1,268	186	0	(1)	(1)	0.00
	07/2026	¥ 20,239	125	1	0	1	0.00
	07/2026	MXN 104	6	0	0	0	0.00
	07/2026	NZD 0	0	0	0	0	0.00
	07/2026	SEK 35	4	0	0	0	0.00
	07/2026	\$ 1	AUD 2	0	0	0	0.00
	07/2026	53	CNH 359	0	0	0	0.00
	07/2026	2	¥ 322	0	0	0	0.00
	07/2026	0	MXN 1	0	0	0	0.00
	07/2026	0	PEN 1	0	0	0	0.00
	07/2026	4	SGD 5	0	0	0	0.00
	08/2026	13	AUD 19	0	0	0	0.00
	08/2026	0	CLP 426	0	0	0	0.00
	08/2026	186	CNH 1,265	0	0	0	0.00
	08/2026	125	¥ 20,186	0	(1)	(1)	0.00
	08/2026	6	MXN 104	0	0	0	0.00
	08/2026	0	NZD 0	0	0	0	0.00
	08/2026	4	SEK 35	0	0	0	0.00
GLM	07/2026	CAD 63	\$ 44	0	0	0	0.00
	07/2026	\$ 0	CLP 380	0	0	0	0.00
	08/2026	44	CAD 63	0	0	0	0.00
IND	07/2026	CLP 334	\$ 0	0	0	0	0.00
	07/2026	CNH 59	9	0	0	0	0.00
	07/2026	CZK 60	3	0	0	0	0.00
	07/2026	\$ 1	DKK 8	0	0	0	0.00
	07/2026	0	HKD 0	0	0	0	0.00
	07/2026	1	HUF 416	0	0	0	0.00
	08/2026	0	CLP 334	0	0	0	0.00
	08/2026	3	CZK 60	0	0	0	0.00
MBC	07/2026	AUD 9	\$ 6	0	0	0	0.00
	07/2026	DKK 16	3	0	0	0	0.00
	07/2026	€ 17	20	0	0	0	0.00
	07/2026	IDR 119,829	7	0	0	0	0.00
	07/2026	NOK 16	2	0	0	0	0.00
	07/2026	NZD 5	3	0	0	0	0.00
	07/2026	SEK 21	2	0	0	0	0.00
	07/2026	\$ 0	AUD 0	0	0	0	0.00
	07/2026	8	CHF 7	0	0	0	0.00
	07/2026	9	€ 8	0	0	0	0.00
	07/2026	1	£ 1	0	0	0	0.00
	07/2026	3	ILS 9	0	0	0	0.00
	07/2026	39	¥ 6,167	0	(1)	(1)	0.00
	07/2026	1	NOK 11	0	0	0	0.00
	07/2026	6	PLN 21	0	0	0	0.00
	08/2026	6	AUD 9	0	0	0	0.00
	08/2026	3	DKK 16	0	0	0	0.00
	08/2026	7	IDR 119,829	0	0	0	0.00
	08/2026	2	NOK 16	0	0	0	0.00
	08/2026	3	NZD 5	0	0	0	0.00
	08/2026	2	SEK 21	0	0	0	0.00
RYL	07/2026	0	CNH 0	0	0	0	0.00
SCX	07/2026	CNH 15	\$ 2	0	0	0	0.00
	07/2026	£ 47	62	0	0	0	0.00
	07/2026	\$ 0	PEN 1	0	0	0	0.00
	08/2026	59	£ 45	0	0	0	0.00
SOG	07/2026	CHF 7	\$ 8	0	0	0	0.00
	07/2026	€ 318	362	0	(2)	(2)	0.00
	07/2026	£ 2	3	0	0	0	0.00
	07/2026	MXN 111	6	0	0	0	0.00
	07/2026	SGD 5	4	0	0	0	0.00
	07/2026	\$ 0	AUD 0	0	0	0	0.00
	07/2026	87	CNH 586	0	0	0	0.00
	07/2026	3	CZK 60	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SSB	07/2026	\$ 1	DKK 9	\$ 0	\$ 0	\$ 0	0.00
	07/2026	374	€ 321	0	(8)	(8)	0.00
	07/2026	65	¥ 10,360	0	(2)	(2)	0.00
	07/2026	0	MXN 0	0	0	0	0.00
	07/2026	2	RON 9	0	0	0	0.00
	08/2026	8	CHF 7	0	0	0	0.00
	08/2026	362	€ 318	2	0	2	0.00
	08/2026	3	£ 2	0	0	0	0.00
	08/2026	6	MXN 111	0	0	0	0.00
	08/2026	4	SGD 5	0	0	0	0.00
	07/2026	CAD 1	\$ 0	0	0	0	0.00
	07/2026	MYR 29	7	0	0	0	0.00
	07/2026	\$ 46	CAD 63	0	(1)	(1)	0.00
	07/2026	7	MYR 29	0	0	0	0.00
	08/2026	0	CAD 1	0	0	0	0.00
	08/2026	7	MYR 29	0	0	0	0.00
	07/2026	PLN 21	\$ 5	0	0	0	0.00
	07/2026	\$ 17	KRW 26,001	0	(1)	(1)	0.00
UAG	07/2026	7	MXN 115	0	0	0	0.00
	08/2026	5	PLN 21	0	0	0	0.00
				\$ 3	\$ (19)	\$ (16)	0.00

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	€ 4,439	\$ 5,167	\$ 92	\$ 0	\$ 92	0.00
BPS	07/2026	2,458	2,798	0	(11)	(11)	0.00
BSH	07/2026	\$ 366,535	€ 314,618	0	(6,832)	(6,832)	(0.18)
	07/2026	€ 782	\$ 910	15	0	15	0.00
CBK	07/2026	\$ 349,315	€ 299,601	0	(6,781)	(6,781)	(0.17)
	07/2026	2,729	2,340	0	(54)	(54)	0.00
FAR	07/2026	€ 289,184	\$ 329,814	0	(810)	(810)	(0.02)
MBC	08/2026	\$ 330,259	€ 289,184	809	0	809	0.02
	07/2026	€ 323,181	\$ 367,246	110	(2,357)	(2,247)	(0.06)
SOG	07/2026	\$ 3,641	€ 3,146	0	(44)	(44)	0.00
	08/2026	364,306	320,292	2,374	0	2,374	0.06
	07/2026	€ 314,280	\$ 357,493	0	(1,823)	(1,823)	(0.05)
	07/2026	\$ 367,015	€ 314,618	0	(7,312)	(7,312)	(0.19)
	08/2026	357,978	314,280	1,819	0	1,819	0.05
				\$ 5,219	\$ (26,024)	\$ (20,805)	(0.54)

As at 30 June 2026, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 42,446	£ 31,616	\$ 0	\$ (483)	\$ (483)	(0.01)
BOA	07/2026	37	28	0	0	0	0.00
BPS	07/2026	£ 28,013	\$ 36,971	17	(226)	(209)	(0.01)
	07/2026	\$ 46,871	£ 34,985	4	(442)	(438)	(0.01)
BRC	08/2026	35,208	26,698	226	0	226	0.01
	07/2026	£ 2,668	\$ 3,527	0	(15)	(15)	0.00
CBK	07/2026	94	127	1	0	1	0.00
	07/2026	\$ 73	£ 54	0	(1)	(1)	0.00
FAR	07/2026	£ 31	\$ 41	0	0	0	0.00
	07/2026	\$ 2,335	£ 1,736	0	(30)	(30)	0.00
JPM	08/2026	41	31	0	0	0	0.00
	07/2026	46,193	34,425	0	(503)	(503)	(0.02)
MBC	07/2026	£ 34	\$ 46	0	0	0	0.00
MYI	07/2026	\$ 321	£ 241	0	(2)	(2)	0.00
	07/2026	£ 742	\$ 997	12	0	12	0.00
NSL	07/2026	5,484	7,217	0	(61)	(61)	0.00
	08/2026	\$ 7,216	£ 5,484	62	0	62	0.00
SCX	07/2026	£ 34,182	\$ 45,269	18	(118)	(100)	0.00
	07/2026	\$ 249	£ 185	0	(3)	(3)	0.00
SOG	08/2026	42,663	32,234	118	0	118	0.00
	07/2026	£ 31,249	\$ 41,280	0	(195)	(195)	(0.01)
SSB	08/2026	\$ 41,279	£ 31,249	195	0	195	0.01
	07/2026	£ 721	\$ 953	0	(4)	(4)	0.00
	08/2026	\$ 953	£ 721	4	0	4	0.00
				\$ 657	\$ (2,083)	\$ (1,426)	(0.04)

Schedule of Investments Global Bond ESG Fund (Cont.)

As at 30 June 2026, the Institutional NOK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	NOK 96,790	\$ 9,786	\$ 5	\$ 0	\$ 5	0.00
	07/2026	\$ 163,298	NOK 1,511,823	0	(10,520)	(10,520)	(0.27)
CBK	07/2026	237,310	2,198,352	0	(15,155)	(15,155)	(0.39)
DUB	07/2026	185,234	1,721,094	0	(11,307)	(11,307)	(0.29)
FAR	07/2026	NOK 2,398	\$ 246	4	0	4	0.00
JPM	07/2026	1,829,854	184,865	0	(53)	(53)	0.00
	08/2026	\$ 184,865	NOK 1,830,656	52	0	52	0.00
MBC	07/2026	NOK 2,351,567	\$ 236,628	3	(1,016)	(1,013)	(0.03)
	07/2026	\$ 179,957	NOK 1,668,375	0	(11,358)	(11,358)	(0.29)
	08/2026	236,599	2,352,326	1,013	0	1,013	0.03
MYI	07/2026	NOK 1,304	\$ 138	6	0	6	0.00
	07/2026	\$ 6,816	NOK 63,932	0	(355)	(355)	(0.01)
RYL	07/2026	223	2,065	0	(14)	(14)	0.00
SCX	07/2026	6,275	58,071	0	(406)	(406)	(0.01)
				\$ 1,083	\$ (50,184)	\$ (49,101)	(1.26)

As at 30 June 2026, the Institutional NZD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	NZD 495	\$ 280	\$ 0	\$ (2)	\$ (2)	0.00
	07/2026	\$ 8,555	NZD 14,645	0	(224)	(224)	(0.01)
	08/2026	280	495	2	0	2	0.00
BPS	07/2026	NZD 16,994	\$ 9,570	0	(97)	(97)	0.00
	07/2026	\$ 9,769	NZD 16,654	0	(295)	(295)	(0.01)
	08/2026	9,581	16,994	97	0	97	0.01
BSH	07/2026	NZD 858	\$ 485	0	(3)	(3)	0.00
	08/2026	\$ 485	NZD 858	3	0	3	0.00
FAR	07/2026	NZD 15,814	\$ 8,997	2	0	2	0.00
	08/2026	\$ 9,007	NZD 15,814	0	(1)	(1)	0.00
MBC	07/2026	NZD 15,280	\$ 8,749	57	0	57	0.00
	08/2026	\$ 8,758	NZD 15,280	0	(57)	(57)	0.00
RYL	08/2026	184	325	1	0	1	0.00
SOG	07/2026	8,848	15,123	0	(245)	(245)	(0.01)
UAG	07/2026	1,773	3,019	0	(55)	(55)	0.00
				\$ 162	\$ (979)	\$ (817)	(0.02)

As at 30 June 2026, the Institutional SEK (Hedged) Accumulation and Administrative SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 16,864	SEK 155,958	\$ 0	\$ (749)	\$ (749)	(0.02)
BPS	07/2026	SEK 242	\$ 25	0	0	0	0.00
	07/2026	\$ 1,059	SEK 10,087	0	(16)	(16)	0.00
CBK	07/2026	SEK 651	\$ 69	2	0	2	0.00
	07/2026	\$ 18,483	SEK 170,806	0	(835)	(835)	(0.02)
FAR	07/2026	SEK 102,872	\$ 10,602	0	(28)	(28)	0.00
	08/2026	\$ 10,602	SEK 102,690	28	0	28	0.00
MBC	07/2026	SEK 158,754	\$ 16,317	8	(95)	(87)	0.00
	07/2026	\$ 18,197	SEK 169,054	1	(730)	(729)	(0.02)
	08/2026	16,034	155,822	95	0	95	0.00
MYI	07/2026	SEK 646	\$ 68	2	0	2	0.00
	07/2026	\$ 201	SEK 1,888	0	(6)	(6)	0.00
RYL	07/2026	SEK 75	\$ 8	0	0	0	0.00
SSB	08/2026	\$ 240	SEK 2,334	1	0	1	0.00
				\$ 137	\$ (2,459)	\$ (2,322)	(0.06)

Total OTC Financial Derivative Instruments

\$ (81,386) (2.10)

SECURITIES SOLD SHORT

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA			
2.000% due 01/07/2041	\$ 44,600	\$ (40,634)	(1.05)
2.000% due 01/08/2056	280,950	(224,320)	(5.78)
3.000% due 01/08/2056	8,300	(7,234)	(0.19)
3.500% due 01/08/2056	18,200	(16,501)	(0.42)
5.500% due 01/08/2056 (h)	35,350	(35,416)	(0.91)
5.500% due 01/09/2056	35,350	(35,388)	(0.91)
6.000% due 01/07/2056 (h)	13,600	(13,905)	(0.36)
6.000% due 01/09/2056	6,200	(6,313)	(0.16)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
6.500% due 01/08/2056	\$ 64,000	\$ (66,132)	(1.70)
Total Securities Sold Short		\$ (445,843)	(11.48)
Total Investments		\$ 5,279,326	135.94
Other Current Assets & Liabilities		\$ (1,395,763)	(35.94)
Net Assets		\$ 3,883,563	100.00

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

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

- (a) When-issued security.
- (b) Zero coupon security.
- (c) Coupon represents a yield to maturity.
- (d) Principal amount of security is adjusted for inflation.
- (e) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (f) Affiliated to the Fund.
- (g) Contingent convertible security.
- (h) Securities sold short as at 30 June 2026 are covered by long portfolio investments in transferable securities and money market instruments.
- (i) Restricted Securities (31 December 2025: 0.17%):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Kuwait Government International Bond	4.804%	20/04/2033	13/04/2026	\$ 10,500	\$ 10,482	0.27
Project Dorchester	4.610	04/01/2027	10/12/2025	1,979	1,944	0.05
RBC International	4.660	16/12/2028	18/11/2025	5,000	4,918	0.13
				\$ 17,479	\$ 17,344	0.45

- (j) Securities with an aggregate fair value of \$369,081 (31 December 2025: \$424,928) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.
- (k) Securities with an aggregate fair value of \$86,851 (31 December 2025: \$1,137) have been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 30 June 2026.

Security with an aggregate fair value of \$99 (31 December 2025: \$Nil) and cash of \$765 (31 December 2025: \$Nil) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$80 (31 December 2025: \$Nil) has been received as collateral under the terms of the Master Securities Forward Transaction Agreements as at 30 June 2026.

Cash of \$95,239 (31 December 2025: \$77,746) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$106,290 (31 December 2025: \$18,940) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 5,746,389	\$ 74,797	\$ 5,821,186
Investment Funds	20,604	0	0	20,604
Repurchase Agreements	0	2,300	0	2,300
Financial Derivative Instruments ⁽³⁾	2,351	(121,272)	0	(118,921)
Securities Sold Short	0	(445,843)	0	(445,843)
Totals	\$ 22,955	\$ 5,181,574	\$ 74,797	\$ 5,279,326

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 6,020,381	\$ 75,203	\$ 6,095,584
Investment Funds	4,363	0	0	4,363
Repurchase Agreements	0	5,700	0	5,700
Financial Derivative Instruments ⁽³⁾	8,650	(7,580)	0	1,070
Securities Sold Short	0	(408,961)	0	(408,961)
Totals	\$ 13,013	\$ 5,609,540	\$ 75,203	\$ 5,697,756

Schedule of Investments Global Bond ESG Fund (Cont.)

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

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

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

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOS	3.760%	29/06/2026	06/07/2026	\$ (3,294)	\$ (3,294)	(0.09)
	3.780	30/06/2026	07/07/2026	(6,855)	(6,856)	(0.18)
BRC	2.050	17/06/2026	TBD ⁽¹⁾	€ (648)	(741)	(0.02)
	3.650	12/12/2025	TBD ⁽¹⁾	\$ (4,827)	(4,926)	(0.13)
	3.700	29/06/2026	06/07/2026	(10,224)	(10,226)	(0.26)
	3.740	23/06/2026	07/07/2026	(3,171)	(3,173)	(0.08)
BSN	3.720	09/06/2026	15/07/2026	(3,085)	(3,092)	(0.08)
FAR	3.710	17/06/2026	13/07/2026	(89,271)	(89,400)	(2.30)
MYI	3.470	30/06/2026	14/07/2026	(1,286)	(1,286)	(0.03)
SCX	3.700	07/05/2026	TBD ⁽¹⁾	(773)	(778)	(0.02)
	3.700	13/05/2026	TBD ⁽¹⁾	(920)	(925)	(0.02)
	3.750	30/04/2026	TBD ⁽¹⁾	(779)	(784)	(0.02)
STR	3.740	30/06/2026	01/07/2026	(240,032)	(240,057)	(6.18)
Total Reverse Repurchase Agreements					\$ (365,538)	(9.41)

(1) Open maturity reverse repurchase agreement.

Sale-Buyback Financing Transactions Outstanding as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Sale-Buyback Financing Transactions ⁽¹⁾	% of Net Assets
BCY	3.730%	24/06/2026	01/07/2026	\$ (5,913)	\$ (5,918)	(0.15)
BPS	3.720	04/06/2026	02/07/2026	(10,381)	(10,410)	(0.27)
	3.730	16/06/2026	07/07/2026	(2,378)	(2,381)	(0.06)
MSC	3.720	22/06/2026	06/07/2026	(5,154)	(5,159)	(0.13)
	3.830	30/06/2026	01/07/2026	(15,808)	(15,810)	(0.41)
TDM	3.740	22/06/2026	06/07/2026	(20,990)	(21,009)	(0.54)
	3.790	30/06/2026	01/07/2026	(27,271)	(27,274)	(0.70)
Total Sale-Buyback Financing Transactions					\$ (87,961)	(2.26)

(1) Payable for sale-buyback transactions includes \$16 of deferred price drop.

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (2,894)	\$ 3,360	\$ 466	\$ 4,372	\$ (5,310)	\$ (938)
BOA	(12,238)	12,730	492	(48)	(90)	(138)
BPS	16,558	(17,750)	(1,192)	3,359	(4,230)	(871)
BRC	1,337	(1,550)	(213)	6,171	(6,880)	(709)
BSH	(3,692)	4,690	998	3,800	(4,130)	(330)
CBK	(15,177)	17,160	1,983	4,521	(4,020)	501
DUB	(11,640)	12,240	600	(374)	520	146
FAR	1,184	(430)	754	2,046	(2,150)	(104)
GLM	(588)	120	(468)	5,283	(5,910)	(627)
IND	29	0	29	1,562	(2,580)	(1,018)
JPM	(12,287)	11,990	(297)	3,055	(4,110)	(1,055)
MBC	(23,142)	24,710	1,568	(10,870)	11,570	700
MYC	(665)	750	85	(732)	750	18
MYI	(1,342)	1,240	(102)	153	0	153
NSL	149	0	149	852	(890)	(38)
RYL	(123)	0	(123)	(10)	0	(10)
SCX	(523)	240	(283)	1,262	(1,630)	(368)
SOG	(6,452)	6,810	358	(5,402)	5,800	398
SSB	(7,192)	7,440	248	573	(410)	163
UAG	(2,695)	2,810	115	(430)	300	(130)
WST	7	0	7	3,560	(4,360)	(800)

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

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	35.76	32.86
Transferable securities dealt in on another regulated market*	28.26	25.43
Other transferable securities	0.72	0.60

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Investment funds	0.23	0.04
Repurchase agreements	0.03	0.06
Financial derivative instruments dealt in on a regulated market	0.18	0.11
Centrally cleared financial derivative instruments	0.43	0.26
OTC financial derivative instruments	0.92	0.70
Other assets	33.47	39.94
Total Assets	100.00	100.00

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Loan Participations and Assignments	0.29	0.28
Corporate Bonds & Notes	31.17	28.68
Municipal Bonds & Notes	N/A	0.09
U.S. Government Agencies	50.00	50.81
U.S. Treasury Obligations	11.82	10.94
Non-Agency Mortgage-Backed Securities	4.62	4.72
Asset-Backed Securities	5.45	4.71
Sovereign Issues	45.19	46.66
Short-Term Instruments	1.36	0.85
Investment Funds	0.53	0.11
Repurchase Agreements	0.06	0.14
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.23	0.16
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	N/A	0.00
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Buy Protection	(0.01)	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.00	0.01
Interest Rate Swaps	(1.19)	(0.70)
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.00	0.02
Written Options		
Foreign Currency Options	(0.01)	(0.01)
Interest Rate Swaptions	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	(0.02)	(0.02)
Cross-Currency Swaps	0.07	0.02
Interest Rate Swaps	0.00	(0.01)
Forward Foreign Currency Contracts	1.00	(0.85)
Hedged Forward Foreign Currency Contracts	(3.14)	1.40
Securities Sold Short	(11.48)	(9.91)
Other Current Assets & Liabilities	(35.94)	(38.10)
Net Assets	100.00	100.00

Schedule of Investments Global Bond Ex-US Fund

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES				SOVEREIGN ISSUES				COLOMBIA			
AUSTRALIA				SOVEREIGN ISSUES				SOVEREIGN ISSUES			
CORPORATE BONDS & NOTES				Canada Government International Bond				Colombian TES			
Bank of Queensland Ltd.				1.750% due 01/12/2053	CAD 1,050	\$ 485	0.05	7.250% due 18/10/2034	COP 1,976,000	\$ 435	0.04
3.300% due 30/07/2029	€ 2,200	\$ 2,535	0.24	2.000% due 01/12/2051	650	326	0.03	11.000% due 22/08/2029	10,866,700	3,059	0.29
Canadian Imperial Bank of Commerce				2.750% due 01/03/2030	200	140	0.01	11.750% due 24/01/2035	10,338,800	2,945	0.28
4.495% due 20/12/2027	AUD 9,200	6,337	0.60	2.750% due 01/12/2048	400	241	0.02	12.750% due 28/11/2040	10,957,200	3,316	0.31
National Australia Bank Ltd.				Canadian Government Real Return Bond				13.250% due 09/02/2033	10,322,000	3,159	0.30
3.146% due 05/02/2031	€ 4,900	5,641	0.53	1.500% due 01/12/2044 (e)	1,017	701	0.07	Total Colombia		12,914	1.22
Westpac Banking Corp.				CPPIB Capital, Inc.				COSTA RICA			
3.131% due 15/04/2031	2,700	3,107	0.29	4.600% due 16/01/2030	AUD 1,300	899	0.09	SOVEREIGN ISSUES			
		17,620	1.66	Export Development Canada				Costa Rica Government International Bond			
NON-AGENCY MORTGAGE-BACKED SECURITIES				7.130% due 11/03/2029	INR 121,100	1,274	0.12	5.500% due 21/11/2030	€ 1,500	1,804	0.17
Project Cashmere				Ontario Teachers' Finance Trust				6.001% due 16/01/2036	250	303	0.03
4.543% due 30/12/2057 (b)	AUD 14,200	9,805	0.92	0.900% due 20/05/2041	€ 700	544	0.05	Total Costa Rica		2,107	0.20
SOVEREIGN ISSUES				1.850% due 03/05/2032	3,300	3,533	0.33	CZECH REPUBLIC			
Australia Government International Bond				Province of Ontario				CORPORATE BONDS & NOTES			
1.750% due 21/06/2051	1,300	463	0.04	0.010% due 25/11/2030	2,300	2,322	0.22	Ceska sporitelna A/S			
New South Wales Treasury Corp.				4.150% due 02/06/2034	CAD 3,200	2,348	0.22	3.224% due 19/05/2031	2,300	2,657	0.25
1.750% due 20/03/2034	3,000	1,639	0.15	Province of Quebec				Komerční Banka A/S			
2.000% due 08/03/2033	7,200	4,156	0.39	3.600% due 01/09/2033	25,100	17,816	1.68	2.750% due 15/10/2030	1,900	2,150	0.20
3.500% due 20/11/2037	2,000	1,156	0.11	4.450% due 01/09/2034	1,200	895	0.08	Total Czech Republic		4,807	0.45
Queensland Treasury Corp.				PSP Capital, Inc.				DENMARK			
1.500% due 20/08/2032	1,800	1,026	0.10	4.500% due 05/09/2031	AUD 4,900	3,336	0.31	CORPORATE BONDS & NOTES			
1.750% due 20/07/2034	3,000	1,616	0.15			34,860	3.28	Danske Bank A/S			
2.000% due 22/08/2033	7,200	4,092	0.39	Total Canada		56,773	5.35	2.456% due 04/06/2027	2,200	2,518	0.24
4.500% due 22/08/2035	4,400	2,884	0.27	CAYMAN ISLANDS				Jyske Realkredit A/S			
5.250% due 21/07/2036	4,300	2,959	0.28	ASSET-BACKED SECURITIES				1.000% due 01/10/2050	DKK 0	0	0.00
South Australian Government Financing Authority				BlueMountain CLO Ltd.				1.500% due 01/10/2037	0	0	0.00
4.750% due 24/05/2035	1,500	1,006	0.10	5.015% due 15/07/2031	\$ 204	204	0.02	1.500% due 01/07/2050	0	0	0.00
Treasury Corp. of Victoria				CORPORATE BONDS & NOTES				1.500% due 01/10/2050	0	0	0.00
2.000% due 17/09/2035	2,300	1,211	0.11	Gacii First Investment Co.				1.500% due 01/10/2053	0	0	0.00
2.000% due 20/11/2037	5,200	2,529	0.24	4.750% due 14/02/2030	1,400	1,391	0.13	2.000% due 01/10/2047	0	0	0.00
2.250% due 15/09/2033	8,400	4,837	0.46	4.875% due 14/05/2029	1,700	1,695	0.16	Nordea Kredit Realkreditaktieselskab			
2.250% due 20/11/2034	2,600	1,441	0.14	5.000% due 29/01/2029	1,700	1,701	0.16	1.000% due 01/10/2050	0	0	0.00
4.250% due 20/12/2032	2,300	1,533	0.14	5.250% due 29/01/2030	3,400	3,432	0.32	1.500% due 01/10/2037	0	0	0.00
		32,548	3.07	5.250% due 29/01/2034	1,000	1,000	0.09	1.500% due 01/10/2050	0	0	0.00
Total Australia		59,973	5.65	5.625% due 29/07/2034	1,200	1,229	0.12	1.500% due 01/10/2053	5,437	684	0.06
BELGIUM				QNB Finance Ltd.				2.000% due 01/10/2047	0	0	0.00
CORPORATE BONDS & NOTES				4.538% due 19/09/2027	5,200	5,199	0.49	2.500% due 01/10/2047	0	0	0.00
Belfius Bank S.A.				4.875% due 30/01/2029	1,800	1,808	0.17	3.750% due 26/09/2033	€ 900	1,027	0.10
2.875% due 12/02/2031	€ 1,800	2,053	0.19	Sands China Ltd.				Realkredit Danmark A/S			
ING Belgium S.A.				5.400% due 08/08/2028	900	907	0.09	1.000% due 01/10/2050	DKK 0	0	0.00
3.000% due 15/02/2031	1,500	1,721	0.16	Suci Second Investment Co.				2.000% due 01/10/2047	0	0	0.00
KBC Group NV				6.000% due 25/10/2028	1,500	1,538	0.14	2.000% due 01/10/2053	0	0	0.00
5.796% due 19/01/2029	\$ 800	814	0.08			19,900	1.87	2.500% due 01/04/2036	0	0	0.00
Total Belgium		4,588	0.43	SOVEREIGN ISSUES				2.500% due 01/04/2047	0	0	0.00
BULGARIA				RAK Capital				Total Denmark		4,859	0.46
SOVEREIGN ISSUES				5.000% due 12/03/2035	1,600	1,614	0.15	EGYPT			
Bulgaria Government International Bond				Total Cayman Islands		21,718	2.04	SOVEREIGN ISSUES			
3.375% due 18/07/2035	€ 800	892	0.08	CHILE				Egypt Government International Bond			
4.125% due 18/07/2045	1,400	1,538	0.15	SOVEREIGN ISSUES				19.698% due 14/10/2030	EGP 4,400	85	0.01
Total Bulgaria		2,430	0.23	Chile Government International Bond				21.954% due 04/03/2028	104,900	2,070	0.19
CANADA				4.850% due 22/01/2029	800	807	0.07	Total Egypt		2,155	0.20
CORPORATE BONDS & NOTES				CHINA				FINLAND			
Bank of Nova Scotia				SOVEREIGN ISSUES				CORPORATE BONDS & NOTES			
3.084% due 17/06/2030	2,300	2,648	0.25	China Development Bank				Danske Kiinnitysluottopankki Oyj			
4.299% due 20/03/2028	\$ 5,000	5,000	0.47	2.630% due 08/01/2034	CNY 217,910	34,223	3.22	2.750% due 17/11/2032	€ 1,900	2,141	0.20
Canadian Imperial Bank of Commerce				2.820% due 22/05/2033	166,770	26,440	2.49	Nordea Kiinnitysluottopankki Oyj			
4.876% due 14/01/2030	7,400	7,525	0.71	China Government International Bond				2.875% due 03/04/2029	2,300	2,636	0.25
Fairfax Financial Holdings Ltd.				1.650% due 15/05/2035	40,600	5,974	0.56	EGYPT			
2.750% due 29/03/2028	€ 800	909	0.09	1.900% due 15/07/2055	3,700	504	0.05	SOVEREIGN ISSUES			
Royal Bank of Canada				1.920% due 15/01/2055	11,500	1,578	0.15	Egypt Government International Bond			
4.305% due 03/11/2031	\$ 2,300	2,256	0.21	2.190% due 25/09/2054	52,900	7,690	0.73	19.698% due 14/10/2030	EGP 4,400	85	0.01
Toronto-Dominion Bank				3.530% due 18/10/2051	29,100	5,354	0.50	21.954% due 04/03/2028	104,900	2,070	0.19
3.191% due 16/02/2029	€ 3,100	3,575	0.34	Total China		81,763	7.70	Total Egypt		2,155	0.20
		21,913	2.07					FINLAND			

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
SP Kiinnitysluottopankki Oyj			
3.250% due 02/05/2031	€ 800	\$ 924	0.09
Total Finland		5,701	0.54
FRANCE			
CORPORATE BONDS & NOTES			
BNP Paribas S.A.			
5.497% due 20/05/2030	\$ 2,000	2,036	0.19
5.786% due 13/01/2033	2,400	2,480	0.23
Caisse de Refinancement de l'Habitat S.A.			
2.750% due 06/09/2030	€ 3,700	4,202	0.40
2.875% due 25/03/2031	2,300	2,618	0.25
Cie de Financement Foncier S.A.			
3.000% due 24/04/2032	1,700	1,933	0.18
3.125% due 06/06/2030	800	921	0.09
Credit Agricole Home Loan SFH S.A.			
3.000% due 01/12/2030	1,200	1,376	0.13
Credit Agricole S.A.			
4.656% due 12/01/2032	\$ 1,000	984	0.09
		16,550	1.56
SOVEREIGN ISSUES			
Agence Francaise de Developpement			
1.125% due 02/03/2037	€ 2,900	2,538	0.24
France Government International Bond			
2.700% due 25/02/2031	5,500	6,220	0.59
2.750% due 25/02/2030	20,900	23,821	2.24
		32,579	3.07
Total France		49,129	4.63
GERMANY			
ASSET-BACKED SECURITIES			
SC Germany S.A.			
2.863% due 14/05/2036	1,400	1,602	0.15
CORPORATE BONDS & NOTES			
Commerzbank AG			
2.500% due 25/02/2028	5,000	5,696	0.54
Total Germany		7,298	0.69
HUNGARY			
SOVEREIGN ISSUES			
Hungary Government International Bond			
4.000% due 25/07/2029	1,000	1,171	0.11
4.500% due 16/06/2034	500	599	0.06
Magyar Export-Import Bank			
4.500% due 27/11/2031	1,200	1,411	0.13
Total Hungary		3,181	0.30
IRELAND			
ASSET-BACKED SECURITIES			
Aurium CLO DAC			
2.973% due 16/01/2031	863	988	0.09
Black Diamond CLO DAC			
3.263% due 15/05/2032	185	212	0.02
BNPP AM Euro CLO DAC			
3.014% due 22/07/2032	1,958	2,238	0.21
CVC Cordatus Loan Fund DAC			
3.066% due 25/04/2036	500	572	0.05
3.285% due 23/01/2039	2,000	2,290	0.22
Dryden Euro CLO DAC			
2.864% due 15/04/2033	370	424	0.04
3.143% due 15/05/2034	333	381	0.04
Euro-Galaxy CLO DAC			
2.995% due 25/07/2035	3,193	3,645	0.34
Harvest CLO DAC			
3.054% due 15/01/2032	1,199	1,372	0.13
3.154% due 21/10/2034	2,200	2,517	0.24
ICG Euro CLO DAC			
3.455% due 26/01/2038	2,200	2,518	0.24
Madison Park Euro Funding DAC			
3.004% due 15/07/2032	2,170	2,483	0.23
Margay CLO DAC			
3.439% due 15/07/2037	900	1,030	0.10

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
OCP Euro CLO DAC			
3.513% due 15/04/2037	€ 1,900	\$ 2,172	0.20
Providus CLO DAC			
3.189% due 20/05/2034	900	1,030	0.10
3.374% due 15/07/2038	2,200	2,516	0.24
Sound Point Euro CLO Funding DAC			
2.985% due 25/05/2034	4,498	5,140	0.48
Tikehau CLO DAC			
3.483% due 20/04/2038	900	1,030	0.10
Toro European CLO DAC			
3.093% due 15/02/2034	1,600	1,831	0.17
3.155% due 25/07/2034	1,077	1,233	0.12
3.474% due 15/04/2037	4,400	5,036	0.47
		40,658	3.83
NON-AGENCY MORTGAGE-BACKED SECURITIES			
Kinbane DAC			
3.378% due 24/08/2075	1,747	2,001	0.19
Total Ireland		42,659	4.02
ISRAEL			
SOVEREIGN ISSUES			
Israel Government International Bond			
4.500% due 17/01/2033	\$ 500	483	0.05
5.000% due 30/10/2026	€ 5,400	6,216	0.58
5.375% due 12/03/2029	\$ 700	707	0.07
5.375% due 19/02/2030	200	203	0.02
5.500% due 12/03/2034	1,200	1,218	0.11
5.625% due 19/02/2035	3,300	3,378	0.32
5.750% due 12/03/2054	600	574	0.05
Total Israel		12,779	1.20
ITALY			
ASSET-BACKED SECURITIES			
Auto ABS Italian Stella Loans SRL			
2.953% due 26/12/2041	€ 2,200	2,520	0.24
CORPORATE BONDS & NOTES			
Banca Monte dei Paschi di Siena SpA			
6.750% due 05/09/2027	700	806	0.08
Intesa Sanpaolo SpA			
6.625% due 20/06/2033	\$ 600	651	0.06
		1,457	0.14
SOVEREIGN ISSUES			
Italy Government International Bond			
6.000% due 04/08/2028	£ 100	136	0.01
Total Italy		4,113	0.39
JAPAN			
CORPORATE BONDS & NOTES			
Sumitomo Mitsui Banking Corp.			
0.409% due 07/11/2029	€ 1,800	1,891	0.18
Sumitomo Mitsui Financial Group, Inc.			
5.246% due 08/07/2036	\$ 2,500	2,503	0.23
Sumitomo Mitsui Trust Bank Ltd.			
0.010% due 15/10/2027	€ 2,000	2,202	0.21
		6,596	0.62
SOVEREIGN ISSUES			
Japan Government International Bond			
0.100% due 10/03/2028 (e)	¥ 1,100,611	6,799	0.64
0.400% due 20/06/2029	320,000	1,905	0.18
0.400% due 20/06/2040	690,000	2,920	0.27
0.500% due 20/03/2049	334,000	1,036	0.10
0.700% due 20/12/2048	968,000	3,209	0.30
0.700% due 20/12/2050	270,000	836	0.08
0.700% due 20/03/2051	270,000	829	0.08
0.700% due 20/09/2051	660,000	1,989	0.19
1.600% due 20/12/2053	150,000	564	0.05
1.800% due 20/09/2044	650,000	3,080	0.29
1.800% due 20/03/2054	56,800	225	0.02
2.000% due 20/12/2044	1,515,000	7,392	0.70
2.100% due 20/09/2054	270,000	1,146	0.11
2.200% due 20/06/2054	229,000	998	0.09

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
2.200% due 20/03/2064	¥ 557,000	\$ 2,314	0.22
2.700% due 20/09/2045	200,000	1,081	0.10
3.200% due 20/09/2055	200,000	1,080	0.10
3.700% due 20/03/2056	140,050	833	0.08
		38,236	3.60
Total Japan		44,832	4.22
KAZAKHSTAN			
SOVEREIGN ISSUES			
Development Bank of Kazakhstan JSC			
18.400% due 16/10/2028	KZT 231,000	503	0.05
KUWAIT			
SOVEREIGN ISSUES			
Kuwait Government International Bond			
4.016% due 09/10/2028	\$ 2,200	2,172	0.21
4.136% due 09/10/2030	1,200	1,178	0.11
4.804% due 20/04/2033 (j)	2,800	2,795	0.26
Total Kuwait		6,145	0.58
LUXEMBOURG			
CORPORATE BONDS & NOTES			
CIMA Luxembourg SARL			
4.979% due 01/04/2027 (j)	€ 1,900	2,187	0.21
SOVEREIGN ISSUES			
Eagle Funding Luxco SARL			
5.500% due 17/08/2030	\$ 6,700	6,735	0.63
Total Luxembourg		8,922	0.84
MALAYSIA			
CORPORATE BONDS & NOTES			
Petronas Capital Ltd.			
2.480% due 28/01/2032	400	357	0.03
3.500% due 21/04/2030	400	385	0.04
4.550% due 21/04/2050	300	263	0.02
4.800% due 21/04/2060	300	266	0.03
		1,271	0.12
SOVEREIGN ISSUES			
Malaysia Government International Bond			
2.632% due 15/04/2031	MYR 4,500	1,067	0.10
3.519% due 20/04/2028	44,429	10,958	1.03
3.582% due 15/07/2032	2,040	503	0.05
Malaysia Government Investment Issue			
4.193% due 07/10/2032	11,010	2,807	0.26
		15,335	1.44
Total Malaysia		16,606	1.56
MEXICO			
SOVEREIGN ISSUES			
Mexico Government International Bond			
4.000% due 15/03/2115	€ 400	314	0.03
MULTINATIONAL			
CORPORATE BONDS & NOTES			
Preferred Term Securities Ltd.			
4.329% due 23/06/2035	\$ 284	277	0.03
NETHERLANDS			
CORPORATE BONDS & NOTES			
ABN AMRO Bank NV			
2.500% due 02/10/2029	€ 1,900	2,155	0.20
5.515% due 03/12/2035	\$ 1,600	1,627	0.15
ASN Bank NV			
3.000% due 26/03/2031	€ 1,500	1,716	0.16
ENEL Finance International NV			
3.375% due 23/07/2028	800	922	0.09
ING Bank NV			
3.125% due 08/04/2031	2,300	2,654	0.25
ING Groep NV			
4.000% due 12/02/2035	1,000	1,171	0.11

Schedule of Investments Global Bond Ex-US Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
5.550% due 19/03/2035	\$ 400	\$ 407	0.04
Total Netherlands		10,652	1.00
NEW ZEALAND			
SOVEREIGN ISSUES			
New Zealand Government International Bond			
1.500% due 15/05/2031	NZD 600	306	0.03
NORWAY			
CORPORATE BONDS & NOTES			
SR-Boligkredit A/S			
3.125% due 19/02/2032	€ 1,700	1,962	0.19
SOVEREIGN ISSUES			
Kommunalbanken A/S			
1.900% due 19/01/2027	AUD 1,600	1,092	0.10
Total Norway		3,054	0.29
PERU			
CORPORATE BONDS & NOTES			
Credicorp Capital Sociedad Titulizadora S.A.			
10.100% due 15/12/2043	PEN 3,147	1,015	0.09
SOVEREIGN ISSUES			
Peru Government International Bond			
5.400% due 12/08/2034	100	28	0.00
6.150% due 12/08/2032	900	286	0.03
6.850% due 12/08/2035	33,000	10,185	0.96
6.900% due 12/08/2037	7,000	2,104	0.20
6.950% due 12/08/2031	3,761	1,255	0.12
7.300% due 12/08/2033	21,500	7,064	0.66
7.600% due 12/08/2039	4,900	1,544	0.15
		22,466	2.12
Total Peru		23,481	2.21
POLAND			
SOVEREIGN ISSUES			
Poland Government International Bond			
5.500% due 04/04/2053	\$ 400	379	0.03
PORTUGAL			
CORPORATE BONDS & NOTES			
Banco Espirito Santo S.A.			
4.000% due 21/01/2019 ^	€ 400	108	0.01
4.750% due 15/01/2018 ^	700	188	0.02
Total Portugal		296	0.03
QATAR			
CORPORATE BONDS & NOTES			
QatarEnergy			
2.250% due 12/07/2031	\$ 400	356	0.03
4.625% due 23/06/2029	600	596	0.06
		952	0.09
SOVEREIGN ISSUES			
Qatar Government International Bond			
4.800% due 08/04/2033	1,700	1,709	0.16
Total Qatar		2,661	0.25
ROMANIA			
SOVEREIGN ISSUES			
Romania Government International Bond			
1.750% due 13/07/2030	€ 1,000	1,039	0.10
2.124% due 16/07/2031	400	408	0.04
5.000% due 27/09/2026	1,247	1,432	0.13
5.125% due 24/09/2031	1,500	1,754	0.16
5.250% due 10/03/2030	1,500	1,782	0.17
Total Romania		6,415	0.60
SAUDI ARABIA			
SOVEREIGN ISSUES			
Saudi Arabia Government International Bond			
3.250% due 22/10/2030	\$ 400	377	0.04

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
3.375% due 05/03/2032	€ 1,400	\$ 1,581	0.15
4.750% due 16/01/2030	\$ 1,400	1,398	0.13
5.375% due 13/01/2031	2,000	2,042	0.19
Total Saudi Arabia		5,398	0.51
SERBIA			
SOVEREIGN ISSUES			
Serbia Government International Bond			
1.000% due 23/09/2028	€ 600	647	0.06
2.050% due 23/09/2036	900	818	0.08
Total Serbia		1,465	0.14
SINGAPORE			
CORPORATE BONDS & NOTES			
DBS Bank Ltd.			
4.297% due 14/05/2027	£ 4,200	5,584	0.53
Maybank Singapore Ltd.			
3.439% due 07/06/2027	€ 3,700	4,258	0.40
Total Singapore		9,842	0.93
SOUTH AFRICA			
SOVEREIGN ISSUES			
South Africa Government International Bond			
6.250% due 31/03/2036	ZAR 10,100	528	0.05
8.000% due 31/01/2030	43,100	2,652	0.25
8.500% due 31/01/2037	19,000	1,155	0.11
8.750% due 28/02/2048	11,700	702	0.07
8.875% due 28/02/2035	227,400	14,378	1.35
9.000% due 31/01/2040	23,200	1,432	0.13
10.500% due 21/12/2026	13,400	830	0.08
Total South Africa		21,677	2.04
SOUTH KOREA			
CORPORATE BONDS & NOTES			
KEB Hana Bank			
2.875% due 23/01/2028	€ 5,700	6,515	0.62
SOVEREIGN ISSUES			
Korea Housing Finance Corp.			
3.124% due 18/03/2029	1,800	2,066	0.19
Korea Mine Rehabilitation & Mineral Resources Corp.			
4.875% due 13/04/2031	\$ 2,000	2,015	0.19
South Korea Government International Bond			
2.625% due 10/06/2028	KRW 15,383,190	9,753	0.92
		13,834	1.30
Total South Korea		20,349	1.92
SPAIN			
CORPORATE BONDS & NOTES			
Banco Santander S.A.			
6.607% due 07/11/2028	\$ 1,000	1,045	0.10
SOVEREIGN ISSUES			
Autonomous Community of Catalonia			
4.220% due 26/04/2035	€ 400	476	0.05
Spain Government International Bond			
1.450% due 30/04/2029	1,079	1,195	0.11
2.400% due 31/05/2028	5,450	6,208	0.58
3.150% due 30/04/2035	5,260	5,987	0.56
3.200% due 31/10/2035	2,400	2,733	0.26
3.400% due 31/10/2036	1,000	1,149	0.11
3.450% due 31/10/2034	12,320	14,379	1.35
3.500% due 31/05/2029	4,600	5,383	0.51
5.250% due 06/04/2029	£ 500	674	0.06
		38,184	3.59
Total Spain		39,229	3.69
SUPRANATIONAL			
CORPORATE BONDS & NOTES			
Council of Europe Development Bank			
4.375% due 09/01/2028	2,300	3,061	0.29

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Inter-American Development Bank			
2.500% due 14/04/2027	AUD 1,300	\$ 886	0.08
		3,947	0.37
SOVEREIGN ISSUES			
European Union			
3.250% due 12/12/2036	€ 3,100	3,527	0.33
3.375% due 12/12/2035	4,900	5,683	0.54
3.625% due 12/12/2040	500	570	0.05
3.750% due 12/10/2045	4,200	4,741	0.45
		14,521	1.37
Total Supranational		18,468	1.74
SWEDEN			
CORPORATE BONDS & NOTES			
EQT AB			
2.375% due 06/04/2028	700	790	0.07
SWITZERLAND			
CORPORATE BONDS & NOTES			
UBS Group AG			
3.869% due 12/01/2029	\$ 1,150	1,137	0.11
4.194% due 01/04/2031	400	391	0.04
4.282% due 09/01/2028	450	448	0.04
6.327% due 22/12/2027	1,100	1,109	0.10
UBS Switzerland AG			
2.583% due 23/09/2027	€ 4,000	4,560	0.43
3.304% due 05/03/2029	3,000	3,466	0.33
Total Switzerland		11,111	1.05
THAILAND			
SOVEREIGN ISSUES			
Thailand Government International Bond			
2.700% due 17/06/2040	THB 266,876	8,241	0.78
UNITED ARAB EMIRATES			
CORPORATE BONDS & NOTES			
Abu Dhabi Developmental Holding Co. PJSC			
4.500% due 06/05/2030	\$ 200	199	0.02
5.000% due 06/05/2035	600	591	0.06
Emirates NBD Bank PJSC			
5.125% due 29/06/2031	1,000	1,000	0.09
First Abu Dhabi Bank PJSC			
4.789% due 03/06/2031	2,700	2,704	0.25
MDGH GMTN RSC Ltd.			
5.500% due 28/04/2033	500	513	0.05
		5,007	0.47
SOVEREIGN ISSUES			
Emirate of Abu Dhabi Government International Bond			
4.625% due 20/04/2033	2,800	2,791	0.26
Total United Arab Emirates		7,798	0.73
UNITED KINGDOM			
ASSET-BACKED SECURITIES			
Curzon Mortgages PLC			
4.592% due 28/07/2049	£ 1,400	1,859	0.17
CORPORATE BONDS & NOTES			
Anglian Water Services Financing PLC			
4.250% due 23/06/2036	€ 1,400	1,603	0.15
Barclays PLC			
8.875% due			
15/09/2027 (f)(h)	£ 600	826	0.08
9.250% due			
15/09/2028 (f)(h)	200	282	0.03
HSBC Holdings PLC			
4.041% due 13/03/2028	\$ 300	299	0.03
4.583% due 19/06/2029	1,300	1,296	0.12
4.856% due 23/05/2033	€ 1,800	2,193	0.21
Lloyds Banking Group PLC			
5.250% due 04/10/2030	£ 2,400	3,220	0.30
5.462% due 05/01/2028	\$ 1,200	1,206	0.11
5.590% due 26/11/2035	500	510	0.05

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
7.875% due 27/06/2029 (f)(h)	£ 200	\$ 277	0.03	Bear Stearns Asset-Backed Securities Trust				1.000% due 31/12/2020 ^	\$ 700	\$ 0	0.00
NatWest Group PLC				4.378% due 25/02/2036	\$ 1,143	\$ 1,137	0.11	1.000% due 24/01/2049 ^	600	0	0.00
5.778% due 01/03/2035	\$ 2,000	2,075	0.19	Citigroup Mortgage Loan Trust, Inc.				7.875% due 08/05/2018 ^	£ 1,800	8	0.00
NatWest Markets PLC				4.083% due 25/12/2036	1,513	846	0.08	Morgan Stanley			
4.174% due 06/11/2028	2,300	2,277	0.21	Countrywide Asset-Backed Certificates Trust, Inc.				3.149% due 07/11/2031	€ 1,700	1,919	0.18
Santander UK Group Holdings PLC				4.043% due 25/06/2037	915	856	0.08	3.749% due 07/11/2036	1,700	1,918	0.18
7.482% due 29/08/2029	£ 1,700	2,371	0.22	4.043% due 25/07/2037	251	231	0.02	3.790% due 21/03/2030	1,300	1,508	0.14
Santander UK PLC				4.443% due 25/12/2036	8	7	0.00	3.955% due 21/03/2035	200	232	0.02
3.000% due 12/03/2029	€ 3,300	3,784	0.36	Credit Suisse First Boston Mortgage Securities Corp.				4.654% due 13/04/2028	\$ 3,100	3,110	0.29
4.496% due 12/12/2027	\$ 3,900	3,912	0.37	4.049% due 25/01/2032	1	1	0.00	4.654% due 18/10/2030	1,100	1,094	0.10
TP ICAP Finance PLC				IndyMac Home Equity Mortgage Loan Asset-Backed Trust				5.042% due 19/07/2030	900	906	0.08
2.625% due 18/11/2028	£ 700	876	0.08	4.270% due 25/03/2035	1,109	1,081	0.10	5.831% due 19/04/2035	2,200	2,283	0.21
TSB Bank PLC				Long Beach Mortgage Loan Trust				Morgan Stanley Bank N.A.			
3.319% due 05/03/2029	€ 1,300	1,499	0.14	4.063% due 25/05/2036	989	515	0.05	5.504% due 26/05/2028	1,800	1,815	0.17
Vmed O2 UK Financing PLC				Massachusetts Educational Financing Authority				Pacific Gas & Electric Co.			
5.625% due 15/04/2032	2,800	2,822	0.27	4.880% due 25/04/2038	32	32	0.00	2.100% due 01/08/2027	100	97	0.01
6.750% due 15/01/2033	\$ 400	339	0.03	MASTR Asset-Backed Securities Trust				3.950% due 01/12/2047	100	73	0.01
		31,667	2.98	4.083% due 25/08/2036	4,755	1,621	0.15	4.250% due 18/03/2046	300	233	0.02
				4.243% due 25/10/2036	1,506	1,357	0.13	4.300% due 15/03/2045	100	79	0.01
NON-AGENCY MORTGAGE-BACKED SECURITIES				Merrill Lynch Mortgage Investors Trust				4.550% due 01/07/2030	200	197	0.02
Aldbrook Mortgage Transaction PLC				3.923% due 25/09/2037	4	1	0.00	PacifiCorp			
4.587% due 18/02/2068	£ 4,000	5,306	0.50	4.003% due 25/02/2037	2,797	770	0.07	5.300% due 15/02/2031	800	812	0.08
Auburn PLC				Morgan Stanley ABS Capital, Inc. Trust				Philip Morris International, Inc.			
4.586% due 20/07/2045	926	1,231	0.12	3.863% due 25/11/2036	971	539	0.05	4.875% due 13/02/2029	800	806	0.08
Braccan Mortgage Funding PLC				4.013% due 25/07/2036	74	67	0.01	5.125% due 13/02/2031	800	815	0.08
4.607% due 17/01/2068	900	1,197	0.11	New Century Home Equity Loan Trust				RD Michigan Property Owner LLC			
Elstree PLC				3.306% due 20/06/2031	208	187	0.02	7.500% due 30/03/2045	5,300	5,285	0.50
4.454% due 21/01/2065	3,519	4,668	0.44	Option One Mortgage Loan Trust				Southern Co.			
4.475% due 21/10/2065	2,630	3,486	0.33	4.043% due 25/01/2037	462	302	0.03	1.875% due 15/09/2081	€ 500	562	0.05
Eurosail PLC				4.043% due 25/02/2037	1,699	1,123	0.10	Wells Fargo & Co.			
4.816% due 13/06/2045	97	129	0.01	Securitized Asset-Backed Receivables LLC Trust				4.410% due 24/01/2028	\$ 4,700	4,709	0.44
Harbour PLC				3.883% due 25/12/2036	13	3	0.00	4.700% due 22/04/2028	2,300	2,310	0.22
4.797% due 28/10/2054	926	1,233	0.12	Soundview Home Loan Trust				4.892% due 15/09/2036	2,000	1,952	0.18
Harvest Funding PLC				4.168% due 25/12/2036	1,652	1,623	0.15	4.897% due 25/07/2033	200	199	0.02
4.643% due 15/11/2069	1,400	1,859	0.17	4.263% due 25/11/2036	1,518	1,460	0.14	4.960% due 23/01/2037	900	879	0.08
Hops Hill PLC				Texas Natural Gas Securitization Finance Corp.				5.211% due 03/12/2035	2,100	2,097	0.20
4.570% due 21/06/2058 (b)	4,000	5,314	0.50	5.102% due 01/04/2035	316	321	0.03			84,017	7.91
4.614% due 21/04/2056	880	1,168	0.11	Wells Fargo Home Equity Asset-Backed Securities Trust				NON-AGENCY MORTGAGE-BACKED SECURITIES			
Mansard Mortgages PLC				4.108% due 25/01/2037	1,209	1,209	0.11	Adjustable Rate Mortgage Trust			
4.516% due 15/12/2049	131	174	0.02			15,346	1.44	4.570% due 25/09/2035	6	5	0.00
Newgate Funding PLC				CORPORATE BONDS & NOTES				American Home Mortgage Assets Trust			
3.001% due 15/12/2050	€ 209	238	0.02	American Express Co.				3.953% due 25/05/2046	138	124	0.01
Polaris PLC				3.433% due 20/05/2032	€ 2,300	2,635	0.25	4.684% due 25/10/2046	747	488	0.05
4.554% due 27/10/2069	£ 1,891	2,510	0.24	Athene Global Funding				Banc of America Funding Trust			
RMAC PLC				3.204% due 23/02/2027	2,300	2,635	0.25	4.074% due 20/02/2047	440	419	0.04
4.947% due 15/02/2047	1,567	2,080	0.20	5.339% due 15/01/2027	\$ 3,500	3,513	0.33	4.353% due 20/10/2046	59	48	0.01
Stratton Mortgage Funding PLC				Bank of America Corp.				4.727% due 20/01/2047	23	20	0.00
4.721% due 25/06/2049	818	1,086	0.10	3.261% due 28/01/2031	€ 1,600	1,828	0.17	Bear Stearns Adjustable Rate Mortgage Trust			
Towd Point Mortgage Funding PLC				5.202% due 25/04/2029	\$ 2,400	2,423	0.23	3.803% due 25/08/2033	2	2	0.00
4.584% due 20/04/2051	1,866	2,477	0.23	5.464% due 09/05/2036	2,500	2,552	0.24	4.000% due 25/05/2034	6	5	0.00
Tower Bridge Funding PLC				5.511% due 24/01/2036	1,200	1,226	0.12	4.015% due 25/05/2047	97	87	0.01
4.497% due 20/01/2073	991	1,314	0.12	Beignet Investor LLC				5.461% due 25/10/2033	3	3	0.00
Winchester PLC				6.581% due 30/05/2049	9,800	10,002	0.94	Bear Stearns ALT-A Trust			
4.637% due 21/10/2056	1,823	2,422	0.23	Brown & Brown, Inc.				4.394% due 25/11/2036	334	165	0.02
		37,892	3.57	4.900% due 23/06/2030	1,700	1,698	0.16	4.486% due 25/11/2035	79	59	0.01
SOVEREIGN ISSUES				Doctors Co. An Interinsurance Exchange				4.642% due 25/09/2035	196	101	0.01
United Kingdom Gilt				4.500% due 18/01/2032	200	186	0.02	Bear Stearns Structured Products, Inc. Trust			
0.625% due 22/10/2050	2,700	1,267	0.12	Ford Motor Credit Co. LLC				3.918% due 26/12/2046	278	216	0.02
1.250% due 31/07/2051	3,500	1,973	0.19	2.900% due 16/02/2028	700	676	0.06	Chase Mortgage Finance Trust			
1.500% due 31/07/2053	1,600	932	0.09	GA Global Funding Trust				4.763% due 25/07/2037	32	25	0.00
1.750% due 22/01/2049	2,200	1,525	0.15	2.250% due 06/01/2027	600	593	0.06	Citigroup Mortgage Loan Trust, Inc.			
3.250% due 22/01/2044	1,700	1,722	0.16	Glencore Funding LLC				4.445% due 25/09/2037	166	160	0.02
4.375% due 07/03/2030	18,100	24,133	2.27	5.371% due 04/04/2029	2,000	2,032	0.19	4.669% due 25/08/2035	152	142	0.01
5.250% due 31/01/2041	500	670	0.06	Goldman Sachs Group, Inc.				5.860% due 25/09/2035	5	5	0.00
5.375% due 31/01/2056	1,000	1,308	0.12	3.984% due 18/12/2036	€ 700	802	0.08	Citigroup Mortgage Loan Trust, Inc. Mortgage Pass-Through Certificates			
		33,530	3.16	4.692% due 23/10/2030	\$ 900	896	0.08	4.405% due 25/09/2035	218	210	0.02
Total United Kingdom		104,948	9.88	5.207% due 28/01/2031	3,200	3,235	0.30	CitiMortgage Alternative Loan Trust			
UNITED STATES				5.536% due 28/01/2036	1,000	1,016	0.10	4.363% due 25/02/2037	1,411	1,202	0.11
ASSET-BACKED SECURITIES				5.727% due 25/04/2030	2,900	2,973	0.28	Countrywide Alternative Loan Trust			
Amortizing Residential Collateral Trust				JPMorgan Chase & Co.				3.934% due 20/02/2047	563	460	0.04
4.463% due 25/10/2031	\$ 1	1	0.00	4.430% due 24/01/2029	2,100	2,108	0.20	4.113% due 25/05/2037	66	20	0.00
Asset-Backed Funding Certificates Trust				4.898% due 22/01/2037	2,600	2,533	0.24	4.174% due 20/07/2046	121	106	0.01
4.463% due 25/06/2034	58	56	0.01	5.502% due 24/01/2036	2,500	2,556	0.24	4.437% due 25/02/2037	77	69	0.01
				Lehman Brothers Holdings, Inc.				5.244% due 25/11/2035	33	31	0.00
				1.000% due 26/09/2020 ^	1,400	1	0.00	5.250% due 25/06/2035	13	9	0.00
								5.303% due 25/11/2035	103	96	0.01
								5.784% due 25/11/2035	13	13	0.00

Schedule of Investments Global Bond Ex-US Fund (Cont.)

DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS	DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS	DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS
5.794% due 20/10/2035	\$ 922	\$ 660	0.06	Wachovia Mortgage Loan Trust LLC				3.000% due			
6.000% due 25/07/2037	1,960	974	0.09	1.492% due 25/01/2037	\$ 1,266	\$ 425	0.04	15/02/2048 (k)	\$ 2,000	\$ 1,473	0.14
6.250% due 25/08/2037	49	21	0.00	WaMu Mortgage Pass-Through Certificates Trust				3.375% due			
6.500% due 25/06/2036	151	72	0.01	3.667% due 25/06/2037	73	64	0.01	15/11/2048 (k)	4,200	3,286	0.31
Countrywide Home Loan Mortgage Pass-Through Trust				3.781% due 25/05/2037	266	241	0.02	4.125% due			
4.223% due 25/05/2035	14	12	0.00	3.978% due 27/02/2034	3	3	0.00	15/08/2044 (k)	2,800	2,533	0.24
4.403% due 25/03/2035	71	68	0.01	3.986% due 25/02/2037	511	483	0.05	4.500% due			
4.423% due 25/02/2035	34	33	0.00	4.054% due 25/09/2036	108	94	0.01	15/11/2054 (k)	22,800	21,229	2.00
4.523% due 25/09/2034	2	2	0.00	4.383% due 25/01/2045	7	7	0.00	4.625% due			
4.669% due 25/11/2034	3	3	0.00	4.744% due 25/02/2046	158	147	0.01	15/02/2055 (k)	13,500	12,832	1.21
6.000% due 25/02/2037	876	363	0.03	5.595% due 25/03/2034	1	1	0.00	4.750% due 15/02/2056	200	194	0.02
Countrywide Home Loan Reperforming REMIC Trust				Washington Mutual Mortgage Pass-Through				4.875% due 15/08/2045	213	212	0.02
4.103% due 25/06/2035	40	39	0.00	Certificates Trust				U.S. Treasury Inflation Protected Securities (e)			
Deutsche ALT-A Securities Mortgage Loan Trust				4.684% due 25/07/2046	67	42	0.00	0.125% due 15/07/2031	3,230	2,966	0.28
4.003% due 25/08/2036	296	279	0.03			14,774	1.39	0.125% due 15/01/2032	1,321	1,196	0.11
Deutsche ALT-B Securities Mortgage Loan Trust				U.S. GOVERNMENT AGENCIES				0.500% due			
3.863% due 25/10/2036	3	2	0.00	Fannie Mae				15/01/2028 (k)	7,153	6,973	0.66
Downey Savings & Loan Association Mortgage				2.944% due 25/07/2039	218	198	0.02	0.625% due 15/07/2032	458	425	0.04
Loan Trust				3.000% due 01/03/2060	581	502	0.05	1.125% due 15/01/2033	5,924	5,605	0.53
4.274% due 19/08/2045	37	33	0.00	3.500% due 01/01/2059	1,268	1,137	0.11	2.500% due 15/01/2029	5,582	5,655	0.53
4.394% due 19/07/2045	2	0	0.00	3.847% due 25/03/2034	1	1	0.00	3.875% due 15/04/2029	4,253	4,467	0.42
First Horizon Mortgage Pass-Through Trust				3.877% due 25/08/2034	1	1	0.00	U.S. Treasury Notes			
5.737% due 25/08/2035	11	7	0.00	3.985% due 25/03/2036	2	2	0.00	3.500% due 15/02/2033	600	573	0.05
GreenPoint Mortgage Funding Trust				4.142% due 25/06/2036	11	11	0.00	4.125% due			
4.303% due 25/11/2045	7	7	0.00	4.242% due 25/10/2040	25	25	0.00	15/02/2036 (k)	1,180	1,151	0.11
GSR Mortgage Loan Trust				4.788% due 25/03/2055	1,880	1,902	0.18	4.250% due 15/05/2035	600	593	0.06
5.270% due 25/03/2033	2	2	0.00	4.967% due 01/09/2044	24	25	0.00			73,041	6.88
HarborView Mortgage Loan Trust				5.717% due 01/12/2034	4	4	0.00	Total United States		607,332	57.19
4.594% due 19/12/2036	88	82	0.01	6.000% due 25/04/2043 -				SHORT-TERM INSTRUMENTS			
5.744% due 19/10/2035	347	159	0.02	25/07/2044	56	56	0.01	COMMERCIAL PAPER			
IndyMac Mortgage Loan Trust				6.225% due 01/11/2034	21	22	0.00	AutoNation, Inc			
3.655% due 25/03/2036	454	331	0.03	Freddie Mac				4.050% due 01/07/2026	1,250	1,250	0.12
4.355% due 25/12/2034	6	6	0.00	1.955% due 15/01/2038 (a)	141	6	0.00	Telus Corp.			
JPMorgan Alternative Loan Trust				4.114% due 15/01/2038	141	139	0.01	4.300% due 02/07/2026	1,300	1,300	0.12
4.243% due 25/10/2036	179	167	0.02	4.307% due 15/12/2037 -				4.380% due 06/08/2026	1,250	1,244	0.12
5.500% due 25/11/2036	2	1	0.00	15/07/2040	54	54	0.01			3,794	0.36
JPMorgan Mortgage Trust				4.568% due 25/11/2054	2,574	2,595	0.24	SHORT-TERM NOTES			
3.927% due 27/07/2037	110	103	0.01	4.608% due 25/08/2055	1,740	1,747	0.16	Kona Spc Ltd.			
5.293% due 25/02/2036	61	38	0.00	4.628% due 25/02/2055	307	310	0.03	5.718% due 15/09/2026	€ 1,000	1,144	0.11
5.326% due 25/11/2033	1	1	0.00	4.742% due 25/05/2043	15	15	0.00	EGYPT TREASURY BILLS			
MASTR Alternative Loan Trust				4.944% due 25/10/2044 -				23.650% due			
4.163% due 25/03/2036	86	7	0.00	25/02/2045	113	107	0.01	13/10/2026 (c)(d)	EGP 150	3	0.00
Mellon Residential Funding Corp. Mortgage Pass-				5.028% due 25/03/2055	3,306	3,343	0.31	24.000% due			
Through Trust				6.522% due 01/09/2035	1	1	0.00	13/10/2026 (c)(d)	300	5	0.00
4.180% due 15/12/2030	3	3	0.00	Ginnie Mae				24.060% due			
Merrill Lynch Alternative Note Asset Trust				3.000% due 20/07/2046 -				20/10/2026 (c)(d)	150	3	0.00
3.983% due 25/03/2037	5,615	1,295	0.12	20/11/2055	25,742	22,891	2.16	24.651% due			
Residential Accredit Loans, Inc. Trust				3.500% due 20/09/2052 -				10/11/2026 (c)(d)	1,700	32	0.00
3.870% due 25/11/2037	601	505	0.05	20/01/2056	38,943	35,006	3.30			43	0.00
3.913% due 25/02/2047	161	48	0.00	4.161% due 20/01/2068	366	366	0.03	HUNGARY TREASURY BILLS			
4.063% due 25/06/2037	219	216	0.02	4.241% due 20/02/2065	86	86	0.01	6.082% due			
4.083% due 25/03/2047	599	572	0.05	4.259% due 20/05/2074	461	462	0.04	02/07/2026 (c)(d)	HUF 1,585,000	5,091	0.48
4.123% due 25/07/2036	1,039	307	0.03	4.361% due 20/04/2064	131	131	0.01	NIGERIA TREASURY BILLS			
4.123% due 25/06/2046	792	158	0.02	4.539% due 20/01/2074	785	797	0.08	21.097% due			
4.563% due 25/10/2045	54	37	0.00	Ginnie Mae, TBA				07/07/2026 (c)(d)	NGN 143,900	105	0.01
6.000% due 25/06/2036	271	225	0.02	2.500% due 01/07/2056	4,200	3,587	0.34	21.137% due			
Residential Funding Mortgage Securities, Inc. Trust				3.500% due 01/07/2056	500	449	0.04	06/10/2026 (c)(d)	53,440	37	0.00
5.392% due 25/09/2035	34	21	0.00	6.500% due 01/07/2056 -				21.241% due			
6.500% due 25/03/2032	0	0	0.00	01/08/2056	37,100	38,438	3.62	14/07/2026 (c)(d)	133,601	97	0.01
Sequoia Mortgage Trust				Uniform Mortgage-Backed Security				21.322% due			
4.015% due 20/07/2037	347	264	0.03	3.500% due 01/10/2034 -				28/07/2026 (c)(d)	64,128	46	0.00
4.454% due 20/07/2033	6	6	0.00	01/10/2039	245	235	0.02	21.450% due			
Structured Adjustable Rate Mortgage Loan Trust				4.000% due 01/06/2050	506	479	0.05	07/07/2026 (c)(d)	179,900	131	0.01
5.589% due 25/04/2034	1	1	0.00	5.500% due 01/06/2053 -				21.480% due			
5.923% due 25/02/2034	6	6	0.00	01/10/2053	15,220	15,355	1.45	28/07/2026 (c)(d)	80,200	58	0.01
Structured Asset Mortgage Investments Trust				Uniform Mortgage-Backed Security, TBA				21.612% due			
4.083% due 25/01/2037	797	731	0.07	4.000% due 01/07/2056	14,700	13,741	1.29	11/08/2026 (c)(d)	303,100	215	0.02
4.143% due 25/07/2046	256	182	0.02	4.500% due 01/07/2056 -				21.625% due			
4.183% due 25/05/2036	115	74	0.01	01/08/2056	41,950	40,156	3.78	11/08/2026 (c)(d)	328,000	233	0.02
4.203% due 25/05/2036	475	399	0.04	5.000% due 01/07/2056 -				21.638% due			
4.334% due 19/07/2034	2	2	0.00	01/08/2056	226,890	222,738	20.98	11/08/2026 (c)(d)	215,900	153	0.01
4.454% due 19/03/2034	1	1	0.00	5.500% due 01/08/2056	12,700	12,724	1.20	21.659% due			
Structured Asset Securities Corp. Mortgage Loan Trust				6.500% due 01/07/2056	300	310	0.03	25/08/2026 (c)(d)	125,900	89	0.01
4.043% due 25/01/2036	133	113	0.01			420,154	39.57	21.675% due			
4.053% due 25/10/2036	360	309	0.03	U.S. TREASURY OBLIGATIONS				18/08/2026 (c)(d)	71,900	51	0.01
Thornburg Mortgage Securities Trust				U.S. Treasury Bonds							
6.039% due 25/06/2047	33	30	0.00	1.375% due 15/11/2040	1,200	776	0.07				
				2.250% due 15/08/2049	1,450	902	0.08				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
21.690% due 07/07/2026 (c)(d)	NGN 164,100	\$ 119	0.01	INVESTMENT FUNDS				EXCHANGE-TRADED FUNDS			
21.699% due 25/08/2026 (c)(d)	98,500	69	0.01	COLLECTIVE INVESTMENT SCHEMES				PIMCO ETFs plc - PIMCO			
21.702% due 18/08/2026 (c)(d)	275,800	195	0.02	PIMCO Funds: Global Investors Series plc - Global Bond Opportunities Fund (g)	327,056	\$ 3,306	0.31	Advantage Euro Government Bond UCITS ETF (g)	380,000	\$ 11,026	1.04
21.704% due 01/09/2026 (c)(d)	98,500	69	0.01	PIMCO Select Funds plc - PIMCO US Dollar Short- Term Floating NAV Fund (g)	54,475	543	0.05	PIMCO ETFs plc - PIMCO Advantage Global Government Bond UCITS ETF (g)	230,000	5,780	0.54
		1,667	0.16	PIMCO Specialty Funds Ireland p.l.c. - PIMCO China Bond Fund (g)	402,852	6,309	0.60			16,806	1.58
SOUTH AFRICA TREASURY BILLS						10,158	0.96	Total Investment Funds			
7.046% due 27/01/2027 (c)(d)	ZAR 45,800	2,687	0.25							\$ 26,964	2.54
7.304% due 19/08/2026 (c)(d)	67,530	4,085	0.39								
7.305% due 18/11/2026 (c)(d)	19,970	1,188	0.11								
7.393% due 22/07/2026 (c)(d)	14,710	895	0.08								
		8,855	0.83								
Total Short-Term Instruments		20,594	1.94								
Total Transferable Securities		\$ 1,381,839	130.13								

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month EURIBOR December Futures	Long	12/2026	580	\$ (170)	(0.02)
Australia Government 3-Year Note September Futures	Long	09/2026	27	10	0.00
Australia Government 10-Year Bond September Futures	Short	09/2026	41	(45)	0.00
Canada Government 5-Year Bond September Futures	Long	09/2026	27	20	0.00
Canada Government 10-Year Bond September Futures	Long	09/2026	314	257	0.02
Euro-Bobl September Futures	Short	09/2026	373	(218)	(0.02)
Euro-BTP Italy Government Bond September Futures	Long	09/2026	792	943	0.09
Euro-Bund 10-Year Bond September Futures	Short	09/2026	266	(409)	(0.04)
Euro-Buxl 30-Year Bond September Futures	Long	09/2026	13	34	0.00
Euro-OAT France Government 10-Year Bond September Futures	Short	09/2026	231	(121)	(0.01)
Euro-Schatz September Futures	Short	09/2026	351	(36)	0.00
Japan Government 10-Year Bond September Futures	Short	09/2026	48	(86)	(0.01)
U.S. Treasury 2-Year Note September Futures	Short	09/2026	200	65	0.01
U.S. Treasury 5-Year Note September Futures	Long	09/2026	225	(5)	0.00
U.S. Treasury 10-Year Note September Futures	Long	09/2026	173	111	0.01
U.S. Treasury 10-Year Ultra September Futures	Long	09/2026	723	930	0.09
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2026	46	(133)	(0.01)
United Kingdom Long Gilt September Futures	Long	09/2026	433	1,158	0.11
				\$ 2,305	0.22
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 2,305	0.22

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Deutsche Bank AG	1.000%	20/12/2032	€ 100	\$ 1	0.00

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

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-45 10-Year Index	(1.000)%	20/12/2035	\$ 8,017	\$ (3)	0.00
CDX.IG-46 10-Year Index	(1.000)	20/06/2036	39,200	(323)	(0.03)
iTraxx Europe Main 45 5-Year Index	(1.000)	20/06/2031	€ 47,700	(517)	(0.05)
				\$ (843)	(0.08)

Schedule of Investments Global Bond Ex-US Fund (Cont.)

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-45 5-Year Index	1.000%	20/12/2030	\$ 42,253	\$ 22	0.00
CDX.IG-46 5-Year Index	1.000	20/06/2031	72,500	150	0.01
				\$ 172	0.01

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	3.000%	17/06/2027	£ 21,900	\$ (223)	(0.02)
Receive	1-Day GBP-SONIO Compounded-OIS	3.500	18/03/2028	22,800	35	0.00
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	3.500	16/09/2028	142,630	(39)	0.00
Pay	1-Day GBP-SONIO Compounded-OIS	3.500	18/03/2031	8,690	(164)	(0.02)
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	3.500	16/09/2031	25,200	(119)	(0.01)
Receive	1-Day GBP-SONIO Compounded-OIS	4.000	18/03/2036	5,930	45	0.00
Receive ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	4.000	16/09/2036	36,100	(374)	(0.04)
Receive	1-Day GBP-SONIO Compounded-OIS	4.500	18/03/2056	400	21	0.00
Receive ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	4.500	16/09/2056	2,070	23	0.00
Receive	1-Day INR-MIBOR Compounded-OIS	5.750	18/03/2031	INR 119,070	18	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.000	17/03/2031	¥ 328,000	(3)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.050	15/12/2031	851,000	(34)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	19/06/2039	540,000	95	0.01
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.750	19/03/2027	5,930,000	45	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.750	19/03/2030	1,370,000	(12)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.800	15/06/2052	105,300	(17)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.000	18/06/2027	730,000	(1)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.000	17/12/2027	1,380,000	(18)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.000	19/03/2032	2,450,000	(153)	(0.01)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.000	18/09/2034	2,660,000	(322)	(0.03)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.000	18/12/2034	2,400,000	(325)	(0.03)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.000	19/03/2035	823,900	(121)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.000	19/06/2044	140,000	34	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.250	18/03/2031	660,000	(68)	(0.01)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.250	17/09/2035	3,569,950	(533)	(0.05)
Receive ⁽⁴⁾	1-Day JPY-MUTKCALM Compounded-OIS	1.500	16/09/2028	21,687,000	(163)	(0.02)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.500	18/03/2036	1,490,000	(415)	(0.04)
Receive ⁽⁴⁾	1-Day JPY-MUTKCALM Compounded-OIS	1.750	16/09/2031	5,890,000	218	0.02
Pay	1-Day JPY-MUTKCALM Compounded-OIS	2.000	17/06/2036	190,000	(39)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	2.200	17/06/2033	550,000	17	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	2.250	17/09/2055	60,000	(17)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	2.500	17/12/2055	60,000	(60)	(0.01)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	2.500	18/03/2056	80,000	(42)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	2.750	17/06/2056	90,000	(35)	0.00
Receive ⁽⁴⁾	1-Day SGD-SIBCSORA Compounded-OIS	1.750	16/09/2031	SGD 51,782	168	0.02
Receive ⁽⁴⁾	1-Day SGD-SIBCSORA Compounded-OIS	2.000	16/09/2031	28,200	(89)	(0.01)
Receive ⁽⁴⁾	1-Day THB-THOR Compounded-OIS	1.750	16/09/2031	THB 341,600	(41)	0.00
Receive ⁽⁴⁾	1-Day THB-THOR Compounded-OIS	2.000	16/09/2031	204,500	80	0.01
Receive ⁽⁴⁾	1-Day THB-THOR Compounded-OIS	2.000	16/09/2031	212,100	(20)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.965	30/11/2026	\$ 27,900	227	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.000	19/03/2027	61,330	(700)	(0.07)
Receive	1-Day USD-SOFR Compounded-OIS	3.000	17/06/2028	73,050	44	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2027	2,200	(5)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	17/06/2031	27,495	(109)	(0.01)
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.250	16/09/2031	2,400	9	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	19/03/2035	8,070	43	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	19/03/2055	3,120	122	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.325	31/08/2030	46,830	833	0.08
Receive	1-Day USD-SOFR Compounded-OIS	3.408	05/09/2034	2,100	98	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.460	30/06/2027	35,200	(311)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	3.470	04/09/2034	2,200	92	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.500	18/03/2028	1,680	(22)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	18/03/2031	53,310	882	0.08
Receive	1-Day USD-SOFR Compounded-OIS	3.500	17/06/2033	300	3	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	18/12/2054	600	63	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.525	04/09/2034	3,500	131	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.548	31/08/2030	1,600	(22)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.551	17/09/2035	4,300	170	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.555	28/08/2034	2,600	91	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.557	31/08/2030	1,500	(20)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.564	31/01/2033	500	10	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.574	31/08/2030	1,500	(19)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.582	31/08/2030	1,600	(20)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.583	31/08/2030	1,800	(22)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.587	31/08/2030	1,300	(16)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.599	31/08/2030	1,300	(15)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.600	28/08/2034	2,450	79	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.611	28/08/2034	350	11	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.637	31/08/2030	1,200	(13)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.643	31/08/2030	3,800	(39)	0.00

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day USD-SOFR Compounded-OIS	3.649%	31/08/2030	\$ 2,500	\$ (25)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.662	31/05/2028	4,700	30	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.672	31/01/2033	800	12	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.678	31/01/2033	1,000	14	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.691	31/05/2028	11,000	64	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.691	31/01/2033	1,100	15	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.693	31/01/2033	1,200	16	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.698	31/01/2033	800	11	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.700	31/01/2033	1,000	13	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.700	20/02/2049	600	43	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.714	31/01/2033	1,000	12	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.715	15/08/2035	11,355	210	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.735	31/01/2033	2,000	22	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.748	31/01/2033	600	6	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2026	12,000	(81)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2027	50,100	(426)	(0.04)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	15/05/2032	15,100	146	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	5,700	(71)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	4,400	71	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2035	10,400	409	0.04
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2035	48,600	1,291	0.12
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/06/2036	36,503	52	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2055	5,600	(118)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.753	31/01/2033	1,600	16	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.755	15/02/2036	1,200	24	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.765	15/02/2055	2,500	182	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.772	15/02/2055	500	36	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.773	04/03/2055	2,200	157	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.804	15/02/2055	2,100	139	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.806	15/02/2055	1,000	66	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.836	15/05/2034	1,900	15	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.847	15/05/2034	1,100	8	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.851	28/02/2029	7,600	17	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.860	15/05/2034	2,000	13	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.861	15/02/2055	700	40	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.862	28/02/2029	7,200	14	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.866	15/02/2055	700	39	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.905	15/08/2026	9,200	(1)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.930	25/06/2055	1,676	70	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.931	15/11/2054	2,600	115	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.955	15/11/2054	1,200	49	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.959	15/11/2054	2,400	95	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.960	27/06/2055	2,072	85	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.964	15/11/2054	1,200	47	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.975	21/03/2035	1,400	4	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.988	15/11/2053	3,100	114	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.996	15/11/2054	200	7	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.998	15/11/2053	200	7	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	30/11/2030	16,810	(55)	(0.01)
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	4.000	15/02/2036	13,500	45	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	18/03/2036	36,140	581	0.05
Receive	1-Day USD-SOFR Compounded-OIS	4.000	17/06/2056	3,730	30	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.005	29/09/2055	705	30	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.010	15/11/2053	2,220	45	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.015	15/11/2053	220	7	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.052	15/02/2056	200	5	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.065	26/06/2055	1,100	44	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.066	15/02/2046	100	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.075	15/11/2053	1,828	26	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.076	15/02/2046	200	4	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.082	15/11/2053	100	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.115	15/11/2054	3,220	41	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.130	15/11/2054	1,280	13	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.222	15/11/2052	400	(1)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.224	15/11/2052	400	(1)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.225	15/11/2052	800	(2)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.227	15/11/2052	1,200	(3)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.228	15/11/2052	500	(1)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.232	15/11/2052	400	(1)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.233	15/11/2052	700	(2)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.238	15/11/2052	600	(3)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.244	15/11/2052	600	(3)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.245	15/11/2052	1,200	(6)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.248	15/11/2052	900	(5)	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	1.500	16/06/2051	CAD 250	6	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	1.900	18/12/2029	21,800	927	0.09
Receive	3-Month CAD-CAONREPO Compounded-OIS	2.750	17/06/2031	20,700	(58)	(0.01)
Pay	3-Month CAD-CAONREPO Compounded-OIS	2.850	01/09/2029	4,000	25	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	2.850	01/06/2033	1,000	(4)	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	2.880	01/09/2033	7,300	17	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.000	18/06/2027	7,300	39	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.000	25/05/2031	2,000	(10)	0.00

Schedule of Investments Global Bond Ex-US Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.000%	01/06/2033	CAD 1,400	\$ (9)	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.000	18/03/2036	13,100	109	0.01
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.180	01/06/2033	10,600	(107)	(0.01)
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.250	15/03/2033	4,900	(151)	(0.01)
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.250	21/06/2053	2,300	59	0.01
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.250	18/03/2056	1,600	26	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.300	01/06/2033	14,700	(331)	(0.03)
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.400	01/06/2033	1,400	(27)	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.500	01/09/2033	7,000	(276)	(0.03)
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.700	01/09/2033	3,000	(110)	(0.01)
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.000	18/03/2028	CHF 29,800	77	0.01
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.250	18/03/2031	10,900	62	0.01
Pay ⁽⁴⁾	3-Month CHF-SRFXON3 Compounded-OIS	0.250	16/09/2031	9,900	160	0.02
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.283	14/02/2027	900	4	0.00
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.294	10/02/2027	8,500	52	0.01
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.343	16/05/2027	1,900	8	0.00
Pay	3-Month CNY-CNREPOFIX	1.500	17/06/2031	CNY 46,600	33	0.00
Pay	3-Month KRW-KORIBOR	2.750	18/03/2036	KRW 26,167,240	(1,780)	(0.17)
Pay ⁽⁴⁾	3-Month NZD-BBR	3.750	16/12/2028	NZD 52,900	115	0.01
Pay ⁽⁴⁾	3-Month NZD-BBR	3.750	16/09/2029	2,500	11	0.00
Pay ⁽⁴⁾	3-Month NZD-BBR	4.000	16/12/2031	11,800	75	0.01
Pay	3-Month SEK-STIBOR	2.474	03/02/2030	SEK 53,000	52	0.01
Pay	3-Month SEK-STIBOR	2.500	18/03/2031	189,000	233	0.02
Pay ⁽⁴⁾	3-Month SEK-STIBOR	2.750	16/09/2031	46,300	42	0.00
Pay ⁽⁴⁾	3-Month ZAR-JIBAR	8.300	08/06/2036	ZAR 59,000	97	0.01
Pay	6-Month AUD-BBR-BBSW	3.500	18/03/2031	AUD 106,600	(2,660)	(0.25)
Receive	6-Month AUD-BBR-BBSW	3.750	18/03/2031	22,000	(36)	0.00
Pay	6-Month AUD-BBR-BBSW	4.250	19/03/2035	5,300	(137)	(0.01)
Pay	6-Month AUD-BBR-BBSW	4.250	17/09/2035	1,100	(39)	0.00
Pay	6-Month AUD-BBR-BBSW	4.250	18/03/2036	2,300	(3)	0.00
Receive ⁽⁴⁾	6-Month AUD-BBR-BBSW	4.500	16/09/2031	18,500	(127)	(0.01)
Pay	6-Month AUD-BBR-BBSW	4.500	19/03/2035	6,000	(140)	(0.01)
Pay	6-Month AUD-BBR-BBSW	4.500	17/09/2035	1,400	(44)	0.00
Receive ⁽⁴⁾	6-Month AUD-BBR-BBSW	5.000	16/09/2036	23,200	(50)	0.00
Receive ⁽⁴⁾	6-Month AUD-BBR-BBSW	5.000	16/09/2056	700	(11)	0.00
Pay	6-Month CZK-PRIBOR	1.913	30/01/2029	CZK 24,300	(73)	(0.01)
Pay ⁽⁴⁾	6-Month CZK-PRIBOR	4.350	20/01/2036	41,700	3	0.00
Pay ⁽⁴⁾	6-Month CZK-PRIBOR	4.523	01/12/2035	53,000	23	0.00
Pay	6-Month EUR-EURIBOR	0.451	27/05/2050	€ 300	(136)	(0.01)
Pay	6-Month EUR-EURIBOR	0.650	12/04/2027	2,400	(39)	0.00
Pay	6-Month EUR-EURIBOR	0.650	11/05/2027	1,800	(27)	0.00
Pay	6-Month EUR-EURIBOR	0.700	11/04/2027	1,400	(23)	0.00
Pay	6-Month EUR-EURIBOR	1.000	13/05/2027	2,200	(33)	0.00
Pay	6-Month EUR-EURIBOR	1.000	18/05/2027	1,300	(20)	0.00
Pay	6-Month EUR-EURIBOR	1.795	11/10/2029	4,500	(108)	(0.01)
Pay	6-Month EUR-EURIBOR	1.923	11/10/2029	10,800	(199)	(0.02)
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.170	15/12/2028	43,400	(141)	(0.01)
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.250	16/09/2028	162,100	(687)	(0.06)
Pay	6-Month EUR-EURIBOR	2.250	21/09/2042	1,260	(238)	(0.02)
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.350	15/12/2028	44,200	147	0.01
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.500	16/09/2031	70,390	282	0.03
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	47,470	398	0.04
Receive	6-Month EUR-EURIBOR	2.750	18/09/2039	5,400	(33)	0.00
Receive	6-Month EUR-EURIBOR	2.750	18/03/2041	500	7	0.00
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.825	19/09/2055	30,400	(229)	(0.02)
Pay	6-Month EUR-EURIBOR	3.000	19/03/2027	30,530	(44)	0.00
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	20,380	347	0.03
Pay	6-Month NOK-NIBOR	3.750	18/03/2031	NOK 71,600	1	0.00
Pay ⁽⁴⁾	6-Month NOK-NIBOR	4.500	16/09/2031	5,300	1	0.00
Receive ⁽⁴⁾	6-Month PLN-WIBOR	4.700	20/01/2036	PLN 7,400	(10)	0.00
Receive ⁽⁴⁾	6-Month PLN-WIBOR	4.723	01/12/2035	9,500	(20)	0.00
					\$ (1,939)	(0.18)
Total Centrally Cleared Financial Derivative Instruments					\$ (2,609)	(0.25)

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

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

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

PURCHASED OPTIONS**FOREIGN CURRENCY OPTIONS**

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC USD versus KRW	KRW 1,400.000	09/07/2026	1,907	\$ 19	\$ 0	0.00
	Put - OTC USD versus KRW	1,400.000	13/07/2026	424	3	0	0.00
	Call - OTC USD versus SGD	SGD 1.315	05/11/2026	2,348	17	6	0.00
BPS	Put - OTC EUR versus CZK	CZK 24.040	13/08/2026	1,035	4	0	0.00
GLM	Put - OTC USD versus JPY	¥ 155.000	06/08/2026	5,313	22	9	0.00
	Call - OTC USD versus JPY	165.000	06/08/2026	5,313	12	18	0.00
MBC	Put - OTC USD versus KRW	KRW 1,400.000	09/07/2026	3,638	33	0	0.00
	Put - OTC USD versus KRW	1,400.000	10/07/2026	3,638	29	0	0.00
					\$ 139	\$ 33	0.00

WRITTEN OPTIONS**FOREIGN CURRENCY OPTIONS**

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC EUR versus HUF	HUF 390.740	16/10/2026	3,180	\$ (42)	\$ (9)	0.00
	Call - OTC EUR versus HUF	387.250	20/10/2026	1,099	(14)	(4)	0.00
	Put - OTC USD versus KRW	KRW 1,350.000	09/07/2026	1,907	(7)	0	0.00
	Put - OTC USD versus KRW	1,350.000	13/07/2026	424	(1)	0	0.00
	Put - OTC USD versus SGD	SGD 1.237	05/11/2026	2,348	(17)	(3)	0.00
	Call - OTC USD versus JPY	¥ 162.000	06/08/2026	5,313	(27)	(53)	(0.01)
MBC	Put - OTC USD versus KRW	KRW 1,350.000	09/07/2026	3,638	(11)	0	0.00
	Put - OTC USD versus KRW	1,350.000	10/07/2026	3,638	(9)	0	0.00
UAG	Call - OTC EUR versus HUF	HUF 389.720	21/10/2026	120	(2)	0	0.00
	Call - OTC EUR versus HUF	375.000	10/11/2026	4,140	(66)	(36)	0.00
					\$ (196)	\$ (105)	(0.01)

⁽¹⁾ Notional Amount represents the number of contracts.**CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - BUY PROTECTION⁽¹⁾**

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
MYC	South Korea Government International Bond	(1.000)%	20/12/2029	\$ 1,500	\$ (50)	\$ 8	\$ (42)	0.00
	South Korea Government International Bond	(1.000)	20/12/2030	3,100	(114)	11	(103)	(0.01)
					\$ (164)	\$ 19	\$ (145)	(0.01)

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

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	iTraxx Crossover 44 5-Year 35-100% Index	5.000%	20/12/2030	€ 200	\$ 46	\$ (4)	\$ 42	0.00
BPS	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	2,800	579	17	596	0.06
CBK	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	300	68	(4)	64	0.01
GST	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	2,000	432	(6)	426	0.04
JPM	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	3,200	711	(30)	681	0.06
					\$ 1,836	\$ (27)	\$ 1,809	0.17

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

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

⁽³⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

Schedule of Investments Global Bond Ex-US Fund (Cont.)

CROSS-CURRENCY SWAPS

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
CBK	Floating rate equal to 1-Day USD-SOFR Compounded-OIS less 0.357% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-SOFR Compounded-OIS based on the notional amount of currency delivered	16/12/2027	\$ 37,889	¥ 5,683,300	\$ 295	\$ 32	\$ 327	0.03
FAR	Floating rate equal to 1-Day USD-SOFR Compounded-OIS less 0.450% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-SOFR Compounded-OIS based on the notional amount of currency delivered	17/03/2032	2,389	377,500	11	16	27	0.00
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS less 0.442% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-SOFR Compounded-OIS based on the notional amount of currency delivered	16/09/2031	10,215	1,500,000	16	68	84	0.01
GLM	Floating rate equal to 1-Day USD-SOFR Compounded-OIS less 0.450% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-SOFR Compounded-OIS based on the notional amount of currency delivered	17/03/2032	22,053	3,484,300	102	150	252	0.03
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS less 0.301% based on the notional amount of currency received	Floating rate equal to 1-Day GBP-SOFR Compounded-OIS based on the notional amount of currency delivered	15/10/2045	9,266	£ 6,967	(3)	19	16	0.00
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS less 0.315% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-SOFR Compounded-OIS based on the notional amount of currency delivered	16/12/2027	44,006	¥ 6,821,000	(101)	21	(80)	(0.01)
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS less 0.425% based on the notional amount of currency received	Floating rate equal to 1-Day JPY-SOFR Compounded-OIS based on the notional amount of currency delivered	16/09/2031	1,020	150,000	1	6	7	0.00
						\$ 321	\$ 312	\$ 633	0.06

INTEREST RATE SWAPS

Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	Pay ⁽¹⁾	3-Month CNY-CNREPOFIX	1.500%	17/03/2032	CNY 109,500	\$ (132)	\$ 145	\$ 13	0.00
BPS	Pay ⁽¹⁾	3-Month CNY-CNREPOFIX	1.500	17/03/2032	146,590	(113)	131	18	0.01
CBK	Pay ⁽¹⁾	3-Month CNY-CNREPOFIX	1.500	17/03/2032	15,200	1	1	2	0.00
JPM	Pay ⁽¹⁾	3-Month CNY-CNREPOFIX	1.500	17/03/2032	121,330	(76)	91	15	0.00
SCX	Pay ⁽¹⁾	3-Month CNY-CNREPOFIX	1.500	17/03/2032	103,570	(65)	77	12	0.00
						\$ (385)	\$ 445	\$ 60	0.01

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

TOTAL RETURN SWAPS ON INDICES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BPS	Receive	iBoxx USD Liquid Investment Grade Index	45,644	1.248%	\$ 15,480	21/09/2026	\$ 128	\$ (417)	\$ (289)	(0.03)
CBK	Receive	SIBCSORA Index	N/A	1.215	SGD 90	26/08/2026	0	1	1	0.00
							\$ 128	\$ (416)	\$ (288)	(0.03)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 13,081	\$ 9,354	\$ 291	\$ 0	\$ 291	0.03
	07/2026	CNH 172,694	25,571	130	0	130	0.01
	07/2026	NZD 6,603	3,899	144	0	144	0.01
	07/2026	SGD 418	328	5	0	5	0.00
	07/2026	\$ 337	CAD 479	1	0	1	0.00
	07/2026	3,428	NZD 6,068	24	0	24	0.00
	08/2026	CAD 478	\$ 337	0	(1)	(1)	0.00
	08/2026	NZD 6,068	3,432	0	(24)	(24)	0.00
BOA	07/2026	BRL 104	20	0	0	0	0.00
	07/2026	¥ 72,994	459	10	0	10	0.00
	07/2026	KRW 982,649	645	11	0	11	0.00
	07/2026	NOK 2,280	231	0	0	0	0.00
	07/2026	SGD 11	9	0	0	0	0.00
	07/2026	\$ 2,073	CNH 14,019	0	(8)	(8)	0.00
	07/2026	795	CNY 5,448	6	0	6	0.00
	07/2026	530	ILS 1,544	0	(12)	(12)	0.00
	07/2026	1,541	¥ 245,100	0	(33)	(33)	0.00
	07/2026	972	NOK 9,030	0	(59)	(59)	(0.01)
	07/2026	88	PLN 333	0	0	0	0.00
	08/2026	HKD 4,791	\$ 612	0	0	0	0.00
	08/2026	ILS 1,681	565	0	0	0	0.00
	08/2026	ZAR 65,359	3,752	0	(220)	(220)	(0.02)
	09/2026	INR 45,708	481	1	0	1	0.00
	09/2026	MXN 1,976	111	0	(1)	(1)	0.00
	09/2026	PEN 3,569	1,038	0	(5)	(5)	0.00
	10/2026	HUF 72,891	€ 198	0	(6)	(6)	0.00
	12/2026	PEN 1,837	\$ 532	0	(3)	(3)	0.00
	01/2027	ZAR 43,905	2,670	36	0	36	0.00
	07/2026	BRL 2,653	513	2	(2)	0	0.00
	07/2026	CHF 682	867	22	0	22	0.00
	07/2026	CNH 199,073	29,418	91	0	91	0.01
BPS	07/2026	CNY 5,601	822	0	(2)	(2)	0.00
	07/2026	€ 9,654	10,967	0	(70)	(70)	(0.01)
	07/2026	£ 6,608	8,778	24	(16)	8	0.00
	07/2026	IDR 98,085,560	5,473	4	(3)	1	0.00
	07/2026	ILS 3,318	1,126	12	0	12	0.00
	07/2026	INR 181,527	1,890	0	(28)	(28)	0.00
	07/2026	¥ 246,912	1,553	34	0	34	0.00
	07/2026	KRW 423,771	278	4	0	4	0.00
	07/2026	THB 26,045	794	10	(1)	9	0.00
	07/2026	\$ 1,343	BRL 6,964	5	(3)	2	0.00
	07/2026	1,171	CNY 7,977	1	0	1	0.00
	07/2026	526	CZK 10,941	0	(10)	(10)	0.00
	07/2026	1,120	£ 851	9	0	9	0.00
	07/2026	6,057	INR 575,443	23	(10)	13	0.00
	07/2026	1,140	¥ 184,500	0	(5)	(5)	0.00
	07/2026	1,299	KRW 1,993,313	0	(12)	(12)	0.00
	07/2026	183	KWD 56	0	(3)	(3)	0.00
	07/2026	662	PLN 2,488	0	0	0	0.00
	07/2026	271	TWD 8,550	0	(3)	(3)	0.00
	07/2026	ZAR 18,026	\$ 1,099	1	0	1	0.00
	08/2026	BRL 35	7	0	0	0	0.00
	08/2026	CZK 5,944	€ 244	0	(1)	(1)	0.00
	08/2026	ILS 338	\$ 113	0	0	0	0.00
	08/2026	TWD 340,325	10,717	57	0	57	0.01
	08/2026	\$ 6,647	INR 632,358	6	0	6	0.00
	08/2026	16	TWD 503	0	0	0	0.00
	09/2026	COP 2,003,582	\$ 571	0	0	0	0.00
	09/2026	IDR 11,445,242	630	0	(4)	(4)	0.00
	09/2026	THB 23,171	714	12	0	12	0.00
	09/2026	\$ 3,593	IDR 63,681,160	5	(68)	(63)	(0.01)
	09/2026	20	INR 1,892	0	0	0	0.00
	09/2026	140	THB 4,578	0	(1)	(1)	0.00
	12/2026	417	IDR 7,583,262	1	0	1	0.00
	01/2027	6,125	TWD 192,362	0	(122)	(122)	(0.01)
	02/2027	13,501	420,205	0	(396)	(396)	(0.04)
	06/2027	181	KWD 55	0	(2)	(2)	0.00
	05/2029	KWD 630	\$ 2,167	111	0	111	0.01
	07/2029	73	250	13	0	13	0.00
	05/2030	453	1,560	80	0	80	0.01
	06/2031	187	629	17	0	17	0.00
BRC	07/2026	ILS 3,364	1,137	7	0	7	0.00
	07/2026	¥ 183,824	1,137	6	0	6	0.00
	07/2026	MYR 62,740	15,448	89	0	89	0.01
	07/2026	NZD 9,591	5,672	216	0	216	0.02
	07/2026	TRY 55,449	1,160	0	(15)	(15)	0.00
	07/2026	\$ 1,153	CNH 7,783	0	(6)	(6)	0.00
	07/2026	789	€ 680	0	(12)	(12)	0.00
	07/2026	6,599	TRY 317,081	96	0	96	0.01
	07/2026	ZAR 97,077	\$ 5,936	58	(35)	23	0.00
	08/2026	\$ 1,137	¥ 183,342	0	(6)	(6)	0.00

Schedule of Investments Global Bond Ex-US Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BSH	12/2026	ZAR 5,482	\$ 311	\$ 0	\$ (18)	\$ (18)	0.00
	07/2026	¥ 1,308,432	8,229	179	0	179	0.02
	07/2026	PEN 5,624	1,591	0	(58)	(58)	(0.01)
	07/2026	\$ 1,817	€ 1,558	0	(35)	(35)	0.00
	07/2026	5,938	NZD 10,510	40	0	40	0.00
CBK	08/2026	NZD 10,510	\$ 5,945	0	(40)	(40)	0.00
	02/2027	PEN 4,520	1,299	0	(15)	(15)	0.00
	07/2026	DKK 2,211	345	7	0	7	0.00
	07/2026	€ 6,420	7,486	146	0	146	0.01
	07/2026	HUF 7,395	24	1	0	1	0.00
	07/2026	ILS 3,700	1,274	31	0	31	0.00
	07/2026	INR 122,449	1,298	4	0	4	0.00
	07/2026	NOK 3,100	334	21	0	21	0.00
	07/2026	PEN 7,026	2,035	0	(24)	(24)	0.00
	07/2026	\$ 1,824	CNH 12,339	0	(7)	(7)	0.00
	07/2026	182	CNY 1,250	1	0	1	0.00
	07/2026	415	COP 1,431,594	2	(3)	(1)	0.00
	07/2026	336	HUF 104,840	1	0	1	0.00
	07/2026	1,049	IDR 18,817,932	2	0	2	0.00
	07/2026	1,264	INR 122,449	30	0	30	0.00
	07/2026	138	KRW 209,092	0	(3)	(3)	0.00
	07/2026	2,987	PEN 10,191	1	0	1	0.00
	07/2026	601	PLN 2,197	0	(17)	(17)	0.00
	07/2026	6,399	SEK 59,120	0	(290)	(290)	(0.03)
	07/2026	97	TWD 3,062	0	(1)	(1)	0.00
	08/2026	ILS 3,856	\$ 1,330	34	0	34	0.00
	08/2026	INR 378,381	4,037	57	0	57	0.01
	08/2026	TWD 364,020	11,472	69	0	69	0.01
	08/2026	\$ 277	ILS 822	0	(1)	(1)	0.00
	08/2026	33	KZT 17,153	3	0	3	0.00
	09/2026	IDR 42,610,091	\$ 2,360	0	(2)	(2)	0.00
	09/2026	INR 12,634	132	0	(1)	(1)	0.00
	09/2026	PEN 10,217	2,986	0	(3)	(3)	0.00
	09/2026	THB 327,978	10,162	230	(3)	227	0.02
	09/2026	\$ 485	COP 1,918,019	61	0	61	0.01
	09/2026	703	IDR 12,542,545	0	(8)	(8)	0.00
	09/2026	334	MXN 5,966	6	0	6	0.00
	09/2026	31	PEN 105	0	0	0	0.00
	10/2026	COP 1,259,748	\$ 358	2	0	2	0.00
	11/2026	206,843	57	0	(1)	(1)	0.00
	11/2026	PEN 7,866	2,298	3	0	3	0.00
	12/2026	\$ 662	COP 2,620,120	69	0	69	0.01
	12/2026	1,311	IDR 23,842,245	1	0	1	0.00
	01/2027	PEN 11,331	\$ 3,337	40	0	40	0.00
DUB	07/2026	IDR 2,518,816	141	0	0	0	0.00
	07/2026	INR 154,958	1,641	5	0	5	0.00
	07/2026	PEN 1,741	515	4	0	4	0.00
	07/2026	SGD 502	393	5	0	5	0.00
	07/2026	\$ 2,421	CNH 16,369	0	(10)	(10)	0.00
	07/2026	568	CZK 11,823	0	(11)	(11)	0.00
	07/2026	1,095	INR 105,626	19	0	19	0.00
	07/2026	218	KZT 117,033	25	0	25	0.00
	07/2026	98	NOK 908	0	(6)	(6)	0.00
	07/2026	589	PLN 2,186	0	(8)	(8)	0.00
	07/2026	ZAR 47,307	\$ 2,891	35	(26)	9	0.00
	08/2026	INR 246,232	2,618	27	0	27	0.00
	09/2026	IDR 24,350,381	1,351	2	0	2	0.00
	09/2026	PEN 1,965	571	0	(3)	(3)	0.00
	09/2026	\$ 501	IDR 9,093,146	3	0	3	0.00
FAR	09/2026	1,641	INR 156,009	0	(6)	(6)	0.00
	11/2026	PEN 31,624	\$ 9,109	0	(117)	(117)	(0.01)
	12/2026	ZAR 9,426	535	0	(32)	(32)	0.00
	07/2026	CNH 198,049	29,273	97	0	97	0.01
	07/2026	£ 54,986	73,941	962	0	962	0.09
	07/2026	INR 652	7	0	0	0	0.00
	07/2026	¥ 30,349	191	4	0	4	0.00
	07/2026	SEK 35,266	3,634	0	(9)	(9)	0.00
	07/2026	SGD 20,077	15,738	215	0	215	0.02
	07/2026	\$ 94,313	CNH 641,513	194	0	194	0.02
	07/2026	3,553	€ 3,115	9	0	9	0.00
	07/2026	4,778	HUF 1,475,897	0	(40)	(40)	0.00
	07/2026	7	INR 652	0	0	0	0.00
	07/2026	34,366	¥ 5,560,453	0	(153)	(153)	(0.01)
	07/2026	2,741	PLN 10,061	0	(64)	(64)	(0.01)
	07/2026	ZAR 58,976	\$ 3,574	0	(19)	(19)	0.00
	08/2026	CNH 640,104	94,313	0	(187)	(187)	(0.02)
	08/2026	€ 3,115	3,557	0	(9)	(9)	0.00
	08/2026	ILS 1,338	467	18	0	18	0.00
	08/2026	¥ 5,545,902	34,366	154	0	154	0.02
	08/2026	PEN 3,893	1,151	11	0	11	0.00
	08/2026	\$ 3,634	SEK 35,204	10	0	10	0.00
	09/2026	COP 2,740,790	\$ 754	0	(27)	(27)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
GLM	09/2026	\$ 3	INR 320	\$ 0	\$ 0	\$ 0	0.00
	09/2026	271	MXN 4,780	1	0	1	0.00
	12/2026	PEN 3,970	\$ 1,150	0	(6)	(6)	0.00
	07/2026	BRL 119,449	23,201	123	0	123	0.01
	07/2026	KRW 405,414	263	1	0	1	0.00
	07/2026	\$ 22,300	BRL 120,148	952	(39)	913	0.09
	07/2026	32,375	CAD 46,070	97	0	97	0.01
	07/2026	3,085	CNH 20,851	0	(14)	(14)	0.00
	07/2026	1,141	COP 3,945,070	3	(6)	(3)	0.00
	07/2026	1,010	IDR 18,102,702	3	0	3	0.00
	07/2026	263	KRW 405,356	0	(1)	(1)	0.00
	08/2026	BRL 57	\$ 11	0	0	0	0.00
	08/2026	CAD 46,004	32,375	0	(97)	(97)	(0.01)
	08/2026	\$ 16	INR 1,515	0	0	0	0.00
	09/2026	BRL 77	\$ 15	0	0	0	0.00
	09/2026	COP 3,353,502	961	5	0	5	0.00
	09/2026	IDR 18,208,713	1,010	0	0	0	0.00
	09/2026	MXN 1,387	79	0	0	0	0.00
	09/2026	THB 99,575	3,086	69	0	69	0.01
	09/2026	\$ 2,198	IDR 39,477,762	5	(14)	(9)	0.00
	09/2026	56	INR 5,360	1	0	1	0.00
	09/2026	406	MXN 7,067	0	(4)	(4)	0.00
	10/2026	23,196	BRL 122,054	0	(123)	(123)	(0.01)
	11/2026	COP 608,665	\$ 168	0	(3)	(3)	0.00
IND JPM	07/2026	DKK 3,953	617	13	0	13	0.00
	07/2026	AUD 56,622	40,365	1,138	0	1,138	0.11
	07/2026	CNH 5,692	843	5	0	5	0.00
	07/2026	HUF 18,565	61	1	0	1	0.00
	07/2026	ILS 9,202	3,082	0	(7)	(7)	0.00
	07/2026	INR 38,229	405	1	0	1	0.00
	07/2026	KRW 125,276	81	0	0	0	0.00
	07/2026	NOK 5,035	509	0	0	0	0.00
	07/2026	NZD 384	227	8	0	8	0.00
	07/2026	\$ 62	CNH 419	0	0	0	0.00
	07/2026	1,104	£ 823	0	(12)	(12)	0.00
	07/2026	153	IDR 2,754,685	1	0	1	0.00
	07/2026	405	INR 38,229	0	(1)	(1)	0.00
	07/2026	120	KRW 185,027	0	(1)	(1)	0.00
	07/2026	2,759	PLN 10,060	1	(83)	(82)	(0.01)
	07/2026	570	THB 19,042	4	0	4	0.00
	07/2026	ZAR 7,000	\$ 431	4	0	4	0.00
	08/2026	CZK 13,664	€ 560	0	(3)	(3)	0.00
	08/2026	HKD 17,799	\$ 2,275	2	0	2	0.00
	08/2026	ILS 6,056	2,077	42	0	42	0.00
	08/2026	\$ 509	NOK 5,037	0	0	0	0.00
	09/2026	IDR 2,769,993	\$ 153	0	0	0	0.00
	09/2026	INR 304,417	3,192	1	(3)	(2)	0.00
	09/2026	MXN 4,931	280	0	(1)	(1)	0.00
	09/2026	THB 75,924	2,330	36	(6)	30	0.00
	09/2026	\$ 31	INR 2,922	0	0	0	0.00
MBC	09/2026	12,170	MXN 211,544	0	(140)	(140)	(0.01)
	09/2026	2,675	THB 87,260	0	(32)	(32)	0.00
	11/2026	ZAR 19,118	\$ 1,091	0	(63)	(63)	(0.01)
	12/2026	MXN 751	43	0	0	0	0.00
	12/2026	\$ 2,352	MXN 41,517	0	(8)	(8)	0.00
	07/2026	AUD 235	\$ 168	5	0	5	0.00
	07/2026	CHF 7,784	9,867	230	(12)	218	0.02
	07/2026	COP 2,158,660	570	0	(53)	(53)	(0.01)
	07/2026	€ 6,403	7,408	88	0	88	0.01
	07/2026	IDR 249,027	14	0	0	0	0.00
	07/2026	INR 155,571	1,647	5	0	5	0.00
	07/2026	¥ 1,219,193	7,673	172	0	172	0.02
	07/2026	KRW 16,913,773	11,158	233	0	233	0.02
	07/2026	NOK 1,624	163	0	(1)	(1)	0.00
	07/2026	SEK 21,536	2,212	0	(13)	(13)	0.00
	07/2026	\$ 35,216	AUD 50,998	139	(23)	116	0.01
	07/2026	143	CAD 200	0	(2)	(2)	0.00
	07/2026	1,221	DKK 8,001	3	0	3	0.00
	07/2026	2,540	INR 244,828	43	0	43	0.00
	07/2026	233	NOK 2,157	0	(15)	(15)	0.00
	07/2026	14	SEK 130	0	(1)	(1)	0.00
	08/2026	AUD 47,843	\$ 32,991	0	(135)	(135)	(0.01)
	08/2026	DKK 7,987	1,221	0	(3)	(3)	0.00
	08/2026	TWD 53,882	1,704	16	0	16	0.00
	08/2026	\$ 163	NOK 1,624	1	0	1	0.00
	08/2026	2,212	SEK 21,498	13	0	13	0.00
MYI	09/2026	THB 16,215	\$ 486	0	(6)	(6)	0.00
	09/2026	\$ 1,724	INR 164,000	1	(6)	(5)	0.00
	01/2027	TWD 427,733	\$ 13,240	0	(109)	(109)	(0.01)
NSL	07/2026	HUF 30	0	0	0	0	0.00
	01/2027	\$ 17,766	TWD 556,274	0	(405)	(405)	(0.04)
	07/2026	940	IDR 16,756,236	0	(3)	(3)	0.00

Schedule of Investments Global Bond Ex-US Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SCX	07/2026	\$ 2,569	INR 247,102	\$ 40	\$ 0	\$ 40	0.00
	07/2026	2,508	TRY 118,072	11	0	11	0.00
	09/2026	IDR 16,850,209	\$ 940	6	0	6	0.00
	09/2026	\$ 430	IDR 7,657,507	0	(6)	(6)	0.00
	07/2026	COP 3,353,502	\$ 871	0	(97)	(97)	(0.01)
	07/2026	\$ 1,877	CNH 12,704	0	(5)	(5)	0.00
	07/2026	816	CNY 5,571	2	0	2	0.00
	07/2026	1,797	£ 1,340	0	(19)	(19)	0.00
	07/2026	356	IDR 6,389,353	1	0	1	0.00
	07/2026	3,380	INR 324,015	40	0	40	0.00
	07/2026	1,551	¥ 246,400	0	(35)	(35)	0.00
	08/2026	HKD 16,797	\$ 2,148	2	0	2	0.00
	08/2026	\$ 39	INR 3,762	0	0	0	0.00
	09/2026	IDR 19,122,635	\$ 1,059	0	(1)	(1)	0.00
	09/2026	THB 39,853	1,230	24	(1)	23	0.00
SOG	09/2026	\$ 1,185	IDR 21,291,940	2	(7)	(5)	0.00
	09/2026	220	THB 7,198	0	(2)	(2)	0.00
	11/2026	NGN 404,375	\$ 250	0	(28)	(28)	0.00
	07/2026	CNH 150,455	22,241	76	0	76	0.01
	07/2026	DKK 4,150	646	11	0	11	0.00
	07/2026	€ 262,874	306,654	6,109	0	6,109	0.58
	07/2026	¥ 3,174,760	19,984	450	0	450	0.04
	07/2026	PEN 2,817	832	6	0	6	0.00
	07/2026	SGD 31	24	0	0	0	0.00
	07/2026	\$ 13,069	AUD 18,941	53	0	53	0.01
	07/2026	15	CAD 21	0	0	0	0.00
	07/2026	10	CHF 8	0	0	0	0.00
	07/2026	316,475	€ 278,219	1,614	0	1,614	0.15
	07/2026	16,246	SGD 21,039	19	0	19	0.00
	08/2026	AUD 18,941	\$ 13,061	0	(54)	(54)	(0.01)
SSB	08/2026	CHF 8	10	0	0	0	0.00
	08/2026	€ 278,219	316,904	0	(1,610)	(1,610)	(0.15)
	08/2026	SGD 20,992	16,246	0	(20)	(20)	0.00
	08/2026	\$ 24	SGD 31	0	0	0	0.00
	07/2026	CAD 47,578	\$ 34,503	968	0	968	0.09
	07/2026	CHF 404	513	12	0	12	0.00
	07/2026	\$ 297	CAD 422	0	0	0	0.00
	07/2026	77,435	£ 58,580	315	0	315	0.03
	08/2026	CAD 421	\$ 297	0	0	0	0.00
	08/2026	COP 5,549,883	1,455	0	(137)	(137)	(0.01)
	08/2026	€ 1,739	1,985	0	(6)	(6)	0.00
	08/2026	£ 58,580	77,433	0	(315)	(315)	(0.03)
	07/2026	BRL 3,171	614	1	0	1	0.00
	07/2026	\$ 569	CHF 450	0	(11)	(11)	0.00
	07/2026	46	€ 40	0	(1)	(1)	0.00
UAG	07/2026	600	PLN 2,191	0	(17)	(17)	0.00
	09/2026	COP 39,699,296	\$ 10,288	0	(1,027)	(1,027)	(0.10)
	09/2026	MXN 2,085	119	0	0	0	0.00
	09/2026	THB 3,040	93	1	0	1	0.00
	10/2026	HUF 8,252	€ 22	0	(1)	(1)	0.00
	11/2026	343,230	952	0	(4)	(4)	0.00
	07/2026	\$ 10,417	CHF 8,411	10	0	10	0.00
	08/2026	CHF 8,380	\$ 10,417	0	(10)	(10)	0.00
				\$ 17,754	\$ (7,333)	\$ 10,421	0.98

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional (Currency Exposure) Accumulation, E Class USD (Currency Exposure) Income, E Class USD (Currency Exposure) Accumulation and H Institutional USD (Currency Exposure) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 419	\$ 289	\$ 0	\$ (1)	\$ (1)	0.00
	07/2026	CAD 68	48	0	0	0	0.00
	07/2026	\$ 2,385	AUD 3,349	0	(65)	(65)	(0.01)
	07/2026	2,609	CNH 17,621	0	(13)	(13)	0.00
	07/2026	223	NZD 382	0	(6)	(6)	0.00
	07/2026	38	SGD 48	0	(1)	(1)	0.00
	08/2026	289	AUD 419	1	0	1	0.00
	08/2026	48	CAD 68	0	0	0	0.00
	07/2026	CLP 26,138	\$ 28	0	0	0	0.00
	07/2026	CNY 473	70	0	0	0	0.00
BOA	07/2026	€ 131	152	3	0	3	0.00
	07/2026	KRW 2,454,145	1,589	5	0	5	0.00
	07/2026	MXN 138	8	0	0	0	0.00
	07/2026	SGD 81	63	0	0	0	0.00
	07/2026	\$ 29	CLP 26,138	0	(1)	(1)	0.00
	07/2026	567	¥ 90,254	0	(12)	(12)	0.00
	07/2026	13	NOK 117	0	(1)	(1)	0.00
	08/2026	28	CLP 26,138	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	08/2026	\$ 1,589	KRW 2,453,811	\$ 0	\$ (3)	\$ (3)	0.00
	08/2026	8	MXN 138	0	0	0	0.00
	08/2026	63	SGD 81	0	0	0	0.00
	07/2026	CNH 798	\$ 117	0	0	0	0.00
	07/2026	€ 225	257	0	(1)	(1)	0.00
	07/2026	£ 190	251	0	(2)	(2)	0.00
	07/2026	HUF 35,596	115	0	0	0	0.00
	07/2026	\$ 99	CAD 137	0	(3)	(3)	0.00
	07/2026	74	CNH 503	0	0	0	0.00
	07/2026	25,038	€ 21,495	1	(465)	(464)	(0.05)
	07/2026	6,758	£ 5,043	0	(65)	(65)	(0.01)
	07/2026	57	¥ 9,208	0	0	0	0.00
	07/2026	779	THB 25,244	0	(19)	(19)	0.00
	08/2026	251	£ 190	2	0	2	0.00
BRC	08/2026	115	HUF 35,646	0	0	0	0.00
	07/2026	CNH 464	\$ 69	0	0	0	0.00
	07/2026	¥ 9,460	59	0	0	0	0.00
	07/2026	MXN 10,672	608	0	(3)	(3)	0.00
	07/2026	PLN 1,713	456	0	0	0	0.00
	07/2026	\$ 0	MYR 2	0	0	0	0.00
	07/2026	16	NZD 27	0	(1)	(1)	0.00
	08/2026	59	¥ 9,435	0	0	0	0.00
	08/2026	606	MXN 10,672	3	0	3	0.00
	08/2026	456	PLN 1,713	0	0	0	0.00
BSH	07/2026	AUD 1,910	\$ 1,327	3	0	3	0.00
	07/2026	\$ 14,316	€ 12,279	0	(279)	(279)	(0.03)
	07/2026	5,854	¥ 930,715	0	(127)	(127)	(0.01)
	08/2026	1,326	AUD 1,910	0	(3)	(3)	0.00
CBK	07/2026	PEN 365	\$ 107	0	(1)	(1)	0.00
	07/2026	\$ 29	CLP 26,138	0	(1)	(1)	0.00
	07/2026	309	DKK 1,982	0	(6)	(6)	0.00
	07/2026	337	€ 289	0	(7)	(7)	0.00
	07/2026	606	IDR 10,785,874	0	(5)	(5)	0.00
CIB DUB	07/2026	36	PEN 122	0	0	0	0.00
	07/2026	588	SEK 5,430	0	(27)	(27)	0.00
	08/2026	106	PEN 365	1	0	1	0.00
	07/2026	76	CNH 514	0	0	0	0.00
	07/2026	SGD 63	\$ 48	0	0	0	0.00
	07/2026	\$ 16	AUD 22	0	0	0	0.00
	07/2026	14,085	CNY 95,568	0	(33)	(33)	0.00
	07/2026	31	NOK 291	0	(2)	(2)	0.00
	08/2026	48	SGD 63	0	0	0	0.00
	07/2026	AUD 883	\$ 613	1	0	1	0.00
FAR	07/2026	CLP 52,275	57	0	0	0	0.00
	07/2026	CNH 25,473	3,745	0	(8)	(8)	0.00
	07/2026	€ 6,918	7,890	0	(19)	(19)	0.00
	07/2026	¥ 2,033,671	12,569	57	0	57	0.01
	07/2026	NZD 37	21	0	0	0	0.00
	07/2026	SEK 3,232	333	0	(1)	(1)	0.00
	07/2026	SGD 205	158	0	0	0	0.00
	07/2026	\$ 135	AUD 189	0	(4)	(4)	0.00
	07/2026	1,119	CNH 7,573	0	(3)	(3)	0.00
	07/2026	320	¥ 51,062	0	(6)	(6)	0.00
	07/2026	5	MXN 79	0	0	0	0.00
	07/2026	36	PEN 122	0	0	0	0.00
	07/2026	298	SGD 381	0	(4)	(4)	0.00
	08/2026	CNH 798	\$ 118	0	0	0	0.00
	08/2026	¥ 13,502	84	0	0	0	0.00
GLM	08/2026	\$ 613	AUD 883	0	(1)	(1)	0.00
	08/2026	57	CLP 52,275	0	0	0	0.00
	08/2026	3,745	CNH 25,417	7	0	7	0.00
	08/2026	7,901	€ 6,918	20	0	20	0.00
	08/2026	12,569	¥ 2,028,350	0	(56)	(56)	(0.01)
	08/2026	21	NZD 37	0	0	0	0.00
	08/2026	333	SEK 3,226	1	0	1	0.00
	08/2026	158	SGD 204	0	0	0	0.00
	07/2026	CAD 6,514	\$ 4,578	0	(14)	(14)	0.00
	07/2026	\$ 29	CLP 26,138	0	(1)	(1)	0.00
	08/2026	4,578	CAD 6,505	14	0	14	0.00
MBC	07/2026	AUD 421	\$ 290	0	(2)	(2)	0.00
	07/2026	€ 27,123	30,809	1	(202)	(201)	(0.02)
	07/2026	IDR 10,785,874	600	0	(2)	(2)	0.00
	07/2026	NZD 369	211	1	0	1	0.00
	07/2026	THB 25,244	756	0	(3)	(3)	0.00
	07/2026	\$ 52	AUD 72	0	(2)	(2)	0.00
	07/2026	942	CHF 738	0	(27)	(27)	0.00
	07/2026	127	€ 110	0	(2)	(2)	0.00
	07/2026	302	ILS 850	0	(17)	(17)	0.00
	07/2026	6,187	¥ 983,319	0	(137)	(137)	(0.01)
	07/2026	75	NOK 691	0	(5)	(5)	0.00
	07/2026	499	PLN 1,815	0	(16)	(16)	0.00
	08/2026	290	AUD 421	2	0	2	0.00
	08/2026	30,677	€ 26,973	203	0	203	0.02

Schedule of Investments Global Bond Ex-US Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MYI	08/2026	\$ 599	IDR 10,785,874	\$ 1	\$ 0	\$ 1	0.00
	08/2026	211	NZD 369	0	(1)	(1)	0.00
	08/2026	757	THB 25,244	5	0	5	0.00
	07/2026	CZK 5,091	\$ 239	0	(1)	(1)	0.00
	07/2026	¥ 7,890	49	1	0	1	0.00
NSL	07/2026	\$ 244	CZK 5,089	0	(4)	(4)	0.00
	08/2026	239	5,090	1	0	1	0.00
	07/2026	£ 39	\$ 51	0	0	0	0.00
	07/2026	SGD 44	34	0	0	0	0.00
	08/2026	\$ 51	£ 39	0	0	0	0.00
RYL	08/2026	34	SGD 44	0	0	0	0.00
	07/2026	78	CNH 525	0	0	0	0.00
	07/2026	38	PLN 138	0	(1)	(1)	0.00
	07/2026	CNH 421	\$ 62	0	0	0	0.00
	07/2026	£ 4,812	6,369	0	(17)	(17)	0.00
SCX	07/2026	\$ 0	¥ 17	0	0	0	0.00
	07/2026	36	PEN 122	0	0	0	0.00
	08/2026	¥ 17	\$ 0	0	0	0	0.00
	08/2026	\$ 6,368	£ 4,812	18	0	18	0.00
	07/2026	CAD 60	\$ 42	0	0	0	0.00
SSB	07/2026	¥ 13,578	84	1	0	1	0.00
	07/2026	MYR 2,773	678	0	(2)	(2)	0.00
	07/2026	\$ 4,757	CAD 6,559	0	(133)	(133)	(0.01)
	07/2026	257	€ 225	1	0	1	0.00
	07/2026	703	MYR 2,775	0	(23)	(23)	0.00
UAG	08/2026	€ 225	\$ 257	0	(1)	(1)	0.00
	08/2026	\$ 42	CAD 60	0	0	0	0.00
	08/2026	678	MYR 2,772	1	0	1	0.00
	07/2026	PLN 240	\$ 64	0	0	0	0.00
	07/2026	\$ 116	HUF 35,602	0	(2)	(2)	0.00
WST	07/2026	1,623	KRW 2,453,573	0	(38)	(38)	(0.01)
	07/2026	618	MXN 10,731	0	(4)	(4)	0.00
	08/2026	64	PLN 240	0	0	0	0.00
	07/2026	CHF 737	\$ 913	0	(1)	(1)	0.00
	08/2026	\$ 913	CHF 734	1	0	1	0.00
				\$ 356	\$ (1,913)	\$ (1,557)	(0.14)

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2026	\$ 12,283	€ 10,543	\$ 0	\$ (229)	\$ (229)	(0.02)
BSH	07/2026	11,608	9,956	0	(226)	(226)	(0.02)
CBK	07/2026	155	133	0	(3)	(3)	0.00
FAR	07/2026	€ 9,999	\$ 11,404	0	(28)	(28)	0.00
MBC	08/2026	\$ 11,419	€ 9,999	28	0	28	0.00
	07/2026	€ 10,835	\$ 12,307	0	(81)	(81)	(0.01)
	07/2026	\$ 574	€ 495	0	(8)	(8)	0.00
	08/2026	€ 14	\$ 16	0	0	0	0.00
	08/2026	\$ 12,323	€ 10,835	81	0	81	0.01
SOG	07/2026	€ 10,835	\$ 12,325	0	(63)	(63)	(0.01)
	07/2026	\$ 12,299	€ 10,543	0	(245)	(245)	(0.03)
	08/2026	12,342	10,835	63	0	63	0.01
				\$ 172	\$ (883)	\$ (711)	(0.07)

Total OTC Financial Derivative Instruments

\$ 10,150 0.96

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
OTHER FINANCIAL ASSETS			
Credit Suisse AG AT1 Claim	\$ 1,400	\$ 494	0.05
Total Other Financial Assets		\$ 494	0.05
SECURITIES SOLD SHORT			
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA			
2.000% due 01/07/2041	15,400	(14,031)	(1.32)
2.000% due 01/08/2056	83,250	(66,470)	(6.26)
2.500% due 01/08/2056	5,200	(4,344)	(0.41)
3.000% due 01/08/2056	8,500	(7,408)	(0.70)
3.500% due 01/08/2056	8,500	(7,707)	(0.73)
5.500% due 01/09/2056	15,890	(15,907)	(1.50)
6.000% due 01/09/2056	10,375	(10,564)	(0.99)
6.500% due 01/07/2056 (i)	300	(310)	(0.03)
Total Securities Sold Short		\$ (126,741)	(11.94)
Total Investments		\$ 1,292,402	121.71
Other Current Assets & Liabilities		\$ (230,511)	(21.71)
Net Assets		\$ 1,061,891	100.00

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

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

^ Security is in default.

(a) Security is an Interest Only ("IO") or IO Strip.

(b) When-issued security.

(c) Zero coupon security.

(d) Coupon represents a yield to maturity.

(e) Principal amount of security is adjusted for inflation.

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

(g) Affiliated to the Fund.

(h) Contingent convertible security.

(i) Security sold short as at 30 June 2026 is covered by long portfolio investments in transferable securities and money market instruments.

(j) Restricted Securities (31 December 2025: 0.22%):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
CIMA Luxembourg SARL	4.979%	01/04/2027	08/05/2025	\$ 2,143	\$ 2,187	0.21
Kuwait Government International Bond	4.804	20/04/2033	13/04/2026	2,800	2,795	0.26
				\$ 4,943	\$ 4,982	0.47

(k) Securities with an aggregate fair value of \$45,464 (31 December 2025: \$80,320) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$26,076 (31 December 2025: \$18,695) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$3,240 (31 December 2025: \$11,350) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,366,530	\$ 15,309	\$ 1,381,839
Investment Funds	26,964	0	0	26,964
Financial Derivative Instruments ⁽³⁾	1,337	8,509	0	9,846
Other Financial Assets	0	494	0	494
Securities Sold Short	0	(126,741)	0	(126,741)
Totals	\$ 28,301	\$ 1,248,792	\$ 15,309	\$ 1,292,402

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,372,063	\$ 12,902	\$ 1,384,965
Investment Funds	57,622	0	0	57,622
Financial Derivative Instruments ⁽³⁾	925	(17,044)	28	(16,091)
Other Financial Assets	0	413	0	413
Securities Sold Short	0	(126,155)	0	(126,155)
Totals	\$ 58,547	\$ 1,229,277	\$ 12,930	\$ 1,300,754

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

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

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

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
CIB	3.710%	04/06/2026	16/07/2026	\$ (10,262)	\$ (10,290)	(0.97)
DEU	3.680	30/06/2026	07/07/2026	(1,176)	(1,176)	(0.11)
	3.710	10/06/2026	01/07/2026	(8,499)	(8,517)	(0.80)
	3.750	29/06/2026	06/07/2026	(836)	(836)	(0.08)
	3.750	30/06/2026	07/07/2026	(4,965)	(4,965)	(0.47)
	3.760	30/06/2026	07/07/2026	(3,367)	(3,367)	(0.32)
JPS	3.720	22/06/2026	06/07/2026	(12,562)	(12,574)	(1.18)
	3.740	23/06/2026	07/07/2026	(4,080)	(4,084)	(0.38)
Total Reverse Repurchase Agreements					\$ (45,809)	(4.31)

Schedule of Investments Global Bond Ex-US Fund (Cont.)

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ 485	\$ (570)	\$ (85)	\$ 2	\$ 0	\$ 2
BOA	(247)	270	23	1	(60)	(59)
BPS	(674)	950	276	(1,339)	1,240	(99)
BRC	379	(440)	(61)	322	(430)	(108)
BSH	(561)	560	(1)	(351)	480	129
CBK	830	(560)	270	267	0	267
DUB	(129)	0	(129)	(189)	0	(189)
FAR	1,481	(1,480)	1	(2,197)	2,480	283
GLM	874	(900)	(26)	198	(270)	(72)
GST	426	(450)	(24)	28	0	28
IND	13	0	13	N/A	N/A	N/A
JPM	1,580	(1,820)	(240)	(175)	0	(175)
MBC	359	(440)	(81)	(1,352)	1,260	(92)
MYC	(145)	10	(135)	(162)	10	(152)
MYI	(408)	420	12	(2,349)	2,570	221
NSL	48	0	48	(43)	0	(43)
RYL	(1)	0	(1)	2	0	2
SCX	(111)	0	(111)	(207)	0	(207)
SOG	6,409	(6,520)	(111)	(3,117)	3,310	193
SSB	681	(560)	121	35	0	35
UAG	(1,139)	1,030	(109)	(127)	0	(127)

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

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	34.49	32.50
Transferable securities dealt in on another regulated market*	28.03	26.21
Other transferable securities	0.78	0.66
Investment funds	1.24	2.47
Financial derivative instruments dealt in on a regulated market	0.16	0.08
Centrally cleared financial derivative instruments	0.55	0.43
OTC financial derivative instruments	0.96	0.22
Other financial assets	0.02	0.02
Other assets	33.77	37.41
Total Assets	100.00	100.00

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Australia	5.65	5.02
Belgium	0.43	0.46
Bulgaria	0.23	0.30
Canada	5.35	5.98
Cayman Islands	2.04	1.76
Chile	0.07	0.08
China	7.70	7.63
Colombia	1.22	1.04
Costa Rica	0.20	0.18
Czech Republic	0.45	0.22
Denmark	0.46	0.38
Egypt	0.20	0.21
Finland	0.54	0.31
France	4.63	4.82
Germany	0.69	0.57
Hungary	0.30	0.31
Ireland	4.02	2.92
Israel	1.20	1.28
Italy	0.39	0.27
Japan	4.22	5.05
Kazakhstan	0.05	0.05
Kuwait	0.58	0.49
Luxembourg	0.84	0.88
Malaysia	1.56	1.63
Mexico	0.03	0.03
Multinational	0.03	0.03
Netherlands	1.00	0.86
New Zealand	0.03	0.03
Norway	0.29	0.30
Peru	2.21	1.81
Poland	0.03	0.06
Portugal	0.03	0.03

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Qatar	0.25	0.04
Romania	0.60	1.15
Saudi Arabia	0.51	0.61
Serbia	0.14	0.14
Singapore	0.93	0.98
South Africa	2.04	1.62
South Korea	1.92	1.89
Spain	3.69	4.55
Supranational	1.74	1.14
Sweden	0.07	0.08
Switzerland	1.05	1.18
Thailand	0.78	1.28
United Arab Emirates	0.73	0.13
United Kingdom	9.88	9.34
United States	57.19	63.52
Short-Term Instruments	1.94	2.08
Investment Funds	2.54	5.61
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.22	0.07
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	N/A	0.00
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Buy Protection	(0.08)	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.01	0.01
Interest Rate Swaps	(0.18)	(0.60)
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.00	0.01
Written Options		
Foreign Currency Options	(0.01)	(0.01)
Interest Rate Swaptions	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	(0.01)	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	N/A	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.17	0.07
Cross-Currency Swaps	0.06	0.02
Interest Rate Swaps	0.01	(0.02)
Total Return Swaps on Indices	(0.03)	(0.01)
Forward Foreign Currency Contracts	0.98	(1.16)
Hedged Forward Foreign Currency Contracts	(0.21)	0.06
Other Financial Assets	0.05	0.04
Securities Sold Short	(11.94)	(12.27)
Other Current Assets & Liabilities	(21.71)	(26.53)
Net Assets	100.00	100.00

Schedule of Investments Global Bond Opportunities Fund

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES				PANAMA				Morgan Stanley			
AUSTRALIA				SOVEREIGN ISSUES				5.664% due 17/04/2036 \$ 76 \$ 78 0.52			
SOVEREIGN ISSUES				Panama Government International Bond				Wells Fargo & Co.			
New South Wales Treasury Corp.				6.700% due 26/01/2036 \$ 35 \$ 38 0.25				4.960% due 23/01/2037			
3.500% due 20/11/2037 AUD	250	\$ 144	0.97	PERU				5.150% due 23/04/2031			
Treasury Corp. of Victoria				SOVEREIGN ISSUES							
1.500% due 10/09/2031	400	236	1.58	Peru Government International Bond							
Total Australia		380	2.55	7.300% due 12/08/2033 PEN 1,000 329 2.20							
CAYMAN ISLANDS				POLAND				U.S. GOVERNMENT AGENCIES			
CORPORATE BONDS & NOTES				SOVEREIGN ISSUES				Ginnie Mae, TBA			
Gaci First Investment Co.				Poland Government International Bond				3.000% due 01/08/2056 400 355 2.38			
2.750% due 14/10/2028 €	250	281	1.89	4.875% due 12/02/2030 \$ 210 212 1.43				3.500% due 01/08/2056 550 494 3.32			
COLOMBIA				ROMANIA				6.500% due 01/08/2056 500 517 3.47			
SOVEREIGN ISSUES				SOVEREIGN ISSUES				Uniform Mortgage-Backed Security, TBA			
Colombian TES				Romania Government International Bond				4.000% due 01/08/2056 400 374 2.51			
12.500% due 27/02/2030 COP 1,685,500		492	3.30	5.375% due 22/03/2031 € 55 65 0.44				4.500% due 01/08/2056 900 861 5.78			
FRANCE				SOUTH AFRICA				5.000% due 01/08/2056 4,175 4,098 27.50			
SOVEREIGN ISSUES				SOVEREIGN ISSUES				5.500% due 01/08/2056 1,000 1,002 6.72			
France Government International Bond				South Africa Government International Bond				7,701 51.68			
0.750% due 25/02/2028 €	400	443	2.98	8.500% due 31/01/2037 ZAR 5,150 313 2.10				U.S. TREASURY OBLIGATIONS			
2.750% due 25/02/2029	120	137	0.92	SPAIN				U.S. Treasury Bonds			
Total France		580	3.90	SOVEREIGN ISSUES				1.875% due 15/02/2041 162 112 0.75			
HUNGARY				Spain Government International Bond				4.625% due 15/02/2046 358 344 2.31			
SOVEREIGN ISSUES				2.400% due 31/05/2028 € 220 251 1.68				5.000% due 15/05/2056 306 309 2.08			
Hungary Government International Bond				3.150% due 30/04/2035 250 284 1.91				U.S. Treasury Inflation Protected Securities (c)			
4.000% due 25/07/2029	110	129	0.86	3.300% due 30/04/2036 25 29 0.19				1.250% due 15/04/2031 51 50 0.33			
ISRAEL				Total Spain				U.S. Treasury Notes			
SOVEREIGN ISSUES				564 3.78				4.000% due 31/05/2028 150 149 1.00			
Israel Government International Bond				SUPRANATIONAL				4.125% due 31/05/2031 300 299 2.01			
1.500% due 16/01/2029	260	284	1.91	SOVEREIGN ISSUES				4.125% due 15/02/2036 19 19 0.13			
ITALY				European Union				4.375% due 15/05/2036 200 199 1.33			
SOVEREIGN ISSUES				3.250% due 12/12/2036 100 114 0.76				1,481 9.94			
Italy Buoni Poliennali Del Tesoro				UNITED KINGDOM				Total United States			
2.850% due 01/02/2031	200	228	1.53	SOVEREIGN ISSUES				9,542 64.04			
3.450% due 01/02/2036	100	113	0.76	United Kingdom Gilt				SHORT-TERM INSTRUMENTS			
Total Italy		341	2.29	1.125% due 31/01/2039 £ 50 43 0.29				HUNGARY TREASURY BILLS			
JAPAN				4.125% due 07/03/2031 350 461 3.09				6.082% due			
SOVEREIGN ISSUES				Total United Kingdom				02/07/2026 (a)(b) HUF 37,000 119 0.80			
Japan Government International Bond				504 3.38				NIGERIA TREASURY BILLS			
0.400% due 20/06/2040 ¥	17,200	73	0.49	UNITED STATES				21.612%			
0.700% due 20/12/2050	4,050	13	0.09	CORPORATE BONDS & NOTES				due 11/08/2026 (a)(b) NGN 55,200 39 0.26			
3.200% due 20/12/2045	10,000	58	0.39	Bank of America Corp.				U.S. TREASURY BILLS			
3.700% due 20/03/2056	9,000	53	0.35	4.456% due 06/02/2032 \$ 75 74 0.50				3.669% due			
Total Japan		197	1.32	Goldman Sachs Group, Inc.				23/07/2026 (a)(b) \$ 450 449 3.01			
				5.065% due 21/01/2037 76 74 0.50				3.676% due			
				JPMorgan Chase & Co.				06/08/2026 (a)(b) 450 449 3.01			
				5.148% due 23/04/2037 50 50 0.33				3.677% due			
								11/08/2026 (a)(b) 500 498 3.35			
								3.683% due			
								06/08/2026 (a)(b) 450 448 3.01			
								1,844 12.38			
								Total Short-Term Instruments			
								2,002 13.44			
								Total Transferable Securities \$ 16,367 109.84			

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BPS	3.690%	30/06/2026	01/07/2026	\$ 2,500	U.S. Treasury Inflation Protected Securities	\$ (2,539)	\$ 2,500	\$ 2,500	16.78
					1.875% due 15/07/2035	(3,050)	2,800	2,800	18.79
	3.700%	30/06/2026	01/07/2026	2,800	Ginnie Mae 4.000% due 20/01/2049				
Total Repurchase Agreements						\$ (5,589)	\$ 5,300	\$ 5,300	35.57

⁽¹⁾ Includes accrued interest.

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month EURIBOR December Futures	Long	12/2026	15	\$ 5	0.03
Canada Government 5-Year Bond September Futures	Short	09/2026	3	0	(0.01)
Canada Government 10-Year Bond September Futures	Long	09/2026	1	0	0.00
Euro-Bobl September Futures	Short	09/2026	6	(4)	(0.03)
Euro-BTP Italy Government Bond September Futures	Long	09/2026	9	7	0.05
Euro-Bund 10-Year Bond September Futures	Short	09/2026	10	(12)	(0.08)
Euro-OAT France Government 10-Year Bond September Futures	Short	09/2026	9	(7)	(0.05)
Euro-Schatz September Futures	Short	09/2026	8	(2)	(0.01)
Japan Government 10-Year Bond September Futures	Short	09/2026	3	4	0.03
U.S. Treasury 5-Year Note September Futures	Long	09/2026	2	1	0.01
U.S. Treasury 10-Year Note September Futures	Long	09/2026	10	3	0.02
U.S. Treasury 10-Year Ultra September Futures	Long	09/2026	5	2	0.01
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2026	1	1	0.01
United Kingdom Long Gilt September Futures	Long	09/2026	4	1	0.01
				\$ (1)	(0.01)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (1)	(0.01)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-46 10-Year Index	(1.000)%	20/06/2036	\$ 1,050	\$ 0	0.00
iTraxx Europe Main 45 5-Year Index	(1.000)	20/06/2031	€ 350	0	0.00
				\$ 0	0.00

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-46 5-Year Index	1.000%	20/06/2031	\$ 13,050	\$ 0	0.00

INTEREST RATE SWAPS

Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/(Depreciation)	% of Net Assets
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	3.500%	16/09/2028	£ 3,450	\$ 6	0.04
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	3.500	16/09/2031	550	1	0.01
Receive ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	4.000	16/09/2036	600	0	0.00
Receive ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	4.500	16/09/2056	50	0	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.500	17/06/2028	¥ 454,350	(1)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.750	17/06/2031	71,400	0	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	2.000	17/06/2036	133,500	(2)	(0.02)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	2.750	17/06/2056	25,350	2	0.01
Receive ⁽⁴⁾	1-Day SGD-SIBCSORA Compounded-OIS	1.750	16/09/2031	SGD 1,700	(8)	(0.05)
Receive ⁽⁴⁾	1-Day THB-THOR Compounded-OIS	1.750	16/09/2031	THB 3,500	0	0.00
Pay ⁽⁴⁾	1-Day THB-THOR Compounded-OIS	2.000	16/09/2031	2,800	1	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.000	17/06/2028	\$ 150	0	0.00
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.000	16/09/2028	550	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	17/06/2031	100	0	0.00
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.250	16/09/2031	150	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/06/2036	650	(2)	(0.01)
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.750	16/09/2036	1,700	(4)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	4.000	17/06/2056	250	(2)	(0.01)
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	4.000	16/09/2056	600	(1)	0.00
Pay	1-Year BRL-CDI	12.970	02/01/2029	BRL 4,200	10	0.07
Receive	3-Month CAD-CAONREPO Compounded-OIS	2.750	17/06/2031	CAD 300	(1)	(0.01)
Receive ⁽⁴⁾	3-Month CAD-CAONREPO Compounded-OIS	2.750	16/09/2031	400	0	0.00
Receive ⁽⁴⁾	3-Month CAD-CAONREPO Compounded-OIS	3.250	16/09/2056	50	0	0.00
Pay ⁽⁴⁾	3-Month CHF-SRFXON3 Compounded-OIS	0.250	16/09/2031	CHF 380	1	0.01
Pay ⁽⁴⁾	3-Month NZD-BBR	3.750	16/12/2028	NZD 1,150	1	0.01
Pay ⁽⁴⁾	3-Month NZD-BBR	3.750	16/09/2029	100	0	0.00
Pay ⁽⁴⁾	3-Month NZD-BBR	4.000	16/12/2031	300	1	0.00
Pay ⁽⁴⁾	3-Month SEK-STIBOR	2.750	16/09/2031	SEK 5,750	4	0.03
Pay ⁽⁴⁾	6-Month AUD-BBR-BBSW	4.500	16/09/2031	AUD 1,750	6	0.04
Pay ⁽⁴⁾	6-Month AUD-BBR-BBSW	5.000	16/09/2036	300	2	0.01
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.250	16/09/2028	€ 2,200	3	0.02
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.500	16/09/2031	150	0	0.00
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	925	10	0.07
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	330	(6)	(0.04)
Pay	6-Month NOK-NIBOR	3.750	18/03/2031	NOK 5,150	1	0.00
					\$ 23	0.16
Total Centrally Cleared Financial Derivative Instruments					\$ 23	0.16

⁽¹⁾ If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a

Schedule of Investments Global Bond Opportunities Fund (Cont.)

net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

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

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

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

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	KRW 3,033	\$ 2	\$ 0	\$ 0	\$ 0	0.00
	09/2026	IDR 324,990	18	0	0	0	0.00
	09/2026	\$ 11	INR 1,033	0	0	0	0.00
BPS	07/2026	€ 1,221	\$ 1,399	4	(1)	3	0.02
	07/2026	HUF 13,116	42	0	0	0	0.00
	07/2026	¥ 3,100	19	0	0	0	0.00
	07/2026	NZD 19	11	0	0	0	0.00
	07/2026	SGD 197	152	0	0	0	0.00
	07/2026	\$ 43	HUF 13,180	0	(1)	(1)	0.00
	07/2026	9	¥ 1,500	0	0	0	0.00
	07/2026	ZAR 133	\$ 8	0	0	0	0.00
	08/2026	CAD 17	12	0	0	0	0.00
	09/2026	COP 1,742,089	502	6	0	6	0.04
	09/2026	IDR 91,611	5	0	0	0	0.00
	12/2026	\$ 5	IDR 92,234	0	0	0	0.00
BRC	07/2026	SGD 24	\$ 19	0	0	0	0.00
	07/2026	\$ 24	HUF 7,311	0	(1)	(1)	(0.01)
	07/2026	34	TRY 1,599	0	0	0	0.00
BSH	07/2026	ZAR 693	\$ 42	0	0	0	0.00
	07/2026	\$ 202	BRL 1,047	1	0	1	0.00
	07/2026	180	NZD 318	1	0	1	0.01
CBK	08/2026	NZD 318	\$ 180	0	(1)	(1)	(0.01)
	07/2026	AUD 14	10	0	0	0	0.00
	07/2026	CAD 15	11	0	0	0	0.00
	07/2026	£ 151	200	0	(1)	(1)	0.00
	07/2026	\$ 141	BRL 718	0	(3)	(3)	(0.02)
	07/2026	7	PLN 25	0	0	0	0.00
	07/2026	35	SEK 330	0	(1)	(1)	(0.01)
	07/2026	ZAR 149	\$ 9	0	0	0	0.00
	08/2026	HKD 483	62	0	0	0	0.00
	09/2026	COP 55,947	16	0	0	0	0.00
	09/2026	IDR 331,252	18	0	0	0	0.00
	09/2026	PEN 58	17	0	0	0	0.00
	09/2026	\$ 131	MXN 2,286	0	(1)	(1)	(0.01)
DUB	12/2026	18	IDR 333,474	0	0	0	0.00
	07/2026	9	PLN 35	0	0	0	0.00
	07/2026	14	SGD 18	0	0	0	0.00
	08/2026	SGD 18	\$ 14	0	0	0	0.00
	09/2026	PEN 691	203	1	0	1	0.01
FAR	09/2026	\$ 114	INR 10,801	0	0	0	0.00
	07/2026	£ 91	\$ 122	1	0	1	0.01
	07/2026	SEK 500	52	0	0	0	0.00
	07/2026	\$ 44	€ 39	0	0	0	0.00
	07/2026	86	¥ 13,898	0	0	0	0.00
	07/2026	11	PLN 40	0	0	0	0.00
	08/2026	€ 39	\$ 45	0	0	0	0.00
	08/2026	¥ 13,862	86	0	0	0	0.00
	08/2026	\$ 52	SEK 499	0	0	0	0.00
	09/2026	PEN 401	\$ 118	1	0	1	0.00
GLM	07/2026	BRL 1,885	364	0	(1)	(1)	0.00
	07/2026	\$ 160	CAD 228	0	0	0	0.00
	07/2026	12	PLN 44	0	0	0	0.00
	08/2026	CAD 227	\$ 160	0	0	0	0.00
	09/2026	\$ 4	IDR 62,902	0	0	0	0.00
	09/2026	15	MXN 259	0	0	0	0.00
	10/2026	364	BRL 1,927	1	0	1	0.00
MBC	07/2026	AUD 77	\$ 54	1	0	1	0.01
	07/2026	CHF 40	50	1	0	1	0.00
	07/2026	€ 643	745	11	0	11	0.07
	07/2026	£ 53	71	1	0	1	0.01
	07/2026	KRW 30,303	20	0	0	0	0.00
	07/2026	NZD 99	58	2	0	2	0.01
	07/2026	SEK 305	31	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2026	SGD 118	\$ 92	\$ 1	\$ 0	\$ 1	0.01
	07/2026	\$ 287	AUD 416	1	0	1	0.01
	07/2026	5	HUF 1,454	0	0	0	0.00
	07/2026	26	KRW 40,042	0	0	0	0.00
	07/2026	5	NOK 48	0	0	0	0.00
	07/2026	8	ZAR 138	0	0	0	0.00
	07/2026	ZAR 2,460	\$ 149	0	(1)	(1)	(0.01)
	08/2026	AUD 416	287	0	(1)	(1)	(0.01)
	08/2026	NOK 48	5	0	0	0	0.00
	08/2026	\$ 31	SEK 305	0	0	0	0.00
MYI	07/2026	€ 400	\$ 462	4	0	4	0.03
	07/2026	NOK 50	5	0	0	0	0.00
	07/2026	NZD 0	0	0	0	0	0.00
	07/2026	\$ 19	£ 14	0	0	0	0.00
	07/2026	41	¥ 6,600	0	(1)	(1)	(0.01)
	07/2026	73	PLN 271	0	(1)	(1)	0.00
	07/2026	53	SEK 510	0	0	0	0.00
	09/2026	9	INR 855	0	0	0	0.00
NSL	07/2026	79	TRY 3,727	0	0	0	0.00
RBC	07/2026	SGD 29	\$ 22	0	0	0	0.00
RYL	07/2026	CAD 141	100	0	0	0	0.00
	07/2026	NZD 176	101	1	0	1	0.00
SCX	07/2026	CAD 78	56	1	0	1	0.01
	07/2026	NZD 24	14	0	0	0	0.00
	08/2026	HKD 100	13	0	0	0	0.00
SOG	07/2026	AUD 79	56	1	0	1	0.01
	07/2026	CHF 39	48	0	0	0	0.00
	07/2026	\$ 233	AUD 337	1	0	1	0.01
	07/2026	98	CHF 79	0	0	0	0.00
	07/2026	2,706	€ 2,379	15	0	15	0.09
	07/2026	262	SGD 339	1	0	1	0.00
	08/2026	AUD 337	\$ 233	0	(1)	(1)	(0.01)
	08/2026	CHF 79	98	0	0	0	0.00
	08/2026	€ 2,379	2,710	0	(15)	(15)	(0.09)
	08/2026	SGD 339	262	0	(1)	(1)	0.00
	09/2026	\$ 49	INR 4,689	0	0	0	0.00
	09/2026	74	MXN 1,290	0	(1)	(1)	(0.01)
SSB	07/2026	AUD 202	\$ 141	1	0	1	0.01
	07/2026	KRW 66,490	43	0	0	0	0.00
	07/2026	\$ 23	BRL 115	0	0	0	0.00
	07/2026	1	CAD 2	0	0	0	0.00
	07/2026	469	£ 355	2	0	2	0.01
	08/2026	CAD 2	\$ 1	0	0	0	0.00
	08/2026	£ 355	469	0	(3)	(3)	(0.01)
	09/2026	IDR 180,854	10	0	0	0	0.00
	09/2026	\$ 49	IDR 882,579	0	0	0	0.00
	09/2026	6	INR 575	0	0	0	0.00
UAG	07/2026	AUD 381	\$ 267	3	0	3	0.02
	07/2026	€ 154	176	0	0	0	0.00
	07/2026	£ 90	120	1	0	1	0.01
	07/2026	¥ 18,900	117	1	0	1	0.01
	07/2026	\$ 21	£ 16	0	0	0	0.00
	07/2026	10	PLN 35	0	0	0	0.00
				\$ 66	\$ (36)	\$ 30	0.21

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BSH	07/2026	\$ 82	CHF 65	\$ 0	\$ (1)	\$ (1)	(0.01)
MYI	07/2026	82	65	0	(1)	(1)	(0.01)
	08/2026	2	1	0	0	0	0.00
SOG	07/2026	CHF 67	\$ 82	0	(1)	(1)	0.00
	08/2026	\$ 82	CHF 66	0	0	0	0.01
UAG	07/2026	82	65	0	(1)	(1)	(0.01)
				\$ 0	\$ (4)	\$ (4)	(0.02)

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
FAR	07/2026	€ 68	\$ 78	\$ 0	\$ 0	\$ 0	0.00
	07/2026	\$ 82	€ 71	0	(1)	(1)	(0.01)
	08/2026	78	68	0	0	0	0.00
MBC	07/2026	€ 73	\$ 83	0	(1)	(1)	0.00
	07/2026	\$ 83	€ 72	0	(1)	(1)	(0.01)
	08/2026	84	74	1	0	1	0.01
SOG	07/2026	€ 73	\$ 83	0	0	0	0.00
	08/2026	\$ 83	€ 73	1	0	1	0.00
UAG	07/2026	82	71	0	(1)	(1)	(0.01)
				\$ 2	\$ (4)	\$ (2)	(0.02)

Schedule of Investments Global Bond Opportunities Fund (Cont.)

As at 30 June 2026, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2026	£ 52	\$ 68	\$ 0	\$ 0	\$ 0	0.00
	07/2026	\$ 2	£ 1	0	0	0	0.00
	08/2026	68	52	1	0	1	0.00
BRC	07/2026	82	61	0	(1)	(1)	(0.01)
FAR	07/2026	£ 0	\$ 0	0	0	0	0.00
	08/2026	\$ 0	£ 0	0	0	0	0.00
MBC	07/2026	84	63	0	(1)	(1)	0.00
MYI	07/2026	82	61	0	(1)	(1)	0.00
NSL	07/2026	£ 12	\$ 16	0	0	0	0.00
	08/2026	\$ 16	£ 12	0	0	0	0.00
SCX	07/2026	£ 60	\$ 80	0	0	0	0.00
	08/2026	\$ 80	£ 60	0	0	0	0.00
SOG	07/2026	£ 60	\$ 80	0	0	0	0.00
	08/2026	\$ 80	£ 60	0	0	0	0.00
SSB	07/2026	£ 1	\$ 1	0	0	0	0.00
	08/2026	\$ 1	£ 1	0	0	0	0.00
				\$ 1	\$ (3)	\$ (2)	(0.01)

As at 30 June 2026, the Institutional NOK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MBC	07/2026	NOK 763	\$ 77	\$ 0	\$ 0	\$ 0	0.00
	07/2026	\$ 81	NOK 768	0	(3)	(3)	(0.02)
	08/2026	78	780	0	0	0	0.00
MYI	07/2026	81	768	0	(3)	(3)	(0.02)
RYL	07/2026	81	768	0	(3)	(3)	(0.02)
				\$ 0	\$ (9)	\$ (9)	(0.06)

As at 30 June 2026, the Institutional SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	07/2026	\$ 82	SEK 769	\$ 0	\$ (3)	\$ (3)	(0.02)
FAR	07/2026	SEK 469	\$ 48	0	0	0	0.00
	08/2026	\$ 48	SEK 469	0	0	0	0.00
MBC	07/2026	SEK 709	\$ 73	0	0	0	0.00
	08/2026	\$ 73	SEK 708	1	0	1	0.01
MYI	07/2026	82	769	0	(2)	(2)	(0.02)
SOG	07/2026	82	769	0	(3)	(3)	(0.02)
				\$ 1	\$ (8)	\$ (7)	(0.05)

As at 30 June 2026, the Institutional SGD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	SGD 47	\$ 37	\$ 0	\$ 0	\$ 0	0.00
	07/2026	\$ 2	SGD 2	0	0	0	0.00
	08/2026	37	47	0	0	0	0.00
DUB	07/2026	SGD 58	\$ 44	0	0	0	0.00
	08/2026	\$ 44	SGD 57	0	0	0	0.00
FAR	07/2026	SGD 58	\$ 44	0	0	0	0.00
	08/2026	\$ 44	SGD 57	1	0	1	0.01
MBC	07/2026	82	106	0	(1)	(1)	(0.01)
NSL	07/2026	SGD 11	\$ 9	0	0	0	0.00
	08/2026	\$ 9	SGD 11	0	0	0	0.00
SOG	07/2026	SGD 112	\$ 86	0	0	0	0.00
	07/2026	\$ 82	SGD 106	0	(1)	(1)	(0.01)
	08/2026	86	111	0	0	0	0.00
SSB	07/2026	82	106	0	(1)	(1)	(0.01)
				\$ 1	\$ (3)	\$ (2)	(0.02)

As at 30 June 2026, the Institutional USD (Currency Exposure) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 1	RON 5	\$ 0	\$ 0	\$ 0	0.00
BPS	07/2026	15	AUD 22	0	0	0	0.00
	09/2026	IDR 6,456	\$ 0	0	0	0	0.00
	12/2026	\$ 0	IDR 6,500	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	07/2026	\$ 4	MYR 17	\$ 0	\$ 0	\$ 0	0.00
	07/2026	2	SGD 3	0	0	0	0.00
BSH	07/2026	AUD 12	\$ 8	0	0	0	0.00
	08/2026	\$ 8	AUD 12	0	0	0	0.00
CBK	07/2026	29	CAD 40	0	(1)	(1)	(0.01)
	07/2026	40	£ 30	0	(1)	(1)	0.00
	07/2026	10	KRW 15,000	0	0	0	0.00
	07/2026	1	PLN 2	0	0	0	0.00
	09/2026	IDR 27,678	\$ 2	0	0	0	0.00
	09/2026	\$ 1	CLP 565	0	0	0	0.00
	12/2026	2	IDR 27,864	0	0	0	0.00
DUB	07/2026	1	PLN 2	0	0	0	0.00
	07/2026	4	THB 121	0	0	0	0.00
FAR	07/2026	AUD 5	\$ 4	0	0	0	0.00
	07/2026	CNH 713	105	0	0	0	0.00
	07/2026	¥ 12,129	75	0	0	0	0.00
	07/2026	NZD 0	0	0	0	0	0.00
	07/2026	SEK 21	2	0	0	0	0.00
	07/2026	\$ 2	PLN 6	0	0	0	0.00
	08/2026	4	AUD 5	0	0	0	0.00
	08/2026	105	CNH 711	0	0	0	0.00
	08/2026	75	¥ 12,097	0	0	0	0.00
	08/2026	0	NZD 0	0	0	0	0.00
	08/2026	2	SEK 21	0	0	0	0.00
GSC	07/2026	CAD 39	\$ 27	0	0	0	0.00
	08/2026	\$ 27	CAD 39	0	0	0	0.00
	09/2026	1	PEN 3	0	0	0	0.00
MBC	07/2026	AUD 4	\$ 3	0	0	0	0.00
	07/2026	DKK 11	2	0	0	0	0.00
	07/2026	NOK 9	1	0	0	0	0.00
	07/2026	NZD 3	2	0	0	0	0.00
	07/2026	SEK 13	1	0	0	0	0.00
	07/2026	\$ 2	CZK 34	0	0	0	0.00
	07/2026	234	€ 202	0	(3)	(3)	(0.02)
	07/2026	4	SEK 36	0	0	0	0.00
	08/2026	3	AUD 4	0	0	0	0.00
	08/2026	2	DKK 11	0	0	0	0.00
	08/2026	1	NOK 9	0	0	0	0.00
	08/2026	2	NZD 3	0	0	0	0.00
	08/2026	1	SEK 13	0	0	0	0.00
MYI	07/2026	76	¥ 12,130	0	(1)	(1)	(0.01)
	07/2026	1	NOK 9	0	0	0	0.00
	08/2026	2	ILS 6	0	0	0	0.00
	09/2026	4	MXN 68	0	0	0	0.00
RYL	07/2026	1	HUF 284	0	0	0	0.00
SCX	07/2026	£ 29	\$ 38	0	0	0	0.00
	07/2026	\$ 2	NZD 3	0	0	0	0.00
	08/2026	38	£ 29	0	0	0	0.00
SOG	07/2026	AUD 1	\$ 1	0	0	0	0.00
	07/2026	CHF 5	6	0	0	0	0.00
	07/2026	€ 202	230	0	(1)	(1)	(0.01)
	07/2026	£ 1	2	0	0	0	0.00
	07/2026	SGD 3	2	0	0	0	0.00
	08/2026	\$ 1	AUD 1	0	0	0	0.00
	08/2026	6	CHF 5	0	0	0	0.00
	08/2026	230	€ 202	1	0	1	0.01
	08/2026	2	£ 1	0	0	0	0.00
	08/2026	2	SGD 3	0	0	0	0.00
SSB	07/2026	CAD 0	\$ 0	0	0	0	0.00
	07/2026	\$ 106	CNH 713	0	(1)	(1)	(0.01)
	07/2026	2	DKK 14	0	0	0	0.00
	08/2026	0	CAD 0	0	0	0	0.00
	09/2026	4	IDR 66,728	0	0	0	0.00
UAG	07/2026	6	CHF 5	0	0	0	0.00
	07/2026	1	PLN 2	0	0	0	0.00
				\$ 1	\$ (8)	\$ (7)	(0.05)
Total OTC Financial Derivative Instruments						\$ (3)	(0.02)

SECURITIES SOLD SHORT

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA			
2.000% due 01/08/2056	\$ 1,200	\$ (958)	(6.43)
6.000% due 01/08/2056	150	(153)	(1.03)
Total Securities Sold Short		\$ (1,111)	(7.46)
Total Investments		\$ 20,575	138.08
Other Current Assets & Liabilities		\$ (5,674)	(38.08)
Net Assets		\$ 14,901	100.00

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

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

(a) Zero coupon security.

(b) Coupon represents a yield to maturity.

(c) Principal amount of security is adjusted for inflation.

Cash of \$591 has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 16,367	\$ 0	\$ 16,367
Repurchase Agreements	0	5,300	0	5,300
Financial Derivative Instruments ⁽³⁾	(8)	27	0	19
Securities Sold Short	0	(1,111)	0	(1,111)
Totals	\$ (8)	\$ 20,583	\$ 0	\$ 20,575

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

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

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

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026⁽¹⁾:

Counterparty	As at 30-Jun-2026		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽²⁾
BPS	\$ 9	\$ 0	\$ 9
BRC	(5)	0	(5)
CBK	(8)	0	(8)
DUB	1	0	1
FAR	2	0	2
MBC	8	0	8
MYI	(6)	0	(6)
RYL	(2)	0	(2)
SCX	1	0	1
SOG	(4)	0	(4)
SSB	(2)	0	(2)
UAG	3	0	3

(1) The Global Bond Opportunities Fund launched on 10 June 2026.

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

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026⁽¹⁾ as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)
Transferable securities admitted to official stock exchange	29.75
Transferable securities dealt in on another regulated market*	29.86
Other transferable securities	0.14
Repurchase agreements	19.35
Financial derivative instruments dealt in on a regulated market	0.09
Centrally cleared financial derivative instruments	0.18
OTC financial derivative instruments	0.26
Other assets	20.37
Total Assets	100.00

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

(1) The Global Bond Opportunities Fund launched on 10 June 2026.

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES											
AUSTRALIA											
CORPORATE BONDS & NOTES											
Fortescue Treasury Pty. Ltd.				Lower Ferry Re Ltd.				Northriver Midstream Finance LP			
4.375% due 01/04/2031	\$ 617	\$ 588	0.02	6.510% due 08/07/2033	\$ 500	\$ 500	0.02	6.750% due 15/07/2032	\$ 1,800	\$ 1,824	0.07
4.500% due 15/09/2027	3,507	3,482	0.14	Luca RE Ltd.				NOVA Chemicals Corp.			
5.875% due 15/04/2030	662	671	0.03	10.800% due 22/07/2031	250	260	0.01	5.250% due 01/06/2027	2,000	2,003	0.08
6.125% due 15/04/2032	815	838	0.04	MMIFS Re Ltd.				Ontario Gaming GTA LP			
Mineral Resources Ltd.				5.161% due 10/01/2033	CAD 250	178	0.01	8.000% due 01/08/2030	675	669	0.03
6.000% due 01/05/2032	3,100	3,069	0.13	Nature Coast Re Ltd.				Open Text Corp.			
6.250% due 01/05/2034	2,775	2,730	0.11	11.789% due 26/02/2030	\$ 250	252	0.01	3.875% due 15/02/2028	1,875	1,828	0.08
7.000% due 01/04/2031	50	52	0.00	NCL Corp. Ltd.				Precision Drilling Corp.			
PLS Group Ltd.				7.750% due 15/02/2029	500	522	0.02	6.875% due 15/01/2029	675	679	0.03
6.875% due 01/05/2031	125	128	0.01	Odffell Rig Ltd.				Rogers Communications, Inc.			
Total Australia		11,558	0.48	7.250% due 08/03/2031	4,025	4,136	0.17	7.000% due 15/04/2055	450	461	0.02
				Palm RE Ltd.				7.125% due 15/04/2055	650	668	0.03
				13.220% due 09/06/2031	250	258	0.01	Skeena Resources Ltd.			
				Purple Re Ltd.				8.500% due 01/04/2031	1,000	1,051	0.04
				12.676% due 06/06/2031	300	308	0.01			49,602	2.05
				Seadrill Finance Ltd.				LOAN PARTICIPATIONS AND ASSIGNMENTS			
				8.375% due 01/08/2030	8,175	8,576	0.36	Bausch Health Cos., Inc.			
				Torrey Pines Re Ltd.				9.894% due 08/10/2030	3,716	3,612	0.15
				6.539% due 07/06/2033	250	250	0.01	SOVEREIGN ISSUES			
				6.789% due 07/06/2034	250	252	0.01	Canada Government International Bond			
				7.536% due 07/06/2034	250	251	0.01	2.750% due 01/06/2033	CAD 16,275	11,176	0.46
				9.586% due 07/06/2032	250	257	0.01	Total Canada		64,390	2.66
				9.810% due 07/06/2034	250	256	0.01	CAYMAN ISLANDS			
				Transocean International Ltd.				ASSET-BACKED SECURITIES			
				7.875% due 15/10/2032	4,075	4,256	0.18	Atlantic Avenue Ltd.			
				8.250% due 15/05/2029	2,650	2,738	0.11	5.053% due 15/10/2038	\$ 3,500	3,512	0.15
				8.500% due 15/05/2031	1,150	1,195	0.05	FINLAND			
				8.750% due 15/02/2030	1,435	1,492	0.06	CORPORATE BONDS & NOTES			
				Tremont Re Ltd.				Ahlstrom Holding Oy			
				7.786% due 22/03/2033	250	249	0.01	4.875% due 04/02/2028	9,100	9,008	0.37
				Ursa Re Ltd.				FRANCE			
				8.510% due 07/12/2029	250	253	0.01	CORPORATE BONDS & NOTES			
				11.021% due 22/02/2028	250	258	0.01	Atos Group			
				11.260% due 07/06/2028	250	257	0.01	8.125% due 21/05/2031	€ 900	1,019	0.04
				Valaris Ltd.				CAB SELAS			
				8.375% due 30/04/2030	7,300	7,584	0.32	7.750% due 09/08/2031	6,350	7,263	0.30
				Veraison Re Ltd.				Electricite de France S.A.			
				6.421% due 08/03/2034	250	253	0.01	3.375% due 15/06/2030 (e)	7,000	7,751	0.32
				7.671% due 08/03/2034	250	250	0.01	Eramet S.A.			
				8.521% due 08/03/2033	250	253	0.01	7.250% due 22/05/2028	1,900	2,206	0.09
				Viking Cruises Ltd.				HomeVi SASU			
				5.875% due 15/10/2033	925	927	0.04	6.625% due 31/10/2031	4,975	5,787	0.24
				7.000% due 15/02/2029	975	979	0.04	iliad S.A.			
				9.125% due 15/07/2031	4,634	4,858	0.20	4.250% due 15/12/2029	400	465	0.02
				VOC Escrow Ltd.				4.250% due 09/01/2032	2,600	2,999	0.13
				5.000% due 15/02/2028	1,325	1,324	0.06	5.375% due 02/05/2031	2,900	3,532	0.15
				Weatherford International Ltd.				Kapla Holding S.A.S.			
				6.750% due 15/10/2033	8,950	9,137	0.38	5.125% due 30/04/2032	1,100	1,268	0.05
				Windrose Re Ltd.				5.199% due 30/04/2033	600	695	0.03
				8.782% due 11/02/2033	250	250	0.01	New Immo Holding S.A.			
				Winston RE Ltd.				5.500% due 23/04/2031	5,600	6,432	0.27
				10.020% due 21/02/2028	250	257	0.01	5.875% due 17/04/2028	4,200	4,917	0.20
				Total Bermuda		68,706	2.84	Viridien			
				CANADA				10.000% due 15/10/2030	\$ 1,655	1,759	0.07
				CORPORATE BONDS & NOTES				Worldline S.A.			
				B.C. Ltd.				0.875% due 30/06/2027	€ 1,200	1,308	0.05
				10.000% due 15/04/2032	8,525	8,640	0.36	4.125% due 12/09/2028	1,300	1,401	0.06
				B.C. Unlimited Liability Co.				Total France		48,802	2.02
				4.000% due 15/10/2030	10,950	10,344	0.43	GERMANY			
				4.375% due 15/01/2028	1,300	1,286	0.05	CORPORATE BONDS & NOTES			
				Bausch & Lomb Corp.				Bayer AG			
				8.375% due 01/10/2028	6,375	6,558	0.27	5.375% due 25/03/2082	4,600	5,431	0.22
				Bombardier, Inc.				Birkenstock Group BV & Co. KG			
				5.875% due 15/01/2035	875	879	0.04	4.500% due 15/06/2033	1,100	1,272	0.05
				8.750% due 15/11/2030	5,175	5,477	0.23	Cerdia Finanz GmbH			
				Canada Cartage Corp.				9.375% due 03/10/2031	\$ 1,250	1,123	0.05
				9.750% due 08/05/2031	1,625	1,579	0.06				
				GFL Environmental, Inc.							
				3.500% due 01/09/2028	1,425	1,391	0.06				
				4.000% due 01/08/2028	2,675	2,614	0.11				
				goeasy Ltd.							
				6.875% due 15/05/2030	75	67	0.00				
				7.375% due 01/10/2030	1,400	1,262	0.05				
				9.250% due 01/12/2028	328	322	0.01				

616 PIMCO FUNDS: GLOBAL INVESTORS SERIES PLC

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
UNITED KINGDOM				UNITED KINGDOM				UNITED KINGDOM			
CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES			
IPD BV				Alexandrite Monnet UK Holdco PLC				AES Corp.			
5.776% due 15/06/2031	€ 4,350	\$ 4,946	0.20	6.875% due 31/05/2031	€ 1,300	\$ 1,501	0.06	6.950% due 15/07/2055	\$ 4,375	\$ 4,322	0.18
Nouryon Finance BV				Allwyn Entertainment Financing UK PLC				7.600% due 15/01/2055	1,300	1,335	0.06
6.125% due 15/07/2031 (a)	2,700	3,139	0.13	4.625% due 15/08/2031	2,200	2,512	0.10	Aethon United BR LP			
Stellantis NV				Amber Finco PLC				7.500% due 01/10/2029	1,325	1,379	0.06
6.250% due 16/03/2031 (e)	2,650	2,973	0.12	6.625% due 15/07/2029	1,200	1,424	0.06	Albertsons Cos., Inc.			
6.875% due 16/12/2033 (e)	3,450	3,853	0.16	Barclays PLC				5.750% due 31/03/2034	2,425	2,312	0.10
Telefonica Europe BV				8.375% due 15/09/2031 (e)(g) £	700	991	0.04	Alliant Holdings Intermediate LLC			
5.752% due 15/01/2032 (e)	4,200	5,089	0.21	BCP Modular Services Finance PLC				4.250% due 15/10/2027	1,180	1,167	0.05
Teva Pharmaceutical Finance Netherlands BV				4.750% due 30/11/2028	€ 2,810	3,050	0.13	6.750% due 15/04/2028	12,475	12,581	0.52
4.100% due 01/10/2046	\$ 906	700	0.03	6.500% due 10/07/2031 (i)	700	696	0.03	Allied Universal Holdco LLC			
Veon Midco BV				Canary Wharf Group Investment Holdings PLC				7.875% due 15/02/2031	2,350	2,458	0.10
3.375% due 25/11/2027	517	505	0.02	3.375% due 23/04/2028	£ 500	638	0.03	Allison Transmission, Inc.			
6.950% due 01/06/2031	2,900	2,897	0.12	Carnival UK Ltd.				3.750% due 30/01/2031	1,975	1,848	0.08
7.450% due 01/06/2033	3,275	3,270	0.13	4.125% due 15/07/2031	€ 5,400	6,219	0.26	4.750% due 01/10/2027	1,950	1,946	0.08
VZ Secured Financing BV				CD&R Firefly Bidco PLC				AMC Global Media, Inc.			
5.000% due 15/01/2032	1,250	1,095	0.05	8.625% due 30/04/2029	£ 2,025	2,772	0.11	10.500% due 15/07/2032	106	109	0.00
7.500% due 15/01/2033	14,075	13,484	0.56	EC Finance PLC				American Airlines Pass-Through Trust			
Wintershall Dea Finance BV				3.250% due 15/10/2026	€ 1,900	2,169	0.09	3.375% due 01/11/2028	224	222	0.01
6.117% due 08/05/2030 (e) €	4,550	5,394	0.22	Heathrow Finance PLC				American Axle & Manufacturing, Inc.			
ZF Europe Finance BV				3.875% due 01/03/2027	£ 1,875	2,468	0.10	6.875% due 01/07/2028	109	110	0.00
3.000% due 23/10/2029	2,600	2,845	0.12	4.125% due 01/09/2029	2,933	3,665	0.15	American Builders & Contractors Supply Co., Inc.			
5.500% due 17/02/2032	400	453	0.02	INEOS Finance PLC				3.875% due 15/11/2029	5,450	5,198	0.21
6.125% due 13/03/2029	8,800	10,397	0.43	7.500% due 15/04/2029	\$ 325	316	0.01	AmWINS Group, Inc.			
Ziggo BV				7.875% due 15/11/2031	€ 1,125	1,238	0.05	6.375% due 15/02/2029	1,375	1,383	0.06
4.875% due 15/01/2030	\$ 875	822	0.03	INEOS Quattro Finance PLC				Antero Midstream Partners LP			
Total Netherlands		81,099	3.35	9.625% due 15/03/2029	\$ 3,000	2,820	0.12	5.750% due 15/01/2028	100	100	0.00
NORWAY				Miller Homes Group Finco PLC				APi Group DE, Inc.			
CORPORATE BONDS & NOTES				6.533% due 15/10/2030 (h) €	1,600	1,833	0.08	4.125% due 15/07/2029	3,430	3,292	0.14
TGS ASA				Mobico Group PLC				4.750% due 15/10/2029	2,675	2,624	0.11
8.500% due 15/01/2030	7,150	7,519	0.31	3.625% due 20/11/2028	£ 400	488	0.02	5.750% due 01/06/2034	125	124	0.01
Var Energi ASA				NatWest Group PLC				APLD ComputeCo LLC			
4.950% due 29/04/2086	€ 9,225	10,562	0.44	7.625% due 30/09/2035 (e)(g)(i)	400	547	0.02	6.750% due 15/03/2031	5,375	5,398	0.22
7.862% due 15/11/2083	1,775	2,197	0.09	Pinnacle Bidco PLC				7.000% due 15/06/2031	1,550	1,549	0.06
Total Norway		20,278	0.84	8.250% due 11/10/2028	€ 6,125	7,257	0.30	Aramark Services, Inc.			
POLAND				Virgin Media Finance PLC				5.000% due 01/02/2028	5,350	5,342	0.22
CORPORATE BONDS & NOTES				5.000% due 15/07/2030	\$ 2,750	2,094	0.09	Arcosa, Inc.			
Synthos S.A.				Virgin Media Secured Finance PLC				4.375% due 15/04/2029	1,875	1,846	0.08
2.500% due 07/06/2028 (i)	4,800	5,322	0.22	4.250% due 15/01/2030	£ 11,375	13,328	0.55	Ascent Resources Utica Holdings LLC			
SINGAPORE				Vmed O2 UK Financing PLC				6.625% due 15/07/2033	400	405	0.02
CORPORATE BONDS & NOTES				4.750% due 15/07/2031	\$ 1,025	843	0.03	Asurion LLC			
Seagate Data Storage Technology Pte Ltd.				5.625% due 15/04/2032	€ 9,750	9,825	0.41	8.000% due 31/12/2032	5,358	5,403	0.22
8.250% due 15/12/2029	\$ 5,000	5,231	0.22	7.750% due 15/04/2032	\$ 225	203	0.01	8.375% due 01/02/2034	4,435	4,109	0.17
SPAIN				Total United Kingdom		68,897	2.85	ATI, Inc.			
CORPORATE BONDS & NOTES				SHARES				5.875% due 15/06/2033	1,200	1,217	0.05
Celsa Opco S.A.				UNITED STATES				Avantor Funding, Inc.			
8.250% due 15/12/2030	€ 3,982	4,857	0.20	COMMON STOCKS				4.625% due 15/07/2028	375	371	0.02
Grifols S.A.				INDUSTRIALS				Avis Budget Car Rental LLC			
4.750% due 15/10/2028	\$ 2,070	2,030	0.08	Spirit Aviation Holdings, Inc. (c)	311,100	6	0.00	8.375% due 15/06/2032	5,725	5,768	0.24
Molins Finance S.A.				CORPORATE BONDS & NOTES				Axon Enterprise, Inc.			
5.500% due 15/06/2033	€ 1,300	1,555	0.07	Academy Ltd.				6.125% due 15/03/2030	2,719	2,780	0.11
		8,442	0.35	5.875% due 15/05/2031	\$ 1,475	1,476	0.06	6.250% due 15/03/2033	2,225	2,282	0.09
LOAN PARTICIPATIONS AND ASSIGNMENTS				Acrisure LLC				B&G Foods, Inc.			
Subcalidora				6.750% due 01/07/2032	1,675	1,507	0.06	8.000% due 15/09/2028	5,425	5,437	0.22
8.041% due 14/08/2029	10,875	12,367	0.51	7.500% due 06/11/2030	2,300	2,183	0.09	11.000% due 15/06/2031	1,475	1,363	0.06
Total Spain		20,809	0.86	ADI Escrow Issuer LLC				Ball Corp.			
SWEDEN				7.125% due 15/07/2034	1,400	1,429	0.06	3.125% due 15/09/2031	200	181	0.01
CORPORATE BONDS & NOTES				ADT Security Corp.				Bath & Body Works, Inc.			
Asmodee Group AB				4.875% due 15/07/2032 (i)	2,035	1,924	0.08	6.750% due 01/07/2036	300	301	0.01
5.750% due 15/12/2029	160	190	0.01	Advance Auto Parts, Inc.				6.875% due 01/11/2035	2,300	2,357	0.10
Castellum AB				3.900% due 15/04/2030	225	212	0.01	Beach Acquisition Bidco LLC (10.000% Cash or 10.750% PIK)			
3.125% due 02/12/2026 (e)	8,225	9,326	0.39	7.000% due 01/08/2030	5,050	5,181	0.21	10.000% due 15/07/2033 (b)	4,159	4,724	0.20
Heimstaden AB				7.375% due 01/08/2033	550	570	0.02	Beacon Mobility Corp.			
7.361% due 24/01/2031	4,600	5,364	0.22	Advantage Sales & Marketing, Inc.				7.250% due 01/08/2030	4,000	4,167	0.17
Samhallsbyggnadsbolaget Norden Holding AB				9.000% due 15/11/2030	923	824	0.03	Beazer Homes USA, Inc.			
0.750% due 14/11/2028	12,250	12,388	0.51					8.000% due 15/01/2032	1,550	1,558	0.06
Verisure Holding AB								Beignet Investor LLC			
4.125% due 02/01/2032 (a)	900	1,038	0.04					6.581% due 30/05/2049	4,700	4,797	0.20
Total Sweden		28,306	1.17					BioMarin Pharmaceutical, Inc.			
								5.500% due 15/02/2034	200	197	0.01
								BKV Upstream Midstream LLC			
								7.500% due 15/10/2030	875	879	0.04
								Black Pearl Compute LLC			
								6.125% due 15/02/2031	525	532	0.02

Schedule of Investments Global High Yield Bond Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Block, Inc.				Cleveland-Cliffs, Inc.				Discovery Global Holdings, Inc.			
5.625% due 15/08/2030	\$ 2,900	\$ 2,909	0.12	6.750% due 15/04/2030	\$ 2,130	\$ 2,133	0.09	4.054% due 15/03/2029	\$ 1,125	\$ 1,115	0.05
6.000% due 15/08/2033	1,500	1,511	0.06	6.875% due 01/11/2029	900	909	0.04	4.279% due 15/03/2032	4,149	3,726	0.15
6.500% due 15/05/2032	3,925	4,009	0.17	7.500% due 15/09/2031	2,050	2,076	0.09	5.050% due 15/03/2042	6,225	4,568	0.19
Bond U.S. Bidco 1, Inc.				7.625% due 15/01/2034	150	150	0.01	5.141% due 15/03/2052	425	286	0.01
6.500% due 15/06/2033	€ 475	547	0.02	Cloud Software Group, Inc.				DISH DBS Corp.			
Bond U.S. Bidco, Inc.				6.500% due 31/03/2029	3,500	3,399	0.14	5.250% due 01/12/2026	2,400	2,376	0.10
7.125% due 15/06/2033	\$ 3,175	3,208	0.13	6.625% due 15/08/2033	8,250	7,159	0.30	DISH Network Corp.			
Boyne USA, Inc.				8.250% due 30/06/2032	4,475	4,197	0.17	11.750% due 15/11/2027	4,175	4,293	0.18
4.750% due 15/05/2029	3,148	3,100	0.13	Clydesdale Acquisition Holdings, Inc.				Diversified Healthcare Trust			
Brink's Co.				6.750% due 01/07/2032	4,025	3,910	0.16	4.375% due 01/03/2031	4,025	3,687	0.15
4.625% due 15/10/2027	600	597	0.02	6.875% due 15/01/2030	2,725	2,718	0.11	7.250% due 15/10/2030	6,025	6,209	0.26
Brookfield Property REIT, Inc.				8.750% due 15/04/2030	100	99	0.00	Dorman Products, Inc.			
4.500% due 01/04/2027	1,900	1,880	0.08	Cogent Communications Group LLC				6.250% due 15/06/2034	775	785	0.03
Builders FirstSource, Inc.				6.500% due 01/07/2032	6,875	6,194	0.26	EchoStar Corp.			
4.250% due 01/02/2032	6,550	6,106	0.25	7.000% due 15/06/2027	2,800	2,782	0.12	10.750% due 30/11/2029	5,200	5,622	0.23
6.750% due 15/05/2035	3,550	3,624	0.15	Coherent Corp.				EchoStar Corp. (6.750% Cash or 6.750% PIK)			
Burford Capital Global Finance LLC				5.000% due 15/12/2029	4,725	4,655	0.19	6.750% due 30/11/2030 (b)	2,325	2,367	0.10
7.500% due 15/07/2033	250	212	0.01	Coinbase Global, Inc.				Edison International			
8.500% due 15/01/2034	1,575	1,382	0.06	3.375% due 01/10/2028	3,400	3,230	0.13	8.125% due 15/06/2053	500	514	0.02
9.250% due 01/07/2031	4,025	3,922	0.16	3.625% due 01/10/2031	1,250	1,090	0.05	ELK Grove Village Property LLC			
BWX Technologies, Inc.				Columbus McKinnon Corp.				7.500% due 15/06/2031	1,350	1,360	0.06
4.125% due 30/06/2028	4,027	3,954	0.16	7.125% due 01/02/2033	4,275	4,288	0.18	Ellucian Holdings, Inc.			
4.125% due 15/04/2029	2,025	1,964	0.08	Commercial Metals Co.				6.500% due 01/12/2029	2,300	2,229	0.09
Caesars Entertainment, Inc.				3.875% due 15/02/2031	25	23	0.00	Emera U.S. Finance LLC			
6.500% due 15/02/2032	2,575	2,514	0.10	4.125% due 15/01/2030	1,800	1,746	0.07	6.650% due 01/10/2056	1,925	1,950	0.08
Carpenter Technology Corp.				4.375% due 15/03/2032	650	616	0.03	6.850% due 01/10/2056	1,050	1,075	0.04
5.625% due 01/03/2034	975	975	0.04	Community Health Systems, Inc.				Encompass Health Corp.			
Cars.com, Inc.				4.750% due 15/02/2031	3,392	3,123	0.13	5.875% due 01/06/2034	2,150	2,147	0.09
6.375% due 01/11/2028	100	99	0.00	5.250% due 15/05/2030	2,725	2,573	0.11	Encore Capital Group, Inc.			
Carvana Co.				6.125% due 01/04/2030	2,100	1,887	0.08	6.625% due 01/06/2032	400	401	0.02
9.000% due 01/06/2030	1,775	1,837	0.08	6.875% due 15/04/2029	1,125	1,107	0.05	8.500% due 15/05/2030	7,775	8,262	0.34
9.000% due 01/06/2031	2,276	2,513	0.10	9.750% due 15/01/2034	7,900	8,258	0.34	Energizer Holdings, Inc.			
Caturus Energy LLC				10.875% due 15/01/2032	1,625	1,752	0.07	4.750% due 15/06/2028	425	422	0.02
7.125% due 15/05/2031	200	198	0.01	Comstock Resources, Inc.				EquipmentShare.com, Inc.			
CBS Corp.				5.875% due 15/01/2030	1,650	1,557	0.06	7.125% due 01/07/2034 (a)	4,300	4,230	0.17
4.850% due 01/07/2042	950	643	0.03	6.750% due 01/03/2029	4,400	4,328	0.18	8.625% due 15/05/2032	50	52	0.00
CCO Holdings LLC				Connect Holding LLC				Esab Corp.			
4.500% due 15/08/2030	3,250	3,023	0.13	10.500% due 03/04/2031	5,650	5,664	0.23	5.625% due 01/04/2031	1,200	1,204	0.05
4.750% due 01/02/2032	6,350	5,668	0.23	Cooper-Standard Automotive, Inc.				Excelerate Energy LP			
5.000% due 01/02/2028	3,450	3,409	0.14	9.250% due 01/03/2031	1,525	1,538	0.06	8.000% due 15/05/2030	4,025	4,247	0.18
7.000% due 01/02/2033	4,575	4,490	0.19	Core & Main LP				Fair Isaac Corp.			
7.375% due 01/02/2036	1,100	1,080	0.04	6.000% due 01/07/2034 (a)	2,000	2,011	0.08	4.000% due 15/06/2028	2,550	2,496	0.10
Celanese U.S. Holdings LLC				Core Scientific Finance LLC				6.250% due 15/09/2034	4,075	4,016	0.17
7.000% due 15/02/2031	2,725	2,807	0.12	7.750% due 15/05/2031	5,675	5,759	0.24	Fiesta Purchaser, Inc.			
Centene Corp.				CoreWeave, Inc.				7.875% due 01/03/2031	800	808	0.03
2.450% due 15/07/2028	1,225	1,165	0.05	8.500% due 15/07/2032	€ 4,150	4,680	0.19	First Eagle Holdings, Inc.			
3.000% due 15/10/2030	925	838	0.03	9.000% due 01/02/2031	\$ 5,900	5,838	0.24	7.250% due 15/08/2032	875	882	0.04
3.375% due 15/02/2030	1,950	1,818	0.08	9.250% due 01/06/2030	2,675	2,694	0.11	First Student Bidco, Inc.			
4.625% due 15/12/2029	1,325	1,286	0.05	9.750% due 01/10/2031	5,250	5,242	0.22	4.000% due 31/07/2029	5,225	5,008	0.21
Central Parent LLC				CQP Holdco LP				FMC Corp.			
8.000% due 15/06/2029	1,475	959	0.04	5.500% due 15/06/2031	5,300	5,204	0.22	8.000% due 01/06/2031	3,625	3,775	0.16
Central Parent, Inc.				CRC Insurance Group LLC				Fortress Intermediate, Inc.			
7.250% due 15/06/2029	800	520	0.02	7.125% due 01/06/2031	3,675	3,665	0.15	7.500% due 01/06/2031	4,212	4,287	0.18
Champ Acquisition Corp.				Crescent Energy Finance LLC				Freedom Mortgage Corp.			
8.375% due 01/12/2031	850	892	0.04	7.375% due 15/01/2033	3,000	2,984	0.12	6.625% due 15/01/2027	4,200	4,202	0.17
Charlotte Buyer, Inc.				8.375% due 15/01/2034	2,600	2,680	0.11	12.250% due 01/10/2030	6,025	6,505	0.27
8.000% due 30/06/2031	1,475	1,494	0.06	Crocs, Inc.				Freedom Mortgage Holdings LLC			
Chobani LLC				4.125% due 15/08/2031	200	188	0.01	9.250% due 01/02/2029	3,656	3,791	0.16
4.625% due 15/11/2028	1,425	1,412	0.06	CrossCountry Intermediate HoldCo LLC				FS KKR Capital Corp.			
7.625% due 01/07/2029	1,975	2,039	0.08	6.500% due 01/10/2030	525	518	0.02	6.125% due 15/01/2031	425	409	0.02
Chord Energy Corp.				Crowdstrike Holdings, Inc.				7.500% due 01/08/2031	3,950	3,936	0.16
6.000% due 01/10/2030	1,675	1,683	0.07	3.000% due 15/02/2029	5,045	4,815	0.20	FTAI Aviation Investors LLC			
6.750% due 15/03/2033	1,375	1,396	0.06	CVR Energy, Inc.				5.500% due 01/05/2028	1,200	1,198	0.05
Churchill Downs, Inc.				7.500% due 15/02/2031	1,050	1,046	0.04	5.875% due 15/04/2033	1,675	1,677	0.07
5.500% due 01/04/2027	1,975	1,975	0.08	7.875% due 15/02/2034	725	718	0.03	7.000% due 01/05/2031	3,475	3,602	0.15
6.750% due 01/05/2031	2,525	2,572	0.11	DaVita, Inc.				Full House Resorts, Inc.			
Cipher Compute LLC				6.875% due 01/09/2032	1,775	1,832	0.08	8.250% due 15/02/2028	1,500	1,470	0.06
7.125% due 15/11/2030	350	364	0.02	Delek Logistics Partners LP				Gaia Purchaser, Inc.			
Clarivate Science Holdings Corp.				6.875% due 01/06/2034	2,915	2,903	0.12	7.625% due 15/07/2033 (a)	1,975	1,999	0.08
3.875% due 01/07/2028	1,675	1,612	0.07	Directv Financing LLC				Gap, Inc.			
Clear Channel Outdoor Holdings, Inc.				8.875% due 01/02/2030	175	178	0.01	3.875% due 01/10/2031	2,800	2,553	0.11
7.125% due 15/02/2031	2,450	2,538	0.10	9.250% due 01/06/2032	2,300	2,339	0.10	GB AIT Buyer, Inc.			
7.500% due 15/03/2033	2,375	2,502	0.10	Discovery Communications LLC				8.750% due 30/04/2034	750	753	0.03
Clearway Energy Operating LLC				3.950% due 20/03/2028	4,275	4,214	0.17	Gen Digital, Inc.			
4.750% due 15/03/2028	2,525	2,503	0.10	6.350% due 01/06/2040	300	250	0.01	6.250% due 01/04/2033	1,050	1,036	0.04

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Genesis Energy LP				Jefferies Finance LLC				MPT Operating Partnership LP			
6.750% due 15/03/2034	\$ 3,900	\$ 3,872	0.16	5.000% due 15/08/2028	\$ 675	\$ 652	0.03	8.500% due 15/02/2032	\$ 2,250	\$ 2,305	0.10
7.875% due 15/05/2032	2,650	2,734	0.11	Jefferson Capital Holdings LLC				Murphy Oil Corp.			
8.000% due 15/05/2033	1,500	1,561	0.06	9.500% due 15/02/2029	2,100	2,201	0.09	5.875% due 01/12/2042	525	468	0.02
8.250% due 15/01/2029	600	620	0.03	KBR, Inc.				6.500% due 15/02/2034	775	768	0.03
8.875% due 15/04/2030	600	628	0.03	4.750% due 30/09/2028	1,975	1,951	0.08	Murphy Oil USA, Inc.			
Global Infrastructure Solutions, Inc.				KeHE Distributors LLC				3.750% due 15/02/2031	1,850	1,732	0.07
6.375% due 15/07/2034 (a)	3,225	3,245	0.13	7.125% due 30/04/2033	550	561	0.02	Nabors Industries, Inc.			
Go Daddy Operating Co. LLC				Kodiak Gas Services LLC				7.625% due 15/11/2032	7,100	7,269	0.30
3.500% due 01/03/2029	1,875	1,767	0.07	5.875% due 01/04/2031	1,350	1,354	0.06	National Mentor Holdings, Inc.			
5.250% due 01/12/2027	5,545	5,543	0.23	Korn Ferry				10.500% due 15/12/2030	3,850	4,061	0.17
Goat Holdco LLC				4.625% due 15/12/2027	2,000	1,991	0.08	Navient Corp.			
6.750% due 01/02/2032	2,625	2,692	0.11	Kraken Oil & Gas Partners LLC				5.000% due 15/03/2027	875	869	0.04
Goodyear Tire & Rubber Co.				7.125% due 15/05/2031	3,300	3,229	0.13	9.375% due 15/10/2031	200	199	0.01
5.000% due 15/07/2029	525	502	0.02	7.625% due 15/08/2029	880	889	0.04	NCR Atleos Corp.			
8.875% due 15/07/2032	1,875	1,893	0.08	Lamar Media Corp.				9.500% due 01/04/2029	2,400	2,560	0.11
Graham Holdings Co.				3.750% due 15/02/2028	2,200	2,160	0.09	NCR Voyix Corp.			
5.625% due 01/12/2033	2,475	2,460	0.10	Lamb Weston Holdings, Inc.				5.000% due 01/10/2028	1,664	1,624	0.07
Granite Construction, Inc.				4.875% due 15/05/2028	1,150	1,143	0.05	5.250% due 01/10/2030	500	455	0.02
6.375% due 15/06/2034	1,050	1,070	0.04	LBM Acquisition LLC				Neptune Bidco U.S., Inc.			
Graphic Packaging International LLC				6.250% due 15/01/2029	8,925	6,495	0.27	9.290% due 15/04/2029	3,025	3,087	0.13
4.750% due 15/07/2027	300	299	0.01	Level 3 Financing, Inc.				9.500% due 15/02/2033	2,200	2,227	0.09
Gray Media, Inc.				6.875% due 30/06/2033	2,775	2,853	0.12	10.375% due 15/05/2031	2,975	3,086	0.13
4.750% due 15/10/2030	2,100	1,510	0.06	7.000% due 31/03/2034	3,525	3,637	0.15	Newmark Group, Inc.			
9.625% due 15/07/2032	4,900	4,734	0.20	7.500% due 15/02/2037	3,625	3,724	0.15	7.500% due 12/01/2029	9,175	9,617	0.40
10.500% due 15/07/2029	1,822	1,924	0.08	LifePoint Health, Inc.				Nexstar Media, Inc.			
Griffon Corp.				7.000% due 01/05/2034	3,875	3,717	0.15	6.500% due 15/09/2033	3,700	3,702	0.15
5.750% due 01/03/2028	3,925	3,928	0.16	8.375% due 15/02/2032	1,000	1,042	0.04	7.250% due 15/04/2034	3,450	3,445	0.14
Gulfport Energy Operating Corp.				9.875% due 15/08/2030	1,250	1,319	0.05	NGL Energy Operating LLC			
6.750% due 01/09/2029	825	842	0.03	10.000% due 01/06/2032	1,250	1,249	0.05	8.125% due 15/02/2029	2,200	2,278	0.09
HealthEquity, Inc.				Light & Wonder International, Inc.				Nissan Motor Acceptance Co. LLC			
4.500% due 01/10/2029	2,250	2,189	0.09	7.500% due 01/09/2031	1,570	1,628	0.07	1.850% due 16/09/2026	375	372	0.02
Hertz Corp.				Lithia Motors, Inc.				5.300% due 13/09/2027	325	324	0.01
12.625% due 15/07/2029	1,150	937	0.04	4.625% due 15/12/2027	1,825	1,817	0.08	5.625% due 29/09/2028	3,173	3,168	0.13
Hilcorp Energy LP				Live Nation Entertainment, Inc.				6.125% due 30/09/2030	7,600	7,477	0.31
6.250% due 01/11/2028	1,625	1,630	0.07	3.750% due 15/01/2028	225	221	0.01	Noble Finance LLC			
6.250% due 15/04/2032	1,000	969	0.04	4.750% due 15/10/2027	405	404	0.02	6.250% due 15/06/2034	1,925	1,888	0.08
6.875% due 15/05/2034	2,625	2,556	0.11	6.500% due 15/05/2027	2,657	2,658	0.11	8.000% due 15/04/2030	7,896	8,185	0.34
Hilton Domestic Operating Co., Inc.				Lsf12 Helix Parent LLC				Novelis Corp.			
3.750% due 01/05/2029	509	492	0.02	7.125% due 01/02/2033	1,225	1,189	0.05	4.750% due 30/01/2030	2,025	1,960	0.08
5.750% due 15/09/2033	5,525	5,548	0.23	LSF12 Pillar Investments US, Inc.				6.875% due 30/01/2030	335	344	0.01
Howard Midstream Energy Partners LLC				5.750% due 15/05/2033	€ 4,875	5,547	0.23	NRG Energy, Inc.			
7.375% due 15/07/2032	1,950	2,021	0.08	Madison IAQ LLC				3.375% due 15/02/2029	2,400	2,290	0.09
HUB International Ltd.				4.125% due 30/06/2028	\$ 4,225	4,160	0.17	3.625% due 15/02/2031	2,200	2,044	0.08
7.250% due 15/06/2030	4,350	4,466	0.18	Masterbrand, Inc.				5.750% due 15/01/2028	1,233	1,234	0.05
7.375% due 31/01/2032	1,300	1,324	0.05	7.000% due 15/07/2032	875	888	0.04	5.750% due 15/07/2029	3,575	3,580	0.15
Hybar LLC				Matador Resources Co.				5.875% due 15/05/2034	1,850	1,841	0.08
7.375% due 01/07/2034	725	729	0.03	6.250% due 15/04/2033	1,550	1,545	0.06	6.125% due 15/05/2036	1,850	1,852	0.08
Icahn Enterprises LP				Match Group Holdings LLC				NuStar Logistics LP			
5.250% due 15/05/2027	2,442	2,415	0.10	4.625% due 01/06/2028	3,504	3,458	0.14	6.375% due 01/10/2030	3,000	3,102	0.13
9.000% due 15/06/2030	1,400	1,307	0.05	5.000% due 15/12/2027	3,735	3,724	0.15	OAK-Eagle Acquireco, Inc.			
9.750% due 15/01/2029	1,350	1,325	0.05	Mauser Packaging Solutions Holding Co.				6.250% due 01/07/2033	€ 575	690	0.03
10.000% due 15/11/2029	1,600	1,580	0.07	7.875% due 15/04/2030	3,550	3,631	0.15	7.250% due 01/07/2033	\$ 4,625	4,841	0.20
Industrial F&B Investments, Inc.				McGraw-Hill Education, Inc.				8.750% due 01/07/2034	4,150	4,407	0.18
7.750% due 11/02/2033	4,125	4,207	0.17	5.750% due 01/08/2028	2,550	2,541	0.11	Olin Corp.			
Ingevity Corp.				Meridian Arc Holdco LLC				6.625% due 01/04/2033	2,325	2,299	0.10
3.875% due 01/11/2028	15,374	14,903	0.62	6.250% due 30/04/2031	3,464	3,474	0.14	Olympus Water U.S. Holding Corp.			
Ingram Micro, Inc.				Merlin Entertainments Group U.S. Holdings, Inc.				6.125% due 15/02/2033	€ 3,725	4,289	0.18
4.750% due 15/05/2029	2,300	2,260	0.09	7.375% due 15/02/2031	1,600	1,351	0.06	7.250% due 15/02/2033	\$ 9,125	9,031	0.37
Insulet Corp.				Michaels Cos., Inc.				ON Semiconductor Corp.			
6.500% due 01/04/2033	2,250	2,284	0.09	8.500% due 15/03/2033	4,325	4,286	0.18	3.875% due 01/09/2028	4,550	4,441	0.18
ION Platform Finance U.S., Inc.				Midwest Gaming Borrower LLC				OneMain Finance Corp.			
7.875% due 30/09/2032	8,225	5,970	0.25	4.875% due 01/05/2029	3,020	2,942	0.12	3.500% due 15/01/2027	12,475	12,375	0.51
IQVIA, Inc.				Millrose Properties, Inc.				6.750% due 15/09/2033	2,875	2,850	0.12
2.250% due 15/01/2028	€ 4,425	4,985	0.21	6.250% due 15/09/2032	3,050	3,079	0.13	Open Text Holdings, Inc.			
2.875% due 15/06/2028	3,100	3,520	0.15	6.375% due 01/08/2030	2,125	2,155	0.09	4.125% due 15/02/2030 (i)	5,785	5,304	0.22
Iron Mountain Information Management Services, Inc.				Miter Brands Acquisition Holdco, Inc.				4.125% due 01/12/2031	600	527	0.02
5.000% due 15/07/2032	\$ 3,100	2,980	0.12	6.750% due 01/04/2032	760	754	0.03	Option Care Health, Inc.			
Iron Mountain, Inc.				MIWD Holdco LLC				4.375% due 31/10/2029	775	745	0.03
4.875% due 15/09/2027	4,935	4,929	0.20	5.500% due 01/02/2030	675	636	0.03	Organon & Co.			
5.250% due 15/03/2028	450	450	0.02	Molina Healthcare, Inc.				2.875% due 30/04/2028	€ 2,900	3,286	0.14
5.250% due 15/07/2030	800	789	0.03	3.875% due 15/11/2030	400	373	0.02	6.750% due 15/05/2034	\$ 1,475	1,558	0.06
6.250% due 15/01/2035	2,925	2,940	0.12	3.875% due 15/05/2032	375	339	0.01	Outfront Media Capital LLC			
7.000% due 15/02/2029	1,575	1,606	0.07	4.375% due 15/06/2028	1,250	1,229	0.05	6.000% due 15/06/2034	2,725	2,721	0.11
Jane Street Group				6.500% due 15/02/2031	1,000	1,019	0.04	PacifiCorp			
6.750% due 01/05/2033	5,400	5,556	0.23					7.125% due 15/08/2056	6,800	6,757	0.28
7.125% due 30/04/2031	13,050	13,500	0.56					7.375% due 15/09/2055	1,350	1,365	0.06

Schedule of Investments Global High Yield Bond Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Par Petroleum LLC 7.375% due 01/06/2034	\$ 950	\$ 962	0.04	Raven Acquisition Holdings LLC 6.875% due 15/11/2031	\$ 5,700	\$ 5,575	0.23	Spirit Airlines Pass-Through Trust 4.100% due 01/10/2029	\$ 758	\$ 736	0.03
Paradigm Parent LLC and Paradigm Parent CO-Issuer, Inc. 8.750% due 17/04/2032	825	739	0.03	RB Global Holdings, Inc. 7.750% due 15/03/2031	7,245	7,520	0.31	SS&C Technologies, Inc. 5.500% due 30/09/2027	10,100	10,103	0.42
Paramount Global 3.375% due 15/02/2028	675	657	0.03	RD Michigan Property Owner LLC 7.500% due 30/03/2045	8,025	8,003	0.33	Stagwell Global LLC 5.625% due 15/08/2029	7,850	7,577	0.31
3.700% due 01/06/2028	1,650	1,601	0.07	RFNA LP 7.875% due 15/02/2030	850	857	0.04	Standard Industries, Inc. 4.750% due 15/01/2028	6,150	6,110	0.25
4.200% due 01/06/2029	1,150	1,104	0.05	RHP Hotel Properties LP 5.750% due 15/03/2034	2,100	2,082	0.09	Staples, Inc. 10.750% due 01/09/2029	1,850	1,766	0.07
4.200% due 19/05/2032	1,125	977	0.04	6.500% due 01/04/2032	125	128	0.01	Star Parent, Inc. 9.000% due 01/10/2030	500	524	0.02
4.600% due 15/01/2045	3,000	1,912	0.08	7.250% due 15/07/2028	770	787	0.03	Starwood Property Trust, Inc. 4.375% due 15/01/2027	350	350	0.01
4.900% due 15/08/2044	4,625	3,059	0.13	Rivian Holdings LLC 10.000% due 15/01/2031	4,850	4,835	0.20	5.250% due 15/10/2028	1,575	1,569	0.06
4.950% due 15/01/2031	1,200	1,116	0.05	RLJ Lodging Trust LP 3.750% due 01/07/2026	475	475	0.02	5.750% due 15/01/2031	6,175	6,144	0.25
5.250% due 01/04/2044	825	567	0.02	4.000% due 15/09/2029	1,375	1,310	0.05	6.000% due 15/04/2030	275	276	0.01
5.850% due 01/09/2043	2,925	2,192	0.09	ROBLOX Corp. 3.875% due 01/05/2030	3,125	2,955	0.12	6.125% due 01/06/2031	1,000	1,006	0.04
6.250% due 28/02/2057	375	306	0.01	Rocket Cos., Inc. 6.125% due 01/08/2030	575	585	0.02	6.500% due 01/07/2030	2,000	2,046	0.08
6.875% due 30/04/2036	1,300	1,220	0.05	6.125% due 01/08/2031	2,800	2,862	0.12	6.500% due 15/10/2030	1,600	1,638	0.07
7.875% due 30/07/2030	750	788	0.03	6.375% due 01/08/2033	200	204	0.01	Station Casinos LLC 4.500% due 15/02/2028	3,673	3,633	0.15
Park River Holdings, Inc. 8.000% due 15/03/2031	750	757	0.03	6.500% due 01/08/2029	5,100	5,212	0.22	6.625% due 15/03/2032	2,525	2,566	0.11
Pattern Energy Operations LP 4.500% due 15/08/2028	1,490	1,460	0.06	6.500% due 15/06/2034	1,125	1,155	0.05	Stingray Compute LLC 6.000% due 15/06/2031	825	828	0.03
PBF Holding Co. LLC 7.250% due 01/06/2034	1,775	1,758	0.07	7.125% due 01/02/2032	3,825	3,972	0.16	Stonepeak Nile Parent LLC 7.250% due 15/03/2032	1,300	1,347	0.06
7.875% due 15/09/2030	1,500	1,529	0.06	Rocket Mortgage LLC 3.875% due 01/03/2031	1,000	936	0.04	Sunoco LP 4.500% due 15/05/2029	25	24	0.00
9.875% due 15/03/2030	2,825	3,022	0.13	Rockies Express Pipeline LLC 4.950% due 15/07/2029	400	395	0.02	4.500% due 01/10/2029	749	728	0.03
Pebblebrook Hotel LP 6.375% due 15/10/2029	2,575	2,620	0.11	Roller Bearing Co. of America, Inc. 4.375% due 15/10/2029	2,750	2,685	0.11	5.625% due 15/03/2031	4,325	4,295	0.18
PennyMac Financial Services, Inc. 4.250% due 15/02/2029	7,025	6,712	0.28	RR Donnelley & Sons Co. 9.500% due 01/08/2029	1,450	1,505	0.06	7.000% due 01/05/2029	2,550	2,622	0.11
Performance Food Group, Inc. 4.250% due 01/08/2029	3,600	3,496	0.14	Sabre GLBL, Inc. 10.750% due 15/11/2029	1,165	1,120	0.05	SV RNO Property Owner LLC 5.875% due 01/03/2031	1,700	1,677	0.07
5.625% due 01/03/2034	475	467	0.02	10.750% due 15/03/2030	810	773	0.03	Sword Purchaser LLC 8.250% due 15/04/2033	1,525	1,579	0.07
Permian Resources Operating LLC 5.875% due 01/07/2029	2,250	2,251	0.09	Science Applications International Corp. 5.875% due 01/11/2033	25	25	0.00	Synergy Infrastructure Holdings LLC 7.000% due 15/07/2034	675	685	0.03
PG&E Corp. 6.850% due 15/09/2056	2,700	2,692	0.11	SCIH Salt Holdings, Inc. 4.875% due 01/05/2028	1,275	1,258	0.05	7.875% due 01/12/2030	800	838	0.03
7.375% due 15/03/2055	1,925	1,963	0.08	SCIL LLC 9.500% due 15/07/2028	€ 1,475	1,744	0.07	Talen Energy Supply LLC 6.250% due 01/02/2034	4,500	4,475	0.19
Pioneer Opco LLC 7.000% due 15/05/2033	900	917	0.04	Service Properties Trust 0.000% due 30/09/2028 (d)	\$ 1,965	1,824	0.08	6.500% due 01/02/2036	900	908	0.04
Post Holdings, Inc. 4.500% due 15/09/2031	3,821	3,586	0.15	Sierra Pacific Power Co. 6.375% due 15/09/2056	2,475	2,475	0.10	Tallgrass Energy Partners LP 6.000% due 01/09/2031	200	198	0.01
4.625% due 15/04/2030	4,775	4,616	0.19	Simmons Foods, Inc. 4.625% due 01/03/2029	3,475	3,359	0.14	6.750% due 15/03/2034	750	759	0.03
6.500% due 15/03/2036	3,950	3,908	0.16	Sirius XM Radio LLC 3.125% due 01/09/2026	2,875	2,867	0.12	Talos Production, Inc. 9.000% due 01/02/2029	800	834	0.03
PR RNO Property Owner LLC 6.500% due 01/05/2031	5,625	5,621	0.23	3.875% due 01/09/2031	8,225	7,475	0.31	Teleflex, Inc. 5.875% due 15/01/2032	600	605	0.03
PRA Group, Inc. 8.875% due 31/01/2030	500	516	0.02	4.125% due 01/07/2030	475	447	0.02	Tenet Healthcare Corp. 5.125% due 01/11/2027	1,246	1,247	0.05
Prime Healthcare Services, Inc. 9.375% due 01/09/2029	2,125	2,221	0.09	5.000% due 01/08/2027	1,996	1,994	0.08	5.500% due 15/11/2032	450	448	0.02
Primo Water Holdings, Inc. 3.875% due 31/10/2028	€ 1,775	2,031	0.08	5.875% due 15/04/2032	6,875	6,799	0.28	6.000% due 15/11/2033	300	303	0.01
4.375% due 30/04/2029	\$ 4,575	4,469	0.18	Six Flags Entertainment Corp. 7.250% due 15/05/2031	125	124	0.01	6.750% due 15/05/2031	225	231	0.01
6.250% due 01/04/2029	1,675	1,682	0.07	SLM Corp. 6.495% due 15/05/2032	3,100	3,100	0.13	TerraForm Power Operating LLC 4.750% due 15/01/2030	1,300	1,258	0.05
PTC, Inc. 4.000% due 15/02/2028	1,250	1,225	0.05	6.500% due 31/01/2030	400	406	0.02	Tidewater, Inc. 9.125% due 15/07/2030	1,350	1,446	0.06
Puget Energy, Inc. 7.000% due 15/09/2056	2,675	2,707	0.11	SM Energy Co. 6.625% due 15/01/2027	1,500	1,503	0.06	TK Elevator U.S. Newco, Inc. 5.250% due 15/07/2027	200	200	0.01
7.250% due 15/09/2056	1,375	1,404	0.06	6.625% due 15/04/2034	1,100	1,083	0.04	TopBuild Corp. 3.625% due 15/03/2029	7,350	7,350	0.30
Qnity Electronics, Inc. 5.750% due 15/08/2032	2,100	2,114	0.09	6.750% due 01/08/2029	625	637	0.03	4.125% due 15/02/2032	9,125	9,241	0.38
6.250% due 15/08/2033	25	25	0.00	8.750% due 01/07/2031	1,200	1,254	0.05	TransDigm, Inc. 6.000% due 15/01/2033	1,930	1,950	0.08
Quikrete Holdings, Inc. 6.375% due 01/03/2032	5,100	5,210	0.22	9.625% due 15/06/2033	2,850	3,126	0.13	6.250% due 31/01/2034	1,575	1,608	0.07
6.750% due 01/03/2033	2,150	2,193	0.09	Smyrna Ready Mix Concrete LLC 6.000% due 01/11/2028	2,225	2,231	0.09	7.125% due 01/12/2031	370	384	0.02
QXO Building Products, Inc. 6.500% due 15/07/2031	1,250	1,275	0.05	Snap, Inc. 6.875% due 01/03/2033	5,100	4,974	0.21	Travel & Leisure Co. 6.125% due 01/09/2033	657	651	0.03
6.750% due 30/04/2032	5,550	5,734	0.24	6.875% due 15/03/2034	3,975	3,851	0.16	6.250% due 01/06/2031	4,000	4,027	0.17
6.875% due 15/07/2034	1,550	1,592	0.07	Solaris Energy Infrastructure LLC 6.375% due 15/05/2031	700	708	0.03	TriNet Group, Inc. 3.500% due 01/03/2029	1,506	1,422	0.06
Radiology Partners, Inc. 8.500% due 15/07/2032	250	261	0.01	Sotheby's 8.250% due 15/04/2031	1,350	1,344	0.06	Tutor Perini Corp. 6.625% due 15/07/2033 (a)	7,007	7,056	0.29
Rain Carbon, Inc. 12.250% due 01/09/2029	800	854	0.04	Speedway Motorsports LLC 4.875% due 01/11/2027	3,932	3,899	0.16	TXNM Energy, Inc. 7.000% due 31/07/2056	3,025	3,059	0.13
Rand Parent LLC 8.500% due 15/02/2030	1,275	1,322	0.05								
Range Resources Corp. 4.750% due 15/02/2030	900	882	0.04								

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
U.S. Acute Care Solutions LLC				VoltaGrid LLC				Renaissance Holding Corp.			
9.750% due 15/05/2029	\$ 5,800	\$ 5,476	0.23	7.375% due 01/11/2030	\$ 325	\$ 338	0.01	7.663% due 05/04/2030	\$ 4,420	\$ 3,524	0.15
U.S. Foods, Inc.				Vornado Realty LP				Spirit Airlines, Inc.			
6.875% due 15/09/2028	476	487	0.02	5.750% due 01/02/2033	2,525	2,535	0.10	0.000% due 14/07/2026	1,610	948	0.04
7.250% due 15/01/2032	1,100	1,143	0.05	Voyager Parent LLC				Stepstone Group Midco GmbH			
UGI International LLC				9.250% due 01/07/2032	3,351	3,546	0.15	8.176% - 8.179% due			
2.500% due 01/12/2029	€ 2,780	3,014	0.12	Wayfair LLC				19/12/2031	3,663	2,969	0.12
5.000% due 01/06/2031	2,750	3,216	0.13	7.125% due 31/05/2034	325	334	0.01	TransDigm, Inc.			
UKG, Inc.				7.250% due 31/10/2029	1,175	1,214	0.05	5.894% due 22/03/2030	185	185	0.01
6.875% due 01/02/2031	\$ 5,650	5,493	0.23	7.750% due 15/09/2030	4,200	4,418	0.18	6.144% due 28/02/2031	15,234	15,254	0.63
United Rentals North America, Inc.				WBI Operating LLC				6.144% due 19/01/2032	1,053	1,054	0.04
3.875% due 15/02/2031	2,675	2,529	0.10	6.250% due 15/10/2030	1,825	1,836	0.08	6.144% due 19/08/2032	3,035	3,039	0.13
5.375% due 15/11/2033	1,300	1,281	0.05	WEX, Inc.				6.144% due 13/02/2033	925	926	0.04
6.125% due 15/03/2034	2,125	2,181	0.09	6.500% due 15/03/2033	825	822	0.03	U.S. Renal Care, Inc.			
United Wholesale Mortgage LLC				Whirlpool Corp.				8.758% due 28/06/2028	2,013	1,984	0.08
5.750% due 15/06/2027	1,615	1,600	0.07	6.125% due 15/06/2030	475	439	0.02			43,697	1.81
Uniti Group LP				6.500% due 15/06/2033	1,575	1,367	0.06				
4.750% due 15/04/2028	1,375	1,372	0.06	Windstream Services LLC				U.S. TREASURY OBLIGATIONS			
6.000% due 15/01/2030	425	416	0.02	8.250% due 01/10/2031	3,505	3,698	0.15	U.S. Treasury Bonds			
8.625% due 15/06/2032	2,350	2,454	0.10	WR Grace Holdings LLC				4.875% due 15/08/2045	775	770	0.03
Uniti Services LLC				5.625% due 15/08/2029	375	353	0.01	U.S. Treasury Notes			
7.500% due 15/10/2033	3,100	3,264	0.14	6.625% due 15/08/2032	1,825	1,771	0.07	3.875% due 31/03/2028	19,225	19,133	0.79
Univision Communications, Inc.				7.000% due 01/08/2033	1,625	1,584	0.07	4.125% due 15/02/2036	635	619	0.03
4.500% due 01/05/2029	1,175	1,123	0.05	WS Escrow LLC						20,522	0.85
8.500% due 31/07/2031	2,600	2,613	0.11	7.750% due 01/06/2033	1,475	1,516	0.06	SHARES			
8.875% due 15/04/2033	1,275	1,256	0.05	WULF Compute LLC				WARRANTS			
9.375% due 01/08/2032	3,975	4,042	0.17	7.750% due 15/10/2030	2,075	2,181	0.09	Spirit Aviation			
USA Compression Partners LP				Wyndham Hotels & Resorts, Inc.				Holdings, Inc. -			
7.125% due 15/03/2029	100	102	0.00	4.375% due 15/08/2028	3,866	3,812	0.16	Exp. 11/03/2035	94,392	3	0.00
UWM Holdings LLC				Wynn Las Vegas LLC				Total United States		1,430,058	59.15
6.250% due 15/03/2031	600	535	0.02	5.250% due 15/05/2027	9,875	9,876	0.41				
Valvoline, Inc.				Wynn Resorts Finance LLC				PAR			
3.625% due 15/06/2031	925	854	0.04	7.125% due 15/02/2031 (i)	5,650	5,974	0.25	(000S)			
Venture Global Calcasieu Pass LLC				XPLR Infrastructure Operating Partners LP				SHORT-TERM INSTRUMENTS			
3.875% due 01/11/2033	4,500	4,014	0.17	8.625% due 15/03/2033	650	697	0.03	SHORT-TERM NOTES			
4.125% due 15/08/2031	1,025	963	0.04	Yum! Brands, Inc.				Discovery Global Holdings, Inc.			
6.000% due 01/05/2036	2,550	2,579	0.11	3.625% due 15/03/2031	2,575	2,398	0.10	3.755% due 15/03/2027	\$ 1,700	1,689	0.07
Venture Global LNG, Inc.				6.875% due 15/11/2037	100	109	0.00	Kona Spc Ltd.			
6.375% due 15/12/2034	6,025	5,925	0.25	Zayo Group Holdings, Inc. (5.750% and 3.500% PIK)				5.718% due 15/09/2026	€ 1,000	1,144	0.05
6.625% due 15/06/2036	1,975	1,948	0.08	9.250% due 09/03/2030 (b)	721	720	0.03	Total Short-Term Instruments		2,833	0.12
7.000% due 15/01/2030	11,175	11,403	0.47	ZF North America Capital, Inc.				Total Transferable Securities		\$ 2,193,051	90.71
9.500% due 01/02/2029	3,550	3,823	0.16	6.750% due 23/04/2030	1,250	1,241	0.05	SHARES			
Venture Global Plaquemines LNG LLC				7.125% due 14/04/2030	275	278	0.01	INVESTMENT FUNDS			
6.125% due 15/12/2030	5,325	5,451	0.23	7.500% due 24/03/2031	3,430	3,456	0.14	COLLECTIVE INVESTMENT SCHEMES			
6.500% due 15/01/2034	2,775	2,893	0.12	ZipRecruiter, Inc.				PIMCO Funds: Global			
6.500% due 15/06/2034	4,025	4,195	0.17	5.000% due 15/01/2030	965	750	0.03	Investors Series plc -			
6.750% due 15/01/2036	3,575	3,792	0.16	ZoomInfo Technologies LLC				PIMCO European			
7.500% due 01/05/2033	850	933	0.04	3.875% due 01/02/2029	850	692	0.03	High Yield Bond			
Veritiv Operating Co.						1,365,830	56.49	Fund (f)	5,305,278	80,975	3.35
10.500% due 30/11/2030	1,600	1,638	0.07	LOAN PARTICIPATIONS AND ASSIGNMENTS				PIMCO Funds: Global			
Versant Media Group, Inc.				B&G Foods, Inc.				Investors Series plc -			
7.250% due 30/01/2031	2,575	2,666	0.11	7.144% due 10/10/2029	5,643	5,570	0.23	Global High Yield			
VF Corp.				Coreweave Financing DDTL LLC				Bond ESG Fund (f)	452,848	5,240	0.22
0.250% due 25/02/2028	€ 4,600	4,981	0.21	0.500% - 8.113% due				PIMCO Select Funds plc			
VFH Parent LLC				17/11/2031 µ	1,650	1,685	0.07	- PIMCO US Dollar			
7.500% due 15/06/2031	\$ 2,175	2,276	0.09	Finastra USA, Inc.				Short-Term Floating			
Viacom, Inc.				7.746% due 15/09/2032	2,818	2,605	0.11	NAV Fund (f)	5,028,574	50,146	2.07
4.375% due 15/03/2043	450	291	0.01	INEOS U.S. Finance LLC				Total Investment Funds		\$ 136,361	5.64
Victra Holdings LLC				6.894% due 18/02/2030	4,281	3,954	0.16				
8.750% due 15/09/2029	1,500	1,548	0.06								
VM Consolidated, Inc.											
5.500% due 15/04/2029	2,000	1,766	0.07								

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BOS	3.660%	30/06/2026	01/07/2026	\$ 72,800	U.S. Treasury Notes 0.375% due 30/09/2027	\$ (74,304)	\$ 72,800	\$ 72,807	3.01
Total Repurchase Agreements						\$ (74,304)	\$ 72,800	\$ 72,807	3.01

⁽¹⁾ Includes accrued interest.

Schedule of Investments Global High Yield Bond Fund (Cont.)

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bobl September Futures	Short	09/2026	505	\$ (296)	(0.01)
Euro-Bund 10-Year Bond September Futures	Short	09/2026	103	(158)	(0.01)
Euro-Schatz September Futures	Long	09/2026	683	64	0.00
U.S. Treasury 2-Year Note September Futures	Long	09/2026	72	(11)	0.00
U.S. Treasury 5-Year Note September Futures	Long	09/2026	1,754	375	0.02
U.S. Treasury 10-Year Note September Futures	Long	09/2026	1,802	1,498	0.06
U.S. Treasury 10-Year Ultra September Futures	Long	09/2026	318	26	0.00
U.S. Treasury 30-Year Bond September Futures	Short	09/2026	58	(103)	0.00
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2026	118	400	0.02
United Kingdom Long Gilt September Futures	Long	09/2026	19	41	0.00
				\$ 1,836	0.08
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 1,836	0.08

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Discovery Global Holdings, Inc.	1.000%	20/12/2026	\$ 1,325	\$ 7	0.00
Newell Brands, Inc.	1.000	20/06/2028	950	103	0.00
Worldline S.A.	5.000	20/12/2030	€ 4,800	107	0.01
				\$ 217	0.01

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-45 5-Year Index	5.000%	20/12/2030	\$ 19,919	\$ 594	0.03
CDX.HY-46 5-Year Index	5.000	20/06/2031	81,725	707	0.03
				\$ 1,301	0.06

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	3.250%	18/06/2055	\$ 5,150	\$ 256	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.325	31/08/2030	10,310	183	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2026	31,500	(212)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2031	34,000	1,692	0.07
Receive	1-Day USD-SOFR Compounded-OIS	3.750	15/05/2032	37,049	476	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2033	19,375	241	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.916	15/11/2053	24,700	1,193	0.05
Receive	1-Day USD-SOFR Compounded-OIS	3.998	15/11/2053	553	19	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	30/11/2030	3,440	(13)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.083	15/11/2053	750	16	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.500	16/09/2031	€ 64,700	(873)	(0.04)
					\$ 2,978	0.12
Total Centrally Cleared Financial Derivative Instruments					\$ 4,496	0.19

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

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

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

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

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

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 124	\$ 89	\$ 3	\$ 0	\$ 3	0.00
	07/2026	\$ 108	CAD 153	0	0	0	0.00
	07/2026	702	SGD 896	0	(10)	(10)	0.00
BOA	08/2026	CAD 153	\$ 108	0	0	0	0.00
	07/2026	€ 506	589	10	0	10	0.00
	07/2026	\$ 22,225	€ 19,095	0	(394)	(394)	(0.02)
BPS	07/2026	€ 4,052	\$ 4,622	0	(11)	(11)	0.00
	07/2026	\$ 2,876	£ 2,140	0	(35)	(35)	0.00
	07/2026	SGD 4	\$ 3	0	0	0	0.00
BRC	07/2026	€ 284	326	1	0	1	0.00
FAR	07/2026	£ 26,965	36,258	469	(1)	468	0.02
	07/2026	SGD 231	181	2	0	2	0.00
	07/2026	\$ 2,102	€ 1,843	5	0	5	0.00
GLM	08/2026	€ 1,843	\$ 2,105	0	(5)	(5)	0.00
	08/2026	\$ 218	£ 165	1	0	1	0.00
	07/2026	10,382	CAD 14,774	32	0	32	0.00
JPM	08/2026	CAD 14,753	\$ 10,382	0	(31)	(31)	0.00
	07/2026	AUD 538	383	11	0	11	0.00
	07/2026	SGD 481	377	5	0	5	0.00
MBC	07/2026	AUD 2	2	0	0	0	0.00
	07/2026	€ 25,958	30,165	487	0	487	0.02
	07/2026	\$ 253	AUD 367	1	0	1	0.00
MYI	07/2026	77	CHF 60	0	(2)	(2)	0.00
	07/2026	26,965	€ 23,362	0	(255)	(255)	(0.01)
	08/2026	AUD 367	\$ 253	0	(1)	(1)	0.00
SCX	08/2026	€ 840	959	0	(2)	(2)	0.00
	07/2026	£ 102	135	0	0	0	0.00
	07/2026	SGD 4	3	0	0	0	0.00
SOG	07/2026	\$ 344	€ 301	1	0	1	0.00
	07/2026	3,626	£ 2,744	16	0	16	0.00
	07/2026	175	SGD 226	0	0	0	0.00
SSB	07/2026	4,993	£ 3,736	0	(34)	(34)	0.00
	07/2026	€ 472,711	\$ 551,436	10,985	0	10,985	0.45
	07/2026	£ 174	230	0	(1)	(1)	0.00
WST	07/2026	SGD 184	142	0	0	0	0.00
	07/2026	\$ 205	AUD 297	1	0	1	0.00
	07/2026	521,014	€ 458,031	2,656	(4)	2,652	0.11
SSB	08/2026	AUD 297	\$ 205	0	(1)	(1)	0.00
	08/2026	€ 457,870	521,534	0	(2,650)	(2,650)	(0.11)
	08/2026	\$ 230	£ 174	1	0	1	0.00
SSB	08/2026	142	SGD 184	0	0	0	0.00
	07/2026	CAD 15,187	\$ 11,013	309	0	309	0.01
	07/2026	€ 1,843	2,091	0	(16)	(16)	0.00
WST	07/2026	\$ 95	CAD 135	0	0	0	0.00
	07/2026	27,660	£ 20,925	113	0	113	0.01
	08/2026	CAD 135	\$ 95	0	0	0	0.00
WST	08/2026	€ 3,052	3,484	0	(10)	(10)	0.00
	08/2026	£ 20,925	27,659	0	(113)	(113)	0.00
	07/2026	CHF 60	74	0	0	0	0.00
	08/2026	\$ 74	CHF 60	0	0	0	0.00
				\$ 15,109	\$ (3,576)	\$ 11,533	0.48

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional CHF (Hedged) Accumulation and Institutional CHF (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
JPM	07/2026	\$ 9,203	CHF 7,193	\$ 0	\$ (285)	\$ (285)	(0.01)
MBC	07/2026	CHF 43	\$ 53	0	0	0	0.00
	07/2026	\$ 10,199	CHF 7,987	0	(297)	(297)	(0.02)
SOG	07/2026	CHF 7,822	\$ 9,669	0	(28)	(28)	0.00
	08/2026	\$ 9,669	CHF 7,794	28	0	28	0.00
SSB	07/2026	9,930	7,806	0	(253)	(253)	(0.01)
WST	07/2026	CHF 7,799	\$ 9,659	0	(9)	(9)	0.00
	08/2026	\$ 9,659	CHF 7,771	9	0	9	0.00
				\$ 37	\$ (872)	\$ (835)	(0.04)

Schedule of Investments Global High Yield Bond Fund (Cont.)

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation, E Class EUR (Hedged) Accumulation and E Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 64	€ 55	\$ 0	\$ (1)	\$ (1)	0.00
BPS	07/2026	€ 17,177	\$ 19,579	0	(59)	(59)	0.00
	07/2026	\$ 380,175	€ 326,418	10	(6,992)	(6,982)	(0.29)
BSH	07/2026	€ 260	\$ 302	5	0	5	0.00
	07/2026	\$ 356,038	€ 305,367	0	(6,911)	(6,911)	(0.29)
CBK	07/2026	€ 328	\$ 382	7	0	7	0.00
	07/2026	\$ 5,670	€ 4,861	0	(112)	(112)	0.00
FAR	07/2026	€ 308,224	\$ 351,529	0	(864)	(864)	(0.04)
	08/2026	\$ 352,003	€ 308,224	862	0	862	0.04
MBC	07/2026	€ 331,145	\$ 376,226	79	(2,451)	(2,372)	(0.10)
	07/2026	\$ 11,398	€ 9,905	0	(73)	(73)	0.00
	08/2026	€ 10,669	\$ 12,183	0	(31)	(31)	0.00
	08/2026	\$ 371,750	€ 326,861	2,453	0	2,453	0.10
SOG	07/2026	€ 326,861	\$ 371,805	0	(1,896)	(1,896)	(0.08)
	07/2026	\$ 375,561	€ 321,944	0	(7,484)	(7,484)	(0.31)
	08/2026	372,309	326,861	1,893	0	1,893	0.08
SSB	07/2026	17,607	15,444	50	0	50	0.00
	08/2026	€ 15,444	\$ 17,631	0	(49)	(49)	0.00
				\$ 5,359	\$ (26,923)	\$ (21,564)	(0.89)

As at 30 June 2026, the Institutional GBP (Hedged) Accumulation, Institutional GBP (Hedged) Income and E Class GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 171,518	£ 127,758	\$ 0	\$ (1,951)	\$ (1,951)	(0.08)
BOA	07/2026	147	110	0	(1)	(1)	0.00
BPS	07/2026	£ 54,675	\$ 72,115	0	(453)	(453)	(0.02)
	07/2026	\$ 188,474	£ 140,647	0	(1,800)	(1,800)	(0.07)
	08/2026	£ 1,185	\$ 1,567	0	(6)	(6)	0.00
	08/2026	\$ 65,126	£ 49,384	417	0	417	0.02
BRC	07/2026	£ 1,593	\$ 2,105	0	(9)	(9)	0.00
CBK	07/2026	18,918	25,405	297	0	297	0.01
	07/2026	\$ 156	£ 116	0	(2)	(2)	0.00
FAR	07/2026	£ 99,884	\$ 134,206	1,636	0	1,636	0.07
	07/2026	\$ 760	£ 575	3	0	3	0.00
	08/2026	£ 575	\$ 760	0	(2)	(2)	0.00
JPM	07/2026	\$ 185,343	£ 138,125	0	(2,017)	(2,017)	(0.08)
MBC	07/2026	£ 2,227	\$ 2,955	8	(9)	(1)	0.00
	07/2026	\$ 391	£ 291	0	(4)	(4)	0.00
	07/2026	224	167	0	(3)	(3)	0.00
NSL	07/2026	£ 11,292	\$ 14,861	0	(127)	(127)	(0.01)
	08/2026	\$ 14,861	£ 11,292	127	0	127	0.01
SCX	07/2026	£ 110,927	\$ 147,498	481	(212)	269	0.01
	07/2026	\$ 276	£ 205	0	(4)	(4)	0.00
	08/2026	76,925	58,120	213	0	213	0.01
SOG	07/2026	£ 111,752	\$ 148,880	919	(362)	557	0.02
	07/2026	\$ 162	£ 123	1	0	1	0.00
	08/2026	£ 123	\$ 162	0	(1)	(1)	0.00
	08/2026	\$ 76,438	£ 57,865	362	0	362	0.01
SSB	07/2026	2,923	2,211	12	0	12	0.00
	08/2026	£ 2,211	\$ 2,923	0	(12)	(12)	0.00
				\$ 4,476	\$ (6,975)	\$ (2,499)	(0.10)

As at 30 June 2026, the E Class SGD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 1,155	SGD 1,473	\$ 0	\$ (16)	\$ (16)	0.00
BOA	07/2026	SGD 6,806	\$ 5,259	0	(3)	(3)	0.00
	07/2026	\$ 3,048	SGD 3,892	0	(38)	(38)	0.00
	08/2026	5,259	6,791	4	0	4	0.00
BPS	07/2026	637	823	0	(1)	(1)	0.00
BRC	07/2026	SGD 69	\$ 53	0	0	0	0.00
	07/2026	\$ 180	SGD 232	0	0	0	0.00
DUB	07/2026	SGD 10,361	\$ 8,009	0	(1)	(1)	0.00
	07/2026	\$ 2,116	SGD 2,699	0	(29)	(29)	0.00
	08/2026	8,009	10,337	1	0	1	0.00
FAR	07/2026	SGD 7,196	\$ 5,549	0	(14)	(14)	0.00
	07/2026	\$ 3,554	SGD 4,534	0	(49)	(49)	(0.01)
	08/2026	5,549	7,179	14	0	14	0.00
MBC	07/2026	SGD 15	\$ 12	0	0	0	0.00
	07/2026	\$ 5,123	SGD 6,631	4	(1)	3	0.00
MYI	07/2026	1,640	2,127	5	0	5	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
NSL	07/2026	SGD 422	\$ 326	\$ 0	\$ 0	\$ 0	0.00
	08/2026	\$ 326	SGD 421	0	0	0	0.00
RBC	07/2026	644	833	0	0	0	0.00
RYL	07/2026	4,972	6,437	4	0	4	0.00
SOG	07/2026	SGD 9,681	\$ 7,473	0	(12)	(12)	0.00
	07/2026	\$ 4	SGD 6	0	0	0	0.00
	08/2026	7,466	9,650	12	0	12	0.00
UAG	07/2026	12,417	16,104	33	0	33	0.00
	08/2026	1,732	2,236	0	0	0	0.00
				\$ 77	\$ (164)	\$ (87)	(0.01)
Total OTC Financial Derivative Instruments						\$ (13,452)	(0.56)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
OTHER FINANCIAL ASSETS			
Credit Suisse AG AT1 Claim	\$ 4,900	\$ 1,727	0.07
Total Other Financial Assets		\$ 1,727	0.07
Total Investments		\$ 2,396,819	99.14
Other Current Assets & Liabilities		\$ 20,838	0.86
Net Assets		\$ 2,417,657	100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- μ All or a portion of this amount represents unfunded loan commitments. The interest rate for the unfunded portion will be determined at the time of funding.
- (a) When-issued security.
- (b) Payment in-kind security.
- (c) Security did not produce income within the last twelve months.
- (d) Zero coupon security.
- (e) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (f) Affiliated to the Fund.
- (g) Contingent convertible security.
- (h) Restricted Securities (31 December 2025: 0.30%):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Mahle GmbH	7.125%	15/07/2032	10/06/2026	\$ 1,086	\$ 1,086	0.05
Miller Homes Group Finco PLC	6.533	15/10/2030	02/04/2025	1,739	1,833	0.08
				\$ 2,825	\$ 2,919	0.13

- (i) Securities with an aggregate fair value of \$16,486 (31 December 2025: \$48,539) and cash of \$3 (31 December 2025: \$Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Securities with an aggregate fair value of \$Nil (31 December 2025: \$460) and cash of \$Nil (31 December 2025: \$72) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$27,288 (31 December 2025: \$37,403) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$22,470 (31 December 2025: \$1,020) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 6	\$ 2,179,246	\$ 13,799	\$ 2,193,051
Investment Funds	136,361	0	0	136,361
Repurchase Agreements	0	72,800	0	72,800
Financial Derivative Instruments ⁽³⁾	(350)	(6,770)	0	(7,120)
Other Financial Assets	0	1,727	0	1,727
Totals	\$ 136,017	\$ 2,247,003	\$ 13,799	\$ 2,396,819

Schedule of Investments Global High Yield Bond Fund (Cont.)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 4	\$ 2,424,278	\$ 15,346	\$ 2,439,628
Investment Funds	144,933	0	0	144,933
Repurchase Agreements	0	257,000	0	257,000
Financial Derivative Instruments ⁽³⁾	(31)	19,267	15	19,251
Other Financial Assets	0	1,446	0	1,446
Totals	\$ 144,906	\$ 2,701,991	\$ 15,361	\$ 2,862,258

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

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

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

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOS	3.500%	24/06/2026	08/09/2026	\$ (2,244)	\$ (2,245)	(0.09)
	3.550	24/06/2026	08/09/2026	(752)	(753)	(0.03)
BPS	1.850	17/06/2026	TBD ⁽¹⁾	€ (1,839)	(2,104)	(0.09)
	2.000	17/06/2026	TBD ⁽¹⁾	(1,023)	(1,170)	(0.05)
BRC	1.600	17/06/2026	TBD ⁽¹⁾	(596)	(682)	(0.03)
	1.750	17/06/2026	TBD ⁽¹⁾	(3,539)	(4,049)	(0.17)
	2.650	01/06/2026	TBD ⁽¹⁾	£ (207)	(276)	(0.01)
JML	(1.000)	20/05/2026	TBD ⁽¹⁾	\$ (506)	(505)	(0.02)
	(0.750)	17/06/2026	TBD ⁽¹⁾	€ (533)	(609)	(0.03)
MYI	0.750	17/06/2026	TBD ⁽¹⁾	(495)	(566)	(0.02)
	1.750	17/06/2026	TBD ⁽¹⁾	(2,156)	(2,466)	(0.10)
Total Reverse Repurchase Agreements					\$ (15,425)	(0.64)

(1) Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (1,974)	\$ 2,680	\$ 706	\$ 4,483	\$ (5,210)	\$ (727)
BOA	(423)	350	(73)	(65)	0	(65)
BPS	(8,930)	9,710	780	136	0	136
BRC	(9)	0	(9)	9,175	(9,980)	(805)
BSH	(6,906)	7,220	314	N/A	N/A	N/A
CBK	191	(260)	(69)	197	0	197
DUB	(29)	0	(29)	N/A	N/A	N/A
FAR	2,057	(2,300)	(243)	(1,017)	1,020	3
GLM	1	0	1	147	(170)	(23)
GST	N/A	N/A	N/A	15	(20)	(5)
JPM	(2,286)	2,510	224	N/A	N/A	N/A
MBC	(94)	0	(94)	4,111	(4,500)	(389)
MYI	19	0	19	4	0	4
RYL	4	0	4	N/A	N/A	N/A
SCX	444	(590)	(146)	N/A	N/A	N/A
SOG	4,419	(4,600)	(181)	1,973	(2,260)	(287)
SSB	31	0	31	395	(290)	105
UAG	33	0	33	N/A	N/A	N/A

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

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	25.50	25.17
Transferable securities dealt in on another regulated market*	60.26	56.35
Other transferable securities	0.32	0.04
Investment funds	5.35	4.85
Repurchase agreements	2.86	8.59
Financial derivative instruments dealt in on a regulated market	0.09	0.01
Centrally cleared financial derivative instruments	0.22	0.07
OTC financial derivative instruments	0.98	1.00
Other financial assets	0.07	0.05
Other assets	4.35	3.87
Total Assets	100.00	100.00

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

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Australia	0.48	0.17
Austria	0.65	0.34
Belgium	0.22	0.29
Bermuda	2.84	2.61
Canada	2.66	3.02
Cayman Islands	0.15	0.33
Finland	0.37	0.35
France	2.02	2.28
Germany	2.57	2.80
Ireland	0.16	0.12
Isle of Man	0.26	0.25
Israel	0.08	0.07
Italy	2.99	2.15
Japan	1.57	1.16
Jersey, Channel Islands	0.28	0.35
Luxembourg	2.35	3.10
Marshall Islands	0.03	0.10
Mexico	0.11	0.10
Multinational	2.14	1.93
Netherlands	3.35	3.17
Norway	0.84	0.36
Panama	N/A	0.40
Poland	0.22	0.06
Singapore	0.22	0.25
Slovenia	N/A	0.19
Spain	0.86	0.52
Sweden	1.17	1.11
United Kingdom	2.85	4.52
United States	59.15	52.95
Short-Term Instruments	0.12	0.04
Investment Funds	5.64	5.05
Repurchase Agreements	3.01	8.96
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.08	(0.02)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	(0.01)
Credit Default Swaps on Credit Indices — Sell Protection	0.06	0.03
Interest Rate Swaps	0.12	(0.01)
OTC Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	N/A	0.00
Forward Foreign Currency Contracts	0.48	(0.35)
Hedged Forward Foreign Currency Contracts	(1.04)	1.03
Other Financial Assets	0.07	0.05
Other Current Assets & Liabilities	0.86	0.18
Net Assets	100.00	100.00

Schedule of Investments Global High Yield Bond ESG Fund

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES				GERMANY				JetBlue Airways Corp. 9.875% due 20/09/2031\$ 25\$ 230.08 Total Multinational2821.04			
AUSTRALIA				CORPORATE BONDS & NOTES				NETHERLANDS			
CORPORATE BONDS & NOTES				Cheplapharm Arzneimittel GmbH 7.500% due 15/05/2030€ 100\$ 1180.44				CORPORATE BONDS & NOTES			
Fortescue Treasury Pty. Ltd. 4.375% due 01/04/2031\$ 6\$ 60.02 5.875% due 15/04/203025250.09 6.125% due 15/04/203217170.06				Novelis Sheet Ingot GmbH 3.375% due 15/04/202930340.12				Axalta Coating Systems Dutch Holding BV 7.250% due 15/02/203150520.19			
PLS Group Ltd. 6.875% due 01/05/203125260.10				Schaeffler AG 5.000% due 13/05/20332002320.86				Citycon Treasury BV 5.000% due 11/03/2030€ 1001110.41			
Total Australia740.27				Total Germany3841.42				Flora Food Management BV 6.875% due 02/07/20291001120.42			
AUSTRIA				IRELAND				Stellantis NV 6.250% due 16/03/2031 (d)1001120.41 6.875% due 16/12/2033 (d)1001120.41			
CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES				Sunrise FinCo BV 4.875% due 15/07/2031\$ 50470.17			
ams-OSRAM AG 7.250% due 31/05/2032€ 2002360.87				Perrigo Finance Unlimited Co. 5.150% due 15/06/2030\$ 25240.09 6.125% due 30/09/203255530.19 Total Ireland770.28				Telefonica Europe BV 5.752% due 15/01/2032 (d)€ 1001210.45			
BERMUDA				ITALY				VZ Secured Financing BV 3.500% due 15/01/203250540.20 5.000% due 15/01/2032\$ 1801580.59			
CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES				ZF Europe Finance BV 5.500% due 17/02/2032€ 1001130.42 Total Netherlands9923.67			
Carnival Corp. 6.125% due 15/02/2033\$ 25250.09				Banca Monte dei Paschi di Siena SpA 4.750% due 15/03/2029€ 1001170.43				PORTUGAL			
Carnival Corp. Ltd. 5.125% due 01/05/20291501500.56				Efesto Bidco SpA Efesto U.S. LLC 7.500% due 15/02/2032\$ 60600.22				CORPORATE BONDS & NOTES			
5.875% due 15/06/203150510.19				Fibercop SpA 4.750% due 30/06/2030€ 1001170.43				EDP S.A. 1.875% due 02/08/20811001140.42			
NCL Corp. Ltd. 6.750% due 01/02/20321201200.44				6.375% due 15/11/2033\$ 50500.19				SINGAPORE			
Viking Cruises Ltd. 5.875% due 15/10/203310100.04				7.200% due 18/07/203675770.28				CORPORATE BONDS & NOTES			
9.125% due 15/07/203185890.33				Gruppo San Donato SpA 6.500% due 31/10/2031€ 1001130.42				Seagate Data Storage Technology Pte Ltd. 8.250% due 15/12/2029\$ 1751830.68			
VOC Escrow Ltd. 5.000% due 15/02/202825250.09				Infrastrutture Wireless Italiane SpA 3.625% due 13/10/20321001100.41				SPAIN			
Total Bermuda4701.74				Kedrion SpA 6.500% due 01/09/2029\$ 25250.09				CORPORATE BONDS & NOTES			
CANADA				Webuild SpA 4.125% due 03/07/2031€ 1001150.43				Celsa Opco S.A. 8.250% due 15/12/2030€ 1001220.45			
CORPORATE BONDS & NOTES				Total Italy7842.90				Grifols S.A. 3.875% due 15/10/20281001140.43			
B.C. Unlimited Liability Co. 3.875% due 15/01/20281251230.45				JAPAN				4.750% due 15/10/2028\$ 70680.25			
4.000% due 15/10/203070660.24				CORPORATE BONDS & NOTES				Total Spain3041.13			
Bombardier, Inc. 7.250% due 01/07/203110100.04				Nissan Motor Co. Ltd. 4.345% due 17/09/2027\$ 25250.09				SWEDEN			
Brookfield Property Finance ULC 7.125% due 13/02/2028CAD 75550.20				7.500% due 17/07/203025260.10				CORPORATE BONDS & NOTES			
GFL Environmental, Inc. 6.750% due 15/01/2031\$ 1351390.51				Rakuten Group, Inc. 8.125% due 15/12/2029 (d)25260.10				Castellum AB 3.125% due 02/12/2026 (d)€ 1001140.42			
goeasys Ltd. 7.375% due 01/10/203050450.17				9.750% due 15/04/202980870.32				UNITED KINGDOM			
Rogers Communications, Inc. 7.125% due 15/04/205525260.10				11.250% due 15/02/202770720.27				CORPORATE BONDS & NOTES			
4641.71				SoftBank Group Corp. 5.375% due 08/01/2029€ 1752040.75				Belron UK Finance PLC 5.750% due 15/10/2029\$ 60600.22			
SOVEREIGN ISSUES				7.000% due 22/04/20321501790.66				Carnival UK Ltd. 4.125% due 15/07/2031€ 1001150.43			
Canada Government International Bond 2.750% due 01/06/2033CAD 50340.13				8.250% due 22/10/2031\$ 2002060.76				INEOS Finance PLC 7.500% due 15/04/2029\$ 25240.09			
Total Canada4981.84				Total Japan8253.05				INEOS Quattro Finance PLC 9.625% due 15/03/202950470.17			
DENMARK				LUXEMBOURG				Ocado Group PLC 10.500% due 08/08/2029£ 50690.26			
CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES				Virgin Media Finance PLC 5.000% due 15/07/2030\$ 75570.21			
TDC Net A/S 6.500% due 01/06/2031€ 1001260.47				Alexandrite Lake Lux Holdings SARL 6.750% due 30/07/2030€ 1001140.42				Vmed O2 UK Financing PLC 4.750% due 15/07/203130250.09			
FINLAND				ContourGlobal Power Holdings S.A. 6.750% due 28/02/2030\$ 50510.19				5.625% due 15/04/2032€ 1001010.37			
CORPORATE BONDS & NOTES				CPI Property Group S.A. 6.000% due 27/01/2032€ 50560.21				7.750% due 15/04/2032\$ 25230.09			
Ahlstrom Holding Oy 4.875% due 04/02/2028\$ 100990.37				7.500% due 26/03/2031 (d)1001070.39				Vodafone Group PLC 3.000% due 27/08/2080€ 1001100.41			
FRANCE				Essendi S.A. 5.500% due 15/11/20311251450.54				5.125% due 04/06/2081\$ 50390.14			
CORPORATE BONDS & NOTES				Maxam Prill SARL 6.000% due 15/07/20301001170.43				Total United Kingdom6702.48			
CAB SELAS 7.750% due 09/08/2031€ 1001150.43				Total Luxembourg5902.18							
Electricite de France S.A. 1.000% due 29/11/2033100950.35				MULTINATIONAL							
Total France2100.78				CORPORATE BONDS & NOTES							
				Allied Universal Holdco LLC 4.625% due 01/06/2028\$ 1501480.55							
				Ardagh Metal Packaging Finance USA LLC 2.000% due 01/09/2028€ 1001110.41							

DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
UNITED STATES											
COMMON STOCKS											
INDUSTRIALS											
Spirit Aviation Holdings, Inc. (a)	1,700	\$ 0	0.00	Carvana Co.				DISH DBS Corp.	\$ 50	\$ 49	0.18
				9.000% due 01/06/2030	\$ 80	\$ 83	0.31	5.250% due 01/12/2026			
				9.000% due 01/06/2031	50	55	0.20	DISH Network Corp.			
				CCO Holdings LLC				11.750% due 15/11/2027	11	11	0.04
				4.250% due 01/02/2031	70	63	0.23	Diversified Healthcare Trust			
				4.500% due 01/05/2032	75	66	0.24	4.375% due 01/03/2031	25	23	0.09
				4.750% due 01/03/2030	130	123	0.46	7.250% due 15/10/2030	60	62	0.23
				5.000% due 01/02/2028	34	34	0.13	Dorman Products, Inc.			
				7.000% due 01/02/2033	50	49	0.18	6.250% due 15/06/2034	25	25	0.09
				Centene Corp.				Edison International			
				3.000% due 15/10/2030	225	204	0.75	7.875% due 15/06/2054	50	51	0.19
				4.625% due 15/12/2029	25	24	0.09	Elanco Animal Health, Inc.			
				Charlotte Buyer, Inc.				6.400% due 28/08/2028	50	51	0.19
				8.000% due 30/06/2031	20	20	0.07	Ellucian Holdings, Inc.			
				Clarivate Science Holdings Corp.				6.500% due 01/12/2029	25	24	0.09
				4.875% due 01/07/2029	25	22	0.08	Encompass Health Corp.			
				Clean Harbors, Inc.				4.750% due 01/02/2030	25	25	0.09
				5.125% due 15/07/2029	50	50	0.19	5.875% due 01/06/2034	25	25	0.09
				Clear Channel Outdoor Holdings, Inc.				Encore Capital Group, Inc.			
				7.125% due 15/02/2031	25	26	0.10	6.625% due 15/04/2031	75	76	0.28
				7.500% due 15/03/2033	25	26	0.10	8.500% due 15/05/2030	50	53	0.20
				Clearway Energy Operating LLC				Fair Isaac Corp.			
				3.750% due 15/02/2031	50	46	0.17	4.000% due 15/06/2028	115	113	0.42
				3.750% due 15/01/2032	70	64	0.24	6.000% due 15/05/2033	20	20	0.07
				4.750% due 15/03/2028	50	50	0.19	Freedom Mortgage Holdings LLC			
				Cleveland-Cliffs, Inc.				9.250% due 01/02/2029	60	62	0.23
				6.750% due 15/04/2030	25	25	0.09	FS KKR Capital Corp.			
				7.500% due 15/09/2031	25	25	0.09	7.500% due 01/08/2031	25	25	0.09
				Cloud Software Group, Inc.				FTAI Aviation Investors LLC			
				6.500% due 31/03/2029	140	136	0.50	5.875% due 15/04/2033	25	25	0.09
				8.250% due 30/06/2032	50	47	0.17	7.000% due 01/05/2031	108	112	0.41
				Clydesdale Acquisition Holdings, Inc.				Gap, Inc.			
				6.750% due 15/04/2032	115	112	0.41	3.625% due 01/10/2029	60	57	0.21
				Cogent Communications Group LLC				3.875% due 01/10/2031	60	55	0.20
				6.500% due 01/07/2032	70	63	0.23	Gates Corp.			
				7.000% due 15/06/2027	25	25	0.09	6.875% due 01/07/2029	25	26	0.10
				Columbus McKinnon Corp.				Gen Digital, Inc.			
				7.125% due 01/02/2033	50	50	0.18	6.250% due 01/04/2033	50	49	0.18
				Commercial Metals Co.				7.125% due 30/09/2030	25	25	0.09
				4.125% due 15/01/2030	25	24	0.09	GFL Environmental Holdings US, Inc.			
				Community Health Systems, Inc.				5.500% due 01/02/2034	25	24	0.09
				4.750% due 15/02/2031	16	15	0.06	Global Atlantic Fin Co.			
				6.125% due 01/04/2030	25	22	0.08	7.950% due 15/10/2054	50	50	0.18
				9.750% due 15/01/2034	50	52	0.19	Go Daddy Operating Co. LLC			
				CompoSecure Holdings LLC				3.500% due 01/03/2029	35	33	0.12
				5.625% due 01/02/2033	25	24	0.09	5.250% due 01/12/2027	75	75	0.28
				Connect Holding LLC				Goodyear Tire & Rubber Co.			
				10.500% due 03/04/2031	50	50	0.18	5.000% due 15/07/2029	50	48	0.18
				Cooper-Standard Automotive, Inc.				Gray Media, Inc.			
				9.250% due 01/03/2031	25	25	0.09	5.375% due 15/11/2031	25	17	0.06
				Core Scientific Finance LLC				9.625% due 15/07/2032	50	48	0.18
				7.750% due 15/05/2031	70	71	0.26	10.500% due 15/07/2029	32	34	0.13
				CoreWeave, Inc.				Griffon Corp.			
				9.750% due 01/10/2031	75	75	0.28	5.750% due 01/03/2028	120	120	0.44
				CRC Insurance Group LLC				HealthEquity, Inc.			
				7.125% due 01/06/2031	50	50	0.18	4.500% due 01/10/2029	110	107	0.40
				Crocs, Inc.				Herc Holdings, Inc.			
				4.125% due 15/08/2031	125	117	0.43	7.000% due 15/06/2030	55	57	0.21
				Crowdstrike Holdings, Inc.				7.250% due 15/06/2033	50	52	0.19
				3.000% due 15/02/2029	60	57	0.21	Hilton Domestic Operating Co., Inc.			
				Cushman & Wakefield U.S. Borrower LLC				3.625% due 15/02/2032	220	201	0.74
				6.750% due 15/05/2028	6	6	0.02	5.750% due 15/09/2033	70	70	0.26
				8.875% due 01/09/2031	50	53	0.20	5.875% due 01/04/2029	60	61	0.23
				DaVita, Inc.				Hilton Grand Vacations Borrower LLC			
				4.625% due 01/06/2030	50	48	0.18	4.875% due 01/07/2031	60	56	0.21
				Deluxe Corp.				Howard Hughes Corp.			
				8.125% due 15/09/2029	35	36	0.13	5.875% due 01/03/2032	25	25	0.09
				Directv Financing LLC				Hudson Pacific Properties LP			
				8.875% due 01/02/2030	25	25	0.09	3.250% due 15/01/2030	25	22	0.08
				9.250% due 01/06/2032	25	25	0.09	5.950% due 15/02/2028	50	50	0.18
				Discovery Communications LLC				Industrial F&B Investments, Inc.			
				3.625% due 15/05/2030	5	5	0.02	7.750% due 11/02/2033	25	25	0.09
				3.950% due 20/03/2028	15	15	0.06	Ingevity Corp.			
				Discovery Global Holdings, Inc.				3.875% due 01/11/2028	150	145	0.54
				4.054% due 15/03/2029	70	69	0.26	Ingram Micro, Inc.			
				4.279% due 15/03/2032	85	76	0.28	4.750% due 15/05/2029	25	25	0.09
				5.050% due 15/03/2042	110	81	0.30				

Schedule of Investments Global High Yield Bond ESG Fund (Cont.)

DESCRIPTION	PAR VALUE (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR VALUE (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR VALUE (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Insulet Corp.				Nissan Motor Acceptance Co. LLC				SBA Communications Corp.			
6.500% due 01/04/2033	\$ 90	\$ 91	0.34	5.625% due 29/09/2028	\$ 12	\$ 12	0.04	3.125% due 01/02/2029	\$ 115	\$ 110	0.41
IQVIA, Inc.				7.050% due 15/09/2028	205	210	0.78	3.875% due 15/02/2027	12	12	0.04
2.250% due 15/03/2029	€ 125	139	0.51	Olympus Water U.S. Holding Corp.				Service Corp. International			
6.500% due 15/05/2030	\$ 50	51	0.19	4.250% due 01/10/2028	50	49	0.18	3.375% due 15/08/2030	25	23	0.09
Iron Mountain, Inc.				OneMain Finance Corp.				4.000% due 15/05/2031	35	33	0.12
4.875% due 15/09/2027	200	200	0.74	3.500% due 15/01/2027	50	50	0.18	Service Properties Trust			
5.000% due 15/07/2028	50	50	0.18	7.125% due 15/11/2031	125	128	0.47	0.000% due 30/09/2028 (b)	25	23	0.09
5.250% due 15/03/2028	25	25	0.09	7.875% due 15/03/2030	25	26	0.10	Silgan Holdings, Inc.			
6.250% due 15/01/2033	60	61	0.23	Open Text Holdings, Inc.				4.125% due 01/02/2028	40	39	0.14
7.000% due 15/02/2029	50	51	0.19	4.125% due 15/02/2030	135	124	0.46	Simmons Foods, Inc.			
Jane Street Group				Option Care Health, Inc.				4.625% due 01/03/2029	120	116	0.43
6.750% due 01/05/2033	50	51	0.19	4.375% due 31/10/2029	90	87	0.32	Sirius XM Radio LLC			
7.125% due 30/04/2031	25	26	0.10	Organon & Co.				3.125% due 01/09/2026	90	90	0.33
KBR, Inc.				4.125% due 30/04/2028	35	35	0.13	3.875% due 01/09/2031	100	91	0.34
4.750% due 30/09/2028	25	25	0.09	Outfront Media Capital LLC				5.000% due 01/08/2027	83	83	0.31
Lamar Media Corp.				4.250% due 15/01/2029	75	73	0.27	5.875% due 15/04/2032	85	84	0.31
3.625% due 15/01/2031	20	19	0.07	Pacific Gas & Electric Co.				SLM Corp.			
4.000% due 15/02/2030	120	115	0.43	6.700% due 01/04/2053	50	52	0.19	6.495% due 15/05/2032	25	25	0.09
5.375% due 01/11/2033	25	25	0.09	Paramount Global				Smyrna Ready Mix Concrete LLC			
Lamb Weston Holdings, Inc.				3.700% due 01/06/2028	50	49	0.18	6.000% due 01/11/2028	11	11	0.04
4.125% due 31/01/2030	30	29	0.11	4.200% due 01/06/2029	25	24	0.09	Snap, Inc.			
4.375% due 31/01/2032	40	38	0.14	4.200% due 19/05/2032	25	22	0.08	6.875% due 01/03/2033	75	73	0.27
LBM Acquisition LLC				4.600% due 15/01/2045	25	16	0.06	6.875% due 15/03/2034	35	34	0.13
6.250% due 15/01/2029	95	69	0.26	4.900% due 15/08/2044	50	33	0.12	Specialty Building Products Holdings LLC			
Level 3 Financing, Inc.				4.950% due 15/01/2031	35	33	0.12	7.750% due 15/10/2029	50	46	0.17
6.875% due 30/06/2033	85	87	0.32	5.250% due 01/04/2044	10	7	0.03	SS&C Technologies, Inc.			
7.500% due 15/02/2037	50	51	0.19	5.850% due 01/09/2043	125	94	0.35	5.500% due 30/09/2027	40	40	0.15
Levi Strauss & Co.				7.875% due 30/07/2030	10	11	0.04	6.500% due 01/06/2032	10	10	0.04
3.500% due 01/03/2031	85	79	0.29	Park Intermediate Holdings LLC				Stagwell Global LLC			
Life Time, Inc.				4.875% due 15/05/2029	25	24	0.09	5.625% due 15/08/2029	70	68	0.25
6.000% due 15/11/2031	50	51	0.19	5.875% due 01/10/2028	50	50	0.18	Standard Industries, Inc.			
LifePoint Health, Inc.				Pebblebrook Hotel LP				4.750% due 15/01/2028	25	25	0.09
7.000% due 01/05/2034	25	24	0.09	6.375% due 15/10/2029	115	117	0.43	Staples, Inc.			
9.875% due 15/08/2030	12	13	0.05	PennyMac Financial Services, Inc.				10.750% due 01/09/2029	25	24	0.09
10.000% due 01/06/2032	15	15	0.06	5.750% due 15/09/2031	50	47	0.17	Starwood Property Trust, Inc.			
Lithia Motors, Inc.				7.875% due 15/12/2029	35	36	0.13	5.250% due 15/10/2028	25	25	0.09
4.625% due 15/12/2027	55	55	0.20	PG&E Corp.				5.750% due 15/01/2031	125	124	0.46
Live Nation Entertainment, Inc.				6.850% due 15/09/2056	60	60	0.22	6.125% due 01/06/2031	20	20	0.07
4.750% due 15/10/2027	175	175	0.65	Post Holdings, Inc.				6.500% due 15/10/2030	25	26	0.10
Madison IAQ LLC				4.625% due 15/04/2030	95	92	0.34	Taylor Morrison Communities, Inc.			
4.125% due 30/06/2028	85	84	0.31	6.375% due 01/03/2033	20	20	0.07	5.125% due 01/08/2030	25	25	0.09
Marriott Ownership Resorts, Inc.				PRA Group, Inc.				5.750% due 15/11/2032	25	26	0.10
6.500% due 01/10/2033	25	25	0.09	8.875% due 31/01/2030	15	15	0.06	Teleflex, Inc.			
Match Group Holdings LLC				Primo Water Holdings, Inc.				4.250% due 01/06/2028	40	39	0.14
3.625% due 01/10/2031	60	54	0.20	4.375% due 30/04/2029	185	181	0.67	Tenet Healthcare Corp.			
4.125% due 01/08/2030	45	42	0.16	PTC, Inc.				4.625% due 15/06/2028	100	99	0.37
5.000% due 15/12/2027	125	125	0.46	4.000% due 15/02/2028	50	49	0.18	6.750% due 15/05/2031	30	31	0.11
Mauser Packaging Solutions Holding Co.				Qnity Electronics, Inc.				TerraForm Power Operating LLC			
7.875% due 15/04/2030	75	77	0.28	5.750% due 15/08/2032	115	116	0.43	4.750% due 15/01/2030	50	48	0.18
Michaels Cos., Inc.				QXO Building Products, Inc.				TopBuild Corp.			
8.500% due 15/03/2033	50	50	0.18	6.750% due 30/04/2032	75	77	0.28	3.625% due 15/03/2029	85	85	0.31
MIWD Holdco LLC				Raven Acquisition Holdings LLC				4.125% due 15/02/2032	95	96	0.36
5.500% due 01/02/2030	25	24	0.09	6.875% due 15/11/2031	55	54	0.20	Travel & Leisure Co.			
Molina Healthcare, Inc.				RB Global Holdings, Inc.				4.500% due 01/12/2029	25	24	0.09
3.875% due 15/11/2030	10	9	0.03	7.750% due 15/03/2031	225	234	0.87	6.250% due 01/06/2031	25	25	0.09
4.375% due 15/06/2028	15	15	0.06	RD Michigan Property Owner LLC				TriNet Group, Inc.			
6.500% due 15/02/2031	15	15	0.06	7.500% due 30/03/2045	90	90	0.33	3.500% due 01/03/2029	20	19	0.07
MPT Operating Partnership LP				RHP Hotel Properties LP				7.125% due 15/08/2031	50	50	0.18
8.500% due 15/02/2032	50	51	0.19	7.250% due 15/07/2028	185	189	0.70	U.S. Acute Care Solutions LLC			
Mueller Water Products, Inc.				Rivian Holdings LLC				9.750% due 15/05/2029	60	57	0.21
4.000% due 15/06/2029	25	24	0.09	10.000% due 15/01/2031	49	49	0.18	U.S. Foods, Inc.			
National Mentor Holdings, Inc.				RLJ Lodging Trust LP				5.750% due 15/04/2033	75	75	0.28
10.500% due 15/12/2030	50	53	0.20	3.750% due 01/07/2026	25	25	0.09	7.250% due 15/01/2032	20	21	0.08
NCR Voyix Corp.				ROBLOX Corp.				UKG, Inc.			
5.000% due 01/10/2028	50	49	0.18	3.875% due 01/05/2030	105	99	0.37	6.875% due 01/02/2031	75	73	0.27
Neptune Bidco U.S., Inc.				Rocket Cos., Inc.				Unisys Corp.			
9.500% due 15/02/2033	25	25	0.09	6.375% due 01/08/2033	20	20	0.07	10.625% due 15/01/2031	10	9	0.03
NESCO Holdings, Inc.				7.125% due 01/02/2032	50	52	0.19	United Rentals North America, Inc.			
5.500% due 15/04/2029	40	40	0.15	Rocket Mortgage LLC				3.750% due 15/01/2032	135	125	0.46
Newell Brands, Inc.				3.625% due 01/03/2029	50	48	0.18	3.875% due 15/02/2031	35	33	0.12
8.500% due 01/06/2028	50	52	0.19	4.000% due 15/10/2033	90	81	0.30	5.250% due 15/01/2030	25	25	0.09
Newmark Group, Inc.				Ryan Specialty LLC				5.375% due 15/11/2033	25	25	0.09
7.500% due 12/01/2029	50	52	0.19	5.875% due 01/08/2032	55	54	0.20	6.125% due 15/03/2034	25	26	0.10
Nexstar Media, Inc.				Sabre GLBL, Inc.				Uniti Group LP			
6.500% due 15/09/2033	75	75	0.28	10.750% due 15/11/2029	25	24	0.09	8.625% due 15/06/2032	25	26	0.10
7.250% due 15/04/2034	50	50	0.18	10.750% due 15/03/2030	9	9	0.03				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Uniti Services LLC				Windstream Services LLC				U.S. TREASURY OBLIGATIONS			
7.500% due 15/10/2033	\$ 25	\$ 26	0.10	8.250% due 01/10/2031	\$ 60	\$ 63	0.23	U.S. Treasury Notes			
Univision Communications, Inc.				WULF Compute LLC				4.125% due 15/02/2036	\$ 10	\$ 10	0.04
8.500% due 31/07/2031	85	85	0.31	7.750% due 15/10/2030	50	53	0.20	SHARES			
8.875% due 15/04/2033	125	123	0.46	Wyndham Hotels & Resorts, Inc.				WARRANTS			
Valvoline, Inc.				4.375% due 15/08/2028	95	94	0.35	Spirit Aviation Holdings, Inc. -			
3.625% due 15/06/2031	25	23	0.09	5.625% due 01/03/2033	25	25	0.09	Exp. 11/03/2035	595	0	0.00
Versant Media Group, Inc.				XHR LP				Total United States		16,645	61.58
7.250% due 30/01/2031	25	26	0.10	4.875% due 01/06/2029	15	15	0.06	PAR (000S)			
Vertiv Group Corp.				Yum! Brands, Inc.				SHORT-TERM INSTRUMENTS			
4.125% due 15/11/2028	100	99	0.37	4.625% due 31/01/2032	100	96	0.36	SHORT-TERM NOTES			
VF Corp.				6.875% due 15/11/2037	60	65	0.24	Federal Home Loan Bank			
2.800% due 23/04/2027	25	25	0.09	Zebra Technologies Corp.				3.615% due 29/07/2026 (b)(c)	\$ 400	399	1.47
2.950% due 23/04/2030	70	64	0.24	6.500% due 01/06/2032	75	76	0.28	3.620% due 29/07/2026 (b)(c)	300	299	1.11
Viacom, Inc.				ZF North America Capital, Inc.				3.620% due 31/07/2026 (b)(c)	100	99	0.37
4.375% due 15/03/2043	5	3	0.01	6.750% due 23/04/2030	30	30	0.11	3.645% due 07/08/2026 (b)(c)	300	299	1.11
Vornado Realty LP				7.500% due 24/03/2031	100	101	0.37			1,096	4.06
3.400% due 01/06/2031	50	46	0.17	ZoomInfo Technologies LLC							
Wayfair LLC				3.875% due 01/02/2029	10	8	0.03				
7.125% due 31/05/2034	25	26	0.10			16,514	61.09				
7.250% due 31/10/2029	30	31	0.11	LOAN PARTICIPATIONS AND ASSIGNMENTS				U.S. TREASURY BILLS			
7.750% due 15/09/2030	25	26	0.10	Finastra USA, Inc.				3.680% due 30/07/2026 (b)(c)	100	100	0.37
WESCO Distribution, Inc.				7.746% due 15/09/2032	25	23	0.08	Total Short-Term Instruments		1,196	4.43
6.375% due 15/03/2029	65	66	0.24	INEOS U.S. Finance LLC				Total Transferable Securities		\$ 24,873	92.02
6.375% due 15/03/2033	75	77	0.28	6.894% due 18/02/2030	76	70	0.26				
WEX, Inc.				Spirit Airlines, Inc.							
6.500% due 15/03/2033	30	30	0.11	0.000% due 14/07/2026	23	13	0.05				
Whirlpool Corp.				U.S. Renal Care, Inc.							
4.750% due 26/02/2029	25	23	0.09	8.758% due 28/06/2028	15	15	0.06				
Williams Scotsman, Inc.						121	0.45				
6.625% due 15/04/2030	50	52	0.19								

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

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

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bobl September Futures	Long	09/2026	7	\$ 4	0.01
Euro-Bund 10-Year Bond September Futures	Long	09/2026	1	1	0.01
Euro-Schatz September Futures	Long	09/2026	8	1	0.00
U.S. Treasury 2-Year Note September Futures	Long	09/2026	1	0	0.00
U.S. Treasury 5-Year Note September Futures	Long	09/2026	11	5	0.02
U.S. Treasury 10-Year Note September Futures	Long	09/2026	14	1	0.01
U.S. Treasury 10-Year Ultra September Futures	Long	09/2026	3	3	0.01
U.S. Treasury 30-Year Bond September Futures	Short	09/2026	1	(3)	(0.01)
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2026	1	4	0.01
United Kingdom Long Gilt September Futures	Long	09/2026	1	3	0.01
				\$ 19	0.07
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 19	0.07

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Faurecia Automotive Holdings, Inc.	5.000%	20/12/2029	€ 40	\$ 0	0.00

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-46 5-Year Index	5.000%	20/06/2031	\$ 2,628	\$ 99	0.37

Schedule of Investments Global High Yield Bond ESG Fund (Cont.)

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	3.325%	31/08/2030	\$ 95	\$ 2	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.500	18/03/2031	350	5	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	200	8	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2031	100	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	15/05/2032	99	1	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2033	25	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.916	15/11/2053	225	11	0.04
Receive	1-Day USD-SOFR Compounded-OIS	3.998	15/11/2053	5	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	30/11/2030	32	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	18/03/2036	150	2	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.000	18/03/2056	100	0	0.00
					\$ 30	0.11
Total Centrally Cleared Financial Derivative Instruments					\$ 129	0.48

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

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

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

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	€ 164	\$ 191	\$ 3	\$ 0	\$ 3	0.01
BSH	07/2026	\$ 13	€ 11	0	0	0	0.00
CBK	07/2026	€ 152	\$ 176	2	0	2	0.01
FAR	07/2026	£ 61	82	1	0	1	0.00
GLM	07/2026	\$ 82	CAD 117	0	0	0	0.00
	08/2026	CAD 117	\$ 82	0	0	0	0.00
JPM	07/2026	AUD 8	6	0	0	0	0.00
MBC	07/2026	€ 93	108	2	0	2	0.01
	07/2026	\$ 3	AUD 4	0	0	0	0.00
	08/2026	AUD 4	\$ 3	0	0	0	0.00
SOG	07/2026	€ 3,352	3,910	79	0	79	0.29
	07/2026	\$ 3	AUD 4	0	0	0	0.00
	07/2026	4,266	€ 3,750	22	0	22	0.08
	08/2026	AUD 4	\$ 2	0	0	0	0.00
	08/2026	€ 3,750	4,271	0	(23)	(23)	(0.08)
SSB	07/2026	CAD 121	87	3	0	3	0.01
	07/2026	\$ 81	£ 61	0	0	0	0.00
	08/2026	£ 61	\$ 81	0	0	0	0.00
				\$ 112	\$ (23)	\$ 89	0.33

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation and E Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2026	\$ 105	€ 90	\$ 0	\$ (2)	\$ (2)	(0.01)
BSH	07/2026	98	84	0	(2)	(2)	(0.01)
CBK	07/2026	1	1	0	0	0	0.00
FAR	07/2026	€ 85	\$ 97	0	0	0	0.00
	08/2026	\$ 97	€ 85	0	0	0	0.00
MBC	07/2026	€ 90	\$ 102	0	(1)	(1)	0.00
	08/2026	\$ 102	€ 90	1	0	1	0.01
SOG	07/2026	€ 90	\$ 102	0	(1)	(1)	0.00
	07/2026	\$ 105	€ 90	0	(2)	(2)	(0.01)
	08/2026	103	90	1	0	1	0.00
				\$ 2	\$ (8)	\$ (6)	(0.02)

As at 30 June 2026, the Institutional GBP (Hedged) Accumulation and E Class GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2026	£ 66	\$ 87	\$ 0	\$ (1)	\$ (1)	0.00
	07/2026	\$ 107	£ 80	0	(1)	(1)	0.00
	08/2026	87	66	1	0	1	0.00
FAR	07/2026	103	76	0	(1)	(1)	(0.01)
JPM	07/2026	105	78	0	(1)	(1)	(0.01)
NSL	07/2026	£ 16	\$ 21	0	0	0	0.00
	08/2026	\$ 21	£ 16	0	0	0	0.00
SCX	07/2026	£ 77	\$ 101	0	0	0	0.00
	08/2026	\$ 101	£ 77	0	0	0	0.00
SOG	07/2026	£ 76	\$ 101	0	0	0	0.00
	08/2026	\$ 101	£ 76	0	0	0	0.00
SSB	07/2026	£ 1	\$ 1	0	0	0	0.00
	08/2026	\$ 1	£ 1	0	0	0	0.00
				\$ 1	\$ (4)	\$ (3)	(0.02)

As at 30 June 2026, the Institutional SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 100	SEK 926	\$ 0	\$ (5)	\$ (5)	(0.02)
CBK	07/2026	108	998	0	(5)	(5)	(0.02)
FAR	07/2026	SEK 591	\$ 61	0	0	0	0.00
	08/2026	\$ 61	SEK 590	0	0	0	0.00
MBC	07/2026	SEK 892	\$ 92	0	(1)	(1)	0.00
	07/2026	\$ 107	SEK 990	0	(4)	(4)	(0.01)
	08/2026	92	891	1	0	1	0.00
				\$ 1	\$ (15)	\$ (14)	(0.05)
Total OTC Financial Derivative Instruments						\$ 66	0.24
Total Investments						\$ 25,087	92.81
Other Current Assets & Liabilities						\$ 1,944	7.19
Net Assets						\$ 27,031	100.00

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

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

- (a) Security did not produce income within the last twelve months.
- (b) Zero coupon security.
- (c) Coupon represents a yield to maturity.
- (d) Perpetual maturity; date shown, if applicable, represents next contractual call date.

Cash of \$387 (31 December 2025: \$265) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 24,873	\$ 0	\$ 24,873
Financial Derivative Instruments ⁽³⁾	9	205	0	214
Totals	\$ 9	\$ 25,078	\$ 0	\$ 25,087

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 25,036	\$ 0	\$ 25,036
Financial Derivative Instruments ⁽³⁾	(8)	(35)	0	(43)
Totals	\$ (8)	\$ 25,001	\$ 0	\$ 24,993

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

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

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

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
BOA	\$ (2)	\$ 0	\$ (2)	\$ N/A	\$ N/A	\$ N/A
BPS	(3)	0	(3)	N/A	N/A	N/A
BRC	N/A	N/A	N/A	4	0	4
BSH	(2)	0	(2)	N/A	N/A	N/A
CBK	(3)	0	(3)	N/A	N/A	N/A
FAR	N/A	N/A	N/A	(5)	0	(5)
JPM	(1)	0	(1)	N/A	N/A	N/A
MBC	(2)	0	(2)	1	0	1
NSL	N/A	N/A	N/A	3	0	3
SOG	76	0	76	(58)	0	(58)
SSB	3	0	3	3	0	3

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	27.03	34.38
Transferable securities dealt in on another regulated market*	64.07	58.16
Financial derivative instruments dealt in on a regulated market	0.08	0.01
Centrally cleared financial derivative instruments	0.48	0.06
OTC financial derivative instruments	0.42	0.08
Other assets	7.92	7.31
Total Assets	100.00	100.00

* As per the list of markets, set out in appendix 1 to the Prospectus, which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Australia	0.27	0.15
Austria	0.87	0.56
Bermuda	1.74	0.79
Canada	1.84	2.83
Denmark	0.47	0.49
Finland	0.37	0.37
France	0.78	2.12
Germany	1.42	0.70
Ireland	0.28	0.20
Italy	2.90	2.08
Japan	3.05	1.27
Jersey, Channel Islands	N/A	0.46
Liberia	N/A	0.21
Luxembourg	2.18	2.65
Multinational	1.04	1.11
Netherlands	3.67	2.54
Panama	N/A	0.25
Portugal	0.42	0.44
Singapore	0.68	0.29
Spain	1.13	0.69
Sweden	0.42	0.43
United Kingdom	2.48	3.62
United States	61.58	64.23
Short-Term Instruments	4.43	5.16
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.07	(0.02)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.37	0.04
Interest Rate Swaps	0.11	0.01
OTC Financial Derivative Instruments		
Forward Foreign Currency Contracts	0.33	(0.27)
Hedged Forward Foreign Currency Contracts	(0.09)	0.08
Other Current Assets & Liabilities	7.19	6.52
Net Assets	100.00	100.00

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Schedule of Investments Global Investment Grade Credit Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
CI Financial Corp.				4.875% due				DENMARK			
4.100% due 15/06/2051	\$ 5,037	\$ 3,407	0.05	14/02/2035	\$ 1,700	\$ 1,654	0.02	CORPORATE BONDS & NOTES			
4.750% due 03/04/2028	CAD 11,000	7,855	0.11	5.250% due				Danske Bank A/S	£ 7,500	\$ 9,851	0.13
6.000% due 20/09/2027	1,000	724	0.01	13/10/2032	4,000	4,015	0.05	5.000% due 13/09/2033			
Enbridge, Inc.				GGAM Finance Ltd.				H Lundbeck A/S			
3.125% due 15/11/2029	\$ 950	905	0.01	8.000% due				0.875% due 14/10/2027	€ 500	556	0.01
5.625% due 05/04/2034	5,099	5,255	0.07	15/02/2027	2,700	2,711	0.04	3.375% due 02/06/2029	2,900	3,324	0.05
Fairfax Financial Holdings Ltd.				QNB Finance Ltd.				Jyske Realkredit A/S			
2.750% due 29/03/2028	€ 29,201	33,178	0.45	4.538% due				1.500% due 01/10/2053	DKK 8,010	1,003	0.01
Ford Credit Canada Co.				19/09/2027	19,100	19,095	0.26	Nordea Kredit Realkreditaktieselskab			
4.398% due 09/04/2029 (i)	CAD 4,700	3,334	0.05	4.679% due				1.000% due 01/10/2050	3,654	452	0.01
Ford Credit Canada Co. Cie Credit Ford Du Canada				27/04/2029	9,000	9,045	0.12	Nykredit Realkredit A/S			
4.916% due 09/01/2031 (i)	500	358	0.00	SRC Sukuk Ltd.				1.000% due 01/10/2050	85,849	10,372	0.14
Open Text Corp.				5.375% due				1.000% due 01/10/2053	8,633	1,019	0.01
6.900% due 01/12/2027	\$ 1,000	1,023	0.01	27/02/2035	10,000	10,168	0.14	1.500% due 01/10/2053	6,295	782	0.01
Rogers Communications, Inc.				Suci Second Investment Co.				Realkredit Danmark A/S			
3.650% due 31/03/2027	CAD 1,800	1,273	0.02	6.000% due				1.000% due 01/10/2050	27,240	3,248	0.04
Royal Bank of Canada				25/10/2028	800	820	0.01	1.000% due 01/10/2053	3,628	413	0.01
3.500% due 25/07/2028	€ 1,000	1,159	0.02	Yorkshire Power Finance Ltd.				1.500% due 01/10/2053	6,308	784	0.01
Toronto-Dominion Bank				7.250% due				TDC Net A/S			
2.582% due 16/02/2027	3,330	3,811	0.05	04/08/2028	£ 6,800	9,424	0.13	5.000% due 09/08/2032	€ 5,436	6,452	0.09
2.776% due 03/09/2027	1,700	1,944	0.03			116,162	1.57	Total Denmark			
3.191% due 16/02/2029	3,330	3,841	0.05	Total Cayman Islands						38,256	0.52
3.247% due 16/02/2034	3,330	3,833	0.05			148,807	2.01	FINLAND			
4.680% due 08/01/2029	CAD 14,396	10,471	0.14	CHILE				CORPORATE BONDS & NOTES			
5.376% due 21/10/2027	800	580	0.01	SOVEREIGN ISSUES				Balder Finland Oyj			
Waste Connections, Inc.				Chile Government International Bond				1.000% due 20/01/2029	10,204	10,974	0.15
4.200% due 15/01/2033	\$ 475	457	0.01	3.750% due				Lumo Kodit Oyj			
		134,097	1.82	14/01/2032	€ 3,300	3,822	0.05	4.000% due 20/05/2030	700	805	0.01
SOVEREIGN ISSUES				COLOMBIA				SP Kiinnitysluottopankki Oyj			
CPPIB Capital, Inc.				CORPORATE BONDS & NOTES				3.250% due 02/05/2031	5,500	6,350	0.09
4.300% due 02/06/2034	CAD 2,900	2,147	0.03	Ecopetrol S.A.				Total Finland			
Province of Ontario				8.875% due						18,129	0.25
2.050% due 02/06/2030	9,927	6,731	0.09	13/01/2033	\$ 7,900	8,657	0.12	FRANCE			
3.800% due 02/12/2034	1,195	854	0.01	SOVEREIGN ISSUES				ASSET-BACKED SECURITIES			
Province of Quebec				Colombia Government International Bond				FCT Noria			
1.900% due 01/09/2030	4,500	3,023	0.04	5.375% due				2.812% due 25/07/2043	5,100	5,831	0.08
		12,755	0.17	21/01/2029	4,500	4,492	0.06	CORPORATE BONDS & NOTES			
Total Canada				5.750% due				ARGAN S.A.			
		146,852	1.99	26/11/2034	€ 4,800	5,590	0.07	3.779% due 30/10/2029	7,300	8,400	0.11
CAYMAN ISLANDS				Colombian TES				Banque Federative du Credit Mutuel S.A.			
ASSET-BACKED SECURITIES				7.000% due				4.541% due 15/01/2031	\$ 5,900	5,805	0.08
AGL CLO Ltd.				30/06/2032	COP 1,251,200	288	0.00	BNP Paribas S.A.			
4.802% due 02/12/2034	\$ 3,100	3,104	0.04	9.250% due				1.904% due 30/09/2028	1,600	1,548	0.02
Atlantic Avenue Ltd.				28/05/2042	1,192,000	281	0.00	3.132% due 20/01/2033	6,300	5,708	0.08
4.935% due 20/01/2035	3,000	3,003	0.04	11.000% due				4.892% due 30/06/2030	20,000	20,000	0.27
5.053% due 15/10/2038	4,100	4,114	0.06	22/08/2029	56,947,200	16,031	0.22	BPCE S.A.			
Barings Private Credit Corp. CLO				11.500% due				5.184% due 02/06/2032	8,300	8,288	0.11
5.126% due 22/05/2034	2,300	2,302	0.03	25/07/2046	4,093,200	1,152	0.02	5.716% due 18/01/2030	1,800	1,836	0.03
Benefit Street Partners CLO Ltd.				11.750% due				5.936% due 30/05/2035	2,250	2,309	0.03
4.825% due 20/04/2035	2,800	2,801	0.04	24/01/2035	4,084,900	1,164	0.02	6.612% due 19/10/2027	2,600	2,616	0.04
Canyon Capital CLO Ltd.				12.500% due				6.714% due 19/10/2029	26,100	27,130	0.37
4.683% due 15/10/2034	1,000	1,001	0.01	27/02/2030	15,371,200	4,486	0.06	BPCE SFH S.A.			
Marble Point CLO Ltd.				12.750% due				3.000% due 15/01/2031	€ 4,500	5,148	0.07
4.887% due 25/07/2034	3,600	3,604	0.05	28/11/2040	50,581,700	15,306	0.21	3.000% due 24/03/2032	2,400	2,731	0.04
Symphony CLO Ltd.				13.250% due				Caisse de Refinancement de l'Habitat S.A.			
4.796% due 23/10/2035	2,000	2,002	0.03	09/02/2033	46,305,300	14,172	0.19	2.750% due 12/01/2029	1,500	1,712	0.02
4.823% due 15/10/2035	3,000	3,004	0.04			62,962	0.85	3.000% due 12/01/2034	5,900	6,645	0.09
Trinitas CLO Ltd.				Total Colombia				Credit Agricole Home Loan SFH S.A.			
4.777% due 25/01/2034	3,002	3,004	0.04			71,619	0.97	2.875% due 12/01/2034	6,900	7,725	0.11
4.825% due 20/10/2034	4,700	4,706	0.06	COSTA RICA				Credit Agricole S.A.			
		32,645	0.44	SOVEREIGN ISSUES				4.656% due 12/01/2032	\$ 7,800	7,679	0.10
CORPORATE BONDS & NOTES				Costa Rica Government International Bond				Electricite de France S.A.			
Avolon Holdings Funding Ltd.				5.950% due				4.500% due 21/09/2028	7,400	7,385	0.10
2.528% due 18/11/2027	5,169	5,017	0.07	27/04/2033	€ 1,600	1,952	0.03	5.250% due 22/04/2036	5,100	5,009	0.07
2.750% due 21/02/2028	7,400	7,173	0.10	CZECH REPUBLIC				Imerys S.A.			
4.200% due 15/04/2029	9,300	9,136	0.12	CORPORATE BONDS & NOTES				4.000% due 21/11/2032	€ 1,000	1,139	0.02
4.950% due 15/10/2032	1,500	1,464	0.02	EPH Financing International A/S				Indigo Group S.A.S.			
5.750% due 15/11/2029	9,300	9,512	0.13	4.625% due				3.750% due 24/04/2032	2,200	2,534	0.03
China Modern Dairy Holdings Ltd.				02/07/2032	4,300	5,019	0.07	New Immo Holding S.A.			
2.125% due 14/07/2026	9,200	9,192	0.12	5.875% due				4.875% due 08/12/2028	4,000	4,593	0.06
Gaci First Investment Co.				30/11/2029	2,800	3,405	0.04	4.950% due 14/11/2030	1,900	2,169	0.03
4.750% due 14/02/2030	2,600	2,584	0.03	Total Czech Republic				5.500% due 23/04/2031	8,400	9,649	0.13
4.875% due 14/05/2029	15,200	15,152	0.21			8,424	0.11				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Orange S.A.			
4.750% due 13/01/2033	\$ 5,500	\$ 5,397	0.07
Peugeot Invest S.A.			
1.875% due 30/10/2026	€ 18,300	20,849	0.28
SEB S.A.			
3.625% due 24/06/2030	3,900	4,387	0.06
Societe Generale S.A.			
4.857% due 07/07/2029 (b)	\$ 18,700	18,698	0.25
5.249% due 22/05/2029	1,700	1,713	0.02
Ubisoft Entertainment S.A.			
0.878% due 24/11/2027 (j)	€ 18,400	18,615	0.25
		217,417	2.94

SOVEREIGN ISSUES

Caisse d'Amortissement de la Dette Sociale			
3.000% due 25/11/2031	4,300	4,893	0.06
Total France		228,141	3.08

GERMANY**CORPORATE BONDS & NOTES**

Amprion GmbH			
2.750% due 30/09/2029	5,200	5,868	0.08
3.162% due 15/01/2031	3,300	3,745	0.05
Cheplapharm Arzneimittel GmbH			
7.125% due 15/06/2031	3,025	3,551	0.05
Deutsche Bank AG			
1.750% due 19/11/2030	4,100	4,439	0.06
5.000% due 05/09/2030	7,800	9,344	0.13
6.125% due 12/12/2030	€ 1,100	1,509	0.02
DVI Deutsche Vermoegens- & Immobilienverwaltungs GmbH			
2.500% due 25/01/2027	€ 8,100	9,216	0.12
4.875% due 21/08/2030	5,500	6,423	0.09
HOCHTIEF AG			
1.250% due 03/09/2031	1,500	1,532	0.02
4.000% due 15/04/2034	2,100	2,416	0.03
Robert Bosch GmbH			
4.000% due 21/05/2036	3,200	3,675	0.05
TAG Immobilien AG			
3.625% due 03/03/2032	4,200	4,753	0.06
Volkswagen Financial Services AG			
3.250% due 19/05/2027	10,200	11,696	0.16
Vonovia SE			
6.385% due 20/05/2033	AUD 10,100	7,139	0.10
Total Germany		75,306	1.02

GUERNSEY, CHANNEL ISLANDS**CORPORATE BONDS & NOTES**

Amdocs Ltd.			
2.538% due 15/06/2030	\$ 5,875	5,299	0.07
Globalworth Real Estate Investments Ltd.			
6.250% due 31/03/2030	€ 7,495	8,752	0.12
Sirius Real Estate Ltd.			
1.750% due 24/11/2028	11,600	12,817	0.17
4.000% due 22/01/2032	6,500	7,385	0.10
Total Guernsey, Channel Islands		34,253	0.46

HUNGARY**SOVEREIGN ISSUES**

Hungary Government International Bond			
4.500% due 16/06/2034	5,600	6,704	0.09
Magyar Export-Import Bank			
4.500% due 27/11/2031	2,800	3,293	0.04
Magyar Fejlesztési Bank Zrt			
6.500% due 29/06/2028	\$ 4,000	4,122	0.06
Total Hungary		14,119	0.19

INDIA**CORPORATE BONDS & NOTES**

Adani Transmission Step-One Ltd.			
4.250% due 21/05/2036	13,145	11,912	0.16
IRB Infrastructure Developers Ltd.			
7.110% due 11/03/2032	11,450	11,609	0.16
Total India		23,521	0.32

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
INDONESIA			
CORPORATE BONDS & NOTES			
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara			
4.000% due 30/06/2050	\$ 7,800	\$ 5,435	0.07
4.125% due 15/05/2027	1,400	1,392	0.02
4.875% due 17/07/2049	700	566	0.01
		7,393	0.10

SOVEREIGN ISSUES

Indonesia Government International Bond			
4.100% due 04/03/2034	€ 3,700	4,158	0.06
Perusahaan Penerbit SBSN Indonesia			
2.800% due 23/06/2030	\$ 6,600	6,116	0.08
4.450% due 20/02/2029	600	600	0.01
		10,874	0.15

Total Indonesia

18,267 0.25

IRELAND**ASSET-BACKED SECURITIES**

Bain Capital Euro CLO DAC			
3.444% due 22/01/2038	€ 5,200	5,952	0.08
Barings Euro CLO DAC			
3.444% due 21/10/2038	3,600	4,122	0.06
Capital Four CLO DAC			
3.415% due 25/10/2038	2,800	3,205	0.04
CVC Cordatus Loan Fund DAC			
3.528% due 15/05/2037	1,000	1,146	0.01
Harvest CLO DAC			
3.464% due 15/10/2038	2,300	2,634	0.04
Hayfin Emerald CLO DAC			
3.454% due 15/10/2038	2,600	2,975	0.04
3.498% due 18/10/2039	1,000	1,144	0.02
MV Credit Euro CLO DAC			
3.583% due 15/02/2038	1,000	1,144	0.02
OCP Euro CLO DAC			
3.468% due 20/10/2039	1,010	1,156	0.02
Palmer Square European Loan Funding DAC			
3.134% due 15/07/2035	2,222	2,541	0.03
Providus CLO DAC			
3.513% due 15/11/2039	2,000	2,289	0.03
Rockford Tower Europe CLO DAC			
3.489% due 29/08/2036	1,500	1,717	0.02
Tikehau CLO DAC			
3.404% due 15/10/2038	2,750	3,150	0.04
		33,175	0.45

CORPORATE BONDS & NOTES

AerCap Ireland Capital DAC			
3.000% due 29/10/2028	\$ 15,100	14,538	0.19
Flutter Treasury DAC			
4.000% due 04/06/2031	€ 1,200	1,353	0.02
Zurich Finance Ireland Designated Activity Co.			
5.000% due 24/06/2033	\$ 7,400	7,420	0.10
		23,311	0.31

LOAN PARTICIPATIONS AND ASSIGNMENTS

Republic of Panama			
3.886% due 05/03/2027	€ 9,500	10,878	0.15
Total Ireland		67,364	0.91

ISLE OF MAN**CORPORATE BONDS & NOTES**

AngloGold Ashanti Holdings PLC			
3.750% due 01/10/2030	\$ 5,557	5,259	0.07

ISRAEL**CORPORATE BONDS & NOTES**

Bank Leumi Le-Israel B.M.			
3.197% due 22/01/2032	€ 10,100	11,446	0.15
5.343% due 29/06/2029	\$ 5,100	5,121	0.07
		16,567	0.22

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
SOVEREIGN ISSUES			
Israel Government International Bond			
4.500% due 13/01/2031	\$ 10,000	\$ 9,795	0.13
5.000% due 30/10/2026	€ 8,500	9,784	0.13
5.375% due 12/03/2029	\$ 21,700	21,935	0.30
5.500% due 12/03/2034	1,800	1,827	0.03
		43,341	0.59
Total Israel		59,908	0.81

ITALY**CORPORATE BONDS & NOTES**

AMCO - Asset Management Co. SpA			
4.625% due 06/02/2027	€ 4,609	5,322	0.07
Banca Monte dei Paschi di Siena SpA			
6.750% due 05/09/2027	6,600	7,599	0.10
Banco BPM SpA			
3.250% due 28/05/2031	6,500	7,498	0.10
BPER Banca SpA			
3.250% due 22/01/2031	1,100	1,268	0.02
Eni SpA			
5.500% due 15/05/2034	\$ 9,700	9,850	0.13
Intesa Sanpaolo SpA			
5.000% due 29/06/2030	5,200	5,207	0.07
6.625% due 20/06/2033	400	434	0.01
7.200% due 28/11/2033	1,700	1,913	0.03
8.248% due 21/11/2033	2,100	2,428	0.03
Mundys SpA			
3.700% due 29/09/2031	€ 4,600	5,181	0.07
Snam SpA			
5.000% due 28/05/2030	\$ 2,800	2,815	0.04
		49,515	0.67

SOVEREIGN ISSUES

Cassa Depositi e Prestiti SpA			
5.875% due 30/04/2029	5,400	5,579	0.07
Italy Buoni Poliennali Del Tesoro			
1.100% due 15/08/2031 (e)	€ 2,885	3,295	0.04
1.250% due 15/09/2032 (e)	3,025	3,480	0.05
2.850% due 01/02/2031	5,000	5,685	0.08
		18,039	0.24
Total Italy		67,554	0.91

JAPAN**CORPORATE BONDS & NOTES**

JERA Co., Inc.			
4.544% due 02/09/2030	\$ 8,500	8,390	0.11
Mitsubishi UFJ Financial Group, Inc.			
1.538% due 20/07/2027	5,300	5,292	0.07
2.048% due 17/07/2030	15,400	13,889	0.19
3.195% due 18/07/2029	3,600	3,446	0.05
3.856% due 22/04/2034	€ 600	693	0.01
4.592% due 18/04/2030	\$ 1,000	995	0.01
4.823% due 21/04/2032	6,000	6,069	0.08
5.188% due 12/09/2036	1,300	1,292	0.02
5.422% due 22/02/2029	2,700	2,732	0.04
Mitsui Sumitomo Insurance Co. Ltd.			
2.897% due 05/03/2030	€ 2,900	3,277	0.04
Mizuho Financial Group, Inc.			
2.201% due 10/07/2031	\$ 1,700	1,535	0.02
5.594% due 10/07/2035	1,100	1,129	0.02
Nippon Life Insurance Co.			
4.748% due 02/04/2031	4,300	4,284	0.06
Nissan Motor Co. Ltd.			
4.345% due 17/09/2027	4,457	4,387	0.06
Nomura Holdings, Inc.			
5.842% due 18/01/2028	2,100	2,138	0.03
Norinchukin Bank			
5.094% due 16/10/2029	2,000	2,014	0.03
NTT Finance Corp.			
4.741% due 31/03/2028 (b)	8,200	8,206	0.11
5.171% due 16/07/2032	22,500	22,504	0.30
SoftBank Group Corp.			
7.625% due 22/10/2029	2,000	2,055	0.03
8.250% due 22/10/2031	3,400	3,511	0.05
Sumitomo Mitsui Banking Corp.			
2.737% due 18/02/2030	€ 6,200	7,014	0.09
3.536% due 02/04/2030	4,900	5,663	0.08

Schedule of Investments Global Investment Grade Credit Fund (Cont.)

JAPAN					MEXICO					NETHERLANDS				
DESCRIPTION	PAR (000S)		FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)		FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)		FAIR VALUE (000S)	% OF NET ASSETS
Sumitomo Mitsui Financial Group, Inc.					Greensaif Pipelines Bidco SARL					Digital Dutch Finco BV				
2.130% due 08/07/2030	\$	3,500	\$	3,159 0.04	5.853% due 23/02/2036	\$	8,700	\$	8,888 0.12	1.250% due 01/02/2031	€	4,400	\$	4,538 0.06
2.750% due 15/01/2030		2,018		1,882 0.03	Logicor Financing SARL					3.875% due 13/09/2033		2,100		2,385 0.03
3.040% due 16/07/2029		1,000		952 0.01	1.625% due 15/07/2027	€	11,301		12,738 0.17	3.875% due 15/07/2034		4,800		5,410 0.07
4.494% due 15/01/2032		1,800		1,767 0.02	Novartis Finance S.A.					EnBW International Finance BV				
5.710% due 13/01/2030		3,000		3,088 0.04	3.100% due 13/01/2032		4,500		5,141 0.07	5.302% due 30/10/2029	AUD	6,500		4,515 0.06
				<u>121,363 1.64</u>	P3 Group SARL					ENEL Finance International NV				
SOVEREIGN ISSUES					1.625% due 26/01/2029		2,000		2,194 0.03	2.125% due 12/07/2028	\$	165		157 0.00
Japan Government International Bond					3.375% due 22/03/2031		8,700		9,820 0.13	4.375% due 30/09/2030		600		590 0.01
2.000% due 20/12/2044	¥	3,840,000		18,737 0.25	SELP Finance SARL					5.125% due 26/06/2029		590		597 0.01
2.100% due 20/09/2054		215,600		915 0.01	3.875% due 21/04/2031		8,100		9,341 0.13	Galderma Finance Europe BV				
2.200% due 20/03/2064		11,000		46 0.00	4.000% due 29/06/2033		3,800		4,367 0.06	3.375% due 17/03/2031	€	1,400		1,598 0.01
2.300% due 20/12/2054		92,400		411 0.01	TMS Issuer SARL					IMCD NV				
2.400% due 20/03/2045		2,968,800		15,410 0.21	5.780% due 23/08/2032	\$	7,000		7,164 0.10	3.625% due 30/04/2030		3,200		3,670 0.05
2.400% due 20/03/2055		686,000		3,128 0.04					<u>86,032 1.16</u>	4.875% due 18/09/2028		4,100		4,828 0.07
2.700% due 20/09/2045		169,350		916 0.01	SOVEREIGN ISSUES					Imperial Brands Finance Netherlands BV				
3.200% due 20/09/2055		4,297,000		23,214 0.32	Eagle Funding Luxco SARL					5.250% due 15/02/2031		10,200		12,479 0.17
3.700% due 20/03/2056		1,392,350		8,280 0.11	5.500% due 17/08/2030		24,100		24,228 0.33	ING Groep NV				
Tokyo Metropolitan Government					Total Luxembourg				<u>110,260 1.49</u>	4.803% due 23/03/2032	\$	13,000		12,917 0.18
4.125% due 30/04/2031	\$	11,700		11,572 0.16	SHARES					JAB Holdings BV				
				<u>82,629 1.12</u>	MEXICO					2.200% due 23/11/2030				
Total Japan				<u>203,992 2.76</u>	COMMON STOCKS					4.375% due 19/05/2035				
JERSEY, CHANNEL ISLANDS					Desarrolladora Homex S.A.B. de C.V. (c)					5.000% due 12/06/2033				
ASSET-BACKED SECURITIES					427,064					0 0.00				
Bain Capital Credit CLO Ltd.					CORPORATE BONDS & NOTES					JDE Peet's NV				
4.814% due 22/04/2035		4,300		4,304 0.06						4.125% due 23/01/2030				
4.840% due 17/07/2035		2,700		2,703 0.03						4.500% due 23/01/2034				
				<u>7,007 0.09</u>						8,200				
CORPORATE BONDS & NOTES										9,592 0.13				
Gatwick Funding Ltd.										Lineage Europe Finco BV				
2.625% due 07/10/2048	£	1,500		1,149 0.02						4.125% due 26/11/2031				
3.125% due 28/09/2041		1,600		1,555 0.02						12,000				
3.625% due 16/10/2035	€	8,100		9,194 0.13						13,701 0.19				
3.875% due 24/06/2035		7,500		8,521 0.12						Lseg Netherlands BV				
GSG Bidco Ltd.										4.231% due 29/09/2030				
4.700% due 15/06/2031		6,800		7,711 0.10						5,				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Var Energi ASA			
5.875% due 22/05/2030	\$ 7,400	\$ 7,625	0.10
8.000% due 15/11/2032	9,600	10,904	0.15
Total Norway		45,226	0.61
PANAMA			
SOVEREIGN ISSUES			
Panama Government International Bond			
5.227% due 23/02/2034	1,500	1,476	0.02
5.662% due 23/02/2038	1,700	1,698	0.02
6.400% due 14/02/2035	5,000	5,293	0.07
Total Panama		8,467	0.11
PERU			
CORPORATE BONDS & NOTES			
Credicorp Capital Sociedad Titulizadora S.A.			
10.100% due 15/12/2043	PEN 3,934	1,269	0.02
SOVEREIGN ISSUES			
Peru Government International Bond			
6.150% due 12/08/2032	55,724	17,700	0.24
6.950% due 12/08/2031	23,501	7,840	0.10
7.300% due 12/08/2033	164,200	53,949	0.73
		79,489	1.07
Total Peru		80,758	1.09
POLAND			
CORPORATE BONDS & NOTES			
mBank S.A.			
3.771% due 03/03/2032	€ 9,300	10,635	0.14
Synthos S.A.			
2.500% due 07/06/2028	3,500	3,880	0.05
		14,515	0.19
SOVEREIGN ISSUES			
Poland Government International Bond			
3.875% due 14/02/2033	7,300	8,663	0.12
4.250% due 14/02/2043 (j)	2,300	2,668	0.04
5.125% due 18/09/2034	\$ 4,000	4,025	0.05
		15,356	0.21
Total Poland		29,871	0.40
PORTUGAL			
CORPORATE BONDS & NOTES			
Banco Santander Totta S.A.			
3.250% due 15/02/2031	€ 1,100	1,273	0.02
3.750% due 11/09/2026	13,200	15,137	0.20
Total Portugal		16,410	0.22
QATAR			
CORPORATE BONDS & NOTES			
QatarEnergy			
2.250% due 12/07/2031	\$ 4,000	3,557	0.05
4.625% due 23/06/2029	4,810	4,781	0.06
		8,338	0.11
SOVEREIGN ISSUES			
Qatar Government International Bond			
4.400% due 16/04/2050	11,100	9,548	0.13
4.800% due 08/04/2033	8,800	8,848	0.12
		18,396	0.25
Total Qatar		26,734	0.36
ROMANIA			
SOVEREIGN ISSUES			
Romania Government International Bond			
1.375% due 02/12/2029	€ 2,984	3,132	0.04
1.750% due 13/07/2030	7,650	7,947	0.11
2.125% due 07/03/2028	7,200	8,074	0.11
2.625% due 02/12/2040	22,600	17,473	0.24
2.875% due 13/04/2042	8,200	6,347	0.09
5.250% due 10/03/2030	3,900	4,633	0.06
5.250% due 30/05/2032	7,400	8,638	0.12
5.375% due 22/03/2031	2,670	3,165	0.04

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
5.625% due 30/05/2037	€ 2,300	\$ 2,595	0.03
Total Romania		62,004	0.84
SAUDI ARABIA			
CORPORATE BONDS & NOTES			
Saudi Arabian Oil Co.			
4.000% due 02/02/2029	\$ 12,300	12,093	0.16
4.375% due 02/02/2031	5,000	4,891	0.07
		16,984	0.23
SOVEREIGN ISSUES			
Saudi Arabia Government International Bond			
2.250% due 02/02/2033	18,705	15,914	0.22
4.750% due 18/01/2028	52,000	52,032	0.70
4.875% due 18/07/2033	7,300	7,264	0.10
5.375% due 13/01/2031	6,000	6,127	0.08
		81,337	1.10
Total Saudi Arabia		98,321	1.33
SINGAPORE			
CORPORATE BONDS & NOTES			
Maybank Singapore Ltd.			
3.439% due 07/06/2027	€ 4,000	4,603	0.06
SLOVAKIA			
SOVEREIGN ISSUES			
Slovakia Government International Bond			
1.875% due 09/03/2037	500	485	0.01
4.125% due 19/02/2046	10,000	11,436	0.15
Total Slovakia		11,921	0.16
SOUTH AFRICA			
SOVEREIGN ISSUES			
South Africa Government International Bond			
8.875% due 28/02/2035	ZAR 1,317,620	83,313	1.13
SOUTH KOREA			
SOVEREIGN ISSUES			
Korea Housing Finance Corp.			
2.733% due 02/07/2028	€ 7,000	7,973	0.11
2.742% due 05/03/2030	8,900	10,085	0.13
3.124% due 18/03/2029	5,000	5,741	0.08
4.082% due 25/09/2027	8,200	9,515	0.13
Total South Korea		33,314	0.45
SPAIN			
CORPORATE BONDS & NOTES			
Amadeus IT Group S.A.			
3.750% due 20/05/2031	3,000	3,465	0.05
Banco Santander S.A.			
5.538% due 14/03/2030	\$ 7,000	7,135	0.10
6.499% due 23/01/2031	AUD 7,500	5,384	0.07
CaixaBank S.A.			
4.818% due 22/04/2032	\$ 7,500	7,441	0.10
Grifols S.A.			
7.500% due 01/05/2030 (i)	€ 3,440	4,100	0.06
Iberdrola Finanzas S.A.			
5.380% due 28/11/2030	AUD 5,700	3,943	0.05
Telefonica Emisiones S.A.			
3.941% due 25/06/2035	€ 7,900	8,994	0.12
Total Spain		40,462	0.55
SUPRANATIONAL			
SOVEREIGN ISSUES			
European Union			
1.250% due 04/02/2043	1,300	1,038	0.01
2.875% due 05/10/2029	10,000	11,497	0.16
3.375% due 05/10/2054	24,300	24,840	0.34
Total Supranational		37,375	0.51
SWEDEN			
CORPORATE BONDS & NOTES			
Akelius Residential Property AB			
3.950% due 25/03/2031	5,500	6,295	0.09

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Fastighets AB Balder			
1.125% due 29/01/2027	€ 700	\$ 792	0.01
3.625% due 25/08/2031	5,000	5,623	0.08
PPI Public Property Invest AB			
3.250% due 21/04/2029	6,700	7,624	0.10
Sagax AB			
3.375% due 26/01/2031	2,100	2,367	0.03
Verisure Holding AB			
4.125% due 02/01/2032 (b)	16,800	19,367	0.26
Total Sweden		42,068	0.57
SWITZERLAND			
CORPORATE BONDS & NOTES			
UBS AG			
4.678% due 29/11/2030	\$ 11,300	11,282	0.15
UBS Group AG			
3.091% due 14/05/2032	2,000	1,836	0.03
4.151% due 23/12/2029	8,600	8,478	0.12
4.214% due 10/04/2030	9,700	9,542	0.13
4.588% due 10/08/2032	10,000	9,814	0.13
5.428% due 08/02/2030	1,700	1,724	0.02
UBS Switzerland AG			
2.583% due 23/09/2027	€ 4,000	4,560	0.06
3.304% due 05/03/2029	3,100	3,582	0.05
Total Switzerland		50,818	0.69
THAILAND			
CORPORATE BONDS & NOTES			
GC Treasury Center Co. Ltd.			
6.500% due 10/09/2030 (f)	\$ 2,000	1,979	0.03
7.125% due 10/03/2035 (f)	900	891	0.01
Total Thailand		2,870	0.04
TURKEY			
CORPORATE BONDS & NOTES			
Turkish Airlines Pass-Through Trust			
4.200% due 15/09/2028	1,171	1,160	0.02
UNITED ARAB EMIRATES			
CORPORATE BONDS & NOTES			
Abu Dhabi Future Energy Co. PJSC Masdar			
4.875% due 25/07/2029	9,000	9,003	0.12
Emirates NBD Bank PJSC			
3.236% due 13/02/2031	€ 6,700	7,513	0.10
First Abu Dhabi Bank PJSC			
4.789% due 03/06/2031	\$ 11,100	11,098	0.15
5.000% due 28/02/2029	1,000	1,005	0.01
6.320% due 04/04/2034 (h)	4,000	4,083	0.06
		32,702	0.44
SOVEREIGN ISSUES			
Emirate of Abu Dhabi Government International Bond			
4.625% due 20/04/2033	7,500	7,476	0.10
4.875% due 30/04/2029	14,800	14,910	0.20
		22,386	0.30
Total United Arab Emirates		55,088	0.74
UNITED KINGDOM			
CORPORATE BONDS & NOTES			
Anglian Water Osprey Financing PLC			
2.000% due 31/07/2028	£ 600	738	0.01
6.750% due 27/08/2031	1,100	1,471	0.02
Anglian Water Services Financing PLC			
4.250% due 23/06/2036	€ 9,000	10,303	0.14
5.750% due 07/06/2043	£ 6,000	7,144	0.10
5.875% due 20/06/2031	14,500	19,574	0.27
6.000% due 20/06/2039	1,500	1,910	0.03
BAE Systems PLC			
5.125% due 26/03/2029	\$ 3,900	3,954	0.05
Barclays PLC			
2.645% due 24/06/2031	6,000	5,503	0.07
4.521% due 24/02/2032	5,000	4,887	0.07
5.501% due 09/08/2028	6,550	6,609	0.09
6.052% due 18/06/2036	AUD 700	486	0.01
6.224% due 09/05/2034	\$ 5,531	5,822	0.08
6.490% due 13/09/2029	7,500	7,764	0.11

Schedule of Investments Global Investment Grade Credit Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
6.692% due 13/09/2034	\$ 4,200	\$ 4,540	0.06	Santander UK PLC				BDS LLC			
7.090% due 06/11/2029	£ 5,000	6,933	0.09	2.875% due 12/01/2032	€ 10,000	\$ 11,334	0.15	4.921% due 17/10/2042	\$ 3,100	\$ 3,102	0.04
Broadgate Financing PLC				3.000% due 12/03/2029	7,200	8,257	0.11	Blackrock DLF CLO LLC			
4.851% due 05/04/2033	49	66	0.00	Segro PLC				5.253% due 25/07/2034	1,500	1,500	0.02
Burberry Group PLC				3.500% due 24/09/2032	1,700	1,935	0.03	BrightSpire Capital, Inc.			
5.750% due 20/06/2030	16,800	22,516	0.30	Skipton Building Society				5.089% due 19/08/2043	6,400	6,412	0.09
Cadent Finance PLC				3.250% due 18/06/2029	900	1,036	0.01	Credit Suisse First Boston Mortgage Securities Corp.			
0.750% due 11/03/2032	€ 900	886	0.01	South West Water Finance PLC				3.567% due 25/08/2032	55	54	0.00
Chanel Ceres PLC				5.750% due 11/12/2032	£ 4,433	5,951	0.08	Fremont Home Loan Trust			
0.500% due 31/07/2026	12,500	14,263	0.19	Standard Chartered PLC				4.083% due 25/08/2036	6,474	1,982	0.03
1.000% due 31/07/2031	6,599	6,671	0.09	6.750% due 08/02/2028	\$ 1,000	1,013	0.01	GSAMP Trust			
Coca-Cola Europacific Partners PLC				SW Finance PLC				4.103% due 25/01/2037	541	532	0.01
3.500% due 08/05/2032	1,200	1,381	0.02	2.375% due 28/05/2028	£ 500	626	0.01	Home Equity Mortgage Loan Asset-Backed Trust			
DWR Cymru Financing UK PLC				6.875% due 07/08/2032	1,200	1,605	0.02	3.953% due 25/04/2037	3,938	2,670	0.04
2.500% due 31/03/2036	£ 5,285	5,233	0.07	6.875% due 14/11/2034	12,000	15,944	0.22	JPMorgan Mortgage Acquisition Trust			
3.514% due 31/03/2030	36	50	0.00	7.000% due 16/04/2040	5,525	7,002	0.09	4.183% due 25/10/2036	131	131	0.00
6.250% due 08/09/2037	4,000	5,316	0.07	7.375% due 12/12/2041 (j)	6,300	8,213	0.11	Labrador Aviation Finance Ltd.			
Ferguson Finance PLC				7.750% due 31/10/2031	3,735	5,147	0.07	4.300% due 15/01/2042	4,311	4,610	0.06
3.250% due 02/06/2030	\$ 2,600	2,449	0.03	Telereal Secured Finance PLC				Long Beach Mortgage Loan Trust			
Gazprom PJSC Via Gaz Finance PLC				4.010% due 10/12/2033	156	198	0.00	4.083% due 25/12/2036	3,563	2,415	0.03
3.250% due 25/02/2030	7,700	5,313	0.07	TP ICAP Finance PLC				4.813% due 25/06/2035	2,995	2,932	0.04
Greene King Finance PLC				2.625% due 18/11/2028	6,268	7,846	0.11	MASTR Asset-Backed Securities Trust			
4.064% due 15/03/2035	£ 3,493	4,349	0.06	6.375% due 12/06/2032	17,700	24,127	0.33	4.483% due 25/12/2034	1,314	1,247	0.02
5.106% due 15/03/2034	68	89	0.00	7.875% due 17/04/2030	5,000	7,124	0.10	Morgan Stanley ABS Capital, Inc. Trust			
5.318% due 15/09/2031	162	215	0.00	Virgin Media Secured Finance PLC				4.813% due 25/04/2035	1,034	976	0.01
5.946% due 15/03/2036	900	1,118	0.02	4.125% due 15/08/2030	9,500	10,876	0.15	New Century Home Equity Loan Trust			
Heathrow Finance PLC				4.500% due 15/08/2030	\$ 200	170	0.00	4.693% due 25/11/2034	163	163	0.00
4.125% due 01/09/2029	3,200	3,999	0.05	Vmed O2 UK Financing PLC				Option One Mortgage Loan Trust			
HSBC Holdings PLC				4.000% due 31/01/2029	£ 2,500	3,140	0.04	4.043% due 25/01/2037	3,828	2,225	0.03
2.848% due 04/06/2031	\$ 1,100	1,019	0.01	4.500% due 15/07/2031	6,200	6,791	0.09	Residential Asset Mortgage Products Trust			
3.973% due 22/05/2030	8,240	8,040	0.11	5.625% due 15/04/2032	€ 17,100	17,232	0.23	4.148% due 25/12/2035	320	270	0.01
4.398% due 10/03/2030	11,800	11,676	0.16	7.750% due 15/04/2032	\$ 600	543	0.01	Securitized Asset-Backed Receivables LLC Trust			
5.813% due 22/05/2033	£ 7,000	9,531	0.13	Wessex Water Services Finance PLC				4.343% due 25/12/2035	248	244	0.00
Imperial Brands Finance PLC				1.500% due 17/09/2029	£ 2,900	3,428	0.05	4.438% due 25/01/2035	72	66	0.00
3.875% due 02/08/2033	€ 6,100	6,917	0.09	6.125% due 19/09/2034	1,350	1,800	0.02	SLM Private Credit Student Loan Trust			
3.875% due 12/02/2034	3,800	4,284	0.06	Westfield Stratford City Finance PLC				4.166% due 16/12/2041	575	568	0.01
Informa PLC				5.124% due 05/05/2036	5,200	6,958	0.09	Soundview Home Loan Trust			
3.750% due 29/04/2032	17,400	19,935	0.27	Whitbread Group PLC				4.223% due 25/06/2036	1,704	1,655	0.02
InterContinental Hotels Group PLC				5.500% due 31/05/2032	10,900	14,292	0.19	Structured Asset Investment Loan Trust			
3.375% due 08/10/2028	£ 7,572	9,708	0.13	Yorkshire Building Society				4.383% due 25/01/2036	2,739	2,584	0.04
International Distribution Services PLC				3.000% due 16/04/2031	€ 7,500	8,549	0.12			40,972	0.56
7.375% due 14/09/2030	4,000	5,606	0.08	Yorkshire Water Finance PLC							
John Lewis PLC				1.750% due 27/10/2032	£ 8,567	9,035	0.12				
4.250% due 18/12/2034	2,800	3,151	0.04	5.250% due 28/04/2030	5,800	7,665	0.10				
Lloyds Banking Group PLC				5.500% due 28/04/2035	4,450	5,640	0.08				
4.241% due 10/02/2030	\$ 16,400	16,194	0.22	6.000% due 22/07/2033	7,400	9,854	0.13				
5.500% due 08/06/2033	£ 6,900	9,231	0.13	6.375% due 18/11/2034	5,450	7,409	0.10				
LSEGA Financing PLC				6.625% due 22/07/2040	6,300	8,307	0.11				
4.500% due 19/10/2028	2,000	2,646	0.04			589,009	7.97				
Marex Group PLC											
5.829% due 08/05/2028	\$ 1,100	1,108	0.02								
Mitchells & Butlers Finance PLC											
4.316% due 15/12/2030	£ 281	366	0.01								
6.013% due 15/12/2030	221	294	0.00								
Mitsubishi HC Capital UK PLC											
3.616% due 02/08/2027	€ 1,400	1,611	0.02								
Nationwide Building Society											
5.167% due 12/12/2033	£ 14,200	18,660	0.25								
6.557% due 18/10/2027	\$ 10,300	10,359	0.14								
NatWest Group PLC											
4.892% due 18/05/2029	200	201	0.00								
5.076% due 27/01/2030	800	805	0.01								
NatWest Markets PLC											
4.412% due 06/11/2030	520	512	0.01								
4.654% due 27/03/2029	4,300	4,295	0.06								
Northumbrian Water Finance PLC											
1.625% due 11/10/2026	£ 12,670	16,687	0.23								
5.500% due 02/10/2037	6,900	8,624	0.12								
5.625% due 29/04/2033 (j)	1,200	1,586	0.02								
6.375% due 28/10/2034	2,700	3,691	0.05								
Panama Infrastructure Receivable Purchaser PLC											
0.000% due 05/04/2032 (d)	\$ 7,100	5,783	0.08								
Royalty Pharma PLC											
4.450% due 25/03/2031	1,332	1,310	0.02								
Santander UK Group Holdings PLC											
4.858% due 11/09/2030	5,100	5,097	0.07								
7.482% due 29/08/2029	£ 6,800	9,483	0.13								

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
2.100% due 15/06/2030	\$ 1,300	\$ 1,176	0.02	Blue Owl Capital Corp.				CoStar Group, Inc.			
2.300% due 15/09/2031	2,700	2,383	0.03	6.450% due 15/09/2028	\$ 7,000	\$ 7,092	0.10	2.800% due 15/07/2030	\$ 5,100	\$ 4,590	0.06
3.800% due 15/08/2029	6,634	6,470	0.09	Blue Owl Finance LLC				CQP Holdco LP			
4.900% due 15/03/2030	1,036	1,041	0.01	3.125% due 10/06/2031	5,300	4,662	0.06	5.500% due 15/06/2031	250	245	0.00
5.000% due 31/01/2030	300	302	0.00	BMW U.S. Capital LLC				Crown Castle Towers LLC			
5.200% due 15/02/2029	1,750	1,773	0.02	4.500% due 11/08/2030	11,600	11,439	0.16	4.241% due 15/07/2048	5,800	5,744	0.08
5.650% due 15/03/2033	2,200	2,273	0.03	Boeing Co.				Crown Castle, Inc.			
5.800% due 15/11/2028	3,300	3,382	0.05	5.150% due 01/05/2030	6,098	6,173	0.08	3.100% due 15/11/2029	8,805	8,350	0.11
Amgen, Inc.				British Airways Pass-Through Trust				CVS Health Corp.			
5.250% due 02/03/2030	7,571	7,715	0.10	3.300% due 15/06/2034	9,482	8,924	0.12	5.700% due 01/06/2034	4,300	4,440	0.06
Antares Holdings LP				3.350% due 15/12/2030	395	383	0.01	CVS Pass-Through Trust			
2.750% due 15/01/2027	5,800	5,717	0.08	3.800% due 20/03/2033	43	42	0.00	4.704% due 10/01/2036	169	158	0.00
3.950% due 15/07/2026	3,500	3,498	0.05	4.125% due 20/03/2033	44	42	0.00	5.926% due 10/01/2034	1,496	1,521	0.02
6.500% due 08/02/2029	15,600	15,633	0.21	Broadcom, Inc.				6.036% due 10/12/2028	528	530	0.01
7.950% due 11/08/2028	2,000	2,068	0.03	2.450% due 15/02/2031	9,400	8,507	0.12	7.507% due 10/01/2032	767	802	0.01
Apollo Debt Solutions BDC				4.150% due 15/11/2030	895	876	0.01	8.353% due 10/07/2031	161	173	0.00
6.550% due 15/03/2032	60	61	0.00	Broadstone Net Lease LLC				DAE Funding LLC			
6.700% due 29/07/2031	6,000	6,119	0.08	5.000% due 01/11/2032	2,000	1,972	0.03	3.375% due 20/03/2028	24,600	23,825	0.32
6.900% due 13/04/2029	1,972	2,024	0.03	Brookfield Capital Finance LLC				Daimler Truck Finance North America LLC			
Appalachian Power Co.				6.087% due 14/06/2033	3,000	3,151	0.04	5.250% due 13/01/2030	1,300	1,317	0.02
2.700% due 01/04/2031	2,500	2,279	0.03	Cameron LNG LLC				Delta Air Lines, Inc.			
AppLovin Corp.				2.902% due 15/07/2031	1,900	1,734	0.02	3.750% due 28/10/2029	9,500	9,175	0.12
5.125% due 01/12/2029	1,600	1,614	0.02	Cantor Fitzgerald LP				Digital Euro Finco LLC			
Ares Capital Corp.				7.200% due 12/12/2028	13,900	14,434	0.20	3.750% due 15/01/2033	€ 4,000	4,532	0.06
2.875% due 15/06/2027	1,100	1,079	0.01	CBRE Services, Inc.				Discovery Global Holdings, Inc.			
Ares Finance Co. LLC				4.800% due 15/06/2030	200	200	0.00	4.279% due 15/03/2032	\$ 716	643	0.01
3.250% due 15/06/2030	2,944	2,760	0.04	CDW LLC				5.141% due 15/03/2052	544	366	0.01
Ares Management Corp.				3.569% due 01/12/2031	3,600	3,307	0.05	Doctors Co. An Interinsurance Exchange			
6.375% due 10/11/2028	11,000	11,384	0.15	5.550% due 22/08/2034	1,600	1,580	0.02	4.500% due 18/01/2032	900	837	0.01
Ares Strategic Income Fund				Centene Corp.				DT Midstream, Inc.			
5.150% due 15/01/2031	5,000	4,777	0.07	2.450% due 15/07/2028	9,184	8,732	0.12	5.800% due 15/12/2034	2,350	2,403	0.03
5.600% due 15/02/2030	600	590	0.01	3.000% due 15/10/2030	21,000	19,018	0.26	Duke Energy Carolinas LLC			
6.200% due 21/03/2032	700	693	0.01	Charter Communications Operating LLC				2.850% due 15/03/2032	900	816	0.01
Ashtead Capital, Inc.				2.300% due 01/02/2032	500	425	0.01	Duke Energy Corp.			
1.500% due 12/08/2026	6,200	6,177	0.08	3.500% due 01/06/2041	9,200	6,445	0.09	3.750% due 01/04/2031	€ 5,700	6,600	0.09
Assured Guaranty U.S. Holdings, Inc.				3.700% due 01/04/2051	6,800	4,223	0.06	Edison International			
6.125% due 15/09/2028	3,900	4,013	0.05	3.900% due 01/06/2052	1,700	1,085	0.02	4.125% due 15/03/2028	\$ 2,300	2,268	0.03
AT&T, Inc.				4.400% due 01/12/2061	750	485	0.01	5.450% due 15/06/2029	4,200	4,243	0.06
4.400% due 30/04/2031	13,100	12,883	0.17	5.125% due 01/07/2049	9,300	7,183	0.10	6.250% due 15/03/2030	1,500	1,542	0.02
4.750% due 30/04/2033	4,200	4,111	0.06	5.850% due 01/12/2035 (j)	4,700	4,552	0.06	EMD Finance LLC			
Athene Global Funding				Cheniere Corpus Christi Holdings LLC				4.375% due 15/10/2030	2,500	2,468	0.03
5.516% due 25/03/2027	15,800	15,892	0.22	3.700% due 15/11/2029	2,989	2,891	0.04	Energy Transfer LP			
5.526% due 11/07/2031	3,000	3,029	0.04	5.125% due 30/06/2027	10,632	10,660	0.14	3.750% due 15/05/2030	5,500	5,298	0.07
5.583% due 09/01/2029	6,750	6,849	0.09	Cheniere Energy Partners LP				5.150% due 01/02/2043	2,294	2,074	0.03
Aviation Capital Group LLC				3.250% due 31/01/2032 (j)	8,600	7,884	0.11	5.250% due 01/07/2029	100	101	0.00
3.500% due 01/11/2027	8,030	7,901	0.11	4.000% due 01/03/2031	8,400	8,084	0.11	6.100% due 01/12/2028	100	103	0.00
5.375% due 15/07/2029	5,450	5,516	0.08	Chick-fil-A, Inc.				Enterprise Products Operating LLC			
Bank of America Corp.				4.580% due 21/07/2028 (b)(i)	1,500	1,492	0.02	5.200% due 15/01/2036	5,600	5,620	0.08
2.551% due 04/02/2028	20,100	19,875	0.27	4.600% due 21/07/2029 (b)(i)	700	694	0.01	6.897% due 16/08/2077	4,838	4,839	0.07
2.592% due 29/04/2031	8,100	7,476	0.10	Citadel Finance LLC				EPR Properties			
2.651% due 11/03/2032	5,600	5,080	0.07	5.900% due 10/02/2030	13,600	13,719	0.19	3.600% due 15/11/2031	1,800	1,651	0.02
3.824% due 20/01/2028	5,100	5,082	0.07	Citibank N.A.				4.500% due 01/06/2027	6,264	6,253	0.08
4.271% due 23/07/2029	2,300	2,282	0.03	4.554% due 18/06/2029	7,400	7,393	0.10	4.750% due 15/11/2030	2,700	2,643	0.04
5.288% due 25/04/2034	12,700	12,873	0.17	Citigroup, Inc.				4.950% due 15/04/2028	1,986	1,987	0.03
5.819% due 15/09/2029	7,200	7,369	0.10	2.572% due 03/06/2031	14,539	13,362	0.18	EQT Corp.			
5.872% due 15/09/2034	1,050	1,098	0.02	3.785% due 17/03/2033	1,000	940	0.01	4.750% due 15/01/2031	5,300	5,252	0.07
Bank of America N.A.				6.270% due 17/11/2033	600	640	0.01	6.375% due 01/04/2029	2,200	2,253	0.03
6.000% due 15/10/2036	7,150	7,560	0.10	Clorox Co.				Equinix Europe Financing Corp. LLC			
BAT Capital Corp.				4.700% due 15/05/2031	6,800	6,759	0.09	3.250% due 15/03/2031	€ 7,800	8,815	0.12
5.625% due 15/08/2035	700	722	0.01	CommonSpirit Health				3.650% due 03/09/2033	9,400	10,685	0.14
Bayer U.S. Finance LLC				4.352% due 01/09/2030	2,500	2,446	0.03	4.000% due 19/05/2034	2,900	3,337	0.05
4.375% due 15/12/2028	26,422	26,144	0.35	4.975% due 01/09/2035	900	874	0.01	Eversource Energy			
6.375% due 21/11/2030	12,200	12,844	0.17	Conagra Brands, Inc.				3.375% due 01/03/2032	\$ 300	276	0.00
6.500% due 21/11/2033	5,200	5,584	0.08	4.850% due 01/11/2028	2,700	2,705	0.04	4.450% due 15/12/2030	2,000	1,966	0.03
Beignet Investor LLC				Constellation Global Funding				Expand Energy Corp.			
6.581% due 30/05/2049 (j)	68,618	70,035	0.95	4.850% due 22/10/2030	1,000	980	0.01	5.700% due 15/01/2035	4,000	4,046	0.06
Berry Global, Inc.				Constellation Pharmaceuticals, Inc.				F&G Global Funding			
1.500% due 15/01/2027	€ 5,300	6,018	0.08	5.550% due 01/07/2033 (i)	3,175	3,225	0.04	2.000% due 20/09/2028	1,100	1,025	0.01
BGC Group, Inc.				Consumers Securitization Funding LLC				4.963% due 08/09/2028	7,500	7,533	0.10
6.150% due 02/04/2030	\$ 3,200	3,267	0.04	5.550% due 01/03/2028	254	255	0.00	5.875% due 10/06/2027	3,900	3,939	0.05
6.600% due 10/06/2029	3,700	3,816	0.05	COPT Defense Properties LP				5.875% due 16/01/2030	2,200	2,227	0.03
8.000% due 25/05/2028	5,500	5,748	0.08	4.500% due 15/10/2030	200	197	0.00	Fells Point Funding Trust			
Black Hills Corp.				Corebridge Global Funding				3.046% due 31/01/2027	6,150	6,094	0.08
4.550% due 31/01/2031	7,207	7,101	0.10	4.900% due 07/01/2028	4,768	4,791	0.07	Fidelity National Information Services, Inc.			
Blackstone Secured Lending Fund				CoreWeave, Inc.				4.450% due 10/03/2028	5,700	5,682	0.08
5.875% due 15/11/2027	8,100	8,160	0.11	8.500% due 15/07/2032	€ 3,300	3,721	0.05	4.550% due 10/03/2029	8,500	8,436	0.11
Block, Inc.				9.625% due 15/07/2032	\$ 2,900	2,860	0.04				
5.625% due 15/08/2030	4,000	4,012	0.05								
6.500% due 15/05/2032	4,271	4,362	0.06								

Schedule of Investments Global Investment Grade Credit Fund (Cont.)

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FirstEnergy Pennsylvania Electric Co. 3.600% due 01/06/2029	\$ 4,270	\$ 4,140	0.06	5.500% due 15/04/2035	\$ 4,500	\$ 4,518	0.06	Marsh & McLennan Cos., Inc. 5.000% due 15/03/2035	\$ 14,900	\$ 14,759	0.20
Flex Intermediate Holdco LLC 3.363% due 30/06/2031	31,761	29,351	0.40	5.700% due 01/07/2034	2,501	2,559	0.03	MassMutual Global Funding 4.000% due 22/01/2029	11,800	11,630	0.16
Ford Motor Credit Co. LLC 2.900% due 16/02/2028	200	193	0.00	Howard Midstream Energy Partners LLC 6.625% due 15/01/2034	300	303	0.00	McDonald's Corp. 3.500% due 15/05/2033	€ 2,100	2,393	0.03
2.900% due 10/02/2029	10,400	9,790	0.13	HPS Corporate Lending Fund 5.950% due 14/04/2032	3,000	2,940	0.04	Mercury General Corp. 4.400% due 15/03/2027	\$ 1,603	1,603	0.02
3.815% due 02/11/2027	3,471	3,421	0.05	Hudson Pacific Properties LP 3.250% due 15/01/2030 (j)	2,325	2,036	0.03	Meta Platforms, Inc. 4.600% due 15/11/2032	200	197	0.00
4.125% due 17/08/2027	2,400	2,379	0.03	Hyatt Hotels Corp. 5.250% due 30/06/2029	1,607	1,632	0.02	Mid-Atlantic Interstate Transmission LLC 4.100% due 15/05/2028	7,140	7,078	0.10
4.271% due 09/01/2027	7,600	7,579	0.10	Hyundai Capital America 4.600% due 06/04/2028	14,900	14,879	0.20	Morgan Stanley 0.000% due 02/04/2032 (i)	46,900	34,996	0.47
4.950% due 28/05/2027	500	500	0.01	4.850% due 25/03/2027	3,000	3,009	0.04	2.775% due 05/10/2029	€ 2,600	2,982	0.04
4.970% due 06/04/2029	3,800	3,762	0.05	IHG Finance LLC 3.625% due 27/09/2031	€ 400	458	0.01	3.485% due 11/06/2030	5,400	6,208	0.08
5.125% due 05/11/2026	1,500	1,502	0.02	Integrus Baptist Medical Center, Inc. 3.875% due 15/08/2050	\$ 8,200	6,108	0.08	3.521% due 22/05/2031	8,500	9,762	0.13
5.800% due 08/03/2029	4,800	4,843	0.07	Invitation Homes Operating Partnership LP 2.700% due 15/01/2034	3,615	3,037	0.04	3.790% due 21/03/2030	5,600	6,495	0.09
5.850% due 17/05/2027	2,600	2,620	0.04	4.150% due 15/04/2032	1,500	1,428	0.02	4.708% due 12/03/2032	\$ 5,200	5,137	0.07
6.798% due 07/11/2028	3,132	3,234	0.04	4.950% due 15/01/2033	2,700	2,663	0.04	4.994% due 12/04/2029	500	503	0.01
7.350% due 04/11/2027	3,700	3,803	0.05	5.500% due 15/08/2033	1,500	1,531	0.02	5.123% due 01/02/2029	1,100	1,107	0.02
Fox Corp. 4.709% due 25/01/2029	4,200	4,198	0.06	IPALCO Enterprises, Inc. 4.250% due 01/05/2030	300	291	0.00	5.173% due 16/01/2030	1,200	1,211	0.02
FS KKR Capital Corp. 2.625% due 15/01/2027	2,211	2,171	0.03	Jersey Central Power & Light Co. 2.750% due 01/03/2032	200	179	0.00	5.250% due 21/04/2034	2,315	2,330	0.03
6.125% due 15/01/2030	6,400	6,239	0.08	JetBlue Pass-Through Trust 4.000% due 15/05/2034	704	669	0.01	5.424% due 21/07/2034	8,800	8,940	0.12
7.875% due 15/01/2029	2,500	2,568	0.04	JPMorgan Chase & Co. 2.069% due 01/06/2029	4,100	3,909	0.05	6.407% due 01/11/2029	12,200	12,631	0.17
GA Global Funding Trust 4.500% due 18/09/2030	6,200	6,011	0.08	2.545% due 08/11/2032	10,000	8,896	0.12	Morgan Stanley Finance LLC 6.550% due 05/01/2029	£ 1,300	1,716	0.02
4.858% due 22/07/2033	CAD 11,400	8,137	0.11	2.580% due 22/04/2032	16,700	15,054	0.20	Morgan Stanley Private Bank N.A. 4.213% due 08/02/2030	\$ 6,900	6,811	0.09
5.500% due 08/01/2029	\$ 3,300	3,335	0.05	2.739% due 15/10/2030	32,300	30,342	0.41	4.734% due 18/07/2031	4,250	4,232	0.06
5.900% due 13/01/2035	2,000	2,018	0.03	3.136% due 18/02/2032	€ 7,400	8,370	0.11	Motorola Solutions, Inc. 2.300% due 15/11/2030	200	180	0.00
Gartner, Inc. 3.625% due 15/06/2029	6,100	5,770	0.08	3.540% due 01/05/2028	\$ 3,100	3,075	0.04	MSCI, Inc. 3.625% due 01/09/2030	2,700	2,555	0.03
3.750% due 01/10/2030	1,034	945	0.01	3.702% due 06/05/2030	4,600	4,474	0.06	3.625% due 01/11/2031	9,900	9,188	0.12
4.950% due 20/03/2031	3,200	3,112	0.04	3.782% due 01/02/2028	3,569	3,555	0.05	3.875% due 15/02/2031	100	95	0.00
Glencore Funding LLC 4.000% due 27/03/2027	200	199	0.00	4.005% due 23/04/2029	6,100	6,035	0.08	Mutual of Omaha Cos. Global Funding 4.514% due 09/06/2028	3,700	3,682	0.05
Global Atlantic Fin Co. 7.950% due 15/10/2054	10,500	10,581	0.14	4.457% due 13/11/2031	€ 6,000	7,170	0.10	4.750% due 15/10/2029	8,900	8,893	0.12
Global Payments, Inc. 4.500% due 15/11/2028	11,500	11,365	0.15	4.565% due 14/06/2030	\$ 8,536	8,505	0.12	National Football League 5.250% due 05/10/2034 (i)	12,900	12,814	0.17
4.875% due 17/03/2031	€ 3,800	4,496	0.06	4.603% due 22/10/2030	11,300	11,252	0.15	5.420% due 05/10/2037 (i)	4,600	4,583	0.06
GLP Capital LP 4.000% due 15/01/2030	\$ 1,500	1,443	0.02	4.851% due 25/07/2028	1,666	1,671	0.02	National Grid North America, Inc. 3.631% due 03/09/2031	€ 7,000	8,085	0.11
4.000% due 15/01/2031	5,250	4,961	0.07	5.350% due 01/06/2034	14,700	14,951	0.20	Nationwide Financial Services, Inc. 3.900% due 30/11/2049	\$ 3,385	2,536	0.03
5.300% due 15/01/2029	15,224	15,305	0.21	6.070% due 22/10/2027	7,250	7,286	0.10	NetApp, Inc. 5.500% due 17/03/2032	100	102	0.00
5.750% due 01/06/2028	14,594	14,765	0.20	6.087% due 23/10/2029	10,000	10,306	0.14	Neuberger Berman Group LLC 4.500% due 15/03/2027	11,277	11,261	0.15
5.750% due 01/11/2037	2,200	2,169	0.03	Kilroy Realty LP 2.650% due 15/11/2033	364	296	0.00	Newmark Group, Inc. 7.500% due 12/01/2029	2,500	2,620	0.04
Goldman Sachs Group, Inc. 2.743% due 17/02/2029	€ 2,000	2,273	0.03	4.250% due 15/08/2029	200	194	0.00	News Corp. 3.875% due 15/05/2029	700	679	0.01
3.509% due 17/08/2033	1,800	2,045	0.03	Kinder Morgan, Inc. 2.250% due 16/03/2027	€ 4,140	4,714	0.06	NextEra Energy Capital Holdings, Inc. 3.624% due 10/02/2034	€ 1,100	1,255	0.02
3.641% due 05/03/2032 (i)	CAD 4,500	3,149	0.04	7.420% due 15/02/2037	\$ 3,388	3,837	0.05	Nissan Motor Acceptance Co. LLC 1.850% due 16/09/2026	\$ 10,700	10,607	0.14
3.984% due 18/12/2036	€ 6,200	7,105	0.10	8.050% due 15/10/2030	36	40	0.00	NRG Energy, Inc. 4.734% due 15/10/2030	2,146	2,121	0.03
4.223% due 01/05/2029	\$ 19,400	19,236	0.26	KKR Financial Holdings LLC 5.400% due 23/05/2033	10,400	9,646	0.13	4.955% due 30/04/2031	5,100	5,045	0.07
4.340% due 05/03/2037 (i)	CAD 1,800	1,259	0.02	L3Harris Technologies, Inc. 1.800% due 15/01/2031	1,000	881	0.01	5.407% due 15/10/2035	200	197	0.00
4.482% due 23/08/2028	\$ 13,300	13,290	0.18	Ladder Capital Finance Holdings LLLP 5.500% due 01/08/2030	800	808	0.01	NVR, Inc. 3.000% due 15/05/2030	3,622	3,397	0.05
5.016% due 23/10/2035	2,000	1,965	0.03	Las Vegas Sands Corp. 3.900% due 08/08/2029	6,950	6,714	0.09	Occidental Petroleum Corp. 8.875% due 15/07/2030	2,150	2,422	0.03
6.484% due 24/10/2029	28,000	29,049	0.39	5.900% due 01/06/2027	43,100	43,508	0.59	Omega Healthcare Investors, Inc. 5.200% due 01/07/2030	1,400	1,407	0.02
7.250% due 10/04/2028	£ 1,317	1,824	0.03	6.000% due 15/08/2029	2,000	2,055	0.03	Oncor Electric Delivery Co. LLC 3.625% due 15/06/2034	€ 6,400	7,314	0.10
Goldman Sachs Private Credit Corp. 5.050% due 23/02/2028	\$ 7,300	7,263	0.10	6.200% due 15/08/2034	4,200	4,325	0.06	OneMain Finance Corp. 7.875% due 15/03/2030	\$ 4,900	5,104	0.07
Goodman U.S. Finance Six LLC 5.125% due 07/10/2034	200	197	0.00	Lazard Group LLC 4.375% due 11/03/2029	4,868	4,813	0.07	ONEOK, Inc. 5.700% due 01/11/2054	13,864	12,882	0.17
HA Sustainable Infrastructure Capital, Inc. 6.375% due 01/07/2034	6,400	6,530	0.09	6.000% due 15/03/2031	1,600	1,660	0.02	Oracle Corp. 5.200% due 26/09/2035 (j)	2,000	1,873	0.03
Haleon U.S. Capital LLC 3.625% due 24/03/2032	500	468	0.01	Lehman Brothers Holdings, Inc. 0.000% due 12/06/2013 ^	€ 2,807	11	0.00	5.500% due 03/08/2035	3,700	3,542	0.05
Hardwood Funding LLC 4.840% due 07/06/2028 (i)	2,700	2,694	0.04	1.000% due 31/12/2013 ^	\$ 900	0	0.00				
4.980% due 07/06/2030 (i)	2,100	2,091	0.03	1.000% due 02/05/2049 ^	3,000	1	0.00				
5.160% due 07/06/2032 (i)	2,700	2,698	0.04	Live Nation Entertainment, Inc. 3.750% due 15/01/2028	3,700	3,631	0.05				
HCA, Inc. 3.500% due 01/09/2030	775	735	0.01	6.500% due 15/05/2027	5,700	5,703	0.08				
5.450% due 15/09/2034	5,000	5,056	0.07	Marriott International, Inc. 3.500% due 15/10/2032	3,281	3,021	0.04				
5.500% due 01/06/2033	22,127	22,615	0.31	5.250% due 15/10/2035	4,100	4,101	0.06				
Hilton Domestic Operating Co., Inc. 5.750% due 15/09/2033	2,000	2,008	0.03	Mars, Inc. 4.800% due 01/03/2030	500	502	0.01				
Horizon Mutual Holdings, Inc. 6.200% due 15/11/2034	6,300	6,125	0.08								
Host Hotels & Resorts LP 3.375% due 15/12/2029	2,851	2,721	0.04								
3.500% due 15/09/2030	2,600	2,460	0.03								

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
6.150% due 09/11/2029	\$ 7,500	\$ 7,694	0.10	Southern California Edison Co.				4.125% due 15/08/2030	\$ 475	\$ 456	0.01
6.250% due 09/11/2032 (j)	11,920	12,256	0.17	2.250% due 01/06/2030	\$ 1,110	\$ 1,008	0.01	4.500% due 15/01/2028	6,483	6,441	0.09
Pacific Gas & Electric Co.				2.500% due 01/06/2031	5,831	5,208	0.07	4.625% due 01/12/2029	2,825	2,774	0.04
2.500% due 01/02/2031	1,100	987	0.01	2.750% due 01/02/2032	1,900	1,691	0.02	5.125% due 15/11/2031	1,900	1,892	0.03
3.000% due 15/06/2028	8,330	8,064	0.11	2.950% due 01/02/2051	6,400	3,866	0.05	5.125% due 15/05/2032	4,000	3,968	0.05
3.300% due 15/03/2027	11,935	11,831	0.16	3.450% due 01/02/2052	6,100	4,032	0.05	5.625% due 01/04/2035	2,000	2,002	0.03
3.300% due 01/12/2027	13,369	13,122	0.18	3.650% due 01/02/2050	100	69	0.00	5.750% due 01/02/2027	3,100	3,108	0.04
3.500% due 01/08/2050	200	134	0.00	3.650% due 01/06/2051	3,598	2,477	0.03	Viper Energy Partners LLC			
3.750% due 15/08/2042	3,300	2,500	0.03	3.900% due 01/12/2041	450	352	0.01	4.900% due 01/08/2030	2,100	2,094	0.03
4.000% due 01/12/2046	100	75	0.00	4.000% due 01/04/2047	9,644	7,195	0.10	Vistra Operations Co. LLC			
4.200% due 01/06/2041	2,173	1,784	0.02	5.200% due 01/06/2034	3,500	3,470	0.05	4.550% due 30/10/2028	15,500	15,403	0.21
4.300% due 15/03/2045	500	395	0.01	5.250% due 15/03/2030	7,800	7,889	0.11	4.700% due 31/01/2031	5,000	4,907	0.07
4.450% due 15/04/2042	8,543	7,107	0.10	5.450% due 01/06/2031	200	204	0.00	VMware LLC			
4.500% due 15/12/2041	3,400	2,807	0.04	5.450% due 01/03/2035	16,100	16,137	0.22	4.700% due 15/05/2030	19,078	19,119	0.26
4.750% due 15/02/2044	1,889	1,603	0.02	5.850% due 01/11/2027	4,700	4,771	0.06	Volkswagen Group of America Finance LLC			
5.000% due 04/06/2028	1,000	1,006	0.01	6.650% due 01/04/2029	1,600	1,660	0.02	4.550% due 11/09/2028	2,625	2,610	0.04
5.550% due 15/05/2029	4,900	5,002	0.07	Southern California Gas Co.				4.950% due 25/03/2027	6,700	6,723	0.09
5.600% due 15/08/2036	5,000	5,004	0.07	5.200% due 01/06/2033	3,600	3,657	0.05	5.050% due 27/03/2028	9,584	9,627	0.13
5.700% due 01/03/2035	800	809	0.01	Southern Co. Gas Capital Corp.				Wells Fargo & Co.			
6.000% due 15/08/2035	5,100	5,260	0.07	1.750% due 15/01/2031	6,628	5,840	0.08	2.393% due 02/06/2028	11,500	11,273	0.15
6.950% due 15/03/2034	5,200	5,673	0.08	Spirit AeroSystems, Inc.				3.584% due 22/05/2028	6,900	6,843	0.09
Pacific Life Global Funding				4.600% due 15/06/2028	13,200	13,165	0.18	4.897% due 25/07/2033	4,199	4,173	0.06
4.230% due 27/01/2028	17,500	17,526	0.24	Spirit Airlines Pass-Through Trust				5.557% due 25/07/2034 (j)	68,700	70,378	0.95
5.692% due 22/04/2031	AUD 4,500	3,165	0.04	3.375% due 15/08/2031	1,440	1,327	0.02	5.574% due 25/07/2029	3,300	3,356	0.05
Paychex, Inc.				3.650% due 15/08/2031	58	52	0.00	5.707% due 22/04/2028	7,600	7,669	0.10
5.100% due 15/04/2030	\$ 867	875	0.01	4.100% due 01/10/2029	2,207	2,142	0.03	6.303% due 23/10/2029	13,000	13,449	0.18
PennyMac Financial Services, Inc.				Stellantis Finance U.S., Inc.				Welltower OP LLC			
7.875% due 15/12/2029	100	104	0.00	5.625% due 12/01/2028	1,700	1,715	0.02	3.100% due 15/01/2030	1,000	950	0.01
Philip Morris International, Inc.				Stellantis Financial Services U.S. Corp.				4.500% due 01/07/2030	12,783	12,721	0.17
0.800% due 01/08/2031	€ 3,800	3,835	0.05	5.400% due 15/09/2030	7,700	7,546	0.10	West Virginia United Health System Obligated Group			
2.750% due 06/06/2029	5,200	5,887	0.08	5.800% due 15/06/2031	13,000	12,852	0.17	3.129% due 01/06/2050	1,500	967	0.01
3.250% due 06/06/2032	3,700	4,173	0.06	Store Capital LLC				Western Midstream Operating LP			
Pioneer Natural Resources Co.				2.750% due 18/11/2030	2,000	1,809	0.02	4.800% due 01/03/2031	200	198	0.00
7.200% due 15/01/2028	\$ 2,394	2,486	0.03	Store Capital LLC				6.150% due 01/04/2033	100	104	0.00
Prologis LP				4.950% due 11/02/2031	3,400	3,358	0.05	Western-Southern Global Funding			
4.200% due 15/02/2033	CAD 6,600	4,690	0.06	5.400% due 30/04/2030	2,300	2,317	0.03	4.500% due 16/07/2028	5,300	5,278	0.07
Protective Life Corp.				Stryker Corp.				Weyerhaeuser Co.			
3.400% due 15/01/2030	\$ 18,039	17,155	0.23	1.950% due 15/06/2030	16,630	15,060	0.20	6.875% due 15/12/2033	649	714	0.01
Protective Life Global Funding				Sun Communities Operating LP				7.350% due 01/07/2026	12,350	12,350	0.17
5.432% due 14/01/2032	5,000	5,108	0.07	4.200% due 15/04/2032	3,400	3,257	0.04	7.375% due 15/03/2032	2,889	3,224	0.04
Public Storage Operating Co.				System Energy Resources, Inc.				Williams Cos., Inc.			
3.500% due 20/01/2034	€ 10,400	11,693	0.16	5.300% due 15/12/2034	5,000	4,992	0.07	5.600% due 15/03/2035	10,000	10,207	0.14
RBC International				T-Mobile USA, Inc.				WMG Acquisition Corp.			
4.660% due 16/12/2028 (i)	\$ 10,000	9,836	0.13	2.250% due 15/11/2031	14,100	12,380	0.17	3.750% due 01/12/2029	2,552	2,444	0.03
RD Michigan Property Owner LLC				2.550% due 15/02/2031	6,963	6,320	0.09	WP Carey, Inc.			
7.500% due 30/03/2045	43,330	43,211	0.58	4.700% due 15/01/2035	13,500	13,034	0.18	3.250% due 02/10/2031	€ 2,900	3,266	0.04
Realty Income Corp.				Targa Resources Partners LP				Wynn Las Vegas LLC			
3.875% due 20/06/2035	€ 4,600	5,208	0.07	4.000% due 15/01/2032	200	190	0.00	5.250% due 15/05/2027	\$ 2,300	2,300	0.03
4.750% due 15/04/2033	\$ 900	889	0.01	TD SYNNEX Corp.				Wynn Resorts Finance LLC			
RELX Capital, Inc.				2.375% due 09/08/2028	6,836	6,503	0.09	6.250% due 15/03/2033	3,900	3,917	0.05
3.000% due 22/05/2030	2,000	1,879	0.03	Texas Eastern Transmission LP				Yellowstone Energy LP			
Republic Services, Inc.				7.000% due 15/07/2032	7,600	8,378	0.11	5.750% due 31/12/2026	830	824	0.01
5.000% due 01/04/2034	200	201	0.00	Times Square Hotel Trust						2,606,517	35.24
RGA Global Funding				8.528% due 01/08/2026	248	248	0.00	LOAN PARTICIPATIONS AND ASSIGNMENTS			
5.250% due 09/01/2030	2,513	2,546	0.03	Transcontinental Gas Pipe Line Co. LLC				Databricks, Inc.			
5.500% due 11/01/2031	5,100	5,228	0.07	3.250% due 15/05/2030	1,500	1,425	0.02	1.000% due 05/01/2032 μ	877	877	0.01
6.000% due 21/11/2028	8,763	8,996	0.12	United Airlines Pass-Through Trust				8.114% due 05/01/2032	3,963	3,958	0.05
Rio Oil Finance Trust				2.700% due 01/11/2033	5,496	5,018	0.07	Discovery Global Holdings, Inc.			
9.750% due 06/01/2027	35	36	0.00	2.875% due 07/04/2030	407	392	0.01	TBD% due 03/06/2033	€ 3,800	4,358	0.06
Robert Bosch Finance LLC				3.100% due 07/04/2030	523	502	0.01	TBD% due 03/06/2033	\$ 13,240	13,260	0.18
3.250% due 21/05/2029	€ 2,200	2,521	0.03	3.450% due 01/06/2029	516	507	0.01	Live Nation Entertainment, Inc.			
Sabine Pass Liquefaction LLC				3.450% due 07/01/2030	1,320	1,280	0.02	5.639% due 21/10/2032	4,876	4,884	0.07
4.200% due 15/03/2028	\$ 5,700	5,663	0.08	3.500% due 01/09/2031	12,226	11,804	0.16	Newfold Digital Holdings Group, Inc.			
Sammons Financial Group, Inc.				3.700% due 01/09/2031	4,067	3,885	0.05	9.364% due 30/04/2029	64	52	0.00
4.450% due 12/05/2027	700	698	0.01	4.150% due 25/02/2033	8,015	7,792	0.11	Project Dorchester			
6.875% due 15/04/2034	5,100	5,461	0.07	4.550% due 25/02/2033	796	769	0.01	4.610% due 04/01/2027 (i)	€ 3,500	4,002	0.05
San Diego Gas & Electric Co.				5.800% due 15/07/2037	6,283	6,541	0.09	Virgin Media Bristol LLC			
1.700% due 01/10/2030	1,185	1,049	0.01	5.875% due 15/04/2029	2,640	2,672	0.04	6.967% due 31/03/2031	\$ 1,300	1,157	0.02
2.950% due 15/08/2051	200	128	0.00	Venture Global Calcasieu Pass LLC				6.990% due 31/01/2029	1,500	1,441	0.02
3.000% due 15/03/2032	2,100	1,911	0.03	3.875% due 01/11/2033	7,800	6,957	0.09			33,989	0.46
3.750% due 01/06/2047	100	76	0.00	4.125% due 15/08/2031	400	376	0.01	MUNICIPAL BONDS & NOTES			
SBL Holdings, Inc.				6.250% due 15/01/2030	29,200	29,920	0.40	Illinois State General Obligation Bonds, (BABs), Series 2010			
5.900% due 26/09/2028	3,000	2,924	0.04	Venture Global LNG, Inc.				6.725% due 01/04/2035	69	73	0.00
Sempra				8.375% due 01/06/2031	4,100	4,269	0.06	7.350% due 01/07/2035	357	382	0.01
4.313% due 07/01/2028	15,000	15,071	0.20	Verizon Communications, Inc.							
Sixth Street Lending Partners				1.750% due 20/01/2031	300	264	0.00				
5.750% due 15/01/2030	2,100	2,087	0.03	VICI Properties LP							
6.500% due 11/03/2029	4,300	4,392	0.06	3.875% due 15/02/2029	9,075	8,819	0.12				

Schedule of Investments Global Investment Grade Credit Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Municipal Electric Authority of Georgia Revenue Bonds, (BABs), Series 2010				JPMorgan Alternative Loan Trust				U.S. GOVERNMENT AGENCIES			
6.637% due 01/04/2057	\$ 183	\$ 196	0.00	5.843% due 26/05/2037	\$ 155	\$ 120	0.00	Fannie Mae			
New York City Transitional Finance Authority Future Tax Secured Revenue Bonds, Series 2010				JPMorgan Chase Commercial Mortgage Securities Trust				3.913% due 25/07/2037	\$ 1	\$ 1	0.00
5.267% due 01/05/2027	2,200	2,214	0.03	4.248% due 05/07/2033	4,200	3,975	0.06	4.077% due 25/09/2042	12	12	0.00
State Board of Administration Finance Corp., Florida Revenue Notes, Series 2020				JPMorgan Mortgage Trust				4.092% due 25/05/2042	3	3	0.00
1.705% due 01/07/2027	6,785	6,620	0.09	5.511% due 25/07/2035	6	6	0.00	4.164% due 25/03/2049	355	353	0.00
		9,485	0.13	Lehman Mortgage Trust				4.429% due 25/12/2047	2,127	2,130	0.03
NON-AGENCY MORTGAGE-BACKED SECURITIES				5.750% due 25/02/2037	1,341	870	0.01	4.449% due 25/01/2051	5,754	5,778	0.08
American Home Mortgage Assets Trust				MASTR Adjustable Rate Mortgages Trust				4.642% due 25/04/2032	0	0	0.00
4.684% due 25/10/2046	5,509	3,602	0.05	5.370% due 21/11/2034	3	3	0.00	4.966% due 01/06/2043	4	4	0.00
Banc of America Funding Trust				MASTR Alternative Loan Trust				4.967% due 01/10/2044	3	3	0.00
6.620% due 20/09/2034	0	0	0.00	5.500% due 25/02/2034	8	8	0.00	5.500% due 25/05/2036	139	141	0.00
Bear Stearns Adjustable Rate Mortgage Trust				Merrill Lynch Mortgage Investors Trust				5.710% due 01/12/2034	8	8	0.00
4.627% due 25/01/2035	247	240	0.00	4.423% due 25/06/2028	0	0	0.00	5.797% due 01/02/2037	1	1	0.00
4.809% due 25/08/2035	18	17	0.00	4.806% due 25/01/2029	27	26	0.00	5.898% due 01/04/2037	0	0	0.00
5.498% due 25/02/2034	3	3	0.00	4.938% due 25/05/2036	213	202	0.00	5.948% due 01/03/2037	20	20	0.00
6.109% due 25/11/2034	43	41	0.00	5.109% due 25/02/2035	12	11	0.00	6.383% due 01/10/2036	0	0	0.00
Bear Stearns ALT-A Trust				6.000% due 25/04/2036	27	8	0.00	6.406% due 01/09/2037	1	1	0.00
4.083% due 25/06/2046	1,671	1,550	0.02	6.197% due 25/05/2033	1	1	0.00	6.411% due 01/09/2037	0	0	0.00
4.112% due 25/11/2036	341	143	0.00	MortgageIT Trust				Freddie Mac			
Benchmark Mortgage Trust				4.503% due 25/12/2034	50	51	0.00	1.137% due 25/08/2029 (a)	2,593	64	0.00
4.203% due 10/10/2051	1,274	1,272	0.02	NAAC Reperforming Loan REMIC Trust Certificates				4.500% due 01/01/2040	22	21	0.00
Chase Mortgage Finance Trust				4.213% due 25/02/2035	156	130	0.00	4.549% due 15/04/2049 -			
6.281% due 25/02/2037	1	1	0.00	Residential Accredit Loans, Inc. Trust				15/12/2050	7,149	7,154	0.10
Chevy Chase Funding LLC Mortgage-Backed Certificates				4.183% due 25/04/2046	5,463	1,322	0.02	4.642% due 25/07/2056	5,400	5,401	0.07
3.993% due 25/10/2035	41	40	0.00	5.244% due 25/08/2035	142	106	0.00	4.650% due 25/07/2056	10,600	10,617	0.14
4.043% due 25/01/2035	26	25	0.00	6.000% due 25/02/2037	1,983	1,629	0.02	4.944% due 25/02/2045	11	11	0.00
Citigroup Mortgage Loan Trust, Inc.				Residential Asset Securitization Trust				5.925% due 01/01/2037	0	0	0.00
5.860% due 25/09/2035	3	3	0.00	6.500% due 25/04/2037	2,123	549	0.01	5.940% due 01/03/2036	1	1	0.00
Countrywide Alternative Loan Trust				Sequoia Mortgage Trust				5.992% due 25/11/2055	5,594	4,139	0.06
4.174% due 20/07/2046	2,831	2,478	0.03	4.154% due 20/05/2035	64	60	0.00	6.035% due 01/04/2037	0	0	0.00
4.323% due 25/02/2037	27	22	0.00	4.636% due 20/05/2034	260	246	0.00	6.130% due 01/03/2037	1	1	0.00
4.383% due 25/08/2035	345	338	0.01	Stripe Global Holdings, Inc.				6.160% due 01/03/2036	0	0	0.00
4.463% due 25/12/2035	905	874	0.01	4.880% due 26/03/2029 (i)	7,700	7,581	0.10	Ginnie Mae			
5.094% due 25/08/2035	1,192	1,036	0.02	5.170% due 26/03/2031 (i)	7,700	7,527	0.10	4.259% due 20/02/2074 -			
5.750% due 25/04/2047	526	263	0.00	Structured Adjustable Rate Mortgage Loan Trust				20/05/2074	1,854	1,860	0.03
Countrywide Home Loan Mortgage Pass-Through Trust				4.312% due 25/04/2035	121	110	0.00	4.309% due 20/02/2074	744	745	0.01
4.223% due 25/05/2035	3	2	0.00	Structured Asset Mortgage Investments Trust				4.399% due 20/04/2074	1,815	1,831	0.03
4.650% due 25/01/2036	121	116	0.00	4.143% due 25/07/2046	133	95	0.00	4.421% due 20/12/2065	144	144	0.00
4.669% due 25/11/2034	10	10	0.00	4.183% due 25/04/2036	55	51	0.00	4.459% due 20/05/2074	949	961	0.01
5.500% due 25/10/2034	288	286	0.01	4.183% due 25/05/2036	8	5	0.00	4.709% due 20/05/2073	371	377	0.01
5.500% due 25/07/2035	33	13	0.00	4.254% due 19/07/2035	1	1	0.00	5.509% due 20/03/2071	797	816	0.01
5.500% due 25/12/2035	170	125	0.00	4.323% due 25/02/2036	12	10	0.00	Ginnie Mae, TBA			
6.000% due 25/11/2037	20	8	0.00	5.204% due 25/03/2046	68	64	0.00	3.000% due 01/07/2056 -			
6.224% due 20/02/2036	9	8	0.00	Structured Asset Securities Corp. Mortgage Pass-Through Certificates				01/08/2056	211,800	187,917	2.54
Credit Suisse First Boston Mortgage Securities Corp.				6.032% due 25/06/2033	1	1	0.00	4.000% due 01/07/2056	39,100	36,352	0.49
5.149% due 25/06/2033	3	3	0.00	6.108% due 25/07/2033	60	59	0.00	4.500% due 01/07/2056	37,100	35,641	0.48
Credit Suisse First Boston Mortgage-Backed Pass-Through Certificates				Thornburg Mortgage Securities Trust				5.000% due 01/07/2056	39,400	38,850	0.53
6.500% due 25/12/2033	2	2	0.00	4.016% due 25/09/2037	75	75	0.00	6.000% due 01/09/2056	15,300	15,585	0.21
Credit Suisse Mortgage Capital Certificates				Towd Point Mortgage Trust				Uniform Mortgage-Backed Security			
3.700% due 26/06/2037	1,754	1,715	0.02	2.750% due 25/06/2057	1,278	1,259	0.02	3.000% due 01/06/2042 -			
3.738% due 27/05/2037	2,982	1,940	0.03	3.250% due 25/07/2056	58	58	0.00	01/10/2046	26,035	23,566	0.32
Deutsche ALT-A Securities Mortgage Loan Trust				WaMu Mortgage Pass-Through Certificates Trust				3.500% due 01/10/2045	2,594	2,380	0.03
4.043% due 25/07/2047	343	329	0.01	2.200% due 25/11/2041	126	117	0.00	4.000% due 01/05/2030 -			
GS Mortgage Securities Corp. Trust				4.133% due 25/05/2034	1,075	1,018	0.02	01/05/2049	16,943	16,019	0.22
4.872% due 15/07/2035	3,262	2,137	0.03	4.303% due 25/12/2045	3	3	0.00	4.500% due 01/11/2048 -			
GSC Capital Corp. Mortgage Trust				4.383% due 25/01/2045	6	6	0.00	01/12/2054	77,813	75,304	1.02
4.123% due 25/05/2036	252	250	0.00	4.604% due 25/03/2035	34	34	0.00	5.000% due 01/02/2053 -			
GSMPs Mortgage Loan Trust				4.744% due 25/08/2046	4	4	0.00	01/05/2054	47,083	46,463	0.63
4.113% due 25/01/2036	1,416	1,149	0.02	Washington Mutual Mortgage Pass-Through Certificates Trust				5.500% due 01/04/2054 -			
GSR Mortgage Loan Trust				4.143% due 25/06/2037	2,480	2,413	0.03	01/05/2054	5,464	5,508	0.07
5.550% due 25/04/2032	62	60	0.00	4.584% due 25/11/2046	1,664	1,462	0.02	6.500% due 01/11/2053	1,862	1,939	0.03
HarborView Mortgage Loan Trust				Washington Mutual MSC Mortgage Pass-Through Certificates Trust				Uniform Mortgage-Backed Security, TBA			
3.944% due 19/08/2037	3,150	2,861	0.04	4.762% due 25/06/2033	32	29	0.00	4.500% due 01/08/2056	256,700	245,720	3.32
4.164% due 19/12/2036	2,786	2,525	0.04	Wells Fargo Alternative Loan Trust				5.000% due 01/07/2056 -			
4.434% due 20/06/2035	1,084	1,015	0.01	4.303% due 25/03/2037	795	656	0.01	01/08/2056	338,470	332,359	4.49
6.057% due 19/04/2034	2	2	0.00	6.312% due 25/07/2037	101	96	0.00	5.500% due 01/07/2056	11,400	11,438	0.15
HomeBanc Mortgage Trust				Wells Fargo Commercial Mortgage Trust				U.S. TREASURY OBLIGATIONS			
4.263% due 25/03/2035	174	143	0.00	3.874% due 15/06/2036	2,240	2,102	0.03	U.S. Treasury Bonds			
Impac CMB Trust				Wells Fargo Mortgage-Backed Securities Trust				1.750% due 15/08/2041 (j)	60,600	40,639	0.55
4.463% due 25/03/2035	44	43	0.00	6.003% due 25/08/2036	179	170	0.00	2.250% due 15/05/2041	25,500	18,598	0.25
IndyMac Mortgage Loan Trust						61,402	0.83	3.375% due 15/08/2042	2,660	2,220	0.03
3.618% due 25/03/2036	568	383	0.01					3.625% due 15/08/2043	3,025	2,578	0.03

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
4.625% due 15/02/2046 (i)	\$ 1,800	\$ 1,728	0.02	SHORT-TERM NOTES				PIMCO Funds: Global			
4.750% due 15/08/2055 (i)	160,800	156,045	2.11	Discovery Global Holdings, Inc.				Investors Series plc -			
4.750% due 15/02/2056 (i)	4,775	4,640	0.06	3.755% due				PIMCO European High			
4.875% due 15/08/2045 (i)	11,855	11,768	0.16	15/03/2027				Yield Bond Fund (g)			
U.S. Treasury Inflation Protected Securities (e)				\$ 474 \$ 471 0.01				3,290,300 \$ 50,220 0.68			
1.000% due 15/02/2046	4,285	3,149	0.04	Kona Spc Ltd.				PIMCO Funds: Global			
1.500% due 15/02/2053	18,480	14,054	0.19	5.718% due				Investors Series plc -			
2.125% due 15/02/2054	26,708	23,347	0.32	15/09/2026				Global High Yield Bond			
2.375% due 15/02/2055	12,925	11,903	0.16	€ 8,200 9,378 0.12				ESG Fund (g)			
U.S. Treasury Notes				9,849 0.13				468,652 5,422 0.07			
3.500% due 31/01/2030	7,325	7,161	0.10	Total Short-Term Instruments				PIMCO Select Funds plc -			
3.875% due 30/04/2030	6,850	6,777	0.09	16,093 0.22				PIMCO US Dollar Short-			
4.000% due 31/01/2031	7,550	7,486	0.10	Total Transferable Securities				Term Floating NAV			
4.250% due 28/02/2031	7,375	7,388	0.10	\$ 8,306,426 112.31				Fund (g)			
U.S. Treasury STRIPS				SHARES				289,466 2,887 0.04			
0.000% due				INVESTMENT FUNDS				PIMCO Specialty Funds			
15/08/2047 (d)	100,000	34,496	0.46	COLLECTIVE INVESTMENT SCHEMES				Ireland p.l.c. - PIMCO			
0.000% due				PIMCO Funds: Global				China Bond Fund (g)			
15/11/2049 (d)	6,700	2,031	0.03	Investors Series plc				329,257 5,156 0.07			
		766,485	10.36	- Asia Strategic				Total Investment Funds			
Total United States				Interest Bond				\$ 390,290 5.28			
		4,636,489	62.69	Fund (g)							
SHORT-TERM INSTRUMENTS				3,787,451 42,609 0.58				EXCHANGE-TRADED FUNDS			
COMMERCIAL PAPER				PIMCO Funds: Global				PIMCO ETFs plc - PIMCO			
First Abu Dhabi Bank PJSC				Investors Series plc				US Dollar Short			
4.000% due 21/09/2026				- PIMCO Credit				Maturity UCITS ETF (g)			
	6,300	6,244	0.09	Opportunities Bond				2,587,040 259,946 3.52			
				Fund (g)				Total Investment Funds			
				2,202,381 24,050 0.32				\$ 390,290 5.28			

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR December Futures	Long	03/2028	879	\$ 289	0.00
3-Month SOFR September Futures	Long	12/2027	1,610	(174)	0.00
Australia Government 10-Year Bond September Futures	Short	09/2026	408	(303)	0.00
Canada Government 10-Year Bond September Futures	Long	09/2026	268	220	0.00
Euro-Bobl September Futures	Long	09/2026	932	600	0.01
Euro-BTP Italy Government Bond September Futures	Long	09/2026	463	551	0.01
Euro-Bund 10-Year Bond September Futures	Long	09/2026	3,445	4,235	0.06
Euro-Schatz September Futures	Long	09/2026	2,293	213	0.00
U.S. Treasury 2-Year Note September Futures	Long	09/2026	5,595	(682)	(0.01)
U.S. Treasury 5-Year Note September Futures	Long	09/2026	951	(142)	0.00
U.S. Treasury 10-Year Note September Futures	Long	09/2026	1,912	2,128	0.03
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2026	4,666	13,321	0.18
United Kingdom Long Gilt September Futures	Long	09/2026	1,147	3,259	0.04
				\$ 23,515	0.32

WRITTEN OPTIONS

FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS

Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	\$ 108.250	02/07/2026	85	\$ (15)	\$ 0	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	108.750	02/07/2026	180	(32)	0	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	110.250	02/07/2026	85	(16)	(4)	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	110.500	02/07/2026	180	(32)	(4)	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	109.000	10/07/2026	82	(13)	(7)	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	110.750	10/07/2026	82	(13)	(2)	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	108.750	17/07/2026	106	(25)	(12)	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	109.250	17/07/2026	104	(16)	(23)	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	110.250	17/07/2026	106	(23)	(22)	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	111.000	17/07/2026	104	(19)	(6)	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	108.000	24/07/2026	89	(25)	(7)	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	108.500	24/07/2026	201	(59)	(26)	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	109.500	24/07/2026	103	(24)	(39)	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	111.000	24/07/2026	393	(95)	(39)	0.00
				\$ (407)	\$ (191)	0.00

Total Financial Derivative Instruments Dealt in on a Regulated Market

\$ 23,324 0.32

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

Schedule of Investments Global Investment Grade Credit Fund (Cont.)

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - BUY PROTECTION⁽¹⁾

Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Ford Motor Co.	(5.000)%	20/06/2030	\$ 12,300	\$ (341)	0.00
General Motors Co.	(5.000)	20/06/2030	38,700	151	0.00
				\$ (190)	0.00

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽²⁾

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
American International Group, Inc.	1.000%	20/12/2027	\$ 8,000	\$ 138	0.00
AT&T, Inc.	1.000	20/12/2026	1,300	(15)	0.00
AT&T, Inc.	1.000	20/06/2028	29,600	498	0.01
Bank of America Corp.	1.000	20/12/2026	8,700	(79)	0.00
Barclays PLC	1.000	20/12/2030	€ 6,700	5	0.00
Credit Agricole S.A.	1.000	20/12/2030	5,000	36	0.00
General Motors Co.	5.000	20/12/2026	\$ 2,050	(358)	0.00
Glencore Finance Europe Ltd.	5.000	20/06/2028	€ 2,700	(140)	0.00
Glencore Finance Europe Ltd.	5.000	20/12/2029	2,700	(100)	0.00
Glencore Finance Europe Ltd.	5.000	20/06/2031	9,500	18	0.00
Lennar Corp.	5.000	20/12/2026	\$ 3,200	(584)	(0.01)
Lloyds Banking Group PLC	1.000	20/12/2030	€ 6,700	3	0.00
MetLife, Inc.	1.000	20/06/2028	\$ 600	19	0.00
MGM Resorts International	5.000	20/12/2029	2,000	(57)	0.00
NatWest Group PLC	1.000	20/12/2030	€ 10,000	(17)	0.00
Oracle Corp.	1.000	20/06/2030	\$ 11,600	(429)	(0.01)
Stellantis NV	5.000	20/12/2030	€ 2,400	(69)	0.00
T-Mobile USA, Inc.	5.000	20/06/2028	\$ 7,800	(634)	(0.01)
Verizon Communications, Inc.	1.000	20/12/2027	500	14	0.00
Verizon Communications, Inc.	1.000	20/06/2028	9,400	144	0.00
Verizon Communications, Inc.	1.000	20/12/2028	2,300	38	0.00
				\$ (1,569)	(0.02)

CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION⁽¹⁾

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-44 5-Year Index	(5.000)%	20/06/2030	\$ 10,780	\$ (660)	(0.01)
CDX.HY-45 5-Year Index	(5.000)	20/12/2030	46,158	(291)	0.00
				\$ (951)	(0.01)

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽²⁾

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-45 5-Year Index	1.000%	20/12/2030	\$ 951,870	\$ 478	0.01
CDX.IG-46 5-Year Index	1.000	20/06/2031	2,550,250	9,732	0.13
iTraxx Europe Main 44 5-Year Index	1.000	20/12/2030	€ 66,680	(36)	(0.01)
iTraxx Europe Main 45 5-Year Index	1.000	20/06/2031	188,400	602	0.01
				\$ 10,776	0.14

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	3.500%	18/03/2031	£ 6,520	\$ (177)	0.00
Receive ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	4.000	16/09/2036	82,400	21	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2030	\$ 106,200	1,078	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.281	15/02/2040	110,000	10,072	0.14
Receive	1-Day USD-SOFR Compounded-OIS	3.325	31/08/2030	175,200	3,118	0.04
Receive	1-Day USD-SOFR Compounded-OIS	3.500	18/03/2031	35,300	684	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	72,765	6,144	0.08
Receive	1-Day USD-SOFR Compounded-OIS	3.514	04/09/2034	13,100	503	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.551	17/09/2035	5,700	226	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.564	31/01/2033	3,200	67	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.642	15/02/2055	4,790	449	0.01
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.679	15/02/2036	4,300	113	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.715	15/08/2035	6,204	115	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.748	03/03/2036	10,300	235	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	60,600	1,528	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.750	15/05/2032	155,211	1,516	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/06/2036	56,400	(412)	(0.01)
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.750	16/09/2036	15,900	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.755	15/02/2036	9,000	180	0.00

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	3.775%	03/03/2036	\$ 10,200	\$ 210	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.842	04/03/2030	11,500	48	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.848	15/02/2055	121,000	1,340	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.901	15/02/2035	204,540	1,018	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.915	15/02/2055	13,000	614	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.943	15/02/2055	12,000	512	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.945	15/02/2055	12,500	528	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.998	15/11/2053	3,900	137	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	30/11/2030	14,810	(47)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	30/11/2030	68,820	(151)	0.00
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	4.000	15/02/2036	10,990	30	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	18/03/2036	5,200	138	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	17/06/2056	13,100	170	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	17/06/2056	95,900	532	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.010	15/11/2053	2,000	66	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.015	15/11/2053	2,000	64	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.052	15/02/2056	2,100	48	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.059	15/02/2056	2,200	48	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.066	15/02/2046	1,600	34	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.082	15/11/2053	1,800	38	0.00
Pay	1-Year BRL-CDI	13.359	02/01/2029	BRL 241,900	(922)	(0.01)
Pay	1-Year BRL-CDI	13.402	02/01/2029	439,400	(1,656)	(0.02)
Pay	1-Year BRL-CDI	13.657	02/01/2031	117,200	(160)	0.00
Pay	1-Year BRL-CDI	13.681	02/01/2031	32,800	(27)	0.00
Pay	1-Year BRL-CDI	13.725	02/01/2031	1,100	(1)	0.00
Pay	1-Year BRL-CDI	13.899	02/01/2031	9,100	(5)	0.00
Pay	1-Year BRL-CDI	13.927	04/01/2027	644,100	(1,018)	(0.01)
Pay	3-Month CAD-CAONREPO Compounded-OIS	1.500	17/06/2030	CAD 143,400	7,251	0.10
Pay	6-Month AUD-BBR-BBSW	4.000	17/12/2035	AUD 50,400	(1,563)	(0.02)
Pay	6-Month AUD-BBR-BBSW	4.250	19/03/2030	156,200	(2,575)	(0.03)
Pay	6-Month EUR-EURIBOR	0.650	12/04/2027	€ 88,900	(1,463)	(0.02)
Pay	6-Month EUR-EURIBOR	0.700	11/04/2027	5,400	(89)	0.00
Pay	6-Month EUR-EURIBOR	1.000	13/05/2027	62,700	(928)	(0.01)
Pay	6-Month EUR-EURIBOR	1.000	18/05/2027	28,000	(421)	(0.01)
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.500	16/09/2031	243,210	(2,645)	(0.04)
Receive	6-Month EUR-EURIBOR	2.500	20/03/2054	15,500	3,368	0.05
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	29,900	286	0.00
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	49,280	(625)	(0.01)
					\$ 27,645	0.37
Total Centrally Cleared Financial Derivative Instruments					\$ 35,711	0.48

- (1) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (4) This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

WRITTEN OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Put - OTC USD versus KRW	KRW 1,350.000	09/07/2026	6,472	\$ (23)	\$ 0	0.00
	Put - OTC USD versus KRW	1,350.000	13/07/2026	11,481	(25)	0	0.00
MBC	Put - OTC USD versus KRW	1,350.000	09/07/2026	16,672	(52)	0	0.00
	Put - OTC USD versus KRW	1,350.000	10/07/2026	16,634	(43)	0	0.00
					\$ (143)	\$ 0	0.00

INTEREST RATE SWAPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Put - OTC 2-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.200%	20/07/2026	52,200	\$ (40)	\$ (23)	0.00
GLM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.004	08/07/2026	4,300	(11)	(10)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.284	08/07/2026	4,300	(11)	0	0.00
JPM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.875	24/07/2026	4,900	(11)	(8)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.135	24/07/2026	4,900	(12)	(12)	0.00
MYC	Put - OTC 2-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.150	01/07/2026	11,200	(9)	0	0.00
							\$ (94)	\$ (53)	0.00

Schedule of Investments Global Investment Grade Credit Fund (Cont.)

OPTIONS ON SECURITIES

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
GSC	Put - OTC Uniform Mortgage-Backed Security, TBA 4.000% due 01/07/2056	\$ 92.891	06/07/2026	5,600	\$ (23)	\$ (3)	0.00
JPM	Put - OTC Uniform Mortgage-Backed Security, TBA 4.000% due 01/08/2056	89.641	06/08/2026	9,100	(48)	(4)	0.00
					\$ (71)	\$ (7)	0.00

⁽¹⁾ Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/ (Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BRC	Petroleos Mexicanos	1.000%	20/12/2029	\$ 8,000	\$ (1,108)	\$ 914	\$ (194)	0.00
	SW Finance PLC	1.000	20/06/2035	800	(98)	7	(91)	0.00
GST	Equinix, Inc.	5.000	20/06/2027	4,500	629	(432)	197	0.00
	Petroleos Mexicanos	1.000	20/12/2029	500	(73)	61	(12)	0.00
	Saudi Arabia Government International Bond	1.000	20/12/2026	1,400	33	(27)	6	0.00
MYC	Brazil Government International Bond	1.000	20/06/2027	15,800	(978)	1,057	79	0.00
					\$ (1,595)	\$ 1,580	\$ (15)	0.00

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/ (Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	iTraxx Crossover 44 5-Year 35-100% Index	5.000%	20/12/2030	€ 18,600	\$ 4,233	\$ (275)	\$ 3,958	0.05
BPS	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	23,900	5,325	(239)	5,086	0.07
BRC	iTraxx Japan 45 5-Year Index	1.000	20/06/2031	¥ 1,348,650	112	45	157	0.00
CBK	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	€ 2,100	476	(29)	447	0.01
	iTraxx Japan 45 5-Year Index	1.000	20/06/2031	¥ 1,096,520	99	28	127	0.00
GST	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	€ 9,900	2,082	25	2,107	0.03
JPM	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	22,950	5,103	(220)	4,883	0.07
	iTraxx Japan 45 5-Year Index	1.000	20/06/2031	¥ 6,545,790	537	224	761	0.01
					\$ 17,967	\$ (441)	\$ 17,526	0.24

⁽¹⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

⁽²⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 72,662	\$ 51,959	\$ 1,619	\$ 0	\$ 1,619	0.02
	07/2026	CNH 4,344	643	3	0	3	0.00
	07/2026	NZD 28,029	16,553	609	0	609	0.01
	07/2026	SGD 145	113	2	0	2	0.00
	07/2026	\$ 1,358	CAD 1,931	3	0	3	0.00
	07/2026	18,640	NZD 32,877	122	(60)	62	0.00
	08/2026	CAD 1,928	\$ 1,358	0	(3)	(3)	0.00
BOA	08/2026	NZD 30,880	17,464	0	(122)	(122)	0.00
	07/2026	BRL 678	130	0	(1)	(1)	0.00
	07/2026	CHF 10,354	12,835	0	0	0	0.00
	07/2026	INR 1,530	16	0	0	0	0.00
	07/2026	¥ 109,187	686	15	0	15	0.00
	07/2026	NOK 14,865	1,503	1	0	1	0.00
	07/2026	SGD 51	40	1	0	1	0.00
	07/2026	\$ 3,634	CNH 24,574	0	(14)	(14)	0.00
	07/2026	643	COP 2,217,391	0	(3)	(3)	0.00
	07/2026	2,522	€ 2,167	0	(45)	(45)	0.00
	07/2026	238	KRW 361,901	0	(4)	(4)	0.00
	07/2026	2,525	NOK 23,458	0	(155)	(155)	0.00
	07/2026	513	PLN 1,937	2	0	2	0.00
	08/2026	ILS 2,772	\$ 932	0	0	0	0.00
	09/2026	COP 30,377,554	7,837	0	(822)	(822)	(0.01)
	09/2026	MXN 11,146	629	0	(5)	(5)	0.00
	09/2026	\$ 684	INR 65,006	0	(2)	(2)	0.00
	10/2026	COP 2,269,769	\$ 643	3	0	3	0.00
	12/2026	14,341,236	3,605	0	(395)	(395)	(0.01)
BPS	07/2026	BRL 141,963	27,876	506	(57)	449	0.01
	07/2026	CAD 21,083	14,888	27	0	27	0.00
	07/2026	CHF 3,085	3,922	97	0	97	0.00
	07/2026	CNH 67,190	9,929	31	0	31	0.00
	07/2026	€ 1,267,935	1,476,915	27,351	(67)	27,284	0.37

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2026	£ 351,292	\$ 470,822	\$ 4,570	\$ 0	\$ 4,570	0.06
	07/2026	IDR 471,672,458	26,308	20	(18)	2	0.00
	07/2026	ILS 9,020	3,060	32	0	32	0.00
	07/2026	INR 777,014	8,090	0	(119)	(119)	0.00
	07/2026	¥ 369,337	2,323	50	0	50	0.00
	07/2026	KRW 3,870,128	2,534	34	0	34	0.00
	07/2026	NOK 12,335	1,254	8	0	8	0.00
	07/2026	SGD 28,714	22,217	18	0	18	0.00
	07/2026	THB 118,310	3,602	44	(7)	37	0.00
	07/2026	\$ 2,083	AUD 3,023	11	0	11	0.00
	07/2026	22,542	BRL 116,369	0	(59)	(59)	0.00
	07/2026	1,050	CAD 1,449	0	(28)	(28)	0.00
	07/2026	1,038	€ 902	0	(7)	(7)	0.00
	07/2026	13,614	£ 10,280	30	0	30	0.00
	07/2026	3,900	IDR 69,491,937	0	(32)	(32)	0.00
	07/2026	39,803	INR 3,771,783	60	(84)	(24)	0.00
	07/2026	2,502	¥ 404,800	0	(12)	(12)	0.00
	07/2026	6,835	KRW 10,492,382	0	(56)	(56)	0.00
	07/2026	515	KWD 157	0	(7)	(7)	0.00
	07/2026	131	PLN 491	0	0	0	0.00
	07/2026	ZAR 70,848	\$ 4,319	3	0	3	0.00
	08/2026	ILS 1,905	639	0	(1)	(1)	0.00
	08/2026	\$ 4,130	BRL 21,036	0	(98)	(98)	0.00
	09/2026	IDR 46,861,292	\$ 2,580	0	(17)	(17)	0.00
	09/2026	THB 98,192	3,027	53	0	53	0.00
	09/2026	\$ 8,795	COP 32,139,094	365	0	365	0.01
	09/2026	14,902	IDR 263,801,338	16	(296)	(280)	0.00
	09/2026	2,110	INR 200,492	0	(6)	(6)	0.00
	09/2026	601	THB 19,684	0	(4)	(4)	0.00
	12/2026	1,637	IDR 29,808,974	4	0	4	0.00
	06/2027	504	KWD 153	0	(7)	(7)	0.00
	05/2029	KWD 4,605	\$ 15,831	813	0	813	0.01
	07/2029	466	1,602	83	0	83	0.00
BRC	07/2026	ILS 11,230	3,794	23	0	23	0.00
	07/2026	¥ 210,152	1,300	7	0	7	0.00
	07/2026	NZD 40,713	24,077	917	0	917	0.01
	07/2026	TRY 130,382	2,719	0	(35)	(35)	0.00
	07/2026	\$ 25,830	TRY 1,234,199	253	0	253	0.00
	07/2026	ZAR 349,901	\$ 21,542	227	0	227	0.00
	08/2026	\$ 1,300	¥ 209,601	0	(7)	(7)	0.00
BSH	07/2026	¥ 1,957,184	\$ 12,310	267	0	267	0.00
	07/2026	\$ 7,167	€ 6,147	0	(139)	(139)	0.00
	07/2026	30,220	NZD 53,486	206	0	206	0.00
	08/2026	53,486	\$ 30,254	0	(206)	(206)	0.00
	09/2026	COP 15,328,929	3,928	0	(441)	(441)	(0.01)
	10/2026	PEN 60,969	17,744	0	(70)	(70)	0.00
CBK	07/2026	COP 7,749,679	2,030	0	(212)	(212)	0.00
	07/2026	DKK 24,615	3,841	76	0	76	0.00
	07/2026	€ 13,208	15,394	294	0	294	0.00
	07/2026	£ 6,428	8,661	130	0	130	0.00
	07/2026	ILS 10,057	3,462	85	0	85	0.00
	07/2026	INR 522,676	5,540	18	0	18	0.00
	07/2026	NOK 13,140	1,416	89	0	89	0.00
	07/2026	SEK 162	18	1	0	1	0.00
	07/2026	\$ 3,883	COP 13,524,513	31	(6)	25	0.00
	07/2026	6,303	€ 5,490	0	(26)	(26)	0.00
	07/2026	4,485	IDR 80,461,849	7	0	7	0.00
	07/2026	1	ILS 4	0	0	0	0.00
	07/2026	5,394	INR 522,676	128	0	128	0.00
	07/2026	8,128	¥ 1,313,400	0	(47)	(47)	0.00
	07/2026	603	KRW 911,043	0	(14)	(14)	0.00
	07/2026	3,769	PEN 12,738	0	(35)	(35)	0.00
	07/2026	258	PLN 944	0	(7)	(7)	0.00
	08/2026	HKD 52	\$ 7	0	0	0	0.00
	08/2026	ILS 16,800	5,937	293	0	293	0.00
	08/2026	\$ 1,177	ILS 3,496	0	(3)	(3)	0.00
	09/2026	COP 83,712,527	\$ 21,873	0	(1,987)	(1,987)	(0.03)
	09/2026	IDR 171,066,842	9,476	0	(6)	(6)	0.00
	09/2026	INR 52,145	543	0	(5)	(5)	0.00
	09/2026	PEN 21,145	6,146	0	(36)	(36)	0.00
	09/2026	THB 138,116	4,169	0	(15)	(15)	0.00
	09/2026	\$ 34,291	COP 125,243,503	1,407	0	1,407	0.02
	09/2026	3,095	IDR 55,190,933	0	(35)	(35)	0.00
	09/2026	1,121	MXN 20,049	19	0	19	0.00
	10/2026	COP 5,699,570	\$ 1,612	6	(3)	3	0.00
	10/2026	PEN 12,791	3,769	34	0	34	0.00
	11/2026	COP 8,193,557	2,271	0	(30)	(30)	0.00
	12/2026	\$ 4,991	IDR 90,744,651	5	0	5	0.00
	03/2027	PEN 158,055	\$ 45,535	0	(365)	(365)	0.00
DUB	07/2026	IDR 10,794,867	604	1	0	1	0.00
	07/2026	INR 247,980	2,626	9	0	9	0.00
	07/2026	\$ 1,752	INR 169,033	31	0	31	0.00

Schedule of Investments Global Investment Grade Credit Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
FAR	07/2026	\$ 695	NOK 6,454	\$ 0	\$ (42)	\$ (42)	0.00
	07/2026	258	PLN 957	0	(3)	(3)	0.00
	07/2026	ZAR 162,706	\$ 10,051	140	0	140	0.00
	09/2026	IDR 104,863,716	5,820	7	0	7	0.00
	09/2026	\$ 1,899	IDR 34,492,869	12	0	12	0.00
	09/2026	2,626	INR 249,661	0	(9)	(9)	0.00
	07/2026	CNH 66,844	\$ 9,880	33	0	33	0.00
	07/2026	INR 234,078	2,481	8	0	8	0.00
	07/2026	PEN 12,731	3,765	34	0	34	0.00
	07/2026	SGD 91,352	71,605	979	0	979	0.01
	07/2026	\$ 36,432	CNH 247,813	75	0	75	0.00
	07/2026	119,805	£ 90,562	394	0	394	0.01
	07/2026	2,453	INR 234,078	20	0	20	0.00
	07/2026	44,369	¥ 7,175,025	0	(221)	(221)	0.00
	07/2026	9,242	PLN 33,764	0	(260)	(260)	0.00
	07/2026	10	SEK 96	0	0	0	0.00
	07/2026	ZAR 231,792	\$ 14,046	0	(74)	(74)	0.00
	08/2026	CNH 247,268	36,432	0	(72)	(72)	0.00
	08/2026	COP 59,733,266	15,486	0	(1,707)	(1,707)	(0.02)
	08/2026	£ 90,562	119,801	0	(395)	(395)	(0.01)
	08/2026	ILS 16,912	5,907	226	0	226	0.00
	08/2026	¥ 6,947,314	43,050	193	0	193	0.00
	08/2026	PEN 18,961	5,608	55	0	55	0.00
	08/2026	SEK 96	10	0	0	0	0.00
	08/2026	\$ 9	SGD 12	0	0	0	0.00
GLM	09/2026	1,199	INR 114,854	7	0	7	0.00
	09/2026	910	MXN 16,063	4	0	4	0.00
	07/2026	BRL 127,463	\$ 24,757	131	0	131	0.00
	07/2026	COP 229,031	60	0	(6)	(6)	0.00
	07/2026	KRW 1,728,224	1,119	3	0	3	0.00
	07/2026	\$ 27,910	BRL 147,276	764	(220)	544	0.01
	07/2026	130,620	CAD 185,873	391	0	391	0.01
	07/2026	15,013	COP 51,836,396	27	(79)	(52)	0.00
	07/2026	4,325	IDR 77,553,615	12	0	12	0.00
	07/2026	1,119	KRW 1,727,978	0	(3)	(3)	0.00
	07/2026	10,562	PLN 39,387	0	(84)	(84)	0.00
	08/2026	CAD 185,609	\$ 130,620	0	(391)	(391)	(0.01)
	08/2026	\$ 6,716	BRL 34,321	0	(137)	(137)	0.00
	08/2026	1,674	INR 160,527	15	0	15	0.00
	09/2026	COP 45,490,251	\$ 13,032	66	0	66	0.00
	09/2026	IDR 78,007,777	4,325	1	0	1	0.00
	09/2026	MXN 44,118	2,509	3	(3)	0	0.00
	09/2026	THB 315,487	9,776	220	0	220	0.00
	09/2026	\$ 8,943	BRL 46,031	0	(181)	(181)	0.00
	09/2026	8,859	IDR 159,073,206	17	(59)	(42)	0.00
	09/2026	6,780	INR 651,932	62	0	62	0.00
	09/2026	1,771	MXN 30,857	0	(16)	(16)	0.00
	10/2026	24,757	BRL 130,268	0	(132)	(132)	0.00
	11/2026	COP 6,533,329	\$ 1,806	0	(29)	(29)	0.00
IND JPM	07/2026	DKK 44,005	6,870	139	0	139	0.00
	07/2026	AUD 315,765	225,109	6,349	0	6,349	0.09
	07/2026	CNH 23,487	3,466	6	0	6	0.00
	07/2026	ILS 28,621	9,585	0	(22)	(22)	0.00
	07/2026	INR 66,185	701	2	0	2	0.00
	07/2026	KRW 534,032	345	0	0	0	0.00
	07/2026	NOK 19,031	1,923	0	(1)	(1)	0.00
	07/2026	NZD 2,760	1,631	61	0	61	0.00
	07/2026	\$ 7,852	£ 5,851	0	(86)	(86)	0.00
	07/2026	655	IDR 11,774,302	2	0	2	0.00
	07/2026	701	INR 66,185	0	(2)	(2)	0.00
	07/2026	519	KRW 796,270	0	(4)	(4)	0.00
	07/2026	2,017	NZD 3,576	18	0	18	0.00
	07/2026	22,156	PLN 80,770	2	(670)	(668)	(0.01)
	07/2026	2,382	THB 79,622	15	0	15	0.00
	08/2026	HKD 195	\$ 25	0	0	0	0.00
	08/2026	ILS 80,162	27,397	467	0	467	0.01
	08/2026	\$ 1,923	NOK 19,039	1	0	1	0.00
	09/2026	IDR 12,239,204	\$ 677	0	(1)	(1)	0.00
	09/2026	MXN 23,077	1,308	1	(6)	(5)	0.00
	09/2026	THB 512,348	15,655	160	(24)	136	0.00
	09/2026	TWD 20,595	651	6	0	6	0.00
	09/2026	\$ 69,221	BRL 356,247	0	(1,415)	(1,415)	(0.02)
	09/2026	6,149	COP 22,489,717	261	0	261	0.00
	09/2026	5,474	INR 521,970	2	(2)	0	0.00
	09/2026	25,942	MXN 453,058	0	(177)	(177)	0.00
MBC	12/2026	63,955	1,124,728	0	(451)	(451)	(0.01)
	07/2026	AUD 5,709	\$ 4,019	63	0	63	0.00
	07/2026	CHF 32,036	40,628	952	(40)	912	0.01
	07/2026	COP 52,031,098	14,269	0	(748)	(748)	(0.01)
	07/2026	€ 45,641	52,946	765	0	765	0.01
	07/2026	IDR 1,066,913	60	0	0	0	0.00
	07/2026	INR 248,960	2,636	9	0	9	0.00

	Settlement	Currency to	Currency to	Unrealised	Unrealised	Net Unrealised	% of
Counterparty	Month	be Delivered	be Received	Appreciation	(Depreciation)	Appreciation/ (Depreciation)	Net Assets
	07/2026	¥ 1,941,498	\$ 12,215	\$ 269	\$ 0	\$ 269	0.00
	07/2026	NOK 6,271	633	0	(1)	(1)	0.00
	07/2026	NZD 21,643	12,404	93	0	93	0.00
	07/2026	\$ 150,679	AUD 218,204	596	(104)	492	0.01
	07/2026	13,589	DKK 89,071	35	0	35	0.00
	07/2026	1,490,153	€ 1,311,865	9,803	(100)	9,703	0.13
	07/2026	2,258	£ 1,677	0	(32)	(32)	0.00
	07/2026	4,065	INR 391,799	68	0	68	0.00
	07/2026	4,109	KRW 6,229,195	0	(86)	(86)	0.00
	07/2026	3,768	NOK 35,812	0	(149)	(149)	0.00
	07/2026	1,809	NZD 3,206	15	0	15	0.00
	08/2026	AUD 214,948	\$ 148,221	0	(608)	(608)	(0.01)
	08/2026	DKK 88,917	13,589	0	(35)	(35)	0.00
	08/2026	€ 1,306,875	1,486,353	0	(9,801)	(9,801)	(0.13)
	08/2026	ILS 773	258	0	(1)	(1)	0.00
	08/2026	\$ 234	NOK 2,322	1	0	1	0.00
	09/2026	MXN 2,823	\$ 160	0	0	0	0.00
	09/2026	THB 91,414	2,738	0	(31)	(31)	0.00
	09/2026	\$ 10,790	INR 1,032,263	50	(14)	36	0.00
MYI	07/2026	CHF 6	\$ 8	0	0	0	0.00
	07/2026	SGD 61	47	0	0	0	0.00
	07/2026	\$ 963	€ 844	2	0	2	0.00
	07/2026	5,338	£ 4,032	13	0	13	0.00
	07/2026	3	SGD 4	0	0	0	0.00
NSL	07/2026	4,026	IDR 71,785,252	0	(11)	(11)	0.00
	07/2026	4,110	INR 395,439	63	0	63	0.00
	07/2026	15,767	TRY 741,161	36	0	36	0.00
	09/2026	IDR 72,187,839	\$ 4,026	24	0	24	0.00
	09/2026	\$ 1,894	IDR 33,695,274	0	(26)	(26)	0.00
SCX	07/2026	COP 8,177,528	\$ 2,123	0	(237)	(237)	0.00
	07/2026	¥ 32,900	205	3	0	3	0.00
	07/2026	\$ 7,359	£ 5,485	0	(79)	(79)	0.00
	07/2026	1,522	IDR 27,309,921	2	0	2	0.00
	07/2026	5,410	INR 518,522	63	0	63	0.00
	07/2026	2,995	¥ 475,900	0	(67)	(67)	0.00
	07/2026	9,954	KRW 14,237,268	0	(758)	(758)	(0.01)
	08/2026	HKD 184	\$ 23	0	0	0	0.00
	08/2026	\$ 4,161	INR 398,720	33	0	33	0.00
	09/2026	IDR 82,144,049	\$ 4,550	0	(3)	(3)	0.00
	09/2026	THB 112,477	3,483	76	0	76	0.00
	09/2026	\$ 4,828	IDR 86,664,453	6	(30)	(24)	0.00
SOG	07/2026	CNH 110,509	\$ 16,336	56	0	56	0.00
	07/2026	DKK 46,200	7,194	127	0	127	0.00
	07/2026	¥ 4,748,881	29,892	673	0	673	0.01
	07/2026	\$ 119,307	AUD 172,909	484	0	484	0.01
	07/2026	54	CAD 75	0	(1)	(1)	0.00
	07/2026	1,259	CHF 1,019	4	0	4	0.00
	07/2026	401	€ 344	0	(8)	(8)	0.00
	07/2026	126,647	£ 95,756	445	0	445	0.01
	07/2026	92,857	SGD 120,272	128	0	128	0.00
	08/2026	AUD 172,909	\$ 119,231	0	(491)	(491)	(0.01)
	08/2026	CHF 1,015	1,259	0	(4)	(4)	0.00
	08/2026	£ 95,756	126,643	0	(446)	(446)	(0.01)
	08/2026	SGD 120,000	92,857	0	(132)	(132)	0.00
SSB	07/2026	BRL 45,798	8,950	132	0	132	0.00
	07/2026	CAD 171,506	124,376	3,490	0	3,490	0.05
	07/2026	CHF 1,070	1,361	35	0	35	0.00
	07/2026	\$ 1,200	CAD 1,701	0	(1)	(1)	0.00
UAG	08/2026	CAD 1,698	\$ 1,200	1	0	1	0.00
	07/2026	\$ 263	PLN 960	0	(7)	(7)	0.00
	08/2026	COP 10,231,957	\$ 2,709	0	(236)	(236)	0.00
	09/2026	102,262,154	26,503	0	(2,645)	(2,645)	(0.03)
	09/2026	MXN 8,862	505	1	0	1	0.00
	09/2026	THB 13,047	398	2	0	2	0.00
	09/2026	\$ 7	THB 217	0	0	0	0.00
WST	07/2026	56,391	CHF 45,529	52	0	52	0.00
	08/2026	CHF 45,366	\$ 56,391	0	(53)	(53)	0.00
				\$ 71,231	\$ (30,312)	\$ 40,919	0.55

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional AUD (Hedged) Income and Investor AUD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 4,905	\$ 3,382	\$ 0	\$ (16)	\$ (16)	0.00
	07/2026	\$ 3,161	AUD 4,438	0	(86)	(86)	0.00
	08/2026	3,380	4,905	16	0	16	0.00
BOA	07/2026	2	3	0	0	0	0.00

Schedule of Investments Global Investment Grade Credit Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BSH	07/2026	AUD 2,583	\$ 1,794	\$ 5	\$ 0	\$ 5	0.00
	07/2026	\$ 2,835	AUD 3,978	0	(79)	(79)	0.00
	08/2026	1,793	2,583	0	(5)	(5)	0.00
FAR	07/2026	AUD 2,517	\$ 1,748	4	0	4	0.00
	07/2026	\$ 3,287	AUD 4,607	0	(95)	(95)	0.00
	08/2026	1,747	2,517	0	(4)	(4)	0.00
MBC	07/2026	AUD 3,669	\$ 2,528	0	(14)	(14)	0.00
	07/2026	\$ 196	AUD 278	1	(4)	(3)	0.00
	08/2026	2,428	3,527	14	0	14	0.00
SOG	07/2026	AUD 760	\$ 525	0	(2)	(2)	0.00
	07/2026	\$ 804	AUD 1,131	0	(21)	(21)	0.00
	08/2026	524	760	2	0	2	0.00
				\$ 42	\$ (326)	\$ (284)	0.00

As at 30 June 2026, the Institutional CHF (Hedged) Accumulation, Institutional CHF (Hedged) Income, Investor CHF (Hedged) Accumulation, Investor CHF (Hedged) Income, Administrative CHF (Hedged) Accumulation, E Class CHF (Hedged) Accumulation and W Class CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	CHF 96	\$ 118	\$ 0	\$ 0	\$ 0	0.00
CBK	07/2026	\$ 174	CHF 138	0	(2)	(2)	0.00
FAR	07/2026	CHF 163	\$ 204	2	0	2	0.00
	07/2026	\$ 88	CHF 69	0	(2)	(2)	0.00
JPM	07/2026	149,525	116,875	0	(4,636)	(4,636)	(0.06)
MBC	07/2026	CHF 2,422	\$ 2,994	6	(15)	(9)	0.00
	07/2026	\$ 168,283	CHF 131,794	0	(4,899)	(4,899)	(0.07)
MYI	08/2026	472	380	1	0	1	0.00
SOG	07/2026	CHF 128,489	\$ 158,821	0	(466)	(466)	(0.01)
	08/2026	\$ 158,821	CHF 128,028	467	0	467	0.01
SSB	07/2026	162,648	127,857	1	(4,145)	(4,144)	(0.06)
UAG	07/2026	CHF 268	\$ 337	5	0	5	0.00
WST	07/2026	127,816	158,308	0	(145)	(145)	0.00
	08/2026	\$ 158,308	CHF 127,358	148	0	148	0.00
				\$ 630	\$ (14,310)	\$ (13,680)	(0.19)

As at 30 June 2026, the Institutional CZK (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2026	CZK 28,894	\$ 1,358	\$ 0	\$ (3)	\$ (3)	0.00
	08/2026	\$ 1,358	CZK 28,886	3	0	3	0.00
BRC	07/2026	2,990	62,341	0	(53)	(53)	0.00
IND	07/2026	CZK 62,948	\$ 2,962	0	(3)	(3)	0.00
	08/2026	\$ 2,962	CZK 62,940	4	0	4	0.00
MYI	07/2026	CZK 63,244	\$ 2,970	0	(9)	(9)	0.00
	07/2026	\$ 2,165	CZK 45,126	0	(39)	(39)	0.00
RYL	08/2026	2,970	63,225	9	0	9	0.00
	07/2026	CZK 28,898	\$ 1,358	0	(3)	(3)	0.00
SCX	08/2026	\$ 1,358	CZK 28,890	3	0	3	0.00
	07/2026	716	14,915	0	(13)	(13)	0.00
SOG	07/2026	2,947	61,608	0	(45)	(45)	0.00
				\$ 19	\$ (168)	\$ (149)	0.00

As at 30 June 2026, the Institutional EUR (Currency Exposure) Accumulation, Institutional USD (Currency Exposure) Accumulation, Institutional USD (Currency Exposure) Income, E Class EUR (Currency Exposure) Income and H Institutional USD (Currency Exposure) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 107	\$ 74	\$ 0	\$ 0	\$ 0	0.00
	07/2026	CAD 147	103	0	0	0	0.00
	07/2026	\$ 4,770	AUD 6,698	0	(130)	(130)	0.00
	07/2026	345	£ 257	0	(4)	(4)	0.00
	07/2026	86	NZD 147	0	(2)	(2)	0.00
	08/2026	74	AUD 107	0	0	0	0.00
BOA	08/2026	103	CAD 147	0	0	0	0.00
	07/2026	€ 218	\$ 254	4	0	4	0.00
BPS	07/2026	\$ 23	¥ 3,667	0	(1)	(1)	0.00
	07/2026	£ 22	\$ 29	0	0	0	0.00
	07/2026	NZD 15	8	0	0	0	0.00
	07/2026	\$ 15,782	£ 11,778	0	(150)	(150)	0.00
	07/2026	78	¥ 12,405	0	(2)	(2)	0.00
	08/2026	29	£ 22	0	0	0	0.00
BSH	08/2026	8	NZD 15	0	0	0	0.00
	07/2026	AUD 490	\$ 340	1	0	1	0.00
	07/2026	€ 123	144	2	0	2	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
CBK	07/2026	\$ 413	¥ 65,737	\$ 0	\$ (9)	\$ (9)	0.00
	08/2026	340	AUD 490	0	(1)	(1)	0.00
	07/2026	1,739	€ 1,491	0	(34)	(34)	0.00
DUB	07/2026	70	SEK 644	0	(3)	(3)	0.00
	07/2026	33	AUD 46	0	(1)	(1)	0.00
FAR	07/2026	AUD 226	\$ 157	0	0	0	0.00
	07/2026	¥ 302,531	1,870	8	0	8	0.00
	07/2026	SEK 383	40	0	0	0	0.00
	07/2026	\$ 277	AUD 389	0	(8)	(8)	0.00
	08/2026	157	226	0	0	0	0.00
	08/2026	1,870	¥ 301,739	0	(8)	(8)	0.00
GLM	08/2026	40	SEK 383	0	0	0	0.00
	07/2026	CAD 14,125	\$ 9,927	0	(30)	(30)	0.00
	08/2026	\$ 9,927	CAD 14,105	30	0	30	0.00
JPM	07/2026	AUD 6,210	\$ 4,344	42	0	42	0.00
	07/2026	\$ 4	AUD 6	0	0	0	0.00
	07/2026	19	£ 14	0	0	0	0.00
	07/2026	1	NZD 1	0	0	0	0.00
	08/2026	4,341	AUD 6,210	0	(41)	(41)	0.00
	07/2026	AUD 108	\$ 74	0	0	0	0.00
MBC	07/2026	€ 579	672	9	0	9	0.00
	07/2026	NZD 134	76	1	0	1	0.00
	07/2026	SEK 234	24	0	0	0	0.00
	07/2026	\$ 1,387	CHF 1,086	0	(40)	(40)	0.00
	07/2026	208	€ 181	0	(1)	(1)	0.00
	07/2026	386	¥ 61,254	0	(9)	(9)	0.00
	08/2026	74	AUD 108	0	0	0	0.00
	08/2026	77	NZD 134	0	(1)	(1)	0.00
	08/2026	24	SEK 234	0	0	0	0.00
NSL	07/2026	£ 5	\$ 6	0	0	0	0.00
	08/2026	\$ 6	£ 5	0	0	0	0.00
SCX	07/2026	£ 11,497	\$ 15,217	0	(42)	(42)	0.00
	08/2026	\$ 15,216	£ 11,497	42	0	42	0.00
SOG	07/2026	€ 104,508	\$ 118,878	0	(606)	(606)	(0.01)
	07/2026	£525	694	0	(3)	(3)	0.00
	07/2026	\$ 3	AUD 4	0	0	0	0.00
	07/2026	121,036	€ 103,757	0	(2,411)	(2,411)	(0.03)
	07/2026	1,004	¥ 159,504	0	(23)	(23)	0.00
	08/2026	119,039	€ 104,508	605	0	605	0.01
SSB	08/2026	694	£ 525	3	0	3	0.00
	07/2026	CAD 129	\$ 91	0	0	0	0.00
	07/2026	\$ 10,530	CAD 14,520	0	(296)	(296)	(0.01)
WST	08/2026	91	129	0	0	0	0.00
	07/2026	CHF 1,085	\$ 1,344	0	(1)	(1)	0.00
	08/2026	\$ 1,344	CHF 1,081	1	0	1	0.00
				\$ 748	\$ (3,857)	\$ (3,109)	(0.04)

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation, Investor EUR (Hedged) Income, Administrative EUR (Hedged) Accumulation, Administrative EUR (Hedged) Income, E Class EUR (Hedged) Accumulation, E Class EUR (Hedged) Income, R Class EUR (Hedged) Income, T Class EUR (Hedged) Accumulation, W Class EUR (Hedged) Accumulation and W Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	€ 47	\$ 54	\$ 1	\$ 0	\$ 1	0.00
BPS	07/2026	2,311	2,633	0	(9)	(9)	0.00
	07/2026	\$ 528,512	€ 453,764	35	(9,760)	(9,725)	(0.13)
BSH	07/2026	€ 3,864	\$ 4,494	76	0	76	0.00
	07/2026	\$ 488,981	€ 419,389	0	(9,493)	(9,493)	(0.13)
CBK	07/2026	€ 994	\$ 1,159	22	0	22	0.00
	07/2026	\$ 14,253	€ 12,221	0	(282)	(282)	0.00
FAR	07/2026	€ 415,130	\$ 473,455	0	(1,163)	(1,163)	(0.02)
	08/2026	\$ 474,093	€ 415,130	1,161	0	1,161	0.02
MBC	07/2026	\$ 465,582	€ 529,188	250	(3,361)	(3,111)	(0.04)
	07/2026	€ 1,245	€ 1,071	0	(20)	(20)	0.00
	08/2026	€ 1,992	\$ 2,275	0	(6)	(6)	0.00
SOG	08/2026	\$ 509,623	€ 448,086	3,361	0	3,361	0.05
	07/2026	€ 448,086	\$ 509,697	0	(2,599)	(2,599)	(0.04)
	07/2026	\$ 524,272	€ 449,424	0	(10,446)	(10,446)	(0.14)
SSB	08/2026	510,389	448,086	2,595	0	2,595	0.03
	07/2026	164	143	0	0	0	0.00
	08/2026	€ 143	\$ 164	0	0	0	0.00
				\$ 7,501	\$ (37,139)	\$ (29,638)	(0.40)

Schedule of Investments Global Investment Grade Credit Fund (Cont.)

As at 30 June 2026, the Institutional GBP (Hedged) Accumulation, Institutional GBP (Hedged) Income, Investor GBP (Hedged) Income, Administrative GBP (Hedged) Income, E Class GBP (Hedged) Income, R Class GBP (Hedged) Income, W Class GBP (Hedged) Accumulation and W Class GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 169,110	£ 125,964	\$ 0	\$ (1,924)	\$ (1,924)	(0.02)
BOA	07/2026	£ 473	\$ 633	5	0	5	0.00
BPS	07/2026	123,966	163,530	27	(1,031)	(1,004)	(0.01)
	07/2026	\$ 223,815	£ 167,044	14	(2,121)	(2,107)	(0.03)
	08/2026	£ 81	\$ 106	0	0	0	0.00
	08/2026	\$ 160,745	£ 121,890	1,030	0	1,030	0.01
BRC	07/2026	£ 317	\$ 419	0	(2)	(2)	0.00
CBK	07/2026	5,887	7,898	84	0	84	0.00
	07/2026	\$ 157	£ 117	0	(2)	(2)	0.00
FAR	07/2026	£ 774	\$ 1,023	0	(3)	(3)	0.00
	07/2026	\$ 8,131	£ 6,047	0	(106)	(106)	0.00
	08/2026	1,023	774	3	0	3	0.00
JPM	07/2026	£ 482	\$ 647	7	0	7	0.00
	07/2026	\$ 182,555	£ 136,047	0	(1,987)	(1,987)	(0.03)
MBC	07/2026	£ 845	\$ 1,137	16	0	16	0.00
	07/2026	\$ 4,592	£ 3,466	16	(8)	8	0.00
NSL	07/2026	£ 25,036	\$ 32,948	0	(281)	(281)	0.00
	08/2026	\$ 32,947	£ 25,036	281	0	281	0.00
SCX	07/2026	£ 139,436	\$ 184,558	1	(509)	(508)	(0.01)
	07/2026	\$ 308	£ 229	0	(4)	(4)	0.00
	08/2026	184,459	139,367	512	0	512	0.01
SOG	07/2026	£ 139,357	\$ 184,092	0	(869)	(869)	(0.01)
	08/2026	\$ 184,087	£ 139,357	870	0	870	0.01
SSB	07/2026	£ 17,847	\$ 23,592	0	(96)	(96)	0.00
	08/2026	\$ 23,591	£ 17,847	96	0	96	0.00
UAG	07/2026	22,108	16,771	151	0	151	0.00
				\$ 3,113	\$ (8,943)	\$ (5,830)	(0.08)

As at 30 June 2026, the Institutional NOK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 10,804	NOK 100,027	\$ 0	\$ (696)	\$ (696)	(0.01)
CBK	07/2026	6,229	57,675	0	(401)	(401)	(0.01)
DUB	07/2026	7,675	71,310	0	(468)	(468)	(0.01)
JPM	07/2026	NOK 76,207	\$ 7,699	0	(2)	(2)	0.00
	08/2026	\$ 7,699	NOK 76,240	2	0	2	0.00
MBC	07/2026	NOK 97,901	\$ 9,851	0	(42)	(42)	0.00
	07/2026	\$ 6,795	NOK 63,007	0	(428)	(428)	(0.01)
	08/2026	9,851	97,943	42	0	42	0.01
SCX	07/2026	303	2,801	0	(20)	(20)	0.00
				\$ 44	\$ (2,057)	\$ (2,013)	(0.03)

As at 30 June 2026, the Institutional SEK (Hedged) Accumulation and Administrative SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 74,861	SEK 692,315	\$ 0	\$ (3,327)	\$ (3,327)	(0.05)
BPS	07/2026	SEK 47	\$ 5	0	0	0	0.00
CBK	07/2026	\$ 83,028	SEK 767,193	0	(3,757)	(3,757)	(0.05)
FAR	07/2026	SEK 450,525	\$ 46,429	0	(122)	(122)	0.00
	08/2026	\$ 46,429	SEK 449,726	122	0	122	0.00
MBC	07/2026	SEK 681,742	\$ 70,030	2	(413)	(411)	(0.01)
	07/2026	\$ 80,700	SEK 749,551	0	(3,253)	(3,253)	(0.04)
	08/2026	69,903	679,323	414	0	414	0.01
				\$ 538	\$ (10,872)	\$ (10,334)	(0.14)

As at 30 June 2026, the Institutional SGD (Hedged) Income, Investor SGD (Hedged) Income, Administrative SGD (Hedged) Income, E Class SGD (Hedged) Income and W Class SGD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 27,536	SGD 35,111	\$ 0	\$ (390)	\$ (390)	(0.01)
BOA	07/2026	SGD 11,807	\$ 9,122	0	(6)	(6)	0.00
	07/2026	\$ 45,134	SGD 57,639	0	(572)	(572)	(0.01)
	08/2026	9,122	11,780	6	0	6	0.00
BPS	07/2026	SGD 115	\$ 89	0	0	0	0.00
BRC	07/2026	232	181	2	0	2	0.00
	07/2026	\$ 140	SGD 179	0	(1)	(1)	0.00
DUB	07/2026	SGD 9,193	\$ 7,107	0	(1)	(1)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
FAR	07/2026	\$ 30,944	SGD 39,472	\$ 0	\$ (428)	\$ (428)	(0.01)
	08/2026	7,107	9,172	1	0	1	0.00
	07/2026	SGD 27,930	\$ 21,536	0	(58)	(58)	0.00
	07/2026	\$ 52,300	SGD 66,723	0	(715)	(715)	(0.01)
MBC	08/2026	21,536	27,866	58	0	58	0.00
	07/2026	SGD 553	\$ 432	4	0	4	0.00
NSL	07/2026	\$ 84	SGD 108	0	0	0	0.00
	07/2026	SGD 6,038	\$ 4,663	0	(5)	(5)	0.00
RBC	08/2026	\$ 4,663	SGD 6,024	5	0	5	0.00
	07/2026	69	89	0	0	0	0.00
SOG	07/2026	SGD 139,875	\$ 107,970	0	(171)	(171)	0.00
	07/2026	\$ 47	SGD 60	0	0	0	0.00
UAG	08/2026	107,970	139,558	174	0	174	0.01
	07/2026	1,272	1,650	3	0	3	0.00
				\$ 253	\$ (2,347)	\$ (2,094)	(0.03)
Total OTC Financial Derivative Instruments						\$ (8,761)	(0.12)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
OTHER FINANCIAL ASSETS			
Credit Suisse AG AT1 Claim	\$ 22,000	\$ 7,755	0.11
MMK International Capital DAC 4.375% due 13/06/2024 ^	4,900	294	0.00
Sberbank of Russia Via SB Capital S.A. 5.125% due 29/10/2022 ^	61,150	3,669	0.05
5.250% due 23/05/2023 ^ (h)	12,200	732	0.01
Total Other Financial Assets		\$ 12,450	0.17

SECURITIES SOLD SHORT

U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2056	95,385	(93,738)	(1.27)
Total Securities Sold Short		\$ (93,738)	(1.27)
Total Investments		\$ 8,665,702	117.17
Other Current Assets & Liabilities		\$ (1,269,562)	(17.17)
Net Assets		\$ 7,396,140	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- μ All or a portion of this amount represents unfunded loan commitments. The interest rate for the unfunded portion will be determined at the time of funding.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) When-issued security.
- (c) Security did not produce income within the last twelve months.
- (d) Zero coupon security.
- (e) Principal amount of security is adjusted for inflation.
- (f) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (g) Affiliated to the Fund.
- (h) Contingent convertible security.
- (i) Restricted Securities (31 December 2025: 1.18%):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Aurizon Network Pty. Ltd.	6.560%	21/12/2034	21/11/2024	\$ 329	\$ 353	0.00
Chick-fil-A, Inc.	4.580	21/07/2028	23/04/2026	1,500	1,492	0.02
Chick-fil-A, Inc.	4.600	21/07/2029	23/04/2026	700	694	0.01
Constellation Pharmaceuticals, Inc.	5.550	01/07/2033	16/01/2025	3,175	3,225	0.04
Ford Credit Canada Co.	4.398	09/04/2029	06/01/2026	3,410	3,334	0.05
Ford Credit Canada Co. Cie Credit Ford Du Canada	4.916	09/01/2031	06/01/2026	363	358	0.00
Goldman Sachs Group, Inc.	3.641	05/03/2032	26/02/2026	3,288	3,149	0.04
Goldman Sachs Group, Inc.	4.340	05/03/2037	26/02/2026	1,315	1,259	0.02
Grifols S.A.	7.500	01/05/2030	20/08/2025	4,160	4,100	0.06
Hardwood Funding LLC	4.840	07/06/2028	11/03/2025	2,700	2,694	0.04

Schedule of Investments Global Investment Grade Credit Fund (Cont.)

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Hardwood Funding LLC	4.980%	07/06/2030	11/03/2025	\$ 2,100	\$ 2,091	0.03
Hardwood Funding LLC	5.160	07/06/2032	11/03/2025	2,700	2,698	0.04
Kuwait Government International Bond	4.804	20/04/2033	13/04/2026	7,500	7,487	0.10
Morgan Stanley	0.000	02/04/2032	11/02/2020	42,537	34,996	0.47
National Football League	5.250	05/10/2034	07/10/2025	12,900	12,814	0.17
National Football League	5.420	05/10/2037	27/06/2025	4,600	4,583	0.06
Project Dorchester	4.610	04/01/2027	10/12/2025	4,075	4,002	0.05
RBC International	4.660	16/12/2028	18/11/2025	10,000	9,836	0.13
Stripe Global Holdings, Inc.	4.880	26/03/2029	23/03/2026	7,700	7,581	0.10
Stripe Global Holdings, Inc.	5.170	26/03/2031	23/03/2026	7,700	7,527	0.10
				\$ 122,752	\$ 114,273	1.53

(j) Securities with an aggregate fair value of \$662,559 (31 December 2025: \$25,061) and cash of \$Nil (31 December 2025: \$30) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Securities with an aggregate fair value of \$4,909 (31 December 2025: \$Nil) and cash of \$1,322 (31 December 2025: \$Nil) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$295,468 (31 December 2025: \$264,329) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$45,190 (31 December 2025: \$14,830) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 8,137,161	\$ 169,265	\$ 8,306,426
Investment Funds	390,290	0	0	390,290
Financial Derivative Instruments ⁽³⁾	8,775	41,590	(91)	50,274
Other Financial Assets	0	12,450	0	12,450
Securities Sold Short	0	(93,738)	0	(93,738)
Totals	\$ 399,065	\$ 8,097,463	\$ 169,174	\$ 8,665,702

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 7,688,752	\$ 163,249	\$ 7,852,001
Investment Funds	445,491	0	0	445,491
Financial Derivative Instruments ⁽³⁾	(8,271)	47,013	30	38,772
Other Financial Assets	0	6,490	4,695	11,185
Totals	\$ 437,220	\$ 7,742,255	\$ 167,974	\$ 8,347,449

(1) See Note 3 in the Notes to Financial Statements for additional information.

(2) Refer to the Schedule of Investments for additional information.

(3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOS	3.500%	24/06/2026	08/09/2026	\$ (8,954)	\$ (8,961)	(0.12)
BPS	(0.250)	17/06/2026	TBD ⁽¹⁾	€ (1,319)	(1,508)	(0.02)
	3.830	30/06/2026	TBD ⁽¹⁾	\$ (50,347)	(50,347)	(0.68)
BRC	1.000	09/02/2026	TBD ⁽¹⁾	(1,708)	(1,715)	(0.02)
	1.750	17/06/2026	TBD ⁽¹⁾	€ (2,814)	(3,220)	(0.04)
	2.000	17/06/2026	TBD ⁽¹⁾	(2,344)	(2,682)	(0.04)
	3.000	04/02/2026	TBD ⁽¹⁾	\$ (3,854)	(3,901)	(0.05)
	3.000	01/06/2026	TBD ⁽¹⁾	£ (1,768)	(2,352)	(0.03)
	3.000	02/06/2026	TBD ⁽¹⁾	(3,953)	(5,259)	(0.07)
	3.250	27/03/2026	TBD ⁽¹⁾	(1,238)	(1,658)	(0.02)
CIB	3.710	04/06/2026	16/07/2026	\$ (10,591)	(10,620)	(0.14)
DEU	3.650	29/06/2026	06/07/2026	(4,775)	(4,776)	(0.07)
	3.710	10/06/2026	01/07/2026	(7,690)	(7,707)	(0.11)
	3.740	29/06/2026	06/07/2026	(99)	(99)	0.00
	3.750	30/06/2026	07/07/2026	(7,186)	(7,187)	(0.10)
JML	1.750	17/06/2026	TBD ⁽¹⁾	€ (3,869)	(4,427)	(0.06)
JPS	3.720	22/06/2026	06/07/2026	\$ (90,419)	(90,503)	(1.23)
	3.730	30/06/2026	06/07/2026	(47,591)	(47,596)	(0.64)

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
MEI	1.850%	17/06/2026	TBD ⁽¹⁾	€ (1,287)	\$ (1,472)	(0.02)
NOM	3.720	11/06/2026	09/07/2026	\$ (48,193)	(48,293)	(0.65)
NXN	3.710	08/06/2026	06/07/2026	(156,579)	(156,950)	(2.12)
SCX	3.500	07/05/2026	TBD ⁽¹⁾	(3,931)	(3,952)	(0.05)
	3.650	10/06/2026	TBD ⁽¹⁾	(4,896)	(4,906)	(0.07)
STR	3.740	30/06/2026	01/07/2026	(190,365)	(190,385)	(2.58)
Total Reverse Repurchase Agreements					\$ (660,476)	(8.93)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (363)	\$ 1,010	\$ 647	\$ 5,264	\$ (6,140)	\$ (876)
BOA	(2,075)	2,530	455	5,415	(5,430)	(15)
BPS	26,363	(27,780)	(1,417)	4,517	(4,280)	237
BRC	1,203	(1,450)	(247)	12,027	(13,170)	(1,143)
BSH	(9,886)	10,430	544	342	(350)	(8)
CBK	(4,010)	4,010	0	(158)	1,440	1,282
DUB	(751)	710	(41)	(620)	580	(40)
FAR	(1,627)	1,670	43	(2,354)	2,870	516
GLM	362	(520)	(158)	2,814	(2,940)	(126)
GSC	(3)	0	(3)	N/A	N/A	N/A
GST	2,298	(2,280)	18	292	(300)	(8)
IND	140	0	140	78	0	78
JPM	3,497	(4,610)	(1,113)	3,502	(3,640)	(138)
MBC	(7,409)	7,890	481	(8,043)	8,670	627
MYC	79	(10)	69	84	(10)	74
MYI	(23)	0	(23)	(113)	0	(113)
NSL	86	0	86	2,690	(3,050)	(360)
RBC	N/A	N/A	N/A	2	(10)	(8)
SCX	(1,024)	920	(104)	(735)	800	65
SOG	(12,111)	12,510	399	9,206	(9,570)	(364)
SSB	(783)	840	57	466	(340)	126
UAG	(2,726)	2,670	(56)	(657)	470	(187)
WST	2	0	2	41	0	41

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	52.78	56.46
Transferable securities dealt in on another regulated market*	27.92	25.45
Other transferable securities	0.83	0.30
Investment funds	3.83	4.66
Financial derivative instruments dealt in on a regulated market	0.24	0.09
Centrally cleared financial derivative instruments	0.53	0.39
OTC financial derivative instruments	1.00	0.83
Other financial assets	0.12	0.12
Other assets	12.75	11.70
Total Assets	100.00	100.00

* As per the list of markets, set out in appendix 1 to the Prospectus, which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Australia	5.99	4.47
Austria	0.43	0.48
Belgium	0.21	0.40
Bermuda	0.82	0.53
Brazil	0.45	0.20
Canada	1.99	2.51
Cayman Islands	2.01	1.12
Chile	0.05	0.05
Colombia	0.97	0.84
Costa Rica	0.03	N/A
Czech Republic	0.11	0.07
Denmark	0.52	0.31
Finland	0.25	0.32

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
France	3.08	2.20
Germany	1.02	0.83
Guernsey, Channel Islands	0.46	0.54
Hungary	0.19	0.18
India	0.32	0.31
Indonesia	0.25	0.21
Ireland	0.91	0.86
Isle of Man	0.07	0.16
Israel	0.81	0.44
Italy	0.91	0.98
Japan	2.76	2.31
Jersey, Channel Islands	0.69	0.56
Kuwait	0.10	N/A
Latvia	0.01	0.01
Liberia	0.10	0.28
Luxembourg	1.49	0.94
Mexico	0.79	0.76
Multinational	0.12	0.12
Netherlands	2.68	2.31
Norway	0.61	0.43
Panama	0.11	0.37
Peru	1.09	1.05
Poland	0.40	0.39
Portugal	0.22	0.24
Qatar	0.36	0.17
Romania	0.84	0.82
Saudi Arabia	1.33	1.05
Singapore	0.06	0.10
Slovakia	0.16	0.01
South Africa	1.13	1.06
South Korea	0.45	0.63
Spain	0.55	0.67
Supranational	0.51	0.49
Sweden	0.57	0.01
Switzerland	0.69	0.63
Thailand	0.04	0.04
Turkey	0.02	0.02
United Arab Emirates	0.74	0.18
United Kingdom	8.93	7.56
United States	62.69	58.41
Virgin Islands (British)	N/A	0.08
Short-Term Instruments	0.22	0.14
Investment Funds	5.28	5.67
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.32	(0.16)
Purchased Options		
Future Styled Options on Exchange-Traded Futures Contracts	N/A	0.00
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	0.00	0.00
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	0.00	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.02)	(0.02)
Credit Default Swaps on Credit Indices — Buy Protection	(0.01)	(0.01)
Credit Default Swaps on Credit Indices — Sell Protection	0.14	0.03
Interest Rate Swaps	0.37	0.23
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	N/A	0.01
Interest Rate Swaptions	N/A	0.00
Written Options		
Foreign Currency Options	0.00	0.00
Interest Rate Swaptions	0.00	0.00
Options on Securities	0.00	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.24	0.17
Forward Foreign Currency Contracts	0.55	(0.47)
Hedged Forward Foreign Currency Contracts	(0.91)	0.72
Other Financial Assets	0.17	0.14
Securities Sold Short	(1.27)	N/A
Other Current Assets & Liabilities	(17.17)	(6.15)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES				SOVEREIGN ISSUES							
AUSTRALIA				Chile Government International Bond							
ASSET-BACKED SECURITIES				1.250% due 29/01/2040 € 800 \$ 670 0.03							
Plenti PL & Green ABS Trust				1.250% due 22/01/2051 2,200 1,420 0.06							
5.276% due 11/07/2037 AUD 1,971 \$ 1,364 0.06				3.875% due 09/07/2031 3,600 4,204 0.18							
CORPORATE BONDS & NOTES				3.875% due 14/04/2036 4,100 4,695 0.21							
APPF Commercial Finance Pty. Ltd.				4.340% due 07/03/2042 \$ 1,000 886 0.04							
3.600% due 11/11/2031 800 490 0.02				11,875 0.52							
Boral Finance Pty. Ltd.				16,370 0.72							
3.750% due 01/05/2028 \$ 52 51 0.00				COLOMBIA							
Commonwealth Bank of Australia				CORPORATE BONDS & NOTES							
5.929% due 14/03/2046 4,200 4,231 0.19				Grupo Nutresa S.A.							
Goodman Australia Finance Pty. Ltd.				8.000% due 12/05/2030 2,000 2,121 0.09							
3.875% due 29/04/2033 € 2,700 3,090 0.13				9.000% due 12/05/2035 3,700 4,119 0.18							
4.250% due 03/05/2030 600 705 0.03				6,240 0.27							
GPT Wholesale Office Fund				SOVEREIGN ISSUES							
3.222% due 05/11/2031 AUD 1,740 1,074 0.05				Colombian TES							
ICPF Finance Pty. Ltd.				9.250% due 28/05/2042 COP 3,218,000 760 0.03							
6.573% due 07/11/2033 3,300 2,357 0.10				11.500% due 25/07/2046 4,361,000 1,227 0.06							
Lendlease Finance Ltd.				11.750% due 24/01/2035 24,795,000 7,064 0.31							
3.400% due 27/10/2027 1,370 922 0.04				12.000% due 13/03/2058 1,012,000 290 0.01							
Macquarie University				12.750% due 28/11/2040 20,974,000 6,347 0.28							
2.250% due 22/05/2030 750 465 0.02				15,688 0.69							
3.500% due 07/09/2028 250 167 0.01				21,928 0.96							
Mirvac Group Finance Ltd.				COSTA RICA							
5.150% due 18/03/2031 2,580 1,757 0.08				SOVEREIGN ISSUES							
5.900% due 18/03/2036 1,800 1,235 0.05				Costa Rica Government International Bond							
Mwof Finance Co. Pty. Ltd.				5.500% due 21/11/2030 € 2,000 2,406 0.11							
6.041% due 06/05/2031 6,700 4,747 0.21				6.001% due 16/01/2036 3,250 3,934 0.17							
NBN Co. Ltd.				Total Costa Rica 6,340 0.28							
3.375% due 29/11/2032 € 1,500 1,716 0.07				CZECH REPUBLIC							
3.500% due 22/03/2030 2,300 2,658 0.12				CORPORATE BONDS & NOTES							
5.000% due 28/08/2031 AUD 2,200 1,511 0.07				EPH Financing International A/S							
Scentre Group Trust				4.625% due 02/07/2032 4,500 5,252 0.23							
5.850% due 22/04/2032 3,000 2,098 0.09				5.875% due 30/11/2029 1,800 2,189 0.10							
Stockland Trust				Total Czech Republic 7,441 0.33							
6.120% due 21/10/2033 2,700 1,895 0.08				DENMARK							
Vicinity Centres Trust				CORPORATE BONDS & NOTES							
4.927% due 02/06/2028 2,500 1,724 0.08				Danske Bank A/S							
5.836% due 03/03/2036 300 205 0.01				3.500% due 26/05/2033 1,200 1,374 0.06							
Weir Group Australian Holdings Pty. Ltd.				4.500% due 09/11/2028 1,000 1,167 0.05							
5.200% due 23/01/2031 3,800 2,537 0.11				Novonesis Novozymes							
35,635 1.56				3.250% due 19/03/2030 3,600 4,130 0.18							
SOVEREIGN ISSUES				Nykredit Realkredit A/S							
Australia Government International Bond				1.375% due 12/07/2027 0 0 0.00							
4.250% due 21/06/2034 29,300 19,803 0.87				TDC Net A/S							
4.750% due 21/06/2054 13,400 8,593 0.38				5.000% due 09/08/2032 4,800 5,697 0.25							
5.000% due 21/06/2036 9,000 6,364 0.28				6.500% due 01/06/2031 1,600 2,016 0.09							
New South Wales Treasury Corp.				Total Denmark 14,384 0.63							
2.500% due 22/11/2032 2,400 1,445 0.06				FINLAND							
3.500% due 20/11/2037 3,000 1,734 0.08				LOAN PARTICIPATIONS AND ASSIGNMENTS							
4.750% due 20/09/2035 3,100 2,072 0.09				Spa Holdings Oy							
Queensland Treasury Corp.				8.244% due 23/05/2030 \$ 1,489 1,484 0.07							
5.000% due 10/03/2036 2,300 1,558 0.07				FRANCE							
South Australian Government Financing Authority				CORPORATE BONDS & NOTES							
2.000% due 23/05/2036 1,400 722 0.03				ARGAN S.A.							
4.750% due 24/05/2035 9,600 6,440 0.28				3.779% due 30/10/2029 € 2,100 2,416 0.11							
Treasury Corp. of Victoria				Arkea Home Loans SFH S.A.							
2.000% due 17/09/2035 12,500 6,581 0.29				3.250% due 01/08/2033 9,900 11,351 0.50							
2.000% due 20/11/2037 800 389 0.02				AXA S.A.							
Western Australian Treasury Corp.				1.375% due 07/10/2041 500 515 0.02							
5.750% due 24/10/2039 4,600 3,262 0.14											
58,963 2.59											
Total Australia 95,962 4.21											
AUSTRIA											
CORPORATE BONDS & NOTES											
CA Immobilien Anlagen AG											
3.500% due 07/07/2029 (b) € 3,800 4,326 0.19											
BELGIUM											
CORPORATE BONDS & NOTES											
FLUVIUS System Operator C.V.											
3.500% due 12/03/2035 3,000 3,383 0.15											

Schedule of Investments Global Investment Grade Credit ESG Fund (Cont.)

DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS	DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS	DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS
5.500% due 11/07/2043	€ 2,300	\$ 2,864	0.13	Deutsche Bank AG				HUNGARY			
6.375% due 16/07/2033 (e)(g)	1,500	1,847	0.08	1.875% due 23/02/2028	€ 2,500	\$ 2,840	0.12	SOVEREIGN ISSUES			
Banque Federative du Credit Mutuel S.A.				2.311% due 16/11/2027	\$ 2,200	2,182	0.10	Hungary Government International Bond			
0.250% due 29/06/2028	900	977	0.04	3.547% due 18/09/2031	250	236	0.01	4.875% due 22/03/2040 (i)	€ 6,260	\$ 7,506	0.33
4.000% due 21/11/2029	1,800	2,113	0.09	3.742% due 07/01/2033	1,300	1,192	0.05	INDIA			
4.125% due 18/09/2030	800	947	0.04	4.725% due 06/02/2032	900	887	0.04	CORPORATE BONDS & NOTES			
4.375% due 02/05/2030	1,100	1,302	0.06	Deutsche Boerse AG				IIFL Finance Ltd.			
BNP Paribas Cardif S.A.				3.875% due 28/09/2026	€ 1,500	1,719	0.08	7.600% due 10/09/2029	\$ 3,000	3,016	0.13
6.125% due 19/12/2033 (e)(g)	4,900	5,731	0.25	E.ON SE				ReNew Pvt Ltd.			
BNP Paribas S.A.				5.461% due 21/10/2035	AUD 2,200	1,470	0.06	5.875% due 05/03/2027	1,765	1,764	0.08
0.500% due 19/01/2030	1,500	1,603	0.07	EnBW Energie Baden-Wuerttemberg AG				Renew Treasury Ifsc Pvt Ltd.			
1.250% due 13/07/2031	€ 500	553	0.02	4.500% due 10/02/2056	€ 1,700	1,931	0.09	6.500% due 02/02/2031	4,000	3,959	0.18
3.132% due 20/01/2033 (i)	\$ 1,400	1,269	0.06	Eurogrid GmbH				ReNew Wind Energy AP2			
4.400% due 14/08/2028	1,333	1,324	0.06	3.279% due 05/09/2031	1,000	1,138	0.05	4.500% due 14/07/2028	1,000	968	0.04
4.750% due 28/05/2032	€ 1,800	2,174	0.10	3.915% due 01/02/2034	2,100	2,440	0.11	SAEL Ltd.			
4.892% due 30/06/2030	\$ 2,400	2,400	0.10	HOWOGE Wohnungsbaugesellschaft mbH				7.800% due 31/07/2031	634	644	0.03
5.125% due 13/01/2029	800	805	0.04	3.875% due 05/06/2030	3,200	3,723	0.16	Total India		10,351	0.46
7.375% due 10/09/2034 (e)(g)	800	836	0.04	IHO Verwaltungs GmbH				INDONESIA			
BPCE S.A.				5.625% due 15/05/2031	900	1,072	0.05	SOVEREIGN ISSUES			
3.116% due 19/10/2032	300	267	0.01	Kreditanstalt fuer Wiederaufbau				Indonesia Government International Bond			
3.875% due 11/01/2029	€ 100	116	0.01	0.875% due 15/09/2026	€ 1,600	2,110	0.09	4.500% due 29/05/2033	€ 4,000	4,629	0.20
4.875% due 26/02/2036	2,400	2,858	0.13	2.750% due 14/02/2033	€ 750	851	0.04	IRELAND			
5.389% due 28/05/2031	\$ 2,500	2,529	0.11	2.750% due 01/04/2033	2,600	2,948	0.13	ASSET-BACKED SECURITIES			
6.508% due 18/01/2035	1,100	1,145	0.05	4.250% due 15/02/2030	€ 2,300	3,047	0.13	Aqueduct European CLO DAC			
6.915% due 14/01/2046	2,250	2,344	0.10	4.875% due 03/02/2031	2,400	3,253	0.14	3.511% due 15/07/2039 (b)	2,200	2,515	0.11
Carmila S.A.				Muenchener Rueckversicherungs-Gesellschaft AG				Arbour CLO DAC			
3.750% due 13/01/2033	€ 900	1,014	0.04	in Muenchen				3.433% due 15/11/2037	900	1,030	0.04
Credit Agricole Assurances S.A.				1.000% due 26/05/2042	€ 1,700	1,680	0.07	Ares European CLO DAC			
1.500% due 06/10/2031	3,100	3,195	0.14	4.250% due 26/05/2044	900	1,046	0.05	3.234% due 21/10/2034	206	237	0.01
Credit Agricole S.A.				Robert Bosch GmbH				3.512% due 15/07/2037	2,400	2,746	0.12
3.250% due 25/08/2032	2,400	2,711	0.12	4.000% due 21/05/2036	3,300	3,790	0.17	Capital Four CLO DAC			
3.500% due 26/09/2034	1,200	1,353	0.06	4.375% due 02/06/2043	1,000	1,135	0.05	3.394% due 15/04/2038	2,000	2,287	0.10
3.750% due 23/01/2031	3,300	3,823	0.17	Volkswagen Bank GmbH				CVC Cordatus Loan Fund DAC			
5.875% due 23/03/2035 (e)(g)	1,300	1,528	0.07	3.625% due 26/11/2028	1,900	2,184	0.10	3.488% due 15/06/2037	3,000	3,434	0.15
Electricite de France S.A.				4.000% due 26/11/2030	3,000	3,460	0.15	3.528% due 15/05/2037	1,000	1,146	0.05
5.500% due 25/01/2035	€ 600	781	0.03	Vonovia SE				Harvest CLO DAC			
Engie S.A.				3.500% due 06/07/2031 (b)	1,700	1,937	0.09	3.464% due 15/10/2038	650	744	0.03
6.125% due 16/01/2032 (e)	3,300	4,421	0.19	ZF Finance GmbH				3.523% due 25/07/2037 (b)	2,400	2,744	0.12
Societe Generale S.A.				2.250% due 03/05/2028	1,800	1,996	0.09	Hayfin Emerald CLO DAC			
3.625% due 01/03/2041	\$ 1,050	776	0.03			59,495	2.62	3.454% due 15/10/2038	1,400	1,602	0.07
7.367% due 10/01/2053	2,200	2,371	0.10	SOVEREIGN ISSUES				Invesco Euro CLO DAC			
SPIE S.A.				Land Berlin				3.277% due 15/07/2037	2,800	3,205	0.14
3.875% due 18/05/2031	€ 4,400	5,015	0.22	2.750% due 14/02/2033 (i)	2,600	2,936	0.13	Neuberger Berman Loan Advisers Euro CLO DAC			
		77,274	3.39	Republic of Germany				3.414% due 15/07/2039	1,700	1,946	0.09
NON-AGENCY MORTGAGE-BACKED SECURITIES				2.500% due 15/02/2035	13,000	14,521	0.63	OCF Euro CLO DAC			
BPCE Home Loans FCT				State of Hesse				3.513% due 15/04/2037	2,500	2,858	0.13
2.750% due 31/10/2058	3,453	3,954	0.18	2.875% due 04/07/2033	1,200	1,364	0.06	Providus CLO DAC			
SOVEREIGN ISSUES				State of North Rhine-Westphalia				3.415% due 20/11/2038	2,700	3,089	0.14
Action Logement Services				0.500% due 25/11/2039	200	159	0.01	Toro European CLO DAC			
3.125% due 28/09/2037	400	426	0.02	2.900% due 07/06/2033	1,975	2,249	0.10	3.474% due 15/04/2037	3,000	3,434	0.15
Caisse Francaise de Financement Local S.A.						21,229	0.93			33,017	1.45
3.250% due 17/04/2035	3,900	4,426	0.19	GUERNSEY, CHANNEL ISLANDS				CORPORATE BONDS & NOTES			
3.625% due 17/01/2029	2,600	3,027	0.13	CORPORATE BONDS & NOTES				BMS Ireland Capital Funding DAC			
Ile-de-France Mobilites				Globalworth Real Estate Investments Ltd.				4.581% due 10/11/2055	250	283	0.01
3.450% due 25/06/2049	1,200	1,185	0.05	6.250% due 31/03/2030	987	1,152	0.05	CCEP Finance Ireland DAC			
3.700% due 14/06/2038	3,900	4,336	0.19	HONG KONG				0.500% due 06/09/2029	1,900	2,010	0.09
Societe Des Grands Projets EPIC				ASSET-BACKED SECURITIES				Zurich Finance Ireland Designated Activity Co.			
3.700% due 25/05/2053	2,000	2,007	0.09	Bauhinia Ltd.				5.000% due 24/06/2033	\$ 4,400	4,412	0.20
Societe Nationale SNCF S.A.				4.919% due 19/10/2045	\$ 5,039	5,032	0.22			6,705	0.30
3.625% due 03/04/2035	1,400	1,601	0.07	CORPORATE BONDS & NOTES				SOVEREIGN ISSUES			
Unedic ASSEO				MTR Corp. Ltd.				Ireland Government International Bond			
4.000% due 03/06/2041	1,500	1,707	0.08	5.582% due 29/01/2038	AUD 2,800	1,940	0.09	3.000% due 18/10/2043	€ 3,000	3,254	0.14
		18,715	0.82	SOVEREIGN ISSUES				Total Ireland		42,976	1.89
Total France		99,943	4.39	Hong Kong Government International Bond				ITALY			
GERMANY				3.000% due 14/05/2034	€ 2,300	2,614	0.11	CORPORATE BONDS & NOTES			
CORPORATE BONDS & NOTES				Total Hong Kong		9,586	0.42	Intesa Sanpaolo SpA			
Amprion GmbH								2.625% due 11/03/2036	€ 1,000	1,038	0.04
3.125% due 27/08/2030	1,400	1,592	0.07								
3.162% due 15/01/2031	2,300	2,610	0.11								
3.625% due 21/05/2031	1,800	2,083	0.09								
3.850% due 27/08/2039	1,700	1,887	0.08								
3.971% due 22/09/2032	900	1,056	0.05								

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
4.000% due 23/09/2029	\$ 1,300	\$ 1,271	0.06	Bevco Lux SARL				Ayvens Bank NV			
4.198% due 01/06/2032	900	850	0.04	1.000% due 16/01/2030	€ 1,900	\$ 1,993	0.09	0.250% due 07/09/2026	€ 3,300	\$ 3,757	0.17
4.950% due 01/06/2042	2,100	1,834	0.08	CBRE Europe Logistics Partners S.C.A. SICAV-SIF				Cooperative Rabobank UA			
6.500% due 14/03/2029	£ 1,000	1,364	0.06	3.500% due 22/09/2032	5,500	6,154	0.27	3.649% due 06/04/2028	\$ 1,700	1,690	0.07
6.625% due 31/05/2033	1,100	1,570	0.07	3.875% due 28/05/2031	1,400	1,608	0.07	3.750% due 21/07/2026	1,000	999	0.04
6.625% due 20/06/2033	\$ 600	651	0.03	CBRE Global Investors Open-Ended Funds S.C.A.				4.875% due 29/06/2029 (e)(g)	€ 2,000	2,328	0.10
7.778% due 20/06/2054	400	472	0.02	SICAV-SIF-Pan European Core Fund				5.447% due 05/03/2030	\$ 500	509	0.02
Terna - Rete Elettrica Nazionale				0.500% due 27/01/2028	600	659	0.03	CTP NV			
3.000% due 22/07/2031	€ 1,000	1,129	0.05	0.900% due 12/10/2029	3,700	3,909	0.17	1.500% due 27/09/2031	€ 500	511	0.02
UniCredit SpA				4.750% due 27/03/2034	2,300	2,740	0.12	3.375% due 19/07/2030	2,600	2,955	0.13
5.459% due 30/06/2035	\$ 2,080	2,092	0.09	CPI Property Group S.A.				3.625% due 10/03/2031	3,300	3,762	0.17
7.296% due 02/04/2034	2,600	2,737	0.12	1.750% due 14/01/2030	1,550	1,555	0.07	Digital Dutch Finco BV			
		15,008	0.66	4.750% due 22/07/2030	2,500	2,730	0.12	3.875% due 13/09/2033	7,500	8,519	0.37
SOVEREIGN ISSUES				6.875% due 05/02/2033	£ 3,100	3,841	0.17	Digital Intrepid Holding BV			
Italy Buoni Poliennali Del Tesoro				Nova Securitisation SARL				0.625% due 15/07/2031	250	247	0.01
4.050% due 30/10/2037	€ 3,800	4,487	0.20	5.750% due 03/02/2031	\$ 8,200	7,914	0.35	1.375% due 18/07/2032	300	299	0.01
4.100% due 30/04/2046	3,660	4,142	0.18	P3 Group SARL				DSV Finance BV			
		8,629	0.38	3.375% due 22/03/2031	€ 1,100	1,242	0.05	3.125% due 06/11/2028	400	458	0.02
Total Italy		23,637	1.04	4.000% due 19/04/2032	7,375	8,496	0.37	3.250% due 06/11/2030	200	229	0.01
JAPAN				Prologis International Funding S.A.				3.375% due 06/11/2032	600	684	0.03
CORPORATE BONDS & NOTES				3.700% due 07/10/2034	2,000	2,272	0.10	3.375% due 06/11/2034	600	675	0.03
Mitsubishi UFJ Financial Group, Inc.				4.375% due 01/07/2036	2,100	2,483	0.11	ENEL Finance International NV			
1.538% due 20/07/2027	\$ 1,650	1,648	0.07	Segro Capital SARL				2.125% due 12/07/2028	\$ 900	857	0.04
2.048% due 17/07/2030	700	631	0.03	1.875% due 23/03/2030	950	1,035	0.04	2.500% due 12/07/2031	3,600	3,208	0.14
2.494% due 13/10/2032	2,900	2,569	0.11	Total Luxembourg		52,465	2.30	7.500% due 14/10/2032	600	672	0.03
3.197% due 10/06/2031	€ 1,800	2,047	0.09	MAURITIUS				Flora Food Management BV			
Mizuho Bank Ltd.				CORPORATE BONDS & NOTES				6.875% due 02/07/2029	€ 2,600	2,908	0.13
4.395% due 16/04/2029	\$ 1,900	1,895	0.08	Clean Renewable Power Mauritius Pte. Ltd.				7.500% due 31/10/2030	1,800	2,054	0.09
Mizuho Financial Group, Inc.				4.250% due 25/03/2027	\$ 956	944	0.04	Iberdrola International BV			
2.201% due 10/07/2031	2,900	2,618	0.11	India Green Power Holdings				6.750% due 15/09/2033	\$ 1,200	1,309	0.06
3.210% due 16/05/2032	€ 1,200	1,358	0.06	4.000% due 22/02/2027	960	948	0.04	ING Groep NV			
3.261% due 22/05/2030	\$ 3,800	3,653	0.16	Total Mauritius		1,892	0.08	3.125% due 10/02/2032	€ 4,500	5,074	0.22
Nippon Life Insurance Co.				MEXICO				5.525% due 25/03/2036	\$ 4,900	4,978	0.22
2.900% due 16/09/2051	700	619	0.03	CORPORATE BONDS & NOTES				7.000% due 16/11/2032 (e)(g)	2,000	2,059	0.09
Nomura Holdings, Inc.				BBVA Bancomer S.A.				JAB Holdings BV			
2.172% due 14/07/2028	2,600	2,471	0.11	7.625% due 11/02/2035 (g)	700	724	0.03	4.500% due 08/04/2052	7,300	5,626	0.25
Norinchukin Bank				8.125% due 08/01/2039 (g)	2,700	2,881	0.13	5.000% due 12/06/2033	€ 200	245	0.01
1.284% due 22/09/2026	2,000	1,985	0.09	Metalsa S.A. de C.V.				JDE Peet's NV			
2.080% due 22/09/2031	800	692	0.03	3.750% due 04/05/2031	1,700	1,521	0.07	1.125% due 16/06/2033	800	759	0.03
5.094% due 16/10/2029	5,600	5,640	0.25	Trust 2401				1.375% due 15/01/2027	\$ 1,482	1,455	0.06
NTT Finance Corp.				7.375% due 13/02/2034	938	997	0.04	2.250% due 24/09/2031	1,358	1,177	0.05
5.171% due 16/07/2032	600	600	0.03	Trust Fibra Uno				Lseg Netherlands BV			
5.502% due 16/07/2035	1,100	1,107	0.05	7.375% due 13/02/2034	662	703	0.03	0.750% due 06/04/2033	€ 2,700	2,590	0.11
Sumitomo Mitsui Financial Group, Inc.						6,826	0.30	4.125% due 29/09/2026	1,500	1,719	0.08
2.472% due 14/01/2029	4,800	4,559	0.20	SOVEREIGN ISSUES				4.231% due 29/09/2030	2,100	2,495	0.11
4.522% due 12/02/2032	3,900	3,836	0.17	Mexico Government International Bond				Nationale-Nederlanden Bank NV			
Toyota Motor Corp.				4.490% due 25/05/2032	€ 1,550	1,803	0.08	0.500% due 21/09/2028	2,900	3,141	0.14
3.230% due 29/03/2030	€ 4,000	4,581	0.20	5.375% due 16/05/2040	4,000	4,606	0.20	NE Property BV			
3.714% due 29/06/2034	900	1,032	0.04	6.338% due 04/05/2053	\$ 2,000	1,879	0.08	2.000% due 20/01/2030	4,600	4,977	0.22
		43,541	1.91			8,288	0.36	3.875% due 30/09/2033	4,800	5,441	0.24
SOVEREIGN ISSUES				Total Mexico		15,114	0.66	NN Group NV			
Japan Government International Bond				NETHERLANDS				4.625% due 13/01/2048	200	232	0.01
2.100% due 20/09/2054	¥ 290,000	1,231	0.05	ASSET-BACKED SECURITIES				5.750% due 11/09/2034 (e)(g)	1,700	1,983	0.09
2.400% due 20/03/2045	808,000	4,194	0.18	Bumper NL BV				6.000% due 03/11/2043	2,100	2,674	0.12
2.400% due 20/03/2055	1,620,000	7,387	0.33	2.925% due 21/03/2036	€ 4,535	5,193	0.23	Prosus NV			
3.200% due 20/09/2055	800,000	4,322	0.19	2.955% due 22/03/2035	932	1,067	0.05	3.257% due 19/01/2027	\$ 2,200	2,179	0.10
Tokyo Metropolitan Government						6,260	0.28	Sagax Euro MTN NL BV			
4.125% due 30/04/2031	\$ 2,700	2,671	0.12	CORPORATE BONDS & NOTES				1.000% due 17/05/2029	€ 1,000	1,071	0.05
		19,805	0.87	ABN AMRO Bank NV				SGS Finance BV			
Total Japan		63,346	2.78	2.470% due 13/12/2029	\$ 5,700	5,402	0.24	3.125% due 10/09/2030	700	796	0.03
LATVIA				Alliander NV				Stedin Holding NV			
CORPORATE BONDS & NOTES				3.250% due 30/04/2031	€ 2,500	2,867	0.13	4.250% due 21/10/2035 (e)	600	674	0.03
Latvenergo A/S				American Medical Systems Europe BV				Stellantis NV			
4.162% due 25/06/2033	€ 5,100	5,858	0.26	3.375% due 08/03/2029	1,100	1,267	0.06	6.250% due 16/03/2031 (e)	3,500	3,927	0.17
LUXEMBOURG				3.500% due 08/03/2032	1,800	2,071	0.09	6.875% due 16/12/2033 (e)	3,150	3,518	0.15
CORPORATE BONDS & NOTES				Arcadis NV				8.250% due 16/06/2032 (e)	£ 400	520	0.02
Acef Holding S.C.A.				4.000% due 20/05/2031	6,700	7,698	0.34	Swisscom Finance BV			
1.250% due 26/04/2030	1,700	1,792	0.08	ASR Nederland NV				3.625% due 20/05/2035	€ 2,800	3,232	0.14
AXA Logistics Europe Master S.C.A.				6.625% due 27/12/2031 (e)(g)	2,300	2,821	0.12	Tennet Netherlands BV			
3.375% due 13/05/2031	1,800	2,042	0.09	7.000% due 07/12/2043	2,000	2,690	0.12	3.250% due 01/04/2036	1,500	1,730	0.08
								4.250% due 28/04/2032	1,000	1,202	0.05
								Universal Music Group NV			
								4.000% due 13/06/2031	1,800	2,117	0.09
								Vesteda Finance BV			
								0.750% due 18/10/2031	5,000	5,049	0.22
								Volkswagen Financial Services NV			
								5.125% due 04/04/2029	£ 1,300	1,728	0.08

Schedule of Investments Global Investment Grade Credit ESG Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Volkswagen International Finance NV				ROMANIA				Werfen S.A.			
5.994% due 15/11/2033 (e) €	1,700	\$ 2,001	0.09	SOVEREIGN ISSUES				3.625% due 12/02/2032 €	4,600	\$ 5,236	0.23
ZF Europe Finance BV				Romania Government International Bond						25,920	1.14
4.750% due 31/01/2029	3,100	3,565	0.16	1.750% due 13/07/2030 €	2,500	\$ 2,597	0.12				
		143,380	6.30	2.625% due 02/12/2040	3,400	2,629	0.12				
				3.750% due 07/02/2034	900	931	0.04				
				4.625% due 03/04/2049	100	91	0.00				
				5.375% due 07/06/2033	2,000	2,310	0.10				
				5.875% due 11/07/2032	1,200	1,439	0.06				
				6.750% due 11/07/2039	900	1,092	0.05				
				Total Romania		11,089	0.49				
				SERBIA							
				SOVEREIGN ISSUES							
				Serbia Government International Bond							
				4.875% due 06/05/2038	2,400	2,748	0.12				
				SINGAPORE							
				ASSET-BACKED SECURITIES							
				Bayfront Infrastructure Capital Pte Ltd.							
				4.941% due 11/04/2045 \$	6,375	6,362	0.28				
				5.026% due 11/04/2043	4,600	4,601	0.20				
						10,963	0.48				
				CORPORATE BONDS & NOTES							
				United Overseas Bank Ltd.							
				3.863% due 07/10/2032 (g)	4,000	3,958	0.18				
				Total Singapore		14,921	0.66				
				SLOVENIA							
				SOVEREIGN ISSUES							
				Slovenia Government International Bond							
				3.125% due 02/07/2035 €	4,880	5,566	0.24				
				SOUTH AFRICA							
				SOVEREIGN ISSUES							
				South Africa Government International Bond							
				8.875% due 28/02/2035 ZAR	89,800	5,678	0.25				
				SOUTH KOREA							
				CORPORATE BONDS & NOTES							
				KEB Hana Bank							
				3.125% due 20/01/2031 €	900	1,032	0.05				
				5.375% due 23/04/2027 \$	1,500	1,512	0.07				
				NAVER Corp.							
				3.750% due 21/04/2033 €	600	692	0.03				
				4.375% due 21/04/2031 \$	1,000	989	0.04				
				Shinhan Bank Co. Ltd.							
				3.320% due 29/01/2027 €	300	344	0.02				
				4.000% due 23/04/2029 (g) \$	200	196	0.01				
				4.375% due 13/04/2032 (g)	2,200	2,138	0.09				
				SK Hynix, Inc.							
				6.375% due 17/01/2028	3,400	3,489	0.15				
				Total South Korea		10,392	0.46				
				SPAIN							
				CORPORATE BONDS & NOTES							
				Banco Bilbao Vizcaya Argentaria S.A.							
				7.750% due							
				14/01/2032 (e)(g)	1,300	1,369	0.06				
				Banco Santander S.A.							
				3.625% due							
				21/03/2029 (e)(g) €	600	666	0.03				
				4.125% due							
				12/11/2027 (e)(g)	1,000	1,144	0.05				
				4.600% due 15/04/2029 \$	1,400	1,394	0.06				
				6.499% due 23/01/2031 AUD	3,500	2,512	0.11				
				6.921% due 08/08/2033 \$	5,000	5,431	0.24				
				CaixaBank S.A.							
				0.625% due 21/01/2028 €	3,000	3,390	0.15				
				5.375% due 14/11/2030	100	122	0.01				
				5.402% due 22/04/2037 \$	2,400	2,377	0.10				
				Cellnex Finance Co. S.A.							
				3.875% due 07/07/2041	1,000	786	0.03				
				Iberdrola Finanzas S.A.							
				3.750% due 25/06/2036 €	1,300	1,493	0.07				
				SWEDEN							
				CORPORATE BONDS & NOTES							
				Castellum AB							
				3.125% due 02/12/2026 (e)	1,400	1,587	0.07				
				Ellevio AB							
				3.750% due 14/05/2035	1,500	1,715	0.07				
				EQT AB							
				0.875% due 14/05/2031	2,900	2,916	0.13				
				2.375% due 06/04/2028	200	226	0.01				
				PPI Public Property Invest AB							
				3.250% due 21/04/2029	2,600	2,959	0.13				
				Sagax AB							
				1.125% due 30/01/2027	800	905	0.04				
				3.375% due 26/01/2031	1,400	1,578	0.07				
				4.000% due 13/03/2032	4,500	5,185	0.23				
						17,071	0.75				
				SOVEREIGN ISSUES							
				Kommuninvest Sverige AB							
				3.000% due 20/02/2030	2,000	2,307	0.10				
				Sweden Government International Bond							
				0.125% due 09/09/2030 SEK	9,000	853	0.04				
						3,160	0.14				
				Total Sweden		20,231	0.89				
				SWITZERLAND							
				CORPORATE BONDS & NOTES							
				UBS AG							
				5.650% due 11/09/2028 \$	3,300	3,380	0.15				
				UBS Group AG							
				3.126% due 13/08/2030	700	665	0.03				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
4.194% due 01/04/2031	\$ 10,350	\$10,106	0.44
5.617% due 13/09/2030	3,400	3,480	0.15
5.959% due 12/01/2034	1,400	1,459	0.07
7.000% due 05/02/2035 (e)(g)	2,800	2,813	0.12
Total Switzerland		21,903	0.96

UNITED ARAB EMIRATES**CORPORATE BONDS & NOTES**

Dhafrah Pv2 Energy Co. LLC			
5.794% due 30/06/2053	2,700	2,677	0.12
Emirates NBD Bank PJSC			
3.236% due 13/02/2031	€ 2,800	3,140	0.14
4.529% due 13/01/2031	\$ 4,400	4,323	0.19
First Abu Dhabi Bank PJSC			
3.120% due 20/02/2031	€ 600	671	0.03
3.530% due 24/12/2029	800	919	0.04
4.789% due 03/06/2031	\$ 2,400	2,404	0.10
Total United Arab Emirates		14,134	0.62

UNITED KINGDOM**ASSET-BACKED SECURITIES**

Pulse UK PLC			
4.397% due 27/05/2036	£ 1,063	1,411	0.06

CORPORATE BONDS & NOTES

Affinity Water Finance PLC			
6.250% due 12/09/2040	850	1,121	0.05
Anglian Water Osprey Financing PLC			
2.000% due 31/07/2028	1,000	1,230	0.05
6.750% due 27/08/2031	900	1,204	0.05
Anglian Water Services Financing PLC			
2.750% due 26/10/2029	100	123	0.01
4.250% due 23/06/2036	€ 4,600	5,266	0.23
6.250% due 12/09/2044	£ 2,500	3,122	0.14
Antofagasta PLC			
5.625% due 09/09/2035	\$ 2,800	2,838	0.12
Assura Financing PLC			
1.625% due 30/06/2033	£ 1,200	1,238	0.05
Aviva PLC			
4.750% due 28/11/2057	€ 500	586	0.03
Barclays PLC			
2.894% due 24/11/2032	\$ 300	269	0.01
3.250% due 12/02/2027	£ 1,000	1,317	0.06
4.521% due 24/02/2032	\$ 400	391	0.02
6.224% due 09/05/2034	600	631	0.03
7.090% due 06/11/2029	£ 3,000	4,160	0.18
7.437% due 02/11/2033	\$ 3,000	3,345	0.15
8.500% due 15/06/2030 (e)(g)	£ 1,200	1,693	0.07
BCP Modular Services Finance PLC			
6.500% due 10/07/2031	€ 2,900	2,885	0.13
Berkeley Group PLC			
2.500% due 11/08/2031	£ 4,050	4,612	0.20
British Telecommunications Ltd.			
6.375% due 03/12/2055	1,200	1,612	0.07
Brookfield Finance UK PLC			
2.340% due 30/01/2032	\$ 3,000	2,634	0.12
Burberry Group PLC			
5.750% due 20/06/2030	£ 4,500	6,031	0.26
Chanel Ceres PLC			
0.500% due 31/07/2026	€ 800	913	0.04
1.000% due 31/07/2031	2,501	2,528	0.11
Clarion Funding PLC			
1.250% due 13/11/2032	£ 700	733	0.03
1.875% due 22/01/2035	200	200	0.01
DS Smith PLC			
4.375% due 27/07/2027	€ 1,300	1,504	0.07
DWR Cymru Financing UK PLC			
6.250% due 08/09/2037	£ 2,500	3,322	0.15
Ferguson Finance PLC			
3.250% due 02/06/2030	\$ 900	848	0.04
4.650% due 20/04/2032	2,850	2,801	0.12
Haleon UK Capital PLC			
4.625% due 18/09/2033	£ 900	1,169	0.05
HSBC Holdings PLC			
1.750% due 24/07/2027	3,100	4,108	0.18
3.973% due 22/05/2030	\$ 4,300	4,196	0.18

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
4.041% due 13/03/2028	\$ 2,790	\$ 2,780	0.12
4.856% due 23/05/2033	€ 1,600	1,949	0.09
5.402% due 11/08/2033	\$ 600	608	0.03
Informa PLC			
3.750% due 29/04/2032	€ 3,400	3,895	0.17
InterContinental Hotels Group PLC			
3.375% due 08/10/2028	£ 4,400	5,641	0.25
John Lewis PLC			
4.250% due 18/12/2034	300	338	0.01
Land Securities Capital Markets PLC			
4.875% due 15/09/2034 (i)	5,000	6,592	0.29
Lloyds Banking Group PLC			
2.864% due 12/02/2030	€ 3,500	4,010	0.18
3.750% due 18/03/2028	\$ 1,200	1,194	0.05
5.188% due 07/08/2027	2,500	2,503	0.11
5.985% due 07/08/2027	4,900	4,908	0.22
7.500% due 27/06/2030 (e)(g)	£ 1,800	2,465	0.11
London & Quadrant Housing Trust			
2.125% due 31/03/2032	1,400	1,571	0.07
London Power Networks PLC			
3.837% due 11/06/2037	€ 2,200	2,505	0.11
LSEGA Financing PLC			
2.500% due 06/04/2031	\$ 1,809	1,632	0.07
3.200% due 06/04/2041	1,000	759	0.03
Marex Group PLC			
5.680% due 21/04/2031	3,300	3,303	0.14
Marks & Spencer PLC			
5.125% due 18/08/2032	£ 2,300	3,015	0.13
Motability Operations Group PLC			
1.500% due 20/01/2041	400	298	0.01
3.500% due 17/07/2031	€ 2,300	2,631	0.12
3.625% due 24/07/2029	3,100	3,583	0.16
3.625% due 22/01/2033	1,300	1,476	0.06
3.875% due 24/01/2034	3,100	3,553	0.16
4.000% due 22/01/2037	1,400	1,586	0.07
4.250% due 17/06/2035	900	1,048	0.05
Nationwide Building Society			
5.167% due 12/12/2033	£ 2,200	2,891	0.13
NatWest Group PLC			
0.780% due 26/02/2030	€ 1,200	1,288	0.06
2.057% due 09/11/2028	£ 1,900	2,436	0.11
4.892% due 18/05/2029	\$ 1,200	1,203	0.05
5.076% due 27/01/2030	2,100	2,114	0.09
7.500% due 03/06/2036 (e)(g)	£ 300	402	0.02
7.625% due 30/09/2035 (e)(g)	1,400	1,916	0.08
NatWest Markets PLC			
5.899% due 23/08/2028	AUD 900	632	0.03
Ocado Group PLC			
11.000% due 15/06/2030 (i)	£ 1,300	1,822	0.08
Peabody Trust			
2.750% due 02/03/2034	500	551	0.02
Places for People Treasury PLC			
6.250% due 06/12/2041	1,700	2,229	0.10
Santander UK Group Holdings PLC			
3.823% due 03/11/2028	\$ 5,900	5,834	0.26
6.534% due 10/01/2029	600	616	0.03
7.482% due 29/08/2029	£ 1,600	2,231	0.10
Severn Trent Utilities Finance PLC			
2.625% due 22/02/2033	1,900	2,140	0.09
3.875% due 04/08/2035	€ 2,000	2,279	0.10
4.000% due 05/03/2034	4,500	5,218	0.23
5.250% due 04/04/2036	£ 1,900	2,422	0.11
5.875% due 31/07/2038	2,600	3,411	0.15
Sibanye-Stillwater UK Financing PLC			
6.250% due 15/11/2031	\$ 1,500	1,485	0.07
South Eastern Power Networks PLC			
4.102% due 17/03/2038	€ 600	694	0.03
South West Water Finance PLC			
5.250% due 15/09/2031	£ 2,100	2,762	0.12
SW Finance PLC			
6.875% due 14/11/2034	3,500	4,650	0.20
Thames Water Super Senior Issuer PLC			
9.750% due 10/10/2027	49	69	0.00
TP ICAP Finance PLC			
2.625% due 18/11/2028	400	501	0.02
6.375% due 12/06/2032	1,900	2,590	0.11
7.875% due 17/04/2030	1,200	1,710	0.08

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
United Utilities Water Finance PLC			
3.500% due 27/02/2033	€ 2,400	\$ 2,716	0.12
Vmed O2 UK Financing PLC			
4.500% due 15/07/2031	£ 1,000	1,095	0.05
5.625% due 15/04/2032	€ 2,750	2,771	0.12
6.750% due 15/01/2033 (i)	\$ 900	763	0.03
Vodafone Group PLC			
5.125% due 04/06/2081	2,659	2,080	0.09
Wessex Water Services Finance PLC			
6.125% due 19/09/2034	£ 3,100	4,133	0.18
Whitbread Group PLC			
5.500% due 31/05/2032	1,200	1,573	0.07
Yorkshire Building Society			
3.511% due 11/10/2030	2,400	3,053	0.13
Yorkshire Water Finance PLC			
6.000% due 22/07/2033	3,800	5,060	0.22
6.375% due 18/11/2034	3,350	4,554	0.20
		216,367	9.50

NON-AGENCY MORTGAGE-BACKED SECURITIES

Newgate Funding PLC			
4.866% due 15/12/2050	806	1,062	0.05

SOVEREIGN ISSUES

United Kingdom Gilt			
1.250% due 22/07/2027	4,800	6,188	0.27
4.375% due 31/07/2054	30,230	33,725	1.48
		39,913	1.75
Total United Kingdom		258,753	11.36

UNITED STATES**ASSET-BACKED SECURITIES**

ACREC LLC			
4.950% due 18/07/2043	\$ 2,900	2,900	0.13
GoodLeap Sustainable Home Solutions Trust			
2.100% due 20/05/2048	2,092	1,689	0.07
4.000% due 20/04/2049	4,198	3,657	0.16
4.950% due 20/07/2049	4,906	4,420	0.19
Iskandar Enterprise LLC			
5.049% due 17/04/2056	1,600	1,593	0.07
Switch ABS Issuer LLC			
5.121% due 25/10/2055	8,900	8,774	0.39
		23,033	1.01

CORPORATE BONDS & NOTES

180 Medical, Inc.			
5.300% due 08/10/2035	200	197	0.01
AES Corp.			
2.450% due 15/01/2031	3,800	3,391	0.15
5.450% due 01/06/2028	2,740	2,771	0.12
Alcon Finance Corp.			
3.000% due 23/09/2029	1,900	1,802	0.08
Ally Financial, Inc.			
6.184% due 26/07/2035	2,500	2,542	0.11
8.000% due 01/11/2031	300	334	0.01
Alphabet, Inc.			
3.500% due 06/11/2038	€ 3,700	4,092	0.18
4.000% due 15/05/2033 (h)	CAD 4,600	3,289	0.14
4.000% due 06/11/2044	€ 200	222	0.01
4.625% due 13/11/2032	£ 600	785	0.03
Amazon.com, Inc.			
3.350% due 16/03/2032	€ 2,600	2,978	0.13
4.000% due 12/06/2033 (h)	CAD 300	213	0.01
4.550% due 13/03/2033	\$ 3,500	3,444	0.15
American Assets Trust LP			
3.375% due 01/02/2031	400	366	0.02
American Homes 4 Rent LP			
5.500% due 01/02/2034	200	203	0.01
American Tower Corp.			
0.875% due 21/05/2029	€ 500	536	0.02
0.950% due 05/10/2030	900	936	0.04
1.000% due 15/01/2032	3,100	3,115	0.14
1.875% due 15/10/2030	\$ 3,800	3,378	0.15
2.100% due 15/06/2030	1,000	904	0.04
2.300% due 15/09/2031	4,800	4,236	0.19
3.625% due 30/05/2032	€ 1,200	1,382	0.06

Schedule of Investments Global Investment Grade Credit ESG Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Amgen, Inc.				Citigroup, Inc.				2.650% due 21/10/2032	\$ 900	\$ 801	0.04
5.250% due 02/03/2030	\$ 4,400	\$ 4,484	0.20	4.412% due 31/03/2031	\$ 4,100	\$ 4,042	0.18	3.102% due 24/02/2033	1,100	997	0.04
5.750% due 02/03/2063 (i)	1,100	1,067	0.05	Comcast Corp.				3.125% due 25/07/2029	£ 400	507	0.02
Antares Holdings LP				3.969% due 01/11/2047	506	361	0.02	4.017% due 31/10/2038	\$ 2,300	2,019	0.09
6.625% due 10/06/2031	2,850	2,851	0.12	3.999% due 01/11/2049	967	686	0.03	5.536% due 28/01/2036	10,000	10,160	0.45
Apple, Inc.				4.049% due 01/11/2052	1,320	926	0.04	Golub Capital BDC, Inc.			
3.600% due 31/07/2042	£ 647	681	0.03	5.500% due 15/05/2064	2,000	1,712	0.07	7.050% due 05/12/2028	4,100	4,213	0.18
Ares Capital Corp.				CommonSpirit Health				Goodman U.S. Finance Five LLC			
5.100% due 15/01/2031	\$ 2,800	2,710	0.12	2.782% due 01/10/2030	600	553	0.02	4.625% due 04/05/2032	4,100	3,993	0.18
Assured Guaranty U.S. Holdings, Inc.				Community Preservation Corp.				Great-West Lifeco Finance LP			
3.600% due 15/09/2051	1,000	694	0.03	2.867% due 01/02/2030	1,225	1,135	0.05	4.047% due 17/05/2028	500	495	0.02
Astrazeneca Finance LLC				Continental Wind LLC				HA Sustainable Infrastructure Capital, Inc.			
4.900% due 26/02/2031	1,100	1,115	0.05	6.000% due 28/02/2033	1,771	1,788	0.08	5.950% due 15/07/2033	3,600	3,617	0.16
5.000% due 26/02/2034	1,500	1,515	0.07	CVS Health Corp.				6.000% due 15/03/2036	750	740	0.03
AT&T, Inc.				5.050% due 25/03/2048	600	530	0.02	6.375% due 01/07/2034	800	816	0.04
3.550% due 15/09/2055	246	159	0.01	CVS Pass-Through Trust				6.750% due 15/07/2035	40	42	0.00
3.650% due 15/09/2059	3,900	2,494	0.11	4.163% due 11/08/2036	92	86	0.00	Hanwha Energy USA Holdings Corp.			
3.800% due 01/12/2057	600	401	0.02	Discovery Communications LLC				4.375% due 02/07/2028	1,100	1,097	0.05
3.850% due 01/06/2060	2,200	1,471	0.06	4.875% due 01/04/2043	1,900	1,226	0.05	Hanwha Q Cells Americas Holdings Corp.			
4.750% due 30/04/2033	1,200	1,175	0.05	5.200% due 20/09/2047	23	13	0.00	5.000% due 27/07/2028	3,300	3,327	0.15
5.250% due 30/10/2036	200	196	0.01	Discovery Global Holdings, Inc.				HAT Holdings LLC			
Athene Global Funding				4.279% due 15/03/2032	600	539	0.02	3.750% due 15/09/2030	3,200	2,990	0.13
5.133% due 01/06/2029	2,400	2,405	0.11	5.141% due 15/03/2052	1,600	900	0.04	HCA, Inc.			
AutoZone, Inc.				Doris Duke Charitable Foundation				4.125% due 15/06/2029	4,700	4,629	0.20
5.125% due 15/06/2030	5,100	5,168	0.23	2.345% due 01/07/2050	400	224	0.01	4.509% due 01/03/2028	8,064	8,096	0.36
Avangrid, Inc.				DTE Electric Co.				6.100% due 01/04/2064	1,000	995	0.04
3.800% due 01/06/2029	2,058	2,004	0.09	3.250% due 01/04/2051	1,100	750	0.03	Hilton Domestic Operating Co., Inc.			
Bain Capital Specialty Finance, Inc.				Duke Energy Florida LLC				5.500% due 15/09/2031	2,300	2,307	0.10
5.950% due 15/03/2030	2,900	2,825	0.12	3.000% due 15/12/2051	2,000	1,293	0.06	Host Hotels & Resorts LP			
Bank of America Corp.				Duke Energy Progress LLC				3.375% due 15/12/2029	4,300	4,104	0.18
1.102% due 24/05/2032	€ 300	308	0.01	3.450% due 15/03/2029	1,300	1,267	0.06	5.700% due 01/07/2034	6,500	6,652	0.29
1.734% due 22/07/2027	\$ 300	300	0.01	5.100% due 15/03/2034	2,450	2,489	0.11	IHG Finance LLC			
1.898% due 23/07/2031	2,700	2,409	0.11	Edison International				3.625% due 27/09/2031	€ 2,000	2,289	0.10
2.087% due 14/06/2029	2,400	2,286	0.10	5.000% due 05/05/2028	500	501	0.02	IQVIA, Inc.			
2.299% due 21/07/2032	600	530	0.02	5.250% due 15/11/2028	2,500	2,505	0.11	5.700% due 15/05/2028	\$ 1,600	1,627	0.07
2.687% due 22/04/2032	6,600	5,980	0.26	Elevance Health, Inc.				JPMorgan Chase & Co.			
2.884% due 22/10/2030	1,100	1,038	0.05	2.875% due 15/09/2029	1,812	1,717	0.08	2.545% due 08/11/2032	8,750	7,784	0.34
2.972% due 04/02/2033	300	271	0.01	4.950% due 01/11/2031	1,500	1,506	0.07	2.580% due 22/04/2032	7,400	6,671	0.29
3.824% due 20/01/2028	2,014	2,007	0.09	5.375% due 15/06/2034	4,400	4,470	0.20	3.109% due 22/04/2051	300	201	0.01
4.456% due 06/02/2032	600	590	0.03	Eli Lilly & Co.				3.588% due 23/01/2036	€ 3,400	3,846	0.17
5.015% due 22/07/2033	4,900	4,909	0.22	1.375% due 14/09/2061	€ 700	394	0.02	4.203% due 23/07/2029	\$ 1,800	1,785	0.08
5.288% due 25/04/2034	700	710	0.03	Equinix Europe Financing Corp. LLC				4.912% due 25/07/2033	6,200	6,194	0.27
5.468% due 23/01/2035	4,600	4,692	0.21	3.250% due 19/05/2029	500	572	0.02	5.294% due 22/07/2035	1,300	1,314	0.06
5.511% due 24/01/2036	10,000	10,216	0.45	3.250% due 15/03/2031	2,900	3,278	0.14	5.502% due 24/01/2036	4,000	4,090	0.18
Becton Dickinson & Co.				3.625% due 22/11/2034	1,700	1,901	0.08	5.766% due 22/04/2035	10,000	10,405	0.46
3.828% due 07/06/2032	€ 400	465	0.02	4.000% due 19/05/2034	3,900	4,487	0.20	6.087% due 23/10/2029	2,900	2,989	0.13
Beignet Investor LLC				Equinix, Inc.				Kilroy Realty LP			
6.581% due 30/05/2049	\$ 20,565	20,990	0.93	2.500% due 15/05/2031	\$ 1,600	1,434	0.06	2.650% due 15/11/2033	5,800	4,720	0.21
Blackstone Holdings Finance Co. LLC				Equitable Financial Life Global Funding				3.050% due 15/02/2030	400	370	0.02
2.850% due 05/08/2051	600	367	0.02	0.600% due 16/06/2028	€ 1,300	1,415	0.06	Kraft Heinz Foods Co.			
6.200% due 22/04/2033	900	952	0.04	1.300% due 12/07/2026	\$ 4,450	4,446	0.20	3.500% due 21/05/2031	€ 1,300	1,482	0.06
Blue Owl Capital Corp.				Essential Properties LP				Lazard Group LLC			
6.300% due 15/08/2031	200	199	0.01	2.950% due 15/07/2031	200	181	0.01	6.000% due 15/03/2031	\$ 2,700	2,801	0.12
6.450% due 15/09/2028	3,325	3,369	0.15	F&G Global Funding				Leland Stanford Junior University			
BlueHub Loan Fund, Inc.				2.300% due 11/04/2027	700	686	0.03	4.146% due 01/08/2030	900	892	0.04
3.099% due 01/01/2030	650	599	0.03	Farmers Exchange Capital				4.679% due 01/03/2035	3,500	3,423	0.15
BMW U.S. Capital LLC				5.454% due 15/10/2054	400	373	0.02	Levi Strauss & Co.			
4.600% due 13/08/2027	100	100	0.00	First American Financial Corp.				3.500% due 01/03/2031 (i)	800	742	0.03
Bush Foundation				2.400% due 15/08/2031	3,600	3,139	0.14	Low Income Investment Fund			
2.754% due 01/10/2050	375	233	0.01	4.000% due 15/05/2030	700	673	0.03	3.711% due 01/07/2029	300	288	0.01
Capital One Financial Corp.				Ford Motor Credit Co. LLC				Mars, Inc.			
6.183% due 30/01/2036	2,000	2,047	0.09	4.970% due 06/04/2029	1,200	1,188	0.05	5.200% due 01/03/2035	5,400	5,423	0.24
6.377% due 08/06/2034	800	847	0.04	5.125% due 05/11/2026	900	901	0.04	Marsh & McLennan Cos., Inc.			
CBRE Services, Inc.				5.800% due 08/03/2029	200	202	0.01	4.850% due 15/11/2031	2,100	2,105	0.09
2.500% due 01/04/2031	1,000	898	0.04	6.532% due 19/03/2032	5,600	5,790	0.25	5.000% due 15/03/2035	4,800	4,755	0.21
Centene Corp.				7.350% due 06/03/2030	2,200	2,327	0.10	5.150% due 15/03/2034	1,300	1,311	0.06
2.450% due 15/07/2028	600	570	0.02	FS KKR Capital Corp.				McLaren Health Care Corp.			
2.625% due 01/08/2031	900	785	0.03	3.125% due 12/10/2028	1,300	1,224	0.05	4.386% due 15/05/2048	200	164	0.01
3.000% due 15/10/2030	7,900	7,154	0.31	GA Global Funding Trust				MidAmerican Energy Co.			
3.375% due 15/02/2030	300	280	0.01	4.133% due 16/09/2035	€ 2,000	2,249	0.10	2.700% due 01/08/2052	1,250	770	0.03
Charles Schwab Corp.				Gartner, Inc.				3.150% due 15/04/2050	1,650	1,112	0.05
5.853% due 19/05/2034	600	627	0.03	5.600% due 20/11/2035	\$ 1,900	1,800	0.08	3.650% due 01/08/2048	4,629	3,445	0.15
Chpe LLC				Goldman Sachs Group, Inc.				3.950% due 01/08/2047	1,060	832	0.04
5.100% due 30/06/2033	2,000	1,995	0.09	1.250% due 07/02/2029	€ 1,800	1,967	0.09	5.300% due 01/02/2055	4,000	3,765	0.17
Church & Dwight Co., Inc.				1.500% due 07/12/2027	£ 800	1,018	0.04	Morgan Stanley			
5.600% due 15/11/2032	1,200	1,255	0.05	1.992% due 27/01/2032	\$ 5,600	4,927	0.22	1.102% due 29/04/2033	€ 300	299	0.01
Citibank N.A.				2.615% due 22/04/2032	7,400	6,648	0.29	1.928% due 28/04/2032	\$ 8,900	7,740	0.34
4.876% due 19/11/2027	2,400	2,405	0.11	2.640% due 24/02/2028	1,550	1,531	0.07	3.772% due 24/01/2029	200	197	0.01

Schedule of Investments Global Investment Grade Credit ESG Fund (Cont.)

DESCRIPTION	SHARES	FAIR VALUE (000\$)	% OF NET ASSETS
INVESTMENT FUNDS			
COLLECTIVE INVESTMENT SCHEMES			
PIMCO Funds: Global Investors Series plc - PIMCO Climate Bond Fund (f)	3,234,468	36,122	1.59
Total Investment Funds		\$ 36,122	1.59

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 10-Year Bond September Futures	Short	09/2026	365	\$ (384)	(0.02)
Canada Government 2-Year Bond September Futures	Long	09/2026	804	217	0.01
Canada Government 10-Year Bond September Futures	Short	09/2026	304	(396)	(0.02)
Euro-Bobl September Futures	Short	09/2026	188	(115)	(0.01)
Euro-Bund 10-Year Bond September Futures	Short	09/2026	624	(959)	(0.04)
Euro-Buxl 30-Year Bond September Futures	Long	09/2026	33	85	0.00
Euro-Schatz September Futures	Long	09/2026	686	64	0.00
Japan Government 10-Year Bond September Futures	Short	09/2026	36	(70)	0.00
U.S. Treasury 2-Year Note September Futures	Long	09/2026	1,943	(304)	(0.01)
U.S. Treasury 5-Year Note September Futures	Long	09/2026	1,558	308	0.01
U.S. Treasury 10-Year Note September Futures	Long	09/2026	389	(19)	0.00
U.S. Treasury 10-Year Note September Futures	Short	09/2026	278	(354)	(0.02)
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2026	1,475	3,292	0.15
United Kingdom Long Gilt September Futures	Short	09/2026	434	(572)	(0.02)
				\$ 793	0.03

WRITTEN OPTIONS

FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS

Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Put - CBOT U.S. Treasury 10-Year Note August 2026 Futures	\$ 108.000	24/07/2026	27	\$ (8)	\$ (2)	0.00
Put - CBOT U.S. Treasury 10-Year Note August 2026 Futures	108.500	24/07/2026	25	(9)	(3)	0.00
Put - CBOT U.S. Treasury 10-Year Note August 2026 Futures	109.500	24/07/2026	32	(7)	(11)	0.00
Call - CBOT U.S. Treasury 10-Year Note August 2026 Futures	111.000	24/07/2026	84	(22)	(9)	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	108.250	02/07/2026	26	(4)	0	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	108.750	02/07/2026	56	(10)	0	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	110.250	02/07/2026	26	(5)	(1)	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	110.500	02/07/2026	56	(10)	(1)	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	109.000	10/07/2026	25	(4)	(2)	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	110.750	10/07/2026	25	(4)	(1)	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	108.750	17/07/2026	33	(8)	(4)	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	109.250	17/07/2026	32	(5)	(7)	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	110.250	17/07/2026	33	(7)	(7)	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	111.000	17/07/2026	32	(6)	(2)	0.00
				\$ (109)	\$ (50)	0.00

Total Financial Derivative Instruments Dealt in on a Regulated Market

\$ 743 0.03

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Ally Financial, Inc.	5.000%	20/12/2027	\$ 1,100	\$ (50)	0.00
American International Group, Inc.	1.000	20/12/2026	900	(11)	0.00
American International Group, Inc.	1.000	20/12/2027	1,000	(6)	0.00
AT&T, Inc.	1.000	20/06/2028	700	1	0.00
British Telecommunications PLC	1.000	20/12/2027	€ 300	0	0.00
Credit Agricole S.A.	1.000	20/12/2030	4,700	32	0.00
Ford Motor Credit Co. LLC	5.000	20/06/2027	\$ 600	(40)	0.00
Goldman Sachs Group, Inc.	1.000	20/12/2026	3,000	(28)	0.00
MetLife, Inc.	1.000	20/06/2028	1,700	1	0.00
MetLife, Inc.	1.000	20/06/2031	1,000	6	0.00
Oracle Corp.	1.000	20/06/2031	3,400	43	0.00
Prudential Financial, Inc.	1.000	20/12/2030	2,000	9	0.00

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Prudential Financial, Inc.	1.000%	20/06/2031	\$ 1,200	\$ 8	0.00
Telefonica Emisiones S.A.	1.000	20/06/2028	€ 1,000	2	0.00
Verizon Communications, Inc.	1.000	20/12/2026	\$ 2,200	(15)	0.00
Verizon Communications, Inc.	1.000	20/12/2027	700	(1)	0.00
Verizon Communications, Inc.	1.000	20/06/2028	6,700	15	0.00
Verizon Communications, Inc.	1.000	20/12/2028	1,700	8	0.00
				\$ (26)	0.00

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-46 5-Year Index	5.000%	20/06/2031	\$ 5,445	\$ 244	0.01
CDX.IG-45 5-Year Index	1.000	20/12/2030	24,020	58	0.00
CDX.IG-46 5-Year Index	1.000	20/06/2031	103,340	213	0.01
iTraxx Europe Senior 44 5-Year Index	1.000	20/12/2030	€ 10,400	35	0.00
iTraxx Europe Senior 45 5-Year Index	1.000	20/06/2031	10,200	114	0.01
				\$ 664	0.03

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	3.500%	18/03/2031	£ 22,070	\$ (623)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	1.785	12/08/2051	\$ 800	57	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.000	19/03/2030	60,000	(128)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2030	31,600	321	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.300	15/11/2053	3,700	565	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.363	15/11/2049	4,700	630	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.368	15/11/2049	2,000	267	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.370	15/11/2049	3,100	413	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.375	15/11/2049	1,900	251	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.395	15/11/2049	4,400	568	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.461	15/11/2049	5,000	595	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	25,000	2,239	0.10
Receive	1-Day USD-SOFR Compounded-OIS	3.667	31/05/2028	9,700	61	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.748	03/03/2036	2,340	53	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2055	15,073	175	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.775	03/03/2036	1,350	28	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.842	04/03/2030	3,300	14	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	18/03/2056	13,900	447	0.02
Receive	1-Day USD-SOFR Compounded-OIS	4.000	17/06/2056	14,200	(157)	(0.01)
Pay	1-Year BRL-CDI	12.867	02/01/2031	BRL 42,200	(264)	(0.01)
Pay	1-Year BRL-CDI	12.905	02/01/2029	5,700	(27)	0.00
Pay	1-Year BRL-CDI	13.291	02/01/2029	120,900	(680)	(0.03)
Pay	1-Year BRL-CDI	13.320	02/01/2029	1,900	(8)	0.00
Pay	1-Year BRL-CDI	13.899	02/01/2031	52,600	(29)	0.00
Pay	1-Year BRL-CDI	13.926	04/01/2027	12,000	(19)	0.00
Pay	1-Year BRL-CDI	13.927	04/01/2027	98,000	(155)	(0.01)
Pay	1-Year BRL-CDI	14.035	02/01/2031	40,500	73	0.00
Pay	1-Year BRL-CDI	14.375	02/01/2031	10,100	17	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	2.750	17/06/2031	CAD 31,700	(92)	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.000	01/06/2034	3,400	(7)	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.250	16/09/2028	€ 134,600	(14)	0.00
Receive	6-Month EUR-EURIBOR	2.450	05/05/2035	1,200	50	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.500	16/09/2031	84,600	(921)	(0.04)
Receive	6-Month EUR-EURIBOR	2.550	16/04/2035	400	13	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	2,200	2	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	18,760	(40)	0.00
Receive	CPURNSA	2.475	16/06/2031	\$ 2,600	73	0.00
					\$ 3,748	0.16
Total Centrally Cleared Financial Derivative Instruments					\$ 4,386	0.19

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

Schedule of Investments Global Investment Grade Credit ESG Fund (Cont.)

(3) This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PURCHASED OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC USD versus KRW	KRW 1,400.000	09/07/2026	4,119	\$ 42	\$ 0	0.00
	Put - OTC USD versus KRW	1,400.000	13/07/2026	7,295	50	0	0.00
MBC	Put - OTC USD versus KRW	1,400.000	09/07/2026	10,608	98	0	0.00
	Put - OTC USD versus KRW	1,400.000	10/07/2026	10,572	85	0	0.00
					\$ 275	\$ 0	0.00

WRITTEN OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Put - OTC USD versus KRW	KRW 1,350.000	09/07/2026	4,119	\$ (15)	\$ 0	0.00
	Put - OTC USD versus KRW	1,350.000	13/07/2026	7,295	(16)	0	0.00
MBC	Put - OTC USD versus KRW	1,350.000	09/07/2026	10,608	(33)	0	0.00
	Put - OTC USD versus KRW	1,350.000	10/07/2026	10,572	(27)	0	0.00
					\$ (91)	\$ 0	0.00

INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
GLM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.004%	08/07/2026	1,300	\$ (3)	\$ (3)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.284	08/07/2026	1,300	(3)	0	0.00
JPM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.875	24/07/2026	1,500	(4)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.135	24/07/2026	1,500	(4)	(4)	0.00
							\$ (14)	\$ (9)	0.00

(1) Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	Italy Government International Bond	1.000%	20/12/2026	\$ 2,300	\$ 11	\$ 0	\$ 11	0.00

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	iTraxx Crossover 44 5-Year 35-100% Index	5.000%	20/12/2030	€ 4,400	\$ 1,012	\$ (76)	\$ 936	0.04
BPS	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	13,480	2,937	(69)	2,868	0.13
CBK	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	2,000	453	(27)	426	0.02
GST	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	4,750	967	44	1,011	0.04
JPM	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	27,290	5,969	(162)	5,807	0.26
					\$ 11,338	\$ (290)	\$ 11,048	0.49

(1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

(2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 26,078	\$ 18,648	\$ 581	\$ 0	\$ 581	0.03
	07/2026	NZD 3,521	2,080	77	0	77	0.00
	07/2026	\$ 876	CAD 1,246	2	0	2	0.00
	07/2026	1,786	NZD 3,161	12	0	12	0.00
	08/2026	CAD 1,244	\$ 876	0	(2)	(2)	0.00
BOA	08/2026	NZD 3,161	1,788	0	(12)	(12)	0.00
	07/2026	BRL 17,431	3,420	52	0	52	0.00
	07/2026	£ 49	65	0	0	0	0.00
	07/2026	¥ 21,652	136	3	0	3	0.00
	07/2026	KRW 188,431	124	2	0	2	0.00
	07/2026	NOK 183	20	1	0	1	0.00
	07/2026	\$ 67	INR 6,313	0	0	0	0.00
	09/2026	INR 6,354	\$ 67	0	0	0	0.00
	09/2026	\$ 317	INR 30,100	0	(1)	(1)	0.00
	07/2026	AUD 3,696	\$ 2,569	8	0	8	0.00
BPS	07/2026	BRL 259	50	0	0	0	0.00
	07/2026	CHF 168	214	5	0	5	0.00
	07/2026	€ 14,725	16,760	0	(75)	(75)	0.00
	07/2026	IDR 37,885,183	2,113	2	(1)	1	0.00
	07/2026	INR 58,177	606	0	(9)	(9)	0.00
	07/2026	¥ 73,187	460	10	0	10	0.00
	07/2026	THB 16,971	518	8	(1)	7	0.00
	07/2026	\$ 45	BRL 232	0	0	0	0.00
	07/2026	1,632	INR 155,282	8	(2)	6	0.00
	07/2026	1,182	KRW 1,810,015	0	(12)	(12)	0.00
	07/2026	ZAR 6,146	\$ 375	0	0	0	0.00
	09/2026	IDR 8,028,089	442	0	(3)	(3)	0.00
	09/2026	THB 11,083	342	6	0	6	0.00
	09/2026	\$ 1,570	IDR 27,817,098	2	(30)	(28)	0.00
	09/2026	323	INR 30,694	0	(1)	(1)	0.00
	09/2026	90	THB 2,937	0	(1)	(1)	0.00
	12/2026	237	IDR 4,321,950	1	0	1	0.00
	07/2026	NZD 5,115	\$ 3,025	115	0	115	0.01
	07/2026	PEN 2,876	845	6	(4)	2	0.00
	07/2026	TRY 3,412	71	0	(1)	(1)	0.00
BRC	07/2026	\$ 2,646	TRY 126,271	21	0	21	0.00
	07/2026	ZAR 30,352	\$ 1,869	20	0	20	0.00
	07/2026	€ 8,179	9,533	182	0	182	0.01
	07/2026	£ 1,064	1,428	15	0	15	0.00
	07/2026	INR 78,069	827	3	0	3	0.00
CBK	07/2026	PEN 1,699	495	4	(7)	(3)	0.00
	07/2026	SEK 49,493	5,357	243	0	243	0.01
	07/2026	\$ 10	BRL 52	0	0	0	0.00
	07/2026	598	IDR 10,737,333	1	0	1	0.00
	07/2026	806	INR 78,069	19	0	19	0.00
	07/2026	49	KRW 74,676	0	(1)	(1)	0.00
	07/2026	225	PLN 822	0	(6)	(6)	0.00
	07/2026	ZAR 2,316	\$ 139	0	(2)	(2)	0.00
	09/2026	IDR 24,134,372	1,337	0	(1)	(1)	0.00
	09/2026	THB 13,761	415	0	(1)	(1)	0.00
	09/2026	\$ 348	IDR 6,212,510	0	(4)	(4)	0.00
	09/2026	161	INR 15,465	1	0	1	0.00
	12/2026	738	IDR 13,424,661	1	0	1	0.00
	07/2026	IDR 1,619,236	\$ 91	0	0	0	0.00
	07/2026	INR 45,987	487	2	0	2	0.00
DUB	07/2026	NOK 454	49	3	0	3	0.00
	07/2026	\$ 325	INR 31,347	6	0	6	0.00
	07/2026	1,098	PEN 3,712	0	(9)	(9)	0.00
	07/2026	225	PLN 834	0	(3)	(3)	0.00
	07/2026	ZAR 14,114	\$ 872	12	0	12	0.00
	09/2026	IDR 9,941,333	552	1	0	1	0.00
	09/2026	PEN 3,724	1,098	9	0	9	0.00
	09/2026	\$ 214	IDR 3,882,673	1	0	1	0.00
	09/2026	487	INR 46,299	0	(2)	(2)	0.00
	07/2026	£ 142,231	\$ 191,105	2,331	0	2,331	0.10
	07/2026	INR 38,657	410	1	0	1	0.00
	07/2026	¥ 9,002	57	1	0	1	0.00
	07/2026	SGD 9,401	7,369	101	0	101	0.00
	07/2026	\$ 405	INR 38,657	3	0	3	0.00
	07/2026	3,412	¥ 552,080	0	(15)	(15)	0.00
FAR	07/2026	1,342	PLN 4,920	0	(33)	(33)	0.00
	07/2026	3,043	SEK 29,524	8	0	8	0.00
	07/2026	ZAR 20,106	\$ 1,218	0	(6)	(6)	0.00
	08/2026	¥ 550,635	3,412	15	0	15	0.00
	08/2026	SEK 29,471	3,043	0	(8)	(8)	0.00
	09/2026	\$ 198	INR 18,968	1	0	1	0.00
	07/2026	BRL 2,745	\$ 544	13	0	13	0.00
	07/2026	KRW 386,884	251	1	0	1	0.00
	07/2026	\$ 16,550	BRL 89,592	760	0	760	0.03
	07/2026	84,260	CAD 119,901	252	0	252	0.01
	07/2026	179	IDR 3,205,651	1	0	1	0.00
GLM							

Schedule of Investments Global Investment Grade Credit ESG Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
JPM	07/2026	\$ 251	KRW 386,829	\$ 0	\$ (1)	\$ (1)	0.00
	08/2026	CAD 119,731	\$ 84,260	0	(254)	(254)	(0.01)
	08/2026	\$ 256	INR 24,575	2	0	2	0.00
	09/2026	IDR 3,224,424	\$ 179	0	0	0	0.00
	09/2026	THB 15,383	477	11	0	11	0.00
	09/2026	\$ 997	IDR 17,905,933	2	(7)	(5)	0.00
	09/2026	1,048	INR 100,816	10	0	10	0.00
	09/2026	396	MXN 6,896	0	(4)	(4)	0.00
	07/2026	AUD 112,876	\$ 80,469	2,269	0	2,269	0.10
	07/2026	BRL 69,315	13,470	78	0	78	0.00
	07/2026	INR 77,842	824	2	0	2	0.00
	07/2026	KRW 119,550	77	0	0	0	0.00
	07/2026	\$ 4,778	CHF 3,746	0	(134)	(134)	(0.01)
	07/2026	54	£ 40	0	(1)	(1)	0.00
	07/2026	99	IDR 1,770,881	0	0	0	0.00
	07/2026	825	INR 77,842	0	(3)	(3)	0.00
	07/2026	93	KRW 142,779	0	0	0	0.00
	07/2026	130	NOK 1,285	0	0	0	0.00
	07/2026	1,800	PLN 6,557	0	(55)	(55)	0.00
	07/2026	398	THB 13,303	3	0	3	0.00
	08/2026	NOK 1,286	\$ 130	0	0	0	0.00
	09/2026	IDR 1,780,722	99	0	0	0	0.00
	09/2026	MXN 2,406	137	0	0	0	0.00
	09/2026	THB 21,080	640	5	(4)	1	0.00
	09/2026	\$ 2,366	INR 225,500	1	(2)	(1)	0.00
	09/2026	6,980	MXN 121,324	0	(80)	(80)	0.00
MBC	10/2026	13,470	BRL 70,842	0	(78)	(78)	0.00
	12/2026	MXN 432	\$ 25	0	0	0	0.00
	12/2026	\$ 613	MXN 10,829	0	(2)	(2)	0.00
	07/2026	AUD 469	\$ 336	11	0	11	0.00
	07/2026	CHF 5,805	7,411	214	0	214	0.01
	07/2026	€ 12,931	14,991	207	0	207	0.01
	07/2026	IDR 44,221	2	0	0	0	0.00
	07/2026	INR 46,169	489	2	0	2	0.00
	07/2026	¥ 158,692	998	22	0	22	0.00
	07/2026	KRW 3,243,336	2,140	45	0	45	0.00
	07/2026	NOK 1,078	116	7	0	7	0.00
	07/2026	SEK 109	12	0	0	0	0.00
	07/2026	\$ 80,935	AUD 117,297	328	0	328	0.01
	07/2026	5,544	€ 4,815	0	(39)	(39)	0.00
	07/2026	1,248	£ 927	0	(17)	(17)	0.00
	07/2026	754	INR 72,658	13	0	13	0.00
	07/2026	42	NOK 414	0	0	0	0.00
	07/2026	1,852	SEK 18,029	11	0	11	0.00
	08/2026	AUD 117,297	\$ 80,884	0	(333)	(333)	(0.01)
	08/2026	NOK 415	42	0	0	0	0.00
	08/2026	SEK 17,997	1,852	0	(11)	(11)	0.00
	09/2026	MXN 1,037	59	0	0	0	0.00
	09/2026	THB 8,460	253	0	(3)	(3)	0.00
	09/2026	\$ 1,737	INR 166,140	7	(2)	5	0.00
	07/2026	£ 26	\$ 35	0	0	0	0.00
	07/2026	\$ 144	€ 126	0	0	0	0.00
NSL	07/2026	1,187	£ 896	2	0	2	0.00
	07/2026	166	IDR 2,967,203	0	0	0	0.00
SCX	07/2026	762	INR 73,333	12	0	12	0.00
	09/2026	IDR 2,983,844	\$ 166	1	0	1	0.00
SOG	09/2026	\$ 213	IDR 3,792,880	0	(3)	(3)	0.00
	07/2026	€ 1,639	\$ 1,907	33	0	33	0.00
SSB	07/2026	PEN 1,195	349	0	(2)	(2)	0.00
	07/2026	\$ 229	IDR 4,107,431	0	0	0	0.00
SSB	07/2026	1,003	INR 96,158	12	0	12	0.00
	08/2026	637	61,041	5	0	5	0.00
SSB	09/2026	IDR 9,314,416	\$ 516	0	0	0	0.00
	09/2026	THB 5,360	166	4	0	4	0.00
SSB	09/2026	\$ 543	IDR 9,755,286	0	(3)	(3)	0.00
	07/2026	CAD 323	\$ 229	1	0	1	0.00
SSB	07/2026	€ 631,386	736,537	14,674	0	14,674	0.65
	07/2026	¥ 289,616	1,823	41	0	41	0.00
SSB	07/2026	SGD 14	11	0	0	0	0.00
	07/2026	\$ 17,817	AUD 25,822	72	0	72	0.00
SSB	07/2026	39	CAD 53	0	(1)	(1)	0.00
	07/2026	747,013	€ 656,715	3,810	0	3,810	0.17
SSB	07/2026	7,270	SGD 9,415	9	0	9	0.00
	08/2026	AUD 25,822	\$ 17,806	0	(73)	(73)	0.00
SSB	08/2026	€ 656,715	748,026	0	(3,802)	(3,802)	(0.17)
	08/2026	SGD 9,393	7,270	0	(9)	(9)	0.00
SSB	08/2026	\$ 11	SGD 14	0	0	0	0.00
	07/2026	CAD 122,982	\$ 89,186	2,504	0	2,504	0.11
SSB	07/2026	\$ 774	CAD 1,097	0	(1)	(1)	0.00
	07/2026	188,201	£ 142,376	767	0	767	0.03
SSB	08/2026	CAD 1,095	\$ 774	1	0	1	0.00
	08/2026	€ 7,330	8,368	0	(23)	(23)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
UAG	08/2026	£ 142,376	\$ 188,197	\$ 0	\$ (768)	\$ (768)	(0.03)
	07/2026	\$ 229	PLN 836	0	(6)	(6)	0.00
	09/2026	COP 53,527,138	\$ 13,871	0	(1,386)	(1,386)	(0.06)
	09/2026	THB 1,393	42	0	0	0	0.00
WST	09/2026	\$ 180	MXN 3,160	0	0	0	0.00
	07/2026	2,756	CHF 2,225	3	0	3	0.00
	08/2026	CHF 2,217	\$ 2,756	0	(3)	(3)	0.00
				\$ 30,134	\$ (7,363)	\$ 22,771	1.00

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional CHF (Hedged) Accumulation, Institutional CHF (Hedged) Income and E Class CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	CHF 357	\$ 442	\$ 0	\$ 0	\$ 0	0.00
BPS	07/2026	\$ 185	CHF 145	0	(5)	(5)	0.00
CBK	07/2026	CHF 5	\$ 7	0	0	0	0.00
JPM	07/2026	\$ 71,947	CHF 56,237	0	(2,231)	(2,231)	(0.10)
MBC	07/2026	CHF 726	\$ 911	13	(1)	12	0.00
	07/2026	\$ 80,459	CHF 63,011	0	(2,344)	(2,344)	(0.10)
MYI	08/2026	CHF 34	\$ 42	0	0	0	0.00
SOG	07/2026	61,599	76,140	0	(223)	(223)	(0.01)
	08/2026	\$ 76,140	CHF 61,378	224	0	224	0.01
SSB	07/2026	CHF 125	\$ 154	0	(1)	(1)	0.00
	07/2026	\$ 78,157	CHF 61,438	0	(1,993)	(1,993)	(0.09)
UAG	07/2026	CHF 56	\$ 71	1	0	1	0.00
WST	07/2026	61,364	76,003	0	(69)	(69)	0.00
	08/2026	\$ 76,003	CHF 61,144	71	0	71	0.00
				\$ 309	\$ (6,867)	\$ (6,558)	(0.29)

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Income, E Class EUR (Hedged) Accumulation and E Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 242	€ 208	\$ 0	\$ (4)	\$ (4)	0.00
BPS	07/2026	€ 1,421	\$ 1,614	0	(10)	(10)	0.00
	07/2026	\$ 397,172	€ 340,915	0	(7,403)	(7,403)	(0.32)
CBK	07/2026	11,047	9,472	0	(218)	(218)	(0.01)
FAR	07/2026	€ 318,563	\$ 363,321	0	(893)	(893)	(0.04)
	08/2026	\$ 363,811	€ 318,563	891	0	891	0.04
MBC	07/2026	€ 347,249	\$ 394,532	87	(2,565)	(2,478)	(0.11)
	07/2026	\$ 541	€ 466	0	(8)	(8)	0.00
	08/2026	€ 440	\$ 502	0	(1)	(1)	0.00
	08/2026	\$ 388,907	€ 341,946	2,564	0	2,564	0.11
SCX	07/2026	369,746	317,808	0	(6,397)	(6,397)	(0.28)
SOG	07/2026	€ 341,965	\$ 388,986	0	(1,983)	(1,983)	(0.09)
	07/2026	\$ 396,756	€ 340,113	0	(7,904)	(7,904)	(0.35)
	08/2026	389,492	341,946	1,979	0	1,979	0.09
SSB	07/2026	245	215	1	0	1	0.00
	08/2026	€ 215	\$ 246	0	(1)	(1)	0.00
				\$ 5,522	\$ (27,387)	\$ (21,865)	(0.96)

As at 30 June 2026, the Institutional GBP (Hedged) Accumulation, Institutional GBP (Hedged) Income and E Class GBP (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 49,121	£ 36,589	\$ 0	\$ (559)	\$ (559)	(0.02)
BOA	07/2026	43	32	0	0	0	0.00
BPS	07/2026	£ 32,046	\$ 42,263	0	(271)	(271)	(0.01)
	07/2026	\$ 59,504	£ 44,404	1	(570)	(569)	(0.03)
	08/2026	42,262	32,046	271	0	271	0.01
BRC	07/2026	£ 849	\$ 1,122	0	(5)	(5)	0.00
CBK	07/2026	352	473	6	0	6	0.00
	07/2026	\$ 977	£ 739	4	0	4	0.00
FAR	07/2026	£ 4,162	\$ 5,596	73	0	73	0.00
	08/2026	\$ 9	£ 7	0	0	0	0.00
JPM	07/2026	55,427	41,306	0	(603)	(603)	(0.03)
MBC	07/2026	£ 139	\$ 186	2	0	2	0.00
	07/2026	\$ 107	£ 80	0	(1)	(1)	0.00
NSL	07/2026	£ 6,886	\$ 9,062	0	(77)	(77)	0.00
	08/2026	\$ 9,061	£ 6,886	77	0	77	0.00

Schedule of Investments Global Investment Grade Credit ESG Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SCX	07/2026	£ 40,324	\$ 53,418	\$ 35	\$ (137)	\$ (102)	0.00
	07/2026	\$ 65	£ 49	0	(1)	(1)	0.00
	08/2026	49,598	37,474	138	0	138	0.01
SOG	07/2026	£ 37,260	\$ 49,220	0	(233)	(233)	(0.01)
	08/2026	\$ 49,219	£ 37,260	233	0	233	0.01
SSB	07/2026	£ 431	\$ 569	0	(2)	(2)	0.00
	08/2026	\$ 569	£ 431	2	0	2	0.00
				\$ 842	\$ (2,459)	\$ (1,617)	(0.07)

As at 30 June 2026, the Institutional SEK (Hedged) Accumulation and Administrative SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 140,617	SEK 1,300,433	\$ 0	\$ (6,249)	\$ (6,249)	(0.27)
BPS	07/2026	SEK 10,299	\$ 1,075	11	0	11	0.00
	07/2026	\$ 244	SEK 2,317	0	(5)	(5)	0.00
CBK	07/2026	SEK 5,583	\$ 604	27	0	27	0.00
	07/2026	\$ 23,000	SEK 215,159	0	(768)	(768)	(0.03)
FAR	07/2026	SEK 1,032,342	\$ 106,388	0	(279)	(279)	(0.01)
	08/2026	\$ 106,388	SEK 1,030,511	280	0	280	0.01
MBC	07/2026	SEK 1,570,617	\$ 161,345	11	(951)	(940)	(0.04)
	07/2026	\$ 135,189	SEK 1,255,711	1	(5,443)	(5,442)	(0.24)
	08/2026	160,548	1,560,222	950	0	950	0.04
MYI	07/2026	SEK 10,228	\$ 1,082	25	0	25	0.00
	07/2026	\$ 1,268	SEK 12,244	3	(6)	(3)	0.00
SOG	07/2026	180,000	1,663,495	0	(8,118)	(8,118)	(0.37)
SSB	08/2026	1,304	12,658	6	0	6	0.00
UAG	07/2026	70,285	649,109	0	(3,215)	(3,215)	(0.14)
				\$ 1,314	\$ (25,034)	\$ (23,720)	(1.05)
Total OTC Financial Derivative Instruments						\$ (19,939)	(0.88)
Total Investments						\$ 2,325,532	102.13
Other Current Assets & Liabilities						\$ (48,490)	(2.13)
Net Assets						\$ 2,277,042	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) When-issued security.
- (c) Zero coupon security.
- (d) Principal amount of security is adjusted for inflation.
- (e) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (f) Affiliated to the Fund.
- (g) Contingent convertible security.
- (h) Restricted Securities (31 December 2025: Nil):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Alphabet, Inc.	4.000%	15/05/2033	05/05/2026	\$ 3,372	\$ 3,289	0.14
Amazon.com, Inc.	4.000	12/06/2033	08/06/2026	215	213	0.01
				\$ 3,587	\$ 3,502	0.15

(i) Securities with an aggregate fair value of \$77,111 (31 December 2025: \$25,109) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

(j) Securities with an aggregate fair value of \$14,297 (31 December 2025: \$Nil) have been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 30 June 2026.

Cash of \$360 (31 December 2025: \$Nil) has been received as collateral under the terms of the Master Securities Forward Transaction Agreements as at 30 June 2026.

Cash of \$853 (31 December 2025: \$Nil) has been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$43,930 (31 December 2025: \$43,285) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$32,710 (31 December 2025: \$4,870) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 2,277,195	\$ 27,025	\$ 2,304,220
Investment Funds	36,122	0	0	36,122
Financial Derivative Instruments ⁽³⁾	(2,130)	(12,680)	0	(14,810)
Totals	\$ 33,992	\$ 2,264,515	\$ 27,025	\$ 2,325,532

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 2,406,554	\$ 18,126	\$ 2,424,680
Investment Funds	35,700	0	0	35,700
Financial Derivative Instruments ⁽³⁾	1,787	32,200	0	33,987
Totals	\$ 37,487	\$ 2,438,754	\$ 18,126	\$ 2,494,367

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOS	3.500%	24/06/2026	08/09/2026	\$ (593)	\$ (593)	(0.03)
	3.520	24/06/2026	08/09/2026	(1,215)	(1,216)	(0.05)
	3.530	24/06/2026	08/09/2026	(675)	(676)	(0.03)
	3.600	24/06/2026	08/09/2026	(1,031)	(1,031)	(0.05)
BRC	1.950	17/06/2026	TBD ⁽¹⁾	€ (6,564)	(7,511)	(0.33)
JML	1.550	17/06/2026	TBD ⁽¹⁾	(1,488)	(1,702)	(0.07)
	3.500	29/04/2026	TBD ⁽¹⁾	£ (982)	(1,311)	(0.06)
JPS	3.710	03/06/2026	01/07/2026	\$ (21,311)	(21,373)	(0.94)
	3.720	08/06/2026	06/07/2026	(10,528)	(10,553)	(0.46)
	3.720	11/06/2026	09/07/2026	(3,557)	(3,564)	(0.16)
	3.720	22/06/2026	06/07/2026	(6,925)	(6,931)	(0.30)
	3.740	23/06/2026	07/07/2026	(8,398)	(8,405)	(0.37)
	3.760	30/06/2026	07/07/2026	(1,710)	(1,710)	(0.08)
MYI	3.250	26/05/2026	08/07/2026	£ (216)	(288)	(0.01)
	3.490	10/04/2026	TBD ⁽¹⁾	\$ (318)	(321)	(0.01)
STR	3.740	30/06/2026	01/07/2026	(10,177)	(10,178)	(0.45)
Total Reverse Repurchase Agreements					\$ (77,363)	(3.40)

⁽¹⁾ Open maturity reverse repurchase agreement.

Sale-Buyback Financing Transactions Outstanding as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Sale-Buyback Financing Transactions ⁽¹⁾	% of Net Assets
BPS	3.720%	04/06/2026	02/07/2026	\$ (13,397)	\$ (13,435)	(0.59)
	3.760	24/06/2026	01/07/2026	(806)	(806)	(0.04)
Total Sale-Buyback Financing Transactions					\$ (14,241)	(0.63)

⁽¹⁾ Payable for sale-buyback transactions includes \$1 of deferred price drop.

Schedule of Investments Global Investment Grade Credit ESG Fund (Cont.)

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ 99	\$ 30	\$ 129	\$ 1,861	\$ (2,040)	\$ (179)
BOA	(5,249)	5,820	571	1,236	(1,220)	16
BPS	(5,198)	5,740	542	2,425	(2,430)	(5)
BRC	152	(150)	2	6,755	(7,450)	(695)
CBK	(76)	0	(76)	640	(510)	130
DUB	20	0	20	(7)	0	(7)
FAR	2,471	(2,740)	(269)	(15)	0	(15)
GLM	783	(770)	13	851	(1,010)	(159)
GST	1,011	(960)	51	N/A	N/A	N/A
JPM	4,966	(5,250)	(284)	3,485	(3,510)	(25)
MBC	(7,224)	7,920	696	8,846	(9,510)	(664)
MYC	N/A	N/A	N/A	(4)	0	(4)
MYI	24	20	44	(6)	20	14
NSL	10	0	10	6,118	(6,800)	(682)
RBC	N/A	N/A	N/A	(1)	0	(1)
RYL	N/A	N/A	N/A	7	0	7
SCX	(6,313)	6,750	437	(21)	30	9
SOG	(1,303)	1,660	357	(4,737)	4,800	63
SSB	492	(530)	(38)	1,293	(1,540)	(247)
UAG	(4,606)	4,770	164	61	0	61
WST	2	0	2	(12)	20	8

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	64.93	70.18
Transferable securities dealt in on another regulated market*	23.02	21.69
Other transferable securities	1.35	0.43
Investment funds	1.40	1.36
Financial derivative instruments dealt in on a regulated market	0.15	0.11
Centrally cleared financial derivative instruments	0.30	0.27
OTC financial derivative instruments	1.91	1.90
Other assets	6.94	4.06
Total Assets	100.00	100.00

* As per the list of markets, set out in appendix 1 to the Prospectus, which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Australia	4.21	2.28
Austria	0.19	0.05
Belgium	0.66	0.78
Brazil	0.38	0.25
Canada	3.88	3.60
Cayman Islands	0.20	0.02
Chile	0.72	0.41
Colombia	0.96	0.46
Costa Rica	0.28	0.24
Czech Republic	0.33	0.30
Denmark	0.63	0.74
Finland	0.07	0.32
France	4.39	5.01
Germany	3.55	3.83
Guernsey, Channel Islands	0.05	0.27
Hong Kong	0.42	0.38
Hungary	0.33	0.29
India	0.46	0.15
Indonesia	0.20	0.03
Ireland	1.89	1.03
Italy	1.04	1.22
Japan	2.78	2.63
Jersey, Channel Island	N/A	0.18
Latvia	0.26	N/A
Luxembourg	2.30	1.82
Mauritius	0.08	0.08
Mexico	0.66	0.62
Multinational	N/A	0.01
Netherlands	9.12	8.97
New Zealand	0.08	0.08
Norway	0.35	0.44

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Peru	0.20	0.15
Poland	0.21	0.19
Romania	0.49	0.47
Serbia	0.12	0.02
Singapore	0.66	0.70
Slovenia	0.24	0.23
South Africa	0.25	0.12
South Korea	0.46	0.71
Spain	1.97	1.96
Supranational	1.30	1.76
Sweden	0.89	0.77
Switzerland	0.96	0.99
United Arab Emirates	0.62	0.03
United Kingdom	11.36	11.72
United States	41.00	40.13
Investment Funds	1.59	1.42
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.03	0.00
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	0.00	0.00
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.03	0.00
Interest Rate Swaps	0.16	0.21
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.00	0.01
Written Options		
Foreign Currency Options	0.00	0.00
Interest Rate Swaptions	0.00	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.49	0.27
Forward Foreign Currency Contracts	1.00	(0.79)
Hedged Forward Foreign Currency Contracts	(2.37)	1.65
Other Current Assets & Liabilities	(2.13)	0.79
Net Assets	100.00	100.00

Schedule of Investments Global Low Duration Real Return Fund

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES				FRANCE				ACP Euro CLO DAC			
AUSTRALIA				ASSET-BACKED SECURITIES				3.468% due 20/10/2039 € 5,100 \$ 5,835 0.27			
NON-AGENCY MORTGAGE-BACKED SECURITIES				Auto ABS French Loans				3.478% due 20/07/2036 1,500 1,716 0.08			
Project Cashmere				2.829% due 24/07/2036 € 1,777 \$ 2,033 0.10				Palmer Square European Loan Funding DAC			
4.543% due 30/12/2057 (a) AUD 25,000 \$ 17,263 0.81				Bavarian Sky S.A.				3.054% due 15/10/2034 2,756 3,150 0.15			
SOVEREIGN ISSUES				2.846% due 20/08/2032 4,359 4,991 0.23				3.253% due 15/08/2033 2,231 2,554 0.12			
Australia Government International Bond				Cars Alliance Auto Loans France				3.273% due 15/05/2034 1,597 1,828 0.09			
0.750% due 21/11/2027 14,323 9,844 0.46				2.885% due 23/10/2034 1,897 2,171 0.10				3.433% due 15/02/2035 5,867 6,712 0.32			
1.500% due 21/06/2031 56,900 34,373 1.61				FCT Noria				Providus CLO DAC			
New South Wales Treasury Corp.				2.812% due 25/07/2043 4,700 5,373 0.25				3.415% due 20/11/2038 3,500 4,004 0.19			
1.750% due 20/03/2034 8,700 4,753 0.22				Red & Black Auto Lease France				Sculptor European CLO DAC			
2.000% due 08/03/2033 14,500 8,370 0.39				2.513% due 27/06/2039 2,343 2,680 0.13				3.254% due 15/10/2034 2,892 3,312 0.16			
4.750% due 20/09/2035 4,000 2,673 0.13						17,248 0.81		St. Paul's CLO DAC			
Queensland Treasury Corp.				SOVEREIGN ISSUES				2.995% due 25/04/2030 3,363 3,847 0.18			
2.000% due 22/08/2033 11,400 6,479 0.31				France Government International Bond				Tikehau CLO DAC			
		66,492 3.12		0.100% due 01/03/2028 (b) 15,057 16,729 0.79				3.404% due 15/10/2038 1,200 1,374 0.06			
Total Australia		83,755 3.93		0.100% due 01/03/2029 (b) 29,276 32,692 1.53				Trinitas Euro CLO DAC			
CANADA				0.100% due 25/07/2031 (b) 11,940 13,027 0.61				3.414% due 15/07/2039 2,600 2,978 0.14			
SOVEREIGN ISSUES				0.100% due 01/03/2032 (b) 5,765 6,035 0.28						74,334 3.49	
Canadian Government Real Return Bond				0.100% due 25/07/2036 (b) 259 255 0.01				NON-AGENCY MORTGAGE-BACKED SECURITIES			
4.250% due 01/12/2026 (b) CAD 2,869 2,055 0.10				0.100% due 25/07/2038 (b) 247 232 0.01				Dilosk RMBS DAC			
CHILE				1.850% due 25/07/2027 (b) 36,458 42,147 1.98				3.204% due 20/10/2062 1,710 1,959 0.09			
SOVEREIGN ISSUES				3.400% due 25/07/2029 (b) 12,268 14,829 0.70				Total Ireland		76,293 3.58	
Chile Government International Bond					125,946 5.91			ITALY			
3.875% due 09/07/2031 € 3,800 4,438 0.21				Total France		143,194 6.72		ASSET-BACKED SECURITIES			
COLOMBIA				GERMANY				Auto ABS Italian Stella Loans SRL			
SOVEREIGN ISSUES				ASSET-BACKED SECURITIES				2.939% due 28/12/2040 6,318 7,243 0.34			
Colombia Government International Bond				Cars Alliance Auto Loans Germany				Fulvia SPV SRL			
6.125% due 21/01/2031 \$ 400 404 0.02				2.729% due 18/01/2036 1,273 1,457 0.07				3.030% due 23/12/2041 408 468 0.02			
6.500% due 26/11/2038 € 1,800 2,167 0.10				RevoCar S.A., Compartment				Golden Bar Securitisation SRL			
Total Colombia		2,571 0.12		2.819% due 25/03/2038 4,322 4,946 0.23				3.116% due 20/12/2045 5,200 5,963 0.28			
DENMARK				2.839% due 25/07/2037 1,790 2,049 0.09				3.136% due 20/12/2044 5,876 6,735 0.32			
CORPORATE BONDS & NOTES				SOVEREIGN ISSUES				Marzio Finance SRL			
Jyske Realkredit A/S				Republic of Germany				3.299% due 28/02/2048 257 294 0.01			
0.500% due 01/10/2053 DKK 0 0 0.00				0.500% due 15/04/2030 (b) 38,985 44,038 2.07				Red & Black Auto Italy SRL			
1.000% due 01/10/2050 0 0 0.00				Total Germany		52,490 2.46		3.019% due 28/07/2036 1,535 1,762 0.08			
1.000% due 01/10/2053 0 0 0.00				IRELAND				3.209% due 28/07/2034 829 952 0.05			
1.500% due 01/10/2050 0 0 0.00				ASSET-BACKED SECURITIES						23,417 1.10	
1.500% due 01/10/2053 0 0 0.00				AlbaCore Euro CLO DAC				SOVEREIGN ISSUES			
2.500% due 01/10/2047 3 1 0.00				3.194% due 15/07/2035 784 899 0.04				Italy Buoni Poliennali Del Tesoro			
Nordea Kredit Realkreditaktieselskab				Anchorage Capital Europe CLO DAC				1.100% due 15/08/2031 (b) 18,544 21,185 1.00			
0.500% due 01/10/2043 0 0 0.00				3.424% due 15/10/2038 3,000 3,437 0.16				1.250% due 15/09/2032 (b) 13,154 15,128 0.71			
1.000% due 01/10/2050 0 0 0.00				Aqueduct European CLO DAC				1.300% due 15/05/2028 (b) 19,857 22,764 1.07			
2.500% due 01/10/2047 12 2 0.00				3.511% due 15/07/2039 (a) 3,900 4,459 0.21				1.500% due 15/05/2029 (b) 20,646 23,863 1.12			
4.000% due 01/10/2056 0 0 0.00				Arbour CLO DAC				1.800% due 15/05/2036 (b) 12,464 14,307 0.67			
Nykredit Realkredit A/S				3.453% due 15/08/2038 2,700 3,087 0.14				2.250% due 15/02/2046 (b) 7,683 8,813 0.41			
0.500% due 01/10/2053 0 0 0.00				Arcano Euro CLO DAC				2.400% due 15/05/2039 (b) 10,540 12,632 0.59			
1.000% due 01/10/2050 0 0 0.00				3.415% due 25/07/2039 1,300 1,488 0.07				2.550% due 15/05/2056 (b) 5,753 6,806 0.32			
1.000% due 01/10/2053 0 0 0.00				Ares European CLO DAC				3.100% due 15/09/2026 (b) 19,411 22,242 1.05			
1.000% due 01/10/2056 0 0 0.00				2.984% due 15/10/2031 342 392 0.02						147,740 6.94	
1.500% due 01/10/2050 0 0 0.00				3.088% due 20/04/2032 1,162 1,330 0.06				Total Italy		171,157 8.04	
1.500% due 01/10/2052 0 0 0.00				Bain Capital Euro CLO DAC				JAPAN			
1.500% due 01/10/2053 0 0 0.00				3.449% due 15/01/2037 4,500 5,153 0.24				SOVEREIGN ISSUES			
2.000% due 01/10/2053 0 0 0.00				Citizen Irish Auto Receivables Trust DAC				Japan Government International Bond			
2.500% due 01/10/2047 2 0 0.00				2.814% due 15/12/2032 88 101 0.00				0.005% due 10/03/2034 (b) ¥ 1,457,390 8,599 0.40			
3.000% due 01/10/2053 0 0 0.00				CVC Cordatus Loan Fund DAC				0.005% due 10/03/2035 (b) 1,537,875 8,942 0.42			
3.500% due 01/04/2053 2,588 385 0.02				3.130% due 29/07/2034 2,200 2,515 0.12				0.100% due 10/03/2028 (b) 2,851,895 17,618 0.83			
4.000% due 01/10/2056 0 0 0.00				CVC Cordatus Opportunity Loan Fund DAC				0.100% due 10/03/2029 (b) 4,638,243 28,524 1.34			
5.000% due 01/10/2053 0 0 0.00				3.123% due 15/08/2033 4,006 4,579 0.22				1.100% due 01/01/2028 1,010,000 6,197 0.29			
Realkredit Danmark A/S				Harvest CLO DAC				1.300% due 20/09/2030 2,850,000 17,178 0.81			
1.000% due 01/10/2050 0 0 0.00				3.054% due 15/01/2032 914 1,045 0.05				1.800% due 20/03/2054 93,000 368 0.02			
1.000% due 01/10/2053 0 0 0.00				Invesco Euro CLO DAC				2.200% due 20/06/2054 108,000 471 0.02			
1.000% due 01/10/2056 0 0 0.00				3.260% due 30/10/2038 900 1,030 0.05				2.300% due 20/12/2054 108,000 481 0.02			
1.500% due 01/10/2050 0 0 0.00				Jubilee CLO DAC				2.400% due 20/03/2055 217,100 990 0.05			
1.500% due 01/10/2053 0 0 0.00				3.164% due 15/10/2035 1,650 1,888 0.09				3.200% due 20/09/2055 395,650 2,137 0.10			
2.500% due 01/04/2047 8 1 0.00				LT Rahoitus DAC				3.400% due 20/12/2055 700,000 3,931 0.18			
3.000% due 01/10/2053 0 0 0.00				2.749% due 18/07/2036 1,924 2,199 0.10				Total Japan		95,436 4.48	
4.000% due 01/10/2056 0 0 0.00				Madison Park Euro Funding DAC				LUXEMBOURG			
Total Denmark		389 0.02		2.905% due 25/10/2030 2,992 3,422 0.16				ASSET-BACKED SECURITIES			
								Bavarian Sky S.A.			
								2.755% due 21/02/2033 € 2,936 3,361 0.16			

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
E-Carat DE			
2.919% due 25/05/2034	€ 7,200	\$ 8,249	0.39
FACT S.A.			
2.935% due 22/09/2031	1,613	1,848	0.09
First Mobility SARL			
2.809% due 14/10/2032	1,953	2,237	0.10
Pony S.A., Compartment German Auto Loans			
2.769% due 14/11/2032	1,916	2,194	0.10
SC Germany S.A., Compartment Consumer			
2.849% due 15/09/2037	1,246	1,428	0.07
Total Luxembourg		19,317	0.91
MEXICO			
SOVEREIGN ISSUES			
Mexico Government International Bond			
5.625% due 22/09/2035	\$ 3,100	3,018	0.14
NETHERLANDS			
ASSET-BACKED SECURITIES			
Bumper NL BV			
2.925% due 21/03/2036	€ 2,156	2,469	0.12
Hill FL BV			
2.939% due 18/02/2032	946	1,082	0.05
		3,551	0.17
NON-AGENCY MORTGAGE-BACKED SECURITIES			
Domi BV			
2.892% due 15/02/2057	7,714	8,816	0.41
Dutch Property Finance BV			
3.063% due 28/04/2064	1,109	1,272	0.06
Jubilee Place BV			
2.900% due 17/10/2061	7,914	9,041	0.43
3.127% due 18/09/2062	3,019	3,455	0.16
		22,584	1.06
Total Netherlands		26,135	1.23
NEW ZEALAND			
SOVEREIGN ISSUES			
New Zealand Government International Bond			
3.000% due 20/09/2030	NZD 1,388	837	0.04
3.250% due 20/09/2050	3,800	2,282	0.11
Total New Zealand		3,119	0.15
POLAND			
SOVEREIGN ISSUES			
Poland Government International Bond			
2.375% due 18/01/2036	€ 2,400	2,505	0.12
QATAR			
CORPORATE BONDS & NOTES			
QatarEnergy			
4.625% due 23/06/2029	\$ 1,900	1,888	0.09
ROMANIA			
SOVEREIGN ISSUES			
Romania Government International Bond			
5.125% due 24/09/2031	€ 1,900	2,222	0.10
5.625% due 30/05/2037 (d)	1,100	1,241	0.06
5.875% due 11/07/2032 (d)	9,600	11,511	0.54
Total Romania		14,974	0.70
SAUDI ARABIA			
SOVEREIGN ISSUES			
Saudi Arabia Government International Bond			
5.375% due 13/01/2031	\$ 1,400	1,430	0.07
SPAIN			
ASSET-BACKED SECURITIES			
Auto ABS Spanish Loans			
2.521% due 28/02/2032	€ 756	865	0.04
Autonoria Spain			
2.882% due 30/04/2043	6,800	7,787	0.37
2.942% due 30/09/2041	1,220	1,397	0.06

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
BBVA Consumer Auto			
2.879% due 19/05/2042	€ 4,089	\$ 4,680	0.22
BBVA Consumer FTA			
2.931% due 21/08/2038	5,470	6,265	0.29
FTA Santander Consumo			
2.974% due 21/01/2040	7,200	8,256	0.39
		29,250	1.37
SOVEREIGN ISSUES			
Spain Government International Bond			
0.650% due 30/11/2027 (b)	12,599	14,379	0.68
0.700% due 30/11/2033 (b)	4,785	5,305	0.25
1.000% due 30/11/2030 (b)	3,682	4,228	0.20
3.400% due 31/10/2036	8,600	9,877	0.46
3.450% due 31/10/2034	39,600	46,217	2.17
4.200% due 31/01/2037	16,700	20,490	0.96
		100,496	4.72
Total Spain		129,746	6.09
SUPRANATIONAL			
SOVEREIGN ISSUES			
European Union			
3.125% due 05/12/2028	17,000	19,655	0.92
3.250% due 04/07/2034	5,700	6,598	0.31
3.250% due 12/12/2036	9,900	11,264	0.53
3.375% due 12/12/2035	10,500	12,178	0.57
4.000% due 12/10/2055	12,600	14,358	0.68
Total Supranational		64,053	3.01
SWEDEN			
SOVEREIGN ISSUES			
Sweden Government International Bond			
0.125% due 01/12/2027	SEK 5,495	561	0.03
0.125% due 01/06/2039	34,801	3,238	0.15
Total Sweden		3,799	0.18
UNITED ARAB EMIRATES			
CORPORATE BONDS & NOTES			
First Abu Dhabi Bank PJSC			
4.789% due 03/06/2031	\$ 2,300	2,303	0.11
UNITED KINGDOM			
CORPORATE BONDS & NOTES			
Network Rail Infrastructure Finance PLC			
1.750% due 22/11/2027	£ 17,361	23,355	1.10
NON-AGENCY MORTGAGE-BACKED SECURITIES			
Alba PLC			
4.036% due 17/03/2039	486	643	0.03
Aldbrook Mortgage Transaction PLC			
4.587% due 18/02/2068	9,000	11,939	0.56
4.596% due 18/12/2066	6,018	7,992	0.38
Avon Finance PLC			
4.646% due 28/12/2049	1,686	2,238	0.10
Bletchley Park Funding PLC			
4.604% due 27/07/2070	4,485	5,963	0.28
Braccan Mortgage Funding PLC			
4.588% due 17/05/2067	5,845	7,762	0.36
Canada Square Funding PLC			
4.597% due 17/01/2059	2,723	3,616	0.17
5.409% due 17/06/2058	99	132	0.01
Elstree PLC			
4.454% due 21/01/2065	2,933	3,890	0.18
Harbour PLC			
4.797% due 28/10/2054	2,856	3,803	0.18
Hops Hill PLC			
4.464% due 21/06/2056	3,367	4,457	0.21
Lanebrook Mortgage Transaction PLC			
4.397% due 20/07/2058	537	713	0.03
Polaris PLC			
0.000% due 27/03/2069	6,800	9,038	0.42
4.505% due 25/08/2068	5,683	7,536	0.35
RMAC PLC			
4.947% due 15/02/2047	1,567	2,080	0.10

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
RMAC Securities PLC			
4.016% due 12/06/2044	£ 897	\$ 1,181	0.06
Rochester Financing PLC			
5.046% due 18/12/2044	1,291	1,715	0.08
Stratton BTL Mortgage Funding PLC			
4.477% due 20/01/2054	1,060	1,408	0.07
Stratton Mortgage Funding PLC			
4.896% due 20/06/2060	1,597	2,123	0.10
Twin Bridges PLC			
4.407% due 12/09/2055	1,221	1,621	0.08
		79,850	3.75
SOVEREIGN ISSUES			
United Kingdom Gilt			
0.125% due 10/08/2028 (b)	12,612	16,646	0.78
0.125% due 22/03/2029 (b)	19,893	25,974	1.22
0.125% due 10/08/2031 (b)	15,522	19,764	0.93
1.125% due 22/11/2037 (b)	6,555	8,044	0.38
1.250% due 22/11/2027 (b)	51,977	69,749	3.28
1.250% due 22/11/2032 (b)	8,205	10,921	0.51
2.000% due 26/01/2035	1,869	2,573	0.12
4.000% due 22/10/2031	19,100	24,946	1.17
4.125% due 22/07/2029	9,200	12,183	0.57
4.125% due 07/03/2031	13,000	17,126	0.80
4.375% due 07/03/2030	33,300	44,400	2.09
4.375% due 31/07/2054	2,100	2,343	0.11
		254,669	11.96
Total United Kingdom		357,874	16.81
UNITED STATES			
ASSET-BACKED SECURITIES			
Structured Asset Investment Loan Trust			
4.713% due 25/10/2033	\$ 471	474	0.02
CORPORATE BONDS & NOTES			
RD Michigan Property Owner LLC			
7.500% due 30/03/2045	4,000	3,989	0.19
NON-AGENCY MORTGAGE-BACKED SECURITIES			
Structured Asset Mortgage Investments Trust			
4.234% due 19/04/2035	155	152	0.01
WaMu Mortgage Pass-Through Certificates Trust			
4.343% due 25/07/2045	288	278	0.01
4.403% due 25/07/2045	56	54	0.00
		484	0.02
U.S. GOVERNMENT AGENCIES			
Ginnie Mae			
3.500% due 20/06/2052	28,314	25,808	1.21
4.409% due 20/08/2072 - 20/04/2073	5,893	5,943	0.28
4.461% due 20/08/2066	13	13	0.00
4.509% due 20/10/2072	4,808	4,869	0.23
4.609% due 20/03/2073	5,635	5,721	0.27
4.709% due 20/05/2073	2,969	3,038	0.14
4.927% due 20/08/2068	892	896	0.04
Uniform Mortgage-Backed Security			
4.500% due 01/08/2052 - 01/09/2052	815	788	0.04
Uniform Mortgage-Backed Security, TBA			
4.000% due 01/07/2056 - 01/08/2056	42,250	39,467	1.85
4.500% due 01/07/2056 - 01/08/2056	88,400	84,623	3.98
5.000% due 01/07/2056	65,500	64,369	3.02
5.500% due 01/07/2056 - 01/08/2056	56,900	57,075	2.68
		292,610	13.74
U.S. TREASURY OBLIGATIONS			
U.S. Treasury Inflation Protected Securities (b)			
0.125% due 15/10/2026	27,657	27,509	1.29
0.125% due 15/04/2027	50,113	49,139	2.31
0.125% due 15/01/2030	58,101	54,576	2.56
0.125% due 15/07/2030	13,764	12,864	0.60
0.125% due 15/01/2031	31,078	28,712	1.35

Schedule of Investments Global Low Duration Real Return Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
0.125% due 15/07/2031	\$ 5,316	\$ 4,882	0.23	1.125% due 15/01/2033	\$ 8,047	\$ 7,614	0.36	2.375% due 15/10/2028	\$ 50,543	\$ 51,099	2.40
0.125% due 15/01/2032	26,302	23,819	1.12	1.250% due 15/04/2028 (d)	94,234	92,735	4.35	2.375% due 15/02/2055	7,491	6,899	0.32
0.250% due 15/07/2029	55,966	53,394	2.51	1.250% due 15/04/2031	29,619	28,705	1.35			1,516,403	71.20
0.250% due 15/02/2050	518	292	0.01	1.375% due 15/02/2044	1,286	1,050	0.05	Total United States		1,813,960	85.17
0.375% due 15/01/2027 (d)	66,156	65,291	3.06	1.625% due 15/10/2027	47,203	46,984	2.21	Total Transferable Securities		\$ 3,075,899	144.44
0.375% due 15/07/2027 (d)	108,063	106,266	4.99	1.625% due 15/10/2029 (d)	100,940	100,265	4.71	SHARES			
0.500% due 15/01/2028 (d)	75,989	74,067	3.48	1.625% due 15/04/2030 (d)	140,876	139,204	6.54	INVESTMENT FUNDS			
0.625% due 15/07/2032	7,906	7,325	0.34	1.750% due 15/01/2028 (d)	80,094	79,564	3.74	COLLECTIVE INVESTMENT SCHEMES			
0.750% due 15/07/2028 (d)	75,865	74,197	3.48	1.750% due 15/01/2034	15,705	15,349	0.72	PIMCO Select Funds plc -			
0.750% due 15/02/2042	589	450	0.02	1.875% due 15/07/2035 (d)	29,550	28,904	1.36	PIMCO US Dollar			
0.750% due 15/02/2045	707	502	0.02	2.125% due 15/04/2029 (d)	72,977	73,203	3.44	Short-Term Floating			
0.875% due 15/01/2029	65,794	64,022	3.01	2.125% due 15/01/2035	16,035	16,002	0.75	NAV Fund (c)			
0.875% due 15/02/2047	828	582	0.03	2.125% due 15/02/2040	154	149	0.01	38,649	385	0.02	
1.125% due 15/10/2030 (d)	175,588	170,546	8.00	2.125% due 15/02/2054	11,716	10,242	0.48	Total Investment Funds		\$ 385	0.02

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 3-Year Note September Futures	Long	09/2026	289	\$ 108	0.01
Australia Government 10-Year Bond September Futures	Short	09/2026	251	(269)	(0.01)
Euro-Bobl September Futures	Long	09/2026	530	342	0.02
Euro-BTP Italy Government Bond September Futures	Long	09/2026	455	545	0.02
Euro-Bund 10-Year Bond September Futures	Short	09/2026	84	(123)	(0.01)
Euro-Buxl 30-Year Bond September Futures	Short	09/2026	290	(773)	(0.04)
Euro-OAT France Government 10-Year Bond September Futures	Short	09/2026	849	(447)	(0.02)
Euro-Schatz September Futures	Long	09/2026	965	80	0.00
Japan Government 10-Year Bond September Futures	Short	09/2026	32	(68)	0.00
U.S. Treasury 2-Year Note September Futures	Long	09/2026	74	(2)	0.00
U.S. Treasury 5-Year Note September Futures	Long	09/2026	756	138	0.01
U.S. Treasury 10-Year Note September Futures	Long	09/2026	54	43	0.00
U.S. Treasury 10-Year Note September Futures	Short	09/2026	812	(1,123)	(0.05)
U.S. Treasury 30-Year Bond September Futures	Short	09/2026	338	(857)	(0.04)
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2026	141	60	0.00
United Kingdom Long Gilt September Futures	Short	09/2026	106	(139)	(0.01)
				\$ (2,485)	(0.12)

WRITTEN OPTIONS

FUTURE STYLED COMMODITY OPTIONS

Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Call - ICE Euribor September 2026 Futures	€ 97.625	14/09/2026	1,190	\$ (321)	\$ (60)	0.00

Total Financial Derivative Instruments Dealt in on a Regulated Market

\$ (2,545) (0.12)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	4.000%	16/09/2036	£ 4,700	\$ 29	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	16/06/2029	¥ 1,952,000	(3)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.500	18/03/2036	3,278,200	712	0.03
Receive	1-Day USD-SOFR Compounded-OIS	2.237	21/11/2053	\$ 8,700	2,662	0.13
Receive	1-Day USD-SOFR Compounded-OIS	3.325	31/08/2030	129,440	2,259	0.11
Receive	1-Day USD-SOFR Compounded-OIS	4.000	30/11/2030	32,160	(123)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	4.000	18/03/2036	54,000	818	0.04
Receive	1-Day USD-SOFR Compounded-OIS	4.000	17/06/2056	9,100	(294)	(0.01)
Pay ⁽¹⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	€ 41,690	98	0.00
Receive ⁽¹⁾	6-Month EUR-EURIBOR	3.000	16/09/2046	8,500	(266)	(0.01)
Receive ⁽¹⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	48,600	223	0.01
Pay	CPTFEMU	1.375	15/02/2040	1,600	(118)	(0.01)
Receive	CPTFEMU	1.529	15/05/2027	16,100	297	0.01
Receive	CPTFEMU	1.843	15/02/2031	10,100	190	0.01
Pay	CPTFEMU	1.946	15/03/2048	800	(83)	0.00

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	CPTFEMU		2.000%	15/02/2027	€ 15,900	\$ 177	0.01
Receive	CPTFEMU		2.034	15/09/2034	1,100	20	0.00
Pay	CPTFEMU		2.280	15/04/2046	7,500	73	0.00
Receive	CPTFEMU		2.359	15/08/2030	9,500	219	0.01
Pay	CPTFEMU		2.400	15/02/2044	3,900	158	0.01
Pay	CPTFEMU		2.590	15/12/2052	1,700	147	0.01
Pay	CPTFEMU		2.700	15/04/2053	5,500	752	0.03
Pay	CPTFEMU		2.763	15/09/2053	2,400	363	0.02
Receive	CPTFEMU		2.870	15/03/2028	82,300	(70)	0.00
Receive	CPTFEMU		3.000	15/05/2027	5,400	132	0.01
Receive	CPTFEMU		3.130	15/05/2027	100	3	0.00
Pay	CPURNSA		1.954	03/06/2029	\$ 4,700	(291)	(0.01)
Pay	CPURNSA		1.998	25/07/2029	4,300	(266)	(0.01)
Receive	CPURNSA		2.311	24/02/2031	6,600	380	0.02
Pay	CPURNSA		2.335	05/02/2028	6,110	(403)	(0.02)
Pay	CPURNSA		2.353	09/05/2028	960	(62)	0.00
Pay	CPURNSA		2.364	10/05/2028	60	(4)	0.00
Pay	CPURNSA		2.379	09/07/2028	1,900	(122)	(0.01)
Receive	CPURNSA		3.434	27/08/2026	1,100	(5)	0.00
Receive	CPURNSA		3.435	01/08/2026	11,000	(87)	(0.01)
Pay	UKRPI		3.346	15/05/2030	£ 550	(43)	0.00
Receive	UKRPI		3.365	15/09/2027	15,900	(340)	(0.02)
Receive	UKRPI		3.391	15/08/2027	19,700	(19)	0.00
Pay	UKRPI		3.466	15/09/2034	2,000	38	0.00
Pay	UKRPI		3.500	15/08/2034	4,800	96	0.00
Pay	UKRPI		4.040	15/04/2029	4,400	124	0.01
Receive	UKRPI		4.530	15/04/2028	1,600	(34)	0.00
Receive	UKRPI		4.615	15/02/2027	3,700	38	0.00
						\$ 7,375	0.35
Total Centrally Cleared Financial Derivative Instruments						\$ 7,375	0.35

(1) This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

WRITTEN OPTIONS

INFLATION-CAPPED OPTIONS

Counterparty	Description	Initial Index	Floating Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
GLM	Cap - OTC CPALEMU	\$ 78.177	Maximum of [(Final Index/Initial Index - 1) - 3.000%] or 0	22/06/2035	1,500	\$ (69)	\$ (31)	0.00

INTEREST RATE SWAPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BRC	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440%	25/01/2027	4,400	\$ (39)	\$ (7)	0.00
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.440	25/01/2027	4,400	(39)	(35)	0.00
CBK	Put - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.450	03/03/2028	173,800	(627)	(758)	(0.04)
GLM	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.350	07/01/2027	18,600	(169)	(22)	0.00
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.350	07/01/2027	18,600	(169)	(176)	(0.01)
	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.500	14/01/2027	26,700	(245)	(52)	0.00
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.500	14/01/2027	26,700	(245)	(187)	(0.01)
GST	Put - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.450	03/03/2028	82,000	(281)	(358)	(0.02)
SOG	Call - OTC 5-Year Interest Rate Swap	6-Month GBP-SONIA	Receive	4.000	27/08/2026	21,100	(122)	(99)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month GBP-SONIA	Pay	4.500	27/08/2026	21,100	(122)	(33)	0.00
							\$ (2,058)	\$ (1,727)	(0.08)

(1) Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GST	CMBX.NA.AAA.8 Index	0.500%	17/10/2057	\$ 7	\$ 0	\$ 0	\$ 0	0.00
SAL	CMBX.NA.AAA.12 Index	0.500	17/08/2061	1,400	(3)	7	4	0.00
	CMBX.NA.AAA.9 Index	0.500	17/09/2058	20	0	0	0	0.00
					\$ (3)	\$ 7	\$ 4	0.00

(1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

(2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

Schedule of Investments Global Low Duration Real Return Fund (Cont.)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 19,315	\$ 13,811	\$ 430	\$ 0	\$ 430	0.02
	07/2026	CNH 17,773	2,632	13	0	13	0.00
	07/2026	NZD 15,327	9,052	333	0	333	0.02
	07/2026	\$ 1,505	CAD 2,139	3	0	3	0.00
	07/2026	7,470	NZD 13,224	52	0	52	0.00
	08/2026	CAD 2,136	\$ 1,505	0	(3)	(3)	0.00
	08/2026	NZD 13,224	7,479	0	(52)	(52)	0.00
	07/2026	BRL 261	50	0	0	0	0.00
BOA	07/2026	¥ 572,239	3,598	77	0	77	0.00
	07/2026	KRW 85,901	56	1	0	1	0.00
	07/2026	NOK 5,290	535	0	0	0	0.00
	07/2026	SGD 21	17	0	0	0	0.00
	07/2026	\$ 1,658	CNH 11,211	0	(6)	(6)	0.00
	07/2026	13,727	€ 11,793	0	(243)	(243)	(0.01)
	07/2026	2,169	¥ 345,100	0	(46)	(46)	0.00
	07/2026	1,828	NOK 16,989	0	(111)	(111)	(0.01)
	07/2026	185	PLN 697	1	0	1	0.00
	08/2026	ILS 2,469	\$ 830	1	0	1	0.00
	09/2026	MXN 3,950	223	0	(2)	(2)	0.00
	09/2026	\$ 637	INR 60,567	0	(2)	(2)	0.00
	07/2026	BRL 5,298	\$ 1,023	3	(3)	0	0.00
	07/2026	CHF 1,429	1,817	45	0	45	0.00
	07/2026	CNH 9,344	1,381	4	0	4	0.00
	07/2026	CNY 1,713	251	0	(1)	(1)	0.00
BPS	07/2026	€ 24,253	28,177	455	(7)	448	0.02
	07/2026	£ 8,151	10,796	0	(23)	(23)	0.00
	07/2026	IDR 194,589,656	10,858	9	(7)	2	0.00
	07/2026	ILS 3,748	1,272	13	0	13	0.00
	07/2026	INR 355,371	3,700	0	(54)	(54)	0.00
	07/2026	¥ 1,934,243	12,165	264	0	264	0.01
	07/2026	KRW 847,543	556	8	0	8	0.00
	07/2026	NOK 1,155	117	1	0	1	0.00
	07/2026	THB 50,982	1,554	21	(3)	18	0.00
	07/2026	\$ 1,229	AUD 1,783	7	0	7	0.00
	07/2026	241	BRL 1,215	0	(6)	(6)	0.00
	07/2026	10,124	£ 7,554	0	(98)	(98)	0.00
	07/2026	10,602	INR 1,005,093	21	(20)	1	0.00
	07/2026	1,236	¥ 200,100	0	(5)	(5)	0.00
	07/2026	2,587	KRW 3,968,503	0	(23)	(23)	0.00
	07/2026	466	ZAR 7,652	0	0	0	0.00
	08/2026	ILS 674	\$ 226	0	0	0	0.00
	08/2026	\$ 1,521	BRL 7,748	0	(36)	(36)	0.00
	09/2026	IDR 19,953,882	\$ 1,099	0	(8)	(8)	0.00
	09/2026	THB 45,089	1,390	24	0	24	0.00
	09/2026	\$ 5,832	IDR 103,493,079	7	(103)	(96)	0.00
	09/2026	667	INR 63,386	0	(2)	(2)	0.00
	09/2026	269	THB 8,832	0	(2)	(2)	0.00
	12/2026	680	IDR 12,389,032	2	0	2	0.00
	07/2026	ILS 4,669	\$ 1,577	10	0	10	0.00
	07/2026	¥ 198,351	1,227	7	0	7	0.00
	07/2026	NZD 22,263	13,166	502	0	502	0.02
	07/2026	\$ 6,558	TRY 311,431	11	0	11	0.00
	07/2026	2,327	ZAR 37,790	0	(25)	(25)	0.00
	08/2026	1,227	¥ 197,831	0	(7)	(7)	0.00
CBK	07/2026	CAD 3,314	\$ 2,337	1	0	1	0.00
	07/2026	£ 187	251	3	0	3	0.00
	07/2026	ILS 16,144	5,553	133	0	133	0.01
	07/2026	INR 190,638	2,020	7	0	7	0.00
	07/2026	NOK 6,030	650	41	0	41	0.00
	07/2026	SEK 52,547	5,687	258	0	258	0.01
	07/2026	\$ 1,054	BRL 5,325	0	(25)	(25)	0.00
	07/2026	1,261	€ 1,082	0	(24)	(24)	0.00
	07/2026	2,070	IDR 37,133,648	3	0	3	0.00
	07/2026	1,967	INR 190,638	47	0	47	0.00
DUB	07/2026	277	KRW 418,183	0	(7)	(7)	0.00
	07/2026	158	PEN 536	0	(1)	(1)	0.00
	07/2026	772	PLN 2,822	0	(22)	(22)	0.00
	07/2026	4,208	SEK 38,890	0	(190)	(190)	(0.01)
	08/2026	ILS 7,051	\$ 2,450	82	0	82	0.00
	08/2026	\$ 564	ILS 1,675	0	(1)	(1)	0.00
	09/2026	IDR 73,121,088	\$ 4,050	0	(3)	(3)	0.00
	09/2026	INR 23,169	241	0	(2)	(2)	0.00
	09/2026	THB 54,440	1,644	0	(5)	(5)	0.00
	09/2026	\$ 1,455	IDR 25,952,447	0	(17)	(17)	0.00
	09/2026	11	INR 1,059	0	0	0	0.00
	09/2026	477	MXN 8,538	8	0	8	0.00
	12/2026	1,981	IDR 36,012,884	2	0	2	0.00
	07/2026	IDR 4,947,653	\$ 277	1	0	1	0.00
	07/2026	INR 75,926	804	3	0	3	0.00
	07/2026	\$ 1,057	BRL 5,392	0	(15)	(15)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
FAR	07/2026	\$ 537	INR 51,754	\$ 9	\$ 0	\$ 9	0.00
	07/2026	137	NOK 1,277	0	(8)	(8)	0.00
	07/2026	771	PLN 2,863	0	(10)	(10)	0.00
	07/2026	1,086	ZAR 17,573	0	(15)	(15)	0.00
	09/2026	IDR 48,326,516	\$ 2,682	3	0	3	0.00
	09/2026	\$ 893	IDR 16,219,597	6	0	6	0.00
	09/2026	804	INR 76,441	0	(3)	(3)	0.00
	07/2026	CNH 9,296	\$ 1,374	5	0	5	0.00
	07/2026	£ 255,099	342,759	4,178	0	4,178	0.20
	07/2026	INR 135,465	1,436	5	0	5	0.00
	07/2026	¥ 237,918	1,497	33	0	33	0.00
	07/2026	SGD 38,252	29,983	410	0	410	0.02
	07/2026	\$ 3,705	CNH 25,204	8	0	8	0.00
	07/2026	129,816	£ 98,130	427	0	427	0.02
	07/2026	1,420	INR 135,465	12	0	12	0.00
	07/2026	88,046	¥ 14,245,826	0	(393)	(393)	(0.02)
	07/2026	5,165	PLN 18,927	0	(130)	(130)	(0.01)
	07/2026	1,922	SEK 18,649	5	0	5	0.00
	07/2026	1,517	ZAR 25,034	8	0	8	0.00
	08/2026	CNH 25,148	\$ 3,705	0	(7)	(7)	0.00
	08/2026	£98,130	129,816	0	(428)	(428)	(0.02)
	08/2026	ILS 3,918	1,368	52	0	52	0.00
	08/2026	¥ 14,208,548	88,046	395	0	395	0.02
	08/2026	SEK 18,616	1,922	0	(5)	(5)	0.00
GLM	09/2026	\$ 25,497	BRL 131,095	0	(545)	(545)	(0.03)
	09/2026	694	INR 66,468	4	0	4	0.00
	09/2026	387	MXN 6,841	2	0	2	0.00
	07/2026	KRW 792,298	\$ 513	2	0	2	0.00
	07/2026	\$ 2,676	BRL 14,227	85	(12)	73	0.00
	07/2026	20,763	CAD 29,546	62	0	62	0.00
	07/2026	1,979	IDR 35,485,532	5	0	5	0.00
	07/2026	513	KRW 792,185	0	(1)	(1)	0.00
	08/2026	CAD 29,504	\$ 20,763	0	(62)	(62)	0.00
	08/2026	\$ 2,474	BRL 12,642	0	(50)	(50)	0.00
	08/2026	529	INR 50,750	5	0	5	0.00
	09/2026	IDR 35,693,339	\$ 1,979	1	0	1	0.00
	09/2026	MXN 4,840	277	2	0	2	0.00
	09/2026	THB 137,332	4,256	96	0	96	0.00
	09/2026	\$ 3,294	BRL 16,955	0	(67)	(67)	0.00
	09/2026	4,166	IDR 74,801,039	8	(28)	(20)	0.00
	09/2026	2,372	INR 228,137	23	0	23	0.00
	09/2026	791	MXN 13,791	0	(7)	(7)	0.00
JPM	07/2026	AUD 83,601	\$ 59,599	1,680	0	1,680	0.08
	07/2026	BRL 22,856	4,442	26	0	26	0.00
	07/2026	ILS 11,897	3,984	0	(9)	(9)	0.00
	07/2026	INR 2,239	24	0	0	0	0.00
	07/2026	KRW 244,826	158	0	0	0	0.00
	07/2026	NOK 6,616	668	0	0	0	0.00
	07/2026	NZD 335	198	7	0	7	0.00
	07/2026	\$ 9,162	£ 6,828	0	(100)	(100)	(0.01)
	07/2026	303	IDR 5,442,478	1	0	1	0.00
	07/2026	24	INR 2,239	0	0	0	0.00
	07/2026	237	KRW 364,326	0	(2)	(2)	0.00
	07/2026	7,758	PLN 28,282	1	(235)	(234)	(0.01)
	07/2026	1,106	THB 36,974	7	0	7	0.00
	08/2026	ILS 12,510	\$ 4,310	107	0	107	0.01
	08/2026	\$ 668	NOK 6,619	0	0	0	0.00
	09/2026	IDR 5,656,819	\$ 313	0	(1)	(1)	0.00
	09/2026	MXN 9,902	561	0	(2)	(2)	0.00
	09/2026	THB 108,125	3,312	48	(11)	37	0.00
	09/2026	TWD 1,341	42	0	0	0	0.00
	09/2026	\$ 3,376	INR 322,080	3	0	3	0.00
	09/2026	2,270	MXN 39,634	0	(16)	(16)	0.00
	10/2026	4,442	BRL 23,359	0	(26)	(26)	0.00
MBC	12/2026	26,018	MXN 456,467	0	(245)	(245)	(0.01)
	07/2026	AUD 348	\$ 249	8	0	8	0.00
	07/2026	CHF 14,010	17,786	433	(14)	419	0.02
	07/2026	€ 12,753	14,699	119	0	119	0.01
	07/2026	£ 4,579	6,053	0	(25)	(25)	0.00
	07/2026	IDR 487,751	27	0	0	0	0.00
	07/2026	INR 76,226	807	3	0	3	0.00
	07/2026	¥ 4,194,047	26,384	578	0	578	0.03
	07/2026	KRW 1,478,572	975	20	0	20	0.00
	07/2026	NOK 2,181	220	0	0	0	0.00
	07/2026	SEK 116	12	1	0	1	0.00
	07/2026	SGD 2,761	2,155	20	0	20	0.00
	07/2026	\$ 70,065	AUD 101,480	279	(39)	240	0.01
	07/2026	17,281	€ 15,159	82	(29)	53	0.00
	07/2026	1,244	INR 119,960	21	0	21	0.00
	07/2026	327	NOK 3,034	0	(21)	(21)	0.00
	07/2026	1,013	NZD 1,796	8	0	8	0.00
	07/2026	1,170	SEK 11,389	7	0	7	0.00

Schedule of Investments Global Low Duration Real Return Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	08/2026	AUD 98,250	\$ 67,750	\$ 0	\$ (278)	\$ (278)	(0.01)
	08/2026	€ 10,966	12,472	0	(82)	(82)	0.00
	08/2026	SEK 11,368	1,170	0	(7)	(7)	0.00
	08/2026	\$ 80	NOK 796	0	0	0	0.00
	09/2026	THB 32,430	\$ 971	0	(11)	(11)	0.00
	09/2026	\$ 3,385	INR 323,851	16	(4)	12	0.00
	09/2026	2,647	MXN 46,665	6	0	6	0.00
MYI	07/2026	€ 31	\$ 36	0	0	0	0.00
	07/2026	£ 54	71	0	0	0	0.00
	07/2026	SEK 17,560	1,879	64	0	64	0.00
	07/2026	\$ 1,957	€ 1,707	0	(4)	(4)	0.00
	07/2026	3,667	£ 2,757	5	(12)	(7)	0.00
NSL	07/2026	1,842	IDR 32,846,128	0	(5)	(5)	0.00
	07/2026	1,259	INR 121,075	19	0	19	0.00
	09/2026	IDR 33,030,336	\$ 1,842	11	0	11	0.00
	09/2026	\$ 890	IDR 15,844,543	0	(12)	(12)	0.00
RYL	07/2026	1,353	£ 1,024	6	0	6	0.00
SCX	07/2026	CNY 4,011	\$ 588	0	(2)	(2)	0.00
	07/2026	€ 2,830	3,292	57	0	57	0.00
	07/2026	£ 6,626	8,915	121	0	121	0.01
	07/2026	\$ 703	IDR 12,623,518	1	0	1	0.00
	07/2026	1,656	INR 158,760	19	0	19	0.00
	08/2026	1,316	126,056	10	0	10	0.00
	09/2026	IDR 37,894,066	\$ 2,099	0	(1)	(1)	0.00
	09/2026	THB 48,915	1,515	33	0	33	0.00
	09/2026	\$ 2,270	IDR 40,752,257	3	(14)	(11)	0.00
SOG	07/2026	€ 605,053	\$ 705,818	14,061	0	14,061	0.66
	07/2026	¥ 7,654,240	48,180	1,084	0	1,084	0.05
	07/2026	SGD 60	47	0	0	0	0.00
	07/2026	\$ 702,439	€ 617,529	3,582	0	3,582	0.17
	07/2026	31,733	SGD 41,095	38	0	38	0.00
	08/2026	€ 617,529	\$ 703,392	0	(3,575)	(3,575)	(0.17)
	08/2026	SGD 41,003	31,733	0	(40)	(40)	0.00
	08/2026	\$ 47	SGD 60	0	0	0	0.00
SSB	07/2026	CAD 30,372	\$ 22,025	618	0	618	0.03
	07/2026	CHF 492	625	16	0	16	0.00
	07/2026	\$ 191	CAD 270	0	0	0	0.00
	08/2026	CAD 270	\$ 191	0	0	0	0.00
UAG	07/2026	£ 203	273	3	0	3	0.00
	07/2026	\$ 2,902	€ 2,500	0	(44)	(44)	0.00
	07/2026	785	PLN 2,870	0	(22)	(22)	0.00
	09/2026	MXN 3,997	\$ 228	1	0	1	0.00
	09/2026	THB 5,953	181	1	0	1	0.00
WST	07/2026	\$ 19,279	CHF 15,566	18	0	18	0.00
	08/2026	CHF 15,510	\$ 19,279	0	(18)	(18)	0.00
				\$ 32,017	\$ (7,887)	\$ 24,130	1.13

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2026	\$ 140	CHF 110	\$ 0	\$ (4)	\$ (4)	0.00
JPM	07/2026	29,857	23,337	0	(926)	(926)	(0.04)
MBC	07/2026	CHF 2	\$ 2	0	0	0	0.00
	07/2026	\$ 32,997	CHF 25,846	1	(956)	(955)	(0.05)
MYI	08/2026	CHF 52	\$ 64	0	0	0	0.00
SOG	07/2026	25,242	31,200	0	(92)	(92)	0.00
	08/2026	\$ 31,200	CHF 25,151	92	0	92	0.00
SSB	07/2026	CHF 3	\$ 4	0	0	0	0.00
	07/2026	\$ 32,072	CHF 25,211	0	(818)	(818)	(0.04)
WST	07/2026	CHF 25,159	\$ 31,161	0	(28)	(28)	0.00
	08/2026	\$ 31,161	CHF 25,069	29	0	29	0.00
				\$ 122	\$ (2,824)	\$ (2,702)	(0.13)

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	€ 252	\$ 293	\$ 5	\$ 0	\$ 5	0.00
BPS	07/2026	3,922	4,476	0	(8)	(8)	0.00
	07/2026	\$ 282,503	€ 242,498	3	(5,258)	(5,255)	(0.25)
CBK	07/2026	3,743	3,210	0	(73)	(73)	0.00
FAR	07/2026	€ 230,415	\$ 262,788	0	(646)	(646)	(0.03)
	08/2026	\$ 263,142	€ 230,415	644	0	644	0.03

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MBC	07/2026	€ 244,156	\$ 277,381	\$ 27	\$ (1,790)	\$ (1,763)	(0.08)
	07/2026	\$ 5,621	€ 4,846	0	(81)	(81)	0.00
	08/2026	€ 23	\$ 27	0	0	0	0.00
	08/2026	\$ 271,508	€ 238,723	1,790	0	1,790	0.08
SCX	07/2026	261,207	224,515	0	(4,519)	(4,519)	(0.21)
SOG	07/2026	€ 238,723	\$ 271,547	0	(1,385)	(1,385)	(0.07)
	07/2026	\$ 282,470	€ 242,143	0	(5,627)	(5,627)	(0.26)
	08/2026	271,916	238,723	1,382	0	1,382	0.06
SSB	07/2026	292	256	1	0	1	0.00
	08/2026	€ 256	\$ 293	0	(1)	(1)	0.00
				\$ 3,852	\$ (19,388)	\$ (15,536)	(0.73)

As at 30 June 2026, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 78,902	£ 58,771	\$ 0	\$ (897)	\$ (897)	(0.04)
BOA	07/2026	134	100	0	(1)	(1)	0.00
BPS	07/2026	£ 53,734	\$ 70,865	1	(454)	(453)	(0.02)
	07/2026	\$ 89,082	£ 66,481	2	(847)	(845)	(0.04)
	08/2026	£ 52	\$ 69	0	0	0	0.00
	08/2026	\$ 70,770	£ 53,664	453	0	453	0.02
BRC	07/2026	203	153	1	0	1	0.00
CBK	07/2026	£ 111	\$ 150	2	0	2	0.00
	07/2026	\$ 142	£ 106	0	(1)	(1)	0.00
FAR	07/2026	£ 5	\$ 7	0	0	0	0.00
	07/2026	\$ 4,439	£ 3,301	0	(58)	(58)	0.00
	08/2026	7	5	0	0	0	0.00
JPM	07/2026	86,378	64,372	0	(940)	(940)	(0.05)
MBC	07/2026	£ 351	\$ 472	7	0	7	0.00
	07/2026	\$ 27	£ 20	0	0	0	0.00
NSL	07/2026	£ 13,910	\$ 18,306	0	(156)	(156)	(0.01)
	08/2026	\$ 18,305	£ 13,910	156	0	156	0.01
SCX	07/2026	£ 62,354	\$ 82,532	1	(228)	(227)	(0.01)
	07/2026	\$ 44	£ 33	0	(1)	(1)	0.00
	08/2026	82,516	62,345	229	0	229	0.01
SOG	07/2026	£ 62,099	\$ 82,033	0	(388)	(388)	(0.02)
	08/2026	\$ 82,031	£ 62,099	388	0	388	0.02
SSB	07/2026	£ 765	\$ 1,011	0	(4)	(4)	0.00
	08/2026	\$ 1,011	£ 765	4	0	4	0.00
				\$ 1,244	\$ (3,975)	\$ (2,731)	(0.13)

As at 30 June 2026, the Institutional SGD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 174,508	SGD 222,532	\$ 0	\$ (2,463)	\$ (2,463)	(0.11)
BOA	07/2026	SGD 99,937	\$ 77,213	0	(51)	(51)	0.00
	07/2026	\$ 150,422	SGD 192,095	0	(1,908)	(1,908)	(0.09)
FAR	08/2026	77,213	99,707	51	0	51	0.00
	07/2026	SGD 121,446	\$ 93,643	0	(250)	(250)	(0.01)
	07/2026	\$ 179,288	SGD 228,731	0	(2,450)	(2,450)	(0.11)
	08/2026	93,643	121,167	250	0	250	0.01
NSL	07/2026	SGD 24,273	\$ 18,746	0	(20)	(20)	0.00
	08/2026	\$ 18,746	SGD 24,217	19	0	19	0.00
SOG	07/2026	SGD 235,847	\$ 182,122	0	(218)	(218)	(0.01)
	07/2026	\$ 24,543	SGD 31,298	0	(346)	(346)	(0.02)
	08/2026	182,122	235,317	228	0	228	0.01
				\$ 548	\$ (7,706)	\$ (7,158)	(0.33)

Total OTC Financial Derivative Instruments

\$ (5,751) (0.27)

Total Investments

\$ 3,075,363 144.42

Other Current Assets & Liabilities

\$ (945,929) (44.42)

Net Assets

\$ 2,129,434 100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

(a) When-issued security.

(b) Principal amount of security is adjusted for inflation.

(c) Affiliated to the Fund.

(d) Securities with an aggregate fair value of \$806,286 (31 December 2025 \$899,929) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Schedule of Investments Global Low Duration Real Return Fund (Cont.)

Securities with an aggregate fair value of \$1,183 (31 December 2025: \$Nil) and cash of \$90 (31 December 2025: \$390) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$21,366 (31 December 2025: \$14,962) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$18,020 (31 December 2025: \$9,200) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 3,054,177	\$ 21,722	\$ 3,075,899
Investment Funds	385	0	0	385
Financial Derivative Instruments ⁽³⁾	(804)	(117)	0	(921)
Totals	\$ (419)	\$ 3,054,060	\$ 21,722	\$ 3,075,363

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 2,635,971	\$ 16,671	\$ 2,652,642
Investment Funds	1,179	0	0	1,179
Financial Derivative Instruments ⁽³⁾	1,320	12,361	0	13,681
Totals	\$ 2,499	\$ 2,648,332	\$ 16,671	\$ 2,667,502

(1) See Note 3 in the Notes to Financial Statements for additional information.

(2) Refer to the Schedule of Investments for additional information.

(3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOM	3.750%	23/06/2026	14/07/2026	\$ (230,409)	\$ (230,600)	(10.83)
BRC	2.000	17/06/2026	TBD ⁽¹⁾	€ (492)	(563)	(0.03)
CIB	3.710	04/06/2026	16/07/2026	\$ (128,021)	(128,377)	(6.03)
DEU	3.750	30/06/2026	07/07/2026	(14,170)	(14,171)	(0.66)
JPS	3.720	16/06/2026	07/07/2026	(17,146)	(17,172)	(0.81)
	3.740	24/06/2026	15/07/2026	(3,888)	(3,891)	(0.18)
SOG	2.370	17/06/2026	TBD ⁽¹⁾	€ (3,714)	(4,250)	(0.20)
STR	3.740	30/06/2026	01/07/2026	\$ (323,985)	(324,019)	(15.21)
Total Reverse Repurchase Agreements					\$ (723,043)	(33.95)

(1) Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (2,584)	\$ 3,030	\$ 446	\$ 1,648	\$ (1,800)	\$ (152)
BOA	(2,234)	2,500	266	37	0	37
BPS	(5,629)	6,130	501	154	0	154
BRC	457	(530)	(73)	4,248	(4,630)	(382)
CBK	(542)	690	148	218	(280)	(62)
DUB	(29)	0	(29)	37	0	37
FAR	1,526	(2,120)	(594)	(32)	0	(32)
GLM	(406)	(650)	(1,056)	42	(1,040)	(998)
GST	(358)	350	(8)	N/A	N/A	N/A
JPM	(633)	420	(213)	(722)	700	(22)
MBC	89	50	139	4,028	(4,310)	(282)
MYI	53	0	53	1,098	(1,250)	(152)
NSL	12	0	12	5	0	5
RYL	6	0	6	(5)	0	(5)
SAL	4	0	4	9	0	9
SCX	(4,291)	4,570	279	450	(550)	(100)
SOG	9,052	(9,140)	(88)	(7,278)	7,530	252
SSB	(184)	280	96	149	(60)	89
UAG	(61)	0	(61)	(557)	920	363
WST	1	0	1	(44)	50	6

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	76.94	73.13
Transferable securities dealt in on another regulated market*	14.84	12.02
Other transferable securities	0.27	0.31
Investment funds	0.01	0.04
Financial derivative instruments dealt in on a regulated market	0.04	0.08
Centrally cleared financial derivative instruments	0.30	0.38
OTC financial derivative instruments	1.13	0.74
Other assets	6.47	13.30
Total Assets	100.00	100.00

* As per the list of markets, set out in appendix 1 to the Prospectus, which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Australia	3.93	3.47
Canada	0.10	0.61
Cayman Islands	N/A	0.11
Chile	0.21	N/A
Colombia	0.12	N/A
Denmark	0.02	1.05
France	6.72	8.48
Germany	2.46	5.37
Hungary	N/A	0.13
Ireland	3.58	4.56
Italy	8.04	9.07
Japan	4.48	4.38
Luxembourg	0.91	3.52
Mexico	0.14	N/A
Netherlands	1.23	0.60
New Zealand	0.15	0.18
Peru	N/A	0.01
Poland	0.12	N/A
Qatar	0.09	N/A
Romania	0.70	0.73
Saudi Arabia	0.07	0.53
Spain	6.09	5.28
Supranational	3.01	4.02
Sweden	0.18	0.36
United Arab Emirates	0.11	0.26
United Kingdom	16.81	18.56
United States	85.17	84.55
Investment Funds	0.02	0.07
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.12)	0.07
Written Options		
Future Styled Commodity Options	0.00	N/A
Centrally Cleared Financial Derivative Instruments		
Interest Rate Swaps	0.35	0.53
OTC Financial Derivative Instruments		
Written Options		
Inflation-Capped Options	0.00	0.00
Interest Rate Swaptions	(0.08)	(0.07)
Credit Default Swaps on Credit Indices – Sell Protection	0.00	0.00
Forward Foreign Currency Contracts	1.13	(0.93)
Hedged Forward Foreign Currency Contracts	(1.32)	1.21
Other Current Assets & Liabilities	(44.42)	(56.71)
Net Assets	100.00	100.00

Schedule of Investments Global Real Return Fund

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES											
AUSTRALIA											
NON-AGENCY MORTGAGE-BACKED SECURITIES											
Project Cashmere				4.000% due 01/10/2056	DKK	0	0.00	BNPP AM Euro CLO DAC			
4.543% due 30/12/2057 (a)	AUD 28,400	\$ 19,611	0.77	5.000% due 01/10/2053		0	0.00	3.014% due 22/07/2032	€ 2,803	\$ 3,204	0.13
SOVEREIGN ISSUES								Carlyle Euro CLO DAC			
Australia Government International Bond				Realkredit Danmark A/S				3.173% due 15/08/2032	1,020	1,167	0.05
0.250% due 21/11/2032	25,731	15,826	0.62	1.000% due 01/01/2027		0	0.00	CVC Cordatus Loan Fund DAC			
0.750% due 21/11/2027	21,419	14,720	0.58	1.000% due 01/10/2050		0	0.00	3.130% due 29/07/2034	4,300	4,916	0.19
1.500% due 21/06/2031	69,700	42,106	1.66	1.000% due 01/10/2053		0	0.00	3.259% due 20/08/2034	1,792	2,053	0.08
2.000% due 21/08/2035	5,387	3,609	0.14	1.000% due 01/10/2056		0	0.00	3.285% due 23/01/2039	3,200	3,664	0.15
2.500% due 20/09/2030	6,072	4,331	0.17	1.500% due 01/10/2050		0	0.00	CVC Cordatus Opportunity Loan Fund DAC			
New South Wales Treasury Corp.				1.500% due 01/10/2053		0	0.00	3.123% due 15/08/2033	1,290	1,475	0.06
4.750% due 20/09/2035	7,400	4,945	0.20	2.500% due 01/04/2047	8	1	0.00	Dryden Euro CLO DAC			
Queensland Treasury Corp.				4.000% due 01/10/2056	0	0	0.00	2.864% due 15/04/2033	1,297	1,483	0.06
2.000% due 22/08/2033	5,400	3,069	0.12			8,289	0.32	3.143% due 15/05/2034	695	794	0.03
3.375% due 18/03/2036	€ 600	687	0.03	SOVEREIGN ISSUES				Euro-Galaxy CLO DAC			
Treasury Corp. of Victoria				Denmark Government International Bond				2.781% due 24/04/2034	3,157	3,608	0.14
2.250% due 20/11/2034	AUD 16,200	8,980	0.35	0.100% due 15/11/2030 (b)	33,756	5,032	0.20	Grosvenor Place CLO DAC			
4.250% due 20/12/2032	17,000	11,332	0.45	Total Denmark		13,321	0.52	3.383% due 15/08/2039	3,200	3,662	0.14
		109,605	4.32	FRANCE				Harvest CLO DAC			
Total Australia		129,216	5.09	ASSET-BACKED SECURITIES				3.054% due 15/01/2032	2,113	2,417	0.10
CANADA				Auto ABS French Loans				3.523% due 25/07/2037 (a)	5,375	6,145	0.24
SOVEREIGN ISSUES				2.829% due 24/07/2036	€ 3,308	3,783	0.15	Invesco Euro CLO DAC			
Canadian Government Real Return Bond				BPCE Consumer Loans FCT				3.224% due 15/01/2034	991	1,134	0.05
0.500% due 01/12/2050 (b)	CAD 13,054	6,987	0.27	2.879% due 31/10/2042	4,041	4,628	0.18	Madison Park Euro Funding DAC			
1.250% due 01/12/2047 (b)	4,469	2,894	0.11	FCT Noria				3.004% due 15/07/2032	10,256	11,740	0.46
1.500% due 01/12/2044 (b)	16,042	11,058	0.44	2.812% due 25/07/2043	6,000	6,860	0.27	Neuberger Berman Loan Advisers Euro CLO DAC			
3.000% due 01/12/2036 (b)	4,567	3,788	0.15			15,271	0.60	3.085% due 25/10/2034	4,200	4,799	0.19
4.000% due 01/12/2031 (b)	6,434	5,278	0.21	SOVEREIGN ISSUES				OCF Euro CLO DAC			
Total Canada		30,005	1.18	France Government International Bond				3.158% due 20/04/2035	2,000	2,289	0.09
CAYMAN ISLANDS				0.100% due 01/03/2028 (b)	73,472	81,629	3.21	3.478% due 20/07/2036	1,800	2,060	0.08
ASSET-BACKED SECURITIES				0.100% due 01/03/2032 (b)	3,882	4,064	0.16	3.513% due 15/04/2037	6,500	7,431	0.29
BlueMountain CLO Ltd.				0.550% due 01/03/2039 (b)	11,985	11,450	0.45	Palmer Square European Loan Funding DAC			
5.015% due 15/07/2031	\$ 367	367	0.01	0.600% due 25/07/2034 (b)	36,774	39,465	1.55	3.253% due 15/08/2033	303	346	0.01
COLOMBIA				0.700% due 25/07/2030 (b)	20,765	23,545	0.93	3.273% due 15/05/2034	912	1,044	0.04
SOVEREIGN ISSUES				0.950% due 25/07/2043 (b)	19,297	18,864	0.74	Penta CLO DAC			
Colombia Government International Bond				1.800% due 25/07/2040 (b)	5,218	5,935	0.24	3.015% due 25/07/2036	1,400	1,602	0.06
6.125% due 21/01/2031	400	404	0.02	1.850% due 25/07/2027 (b)	18,018	20,830	0.82	Providus CLO DAC			
6.500% due 26/11/2038	€ 2,200	2,649	0.10			205,782	8.10	3.374% due 15/07/2038	500	572	0.02
Total Colombia		3,053	0.12	Total France		221,053	8.70	3.415% due 20/11/2038	3,600	4,118	0.16
DENMARK				GERMANY				Sculptor European CLO DAC			
CORPORATE BONDS & NOTES				ASSET-BACKED SECURITIES				3.254% due 15/10/2034	6,082	6,966	0.27
DLR Kredit A/S				Cars Alliance Auto Loans Germany				3.365% due 27/04/2038	5,700	6,527	0.26
1.000% due 01/10/2050	DKK	0	0.00	2.729% due 18/01/2036	4,283	4,899	0.20	Tikehau CLO DAC			
Jyske Realkredit A/S				RevoCar S.A., Compartment				3.404% due 15/10/2038	1,500	1,718	0.07
1.000% due 01/01/2027		0	0.00	2.819% due 25/03/2038	6,843	7,831	0.31	Toro European CLO DAC			
1.000% due 01/10/2050		0	0.00	SC Germany S.A.				3.093% due 15/02/2034	7,492	8,573	0.34
1.000% due 01/10/2053		0	0.00	2.863% due 14/05/2036	5,600	6,410	0.25	3.474% due 15/04/2037	10,000	11,446	0.45
1.500% due 01/10/2050		0	0.00			19,140	0.76	Voya Euro CLO DAC			
1.500% due 01/10/2053		0	0.00	SOVEREIGN ISSUES				3.164% due 15/07/2035	2,300	2,631	0.10
2.500% due 01/10/2047	3	1	0.00	Republic of Germany					125,229	4.93	
2.500% due 01/10/2056	0	0	0.00	0.100% due 15/04/2033 (b)	3,915	4,257	0.17	NON-AGENCY MORTGAGE-BACKED SECURITIES			
4.000% due 01/10/2056	0	0	0.00	0.100% due 15/04/2046 (b)	11,903	10,789	0.42	Dilosk RMBS DAC			
Nordea Kredit Realkreditaktieselskab						15,046	0.59	3.204% due 20/10/2062	3,288	3,768	0.15
0.500% due 01/10/2043	0	0	0.00	Total Germany		34,186	1.35	GS Mortgage-Backed Securities Trust			
0.500% due 01/10/2053	0	0	0.00	IRELAND				3.133% due 24/11/2067	3,900	4,471	0.17
1.000% due 01/10/2050	0	0	0.00	ASSET-BACKED SECURITIES					8,239	0.32	
1.500% due 01/10/2053	0	0	0.00	Arbour CLO DAC				Total Ireland	133,468	5.25	
2.500% due 01/10/2047	13	2	0.00	3.453% due 15/08/2038	2,700	3,087	0.12	ITALY			
4.000% due 01/10/2056	0	0	0.00	Arcano Euro CLO DAC				ASSET-BACKED SECURITIES			
Nykredit Realkredit A/S				3.415% due 25/07/2039	1,500	1,717	0.07	Fulvia SPV SRL			
0.500% due 01/10/2053	0	0	0.00	Ares European CLO DAC				3.030% due 23/12/2041	817	935	0.04
1.000% due 01/10/2050	0	0	0.00	2.984% due 15/10/2031	179	205	0.01	Golden Bar Securitisation SRL			
1.000% due 01/10/2053	0	0	0.00	3.088% due 20/04/2032	349	399	0.02	3.116% due 20/12/2045	6,300	7,225	0.28
1.000% due 01/10/2056	0	0	0.00	Bain Capital Euro CLO DAC				Marzio Finance SRL			
1.500% due 01/10/2050	0	0	0.00	3.449% due 15/01/2037	4,700	5,382	0.21	3.299% due 28/02/2048	503	577	0.02
1.500% due 01/10/2052	0	0	0.00	Barings Euro CLO DAC				Red & Black Auto Italy SRL			
1.500% due 01/10/2053	0	0	0.00	3.426% due 15/08/2039	3,200	3,662	0.14	3.209% due 28/07/2034	1,502	1,725	0.07
2.000% due 01/10/2053	0	0	0.00	Black Diamond CLO DAC					10,462	0.41	
2.500% due 01/10/2047	3	0	0.00	3.263% due 15/05/2032	570	652	0.03	SOVEREIGN ISSUES			
3.000% due 01/10/2053	11,011	1,605	0.06	Blackrock European CLO DAC				Italy Buoni Poliennali Del Tesoro			
3.500% due 01/04/2053	44,862	6,680	0.26	3.220% due 17/07/2034	473	541	0.02	0.100% due 15/05/2033 (b)	20,319	21,314	0.84

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
1.300% due 15/05/2028 (b)(d)	€ 59,308	\$ 67,989	2.68
1.800% due 15/05/2036 (b)	16,725	19,199	0.75
2.250% due 15/02/2046 (b)	9,015	10,340	0.41
2.400% due 15/05/2039 (b)	50,852	60,947	2.40
2.550% due 15/05/2056 (b)	12,135	14,354	0.56
		<u>216,519</u>	<u>8.52</u>
Total Italy		<u>226,981</u>	<u>8.93</u>

JAPAN**SOVEREIGN ISSUES**

Japan Government International Bond			
0.005% due 10/03/2034 (b)	¥ 749,817	4,424	0.17
0.005% due 10/03/2035 (b)	1,845,450	10,730	0.42
0.100% due 10/03/2028 (b)	4,189,167	25,879	1.02
0.100% due 10/03/2029 (b)	10,475,972	64,425	2.54
1.300% due 20/09/2030	2,400,000	14,466	0.57
1.800% due 20/03/2054	93,000	368	0.01
2.200% due 20/06/2054	108,000	471	0.02
2.300% due 20/12/2054	108,000	481	0.02
2.400% due 20/03/2055	217,100	990	0.04
3.200% due 20/09/2055	395,650	2,137	0.08
3.400% due 20/12/2055	1,160,000	6,514	0.26
Total Japan		<u>130,885</u>	<u>5.15</u>

LUXEMBOURG**ASSET-BACKED SECURITIES**

E-Carat DE			
2.919% due 25/05/2034	€ 8,000	9,166	0.36
SC Germany S.A., Compartment Consumer			
2.779% due 14/01/2038	3,264	3,736	0.15
2.849% due 15/09/2037	2,407	2,757	0.11
Total Luxembourg		<u>15,659</u>	<u>0.62</u>

MEXICO**SOVEREIGN ISSUES**

Mexico Government International Bond			
5.625% due 22/09/2035	\$ 2,900	2,823	0.11

NETHERLANDS**NON-AGENCY MORTGAGE-BACKED SECURITIES**

Domi BV			
2.892% due 15/02/2057	€ 7,714	8,816	0.35
Dutch Property Finance BV			
2.913% due 28/10/2059	8,445	9,662	0.38
Total Netherlands		<u>18,478</u>	<u>0.73</u>

NEW ZEALAND**SOVEREIGN ISSUES**

New Zealand Government International Bond			
3.000% due 20/09/2030	NZD 58	35	0.00
3.250% due 20/09/2050	8,100	4,864	0.19
Total New Zealand		<u>4,899</u>	<u>0.19</u>

POLAND			
SOVEREIGN ISSUES			
Poland Government International Bond			
2.375% due 18/01/2036	€ 2,300	\$ 2,400	0.09
PORTUGAL			
ASSET-BACKED SECURITIES			
GAMMA Sociedade de Titularizacao de Creditos S.A.			
3.158% due 23/12/2036	6,900	7,900	0.31

QATAR**CORPORATE BONDS & NOTES**

QatarEnergy			
4.625% due 23/06/2029	\$ 2,200	2,187	0.09

ROMANIA**SOVEREIGN ISSUES**

Romania Government International Bond			
5.125% due 24/09/2031	€ 3,100	3,625	0.14
5.875% due 11/07/2032	23,700	28,418	1.12
6.375% due 18/09/2033	11,100	13,533	0.53
Total Romania		<u>45,576</u>	<u>1.79</u>

SAUDI ARABIA**SOVEREIGN ISSUES**

Saudi Arabia Government International Bond			
5.375% due 13/01/2031	\$ 2,400	2,451	0.10

SPAIN**ASSET-BACKED SECURITIES**

Auto ABS Spanish Loans			
3.059% due 28/09/2038	€ 4,424	5,070	0.20
Autonoria Spain			
2.942% due 30/09/2041	2,440	2,795	0.11
BBVA Consumer Auto			
2.879% due 19/05/2042	4,889	5,595	0.22
FTA Santander Consumer Spain Auto			
3.236% due 22/09/2039	2,474	2,836	0.11
		<u>16,296</u>	<u>0.64</u>

SOVEREIGN ISSUES

Spain Government International Bond			
0.700% due 30/11/2033 (b)	23,148	25,664	1.01
1.000% due 30/11/2030 (b)	3,498	4,017	0.16
3.400% due 31/10/2036	1,800	2,067	0.08
3.500% due 31/01/2041	46,200	51,783	2.04
4.200% due 31/01/2037	14,400	17,668	0.69
		<u>101,199</u>	<u>3.98</u>
Total Spain		<u>117,495</u>	<u>4.62</u>

SUPRANATIONAL**SOVEREIGN ISSUES**

European Union			
3.250% due 12/12/2036	17,200	19,569	0.77
3.375% due 12/12/2035	18,300	21,224	0.83
3.750% due 12/10/2045	9,200	10,384	0.41
4.000% due 12/10/2055	14,400	16,410	0.65
Total Supranational		<u>67,587</u>	<u>2.66</u>

SWEDEN**SOVEREIGN ISSUES**

Sweden Government International Bond			
0.125% due 01/12/2027	SEK 17,400	1,775	0.07
0.125% due 01/06/2032	72,942	7,273	0.29
3.500% due 01/12/2028	16,355	1,787	0.07
Total Sweden		<u>10,835</u>	<u>0.43</u>

UNITED KINGDOM**ASSET-BACKED SECURITIES**

Curzon Mortgages PLC			
4.592% due 28/07/2049	£ 5,000	6,639	0.26

CORPORATE BONDS & NOTES			
Network Rail Infrastructure Finance PLC			
1.750% due 22/11/2027	£ 5,047	\$ 6,789	0.27
NON-AGENCY MORTGAGE-BACKED SECURITIES			
Alba PLC			
4.036% due 17/03/2039	1,158	1,530	0.06
Aldbrook Mortgage Transaction PLC			
4.587% due 18/02/2068	11,100	14,725	0.58
Avon Finance PLC			
4.646% due 28/12/2049	3,653	4,850	0.19
Brants Bridge PLC			
4.647% due 14/06/2066	1,265	1,681	0.06
Canada Square Funding PLC			
4.597% due 17/01/2059	6,289	8,351	0.33
Harbour PLC			
4.797% due 28/10/2054	4,709	6,269	0.25
Harvest Funding PLC			
4.643% due 15/11/2069	7,600	10,089	0.40
Hops Hill PLC			
4.464% due 21/06/2056	3,763	4,981	0.19
Polaris PLC			
0.000% due 27/03/2069	8,400	11,165	0.44
4.505% due 25/08/2068	6,646	8,814	0.35
RMAC PLC			
4.947% due 15/02/2047	2,872	3,814	0.15
Rochester Financing PLC			
5.046% due 18/12/2044	2,926	3,887	0.15
Stratton BTL Mortgage Funding PLC			
4.477% due 20/01/2054	1,082	1,437	0.06
Twin Bridges PLC			
4.407% due 12/09/2055	2,687	3,566	0.14
		<u>85,159</u>	<u>3.35</u>

SOVEREIGN ISSUES

United Kingdom Gilt			
0.125% due 10/08/2028 (b)	48,814	64,429	2.54
0.125% due 10/08/2031 (b)	18,626	23,716	0.93
0.125% due 22/03/2039 (b)	4,049	4,226	0.17
0.125% due 10/08/2041 (b)	17,039	16,795	0.66
0.125% due 22/03/2044 (b)	9,456	8,627	0.34
0.125% due 22/03/2046 (b)	6,428	5,570	0.22
0.125% due 10/08/2048 (b)	6,227	5,109	0.20
0.125% due 22/03/2051 (b)	14,213	11,005	0.43
0.125% due 22/11/2056 (b)	4,925	3,471	0.14
0.125% due 22/03/2058 (b)	12,078	8,335	0.33
0.125% due 22/11/2065 (b)	13,123	8,130	0.32
0.125% due 22/03/2068 (b)	11,780	7,136	0.28
0.125% due 22/03/2073 (b)	2,956	1,857	0.07
0.250% due 22/03/2052 (b)	8,057	6,371	0.25
0.375% due 22/03/2062 (b)	19,887	14,511	0.57
0.500% due 22/03/2050 (b)	20,734	18,264	0.72
0.625% due 22/03/2040 (b)	36,279	39,767	1.56
0.625% due 22/11/2042 (b)	26,030	27,142	1.07
0.625% due 22/03/2045 (b)	11,498	11,389	0.45
0.625% due 22/10/2050	600	282	0.01
0.750% due 22/11/2033 (b)	28,493	36,143	1.42
0.750% due 22/03/2034 (b)	18,019	22,617	0.89
0.750% due 22/11/2047 (b)	19,701	19,230	0.76
1.125% due 22/11/2037 (b)	36,259	44,493	1.75
1.250% due 22/11/2027 (b)	11,161	14,977	0.59
1.250% due 22/11/2032 (b)	56,125	74,709	2.94
1.250% due 22/11/2054 (b)	30,751	31,715	1.25
1.250% due 22/11/2055 (b)	1,724	1,772	0.07
1.875% due 22/09/2049 (b)	951	1,162	0.05
2.000% due 26/01/2035	20,560	28,299	1.11
4.000% due 22/01/2060	898	928	0.04
4.000% due 22/10/2063	198	203	0.01
4.250% due 07/12/2055	15,200	16,585	0.65
4.375% due 31/07/2054	2,100	2,343	0.09
4.750% due 22/10/2043	9,400	11,677	0.46
		<u>592,985</u>	<u>23.34</u>
Total United Kingdom		<u>691,572</u>	<u>27.22</u>

UNITED STATES**ASSET-BACKED SECURITIES**

Accredited Mortgage Loan Trust			
4.023% due 25/09/2036	\$ 168	167	0.01

Schedule of Investments Global Real Return Fund (cont.)

DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS	DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS	DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS
ACE Securities Corp. Home Equity Loan Trust				4.600% due 15/08/2032	\$ 62	\$ 62	0.00	0.625% due 15/07/2032 (d)	\$ 48,241	\$ 44,691	1.76
4.813% due 25/12/2033	\$ 761	\$ 788	0.03	Merrill Lynch Mortgage Investors Trust				0.625% due 15/02/2043	24,299	17,731	0.70
Amerquest Mortgage Securities, Inc. Asset-Backed				4.453% due 25/08/2036	1,850	1,861	0.07	0.750% due 15/07/2028 (d)	53,663	52,483	2.07
Pass-Through Certificates				OBX Trust				0.750% due 15/02/2042 (d)	32,856	25,093	0.99
4.723% due 25/10/2035	1,678	1,616	0.06	4.413% due 25/06/2057	83	82	0.00	0.750% due 15/02/2045	23,455	16,670	0.66
Asset-Backed Funding Certificates Trust				Opteum Mortgage Acceptance Corp. Asset-Backed Pass-				0.875% due 15/01/2029	21,914	21,324	0.84
4.043% due 25/10/2036	4,539	4,210	0.17	Through Certificates				0.875% due 15/02/2047	24,550	17,269	0.68
Asset-Backed Securities Corp. Home Equity Loan Trust				5.563% due 25/04/2035	820	817	0.03	1.000% due 15/02/2046	30,898	22,702	0.89
5.090% due 15/04/2033	69	69	0.00	Sequoia Mortgage Trust				1.000% due 15/02/2048	23,095	16,446	0.65
Carrington Mortgage Loan Trust				4.454% due 19/10/2026	2	2	0.00	1.000% due 15/02/2049	43,131	30,308	1.19
4.013% due 25/04/2036	10,146	9,271	0.36	Structured Adjustable Rate Mortgage Loan Trust				1.125% due 15/10/2030 (d)	55,476	53,883	2.12
Citigroup Mortgage Loan Trust, Inc.				4.163% due 25/08/2047	1,207	1,154	0.05	1.125% due 15/01/2033 (d)	60,913	57,634	2.27
4.053% due 25/09/2036	225	221	0.01	4.882% due 25/09/2034	158	155	0.01	1.250% due 15/04/2031 (d)	30,641	29,695	1.17
Countrywide Asset-Backed Certificates Trust, Inc.				Structured Asset Securities Corp. Mortgage Loan Trust				1.375% due 15/07/2033 (d)	37,162	35,657	1.40
4.723% due 25/02/2036	2,251	2,218	0.09	4.113% due 25/03/2035	142	130	0.01	1.375% due 15/02/2044 (d)	38,241	31,243	1.23
Credit Suisse First Boston Mortgage Securities Corp.				WaMu Mortgage Pass-Through Certificates Trust				1.500% due 15/02/2053	15,792	12,010	0.47
4.049% due 25/01/2032	1	1	0.00	4.303% due 25/12/2045	12	12	0.00	1.625% due 15/10/2027 (d)	64,061	63,764	2.51
Ellington Loan Acquisition Trust						8,988	0.35	1.625% due 15/10/2029 (d)	87,820	87,232	3.43
4.863% due 25/05/2037	388	379	0.01					1.625% due 15/04/2030 (d)	53,443	52,809	2.08
Encore Credit Receivables Trust								1.750% due 15/01/2034	21,336	20,853	0.82
4.663% due 25/01/2036	1,000	980	0.04					1.875% due 15/07/2034 (d)	52,626	51,884	2.04
First Franklin Mortgage Loan Trust								1.875% due 15/07/2035 (d)	54,434	53,244	2.10
4.073% due 25/07/2036	567	550	0.02					1.875% due 15/01/2036 (d)	54,508	52,950	2.08
Home Equity Asset Trust								2.125% due 15/04/2029	28,201	28,288	1.11
4.618% due 25/08/2034	26	26	0.00					2.125% due 15/01/2035 (d)	53,380	53,271	2.10
Lehman XS Trust								2.125% due 15/02/2040	7,763	7,492	0.30
6.063% due 25/12/2037	1,129	1,171	0.05					2.125% due 15/02/2041	14,093	13,467	0.53
Massachusetts Educational Financing Authority								2.125% due 15/02/2054	22,130	19,346	0.76
4.880% due 25/04/2038	14	14	0.00					2.375% due 15/10/2028	16,848	17,033	0.67
Morgan Stanley ABS Capital, Inc. Trust								2.375% due 15/02/2055	15,510	14,283	0.56
4.423% due 25/01/2035	794	778	0.03					2.375% due 15/02/2056	4,109	3,789	0.15
Saxon Asset Securities Trust								3.625% due 15/04/2028 (d)	63,566	65,191	2.57
4.073% due 25/09/2037	434	422	0.02						1,558,145	61.32	
		22,881	0.90					Total United States	1,906,041	75.01	
CORPORATE BONDS & NOTES				U.S. GOVERNMENT AGENCIES				Total Transferable Securities			
Lehman Brothers Holdings, Inc.				Fannie Mae				\$ 3,818,438 150.27			
0.000% due 05/03/2010 ^	€ 950	4	0.00	4.967% due 01/09/2044 -				SHARES			
0.000% due 05/04/2011 ^	10	0	0.00	01/10/2044	12	13	0.00	INVESTMENT FUNDS			
RD Michigan Property Owner LLC				6.133% due 01/12/2030	0	0	0.00	COLLECTIVE INVESTMENT SCHEMES			
7.500% due 30/03/2045	\$ 4,000	3,989	0.16	Freddie Mac				PIMCO Select Funds plc -			
		3,993	0.16	4.022% due 25/09/2031	2	2	0.00	PIMCO US Dollar			
				4.023% due 25/08/2031	1	1	0.00	Short-Term Floating			
				4.307% due 15/12/2037	86	86	0.00	NAV Fund (c)	2,714	27	0.00
				4.944% due 25/10/2044	139	130	0.01				
				5.957% due 01/07/2036	25	25	0.00	EXCHANGE-TRADED FUNDS			
				6.181% due 01/10/2036	10	11	0.00	PIMCO ETFs plc -			
				6.195% due 01/09/2036	9	9	0.00	PIMCO Advantage			
				Ginnie Mae				Euro Government			
				3.500% due 20/06/2052 -				Bond UCITS ETF (c)	710,556	20,620	0.81
				20/01/2056	55,548	50,372	1.98				
				4.927% due 20/08/2068	1,474	1,481	0.06	Total Investment Funds	\$ 20,647	0.81	
				5.625% due 20/04/2030 -							
				20/06/2030	2	1	0.00				
				6.125% due 20/05/2030	11	12	0.00				
				Ginnie Mae, TBA							
				3.500% due 01/07/2056	4,000	3,593	0.14				
				Uniform Mortgage-Backed Security							
				4.500% due 01/09/2052 -							
				01/11/2052	1,607	1,552	0.06				
				Uniform Mortgage-Backed Security, TBA							
				4.000% due 01/07/2056 -							
				01/08/2056	33,950	31,732	1.25				
				4.500% due 01/07/2056 -							
				01/08/2056	196,100	187,726	7.39				
				5.000% due 01/07/2056 -							
				01/08/2056	10,200	10,013	0.39				
				5.500% due 01/07/2056 -							
				01/08/2056	25,200	25,275	1.00				
						312,034	12.28				
				U.S. TREASURY OBLIGATIONS							
				U.S. Treasury Inflation Protected Securities (b)							
				0.125% due 15/10/2026	23,758	23,631	0.93				
				0.125% due 15/04/2027	21,107	20,696	0.81				
				0.125% due 15/01/2030 (d)	31,962	30,023	1.18				
				0.125% due 15/07/2030 (d)	45,708	42,718	1.68				
				0.125% due 15/01/2031	24,811	22,922	0.90				
				0.125% due 15/07/2031 (d)	96,132	88,282	3.47				
				0.125% due 15/01/2032 (d)	49,362	44,701	1.76				
				0.125% due 15/02/2051	12,545	6,643	0.26				
				0.250% due 15/07/2029 (d)	36,370	34,698	1.37				
				0.250% due 15/02/2050	5,957	3,360	0.13				
				0.375% due 15/01/2027 (d)	35,503	35,039	1.38				
				0.375% due 15/07/2027	7,513	7,388	0.29				
				0.500% due 15/01/2028 (d)	111,119	108,309	4.26				

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 3-Year Note September Futures	Short	09/2026	205	\$ (82)	0.00
Australia Government 10-Year Bond September Futures	Short	09/2026	280	(300)	(0.01)
Canada Government 10-Year Bond September Futures	Long	09/2026	16	13	0.00
Euro-Bobl September Futures	Long	09/2026	534	344	0.01
Euro-BTP Italy Government Bond September Futures	Long	09/2026	925	1,105	0.04
Euro-Bund 10-Year Bond September Futures	Short	09/2026	301	(453)	(0.02)
Euro-Buxl 30-Year Bond September Futures	Short	09/2026	178	(475)	(0.02)
Euro-OAT France Government 10-Year Bond September Futures	Short	09/2026	584	(306)	(0.01)
Euro-Schatz September Futures	Short	09/2026	337	(30)	0.00
Japan Government 10-Year Bond September Futures	Short	09/2026	22	(44)	0.00
U.S. Treasury 2-Year Note September Futures	Short	09/2026	637	163	0.01
U.S. Treasury 5-Year Note September Futures	Long	09/2026	2,481	753	0.03
U.S. Treasury 10-Year Note September Futures	Short	09/2026	1,811	(1,699)	(0.07)
U.S. Treasury 30-Year Bond September Futures	Long	09/2026	54	75	0.00
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2026	568	801	0.03
United Kingdom Long Gilt September Futures	Short	09/2026	90	(118)	0.00
				\$ (253)	(0.01)

WRITTEN OPTIONS**FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS**

Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Call - ICE Euribor September 2026 Futures	€ 97.625	14/09/2026	1,148	\$ (310)	\$ (57)	0.00
Total Financial Derivative Instruments Dealt in on a Regulated Market					\$ (310)	(0.01)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	3.500%	16/09/2031	£ 43,510	\$ (125)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	16/06/2029	¥ 5,177,000	(148)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.500	18/03/2036	3,987,800	575	0.02
Receive	1-Day USD-SOFR Compounded-OIS	2.237	21/11/2053	\$ 2,000	612	0.02
Receive	1-Day USD-SOFR Compounded-OIS	2.865	13/02/2054	13,500	2,693	0.11
Receive	1-Day USD-SOFR Compounded-OIS	3.325	31/08/2030	267,570	3,411	0.13
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2055	11,400	518	0.02
Receive	1-Day USD-SOFR Compounded-OIS	4.000	30/11/2030	94,600	(344)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	4.000	18/03/2036	11,400	112	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	17/06/2056	25,700	(869)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	4.010	15/11/2053	20,800	380	0.02
Receive	1-Day USD-SOFR Compounded-OIS	4.075	15/11/2053	21,636	369	0.01
Receive	6-Month EUR-EURIBOR	2.465	08/12/2027	€ 17,700	59	0.00
Pay ⁽¹⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	55,070	749	0.03
Receive ⁽¹⁾	6-Month EUR-EURIBOR	3.000	16/09/2046	8,100	(253)	(0.01)
Receive ⁽¹⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	69,660	(649)	(0.03)
Receive	CPTFEMU	1.529	15/05/2027	14,900	271	0.01
Receive	CPTFEMU	1.843	15/02/2031	7,200	135	0.01
Receive	CPTFEMU	1.998	15/07/2035	35,800	(447)	(0.02)
Receive	CPTFEMU	2.178	15/10/2055	3,000	11	0.00
Pay	CPTFEMU	2.280	15/04/2046	7,200	71	0.00
Receive	CPTFEMU	2.359	15/08/2030	27,200	615	0.02
Pay	CPTFEMU	2.680	15/04/2053	4,400	546	0.02
Receive	CPTFEMU	2.720	15/06/2032	51,600	(573)	(0.02)
Pay	CPURNSA	1.760	04/11/2029	\$ 23,300	(4,329)	(0.17)
Pay	CPURNSA	1.883	20/11/2029	300	(53)	0.00
Pay	CPURNSA	1.954	03/06/2029	6,200	(1,033)	(0.04)
Pay	CPURNSA	1.998	25/07/2029	1,800	(288)	(0.01)
Pay	CPURNSA	2.364	10/05/2028	800	(94)	0.00
Pay	CPURNSA	2.370	06/06/2028	12,900	(1,530)	(0.06)
Pay	CPURNSA	2.379	09/07/2028	700	(81)	0.00
Receive	CPURNSA	2.573	26/08/2028	2,200	196	0.01
Receive	CPURNSA	2.645	10/09/2028	3,600	290	0.01
Receive	UKRPI	3.105	15/12/2055	£ 3,200	(62)	0.00
Receive	UKRPI	3.391	15/08/2027	14,100	(13)	0.00
Pay	UKRPI	3.500	15/08/2034	5,400	179	0.01
Pay	UKRPI	4.040	15/04/2029	11,500	325	0.01
Pay	UKRPI	4.143	15/10/2032	7,800	(14)	0.00

Schedule of Investments Global Real Return Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	UKRPI	4.530%	15/04/2028	£ 15,700	\$ (336)	(0.01)
Receive	UKRPI	4.615	15/02/2027	4,400	97	0.00
					\$ 973	0.04
Total Centrally Cleared Financial Derivative Instruments					\$ 973	0.04

(1) This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

WRITTEN OPTIONS

INFLATION-CAPPED OPTIONS

Counterparty	Description	Initial Index	Floating Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
GLM	Cap - OTC CPALEMU	\$ 78.177	Maximum of [(Final Index/Initial Index - 1) - 3.000%] or 0	22/06/2035	7,800	\$ (356)	\$ (163)	(0.01)

INTEREST RATE SWAPPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BRC	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440%	25/01/2027	7,400	\$ (66)	\$ (12)	0.00
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.440	25/01/2027	7,400	(66)	(59)	0.00
CBK	Put - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.450	03/03/2028	170,500	(615)	(744)	(0.03)
GLM	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.350	07/01/2027	24,700	(225)	(29)	0.00
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.350	07/01/2027	24,700	(225)	(234)	(0.01)
	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.500	14/01/2027	50,400	(462)	(99)	(0.01)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.500	14/01/2027	50,400	(462)	(352)	(0.01)
GST	Put - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.450	03/03/2028	74,300	(254)	(324)	(0.01)
SOG	Call - OTC 5-Year Interest Rate Swap	6-Month GBP-SONIA	Receive	4.000	27/08/2026	26,000	(150)	(122)	(0.01)
	Put - OTC 5-Year Interest Rate Swap	6-Month GBP-SONIA	Pay	4.500	27/08/2026	26,000	(150)	(40)	0.00
							\$ (2,675)	\$ (2,015)	(0.08)

(1) Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GST	CMBX.NA.AAA.8 Index	0.500%	17/10/2057	\$ 146	\$ (8)	\$ 8	\$ 0	0.00
SAL	CMBX.NA.AAA.12 Index	0.500	17/08/2061	2,500	(5)	12	7	0.00
					\$ (13)	\$ 20	\$ 7	0.00

(1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

(2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 31,207	\$ 22,315	\$ 695	\$ 0	\$ 695	0.03
	07/2026	CNH 31,294	4,634	24	0	24	0.00
	07/2026	NZD 18,176	10,734	395	0	395	0.02
	07/2026	SGD 340	267	4	0	4	0.00
	07/2026	\$ 555	CAD 789	1	0	1	0.00
	07/2026	8,989	NZD 15,913	63	0	63	0.00
	08/2026	CAD 788	\$ 555	0	(1)	(1)	0.00
	08/2026	NZD 15,913	8,999	0	(63)	(63)	0.00
	07/2026	BRL 313	60	0	0	0	0.00
	07/2026	¥ 245,270	1,542	33	0	33	0.00
BOA	07/2026	KRW 204,869	135	2	0	2	0.00
	07/2026	NOK 6,380	645	0	0	0	0.00
	07/2026	SGD 3,567	2,793	35	0	35	0.00
	07/2026	\$ 2,092	CNH 14,146	0	(8)	(8)	0.00
	07/2026	183	€ 157	0	(4)	(4)	0.00
	07/2026	1,398	NOK 12,975	0	(86)	(86)	0.00
	07/2026	224	PLN 847	1	0	1	0.00
	08/2026	ILS 2,986	\$ 1,004	1	0	1	0.00
	09/2026	MXN 4,796	271	0	(2)	(2)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	09/2026	\$ 3,724	INR 353,926	\$ 0	\$ (10)	\$ (10)	0.00
	07/2026	BRL 6,473	\$ 1,251	4	(4)	0	0.00
	07/2026	CAD 3,960	2,869	78	0	78	0.00
	07/2026	CHF 1,776	2,258	56	0	56	0.00
	07/2026	CNH 17,244	2,548	8	0	8	0.00
	07/2026	€ 21,346	24,348	0	(57)	(57)	0.00
	07/2026	£ 503,814	675,088	6,432	(30)	6,402	0.25
	07/2026	IDR 238,850,005	13,328	11	(8)	3	0.00
	07/2026	ILS 4,376	1,485	15	0	15	0.00
	07/2026	INR 439,892	4,580	0	(67)	(67)	0.00
	07/2026	¥ 829,655	5,218	113	0	113	0.01
	07/2026	KRW 913,619	599	9	0	9	0.00
	07/2026	NOK 1,430	145	1	0	1	0.00
	07/2026	THB 62,584	1,908	26	(3)	23	0.00
	07/2026	\$ 1,839	AUD 2,668	10	0	10	0.00
	07/2026	299	BRL 1,507	0	(8)	(8)	0.00
	07/2026	23	CAD 32	0	(1)	(1)	0.00
	07/2026	710	CNY 4,844	1	0	1	0.00
	07/2026	12,791	INR 1,212,182	20	(24)	(4)	0.00
	07/2026	1,226	¥ 198,500	0	(5)	(5)	0.00
	07/2026	3,155	KRW 4,839,901	0	(29)	(29)	0.00
	07/2026	559	ZAR 9,175	0	0	0	0.00
	08/2026	ILS 819	\$ 275	0	(1)	(1)	0.00
	08/2026	\$ 1,934	BRL 9,848	0	(46)	(46)	0.00
	09/2026	IDR 22,990,145	\$ 1,266	0	(8)	(8)	0.00
	09/2026	THB 47,919	1,477	26	0	26	0.00
	09/2026	\$ 6,508	IDR 115,731,932	10	(103)	(93)	0.00
	09/2026	606	INR 57,548	0	(2)	(2)	0.00
	09/2026	280	THB 9,176	0	(2)	(2)	0.00
	12/2026	829	IDR 15,087,781	2	0	2	0.00
BRC	07/2026	ILS 13,409	\$ 4,599	97	0	97	0.00
	07/2026	¥ 196,055	1,213	7	0	7	0.00
	07/2026	NZD 26,401	15,613	595	0	595	0.02
	07/2026	TRY 27,968	585	0	(5)	(5)	0.00
	07/2026	\$ 4,755	TRY 225,557	50	0	50	0.00
BSH	07/2026	2,790	ZAR 45,311	0	(29)	(29)	0.00
	08/2026	1,213	¥ 195,541	0	(7)	(7)	0.00
	07/2026	¥ 4,396,484	\$ 27,652	600	0	600	0.02
	07/2026	\$ 14,386	NZD 25,462	98	0	98	0.00
	08/2026	NZD 25,462	\$ 14,402	0	(98)	(98)	0.00
CBK	08/2026	\$ 32,408	BRL 165,350	0	(710)	(710)	(0.03)
	07/2026	DKK 35,341	\$ 5,515	110	0	110	0.00
	07/2026	€ 6,555	7,645	151	0	151	0.01
	07/2026	£ 3,816	5,119	54	0	54	0.00
	07/2026	ILS 17,461	6,006	144	0	144	0.01
	07/2026	INR 192,420	2,039	7	0	7	0.00
	07/2026	NOK 7,570	816	51	0	51	0.00
	07/2026	SEK 219,015	23,704	1,074	0	1,074	0.04
	07/2026	\$ 1,225	€ 1,051	0	(23)	(23)	0.00
	07/2026	11,321	£ 8,438	0	(122)	(122)	0.00
	07/2026	2,573	IDR 46,170,537	4	0	4	0.00
	07/2026	1,986	INR 192,420	47	0	47	0.00
	07/2026	346	KRW 522,729	0	(8)	(8)	0.00
	07/2026	284	PEN 966	0	(1)	(1)	0.00
	07/2026	1,037	PLN 3,790	0	(29)	(29)	0.00
	07/2026	9,791	SEK 90,480	0	(442)	(442)	(0.02)
	08/2026	ILS 6,774	\$ 2,342	66	0	66	0.00
	08/2026	\$ 683	ILS 2,027	0	(2)	(2)	0.00
	09/2026	IDR 89,565,774	\$ 4,961	0	(3)	(3)	0.00
	09/2026	INR 24,079	251	0	(2)	(2)	0.00
	09/2026	THB 160,419	4,894	41	(6)	35	0.00
	09/2026	\$ 1,455	IDR 25,955,372	0	(17)	(17)	0.00
	09/2026	528	MXN 9,445	9	0	9	0.00
	12/2026	2,388	IDR 43,417,841	3	0	3	0.00
DUB	07/2026	IDR 6,207,061	\$ 347	1	0	1	0.00
	07/2026	INR 67,542	715	2	0	2	0.00
	07/2026	SGD 409	320	4	0	4	0.00
	07/2026	\$ 477	INR 46,039	8	0	8	0.00
	07/2026	940	NOK 8,733	0	(57)	(57)	0.00
	07/2026	1,036	PLN 3,844	0	(13)	(13)	0.00
	07/2026	1,302	ZAR 21,070	0	(18)	(18)	0.00
	09/2026	IDR 51,738,356	\$ 2,871	4	0	4	0.00
	09/2026	\$ 1,147	IDR 20,831,061	8	0	8	0.00
	09/2026	715	INR 68,000	0	(2)	(2)	0.00
	01/2027	DKK 13,174	\$ 2,075	40	0	40	0.00
FAR	07/2026	CNH 17,155	2,536	8	0	8	0.00
	07/2026	INR 417,083	4,421	14	0	14	0.00
	07/2026	¥ 101,975	642	14	0	14	0.00
	07/2026	SGD 43,816	34,345	469	0	469	0.02
	07/2026	\$ 8,346	CNH 56,770	17	0	17	0.00
	07/2026	222,947	£ 168,529	733	0	733	0.03
	07/2026	4,371	INR 417,083	36	0	36	0.00
	07/2026	122,868	¥ 19,880,019	0	(548)	(548)	(0.02)

Schedule of Investments Global Real Return Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
GLM	07/2026	\$ 6,016	PLN 22,058	\$ 0	\$ (148)	\$ (148)	(0.01)
	07/2026	6,065	SEK 58,850	16	0	16	0.00
	07/2026	1,819	ZAR 30,016	10	0	10	0.00
	08/2026	CNH 56,645	\$ 8,346	0	(17)	(17)	0.00
	08/2026	£ 168,529	222,940	0	(735)	(735)	(0.03)
	08/2026	ILS 2,805	980	38	0	38	0.00
	08/2026	¥ 19,827,996	122,868	551	0	551	0.02
	08/2026	SEK 58,745	6,065	0	(16)	(16)	0.00
	09/2026	\$ 2,136	INR 204,647	12	0	12	0.00
	09/2026	429	MXN 7,567	2	0	2	0.00
	09/2026	KRW 984,577	\$ 638	2	0	2	0.00
	07/2026	\$ 2,882	BRL 15,269	85	(17)	68	0.00
	07/2026	53,398	CAD 75,985	160	0	160	0.01
	07/2026	2,450	IDR 43,919,643	7	0	7	0.00
	07/2026	638	KRW 984,437	0	(2)	(2)	0.00
	08/2026	CAD 75,877	\$ 53,398	0	(160)	(160)	(0.01)
	08/2026	\$ 3,144	BRL 16,068	0	(64)	(64)	0.00
	08/2026	480	INR 46,076	4	0	4	0.00
	09/2026	IDR 44,176,841	\$ 2,450	1	0	1	0.00
	09/2026	MXN 2,148	124	1	0	1	0.00
	09/2026	THB 130,746	4,051	91	0	91	0.00
	09/2026	\$ 4,187	BRL 21,551	0	(85)	(85)	0.00
	09/2026	5,089	IDR 91,410,826	11	(33)	(22)	0.00
	09/2026	3,245	INR 312,534	35	0	35	0.00
	09/2026	3,966	MXN 69,514	0	(13)	(13)	0.00
IND JPM	07/2026	DKK 21,968	\$ 3,429	69	0	69	0.00
	07/2026	AUD 135,076	96,295	2,715	0	2,715	0.11
	07/2026	BRL 19,481	3,786	22	0	22	0.00
	07/2026	CNH 5,220	773	4	0	4	0.00
	07/2026	ILS 13,715	4,593	0	(11)	(11)	0.00
	07/2026	INR 201,615	2,135	5	0	5	0.00
	07/2026	KRW 304,241	197	0	0	0	0.00
	07/2026	NOK 7,402	748	0	0	0	0.00
	07/2026	NZD 1,089	643	24	0	24	0.00
	07/2026	\$ 5,874	£ 4,377	0	(64)	(64)	0.00
	07/2026	377	IDR 6,772,582	1	0	1	0.00
	07/2026	2,137	INR 201,615	0	(7)	(7)	0.00
	07/2026	295	KRW 453,616	0	(2)	(2)	0.00
	07/2026	1,171	MXN 20,884	23	0	23	0.00
	07/2026	8,043	PLN 29,326	1	(242)	(241)	(0.01)
	07/2026	1,373	THB 45,908	9	0	9	0.00
	08/2026	ILS 11,082	\$ 3,806	83	0	83	0.00
	08/2026	\$ 748	NOK 7,405	0	0	0	0.00
	09/2026	IDR 7,007,312	\$ 388	0	(1)	(1)	0.00
	09/2026	MXN 11,994	680	0	(2)	(2)	0.00
	09/2026	THB 113,462	3,469	46	(14)	32	0.00
	09/2026	TWD 4,400	139	1	0	1	0.00
	09/2026	\$ 3,227	INR 307,221	1	(5)	(4)	0.00
	09/2026	2,830	MXN 49,421	0	(20)	(20)	0.00
	10/2026	3,786	BRL 19,910	0	(22)	(22)	0.00
	12/2026	26,273	MXN 460,957	0	(247)	(247)	(0.01)
MBC	01/2027	DKK 11,896	\$ 1,877	39	0	39	0.00
	07/2026	AUD 562	402	13	0	13	0.00
	07/2026	CHF 17,358	22,040	538	(17)	521	0.02
	07/2026	€ 28,334	32,879	485	0	485	0.02
	07/2026	IDR 604,188	34	0	0	0	0.00
	07/2026	INR 67,809	718	2	0	2	0.00
	07/2026	¥ 4,096,630	25,782	576	0	576	0.02
	07/2026	KRW 3,526,286	2,326	49	0	49	0.00
	07/2026	NOK 2,444	247	0	0	0	0.00
	07/2026	SEK 482	52	2	0	2	0.00
	07/2026	\$ 63,127	AUD 91,420	251	(43)	208	0.01
	07/2026	6,782	DKK 44,457	17	0	17	0.00
	07/2026	382,570	€ 336,828	2,527	0	2,527	0.10
	07/2026	1,107	INR 106,714	19	0	19	0.00
	07/2026	1,005	¥ 160,200	0	(19)	(19)	0.00
	07/2026	382	NOK 3,544	0	(24)	(24)	0.00
	07/2026	1,236	NZD 2,190	10	0	10	0.00
	07/2026	3,692	SEK 35,938	22	0	22	0.00
	08/2026	AUD 87,694	\$ 60,471	0	(248)	(248)	(0.01)
	08/2026	DKK 44,380	6,782	0	(17)	(17)	0.00
	08/2026	€ 336,828	383,086	0	(2,527)	(2,527)	(0.10)
	08/2026	ILS 327	109	0	(1)	(1)	0.00
	08/2026	SEK 35,874	3,692	0	(22)	(22)	0.00
	08/2026	\$ 77	NOK 764	0	0	0	0.00
	09/2026	THB 39,245	\$ 1,175	0	(13)	(13)	0.00
	09/2026	\$ 3,058	INR 292,618	15	(4)	11	0.00
MYI	07/2026	ILS 7,996	\$ 2,738	54	0	54	0.00
	07/2026	\$ 82	€ 72	0	0	0	0.00
	07/2026	3,145	£ 2,352	2	(25)	(23)	0.00
	07/2026	3,224	SEK 30,145	0	(109)	(109)	0.00
NSL	07/2026	2,280	IDR 40,652,915	0	(6)	(6)	0.00
	07/2026	1,120	INR 107,705	17	0	17	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SCX	07/2026	\$ 2,372	TRY 111,674	\$ 11	\$ 0	\$ 11	0.00
	09/2026	IDR 40,880,905	\$ 2,280	14	0	14	0.00
	09/2026	\$ 1,144	IDR 20,349,381	0	(16)	(16)	0.00
	07/2026	£ 8,392	\$ 11,292	153	0	153	0.01
	07/2026	\$ 1,312	BRL 6,790	0	0	0	0.00
	07/2026	1,662	CNY 11,346	4	0	4	0.00
	07/2026	875	IDR 15,708,676	1	0	1	0.00
	07/2026	1,473	INR 141,229	17	0	17	0.00
	07/2026	1,856	¥ 294,900	0	(42)	(42)	0.00
	07/2026	1,188	NZD 2,101	8	0	8	0.00
SOG	08/2026	1,194	INR 114,446	10	0	10	0.00
	09/2026	IDR 42,775,741	\$ 2,370	0	(1)	(1)	0.00
	09/2026	THB 46,458	1,439	32	0	32	0.00
	09/2026	\$ 2,916	IDR 52,338,734	4	(18)	(14)	0.00
	07/2026	€ 714,342	\$ 833,309	16,601	0	16,601	0.65
	07/2026	¥ 10,667,563	67,148	1,511	0	1,511	0.06
	07/2026	SGD 71	55	0	0	0	0.00
	07/2026	\$ 50,202	AUD 72,756	204	0	204	0.01
	07/2026	547	CHF 442	2	0	2	0.00
	07/2026	473,501	€ 416,264	2,414	0	2,414	0.10
SSB	07/2026	90,179	£ 68,183	317	0	317	0.01
	07/2026	37,222	SGD 48,202	45	0	45	0.00
	08/2026	AUD 72,756	\$ 50,170	0	(206)	(206)	(0.01)
	08/2026	CHF 441	547	0	(2)	(2)	0.00
	08/2026	€ 416,264	474,143	0	(2,410)	(2,410)	(0.09)
	08/2026	£ 68,183	90,176	0	(318)	(318)	(0.01)
	08/2026	SGD 48,094	37,222	0	(47)	(47)	0.00
	08/2026	\$ 55	SGD 71	0	0	0	0.00
	07/2026	CAD 74,180	\$ 53,795	1,510	0	1,510	0.06
	07/2026	CHF 607	772	20	0	20	0.00
UAG	07/2026	£ 10,694	14,402	208	0	208	0.01
	07/2026	\$ 490	CAD 695	0	0	0	0.00
	08/2026	CAD 694	\$ 490	0	0	0	0.00
	08/2026	€ 16,277	18,582	0	(52)	(52)	0.00
	07/2026	\$ 1,055	PLN 3,854	0	(29)	(29)	0.00
	09/2026	THB 7,410	\$ 226	1	0	1	0.00
	09/2026	\$ 3,038	MXN 53,279	0	(8)	(8)	0.00
	07/2026	23,903	CHF 19,299	22	0	22	0.00
	08/2026	CHF 19,229	\$ 23,903	0	(22)	(22)	0.00
				\$ 44,419	\$ (10,887)	\$ 33,532	1.32

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional CHF (Hedged) Accumulation and Institutional CHF (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 3	CHF 2	\$ 0	\$ 0	\$ 0	0.00
JPM	07/2026	22,029	CHF 17,218	0	(683)	(683)	(0.03)
MBC	07/2026	CHF 6	\$ 7	0	0	0	0.00
SOG	07/2026	\$ 23,820	CHF 18,654	0	(694)	(694)	(0.03)
	07/2026	CHF 18,450	\$ 22,806	0	(67)	(67)	0.00
SSB	08/2026	\$ 22,806	CHF 18,384	67	0	67	0.00
	07/2026	CHF 32	\$ 40	0	0	0	0.00
WST	07/2026	\$ 23,487	CHF 18,463	0	(599)	(599)	(0.02)
	07/2026	CHF 18,415	\$ 22,808	0	(21)	(21)	0.00
	08/2026	\$ 22,808	CHF 18,349	22	0	22	0.00
				\$ 89	\$ (2,064)	\$ (1,975)	(0.08)

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 2,219	€ 1,906	\$ 0	\$ (39)	\$ (39)	0.00
BPS	07/2026	€ 413	\$ 470	0	(1)	(1)	0.00
BSH	07/2026	\$ 316,694	€ 271,838	0	(5,902)	(5,902)	(0.23)
	07/2026	294,343	252,454	0	(5,712)	(5,712)	(0.23)
CBK	07/2026	37,902	32,513	0	(730)	(730)	(0.03)
FAR	07/2026	€ 268,905	\$ 306,686	0	(753)	(753)	(0.03)
MBC	08/2026	\$ 307,100	€ 268,905	752	0	752	0.03
	07/2026	€ 283,076	\$ 321,551	22	(2,112)	(2,090)	(0.08)
SOG	07/2026	\$ 3,971	€ 3,418	0	(63)	(63)	0.00
	08/2026	320,718	281,990	2,112	0	2,112	0.08
	07/2026	€ 281,541	\$ 320,253	0	(1,633)	(1,633)	(0.06)
	07/2026	\$ 317,073	€ 271,806	0	(6,318)	(6,318)	(0.25)
	08/2026	320,688	281,541	1,631	0	1,631	0.06
				\$ 4,517	\$ (23,263)	\$ (18,746)	(0.74)

Schedule of Investments Global Real Return Fund (Cont.)

As at 30 June 2026, the Institutional GBP (Hedged) Accumulation, Institutional GBP (Hedged) Income and R Class GBP (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 12,503	£ 9,313	\$ 0	\$ (142)	\$ (142)	(0.01)
BOA	07/2026	£ 5	\$ 7	0	0	0	0.00
BPS	07/2026	8,209	10,828	1	(69)	(68)	0.00
	07/2026	\$ 12,875	£ 9,608	0	(123)	(123)	0.00
	08/2026	£ 16	\$ 22	0	0	0	0.00
	08/2026	\$ 10,673	£ 8,093	68	0	68	0.01
BRC	07/2026	£ 4	\$ 6	0	0	0	0.00
CBK	07/2026	108	145	2	0	2	0.00
FAR	07/2026	\$ 904	£ 672	0	(12)	(12)	0.00
JPM	07/2026	£ 15	\$ 20	0	0	0	0.00
	07/2026	\$ 13,140	£ 9,792	0	(143)	(143)	(0.01)
MBC	07/2026	£ 35	\$ 47	1	0	1	0.00
MYI	07/2026	2	3	0	0	0	0.00
NSL	07/2026	2,079	2,735	0	(23)	(23)	0.00
	08/2026	\$ 2,735	£ 2,079	23	0	23	0.00
SCX	07/2026	£ 9,467	\$ 12,532	0	(34)	(34)	0.00
	08/2026	\$ 12,473	£ 9,424	35	0	35	0.00
SOG	07/2026	£ 9,353	\$ 12,356	0	(58)	(58)	0.00
	08/2026	\$ 12,356	£ 9,353	58	0	58	0.00
SSB	07/2026	£ 106	\$ 141	0	(1)	(1)	0.00
	08/2026	\$ 141	£ 106	1	0	1	0.00
				\$ 189	\$ (605)	\$ (416)	(0.01)

As at 30 June 2026, the Institutional SGD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 68,831	SGD 87,767	\$ 0	\$ (976)	\$ (976)	(0.04)
BOA	07/2026	SGD 74,693	\$ 57,710	0	(38)	(38)	0.00
	07/2026	\$ 113,677	SGD 145,166	0	(1,445)	(1,445)	(0.06)
	08/2026	57,710	74,522	38	0	38	0.00
BRC	07/2026	497	637	0	(5)	(5)	0.00
DUB	07/2026	SGD 91,029	\$ 70,369	0	(8)	(8)	0.00
	07/2026	\$ 78,424	SGD 100,035	0	(1,084)	(1,084)	(0.04)
	08/2026	70,369	90,820	9	0	9	0.00
FAR	07/2026	SGD 90,674	\$ 69,916	0	(186)	(186)	(0.01)
	07/2026	\$ 132,688	SGD 169,279	0	(1,814)	(1,814)	(0.07)
	08/2026	69,916	90,466	187	0	187	0.01
NSL	07/2026	SGD 18,061	\$ 13,949	0	(15)	(15)	0.00
	08/2026	\$ 13,949	SGD 18,019	14	0	14	0.00
SOG	07/2026	SGD 176,071	\$ 135,962	0	(163)	(163)	(0.01)
	08/2026	\$ 135,962	SGD 175,675	170	0	170	0.01
				\$ 418	\$ (5,734)	\$ (5,316)	(0.21)

As at 30 June 2026, the Institutional USD (Currency Exposure) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 27	\$ 18	\$ 0	\$ 0	\$ 0	0.00
	07/2026	CAD 22	15	0	0	0	0.00
	07/2026	\$ 1,334	AUD 1,873	0	(36)	(36)	0.00
	07/2026	479	NZD 820	0	(13)	(13)	0.00
	08/2026	18	AUD 27	0	0	0	0.00
	08/2026	15	CAD 22	0	0	0	0.00
BOA	07/2026	25	¥ 3,900	0	(1)	(1)	0.00
BPS	07/2026	£ 2,748	\$ 3,636	0	(11)	(11)	0.00
	07/2026	¥ 37,690	234	2	0	2	0.00
	07/2026	\$ 31,100	£ 23,208	0	(297)	(297)	(0.01)
	07/2026	83	¥ 13,192	0	(2)	(2)	0.00
	08/2026	57	DKK 373	0	0	0	0.00
	08/2026	50	£ 38	0	0	0	0.00
BRC	07/2026	32	NZD 54	0	(1)	(1)	0.00
BSH	07/2026	AUD 121	\$ 84	0	0	0	0.00
	07/2026	\$ 440	¥ 69,904	0	(10)	(10)	0.00
	08/2026	84	AUD 121	0	0	0	0.00
CBK	07/2026	AUD 233	\$ 164	2	0	2	0.00
	07/2026	\$ 56	DKK 357	0	(1)	(1)	0.00
	07/2026	168	€ 144	0	(3)	(3)	0.00
	07/2026	609	SEK 5,630	0	(28)	(28)	0.00
	08/2026	0	4	0	0	0	0.00
DUB	07/2026	9	AUD 13	0	0	0	0.00
FAR	07/2026	AUD 56	\$ 39	0	0	0	0.00
	07/2026	¥ 285,643	1,765	8	0	8	0.00
	07/2026	NZD 81	46	0	0	0	0.00
	07/2026	SEK 2,959	305	0	(1)	(1)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
GLM	07/2026	\$ 78	AUD 109	\$ 0	\$ (2)	\$ (2)	0.00
	07/2026	10	¥ 1,621	0	0	0	0.00
	08/2026	39	AUD 56	0	0	0	0.00
	08/2026	1,765	¥ 284,896	0	(8)	(8)	0.00
	08/2026	46	NZD 81	0	0	0	0.00
	08/2026	305	SEK 2,954	1	0	1	0.00
	07/2026	CAD 2,113	\$ 1,485	0	(4)	(4)	0.00
	08/2026	\$ 1,485	CAD 2,110	4	0	4	0.00
	07/2026	100	DKK 638	0	(2)	(2)	0.00
	07/2026	AUD 1,533	\$ 1,072	10	0	10	0.00
MBC	07/2026	\$ 4	NZD 7	0	0	0	0.00
	08/2026	1,072	AUD 1,533	0	(10)	(10)	0.00
	07/2026	AUD 27	\$ 18	0	0	0	0.00
	07/2026	DKK 1,292	197	0	(1)	(1)	0.00
	07/2026	€ 3,180	3,646	10	0	10	0.00
	07/2026	NZD 794	454	3	0	3	0.00
	07/2026	SEK 2,465	254	1	(1)	0	0.00
	07/2026	\$ 198	€ 170	0	(3)	(3)	0.00
	07/2026	410	¥ 65,137	0	(9)	(9)	0.00
	08/2026	18	AUD 27	0	0	0	0.00
NSL	08/2026	197	DKK 1,290	1	0	1	0.00
	08/2026	455	NZD 794	0	(3)	(3)	0.00
	08/2026	186	SEK 1,804	1	0	1	0.00
	07/2026	£ 8	\$ 10	0	0	0	0.00
	08/2026	\$ 10	£ 8	0	0	0	0.00
	08/2026	21	SEK 202	0	0	0	0.00
	07/2026	CAD 287	\$ 203	1	0	1	0.00
	07/2026	£ 19,559	25,888	0	(71)	(71)	0.00
	08/2026	\$ 25,887	£ 19,559	72	0	72	0.00
	07/2026	€ 24,063	\$ 27,372	0	(140)	(140)	(0.01)
SOG	07/2026	£ 894	1,180	0	(6)	(6)	0.00
	07/2026	\$ 1	AUD 1	0	0	0	0.00
	07/2026	104	DKK 670	0	(2)	(2)	0.00
	07/2026	31,413	€ 26,929	0	(626)	(626)	(0.03)
	07/2026	1,068	¥ 169,615	0	(24)	(24)	0.00
	08/2026	12	CAD 18	0	0	0	0.00
	08/2026	27,409	€ 24,063	139	0	139	0.01
	08/2026	1,180	£ 894	6	0	6	0.00
	07/2026	CAD 19	\$ 14	0	0	0	0.00
	07/2026	\$ 1,783	CAD 2,459	0	(50)	(50)	0.00
SSB	08/2026	14	19	0	0	0	0.00
				\$ 261	\$ (1,366)	\$ (1,105)	(0.04)
Total OTC Financial Derivative Instruments						\$ 3,803	0.15
Total Investments						\$ 3,843,551	151.26
Other Current Assets & Liabilities						\$ (1,302,470)	(51.26)
Net Assets						\$ 2,541,081	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

^ Security is in default.

(a) When-issued security.

(b) Principal amount of security is adjusted for inflation.

(c) Affiliated to the Fund.

(d) Securities with an aggregate fair value of \$1,148,332 (31 December 2025: \$1,223,034) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Security with an aggregate fair value of \$Nil (31 December 2025: \$4,552) has been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 30 June 2026.

Security with an aggregate fair value of \$580 (31 December 2025: \$584) has been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$30,001 (31 December 2025: \$20,708) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$11,360 (31 December 2025: \$18,450) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Schedule of Investments Global Real Return Fund (Cont.)

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 3,785,250	\$ 33,188	\$ 3,818,438
Investment Funds	20,647	0	0	20,647
Financial Derivative Instruments ⁽³⁾	(403)	4,869	0	4,466
Totals	\$ 20,244	\$ 3,790,119	\$ 33,188	\$ 3,843,551

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 3,206,938	\$ 22,696	\$ 3,229,634
Investment Funds	60	9,518	0	9,578
Financial Derivative Instruments ⁽³⁾	1,105	(3,224)	0	(2,119)
Totals	\$ 1,165	\$ 3,213,232	\$ 22,696	\$ 3,237,093

(1) See Note 3 in the Notes to Financial Statements for additional information.

(2) Refer to the Schedule of Investments for additional information.

(3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	2.300%	10/06/2026	29/07/2026	€ (43,694)	\$ (50,022)	(1.97)
BSN	3.720	09/06/2026	15/07/2026	\$ (447,236)	(448,252)	(17.64)
CIB	3.710	04/06/2026	16/07/2026	(177,200)	(177,693)	(6.99)
DEU	3.710	30/06/2026	07/07/2026	(3,483)	(3,483)	(0.14)
	3.730	26/06/2026	06/07/2026	(596)	(596)	(0.02)
	3.740	22/06/2026	06/07/2026	(8,007)	(8,015)	(0.32)
JPS	3.720	16/06/2026	07/07/2026	(10,043)	(10,058)	(0.40)
	3.740	23/06/2026	07/07/2026	(1,908)	(1,909)	(0.07)
NOM	3.720	11/06/2026	09/07/2026	(35,609)	(35,682)	(1.40)
STR	3.740	30/06/2026	01/07/2026	(335,292)	(335,327)	(13.20)
Total Reverse Repurchase Agreements					\$ (1,071,037)	(42.15)

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (49)	\$ 0	\$ (49)	\$ 382	\$ (270)	\$ 112
BOA	(1,523)	1,760	237	(10,854)	11,580	726
BPS	90	(1,070)	(980)	(194)	310	116
BRC	631	(700)	(69)	3,477	(3,860)	(383)
BSH	(5,832)	6,280	448	N/A	N/A	N/A
CBK	(396)	390	(6)	157	0	157
DUB	(1,106)	1,320	214	63	0	63
FAR	(1,372)	1,290	(82)	(575)	580	5
GLM	(854)	(970)	(1,824)	(568)	(1,320)	(1,888)
GST	(324)	320	(4)	N/A	N/A	N/A
IND	67	0	67	(1,048)	1,330	282
JPM	1,511	(1,820)	(309)	(881)	850	(31)
MBC	856	(820)	36	2,397	(2,720)	(323)
MYI	(78)	0	(78)	830	(1,130)	(300)
NSL	19	0	19	(8)	0	(8)
RYL	N/A	N/A	N/A	7	0	7
SAL	7	0	7	15	0	15
SCX	171	(270)	(99)	189	(20)	169
SOG	10,983	(11,050)	(67)	(2,587)	2,660	73
SSB	1,037	(1,160)	(123)	31	0	31
UAG	(36)	0	(36)	(533)	880	347
WST	1	0	1	(175)	260	85

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	74.12	66.86
Transferable securities dealt in on another regulated market*	14.53	13.14
Other transferable securities	0.25	0.28
Investment funds	0.48	0.24
Financial derivative instruments dealt in on a regulated market	0.08	0.05
Centrally cleared financial derivative instruments	0.28	0.41
OTC financial derivative instruments	1.16	0.48
Other assets	9.10	18.54
Total Assets	100.00	100.00

* As per the list of markets, set out in appendix 1 to the Prospectus, which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Australia	5.09	4.33
Canada	1.18	1.35
Cayman Islands	0.01	0.23
Colombia	0.12	N/A
Denmark	0.52	3.49
France	8.70	9.74
Germany	1.35	7.33
Hungary	N/A	0.19
Ireland	5.25	6.13
Italy	8.93	10.23
Japan	5.15	6.04
Luxembourg	0.62	0.45
Mexico	0.11	N/A
Netherlands	0.73	N/A
New Zealand	0.19	0.67
Peru	N/A	0.02
Poland	0.09	N/A
Portugal	0.31	N/A
Qatar	0.09	N/A
Romania	1.79	0.59
Saudi Arabia	0.10	0.80
Spain	4.62	6.37
Supranational	2.66	3.35
Sweden	0.43	1.12
United Arab Emirates	N/A	0.26
United Kingdom	27.22	28.08
United States	75.01	82.50
Investment Funds	0.81	0.51
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.01)	0.06
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	0.00	N/A
Centrally Cleared Financial Derivative Instruments		
Interest Rate Swaps	0.04	0.36
OTC Financial Derivative Instruments		
Written Options		
Inflation-Capped Options	(0.01)	(0.01)
Interest Rate Swaptions	(0.08)	(0.08)
Credit Default Swaps on Credit Indices — Sell Protection	0.00	0.00
Forward Foreign Currency Contracts	1.32	(1.29)
Hedged Forward Foreign Currency Contracts	(1.08)	0.85
Other Current Assets & Liabilities	(51.26)	(73.67)
Net Assets	100.00	100.00

Schedule of Investments Income Fund

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES				11.039% due 07/06/2028	\$ 11,400	\$ 11,389	0.01	BGC Group, Inc.			
LOAN PARTICIPATIONS AND ASSIGNMENTS				Ambac Assurance Corp.				6.600% due 10/06/2029	\$ 41,800	\$ 43,112	0.04
				5.100%	0	0	0.00	Blue Owl Capital Corp.			
Altice France S.A.				American Express Co.				6.450% due 15/09/2028	119,900	121,471	0.10
6.579% due 30/04/2028	€ 36,962	\$ 42,444	0.03	4.009% due 09/02/2029	23,300	23,098	0.02	Blue Ridge Re Ltd.			
6.579% - 8.736%				4.444% due 03/05/2030	58,800	58,446	0.05	7.020% due 08/01/2029	2,600	2,601	0.00
due 30/10/2028	59,518	68,235	0.05	American Honda Finance Corp.				8.770% due 08/01/2031	11,486	11,587	0.01
6.579% - 8.736%				4.257% due 11/12/2026	3,500	3,503	0.00	9.520% due 08/01/2029	900	903	0.00
due 30/10/2028	\$ 74,465	74,512	0.06	4.350% due 22/10/2027	500	500	0.00	BNP Paribas Issuance BV			
7.798% due 30/04/2028	38,693	38,903	0.03	4.900% due 12/03/2027	5,200	5,217	0.00	0.000% due 09/04/2029	10	1,750,567	1.40
9.048% due 14/05/2029	23,684	23,790	0.02	5.250% due 07/07/2026	500	500	0.00	BNP Paribas S.A.			
9.079% due 30/05/2031	€ 39,374	46,004	0.04	American Tower Corp.				1.904% due 30/09/2028	2,300	2,225	0.00
10.548% due 31/05/2031	\$ 261,956	267,981	0.21	3.650% due 15/03/2027	300	298	0.00	3.132% due 20/01/2033 (l)	8,200	7,430	0.01
Avolon TLB Borrower U.S. LLC				Armor Holdco, Inc.				4.892% due 30/06/2030	102,600	102,601	0.08
5.389% due 24/06/2030	4,021	4,026	0.00	8.500% due 15/11/2029	800	805	0.00	5.497% due 20/05/2030	39,700	40,421	0.03
Discovery Global Holdings, Inc.				Armor RE Ltd.				Bonanza RE Ltd.			
6.144% due 03/06/2033	381,323	381,903	0.31	8.810% due 07/06/2033	1,400	1,399	0.00	3.510% due 08/01/2027	3,000	2,730	0.00
Ecopetrol S.A.				12.050% due 07/01/2032	2,700	2,850	0.00	BPCE S.A.			
5.843% due 18/12/2027	90,450	90,778	0.07	13.750% due 07/05/2031	6,800	7,073	0.01	2.277% due 20/01/2032	7,500	6,633	0.01
Envalor Finance GmbH				18.560% due 07/06/2033	2,900	2,886	0.00	4.760% due 13/01/2032	74,400	73,357	0.06
7.650% due 29/03/2030	€ 62,100	66,080	0.05	Army Hawaii Family Housing Trust Certificates				5.184% due 02/06/2032 (l)	68,800	68,702	0.06
9.163% due 29/03/2030	\$ 110,060	96,126	0.08	4.140% due 15/06/2050	98,745	70,770	0.06	5.876% due 14/01/2031	7,350	7,553	0.01
Flutter Financing BV				Athene Global Funding				5.936% due 30/05/2035	73,000	74,928	0.06
5.482% due 30/11/2030	9,848	9,777	0.01	3.204% due 23/02/2027	€ 98,000	112,268	0.09	6.293% due 14/01/2036	49,120	51,341	0.04
Forward Air Corp.				Avolon Holdings Funding Ltd.				6.612% due 19/10/2027	208,250	209,506	0.17
8.163% due 19/12/2030	119	113	0.00	2.528% due 18/11/2027	\$ 72,685	70,551	0.06	6.714% due 19/10/2029	192,850	200,463	0.16
FPS Finance Co. LLC				3.250% due 15/02/2027	7,900	7,834	0.01	7.003% due 19/10/2034	152,500	166,118	0.13
6.590% due 26/05/2028	23,000	23,000	0.02	Banco Bilbao Vizcaya Argentaria S.A.				Buttonwood RE Ltd.			
Jane Street Group LLC				4.150% due 03/03/2029	39,800	39,227	0.03	8.550% due 29/05/2029	400	400	0.00
5.666% due 15/12/2031	58,734	58,274	0.05	4.968% due 08/05/2031	147,000	146,805	0.12	9.050% due 29/05/2029	500	500	0.00
Lealand Finance Co. BV				5.381% due 13/03/2029	84,800	86,449	0.07	10.050% due 29/05/2029	700	700	0.00
3.000% - 4.758%				6.138% due 14/09/2028	17,200	17,517	0.01	11.550% due 29/05/2029	800	800	0.00
due 31/12/2027	7,627	7,379	0.01	Banco Espirito Santo S.A.				CA Immobilien Anlagen AG			
6.758% due 30/06/2027	2,771	2,682	0.00	2.625% due 08/05/2017 ^	€ 16,200	4,353	0.00	3.500% due 07/07/2029 (c)	€ 24,400	27,776	0.02
Mercury Aggregator LP				4.750% due 15/01/2018 ^	8,100	2,176	0.00	CaixaBank S.A.			
0.000% due 03/04/2027	34,862	0	0.00	Banco Santander S.A.				4.818% due 22/04/2032	\$ 20,300	20,141	0.02
MPH Acquisition Holdings LLC				1.722% due 14/09/2027	\$ 4,800	4,773	0.00	6.208% due 18/01/2029	78,650	80,489	0.07
7.413% due 31/12/2030	8,118	8,145	0.01	3.250% due 02/04/2029	€ 40,400	46,328	0.04	6.684% due 13/09/2027	27,300	27,415	0.02
OCS Group Holdings Ltd.				4.250% due 11/04/2027	\$ 2,800	2,797	0.00	Cape Lookout Re Ltd.			
8.981% due 28/11/2031	£ 0	0	0.00	4.867% due 15/04/2031	8,400	8,355	0.01	8.770% due 21/03/2033	6,900	6,831	0.01
Poseidon Bidco SASU				5.017% due 14/03/2028	37,600	37,796	0.03	9.520% due 21/03/2033	6,850	6,845	0.01
7.504% due 13/03/2030	€ 42,400	14,058	0.01	5.538% due 14/03/2030	68,700	70,020	0.06	10.420% due 13/03/2032	21,900	22,872	0.02
Project Dorchester				5.552% due 14/03/2028	64,100	64,518	0.05	12.226% due 05/04/2027	4,900	4,891	0.00
4.610% due 04/01/2027 (k)	25,000	28,582	0.02	5.565% due 17/01/2030	52,200	53,520	0.04	CBRE Europe Logistics Partners S.C.A. SICAV-SIF			
Republic of Panama				6.527% due 07/11/2027	41,800	42,101	0.03	3.875% due 28/05/2031	€ 27,700	31,810	0.03
3.886% due 05/03/2027	74,800	85,650	0.07	6.607% due 07/11/2028	26,200	27,382	0.02	CBRE Services, Inc.			
4.979% due 01/04/2027	233,400	268,646	0.22	Bank Leumi Le-Israel B.M.				5.250% due 01/06/2036	\$ 53,900	53,173	0.04
State Oil, Inc.				5.343% due 29/06/2029	93,800	94,184	0.08	Charles River Re Ltd.			
TBD% due 24/03/2031	\$ 64,700	63,988	0.05	Bank of America Corp.				11.152% due 10/05/2031	1,400	1,417	0.00
Subcalidora				3.419% due 20/12/2028	47,300	46,516	0.04	CI Financial Corp.			
8.041% due 14/08/2029	€ 51,900	59,019	0.05	3.615% due				4.625% due 12/12/2031	€ 100,000	115,903	0.09
Syniverse Holdings, Inc.				16/03/2028 (k)	CAD 37,900	26,829	0.02	7.500% due 30/05/2029	\$ 39,800	41,727	0.03
10.732% due 13/05/2027	\$ 38,305	33,407	0.03	4.477% due 23/04/2030	\$ 41,500	41,244	0.03	Citadel Finance LLC			
TransDigm, Inc.				5.202% due 25/04/2029 (l)	40,100	40,480	0.03	4.750% due 14/02/2029	46,500	45,782	0.04
5.894% due 22/03/2030	43,682	43,734	0.04	Bank of Montreal				5.150% due 14/02/2031	22,850	22,335	0.02
6.144% due 28/02/2031	86,704	86,817	0.07	4.309% due 01/06/2027	CAD 20,800	14,824	0.01	Citadel Securities Global Holdings LLC			
6.144% due 19/01/2032	5,686	5,693	0.00	Bank of Nova Scotia				5.125% due 27/01/2032	47,900	47,338	0.04
6.144% due 19/08/2032	40,398	40,451	0.03	4.247% due 02/02/2030	\$ 42,100	41,590	0.03	5.500% due 18/06/2030	14,750	14,943	0.01
Turkiye Vakiflar Bankasi T.A.O.				4.638% due 08/09/2028	33,400	33,563	0.03	5.750% due 27/03/2036	72,000	71,491	0.06
5.401% due 15/12/2028	€ 10,600	12,166	0.01	Barclays PLC				Citrus Re Ltd.			
U.S. Renal Care, Inc.				2.279% due 24/11/2027	10,969	10,874	0.01	9.060% due 07/06/2033	2,350	2,383	0.00
8.758% due 28/06/2028	\$ 24,354	24,011	0.02	4.219% due 24/05/2030	42,100	41,403	0.03	10.039% due 07/06/2033	2,150	2,180	0.00
Westmoreland Coal Co.				4.476% due 11/11/2029	19,500	19,367	0.02	CNO Global Funding			
8.000% due 15/03/2029	1,428	821	0.00	4.837% due 10/09/2028	51,700	51,796	0.04	4.875% due 10/12/2027	14,500	14,509	0.01
		2,077,195	1.67	4.942% due 10/09/2030	3,400	3,407	0.00	5.875% due 04/06/2027	36,800	37,221	0.03
				4.972% due 16/05/2029	89,115	89,494	0.07	Commonwealth RE Ltd.			
				5.128% due 12/03/2028	76,800	77,267	0.06	7.407% due 08/07/2030	5,542	5,543	0.00
				5.501% due 09/08/2028	41,084	41,454	0.03	Constellation Pharmaceuticals, Inc.			
				5.674% due 12/03/2028	18,294	18,443	0.02	5.550% due 01/07/2033 (k)	28,394	28,845	0.02
				5.690% due 12/03/2030	22,400	22,869	0.02	Cooperative Rabobank UA			
				6.490% due 13/09/2029	7,300	7,557	0.01	6.500%	€ 78,850	101,837	0.08
				6.496% due 13/09/2027	26,700	26,800	0.02	Corebridge Global Funding			
				7.385% due 02/11/2028	21,400	22,136	0.02	4.900% due 03/12/2029	\$ 4,900	4,903	0.00
				7.437% due 02/11/2033	9,963	11,108	0.01	Corestate Capital Holding S.A. (10.000% Cash or 11.000% PIK)			
				Bayou Re Ltd.				10.000% due			
				10.020% due 09/05/2033	3,800	3,790	0.00	31/12/2026 (d)	€ 742	785	0.00
				11.852% due 30/04/2031	3,000	3,102	0.00				
				22.020% due 30/04/2031	3,500	3,768	0.00				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Corestate Capital Holding S.A. (8.000% Cash or 9.000% PIK)				5.667% due 20/03/2028	\$ 113,700	\$ 115,151	0.09	Hestia Re Ltd.			
8.000% due 31/12/2028 (d)	€ 7,640	\$ 4,542	0.00	5.800% due 05/03/2027	7,767	7,808	0.01	10.270% due 13/03/2032	\$ 1,700	\$ 1,742	0.00
CoStar Group, Inc.				5.800% due 08/03/2029	103,749	104,681	0.08	11.770% due 13/03/2032	1,850	1,890	0.00
2.800% due 15/07/2030	\$ 11,362	10,226	0.01	5.850% due 17/05/2027	50,986	51,381	0.04	13.039% due 16/04/2029	600	605	0.00
Credicorp Capital Sociedad Titulizadora S.A.				5.918% due 20/03/2028	51,400	52,052	0.04	Hexagon RE Ltd.			
9.700% due 05/03/2045	PEN 73,400	23,061	0.02	6.798% due 07/11/2028	20,400	21,066	0.02	10.666% due 07/01/2031	€ 10,684	12,636	0.01
10.100% due 15/12/2043	32,944	10,628	0.01	6.800% due 12/05/2028	98,330	101,177	0.08	HLD Europe S.C.A.			
Credit Agricole Opportunities Partners				7.350% due 04/11/2027	43,314	44,518	0.04	4.125% due 02/04/2030	28,900	33,365	0.03
6.520% due 20/03/2028 (k)	\$ 30,200	30,165	0.02	GA Global Funding Trust				Horizon Mutual Holdings, Inc.			
6.740% due 20/03/2030 (k)	35,600	35,472	0.03	4.400% due 23/09/2027	50,000	49,799	0.04	6.200% due 15/11/2034	\$ 12,200	11,862	0.01
Credit Agricole S.A.				5.200% due 09/12/2031	23,800	23,526	0.02	Host Hotels & Resorts LP			
4.631% due 11/09/2028	24,550	24,545	0.02	5.400% due 13/01/2030	25,100	25,200	0.02	3.375% due 15/12/2029	5,000	4,772	0.00
4.848% due 11/09/2028	60,500	60,872	0.05	5.500% due 01/04/2032	41,500	41,363	0.03	5.500% due 15/04/2035	15,267	15,328	0.01
6.316% due 03/10/2029	23,650	24,425	0.02	5.900% due 13/01/2035 (l)	36,800	37,126	0.03	HSBC Holdings PLC			
Crown Castle, Inc.				Gaci First Investment Co.				4.041% due 13/03/2028	31,500	31,387	0.03
2.900% due 15/03/2027	20,641	20,419	0.02	4.875% due 14/05/2029	295,500	294,576	0.24	4.583% due 19/06/2029	9,300	9,274	0.01
4.000% due 01/03/2027	500	499	0.00	5.250% due 29/01/2030	217,500	219,571	0.18	4.711% due 12/05/2030	53,400	53,180	0.04
DaVinciRe Holdings Ltd.				5.250% due 14/05/2033	236,100	236,016	0.19	5.887% due 14/08/2027	54,600	54,680	0.04
5.950% due 15/04/2035	3,030	3,114	0.00	6.250% due 14/05/2056	260,000	260,414	0.21	InCaps Funding Ltd.			
Deloitte LLP				GAIF Bond Issuer Pty. Ltd.				5.922% due 01/06/2033	1,576	1,577	0.00
5.250% due 30/01/2030 (k)	12,400	12,397	0.01	5.617% due 30/06/2032	AUD 48,800	33,956	0.03	Integrity Re Ltd.			
5.410% due 30/01/2032 (k)	12,200	12,192	0.01	Galderma Finance Europe BV				10.520% due 07/06/2029	1,700	1,699	0.00
Deutsche Bank AG				3.375% due 17/03/2031	€ 16,574	18,923	0.02	11.520% due 06/06/2027	700	710	0.00
2.311% due 16/11/2027	15,400	15,273	0.01	Gateway Casinos & Entertainment Ltd.				13.270% due 06/06/2027	500	506	0.00
2.789% due 18/08/2027	€ 98,600	112,765	0.09	5.000% due 12/03/2038	CAD 41,791	27,472	0.02	14.520% due 07/06/2029	850	847	0.00
5.706% due 08/02/2028	\$ 18,100	18,231	0.02	Gateway Re Ltd.				15.770% due 06/06/2028	3,100	3,211	0.00
6.720% due 18/01/2029	34,800	35,852	0.03	5.550% due 06/07/2029	\$ 6,200	6,194	0.01	19.770% due 07/06/2029	1,050	1,045	0.00
6.819% due 20/11/2029 (l)	26,700	27,933	0.02	14.430% due 08/07/2026	5,520	5,526	0.00	29.020% due 06/06/2027	5,200	5,439	0.00
7.146% due 13/07/2027	14,700	14,712	0.01	GATX Corp.				Intesa Sanpaolo SpA			
ELM BV for Swiss Prime Site AG				5.400% due 15/03/2027	2,500	2,514	0.00	4.000% due 23/09/2029	5,000	4,889	0.00
3.125% due 01/10/2031	€ 25,900	28,996	0.02	General Motors Financial Co., Inc.				5.000% due 29/06/2030	70,500	70,593	0.06
Emirates NBD Bank PJSC				2.350% due 26/02/2027 (l)	9,900	9,768	0.01	6.625% due 20/06/2033	8,625	9,354	0.01
5.125% due 29/06/2031	\$ 359,800	359,800	0.29	Genpact UK Finco PLC				7.200% due 28/11/2033	48,300	54,352	0.04
EPR Properties				4.950% due 18/11/2030	35,000	34,477	0.03	7.200% due 28/11/2033 (l)	17,500	19,693	0.02
3.750% due 15/08/2029	2,887	2,777	0.00	GLP Capital LP				8.248% due 21/11/2033	4,133	4,778	0.00
4.500% due 01/06/2027	5,100	5,091	0.00	3.250% due 15/01/2032	5,600	5,018	0.00	Iridium Capital PLC			
4.750% due 15/12/2026	7,623	7,624	0.01	4.000% due 15/01/2031	17,915	16,930	0.01	9.250% due 18/06/2029	€ 19,750	24,539	0.02
4.950% due 15/04/2028	7,610	7,614	0.01	5.250% due 15/02/2033	22,700	22,279	0.02	Jackson National Life Global Funding			
Equinix, Inc.				5.300% due 15/01/2029	19,614	19,718	0.02	4.600% due 01/10/2029	\$ 70,950	69,973	0.06
2.900% due 18/11/2026	2,400	2,386	0.00	5.625% due 15/09/2034	8,600	8,537	0.01	4.603% due 14/01/2028	44,500	44,450	0.04
Equitable America Global Funding				5.625% due 01/03/2036	35,800	35,103	0.03	4.900% due 13/01/2027	54,000	54,102	0.04
4.650% due 09/06/2028	25,890	25,843	0.02	5.750% due 01/06/2028	900	911	0.00	5.550% due 02/07/2027	37,800	38,151	0.03
Equitable Financial Life Global Funding				6.750% due 01/12/2033	5,800	6,153	0.01	Jane Street Group			
4.875% due 19/11/2027	47,000	47,156	0.04	Golden Bear Re Ltd.				6.750% due 01/05/2033 (l)	15,600	16,051	0.01
Everglades Re Ltd.				13.289% due 08/03/2032	9,200	9,279	0.01	JPMorgan Chase & Co.			
9.289% due 22/05/2033	2,800	2,798	0.00	13.300% due 08/01/2029	8,400	8,619	0.01	1.896% due 05/03/2028 (k)	CAD 19,700	13,790	0.01
10.289% due 22/05/2033	3,700	3,697	0.00	Goldman Sachs Bank USA				2.069% due 01/06/2029	\$ 24,300	23,170	0.02
12.039% due 22/05/2033	4,500	4,495	0.00	4.656% due 03/06/2029 (l)	251,800	251,995	0.20	2.947% due 24/02/2028	500	495	0.00
F&G Annuities & Life, Inc.				Goldman Sachs Group, Inc.				3.509% due 23/01/2029	3,500	3,443	0.00
6.250% due 04/10/2034 (l)	15,500	15,169	0.01	2.013% due 28/02/2029 (k)	CAD 36,900	25,459	0.02	3.702% due 06/05/2030	15,500	15,076	0.01
6.500% due 04/06/2029	28,740	29,383	0.02	3.615% due 15/03/2028	\$ 500	497	0.00	4.005% due 23/04/2029	12,182	12,052	0.01
F&G Global Funding				4.148% due 21/01/2029	155,500	154,185	0.12	4.323% due 26/04/2028	2,700	2,696	0.00
2.000% due 20/09/2028	11,900	11,089	0.01	4.594% due 20/04/2030	129,600	128,885	0.10	4.408% due 23/04/2030	119,000	118,003	0.10
5.875% due 10/06/2027	21,100	21,311	0.02	Goodman Australia Finance Pty. Ltd.				4.457% due 13/11/2031	€ 24,300	29,039	0.02
5.875% due 16/01/2030 (l)	29,200	29,553	0.02	3.875% due 29/04/2033	€ 10,000	11,446	0.01	5.299% due 24/07/2029	\$ 13,600	13,778	0.01
First Abu Dhabi Bank PJSC				4.250% due 03/05/2030	35,800	42,082	0.03	5.571% due 22/04/2028	9,000	9,076	0.01
4.789% due 03/06/2031	302,600	303,039	0.24	Goodman U.S. Finance Eight LLC				5.581% due 22/04/2030	5,100	5,212	0.00
Ford Credit Canada Co.				5.875% due 28/04/2046	\$ 46,000	45,310	0.04	Kaisa Group Holdings Ltd.			
4.398% due 09/04/2029 (k)	CAD 19,600	13,903	0.01	Goodman U.S. Finance Seven LLC				5.000% due 30/11/2027	56	3	0.00
Ford Motor Credit Co. LLC				5.250% due 28/04/2036	31,600	31,076	0.03	Kaisa Group Holdings Ltd. (6.250% Cash or 5.250% PIK)			
2.700% due 10/08/2026	\$ 9,684	9,663	0.01	Greengrove RE Ltd.				6.250% due 28/12/2028 (d)	446	10	0.00
2.900% due 16/02/2028	36,156	34,933	0.03	11.270% due 08/04/2032	5,500	5,613	0.00	Kaisa Group Holdings Ltd. (6.500% Cash or 5.500% PIK)			
2.900% due 10/02/2029	7,036	6,623	0.01	GSG Bidco Ltd.				6.500% due 28/12/2029 (d)	746	17	0.00
3.815% due 02/11/2027	42,429	41,816	0.03	4.700% due 15/06/2031	€ 55,000	62,370	0.05	Kaisa Group Holdings Ltd. (6.750% Cash or 5.750% PIK)			
4.125% due 17/08/2027	68,699	68,110	0.06	GTA Finance Co. Pty. Ltd.				6.750% due 28/12/2030 (d)	899	16	0.00
4.271% due 09/01/2027	36,205	36,104	0.03	5.400% due 04/12/2029	AUD 30,700	21,157	0.02	Kaisa Group Holdings Ltd. (7.000% Cash or 6.000% PIK)			
4.950% due 28/05/2027	13,452	13,462	0.01	HA Sustainable Infrastructure Capital, Inc.				7.000% due 28/12/2031 (d)	1,355	23	0.00
4.970% due 06/04/2029	187,100	185,229	0.15	6.375% due 01/07/2034 (l)	\$ 31,000	31,631	0.03	Kaisa Group Holdings Ltd. (7.250% Cash or 6.250% PIK)			
5.078% due 05/11/2026	100,000	100,182	0.08	Handshake Re Ltd.				7.250% due 28/12/2032 (d)	1,275	26	0.00
5.113% due 03/05/2029	5,609	5,571	0.00	8.050% due 08/01/2030	1,500	1,479	0.00	Kaisa Group Holdings Ltd. (7.721% Cash or 6.721% PIK)			
5.125% due 05/11/2026	83,195	83,300	0.07	Hardwood Funding LLC				7.721% due 28/12/2028 (d)	305	6	0.00
5.303% due 06/09/2029	4,366	4,351	0.00	4.840% due 07/06/2028 (k)	9,600	9,577	0.01				
				4.980% due 07/06/2030 (k)	6,200	6,173	0.01				
				Herbie Re Ltd.							
				7.760% due 07/01/2030	2,550	2,552	0.00				

Schedule of Investments Income Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Kizuna RE Pte. Ltd.				5.076% due 27/01/2030	\$ 143,670	\$ 144,628	0.12	4.679% due 27/04/2029	\$ 245,400	\$ 246,633	0.20
6.539% due 09/04/2029	\$ 3,200	\$ 3,252	0.00	5.583% due 01/03/2028	25,835	26,024	0.02	Quercus Re DAC			
Lloyds Banking Group PLC				5.808% due 13/09/2029	2,200	2,249	0.00	10.149% due 06/01/2031	€ 1,900	2,207	0.00
3.750% due 18/03/2028	25,494	25,364	0.02	NatWest Markets PLC				13.324% due 07/01/2031	7,100	8,236	0.01
4.241% due 10/02/2030	66,200	65,368	0.05	4.587% due 21/03/2028	51,300	51,645	0.04	Realkredit Danmark A/S			
4.692% due 26/11/2028	75,600	75,990	0.06	4.654% due 27/03/2029	71,600	71,511	0.06	2.500% due 01/04/2047	DKK 0	0	0.00
5.087% due 26/11/2028	41,600	41,891	0.03	Nissan Motor Acceptance Co. LLC				Recoletos RE DAC			
5.462% due 05/01/2028	1,100	1,106	0.00	1.850% due 16/09/2026	25,036	24,818	0.02	5.289% due 06/07/2032	\$ 4,150	4,148	0.00
5.985% due 07/08/2027	10,000	10,015	0.01	2.450% due 15/09/2028	5,700	5,294	0.00	RGA Global Funding			
Locke Tavern Re Ltd.				2.750% due 09/03/2028	20,400	19,410	0.02	5.050% due 06/12/2031	32,000	31,976	0.03
6.800% due 11/04/2033	4,100	4,080	0.00	5.300% due 13/09/2027	65,001	64,799	0.05	Royal Bank of Canada			
7.800% due 11/04/2033	3,700	3,708	0.00	5.625% due 29/09/2028	126,000	125,799	0.10	3.411% due 12/06/2029	CAD 27,300	19,277	0.02
Long Point Re Ltd.				5.688% due 13/09/2027	14,200	14,127	0.01	4.420% due 23/07/2027	\$ 300	300	0.00
7.289% due 01/06/2034	9,300	9,299	0.01	6.125% due 30/09/2030	88,534	87,106	0.07	4.510% due 18/10/2027	35,200	35,208	0.03
Longleaf Pine Re Ltd.				6.950% due 15/09/2026	6,675	6,707	0.01	4.612% due 26/07/2027	CAD 7,000	5,017	0.00
21.453% due 27/05/2031	4,100	4,187	0.00	Nomura Holdings, Inc.				Sabine Re Ltd.			
Lower Ferry Re Ltd.				2.172% due 14/07/2028	14,968	14,228	0.01	12.040% due 07/04/2031	\$ 3,400	3,442	0.00
6.260% due 08/07/2033	700	700	0.00	2.329% due 22/01/2027	500	494	0.00	Sagax AB			
6.510% due 08/07/2033	600	600	0.00	4.886% due 02/07/2027	35,300	35,578	0.03	3.375% due 26/01/2031	€ 40,100	45,196	0.04
7.510% due 08/07/2033	1,800	1,801	0.00	4.904% due 01/07/2030	13,900	13,878	0.01	Sammons Financial Group Global Funding			
8.156% due 08/07/2030	500	500	0.00	4.996% due 29/06/2029	48,100	48,222	0.04	5.050% due 10/01/2028	\$ 14,800	14,837	0.01
9.014% due 08/07/2030	4,300	4,301	0.00	Nordea Kredit Realkreditaktieselskab				5.100% due 10/12/2029	12,700	12,757	0.01
LPL Holdings, Inc.				2.000% due 01/10/2047	DKK 0	0	0.00	Sammons Financial Group, Inc.			
4.900% due 03/04/2028	24,600	24,621	0.02	Norinchukin Bank				5.950% due 15/06/2036 (l)	12,200	12,226	0.01
5.150% due 15/06/2030 (l)	43,900	44,053	0.04	4.683% due 10/03/2031	\$ 26,100	25,756	0.02	Santander Holdings USA, Inc.			
5.200% due 15/03/2030 (l)	41,500	41,785	0.03	5.094% due 16/10/2029	9,300	9,366	0.01	5.247% due 20/03/2029	39,900	40,315	0.03
5.700% due 20/05/2027	17,400	17,535	0.01	Nykredit Realkredit A/S				5.353% due 06/09/2030 (l)	78,500	79,271	0.06
Lseg U.S. Fin Corp.				2.000% due 01/10/2037	DKK 0	0	0.00	5.473% due 20/03/2029	44,000	44,435	0.04
4.250% due 23/03/2029	65,100	64,369	0.05	2.000% due 01/10/2047	0	0	0.00	5.741% due 20/03/2031 (l)	34,200	34,942	0.03
Luca RE Ltd.				3.500% due 10/07/2031	€ 2,700	3,095	0.00	Santander UK Group Holdings PLC			
9.036% due 09/07/2032	4,200	4,198	0.00	Omega Healthcare Investors, Inc.				2.469% due 11/01/2028	23,100	22,836	0.02
10.800% due 22/07/2031	9,900	10,296	0.01	5.200% due 01/07/2030	\$ 47,200	47,442	0.04	3.823% due 03/11/2028	25,600	25,314	0.02
Marex Group PLC				OneMain Finance Corp.				4.320% due 22/09/2029	65,400	64,728	0.05
5.680% due 21/04/2031	21,100	21,117	0.02	6.625% due 15/01/2028 (l)	62,200	63,151	0.05	4.858% due 11/09/2030	92,200	92,149	0.07
5.829% due 08/05/2028	8,800	8,863	0.01	Orange Capital RE DAC				5.694% due 15/04/2031 (l)	68,000	69,774	0.06
6.404% due 04/11/2029	42,900	43,983	0.04	8.103% due 17/01/2029	€ 1,200	1,428	0.00	6.534% due 10/01/2029	3,300	3,388	0.00
Mayflower Re Ltd.				10.433% due 08/01/2027	9,900	11,557	0.01	7.482% due 29/08/2029	£ 46,210	64,441	0.05
8.565% due 08/07/2030	4,650	4,651	0.00	Palm RE Ltd.				SBA Communications Corp.			
10.033% due 08/07/2030	4,150	4,153	0.00	8.550% due 07/06/2033	\$ 3,700	3,754	0.00	3.875% due 15/02/2027 (l)	\$ 58,000	57,704	0.05
Mercury General Corp.				11.270% due 07/06/2032	3,000	3,063	0.00	SBA Tower Trust			
6.250% due 15/06/2036	47,100	47,948	0.04	13.220% due 09/06/2031	900	930	0.00	1.840% due 15/04/2027	70,400	68,875	0.06
Merna Reinsurance Ltd.				Panama Infrastructure Receivable Purchaser PLC				4.831% due 15/10/2054	100,000	100,047	0.08
13.991% due 07/07/2030	1,100	1,101	0.00	0.000% due 05/04/2032 (f)	135,733	110,563	0.09	SELP Finance SARL			
MMIFS Re Ltd.				Polestar Re Ltd.				4.000% due 29/06/2033	€ 22,300	25,625	0.02
5.161% due 10/01/2033	CAD 4,500	3,205	0.00	10.550% due 08/01/2029	2,000	2,005	0.00	Simon Global Development BV			
Morgan Stanley				12.550% due 08/01/2029	2,000	2,022	0.00	3.650% due 15/06/2031	36,000	41,499	0.03
0.000% due				14.050% due 08/01/2029	300	301	0.00	SLM Student Loan Trust			
02/04/2032 (k)	\$ 68,500	51,113	0.04	14.140% due 07/01/2028	8,500	8,857	0.01	2.951% due 15/12/2033	6,783	7,345	0.01
3.485% due 11/06/2030	€ 95,400	109,679	0.09	16.800% due 07/01/2027	14,000	14,375	0.01	Societe Generale S.A.			
4.238% due 09/01/2030	\$ 28,600	28,230	0.02	PPI Public Property Invest AB				2.797% due 19/01/2028 (l)	\$ 7,000	6,933	0.01
4.555% due 10/04/2030 (l)	60,200	59,826	0.05	4.125% due 21/04/2033	18,000	20,482	0.02	4.857% due 07/07/2029 (c)	151,000	150,984	0.12
5.123% due 01/02/2029	40,137	40,386	0.03	Preferred Term Securities Ltd.				6.446% due 10/01/2029	37,400	38,330	0.03
Morgan Stanley Bank N.A.				4.216% due 22/06/2037	\$ 8,962	8,537	0.01	6.691% due 10/01/2034	124,100	132,865	0.11
4.319% due 15/10/2027	37,900	37,925	0.03	4.226% due 22/03/2037	11,065	10,595	0.01	Sofina S.A.			
4.573% due 14/07/2028	179,350	180,351	0.15	4.226% due 22/09/2037	10,159	9,651	0.01	3.707% due 13/11/2033	€ 45,700	51,769	0.04
Morgan Stanley Finance LLC				4.276% due 22/12/2035	5,952	5,877	0.01	SRC Sukuk Ltd.			
6.550% due 05/01/2029	£ 31,600	41,716	0.03	4.276% due 22/03/2038	5,866	5,661	0.00	4.375% due 02/04/2029	\$ 200,000	197,594	0.16
Mountain Re Ltd.				4.296% due 22/09/2037	11,491	10,457	0.01	5.000% due 27/02/2028	124,625	125,033	0.10
10.770% due 07/06/2033	\$ 500	500	0.00	4.306% due 22/03/2037	12,773	11,623	0.01	Starwood Property Trust, Inc.			
Mutual of Omaha Cos. Global Funding				4.326% due 22/03/2038	11,052	10,352	0.01	5.250% due 15/10/2028 (l)	16,400	16,335	0.01
4.750% due 15/10/2029	12,200	12,191	0.01	4.356% due 22/12/2035	2,118	2,034	0.00	5.750% due 15/01/2031	40,000	39,799	0.03
5.000% due 01/04/2030	23,100	23,273	0.02	4.376% due 22/03/2038	9,044	8,321	0.01	6.125% due 01/06/2031	90,100	90,635	0.07
National Securities Clearing Corp.				4.406% due 23/09/2035	6,172	5,956	0.01	Stellantis Finance U.S., Inc.			
4.350% due 09/06/2028	32,400	32,379	0.03	4.506% due 23/03/2035	6,220	5,986	0.01	5.350% due 17/03/2028	21,600	21,665	0.02
Nationwide Building Society				4.826% due 22/03/2038	471	468	0.00	5.750% due 18/03/2030	64,900	64,876	0.05
3.960% due 18/07/2030	168,083	163,738	0.13	Prime Property				6.450% due 18/03/2035 (l)	7,810	7,682	0.01
4.302% due 08/03/2029	24,100	23,979	0.02	5.250% due 30/09/2029 (k)	18,100	18,026	0.01	Stellantis Financial Services U.S. Corp.			
6.557% due 18/10/2027	107,870	108,487	0.09	5.440% due 30/09/2031 (k)	18,100	17,917	0.01	4.950% due 15/09/2028	32,400	32,174	0.03
Nature Coast Re Ltd.				Principal Life Global Funding				5.400% due 15/06/2029 (l)	90,700	90,393	0.07
11.789% due 26/02/2030	7,700	7,764	0.01	4.600% due 19/08/2027	10,000	10,025	0.01	5.400% due 15/09/2030	39,300	38,516	0.03
13.271% due 10/04/2033	4,500	4,673	0.00	4.950% due 27/11/2029	30,500	30,617	0.03	Store Capital LLC			
13.521% due 07/12/2030	11,206	11,100	0.01	Purple Re Ltd.				4.950% due 11/02/2031	19,300	19,061	0.02
NatWest Group PLC				10.050% due 07/06/2033	5,450	5,450	0.00	Suci Second Investment Co.			
4.445% due 08/05/2030	115,125	114,055	0.09	12.676% due 06/06/2031	10,500	10,784	0.01	4.375% due 10/09/2027	148,000	147,565	0.12
4.887% due 01/03/2028	13,100	13,160	0.01	Pyramid Funding Ltd.				Sumisho Air Lease Corp.			
4.892% due 18/05/2029	35,773	35,876	0.03	5.062% due 28/03/2035	£ 16,087	17,400	0.01	2.200% due 15/01/2027	5,400	5,331	0.00
4.927% due 15/11/2028	76,600	77,259	0.06	QNB Finance Ltd.				3.625% due 01/04/2027	500	496	0.00
4.964% due 15/08/2030	47,500	47,648	0.04	4.538% due 19/09/2027	\$ 569,300	569,152	0.46				

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Sutter Re Ltd.				Volkswagen Bank GmbH				Amdocs Ltd.			
7.289% due 07/06/2034	\$ 5,700	\$ 5,700	0.01	3.625% due				2.538% due 15/06/2030	\$ 11,200	\$ 10,102	0.01
Synchrony Financial				26/11/2028	€ 21,300	\$ 24,486	0.02	American Airlines Pass-Through Trust			
4.947% due 25/02/2032	34,200	33,352	0.03	4.000% due				2.875% due 11/01/2036	12,355	11,151	0.01
5.019% due 29/07/2029	15,800	15,815	0.01	26/11/2030	29,300	33,795	0.03	3.000% due 15/04/2030	2,157	2,090	0.00
5.450% due 06/03/2031	38,700	38,712	0.03	Vornado Realty LP				3.150% due 15/08/2033	607	570	0.00
5.935% due 02/08/2030 (l)	2,800	2,857	0.00	5.750% due				3.200% due 15/12/2029	2,585	2,510	0.00
6.000% due 29/07/2036 (l)	16,000	16,083	0.01	01/02/2033	\$ 9,000	9,035	0.01	3.350% due			
Taranis Reinsurance DAC				Voyager Aviation Holdings LLC				15/04/2031 (l)	9,191	8,853	0.01
8.514% due 07/01/2031	€ 6,400	7,405	0.01	8.500% due				3.375% due 01/11/2028	17,929	17,728	0.01
11.194% due 08/01/2031	9,400	11,345	0.01	09/05/2026 ^	2,075	0	0.00	3.575% due 15/07/2029	7,624	7,524	0.01
TIB Diversified Payment Rights Finance Co.				Wells Fargo & Co.				3.600% due 22/03/2029	1,421	1,400	0.00
6.551% due 15/11/2034	\$ 31,300	31,799	0.03	0.000% due				3.650% due 15/08/2030	1,703	1,665	0.00
Titanium Bondco SARL (6.250% PIK)				23/07/2029	€ 21,209	24,054	0.02	4.000% due 15/08/2030	4,200	4,081	0.00
6.250% due				3.526% due				AppLovin Corp.			
14/01/2031 (d)	€ 1,423	238	0.00	24/03/2028	\$ 54,300	53,908	0.04	5.125% due			
Toronto-Dominion Bank				4.182% due				01/12/2029 (l)	8,700	8,774	0.01
4.210% due 01/06/2027	CAD 34,200	24,374	0.02	23/01/2030 (l)	38,200	37,704	0.03	AptarGroup, Inc.			
4.361% due 23/04/2029	\$ 40,500	40,292	0.03	4.700% due				4.750% due 30/03/2031	2,911	2,884	0.00
5.376% due 21/10/2027	CAD 15,500	11,239	0.01	22/04/2028	64,500	64,781	0.05	Australian Metcoal Financing Pty. Ltd.			
Torrey Pines Re Ltd.				5.083% due				6.250% due 22/10/2031	34,300	34,922	0.03
6.539% due 07/06/2033	\$ 1,000	1,000	0.00	26/04/2028 (k)	CAD 23,700	16,979	0.01	6.750% due 22/04/2034	50,700	52,317	0.04
6.789% due 07/06/2034	4,000	4,026	0.00	5.707% due				Bacardi-Martini BV			
7.536% due 07/06/2034	1,500	1,507	0.00	22/04/2028	\$ 25,000	25,228	0.02	5.550% due 01/02/2030	33,550	34,175	0.03
9.586% due 07/06/2032	7,700	7,919	0.01	Windrose Re Ltd.				BAT International Finance PLC			
9.810% due 07/06/2034	1,000	1,024	0.00	8.782% due				3.375% due 11/05/2029	€ 23,800	27,301	0.02
10.656% due 07/06/2032	4,600	4,741	0.00	11/02/2033	1,000	1,000	0.00	5.931% due 02/02/2029	\$ 1,146	1,181	0.00
Tremont Re Ltd.				Winston RE Ltd.				Baxter International, Inc.			
7.786% due 22/03/2033	2,700	2,692	0.00	8.300% due				4.450% due 15/02/2029	8,700	8,602	0.01
U.S. Capital Funding Ltd.				04/05/2033	2,100	2,105	0.00	4.900% due			
4.220% due 10/07/2043	3,824	3,480	0.00	8.800% due				15/12/2030 (l)	17,000	16,878	0.01
UBS AG				04/05/2033	2,000	2,005	0.00	Bayer U.S. Finance LLC			
4.678% due 29/11/2030	251,700	251,303	0.20	9.550% due				4.375% due 15/12/2028	71,175	70,427	0.06
UBS Group AG				04/05/2033	1,600	1,611	0.00	6.125% due 21/11/2026	110,041	110,619	0.09
3.091% due 14/05/2032	36,950	33,919	0.03	10.020% due				6.250% due			
3.869% due 12/01/2029	5,750	5,685	0.01	21/02/2028	1,000	1,030	0.00	21/01/2029 (l)	83,902	86,652	0.07
4.194% due 01/04/2031	73,037	71,317	0.06	15.210% due				6.375% due			
4.214% due 10/04/2030	261,300	257,036	0.21	26/02/2031	2,400	2,448	0.00	21/11/2030 (l)	51,125	53,822	0.04
4.282% due 09/01/2028	1,800	1,792	0.00	Yango Group Co. Ltd.				6.500% due 21/11/2033	18,720	20,103	0.02
5.428% due 08/02/2030	2,800	2,840	0.00	6.900% due				Beignet Investor LLC			
5.959% due 12/01/2034	64,081	66,798	0.05	31/10/2022 ^	CNY 50,000	114	0.00	6.581% due 30/05/2049	2,310,110	2,357,810	1.89
6.246% due 22/09/2029	67,100	69,214	0.06	Yardstick RE DAC				Bioceanico Sovereign Certificate Ltd.			
6.327% due 22/12/2027	30,800	31,060	0.03	4.274% due				0.000% due			
Ursa Re Ltd.				08/07/2034	€ 1,400	1,601	0.00	05/06/2034 (f)	863	708	0.00
8.510% due 07/12/2029	1,800	1,823	0.00			19,420,963	15.56	BMW U.S. Capital LLC			
9.020% due 07/12/2026	19,400	19,606	0.02	INDUSTRIALS				4.557% due 21/03/2028	31,100	31,305	0.03
11.021% due 22/02/2028	13,100	13,530	0.01	Air Canada Pass-Through Trust				Boeing Co.			
11.260% due 07/06/2028	9,600	9,875	0.01	3.300% due				3.250% due 01/02/2028	13,300	13,023	0.01
12.270% due 07/12/2026	24,900	25,373	0.02	15/07/2031	\$ 1,602	1,524	0.00	5.150% due			
VD DPR Finance Co.				3.600% due				01/05/2030 (l)	27,500	27,840	0.02
6.833% due				15/09/2028	753	746	0.00	6.259% due 01/05/2027	76,037	77,059	0.06
15/03/2035 (k)	27,500	27,781	0.02	5.250% due				6.298% due 01/05/2029	99,120	103,207	0.08
Ventas Realty LP				01/10/2030	20,925	21,081	0.02	6.388% due 01/05/2031	22,500	23,913	0.02
3.250% due 15/10/2026	500	498	0.00	Alaska Airlines Pass-Through Trust				Booking Holdings, Inc.			
Veraison Re Ltd.				4.800% due				3.500% due 11/05/2030	€ 7,500	8,638	0.01
6.421% due 08/03/2034	6,350	6,426	0.01	15/02/2029	14,434	14,436	0.01	British Airways Pass-Through Trust			
7.671% due 08/03/2034	2,000	2,003	0.00	Altice France S.A.				2.900% due 15/09/2036	\$ 5,817	5,326	0.00
8.521% due 08/03/2033	1,850	1,872	0.00	6.500% due				3.300% due 15/06/2034	2,639	2,484	0.00
VICI Properties LP				15/04/2032	5,483	5,303	0.00	3.800% due 20/03/2033	1,549	1,510	0.00
3.750% due 15/02/2027	41,800	41,546	0.03	6.875% due				Burberry Group PLC			
3.875% due 15/02/2029	32,080	31,175	0.03	15/10/2030	16,497	16,019	0.01	5.750% due 20/06/2030	£ 40,780	54,655	0.04
4.125% due 15/08/2030	28,366	27,233	0.02	6.875% due				Carnival Corp. Ltd.			
4.250% due 01/12/2026	35,700	35,634	0.03	15/07/2032	1,521	1,477	0.00	4.000% due			
4.500% due 01/09/2026	11,628	11,622	0.01	9.500% due				01/08/2028 (l)	\$ 65,676	64,493	0.05
4.500% due 15/01/2028	2,000	1,987	0.00	01/11/2029	136,262	138,427	0.11	Carvana Co.			
4.625% due 01/12/2029	42,575	41,801	0.03	12.875% due				9.000% due 01/06/2030	105,406	109,060	0.09
4.750% due 01/04/2028	13,400	13,393	0.01	01/11/2029	€ 15,842	18,591	0.02	9.000% due			
4.950% due 15/02/2030	28,400	28,329	0.02	Altrad Investment Authority S.A.S.				01/06/2031 (l)	127,867	141,196	0.11
5.125% due 15/11/2031 (l)	28,100	27,985	0.02	3.704% due				CDW LLC			
5.625% due 01/04/2035 (l)	36,200	36,231	0.03	23/06/2029	15,000	17,165	0.01	2.670% due 01/12/2026	12,600	12,499	0.01
5.750% due 01/02/2027	28,055	28,130	0.02	4.429% due				3.276% due 01/12/2028	3,815	3,669	0.00
5.750% due 01/04/2034	6,200	6,298	0.01	23/06/2032	16,700	19,209	0.02	3.569% due 01/12/2031	21,300	19,564	0.02
Vitality Re Ltd.				Altria Group, Inc.				5.100% due 01/03/2030	16,100	16,080	0.01
5.260% due 08/01/2030	2,900	2,887	0.00	4.500% due				Cenovus Energy, Inc.			
5.521% due 08/01/2031	12,000	12,002	0.01	06/08/2030	\$ 8,100	8,040	0.01	4.650% due 20/03/2031	7,740	7,644	0.01
5.921% due 08/01/2031	4,900	4,901	0.00	Amadeus IT Group S.A.				Centene Corp.			
7.260% due 08/01/2030	2,400	2,390	0.00	3.750% due				2.450% due			
7.521% due 08/01/2031	1,300	1,300	0.00	20/05/2031	€ 15,200	17,557	0.01	15/07/2028 (l)	87,568	83,257	0.07

Schedule of Investments Income Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
2.500% due 01/03/2031	\$ 25,200	\$ 22,027	0.02	8.625% due 28/04/2034	\$ 38,699	\$ 33,862	0.03	NTT Finance Corp.			
2.625% due 01/08/2031	8,000	6,976	0.01	Global Payments, Inc.				4.620% due			
3.000% due 15/10/2030	74,775	67,717	0.05	4.500% due 15/11/2028	16,900	16,702	0.01	16/07/2028	\$ 6,400	\$ 6,385	0.01
3.375% due 15/02/2030	35,522	33,126	0.03	Green Palm Bidco SARL				4.741% due			
4.250% due 15/12/2027	9,152	9,109	0.01	5.957% due 30/06/2041	69,700	70,478	0.06	31/03/2028 (c)	29,500	29,522	0.02
4.625% due 15/12/2029	113,074	109,748	0.09	6.462% due 30/06/2046	88,600	89,808	0.07	4.828% due			
CGI, Inc.				Greene King Finance PLC				01/11/2029 (c)	28,800	28,789	0.02
1.450% due 14/09/2026	8,100	8,055	0.01	4.064% due 15/03/2035	£ 2,987	3,720	0.00	4.876% due			
4.950% due 14/03/2030	23,700	23,616	0.02	5.106% due 15/03/2034	2,368	3,101	0.00	16/07/2030	23,400	23,352	0.02
Chpe LLC				GSG Bidco Ltd.				5.012% due			
4.875% due 30/06/2031	23,800	23,759	0.02	5.375% due 15/06/2036	€ 55,000	62,420	0.05	01/11/2031 (c)	23,100	23,075	0.02
5.100% due 30/06/2033	21,300	21,250	0.02	6.375% due 15/06/2051	120,000	138,716	0.11	5.259% due			
Claritev Corp. (6.000% Cash and 0.750% PIK)				Haleon U.S. Capital LLC				01/11/2033 (c)	61,000	60,830	0.05
6.750% due				3.375% due 24/03/2027	\$ 14,700	14,594	0.01	5.483% due			
31/03/2031 (d)	18,240	10,762	0.01	Hughes Satellite Systems Corp.				01/11/2036 (c)	38,500	38,377	0.03
Cogent Communications Group LLC				5.250% due 01/08/2026 (l)	10,000	8,462	0.01	ORLEN S.A.			
7.000% due 15/06/2027	6,400	6,357	0.01	Hyundai Capital America				6.000% due			
Cox Communications, Inc.				4.300% due 24/09/2027	73,900	73,649	0.06	30/01/2035	27,100	28,080	0.02
3.350% due 15/09/2026	2,200	2,195	0.00	4.552% due 07/01/2028	5,900	5,919	0.00	Pennsylvania-American Water Co.			
Crown Castle Towers LLC				5.350% due 19/03/2029	9,400	9,532	0.01	7.800% due			
4.241% due 15/07/2048	11,100	10,993	0.01	Icon Investments Six DAC				01/09/2026	1,500	1,508	0.00
CVS Health Corp.				5.809% due 08/05/2027	27,389	27,608	0.02	Petroleos de Venezuela S.A.			
1.750% due 21/08/2030	300	266	0.00	Illumina, Inc.				5.375% due			
CVS Pass-Through Trust				4.650% due 09/09/2026	40,700	40,715	0.03	12/04/2027 ^	54,814	20,226	0.02
4.163% due 11/08/2036	1,150	1,077	0.00	Imperial Brands Finance Netherlands BV				5.500% due			
4.704% due 10/01/2036	4,276	3,993	0.00	1.750% due 18/03/2033	€ 13,600	13,594	0.01	12/04/2037 ^	50,574	18,586	0.02
5.926% due 10/01/2034	575	585	0.00	5.250% due 15/02/2031	32,457	39,710	0.03	6.000% due			
6.036% due 10/12/2028	1,229	1,233	0.00	Imperial Brands Finance PLC				16/05/2024 ^	51,876	19,557	0.02
6.943% due 10/01/2030	3,081	3,160	0.00	3.500% due 26/07/2026	\$ 8,084	8,078	0.01	6.000% due			
7.507% due 10/01/2032	4,215	4,405	0.00	3.875% due 02/08/2033	€ 25,400	28,802	0.02	15/11/2026 ^	70,377	26,567	0.02
8.353% due 10/07/2031	3,256	3,510	0.00	3.875% due 12/02/2034	12,900	14,543	0.01	9.750% due			
Davide Campari-Milano NV				Incora Intermediate LLC (0.000% Cash or 0.500% PIK)				17/05/2035 ^	67,030	29,983	0.02
4.250% due 17/06/2033	€ 77,900	90,669	0.07	0.000% due 31/01/2030 (d)	\$ 11,452	11,452	0.01	12.750% due			
Delta Air Lines Pass-Through Trust				Incora Top Holdco LLC				17/02/2022 ^	2,100	1,052	0.00
2.000% due 10/12/2029	\$ 1,699	1,642	0.00	6.000% due 30/01/2033 (k)	7,844	12,362	0.01	Petroleos Mexicanos			
Deutsche Telekom International Finance BV				Informa PLC				5.950% due			
3.600% due 19/01/2027	2,300	2,290	0.00	3.750% due 29/04/2032	€ 30,900	35,401	0.03	28/01/2031	26,961	26,665	0.02
Diamondback Energy, Inc.				Jabil, Inc.				6.700% due			
5.200% due 18/04/2027	3,400	3,420	0.00	4.200% due 01/02/2029	\$ 8,100	7,982	0.01	16/02/2032	294,542	297,333	0.24
Discovery Communications LLC				JetBlue Pass-Through Trust				6.750% due			
3.950% due 20/03/2028	74,100	73,035	0.06	2.750% due 15/11/2033	3,337	2,961	0.00	21/09/2047	2,466	2,113	0.00
DISH DBS Corp.				4.000% due 15/05/2034	30,504	28,973	0.02	6.950% due			
5.250% due 01/12/2026	292,227	289,287	0.23	JT International Financial Services BV				28/01/2060	60,850	51,225	0.04
5.750% due 01/12/2028	125,300	121,484	0.10	3.625% due 11/04/2034	€ 57,700	65,224	0.05	7.690% due			
7.750% due 01/07/2026	11,876	11,876	0.01	Keurig Dr Pepper, Inc.				23/01/2050	9,240	8,624	0.01
Enbridge, Inc.				5.100% due 15/03/2027	\$ 10,800	10,837	0.01	Prosus NV			
3.200% due 08/06/2027	CAD 18,400	12,982	0.01	Las Vegas Sands Corp.				1.985% due			
4.200% due 20/11/2028	\$ 27,800	27,556	0.02	5.300% due 15/05/2031	20,700	20,627	0.02	13/07/2033	€ 8,300	8,361	0.01
4.500% due 15/02/2031	50,000	49,284	0.04	5.650% due 18/05/2033	31,700	31,711	0.03	QatarEnergy			
5.200% due 20/11/2035	6,150	6,112	0.01	Maple Parent Holdings Corp.				4.625% due			
Energy Transfer LP				3.495% due 26/03/2028	€ 31,600	36,288	0.03	23/06/2029	\$ 318,013	316,073	0.25
4.200% due 15/04/2027	1,200	1,198	0.00	3.881% due 26/03/2030	34,900	40,223	0.03	RD Michigan Property Owner LLC			
4.400% due 15/03/2027	2,000	2,001	0.00	4.224% due 26/03/2032	30,800	35,694	0.03	7.500% due			
4.950% due 15/05/2028	2,500	2,513	0.00	4.728% due 26/03/2035	32,600	38,324	0.03	30/03/2045 (l)	1,399,279	1,395,423	1.12
5.250% due 01/07/2029 (l)	3,950	4,007	0.00	Microchip Technology, Inc.				Repsol E&P Capital Markets U.S. LLC			
6.050% due 01/12/2026	18,300	18,419	0.02	4.900% due 15/03/2028	\$ 21,200	21,314	0.02	5.204% due			
6.400% due 01/12/2030	5,333	5,647	0.00	Mitchells & Butlers Finance PLC				16/09/2030	5,128	5,157	0.00
Fedex Freight Holding Co., Inc.				4.350% due 15/12/2030	1,925	1,859	0.00	5.976% due			
4.300% due 15/03/2029 (l)	22,100	21,806	0.02	6.013% due 15/12/2030	£ 2,985	3,984	0.00	16/09/2035	30,100	30,710	0.02
Fiserv, Inc.				MPH Acquisition Holdings LLC				Roadster Finance DAC			
3.200% due 01/07/2026	1,800	1,800	0.00	5.750% due 31/12/2030	\$ 2,087	1,743	0.00	2.375% due			
Flora Food Management BV				MPH Acquisition Holdings LLC (6.500% Cash and 5.000% PIK)				08/12/2032	€ 7,000	7,854	0.01
6.875% due 02/07/2029	€ 39,200	43,843	0.04	11.500% due 31/12/2030 (d)	4,321	4,281	0.00	Robert Bosch Finance LLC			
7.500% due 31/10/2030	120,200	137,133	0.11	MPLX LP				3.250% due			
Flutter Treasury DAC				4.125% due 01/03/2027	2,286	2,281	0.00	21/05/2029	22,500	25,780	0.02
4.000% due 04/06/2031	34,400	38,781	0.03	4.800% due 15/02/2031	47,000	46,828	0.04	Rogers Communications, Inc.			
5.875% due 04/06/2031	\$ 11,200	11,166	0.01	National Football League				3.200% due			
6.125% due 04/06/2031	£ 20,700	27,458	0.02	4.780% due 05/10/2030 (k)	47,100	46,570	0.04	15/03/2027	\$ 10,876	10,777	0.01
6.375% due 29/04/2029	\$ 5,000	5,086	0.00	National Fuel Gas Co.				3.650% due			
FMC Corp.				4.750% due 15/05/2029	32,600	32,519	0.03	31/03/2027	CAD 15,018	10,623	0.01
8.000% due 01/06/2031	15,000	15,622	0.01	Nissan Motor Co. Ltd.				Rolls-Royce PLC			
Gartner, Inc.				4.345% due 17/09/2027	116,124	114,307	0.09	5.750% due			
4.950% due 20/03/2031	50,000	48,628	0.04	4.810% due 17/09/2030	43,397	40,438	0.03	15/10/2027	\$ 130,473	132,120	0.11
5.600% due 20/11/2035 (l)	50,000	47,380	0.04	7.500% due 17/07/2030	26,533	27,369	0.02	5.750% due			
Gazprom PJSC Via Gaz Capital S.A.				NPC Ukrenargo				15/10/2027	£ 15,171	20,387	0.02
4.950% due 23/03/2027	20,300	18,981	0.02	6.875% due 09/11/2028	1,000	975	0.00	Russian Railways Via RZD Capital PLC			
4.950% due 06/02/2028	24,600	21,526	0.02					7.487% due			
7.288% due 16/08/2037	18,510	13,883	0.01					25/03/2031 ^	13,950	12,961	0.01
								Saudi Arabian Oil Co.			
								4.000% due			
								02/02/2029	\$ 67,700	66,557	0.05

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Smith & Nephew PLC				5.375% due 10/11/2033	£ 30,000	\$ 38,829	0.03	5.950% due 01/11/2032	\$ 12,906	\$ 13,445	0.01
5.150% due 20/03/2027	\$ 4,100	\$ 4,115	0.00	5.875% due 20/06/2031	87,200	117,713	0.09	Sprint Capital Corp.			
Smithfield Foods, Inc.				6.250% due 10/11/2041	21,500	27,340	0.02	6.875% due 15/11/2028	9,400	9,849	0.01
4.250% due 01/02/2027	500	499	0.00	COX Asset Mexico S.A. de C.V.				8.750% due 15/03/2032 (l)	32,200	37,942	0.03
SoftBank Group Corp.				7.125% due 08/01/2032	\$ 52,500	53,319	0.04	SW Finance PLC			
6.375% due 22/04/2030	€ 7,700	9,039	0.01	7.750% due 08/05/2036	38,200	39,117	0.03	1.625% due 30/03/2027	£ 19,758	25,543	0.02
7.625% due 22/10/2029	\$ 25,695	26,405	0.02	Edison International				2.375% due 28/05/2028	50,479	63,145	0.05
8.250% due 22/10/2031	6,471	6,681	0.01	5.000% due 05/05/2028	81,200	81,316	0.07	5.750% due 19/11/2030	54,300	70,315	0.06
Spirit Airlines Pass-Through Trust				5.250% due 15/03/2032	15,600	15,412	0.01	6.125% due 19/11/2033	94,300	120,132	0.10
3.375% due 15/08/2031	2,087	1,922	0.00	6.250% due 15/03/2030	20,900	21,483	0.02	6.192% due 31/03/2029	15,300	20,601	0.02
4.100% due 01/10/2029	7,560	7,336	0.01	Electricite de France S.A.				6.875% due 07/08/2032	83,100	111,112	0.09
Spirits of St. Louis Basketball Club LP				4.500% due 21/09/2028 (l)	9,500	9,480	0.01	6.875% due 14/11/2034	30,000	39,860	0.03
5.490% due				5.250% due 22/04/2036	21,700	21,311	0.02	7.750% due 31/10/2031	36,800	50,716	0.04
30/06/2036 (k)	5,000	4,968	0.00	Emera U.S. Finance LP				Xcel Energy, Inc.			
Station Casinos LLC				2.639% due 15/06/2031	7,800	7,010	0.01	1.750% due 15/03/2027	\$ 11,300	11,095	0.01
4.500% due 15/02/2028	13,000	12,858	0.01	ENEL Finance International NV						2,966,416	2.38
TD SYNEX Corp.				2.125% due 12/07/2028	8,600	8,188	0.01	Total Corporate Bonds & Notes		33,513,671	26.86
4.300% due 17/01/2029	21,000	20,741	0.02	4.125% due 30/09/2028	20,700	20,457	0.02				
Telefonica Emisiones S.A.				4.375% due 30/09/2030	33,450	32,871	0.03				
4.103% due 08/03/2027	21,100	21,018	0.02	Entergy Texas, Inc.							
Tennessee Gas Pipeline Co. LLC				5.200% due 15/06/2036	40,000	39,752	0.03				
2.900% due 01/03/2030	8,200	7,685	0.01	Evergy Missouri West, Inc.							
Thames Water Super Senior Issuer PLC				4.700% due 21/05/2029	9,200	9,194	0.01				
9.750% due 10/10/2027	£ 55,385	78,077	0.06	Eversource Energy							
Times Square Hotel Trust				5.000% due 01/01/2027	500	502	0.00				
8.528% due 01/08/2026	\$ 88	88	0.00	Gazprom PJSC Via Gaz Finance PLC							
Topaz Solar Farms LLC				2.950% due 27/01/2029	183,800	149,797	0.12				
4.875% due 30/09/2039	4,456	3,955	0.00	Monongahela Power Co.							
5.750% due 30/09/2039	52,236	51,472	0.04	4.450% due 15/08/2029	18,000	17,910	0.01				
U.S. Renal Care, Inc.				NorthWestern Corp.							
10.625% due 28/06/2028	3,879	3,607	0.00	5.073% due 21/03/2030	26,800	27,066	0.02				
Ubisoft Entertainment S.A.				Oncor Electric Delivery Co. LLC							
0.878% due 24/11/2027	€ 22,700	22,966	0.02	5.700% due 24/06/2033	AUD 87,400	60,876	0.05				
UCB S.A.				Pacific Gas & Electric Co.							
4.250% due 20/03/2030	3,400	3,979	0.00	2.100% due 01/08/2027	\$ 12,977	12,638	0.01				
United Airlines Pass-Through Trust				2.500% due 01/02/2031 (l)	56,091	50,345	0.04				
2.700% due 01/11/2033	\$ 20,081	18,337	0.02	3.000% due 15/06/2028	31,800	30,784	0.02				
3.500% due 01/09/2031	2,173	2,098	0.00	3.250% due 01/06/2031	44,030	40,631	0.03				
3.750% due 03/03/2028	5,776	5,773	0.00	3.300% due 15/03/2027	30,565	30,299	0.02				
4.150% due 25/02/2033	611	594	0.00	3.300% due 01/12/2027	149,277	146,516	0.12				
5.875% due 15/04/2029	47,778	48,367	0.04	3.750% due 01/07/2028	113,794	111,806	0.09				
Universal Music Group NV				4.200% due 01/03/2029	49,035	48,355	0.04				
3.375% due 16/06/2030	€ 35,300	40,632	0.03	4.400% due 01/03/2032	27,000	26,104	0.02				
4.125% due 16/06/2036	31,800	36,861	0.03	4.550% due 01/07/2030 (l)	207,115	204,014	0.16				
Valaris Ltd.				4.650% due 01/08/2028	4,200	4,190	0.00				
8.375% due 30/04/2030 (l)	\$ 7,302	7,586	0.01	5.000% due 04/06/2028	121,800	122,492	0.10				
Venture Global Calcasieu Pass LLC				5.050% due 15/11/2031	54,200	54,162	0.04				
3.875% due 15/08/2029	44,300	42,279	0.03	5.200% due 01/05/2036	20,200	19,628	0.02				
3.875% due 01/11/2033	153,500	136,910	0.11	5.450% due 15/06/2027	8,600	8,667	0.01				
4.125% due 15/08/2031	30,900	29,022	0.02	5.550% due 15/05/2029 (l)	13,773	14,061	0.01				
Venture Global LNG, Inc.				5.700% due 01/03/2035	17,900	18,094	0.01				
7.000% due 15/01/2030	18,400	18,775	0.02	5.900% due 15/06/2032	10,000	10,346	0.01				
9.500% due 01/02/2029	253,612	273,092	0.22	6.000% due 15/08/2035	52,700	54,355	0.04				
9.875% due 01/02/2032	11,100	11,854	0.01	6.100% due 15/01/2029	28,850	29,711	0.02				
Venture Global Plaquemines LNG LLC				6.150% due 15/01/2033	5,869	6,134	0.00				
6.125% due 15/12/2030	56,600	57,938	0.05	6.400% due 15/06/2033	42,149	44,616	0.04				
Volkswagen Group of America Finance LLC				PacifiCorp							
4.550% due 11/09/2028	1,900	1,889	0.00	4.250% due 15/03/2029	36,105	35,680	0.03				
4.750% due 13/11/2028	14,800	14,762	0.01	4.650% due 15/04/2029	22,700	22,647	0.02				
5.050% due 27/03/2028	43,300	43,495	0.04	5.100% due 15/04/2031 (l)	40,500	40,882	0.03				
Windstream Services LLC				5.450% due 15/04/2033 (l)	48,400	49,150	0.04				
8.250% due 01/10/2031	130,289	137,467	0.11	5.800% due 15/04/2036 (l)	21,900	22,487	0.02				
Yorkshire Water Finance PLC				Peru LNG SRL							
1.750% due 27/10/2032	£ 6,500	6,855	0.01	5.375% due 22/03/2030	400	389	0.00				
6.000% due 22/07/2033	35,000	46,608	0.04	Perusahaan Perseroan Persero PT Perusahaan							
6.375% due 18/11/2034	40,630	55,235	0.04	Listrik Negara							
		11,126,292	8.92	4.125% due 15/05/2027	15,600	15,514	0.01				
				Pinnacle West Capital Corp.							
				4.650% due 01/06/2029	22,600	22,608	0.02				
				Rio Oil Finance Trust							
				8.200% due 06/04/2028	7,841	8,046	0.01				
				9.750% due 06/01/2027	1,570	1,594	0.00				
				Southern California Edison Co.							
				2.250% due 01/06/2030	5,284	4,796	0.00				
				2.750% due 01/02/2032	14,284	12,714	0.01				
				4.700% due 01/06/2027	46,060	46,063	0.04				
				4.950% due 15/09/2031 (l)	44,700	44,615	0.04				
				5.250% due 15/03/2030	70,200	71,002	0.06				
				5.300% due 01/03/2028 (l)	2,198	2,219	0.00				

Schedule of Investments Income Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Freddie Mac				4.391% due 20/03/2065	\$ 166	\$ 166	0.00	5.000% due 01/06/2034			
1.263% due				4.401% due 20/02/2065	371	372	0.00	- 01/05/2056	\$ 12,312,622	\$ 12,136,809	9.73
25/04/2029 (a)	\$ 20,822	\$ 513	0.00	4.409% due 20/09/2055 -				5.500% due 01/12/2034			
2.258% due				20/10/2065	30,415	30,516	0.03	- 01/05/2054	1,245,191	1,258,578	1.01
25/12/2049 (a)	17,278	2,058	0.00	4.411% due 20/10/2064 -				6.000% due 01/08/2031			
2.443% due				20/02/2070	1,508	1,512	0.00	- 01/05/2054	1,254,491	1,289,937	1.03
15/11/2042 (a)	2,571	295	0.00	4.421% due 20/12/2065	814	817	0.00	6.500% due 01/10/2026			
2.485% due 15/01/2041	320	286	0.00	4.459% due 20/04/2054	38,361	38,474	0.03	- 01/06/2055	74,492	77,617	0.06
2.493% due				4.461% due 20/03/2062 -				7.000% due 01/03/2045			
15/01/2042 (a)	127	9	0.00	20/08/2066	276	277	0.00	- 01/04/2055	12,401	13,206	0.01
2.500% due 15/09/2027 -				4.481% due 20/09/2063 -				7.500% due 01/04/2029			
15/12/2027 (a)	820	11	0.00	20/02/2066	97	97	0.00	- 01/10/2030	0	0	0.00
2.842% due 25/06/2054	34,524	33,626	0.03	4.489% due 20/02/2073	753	762	0.00	8.000% due			
3.000% due 15/12/2032 -				4.500% due 15/07/2030 -				01/03/2030	0	0	0.00
15/04/2049	2,703	385	0.00	20/07/2053	112,373	110,809	0.09	Uniform Mortgage-Backed Security, TBA			
3.000% due 01/11/2046 -				4.511% due 20/10/2066 -				2.000% due 01/07/2041	200	182	0.00
01/05/2049 (a)	1,430	1,283	0.00	20/02/2070	1,607	1,618	0.00	2.500% due 01/07/2041			
3.043% due				4.531% due 20/10/2066	17	17	0.00	- 01/07/2056	1,350	1,258	0.00
15/03/2037 (a)	50	4	0.00	4.541% due 20/09/2066 -				3.000% due 01/07/2041			
3.500% due 15/12/2032 -				20/01/2067	1,355	1,362	0.00	- 01/08/2056	1,319,100	1,156,940	0.93
15/06/2049 (a)	5,439	849	0.00	4.559% due 20/11/2055	39,827	39,956	0.03	3.500% due 01/08/2056	1,726,946	1,565,787	1.26
3.500% due 01/07/2046 -				4.561% due 20/06/2066 -				4.000% due 01/07/2056			
01/05/2049	6,079	5,632	0.01	20/09/2066	1,552	1,558	0.00	- 01/09/2056	5,658,853	5,285,430	4.24
4.000% due 01/05/2039 -				4.609% due 20/10/2055	26,251	26,420	0.02	4.500% due 01/07/2056			
01/11/2047	23	23	0.00	4.611% due 20/07/2066 -				- 01/09/2056	3,987,180	3,816,063	3.06
4.000% due				20/04/2070	1,155	1,165	0.00	5.000% due 01/07/2056			
15/06/2049 (a)	3,436	611	0.00	4.641% due 20/04/2066	220	221	0.00	- 01/08/2056	6,037,854	5,926,856	4.75
4.071% due 25/10/2046	3,226	3,199	0.00	4.661% due 20/04/2066	526	529	0.00	5.500% due 01/07/2056			
4.302% due 25/10/2052	116,287	99,472	0.08	4.681% due 20/07/2065	2,280	2,296	0.00	- 01/09/2056	6,849,910	6,860,716	5.50
4.448% due 25/11/2052	148,506	136,729	0.11	4.711% due 20/12/2066	19	20	0.00	6.000% due 01/07/2056			
4.492% due 25/11/2055	36,114	32,031	0.03	4.761% due 20/04/2063 -				- 01/09/2056	13,390,238	13,634,737	10.93
4.500% due 01/08/2048	5,265	5,144	0.01	20/03/2066	2,465	2,482	0.00	6.500% due 01/07/2056			
4.500% due				4.898% due 20/04/2067	289	291	0.00	- 01/08/2056	10,348,261	10,695,330	8.57
15/05/2049 (a)	2,401	456	0.00	4.911% due 20/03/2066	12	12	0.00	7.000% due 01/08/2056	782,300	822,199	0.66
4.673% due 15/10/2033	192	188	0.00	4.927% due 20/08/2068	233	234	0.00				
4.750% due 25/07/2056 -				5.000% due 20/11/2032 -							
25/11/2057	76,145	74,382	0.06	20/06/2049	151,156	153,292	0.12				
4.828% due 25/12/2054	21,964	22,236	0.02	5.125% due 20/12/2045	1,977	2,019	0.00				
5.000% due				5.197% due 20/06/2067	8,888	8,983	0.01				
15/02/2049 (a)	1,019	178	0.00	5.375% due 20/07/2045 -							
5.500% due 01/08/2033 -				20/09/2045	3,267	3,331	0.00				
01/04/2036	0	0	0.00	5.577% due 20/09/2067	4,508	4,566	0.00				
6.000% due 01/01/2033 -				5.581% due 20/07/2067	4,505	4,561	0.00				
01/09/2033	0	0	0.00	6.000% due 15/04/2037 -							
6.391% due 25/12/2047	1,113	1,111	0.00	20/02/2055	1,293	1,317	0.00				
6.500% due 01/02/2032 -				6.500% due 15/05/2028 -							
25/11/2049	2,219	2,309	0.00	20/05/2055	30,054	31,165	0.03				
7.000% due 01/11/2026 -				6.751% due 20/09/2066	1,668	1,698	0.00				
01/06/2037	4	1	0.00	6.907% due 20/09/2066	4,736	4,851	0.00				
8.000% due 01/07/2030	0	0	0.00	7.000% due 20/01/2027 -							
Ginnie Mae				15/05/2038	1	0	0.00				
0.000% due				7.500% due 15/09/2026 -							
20/05/2049 (a)	28,310	145	0.00	20/01/2030	0	0	0.00				
0.046% due				8.000% due 15/03/2030 -							
20/01/2049 (a)	5,731	79	0.00	20/03/2030	0	0	0.00				
0.300% due				8.500% due 15/01/2031	0	0	0.00				
16/05/2050 (a)	604	1	0.00	10.138% due 20/04/2037	4	4	0.00				
1.993% due 20/12/2040	1,170	1,068	0.00	Ginnie Mae, TBA							
2.402% due				2.500% due 01/07/2056	13,500	11,529	0.01				
16/01/2043 (a)	318	20	0.00	3.000% due 01/07/2056 -							
2.530% due 20/12/2040	171	145	0.00	01/08/2056	328,500	291,453	0.23				
3.500% due				4.000% due 01/07/2056	198,000	184,087	0.15				
20/03/2043 (a)	428	49	0.00	4.500% due 01/07/2056 -							
3.500% due 20/02/2052 -				01/08/2056	861,772	827,610	0.66				
20/03/2056	1,835,051	1,652,633	1.33	5.000% due 01/07/2056 -							
4.000% due 20/03/2054 -				01/08/2056	1,212,700	1,195,312	0.96				
20/06/2054	60,561	56,669	0.05	5.500% due 01/07/2056 -							
4.059% due 20/01/2072	533	532	0.00	01/08/2056	446,050	447,728	0.36				
4.061% due 20/03/2068	31	31	0.00	6.000% due 01/08/2056 -							
4.111% due 20/08/2065	503	501	0.00	01/09/2056	2,156,000	2,196,811	1.76				
4.181% due 20/02/2065	1,239	1,237	0.00	6.500% due 01/07/2056 -							
4.211% due 20/08/2066	7	7	0.00	01/08/2056	1,994,000	2,065,430	1.66				
4.241% due 20/04/2065	23	23	0.00	Uniform Mortgage-Backed Security							
4.261% due 20/07/2064 -				2.500% due 01/06/2031 -							
20/11/2069	237	237	0.00	01/03/2032	135	129	0.00				
4.273% due 20/03/2060	141	141	0.00	3.000% due 01/08/2026 -							
4.275% due 20/07/2064	106	106	0.00	01/12/2052	413,433	364,881	0.29				
4.301% due 20/07/2063	114	114	0.00	3.500% due 01/05/2032 -							
4.309% due 20/02/2074	4,649	4,660	0.00	01/05/2052	151,259	139,824	0.11				
4.331% due 20/04/2062	212	212	0.00	4.000% due 01/08/2030 -							
4.361% due 20/01/2062 -				01/09/2052	312,851	299,265	0.24				
20/10/2065	57	57	0.00	4.500% due 01/09/2033 -							
4.381% due 20/04/2065	198	199	0.00	01/07/2053	9,507	9,281	0.01				

U.S. TREASURY OBLIGATIONS

U.S. Treasury Bonds

2.500% due 15/02/2045	59,000	41,397	0.03
2.875% due 15/05/2043	69,079	53,040	0.04
2.875% due 15/08/2045	510,010	378,603	0.30
3.000% due 15/11/2044	371,252	284,080	0.23
3.000% due 15/08/2048	81,815	59,965	0.05
3.000% due 15/02/2049	10,169	7,417	0.01
3.125% due 15/02/2043	178,076	142,426	0.11
3.125% due 15/08/2044	283,117	221,616	0.18
3.125% due 15/05/2048	55,840	41,969	0.03
3.375% due 15/05/2044	416,095	339,345	0.27
3.625% due 15/02/2044	145,436	123,263	0.10
3.750% due 15/11/2043	80,988	70,026	0.06
4.250% due 15/08/2054	178,800	159,670	0.13
4.375% due 15/08/2043	208,600	196,218	0.16
4.500% due 15/11/2054	1,009,800	940,199	0.75
4.625% due 15/11/2045	448,303	430,651	0.35
4.625% due 15/02/2046	67,500	64,811	0.05
4.625% due 15/05/2054	418,600	397,629	0.32
4.750% due 15/02/2056	2,145,679	2,084,829	1.67
4.875% due 15/08/2045	65,312	64,832	0.05

U.S. Treasury Inflation Protected Securities (h)

0.125% due 15/10/2026	434,102	431,776	0.35
0.125% due 15/01/2031	12,278	11,343	0.01
0.125% due 15/07/2031	64,382	59,125	0.05
0.125% due 15/01/2032	52,605	47,638	0.04
0.250% due 15/07/2029	909,786	867,966	0.69
0.250% due 15/02/2050	125,740	70,918	0.06
0.375% due 15/01/2027	20,978	20,704	0.02
0.375% due			
15/07/2027 (I)	5,662	5,568	0.00
0.625% due 15/07/2032	576,597	534,167	0.43
0.625% due 15/02/2043	17,522	12,786	0.01
0.750% due 15/07/2028	186,796	182,690	0.15
0.750% due 15/02/2042	49,653	37,921	0.03
0.750% due 15/02/2045	164,949	117,231	0.09
0.875% due 15/01/2029	224,528	218,483	0.17
0.875% due 15/02/2047	127,575	89,742	0.07
1.000% due 15/02/2046	68,427	50,276	0.04
1.000% due 15/02/2048	151,615	107,967	0.09
1.000% due 15/02/2049	398,794	280,232	0.22
1.125% due 15/01/2033	56,554	53,510	0.04
1.375% due 15/07/2033	1,570,115	1,506,558	1.21
1.375% due 15/02/2044	19,142	15,639	0.01
1.500% due 15/02/2050	181,218	137,814	0.11
1.625% due 15/04/2033	148,511	146,748	0.12

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
1.750% due 15/01/2034	\$ 396,404	\$ 387,421	0.31	6.750% due 25/11/2046	\$ 3,500	\$ 3,192	0.00	4.343% due 25/07/2037	\$ 1,431	\$ 1,379	0.00
1.875% due 15/07/2034	2,627,273	2,590,208	2.08	American Home Mortgage Investment Trust				4.354% due 20/05/2047	1,041	988	0.00
2.125% due 15/02/2040	25,261	24,379	0.02	3.953% due 25/05/2047	1,930	1,156	0.00	4.363% due 25/08/2036	131	121	0.00
2.125% due 15/02/2041	11,402	10,895	0.01	4.043% due 25/03/2046	5,863	5,421	0.01	4.686% due 20/05/2036	893	845	0.00
U.S. Treasury Notes				4.123% due 25/12/2046	5,983	5,175	0.01	4.723% due 20/02/2036	25	20	0.00
0.375% due 30/09/2027	38,660	36,907	0.03	4.163% due 25/03/2046	2,183	2,024	0.00	4.727% due 20/01/2047	1,099	961	0.00
0.500% due 31/10/2027	46,600	44,416	0.04	4.363% due 25/09/2045	5,058	4,600	0.01	4.804% due 20/04/2035	1,457	1,355	0.00
0.625% due 30/11/2027	542,910	516,825	0.41	4.363% due 25/11/2045	4,350	3,072	0.00	4.889% due 20/11/2035	1,889	1,670	0.00
0.625% due 31/12/2027	230,260	218,558	0.18	4.588% due 25/02/2045	5,243	5,045	0.01	4.970% due 20/09/2035	1,429	1,173	0.00
0.750% due 31/01/2028	199,210	188,868	0.15	5.770% due 25/09/2035	2,911	1,057	0.00	5.178% due 20/05/2036	147	138	0.00
1.500% due 15/08/2026	56,200	56,035	0.04	5.876% due 25/12/2036	3,001	2,553	0.00	5.500% due 25/01/2036	9	9	0.00
2.000% due 15/11/2026	9,100	9,035	0.01	5.883% due 25/09/2035	10,210	5,444	0.01	5.500% due 25/03/2036	35	32	0.00
2.250% due 15/02/2027	262,600	259,784	0.21	6.500% due 25/03/2047	630	363	0.00	5.608% due 20/02/2036	33	32	0.00
2.375% due 31/03/2029	139,700	133,277	0.11	6.950% due 25/06/2036	7,599	888	0.00	5.632% due 20/11/2034	4	4	0.00
2.375% due 15/05/2029	255,400	243,209	0.19	Angel Oak Mortgage Trust				5.693% due 20/07/2036	32	32	0.00
2.750% due 15/08/2032	832,400	764,605	0.61	1.469% due 25/06/2065	457	447	0.00	5.750% due 25/11/2035	0	0	0.00
2.875% due 15/08/2028	500	487	0.00	Antler Mortgage Funding PLC				5.750% due 25/03/2036	56	47	0.00
2.875% due 15/05/2032	171,690	159,424	0.13	0.000% due 20/02/2068 (f)	£ 0	11,076	0.01	5.773% due 25/05/2037	67	63	0.00
3.500% due 15/01/2029	375,000	369,009	0.30	4.947% due 20/02/2068	60,505	79,081	0.07	5.791% due 20/11/2034	25	24	0.00
3.875% due 15/03/2028	823,000	819,110	0.66	5.347% due 20/02/2068	34,940	45,728	0.04	5.846% due 25/01/2037	144	134	0.00
3.875% due 15/06/2028	955,400	950,306	0.76	5.747% due 20/02/2068	16,191	21,177	0.02	6.000% due 25/07/2036	372	297	0.00
4.000% due 31/10/2029	592,900	589,704	0.47	7.247% due 20/02/2068	19,600	26,112	0.02	6.000% due 25/08/2036	175	151	0.00
4.000% due 31/07/2032	1,997,703	1,969,064	1.58	8.747% due 20/02/2068	6,818	9,089	0.01	6.000% due 25/09/2036	471	413	0.00
4.125% due 15/02/2036	57,200	55,815	0.04	9.747% due 20/02/2068	10,751	13,994	0.01	6.000% due 25/08/2037	1,220	986	0.00
4.250% due 15/01/2028	1,733,800	1,735,832	1.39	APS Resecuritization Trust				6.000% due 26/10/2037	967	905	0.00
		23,241,961	18.63	3.142% due 27/06/2049	\$ 976	959	0.00	6.176% due 20/06/2032	2	2	0.00
NON-AGENCY MORTGAGE-BACKED SECURITIES				Aran Funding DAC				6.253% due 25/10/2036	6	6	0.00
1211 Avenue of the Americas Trust				3.379% due 24/12/2065	€ 31,723	36,328	0.03	6.263% due 25/10/2036	136	122	0.00
3.901% due 10/08/2035	1,500	1,456	0.00	Ashford Hospitality Trust				6.307% due 20/07/2036	22	22	0.00
4.230% due 10/08/2035	9,600	9,238	0.01	4.698% due 15/04/2035	\$ 167	167	0.00	6.347% due 25/01/2037	449	418	0.00
4.280% due 10/08/2035	7,400	7,067	0.01	5.048% due 15/04/2035	3,000	3,001	0.00	6.479% due 25/10/2036	360	334	0.00
20 Times Square Trust				5.198% due 15/04/2035	2,500	2,496	0.00	7.842% due 26/07/2035	93	78	0.00
3.203% due 15/05/2035	37,355	33,945	0.03	Atlas Funding PLC				Banc of America Merrill Lynch Trust			
280 Park Avenue Mortgage Trust				4.563% due 20/01/2068	£ 9,400	12,501	0.01	2.848% due 14/08/2034	18,900	13,513	0.01
4.792% due 15/09/2034	700	699	0.00	4.586% due 20/09/2061	18,614	24,731	0.02	3.819% due 14/07/2037	8,000	7,816	0.01
5.162% due 15/09/2034	2,000	1,994	0.00	4.886% due 20/01/2061	21,718	28,858	0.02	4.325% due 15/08/2046	400	361	0.00
Adjustable Rate Mortgage Trust				Atrium Hotel Portfolio Trust				6.013% due 17/06/2050	200	35	0.00
3.282% due 25/08/2035	277	218	0.00	4.853% due 15/12/2036	\$ 32,844	32,706	0.03	Banc of America Mortgage Trust			
4.003% due 25/08/2036	10,635	3,643	0.00	5.423% due 15/12/2036	4,000	3,951	0.00	3.632% due 20/10/2046	168	147	0.00
4.103% due 25/05/2036	3,405	1,305	0.00	Auburn PLC				4.681% due 25/01/2036	66	58	0.00
4.183% due 25/06/2037	2,163	2,743	0.00	0.000% due 20/07/2045 (f)	£ 3,726	3,571	0.00	4.891% due 20/11/2046	97	86	0.00
4.280% due 25/09/2035	2,077	1,785	0.00	0.000% due 20/07/2045 (a)(f)	180	0	0.00	5.214% due 25/08/2035	763	736	0.00
4.283% due 25/01/2036	73	71	0.00	5.734% due 20/07/2045	137	18	0.00	5.437% due 25/09/2035	432	379	0.00
4.303% due 25/02/2036	140	82	0.00	Avon Finance PLC				5.438% due 25/07/2035	588	562	0.00
4.408% due 25/05/2036	52	45	0.00	4.646% due 28/12/2049	26,413	35,072	0.03	5.616% due 25/01/2035	460	444	0.00
4.713% due 25/08/2035	679	622	0.00	Banc of America Alternative Loan Trust				6.000% due 25/03/2037	512	442	0.00
4.884% due 25/03/2037	3,422	2,789	0.00	4.163% due 25/01/2037	\$ 1,197	1,007	0.00	6.000% due 25/05/2037	156	125	0.00
4.913% due 25/01/2035	289	258	0.00	5.500% due 25/12/2035	109	99	0.00	6.000% due 25/07/2046	13	12	0.00
4.913% due 25/03/2035	720	643	0.00	5.913% due 25/10/2036	9,057	2,245	0.00	6.244% due 25/02/2036	7	7	0.00
5.043% due 25/04/2035	4	4	0.00	6.000% due 25/11/2035	149	134	0.00	Barclays Commercial Mortgage Securities Trust			
5.416% due 25/01/2036	21	20	0.00	6.000% due 25/04/2037	291	252	0.00	3.966% due 10/08/2033	29,004	27,111	0.02
5.594% due 25/01/2036	1,588	1,115	0.00	6.000% due 25/06/2037	358	309	0.00	4.197% due 10/08/2035	1,350	1,330	0.00
6.037% due 25/11/2037	725	446	0.00	6.000% due 25/06/2046	1,633	1,334	0.00	5.814% due 15/07/2037	10,000	9,453	0.01
AFG Trust				6.000% due 25/07/2046	1,053	912	0.00	6.314% due 15/07/2037	24,373	22,060	0.02
5.012% due 10/10/2057	AUD 14,656	10,152	0.01	6.500% due 25/03/2036	1,211	1,112	0.00	BCAP LLC Trust			
5.262% due 10/10/2057	34,000	23,493	0.02	Banc of America Funding Corp.				0.000% due 26/08/2036	597	211	0.00
Alba PLC				4.371% due 25/09/2048	1,140	1,087	0.00	3.149% due 26/01/2037	3,179	2,920	0.00
4.036% due 17/03/2039	£ 3,797	5,019	0.01	Banc of America Funding Trust				3.786% due 26/07/2037	2,655	2,431	0.00
4.086% due 15/12/2038	5,386	6,933	0.01	3.795% due 26/10/2036	3,705	3,589	0.00	3.949% due 26/03/2037	0	0	0.00
4.106% due 17/03/2039	3,133	4,049	0.00	3.795% due 29/04/2037	7,060	6,473	0.01	4.043% due 25/04/2037	1,071	1,036	0.00
4.156% due 17/03/2039	5,005	6,282	0.01	3.823% due 25/01/2037	1,716	1,528	0.00	4.103% due 25/01/2037	1,979	1,771	0.00
4.216% due 25/11/2042	957	1,257	0.00	3.863% due 25/04/2037	2,473	2,118	0.00	4.123% due 25/03/2037	4,731	4,452	0.01
Alliance Bancorp Trust				3.922% due 20/05/2035	432	403	0.00	4.143% due 25/10/2036	38	40	0.00
4.243% due 25/07/2037	\$ 790	712	0.00	3.959% due 26/07/2036	2,531	2,247	0.00	4.183% due 25/04/2037	42	41	0.00
American Home Mortgage Assets Trust				3.976% due 26/05/2037	5,111	4,588	0.01	4.183% due 25/05/2047	157	155	0.00
3.250% due 25/11/2035	750	518	0.00	4.007% due 27/08/2036	9,619	9,333	0.01	4.263% due 25/02/2047	755	729	0.00
3.883% due 25/10/2046	4,499	4,155	0.00	4.007% due 20/06/2047	2,557	2,272	0.00	4.273% due 26/04/2047	1,929	1,831	0.00
3.888% due 25/03/2047	947	863	0.00	4.051% due 20/09/2046	51	44	0.00	4.440% due 26/03/2037	59	59	0.00
3.953% due 25/10/2046	8,683	4,984	0.01	4.074% due 20/02/2047	2,076	1,975	0.00	4.643% due 26/07/2037	453	425	0.00
3.953% due 25/12/2046	4,000	3,511	0.00	4.132% due 20/07/2047	621	605	0.00	5.063% due 25/09/2047	793	726	0.00
3.973% due 25/10/2046	3,599	1,793	0.00	4.134% due 20/10/2036	6,144	4,831	0.01	5.250% due 26/05/2037	2,730	1,148	0.00
4.143% due 25/09/2046	2,126	2,099	0.00	4.134% due 20/12/2046	1,555	1,438	0.00	5.500% due 26/02/2036	728	475	0.00
4.343% due 25/08/2037	1,104	1,013	0.00	4.174% due 20/04/2047	576	500	0.00	6.163% due 25/10/2047	1,883	1,415	0.00
4.444% due 25/02/2047	23,826	7,946	0.01	4.174% due 20/05/2047	4,532	4,273	0.01	6.250% due 26/08/2036	1,521	513	0.00
4.664% due 25/11/2046	30,326	6,902	0.01	4.174% due 20/06/2047	337	282	0.00	Bear Stearns Adjustable Rate Mortgage Trust			
4.684% due 25/10/2046	3,566	2,332	0.00	4.239% due 20/01/2047	112	97	0.00	3.996% due 25/05/2047	106	88	0.00
				4.312% due 20/05/2036	162	143	0.00	4.015% due 25/05/2047	2,363	2,135	0.00
				4.314% due 20/06/2047	1,384	1,166	0.00	4.032% due 25/08/2047	941	832	0.00
				4.323% due 25/07/2037	146	140	0.00	4.109% due 25/07/2036	140	121	0.00
				4.343% due 25/05/2037	3,565	3,293	0.00	4.400% due 25/07/2034	2	2	0.00
								4.506% due 25/06/2035	10	9	0.00
								4.584% due 25/10/2046	893	840	0.00

Schedule of Investments Income Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
4.770% due 25/08/2035	\$ 455	\$ 396	0.00	Blackwattle RMBS Trust				4.384% due 25/09/2064	\$ 10,713	\$ 9,058	0.01
5.011% due 25/02/2036	1,365	1,249	0.00	5.049% due 12/12/2056	AUD 2,027	\$ 1,405	0.00	4.445% due 25/09/2037	2,239	1,994	0.00
5.040% due 25/07/2034	1	1	0.00	5.050% due 12/02/2058 (c)	60,000	41,568	0.04	4.449% due 25/03/2037	997	863	0.00
5.296% due 25/02/2047	1,730	1,498	0.00	Bletchley Park Funding PLC				4.466% due 25/06/2036	774	752	0.00
5.461% due 25/10/2033	0	0	0.00	4.604% due 27/07/2070	£ 18,198	24,193	0.02	4.562% due 25/03/2037	152	151	0.00
5.528% due 25/06/2035	26	25	0.00	BNPP Mortgage Securities LLC Trust				4.597% due 20/02/2036	1,201	1,116	0.00
5.604% due 25/11/2034	1	1	0.00	6.000% due 27/08/2037	\$ 950	321	0.00	4.619% due 25/11/2036	1,610	1,403	0.00
5.625% due 25/02/2033	0	0	0.00	Braccan Mortgage Funding PLC				4.744% due 25/07/2037	956	878	0.00
5.778% due 25/10/2035	282	282	0.00	4.587% due 15/02/2067	£ 41,625	55,284	0.05	4.755% due 25/11/2036	347	226	0.00
5.910% due 25/04/2033	18	18	0.00	Brants Bridge PLC				4.802% due 25/12/2035	413	244	0.00
5.950% due 25/02/2036	728	705	0.00	4.647% due 14/06/2066	5,859	7,785	0.01	4.838% due 25/04/2035	265	259	0.00
6.000% due 25/08/2033	1	1	0.00	BXP Trust				4.878% due 25/03/2036	207	199	0.00
6.273% due 25/12/2046	2,984	2,519	0.00	3.379% due 13/06/2039	\$ 90,000	88,716	0.07	4.923% due 25/04/2037	1,120	1,016	0.00
Bear Stearns ALT-A Trust				Canada Square Funding PLC				5.329% due 25/08/2035	201	188	0.00
3.871% due 25/04/2037	197	134	0.00	4.597% due 17/01/2059	£ 2,322	3,083	0.00	5.461% due 25/07/2036	102	72	0.00
3.947% due 25/05/2036	583	546	0.00	5.409% due 17/06/2058	1,061	1,412	0.00	5.500% due 25/09/2035	411	417	0.00
4.050% due 25/08/2036	4,480	1,973	0.00	Chase Mortgage Finance Trust				5.750% due 25/11/2035	1,342	1,072	0.00
4.083% due 25/08/2036	4,464	4,068	0.00	4.197% due 25/12/2035	\$ 159	156	0.00	6.000% due 25/12/2035	645	642	0.00
4.083% due 25/11/2036	1,793	1,662	0.00	4.214% due 25/12/2035	57	50	0.00	6.000% due 25/11/2036	30	31	0.00
4.083% due 25/06/2046	2,030	1,884	0.00	4.350% due 25/03/2037	1,964	1,840	0.00	6.000% due 25/08/2037	1,370	457	0.00
4.083% due 25/01/2047	1,305	1,234	0.00	4.569% due 25/01/2036	343	319	0.00	6.019% due 25/05/2042	703	695	0.00
4.103% due 25/08/2036	12,205	11,318	0.01	4.763% due 25/07/2037	389	311	0.00	6.279% due 25/07/2036	347	261	0.00
4.103% due 25/12/2046	4,306	3,987	0.00	4.847% due 25/03/2037	540	529	0.00	Citigroup Mortgage Loan Trust, Inc. Mortgage			
4.143% due 25/05/2036	8,247	7,248	0.01	5.250% due 25/05/2035	0	0	0.00	Pass-Through Certificates			
4.203% due 25/04/2036	2,072	1,896	0.00	5.500% due 25/11/2035	1,751	1,208	0.00	4.405% due 25/09/2035	963	925	0.00
4.243% due 25/02/2036	5,997	5,769	0.01	5.525% due 25/02/2037	630	608	0.00	CitiMortgage Alternative Loan Trust			
4.261% due 25/07/2035	265	175	0.00	5.654% due 25/02/2037	146	143	0.00	4.263% due 25/05/2037	2,947	2,531	0.00
4.263% due 25/01/2036	3,396	3,340	0.00	5.738% due 25/02/2037	780	772	0.00	4.313% due 25/01/2037	3,541	2,975	0.00
4.283% due 25/11/2035	7,614	7,256	0.01	6.000% due 25/05/2036	2,594	978	0.00	4.313% due 25/02/2037	1,112	927	0.00
4.303% due 25/10/2035	1,033	980	0.00	6.000% due 25/11/2036	938	367	0.00	4.363% due 25/03/2037	1,883	1,565	0.00
4.394% due 25/11/2036	9,235	4,582	0.01	6.000% due 25/05/2037	2,449	1,038	0.00	4.413% due 25/12/2036	1,250	1,041	0.00
4.403% due 25/04/2034	1	1	0.00	6.000% due 25/06/2037	5,758	2,111	0.00	5.500% due 25/04/2036	159	147	0.00
4.419% due 25/08/2046	3,101	2,075	0.00	6.327% due 25/07/2037	86	68	0.00	5.750% due 25/12/2036	1,370	1,221	0.00
4.463% due 25/10/2035	10	10	0.00	ChaseFlex Trust				5.750% due 25/02/2037	403	360	0.00
4.471% due 25/09/2047	15,945	8,089	0.01	4.034% due 25/09/2036	418	367	0.00	5.750% due 25/03/2037	415	367	0.00
4.483% due 25/08/2035	2,813	2,784	0.00	4.323% due 25/05/2037	1,694	1,651	0.00	5.750% due 25/04/2037	2,734	2,492	0.00
4.495% due 25/09/2035	1,646	531	0.00	4.363% due 25/07/2037	5,752	5,191	0.01	6.000% due 25/07/2036	601	537	0.00
4.518% due 25/07/2035	542	366	0.00	5.000% due 25/07/2037	1,395	434	0.00	6.000% due 25/09/2036	147	134	0.00
4.592% due 25/01/2047	482	219	0.00	6.000% due 25/02/2035	723	593	0.00	6.000% due 25/10/2036	156	135	0.00
4.642% due 25/09/2035	1,314	676	0.00	ChaseFlex Trust Multi-Class Mortgage Pass-Through				6.000% due 25/11/2036	2,454	2,272	0.00
4.663% due 25/11/2034	185	186	0.00	Certificates Trust				6.000% due 25/05/2037	305	283	0.00
4.738% due 25/07/2035	1,226	1,231	0.00	4.067% due 25/08/2037	483	412	0.00	6.000% due 25/06/2037	4,945	4,447	0.01
4.758% due 25/09/2034	59	54	0.00	4.223% due 25/08/2037	4,270	3,904	0.00	Commercial Mortgage Trust			
4.850% due 25/01/2036	347	330	0.00	Chester A PLC				1.356% due 10/10/2049 (a)	38,181	1	0.00
4.870% due 25/10/2035	491	406	0.00	0.000% due 17/03/2046 (f)(k)	£ 13,675	17,635	0.02	3.140% due 10/10/2036	19,220	18,972	0.02
4.888% due 25/01/2035	1,061	1,024	0.00	1.000% due 20/05/2046 (k)	1	4,939	0.01	3.942% due 10/04/2033	2,400	2,346	0.00
4.991% due 25/09/2035	3,197	974	0.00	5.147% due 17/03/2046 (k)	5,588	7,434	0.01	3.961% due 10/05/2051	39,998	39,512	0.03
5.044% due 25/05/2035	289	279	0.00	5.997% due 17/03/2046 (k)	14,727	19,602	0.02	4.921% due 15/09/2033	28,649	27,165	0.02
5.135% due 25/12/2046	118	77	0.00	6.897% due 17/03/2046 (k)	13,675	18,216	0.02	Countrywide Alternative Loan Resecuritization Trust			
5.392% due 25/09/2035	995	763	0.00	7.747% due 17/03/2046 (k)	8,415	11,217	0.01	6.000% due 25/05/2036	252	131	0.00
5.413% due 25/09/2034	741	746	0.00	8.247% due 17/03/2046 (k)	4,207	5,605	0.01	6.250% due 25/08/2037	1,128	486	0.00
Bear Stearns Asset-Backed Securities Trust				Chevy Chase Funding LLC Mortgage-Backed Certificates				7.000% due 25/01/2037	273	42	0.00
4.163% due 25/10/2034	34	31	0.00	3.855% due 25/08/2035	\$ 205	172	0.00	Countrywide Alternative Loan Trust			
4.363% due 25/12/2035	2,429	1,109	0.00	3.913% due 25/01/2036	154	150	0.00	2.737% due 25/09/2037 (a)	771	115	0.00
5.125% due 25/03/2034	15	36	0.00	3.943% due 25/05/2036	408	398	0.00	3.187% due 25/10/2037 (a)	1,465	207	0.00
5.500% due 25/08/2035	1,394	774	0.00	3.963% due 25/01/2036	420	409	0.00	3.470% due 25/05/2035	1,576	1,253	0.00
5.500% due 25/09/2035	123	117	0.00	3.963% due 25/10/2036	770	752	0.00	3.656% due 25/07/2021	0	0	0.00
5.750% due 25/11/2034	1,000	899	0.00	3.993% due 25/10/2035	466	452	0.00	3.934% due 20/02/2047	5,163	4,222	0.01
6.500% due 25/03/2037	1,455	1,340	0.00	4.013% due 25/08/2035	432	424	0.00	3.944% due 20/03/2047	4,552	4,015	0.00
Bear Stearns Mortgage Funding Trust				4.033% due 25/05/2035	325	315	0.00	3.949% due 20/12/2046	6,576	5,951	0.01
4.043% due 25/03/2037	1,933	1,855	0.00	4.043% due 25/01/2035	104	104	0.00	4.003% due 25/06/2036	1,214	1,179	0.00
4.083% due 25/12/2046	7,189	6,471	0.01	4.063% due 25/08/2035	72	71	0.00	4.003% due 25/12/2046	480	441	0.00
4.083% due 25/06/2047	2,169	1,902	0.00	4.083% due 25/05/2035	88	86	0.00	4.023% due 25/03/2047	1,339	1,137	0.00
4.103% due 25/06/2047	5,178	4,597	0.01	4.123% due 25/03/2035	66	67	0.00	4.043% due 25/08/2037	5,207	5,026	0.01
4.143% due 25/01/2037	8,136	7,749	0.01	4.343% due 25/10/2035	222	217	0.00	4.043% due 25/04/2047	4,390	4,045	0.00
4.163% due 25/02/2037	7,118	6,756	0.01	4.443% due 25/10/2034	116	116	0.00	4.063% due 25/08/2035	210	129	0.00
4.163% due 25/09/2047	8,636	8,032	0.01	Citigroup Mortgage Loan Trust, Inc.				4.063% due 25/11/2035	638	39	0.00
Bear Stearns Structured Products, Inc. Trust				3.194% due 25/02/2037	2,644	2,000	0.00	4.083% due 25/09/2047	2,424	2,288	0.00
3.918% due 26/12/2046	1,336	1,039	0.00	3.601% due 25/08/2047	175	160	0.00	4.103% due 25/05/2047	2,485	2,306	0.00
4.750% due 26/01/2036	1,075	751	0.00	3.893% due 25/06/2036	3,255	3,142	0.00	4.113% due 25/05/2036	2,007	723	0.00
Beckett Mortgages DAC				3.912% due 25/04/2036	335	178	0.00	4.113% due 25/10/2036	1,425	569	0.00
0.000% due 20/07/2071 (f)	€ 171	1,323	0.00	3.979% due 25/08/2036	5,120	2,017	0.00	4.113% due 25/11/2036	3,486	3,372	0.00
2.735% due 20/07/2071	34,610	39,531	0.03	4.083% due 25/09/2036	179	172	0.00	4.123% due 25/09/2046	1,557	1,489	0.00
3.035% due 20/07/2071	1,671	1,908	0.00	4.083% due 25/01/2037	2,189	1,944	0.00	4.123% due 25/05/2047	233	219	0.00
3.285% due 20/07/2071	1,474	1,687	0.00	4.111% due 25/08/2035	1,707	1,452	0.00	4.123% due 25/06/2047	3,333	3,056	0.00
3.535% due 20/07/2071	786	894	0.00	4.133% due 25/05/2035	94	91	0.00	4.133% due 25/02/2037	689	183	0.00
4.785% due 20/07/2071	393	452	0.00	4.145% due 25/01/2082	20,370	17,506	0.02	4.139% due 25/06/2037	4,559	4,349	0.01
6.085% due 20/07/2071	393	456	0.00	4.147% due 25/10/2035	60	57	0.00	4.143% due 25/07/2046	283	323	0.00
8.585% due 20/07/2071	314	349	0.00	4.201% due 25/03/2037	2,111	1,862	0.00	4.143% due 25/08/2046	7,199	6,433	0.01
BellaVista Mortgage Trust				4.263% due 25/09/2036	2,322	2,233	0.00	4.163% due 25/05/2036	1,371	1,238	0.00
4.474% due 22/01/2045	\$ 245	239	0.00					4.163% due 25/12/2036	3,854	792	0.00
								4.163% due 25/04/2037	1,969	587	0.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
4.174% due 20/03/2046	\$ 3,915	\$ 3,735	0.00	6.000% due 25/11/2034	\$ 2,429	\$ 2,433	0.00	6.000% due 25/04/2036	\$ 1,034	\$ 485	0.00
4.174% due 20/05/2046	12,403	11,300	0.01	6.000% due 25/12/2034	516	459	0.00	6.000% due 25/05/2036	4,484	1,814	0.00
4.183% due 25/07/2046	4,317	4,027	0.00	6.000% due 25/02/2035	1,010	821	0.00	6.000% due 25/07/2036	2,345	1,054	0.00
4.203% due 25/09/2047	3,416	3,283	0.00	6.000% due 25/08/2035	51	18	0.00	6.000% due 25/02/2037	3,627	1,541	0.00
4.213% due 25/09/2035	1,575	937	0.00	6.000% due 25/12/2035	2,970	2,024	0.00	6.000% due 25/03/2037	3,855	1,541	0.00
4.218% due 20/07/2035	943	921	0.00	6.000% due 25/01/2036	1,652	1,085	0.00	6.000% due 25/04/2037	2,667	1,169	0.00
4.223% due 25/03/2036	2,227	2,174	0.00	6.000% due 25/02/2036	1,227	1,064	0.00	6.000% due 25/05/2037	8,400	3,423	0.00
4.223% due 25/11/2036	3,102	2,927	0.00	6.000% due 25/03/2036	3,106	1,304	0.00	6.000% due 25/07/2037	1,105	429	0.00
4.243% due 25/07/2035	812	675	0.00	6.000% due 25/04/2036	7,566	3,326	0.00	6.000% due 25/08/2037	3,312	1,352	0.00
4.243% due 25/01/2037	2,502	2,211	0.00	6.000% due 25/05/2036	1,830	670	0.00	6.000% due 25/10/2037	1,120	762	0.00
4.263% due 25/05/2035	3,243	2,501	0.00	6.000% due 25/08/2036	14,738	8,924	0.01	6.000% due 25/01/2038	6,757	2,807	0.00
4.263% due 25/06/2035	2,548	1,753	0.00	6.000% due 25/10/2036	4,335	2,164	0.00	6.057% due 20/12/2035	2	2	0.00
4.263% due 25/12/2035	1,282	708	0.00	6.000% due 25/11/2036	7,721	4,032	0.00	6.148% due 20/02/2036	1,312	1,240	0.00
4.263% due 25/07/2036	2,104	776	0.00	6.000% due 25/12/2036	2,114	573	0.00	6.241% due 20/07/2034	42	41	0.00
4.263% due 25/09/2036	100	36	0.00	6.000% due 25/01/2037	1,136	640	0.00	6.250% due 25/09/2036	475	192	0.00
4.263% due 25/05/2037	1,899	620	0.00	6.000% due 25/02/2037	10,662	3,469	0.00	6.500% due 25/08/2034	230	218	0.00
4.263% due 25/06/2037	2,902	2,776	0.00	6.000% due 25/03/2037	4,844	1,777	0.00	6.500% due 25/12/2037	4,671	1,680	0.00
4.263% due 25/09/2037	771	255	0.00	6.000% due 25/04/2037	6,341	2,975	0.00	Countrywide Home Loan Reperforming REMIC Trust			
4.263% due 25/07/2046	1,712	1,603	0.00	6.000% due 25/05/2037	10,619	4,155	0.00	4.103% due 25/06/2035	19	18	0.00
4.283% due 25/07/2035	950	874	0.00	6.000% due 25/07/2037	6,267	3,117	0.00	4.183% due 25/07/2036	167	160	0.00
4.283% due 25/12/2035	728	690	0.00	6.000% due 25/08/2037	17,575	8,439	0.01	4.710% due 25/01/2034	144	131	0.00
4.303% due 25/01/2036	1,765	1,647	0.00	6.000% due 25/02/2047	2,115	997	0.00	6.000% due 25/03/2035	107	109	0.00
4.303% due 25/07/2036	1,939	1,812	0.00	6.250% due 25/11/2036	414	184	0.00	Countrywide Mortgage-Backed Securities, Inc.			
4.313% due 25/08/2035	2,158	1,716	0.00	6.500% due 25/08/2032	4	4	0.00	5.945% due 27/11/2035	134	116	0.00
4.314% due 20/09/2046	3,338	3,054	0.00	6.500% due 25/09/2037	8,949	3,322	0.00	Countrywide, Inc.			
4.323% due 25/08/2035	2,291	2,236	0.00	6.750% due 25/10/2036	1,415	381	0.00	5.693% due 27/11/2035	0	0	0.00
4.323% due 25/02/2037	3,558	2,977	0.00	7.000% due 25/10/2037	5,274	1,658	0.00	Credit Suisse First Boston Mortgage Securities Corp.			
4.323% due 25/10/2046	5,546	5,326	0.01	7.500% due 25/07/2036	1,684	1,077	0.00	5.000% due 25/07/2035	396	375	0.00
4.323% due 25/08/2047	4,225	3,598	0.00	Countrywide Asset-Backed Certificates Trust, Inc.				5.476% due 25/06/2046	10,614	9,943	0.01
4.343% due 25/02/2036	940	903	0.00	4.243% due 25/04/2036	576	534	0.00	5.500% due 25/07/2035	1,352	1,231	0.00
4.358% due 20/11/2035	928	846	0.00	4.483% due 25/11/2035	65	64	0.00	5.641% due 25/03/2033	45	45	0.00
4.359% due 25/03/2047	480	463	0.00	Countrywide Home Loan Mortgage Pass-Through Trust				6.000% due 25/12/2035	1,711	618	0.00
4.363% due 25/12/2035	1,475	1,135	0.00	1.616% due 20/01/2035	24	21	0.00	6.500% due 25/12/2035	374	135	0.00
4.363% due 25/01/2036	1,146	1,075	0.00	3.082% due 25/02/2035	1,475	1,230	0.00	7.000% due 25/12/2035	1,296	165	0.00
4.363% due 25/10/2036	607	202	0.00	3.437% due 25/05/2036 (a)	306	64	0.00	7.000% due 25/01/2036	4,856	746	0.00
4.383% due 25/08/2035	1,045	1,023	0.00	3.549% due 25/04/2035	1,451	916	0.00	Credit Suisse First Boston Mortgage-Backed Pass-Through Certificates			
4.398% due 20/11/2035	6,348	5,710	0.01	3.585% due 25/05/2047	1,721	1,525	0.00	5.534% due 25/07/2035	1,248	1,122	0.00
4.403% due 25/11/2035	624	582	0.00	3.998% due 20/12/2035	1,160	1,094	0.00	6.553% due 25/10/2033	4	4	0.00
4.418% due 20/11/2035	6,880	6,558	0.01	4.031% due 20/09/2036	1,445	1,298	0.00	Credit Suisse Mortgage Capital Certificates			
4.443% due 25/09/2035	570	391	0.00	4.033% due 25/04/2035	166	159	0.00	0.000% due 25/02/2056	81,833	73,967	0.06
4.443% due 25/10/2035	602	327	0.00	4.063% due 25/05/2036	306	83	0.00	2.526% due 25/12/2048	10,077	9,160	0.01
4.463% due 25/09/2035	2,546	2,388	0.00	4.163% due 25/08/2035	1,990	1,436	0.00	2.681% due 25/07/2057	60,038	53,921	0.04
4.463% due 25/02/2036	2,484	1,518	0.00	4.163% due 25/09/2037	3,732	1,309	0.00	2.836% due 25/07/2057	4,015	3,144	0.00
4.463% due 25/05/2036	3,978	1,566	0.00	4.163% due 25/04/2046	1,971	1,783	0.00	2.992% due 25/07/2057	15,700	13,487	0.01
4.513% due 25/01/2036	61	35	0.00	4.177% due 20/02/2036	1,760	1,672	0.00	3.034% due 25/02/2056	51,278	29,057	0.02
4.563% due 25/12/2035	218	185	0.00	4.190% due 25/11/2037	1,472	1,352	0.00	3.107% due 25/07/2057	34,563	19,304	0.02
4.594% due 25/11/2046	3,849	3,536	0.00	4.230% due 20/05/2036	532	520	0.00	3.178% due 25/07/2058	233,335	183,005	0.15
4.603% due 25/10/2035	140	114	0.00	4.243% due 25/03/2036	2,457	2,358	0.00	3.188% due 25/07/2058	13,379	10,577	0.01
4.630% due 25/03/2047	490	475	0.00	4.256% due 20/05/2036	868	812	0.00	3.431% due 10/11/2032	5,500	4,656	0.01
4.663% due 25/12/2036	773	234	0.00	4.343% due 25/04/2035	772	747	0.00	3.509% due 30/11/2037	2,545	2,365	0.00
4.684% due 25/06/2046	3,982	3,827	0.00	4.343% due 20/06/2036	1,098	1,039	0.00	3.683% due 27/02/2046	2,701	1,383	0.00
4.744% due 25/12/2035	697	641	0.00	4.359% due 25/11/2037	989	947	0.00	4.000% due 01/08/2057	4,352	4,073	0.00
4.744% due 25/02/2036	106	98	0.00	4.366% due 19/01/2034	7	7	0.00	4.049% due 27/10/2036	4,972	3,970	0.00
4.863% due 25/02/2036	54	41	0.00	4.371% due 25/04/2037	1,025	980	0.00	4.109% due 27/11/2036	4,496	4,425	0.01
5.000% due 25/08/2035	1,959	1,270	0.00	4.383% due 25/03/2035	859	798	0.00	4.142% due 27/07/2037	567	524	0.00
5.054% due 20/07/2035	35	34	0.00	4.403% due 25/05/2035	1,224	1,168	0.00	4.232% due 25/06/2048	35,259	30,029	0.03
5.094% due 25/08/2035	264	229	0.00	4.423% due 25/02/2035	1,511	1,186	0.00	4.258% due 25/09/2057	23,977	20,720	0.02
5.124% due 25/11/2047	3,078	2,808	0.00	4.425% due 20/02/2036	451	417	0.00	4.282% due 27/02/2036	1,103	654	0.00
5.126% due 25/09/2034	748	730	0.00	4.434% due 20/04/2036	785	743	0.00	4.313% due 26/08/2036	2,838	2,634	0.00
5.144% due 25/08/2035	424	412	0.00	4.443% due 25/03/2035	8	8	0.00	4.624% due 25/04/2058	37,823	35,450	0.03
5.223% due 25/11/2035	5,468	5,209	0.01	4.443% due 25/04/2046	6,828	1,876	0.00	4.628% due 27/01/2036	1,875	1,826	0.00
5.250% due 25/06/2035	1,435	1,043	0.00	4.463% due 25/02/2035	1,962	1,828	0.00	4.655% due 27/07/2037	750	726	0.00
5.250% due 25/10/2035	173	115	0.00	4.483% due 25/03/2035	507	525	0.00	4.694% due 15/07/2032	11,948	11,888	0.01
5.344% due 25/08/2035	1,331	1,156	0.00	4.503% due 25/02/2035	1,833	1,708	0.00	5.155% due 26/06/2036	1,251	1,052	0.00
5.389% due 25/06/2035	1,496	1,351	0.00	4.523% due 25/09/2034	55	54	0.00	5.594% due 15/07/2032	9,193	9,140	0.01
5.500% due 25/04/2035	1,802	1,507	0.00	4.586% due 20/09/2035	55	48	0.00	6.000% due 25/07/2037	562	492	0.00
5.500% due 25/05/2035	846	667	0.00	4.669% due 25/11/2034	21	20	0.00	6.456% due 01/06/2050	56,381	56,217	0.05
5.500% due 25/06/2035	775	412	0.00	4.854% due 20/03/2036	239	217	0.00	Credit Suisse Mortgage Capital Mortgage-Backed Trust			
5.500% due 25/07/2035	1,532	1,177	0.00	4.879% due 20/09/2035	946	932	0.00	5.500% due 25/08/2036	921	661	0.00
5.500% due 25/09/2035	3,686	2,534	0.00	4.968% due 25/03/2037	66	64	0.00	5.750% due 26/12/2035	355	197	0.00
5.500% due 25/11/2035	2,948	1,634	0.00	5.013% due 20/06/2035	13	12	0.00	5.837% due 25/04/2037	4,988	1,141	0.00
5.500% due 25/12/2035	6,606	4,599	0.01	5.103% due 20/10/2034	141	134	0.00	5.942% due 25/02/2037	987	224	0.00
5.500% due 25/01/2036	660	453	0.00	5.294% due 20/04/2035	57	54	0.00	6.000% due 25/10/2021	9	2	0.00
5.500% due 25/02/2036	2,710	1,843	0.00	5.481% due 25/01/2036	115	115	0.00	6.000% due 25/03/2036	3,844	1,371	0.00
5.500% due 25/04/2036	447	329	0.00	5.500% due 25/05/2035	481	396	0.00	6.396% due 25/04/2036	224	115	0.00
5.500% due 25/07/2037	453	196	0.00	5.500% due 25/09/2035	253	249	0.00	6.421% due 25/10/2037	3,790	2,133	0.00
5.750% due 25/07/2035	97	57	0.00	5.500% due 25/10/2035	812	420	0.00	Credit Suisse Mortgage Capital Trust			
5.750% due 25/10/2035	405	281	0.00	5.500% due 25/11/2035	1,398	804	0.00	4.232% due 25/09/2057	1,017	859	0.

Schedule of Investments Income Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Deutsche ALT-A Securities Mortgage Loan Trust				4.755% due 25/11/2036	\$ 607	\$ 403	0.00	4.053% due 25/05/2037	\$ 1,192	\$ 609	0.00
3.870% due 25/08/2035	\$ 473	\$ 393	0.00	5.500% due 25/11/2035	63	26	0.00	4.113% due 25/06/2035	1,406	1,363	0.00
3.963% due 25/11/2035	2	1	0.00	6.000% due 25/05/2036	647	224	0.00	4.182% due 25/05/2037	1,838	1,604	0.00
4.003% due 25/08/2036	389	366	0.00	6.000% due 25/02/2037	720	243	0.00	4.203% due 25/08/2046	18,042	3,370	0.00
4.023% due 25/08/2047	3,969	3,775	0.00	6.250% due 25/11/2036	2,052	496	0.00	4.283% due 25/08/2046	15,076	3,150	0.00
4.043% due 25/07/2047	7,447	7,137	0.01	First Horizon Asset Securities, Inc.				4.479% due 25/01/2036	550	513	0.00
4.063% due 25/03/2037	4,681	4,532	0.01	4.673% due 25/01/2036	22	11	0.00	4.807% due 25/07/2035	21	20	0.00
4.063% due 25/09/2047	6,024	5,311	0.01	First Horizon Mortgage Pass-Through Trust				5.258% due 25/05/2037	77	73	0.00
4.083% due 25/03/2037	11,614	5,477	0.01	3.683% due 25/11/2036	255	133	0.00	5.500% due 25/09/2034	345	345	0.00
4.123% due 25/01/2047	1,633	1,575	0.00	3.875% due 25/07/2037	130	61	0.00	5.500% due 25/07/2035	309	297	0.00
4.143% due 25/10/2036	14,118	3,571	0.00	5.701% due 25/11/2037	269	193	0.00	5.550% due 25/05/2034	12	11	0.00
4.143% due 25/12/2036	4,078	1,262	0.00	6.000% due 25/05/2036	165	58	0.00	5.727% due 25/10/2035	36	34	0.00
4.143% due 25/02/2037	1,727	1,553	0.00	6.000% due 25/08/2037	235	66	0.00	5.750% due 25/03/2036	190	171	0.00
4.143% due 25/08/2047	4,256	4,018	0.00	6.060% due 25/09/2035	3	3	0.00	6.000% due 25/11/2035	2,360	696	0.00
4.153% due 25/11/2035	314	342	0.00	6.122% due 25/08/2037	206	41	0.00	6.000% due 25/02/2036	1,628	615	0.00
4.163% due 25/08/2047	2,217	2,066	0.00	FirstMac Mortgage Funding Trust				6.000% due 25/07/2036	1,773	976	0.00
4.243% due 25/01/2047	2,163	1,993	0.00	5.380% due 11/05/2058	AUD 57,900	40,159	0.03	6.000% due 25/07/2037	387	242	0.00
4.297% due 25/02/2036	326	186	0.00	5.388% due 18/02/2056	30,974	21,494	0.02	6.250% due 25/08/2036	2,040	489	0.00
4.310% due 25/10/2035	1,397	1,126	0.00	Fondo de Titulizacion de Activos UCI				6.500% due 25/05/2036	780	302	0.00
4.323% due 25/08/2036	2,617	2,437	0.00	2.530% due 16/06/2049	€ 4,789	5,418	0.01	HarborView Mortgage Loan Trust			
4.403% due 25/08/2047	5,681	4,402	0.01	Frontier Mortgage Funding PLC				3.934% due 19/11/2036	12,404	11,166	0.01
4.423% due 25/08/2037	9,621	8,092	0.01	0.000% due 20/12/2066 (f)	€ 18,964	32,596	0.03	3.934% due 19/11/2046	640	505	0.00
5.500% due 25/12/2035	440	364	0.00	4.532% due 20/12/2066	80,400	106,800	0.09	4.014% due 19/03/2037	4,774	4,478	0.01
Deutsche ALT-B Securities Mortgage Loan Trust				4.732% due 20/12/2066	9,400	12,475	0.01	4.054% due 25/01/2047	9,254	8,878	0.01
6.005% due 25/10/2036	989	864	0.00	5.082% due 20/12/2066	4,200	5,582	0.01	4.094% due 19/12/2036	414	384	0.00
6.160% due 25/06/2036	181	166	0.00	5.482% due 20/12/2066	5,273	7,004	0.01	4.134% due 19/09/2037	6,412	5,683	0.01
6.270% due 25/06/2036	1,364	1,247	0.00	6.232% due 20/12/2066	18,549	24,602	0.02	4.134% due 19/01/2038	6,369	5,763	0.01
6.445% due 25/02/2036	2,588	2,373	0.00	6.732% due 20/12/2066	9,047	11,826	0.01	4.164% due 19/12/2036	21,215	19,228	0.02
Deutsche Mortgage & Asset Receiving Corp.				GC Pastor Hipotecario FTA				4.174% due 19/11/2036	5,073	4,849	0.01
6.500% due 27/07/2037	390	320	0.00	2.556% due 21/06/2046	€ 680	726	0.00	4.194% due 19/05/2035	2,353	2,291	0.00
Deutsche Mortgage Securities, Inc. Re-REMIC Trust Certificates				Glen Securities Finance DAC				4.254% due 19/01/2036	2,801	1,780	0.00
4.101% due 27/06/2037	387	345	0.00	4.250% due 28/10/2038	2,308	2,666	0.00	4.294% due 19/03/2035	472	461	0.00
Dilosk RMBS DAC				5.250% due 28/10/2038	1,744	1,993	0.00	4.314% due 20/10/2045	2,163	1,529	0.00
2.733% due 25/10/2064	€ 18,400	21,012	0.02	6.050% due 28/10/2038	833	941	0.00	4.330% due 19/07/2035	14	11	0.00
2.845% due 25/01/2063	12,126	13,863	0.01	GMAC Commercial Mortgage Asset Corp.				4.354% due 19/04/2034	41	39	0.00
3.080% due 24/09/2060	22,455	25,691	0.02	5.456% due 10/03/2051	\$ 17,286	15,178	0.01	4.374% due 19/09/2035	7,902	3,485	0.00
3.108% due 20/07/2061	773	885	0.00	5.550% due 10/08/2038	10,241	9,944	0.01	4.374% due 19/11/2035	120	77	0.00
3.204% due 20/10/2062	10,216	11,707	0.01	GMAC Mortgage Corp. Loan Trust				4.394% due 19/08/2045	1,300	994	0.00
Domi BV				0.000% due 19/07/2035	5	3	0.00	4.419% due 19/06/2036	2,039	906	0.00
2.914% due 16/04/2057	22,829	26,131	0.02	3.704% due 19/04/2036	239	198	0.00	4.434% due 19/01/2035	125	121	0.00
3.081% due 15/06/2056	19,485	22,279	0.02	3.841% due 18/03/2035	9	9	0.00	4.594% due 19/12/2036	1,426	1,341	0.00
Downey Savings & Loan Association Mortgage Loan Trust				3.847% due 19/11/2035	53	21	0.00	4.732% due 19/07/2045	15	13	0.00
3.944% due 19/10/2036	\$ 4,856	4,534	0.01	Great Hall Mortgages PLC				5.104% due 20/06/2035	609	558	0.00
3.954% due 19/10/2036	3,283	2,237	0.00	2.628% due 18/03/2039	€ 723	822	0.00	5.244% due 19/09/2035	60	45	0.00
4.334% due 19/10/2045	2,462	2,257	0.00	2.938% due 18/06/2039	1,960	2,165	0.00	5.294% due 19/02/2036	1,630	673	0.00
4.494% due 19/10/2045	2,246	2,184	0.00	3.608% due 18/06/2039	8,800	9,707	0.01	5.744% due 19/10/2035	5,019	2,456	0.00
4.574% due 19/09/2044	5	5	0.00	4.166% due 18/06/2039	€ 1,460	1,918	0.00	5.744% due 19/01/2036	857	314	0.00
Dutch Property Finance BV				4.326% due 18/06/2038	4,200	5,463	0.01	5.763% due 25/10/2037	8,454	8,046	0.01
3.063% due 28/04/2062	€ 9,504	10,888	0.01	4.646% due 18/03/2039	1,710	2,178	0.00	5.826% due 19/11/2034	174	170	0.00
3.063% due 28/04/2064	28,949	33,189	0.03	5.116% due 18/06/2039	2,000	2,548	0.00	6.474% due 25/02/2036	147	38	0.00
Edenbrook Mortgage Funding PLC				GreenPoint Mortgage Funding Trust				Harbour PLC			
4.616% due 22/03/2057	£ 40,014	53,167	0.04	4.163% due 25/10/2046	\$ 5,185	5,032	0.01	4.797% due 28/10/2054	£ 17,754	23,638	0.02
Elstree PLC				4.183% due 25/04/2036	235	198	0.00	Harmony French Home Loans			
4.454% due 21/01/2065	23,460	31,117	0.03	4.203% due 25/06/2045	1,276	1,099	0.00	2.774% due 27/05/2064	€ 37,187	42,549	0.04
EMF-UK PLC				4.283% due 25/10/2045	1,289	1,248	0.00	Harvest Funding PLC			
4.846% due 13/03/2046	3,338	4,440	0.01	4.343% due 25/02/2036	1,067	985	0.00	4.643% due 15/11/2069	£ 113,900	151,197	0.12
Eurohome UK Mortgages PLC				4.383% due 25/10/2045	1,193	1,114	0.00	5.043% due 15/11/2069	14,600	19,316	0.02
4.016% due 15/06/2044	99	131	0.00	Grifonas Finance PLC				5.443% due 15/11/2069	15,000	19,907	0.02
4.166% due 15/06/2044	3,775	4,983	0.01	2.419% due 28/08/2039	€ 8,042	9,074	0.01	Hawksmoor Mortgage Funding PLC			
4.466% due 15/09/2044	7,250	9,475	0.01	GS Mortgage Securities Corp. Trust				4.587% due 25/02/2057	70,000	93,020	0.08
Eurosail PLC				3.659% due 10/01/2043	\$ 1,900	1,778	0.00	Hilton USA Trust			
2.641% due 13/03/2045	€ 3,056	3,469	0.00	3.721% due 10/02/2037	18,435	18,074	0.02	2.828% due 05/11/2035	\$ 15,286	12,744	0.01
2.801% due 10/09/2044	2,049	2,338	0.00	3.879% due 26/09/2036	3,453	2,075	0.00	HomeBanc Mortgage Trust			
2.851% due 13/03/2045	4,000	4,282	0.01	4.872% due 15/07/2035	27,852	18,243	0.02	4.272% due 25/04/2047	721	613	0.00
4.316% due 10/09/2044	£ 768	1,018	0.00	5.102% due 26/04/2037	4,681	1,089	0.00	4.274% due 25/04/2037	274	271	0.00
4.346% due 10/06/2044	674	893	0.00	6.922% due 15/11/2032	19,350	19,159	0.02	4.283% due 25/01/2036	214	211	0.00
4.636% due 13/09/2045	6,873	8,928	0.01	GS Mortgage-Backed Securities Trust				4.498% due 25/01/2036	5,636	5,311	0.01
4.816% due 13/06/2045	2,585	3,427	0.00	3.133% due 24/11/2067	€ 33,400	38,287	0.03	4.503% due 25/12/2034	34	33	0.00
4.866% due 13/06/2045	3,172	4,090	0.00	GSC Capital Corp. Mortgage Trust				Hops Hill PLC			
Finsbury Square PLC				4.163% due 25/02/2036	\$ 1,182	1,136	0.00	4.614% due 21/04/2056	£ 26,389	35,051	0.03
4.546% due 16/12/2071	536	712	0.00	GSMPS Mortgage Loan Trust				Household Capital RMBS			
First Horizon Alternative Mortgage Securities Trust				4.113% due 25/03/2035	4,498	4,248	0.01	6.231% due 21/07/2087	AUD 21,516	14,868	0.01
3.994% due 25/09/2035	\$ 128	123	0.00	4.113% due 25/09/2035	5,360	4,659	0.01	6.581% due 20/07/2086	17,126	11,930	0.01
4.215% due 25/11/2035	1,109	562	0.00	4.134% due 25/06/2034	2,810	2,680	0.00	7.581% due 20/07/2086	3,800	2,647	0.00
4.264% due 25/02/2036	83	59	0.00	4.163% due 25/06/2034	951	871	0.00	HSI Asset Loan Obligation Trust			
4.336% due 25/03/2035	406	223	0.00	7.052% due 20/10/2032	830	781	0.00	2.867% due 25/12/2036 (a)	\$ 1,481	125	0

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
6.060% due 25/10/2034	\$ 253	\$ 332	0.00	Jeronimo Funding DAC	€ 21,065	\$ 24,201	0.02	La Trobe Financial Capital Markets Trust	AUD 13,364	\$ 9,255	0.01
Impac Secured Assets CMN Owner Trust				3.415% due 25/10/2064				5.000% due 15/08/2057	2,632	1,823	0.00
5.450% due 25/03/2033	94	93	0.00	JPMorgan Alternative Loan Trust				5.050% due 15/05/2057	51,400	35,615	0.03
Impac Secured Assets Corp.				3.972% due 25/10/2036	\$ 2,725	2,449	0.00	5.167% due 13/11/2057	31,400	21,768	0.02
4.403% due 25/03/2036	829	741	0.00	4.083% due 25/07/2036	1,924	1,800	0.00	5.507% due 13/11/2057			
Impac Secured Assets Trust				4.123% due 25/05/2036	1,891	1,602	0.00	Landmark Mortgage Securities PLC			
3.983% due 25/05/2037	399	340	0.00	4.162% due 25/03/2037	790	712	0.00	4.066% due 17/06/2039	£ 4,512	5,931	0.01
4.243% due 25/03/2037	3,192	2,864	0.00	4.323% due 25/06/2037	13,639	4,642	0.01	4.666% due 17/04/2044	6,691	8,653	0.01
4.243% due 25/09/2037	2,119	1,877	0.00	4.323% due 25/04/2047	2,136	2,074	0.00	Lanebrook Mortgage Transaction PLC			
4.283% due 25/01/2037	6,145	5,445	0.01	4.420% due 25/01/2036	272	166	0.00	4.546% due 15/03/2061	38,790	51,524	0.04
4.303% due 25/11/2036	4,853	4,230	0.01	4.594% due 25/03/2036	501	373	0.00	Lansdowne Mortgage Securities PLC			
4.303% due 25/02/2037	3,716	3,419	0.00	5.843% due 26/05/2037	1,974	1,533	0.00	2.701% due 15/06/2045	€ 886	997	0.00
4.463% due 25/05/2036	315	301	0.00	6.000% due 27/12/2036	1,022	464	0.00	Legacy Mortgage Asset Trust			
4.483% due 25/09/2037	1,807	1,607	0.00	6.180% due 25/03/2036	5,723	5,130	0.01	0.000% due 25/12/2056 (a)	\$ 100,463	648	0.00
IndyMac Adjustable Rate Mortgage Trust				6.210% due 25/12/2036	53	62	0.00	0.125% due 26/12/2057 (a)	55,310	241	0.00
5.789% due 25/01/2032	0	0	0.00	6.460% due 25/12/2036	306	326	0.00	1.405% due 26/12/2057 (a)	6,172	35	0.00
IndyMac Mortgage Loan Trust				6.550% due 25/05/2036	32	35	0.00	3.102% due 25/12/2056	99,932	77,567	0.06
3.077% due 25/06/2037	2,711	2,223	0.00	6.620% due 25/08/2036	50	56	0.00	4.163% due 25/02/2058	2,367	2,325	0.00
3.156% due 25/07/2037	5,264	4,693	0.01	6.920% due 25/08/2036	3,399	2,833	0.00	4.250% due 26/08/2058	30,073	29,298	0.03
3.211% due 25/06/2037	1,415	1,293	0.00	JPMorgan Chase Commercial Mortgage Securities Trust				4.303% due 25/01/2058	16,587	15,009	0.01
3.268% due 25/04/2037	3,250	2,999	0.00	4.128% due 05/07/2031	33,610	28,341	0.02	4.334% due 25/02/2058	1,575	1,090	0.00
3.270% due 25/05/2037	1,197	1,020	0.00	4.248% due 05/07/2033	10,000	9,464	0.01	4.358% due 26/08/2058	17,864	13,618	0.01
3.301% due 25/06/2036	4,826	2,877	0.00	4.549% due 05/07/2033	3,839	3,164	0.00	4.500% due 25/02/2058	1,575	1,471	0.00
3.359% due 25/08/2037	3,910	2,779	0.00	4.723% due 15/02/2035	29,250	28,895	0.02	4.655% due 26/12/2057	48,379	39,636	0.03
3.463% due 25/08/2036	135	104	0.00	4.802% due 05/07/2033	5,665	5,486	0.01	Lehman Mortgage Trust			
3.465% due 25/08/2037	2,509	1,607	0.00	4.882% due 15/06/2035	2,180	1,450	0.00	4.263% due 25/07/2037	16	14	0.00
3.525% due 25/04/2037	5,159	4,653	0.01	4.950% due 05/07/2033	38,900	24,701	0.02	4.663% due 25/12/2035	527	304	0.00
3.609% due 25/08/2035	50	36	0.00	5.089% due 15/12/2036	17,100	7,866	0.01	5.750% due 25/01/2037	282	155	0.00
3.618% due 25/03/2036	2,702	1,821	0.00	5.223% due 15/02/2035	2,057	1,987	0.00	6.000% due 25/01/2036	2,406	524	0.00
3.653% due 25/06/2037	5,548	3,245	0.00	5.350% due 05/07/2033	9,940	4,622	0.01	6.000% due 25/07/2036	659	303	0.00
3.751% due 25/05/2037	1,631	1,077	0.00	5.502% due 05/07/2033	10,109	7,026	0.01	6.000% due 25/12/2036	934	758	0.00
3.806% due 25/01/2037	116	104	0.00	JPMorgan Mortgage Trust				Lehman XS Trust			
3.837% due 25/05/2036	106	102	0.00	3.927% due 27/07/2037	298	279	0.00	4.003% due 25/08/2036	30	37	0.00
3.880% due 25/03/2037	281	206	0.00	4.183% due 25/10/2036	143	78	0.00	4.033% due 25/02/2036	241	220	0.00
3.888% due 25/07/2036	2,703	1,741	0.00	4.316% due 25/05/2036	1,034	849	0.00	4.143% due 25/12/2036	2,958	2,481	0.00
3.923% due 25/09/2036	92	83	0.00	4.384% due 25/01/2037	996	829	0.00	4.143% due 25/09/2046	97	90	0.00
3.991% due 25/05/2035	43	29	0.00	4.407% due 25/05/2037	242	202	0.00	4.163% due 25/08/2046	2,683	2,657	0.00
4.003% due 25/07/2036	3,563	3,607	0.00	4.498% due 25/05/2037	956	823	0.00	4.163% due 25/09/2046	1,889	1,902	0.00
4.023% due 25/10/2036	1,969	1,803	0.00	4.545% due 25/04/2037	2	2	0.00	4.163% due 25/11/2046	532	508	0.00
4.083% due 25/04/2037	662	602	0.00	4.695% due 25/05/2036	1,985	1,674	0.00	4.163% due 25/03/2047	9,177	8,249	0.01
4.103% due 25/01/2037	6,085	5,679	0.01	4.701% due 25/11/2035	1,228	951	0.00	4.163% due 25/06/2047	4,259	4,012	0.00
4.113% due 25/06/2036	2,345	1,970	0.00	4.782% due 25/05/2036	31	26	0.00	4.173% due 25/08/2046	6,447	6,020	0.01
4.123% due 25/08/2036	7,090	4,464	0.01	4.901% due 25/04/2036	1,969	1,694	0.00	4.183% due 25/11/2046	11,404	10,687	0.01
4.123% due 25/02/2037	4,891	4,573	0.01	4.930% due 25/08/2036	2,384	1,895	0.00	4.203% due 25/06/2047	3,807	3,685	0.00
4.123% due 25/07/2047	2,786	1,843	0.00	4.970% due 25/08/2035	133	123	0.00	4.263% due 25/08/2037	1,911	1,892	0.00
4.143% due 25/10/2036	4,493	1,783	0.00	5.054% due 25/10/2037	1,592	1,212	0.00	4.283% due 25/02/2046	6,751	6,224	0.01
4.143% due 25/04/2037	1,114	1,013	0.00	5.175% due 25/11/2035	2,437	1,961	0.00	4.663% due 25/08/2047	7,438	7,108	0.01
4.144% due 25/09/2036	56	53	0.00	5.186% due 25/07/2035	94	93	0.00	5.244% due 25/03/2047	2,087	1,934	0.00
4.161% due 25/12/2035	2,799	1,872	0.00	5.420% due 25/09/2035	166	165	0.00	5.463% due 25/09/2047	1,092	1,040	0.00
4.163% due 25/06/2046	4,365	4,037	0.00	5.500% due 25/07/2036	2,443	927	0.00	Liberty Trust			
4.163% due 25/11/2046	5,009	4,933	0.01	5.750% due 25/01/2036	971	421	0.00	5.012% due 10/10/2058	AUD 15,862	10,986	0.01
4.183% due 25/11/2035	27	19	0.00	5.750% due 25/03/2037	3,736	1,283	0.00	5.305% due 25/04/2058	16,530	11,464	0.01
4.183% due 25/11/2036	234	228	0.00	5.754% due 25/04/2035	188	179	0.00	5.312% due 10/10/2058	37,800	26,148	0.02
4.183% due 25/02/2046	4,160	3,246	0.00	5.832% due 25/06/2034	3	3	0.00	5.555% due 25/08/2056	17,213	11,958	0.01
4.183% due 25/04/2046	2,187	2,014	0.00	5.923% due 25/08/2035	4	4	0.00	London Wall Mortgage Capital PLC			
4.183% due 25/05/2046	5,432	5,059	0.01	6.000% due 25/08/2037	16,211	6,769	0.01	4.738% due 15/05/2057	£ 11,463	15,248	0.01
4.203% due 25/04/2046	2,058	1,895	0.00	6.250% due 25/08/2037	5,052	1,300	0.00	Ludgate Funding PLC			
4.223% due 25/04/2035	146	140	0.00	6.500% due 25/01/2035	1,016	1,053	0.00	2.282% due 01/01/2061	€ 1,778	2,004	0.00
4.236% due 25/09/2036	1,173	717	0.00	6.500% due 25/07/2036	216	67	0.00	2.362% due 01/01/2061	572	622	0.00
4.263% due 25/11/2036	2,737	2,842	0.00	6.500% due 25/08/2036	4,320	1,366	0.00	2.432% due 01/01/2061	1,907	2,067	0.00
4.263% due 25/09/2037	3,082	2,901	0.00	6.540% due 25/08/2036	71	57	0.00	2.558% due 01/12/2060	1,658	1,743	0.00
4.283% due 25/07/2035	3,950	2,620	0.00	JPMorgan Resecuritization Trust				2.822% due 01/01/2061	7,540	8,492	0.01
4.288% due 25/11/2035	1,799	1,367	0.00	4.500% due 26/04/2037	693	284	0.00	4.056% due 01/12/2060	£ 489	639	0.00
4.303% due 25/10/2036	1,830	728	0.00	5.250% due 26/09/2036	260	252	0.00	4.106% due 01/01/2061	4,196	5,316	0.01
4.337% due 25/09/2035	39	35	0.00	5.750% due 26/05/2037	112	32	0.00	4.166% due 01/12/2060	2,163	2,653	0.00
4.343% due 25/01/2036	2,687	1,800	0.00	6.000% due 26/09/2036	397	312	0.00	Lugo Funding DAC			
4.352% due 25/09/2035	238	156	0.00	6.305% due 26/09/2037	506	384	0.00	3.195% due 26/05/2066	€ 46,813	53,451	0.04
4.355% due 25/12/2034	4	4	0.00	Jubilee Place BV				Luminent Mortgage Trust			
4.363% due 25/07/2035	857	684	0.00	3.090% due 17/01/2059	€ 13,324	15,254	0.01	4.043% due 25/01/2037	\$ 1,705	1,454	0.00
4.363% due 25/11/2035	39	22	0.00	3.127% due 18/09/2062	18,867	21,595	0.02	4.103% due 25/12/2036	2,203	1,987	0.00
4.529% due 25/09/2037	10,176	7,041	0.01	3.207% due 17/09/2060	14,991	17,180	0.02	4.123% due 25/12/2036	49	48	0.00
4.543% due 25/12/2034	522	395	0.00	Jupiter Mortgage PLC				4.143% due 25/05/2046	616	551	0.00
4.563% due 25/07/2046	3,761	3,435	0.00	4.747% due 20/07/2055	£ 2,088	2,774	0.00	4.163% due 25/02/2046	1,544	1,125	0.00
4.583% due 25/11/2034	802	735	0.00	Kinbane DAC				Lura Funding DAC			
4.623% due 25/09/2034	35	30	0.00	3.378% due 24/08/2075	€ 32,181	36,857	0.03	0.000% due 27/08/2079 (f)	€ 4,299	1,483	0.00
4.855% due 25/08/2034	56	54	0.00	3.379% due 24/01/2063	26,505	30,358	0.03	3.204% due 27/08/2079	22,910	26,338	0.02
5.323% due 25/10/2036	5,076	2,446	0.00	Kirkby RMBS PLC				3.504% due 27/08/2079	1,870	2,156	0.00
6.000% due 25/07/2037	659	427	0.00	0.000% due 22/02/2045	£ 1	1,580	0.00	3.954% due 27/08/2079	1,020	1,180	0.00
6.000% due 25/08/2037	944	328	0.00	2.250% due 22/02/2045	4,258	3,685	0.00	4.204% due 27/08/2079	850	974	0.00
6.500% due 25/07/2037	373	108	0.00	4.668% due 22/02/2045	10,897	14,440	0.01	5.204% due 27/08/2079	595	677	0.00
6.500% due 25/09/2037	1,781	899	0.00	5.868% due 22/02/2045	13,150	17,128	0.02	5.954% due 27/08/2079	1,275	1,391	0.00
6.500% due 25/10/2037</											

Schedule of Investments Income Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Mansard Mortgages PLC				5.750% due 25/02/2036	\$ 235	\$ 221	0.00	4.535% due 16/01/2060	£ 33,539	\$ 44,532	0.04
4.046% due 15/04/2047	£ 646	\$ 854	0.00	6.000% due 25/12/2035	1,882	661	0.00	4.835% due 16/01/2060	5,628	7,494	0.01
5.116% due 15/12/2049	1,818	2,384	0.00	6.000% due 25/08/2036	5,364	2,497	0.00	5.135% due 16/01/2060	3,752	4,985	0.01
5.866% due 15/12/2049	1,616	2,164	0.00	6.000% due 25/10/2037	10,419	4,637	0.01	5.635% due 16/01/2060	3,126	4,172	0.00
MASTR Adjustable Rate Mortgages Trust				6.354% due 25/08/2036	1,214	196	0.00	7.235% due 16/01/2060	1,250	1,666	0.00
3.184% due 25/02/2035	\$ 144	126	0.00	6.500% due 25/02/2036	99	38	0.00	7.735% due 16/01/2060	192	255	0.00
4.069% due 25/03/2035	377	340	0.00	Morgan Stanley Re-REMIC Trust				Polaris PLC			
4.198% due 25/03/2035	70	62	0.00	4.035% due 26/12/2036	988	881	0.00	0.000% due 27/03/2069	45,800	60,873	0.05
4.594% due 25/12/2046	5,072	5,204	0.01	Morgan Stanley Resecuritization Trust				4.555% due 26/02/2068	45,167	59,951	0.05
4.863% due 25/09/2037	6,712	2,605	0.00	3.436% due 26/06/2047	4,198	3,656	0.00	Precise Mortgage Funding PLC			
4.910% due 25/03/2035	36	30	0.00	3.522% due 26/11/2046	2,301	2,035	0.00	4.716% due 16/07/2060	40,267	53,535	0.04
5.643% due 25/09/2034	504	453	0.00	Mortgage Funding PLC				Progress Trust			
6.307% due 25/12/2035	507	510	0.00	4.966% due 13/03/2046	£ 4,424	5,858	0.01	5.349% due 12/08/2055	AUD 25,494	17,675	0.02
MASTR Alternative Loan Trust				MortgageIT Securities Corp. Mortgage Loan Trust				Project Cashmere			
5.500% due 25/04/2035	1,542	836	0.00	4.223% due 25/06/2047	\$ 6,371	5,669	0.01	4.543% due			
5.750% due 25/08/2035	1,235	509	0.00	4.263% due 25/09/2037	2,856	2,187	0.00	30/12/2057 (c)	1,122,000	774,780	0.62
6.500% due 25/05/2034	41	42	0.00	MortgageIT Trust				5.713% due			
MASTR Asset Securitization Trust				4.323% due 25/10/2035	52	52	0.00	30/12/2057 (c)	155,200	107,279	0.09
5.000% due 25/07/2019	0	0	0.00	4.363% due 25/08/2035	780	785	0.00	5.863% due			
6.000% due 25/06/2036	1,566	831	0.00	4.383% due 25/12/2035	866	873	0.00	30/12/2057 (c)	97,800	67,602	0.06
6.000% due 25/10/2036	512	411	0.00	4.648% due 25/02/2035	139	139	0.00	6.163% due			
MASTR Reperting Loan Trust				Mortimer BTL PLC				30/12/2057 (c)	65,400	45,207	0.04
4.123% due 25/07/2035	2,557	1,160	0.00	4.916% due 22/12/2056	£ 17,609	23,396	0.02	6.563% due			
7.000% due 25/08/2034	8	5	0.00	Mortimer Mix PLC				30/12/2057 (c)	53,500	36,982	0.03
MASTR Seasoned Securitization Trust				4.579% due 22/09/2067	19,694	26,153	0.02	Proteus RMBS DAC			
4.163% due 25/10/2032	77	70	0.00	MSDB Trust				0.000% due			
Mellon Residential Funding Corp. Mortgage Pass-Through Trust				3.427% due 11/07/2039	\$ 1,600	1,548	0.00	29/10/2054 (b)(f)	€ 14,190	11,254	0.01
4.180% due 15/12/2030	1	1	0.00	Natixis Commercial Mortgage Securities Trust				3.070% due 29/10/2054	7,338	8,306	0.01
4.220% due 15/06/2030	139	137	0.00	3.858% due 10/04/2037	5,780	5,542	0.01	3.520% due 29/10/2054	8,681	9,754	0.01
Merrill Lynch Alternative Note Asset Trust				New Century Alternative Mortgage Loan Trust				3.820% due 29/10/2054	6,313	7,030	0.01
4.163% due 25/03/2037	10,088	2,660	0.00	4.460% due 25/10/2036	5,935	1,048	0.00	4.800% due 29/10/2054	4,735	5,263	0.01
4.183% due 25/04/2037	11,135	1,821	0.00	6.810% due 25/07/2036	3,063	574	0.00	6.670% due 29/10/2054	3,946	4,374	0.01
4.288% due 25/06/2037	2,004	812	0.00	New Residential Mortgage Loan Trust				Puma Trust			
Merrill Lynch Mortgage Investors Trust				3.750% due 25/08/2055	2,811	2,716	0.00	5.258% due 18/04/2056	AUD 41,193	28,580	0.02
0.239% due 25/01/2029 (a)	183	0	0.00	4.000% due 25/04/2057	4,453	4,279	0.01	RBSGC Mortgage Loan Trust			
4.183% due 25/07/2030	13	12	0.00	4.500% due 25/05/2058	10,136	9,809	0.01	4.213% due 25/01/2037	\$ 431	198	0.00
4.223% due 25/04/2029	203	189	0.00	Newgate Funding PLC				RBSGC Structured Trust			
4.423% due 25/06/2028	0	0	0.00	2.369% due 01/12/2050	€ 1,954	2,225	0.00	5.500% due 25/11/2035	46	38	0.00
4.423% due 25/09/2029	1	1	0.00	2.488% due 01/12/2050	1,245	1,343	0.00	RBSSP Resecuritization Trust			
4.483% due 25/08/2035	2,675	2,518	0.00	3.001% due 15/12/2050	5,702	6,493	0.01	4.009% due 27/06/2036	2,100	1,907	0.00
4.588% due 25/11/2029	258	199	0.00	4.026% due 01/12/2050	£ 11,745	15,448	0.01	4.035% due 26/12/2036	1,067	1,021	0.00
4.708% due 25/08/2036	1,832	1,681	0.00	4.026% due 15/12/2050	4,888	6,386	0.01	4.819% due 26/01/2036	3,297	3,137	0.00
4.767% due 25/09/2029	35	35	0.00	4.036% due 01/12/2050	1,446	1,904	0.00	6.000% due 26/05/2036	1,412	477	0.00
4.806% due 25/01/2029	14	14	0.00	4.866% due 15/12/2050	4,862	6,411	0.01	6.000% due 26/08/2037	502	446	0.00
4.938% due 25/05/2036	2	2	0.00	5.116% due 15/12/2050	316	410	0.00	7.552% due 26/10/2037	1,571	1,471	0.00
5.380% due 25/12/2035	874	859	0.00	Nomura Asset Acceptance Corp. Alternative Loan Trust				Residential Accredit Loans, Inc. Trust			
5.506% due 25/11/2035	29	28	0.00	0.000% due 25/02/2036	\$ 3	0	0.00	2.787% due			
5.645% due 25/12/2032	3	3	0.00	4.263% due 25/06/2037	451	386	0.00	25/12/2036 (a)	1,379	156	0.00
5.850% due 25/12/2034	100	99	0.00	4.283% due 25/12/2035	696	163	0.00	2.877% due			
6.525% due 25/01/2037	0	0	0.00	4.559% due 25/06/2036	210	144	0.00	25/01/2037 (a)	1,482	197	0.00
Merrill Lynch Mortgage-Backed Securities Trust				4.763% due 25/05/2035	884	802	0.00	2.887% due			
4.260% due 25/04/2037	1,232	1,004	0.00	5.034% due 25/05/2035	1,262	587	0.00	25/12/2036 (a)	596	67	0.00
6.200% due 25/08/2036	1,095	943	0.00	5.688% due 25/07/2035	13	13	0.00	3.437% due			
Merrion Square Residential DAC				6.169% due 25/03/2047	589	540	0.00	25/12/2036 (a)	837	119	0.00
3.378% due 24/03/2081	€ 35,619	40,856	0.03	6.215% due 25/08/2036	9,748	2,489	0.00	3.870% due 25/11/2037	375	315	0.00
MetLife Securitization Trust				6.408% due 25/05/2036	693	121	0.00	3.963% due 25/05/2037	79	76	0.00
3.750% due 25/03/2057	\$ 3,440	3,322	0.00	6.495% due 25/03/2047	1,083	993	0.00	4.013% due 25/03/2037	1,509	1,170	0.00
Mill City Mortgage Loan Trust				Nomura Resecuritization Trust				4.063% due 25/08/2035	121	82	0.00
3.250% due 25/01/2061	9,742	8,342	0.01	1.570% due 26/03/2037	910	751	0.00	4.063% due 25/12/2036	2,555	1,889	0.00
Morgan Stanley Capital Trust				1.868% due 26/02/2037	944	800	0.00	4.063% due 25/06/2037	713	702	0.00
4.523% due 15/08/2033	7,568	6,226	0.01	4.663% due 25/07/2036	16,270	15,837	0.01	4.063% due 25/02/2047	1,008	941	0.00
Morgan Stanley Mortgage Capital Holdings LLC				NovaStar Mortgage Funding Trust				4.083% due 25/01/2037	3,612	3,319	0.00
3.397% due 13/09/2039	14,710	14,130	0.01	0.382% due 25/09/2046	8,879	3,267	0.00	4.103% due 25/12/2036	1,677	1,586	0.00
Morgan Stanley Mortgage Loan Trust				OBX Trust				4.103% due 25/01/2037	1,368	1,228	0.00
2.160% due 25/06/2037	3,367	1,738	0.00	4.413% due 25/06/2057	910	905	0.00	4.113% due 25/12/2036	1,597	1,222	0.00
3.128% due 25/11/2037	5,604	3,842	0.00	Olympus Trust				4.123% due 25/07/2036	6,182	2,284	0.00
3.440% due 25/11/2037	75	46	0.00	4.999% due 12/11/2057	AUD 18,879	13,078	0.01	4.123% due 25/01/2037	1,477	1,021	0.00
3.672% due 25/05/2036	1,384	702	0.00	Pepper Prime Trust				4.143% due 25/07/2036	911	867	0.00
4.083% due 25/06/2036	3,416	653	0.00	4.999% due 12/04/2067	1,424	986	0.00	4.143% due 25/09/2036	1,411	1,337	0.00
4.103% due 25/08/2036	5,199	1,060	0.00	PHH Alternative Mortgage Trust				4.143% due 25/12/2036	1,001	919	0.00
4.273% due 25/02/2047	6,601	2,402	0.00	4.083% due 25/02/2037	\$ 2,810	2,066	0.00	4.143% due 25/05/2037	879	830	0.00
4.300% due 25/10/2037	608	398	0.00	4.243% due 25/05/2037	1,242	1,132	0.00	4.143% due 25/07/2037	2,921	2,803	0.00
4.459% due 25/03/2036	32	17	0.00	4.463% due 25/07/2037	519	512	0.00	4.143% due 25/05/2047	760	719	0.00
4.888% due 25/09/2035	1,724	1,744	0.00	Pierpont BTL PLC				4.163% due 25/08/2036	100	80	0.00
5.361% due 25/08/2034	17	16	0.00	4.586% due 21/09/2061	£ 23,709	31,482	0.03	4.163% due 25/05/2037	2,303	1,778	0.00
5.488% due 25/11/2035	1,855	1,868	0.00	4.846% due 21/09/2054	6,151	8,172	0.01	4.193% due 25/05/2046	2,267	2,045	0.00
5.500% due 25/10/2037	192	187	0.00	PMF PLC				4.303% due 25/02/2046	62	28	0.0

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
4.594% due 25/09/2046	\$ 3,745	\$ 3,548	0.00	RMAC Securities PLC				3.933% due 25/02/2036	\$ 1,574	\$ 1,342	0.00
4.655% due 25/10/2037	4,023	3,179	0.00	2.547% due 12/06/2044	€ 1,110	\$ 1,257	0.00	4.083% due 25/01/2037	2,459	2,255	0.00
4.670% due 25/02/2035	402	362	0.00	2.637% due 12/06/2044	3,706	4,083	0.00	4.123% due 25/01/2037	1,545	1,413	0.00
4.744% due 25/01/2046	133	102	0.00	2.667% due 12/06/2044	1,061	1,166	0.00	4.123% due 25/07/2046	2,635	2,368	0.00
5.010% due 25/07/2035	530	499	0.00	2.867% due 12/06/2044	3,577	3,909	0.00	4.123% due 25/09/2047	153	146	0.00
5.104% due 25/09/2045	273	236	0.00	4.016% due 12/06/2044	£ 1,732	2,274	0.00	4.163% due 25/02/2036	273	229	0.00
5.244% due 25/08/2035	1,331	997	0.00	4.036% due 12/06/2044	12,997	16,974	0.02	4.183% due 25/05/2036	2,229	1,424	0.00
5.288% due 25/02/2035	320	112	0.00	4.049% due 12/06/2044	\$ 179	174	0.00	4.183% due 25/09/2047	8,831	8,253	0.01
5.500% due 25/06/2035	597	508	0.00	4.296% due 12/06/2044	£ 450	568	0.00	4.203% due 25/05/2036	7,684	6,467	0.01
5.500% due 25/09/2035	913	723	0.00	4.696% due 12/06/2044	836	1,097	0.00	4.203% due 25/09/2047	7,522	6,832	0.01
5.500% due 25/02/2036	417	348	0.00	Rochester Financing PLC				4.223% due 25/02/2036	737	682	0.00
5.750% due 25/01/2037	1,187	904	0.00	5.046% due 18/12/2044	1,010	1,341	0.00	4.223% due 25/05/2045	31	30	0.00
6.000% due 25/09/2035	1,418	1,255	0.00	Ronda RMBS DAC				4.234% due 19/04/2035	2	2	0.00
6.000% due 25/12/2035	1,206	1,050	0.00	0.000% due 28/10/2075 (f)	€ 710	635	0.00	4.254% due 19/07/2035	14	14	0.00
6.000% due 25/04/2036	753	614	0.00	2.963% due 28/10/2075	21,746	24,753	0.02	4.323% due 25/02/2036	58	50	0.00
6.000% due 25/05/2036	318	282	0.00	3.663% due 28/10/2075	1,806	2,043	0.00	4.354% due 19/07/2034	149	144	0.00
6.000% due 25/06/2036	1,889	1,513	0.00	4.163% due 28/10/2075	1,626	1,840	0.00	4.363% due 25/08/2036	5,483	4,502	0.01
6.000% due 25/07/2036	189	152	0.00	4.663% due 28/10/2075	1,084	1,216	0.00	4.454% due 19/12/2034	66	62	0.00
6.000% due 25/08/2036	3,523	2,971	0.00	5.163% due 28/10/2075	1,174	1,301	0.00	4.863% due 25/09/2047	3,834	3,376	0.00
6.000% due 25/09/2036	676	543	0.00	5.663% due 28/10/2075	542	592	0.00	4.879% due 19/12/2033	147	143	0.00
6.000% due 25/11/2036	142	114	0.00	8.000% due 28/10/2075	6,234	2,032	0.00	5.144% due 25/12/2035	813	695	0.00
6.000% due 25/01/2037	2,985	2,457	0.00	Roundstone Securities DAC				5.204% due 25/03/2046	508	480	0.00
6.000% due 25/03/2037	284	246	0.00	0.000% due 28/06/2058	0	0	0.00	5.244% due 25/08/2047	7,232	6,280	0.01
6.000% due 25/04/2037	270	228	0.00	1.000% due 28/06/2058	4,957	5,368	0.01	Structured Asset Securities Corp. Mortgage Loan Trust			
6.000% due 25/05/2037	236	197	0.00	3.193% due 28/06/2058	70,192	80,356	0.07	4.013% due 25/07/2035	1,262	1,140	0.00
6.000% due 25/06/2037	334	273	0.00	3.293% due 28/06/2058	8,481	9,701	0.01	4.013% due 25/05/2036	1,537	1,265	0.00
6.156% due 25/02/2036	654	551	0.00	3.493% due 28/06/2058	7,201	8,220	0.01	4.043% due 25/01/2036	504	429	0.00
6.250% due 25/01/2037	85	71	0.00	4.000% due 28/06/2058	13,602	4,050	0.00	SunTrust Adjustable Rate Mortgage Loan Trust			
6.250% due 25/02/2037	2,118	1,767	0.00	4.293% due 28/06/2058	6,000	6,838	0.01	4.184% due 25/06/2037	567	513	0.00
6.500% due 25/08/2036	2,103	1,759	0.00	5.293% due 28/06/2058	3,600	4,093	0.00	4.461% due 25/10/2037	420	374	0.00
6.500% due 25/09/2036	405	151	0.00	5.793% due 28/06/2058	1,920	2,164	0.00	TBW Mortgage-Backed Trust			
6.500% due 25/11/2036	169	141	0.00	Santander Residential FT				5.500% due 25/07/2036	10	1	0.00
6.500% due 25/02/2037	3,618	3,062	0.00	3.088% due 18/10/2068	55,507	63,623	0.05	5.965% due 25/07/2037	3,276	911	0.00
6.750% due 25/06/2037	867	305	0.00	Sapphire Trust Central Finance				6.450% due 25/03/2037	12,356	2,346	0.00
6.864% due 25/08/2047	7,433	940	0.00	4.999% due 12/02/2067	AUD 1,387	961	0.00	TDA Mixto FTA			
Residential Asset Securitization Trust				4.999% due 12/12/2067	30,009	20,784	0.02	2.566% due 22/06/2040	€ 2,541	2,748	0.00
4.073% due 25/04/2037	4,134	754	0.00	5.131% due 12/03/2068	36,100	25,013	0.02	Terwin Mortgage Trust			
4.313% due 25/11/2035	106	49	0.00	5.299% due 12/12/2067	52,800	36,480	0.03	4.323% due 25/10/2037	\$ 4,938	1,450	0.00
5.500% due 25/08/2034	575	575	0.00	5.570% due 14/01/2066	7,794	5,417	0.01	Thornburg Mortgage Securities Trust			
5.500% due 25/09/2035	2,491	986	0.00	Sequoia Mortgage Trust				2.690% due 25/03/2044	381	374	0.00
5.750% due 25/02/2036	1,039	1,013	0.00	4.015% due 20/07/2037	\$ 1,128	858	0.00	4.016% due 25/09/2037	164	163	0.00
6.000% due 25/07/2035	1,189	617	0.00	4.159% due 20/06/2037	2,688	2,183	0.00	4.259% due 25/09/2037	80	79	0.00
6.000% due 25/02/2036	17,167	6,077	0.01	4.394% due 20/11/2034	407	390	0.00	4.287% due 25/04/2036	473	446	0.00
6.000% due 25/04/2036	2,866	1,115	0.00	4.649% due 20/02/2034	97	87	0.00	4.711% due 25/10/2046	29	28	0.00
6.000% due 25/06/2036	3,996	1,340	0.00	Sestante Finance SRL				5.116% due 25/07/2036	1,068	867	0.00
6.000% due 25/09/2036	7,162	1,899	0.00	2.388% due 23/07/2046	€ 7,979	8,667	0.01	5.180% due 25/04/2045	2	1	0.00
6.000% due 25/12/2036	9,947	2,559	0.00	Stratton BTL Mortgage Funding PLC				6.039% due 25/06/2037	64	53	0.00
6.000% due 25/04/2037	1,054	505	0.00	4.477% due 20/01/2054	£ 6,231	8,277	0.01	Towd Point Mortgage Funding PLC			
6.000% due 25/07/2037	1,064	365	0.00	Stratton Mortgage Funding PLC				4.584% due 20/04/2051	£ 17,994	23,886	0.02
6.000% due 25/08/2037	2,234	958	0.00	4.649% due 28/06/2050	18,522	24,593	0.02	4.672% due 20/07/2053	79,756	105,920	0.09
6.000% due 25/01/2046	2,374	828	0.00	4.721% due 25/06/2049	18,880	25,069	0.02	4.984% due 20/04/2051	2,107	2,798	0.00
6.250% due 25/08/2036	1,218	858	0.00	5.496% due 20/06/2060	17,063	22,681	0.02	5.147% due 20/02/2054	22,009	29,274	0.03
6.250% due 25/12/2036	2,002	594	0.00	Structured Adjustable Rate Mortgage Loan Trust				5.284% due 20/04/2051	1,263	1,678	0.00
6.500% due 25/07/2036	1,068	258	0.00	4.063% due 25/09/2034	\$ 229	217	0.00	5.984% due 20/04/2051	1,051	1,399	0.00
6.500% due 25/09/2036	1,185	327	0.00	4.076% due 25/07/2035	154	77	0.00	6.147% due 20/07/2053	4,300	5,724	0.01
6.500% due 25/04/2037	9,894	2,557	0.00	4.083% due 25/01/2037	1,475	1,482	0.00	6.984% due 20/04/2051	841	1,118	0.00
6.500% due 25/06/2037	6,873	1,259	0.00	4.183% due 25/10/2035	1,336	1,284	0.00	7.247% due 20/07/2053	2,842	3,777	0.00
6.609% due 25/02/2037	11,476	2,539	0.00	4.195% due 25/10/2036	1,698	1,545	0.00	7.984% due 20/04/2051	527	702	0.00
Residential Funding Mortgage Securities, Inc. Trust				4.203% due 25/05/2037	595	562	0.00	8.247% due 20/07/2053	1,600	2,130	0.00
0.000% due 25/09/2036	33	0	0.00	4.243% due 25/05/2037	1,103	1,013	0.00	Towd Point Mortgage Trust			
3.534% due 25/06/2035	231	128	0.00	4.274% due 25/02/2036	2,392	1,790	0.00	2.750% due 25/06/2057	\$ 1,862	1,834	0.00
4.135% due 25/08/2035	30	10	0.00	4.313% due 25/09/2034	2,490	2,256	0.00	2.750% due 25/10/2057	3,824	3,788	0.00
5.066% due 25/04/2037	83	42	0.00	4.349% due 25/08/2035	1,357	1,230	0.00	3.000% due 25/06/2058	1,306	1,235	0.00
5.351% due 25/04/2037	341	295	0.00	4.393% due 25/04/2036	95	80	0.00	3.250% due 25/07/2056	332	331	0.00
5.392% due 25/09/2035	2,106	1,307	0.00	4.418% due 25/05/2036	1,745	1,206	0.00	3.750% due 25/04/2055	3,570	3,541	0.00
5.439% due 25/08/2036	961	631	0.00	4.429% due 25/11/2035	42	27	0.00	3.750% due 25/10/2056	20,092	19,835	0.02
5.497% due 27/07/2037	222	145	0.00	4.486% due 25/07/2035	430	380	0.00	3.799% due 25/07/2057	13,185	11,765	0.01
6.000% due 25/06/2036	193	164	0.00	4.603% due 25/01/2035	459	444	0.00	4.072% due 25/04/2056	12,200	11,529	0.01
6.000% due 25/07/2036	146	127	0.00	4.625% due 25/11/2037	236	224	0.00	Tower Bridge Funding PLC			
6.000% due 25/09/2036	598	482	0.00	4.705% due 25/09/2034	0	0	0.00	4.538% due 20/12/2066	£ 14,673	19,480	0.02
6.250% due 25/08/2036	954	806	0.00	4.951% due 25/11/2037	128	79	0.00	4.627% due 20/05/2066	10,144	13,477	0.01
Resimac Premier Trust				5.075% due 25/02/2035	1,829	1,748	0.00	4.628% due 20/05/2066	3,695	4,910	0.01
5.399% due 12/02/2056	AUD 33,359	23,180	0.02	5.384% due 25/01/2035	30	29	0.00	Trinity Square PLC			
5.423% due 11/02/2058	47,500	32,913	0.03	5.422% due 25/08/2036	2,497	1,482	0.00	4.647% due 15/07/2059	39,004	51,807	0.04
Resloc UK PLC				5.534% due 25/10/2035	68	65	0.00	5.047% due 15/07/2059	3,000	3,986	0.00
3.797% due 15/12/2043	\$ 8,120	8,014	0.01	5.645% due 25/10/2037	2,090	1,969	0.00	Triton Bond Trust			
4.086% due 15/12/2043	£ 1,501	1,922	0.00	Structured Asset Mortgage Investments Trust				5.000% due 15/02/2058	AUD 13,765	9,534	0.01
RiverView HECM Trust				3.457% due 25/05/2047	2,646	2,125	0.00	5.250% due 15/02/2058	27,300	18,858	0.02
4.033% due 25/05/2047	\$ 917	820	0.00	3.666% due 19/10/2034	219	193	0.00	5.299% due 12/03/2057	45,203	31,294	0.03
RMAC PLC				3.883% due 25/08/2036	7,430	6,629	0.01	Twin Bridges PLC			
4.947% due 15/02/2047	£ 12,898	17,128	0.02	3.883% due 25/10/2036	3,165	2,770	0.00	4.927% due 15/05/2056	£ 7,675	10,223	0.01
7.347% due 15/02/2047	3,273	4,356	0.01								

Schedule of Investments Income Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Uropa Securities PLC				5.896% due 21/12/2049	£ 6,405	\$ 8,502	0.01	Auto1 Car Funding SARL			
4.216% due 10/10/2040	£ 6,630	\$ 8,457	0.01	6.396% due 21/12/2049	3,660	4,849	0.01	2.829% due 15/12/2033	€ 5,782	\$ 6,620	0.01
Valley Funding PLC				6.896% due 21/12/2049	3,660	4,810	0.01	AutoFlorence SRL			
0.000% due 16/05/2066 (f)	8,427	10,238	0.01	Washington Mutual Mortgage Pass-Through				2.968% due 24/12/2044	44,100	50,571	0.04
4.747% due 16/05/2066	37,316	49,492	0.04	Certificates Trust				Bavarian Sky S.A.			
5.247% due 16/05/2066	5,246	6,962	0.01	3.808% due 25/09/2036	\$ 553	154	0.00	2.705% due 20/02/2034	51,100	58,449	0.05
5.747% due 16/05/2066	5,474	7,256	0.01	4.016% due 25/10/2036	3,717	1,025	0.00	BBVA Consumer Auto			
6.747% due 16/05/2066	2,828	3,750	0.00	4.060% due 25/10/2036	8,696	3,104	0.00	2.819% due 25/02/2042	45,000	51,495	0.04
7.747% due 16/05/2066	1,825	2,422	0.00	4.083% due 25/02/2037	542	431	0.00	2.879% due 19/05/2042	80,002	91,555	0.07
9.247% due 16/05/2066	1,004	1,337	0.00	4.113% due 25/02/2036	1,050	950	0.00	3.117% due 19/03/2038	59,146	67,839	0.06
Wachovia Mortgage Loan Trust LLC				4.143% due 25/06/2037	323	314	0.00	3.239% due 19/05/2042	889	1,016	0.00
1.492% due 25/01/2037	\$ 1,852	621	0.00	4.213% due 25/05/2035	1,490	1,279	0.00	Bumper NL BV			
1.559% due 25/08/2036	1,166	372	0.00	4.283% due 25/12/2035	2,063	1,835	0.00	2.925% due 21/03/2036	50,181	57,461	0.05
5.972% due 20/08/2035	66	65	0.00	4.363% due 25/06/2035	248	203	0.00	Cardiff Auto Receivables Securitisation PLC			
6.683% due 20/10/2035	93	91	0.00	4.504% due 25/04/2047	3,450	3,068	0.00	0.000% due 20/08/2031 (f)	£ 1	0	0.00
WaMu Mortgage Pass-Through Certificates Trust				4.574% due 25/11/2046	80	74	0.00	5.135% due 20/08/2031	2,495	3,318	0.00
3.408% due 25/01/2037	629	559	0.00	4.664% due 25/09/2046	2,987	2,587	0.00	5.636% due 20/08/2031	2,697	3,596	0.00
3.455% due 25/01/2037	2,488	2,107	0.00	4.684% due 25/04/2046	3,335	3,101	0.00	6.335% due 20/08/2031	1,806	2,423	0.00
3.632% due 25/03/2037	754	638	0.00	4.684% due 25/07/2046	5,317	3,309	0.00	7.985% due 19/03/2031	1,925	2,613	0.00
3.632% due 25/05/2046	30	24	0.00	4.704% due 25/08/2046	4,064	2,361	0.00	10.486% due 20/08/2031	3,449	4,696	0.00
3.642% due 25/09/2036	104	87	0.00	4.994% due 25/04/2047	13,988	12,600	0.01	12.736% due 20/08/2031	4,513	5,214	0.00
3.667% due 25/06/2037	918	807	0.00	5.500% due 25/07/2035	733	691	0.00	Cars Alliance SARL			
3.748% due 25/12/2046	5,505	4,913	0.01	5.500% due 25/11/2035	71	66	0.00	2.856% due 19/05/2036	€ 29,800	34,115	0.03
3.813% due 25/05/2037	706	614	0.00	5.750% due 25/01/2036	2,174	1,939	0.00	Chesapeake Funding DAC			
3.871% due 25/06/2037	1,181	1,052	0.00	5.750% due 25/02/2036	104	98	0.00	4.082% due 15/07/2027	\$ 47,800	47,794	0.04
3.911% due 25/12/2036	462	418	0.00	6.000% due 25/11/2035	1,475	1,477	0.00	4.260% due 15/12/2028	11,000	10,994	0.01
3.946% due 25/05/2037	1,056	883	0.00	6.000% due 25/07/2036	3,609	2,910	0.00	Citizen Irish Auto Receivables Trust DAC			
3.966% due 25/11/2036	3,513	3,231	0.00	6.000% due 25/04/2037	1,512	1,309	0.00	2.779% due 15/08/2033	€ 19,629	22,483	0.02
3.976% due 25/02/2037	1,351	1,225	0.00	6.500% due 25/11/2035	2,745	1,982	0.00	2.814% due 15/12/2032	103	118	0.00
3.978% due 27/02/2034	43	43	0.00	6.500% due 25/03/2036	2,786	2,138	0.00	Driver Australia Eleven			
3.986% due 25/02/2037	6,531	6,180	0.01	6.812% due 25/07/2036	10,200	2,096	0.00	5.300% due 21/11/2033	AUD 33,985	23,557	0.02
4.028% due 25/06/2037	615	564	0.00	6.949% due 25/07/2036	1,854	381	0.00	Driver Australia Ten			
4.034% due 25/12/2036	546	504	0.00	7.000% due 25/02/2036	2,218	1,675	0.00	5.450% due 21/02/2033	16,509	11,461	0.01
4.041% due 25/07/2037	3,547	3,322	0.00	7.000% due 25/05/2036	2,372	2,112	0.00	FACT S.A.			
4.054% due 25/09/2036	3,262	2,820	0.00	Washington Mutual MSC Mortgage Pass-Through				2.915% due 20/04/2033	€ 26,833	30,724	0.03
4.091% due 25/04/2035	756	736	0.00	Certificates Trust				FACT S.A.			
4.119% due 25/02/2037	1,076	967	0.00	3.380% due 25/01/2035	23	21	0.00	2.935% due 22/09/2031	12,100	13,860	0.01
4.208% due 25/02/2037	2,894	2,756	0.00	Wells Fargo Alternative Loan Trust				First Mobility SARL			
4.223% due 25/04/2045	4,784	4,673	0.01	2.307% due				2.809% due 14/10/2032	25,114	28,757	0.02
4.235% due 25/12/2036	4,938	4,602	0.01	25/06/2037 (a)	601	58	0.00	First Mobility Swiss Lease			
4.294% due 25/08/2036	681	629	0.00	4.113% due 25/06/2037	723	537	0.00	2.959% due 23/09/2033	30,847	35,315	0.03
4.303% due 25/07/2045	388	380	0.00	4.193% due 25/06/2037	601	537	0.00	Foyt Finance DAC			
4.379% due 25/08/2046	632	596	0.00	6.250% due 25/07/2037	1,910	1,690	0.00	0.000% due 27/12/2041	180	1,845	0.00
4.383% due 25/01/2045	406	402	0.00	6.250% due 25/11/2037	914	783	0.00	0.000% due 27/12/2041 (f)	100	93	0.00
4.444% due 25/02/2047	1,896	1,787	0.00	Wells Fargo Commercial Mortgage Trust				2.652% due 27/12/2041	29,844	34,167	0.03
4.444% due 25/03/2047	362	327	0.00	3.874% due 15/06/2036	2,600	2,440	0.00	2.852% due 27/12/2041	2,994	3,428	0.00
4.463% due 25/12/2045	1,065	986	0.00	5.761% due 15/09/2040	16,462	16,249	0.01	3.102% due 27/12/2041	2,415	2,766	0.00
4.464% due 25/10/2036	3,052	2,886	0.00	Wells Fargo Mortgage-Backed Securities Trust				3.602% due 27/12/2041	676	775	0.00
4.483% due 25/10/2045	69	67	0.00	5.407% due 25/04/2037	269	240	0.00	4.402% due 27/12/2041	2,028	2,329	0.00
4.494% due 25/06/2047	9,356	8,110	0.01	5.698% due 25/04/2036	1,037	1,036	0.00	5.502% due 27/12/2041	769	883	0.00
4.503% due 25/01/2045	989	973	0.00	5.788% due 25/03/2036	785	778	0.00	FTA Santander Consumer Spain Auto			
4.504% due 25/04/2047	286	267	0.00	5.876% due 25/11/2037	140	129	0.00	2.980% due 17/09/2043	35,163	40,184	0.03
4.514% due 25/04/2047	1,230	1,111	0.00	5.947% due 25/10/2036	65	62	0.00	3.236% due 22/09/2039	4,948	5,673	0.01
4.514% due 25/05/2047	3,368	2,914	0.00	5.952% due 25/10/2036	1,448	1,363	0.00	Fulvia SPV SRL			
4.542% due 25/07/2047	1,297	1,151	0.00	6.000% due 25/06/2037	495	452	0.00	3.030% due 23/12/2041	55,695	63,804	0.05
4.554% due 25/07/2047	9,337	7,948	0.01	6.003% due 25/08/2036	653	621	0.00	Golden Bar Securitisation SRL			
4.563% due 25/06/2044	78	79	0.00	6.099% due 25/04/2036	751	750	0.00	3.436% due 22/09/2043	32,544	37,420	0.03
4.590% due 25/07/2037	2,937	2,745	0.00	6.105% due 25/10/2037	63	55	0.00	5.286% due 22/09/2043	6,558	7,658	0.01
4.604% due 25/03/2035	1,337	1,312	0.00	6.155% due 25/09/2036	728	703	0.00	5.986% due 22/09/2043	1,389	1,623	0.00
4.624% due 25/10/2046	4,828	4,371	0.01	6.247% due 25/08/2035	421	416	0.00	Hill FL BV			
4.643% due 25/12/2035	3,597	3,409	0.00	6.289% due 25/12/2036	485	446	0.00	2.909% due 18/10/2033	25,400	29,044	0.02
4.648% due 25/08/2046	368	355	0.00	Winchester PLC				2.929% due 18/10/2032	22,164	25,360	0.02
4.663% due 25/10/2045	6,728	5,979	0.01	4.637% due 21/10/2056	£ 18,931	25,151	0.02	2.939% due 18/06/2034	26,500	30,331	0.02
4.664% due 25/09/2046	2,341	2,181	0.00	Worldwide Plaza Trust				Koromo Italy Compartment			
4.703% due 25/03/2037	83	77	0.00	3.715% due 10/11/2036	\$ 62,860	3,779	0.00	2.905% due 26/02/2032	38,899	44,566	0.04
4.734% due 25/06/2046	1,395	1,241	0.00	WST Trust				Koromo UK PLC			
4.743% due 25/10/2045	214	208	0.00	5.238% due 18/08/2056	AUD 39,899	27,655	0.02	4.335% due 23/10/2034	£ 9,683	12,858	0.01
4.744% due 25/02/2046	2,525	2,352	0.00			8,113,133	6.50	LT Rahoitus DAC			
4.763% due 25/12/2045	3,565	3,596	0.00	ASSET-BACKED SECURITIES				2.749% due 18/07/2036	€ 28,806	32,925	0.03
4.783% due 25/08/2045	2,644	2,522	0.00	AUTOMOBILE ABS OTHER				Metro Finance Trust			
4.792% due 25/08/2046	1,866	1,645	0.00	Angle Asset Finance Radian Trust				5.370% due 16/02/2033	AUD 50,812	35,206	0.03
4.878% due 25/01/2035	1,220	1,192	0.00	5.500% due 16/03/2033	21,375	14,844	0.01	Panorama Auto Trust			
4.994% due 25/01/2047	4,048	3,682	0.00	Auto ABS Italian Stella Loans SRL				5.170% due 15/09/2033	54,073	37,404	0.03
4.997% due 25/07/2034	161	140	0.00	2.939% due 29/12/2036	€ 70,132	80,281	0.07	5.230% due 20/04/2034	41,983	29,066	0.02
5.244% due 25/09/2046	1,843	1,756	0.00	2.953% due 26/12/2041	42,900	49,135	0.04	5.270% due 15/03/2033	32,563	22,567	0.02
5.244% due 25/10/2046	1,629	1,568	0.00	Auto ABS Spanish Loans				5.367% due 20/05/2034	35,000	24,249	0.02
5.244% due 25/11/2046	1,620	1,426	0.00	3.059% due 28/09/2038	35,342	40,502	0.03	Pepper SPARKZ Trust			
5.595% due 25/03/2034	12	12	0.00	3.721% due 28/02/2032	767	877	0.00	5.300% due 15/01/2033	17,777	12,325	0.01
Warwick Finance Residential Mortgages PLC				4.421% due 28/02/2032	1,237	1,415	0.00				
0.000% due 21/12/2049 (f)	£ 2	10,561	0.01								
4.698% due 21/12/2049	20,013	26,700	0.02								
5.396% due 21/12/2049	12,810	17,109	0.02								

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Plenti Auto ABS				4.483% due 25/08/2035	\$ 42	\$ 42	0.00	4.263% due 25/08/2036	\$ 3,082	\$ 3,091	0.00
5.399% due 12/08/2033 AUD	16,677	11,568	0.01	4.513% due 25/03/2035	5,789	5,181	0.01	4.273% due 25/12/2036	1,926	1,919	0.00
Pulse UK PLC				5.488% due 25/10/2034	1,216	1,353	0.00	4.283% due 25/09/2036	1,235	1,155	0.00
4.397% due 27/05/2036 £	20,663	27,436	0.02	Ameriquest Mortgage Securities Trust				4.283% due 25/02/2037	1,276	1,265	0.00
Red & Black Auto Italy SRL				3.863% due 25/10/2036	20,255	6,122	0.01	4.603% due 25/08/2036	1,127	1,115	0.00
3.019% due 28/07/2036 €	28,730	32,986	0.03	3.938% due 25/10/2036	10,492	5,893	0.01	4.663% due 25/01/2047	1,212	1,187	0.00
Red & Black Auto Lease France				4.318% due 25/04/2036	3,418	3,355	0.00	4.716% due 25/11/2035	1,449	1,504	0.00
2.513% due 27/06/2039	25,773	29,481	0.02	4.423% due 25/03/2036	5,671	5,348	0.01	4.738% due 25/11/2034	204	204	0.00
SC Sweden SARL				Ameriquest Mortgage Securities, Inc. Asset-Backed				4.768% due 25/06/2035	583	576	0.00
2.825% due 25/12/2039	43,500	49,793	0.04	Pass-Through Certificates				4.783% due 25/10/2035	835	834	0.00
VCL Multi-Compartment S.A.				2.894% due 25/06/2033	724	697	0.00	4.783% due 25/12/2035	1,483	1,467	0.00
2.394% due 21/03/2033	73,500	84,079	0.07	4.073% due 25/11/2034	959	963	0.00	4.813% due 25/08/2037	8,492	7,711	0.01
2.715% due 21/11/2032	57,185	65,444	0.05	4.113% due 25/06/2034	1,170	1,106	0.00	4.843% due 25/12/2035	2,335	2,366	0.00
		1,692,434	1.36	4.503% due 25/11/2033	179	183	0.00	5.158% due 25/01/2035	353	357	0.00
				4.513% due 25/01/2036	1,836	1,820	0.00	5.170% due 25/08/2034	153	154	0.00
CMBS OTHER				4.633% due 25/11/2035	4,638	4,447	0.01	5.330% due 25/01/2035	1,362	1,363	0.00
ACREC LLC				4.723% due 25/10/2035	4,265	4,106	0.01	5.361% due 25/09/2034	793	848	0.00
4.947% due 18/08/2042 \$	71,850	71,895	0.06	4.738% due 25/05/2035	1,361	1,336	0.00	5.424% due 25/12/2034	1,528	1,534	0.00
4.950% due 18/07/2043	99,000	99,000	0.08	4.738% due 25/07/2035	7,949	7,738	0.01	5.675% due 25/02/2034	128	150	0.00
5.087% due 18/08/2044	500	501	0.00	4.738% due 25/09/2035	4,000	3,842	0.00	Bear Stearns Structured Products, Inc. Trust			
BDS LLC				4.783% due 25/01/2035	1,430	1,420	0.00	5.763% due 25/03/2037	1,901	1,860	0.00
4.921% due 17/10/2042	34,900	34,927	0.03	4.813% due 25/05/2035	2,510	2,371	0.00	BNC Mortgage Loan Trust			
Dwight Issuer LLC				4.858% due 25/09/2034	3,437	3,252	0.00	3.923% due 25/03/2037	5,263	5,139	0.01
5.000% due				5.323% due 25/01/2035	1,132	1,092	0.00	4.045% due 25/10/2036	4,765	3,173	0.00
18/01/2044 (c)	85,000	85,106	0.07	5.413% due 25/11/2034	1,246	1,174	0.00	4.073% due 25/05/2037	4,460	4,142	0.01
Invesco Commercial Real Estate Finance Trust LLC				5.488% due 25/08/2035	2,000	1,820	0.00	4.083% due 25/11/2036	286	281	0.00
5.050% due 19/01/2044	116,600	116,654	0.09	5.638% due 25/07/2034	1,072	1,064	0.00	Carrington Mortgage Loan Trust			
5.120% due 19/12/2043	88,800	88,908	0.07	6.523% due 25/05/2034	1,323	1,244	0.00	3.913% due 25/04/2036	770	762	0.00
LRECS LLC				Argent Mortgage Loan Trust				4.023% due 25/02/2037	10,291	9,884	0.01
5.139% due 19/08/2043	90,000	90,028	0.07	4.243% due 25/05/2035	5,872	5,456	0.01	4.063% due 25/08/2036	4,453	4,350	0.01
		587,019	0.47	Argent Securities Trust				4.083% due 25/10/2036	4,490	4,421	0.01
HOME EQUITY OTHER				3.873% due 25/09/2036	10,394	3,299	0.00	4.363% due 25/01/2036	529	520	0.00
Ames Mortgage Investment Trust				3.943% due 25/07/2036	703	188	0.00	4.513% due 25/10/2035	4,430	4,389	0.01
4.543% due 25/10/2035	1,502	1,498	0.00	3.983% due 25/05/2036	3,756	883	0.00	4.528% due 25/12/2035	2,922	2,476	0.00
Accredited Mortgage Loan Trust				4.003% due 25/09/2036	9,930	3,152	0.00	4.558% due 25/09/2035	854	860	0.00
3.983% due 25/02/2037	535	533	0.00	4.063% due 25/06/2036	12,965	8,616	0.01	4.753% due 25/06/2035	2,665	2,681	0.00
4.023% due 25/09/2036	716	714	0.00	4.063% due 25/07/2036	26,326	23,997	0.02	4.813% due 25/05/2035	2,121	2,070	0.00
4.033% due 25/09/2036	12,825	12,418	0.01	4.083% due 25/05/2036	10,768	2,532	0.00	Centex Home Equity Loan Trust			
4.033% due 25/02/2037	8,675	8,343	0.01	4.113% due 25/04/2036	1,363	741	0.00	4.243% due 25/06/2036	602	597	0.00
4.223% due 25/12/2035	8,114	6,839	0.01	4.143% due 25/03/2036	12,889	9,886	0.01	4.453% due 25/03/2035	79	79	0.00
4.633% due 25/09/2035	1,943	1,902	0.00	4.303% due 25/05/2036	637	150	0.00	4.513% due 25/01/2035	981	979	0.00
4.783% due 25/07/2035	2,047	1,996	0.00	Argent Securities, Inc. Asset-Backed Pass-				4.693% due 25/09/2034	141	139	0.00
4.843% due 25/10/2034	1,347	1,301	0.00	Through Certificates				4.723% due 25/03/2035	1,797	1,790	0.00
ACE Securities Corp. Home Equity Loan Trust				4.233% due 25/01/2036	565	564	0.00	6.060% due 25/09/2034	142	143	0.00
3.943% due 25/07/2036	487	117	0.00	4.423% due 25/11/2035	2,987	2,945	0.00	CIT Mortgage Loan Trust			
3.943% due 25/01/2037	1,578	955	0.00	4.523% due 25/02/2036	10,868	8,879	0.01	5.263% due 25/10/2037	40,782	41,205	0.03
4.003% due 25/08/2036	8,183	1,852	0.00	4.528% due 25/10/2035	5,611	5,297	0.01	5.513% due 25/10/2037	10,000	9,871	0.01
4.003% due 25/12/2036	7,177	3,796	0.00	4.663% due 25/05/2034	888	828	0.00	Citicorp Residential Mortgage Trust			
4.003% due 25/01/2037	973	589	0.00	4.888% due 25/11/2034	397	399	0.00	4.429% due 25/09/2036	1,970	1,841	0.00
4.023% due 25/12/2036	22,253	11,840	0.01	Asset-Backed Funding Certificates Trust				Citigroup Mortgage Loan Trust			
4.043% due 25/07/2036	3,445	3,145	0.00	4.023% due 25/01/2037	432	310	0.00	4.283% due 25/03/2036	2,774	2,537	0.00
4.063% due 25/07/2036	31,201	10,183	0.01	4.043% due 25/10/2036	528	490	0.00	Citigroup Mortgage Loan Trust Asset-Backed Pass-			
4.073% due 25/08/2036	2,294	2,233	0.00	4.043% due 25/11/2036	8,319	4,948	0.01	Through Certificates			
4.083% due 25/12/2036	1,457	451	0.00	4.063% due 25/05/2037	1,960	1,801	0.00	4.768% due 25/10/2034	2,426	2,288	0.00
4.103% due 25/11/2036	16,951	6,887	0.01	4.183% due 25/09/2036	4,923	4,382	0.01	Citigroup Mortgage Loan Trust, Inc.			
4.103% due 25/01/2037	3,188	1,929	0.00	4.203% due 25/10/2036	8,585	7,635	0.01	3.833% due 25/05/2037	1,678	1,140	0.00
4.123% due 25/02/2037	5,303	2,175	0.00	4.423% due 25/03/2035	1,760	1,739	0.00	3.963% due 25/12/2036	133	93	0.00
4.203% due 25/12/2036	5,191	1,607	0.00	4.463% due 25/06/2034	1,849	1,805	0.00	3.963% due 25/05/2037	3,650	2,485	0.00
4.203% due 25/01/2037	9,936	2,051	0.00	4.543% due 25/11/2033	201	200	0.00	4.023% due 25/03/2037	5,678	5,193	0.01
4.243% due 25/04/2036	5,063	4,637	0.01	4.663% due 25/02/2034	76	77	0.00	4.023% due 25/07/2045	3,507	2,544	0.00
4.243% due 25/07/2036	6,706	1,913	0.00	Asset-Backed Securities Corp. Home Equity Loan Trust				4.043% due 25/12/2036	1,685	1,654	0.00
4.263% due 25/01/2037	973	589	0.00	2.779% due 25/07/2036	480	433	0.00	4.043% due 25/01/2037	6,930	6,571	0.01
4.323% due 25/06/2037	950	915	0.00	3.112% due 25/03/2036	1,249	1,118	0.00	4.053% due 25/09/2036	3,417	3,345	0.00
4.378% due 25/12/2035	3,142	2,977	0.00	3.307% due 25/03/2036	632	582	0.00	4.063% due 25/12/2036	834	306	0.00
4.423% due 25/11/2035	192	226	0.00	3.576% due 25/12/2036	936	912	0.00	4.083% due 25/09/2036	1,714	1,377	0.00
4.503% due 25/02/2037	5,200	2,133	0.00	3.638% due 25/12/2036	3,368	3,126	0.00	4.083% due 25/12/2036	15,568	8,702	0.01
4.543% due 25/04/2034	673	633	0.00	4.108% due 25/11/2036	4,119	4,112	0.01	4.113% due 25/03/2037	1,616	1,419	0.00
4.663% due 25/12/2034	2,437	2,238	0.00	4.573% due 25/06/2034	626	664	0.00	4.113% due 25/05/2037	173	172	0.00
4.663% due 25/08/2035	2,052	2,023	0.00	4.663% due 25/11/2035	3,597	3,510	0.00	4.123% due 25/01/2037	11,916	8,860	0.01
4.708% due 25/05/2035	2,859	2,670	0.00	4.738% due 25/11/2033	664	699	0.00	4.168% due 25/05/2037	8,204	7,690	0.01
4.738% due 25/11/2033	476	492	0.00	4.738% due 25/10/2034	769	781	0.00	4.183% due 25/12/2036	2,105	2,094	0.00
4.783% due 25/04/2035	473	471	0.00	4.738% due 25/06/2035	1,791	1,596	0.00	4.243% due 25/08/2036	3,018	2,833	0.00
Aegis Asset-Backed Securities Trust Mortgage Pass-				4.783% due 25/07/2035	1,086	1,069	0.00	4.263% due 25/08/2036	237	235	0.00
Through Certificates				5.608% due 25/05/2035	2,020	1,897	0.00	4.303% due 25/05/2037	896	894	0.00
4.103% due 25/01/2037	969	737	0.00	Bayview Financial Mortgage Pass-Through Trust				4.363% due 25/12/2035	1,163	1,122	0.00
4.408% due 25/12/2035	2,917	2,779	0.00	4.637% due 28/04/2036	625	624	0.00	4.393% due 25/02/2035	1,392	1,325	0.00
4.468% due 25/10/2035	2,121	2,036	0.00	Bear Stearns Asset-Backed Securities Trust				4.438% due 25/10/2035	400	398	0.00
4.483% due 25/06/2035	2,142	2,090	0.00	4.043% due 25/11/2036	168	167	0.00	5.443% due 25/07/2035	2,040	1,787	0.00
				4.043% due 25/03/2037	1,435	1,370	0.00	7.250% due 25/10/2037	1,379	1,314	0.00
				4.113% due 25/06/2047	4,041	3,762	0.00	7.275% due 25/10/2036	842	488	0.00
				4.223% due 25/02/2037	1,213	1,181	0.00				

Schedule of Investments Income Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Countrywide Asset-Backed Certificates Trust, Inc.				5.638% due 25/07/2035	\$ 2,026	\$ 2,006	0.00	4.423% due 25/01/2036	\$ 591	\$ 578	0.00
3.107% due 25/04/2036	\$ 2,653	\$ 2,513	0.00	5.713% due 25/08/2035	2,390	2,244	0.00	4.438% due 25/01/2036	6,546	5,637	0.01
3.333% due 25/03/2035	5,370	4,931	0.01	5.805% due 25/04/2036	205	193	0.00	4.543% due 25/07/2035	1,170	1,135	0.00
3.333% due 25/04/2035	148	147	0.00	5.863% due 25/08/2035	459	385	0.00	4.633% due 25/05/2034	755	757	0.00
3.903% due 25/08/2037	1,920	1,710	0.00	6.163% due 25/10/2034	534	529	0.00	4.693% due 25/07/2035	2,103	1,823	0.00
3.933% due 25/06/2047	10,498	10,084	0.01	Countrywide Revolving Home Equity Loan Trust				4.723% due 25/04/2035	1,943	1,727	0.00
3.943% due 25/06/2047	176	167	0.00	3.940% due 15/05/2036	403	393	0.00	4.783% due 25/01/2035	2,567	2,346	0.00
3.953% due 25/11/2037	6,603	6,284	0.01	Credit Suisse First Boston Mortgage Securities Corp.				4.813% due 25/11/2034	1,112	1,082	0.00
3.963% due 25/06/2047	8,405	7,415	0.01	5.113% due 25/05/2044	14	14	0.00	4.828% due 25/06/2035	1,847	1,830	0.00
3.983% due 25/08/2037	13,413	12,213	0.01	Credit-Based Asset Servicing & Securitization LLC				GE-WMC Asset-Backed Pass-Through Certificates			
4.013% due 25/06/2047	4,652	4,476	0.01	2.587% due 25/04/2037	11,242	5,101	0.01	4.403% due 25/12/2035	1,234	1,200	0.00
4.014% due 25/01/2037	2,360	2,344	0.00	2.955% due 25/05/2036	2,603	1,808	0.00	4.423% due 25/10/2035	272	271	0.00
4.023% due 25/12/2036	5,508	5,170	0.01	2.965% due 25/08/2035	1,131	1,082	0.00	4.423% due 25/12/2035	1,730	1,417	0.00
4.023% due 25/04/2046	642	607	0.00	3.066% due 25/03/2034	200	231	0.00	GE-WMC Mortgage Securities Trust			
4.023% due 25/06/2047	7,852	6,516	0.01	3.155% due 25/07/2036	2,226	2,121	0.00	4.023% due 25/08/2036	4,414	4,126	0.01
4.038% due 25/01/2035	2,085	1,695	0.00	3.253% due 25/03/2037	837	297	0.00	GSAA Home Equity Trust			
4.043% due 25/06/2035	10,269	9,331	0.01	3.396% due 25/04/2037	5,575	3,781	0.00	3.863% due 25/09/2036	3,776	789	0.00
4.043% due 25/02/2037	249	240	0.00	3.431% due 25/02/2037	1,887	1,068	0.00	3.863% due 25/12/2046	2,002	963	0.00
4.043% due 25/03/2037	1,740	1,622	0.00	3.983% due 25/11/2036	8,807	4,060	0.01	3.883% due 25/05/2036	6,521	1,271	0.00
4.043% due 25/05/2037	3,902	3,686	0.00	4.043% due 25/06/2036	1,510	1,030	0.00	3.883% due 25/11/2036	4,766	1,091	0.00
4.043% due 25/06/2037	9,338	8,733	0.01	4.063% due 25/10/2036	2,200	1,883	0.00	3.903% due 25/03/2036	1,323	412	0.00
4.043% due 25/07/2037	2,556	2,350	0.00	4.063% due 25/11/2036	1,965	906	0.00	3.903% due 25/12/2046	9,909	2,724	0.00
4.043% due 25/04/2047	1,175	1,146	0.00	4.068% due 25/12/2037	95	189	0.00	3.923% due 25/02/2037	5,482	1,474	0.00
4.043% due 25/06/2047	1,937	1,798	0.00	4.103% due 25/04/2037	2,797	1,659	0.00	3.943% due 25/07/2036	1,323	235	0.00
4.098% due 25/11/2034	4,041	3,988	0.00	4.223% due 25/11/2036	4,964	2,288	0.00	3.963% due 25/03/2037	8,357	2,222	0.00
4.132% due 25/01/2037	13,000	12,320	0.01	4.243% due 25/10/2036	7,933	5,417	0.01	4.083% due 25/06/2036	4,027	701	0.00
4.183% due 25/05/2047	4,914	4,862	0.01	7.138% due 25/01/2033	169	165	0.00	4.103% due 25/09/2036	5,139	1,074	0.00
4.198% due 25/01/2045	1,990	1,898	0.00	CSAB Mortgage-Backed Trust				4.103% due 25/03/2047	17,963	4,563	0.01
4.203% due 25/05/2037	2,987	2,894	0.00	4.223% due 25/11/2036	7,472	800	0.00	4.123% due 25/03/2036	10,517	3,284	0.00
4.203% due 25/06/2037	235	230	0.00	5.858% due 25/05/2037	4,935	1,033	0.00	4.123% due 25/12/2036	12,222	3,080	0.00
4.203% due 25/09/2037	5,389	5,874	0.01	5.898% due 25/05/2037	741	155	0.00	4.143% due 25/03/2036	7,448	2,370	0.00
4.203% due 25/06/2047	15,584	14,799	0.01	6.580% due 25/09/2036	1,905	547	0.00	4.243% due 25/11/2036	6,807	2,090	0.00
4.210% due 25/10/2046	3,006	3,114	0.00	Ellington Loan Acquisition Trust				4.263% due 25/12/2035	3,343	1,759	0.00
4.223% due 25/05/2037	9,518	8,929	0.01	4.813% due 25/05/2037	6,215	6,112	0.01	4.363% due 25/03/2036	2,815	1,328	0.00
4.223% due 25/07/2037	14,616	13,032	0.01	4.863% due 25/05/2037	4,734	4,627	0.01	4.363% due 25/03/2037	162	64	0.00
4.243% due 25/02/2037	5,012	4,887	0.01	5.263% due 25/05/2037	584	579	0.00	4.363% due 25/05/2047	88	55	0.00
4.243% due 25/03/2037	7,219	6,984	0.01	Encore Credit Receivables Trust				4.483% due 25/10/2035	1,667	1,606	0.00
4.243% due 25/04/2037	558	501	0.00	4.498% due 25/07/2035	887	845	0.00	4.498% due 25/06/2035	1,549	1,548	0.00
4.243% due 25/03/2047	4,675	4,487	0.01	4.663% due 25/01/2036	499	489	0.00	4.523% due 25/01/2036	465	34	0.00
4.258% due 25/03/2037	3,839	4,618	0.01	4.693% due 25/11/2035	3,589	3,455	0.00	4.708% due 25/08/2035	1,404	1,381	0.00
4.263% due 25/10/2034	2,959	2,908	0.00	4.738% due 25/01/2036	3,512	3,238	0.00	5.558% due 25/05/2035	205	195	0.00
4.263% due 25/01/2046	8,321	7,927	0.01	4.783% due 25/07/2035	2,138	1,942	0.00	5.676% due 25/09/2035	2,636	1,669	0.00
4.263% due 25/04/2046	3,391	3,313	0.00	EquiFirst Loan Securitization Trust				5.788% due 25/05/2037	5,193	2,247	0.00
4.283% due 25/09/2046	15,027	14,402	0.01	4.103% due 25/04/2037	1,134	1,059	0.00	5.917% due 25/03/2037	2,234	392	0.00
4.288% due 25/08/2036	2,335	2,299	0.00	EquiFirst Mortgage Loan Trust				6.032% due 25/05/2037	4,048	1,752	0.00
4.303% due 25/12/2034	3,478	3,414	0.00	4.768% due 25/04/2035	132	133	0.00	6.300% due 25/03/2037	5,378	1,155	0.00
4.318% due 25/07/2036	2,908	2,788	0.00	5.563% due 25/04/2035	1,091	1,004	0.00	6.376% due 25/09/2036	657	164	0.00
4.348% due 25/04/2036	1,000	961	0.00	6.388% due 25/12/2034	657	588	0.00	6.459% due 25/09/2036	4,397	1,095	0.00
4.348% due 25/06/2036	2,784	2,722	0.00	7.138% due 25/10/2034	684	673	0.00	6.483% due 25/03/2037	4,961	1,318	0.00
4.357% due 25/07/2036	3,649	3,463	0.00	Equity One Mortgage Pass-Through Trust				6.500% due 25/10/2037	1,081	573	0.00
4.453% due 25/04/2036	8,975	8,824	0.01	3.689% due 25/07/2034	606	516	0.00	6.599% due 25/03/2037	1,991	426	0.00
4.463% due 25/03/2036	4,446	4,063	0.01	FBR Securitization Trust				GSAMP Trust			
4.468% due 25/09/2035	1,064	1,043	0.00	4.498% due 25/11/2035	11,731	11,105	0.01	3.863% due 25/12/2046	267	132	0.00
4.483% due 25/08/2035	1,794	1,664	0.00	Fieldstone Mortgage Investment Trust				3.923% due 25/08/2036	1,777	1,546	0.00
4.483% due 25/05/2036	1,553	1,552	0.00	3.939% due 25/11/2036	2,900	1,923	0.00	3.923% due 25/01/2037	13,192	8,115	0.01
4.503% due 25/12/2034	94	93	0.00	3.979% due 25/11/2036	3,808	3,542	0.00	3.963% due 25/12/2046	17,363	8,574	0.01
4.503% due 25/08/2047	8,564	8,389	0.01	4.143% due 25/05/2036	7,403	5,658	0.01	4.003% due 25/09/2036	16,356	5,572	0.01
4.513% due 25/03/2034	1,367	1,440	0.00	4.179% due 25/11/2036	2,318	1,537	0.00	4.003% due 25/12/2036	4,286	2,114	0.00
4.558% due 25/05/2036	14,800	14,648	0.01	4.408% due 25/02/2036	8,886	7,972	0.01	4.023% due 25/12/2046	4,597	2,417	0.00
4.603% due 25/10/2047	651	636	0.00	Finance America Mortgage Loan Trust				4.043% due 25/06/2036	561	555	0.00
4.663% due 25/02/2036	3,002	2,941	0.00	4.708% due 25/11/2034	370	361	0.00	4.043% due 25/11/2036	4,202	1,903	0.00
4.663% due 25/05/2036	48	47	0.00	4.783% due 25/11/2034	266	250	0.00	4.043% due 25/03/2047	4,163	3,754	0.00
4.663% due 25/03/2047	1,155	910	0.00	First NLC Trust				4.063% due 25/06/2036	5,186	2,874	0.00
4.738% due 25/01/2036	3,889	3,839	0.00	3.833% due 25/08/2037	5,365	2,662	0.00	4.063% due 25/12/2036	620	617	0.00
4.753% due 25/02/2036	2,600	2,368	0.00	3.903% due 25/08/2037	161	80	0.00	4.063% due 25/12/2046	404	200	0.00
4.828% due 25/10/2035	6,134	5,995	0.01	3.943% due 25/08/2037	2,910	1,444	0.00	4.083% due 25/04/2036	4,040	2,642	0.00
4.843% due 25/05/2036	11,717	10,372	0.01	4.043% due 25/08/2037	40	20	0.00	4.103% due 25/12/2036	6,274		

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
4.738% due 25/04/2035	\$ 1,397	\$ 1,307	0.00	3.963% due 25/07/2036	\$ 5,826	\$ 2,342	0.00	4.363% due 25/01/2037	\$ 4,074	\$ 3,779	0.00
7.138% due 25/02/2037	1,500	1,477	0.00	3.983% due 25/11/2036	304	88	0.00	4.403% due 25/03/2037	7,146	6,746	0.01
Home Equity Asset Trust				4.003% due 25/08/2036	17,430	6,948	0.01	4.663% due 25/02/2047	177	102	0.00
4.063% due 25/11/2036	191	190	0.00	4.053% due 25/07/2036	6,233	4,390	0.01	4.693% due 25/07/2035	2,257	2,266	0.00
4.243% due 25/10/2036	3,302	2,169	0.00	4.063% due 25/05/2036	8,528	4,443	0.01	4.738% due 25/04/2036	87	87	0.00
4.363% due 25/07/2036	3,074	2,941	0.00	4.063% due 25/07/2036	2,266	913	0.00	4.768% due 25/06/2036	2,500	2,082	0.00
4.423% due 25/04/2036	2,532	2,483	0.00	4.063% due 25/09/2036	642	411	0.00	4.843% due 25/10/2035	17	17	0.00
4.438% due 25/02/2036	1,679	1,647	0.00	4.063% due 25/11/2036	12,223	8,491	0.01	4.888% due 25/08/2036	319	486	0.00
4.468% due 25/01/2036	1,808	1,737	0.00	4.083% due 25/05/2036	10,666	3,031	0.00	Morgan Stanley ABS Capital, Inc. Trust			
4.603% due 25/01/2035	442	440	0.00	4.083% due 25/08/2036	2,214	882	0.00	3.546% due 25/01/2035	1,449	1,349	0.00
4.618% due 25/08/2034	46	46	0.00	4.083% due 25/09/2036	8,887	2,126	0.00	3.833% due 25/10/2036	2,546	1,320	0.00
4.708% due 25/11/2035	380	373	0.00	4.083% due 25/10/2036	26,886	8,325	0.01	3.843% due 25/11/2036	4,505	2,497	0.00
4.708% due 25/12/2035	620	608	0.00	4.083% due 25/12/2036	19,485	13,206	0.01	3.853% due 25/01/2037	14,300	6,530	0.01
5.008% due 25/05/2035	1,048	1,072	0.00	4.083% due 25/05/2046	9,006	8,507	0.01	3.863% due 25/07/2036	5,949	2,110	0.00
5.263% due 25/03/2035	867	850	0.00	4.103% due 25/12/2036	79	27	0.00	3.863% due 25/10/2036	1,229	532	0.00
5.413% due 25/12/2034	575	574	0.00	4.123% due 25/03/2046	15,316	13,520	0.01	3.863% due 25/11/2036	4,182	2,324	0.00
5.463% due 25/11/2034	246	245	0.00	4.143% due 25/03/2046	2,506	804	0.00	3.873% due 25/10/2036	5,592	2,900	0.00
5.513% due 25/11/2034	221	221	0.00	4.223% due 25/12/2036	1,312	450	0.00	3.873% due 25/12/2036	3,173	1,586	0.00
Home Equity Loan Trust				4.243% due 25/08/2036	2,729	1,088	0.00	3.873% due 25/02/2037	3,058	950	0.00
3.993% due 25/04/2037	203	199	0.00	4.283% due 25/08/2045	387	377	0.00	3.873% due 25/03/2037	385	155	0.00
Home Equity Mortgage Loan Asset-Backed Trust				4.323% due 25/10/2034	3,587	3,516	0.00	3.893% due 25/01/2037	87	40	0.00
3.903% due 25/11/2036	3,770	3,485	0.00	4.363% due 25/01/2036	10,739	9,716	0.01	3.893% due 25/02/2037	37	33	0.00
3.923% due 25/11/2036	2,489	2,324	0.00	4.363% due 25/02/2036	8,979	8,067	0.01	3.903% due 25/10/2036	15,496	6,709	0.01
3.953% due 25/04/2037	8,004	5,425	0.01	4.543% due 25/08/2035	3,859	3,827	0.00	3.903% due 25/05/2037	19,238	16,217	0.01
4.003% due 25/11/2036	602	503	0.00	4.558% due 25/06/2034	826	814	0.00	3.913% due 25/11/2036	6,120	3,410	0.00
4.003% due 25/04/2037	13,973	9,616	0.01	4.813% due 25/06/2035	3,520	3,446	0.00	3.913% due 25/12/2036	9,380	4,690	0.01
4.103% due 25/04/2037	8,385	5,914	0.01	4.888% due 25/04/2035	2,471	2,395	0.00	3.913% due 25/02/2037	2,971	1,298	0.00
4.123% due 25/06/2036	1,075	1,052	0.00	4.913% due 25/09/2034	504	512	0.00	3.923% due 25/09/2036	456	190	0.00
4.143% due 25/07/2037	7,190	2,800	0.00	5.188% due 25/02/2035	3,929	3,662	0.00	3.943% due 25/02/2037	2,125	660	0.00
4.163% due 25/07/2037	8,019	4,425	0.01	MASTR Asset-Backed Securities Trust				3.963% due 25/05/2037	6,000	3,337	0.00
4.183% due 25/04/2037	1,019	719	0.00	3.863% due 25/10/2036	4,836	1,524	0.00	3.973% due 25/01/2037	4,558	2,082	0.00
4.243% due 25/08/2036	4,573	4,183	0.01	3.863% due 25/11/2036	816	227	0.00	4.013% due 25/07/2036	6,228	5,634	0.01
4.423% due 25/03/2036	4,254	3,947	0.00	3.963% due 25/08/2036	7,846	2,662	0.00	4.013% due 25/12/2036	0	0	0.00
4.828% due 25/08/2035	1,800	1,764	0.00	3.963% due 25/10/2036	4,764	2,235	0.00	4.013% due 25/03/2037	4,791	1,929	0.00
5.008% due 25/03/2035	992	984	0.00	3.983% due 25/11/2036	6,372	1,772	0.00	4.023% due 25/02/2037	516	226	0.00
HSI Asset Securitization Corp. Trust				4.023% due 25/10/2036	452	195	0.00	4.063% due 25/06/2036	3,189	1,556	0.00
3.913% due 25/12/2036	1,043	946	0.00	4.033% due 25/08/2036	6,928	2,504	0.00	4.063% due 25/07/2036	3,149	1,122	0.00
3.983% due 25/12/2036	9,539	4,173	0.01	4.053% due 25/01/2037	20,378	5,125	0.01	4.083% due 25/09/2036	3,660	1,524	0.00
4.083% due 25/10/2036	16,729	5,694	0.01	4.063% due 25/04/2036	3,968	775	0.00	4.093% due 25/02/2037	7,765	3,393	0.00
4.138% due 25/05/2037	2,327	2,329	0.00	4.063% due 25/06/2036	3,215	1,036	0.00	4.243% due 25/06/2036	18,255	12,362	0.01
4.143% due 25/01/2037	11,724	8,097	0.01	4.063% due 25/08/2036	12,687	4,076	0.01	4.243% due 25/09/2036	22,943	7,705	0.01
4.203% due 25/12/2036	11,257	2,714	0.00	4.063% due 25/10/2036	6,387	2,019	0.00	4.258% due 25/03/2036	4,177	3,597	0.00
4.283% due 25/04/2037	10,634	5,248	0.01	4.083% due 25/10/2036	6,237	2,926	0.00	4.263% due 25/04/2036	6,704	6,475	0.01
4.288% due 25/02/2036	3,065	2,659	0.00	4.183% due 25/05/2037	3,203	3,127	0.00	4.263% due 25/07/2036	1,495	534	0.00
4.348% due 25/12/2035	2,796	2,694	0.00	4.203% due 25/11/2036	8,905	5,201	0.01	4.303% due 25/02/2036	3,576	3,656	0.00
4.378% due 25/01/2036	7,490	7,209	0.01	4.243% due 25/03/2036	2,526	1,468	0.00	4.303% due 25/03/2036	7,502	6,253	0.01
IXIS Real Estate Capital Trust				4.243% due 25/06/2036	192	62	0.00	4.318% due 25/01/2036	2,869	2,460	0.00
3.823% due 25/05/2037	19,786	3,953	0.00	4.243% due 25/08/2036	3,804	1,304	0.00	4.333% due 25/12/2035	4,481	3,968	0.00
4.063% due 25/01/2037	13,727	4,310	0.01	4.263% due 25/11/2035	2,082	1,152	0.00	4.343% due 25/01/2036	1,596	1,558	0.00
4.083% due 25/08/2036	3,370	905	0.00	4.333% due 25/01/2036	952	958	0.00	4.343% due 25/02/2036	4	4	0.00
4.163% due 25/03/2036	1,228	636	0.00	4.463% due 25/09/2034	1,592	1,453	0.00	4.363% due 25/12/2035	3,043	2,881	0.00
JPMorgan Mortgage Acquisition Corp.				4.513% due 25/10/2035	3,798	3,913	0.00	4.423% due 25/01/2035	2,031	2,061	0.00
2.750% due 25/10/2035	3,879	3,511	0.00	4.543% due 25/02/2034	63	68	0.00	4.423% due 25/11/2035	4,690	4,540	0.01
4.273% due 25/02/2036	907	898	0.00	4.588% due 25/10/2034	152	151	0.00	4.438% due 25/12/2034	166	165	0.00
4.303% due 25/02/2036	2,711	2,493	0.00	4.768% due 25/03/2035	1,381	1,399	0.00	4.438% due 25/09/2035	2,942	2,815	0.00
4.303% due 25/03/2036	4,925	4,612	0.01	4.913% due 25/08/2037	5,199	4,612	0.01	4.468% due 25/12/2034	322	323	0.00
4.348% due 25/05/2035	335	333	0.00	5.488% due 25/06/2035	100	100	0.00	4.503% due 25/01/2034	1,050	1,069	0.00
4.393% due 25/05/2035	5,614	5,209	0.01	6.250% due 25/11/2035	1,512	604	0.00	4.588% due 25/08/2034	403	397	0.00
4.468% due 25/09/2035	222	224	0.00	6.298% due 25/06/2035	673	737	0.00	4.663% due 25/05/2034	1,013	1,085	0.00
4.513% due 25/06/2035	1,033	1,029	0.00	MASTR Specialized Loan Trust				4.663% due 25/08/2034	818	868	0.00
JPMorgan Mortgage Acquisition Trust				4.283% due 25/06/2046	882	854	0.00	4.678% due 25/07/2034	408	417	0.00
3.923% due 25/12/2036	2,750	1,400	0.00	4.503% due 25/01/2037	3,326	1,283	0.00	4.693% due 25/11/2034	70	69	0.00
3.943% due 25/07/2036	455	214	0.00	6.763% due 25/07/2035	234	260	0.00	4.693% due 25/02/2035	2,224	2,075	0.00
3.993% due 25/05/2037	1,802	1,772	0.00	Merrill Lynch First Franklin Mortgage Loan Trust				4.69			

Schedule of Investments Income Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Morgan Stanley Mortgage Loan Trust				Option One Mortgage Loan Trust Asset-Backed Pass-Through Certificates				4.203% due 25/01/2037 \$ 2,381 \$ 2,335 0.00			
3.923% due 25/11/2036	\$ 1,297	\$ 352	0.00					4.273% due 25/04/2036	4,426	4,136	0.00
4.103% due 25/10/2036	7,477	2,056	0.00	4.393% due 25/12/2035	\$ 117	\$ 114	0.00	4.303% due 25/07/2036	1,831	1,639	0.00
4.103% due 25/11/2036	4,220	1,145	0.00	4.453% due 25/11/2035	1,437	1,395	0.00	4.323% due 25/04/2036	236	235	0.00
4.103% due 25/01/2047	3,453	982	0.00	4.498% due 25/11/2035	1,250	1,110	0.00	4.363% due 25/02/2036	848	842	0.00
4.303% due 25/04/2037	14,368	4,911	0.01	Ownit Mortgage Loan Trust				4.378% due 25/11/2035	68	65	0.00
4.363% due 25/02/2037	3,496	1,981	0.00	3.148% due 25/12/2035	1,428	782	0.00	4.393% due 25/02/2036	2,538	2,491	0.00
6.077% due 25/10/2046	4,049	905	0.00	3.983% due 25/07/2037	956	891	0.00	4.423% due 25/12/2035	3,386	3,306	0.00
6.263% due 25/01/2047	1,144	319	0.00	Park Place Securities, Inc. Asset-Backed Pass-Through Certificates				4.443% due 25/04/2037	4,113	3,985	0.00
6.298% due 25/10/2036	8,269	1,749	0.00	4.498% due 25/08/2035	2,469	2,478	0.00	4.443% due 25/05/2037	190	190	0.00
6.326% due 25/09/2046	10,812	2,171	0.00	4.498% due 25/09/2035	4,722	4,653	0.01	4.468% due 25/09/2035	572	539	0.00
6.488% due 25/11/2036	6,103	1,264	0.00	4.708% due 25/09/2035	2,506	2,263	0.00	4.468% due 25/10/2035	1,147	1,045	0.00
6.592% due 25/10/2036	1,650	484	0.00	4.738% due 25/07/2035	5,600	4,931	0.01	4.483% due 25/01/2036	2,602	2,585	0.00
Nationstar Home Equity Loan Trust				4.768% due 25/06/2035	1,409	1,384	0.00	4.513% due 25/04/2034	339	332	0.00
4.113% due 25/06/2037	2,287	2,256	0.00	4.798% due 25/05/2035	3,000	2,504	0.00	4.543% due 25/06/2034	910	904	0.00
4.403% due 25/04/2037	2,806	2,795	0.00	4.813% due 25/06/2035	1,992	1,791	0.00	4.633% due 25/11/2035	2,585	2,310	0.00
New Century Home Equity Loan Trust				4.888% due 25/03/2035	124	123	0.00	4.723% due 25/08/2035	484	483	0.00
4.083% due 25/08/2036	2,859	2,817	0.00	5.083% due 25/01/2036	4,482	4,317	0.01	4.798% due 25/10/2035	1,391	1,378	0.00
4.123% due 25/05/2036	517	517	0.00	5.338% due 25/02/2035	3,707	3,675	0.00	5.008% due 25/03/2035	688	686	0.00
4.408% due 25/12/2035	4,820	4,650	0.01	5.533% due 25/10/2034	4,239	4,040	0.00	5.563% due 25/04/2035	368	356	0.00
4.483% due 25/03/2035	2,052	2,079	0.00	5.563% due 25/12/2034	4,761	4,751	0.01	5.713% due 25/11/2034	884	885	0.00
4.498% due 25/10/2035	6,885	6,084	0.01	5.638% due 25/10/2034	1,300	1,147	0.00	Residential Funding Mortgage Securities Home Equity Loan Trust			
4.503% due 25/08/2034	1,093	1,071	0.00	5.638% due 25/12/2034	4,436	4,239	0.01	5.400% due 25/12/2035	1,548	234	0.00
4.528% due 25/02/2035	2,769	2,735	0.00	5.863% due 25/09/2034	107	97	0.00	Saxon Asset Securities Trust			
4.648% due 25/08/2034	272	303	0.00	People's Choice Home Loan Securities Trust				1.388% due 25/11/2035	2,824	2,581	0.00
4.693% due 25/11/2034	2,145	2,145	0.00	4.708% due 25/05/2035	207	201	0.00	1.661% due 25/05/2035	2,502	2,326	0.00
4.708% due 25/09/2035	4,020	4,015	0.00	4.738% due 25/05/2035	7,624	5,611	0.01	3.943% due 25/05/2037	2,093	1,511	0.00
4.738% due 25/06/2035	3,688	3,645	0.00	People's Financial Realty Mortgage Securities Trust				3.963% due 25/05/2047	7,010	6,051	0.01
4.768% due 25/07/2035	4,652	4,655	0.01	4.003% due 25/09/2036	10,315	1,789	0.00	4.073% due 25/09/2037	5,118	4,980	0.01
4.828% due 25/03/2035	342	341	0.00	Popular ABS Mortgage Pass-Through Trust				4.163% due 25/09/2047	2,587	2,444	0.00
Newcastle Mortgage Securities Trust				4.258% due 25/07/2036	1,409	1,342	0.00	4.213% due 25/09/2036	4,622	4,020	0.00
3.953% due 25/04/2037	1,540	1,497	0.00	4.383% due 25/06/2047	615	575	0.00	4.253% due 25/09/2047	5,418	4,733	0.01
3.993% due 25/04/2037	1,226	1,223	0.00	5.917% due 25/04/2035	205	204	0.00	4.423% due 25/10/2035	1,628	1,616	0.00
4.438% due 25/03/2036	1,579	1,582	0.00	RAAC Trust				4.483% due 25/11/2037	2,500	2,215	0.00
Nomura Home Equity Loan, Inc. Home Equity Loan Trust				4.263% due 25/02/2037	1,970	1,925	0.00	4.633% due 25/08/2035	2,367	2,645	0.00
4.243% due 25/03/2036	1,958	1,931	0.00	4.523% due 25/10/2046	1,483	1,464	0.00	4.738% due 26/12/2034	629	589	0.00
4.258% due 25/03/2036	3,258	3,063	0.00	Renaissance Home Equity Loan Trust				5.513% due 25/12/2037	6,246	5,584	0.01
4.323% due 25/07/2036	6,555	5,723	0.01	4.503% due 25/08/2035	2,290	2,032	0.00	Securitized Asset-Backed Receivables LLC Trust			
4.423% due 25/11/2035	2,434	2,360	0.00	4.523% due 25/12/2032	33	31	0.00	3.883% due 25/12/2036	141	29	0.00
4.423% due 25/10/2036	6,731	1,166	0.00	5.285% due 25/01/2037	2,814	819	0.00	3.983% due 25/12/2036	11,992	2,433	0.00
4.528% due 25/05/2035	1,238	1,228	0.00	5.294% due 25/01/2037	18,457	5,379	0.01	4.023% due 25/12/2036	5,113	4,750	0.01
4.563% due 25/02/2037	7,409	2,004	0.00	5.512% due 25/04/2037	8,724	2,038	0.00	4.023% due 25/05/2037	6	5	0.00
6.492% due 25/02/2037	3,964	1,004	0.00	5.545% due 25/01/2037	2,529	773	0.00	4.043% due 25/01/2037	4,108	3,592	0.00
6.532% due 25/10/2036	2,512	412	0.00	5.608% due 25/05/2036	6,712	2,784	0.00	4.063% due 25/09/2036	5,156	1,671	0.00
NovaStar Mortgage Funding Trust				5.612% due 25/04/2037	5,992	1,426	0.00	4.063% due 25/12/2036	490	247	0.00
2.675% due 25/06/2036	2,441	1,817	0.00	5.675% due 25/06/2037	421	97	0.00	4.163% due 25/05/2037	8,215	5,015	0.01
3.943% due 25/09/2037	3,307	3,189	0.00	5.731% due 25/11/2036	4,836	1,473	0.00	4.203% due 25/01/2037	835	641	0.00
3.963% due 25/09/2037	4,959	4,902	0.01	5.742% due 25/04/2037	19,235	4,684	0.01	4.243% due 25/07/2036	5,463	1,734	0.00
4.063% due 25/09/2036	5,151	1,971	0.00	5.744% due 25/06/2037	5,934	1,382	0.00	4.303% due 25/03/2036	367	345	0.00
4.063% due 25/03/2037	2,220	680	0.00	5.746% due 25/05/2036	2,541	1,079	0.00	4.408% due 25/10/2035	1,761	1,466	0.00
4.083% due 25/05/2036	415	413	0.00	5.761% due 25/04/2037	2,781	680	0.00	4.438% due 25/01/2035	427	394	0.00
4.103% due 25/11/2036	10,108	3,045	0.00	5.762% due 25/08/2036	8,258	2,678	0.00	4.483% due 25/10/2035	3,745	3,381	0.00
4.103% due 25/01/2037	18,042	5,814	0.01	5.797% due 25/08/2036	12,841	4,212	0.01	4.648% due 25/10/2035	2,927	2,648	0.00
4.123% due 25/03/2037	19,096	5,849	0.01	5.812% due 25/11/2036	8,748	2,703	0.00	6.658% due 25/01/2035	2,105	1,862	0.00
4.303% due 25/05/2036	386	379	0.00	5.857% due 25/05/2035	2,027	1,402	0.00	SG Mortgage Securities Trust			
4.453% due 25/01/2036	4,996	4,738	0.01	5.879% due 25/06/2037	2,974	710	0.00	4.083% due 25/07/2036	22,909	4,674	0.01
4.498% due 25/01/2036	4,091	3,932	0.00	5.893% due 25/06/2037	28,633	6,850	0.01	4.123% due 25/02/2036	3,301	1,608	0.00
4.588% due 25/06/2034	187	181	0.00	5.906% due 25/06/2037	7,657	1,836	0.00	4.303% due 25/02/2036	1,736	848	0.00
5.488% due 25/12/2034	683	618	0.00	6.011% due 25/05/2036	3,091	1,371	0.00	4.468% due 25/10/2035	921	873	0.00
5.638% due 25/03/2035	968	961	0.00	6.120% due 25/11/2036	11,903	3,875	0.00	4.648% due 25/10/2035	1,083	923	0.00
Option One Mortgage Loan Trust				6.166% due 25/05/2036	3,374	1,534	0.00	Soundview Home Loan Trust			
3.863% due 25/07/2036	1,781	804	0.00	6.511% due 25/07/2034	797	705	0.00	3.843% due 25/06/2037	2,689	1,867	0.00
3.883% due 25/03/2037	3,012	2,937	0.00	6.566% due 25/02/2036	3,692	3,186	0.00	3.883% due 25/11/2036	9,402	2,457	0.00
3.893% due 25/07/2037	7,179	4,849	0.01	6.998% due 25/09/2037	8,820	3,306	0.00	3.913% due 25/06/2037	14,265	9,904	0.01
3.943% due 25/04/2037	580	283	0.00	7.238% due 25/09/2037	8,980	3,364	0.00	3.933% due 25/07/2037	1,015	890	0.00
3.943% due 25/07/2037	2,988	2,018	0.00	Residential Asset Mortgage Products Trust				3.933% due 25/08/2037	6,806	5,971	0.01
3.953% due 25/07/2037	1,214	1,092	0.00	4.148% due 25/12/2035	450	379	0.00	3.943% due 25/07/2037	4,840	4,383	0.01
3.963% due 25/07/2036	8,672	5,148	0.01	4.273% due 25/03/2036	1,616	1,595	0.00	3.963% due 25/06/2037	18,487	13,154	0.01
3.983% due 25/04/2037	27,565	19,563	0.02	4.303% due 25/02/2036	3,004	2,888					

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
4.318% due 25/03/2036	\$ 434	\$ 427	0.00	4.013% due 25/05/2037	\$ 3,263	\$ 2,956	0.00	Oakwood Mortgage Investors, Inc.			
4.323% due 25/10/2036	2,106	2,087	0.00	4.013% due 25/07/2047	3,065	1,795	0.00	5.050% due 15/11/2019	\$ 66	\$ 64	0.00
4.363% due 25/01/2037	2,320	2,266	0.00	4.063% due 25/01/2037	16,465	14,376	0.01			9,520	0.01
4.453% due 25/12/2035	7,193	6,741	0.01	4.143% due 25/04/2037	22,592	8,062	0.01				
4.513% due 25/01/2035	381	353	0.00	4.483% due 25/04/2037	715	255	0.00				
4.603% due 25/08/2035	3,022	2,822	0.00	Washington Mutual Asset-Backed Certificates Trust				OTHER ABS			
4.663% due 25/10/2037	13,531	10,780	0.01	4.063% due 25/05/2036	677	541	0.00	AGL CLO Ltd.			
4.713% due 25/09/2037	1,181	1,007	0.00	Wells Fargo Home Equity Asset-Backed Securities Trust				4.802% due 02/12/2034	45,300	45,354	0.04
4.738% due 25/03/2036	1,892	1,823	0.00	4.108% due 25/01/2037	2,139	2,138	0.00	5.040% due 20/04/2037	40,000	40,049	0.03
4.763% due 25/09/2037	3,597	2,705	0.00	4.223% due 25/04/2037	875	862	0.00	AlbaCore Euro CLO DAC			
4.798% due 25/05/2035	379	379	0.00	4.243% due 25/07/2036	2,300	2,256	0.00	3.194% due 15/07/2035	€ 30,380	34,817	0.03
4.843% due 25/07/2035	90	90	0.00	4.273% due 25/05/2036	2,436	2,426	0.00	3.391% due 15/12/2034	16,722	19,128	0.02
4.863% due 25/09/2037	1,067	910	0.00	4.363% due 25/04/2037	2,000	1,484	0.00	ALESCO Preferred Funding Ltd.			
Southern Pacific Secured Assets Corp.				4.503% due 25/04/2034	16	16	0.00	4.278% due 23/09/2037	\$ 5,725	5,439	0.00
4.163% due 25/03/2028	23	22	0.00	4.763% due 25/10/2034	366	381	0.00	4.318% due 23/06/2036	12,908	12,811	0.01
Structured Asset Investment Loan Trust				5.488% due 25/11/2035	683	683	0.00	4.338% due 23/12/2035	2,667	2,667	0.00
4.023% due 25/07/2036	561	412	0.00	5.863% due 25/11/2035	2,472	2,464	0.00	4.358% due 23/09/2037	2,000	1,815	0.00
4.108% due 25/07/2036	13,296	7,599	0.01	6.163% due 25/12/2034	375	375	0.00	4.408% due 23/12/2036	4,083	3,961	0.00
4.313% due 25/09/2034	2,843	2,727	0.00	6.313% due 25/04/2035	170	173	0.00	4.708% due 23/09/2038	5,432	5,364	0.00
4.363% due 25/04/2036	8,014	3,752	0.00	7.513% due 25/04/2035	357	390	0.00	Anchorage Capital Europe CLO DAC			
4.383% due 25/01/2036	3,105	2,929	0.00			2,535,803	2.03	3.424% due 15/10/2038	€ 30,000	34,369	0.03
4.393% due 25/11/2035	3,420	3,375	0.00	HOME EQUITY SEQUENTIAL				Aqueduct European CLO DAC			
4.468% due 25/03/2034	81	87	0.00	Asset-Backed Funding Certificates Trust				3.213% due 15/08/2034	35,624	40,759	0.03
4.483% due 25/04/2033	85	99	0.00	4.083% due 25/01/2037	9,179	5,096	0.01	3.268% due 20/04/2034	8,500	9,727	0.01
4.483% due 25/04/2035	172	172	0.00	4.203% due 25/01/2037	3,102	1,722	0.00	3.511% due 15/07/2039 (c)	35,000	40,015	0.03
4.483% due 25/07/2035	174	166	0.00	BNC Mortgage Loan Trust				Arbour CLO DAC			
4.483% due 25/10/2035	54	53	0.00	4.013% due 25/07/2037	6,400	5,814	0.01	3.004% due 15/04/2034	13,972	15,990	0.01
4.483% due 25/01/2036	2,212	2,144	0.00	Countrywide Asset-Backed Certificates Trust, Inc.				3.064% due 15/04/2034	13,152	15,047	0.01
4.498% due 25/09/2035	4,580	4,216	0.01	5.989% due 25/10/2046	22	27	0.00	3.204% due 15/10/2034	20,000	22,884	0.02
4.513% due 25/07/2035	733	727	0.00	6.770% due 25/10/2046	3,892	2,961	0.00	3.371% due 15/06/2034	6,800	7,784	0.01
4.528% due 25/08/2035	1,198	1,169	0.00	Credit-Based Asset Servicing & Securitization LLC				3.433% due 15/11/2037	44,300	50,712	0.04
4.663% due 25/05/2035	1,164	1,154	0.00	2.928% due 25/12/2036	3,626	2,938	0.00	3.453% due 15/08/2038	39,900	45,623	0.04
4.693% due 25/01/2035	2,545	2,511	0.00	3.089% due 25/01/2037	13,858	3,743	0.00	3.581% due 15/12/2038	28,400	32,517	0.03
4.693% due 25/06/2035	3,100	3,031	0.00	JPMorgan Mortgage Acquisition Trust				3.613% due 15/05/2038	39,750	45,535	0.04
4.763% due 25/09/2034	2,057	2,026	0.00	3.930% due 25/11/2036	3,434	3,188	0.00	Arcano Euro CLO DAC			
4.888% due 25/07/2033	123	122	0.00	3.945% due 25/07/2036	249	248	0.00	3.415% due 25/07/2039	36,000	41,200	0.03
5.038% due 25/12/2034	1,290	1,273	0.00	4.023% due 25/03/2037	1,164	1,159	0.00	4.215% due 25/07/2039	500	574	0.00
5.143% due 25/04/2033	13	13	0.00	4.071% due 25/01/2037	1,929	931	0.00	Ares European CLO DAC			
5.263% due 25/11/2034	190	229	0.00	4.213% due 25/01/2037	148	146	0.00	2.984% due 15/10/2031	852	975	0.00
Structured Asset Securities Corp. Mortgage Loan Trust				Morgan Stanley Mortgage Loan Trust				3.088% due 20/04/2032	2,905	3,324	0.00
3.918% due 25/09/2036	7,762	4,643	0.01	4.003% due 25/04/2037	13,798	3,635	0.00	3.154% due 15/01/2036	4,200	4,807	0.00
3.943% due 25/03/2036	45	45	0.00	4.243% due 25/04/2037	3,309	874	0.00	3.160% due 17/04/2032	4,698	5,377	0.00
3.983% due 25/10/2037	15,818	9,897	0.01	4.483% due 25/04/2037	3,210	849	0.00	3.218% due 20/07/2032	12,916	14,784	0.01
3.993% due 25/05/2047	3,723	3,675	0.00	Saxon Asset Securities Trust				3.234% due 21/10/2034	4,956	5,672	0.00
4.023% due 25/05/2036	1,560	1,540	0.00	4.243% due 25/10/2046	16,837	15,045	0.01	3.512% due 15/07/2037	20,000	22,866	0.02
4.063% due 25/03/2037	2,293	1,541	0.00	Structured Asset Securities Corp. Mortgage Loan Trust				4.004% due 21/10/2034	3,000	3,440	0.00
4.073% due 25/08/2046	3,180	2,950	0.00	4.383% due 25/12/2036	11,110	6,732	0.01	4.012% due 15/07/2037	11,120	12,713	0.01
4.083% due 25/01/2037	4,961	4,775	0.01	Wells Fargo Home Equity Asset-Backed Securities Trust				Armada Euro CLO DAC			
4.183% due 25/02/2037	99	97	0.00	4.183% due 25/03/2037	355	354	0.00	3.093% due 28/07/2034	8,033	9,193	0.01
4.193% due 25/03/2037	3,023	2,226	0.00			55,462	0.04	Atlantic Avenue Ltd.			
4.198% due 25/07/2036	5,033	5,184	0.01	MANUFACTURING HOUSE ABS OTHER				5.053% due 15/10/2038	\$ 35,000	35,117	0.03
4.223% due 25/01/2037	12,776	7,308	0.01	Conseco Finance Securitizations Corp.				Aurium CLO DAC			
4.223% due 25/02/2037	6,276	6,143	0.01	5.511% due 01/09/2033	397	398	0.00	3.011% due 22/05/2034	€ 5,798	6,634	0.01
4.243% due 25/01/2037	2,990	2,866	0.00	7.100% due 01/02/2033	9	9	0.00	3.030% due 17/04/2034	1,495	1,705	0.00
4.263% due 25/11/2037	9,432	8,002	0.01	8.060% due 01/09/2029	14,402	1,540	0.00	3.113% due 28/10/2034	20,000	22,890	0.02
4.288% due 25/07/2036	994	962	0.00	Lehman ABS Manufactured Housing Contract Trust				3.347% due 22/06/2034	48,671	55,607	0.04
4.303% due 25/05/2031	224	152	0.00	6.630% due 15/04/2040	342	343	0.00	Avoca CLO DAC			
4.383% due 25/02/2037	3,375	3,280	0.00			2,290	0.00	3.104% due 15/07/2034	32,673	37,396	0.03
4.438% due 25/04/2035	278	287	0.00	MANUFACTURING HOUSE SEQUENTIAL				3.164% due 15/10/2034	35,500	40,619	0.03
4.438% due 25/06/2035	61	60	0.00	Bombardier Capital Mortgage Securitization Corp. Trust				Avondale Park CLO DAC			
4.526% due 25/02/2035	1,214	1,306	0.00	7.180% due 15/12/2015	980	46	0.00	3.407% due 20/09/2034	8,511	9,738	0.01
4.540% due 25/08/2034	35	35	0.00	7.440% due 15/01/2020	10,140	482	0.00	Bain Capital Credit CLO Ltd.			
4.768% due 25/11/2035	125	125	0.00	7.575% due 15/06/2030	936	45	0.00	4.656% due 23/04/2035	\$ 54,300	54,362	0.04
4.903% due 25/02/2035	228	228	0.00	Conseco Finance Corp.				4.702% due 21/10/2034	49,600	49,623	0.04
5.788% due 25/07/2035	777	859	0.00	7.060% due 01/02/2031	666	613	0.00	4.727% due 24/07/2034	45,500	45,524	0.04
5.840% due 25/05/2031	842	578	0.00	7.500% due 01/03/2030	12,064	2,477	0.01	4.762% due 21/10/2034	41,100	41,150	0.03
6.388% due 25/11/2035	2,270	2,257	0.00	7.860% due 01/03/2030	4,456	958	0.00	4.814% due 22/04/2035	45,000	45,041	0.04
Structured Asset Securities Corp. Mortgage Pass-Through Certificates				Conseco Finance Securitizations Corp.				Bain Capital Euro CLO DAC			
4.588% due 25/01/2035	218	232	0.00	7.770% due 01/09/2031	292	296	0.00	3.084% due 15/07/2034	€ 9,462	10,829	0.01
Terwin Mortgage Trust				7.970% due 01/05/2032	1,887	205	0.00	3.444% due 22/01/2038	32,000	36,627	0.03
4.103% due 25/07/2037	2,666	2,614	0.00	8.260% due 01/12/2030	13,372	1,959	0.00	4.950% due 22/01/2038	3,000	3,448	0.00
4.321% due 25/08/2036	1,084	185	0.00	8.310% due 01/05/2032	20,172	2,370	0.00	Ballyrock CLO Ltd.			
4.563% due 25/09/2036	2,713	929	0.00	IndyMac Manufactured Housing Contract Pass-Through Certificates				5.177% due 25/07/2037	\$ 37,300	37,392	0.03
4.703% due 25/11/2033	5	4	0.00	6.750% due 25/02/2028	5	5	0.00	Barings Euro CLO DAC			
Truman Capital Mortgage Loan Trust								2.961% due 24/04/2034	€ 10,179	11,638	0.01
4.483% due 25/03/2036	1,091	1,021	0.00					3.145% due 25/07/2035	15,900	18,192	0.01
WaMu Asset-Backed Certificates WaMu Trust								3.164% due 15/10/2034	5,288	6,051	0.00
3.893% due 25/07/2047	3,524	2,071	0.00					3.184% due 15/10/2034	16,597	19,013	0.02
3.933% due 25/05/2037	2,790	2,521	0.00					3.426% due 15/08/2039	38,400	43,938	0.04
3.933% due 25/07/2047	298	227	0.00					3.444% due 21/10/2038	43,300	49,579	0.04
3.988% due 25/05/2037	575	549	0.00								

Schedule of Investments Income Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Bayfront IABS Pte Ltd.				Clarinda Park CLO DAC				3.165% due 25/10/2040	\$ 1,000	\$ 1,141	0.00
4.904% due 11/04/2048	\$ 49,752	\$ 49,658	0.04	3.183% due 15/02/2034	€ 19,306	\$ 22,083	0.02	FTA Santander Consumo			
4.992% due 11/07/2047	42,600	42,600	0.03	Commonbond Student Loan Trust				3.538% due 20/07/2038	3,519	4,034	0.00
Bayfront Infrastructure Capital Pte Ltd.				2.550% due 25/05/2041	\$ 714	685	0.00	3.888% due 20/07/2038	2,951	3,390	0.00
4.941% due 11/04/2045	12,272	12,247	0.01	4.613% due 25/05/2041	41	41	0.00	GAMMA Sociedade de Titularizacao de Creditos S.A.			
4.951% due 11/04/2045	13,706	13,682	0.01	Concord Music Royalties LLC				2.918% due 25/10/2035	30,029	34,362	0.03
5.026% due 11/04/2043	9,484	9,486	0.01	5.644% due 20/10/2074	34,800	34,906	0.03	3.095% due 25/02/2034	18,060	20,727	0.02
5.051% due 11/04/2043	14,155	14,165	0.01	Contego CLO BV				3.158% due 23/12/2036	35,300	40,414	0.03
BBAM European CLO DAC				3.454% due 15/04/2038	€ 36,000	41,207	0.03	Golden Bar Securitisation SRL			
3.124% due 15/01/2036	€ 16,775	19,179	0.02	Contego CLO DAC				3.136% due 20/12/2044	85,032	97,467	0.08
3.224% due 15/10/2034	19,500	22,316	0.02	2.994% due 15/04/2034	19,606	22,438	0.02	3.216% due 22/09/2043	26,027	29,885	0.02
BBVA Consumer FTA				3.111% due 24/01/2034	11,063	12,658	0.01	Goldentree Loan Management U.S. CLO Ltd.			
2.849% due 20/05/2039	76,899	87,860	0.07	CQS U.S. CLO Ltd.				4.825% due 20/10/2034	\$ 21,000	21,025	0.02
BCRED PC Static LLC				5.101% due 17/01/2039	\$ 36,000	36,048	0.03	Golub Capital Partners CLO Ltd.			
4.974% due 27/04/2036	\$ 70,000	69,999	0.06	Credit-Based Asset Servicing & Securitization CBO Ltd.				4.852% due 25/07/2037	45,000	45,057	0.04
5.334% due 27/04/2036	10,000	10,000	0.01	7.020% due 16/02/2041 ^	54,641	753	0.00	Goodgreen Trust			
5.534% due 27/04/2036	10,000	10,000	0.01	Crosthwaite Park CLO DAC				3.930% due 15/10/2053	7,743	7,189	0.01
Benefit Street Partners CLO Ltd.				3.251% due 15/03/2034	€ 4,289	4,910	0.00	Grosvenor Place CLO DAC			
4.825% due 20/04/2035	36,000	36,018	0.03	Cumulus Static CLO DAC				3.383% due 15/08/2039	€ 38,400	43,947	0.04
Bilbao CLO DAC				3.483% due 15/11/2033	14,680	16,795	0.01	3.444% due 15/01/2039	41,850	47,904	0.04
3.124% due 15/04/2036	€ 9,977	11,417	0.01	CVC Cordatus Loan Fund DAC				Harvest CLO DAC			
Black Diamond CLO DAC				3.054% due 15/07/2034	10,747	12,299	0.01	3.054% due 15/01/2032	17,078	19,533	0.02
3.263% due 15/05/2032	108	123	0.00	3.066% due 25/04/2036	30,000	34,321	0.03	3.154% due 21/10/2034	25,900	29,634	0.02
Blackrock European CLO DAC				3.130% due 29/07/2034	15,000	17,148	0.01	3.188% due 20/10/2032	4,485	5,131	0.00
3.118% due 19/07/2035	38,467	44,032	0.04	3.179% due 18/11/2033	14,048	16,064	0.01	3.464% due 15/10/2038	36,000	41,223	0.03
3.158% due 20/01/2036	37,000	42,347	0.03	3.227% due 22/06/2034	4,632	5,302	0.00	3.523% due 25/07/2037 (c)	30,600	34,985	0.03
3.220% due 17/07/2034	36,631	41,950	0.03	3.259% due 20/08/2034	8,378	9,596	0.01	4.063% due 25/07/2037 (c)	8,800	10,061	0.01
BlueMountain Euro CLO DAC				3.285% due 23/01/2039	40,000	45,800	0.04	Hayfin Emerald CLO DAC			
3.034% due 15/04/2034	4,927	5,639	0.00	3.341% due 15/12/2034	28,500	32,609	0.03	3.054% due 27/05/2034	12,043	13,780	0.01
3.204% due 15/10/2035	7,250	8,302	0.01	3.488% due 15/06/2037	36,000	41,210	0.03	3.060% due 17/04/2034	928	1,061	0.00
BlueMountain Fuji Euro CLO DAC				3.528% due 15/05/2037	35,000	40,115	0.03	3.154% due 15/04/2034	2,000	2,288	0.00
3.114% due 15/01/2033	1,914	2,190	0.00	3.603% due 24/03/2038	20,000	22,886	0.02	3.184% due 15/01/2035	23,000	26,316	0.02
BNPP AM Euro CLO DAC				3.806% due 25/04/2036	10,000	11,453	0.01	3.244% due 15/10/2034	4,900	5,604	0.00
2.854% due 15/10/2031	6,418	7,332	0.01	CVC Cordatus Opportunity Loan Fund DAC				3.404% due 22/01/2039	30,000	34,358	0.03
3.014% due 22/07/2032	8,899	10,172	0.01	3.123% due 15/08/2033	23,086	26,387	0.02	3.449% due 17/11/2037	33,400	38,248	0.03
3.251% due 15/12/2033	4,977	5,695	0.00	Dartry Park CLO DAC				3.454% due 15/10/2038	27,300	31,238	0.03
Bosphorus CLO DAC				2.963% due 28/01/2034	18,816	21,529	0.02	3.498% due 18/10/2039	40,000	45,770	0.04
3.045% due 25/05/2034	17,515	20,039	0.02	DB Master Finance LLC				Henley CLO DAC			
3.407% due 12/12/2032	543	621	0.00	2.493% due 20/11/2051	\$ 21,085	19,906	0.02	3.015% due 25/01/2034	8,337	9,539	0.01
3.614% due 15/04/2038	38,000	43,525	0.04	2.791% due 20/11/2051	1,433	1,274	0.00	3.115% due 25/07/2034	5,264	6,025	0.00
Boyce Park CLO Ltd.				4.030% due 20/11/2047	9,634	9,541	0.01	3.165% due 10/06/2034	12,150	13,915	0.01
4.672% due 21/04/2035	\$ 36,000	36,025	0.03	Deer Park CLO DAC				ICG Euro CLO DAC			
Bridgepoint CLO DAC				3.214% due 15/10/2034	€ 20,000	22,883	0.02	2.150% due 15/10/2034	6,000	6,438	0.01
3.104% due 15/04/2035	€ 4,000	4,574	0.00	Domino's Pizza Master Issuer LLC				3.455% due 26/01/2038	31,500	36,050	0.03
3.144% due 15/01/2036	5,000	5,721	0.00	2.662% due 25/04/2051	\$ 24,403	23,210	0.02	4.055% due 26/01/2038	4,800	5,517	0.00
Cairn CLO DAC				3.151% due 25/04/2051	10,350	9,500	0.01	4.550% due 26/01/2038	1,000	1,149	0.00
2.820% due 31/01/2030	9,538	10,914	0.01	3.668% due 25/10/2049	39,855	38,301	0.03	Indigo Credit Management DAC			
3.038% due 20/10/2033	4,840	5,515	0.00	Dryden CLO Ltd.				3.404% due 15/07/2038	30,000	34,352	0.03
3.170% due 29/10/2034	19,000	21,749	0.02	4.907% due 18/04/2031	3,668	3,670	0.00	3.464% due 15/10/2037	30,000	34,337	0.03
3.194% due 15/07/2034	33,000	37,760	0.03	4.955% due 15/04/2031	393	394	0.00	Invesco CLO Ltd.			
3.434% due 15/01/2040	35,100	40,163	0.03	Dryden Euro CLO DAC				4.825% due 20/07/2035	\$ 32,800	32,839	0.03
4.304% due 15/01/2040	4,900	5,644	0.00	1.950% due 18/10/2034	€ 1,000	1,048	0.00	Invesco Euro CLO DAC			
Camber PLC				2.864% due 15/04/2033	1,266	1,447	0.00	3.134% due 15/04/2033	€ 2,353	2,694	0.00
5.785% due 09/11/2053 ^	\$ 33,130	3	0.00	3.024% due 15/04/2034	5,135	5,878	0.00	3.144% due 15/07/2034	40,000	45,761	0.04
Canyon Capital CLO Ltd.				3.084% due 15/04/2034	6,081	6,959	0.01	3.194% due 15/01/2035	13,131	15,020	0.01
4.683% due 15/10/2034	38,100	38,134	0.03	3.088% due 20/07/2034	19,879	22,749	0.02	3.224% due 15/01/2034	13,952	15,962	0.01
4.773% due 15/10/2034	40,000	40,049	0.03	3.143% due 15/05/2034	56	64	0.00	3.260% due 30/10/2038	36,500	41,783	0.03
Capital Four CLO DAC				3.144% due 15/01/2034	44,673	51,142	0.04	3.277% due 15/07/2037	39,200	44,872	0.04
3.224% due 15/10/2034	€ 6,000	6,865	0.01	3.154% due 15/04/2035	28,500	32,613	0.03	3.454% due 22/10/2036	33,500	38,345	0.03
3.394% due 15/04/2038	34,000	38,876	0.03	3.218% due 18/10/2034	10,000	11,443	0.01	Invesco U.S. CLO Ltd.			
3.415% due 25/10/2038	32,800	37,546	0.03	3.220% due 17/01/2033	2,930	3,354	0.00	4.831% due 20/07/2037	\$ 40,000	40,036	0.03
3.854% due 15/04/2038	14,000	16,029	0.01	3.238% due 18/10/2034	18,000	20,614	0.02	Jubilee CLO DAC			
Capital Four U.S. CLO Ltd.				3.498% due 18/10/2039	36,000	41,193	0.03	3.034% due 15/07/2034	€ 7,515	8,599	0.01
4.879% due 15/07/2037 (c)	\$ 36,000	36,000	0.03	Euro-Galaxy CLO DAC				3.164% due 15/10/2035	15,000	17,162	0.01
Carlyle Euro CLO DAC				2.781% due 24/04/2034	4,975	5,685	0.00	Latitude Australia Personal Loans Trust			
3.014% due 15/01/2034	€ 2,467	2,824	0.00	3.050% due 30/07/2034	7,000	8,009	0.01	5.303% due 17/09/2033	AUD 5,865	4,066	0.00
3.151% due 15/03/2032	2,901	3,319	0.00	3.233% due 15/02/2034	19,977	22,865	0.02	Lyra Music Assets Delaware LP			
3.493% due 15/08/2038	46,900	53,728	0.04	Fair Oaks Loan Funding DAC				5.760% due 22/12/2064	\$ 86,931	87,532	0.07
Carlyle Global Market Strategies Euro CLO DAC				3.054% due 15/04/2034	11,301	12,934	0.01	Madison Park Euro Funding DAC			
3.034% due 15/04/2034	11,380	13,020	0.01	3.084% due 15/04/2034	19,996	22,891	0.02	2.905% due 25/10/2030	€ 2,448	2,800	0.00
3.188% due 10/11/2035	23,100	26,428	0.02	3.174% due 15/01/2035	20,000	22,891	0.02	3.004% due 15/07/2032	65,186	74,618	0.06
Castlelake Aircraft Structured Trust				3.204% due 15/10/2034	32,450	37,155	0.03	3.024% due 15/04/2032	16,118	18,442	0.01
5.465% due 15/08/2050	\$ 46,754	46,513	0.04	3.439% due 15/10/2036	31,500	36,032	0.03	3.084% due 15/07/2035	19,249	22,027	0.02
5.783% due 15/02/2050	24,097	24,198	0.02	ECT Ponant				3.115% due 27/07/2034	32,988	37,780	0.03
CIFC European Funding CLO DAC				2.855% due 27/09/2038	8,880	10,159	0.01	Marble Point CLO Ltd.			
3.188% due 18/08/2035	€ 32,392	37,065	0.03	Flexicommercial ABS Trust				4.667% due 16/11/2034	\$ 36,000	36,039	0.03
3.194% due 23/11/2034	31,130	35,618	0.03	5.550% due 14/06/2031	AUD 22,856	15,876	0.01	Margay CLO DAC			
				Fondo de Titulizacion Santander Consumo				3.439% due 15/07/2037	€ 33,700	38,569	0.03
				2.865% due 25/10/2040	€ 97,000	111,090	0.09				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Marzio Finance SRL				Raptor Aircraft Finance LLC				Tikehau U.S. CLO Ltd.			
2.641% due 30/06/2050	€ 32,314	\$ 36,997	0.03	4.213% due 23/08/2044	\$ 23,260	\$ 22,269	0.02	4.767% due 18/01/2035	\$ 38,000	\$ 38,018	0.03
2.751% due 28/09/2049	27,996	32,098	0.03	RIN LLC				Toro European CLO DAC			
2.801% due 28/05/2049	5,022	5,763	0.00	5.044% due 20/07/2037 (c)	30,000	30,000	0.02	3.093% due 15/02/2034	€ 3,201	3,662	0.00
METAL Ltd.				5.344% due 20/07/2037 (c)	5,000	5,000	0.00	3.155% due 25/07/2034	85,707	98,062	0.08
4.581% due 15/10/2042	\$ 20,803	14,783	0.01	5.594% due 20/07/2037 (c)	5,500	5,492	0.00	3.194% due 15/07/2034	44,368	50,775	0.04
Mila BV				Riserva CLO Ltd.				3.474% due 15/04/2037	25,000	28,616	0.02
2.936% due 16/09/2041	€ 14,679	16,816	0.01	4.725% due 18/01/2034	46,954	46,976	0.04	4.154% due 15/04/2037	5,000	5,724	0.00
Montmartre Euro CLO DAC				Rockfield Park CLO DAC				Trapeza CDO Ltd.			
3.164% due 15/07/2034	1,055	1,208	0.00	3.143% due 16/07/2034	€ 19,117	21,873	0.02	4.189% due 09/11/2042	\$ 509	494	0.00
MV Credit Euro CLO DAC				Rockford Tower CLO Ltd.				4.280% due 06/07/2041	4,660	4,473	0.00
3.583% due 15/02/2038	29,300	33,524	0.03	5.004% due 20/05/2031	\$ 204	205	0.00	4.340% due 06/07/2041	9,000	8,055	0.01
National Collegiate Student Loan Trust				5.097% due 20/10/2031	995	995	0.00	Trinitas CLO Ltd.			
4.073% due 25/05/2032	\$ 554	553	0.00	Rockford Tower Europe CLO DAC				4.675% due 15/07/2034	20,000	20,010	0.02
4.113% due 25/03/2033	1,775	1,770	0.00	3.038% due 20/04/2034	€ 2,425	2,774	0.00	4.715% due 20/07/2035	44,800	44,801	0.04
4.133% due 25/06/2033	405	403	0.00	3.121% due 24/01/2035	43,800	50,086	0.04	4.727% due 25/01/2035	57,000	57,047	0.05
Navient Private Education Loan Trust				3.489% due 29/08/2036	35,000	40,062	0.03	4.777% due 25/01/2034	30,693	30,719	0.02
5.190% due 16/07/2040	2,832	2,839	0.00	RRE Loan Management DAC				4.785% due 20/10/2033	29,667	29,688	0.02
Neuberger Berman Loan Advisers Euro CLO DAC				3.154% due 15/01/2037	19,013	21,763	0.02	4.825% due 20/10/2034	45,500	45,553	0.04
3.085% due 25/10/2034	€ 15,825	18,083	0.01	3.494% due 15/12/2039	39,600	45,297	0.04	Trinitas Euro CLO DAC			
3.414% due 15/07/2039	28,500	32,624	0.03	Sabadell Consumo FT				3.414% due 15/07/2039	€ 32,500	37,228	0.03
3.964% due 15/07/2039	1,000	1,145	0.00	3.085% due 22/10/2035	35,587	40,777	0.03	Tropic CDO Ltd.			
North Westerly ESG CLO DAC				SC Germany S.A., Compartment Consumer				4.255% due 15/07/2036	\$ 12,024	11,694	0.01
3.123% due 15/05/2034	12,035	13,752	0.01	3.028% due 18/04/2034	10,363	11,861	0.01	Tymon Park CLO DAC			
OAK Hill European Credit Partners DAC				2.779% due 14/01/2038	30,148	34,565	0.03	3.154% due 21/07/2034	€ 24,862	28,442	0.02
3.184% due 21/01/2035	10,000	11,447	0.01	2.829% due 14/05/2038	13,759	15,778	0.01	VB-S1 Issuer LLC			
Ocean Trails CLO				2.859% due 14/12/2038				4.693% due 15/03/2056	\$ 166,000	162,405	0.13
4.705% due 20/07/2034	\$ 39,000	39,018	0.03	Sculptor European CLO DAC				Venture CLO Ltd.			
4.973% due 15/10/2034	1,000	1,001	0.00	3.028% due 18/04/2034	17,072	19,503	0.02	5.195% due 15/01/2032	1,347	1,349	0.00
OCP Euro CLO DAC				3.054% due 15/04/2034	23,801	27,225	0.02	Voya Euro CLO DAC			
3.058% due 20/04/2033	€ 13,170	15,065	0.01	3.082% due 10/10/2034	34,200	39,127	0.03	3.164% due 15/07/2035	€ 36,637	41,913	0.03
3.158% due 20/04/2035	38,000	43,484	0.04	3.254% due 15/10/2034	31,856	36,487	0.03	3.174% due 15/10/2034	20,000	22,881	0.02
3.468% due 20/10/2039	36,000	41,191	0.03	3.365% due 27/04/2038	25,000	28,629	0.02	3.244% due 15/04/2035	4,000	4,577	0.00
3.478% due 20/07/2036	35,500	40,620	0.03	SLM Private Credit Student Loan Trust				Whetstone Park CLO Ltd.			
3.513% due 15/04/2037	25,000	28,582	0.02	4.256% due 15/06/2039	\$ 6,582	6,497	0.01	4.745% due 20/01/2035	\$ 45,000	45,030	0.04
4.063% due 15/04/2037	10,000	11,433	0.01	SLM Student Loan Trust				Wingstop Funding LLC			
Palmer Square BDC CLO Ltd.				2.565% due 25/10/2039	€ 2,930	3,135	0.00	5.858% due 05/12/2054	25,000	25,253	0.02
5.273% due 15/07/2037	\$ 36,800	36,822	0.03	2.715% due 25/07/2039	10,105	10,947	0.01			8,324,152	6.67
Palmer Square European Loan Funding DAC				2.715% due 25/01/2040	19,766	21,217	0.02	WHOLE LOAN COLLATERAL			
3.054% due 15/10/2034	€ 38,196	43,665	0.04	2.951% due 15/12/2033	5,665	6,134	0.00	Bear Stearns Asset-Backed Securities Trust			
3.134% due 15/07/2035	33,324	38,121	0.03	4.542% due 25/01/2075	\$ 9,648	9,643	0.01	4.263% due 25/05/2037	1,363	1,298	0.00
3.150% due 15/10/2035	25,700	29,418	0.02	4.680% due 25/04/2023	254	254	0.00	4.963% due 25/06/2036	616	618	0.00
3.253% due 15/05/2033	5,727	6,555	0.01	5.630% due 25/07/2023	2,006	2,014	0.00	5.598% due 25/10/2036	51	50	0.00
3.253% due 15/08/2033	12,481	14,286	0.01	SMB Private Education Loan Trust				5.713% due 25/11/2039	382	442	0.00
3.273% due 15/05/2034	25,662	29,376	0.02	3.500% due 16/12/2041	3,469	3,427	0.00	6.500% due 25/10/2036	2,314	724	0.00
3.283% due 15/05/2034	18,135	20,759	0.02	4.540% due 15/02/2036	151	151	0.00	6.913% due 25/12/2042	467	592	0.00
3.754% due 15/10/2034	5,000	5,716	0.00	SoFi Alternative Trust				Citigroup Mortgage Loan Trust, Inc.			
3.983% due 15/08/2033	12,200	13,983	0.01	4.833% due 15/06/2050	8,304	7,852	0.01	4.163% due 25/11/2046	1,923	1,902	0.00
4.100% due 15/10/2035	1,000	1,145	0.00	5.255% due 16/05/2050	8,704	8,257	0.01	4.183% due 25/01/2037	1,485	1,467	0.00
4.133% due 15/05/2034	6,350	7,292	0.01	Soloso CDO Ltd.				4.198% due 25/11/2036	1,875	1,877	0.00
4.173% due 15/05/2034	35,600	40,831	0.03	4.200% due 07/10/2037	2,776	2,693	0.00	4.213% due 25/10/2037	434	417	0.00
Penta CLO DAC				Sound Point Euro CLO Funding DAC				4.228% due 25/08/2036	2,144	2,016	0.00
3.015% due 25/07/2036	19,000	21,746	0.02	3.085% due 25/04/2035	€ 6,000	6,855	0.01	4.243% due 25/11/2036	1,175	1,124	0.00
3.135% due 25/07/2034	15,988	18,293	0.01	3.154% due 15/04/2033	3,281	3,756	0.00	4.258% due 25/10/2036	349	346	0.00
3.484% due 15/01/2038	20,000	22,878	0.02	3.181% due 24/10/2034	9,500	10,875	0.01	4.438% due 25/03/2037	3,321	3,306	0.00
Pepper Iberia Consumer				St. Paul's CLO DAC				5.830% due 25/11/2034	121	121	0.00
3.142% due 25/04/2037	19,400	22,176	0.02	2.994% due 22/04/2035	17,293	19,793	0.02	6.352% due 25/05/2036	913	315	0.00
Pikes Peak CLO				3.090% due 17/01/2032	23,195	26,541	0.02	6.851% due 25/05/2036	460	159	0.00
4.883% due 15/07/2034	\$ 25,000	25,028	0.02	3.124% due 15/04/2033	3,331	3,789	0.00	7.250% due 25/05/2036	9,763	4,719	0.01
4.895% due 11/10/2034	25,000	25,030	0.02	3.145% due 25/10/2035	20,000	22,885	0.02	Curzon Mortgages PLC			
PK ALIFT Loan Funding LP				3.354% due 15/01/2032	4,650	5,326	0.00	4.592% due 28/07/2049	£ 40,000	53,110	0.04
5.052% due 15/10/2039	21,010	20,992	0.02	START Ltd.				First Franklin Mortgage Loan Trust			
Planet Fitness Master Issuer LLC				4.089% due 15/03/2044	\$ 6,291	6,311	0.01	3.878% due 25/07/2036	\$ 710	683	0.00
5.274% due 06/12/2055	10,873	10,798	0.01	Symphony CLO Ltd.				3.883% due 25/11/2036	5,203	4,918	0.01
Plenti PL & Green ABS Trust				4.816% due 23/10/2035	32,900	32,940	0.03	3.883% due 25/12/2036	5,398	5,123	0.01
5.276% due 11/07/2037	AUD 23,952	16,576	0.01	4.823% due 15/10/2035	32,300	32,341	0.03	3.963% due 25/03/2037	7,397	3,484	0.01
5.486% due 11/04/2036	8,841	6,134	0.00	Taberna Preferred Funding Ltd.				3.983% due 25/12/2037	218	210	0.00
Project Silver				4.280% due 05/12/2036	14,841	13,802	0.01	4.043% due 25/12/2036	11,892	4,597	0.01
3.967% due 15/07/2044	\$ 9,597	9,341	0.01	4.350% due 05/11/2035	9,562	9,275	0.01	4.052% due 25/07/2034	0	0	0.00
Providus CLO DAC				Taco Bell Funding LLC				4.063% due 25/08/2036	750	718	0.00
3.188% due 18/07/2034	€ 19,510	22,331	0.02	1.946% due 25/08/2051	36,614	35,973	0.03	4.063% due 25/03/2037	562	265	0.00
3.189% due 20/05/2034	37,000	42,355	0.03	2.294% due 25/08/2051	29,426	27,452	0.02	4.073% due 25/07/2036	2,798	2,717	0.00
3.364% due 15/10/2038	25,000	28,628	0.02	2.542% due 25/08/2051	15,612	13,675	0.01	4.073% due 25/09/2036	4,257	4,020	0.01
3.374% due 15/07/2038	39,000	44,594	0.04	Tikehau CLO DAC				4.083% due 25/04/2036	3,388	3,345	0.00
3.415% due 20/11/2038	18,300	20,933	0.02	3.184% due 15/01/2035	€ 10,000	11,442	0.01	4.083% due 25/06/2036	3,136	3,107	0.00
3.513% due 15/11/2039	40,600	46,472	0.04	3.301% due 07/09/2035	5,800	6,636	0.01	4.083% due 25/12/2037	4,375	4,067	0.01
3.995% due 20/11/2038	16,700	19,126	0.02	3.404% due 15/10/2038	42,750	48,959	0.04	4.183% due 25/12/2037	6,462	6,004	0.01
				3.458% due 20/01/2037	35,000	40,085	0.03	4.243% due 25/08/2036	4,891	4,709	0.01
				3.483% due 20/04/2038	28,000	32,059	0.03				
				4.098% due 20/04/2038	7,000	8,017	0.01				

Schedule of Investments Income Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS		
4.243% due 25/10/2036	\$ 11,454	\$ 7,382	0.01	Australia Government International Bond				Development Bank of Kazakhstan JSC					
4.363% due 25/02/2036	3,044	2,882	0.00	1.750% due				18.400% due					
4.438% due 25/11/2035	433	432	0.00	21/06/2051	AUD	204,800	\$ 72,914	0.06	16/10/2028	KZT 58,906,000	\$ 128,295	0.10	
4.453% due 25/01/2036	2,894	2,717	0.00	Baiterek National Investment Holding JSC				Dominican Republic Government International Bond					
4.483% due 25/08/2034	494	472	0.00	16.950% due				10.500% due					
4.483% due 25/11/2035	1,891	1,762	0.00	02/04/2029	KZT	65,946,500	140,136	0.11	15/03/2037	DOP	1,887,650	33,845	0.03
4.513% due 25/12/2035	2,968	2,880	0.00	16.950% due				10.750% due					
4.573% due 25/10/2035	2,568	3,157	0.00	02/04/2031		53,151,500	114,453	0.09	01/06/2036		287,400	5,228	0.00
4.663% due 25/07/2035	610	606	0.00	Bonos de la Tesoreria de la Republica en Pesos				Eagle Funding Luxco SARL					
4.708% due 25/06/2034	460	457	0.00	4.700% due				5.500% due					
4.708% due 25/03/2035	151	173	0.00	01/09/2030	CLP	13,530,000	14,489	0.01	17/08/2030	\$	508,800	511,497	0.41
4.708% due 25/09/2035	2,797	2,647	0.00	5.000% due				Egypt Government International Bond					
5.188% due 25/10/2034	232	234	0.00	01/03/2035		9,180,000	9,701	0.01	19.698% due				
5.563% due 25/09/2034	1,213	1,348	0.00	5.800% due				14/10/2030	EGP	18,213,800	352,938	0.28	
GSAMP Trust				01/10/2029		21,210,000	23,672	0.02	21.954% due		12,282,700	242,365	0.19
3.485% due 25/11/2034	700	681	0.00	5.800% due		1,270,000	1,415	0.00	04/03/2028				
4.813% due 25/06/2034	654	657	0.00	6.000% due				Emirate of Abu Dhabi Government International Bond					
Lehman XS Trust				01/04/2033		18,010,000	20,231	0.02	4.625% due				
3.963% due 25/02/2037	8,287	7,952	0.01	Brazil Government International Bond				20/04/2033	\$	249,600	248,788	0.20	
4.073% due 25/03/2037	1,404	1,344	0.00	4.000% due				4.875% due					
4.083% due 25/05/2036	2,572	2,332	0.00	23/04/2030	€	307,400	352,726	0.28	30/04/2029		101,400	102,157	0.08
4.103% due 25/10/2036	1,227	1,143	0.00	4.875% due				5.000% due					
4.103% due 25/12/2036	2,738	2,741	0.00	23/04/2033		98,600	113,233	0.09	30/04/2034		104,300	106,085	0.09
4.183% due 25/06/2046	3,044	2,931	0.00	5.500% due				Export-Import Bank of Korea					
4.223% due 25/02/2037	2,597	2,162	0.00	23/04/2036		98,100	113,496	0.09	0.000% due				
4.283% due 25/05/2046	1,288	1,216	0.00	Bulgaria Government International Bond				27/01/2027 (f)		50,900	100,140	0.08	
4.283% due 25/02/2047	1,486	1,378	0.00	4.125% due				Israel Government International Bond					
4.343% due 25/09/2036	2,329	2,429	0.00	07/05/2038		59,600	68,359	0.06	5.000% due				
4.961% due 25/01/2036	1,612	1,445	0.00	Colombia Government International Bond				30/10/2026	€	473,300	544,787	0.44	
6.063% due 25/12/2037	641	664	0.00	1.000% due				5.375% due					
6.260% due 25/11/2035	2,375	1,083	0.00	22/08/2029	COP	178,100	50	0.00	19/02/2030	\$	102,800	104,252	0.08
6.390% due 25/04/2036	8	12	0.00	1.000% due				Japan Government International Bond					
RAAC Trust				26/03/2031		15,946,100	3,817	0.00	1.800% due				
4.363% due 25/06/2044	728	675	0.00	3.750% due				20/03/2054	¥	5,601,000	22,139	0.02	
5.063% due 25/06/2047	1,773	1,731	0.00	19/09/2028	€	33,300	37,881	0.03	2.100% due		20,806,050	88,336	0.07
Residential Asset Mortgage Products Trust				4.500% due				20/09/2054					
4.113% due 25/10/2036	2,486	2,445	0.00	26/11/2030		152,300	174,718	0.14	2.200% due		2,483,000	10,819	0.01
4.533% due 25/02/2035	931	931	0.00	5.000% due				2.300% due					
4.543% due 25/09/2035	923	904	0.00	19/09/2032		25,400	28,877	0.02	20/12/2054		19,349,050	86,148	0.07
4.738% due 25/07/2035	1,106	1,047	0.00	5.375% due				2.400% due					
4.783% due 25/05/2035	98	101	0.00	21/01/2029	\$	113,100	112,896	0.09	20/03/2045		10,094,000	52,396	0.04
4.888% due 25/06/2035	2,280	2,237	0.00	5.625% due				2.400% due					
4.963% due 25/01/2035	1,689	1,644	0.00	19/02/2036	€	31,800	36,156	0.03	20/03/2055		22,997,800	104,867	0.08
Securitized Asset-Backed Receivables LLC Trust				5.750% due				2.700% due					
3.923% due 25/08/2036	2,557	817	0.00	26/11/2034		55,300	64,401	0.05	20/09/2045		16,876,300	91,251	0.07
4.043% due 25/05/2036	6,488	3,473	0.00	6.125% due				3.200% due					
4.043% due 25/09/2036	2,865	2,594	0.00	21/01/2031	\$	31,500	31,845	0.03	20/09/2055		126,150,000	681,501	0.55
4.063% due 25/03/2036	2,293	1,456	0.00	6.500% due				3.400% due					
4.083% due 25/09/2036	1,339	959	0.00	21/01/2033		29,300	29,798	0.02	20/12/2055		47,618,850	267,407	0.21
4.083% due 25/10/2036	983	320	0.00	6.500% due				3.700% due					
4.103% due 25/08/2036	11,312	3,615	0.01	26/11/2038	€	66,500	80,057	0.06	20/03/2056		11,180,000	66,484	0.05
4.363% due 25/11/2035	2,727	2,374	0.00	Colombian TES				Kuwait Government International Bond					
4.723% due 25/01/2036	401	387	0.00	6.500% due				4.016% due					
Specialty Underwriting & Residential Finance Trust				22/01/2031 (h)	COP	5,391,542	1,550	0.00	09/10/2028	\$	109,100	107,699	0.09
3.983% due 25/09/2037	2,914	952	0.00	7.000% due				4.804% due					
4.003% due 25/04/2037	652	481	0.00	30/06/2032		27,102,400	6,236	0.01	20/04/2033 (k)		294,300	293,802	0.24
4.043% due 25/09/2037	5,584	5,307	0.01	9.250% due				Mexico Government International Bond					
4.063% due 25/06/2037	1,634	990	0.00	28/05/2042		508,470,300	120,087	0.10	2.750% due				
4.063% due 25/11/2037	7,675	4,178	0.01	11.000% due				27/11/2031 (h)	MXN	5,377	282	0.00	
4.163% due 25/04/2037	2,454	1,815	0.00	22/08/2029		943,905,200	265,722	0.21	3.000% due				
4.463% due 25/03/2037	1,775	913	0.00	25/07/2046		215,249,100	60,566	0.05	03/12/2026 (h)		2,733	156	0.00
4.463% due 25/04/2037	350	259	0.00	11.750% due				3.500% due					
4.738% due 25/12/2035	237	237	0.00	24/01/2035		1,467,941,700	418,188	0.34	19/09/2029	€	146,600	166,520	0.13
4.933% due 25/12/2035	478	474	0.00	12.000% due				4.000% due					
Valerie Asset Ltd.				13/03/2058		20,516,900	5,883	0.01	30/11/2028 (h)	MXN	68,582	3,926	0.00
5.219% due				12.500% due				4.000% due					
15/09/2050 (k)	87,573	86,146	0.07	27/02/2030		871,809,900	254,473	0.20	24/08/2034 (h)		2,733	150	0.00
5.267% due				12.750% due				4.625% due					
15/09/2050 (k)	12,433	11,176	0.01	28/11/2040		1,265,360,500	382,892	0.31	04/05/2033	€	37,400	43,650	0.04
		320,527	0.26	13.250% due				5.625% due					
		13,527,207	10.84	09/02/2033		1,150,300,900	352,055	0.28	09/02/2034	\$	130,600	128,674	0.10
SOVEREIGN ISSUES				Costa Rica Government International Bond				6.250% due					
Argentina Government International Bond				5.500% due				27/08/2037		93,800	93,921	0.08	
0.750% due 09/07/2030	271,393	196,684	0.16	21/11/2030	€	94,000	113,074	0.09	7.500% due				
1.000% due 09/07/2029	12,753	11,637	0.01	5.950% due				26/05/2033	MXN	236,300	12,645	0.01	
3.500% due 09/07/2041	198,256	148,692	0.12	27/04/2033		96,000	117,096	0.09	7.750% due				
4.125% due 09/07/2035	278,448	218,267	0.18	6.001% due				29/05/2031		3,844,000	213,900	0.17	
4.125% due 09/07/2046	7,501	5,753	0.01	16/01/2036		129,750	157,063	0.13	8.500% due				
5.000% due 09/01/2038	115,791	96,917	0.08					01/03/2029		3,207,000	186,298	0.15	
								8.500% due					
								31/05/2029		1,375,000	79,788	0.06	

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Peru Government International Bond			
5.350% due 12/08/2040 PEN	12,700	\$ 3,253	0.00
5.400% due 12/08/2034	168,441	48,276	0.04
6.150% due 12/08/2032	1,520,140	482,841	0.39
6.850% due 12/08/2035	564,060	174,098	0.14
6.900% due 12/08/2037	310,217	93,228	0.08
6.950% due 12/08/2031	1,234,739	411,927	0.33
7.300% due 12/08/2033	1,314,800	431,984	0.35
7.600% due 12/08/2039	331,200	104,340	0.08
Qatar Government International Bond			
4.800% due 08/04/2033	\$ 196,300	197,355	0.16
Republic of Greece Government International Bond			
3.750% due 30/01/2028	€ 4,618	5,378	0.00
3.900% due 30/01/2033	9,948	11,883	0.01
4.000% due 30/01/2037	6,211	7,367	0.01
4.200% due 30/01/2042	3,488	4,134	0.00
Romania Government International Bond			
1.750% due 13/07/2030	1,700	1,766	0.00
2.000% due 14/04/2033	8,700	8,185	0.01
3.500% due 03/04/2034	6,800	6,945	0.01
5.125% due 24/09/2031	78,000	91,219	0.07
5.250% due 10/03/2030	137,400	163,217	0.13
5.250% due 30/05/2032	88,600	103,424	0.08
5.375% due 22/03/2031	74,260	88,028	0.07
5.375% due 07/06/2033	41,500	47,938	0.04
5.625% due 30/05/2037	45,300	51,108	0.04
6.250% due 10/09/2034	125,400	151,508	0.12
6.375% due 18/09/2033	73,670	89,818	0.07
6.750% due 11/07/2039	89,900	109,112	0.09
Saudi Arabia Government International Bond			
4.125% due 12/01/2029	\$ 271,000	267,138	0.21
South Africa Government International Bond			
6.250% due 31/03/2036 ZAR	709,000	37,085	0.03
7.000% due 28/02/2031	5,116,300	301,521	0.24
8.000% due 31/01/2030	582,800	35,857	0.03
8.500% due 31/01/2037	2,750,700	167,192	0.13
8.875% due 28/02/2035	11,056,410	699,097	0.56
9.000% due 31/01/2040	3,529,340	217,835	0.18
9.875% due 31/03/2039	533,400	35,221	0.03
Turkey Government International Bond			
5.250% due 13/03/2030	\$ 107,900	104,852	0.08
6.125% due 24/10/2028	28,000	28,284	0.02
7.625% due 26/04/2029	91,000	95,137	0.08
40.305% due 06/09/2028 TRY	297,400	6,408	0.01
40.760% due 19/08/2026	27,100	583	0.00
40.760% due 17/05/2028	6,207,700	134,330	0.11
Turkiye Ihracat Kredi Bankasi A/S			
6.875% due 03/07/2028	\$ 18,400	18,692	0.02
Ukraine Government International Bond			
0.000% due 01/02/2030	547	394	0.00
0.000% due 01/02/2034	2,044	1,160	0.00
0.000% due 01/02/2035	1,727	1,042	0.00
0.000% due 01/02/2036	13	8	0.00
0.000% due 01/02/2036 (l)	1,426	859	0.00
4.500% due 01/02/2034	2,537	1,788	0.00
4.500% due 01/02/2035	3,538	2,459	0.00
4.500% due 01/02/2036	3,936	2,701	0.00
Venezuela Government International Bond			
6.000% due 09/12/2020 ^	9,289	3,971	0.00
7.000% due 31/03/2038 ^	14,628	6,436	0.01
7.650% due 21/04/2025 ^	30,067	13,530	0.01
7.750% due 13/10/2019 ^	5,850	2,602	0.00
8.250% due 13/10/2024 ^	39,772	18,096	0.01
9.000% due 07/05/2023 ^	13,516	6,420	0.01
9.250% due 15/09/2027 ^	41,619	20,549	0.02
9.250% due 07/05/2028 ^	54,776	26,429	0.02
11.750% due 21/10/2026 ^	5,690	3,130	0.00
11.950% due 05/08/2031 ^	6,300	3,433	0.00

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
12.750% due 23/08/2022 ^	\$ 6,170	\$ 3,455	0.00
		15,017,318	12.04
SHARES			
COMMON STOCKS			
COMMUNICATION SERVICES			
Clear Channel Outdoor Holdings, Inc. (e)			
	26,868,244	65,021	0.05
iHeartMedia, Inc. 'A' (e)			
	5,585,956	23,964	0.02
iHeartMedia, Inc. 'B' (e)			
	4,913,662	18,129	0.02
Incora (e)(k)			
	339,313	13,375	0.01
SES S.A. (e)			
	4,659,508	70,475	0.06
Uniti Group, Inc. (e)			
	437,955	5,023	0.00
		195,987	0.16
FINANCIALS			
Adler Group S.A. (e)			
	250,790	0	0.00
Cairo Mezz PLC (e)			
	3,408,327	945	0.00
Corestate Capital Holding S.A. (e)(k)			
	2,109,837	0	0.00
MNSN Holdings, Inc. (e)(k)			
	263	22	0.00
UBS Group AG			
	126,509	6,280	0.01
XBP Global Holdings, Inc. (e)			
	45,877	107	0.00
		7,354	0.01
HEALTH CARE			
Amsurg Escrow (e)			
	3,513,233	3,267	0.00
INDUSTRIALS			
DreamWell Ltd. (e)(k)			
	421	3	0.00
Sierra Hamilton Holder LLC (e)(k)			
	2,210,032	0	0.00
SSB Manufacturing Co. (e)(k)			
	421	0	0.00
Westmoreland Mining LLC (e)(k)			
	50,992	134	0.00
Westmoreland Mining LLC 'L' (e)(k)			
	51,186	34	0.00
		171	0.00
INFORMATION TECHNOLOGY			
Unity Bancorp, Inc. (e)			
	2,425,142	27,816	0.02
REAL ESTATE			
Country Garden Holdings Co. Ltd. (e)			
	9,001,909	193	0.00
Kaisa Group Holdings Ltd. (e)			
	4,274,544	26	0.00
		219	0.00
		234,814	0.19
WARRANTS			
Constellation Oil Services Holding S.A. 'D' - Exp. 10/06/2071 (k)			
	4	0	0.00
Windstream Holdings II LLC - Exp. 01/08/2035			
	472,430	5,414	0.00
		5,414	0.00
PREFERRED SECURITIES			
Clover Holdings, Inc. 0.000% (k)			
	23,175	444	0.00
Nationwide Building Society 10.250%			
	12,140	2,077	0.00

DESCRIPTION	SHARES	FAIR VALUE (0005)	% OF NET ASSETS
SVB Financial Trust			
11.000% due 07/11/2032	300	\$ 138	0.00
Windstream Holdings LLC			
11.000%	15,471	17,246	0.02
		19,905	0.02
REAL ESTATE INVESTMENT TRUSTS			
VICI Properties, Inc.			
	5,793,243	153,811	0.12
SHORT-TERM INSTRUMENTS			
SHORT-TERM NOTES			
Discovery Global Holdings, Inc.			
3.755% due 15/03/2027 (l)	\$ 23,275	23,128	0.02
Kona Spc Ltd.			
5.718% due 15/09/2026	€ 27,500	31,453	0.02
		54,581	0.04
EGYPT TREASURY BILLS			
23.650% due 13/10/2026 (f)(g)	EGP 834,200	15,919	0.01
23.799% due 22/09/2026 (f)(g)	995,900	19,258	0.02
24.000% due 13/10/2026 (f)(g)	161,900	3,090	0.00
24.449% due 04/08/2026 (f)(g)	287,200	5,715	0.01
		43,982	0.04
NIGERIA TREASURY BILLS			
21.097% due 07/07/2026 (f)(g)	NGN 10,241,000	7,441	0.01
21.137% due 06/10/2026 (f)(g)	3,977,258	2,743	0.00
21.241% due 14/07/2026 (f)(g)	9,943,139	7,183	0.01
21.322% due 28/07/2026 (f)(g)	4,772,706	3,420	0.00
21.450% due 07/07/2026 (f)(g)	12,801,200	9,302	0.01
21.480% due 28/07/2026 (f)(g)	5,965,900	4,275	0.00
21.587% due 04/08/2026 (f)(g)	2,329,700	1,661	0.00
21.625% due 11/08/2026 (f)(g)	23,352,000	16,592	0.01
21.638% due 11/08/2026 (f)(g)	15,361,400	10,914	0.01
21.659% due 25/08/2026 (f)(g)	8,960,800	6,318	0.01
21.675% due 18/08/2026 (f)(g)	5,120,500	3,624	0.00
21.676% due 11/08/2026 (f)(g)	13,978,300	9,932	0.01
21.690% due 07/07/2026 (f)(g)	11,676,100	8,484	0.01
21.699% due 25/08/2026 (f)(g)	7,005,700	4,940	0.00
21.704% due 01/09/2026 (f)(g)	7,005,700	4,922	0.00
		101,751	0.08
SOUTH AFRICA TREASURY BILLS			
7.046% due 27/01/2027 (f)(g)	ZAR 1,135,900	66,642	0.05
7.066% due 28/10/2026 (f)(g)	93,200	5,567	0.00
7.304% due 19/08/2026 (f)(g)	537,000	32,484	0.03
7.305% due 18/11/2026 (f)(g)	934,900	55,622	0.05
7.393% due 22/07/2026 (f)(g)	1,047,800	63,717	0.05
7.400% due 05/08/2026 (f)(g)	148,400	9,000	0.01
7.400% due 07/10/2026 (f)(g)	37,200	2,230	0.00

Schedule of Investments Income Fund (Cont.)

DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000\$)	% OF NET ASSETS
7.401% due 05/08/2026 (f)(g) \$	594,800	\$ 36,073	0.03	EXCHANGE-TRADED FUNDS			
7.420% due 04/11/2026 (f)(g)	17,500	1,044	0.00	PIMCO ETFs plc - PIMCO			
		272,379	0.22	US Dollar Short			
				Maturity UCITS ETF (i)			
				2,903,000	\$	291,694	0.23
Total Short-Term Instruments		472,693	0.38	Total Investment Funds			
					\$	2,520,685	2.02
Total Transferable Securities	\$	171,706,134	137.63				
SHARES							
INVESTMENT FUNDS							
COLLECTIVE INVESTMENT SCHEMES							
PIMCO Select							
Funds plc -							
PIMCO							
US Dollar							
Short-Term							
Floating NAV							
Fund (i)	223,518,705	2,228,991	1.79				

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BAR	0.150%	30/06/2026	13/07/2026	\$ 190,459	Barclays Bank PLC 4.050% due 02/09/2026	\$ (190,380)	\$ 190,459	\$ 190,459	0.15
BOM	2.240	10/06/2026	07/07/2026	CAD 400,000	Hydro-Quebec 0.000% due 15/02/2045	(19,981)	281,938	282,304	0.23
					Province of Ontario				
					0.000% - 3.750% due 02/06/2041 - 02/12/2055	(272,823)			
	2.240	16/06/2026	07/07/2026	550,000	Hydro-Quebec 0.000% due 15/08/2045	(8,011)	387,665	388,023	0.31
					Province of British Columbia				
					0.000% due 18/12/2055	(23,266)			
					Province of Manitoba 0.000% due 05/09/2045	(11,073)			
					Province of New Brunswick				
					3.550% - 4.450% due 14/08/2033 - 03/06/2043	(84,464)			
					Province of Ontario				
					0.000% - 4.650% due 02/06/2032 - 02/06/2048	(190,443)			
					Province of Quebec				
					2.850% - 3.250% due 01/09/2032 - 01/12/2053	(80,213)			
	2.240	16/06/2026	14/07/2026	550,000	Hydro-Quebec				
					0.000% - 4.000% due 01/12/2038 - 15/02/2063	(110,786)	387,665	388,023	0.31
					Province of Manitoba 0.000% due 05/03/2063	(9,353)			
					Province of Ontario				
					0.000% - 4.150% due 02/06/2035 - 02/12/2054	(228,684)			
					Province of Quebec				
					3.500% due 01/12/2045 - 01/12/2048	(50,032)			
	2.260	25/06/2026	06/07/2026	500,000	Hydro-Quebec				
					0.000% - 6.000% due 15/02/2040 - 15/02/2050	(106,827)	352,423	352,554	0.28
					Province of New Brunswick 4.800% due 03/06/2041	(25,833)			
					Province of Ontario				
					0.000% - 2.900% due 02/06/2035 - 02/12/2055	(185,166)			
					Province of Quebec 4.400% due 01/12/2055	(40,937)			
BPS	3.880	21/05/2026	08/07/2026	\$ 9,488	Walmart, Inc. 3.050% due 08/07/2026	(10,145)	9,488	9,529	0.01
	3.880	21/05/2026	20/08/2026	229,343	Advanced Micro Devices, Inc.				
					4.212% due 24/09/2026	(11,129)	229,343	230,310	0.18
					AerCap Ireland Capital DAC				
					3.300% due 30/01/2032	(9,282)			
					Apple, Inc. 3.450% due 09/02/2045	(5,319)			
					Broadcom Corp. 3.500% due 15/01/2028	(14,044)			
					Broadcom, Inc. 4.150% due 15/11/2030	(14,767)			
					Citibank N.A. 4.576% due 29/05/2027	(14,032)			
					Citigroup, Inc. 2.520% due 03/11/2032	(35,460)			
					Constellation Brands, Inc. 2.250% due 01/08/2031	(29,445)			
					Goldman Sachs Group, Inc. 2.615% due 22/04/2032	(35,934)			
					Intercontinental Exchange, Inc.				
					1.850% due 15/09/2032	(32,879)			
					JPMorgan Chase & Co. 2.580% due 22/04/2032	(27,192)			
					Shell International Finance BV				
					2.500% due 12/09/2026	(13,960)			
	3.880	29/05/2026	20/08/2026	9,013	Enbridge, Inc. 2.500% due 01/08/2033	(9,499)	9,013	9,045	0.01
	3.880	29/06/2026	20/08/2026	167,675	Amazon.com, Inc. 3.850% due 13/03/2028	(18,090)	167,675	167,711	0.13
					Bank of America Corp. 5.045% due 06/02/2037	(26,145)			
					Cigna Group 5.250% due 15/01/2036	(26,706)			
					ENEL Finance International NV				
					3.500% due 06/04/2028	(24,747)			
					Fifth Third Bancorp 6.339% due 27/07/2029	(37,122)			
					Siemens Financieringsmaatschappij NV				
					1.700% due 11/03/2028	(17,325)			
					UBS AG 4.864% due 10/01/2028	(15,388)			
					Westpac Banking Corp. 4.150% due 11/05/2028	(11,022)			

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BUS	2.240%	16/06/2026	07/07/2026	CAD 2,260,000	Province of Ontario 4.150% due 02/12/2054 Province of Quebec 3.100% - 4.400% due 01/12/2051 - 01/12/2055	\$ (290,479)	\$ 1,592,952	\$ 1,595,953	1.28
	2.240	26/06/2026	07/07/2026	600,000	Province of Ontario 3.450% due 02/06/2045 Province of Quebec 2.850% due 01/12/2053	(1,400,040) (287,984)	422,907	423,589	0.34
CEW	2.240	18/06/2026	02/07/2026	130,000	Province of Ontario 3.750% - 4.600% due 02/12/2053 - 02/12/2056	(93,887)	91,630	91,703	0.07
	2.270	25/06/2026	02/07/2026	800,000	Province of Ontario 1.900% - 2.800% due 02/06/2048 - 02/12/2051 Province of Quebec 4.200% - 4.400% due 01/12/2055 - 01/12/2057	(173,435) (403,342)	563,878	564,087	0.45
RBC	2.250	18/06/2026	02/07/2026	650,000	Province of Ontario 3.900% due 02/06/2036	(474,423)	458,150	458,517	0.37
Total Repurchase Agreements						\$ (5,295,977)	\$ 5,145,186	\$ 5,151,807	4.12

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR December Futures	Long	03/2027	33,453	\$ (78,866)	(0.06)
3-Month SOFR December Futures	Long	03/2028	49,812	(98,785)	(0.08)
3-Month SOFR June Futures	Long	09/2026	33,453	(48,742)	(0.04)
3-Month SOFR June Futures	Long	09/2027	38,138	(101,219)	(0.08)
3-Month SOFR March Futures	Long	06/2027	16,494	(40,326)	(0.03)
3-Month SOFR September Futures	Long	12/2026	33,453	(69,302)	(0.06)
3-Month SOFR September Futures	Long	12/2027	25,471	(55,223)	(0.04)
Australia Government 10-Year Bond September Futures	Long	09/2026	39,193	42,954	0.03
Euro-Bobl September Futures	Short	09/2026	3,071	(1,598)	0.00
Euro-Bund 10-Year Bond September Futures	Short	09/2026	12,791	(16,774)	(0.01)
Euro-Schatz September Futures	Short	09/2026	46	(5)	0.00
U.S. Treasury 2-Year Note September Futures	Short	09/2026	32,157	5,974	0.00
U.S. Treasury 5-Year Note September Futures	Long	09/2026	38,284	7,341	0.01
U.S. Treasury 10-Year Note September Futures	Long	09/2026	182,972	157,606	0.13
U.S. Treasury 10-Year Note September Futures	Short	09/2026	26,910	(24,483)	(0.02)
U.S. Treasury 30-Year Bond September Futures	Short	09/2026	14,936	(35,381)	(0.03)
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2026	69,677	204,135	0.16
United Kingdom Long Gilt September Futures	Long	09/2026	55,324	152,248	0.12
				\$ (446)	0.00
				\$ (446)	0.00

Total Financial Derivative Instruments Dealt in on a Regulated Market

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
AT&T, Inc.	1.000%	20/12/2027	\$ 57,700	\$ (111)	0.00
AT&T, Inc.	1.000	20/06/2028	29,400	516	0.00
Bank of America Corp.	1.000	20/12/2026	131,400	(1,135)	0.00
Barclays PLC	1.000	20/12/2030	€ 16,200	8	0.00
Boeing Co.	1.000	20/12/2029	\$ 700	18	0.00
Boeing Co.	1.000	20/12/2030	24,400	15	0.00
Credit Agricole S.A.	1.000	20/12/2030	€ 30,000	211	0.00
Danske Bank A/S	1.000	20/12/2030	51,600	108	0.00
Deutsche Bank AG	1.000	20/12/2029	148,900	2,796	0.00
Deutsche Bank AG	1.000	20/12/2030	25,900	27	0.00
Deutsche Bank AG	1.000	20/12/2031	18,100	571	0.00
Discovery Global Holdings, Inc.	1.000	20/12/2026	\$ 25,100	144	0.00
Ford Motor Co.	5.000	20/12/2026	4,400	(444)	0.00
Ford Motor Co.	5.000	20/06/2027	3,300	(174)	0.00
Ford Motor Co.	5.000	20/12/2028	15,700	(678)	0.00
Ford Motor Credit Co. LLC	5.000	20/06/2027	11,500	(718)	0.00
General Electric Co.	1.000	20/12/2026	6,700	(52)	0.00
Lloyds Banking Group PLC	1.000	20/12/2030	€ 3,300	(1)	0.00
MetLife, Inc.	1.000	20/06/2031	\$ 19,400	110	0.00
Oracle Corp.	1.000	20/12/2028	13,900	61	0.00
Oracle Corp.	1.000	20/06/2030	95,700	(3,524)	0.00
Prudential Financial, Inc.	1.000	20/06/2031	30,100	202	0.00
Rolls-Royce PLC	1.000	20/12/2026	€ 114,700	6,424	0.01
Rolls-Royce PLC	1.000	20/06/2027	18,100	1,807	0.00

Schedule of Investments Income Fund (Cont.)

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Stellantis NV	5.000%	20/12/2030	€ 6,200	\$ (179)	0.00
Verizon Communications, Inc.	1.000	20/12/2026	\$ 32,300	(632)	0.00
Verizon Communications, Inc.	1.000	20/06/2028	36,150	502	0.00
Verizon Communications, Inc.	1.000	20/12/2028	7,100	118	0.00
Électricité de France S.A.	1.000	20/06/2030	€ 33,300	343	0.00
				\$ 6,333	0.01

CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION⁽²⁾

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-45 5-Year Index	1.000%	20/12/2030	\$ 687,980	\$ (1,438)	0.00

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-36 5-Year Index	1.000%	20/12/2026	\$ 493,028	\$ 39,261	0.03
CDX.EM-37 5-Year Index	1.000	20/06/2027	6,958	614	0.00
CDX.EM-38 5-Year Index	1.000	20/12/2027	62,500	5,775	0.01
CDX.EM-39 5-Year Index	1.000	20/06/2028	9,100	697	0.00
CDX.EM-40 5-Year Index	1.000	20/12/2028	151,600	8,283	0.01
CDX.EM-41 5-Year Index	1.000	20/06/2029	48,800	2,208	0.00
CDX.EM-42 5-Year Index	1.000	20/12/2029	69,200	2,359	0.00
CDX.EM-43 5-Year Index	1.000	20/06/2030	5,700	212	0.00
CDX.EM-44 5-Year Index	1.000	20/12/2030	22,000	418	0.00
CDX.EM-45 5-Year Index	1.000	20/06/2031	21,000	538	0.00
CDX.HY-37 5-Year Index	5.000	20/12/2026	145,065	(5,041)	0.00
CDX.HY-38 5-Year Index	5.000	20/06/2027	26,315	1,016	0.00
CDX.HY-39 5-Year Index	5.000	20/12/2027	27,552	537	0.00
CDX.HY-43 5-Year Index	5.000	20/12/2029	41,768	(567)	0.00
CDX.HY-43 5-Year Index	5.000	20/12/2029	79,674	719	0.00
CDX.HY-44 5-Year Index	5.000	20/06/2030	21,658	125	0.00
CDX.HY-45 5-Year Index	5.000	20/12/2030	1,937,994	(16,219)	(0.01)
CDX.HY-45 5-Year Index	5.000	20/12/2030	3,356,196	1,075	0.00
CDX.HY-46 5-Year Index	5.000	20/06/2031	3,924,756	86,705	0.07
CDX.IG-37 5-Year Index	1.000	20/12/2026	1,400	(25)	0.00
CDX.IG-45 5-Year Index	1.000	20/12/2030	1,174,620	(254)	0.00
CDX.IG-46 5-Year Index	1.000	20/06/2031	1,292,650	4,879	0.00
iTraxx Europe Main 44 5-Year Index	1.000	20/12/2030	€ 138,020	129	0.00
iTraxx Europe Main 45 5-Year Index	1.000	20/06/2031	389,825	1,245	0.00
				\$ 134,689	0.11

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day GBP-SONIO Compounded-OIS	0.500%	16/09/2030	£ 254,700	\$ (9,818)	(0.01)
Pay	1-Day GBP-SONIO Compounded-OIS	3.500	18/03/2028	3,040,600	28,738	0.02
Pay	1-Day GBP-SONIO Compounded-OIS	3.500	18/03/2031	3,899,400	(9,863)	(0.01)
Receive	1-Day GBP-SONIO Compounded-OIS	3.700	28/03/2034	24,100	1,174	0.00
Receive	1-Day GBP-SONIO Compounded-OIS	4.000	18/03/2036	828,020	11,849	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	20/09/2026	¥ 48,830,000	(5,012)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	15/03/2029	344,670,000	(655)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.020	20/09/2028	395,820,000	(3,111)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.176	27/04/2027	22,270,000	233	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	15/06/2032	31,750,700	2,295	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.500	15/03/2042	15,498,000	4,334	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.700	18/09/2029	264,680,000	3,629	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.711	27/04/2042	5,408,000	1,579	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.000	18/09/2034	136,260,000	20,165	0.02
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.250	18/06/2035	21,746,000	4,310	0.00
Pay	1-Day USD-SOFR Compounded-OIS	0.500	16/06/2028	\$ 2,503,737	(40,631)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	0.550	15/01/2031	4,567,800	704,959	0.56
Receive	1-Day USD-SOFR Compounded-OIS	0.674	05/08/2030	62,900	9,019	0.01
Receive	1-Day USD-SOFR Compounded-OIS	0.678	29/07/2030	65,200	9,312	0.01
Receive	1-Day USD-SOFR Compounded-OIS	0.711	28/07/2030	69,000	9,774	0.01
Receive	1-Day USD-SOFR Compounded-OIS	0.715	27/07/2030	200,000	28,321	0.02
Receive	1-Day USD-SOFR Compounded-OIS	0.750	30/03/2031	963,600	145,322	0.12
Pay	1-Day USD-SOFR Compounded-OIS	0.750	16/06/2031	3,358,883	(203,783)	(0.16)
Receive	1-Day USD-SOFR Compounded-OIS	0.800	15/01/2051	1,479,300	852,611	0.68
Receive	1-Day USD-SOFR Compounded-OIS	0.975	17/06/2052	52,200	23,489	0.02
Receive	1-Day USD-SOFR Compounded-OIS	0.990	24/06/2052	75,000	33,471	0.03
Receive	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2027	386,590	(1,595)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2029	495,770	16,586	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.000	16/12/2030	120,615	15,279	0.01

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	1.035%	28/06/2052	\$ 25,900	\$ 11,477	0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.144	04/11/2050	49,600	(24,690)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	1.150	30/03/2051	191,500	22,695	0.02
Pay	1-Day USD-SOFR Compounded-OIS	1.215	13/10/2050	83,500	(41,622)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	1.235	12/05/2028	75,400	4,568	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.250	15/12/2026	1,654,500	(44,252)	(0.04)
Receive	1-Day USD-SOFR Compounded-OIS	1.250	15/06/2032	15,560	1,582	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.250	15/06/2032	635,270	(35,928)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	1.250	16/06/2051	1,456,600	79,729	0.06
Pay	1-Day USD-SOFR Compounded-OIS	1.280	24/03/2028	423,400	(19,506)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	1.306	02/11/2051	48,000	20,632	0.02
Pay	1-Day USD-SOFR Compounded-OIS	1.317	16/12/2050	33,800	(15,837)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.350	20/01/2027	109,100	1,924	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.360	15/02/2027	387,430	6,950	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.360	20/07/2031	91,400	12,170	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.370	19/07/2031	61,300	8,128	0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.380	04/01/2027	212,800	(3,102)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.405	07/09/2031	154,300	20,555	0.02
Pay	1-Day USD-SOFR Compounded-OIS	1.418	20/01/2027	71,900	(1,103)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.420	24/02/2027	269,100	4,618	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.425	18/01/2027	146,000	(2,072)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.443	18/01/2027	157,300	(2,192)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.450	17/02/2027	361,600	6,105	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.450	16/07/2031	137,000	17,907	0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.485	13/01/2051	78,100	(35,756)	(0.03)
Pay	1-Day USD-SOFR Compounded-OIS	1.500	15/12/2028	473,684	(40,418)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	1.500	12/01/2029	85,443	5,776	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.500	05/10/2031	89,100	(11,621)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.518	20/01/2029	43,100	(2,804)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.535	15/10/2031	88,600	(11,458)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.535	22/10/2031	59,100	(7,587)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.545	26/10/2031	58,900	(7,540)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.550	20/01/2027	485,100	(5,914)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.570	11/01/2027	121,400	(1,578)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.570	12/01/2027	76,200	(1,003)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.573	28/02/2027	96,300	(1,999)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.580	16/02/2027	150,400	(1,920)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.595	13/01/2051	82,600	(36,299)	(0.03)
Pay	1-Day USD-SOFR Compounded-OIS	1.600	15/02/2027	1,549,700	(18,801)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.618	09/02/2029	27,100	(1,727)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.620	18/04/2027	153,700	(2,983)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.630	20/01/2029	60,000	(3,711)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.630	26/01/2029	72,000	(4,409)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.650	24/02/2027	897,000	(10,119)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.650	08/02/2032	91,900	(10,820)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.655	24/01/2032	72,000	(8,891)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.700	17/02/2027	1,446,200	(15,404)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.700	12/01/2029	310,700	(18,031)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.730	24/02/2032	86,300	(9,785)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.735	12/01/2032	57,800	(6,885)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2029	190,144	988	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2032	209,290	5,701	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2032	96,400	(4,975)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.765	16/03/2032	30,400	(3,357)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.770	14/02/2032	81,500	(9,079)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.783	22/04/2027	114,300	(2,013)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.785	12/08/2051	76,100	33,115	0.03
Pay	1-Day USD-SOFR Compounded-OIS	1.788	03/05/2027	114,800	(2,021)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.815	24/01/2052	14,400	(5,947)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.817	05/04/2032	318,600	(34,167)	(0.03)
Pay	1-Day USD-SOFR Compounded-OIS	1.867	26/01/2052	14,400	(5,811)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.872	06/04/2032	160,000	(16,660)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.928	25/03/2027	159,500	(2,760)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.945	23/06/2051	127,800	51,729	0.04
Receive	1-Day USD-SOFR Compounded-OIS	1.988	09/02/2032	22,000	2,244	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2027	193,480	(6,595)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2029	910,590	(17,461)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.000	18/02/2032	133,700	(13,500)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2032	1,477,810	5,147	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.000	15/12/2051	324,000	46,154	0.04
Receive	1-Day USD-SOFR Compounded-OIS	2.008	09/02/2032	36,700	3,777	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.185	21/04/2029	96,000	(4,530)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.243	07/08/2026	291,100	982	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.370	21/06/2027	159,400	(1,881)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.385	08/06/2032	26,800	1,905	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.430	30/09/2027	230,020	6,907	0.01
Receive	1-Day USD-SOFR Compounded-OIS	2.450	04/10/2027	221,690	6,539	0.01
Receive	1-Day USD-SOFR Compounded-OIS	2.451	08/06/2032	90,600	6,222	0.01
Pay	1-Day USD-SOFR Compounded-OIS	2.468	27/07/2028	79,800	(1,614)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.537	24/07/2053	20,300	(4,300)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.550	21/07/2053	20,300	(4,271)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.590	23/07/2026	616,200	(56)	0.00

Schedule of Investments Income Fund (Cont.)

Pay/ Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay		1-Day USD-SOFR Compounded-OIS	2.605%	28/06/2027	\$ 158,600	\$ (3,585)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	2.675	24/07/2028	81,100	(1,211)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	2.680	11/07/2032	27,300	(1,779)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	2.690	11/07/2032	27,300	(1,756)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	2.700	21/07/2028	79,700	(1,132)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	2.850	30/08/2027	137,400	(2,355)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	2.880	30/09/2027	657,200	(8,953)	(0.01)
Pay		1-Day USD-SOFR Compounded-OIS	2.900	04/10/2027	633,400	(8,476)	(0.01)
Pay		1-Day USD-SOFR Compounded-OIS	2.955	04/10/2027	141,800	(1,782)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.000	17/06/2028	7,019,100	(45,522)	(0.04)
Receive		1-Day USD-SOFR Compounded-OIS	3.000	19/03/2030	1,423,210	(11,250)	(0.01)
Receive		1-Day USD-SOFR Compounded-OIS	3.000	21/06/2030	2,179,420	42,788	0.03
Receive		1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	710,885	30,349	0.02
Pay		1-Day USD-SOFR Compounded-OIS	3.050	07/09/2027	69,900	(899)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.050	08/09/2029	69,900	(1,885)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.050	06/09/2032	104,600	(4,821)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.080	23/02/2053	29,400	(5,163)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.100	09/09/2029	70,000	(1,753)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.231	18/09/2034	56,700	3,400	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.232	10/09/2034	28,250	1,731	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.240	16/09/2034	28,400	1,714	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.248	18/09/2034	56,300	3,304	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	126,300	(93)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	1,919,560	28,893	0.02
Pay		1-Day USD-SOFR Compounded-OIS	3.250	18/06/2030	9,400,600	(111,205)	(0.09)
Receive		1-Day USD-SOFR Compounded-OIS	3.250	19/03/2032	1,087,280	(3,101)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.250	18/06/2032	152,030	3,452	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.250	18/06/2035	94,960	2,904	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.250	18/06/2055	421,880	15,030	0.01
Receive		1-Day USD-SOFR Compounded-OIS	3.278	16/09/2034	112,900	6,465	0.01
Receive		1-Day USD-SOFR Compounded-OIS	3.300	28/02/2029	232,300	4,493	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.300	30/06/2031	165,600	5,722	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.300	06/03/2033	54,100	(1,885)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.300	15/11/2053	58,140	9,225	0.01
Receive		1-Day USD-SOFR Compounded-OIS	3.328	30/04/2031	53,440	1,400	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.340	23/02/2030	86,000	(1,509)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.350	14/12/2032	28,200	1,103	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.368	15/11/2049	26,380	3,517	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.370	01/03/2033	52,300	(1,541)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.370	12/07/2053	40,100	(5,451)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.375	15/10/2034	59,900	(2,484)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.385	17/10/2034	60,400	(2,465)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.395	17/10/2034	90,400	(3,624)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.400	23/02/2033	49,800	(1,379)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.400	17/10/2034	30,200	(1,199)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.405	01/03/2033	53,700	(1,472)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.410	05/09/2034	56,600	2,639	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.420	24/05/2033	88,200	(2,407)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.425	01/03/2033	53,900	(1,435)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.430	27/02/2033	53,600	(1,403)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.431	30/04/2031	89,340	1,908	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.446	23/10/2034	60,700	(2,224)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.450	07/03/2033	109,100	(2,770)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.450	11/10/2034	59,800	(2,124)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.463	23/10/2034	60,200	(2,116)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.464	15/11/2049	35,220	4,174	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.465	30/10/2034	122,100	(4,233)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.470	22/02/2030	102,500	(1,290)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.470	04/09/2034	28,400	1,187	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.481	29/10/2034	60,600	(2,033)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.495	30/10/2034	61,000	(1,975)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.500	22/06/2030	175,800	(2,038)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	44,830	(315)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	4,093,815	156,533	0.13
Receive		1-Day USD-SOFR Compounded-OIS	3.500	18/03/2031	270,360	5,734	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.500	22/05/2033	5,163,180	29,225	0.02
Receive		1-Day USD-SOFR Compounded-OIS	3.500	17/06/2033	205,880	(545)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.500	17/06/2033	353,380	3,305	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.500	21/06/2033	117,200	(2,583)	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	290,730	(594)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.500	17/09/2055	525,200	10,897	0.01
Receive		1-Day USD-SOFR Compounded-OIS	3.510	30/11/2028	53,670	645	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.514	04/09/2034	56,400	2,165	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.515	30/11/2028	80,530	959	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.515	06/11/2034	348,700	(10,626)	(0.01)
Pay		1-Day USD-SOFR Compounded-OIS	3.525	02/03/2030	37,900	(428)	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.525	04/09/2034	56,800	2,130	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.527	15/11/2049	14,210	1,544	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.532	20/08/2034	56,300	2,079	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.551	17/09/2035	65,000	2,572	0.00
Receive		1-Day USD-SOFR Compounded-OIS	3.555	28/08/2034	56,700	1,995	0.00
Pay		1-Day USD-SOFR Compounded-OIS	3.555	05/03/2054	21,800	(2,164)	0.00

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	3.558%	21/08/2034	\$ 56,000	\$ 1,945	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.564	31/01/2033	42,330	887	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.565	28/08/2034	56,700	1,945	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.569	14/08/2034	56,300	1,906	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.594	09/01/2034	53,500	1,266	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.595	19/08/2034	112,000	3,588	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.599	28/08/2034	56,600	1,792	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.600	17/01/2034	51,000	1,421	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.610	12/12/2032	56,700	1,320	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.611	28/08/2034	125,700	3,916	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.613	22/08/2034	56,200	1,720	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.620	31/01/2034	26,100	(462)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.643	28/08/2034	56,600	1,600	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.645	07/08/2034	56,300	1,582	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.648	08/01/2034	52,100	1,276	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	10/07/2033	60,400	(1,063)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	05/03/2034	54,400	(870)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.655	24/01/2034	26,500	(409)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.665	24/01/2034	53,000	(784)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.670	08/01/2034	52,900	1,221	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.679	13/08/2034	56,300	1,445	0.00
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.679	15/02/2036	49,680	1,306	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	26,000	570	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.685	24/01/2034	53,200	(711)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.700	06/06/2033	3,050,720	25,849	0.02
Pay	1-Day USD-SOFR Compounded-OIS	3.700	05/03/2034	27,300	(354)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.710	05/03/2034	54,100	(669)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.715	07/08/2034	56,300	1,306	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.725	07/02/2034	26,000	(254)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.730	03/08/2033	30,800	(344)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.735	07/08/2033	33,100	(347)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.735	23/01/2034	26,700	(262)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.738	23/01/2034	15,900	(153)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	13/12/2027	141,600	862	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	1,360,714	210	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	3,846,760	36,127	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	3,913,260	132,963	0.11
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2030	1,749,430	36,413	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2030	861,310	21,990	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2031	1,468,420	7,648	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2031	1,027,700	25,135	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.750	15/05/2032	1,831,573	17,734	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2032	1,516,820	41,403	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2032	1,969,960	55,116	0.04
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/03/2033	4,576,709	92,834	0.07
Pay	1-Day USD-SOFR Compounded-OIS	3.750	12/07/2033	57,200	(579)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	02/01/2034	26,000	444	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	674,050	7,435	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	435,920	13,151	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.750	07/05/2035	126,800	(1,592)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2035	489,200	13,816	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2035	214,420	7,849	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.755	15/02/2036	103,490	2,072	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.760	23/08/2033	97,900	(837)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.783	07/02/2034	20,700	(119)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.795	06/08/2034	56,600	959	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	10/03/2028	104,800	(118)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	22/08/2030	24,500	(49)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	30/08/2033	49,300	(288)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.810	02/01/2034	26,000	336	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.830	12/10/2053	15,600	(883)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.840	08/01/2035	62,200	(409)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.842	26/12/2033	26,000	275	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.850	05/08/2034	56,600	711	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.850	08/01/2035	31,200	(181)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.854	29/12/2033	52,000	508	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.860	21/02/2034	106,200	(118)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.865	20/11/2034	178,300	(502)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.866	14/11/2034	177,500	(514)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.870	05/03/2035	31,200	345	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.870	17/10/2053	15,700	(789)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.874	05/03/2035	62,400	669	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.880	10/07/2034	112,500	1,083	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.880	16/10/2053	15,700	(762)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.884	25/03/2035	62,800	605	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.890	03/03/2035	31,200	307	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.896	08/01/2035	62,300	(125)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.899	11/03/2035	184,800	1,624	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.900	30/08/2033	49,400	48	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.900	10/04/2034	55,300	24	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.900	15/04/2034	27,100	10	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.900	08/01/2035	62,000	(119)	0.00

Schedule of Investments Income Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	3.905%	12/03/2035	\$ 62,200	\$ 493	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.908	04/03/2035	62,300	516	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.930	24/03/2035	125,200	771	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.933	06/01/2035	62,700	71	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.940	22/02/2029	159,500	424	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.950	13/09/2033	146,600	698	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.950	19/12/2033	51,500	149	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.950	16/04/2034	55,100	193	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.970	27/02/2029	54,000	186	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.970	15/01/2035	31,200	106	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.975	15/11/2053	156,800	2,987	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.994	02/07/2034	83,200	63	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.998	15/11/2053	15,920	557	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	30/11/2030	1,890,060	(5,980)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	30/11/2030	318,500	212	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	26/02/2035	90,250	89	0.00
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	4.000	15/02/2036	51,570	79	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.010	15/11/2053	18,120	598	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.015	30/12/2034	62,900	474	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.015	15/11/2053	18,160	585	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.025	15/11/2053	498,000	1,923	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.030	04/10/2033	103,700	1,078	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.030	15/12/2033	51,700	(133)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.052	15/02/2056	23,340	538	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.059	15/02/2056	24,810	541	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.060	02/07/2034	55,100	(232)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.066	15/02/2046	18,700	399	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.071	15/01/2035	62,600	701	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.076	15/02/2046	42,490	848	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.078	29/04/2034	55,300	640	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.080	17/04/2034	55,300	686	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.080	05/06/2034	56,200	(242)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.082	15/11/2053	19,300	411	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.083	15/11/2053	28,870	611	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.085	22/04/2034	55,300	731	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.085	15/11/2053	447,893	8,993	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.090	30/04/2034	166,400	2,963	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.090	22/01/2035	62,800	787	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.100	21/01/2035	31,400	420	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.105	24/04/2034	84,800	1,184	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.130	03/05/2034	55,000	821	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.150	12/10/2033	49,900	965	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.150	22/04/2034	56,400	972	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.165	27/09/2033	115,400	2,364	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.170	03/10/2033	81,600	1,684	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.175	10/10/2033	50,000	1,036	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.200	18/10/2033	39,900	890	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.220	20/10/2033	50,300	1,195	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.230	23/10/2033	25,100	616	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/03/2029	208,940	4,888	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/03/2031	239,020	7,144	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.250	22/11/2033	51,700	(922)	0.00
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	4.250	15/11/2052	1,600,800	(7,055)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.255	23/10/2033	25,100	661	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.393	25/10/2033	23,500	843	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.435	01/11/2033	26,400	1,043	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.450	31/10/2033	29,800	1,196	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.450	01/11/2033	51,700	2,104	0.00
Pay	1-Year BRL-CDI	9.998	04/01/2027	BRL 669,600	(11,907)	(0.01)
Pay	1-Year BRL-CDI	10.037	04/01/2027	163,900	(2,871)	0.00
Pay	1-Year BRL-CDI	10.041	04/01/2027	696,800	(12,240)	(0.01)
Pay	1-Year BRL-CDI	10.072	04/01/2027	388,330	(5,839)	0.00
Pay	1-Year BRL-CDI	10.090	04/01/2027	1,313,900	(22,746)	(0.02)
Pay	1-Year BRL-CDI	10.098	04/01/2027	1,174,240	(17,500)	(0.01)
Pay	1-Year BRL-CDI	10.138	04/01/2027	326,900	(5,571)	0.00
Pay	1-Year BRL-CDI	10.165	04/01/2027	595,440	(8,676)	(0.01)
Pay	1-Year BRL-CDI	10.170	04/01/2027	993,630	(14,453)	(0.01)
Pay	1-Year BRL-CDI	10.183	04/01/2027	1,784,770	(25,832)	(0.02)
Pay	1-Year BRL-CDI	10.203	04/01/2027	1,390,590	(19,997)	(0.02)
Pay	1-Year BRL-CDI	10.210	04/01/2027	200,330	(2,874)	0.00
Pay	1-Year BRL-CDI	10.256	04/01/2027	1,389,360	(19,616)	(0.02)
Pay	1-Year BRL-CDI	10.328	04/01/2027	1,084,260	(14,927)	(0.01)
Pay	1-Year BRL-CDI	11.250	04/01/2027	32,000	(487)	0.00
Pay	1-Year BRL-CDI	11.275	04/01/2027	16,100	(241)	0.00
Pay	1-Year BRL-CDI	11.290	04/01/2027	16,200	(241)	0.00
Pay	1-Year BRL-CDI	11.731	04/01/2027	8,300	(93)	0.00
Pay	1-Year BRL-CDI	11.746	04/01/2027	35,900	(398)	0.00
Pay	1-Year BRL-CDI	11.901	04/01/2027	85,800	(842)	0.00
Pay	1-Year BRL-CDI	12.800	02/01/2031	4,720,200	(32,212)	(0.03)
Pay	1-Year BRL-CDI	12.841	02/01/2031	1,763,600	(11,372)	(0.01)
Pay	1-Year BRL-CDI	13.172	02/01/2031	1,373,400	(5,744)	0.00
Pay	1-Year BRL-CDI	13.180	02/01/2031	5,126,600	(19,215)	(0.02)

Pay/ Receive	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽⁴⁾	1-Year BRL-CDI	13.200%	02/01/2031	BRL 165,900	\$ (647)	0.00
Pay ⁽⁴⁾	1-Year BRL-CDI	13.235	02/01/2031	239,200	(892)	0.00
Pay ⁽⁴⁾	1-Year BRL-CDI	13.245	02/01/2031	77,900	(296)	0.00
Pay ⁽⁴⁾	1-Year BRL-CDI	13.250	02/01/2031	237,700	(843)	0.00
Pay ⁽⁴⁾	1-Year BRL-CDI	13.255	02/01/2031	702,300	(2,482)	0.00
Pay ⁽⁴⁾	1-Year BRL-CDI	13.260	02/01/2031	71,500	(258)	0.00
Pay	1-Year BRL-CDI	13.291	02/01/2029	1,153,900	(5,057)	0.00
Pay ⁽⁴⁾	1-Year BRL-CDI	13.300	02/01/2031	100,500	(343)	0.00
Pay ⁽⁴⁾	1-Year BRL-CDI	13.315	02/01/2031	249,200	(832)	0.00
Pay ⁽⁴⁾	1-Year BRL-CDI	13.330	02/01/2031	82,000	(267)	0.00
Pay ⁽⁴⁾	1-Year BRL-CDI	13.350	02/01/2031	167,900	(552)	0.00
Pay	1-Year BRL-CDI	13.354	02/01/2029	2,301,600	(9,687)	(0.01)
Pay	1-Year BRL-CDI	13.435	02/01/2031	56,540	(160)	0.00
Pay	1-Year BRL-CDI	13.440	02/01/2031	56,760	(159)	0.00
Pay ⁽⁴⁾	1-Year BRL-CDI	13.520	02/01/2031	531,600	(1,321)	0.00
Pay ⁽⁴⁾	1-Year BRL-CDI	13.560	02/01/2031	270,800	(607)	0.00
Pay ⁽⁴⁾	1-Year BRL-CDI	13.670	02/01/2031	70,700	(121)	0.00
Pay	1-Year BRL-CDI	13.681	02/01/2031	1,110,800	(1,131)	0.00
Pay	1-Year BRL-CDI	13.694	02/01/2031	617,600	(1,001)	0.00
Pay	1-Year BRL-CDI	13.698	02/01/2031	253,800	(387)	0.00
Pay	1-Year BRL-CDI	13.724	02/01/2031	698,000	(870)	0.00
Pay	1-Year BRL-CDI	13.725	02/01/2031	31,400	(44)	0.00
Pay	1-Year BRL-CDI	13.790	02/01/2031	184,900	(173)	0.00
Pay	1-Year BRL-CDI	13.882	02/01/2031	909,000	(465)	0.00
Pay	1-Year BRL-CDI	13.899	02/01/2031	699,100	(390)	0.00
Pay	1-Year BRL-CDI	13.927	04/01/2027	1,761,500	(2,873)	0.00
Pay	1-Year BRL-CDI	14.009	04/01/2027	1,254,000	(1,701)	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	1.000	16/06/2047	CAD 2,600	(78)	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	1.300	16/06/2047	2,500	(73)	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.400	20/06/2029	6,300	104	0.00
Pay	3-Month NZD-BBR	4.750	19/06/2029	NZD 486,100	7,435	0.01
Pay ⁽⁴⁾	3-Month ZAR-JIBAR	6.770	10/03/2028	ZAR 474,900	(257)	0.00
Pay	3-Month ZAR-JIBAR	7.740	15/04/2036	257,300	10	0.00
Pay	3-Month ZAR-JIBAR	7.800	16/04/2036	258,700	78	0.00
Pay	3-Month ZAR-JIBAR	7.800	21/04/2036	130,600	38	0.00
Pay	3-Month ZAR-JIBAR	7.820	16/04/2036	544,200	210	0.00
Pay ⁽⁴⁾	3-Month ZAR-JIBAR	7.822	08/04/2036	336,800	140	0.00
Pay	3-Month ZAR-JIBAR	7.830	16/04/2036	267,700	115	0.00
Pay	3-Month ZAR-JIBAR	7.855	16/04/2036	270,500	146	0.00
Pay	3-Month ZAR-JIBAR	7.860	17/04/2036	283,800	159	0.00
Pay	3-Month ZAR-JIBAR	7.885	17/04/2036	129,400	86	0.00
Pay	3-Month ZAR-JIBAR	7.910	22/04/2036	470,700	360	0.00
Pay	3-Month ZAR-JIBAR	7.950	22/04/2036	121,680	114	0.00
Pay ⁽⁴⁾	3-Month ZAR-JIBAR	7.950	07/05/2036	181,500	164	0.00
Pay	3-Month ZAR-JIBAR	7.960	22/04/2036	128,080	126	0.00
Pay	3-Month ZAR-JIBAR	8.000	03/01/2031	295,900	499	0.00
Pay	3-Month ZAR-JIBAR	8.000	23/04/2036	174,300	201	0.00
Pay	3-Month ZAR-JIBAR	8.001	06/01/2031	295,900	502	0.00
Pay	3-Month ZAR-JIBAR	8.010	07/01/2031	288,500	497	0.00
Pay ⁽⁴⁾	3-Month ZAR-JIBAR	8.010	08/05/2036	318,330	370	0.00
Pay	3-Month ZAR-JIBAR	8.030	07/01/2031	288,500	511	0.00
Pay	3-Month ZAR-JIBAR	8.053	07/01/2031	288,500	527	0.00
Pay	3-Month ZAR-JIBAR	8.058	07/01/2031	288,500	531	0.00
Pay	3-Month ZAR-JIBAR	8.063	08/01/2031	880,400	1,629	0.00
Pay	3-Month ZAR-JIBAR	8.080	08/01/2031	409,900	776	0.00
Pay	3-Month ZAR-JIBAR	8.080	24/04/2036	204,900	307	0.00
Pay	3-Month ZAR-JIBAR	8.140	28/04/2036	177,300	310	0.00
Pay	3-Month ZAR-JIBAR	8.150	28/04/2036	205,600	369	0.00
Pay	3-Month ZAR-JIBAR	8.203	10/01/2031	1,472,900	3,233	0.00
Pay	3-Month ZAR-JIBAR	8.360	07/08/2028	550,900	771	0.00
Pay	3-Month ZAR-JIBAR	8.380	04/08/2028	275,800	394	0.00
Pay	3-Month ZAR-JIBAR	8.400	07/08/2028	550,900	799	0.00
Pay	3-Month ZAR-JIBAR	8.410	31/07/2028	252,300	371	0.00
Pay	3-Month ZAR-JIBAR	8.410	04/08/2028	664,400	974	0.00
Pay	3-Month ZAR-JIBAR	8.410	07/08/2028	162,900	238	0.00
Pay	3-Month ZAR-JIBAR	8.415	31/07/2028	201,400	297	0.00
Pay	3-Month ZAR-JIBAR	8.415	04/08/2028	275,800	406	0.00
Pay	3-Month ZAR-JIBAR	8.420	31/07/2028	753,500	1,117	0.00
Pay	3-Month ZAR-JIBAR	8.421	04/08/2028	281,900	417	0.00
Pay	3-Month ZAR-JIBAR	8.426	01/08/2028	304,400	451	0.00
Pay	3-Month ZAR-JIBAR	8.428	31/07/2028	501,600	748	0.00
Pay	3-Month ZAR-JIBAR	8.460	01/08/2028	513,900	783	0.00
Pay	3-Month ZAR-JIBAR	8.460	02/08/2028	520,900	795	0.00
Pay	3-Month ZAR-JIBAR	8.464	02/08/2028	522,200	800	0.00
Pay	3-Month ZAR-JIBAR	8.543	04/08/2028	280,700	459	0.00
Pay	3-Month ZAR-JIBAR	8.550	03/08/2028	554,000	910	0.00
Pay	6-Month AUD-BBR-BBSW	3.000	21/03/2027	AUD 1,179,040	(30,899)	(0.02)
Pay	6-Month AUD-BBR-BBSW	4.000	18/09/2029	1,733,400	(41,915)	(0.03)
Pay	6-Month AUD-BBR-BBSW	4.000	17/09/2030	984,900	(26,823)	(0.02)
Pay	6-Month AUD-BBR-BBSW	4.500	20/03/2034	662,900	(4,423)	0.00
Pay	6-Month AUD-BBR-BBSW	4.500	18/09/2034	53,300	(1,333)	0.00
Pay	6-Month AUD-BBR-BBSW	4.500	18/06/2035	3,047,150	(84,943)	(0.07)

Schedule of Investments Income Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽⁴⁾	6-Month CZK-PRIBOR	4.480%	11/03/2036	CZK 112,500	\$ 129	0.00
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	0.830	09/12/2052	€ 1,064,900	138,201	0.11
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.500	16/09/2031	2,945,240	(23,312)	(0.02)
Pay	6-Month EUR-EURIBOR	2.750	18/03/2036	232,000	1,479	0.00
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	446,250	549	0.00
Receive	6-Month EUR-EURIBOR	3.000	18/03/2056	255,000	(3,569)	0.00
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	890,830	(6,185)	(0.01)
Receive	28-Day MXN-TIE	7.220	14/06/2028	MXN 12,814,800	(4,737)	0.00
Pay	28-Day MXN-TIE	7.498	15/01/2032	772,200	(1,033)	0.00
Receive	28-Day MXN-TIE	8.000	11/06/2031	6,144,600	(5,766)	0.00
Pay	28-Day MXN-TIE	8.990	18/12/2029	446,400	1,235	0.00
Pay	28-Day MXN-TIE	9.020	17/12/2029	595,900	1,685	0.00
Pay	28-Day MXN-TIE	9.108	13/03/2030	2,323,000	7,137	0.01
Pay	28-Day MXN-TIE	9.135	27/12/2029	546,800	1,642	0.00
Pay	28-Day MXN-TIE	9.150	31/12/2029	559,600	1,690	0.00
Pay	UKRPI	4.000	15/09/2031	£ 53,800	(7,555)	(0.01)
Pay	UKRPI	4.020	15/10/2031	69,900	(9,127)	(0.01)
Pay	UKRPI	4.055	15/09/2031	49,800	(6,820)	(0.01)
Pay	UKRPI	4.066	15/09/2031	96,800	(11,503)	(0.01)
Pay	UKRPI	4.140	15/10/2031	135,400	(15,270)	(0.01)
Pay	UKRPI	4.250	15/11/2031	135,600	(10,781)	(0.01)
Pay	UKRPI	4.400	15/10/2031	60,700	(5,085)	0.00
					\$ 1,755,138	1.40
Total Centrally Cleared Financial Derivative Instruments					\$ 1,894,722	1.52

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (4) This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PURCHASED OPTIONS

INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
GLM	Call - OTC 30-Year Interest Rate Swap	3-Month USD-SOFR	Pay	2.110%	26/07/2032	59,200	\$ 9,590	\$ 2,778	0.00
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-SOFR	Receive	2.110	26/07/2032	85,900	13,916	27,817	0.02
MYC	Call - OTC 30-Year Interest Rate Swap	3-Month USD-SOFR	Pay	2.170	19/07/2032	68,100	10,801	3,201	0.00
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-SOFR	Receive	2.170	19/07/2032	76,800	12,180	24,283	0.02
	Call - OTC 30-Year Interest Rate Swap	3-Month USD-SOFR	Pay	2.400	20/07/2027	68,100	8,986	439	0.00
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-SOFR	Receive	2.400	20/07/2027	76,800	10,134	22,903	0.02
							\$ 65,607	\$ 81,421	0.06

WRITTEN OPTIONS

INTEREST RATE-CAPPED OPTIONS

Counterparty	Description	Floating Rate Index	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
FAR	Call - OTC 2-Year Interest Rate Cap	1-Day USD-SOFR Compounded-OIS	0.022%	08/08/2026	291,100	\$ (5,021)	\$ (1,076)	0.00
	Put - OTC 2-Year Interest Rate Floor	1-Day USD-SOFR Compounded-OIS	0.022	08/08/2026	291,100	(5,021)	0	0.00
MYC	Call - OTC 2-Year Interest Rate Cap	1-Day USD-SOFR Compounded-OIS	0.026	23/07/2026	616,200	(10,898)	(1,689)	0.00
	Put - OTC 2-Year Interest Rate Floor	1-Day USD-SOFR Compounded-OIS	0.026	23/07/2026	616,200	(10,898)	0	0.00
						\$ (31,838)	\$ (2,765)	0.00

(1) Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/ (Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	South Africa Government International Bond	1.000%	20/12/2026	\$ 5,500	\$ (241)	\$ 263	\$ 22	0.00
BPS	Colombia Government International Bond	1.000	20/06/2027	14,700	(705)	778	73	0.00
	Colombia Government International Bond	1.000	20/12/2027	2,900	(259)	275	16	0.00
BRC	SW Finance PLC	1.000	20/06/2035	10,300	(1,255)	87	(1,168)	0.00
CBK	Colombia Government International Bond	1.000	20/12/2026	42,900	(1,989)	2,117	128	0.00
	Colombia Government International Bond	1.000	20/06/2027	10,600	(381)	434	53	0.00
	Petroleos Mexicanos	1.000	20/12/2026	13,800	(134)	145	11	0.00
GST	Argentina Government International Bond	5.000	20/12/2026	24,700	522	(2)	520	0.00
	Colombia Government International Bond	1.000	20/06/2027	17,600	(687)	774	87	0.00
	Colombia Government International Bond	1.000	20/12/2027	8,200	(731)	776	45	0.00
	Equinix, Inc.	5.000	20/06/2027	9,000	1,258	(864)	394	0.00
	Indonesia Government International Bond	1.000	20/06/2031	12,700	12	52	64	0.00
	Mexico Government International Bond	1.000	20/12/2027	2,400	(101)	123	22	0.00
	Mexico Government International Bond	1.000	20/12/2028	9,800	(103)	225	122	0.00
	Nissan Motor Co. Ltd.	1.000	20/12/2030	¥ 569,600	(290)	90	(200)	0.00
	South Africa Government International Bond	1.000	20/12/2026	\$ 4,800	(215)	234	19	0.00
JPM	Colombia Government International Bond	1.000	20/12/2026	2,200	(101)	108	7	0.00
	Colombia Government International Bond	1.000	20/06/2027	3,500	(135)	152	17	0.00
	Nissan Motor Co. Ltd.	1.000	20/12/2030	¥ 838,400	(429)	134	(295)	0.00
MYC	Colombia Government International Bond	1.000	20/06/2027	\$ 21,700	(781)	888	107	0.00
	Colombia Government International Bond	1.000	20/12/2027	24,900	(2,220)	2,357	137	0.00
	Mexico Government International Bond	1.000	20/12/2026	44,400	68	103	171	0.00
	Mexico Government International Bond	1.000	20/06/2027	40,600	(137)	426	289	0.00
	Mexico Government International Bond	1.000	20/06/2028	17,300	(335)	534	199	0.00
	Mexico Government International Bond	1.000	20/12/2028	74,600	(787)	1,715	928	0.00
	Nissan Motor Co. Ltd.	1.000	20/12/2030	¥ 691,700	(354)	111	(243)	0.00
	Petroleos Mexicanos	1.000	20/06/2027	\$ 10,400	(131)	130	(1)	0.00
	South Africa Government International Bond	1.000	20/12/2026	124,200	(5,441)	5,941	500	0.00
					\$ (16,082)	\$ 18,106	\$ 2,024	0.00

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	ABX.HE.AA.6-1 Index	0.320%	25/07/2045	\$ 532	\$ (184)	\$ 139	\$ (45)	0.00
	ABX.HE.AAA.6-2 Index	0.110	25/05/2046	22,872	(6,117)	4,306	(1,811)	0.00
	CMBX.NA.AS.6 Index	1.000	11/05/2063	80	0	0	0	0.00
	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	€ 147,260	33,500	(2,164)	31,336	0.03
BPS	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	64,610	14,837	(1,088)	13,749	0.01
BRC	ABX.HE.AAA.6-2 Index	0.110	25/05/2046	\$ 1,799	(479)	337	(142)	0.00
	CMBX.NA.AAA.13 Index	0.500	16/12/2072	100,000	(1,840)	2,409	569	0.00
	CMBX.NA.AS.6 Index	1.000	11/05/2063	552	(19)	19	0	0.00
	PRIMEX.ARM.2-AAA Index	4.580	25/12/2037	151	6	(6)	0	0.00
CBK	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	€ 25,773	5,846	(362)	5,484	0.01
DUB	CMBX.NA.AAA.10 Index	0.500	17/11/2059	\$ 142,188	(2,554)	2,678	124	0.00
GST	ABX.HE.AAA.6-2 Index	0.110	25/05/2046	590	(149)	102	(47)	0.00
	CMBX.NA.AAA.10 Index	0.500	17/11/2059	711,564	(4,620)	5,239	619	0.00
	CMBX.NA.AAA.11 Index	0.500	18/11/2054	911,690	2,355	308	2,663	0.00
	CMBX.NA.AAA.13 Index	0.500	16/12/2072	86,300	(1,494)	1,985	491	0.00
	CMBX.NA.AAA.15 Index	0.500	18/11/2064	472,943	(13,682)	14,549	867	0.00
JPM	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	€ 107,610	24,644	(1,745)	22,899	0.02
JPS	CMBX.NA.AAA.10 Index	0.500	17/11/2059	\$ 104,308	(1,848)	1,939	91	0.00
	CMBX.NA.AAA.11 Index	0.500	18/11/2054	171,634	(1,350)	1,851	501	0.00
MEI	CMBX.NA.AAA.12 Index	0.500	17/08/2061	45,500	(336)	472	136	0.00
MYI	CMBX.NA.AAA.10 Index	0.500	17/11/2059	40,591	0	35	35	0.00
	CMBX.NA.AAA.11 Index	0.500	18/11/2054	364,660	0	1,065	1,065	0.00
	CMBX.NA.AAA.12 Index	0.500	17/08/2061	923,900	0	2,761	2,761	0.00
	CMBX.NA.AAA.13 Index	0.500	16/12/2072	379,100	0	2,156	2,156	0.00
	CMBX.NA.AAA.14 Index	0.500	16/12/2072	171,300	0	881	881	0.00
	CMBX.NA.AAA.15 Index	0.500	18/11/2064	74,281	0	136	136	0.00
	CMBX.NA.AS.6 Index	1.000	11/05/2063	48	0	0	0	0.00
SAL	CMBX.NA.AAA.10 Index	0.500	17/11/2059	493,238	(3,133)	3,562	429	0.00
	CMBX.NA.AAA.11 Index	0.500	18/11/2054	664,307	(913)	2,853	1,940	0.00
	CMBX.NA.AAA.12 Index	0.500	17/08/2061	1,548,700	(13,824)	18,452	4,628	0.00
	CMBX.NA.AAA.13 Index	0.500	16/12/2072	88,800	0	505	505	0.00
UAG	CMBX.NA.AAA.10 Index	0.500	17/11/2059	9,433	(268)	276	8	0.00
					\$ 28,378	\$ 63,650	\$ 92,028	0.07

⁽¹⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

⁽²⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

Schedule of Investments Income Fund (Cont.)

TOTAL RETURN SWAPS ON INDICES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BPS	Receive	iBoxx USD Liquid Leveraged Loan Index	159,093	1.248%	\$ 36,650	21/12/2026	\$ 325	\$ (311)	\$ 14	0.00
JPM	Receive	iBoxx USD Liquid Leveraged Loan Index	156,508	1.248	36,075	21/12/2026	324	(289)	35	0.00
MYC	Receive	iBoxx USD Liquid Leveraged Loan Index	961,562	1.248	221,180	21/09/2026	1,726	(2,287)	(561)	0.00
	Receive	iBoxx USD Liquid Leveraged Loan Index	53,127	1.249	12,200	21/09/2026	52	(103)	(51)	0.00
	Receive	iBoxx USD Liquid Leveraged Loan Index	294,551	1.248	67,900	21/12/2026	514	(443)	71	0.00
								\$ 2,941	\$ (3,433)	\$ (492) 0.00

TOTAL RETURN SWAPS ON SECURITIES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Receive	U.S. Treasury Inflation Protected Securities	0	3.690%	\$ 250,000	06/07/2026	\$ 0	\$ 4,689	\$ 4,689	0.00
SOG	Receive	U.S. Treasury Inflation Protected Securities	0	3.670	1,335,000	02/07/2026	0	7,849	7,849	0.01
	Receive	U.S. Treasury Inflation Protected Securities	0	3.670	906,000	14/07/2026	0	1,037	1,037	0.00
	Receive	U.S. Treasury Inflation Protected Securities	0	3.660	290,700	21/07/2026	0	(253)	(253)	0.00
	Receive	U.S. Treasury Inflation Protected Securities	0	3.670	700,100	22/07/2026	0	(100)	(100)	0.00
	Receive	U.S. Treasury Inflation Protected Securities	0	3.670	405,400	24/07/2026	0	335	335	0.00
								\$ 0	\$ 13,557	\$ 13,557 0.01

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 332,899	\$ 238,049	\$ 7,417	\$ 0	\$ 7,417	0.01
	07/2026	CAD 8,261	5,993	170	0	170	0.00
	07/2026	CNH 97,696	14,466	74	0	74	0.00
	07/2026	NZD 1,486,144	885,099	39,706	0	39,706	0.03
	07/2026	SGD 166,382	130,483	1,849	0	1,849	0.00
	07/2026	\$ 289,829	NZD 513,062	2,027	0	2,027	0.00
	08/2026	NZD 513,062	\$ 290,157	0	(2,025)	(2,025)	0.00
	08/2026	\$ 15,966	CAD 22,622	1	0	1	0.00
	07/2026	BRL 1,295,160	\$ 250,059	231	(399)	(168)	0.00
	07/2026	CAD 702,135	508,948	14,051	0	14,051	0.01
	07/2026	£ 88,949	118,910	852	0	852	0.00
	07/2026	ILS 206	71	2	0	2	0.00
	07/2026	INR 44,576	471	0	0	0	0.00
	07/2026	KRW 9,446,059	6,203	102	0	102	0.00
	07/2026	NOK 249,775	25,255	13	0	13	0.00
	07/2026	PEN 51,264	15,144	114	0	114	0.00
	07/2026	SGD 1,620,567	1,268,980	16,077	0	16,077	0.01
	07/2026	\$ 291,880	BRL 1,559,779	9,471	0	9,471	0.01
	07/2026	81,585	CNH 551,677	0	(312)	(312)	0.00
	07/2026	16,662	COP 57,415,763	0	(85)	(85)	0.00
	07/2026	17,959	€ 15,430	0	(318)	(318)	0.00
	07/2026	1,202	£ 897	0	(11)	(11)	0.00
	07/2026	24,706	¥ 3,929,885	0	(526)	(526)	0.00
BOA	07/2026	49,913	NOK 463,526	0	(3,071)	(3,071)	0.00
	07/2026	15,144	PEN 51,252	0	(115)	(115)	0.00
	07/2026	8,682	PLN 32,783	39	0	39	0.00
	08/2026	ILS 163,882	\$ 55,102	43	0	43	0.00
	08/2026	PEN 63,476	18,287	0	(292)	(292)	0.00
	08/2026	\$ 1,140	HKD 8,923	0	(1)	(1)	0.00
	08/2026	231	SGD 299	0	0	0	0.00
	08/2026	ZAR 660,170	\$ 37,771	0	(2,360)	(2,360)	0.00
	09/2026	COP 135,204,762	34,270	0	(4,267)	(4,267)	0.00
	09/2026	KZT 5,955,233	11,835	0	(303)	(303)	0.00
	09/2026	MXN 205,816	11,609	0	(95)	(95)	0.00
	09/2026	PEN 70,040	20,367	0	(100)	(100)	0.00
	09/2026	\$ 28,247	BRL 146,196	0	(421)	(421)	0.00
	09/2026	7,559	INR 718,539	0	(18)	(18)	0.00
	10/2026	COP 58,772,015	\$ 16,662	73	0	73	0.00
	10/2026	\$ 247,849	BRL 1,311,803	372	(241)	131	0.00
	10/2026	ZAR 90,197	\$ 5,524	73	0	73	0.00
	11/2026	17,986	1,002	0	(85)	(85)	0.00
	12/2026	COP 447,167,713	114,276	0	(10,449)	(10,449)	(0.01)
	12/2026	PEN 147,011	42,582	0	(256)	(256)	0.00
	12/2026	\$ 11,138	MXN 196,435	0	(47)	(47)	0.00
BPS	01/2027	ZAR 1,088,904	\$ 66,229	886	0	886	0.00
	07/2026	AUD 78,467	54,534	172	0	172	0.00
	07/2026	BRL 1,880,803	362,596	363	(1,141)	(778)	0.00
	07/2026	CAD 185,783	134,601	3,652	0	3,652	0.00
	07/2026	CHF 69,264	88,051	2,184	0	2,184	0.00
	07/2026	CNH 487,157	71,990	223	0	223	0.00
	07/2026	CZK 5,696	274	5	0	5	0.00
	07/2026	€ 3,085,155	3,593,636	67,133	(755)	66,378	0.05
	07/2026	£ 491,383	658,289	6,286	(185)	6,101	0.01
	07/2026	HUF 5,716	18	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	07/2026	IDR 9,376,292,472	\$ 523,212	\$ 433	\$ (308)	\$ 125	0.00
	07/2026	ILS 268,677	91,164	944	0	944	0.00
	07/2026	INR 17,364,194	180,790	0	(2,650)	(2,650)	0.00
	07/2026	KRW 41,031,030	26,905	403	0	403	0.00
	07/2026	NOK 208,510	21,202	130	0	130	0.00
	07/2026	THB 2,435,970	74,264	997	(122)	875	0.00
	07/2026	TRY 107,369	2,301	0	0	0	0.00
	07/2026	\$ 11,699	BRL 59,008	0	(299)	(299)	0.00
	07/2026	22,213	CAD 30,900	0	(433)	(433)	0.00
	07/2026	2,681,180	€ 2,350,368	5,996	0	5,996	0.00
	07/2026	172,857	£ 131,037	1,062	0	1,062	0.00
	07/2026	38	HKD 296	0	0	0	0.00
	07/2026	61	HUF 18,828	0	(1)	(1)	0.00
	07/2026	514,176	INR 48,766,212	1,179	(934)	245	0.00
	07/2026	132,298	¥ 21,169,782	0	(2,043)	(2,043)	0.00
	07/2026	123,367	KRW 189,240,799	0	(1,116)	(1,116)	0.00
	07/2026	6,563	KWD 2,004	0	(91)	(91)	0.00
	07/2026	16,089	NOK 152,775	0	(650)	(650)	0.00
	07/2026	1,595	NZD 2,735	0	(39)	(39)	0.00
	07/2026	2,180	PLN 8,189	0	(1)	(1)	0.00
	07/2026	1,071	TRY 51,003	9	0	9	0.00
	07/2026	3,910	TWD 123,383	0	(39)	(39)	0.00
	07/2026	39,309	ZAR 644,890	0	(24)	(24)	0.00
	08/2026	€ 2,333,260	\$ 2,665,241	0	(5,949)	(5,949)	0.00
	08/2026	£ 114,164	150,901	0	(620)	(620)	0.00
	08/2026	ILS 32,101	10,765	0	(20)	(20)	0.00
	08/2026	\$ 25,403	BRL 129,380	0	(601)	(601)	0.00
	09/2026	IDR 1,043,504,603	\$ 57,460	0	(382)	(382)	0.00
	09/2026	PEN 100,799	29,417	0	(54)	(54)	0.00
	09/2026	THB 2,191,728	67,569	1,179	0	1,179	0.00
	09/2026	\$ 332,563	IDR 5,886,997,097	372	(6,615)	(6,243)	(0.01)
	09/2026	49,231	INR 4,676,838	0	(149)	(149)	0.00
	09/2026	13,319	THB 436,530	1	(97)	(96)	0.00
	10/2026	311,428	BRL 1,650,944	899	(236)	663	0.00
	12/2026	36,498	IDR 664,499,198	92	0	92	0.00
	06/2027	5,109	KWD 1,550	0	(67)	(67)	0.00
	05/2029	KWD 5,701	\$ 19,600	1,006	0	1,006	0.00
	07/2029	2,919	10,040	517	0	517	0.00
	05/2030	16,336	56,257	2,884	0	2,884	0.00
	08/2030	4,054	13,671	419	0	419	0.00
	01/2031	2,700	9,098	268	0	268	0.00
	06/2031	8,570	28,832	780	0	780	0.00
	07/2026	CAD 4,053,352	2,908,532	51,025	0	51,025	0.04
	07/2026	CNH 3	0	0	0	0	0.00
	07/2026	COP 55,141,805	14,523	0	(1,374)	(1,374)	0.00
	07/2026	ILS 328,946	111,140	682	0	682	0.00
	07/2026	TRY 9,068,231	190,103	0	(2,545)	(2,545)	0.00
	07/2026	\$ 41,915	CAD 58,328	0	(802)	(802)	0.00
	07/2026	16,018	COP 55,141,805	0	(120)	(120)	0.00
	07/2026	36,151	£ 27,354	154	0	154	0.00
	07/2026	1,142	SGD 1,468	0	(7)	(7)	0.00
	07/2026	603,749	TRY 28,843,668	5,970	0	5,970	0.00
	07/2026	194,346	ZAR 3,156,750	0	(2,048)	(2,048)	0.00
	07/2026	ZAR 573,346	\$ 32,406	0	(2,517)	(2,517)	0.00
	08/2026	COP 34,255,952	9,072	0	(788)	(788)	0.00
	08/2026	\$ 57	TRY 2,728	0	0	0	0.00
	09/2026	COP 55,141,805	\$ 15,817	100	0	100	0.00
BSH	07/2026	BRL 858,644	165,325	35	(601)	(566)	0.00
	07/2026	€ 9,601,119	11,185,687	208,727	0	208,727	0.17
	07/2026	PEN 113,975	33,563	366	(210)	156	0.00
	07/2026	\$ 44,760	BRL 226,166	0	(1,065)	(1,065)	0.00
	07/2026	419,595	¥ 66,713,848	0	(9,111)	(9,111)	(0.01)
	07/2026	85,127	NZD 150,667	580	0	580	0.00
	07/2026	16,067	PEN 54,822	9	0	9	0.00
	08/2026	NZD 150,667	\$ 85,223	0	(580)	(580)	0.00
	08/2026	PEN 681,161	200,377	1,352	(352)	1,000	0.00
	08/2026	\$ 165,325	BRL 865,286	590	(41)	549	0.00
CBK	09/2026	CLP 14,695,614	\$ 16,688	739	0	739	0.00
	09/2026	PEN 591,719	173,499	1,553	(1,042)	511	0.00
	10/2026	277,578	80,959	109	(243)	(134)	0.00
	12/2026	24,902	7,359	104	0	104	0.00
	02/2027	35,875	10,306	0	(121)	(121)	0.00
	07/2026	CNH 515	76	0	0	0	0.00
	07/2026	COP 184,284,600	48,300	0	(4,987)	(4,987)	0.00
	07/2026	€ 4,450	5,149	61	0	61	0.00
	07/2026	HUF 13,171	44	1	0	1	0.00
	07/2026	ILS 299,573	103,125	2,530	0	2,530	0.00
	07/2026	INR 11,691,136	123,910	402	0	402	0.00
	07/2026	NOK 295,990	31,907	1,996	0	1,996	0.00
	07/2026	PEN 603,731	174,375	323	(2,938)	(2,615)	0.00
	07/2026	SEK 72,638	7,862	356	0	356	0.00
	07/2026	\$ 4,810	AUD 6,806	0	(95)	(95)	0.00
	07/2026	11,101	CAD 15,359	0	(276)	(276)	0.00

Schedule of Investments Income Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2026	\$ 89,938	COP 313,175,160	\$ 700	\$ (165)	\$ 535	0.00
	07/2026	26,379	€ 22,617	0	(521)	(521)	0.00
	07/2026	132,994	£ 98,898	0	(1,732)	(1,732)	0.00
	07/2026	546	HUF 166,795	0	(10)	(10)	0.00
	07/2026	100,548	IDR 1,804,014,020	156	0	156	0.00
	07/2026	120,652	INR 11,691,136	2,857	0	2,857	0.00
	07/2026	13,555	KRW 20,490,990	0	(320)	(320)	0.00
	07/2026	102,457	PEN 349,024	98	(216)	(118)	0.00
	07/2026	66,714	PLN 243,789	0	(1,859)	(1,859)	0.00
	07/2026	1,397	TWD 44,193	0	(11)	(11)	0.00
	08/2026	COP 54,304,165	\$ 14,284	0	(1,298)	(1,298)	0.00
	08/2026	HKD 10,290	1,315	1	0	1	0.00
	08/2026	ILS 417,428	144,322	4,086	0	4,086	0.00
	08/2026	PEN 496,763	142,615	40	(2,904)	(2,864)	0.00
	08/2026	\$ 26,471	ILS 78,612	0	(59)	(59)	0.00
	09/2026	CLP 49,842,721	\$ 57,413	3,320	0	3,320	0.00
	09/2026	COP 360,367,278	90,869	0	(11,845)	(11,845)	(0.01)
	09/2026	IDR 3,818,999,679	211,548	0	(136)	(136)	0.00
	09/2026	INR 1,171,721	12,192	0	(105)	(105)	0.00
	09/2026	KZT 12,474,130	24,715	0	(711)	(711)	0.00
	09/2026	PEN 1,091,981	315,026	491	(4,734)	(4,243)	0.00
	09/2026	THB 2,626,479	79,313	0	(246)	(246)	0.00
	09/2026	\$ 69,041	IDR 1,231,273,057	0	(790)	(790)	0.00
	09/2026	33,308	MXN 595,791	573	0	573	0.00
	09/2026	25,572	PEN 88,407	276	0	276	0.00
	10/2026	COP 147,581,210	\$ 41,738	142	(76)	66	0.00
	10/2026	PEN 167,409	49,307	415	0	415	0.00
	11/2026	COP 174,005,098	48,200	0	(662)	(662)	0.00
	11/2026	PEN 239,076	69,997	318	(40)	278	0.00
	12/2026	COP 854,380,637	217,377	0	(20,928)	(20,928)	(0.02)
	12/2026	PEN 178,714	52,000	0	(54)	(54)	0.00
	12/2026	\$ 110,999	IDR 2,018,006,942	121	0	121	0.00
	01/2027	PEN 151,825	\$ 44,642	465	0	465	0.00
DUB	07/2026	CNH 270	40	0	0	0	0.00
	07/2026	CZK 6,155	296	6	0	6	0.00
	07/2026	IDR 241,535,065	13,505	27	0	27	0.00
	07/2026	INR 4,502,779	47,682	156	0	156	0.00
	07/2026	KZT 3,303,002	6,939	37	0	37	0.00
	07/2026	PEN 179,273	53,000	437	0	437	0.00
	07/2026	SGD 186,318	146,070	2,022	0	2,022	0.00
	07/2026	\$ 51	HUF 15,895	0	0	0	0.00
	07/2026	31,820	INR 3,069,268	555	0	555	0.00
	07/2026	24,086	NOK 223,793	0	(1,470)	(1,470)	0.00
	07/2026	66,607	PLN 247,145	0	(859)	(859)	0.00
	07/2026	90,123	ZAR 1,458,912	0	(1,251)	(1,251)	0.00
	07/2026	ZAR 420,872	\$ 23,776	0	(1,860)	(1,860)	0.00
	08/2026	KZT 21,203,484	43,872	128	(1)	127	0.00
	08/2026	PEN 260,054	77,131	987	0	987	0.00
	08/2026	\$ 11	CNH 73	0	0	0	0.00
	08/2026	192	SGD 247	0	0	0	0.00
	09/2026	IDR 2,338,122,586	\$ 129,982	378	0	378	0.00
	09/2026	PEN 78,514	22,651	0	(308)	(308)	0.00
	09/2026	\$ 42,376	IDR 769,512,100	275	0	275	0.00
	09/2026	47,682	INR 4,533,295	0	(161)	(161)	0.00
	11/2026	KZT 13,011,274	\$ 26,248	158	0	158	0.00
	12/2026	COP 146,125,207	36,706	0	(4,051)	(4,051)	0.00
FAR	07/2026	CAD 400,663	287,684	5,217	0	5,217	0.00
	07/2026	CNH 496,439	73,370	237	(2)	235	0.00
	07/2026	HKD 68,397	8,738	17	0	17	0.00
	07/2026	HUF 13,192	44	1	0	1	0.00
	07/2026	¥ 331,833,070	2,050,125	8,389	0	8,389	0.01
	07/2026	SGD 756	583	0	(2)	(2)	0.00
	07/2026	\$ 19,190	CAD 26,720	0	(356)	(356)	0.00
	07/2026	197,050	CNH 1,340,325	406	0	406	0.00
	07/2026	4,359,978	€ 3,822,872	10,712	0	10,712	0.01
	07/2026	711,656	£ 537,952	2,340	0	2,340	0.00
	07/2026	1,118	HKD 8,771	0	0	0	0.00
	07/2026	90,157	¥ 14,326,297	0	(2,009)	(2,009)	0.00
	07/2026	380,938	PLN 1,395,450	0	(9,703)	(9,703)	(0.01)
	07/2026	4,465	SEK 43,330	12	0	12	0.00
	07/2026	127,849	ZAR 2,109,864	677	0	677	0.00
	08/2026	CNH 1,337,379	\$ 197,050	0	(391)	(391)	0.00
	08/2026	€ 3,822,872	4,365,857	0	(10,687)	(10,687)	(0.01)
	08/2026	£ 537,952	711,634	0	(2,345)	(2,345)	0.00
	08/2026	ILS 173,811	60,711	2,324	0	2,324	0.00
	08/2026	SEK 43,253	4,465	0	(12)	(12)	0.00
	08/2026	\$ 1,734	CNH 11,763	2	0	2	0.00
	08/2026	2,050,125	¥ 330,967,800	0	(8,416)	(8,416)	(0.01)
	08/2026	583	SGD 754	2	0	2	0.00
	09/2026	386,987	MXN 6,789,025	113	(1,024)	(911)	0.00
GLM	07/2026	BRL 7,134,523	\$ 1,375,003	645	(4,041)	(3,396)	0.00
	07/2026	CAD 168	120	2	0	2	0.00
	07/2026	COP 3,478,650	915	0	(92)	(92)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
IND	07/2026	KRW 38,523,633	\$ 24,949	\$ 76	\$ 0	\$ 76	0.00
	07/2026	TRY 1,615	34	0	0	0	0.00
	07/2026	\$ 1,861,205	BRL 9,953,146	61,756	0	61,756	0.05
	07/2026	12	CNH 81	0	0	0	0.00
	07/2026	43,317	COP 152,258,271	675	(9)	666	0.00
	07/2026	96,710	IDR 1,734,001,873	270	0	270	0.00
	07/2026	24,949	KRW 38,518,144	0	(70)	(70)	0.00
	07/2026	55,909	TRY 2,670,988	997	0	997	0.00
	07/2026	3,012	ZAR 49,730	18	0	18	0.00
	08/2026	NGN 3,305,925	\$ 2,099	0	(246)	(246)	0.00
	08/2026	PEN 66,474	19,718	247	0	247	0.00
	08/2026	\$ 41,307	BRL 211,090	0	(841)	(841)	0.00
	08/2026	39,043	INR 3,744,569	352	0	352	0.00
	08/2026	ZAR 606,962	\$ 34,049	0	(2,880)	(2,880)	0.00
	09/2026	COP 4,330,878	1,241	7	0	7	0.00
	09/2026	IDR 1,744,156,374	96,710	29	0	29	0.00
	09/2026	MXN 194,822	11,097	18	0	18	0.00
	09/2026	THB 6,932,067	214,806	4,828	0	4,828	0.00
	09/2026	\$ 1,032,413	BRL 5,392,294	884	(6,956)	(6,072)	0.00
	09/2026	197,812	IDR 3,551,939,895	398	(1,328)	(930)	0.00
	09/2026	127,059	INR 12,217,057	1,156	0	1,156	0.00
	09/2026	38,380	MXN 668,839	0	(345)	(345)	0.00
	10/2026	790,006	BRL 4,194,858	3,090	(109)	2,981	0.00
	11/2026	COP 152,273,597	\$ 42,058	0	(702)	(702)	0.00
	12/2026	2,989,444,559	764,014	0	(69,761)	(69,761)	(0.06)
	07/2026	HUF 5,716	19	0	0	0	0.00
	08/2026	HKD 422	54	0	0	0	0.00
JPM	07/2026	AUD 1,440,839	1,027,170	28,957	0	28,957	0.02
	07/2026	BRL 802,476	154,441	0	(598)	(598)	0.00
	07/2026	CAD 845,961	594,705	0	(1,567)	(1,567)	0.00
	07/2026	CHF 545,353	697,702	21,630	0	21,630	0.02
	07/2026	£ 633,020	849,465	9,289	0	9,289	0.01
	07/2026	ILS 842,912	282,295	0	(651)	(651)	0.00
	07/2026	INR 3,744,779	39,689	129	0	129	0.00
	07/2026	KRW 11,904,014	7,691	5	0	5	0.00
	07/2026	KZT 1,703,441	3,562	21	0	21	0.00
	07/2026	NOK 345,002	34,854	0	(10)	(10)	0.00
	07/2026	NZD 61,923	36,585	1,360	0	1,360	0.00
	07/2026	\$ 35,649	BRL 181,691	0	(546)	(546)	0.00
	07/2026	13,086	CAD 18,242	0	(228)	(228)	0.00
	07/2026	17	CNH 116	0	0	0	0.00
	07/2026	22,572	€ 19,354	0	(445)	(445)	0.00
	07/2026	1,690	HUF 516,600	0	(31)	(31)	0.00
	07/2026	14,692	IDR 264,122,664	47	0	47	0.00
	07/2026	39,657	INR 3,744,779	0	(96)	(96)	0.00
	07/2026	11,550	KRW 17,736,291	0	(94)	(94)	0.00
	07/2026	34,013	NZD 60,313	296	0	296	0.00
	07/2026	82,171	PLN 299,747	34	(2,462)	(2,428)	0.00
	07/2026	10,222	SGD 13,032	0	(146)	(146)	0.00
	07/2026	53,390	THB 1,784,603	347	0	347	0.00
	07/2026	7,122	ZAR 116,103	6	(56)	(50)	0.00
	08/2026	ILS 683,560	\$ 234,787	5,150	0	5,150	0.00
	08/2026	KZT 7,919,130	16,311	7	0	7	0.00
	08/2026	\$ 2,506	€ 2,195	7	0	7	0.00
	08/2026	3,614	HKD 28,272	0	(3)	(3)	0.00
	08/2026	34,854	NOK 345,153	10	0	10	0.00
	09/2026	IDR 278,650,209	\$ 15,427	11	(29)	(18)	0.00
	09/2026	INR 4,225,795	44,423	81	(6)	75	0.00
	09/2026	MXN 547,954	31,052	22	(131)	(109)	0.00
	09/2026	THB 5,378,671	164,829	2,450	(545)	1,905	0.00
	09/2026	\$ 75,748	INR 7,224,765	0	(14)	(14)	0.00
	09/2026	487,500	MXN 8,530,937	0	(2,366)	(2,366)	0.00
	10/2026	154,441	BRL 820,035	577	0	577	0.00
	11/2026	ZAR 895,018	\$ 51,064	0	(2,939)	(2,939)	0.00
	12/2026	\$ 856,937	MXN 15,116,547	0	(3,441)	(3,441)	0.00
MBC	07/2026	AUD 5,990	\$ 4,287	138	0	138	0.00
	07/2026	CAD 780,673	556,638	6,384	0	6,384	0.01
	07/2026	CHF 188,521	235,856	2,821	(674)	2,147	0.00
	07/2026	€ 425,789	493,180	6,375	0	6,375	0.01
	07/2026	£ 69,710	93,846	1,328	(5)	1,323	0.00
	07/2026	IDR 24,627,066	1,377	1	(1)	0	0.00
	07/2026	INR 4,520,570	47,870	156	0	156	0.00
	07/2026	KRW 162,589,756	107,257	2,240	0	2,240	0.00
	07/2026	NOK 113,522	11,453	0	(20)	(20)	0.00
	07/2026	SEK 160	17	1	0	1	0.00
	07/2026	\$ 141,345	AUD 199,824	179	(3,086)	(2,907)	0.00
	07/2026	114,782	CAD 159,592	27	(2,322)	(2,295)	0.00
	07/2026	233,194	€ 201,720	0	(2,564)	(2,564)	0.00
	07/2026	125,749	£ 93,798	16	(1,272)	(1,256)	0.00
	07/2026	407	ILS 1,198	0	(5)	(5)	0.00
	07/2026	73,804	INR 7,114,200	1,236	0	1,236	0.00
	07/2026	400,728	¥ 63,677,651	0	(8,926)	(8,926)	(0.01)
	07/2026	40,371	NOK 374,339	0	(2,542)	(2,542)	0.00

Schedule of Investments Income Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MYI	07/2026	\$ 47,496	NZD 83,293	\$ 250	\$ (365)	\$ (115)	0.00
	07/2026	2,718	SEK 26,461	16	0	16	0.00
	08/2026	ILS 13,271	\$ 4,434	0	(25)	(25)	0.00
	08/2026	SEK 26,414	2,718	0	(16)	(16)	0.00
	08/2026	\$ 31,086	€ 27,222	79	0	79	0.00
	08/2026	4,697	NOK 46,697	20	0	20	0.00
	09/2026	PEN 20,212	\$ 5,840	0	(69)	(69)	0.00
	09/2026	THB 1,539,237	46,099	0	(526)	(526)	0.00
	09/2026	\$ 43	IDR 774,140	0	0	0	0.00
	09/2026	213,877	INR 20,454,718	932	(283)	649	0.00
	09/2026	20,979	MXN 366,161	0	(157)	(157)	0.00
	10/2026	ZAR 34,924	\$ 1,963	0	(152)	(152)	0.00
	07/2026	AUD 2	1	0	0	0	0.00
	07/2026	CAD 768	550	8	0	8	0.00
	07/2026	CHF 2,757	3,410	0	(9)	(9)	0.00
	07/2026	CNH 119	18	0	0	0	0.00
	07/2026	€ 145	168	2	0	2	0.00
	07/2026	£ 87	115	0	0	0	0.00
	07/2026	HUF 105	0	0	0	0	0.00
	07/2026	\$ 3,263	AUD 4,731	15	0	15	0.00
	07/2026	4,124	CNH 28,049	8	0	8	0.00
	07/2026	7,018	€ 6,142	9	(3)	6	0.00
	07/2026	89,103	£ 66,432	17	(949)	(932)	0.00
	07/2026	166	HUF 51,689	0	0	0	0.00
NSL	07/2026	13,391	¥ 2,150,741	0	(156)	(156)	0.00
	07/2026	3,680	SGD 4,760	0	(1)	(1)	0.00
	07/2026	90,013	IDR 1,605,028,365	0	(247)	(247)	0.00
	07/2026	74,637	INR 7,180,294	1,150	0	1,150	0.00
	07/2026	10,370	TRY 487,805	34	0	34	0.00
RYL	09/2026	IDR 1,614,029,702	\$ 90,013	546	0	546	0.00
	09/2026	\$ 42,244	IDR 751,719,186	0	(576)	(576)	0.00
SCX	07/2026	CAD 350	\$ 251	4	0	4	0.00
	07/2026	\$ 4,290	£ 3,246	18	0	18	0.00
SOG	07/2026	CAD 387,812	\$ 281,619	8,271	0	8,271	0.01
	07/2026	€ 15,651	18,209	315	0	315	0.00
	07/2026	£ 1,121,784	1,502,407	13,519	0	13,519	0.01
	07/2026	¥ 14,280	88	0	0	0	0.00
	07/2026	PEN 12,180	3,603	32	0	32	0.00
	07/2026	SGD 175	136	1	0	1	0.00
	07/2026	\$ 3,799	£ 2,832	0	(40)	(40)	0.00
	07/2026	34,139	IDR 612,620,138	47	0	47	0.00
	07/2026	98,226	INR 9,415,216	1,149	0	1,149	0.00
	07/2026	12,910	NZD 22,838	82	0	82	0.00
	07/2026	11,310	PEN 38,559	29	(32)	(3)	0.00
	08/2026	2,469	HKD 19,314	0	(2)	(2)	0.00
	08/2026	97,073	INR 9,300,861	776	0	776	0.00
	08/2026	88	¥ 14,243	0	0	0	0.00
	09/2026	IDR 1,837,332,933	\$ 101,779	0	(64)	(64)	0.00
	09/2026	KZT 1,955,706	3,886	0	(101)	(101)	0.00
	09/2026	PEN 26,463	7,706	0	(33)	(33)	0.00
	09/2026	THB 2,470,725	76,517	1,677	0	1,677	0.00
	09/2026	\$ 107,706	IDR 1,933,425,956	142	(680)	(538)	0.00
	11/2026	NGN 2,211,123	\$ 1,367	0	(153)	(153)	0.00
	07/2026	CAD 1,051,286	746,517	6,238	(977)	5,261	0.00
	07/2026	CNH 821,893	121,496	416	0	416	0.00
	07/2026	£ 5,530	€ 6,375	0	(51)	(51)	0.00
	07/2026	¥ 1,055,403	\$ 6,522	28	0	28	0.00
	07/2026	\$ 523,468	AUD 758,649	2,124	0	2,124	0.00
SSB	07/2026	1,792	CAD 2,531	0	(8)	(8)	0.00
	07/2026	3,753,780	€ 3,286,973	4,271	(54)	4,217	0.00
	07/2026	752,299	£ 568,803	2,645	0	2,645	0.00
	07/2026	1,018,922	¥ 161,873,497	0	(22,932)	(22,932)	(0.02)
	07/2026	1,512,322	SGD 1,959,877	2,910	0	2,910	0.00
	08/2026	AUD 758,649	\$ 523,132	0	(2,152)	(2,152)	0.00
	08/2026	€ 3,284,600	3,756,069	0	(4,246)	(4,246)	0.00
	08/2026	£ 568,803	752,276	0	(2,650)	(2,650)	0.00
	08/2026	KZT 2,025,728	4,138	0	(29)	(29)	0.00
	08/2026	SGD 1,955,396	1,512,322	0	(2,931)	(2,931)	0.00
	08/2026	\$ 6,522	¥ 1,052,651	0	(28)	(28)	0.00
	07/2026	CAD 37,145	\$ 26,720	538	0	538	0.00
	07/2026	€ 12,694	14,577	64	0	64	0.00
	07/2026	SGD 62	48	0	0	0	0.00
	07/2026	\$ 8,147	CAD 11,374	0	(130)	(130)	0.00
	07/2026	72	SGD 93	0	0	0	0.00
	08/2026	€ 3,428,198	\$ 3,913,741	0	(10,968)	(10,968)	(0.01)
	09/2026	\$ 1,628	MXN 28,520	2	(8)	(6)	0.00
UAG	11/2026	COP 396,272,316	\$ 99,963	0	(11,159)	(11,159)	(0.01)
	07/2026	CAD 51,253	36,660	537	(3)	534	0.00
	07/2026	CNH 15	2	0	0	0	0.00
	07/2026	COP 343,374,726	90,225	0	(8,913)	(8,913)	(0.01)
	07/2026	KRW 70,221	46	1	0	1	0.00
	07/2026	SGD 2,237	1,728	0	(1)	(1)	0.00
	07/2026	\$ 2,429	COP 8,355,304	0	(12)	(12)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
WST	07/2026	\$ 5,100	HKD 39,994	\$ 0	\$ 0	\$ 0	0.00
	07/2026	67,802	PLN 247,762	0	(1,890)	(1,890)	0.00
	07/2026	20	SGD 26	0	0	0	0.00
	08/2026	COP 77,655,441	\$ 20,576	0	(1,776)	(1,776)	0.00
	08/2026	HKD 22	3	0	0	0	0.00
	09/2026	COP 8,355,304	2,392	10	0	10	0.00
	09/2026	MXN 233,878	13,336	36	0	36	0.00
	09/2026	THB 291,082	8,871	54	0	54	0.00
	12/2026	\$ 200,828	MXN 3,537,568	0	(1,093)	(1,093)	0.00
	07/2026	467,052	CHF 377,091	427	0	427	0.00
	08/2026	CHF 375,742	\$ 467,052	0	(436)	(436)	0.00
				\$ 736,904	\$ (379,898)	\$ 357,006	0.29

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional AUD (Hedged) Accumulation, Institutional AUD (Hedged) Income, Investor AUD (Hedged) Accumulation, Investor AUD (Hedged) Income, Administrative AUD (Hedged) Accumulation, Administrative AUD (Hedged) Income, E Class AUD (Hedged) Income, H Institutional AUD (Hedged) Income and Z Class AUD (Hedged) Income II had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 580,255	\$ 400,086	\$ 0	\$ (1,915)	\$ (1,915)	0.00
	07/2026	\$ 743,535	AUD 1,044,065	0	(20,207)	(20,207)	(0.02)
	08/2026	399,831	580,255	1,935	0	1,935	0.00
BOA	07/2026	113	158	0	(4)	(4)	0.00
BPS	07/2026	AUD 4,515	\$ 3,152	24	0	24	0.00
	07/2026	\$ 3,317	AUD 4,814	18	0	18	0.00
BRC	07/2026	AUD 581	\$ 409	6	0	6	0.00
BSH	07/2026	607,263	421,805	1,093	0	1,093	0.00
	07/2026	\$ 598,356	AUD 839,597	0	(16,683)	(16,683)	(0.01)
	08/2026	421,535	607,263	0	(1,069)	(1,069)	0.00
CBK	07/2026	AUD 7,886	\$ 5,639	176	0	176	0.00
	07/2026	\$ 12,048	AUD 17,089	0	(208)	(208)	0.00
DUB	07/2026	80,871	113,225	0	(2,429)	(2,429)	0.00
FAR	07/2026	AUD 591,821	\$ 410,967	953	0	953	0.00
	07/2026	\$ 773,700	AUD 1,084,578	0	(22,304)	(22,304)	(0.02)
	08/2026	410,708	591,821	0	(934)	(934)	0.00
JPM	07/2026	AUD 1,000,601	\$ 699,962	6,746	0	6,746	0.01
	07/2026	\$ 54	AUD 75	0	(1)	(1)	0.00
	08/2026	697,463	997,724	0	(6,644)	(6,644)	(0.01)
MBC	07/2026	AUD 623,801	\$ 429,623	51	(2,597)	(2,546)	0.00
	07/2026	\$ 46,213	AUD 66,385	153	(374)	(221)	0.00
	08/2026	AUD 5,245	\$ 3,616	0	(15)	(15)	0.00
MYI	08/2026	\$ 426,030	AUD 619,077	2,615	0	2,615	0.00
	07/2026	AUD 876	\$ 613	7	0	7	0.00
RYL	07/2026	\$ 155	AUD 218	0	(4)	(4)	0.00
SOG	07/2026	AUD 10,362	\$ 7,150	0	(29)	(29)	0.00
	07/2026	\$ 183,410	AUD 257,756	0	(4,836)	(4,836)	0.00
	08/2026	7,145	10,362	29	0	29	0.00
				\$ 13,806	\$ (80,253)	\$ (66,447)	(0.05)

As at 30 June 2026, the Institutional BRL (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	BRL 820,812	\$ 157,440	\$ 0	\$ (1,142)	\$ (1,142)	0.00
	08/2026	\$ 161,594	BRL 848,907	1,140	0	1,140	0.00
BPS	07/2026	BRL 21,376	\$ 4,170	41	(1)	40	0.00
	07/2026	\$ 81,200	BRL 411,911	0	(1,619)	(1,619)	0.00
	08/2026	247	1,290	0	0	0	0.00
BSH	07/2026	BRL 501,918	\$ 96,411	0	(560)	(560)	0.00
	07/2026	\$ 153,761	BRL 776,932	0	(3,657)	(3,657)	(0.01)
	08/2026	96,411	505,799	549	0	549	0.00
CBK	07/2026	BRL 1,258	\$ 247	4	0	4	0.00
GLM	07/2026	524,069	101,713	462	0	462	0.00
	07/2026	\$ 134,270	BRL 681,777	17	(2,567)	(2,550)	0.00
	08/2026	101,432	526,658	0	(472)	(472)	0.00
JPM	07/2026	BRL 558,407	\$ 108,532	647	0	647	0.00
	07/2026	\$ 109,845	BRL 555,684	1	(2,488)	(2,487)	0.00
	08/2026	107,290	556,377	1	(634)	(633)	0.00
MBC	07/2026	295	1,536	2	0	2	0.00
	08/2026	BRL 1,536	\$ 293	0	(2)	(2)	0.00
				\$ 2,864	\$ (13,142)	\$ (10,278)	(0.01)

Schedule of Investments Income Fund (Cont.)

As at 30 June 2026, the Institutional CAD (Hedged) Accumulation and Institutional CAD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	CAD 35,980	\$ 25,311	\$ 0	\$ (49)	\$ (49)	0.00
	08/2026	\$ 25,311	CAD 35,929	49	0	49	0.00
BPS	07/2026	44,476	61,496	0	(1,131)	(1,131)	0.00
	08/2026	971	1,376	0	0	0	0.00
BRC	07/2026	44	61	0	(1)	(1)	0.00
CBK	07/2026	66	92	0	(1)	(1)	0.00
GLM	07/2026	CAD 63,095	\$ 44,340	0	(133)	(133)	0.00
	08/2026	\$ 44,340	CAD 63,006	133	0	133	0.00
MBC	07/2026	7	10	0	0	0	0.00
MYI	07/2026	CAD 291	\$ 205	0	0	0	0.00
SCX	07/2026	391	284	8	0	8	0.00
SOG	07/2026	\$ 46,652	CAD 64,405	0	(1,257)	(1,257)	0.00
SSB	07/2026	CAD 21,273	\$ 15,007	12	0	12	0.00
	07/2026	\$ 46,515	CAD 64,141	0	(1,305)	(1,305)	0.00
	08/2026	15,007	21,243	0	(12)	(12)	0.00
				\$ 202	\$ (3,889)	\$ (3,687)	0.00

As at 30 June 2026, the Institutional CHF (Hedged) Accumulation, Institutional CHF (Hedged) Income, Investor CHF (Hedged) Income, E Class CHF (Hedged) Accumulation and E Class CHF (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	CHF 33	\$ 41	\$ 0	\$ 0	\$ 0	0.00
BPS	07/2026	1,266	1,609	40	0	40	0.00
CBK	07/2026	860	1,080	13	0	13	0.00
FAR	07/2026	3,302	4,198	105	0	105	0.00
	07/2026	\$ 472,127	CHF 368,584	0	(15,196)	(15,196)	(0.01)
JPM	07/2026	536,402	419,274	0	(16,630)	(16,630)	(0.02)
MBC	07/2026	CHF 7,103	\$ 9,074	269	0	269	0.00
	07/2026	\$ 56,266	CHF 44,429	24	(1,211)	(1,187)	0.00
MYI	08/2026	9,751	7,854	21	0	21	0.00
SOG	07/2026	CHF 426,262	\$ 526,889	0	(1,546)	(1,546)	0.00
	08/2026	\$ 526,889	CHF 424,732	1,551	0	1,551	0.00
SSB	07/2026	CHF 408	\$ 504	0	(2)	(2)	0.00
	07/2026	\$ 535,889	CHF 421,251	0	(13,667)	(13,667)	(0.01)
UAG	07/2026	1,018	809	0	(16)	(16)	0.00
WST	07/2026	CHF 421,678	\$ 522,275	0	(477)	(477)	0.00
	08/2026	\$ 522,275	CHF 420,169	487	0	487	0.00
				\$ 2,510	\$ (48,745)	\$ (46,235)	(0.04)

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Institutional EUR (Hedged) Income II, Investor EUR (Hedged) Accumulation, Investor EUR (Hedged) Income, Investor EUR (Hedged) Income A, Administrative EUR (Hedged) Accumulation, Administrative EUR (Hedged) Income, E Class EUR (Hedged) Accumulation, E Class EUR (Hedged) Income, E Class EUR (Hedged) Income II, E Class EUR (Hedged) Income II Q, G Retail EUR (Hedged) Income, R Class EUR (Hedged) Accumulation, R Class EUR (Hedged) Income, T Class EUR (Hedged) Accumulation and T Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 9,689	€ 8,325	\$ 0	\$ (172)	\$ (172)	0.00
BPS	07/2026	€ 25,385	\$ 28,875	0	(148)	(148)	0.00
	07/2026	\$ 8,087,143	€ 6,941,766	32	(150,653)	(150,621)	(0.12)
BSH	07/2026	€ 15,872	\$ 18,459	313	0	313	0.00
	07/2026	\$ 7,638,582	€ 6,551,465	0	(148,292)	(148,292)	(0.12)
CBK	07/2026	€ 4,497	\$ 5,241	100	0	100	0.00
	07/2026	\$ 139,587	€ 119,679	0	(2,758)	(2,758)	0.00
FAR	07/2026	€ 6,452,657	\$ 7,359,243	0	(18,081)	(18,081)	(0.01)
	08/2026	\$ 7,369,167	€ 6,452,657	18,039	0	18,039	0.01
MBC	07/2026	€ 7,087,528	\$ 8,052,975	2,007	(52,204)	(50,197)	(0.04)
	07/2026	\$ 20,010	€ 17,310	0	(220)	(220)	0.00
	08/2026	8,089,566	7,112,138	52,634	0	52,634	0.04
SOG	07/2026	€ 6,994,965	\$ 7,956,773	0	(40,571)	(40,571)	(0.03)
	07/2026	\$ 8,093,568	€ 6,938,097	0	(161,241)	(161,241)	(0.13)
	08/2026	7,967,566	6,994,965	40,492	0	40,492	0.03
SSB	07/2026	4,861	4,263	14	0	14	0.00
	08/2026	€ 4,263	\$ 4,867	0	(14)	(14)	0.00
				\$ 113,631	\$ (574,354)	\$ (460,723)	(0.37)

As at 30 June 2026, the Institutional GBP (Hedged) Accumulation, Institutional GBP (Hedged) Income, Investor GBP (Hedged) Income, Administrative GBP (Hedged) Accumulation, Administrative GBP (Hedged) Income, E Class GBP (Hedged) Income and R Class GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 797,473	£ 594,011	\$ 0	\$ (9,072)	\$ (9,072)	(0.01)
BOA	07/2026	2,490	1,860	0	(21)	(21)	0.00
BPS	07/2026	£ 544,912	\$ 718,657	14	(4,591)	(4,577)	0.00
	07/2026	\$ 896,563	£ 669,260	141	(8,429)	(8,288)	(0.01)
	08/2026	£ 1,998	\$ 2,641	0	(11)	(11)	0.00
	08/2026	\$ 716,973	£ 543,668	4,593	0	4,593	0.01
BRC	07/2026	4,894	3,703	21	0	21	0.00
CBK	07/2026	£ 9,000	\$ 12,074	128	0	128	0.00
	07/2026	\$ 538	£ 400	0	(8)	(8)	0.00
FAR	07/2026	£ 4,645	\$ 6,144	0	(20)	(20)	0.00
	07/2026	\$ 54,278	£ 40,363	0	(706)	(706)	0.00
	08/2026	6,144	4,645	20	0	20	0.00
JPM	07/2026	£ 985	\$ 1,322	14	0	14	0.00
	07/2026	\$ 848,974	£ 632,688	0	(9,239)	(9,239)	(0.01)
MBC	07/2026	£ 1,673	\$ 2,245	25	0	25	0.00
	07/2026	\$ 23,015	£ 17,408	93	(3)	90	0.00
MYI	07/2026	897	668	0	(11)	(11)	0.00
NSL	07/2026	£ 123,802	\$ 162,927	0	(1,389)	(1,389)	0.00
	08/2026	\$ 162,923	£ 123,802	1,390	0	1,390	0.00
SCX	07/2026	£ 627,051	\$ 829,964	0	(2,288)	(2,288)	0.00
	07/2026	\$ 11,400	£ 8,474	0	(153)	(153)	0.00
	08/2026	829,930	627,051	2,303	0	2,303	0.00
SOG	07/2026	£ 628,255	\$ 829,933	0	(3,918)	(3,918)	0.00
	08/2026	\$ 829,910	£ 628,255	3,921	0	3,921	0.00
SSB	07/2026	£ 20,917	\$ 27,649	0	(113)	(113)	0.00
	08/2026	\$ 27,649	£ 20,917	113	0	113	0.00
				\$ 12,776	\$ (39,972)	\$ (27,196)	(0.02)

As at 30 June 2026, the E Class HUF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 23,426	HUF 7,140,320	\$ 0	\$ (490)	\$ (490)	0.00
BPS	07/2026	HUF 7,869,387	\$ 25,342	64	0	64	0.00
	08/2026	\$ 25,342	HUF 7,880,482	0	(67)	(67)	0.00
CBK	07/2026	HUF 45,123	\$ 145	0	0	0	0.00
CIB	07/2026	\$ 46	HUF 13,871	0	(1)	(1)	0.00
DUB	07/2026	HUF 87,986	\$ 288	5	0	5	0.00
FAR	07/2026	8,838	29	0	0	0	0.00
	07/2026	\$ 23,048	HUF 7,026,647	0	(477)	(477)	0.00
IND	07/2026	HUF 178,596	\$ 585	12	0	12	0.00
	07/2026	\$ 5,506	HUF 1,680,811	0	(107)	(107)	0.00
MBC	07/2026	HUF 7,918,719	\$ 25,457	21	0	21	0.00
	07/2026	\$ 518	HUF 157,995	0	(11)	(11)	0.00
	08/2026	25,457	7,929,220	0	(26)	(26)	0.00
MYI	07/2026	HUF 46,994	\$ 152	2	0	2	0.00
SOG	07/2026	\$ 179	HUF 54,459	0	(4)	(4)	0.00
UAG	07/2026	23,954	7,343,649	0	(365)	(365)	0.00
	08/2026	HUF 7,649	\$ 25	0	0	0	0.00
				\$ 104	\$ (1,548)	\$ (1,444)	0.00

As at 30 June 2026, the Institutional JPY (Hedged) Accumulation, Institutional JPY (Hedged) Income, Investor JPY (Hedged) Accumulation, E Class JPY (Hedged) Accumulation and E Class JPY (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 171,482	¥ 27,276,673	\$ 0	\$ (3,652)	\$ (3,652)	0.00
BPS	07/2026	¥ 3,267,873	\$ 20,299	192	0	192	0.00
	07/2026	\$ 187,313	¥ 29,799,412	0	(3,961)	(3,961)	0.00
	08/2026	7,018	1,133,086	0	(28)	(28)	0.00
BRC	07/2026	¥ 63,319,996	\$ 391,710	2,109	0	2,109	0.00
	08/2026	\$ 391,710	¥ 63,153,989	0	(2,120)	(2,120)	0.00
BSH	07/2026	292,365	46,484,930	0	(6,348)	(6,348)	(0.01)
CBK	07/2026	518	83,639	0	(3)	(3)	0.00
FAR	07/2026	¥ 68,199,932	\$ 421,508	1,880	0	1,880	0.00
	07/2026	\$ 68,546	¥ 10,892,229	0	(1,527)	(1,527)	0.00
	08/2026	421,508	68,021,466	0	(1,890)	(1,890)	0.00
MBC	07/2026	¥ 179,959	\$ 1,127	20	0	20	0.00
	07/2026	\$ 350,623	¥ 55,753,173	0	(7,579)	(7,579)	(0.01)
MYI	07/2026	¥ 1,355,334	\$ 8,485	145	0	145	0.00
SCX	07/2026	69,907,362	432,642	2,509	0	2,509	0.00
	08/2026	\$ 421,508	¥ 67,954,341	0	(2,304)	(2,304)	0.00
SOG	07/2026	235,574	37,449,725	0	(5,149)	(5,149)	0.00
	08/2026	¥ 1,346,766	\$ 8,344	36	0	36	0.00
SSB	07/2026	1,557,957	9,653	68	0	68	0.00
				\$ 6,959	\$ (34,561)	\$ (27,602)	(0.02)

Schedule of Investments Income Fund (Cont.)

As at 30 June 2026, the Institutional NOK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 98,671	NOK 913,498	\$ 0	\$ (6,356)	\$ (6,356)	(0.01)
BPS	07/2026	NOK 125	\$ 13	0	0	0	0.00
CBK	07/2026	\$ 61,368	NOK 569,032	0	(3,864)	(3,864)	0.00
DUB	07/2026	68,896	640,148	0	(4,206)	(4,206)	(0.01)
FAR	07/2026	1,131	11,032	0	(16)	(16)	0.00
MBC	07/2026	NOK 903,338	\$ 90,897	0	(390)	(390)	0.00
	07/2026	\$ 61,035	NOK 565,947	0	(3,843)	(3,843)	0.00
	08/2026	92,909	923,718	396	0	396	0.00
MYI	07/2026	NOK 2	\$ 0	0	0	0	0.00
	07/2026	\$ 13	NOK 125	0	(1)	(1)	0.00
SCX	07/2026	2,429	22,483	0	(157)	(157)	0.00
				\$ 396	\$ (18,833)	\$ (18,437)	(0.02)

As at 30 June 2026, the Institutional RMB (Hedged) Income, Investor RMB (Hedged) Accumulation and E Class RMB (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 84,175	CNH 568,479	\$ 0	\$ (428)	\$ (428)	0.00
BOA	07/2026	1,968	13,349	0	(1)	(1)	0.00
	08/2026	594	4,029	1	0	1	0.00
BPS	07/2026	40,389	273,324	1	(124)	(123)	0.00
BRC	07/2026	CNH 1,545	\$ 229	1	0	1	0.00
CIB	07/2026	55,122	8,140	20	0	20	0.00
DUB	07/2026	715,732	105,224	7	(224)	(217)	0.00
	08/2026	\$ 103,844	CNH 704,843	214	0	214	0.00
FAR	07/2026	CNH 702,901	\$ 103,338	0	(213)	(213)	0.00
	07/2026	\$ 28,798	CNH 194,833	0	(95)	(95)	0.00
	08/2026	103,338	701,356	205	0	205	0.00
IND	07/2026	CNH 852	\$ 126	1	0	1	0.00
JPM	07/2026	\$ 1,166	CNH 7,940	4	0	4	0.00
MBC	07/2026	923	6,235	0	(5)	(5)	0.00
MYI	07/2026	CNH 25,333	\$ 3,725	0	(7)	(7)	0.00
	07/2026	\$ 18	CNH 119	0	0	0	0.00
RYL	07/2026	52,649	355,400	0	(292)	(292)	0.00
SOG	07/2026	105,208	711,709	0	(360)	(360)	0.00
SSB	07/2026	CNH 3,216	\$ 476	2	0	2	0.00
				\$ 456	\$ (1,749)	\$ (1,293)	0.00

As at 30 June 2026, the Institutional SEK (Hedged) Accumulation and Administrative SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 4,566	SEK 42,224	\$ 0	\$ (203)	\$ (203)	0.00
BPS	07/2026	3,724	34,929	0	(115)	(115)	0.00
BRC	08/2026	3,784	36,731	18	0	18	0.00
BSH	07/2026	5,103	49,841	47	0	47	0.00
CBK	07/2026	SEK 10,025	\$ 1,068	32	0	32	0.00
	07/2026	\$ 4,952	SEK 45,755	0	(224)	(224)	0.00
FAR	07/2026	SEK 53,319	\$ 5,495	0	(14)	(14)	0.00
	08/2026	\$ 5,495	SEK 53,225	15	0	15	0.00
MBC	07/2026	SEK 91,532	\$ 9,403	0	(55)	(55)	0.00
	07/2026	\$ 10,397	SEK 99,040	47	(211)	(164)	0.00
	08/2026	9,376	91,121	56	0	56	0.00
RYL	07/2026	SEK 92	\$ 10	0	0	0	0.00
				\$ 215	\$ (822)	\$ (607)	0.00

As at 30 June 2026, the Institutional SGD (Hedged) Accumulation, Institutional SGD (Hedged) Income, Investor SGD (Hedged) Accumulation, Investor SGD (Hedged) Income, Administrative SGD (Hedged) Income and E Class SGD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 2,507,771	SGD 3,197,648	\$ 0	\$ (35,585)	\$ (35,585)	(0.02)
BOA	07/2026	SGD 1,070,610	\$ 827,295	114	(536)	(422)	0.00
	07/2026	\$ 4,182,850	SGD 5,341,634	0	(53,093)	(53,093)	(0.04)
	08/2026	814,961	1,052,376	534	0	534	0.00
BPS	07/2026	SGD 7,269	\$ 5,624	5	0	5	0.00
BRC	07/2026	91,490	71,354	620	0	620	0.00
DUB	07/2026	901,175	696,641	0	(81)	(81)	0.00
	07/2026	\$ 2,971,471	SGD 3,790,344	0	(41,057)	(41,057)	(0.03)
	08/2026	696,641	899,106	84	0	84	0.00
FAR	07/2026	SGD 2,651,340	\$ 2,044,368	0	(5,453)	(5,453)	(0.01)
	07/2026	\$ 4,952,154	SGD 6,317,815	0	(67,687)	(67,687)	(0.05)
	08/2026	2,044,368	2,645,258	5,465	0	5,465	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
JPM	07/2026	SGD 469	\$ 368	\$ 5	\$ 0	\$ 5	0.00
MBC	07/2026	72,000	56,084	419	0	419	0.00
MYI	07/2026	\$ 7,373	SGD 9,565	22	0	22	0.00
NSL	07/2026	SGD 572,394	\$ 442,071	0	(461)	(461)	0.00
	08/2026	\$ 442,071	SGD 571,067	454	0	454	0.00
RBC	07/2026	103,398	133,777	28	0	28	0.00
SOG	07/2026	SGD 13,028,693	\$ 10,057,104	199	(15,919)	(15,720)	(0.01)
	07/2026	\$ 90,893	SGD 115,908	0	(1,281)	(1,281)	0.00
	08/2026	10,029,089	12,963,248	16,241	0	16,241	0.01
UAG	07/2026	5,452	7,071	15	0	15	0.00
				\$ 24,205	\$ (221,153)	\$ (196,948)	(0.15)
Total OTC Financial Derivative Instruments						\$ (318,118)	(0.25)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
OTHER FINANCIAL ASSETS			
Credit Suisse AG AT1 Claim	\$ 138,872	\$ 48,952	0.04
Russia Government International Bond			
1.850% due 20/11/2032	€ 2,800	0	0.00
5.100% due 28/03/2035	\$ 20,000	0	0.00
5.250% due 23/06/2047	345,400	0	0.00
5.625% due 04/04/2042	98,400	68,880	0.06
5.875% due 16/09/2043	26,600	18,206	0.01
Sberbank of Russia Via SB Capital S.A.			
5.125% due 29/10/2022 ^	6,100	366	0.00
Total Other Financial Assets		\$ 136,404	0.11

SECURITIES SOLD SHORT

U.S. GOVERNMENT AGENCIES			
Ginnie Mae, TBA			
3.500% due 01/08/2056	1,251,490	(1,123,656)	(0.90)
Uniform Mortgage-Backed Security, TBA			
6.000% due 01/07/2056 (j)	6,000	(6,135)	(0.01)
6.500% due 01/08/2056 (j)	87,000	(89,898)	(0.07)
Total Securities Sold Short		\$ (1,219,689)	(0.98)
Total Investments		\$ 179,864,878	144.17
Other Current Assets & Liabilities		\$ (55,115,342)	(44.17)
Net Assets		\$ 124,749,536	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) Principal only security.
- (c) When-issued security.
- (d) Payment in-kind security.
- (e) Security did not produce income within the last twelve months.
- (f) Zero coupon security.
- (g) Coupon represents a yield to maturity.
- (h) Principal amount of security is adjusted for inflation.
- (i) Affiliated to the Fund.
- (j) Securities sold short as at 30 June 2026 are covered by long portfolio investments in transferable securities and money market instruments.
- (k) Restricted Securities (31 December 2025: 0.63%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
Bank of America Corp. 3.615% due 16/03/2028	09/04/2026	\$ 27,494	\$ 26,829	0.02
Chester A PLC 0.000% due 17/03/2046	18/04/2019	13,412	17,635	0.02
Chester A PLC 1.000% due 20/05/2046	18/04/2019	17,298	4,939	0.01
Chester A PLC 5.147% due 17/03/2046	18/04/2019	7,256	7,434	0.01
Chester A PLC 5.997% due 17/03/2046	18/04/2019	19,159	19,602	0.02
Chester A PLC 6.897% due 17/03/2046	18/04/2019	17,790	18,216	0.02
Chester A PLC 7.747% due 17/03/2046	18/04/2019	10,947	11,217	0.01

Schedule of Investments Income Fund (Cont.)

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
Chester A PLC 8.247% due 17/03/2046	18/04/2019	\$ 5,473	\$ 5,605	0.01
Clover Holdings, Inc.	09/12/2024	348	444	0.00
Constellation Oil Services Holding S.A. 'D' - Exp. 10/06/2071	10/06/2022	0	0	0.00
Constellation Pharmaceuticals, Inc. 5.550% due 01/07/2033	16/01/2025	28,394	28,845	0.02
Corestate Capital Holding S.A.	22/08/2023	0	0	0.00
Credit Agricole Opportunities Partners 6.520% due 20/03/2028	20/02/2025	30,200	30,165	0.02
Credit Agricole Opportunities Partners 6.740% due 20/03/2030	20/02/2025	35,600	35,472	0.03
Deloitte LLP 5.250% due 30/01/2030	30/10/2024	12,400	12,397	0.01
Deloitte LLP 5.410% due 30/01/2032	30/10/2024	12,200	12,192	0.01
DreamWell Ltd.	24/04/2024	701	3	0.00
Ford Credit Canada Co. 4.398% due 09/04/2029	06/01/2026	14,218	13,903	0.01
Goldman Sachs Group, Inc. 2.013% due 28/02/2029	06/04/2026	25,820	25,459	0.02
Hardwood Funding LLC 4.840% due 07/06/2028	11/03/2025	9,600	9,577	0.01
Hardwood Funding LLC 4.980% due 07/06/2030	11/03/2025	6,200	6,173	0.01
Incora	31/01/2025	16,482	13,375	0.01
Incora Top Holdco LLC 6.000% due 30/01/2033	01/05/2026	7,844	12,362	0.01
JPMorgan Chase & Co. 1.896% due 05/03/2028	10/04/2026	14,103	13,790	0.01
Kuwait Government International Bond 4.804% due 20/04/2033	13/04/2026	294,300	293,802	0.24
MNSN Holdings, Inc.	20/03/2023 - 13/09/2024	3	22	0.00
Morgan Stanley 0.000% due 02/04/2032	11/02/2020	62,128	51,113	0.04
National Football League 4.780% due 05/10/2030	27/06/2025	47,100	46,570	0.04
Prime Property 5.250% due 30/09/2029	17/09/2024	18,100	18,026	0.01
Prime Property 5.440% due 30/09/2031	17/09/2024	18,100	17,917	0.01
Project Dorchester 4.610% due 04/01/2027	10/12/2025	29,105	28,582	0.02
Sierra Hamilton Holder LLC	31/07/2017	560	0	0.00
Spirits of St. Louis Basketball Club LP 5.490% due 30/06/2036	22/04/2026	5,000	4,968	0.00
SSB Manufacturing Co.	29/06/2023	701	0	0.00
Valerie Asset Ltd. 5.219% due 15/09/2050	02/03/2026 - 05/03/2026	85,575	86,146	0.07
Valerie Asset Ltd. 5.267% due 15/09/2050	02/03/2026 - 05/03/2026	11,108	11,176	0.01
VD DPR Finance Co. 6.833% due 15/03/2035	31/01/2025	27,500	27,781	0.02
Wells Fargo & Co. 5.083% due 26/04/2028	09/04/2026	17,397	16,979	0.01
Westmoreland Mining LLC 'L'	03/07/2023	338	134	0.00
Westmoreland Mining LLC	08/12/2014 - 19/12/2019	1,491	34	0.00
		\$ 951,445	\$ 928,884	0.76

(I) Securities with an aggregate fair value of \$314,085 (31 December 2025: \$315,009) and cash of \$15,829 (31 December 2025: \$20,988) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$2,179 (31 December 2025: \$19,096) has been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$3,129,750 (31 December 2025: \$2,956,719) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$544,259 (31 December 2025: \$116,759) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 255,391	\$ 168,594,228	\$ 2,856,515	\$ 171,706,134
Investment Funds	2,520,685	0	0	2,520,685
Repurchase Agreements	0	5,145,186	0	5,145,186
Financial Derivative Instruments ⁽³⁾	176,824	1,402,546	(3,212)	1,576,158
Other Financial Assets	0	136,404	0	136,404
Securities Sold Short	0	(1,219,689)	0	(1,219,689)
Totals	\$ 2,952,900	\$ 174,058,675	\$ 2,853,303	\$ 179,864,878

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 286,927	\$ 153,246,627	\$ 2,726,219	\$ 156,259,773
Investment Funds	1,873,742	0	0	1,873,742
Repurchase Agreements	0	26,417,245	0	26,417,245
Financial Derivative Instruments ⁽³⁾	65,036	2,062,016	1,419	2,128,471
Other Financial Assets	0	128,419	0	128,419
Securities Sold Short	0	(29,247)	0	(29,247)
Totals	\$ 2,225,705	\$ 181,825,060	\$ 2,727,638	\$ 186,778,403

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BAR	(2.490)%	15/06/2026	13/07/2026	\$ (8,081)	\$ (8,072)	(0.01)
	0.000	15/06/2026	13/07/2026	(182,394)	(182,394)	(0.15)
	0.000	30/06/2026	13/07/2026	(107,093)	(107,093)	(0.08)
BRC	3.500	23/06/2026	22/06/2028	(636)	(636)	0.00
Total Reverse Repurchase Agreements					\$ (298,195)	(0.24)

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (16,053)	\$ 16,310	\$ 257	\$ 34,810	\$ (41,480)	\$ (6,670)
BOA	(11,063)	9,880	(1,183)	31,970	(31,874)	96
BPS	(77,894)	82,930	5,036	14,348	(6,510)	7,838
BRC	47,643	(50,580)	(2,937)	54,087	(54,650)	(563)
BSH	26,191	(28,690)	(2,499)	(3,367)	(2,980)	(6,347)
CBK	(38,927)	(23,311)	(62,238)	(12,031)	21,189	9,158
CIB	19	(2,470)	(2,451)	232	(300)	(68)
DUB	(52,358)	52,570	212	2,014	(220)	1,794
FAR	(113,505)	112,590	(915)	(18,043)	27,500	9,457
GLM	16,103	(124,650)	(108,547)	25,756	4,040	29,796
GST	5,666	(49,900)	(44,234)	13,851	(66,340)	(52,489)
IND	(94)	0	(94)	(4,710)	6,430	1,720
JPM	48,477	(56,490)	(8,013)	15,146	(6,750)	8,396
JPS	592	(660)	(68)	1,519	(1,420)	99
MBC	(10,725)	7,770	(2,955)	99,579	(106,760)	(7,181)
MEI	136	(260)	(124)	282	(260)	22
MYC	50,683	(8,400)	42,283	60,233	(17,590)	42,643
MYI	6,153	(87,980)	(81,827)	18,083	(20,000)	(1,917)
NSL	901	(990)	(89)	4,321	(4,020)	301
RBC	28	0	28	(1,894)	2,160	266
RYL	(274)	320	46	24	(350)	(326)
SAL	7,502	(7,310)	192	16,370	(16,270)	100
SCX	24,853	(28,960)	(4,107)	(43,899)	45,750	1,851
SOG	(182,200)	183,800	1,600	159,045	(170,230)	(11,185)
SSB	(36,565)	26,300	(10,265)	(5,046)	6,480	1,434
UAG	(13,408)	12,970	(438)	(1,442)	3,210	1,768
WST	1	0	1	18,062	(20,010)	(1,948)

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	20.71	15.99
Transferable securities dealt in on another regulated market*	41.63	35.04
Other transferable securities	0.57	0.30
Investment funds	0.92	0.62
Repurchase agreements	1.89	8.68
Financial derivative instruments dealt in on a regulated market	0.21	0.03
Centrally cleared financial derivative instruments	1.36	1.16
OTC financial derivative instruments	0.41	0.34
Other financial assets	0.05	0.04
Other assets	32.25	37.80
Total Assets	100.00	100.00

* As per the list of markets, set out in appendix 1 to the Prospectus, which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Loan Participations and Assignments	1.67	1.47
Corporate Bonds & Notes	26.86	21.15
Convertible Bonds & Notes	0.05	0.04
Municipal Bonds & Notes	0.02	0.04
U.S. Government Agencies	60.31	61.62
U.S. Treasury Obligations	18.63	18.95
Non-Agency Mortgage-Backed Securities	6.50	6.80
Asset-Backed Securities	10.84	9.47
Sovereign Issues	12.04	7.82
Common Stocks	0.19	0.33
Warrants	0.00	0.00

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Preferred Securities	0.02	0.04
Real Estate Investment Trusts	0.12	0.13
Short-Term Instruments	0.38	0.49
Investment Funds	2.02	1.54
Repurchase Agreements	4.12	21.70
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.00	(0.11)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	0.01	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.01
Credit Default Swaps on Credit Indices — Sell Protection	0.11	0.05
Interest Rate Swaps	1.40	1.40
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	0.06	0.07
Written Options		
Interest Rate-Capped Options	0.00	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.01
Credit Default Swaps on Credit Indices — Sell Protection	0.07	0.10
Total Return Swaps on Indices	0.00	0.00
Total Return Swaps on Securities	0.01	0.00
Forward Foreign Currency Contracts	0.29	(0.24)
Hedged Forward Foreign Currency Contracts	(0.68)	0.46
Other Financial Assets	0.11	0.10
Securities Sold Short	(0.98)	(0.02)
Other Current Assets & Liabilities	(44.17)	(53.41)
Net Assets	100.00	100.00

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES											
LOAN PARTICIPATIONS AND ASSIGNMENTS											
Altice France S.A.				Danske Bank A/S				Nomura Holdings, Inc.			
7.798% due 30/04/2028	\$ 1,180	\$ 1,186	0.17	3.875% due 09/01/2032	€ 1,100	\$ 1,286	0.18	4.886% due 02/07/2027	\$ 200	\$ 202	0.03
8.735% - 8.736% due 30/10/2028	295	295	0.04	Deutsche Bank AG				5.594% due 02/07/2027	200	202	0.03
10.548% due 31/05/2031	987	1,010	0.14	1.750% due 19/11/2030	1,300	1,407	0.19	5.783% due 03/07/2034	200	206	0.03
Poseidon Bidco SASU				3.547% due 18/09/2031	\$ 200	189	0.03	Nykredit Realkredit A/S			
7.504% due 13/03/2030	€ 300	99	0.01	Erste Group Bank AG				3.625% due 24/07/2030	€ 700	806	0.11
Syniverse Holdings, Inc.				7.000% due 15/04/2031 (e)(g)	€ 1,200	1,492	0.21	Panama Infrastructure Receivable Purchaser PLC			
10.732% due 13/05/2027	\$ 688	600	0.08	Extra Space Storage LP				0.000% due 05/04/2032 (b)	\$ 1,400	1,140	0.16
TransDigm, Inc.				5.500% due 01/07/2030	\$ 700	717	0.10	Paychex, Inc.			
6.144% due 13/02/2033	4,250	4,255	0.59	F&G Global Funding				5.350% due 15/04/2032	100	101	0.01
U.S. Renal Care, Inc.				5.875% due 16/01/2030	700	708	0.10	QNB Finance Ltd.			
8.758% due 28/06/2028	1,000	986	0.14	First Abu Dhabi Bank PJSC				4.538% due 19/09/2027	3,500	3,499	0.49
		8,431	1.17	4.789% due 03/06/2031	1,700	1,702	0.24	4.679% due 27/04/2029	1,500	1,508	0.21
CORPORATE BONDS & NOTES				Ford Motor Credit Co. LLC				Realty Income Corp.			
BANKING & FINANCE				2.900% due 16/02/2028	500	483	0.07	3.375% due 20/06/2031	€ 700	794	0.11
ABN AMRO Bank NV				2.900% due 10/02/2029	1,300	1,224	0.17	Sagax AB			
6.875% due 22/09/2031 (e)(g)	€ 1,100	1,370	0.19	4.970% due 06/04/2029	3,200	3,168	0.44	3.375% due 26/01/2031	1,100	1,240	0.17
AGFC Capital Trust				5.113% due 03/05/2029	1,340	1,331	0.18	Santander UK Group Holdings PLC			
5.685% due 15/01/2067	\$ 440	275	0.04	6.050% due 05/03/2031	1,200	1,218	0.17	5.694% due 15/04/2031	\$ 300	308	0.04
AIB Group PLC				GA Global Funding Trust				6.534% due 10/01/2029	300	308	0.04
7.125% due 30/10/2029 (e)(g)	€ 1,100	1,359	0.19	5.200% due 09/12/2031	700	692	0.10	7.482% due 29/08/2029	£ 200	279	0.04
American Express Co.				5.900% due 13/01/2035	200	202	0.03	Sirius Real Estate Ltd.			
4.009% due 09/02/2029	\$ 1,700	1,685	0.23	Gaci First Investment Co.				1.750% due 24/11/2028	€ 200	221	0.03
Avolon Holdings Funding Ltd.				5.250% due 29/01/2030	1,600	1,615	0.22	Societe Generale S.A.			
2.528% due 18/11/2027	176	171	0.02	GLP Capital LP				6.691% due 10/01/2034	\$ 900	964	0.13
Banca Monte dei Paschi di Siena SpA				5.625% due 01/03/2036	700	686	0.09	Suci Second Investment Co.			
3.625% due 27/11/2030	€ 500	578	0.08	Goldman Sachs Group, Inc.				4.375% due 10/09/2027	200	199	0.03
Banco Bilbao Vizcaya Argentaria S.A.				2.743% due 17/02/2029	€ 600	682	0.09	Synchrony Financial			
5.381% due 13/03/2029	\$ 400	408	0.06	4.148% due 21/01/2029	\$ 1,600	1,586	0.22	4.947% due 25/02/2032	500	488	0.07
6.033% due 13/03/2035	600	624	0.09	Goodman Australia Finance Pty. Ltd.				UBS Group AG			
Banco Santander S.A.				3.875% due 29/04/2033	€ 4,900	5,609	0.78	4.125% due 09/06/2033	€ 1,100	1,296	0.18
5.017% due 14/03/2028	200	201	0.03	HLD Europe S.C.A.				4.375% due 10/02/2031 (e)(g)	\$ 250	230	0.03
5.538% due 14/03/2030	200	204	0.03	4.125% due 02/04/2030	100	115	0.02	4.751% due 12/05/2028	1,800	1,804	0.25
5.552% due 14/03/2028	200	201	0.03	HSBC Holdings PLC				4.875% due 12/02/2027 (e)(g)	200	200	0.03
Bank of America Corp.				3.973% due 22/05/2030	\$ 200	195	0.03	UniCredit SpA			
1.102% due 24/05/2032	€ 1,300	1,336	0.19	IHG Finance LLC				4.450% due 03/12/2027 (e)(g)	€ 400	459	0.06
5.288% due 25/04/2034	\$ 500	507	0.07	4.375% due 28/11/2029	€ 600	708	0.10	5.459% due 30/06/2035	\$ 300	302	0.04
Bank of Nova Scotia				ING Groep NV				VICI Properties LP			
4.247% due 02/02/2030	1,700	1,679	0.23	5.550% due 19/03/2035	\$ 300	306	0.04	4.500% due 15/01/2028	300	298	0.04
Barclays PLC				6.114% due 11/09/2034 (h)	800	847	0.12	5.625% due 01/04/2035	700	701	0.10
3.941% due 31/01/2036	€ 1,100	1,263	0.18	Intesa Sanpaolo SpA				5.750% due 01/04/2034	100	102	0.01
4.219% due 24/05/2030	\$ 1,300	1,278	0.18	4.198% due 01/06/2032	500	472	0.07	6.125% due 01/04/2054 (h)	100	98	0.01
5.367% due 25/02/2031	260	264	0.04	4.950% due 01/06/2042	600	524	0.07	Wells Fargo & Co.			
Blue Owl Capital Corp.				5.875% due 01/09/2031 (e)(g)	€ 350	420	0.06	1.741% due 04/05/2030	€ 1,200	1,318	0.18
6.450% due 15/09/2028	700	709	0.10	Jackson National Life Global Funding				5.557% due 25/07/2034	\$ 800	820	0.11
BNP Paribas S.A.				4.603% due 14/01/2028	\$ 100	100	0.01			93,684	13.00
3.583% due 15/01/2031	€ 300	345	0.05	4.900% due 13/01/2027	200	200	0.03	INDUSTRIALS			
5.786% due 13/01/2033	\$ 300	310	0.04	JPMorgan Chase & Co.				Abertis France S.A.S.			
7.750% due 16/08/2029 (e)(g)	300	314	0.04	4.457% due 13/11/2031	€ 5,700	6,812	0.95	3.375% due 21/04/2029	€ 600	688	0.10
BPCE S.A.				4.490% due 22/10/2028	\$ 700	703	0.10	Altice France S.A.			
5.936% due 30/05/2035	1,950	2,002	0.28	KBC Group NV				6.500% due 15/04/2032	\$ 562	544	0.08
6.293% due 14/01/2036	1,850	1,934	0.27	6.324% due 21/09/2034	800	855	0.12	6.875% due 15/10/2030	395	383	0.05
7.003% due 19/10/2034	800	871	0.12	Lincoln Financial Global Funding				American Airlines Pass-Through Trust			
CaixaBank S.A.				5.300% due 13/01/2030	100	101	0.01	3.375% due 01/11/2028	359	355	0.05
5.673% due 15/03/2030	200	205	0.03	Lloyds Banking Group PLC				American Airlines, Inc.			
6.037% due 15/06/2035	200	209	0.03	4.241% due 10/02/2030	1,700	1,679	0.23	5.750% due 20/04/2029	800	802	0.11
6.208% due 18/01/2029	350	358	0.05	4.692% due 26/11/2028	200	201	0.03	Bacardi-Martini BV			
6.684% due 13/09/2027	350	351	0.05	Lseg U.S. Fin Corp.				5.550% due 01/02/2030	350	356	0.05
Capital One Financial Corp.				4.250% due 23/03/2029	400	396	0.05	6.000% due 01/02/2035	350	359	0.05
7.624% due 30/10/2031	200	219	0.03	Mizuho Financial Group, Inc.				BAT Capital Corp.			
7.964% due 02/11/2034	200	230	0.03	5.382% due 10/07/2030	200	203	0.03	6.343% due 02/08/2030	250	264	0.04
Citadel Finance LLC				5.594% due 10/07/2035	200	205	0.03	6.421% due 02/08/2033 (h)	250	270	0.04
4.750% due 14/02/2029	300	295	0.04	Morgan Stanley				Bayer U.S. Finance LLC			
5.150% due 14/02/2031	250	244	0.03	3.790% due 21/03/2030	€ 1,600	1,856	0.26	6.375% due 21/11/2030	1,000	1,053	0.15
Citadel Securities Global Holdings LLC				5.148% due 25/01/2034	1,000	1,244	0.17	6.500% due 21/11/2033	200	215	0.03
5.125% due 27/01/2032	300	296	0.04	Morgan Stanley Private Bank N.A.				Beignet Investor LLC			
5.750% due 27/03/2036	400	397	0.05	4.213% due 08/02/2030	\$ 3,700	3,652	0.51	6.581% due 30/05/2049	14,440	14,738	2.04
Cousins Properties LP				Nationwide Building Society				Broadcom, Inc.			
5.375% due 15/02/2032	100	101	0.01	5.750% due 20/06/2027 (e)(g)	£ 400	532	0.07	2.450% due 15/02/2031	400	362	0.05
Credit Agricole S.A.				NatWest Markets PLC				Burberry Group PLC			
6.500% due 23/09/2029 (e)(g)	€ 300	363	0.05	4.654% due 27/03/2029	\$ 400	400	0.06	5.750% due 20/06/2030	£ 1,200	1,608	0.22
7.250% due 23/09/2028 (e)(g)	800	972	0.13	Navient Corp.				Carnival Corp. Ltd.			
				5.000% due 15/03/2027	250	248	0.03	4.000% due 01/08/2028	\$ 300	295	0.04
				Nissan Motor Acceptance Co. LLC				Carvana Co.			
				6.125% due 30/09/2030	500	492	0.07	9.000% due 01/06/2030	486	503	0.07
								9.000% due 01/06/2031	48	53	0.01

Schedule of Investments Income Fund II (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Centene Corp.				Venture Global LNG, Inc.				6.000% due 01/04/2053 -			
2.450% due 15/07/2028	\$ 140	\$ 133	0.02	9.500% due 01/02/2029	\$ 1,400	\$ 1,508	0.21	01/03/2055	\$ 39,722	\$ 40,666	5.64
2.500% due 01/03/2031	100	87	0.01	9.875% due 01/02/2032	800	854	0.12	7.000% due 01/03/2045	19	20	0.00
3.375% due 15/02/2030	1,000	933	0.13	Viper Energy Partners LLC				Uniform Mortgage-Backed Security, TBA			
4.250% due 15/12/2027	293	292	0.04	4.900% due 01/08/2030	100	100	0.01	3.000% due 01/08/2056	6,100	5,316	0.74
Charter Communications Operating LLC				Windstream Services LLC				3.500% due 01/07/2056	7,900	7,169	1.00
3.500% due 01/06/2041	100	70	0.01	8.250% due 01/10/2031	700	739	0.10	4.000% due 01/08/2056	8,800	8,220	1.14
Choice Hotels International, Inc.						65,091	9.03	4.500% due 01/08/2056	15,500	14,837	2.06
5.850% due 01/08/2034	100	102	0.01	UTILITIES				5.000% due 01/07/2056	45,250	44,469	6.17
Clear Channel Outdoor Holdings, Inc.				AEP Texas, Inc.				5.500% due 01/07/2056	19,825	19,891	2.76
7.750% due 15/04/2028	240	241	0.03	5.200% due 15/04/2036	2,100	2,072	0.29	6.000% due 01/08/2056	35,250	35,923	4.99
Daimler Truck Finance North America LLC				Anglian Water Services Financing PLC				6.500% due 01/08/2056	43,200	44,639	6.20
4.150% due 12/01/2029	3,200	3,160	0.44	5.875% due 20/06/2031	£ 1,000	1,350	0.19			337,410	46.83
Directv Financing LLC				Edison International				U.S. TREASURY OBLIGATIONS			
5.875% due 15/08/2027	22	22	0.00	5.000% due 05/05/2028	\$ 500	501	0.07	U.S. Treasury Bonds			
DISH DBS Corp.				6.250% due 15/03/2030	3,000	3,084	0.43	4.250% due 15/08/2054	600	536	0.07
5.250% due 01/12/2026	2,260	2,237	0.31	EPH Financing International A/S				4.500% due 15/11/2054	3,200	2,980	0.41
5.750% due 01/12/2028	230	223	0.03	4.625% due 02/07/2032	€ 800	934	0.13	4.625% due 15/11/2045	2,447	2,350	0.33
Elevance Health, Inc.				Gazprom PJSC Via Gaz Finance PLC				4.750% due 15/02/2056 (h)	12,539	12,183	1.69
4.750% due 15/02/2030	100	100	0.01	1.500% due 17/02/2027	250	242	0.03	4.875% due 15/08/2045	254	252	0.04
Enbridge, Inc.				ONEOK, Inc.				U.S. Treasury Inflation Protected Securities (d)			
5.700% due 08/03/2033	400	413	0.06	5.650% due 01/09/2034	\$ 900	917	0.13	0.125% due 15/02/2052	718	372	0.05
Energy Transfer LP				6.050% due 01/09/2033	350	367	0.05	0.250% due 15/07/2029	521	497	0.07
6.500% due 01/02/2042	1,500	1,586	0.22	Pacific Gas & Electric Co.				0.625% due 15/07/2032	4,469	4,140	0.57
Flora Food Management BV				2.500% due 01/02/2031	2,700	2,423	0.34	0.750% due 15/02/2045	3,026	2,150	0.30
7.500% due 31/10/2030	€ 600	684	0.09	3.000% due 15/06/2028	300	290	0.04	1.000% due 15/02/2049	1,058	744	0.10
GSG Bidco Ltd.				4.450% due 15/04/2042	250	208	0.03	1.375% due 15/07/2033	17,539	16,829	2.34
5.375% due 15/06/2036	1,200	1,362	0.19	5.000% due 04/06/2028	100	101	0.01	1.625% due 15/10/2027	337	336	0.05
Harbour Energy PLC				5.200% due 01/05/2036	700	680	0.09	1.625% due 15/04/2030	2,196	2,170	0.30
6.327% due 01/04/2035	\$ 100	102	0.01	5.250% due 01/03/2052	200	174	0.02	1.875% due 15/07/2034 (h)(i)	9,125	8,996	1.25
iHeartCommunications, Inc.				5.900% due 15/06/2032	1,400	1,448	0.20	1.875% due 15/07/2035	4,624	4,523	0.63
7.000% due 15/01/2031	320	282	0.04	6.000% due 15/08/2035	200	206	0.03	2.125% due 15/02/2054	2,495	2,181	0.30
Imperial Brands Finance PLC				6.100% due 15/01/2029	500	515	0.07	U.S. Treasury Notes			
3.875% due 02/08/2033	€ 600	680	0.09	6.700% due 01/04/2053	400	416	0.06	3.500% due 31/01/2028 (i)	1,100	1,089	0.15
3.875% due 12/02/2034	100	113	0.02	PacifiCorp				3.875% due 31/12/2027	1,600	1,593	0.22
4.500% due 30/06/2028	\$ 200	200	0.03	5.450% due 15/02/2034	300	304	0.04	4.000% due 31/07/2032 (h)	7,000	6,900	0.96
Informa PLC				Petrobras Global Finance BV				4.125% due 15/11/2032	1,200	1,189	0.16
3.000% due 23/10/2027	€ 350	401	0.06	6.850% due 05/06/2115	45	42	0.01	4.125% due 15/02/2036	130	127	0.02
3.250% due 23/10/2030	350	398	0.05	7.250% due 17/03/2044	42	43	0.01			72,137	10.01
LG Energy Solution Ltd.				Seyn Trent Utilities Finance PLC				NON-AGENCY MORTGAGE-BACKED SECURITIES			
5.250% due 02/04/2028	\$ 200	201	0.03	3.875% due 04/08/2035	€ 100	114	0.01	1211 Avenue of the Americas Trust			
Nissan Motor Co. Ltd.				SW Finance PLC				4.280% due 10/08/2035	400	382	0.05
4.345% due 17/09/2027	960	945	0.13	5.750% due 19/11/2030	£ 600	777	0.11	280 Park Avenue Mortgage Trust			
6.375% due 17/07/2033	€ 850	994	0.14	6.125% due 19/11/2033	1,800	2,293	0.32	5.448% due 15/09/2034	100	100	0.01
7.500% due 17/07/2030	\$ 850	877	0.12	Uniti Group LP				Adjustable Rate Mortgage Trust			
Norsk Hydro ASA				8.625% due 15/06/2032	\$ 1,790	1,869	0.26	4.003% due 25/08/2036	599	205	0.03
3.625% due 23/01/2032	€ 700	806	0.11	Vistra Operations Co. LLC				AFG Trust			
Novartis Capital Corp.				6.950% due 15/10/2033	800	871	0.12	5.012% due 10/10/2057	AUD 1,588	1,100	0.15
4.100% due 16/03/2029	\$ 200	198	0.03			22,241	3.09	5.262% due 10/10/2057	2,600	1,797	0.25
4.400% due 18/03/2031	200	199	0.03	CONVERTIBLE BONDS & NOTES				Alba PLC			
4.600% due 18/03/2033	200	198	0.03	Country Garden Holdings Co. Ltd.				4.126% due 15/12/2038	£ 385	484	0.07
NTT Finance Corp.				0.000% due 31/12/2031 (b)	69	5	0.00	Aran Funding DAC			
2.906% due 16/03/2029	€ 100	114	0.02	U.S. GOVERNMENT AGENCIES				3.379% due 24/12/2065	€ 2,868	3,284	0.46
Oracle Corp.				Ginnie Mae				Atlas Funding PLC			
2.300% due 25/03/2028	\$ 310	297	0.04	3.500% due 20/01/2056 -				4.563% due 20/01/2068	£ 2,800	3,724	0.52
4.550% due 04/02/2029	1,700	1,676	0.23	20/03/2056	5,569	5,006	0.70	Bletchley Park Funding PLC			
4.800% due 03/08/2028	490	489	0.07	5.500% due 20/07/2053 -				5.034% due 27/07/2070	1,000	1,334	0.19
ORLEN S.A.				20/08/2053	460	466	0.06	Countrywide Alternative Loan Trust			
6.000% due 30/01/2035	1,900	1,969	0.27	Ginnie Mae, TBA				4.123% due 25/06/2047	\$ 1,970	1,807	0.25
Petroleos Mexicanos				5.000% due 01/07/2056	200	197	0.03	4.218% due 20/07/2035	1,436	1,401	0.19
6.500% due 02/06/2041	1,200	1,078	0.15	5.500% due 01/07/2056	1,300	1,307	0.18	Dilosk RMBS DAC			
6.700% due 16/02/2032	279	282	0.04	6.000% due 01/09/2056	1,300	1,324	0.18	2.733% due 25/10/2064	€ 3,600	4,111	0.57
Prosus NV				Uniform Mortgage-Backed Security				2.845% due 25/01/2063	866	990	0.14
3.257% due 19/01/2027	200	198	0.03	3.000% due 01/06/2052 -				3.080% due 24/09/2060	1,796	2,055	0.29
RD Michigan Property Owner LLC				01/08/2052	2,247	1,964	0.27	Edenbrook Mortgage Funding PLC			
7.500% due 30/03/2045	11,612	11,580	1.61	4.000% due 01/09/2048 -				5.096% due 22/03/2057	£ 992	1,325	0.18
Spirit Airlines Pass-Through Trust				01/01/2056	16,332	15,284	2.12	Eurosail PLC			
4.100% due 01/10/2029	700	679	0.09	4.500% due 01/10/2052 -				2.841% due 13/03/2045	€ 500	554	0.08
Thames Water Super Senior Issuer PLC				01/01/2056	14,446	13,885	1.93	2.851% due 13/03/2045	1,500	1,606	0.22
9.750% due 10/10/2027	£ 222	313	0.04	5.000% due 01/01/2053 -				4.866% due 13/06/2045	£ 1,003	1,293	0.18
TransDigm, Inc.				01/01/2056	57,013	56,366	7.82	Great Hall Mortgages PLC			
6.125% due 31/07/2034	\$ 950	950	0.13	5.500% due 01/03/2053 -				3.608% due 18/06/2039	€ 400	441	0.06
United Airlines, Inc.				01/12/2055	20,346	20,461	2.84	4.126% due 18/06/2038	£ 1,068	1,414	0.20
4.625% due 15/04/2029 (h)	1,000	987	0.14					4.166% due 18/06/2039	917	1,204	0.17
Venture Global Calcasieu Pass LLC								4.326% due 18/06/2038	2,400	3,122	0.43
3.875% due 15/08/2029	200	191	0.03								

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Grifonas Finance PLC				FTA Santander Consumer Spain Auto				4.850% due 21/10/2038	€ 400	\$ 460	0.06
2.419% due 28/08/2039	€ 256	\$ 289	0.04	3.236% due 22/09/2039	€ 1,810	\$ 2,075	0.29	BBVA Consumer FTA			
GS Mortgage Securities Corp. Trust				Golden Bar Securitisation SRL				2.849% due 20/05/2039	1,407	1,607	0.22
5.922% due 15/11/2032	\$ 489	485	0.07	5.286% due 22/09/2043	139	163	0.02	BCRED PC Static LLC			
GSR Mortgage Loan Trust				5.986% due 22/09/2043	139	163	0.02	4.974% due 27/04/2036	\$ 3,300	3,300	0.46
4.479% due 25/01/2036	648	613	0.09	Panorama Auto Trust				BNPP AM Euro CLO DAC			
Harvest Funding PLC				5.230% due 20/04/2034	AUD 3,856	2,669	0.37	3.454% due 15/04/2031	€ 900	1,031	0.14
4.643% due 15/11/2069	£ 5,200	6,902	0.96			11,117	1.54	Cairn CLO DAC			
5.043% due 15/11/2069	100	132	0.02	CMBS OTHER				3.434% due 15/01/2040	2,200	2,517	0.35
Hops Hill PLC				LRECS LLC				4.304% due 15/01/2040	2,100	2,419	0.34
4.734% due 21/06/2056	200	265	0.04	5.139% due 19/08/2043	\$ 2,900	2,901	0.40	Carlyle Euro CLO DAC			
IndyMac Mortgage Loan Trust				HOME EQUITY OTHER				3.151% due 15/03/2032	143	164	0.02
3.125% due 25/06/2037	\$ 386	213	0.03	Aegis Asset-Backed Securities Trust Mortgage Pass-Through Certificates				CQS U.S. CLO Ltd.			
JPMorgan Chase Commercial Mortgage Securities Trust				4.468% due 25/10/2035	471	452	0.06	5.101% due 17/01/2039	\$ 3,100	3,104	0.43
4.802% due 05/07/2033	510	494	0.07	Argent Securities, Inc. Asset-Backed Pass-Through Certificates				Cumulus Static CLO DAC			
JPMorgan Mortgage Trust				5.563% due 25/11/2034	400	384	0.05	4.183% due 15/11/2033	€ 1,100	1,262	0.18
6.000% due 25/06/2037	2,670	992	0.14	Asset-Backed Securities Corp. Home Equity Loan Trust				CVC Cordatus Loan Fund DAC			
JPMorgan Resecuritization Trust				3.531% due 25/05/2036	297	288	0.04	3.528% due 15/05/2037	2,400	2,751	0.38
4.500% due 27/10/2035	3,445	3,206	0.44	Countrywide Asset-Backed Certificates Trust, Inc.				CVC Cordatus Opportunity Loan Fund DAC			
Kinbane DAC				4.203% due 25/06/2047	113	109	0.02	3.823% due 15/08/2033	1,500	1,719	0.24
3.378% due 24/08/2075	€ 3,218	3,686	0.51	4.243% due 25/03/2047	4,388	4,211	0.58	DB Master Finance LLC			
La Trobe Financial Capital Markets Trust				4.288% due 25/08/2036	1,379	1,357	0.19	2.791% due 20/11/2051	\$ 1,623	1,444	0.20
5.000% due 15/08/2057	AUD 2,358	1,633	0.23	GSAA Home Equity Trust				Domino's Pizza Master Issuer LLC			
Lehman XS Trust				4.333% due 25/12/2035	3,453	2,790	0.39	3.151% due 25/04/2051	1,741	1,598	0.22
4.123% due 25/11/2035	\$ 407	383	0.05	GSAMP Trust				Fair Oaks Loan Funding DAC			
4.143% due 25/12/2036	1,633	1,370	0.19	4.263% due 25/05/2046	52	50	0.01	3.854% due 15/04/2034	€ 1,200	1,375	0.19
Liberty Trust				4.423% due 25/12/2035	451	443	0.06	Golden Bar Securitisation SRL			
5.012% due 10/10/2058	AUD 1,306	904	0.13	5.563% due 25/06/2035	1,662	1,607	0.22	3.136% due 20/12/2044	2,367	2,713	0.38
5.312% due 10/10/2058	2,700	1,868	0.26	Home Equity Asset Trust				Grosvenor Place CLO DAC			
Lugo Funding DAC				4.423% due 25/04/2036	739	724	0.10	3.383% due 15/08/2039	2,600	2,976	0.41
3.195% due 26/05/2066	€ 1,170	1,336	0.19	HSI Asset Securitization Corp. Trust				4.208% due 15/08/2039	400	461	0.06
Mansard Mortgages PLC				4.378% due 25/01/2036	931	896	0.12	Harvest CLO DAC			
4.216% due 15/10/2048	£ 238	315	0.04	Long Beach Mortgage Loan Trust				3.154% due 21/10/2034	2,800	3,204	0.44
Merrion Square Residential DAC				4.083% due 25/10/2036	715	222	0.03	3.464% due 15/10/2038	2,400	2,748	0.38
3.378% due 24/03/2081	€ 784	899	0.12	4.223% due 25/12/2036	587	201	0.03	ICG Euro CLO DAC			
Morgan Stanley Resecuritization Trust				4.363% due 25/02/2036	324	291	0.04	3.455% due 26/01/2038	3,100	3,548	0.49
3.436% due 26/06/2047	\$ 1,435	1,250	0.17	Morgan Stanley ABS Capital, Inc. Trust				Indigo Credit Management DAC			
Newgate Funding PLC				4.318% due 25/01/2036	900	772	0.11	3.464% due 15/10/2037	2,500	2,861	0.40
4.026% due 01/12/2050	£ 165	217	0.03	New Century Home Equity Loan Trust				Invesco Euro CLO DAC			
4.066% due 01/12/2050	1,473	1,898	0.26	4.498% due 25/10/2035	700	619	0.09	3.454% due 22/10/2036	2,100	2,404	0.33
Pepper Prime Trust				Park Place Securities, Inc. Asset-Backed Pass-Through Certificates				MV Credit Euro CLO DAC			
4.999% due 12/04/2067	AUD 737	511	0.07	4.933% due 25/03/2035	200	189	0.03	3.583% due 15/02/2038	2,500	2,860	0.40
Residential Accredit Loans, Inc. Trust				5.563% due 25/12/2034	1,777	1,764	0.25	Palmer Square European Loan Funding DAC			
6.000% due 25/09/2035	\$ 159	141	0.02	5.638% due 25/09/2034	619	609	0.08	3.150% due 15/10/2035	3,400	3,892	0.54
RMAC Securities PLC				Residential Asset Securities Corp. Trust				4.173% due 15/05/2034	1,200	1,376	0.19
4.136% due 12/06/2044	£ 248	321	0.04	4.243% due 25/11/2036	2,169	1,794	0.25	Penta CLO DAC			
Santander Residential FT				Soundview Home Loan Trust				3.135% due 25/07/2034	4,659	5,331	0.74
3.088% due 18/10/2068	€ 2,364	2,710	0.38	3.943% due 25/07/2037	186	168	0.02	Planet Fitness Master Issuer LLC			
Sapphire Trust Central Finance				Structured Asset Investment Loan Trust				5.274% due 06/12/2055	\$ 599	594	0.08
4.999% due 12/12/2067	AUD 1,893	1,311	0.18	4.738% due 25/05/2035	711	678	0.09	Plenti PL & Green ABS Trust			
5.299% due 12/12/2067	2,700	1,865	0.26	Structured Asset Securities Corp. Mortgage Loan Trust				5.276% due 11/07/2037	AUD 1,934	1,338	0.19
Stratton Mortgage Funding PLC				4.198% due 25/07/2036	682	703	0.10	Providus CLO DAC			
4.649% due 28/06/2050	£ 613	814	0.11			21,321	2.96	3.513% due 15/11/2039	€ 2,000	2,289	0.32
Towd Point Mortgage Funding PLC				HOME EQUITY SEQUENTIAL				3.904% due 15/07/2038	1,000	1,146	0.16
5.147% due 20/02/2054	554	737	0.10	JPMorgan Mortgage Acquisition Trust				Rockford Tower Europe CLO DAC			
7.247% due 20/07/2053	1,150	1,528	0.21	4.213% due 25/01/2037	1,033	1,018	0.14	3.121% due 24/01/2035	2,800	3,202	0.44
8.247% due 20/07/2053	1,150	1,531	0.21	OTHER ABS				Sculptor European CLO DAC			
Trinity Square PLC				AlbaCore Euro CLO DAC				3.054% due 15/04/2034	616	705	0.10
5.047% due 15/07/2059	1,700	2,259	0.31	3.391% due 15/12/2034	€ 2,800	3,203	0.44	3.082% due 10/10/2034	2,800	3,203	0.44
Triton Bond Trust				Arbour CLO DAC				SLM Student Loan Trust			
5.250% due 15/02/2058	AUD 5,400	3,730	0.52	3.883% due 15/08/2038	1,800	2,061	0.29	2.565% due 25/10/2039	1,593	1,704	0.24
WaMu Mortgage Pass-Through Certificates Trust				Aurium CLO DAC				2.715% due 25/07/2039	463	502	0.07
4.041% due 25/07/2037	\$ 751	696	0.10	3.347% due 22/06/2034	2,499	2,860	0.40	Taco Bell Funding LLC			
4.590% due 25/07/2037	416	389	0.05	Barings Euro CLO DAC				1.946% due 25/08/2051	\$ 1,474	1,448	0.20
Wells Fargo Commercial Mortgage Trust				3.145% due 25/07/2035	2,300	2,632	0.37	2.542% due 25/08/2051	1,936	1,695	0.24
5.761% due 15/09/2040	2,800	2,764	0.38	3.426% due 15/08/2039	2,600	2,975	0.41	Tikehau CLO DAC			
		84,390	11.71	3.444% due 21/10/2038	2,000	2,290	0.32	3.483% due 20/04/2038	€ 2,600	2,977	0.41
				4.154% due 21/10/2038	700	805	0.11	4.098% due 20/04/2038	600	687	0.10
ASSET-BACKED SECURITIES								Toro European CLO DAC			
AUTOMOBILE ABS OTHER								3.194% due 15/07/2034	3,383	3,872	0.54
BBVA Consumer Auto								Whetstone Park CLO Ltd.			
2.879% due 19/05/2042	€ 1,511	1,729	0.24					4.745% due 20/01/2035	\$ 3,000	3,002	0.42
First Mobility Swiss Lease								Wingstop Funding LLC			
2.959% due 23/09/2033	3,771	4,318	0.60					2.841% due 05/12/2050	2,266	2,202	0.31
										107,545	14.93

Schedule of Investments Income Fund II (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
WHOLE LOAN COLLATERAL								INFORMATION TECHNOLOGY			
First Franklin Mortgage Loan Trust				Hungary Government International Bond				NVIDIA Corp.	3,694	\$ 739	0.11
4.303% due 25/03/2036	\$ 638	\$ 621	0.09	4.500% due 16/06/2034	€ 300	\$ 359	0.05				
GSAMP Trust				4.875% due 22/03/2040	100	120	0.02	REAL ESTATE			
3.485% due 25/11/2034	1,262	1,121	0.16	Israel Government International Bond				Country Garden Holdings Co. Ltd. (a)	48,138	1	0.00
Lehman XS Trust				5.000% due 30/10/2026	1,000	1,151	0.16			754	0.11
4.183% due 25/05/2037	2,072	1,839	0.25	5.375% due 19/02/2030	\$ 400	406	0.06				
		3,581	0.50	5.625% due 19/02/2035	300	307	0.04				
		147,483	20.47	Japan Government International Bond							
SOVEREIGN ISSUES				2.100% due 20/09/2054	¥ 58,450	248	0.03				
Argentina Government International Bond				2.300% due 20/12/2054	25,050	112	0.02	SHORT-TERM INSTRUMENTS			
0.750% due 09/07/2030	3,067	2,721	0.38	2.400% due 20/03/2055	74,000	337	0.05	EGYPT TREASURY BILLS			
3.500% due 09/07/2041	1,872	1,404	0.20	2.700% due 20/09/2045	73,950	400	0.06	23.650% due			
4.125% due 09/07/2035	979	786	0.11	3.200% due 20/09/2055	98,000	529	0.07	13/10/2026 (b)(c)	EGP 39,600	756	0.11
5.000% due 09/01/2038	63	53	0.01	Magyar Export-Import Bank				24.000% due			
Baiterek National Investment Holding JSC				4.500% due 27/11/2031	€ 300	353	0.05	13/10/2026 (b)(c)	54,200	1,034	0.14
16.950% due				Mexico Government International Bond				24.060% due			
02/04/2029	KZT 407,000	865	0.12	4.625% due 04/05/2033	200	233	0.03	20/10/2026 (b)(c)	1,600	30	0.00
16.950% due				4.750% due 22/03/2031	\$ 600	586	0.08			1,820	0.25
02/04/2031	328,000	706	0.10	5.625% due 09/02/2034	1,550	1,527	0.21	NIGERIA TREASURY BILLS			
Brazil Government International Bond				5.625% due 22/09/2035	600	584	0.08	20.422% due			
5.500% due 23/04/2036	€ 1,200	1,388	0.19	6.000% due 13/05/2030	200	205	0.03	12/01/2027 (b)(c)	NGN 228,400	150	0.02
Bulgaria Government International Bond				6.350% due 09/02/2035	200	205	0.03	SOUTH AFRICA TREASURY BILLS			
3.500% due 07/05/2034	500	569	0.08	6.875% due 13/05/2037	200	210	0.03	7.046% due			
4.125% due 07/05/2038	500	574	0.08	Peru Government International Bond				27/01/2027 (b)(c)	ZAR 6,200	364	0.05
Chile Government International Bond				5.400% due 12/08/2034	PEN 600	172	0.02	7.066% due			
3.750% due 14/01/2032	300	347	0.05	6.150% due 12/08/2032	6,800	2,160	0.30	28/10/2026 (b)(c)	500	30	0.01
Colombia Government International Bond				6.850% due 12/08/2035	13,000	4,013	0.56	7.304% due			
5.375% due 21/01/2029	\$ 2,900	2,895	0.40	7.300% due 12/08/2033	4,700	1,544	0.21	19/08/2026 (b)(c)	2,600	157	0.02
5.625% due 19/02/2036	€ 400	455	0.06	7.600% due 12/08/2039	4,500	1,418	0.20	7.305% due			
5.750% due 26/11/2034	400	466	0.06	Poland Government International Bond				18/11/2026 (b)(c)	4,600	274	0.04
6.125% due 21/01/2031	\$ 800	809	0.11	4.875% due 12/02/2030	\$ 600	607	0.08	7.393% due			
6.500% due 21/01/2033	800	814	0.11	Qatar Government International Bond				22/07/2026 (b)(c)	4,600	280	0.04
6.500% due 26/11/2038	€ 300	361	0.05	4.800% due 08/04/2033	2,500	2,513	0.35	7.400% due			
Colombian TES				Romania Government International Bond				05/08/2026 (b)(c)	600	36	0.01
9.250% due 28/05/2042	COP 950,000	224	0.03	3.750% due 07/02/2034	€ 220	228	0.03	7.400% due			
11.000% due				5.250% due 10/03/2030	400	475	0.07	07/10/2026 (b)(c)	200	12	0.00
22/08/2029	4,144,400	1,167	0.16	5.250% due 30/05/2032	1,100	1,284	0.18	7.401% due			
11.500% due				5.375% due 07/06/2033	1,700	1,964	0.27	05/08/2026 (b)(c)	2,700	164	0.02
25/07/2046	1,036,000	292	0.04	5.500% due 18/09/2028	150	178	0.02	7.420% due			
11.750% due				5.625% due 30/05/2037	1,100	1,241	0.17	04/11/2026 (b)(c)	100	6	0.00
24/01/2035	16,982,800	4,838	0.67	6.375% due 18/09/2033	150	183	0.03			1,323	0.19
12.750% due				South Africa Government International Bond						3,293	0.46
28/11/2040	6,696,700	2,026	0.28	7.000% due 28/02/2031	ZAR 46,200	2,723	0.38	Total Short-Term Instruments			
13.250% due				8.000% due 31/01/2030	4,200	258	0.04	Total Transferable Securities			
09/02/2033	6,565,500	2,009	0.28	8.500% due 31/01/2037	108,200	6,577	0.91	\$ 912,609 126.66			
Costa Rica Government International Bond				8.875% due 28/02/2035	45,700	2,890	0.40	SHARES			
5.500% due 21/11/2030	€ 2,500	3,007	0.42	9.000% due 31/01/2040	2,200	136	0.02	INVESTMENT FUNDS			
Development Bank of Kazakhstan JSC				Turkey Government International Bond				COLLECTIVE INVESTMENT SCHEMES			
18.400% due				5.250% due 13/03/2030	\$ 2,400	2,332	0.32	PIMCO Select Funds			
16/10/2028	KZT 882,000	1,921	0.27	40.305% due 06/09/2028	TRY 900	19	0.00	plc - PIMCO			
Eagle Funding Luxco SARL				40.760% due 19/08/2026	100	2	0.00	US Dollar Short-Term Floating NAV			
5.500% due 17/08/2030	\$ 2,580	2,594	0.36	40.760% due 17/05/2028	19,300	418	0.06	Fund (f)	10,914	109	0.02
Egypt Government International Bond								Total Investment Funds			
19.698% due								\$ 109 0.02			
14/10/2030	EGP 102,100	1,978	0.27	SHARES							
Emirate of Abu Dhabi Government International Bond				COMMON STOCKS							
4.875% due 30/04/2029	\$ 600	604	0.08	COMMUNICATION SERVICES							
5.000% due 30/04/2034	600	610	0.09	SES S.A. (a)	937	14	0.00				

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 10-Year Bond September Futures	Long	09/2026	81	\$ 91	0.01
U.S. Treasury 10-Year Ultra September Futures	Long	09/2026	108	141	0.02
U.S. Treasury 30-Year Bond September Futures	Short	09/2026	25	(68)	(0.01)
United Kingdom Long Gilt September Futures	Long	09/2026	294	631	0.09
				\$ 795	0.11
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 795	0.11

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Boeing Co.	1.000%	20/12/2030	\$ 1,300	\$ 3	0.00

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-36 5-Year Index	1.000%	20/12/2026	\$ 460	\$ 4	0.00
CDX.EM-38 5-Year Index	1.000	20/12/2027	900	21	0.00
CDX.EM-40 5-Year Index	1.000	20/12/2028	600	22	0.01
CDX.EM-41 5-Year Index	1.000	20/06/2029	200	9	0.00
CDX.EM-42 5-Year Index	1.000	20/12/2029	300	11	0.00
CDX.EM-44 5-Year Index	1.000	20/12/2030	100	2	0.00
CDX.EM-45 5-Year Index	1.000	20/06/2031	200	5	0.00
CDX.HY-45 5-Year Index	5.000	20/12/2030	14,112	361	0.05
CDX.HY-46 5-Year Index	5.000	20/06/2031	26,829	299	0.04
				\$ 734	0.10

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	3.500%	18/03/2031	£ 35,200	\$ 58	0.01
Receive	1-Day GBP-SONIO Compounded-OIS	3.750	18/03/2027	28,400	(123)	(0.02)
Pay	1-Day GBP-SONIO Compounded-OIS	4.500	18/03/2056	730	(58)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	16/06/2028	¥ 130,000	(2)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	15/12/2028	490,000	7	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.200	15/12/2041	30,000	9	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	15/06/2032	27,400	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.250	16/06/2051	\$ 450	35	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.750	21/12/2052	800	89	0.01
Receive	1-Day USD-SOFR Compounded-OIS	2.750	21/06/2053	1,750	219	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.000	17/06/2027	14,000	29	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.000	17/06/2028	69,600	(453)	(0.06)
Receive	1-Day USD-SOFR Compounded-OIS	3.000	19/03/2030	29,700	(174)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	9,850	128	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.250	19/03/2055	4,400	330	0.05
Receive	1-Day USD-SOFR Compounded-OIS	3.325	31/08/2030	3,090	54	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.500	17/12/2027	66,575	(917)	(0.13)
Pay	1-Day USD-SOFR Compounded-OIS	3.500	17/12/2028	6,700	(135)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	1,900	25	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	200	(5)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	4,300	197	0.03
Pay	1-Day USD-SOFR Compounded-OIS	3.500	18/12/2054	700	(94)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.500	17/09/2055	200	(12)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.610	12/12/2032	100	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2026	8,800	22	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2026	105,900	144	0.02
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2027	55,100	(436)	(0.06)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	4,000	27	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	5,200	12	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2030	27,800	(420)	(0.06)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2030	7,100	174	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2031	1,800	55	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	15/05/2032	2,830	32	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2032	8,600	(324)	(0.04)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	11,400	148	0.02
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2035	9,700	(298)	(0.04)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/06/2036	15,100	164	0.02
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2055	1,200	(51)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.975	15/11/2053	200	4	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	30/11/2030	1,180	(4)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.000	17/06/2056	45,990	(469)	(0.06)
Pay	1-Day USD-SOFR Compounded-OIS	4.000	17/06/2056	12,300	294	0.04
Receive	1-Day USD-SOFR Compounded-OIS	4.085	15/11/2053	409	9	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/03/2034	3,400	138	0.02
Receive	1-Day USD-SOFR Compounded-OIS	4.257	15/11/2053	9,380	(79)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	4.259	15/11/2053	13,060	(116)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	4.262	15/11/2053	9,390	(87)	(0.01)
Pay	1-Year BRL-CDI	12.841	02/01/2031	BRL 41,400	(200)	(0.03)
Pay	1-Year BRL-CDI	13.172	02/01/2031	17,300	(72)	(0.01)
Pay	1-Year BRL-CDI	13.180	02/01/2031	33,500	(126)	(0.02)
Pay	1-Year BRL-CDI	13.354	02/01/2029	22,900	(114)	(0.02)

Schedule of Investments Income Fund II (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽³⁾	1-Year BRL-CDI	14.684%	02/01/2031	BRL 77,100	\$ 64	0.01
Pay	6-Month AUD-BBR-BBSW	3.500	19/03/2027	AUD 5,000	(13)	0.00
Pay	6-Month AUD-BBR-BBSW	4.150	19/03/2055	300	(17)	0.00
Pay	6-Month AUD-BBR-BBSW	4.250	19/03/2030	5,300	(86)	(0.01)
Pay	6-Month AUD-BBR-BBSW	4.250	18/03/2036	19,920	(55)	(0.01)
Pay	6-Month AUD-BBR-BBSW	4.500	19/03/2035	2,900	(66)	(0.01)
Pay	6-Month AUD-BBR-BBSW	4.500	18/06/2035	7,600	(237)	(0.03)
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.250	16/09/2028	€ 3,200	33	0.01
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.500	16/09/2031	5,900	(3)	0.00
Pay	6-Month EUR-EURIBOR	2.547	09/03/2033	100	(2)	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	1,800	2	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	8,400	0	0.00
					\$ (2,742)	(0.38)
Total Centrally Cleared Financial Derivative Instruments					\$ (2,005)	(0.28)

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PURCHASED OPTIONS

OPTIONS ON SECURITIES

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC Uniform Mortgage-Backed Security, TBA 3.000% due 01/07/2056	\$ 70.000	06/07/2026	6,300	\$ 0	\$ 0	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 3.500% due 01/07/2056	70.000	06/07/2026	7,900	0	0	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 4.000% due 01/08/2056	70.000	06/08/2026	8,800	0	0	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/07/2056	70.000	06/07/2026	15,000	1	0	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2056	70.000	06/07/2026	13,850	1	0	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/08/2056	70.000	06/08/2026	30,000	1	0	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.500% due 01/07/2056	70.000	06/07/2026	19,800	1	0	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/08/2056	70.000	06/08/2026	35,250	1	0	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 6.500% due 01/07/2056	70.000	06/07/2026	43,200	2	0	0.00
					\$ 7	\$ 0	0.00

- (1) Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/ (Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GST	Israel Government International Bond	1.000%	20/12/2029	\$ 100	\$ (3)	\$ 5	\$ 2	0.00
MYC	Israel Government International Bond	1.000	20/12/2029	100	(2)	4	2	0.00
	South Africa Government International Bond	1.000	20/12/2026	200	(9)	10	1	0.00
					\$ (14)	\$ 19	\$ 5	0.00

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/ (Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BPS	iTraxx Crossover 44 5-Year 35-100% Index	5.000%	20/12/2030	€ 200	\$ 44	\$ (2)	\$ 42	0.01

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

TOTAL RETURN SWAPS ON SECURITIES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/ (Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
FAR	Pay	Nvidia Corp.	3,694	5.620%	\$ 711	29/07/2026	\$ 0	\$ (28)	\$ (28)	0.00

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 5,660	\$ 4,048	\$ 126	\$ 0	\$ 126	0.02
BOA	07/2026	BRL 86,021	16,555	0	(64)	(64)	(0.01)
	07/2026	£ 222	296	2	0	2	0.00
	07/2026	\$ 215	¥ 34,122	0	(5)	(5)	0.00
	08/2026	16,555	BRL 86,687	62	0	62	0.01
	08/2026	ZAR 3,084	\$ 177	0	(11)	(11)	0.00
	09/2026	COP 8,297,622	2,210	0	(155)	(155)	(0.02)
	09/2026	KZT 57,385	114	0	(3)	(3)	0.00
	10/2026	ZAR 484	30	0	0	0	0.00
	11/2026	103	6	0	(1)	(1)	0.00
	01/2027	5,943	361	5	0	5	0.00
BPS	07/2026	\$ 4,271	£ 3,196	6	(35)	(29)	0.00
	07/2026	418	HKD 3,277	0	0	0	0.00
	07/2026	857	¥ 136,198	0	(19)	(19)	0.00
	07/2026	20	KWD 6	0	0	0	0.00
	07/2026	ZAR 1,307	\$ 80	0	0	0	0.00
	06/2027	\$ 15	KWD 5	0	0	0	0.00
	07/2029	KWD 9	\$ 30	2	0	2	0.00
	05/2030	50	171	9	0	9	0.00
	06/2031	21	72	2	0	2	0.00
BRC	07/2026	PEN 10,426	3,050	0	(8)	(8)	0.00
	07/2026	TRY 390	8	0	0	0	0.00
	07/2026	\$ 859	£ 650	4	0	4	0.00
	07/2026	3,058	PEN 10,426	0	0	0	0.00
	07/2026	3,742	TRY 178,932	30	0	30	0.00
	07/2026	ZAR 8,972	\$ 540	4	(11)	(7)	0.00
CBK	07/2026	PEN 1,795	525	0	(1)	(1)	0.00
	07/2026	\$ 220	EGP 11,944	21	0	21	0.00
	08/2026	HKD 142	\$ 18	0	0	0	0.00
	09/2026	COP 11,211,796	3,006	0	(190)	(190)	(0.03)
	09/2026	KZT 119,829	237	0	(7)	(7)	0.00
	10/2026	PEN 8,707	2,515	0	(27)	(27)	0.00
	11/2026	2,507	733	2	0	2	0.00
	12/2026	9,493	2,716	0	(50)	(50)	(0.01)
DUB	07/2026	KZT 47,600	100	1	0	1	0.00
	07/2026	ZAR 4,849	290	2	(8)	(6)	0.00
FAR	07/2026	£ 32,349	43,500	566	0	566	0.08
	07/2026	HKD 40,288	5,147	10	0	10	0.00
	07/2026	¥967,025	5,977	27	0	27	0.00
	07/2026	\$ 204	HKD 1,603	0	0	0	0.00
	07/2026	101	¥ 16,038	0	(2)	(2)	0.00
	07/2026	ZAR 4,276	\$ 259	0	(1)	(1)	0.00
	08/2026	¥ 1,847	11	0	0	0	0.00
	08/2026	\$ 5,977	¥ 964,494	0	(27)	(27)	0.00
	09/2026	1,967	PEN 6,751	7	0	7	0.00
GLM	07/2026	BRL 16	\$ 3	0	0	0	0.00
	07/2026	\$ 13,757	BRL 74,475	632	0	632	0.09
	08/2026	ZAR 2,755	\$ 155	0	(13)	(13)	0.00
JPM	07/2026	AUD 24,463	17,439	492	0	492	0.07
	07/2026	\$ 531	€ 457	0	(8)	(8)	0.00
	08/2026	2,502	HKD 19,572	0	(2)	(2)	0.00
	09/2026	KZT 244,871	\$ 485	0	(14)	(14)	0.00
	09/2026	MXN 82,978	4,735	16	0	16	0.00
	09/2026	\$ 9,651	MXN 167,668	0	(116)	(116)	(0.02)
	11/2026	ZAR 4,404	\$ 251	0	(15)	(15)	0.00
MBC	07/2026	AUD 102	73	2	0	2	0.00
	07/2026	\$ 12,423	AUD 17,954	42	(27)	15	0.00
	07/2026	998	€ 869	0	(5)	(5)	0.00
	07/2026	1,735	¥ 275,779	0	(38)	(38)	(0.01)
	08/2026	AUD 15,129	\$ 10,433	0	(43)	(43)	(0.01)
	09/2026	MXN 644	37	1	0	1	0.00
	09/2026	\$ 9,556	MXN 166,785	0	(71)	(71)	(0.01)
	10/2026	ZAR 188	\$ 11	0	(1)	(1)	0.00
MYI	07/2026	AUD 6	4	0	0	0	0.00
	07/2026	£ 1	2	0	0	0	0.00
	07/2026	¥ 1,997	12	0	0	0	0.00
	07/2026	\$ 483	€ 423	1	0	1	0.00
	07/2026	17	¥ 2,772	0	0	0	0.00
	07/2026	524	PEN 1,795	2	0	2	0.00
	09/2026	PEN 1,795	\$ 522	0	(2)	(2)	0.00
SCX	07/2026	COP 1,383,894	359	0	(40)	(40)	(0.01)
	07/2026	€ 1,885	2,193	38	0	38	0.01
	08/2026	\$ 2,324	HKD 18,176	0	(2)	(2)	0.00
	09/2026	KZT 18,787	\$ 37	0	(1)	(1)	0.00
	11/2026	NGN 161,750	100	0	(11)	(11)	0.00
SOG	07/2026	€155,009	180,824	3,602	0	3,602	0.50
	07/2026	¥ 32,108	201	3	0	3	0.00
	07/2026	PEN 10,426	3,058	0	0	0	0.00
	07/2026	\$ 8,468	AUD 12,273	34	0	34	0.00
	07/2026	176,477	€ 155,145	900	0	900	0.12
	07/2026	3,393	¥ 538,973	0	(76)	(76)	(0.01)

Schedule of Investments Income Fund II (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SSB	07/2026	\$ 3,079	PEN 10,426	\$ 0	\$ (21)	\$ (21)	0.00
	08/2026	AUD 12,273	\$ 8,463	0	(35)	(35)	(0.01)
	08/2026	€ 155,145	176,717	0	(897)	(897)	(0.13)
	08/2026	¥ 6	0	0	0	0	0.00
	09/2026	PEN 10,426	3,068	20	0	20	0.00
	07/2026	\$ 2,279	BRL 11,626	0	(33)	(33)	0.00
	07/2026	37,970	£ 28,725	155	0	155	0.02
	08/2026	COP 10,002,975	\$ 2,622	0	(248)	(248)	(0.03)
	08/2026	£ 28,725	37,969	0	(155)	(155)	(0.02)
	07/2026	\$ 526	HKD 4,124	0	0	0	0.00
UAG	08/2026	HKD 68	\$ 9	0	0	0	0.00
	12/2026	COP 2,983,839	765	0	(68)	(68)	(0.01)
				\$ 6,828	\$ (2,567)	\$ 4,261	0.58

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the E Class AUD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 14,212	\$ 9,799	\$ 0	\$ (47)	\$ (47)	(0.01)
	07/2026	\$ 10,179	AUD 14,293	0	(277)	(277)	(0.04)
	08/2026	9,793	14,212	47	0	47	0.01
BOA	07/2026	AUD 222	\$ 159	5	0	5	0.00
	07/2026	1,473	1,026	6	0	6	0.00
BPS	07/2026	\$ 1,885	AUD 2,730	9	(2)	7	0.00
	07/2026	AUD 2,151	\$ 1,514	24	0	24	0.00
BRC	07/2026	3,105	2,184	33	0	33	0.01
	07/2026	\$ 1,572	AUD 2,198	0	(49)	(49)	(0.01)
DUB	07/2026	1,106	1,548	0	(33)	(33)	0.00
	07/2026	AUD 7,571	\$ 5,258	12	0	12	0.00
FAR	07/2026	\$ 10,565	AUD 14,811	0	(305)	(305)	(0.04)
	08/2026	5,254	7,571	0	(12)	(12)	0.00
	07/2026	AUD 12,764	\$ 8,928	86	0	86	0.01
JPM	07/2026	\$ 64	AUD 90	0	(2)	(2)	0.00
	08/2026	8,923	12,764	0	(85)	(85)	(0.01)
	07/2026	AUD 8,946	\$ 6,171	7	(33)	(26)	0.00
MBC	07/2026	\$ 1,380	AUD 1,923	0	(48)	(48)	(0.01)
	08/2026	5,380	7,818	33	0	33	0.00
MYI	07/2026	AUD 170	\$ 119	1	0	1	0.00
	07/2026	\$ 37	AUD 52	0	(1)	(1)	0.00
RYL	07/2026	AUD 408	\$ 281	0	(1)	(1)	0.00
	07/2026	\$ 2,517	AUD 3,538	0	(66)	(66)	(0.01)
	08/2026	281	408	1	0	1	0.00
SOG	07/2026	8,206	11,526	0	(221)	(221)	(0.03)
				\$ 264	\$ (1,182)	\$ (918)	(0.13)

As at 30 June 2026, the E Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2026	€ 184	\$ 209	\$ 0	\$ (1)	\$ (1)	0.00
	07/2026	\$ 4,770	€ 4,094	0	(89)	(89)	(0.01)
	08/2026	€ 59	\$ 68	0	0	0	0.00
CBK	07/2026	276	321	6	0	6	0.00
	07/2026	\$ 79	€ 68	0	(2)	(2)	0.00
FAR	07/2026	€ 3,663	\$ 4,178	0	(10)	(10)	0.00
	08/2026	\$ 4,184	€ 3,663	10	0	10	0.00
MBC	07/2026	€ 4,115	\$ 4,679	4	(29)	(25)	0.00
	07/2026	\$ 1	€ 1	0	0	0	0.00
	08/2026	4,433	3,898	29	0	29	0.00
SCX	07/2026	4,496	3,864	0	(78)	(78)	(0.01)
	07/2026	€ 3,898	\$ 4,434	0	(23)	(23)	0.00
SOG	07/2026	\$ 4,770	€ 4,089	0	(95)	(95)	(0.01)
	08/2026	4,440	3,898	23	0	23	0.00
SSB	07/2026	22	20	0	0	0	0.00
	08/2026	€ 20	\$ 22	0	0	0	0.00
				\$ 72	\$ (327)	\$ (255)	(0.03)

As at 30 June 2026, the E Class GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 8,085	£ 6,023	\$ 0	\$ (92)	\$ (92)	(0.01)
BOA	07/2026	204	152	0	(2)	(2)	0.00
BPS	07/2026	£ 5,539	\$ 7,313	6	(44)	(38)	(0.01)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
CBK	07/2026	\$ 9,092	£ 6,787	\$ 1	\$ (85)	\$ (84)	(0.01)
	08/2026	6,748	5,117	43	0	43	0.01
FAR	07/2026	£ 778	\$ 1,043	12	0	12	0.00
	07/2026	\$ 160	£ 121	1	0	1	0.00
JPM	07/2026	445	331	0	(6)	(6)	0.00
	08/2026	£ 5	\$ 7	0	0	0	0.00
MBC	07/2026	\$ 8,613	£ 6,419	0	(94)	(94)	(0.02)
	07/2026	£ 18	\$ 24	0	0	0	0.00
MYI	07/2026	\$ 183	£ 137	0	(2)	(2)	0.00
	07/2026	12	9	0	0	0	0.00
NSL	07/2026	£ 1,231	\$ 1,620	0	(14)	(14)	0.00
	08/2026	\$ 1,620	£ 1,231	14	0	14	0.00
SCX	07/2026	£ 6,282	\$ 8,319	3	(22)	(19)	0.00
	08/2026	\$ 7,883	£ 5,956	22	0	22	0.00
SOG	07/2026	£ 5,921	\$ 7,821	0	(37)	(37)	(0.01)
	07/2026	\$ 7	£ 5	0	0	0	0.00
SSB	08/2026	£ 5	\$ 7	0	0	0	0.00
	08/2026	\$ 7,821	£ 5,921	37	0	37	0.01
	07/2026	£ 104	\$ 137	0	(1)	(1)	0.00
	08/2026	\$ 137	£ 104	1	0	1	0.00
				\$ 140	\$ (399)	\$ (259)	(0.04)

As at 30 June 2026, the E Class JPY (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 18,150	¥ 2,886,981	\$ 0	\$ (386)	\$ (386)	(0.05)
BPS	07/2026	¥ 574,881	\$ 3,589	51	0	51	0.01
	07/2026	\$ 9,761	¥ 1,551,993	0	(211)	(211)	(0.03)
BRC	08/2026	12	1,977	0	0	0	0.00
	07/2026	¥ 3,220,180	\$ 19,921	106	0	106	0.02
FAR	08/2026	\$ 19,921	¥ 3,211,738	0	(108)	(108)	(0.01)
	07/2026	¥ 3,443,009	\$ 21,279	95	0	95	0.01
MBC	07/2026	\$ 11,956	¥ 1,899,850	0	(266)	(266)	(0.04)
	08/2026	21,279	3,433,999	0	(95)	(95)	(0.01)
MYI	07/2026	¥ 26,341	\$ 165	3	0	3	0.00
	07/2026	\$ 19,102	¥ 3,037,382	0	(413)	(413)	(0.06)
SCX	07/2026	¥ 80,782	\$ 506	9	0	9	0.00
	07/2026	3,989,900	24,715	165	0	165	0.02
SOG	08/2026	\$ 21,279	¥ 3,430,610	0	(116)	(116)	(0.02)
	07/2026	12,485	1,983,484	0	(281)	(281)	(0.04)
SSB	07/2026	¥ 24,798	\$ 155	3	0	3	0.00
				\$ 432	\$ (1,876)	\$ (1,444)	(0.20)
Total OTC Financial Derivative Instruments						\$ 1,404	0.19

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
OTHER FINANCIAL ASSETS			
Credit Suisse AG AT1 Claim	\$ 250	88	0.01
Russia Government International Bond 5.250% due 23/06/2047	200	\$ 0	0.00
Total Other Financial Assets		\$ 88	0.01
Total Investments		\$ 913,000	126.71
Other Current Assets & Liabilities		\$ (192,457)	(26.71)
Net Assets		\$ 720,543	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

(a) Security did not produce income within the last twelve months.

(b) Zero coupon security.

(c) Coupon represents a yield to maturity.

(d) Principal amount of security is adjusted for inflation.

(e) Perpetual maturity; date shown, if applicable, represents next contractual call date.

(f) Affiliated to the Fund.

(g) Contingent convertible security.

(h) Securities with an aggregate fair value of \$22,567 (31 December 2025: \$2,477) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Schedule of Investments Income Fund II (Cont.)

(i) Securities with an aggregate fair value of \$4,959 (31 December 2025: \$Nil) have been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 30 June 2026.

Cash of \$11,557 (31 December 2025: \$7,725) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$2,260 (31 December 2025: \$3,751) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 740	\$ 911,796	\$ 73	\$ 912,609
Investment Funds	109	0	0	109
Financial Derivative Instruments ⁽³⁾	723	(529)	0	194
Other Financial Assets	0	88	0	88
Totals	\$ 1,572	\$ 911,355	\$ 73	\$ 913,000

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 652,660	\$ 4,344	\$ 657,004
Investment Funds	48,920	0	0	48,920
Financial Derivative Instruments ⁽³⁾	148	(1,763)	11	(1,604)
Other Financial Assets	0	74	0	74
Totals	\$ 49,068	\$ 650,971	\$ 4,355	\$ 704,394

(1) See Note 3 in the Notes to Financial Statements for additional information.

(2) Refer to the Schedule of Investments for additional information.

(3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOS	3.530%	24/06/2026	08/09/2026	\$ (1,171)	\$ (1,172)	(0.16)
	3.760	29/06/2026	06/07/2026	(13,386)	(13,389)	(1.86)
	3.770	29/06/2026	06/07/2026	(2,961)	(2,962)	(0.41)
	3.780	30/06/2026	07/07/2026	(4,492)	(4,492)	(0.62)
	3.830	24/06/2026	08/09/2026	(744)	(745)	(0.11)
Total Reverse Repurchase Agreements					\$ (22,760)	(3.16)

Sale-Buyback Financing Transactions Outstanding as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Sale-Buyback Financing Transactions ⁽¹⁾	% of Net Assets
BPS	3.730%	16/06/2026	07/07/2026	\$ (1,105)	\$ (1,107)	(0.15)
	3.760	24/06/2026	01/07/2026	(1,047)	(1,048)	(0.15)
MSC	3.790	25/06/2026	01/07/2026	(2,841)	(2,843)	(0.39)
Total Sale-Buyback Financing Transactions					\$ (4,998)	(0.69)

(1) Payable for sale-buyback transactions includes \$1 of deferred price drop.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (243)	\$ 310	\$ 67	\$ 295	\$ (330)	\$ (35)
BOA	(553)	300	(253)	222	(270)	(48)
BPS	(309)	270	(39)	26	0	26
BRC	41	(40)	1	321	(340)	(19)
CBK	(251)	260	9	(183)	0	(183)
DUB	(38)	0	(38)	(41)	0	(41)
FAR	(25)	(40)	(65)	(779)	800	21
GLM	619	(630)	(11)	(38)	70	32
GST	2	(10)	(8)	13	(30)	(17)
JPM	258	(270)	(12)	(7)	0	(7)

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
MBC	\$ (589)	\$ 590	\$ 1	\$ (130)	\$ 0	\$ (130)
MYC	3	0	3	2	31	33
MYI	11	0	11	N/A	N/A	N/A
NSL	N/A	N/A	N/A	17	0	17
RYL	(1)	0	(1)	N/A	N/A	N/A
SCX	(42)	0	(42)	(14)	0	(14)
SOG	3,088	(3,220)	(132)	(1,445)	1,570	125
SSB	(278)	270	(8)	19	0	19
UAG	(68)	0	(68)	(24)	0	(24)
WST	(221)	260	39	315	(260)	55

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	24.40	18.66
Transferable securities dealt in on another regulated market*	59.81	54.59
Other transferable securities	0.91	1.12
Investment funds	0.01	5.54
Financial derivative instruments dealt in on a regulated market	0.08	0.02
Centrally cleared financial derivative instruments	0.30	0.27
OTC financial derivative instruments	0.73	0.23
Other financial assets	0.01	0.01
Other assets	13.75	19.56
Total Assets	100.00	100.00

* As per the list of markets, set out in appendix 1 to the Prospectus, which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Loan Participations and Assignments	1.17	0.56
Corporate Bonds & Notes	25.12	16.23
Convertible Bonds & Notes	0.00	0.00
U.S. Government Agencies	46.83	47.90
U.S. Treasury Obligations	10.01	7.38
Non-Agency Mortgage-Backed Securities	11.71	10.96
Asset-Backed Securities	20.47	17.68
Sovereign Issues	10.78	7.55
Common Stocks	0.11	0.02
Short-Term Instruments	0.46	0.70
Investment Funds	0.02	8.11
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.11	(0.07)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.10	0.02
Interest Rate Swaps	(0.38)	0.02
OTC Financial Derivative Instruments		
Purchased Options		
Options on Securities	0.00	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.01	0.01
Total Return Swaps on Securities	0.00	N/A
Forward Foreign Currency Contracts	0.58	(0.46)
Hedged Forward Foreign Currency Contracts	(0.40)	0.21
Other Financial Assets	0.01	0.01
Other Current Assets & Liabilities	(26.71)	(16.83)
Net Assets	100.00	100.00

Schedule of Investments Low Average Duration Fund

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES											
CORPORATE BONDS & NOTES											
BANKING & FINANCE											
Abu Dhabi Developmental Holding Co. PJSC	\$ 1,000	\$ 1,018	0.19	John Deere Capital Corp.				Beignet Investor LLC	\$ 910	\$ 929	0.18
5.375% due 08/05/2029				4.400% due 15/06/2029	\$ 1,300	\$ 1,299	0.25	6.581% due 30/05/2049			
American Express Co.				JPMorgan Chase & Co.				BMW U.S. Capital LLC			
5.043% due 26/07/2028	300	302	0.06	1.896% due 05/03/2028 (h)	CAD 1,100	770	0.15	4.650% due 19/03/2027	900	902	0.17
American Honda Finance Corp.				2.947% due 24/02/2028	\$ 500	495	0.09	4.750% due 21/03/2028	570	572	0.11
4.358% due 13/08/2027	1,700	1,702	0.32	4.408% due 23/04/2030	300	297	0.06	5.050% due 11/08/2028	730	736	0.14
American Tower Trust				4.915% due 24/01/2029	1,000	1,005	0.19	Boeing Co.			
5.490% due 15/03/2053	500	504	0.10	6.070% due 22/10/2027	1,900	1,909	0.36	6.259% due 01/05/2027	600	608	0.11
Athene Global Funding				Lloyds Banking Group PLC				Cheniere Corpus Christi Holdings LLC			
3.204% due 23/02/2027	€ 1,200	1,375	0.26	3.750% due 18/03/2028	250	249	0.05	5.125% due 30/06/2027	1,500	1,504	0.29
4.383% due 16/07/2026	\$ 1,800	1,800	0.34	4.241% due 10/02/2030	700	691	0.13	Continental Resources, Inc.			
Avolon Holdings Funding Ltd.				Lseg U.S. Fin Corp.				2.268% due 15/11/2026	2,900	2,874	0.55
5.375% due 30/05/2030	600	606	0.12	4.875% due 28/03/2027	500	502	0.10	Fedex Freight Holding Co., Inc.			
Banco Bilbao Vizcaya Argentaria S.A.				Morgan Stanley				4.300% due 15/03/2029	400	395	0.07
4.150% due 03/03/2029	300	296	0.06	4.210% due 20/04/2028	200	200	0.04	Fidelity National Information Services, Inc.			
4.968% due 08/05/2031	400	399	0.08	4.555% due 10/04/2030	200	199	0.04	4.450% due 10/03/2028	350	349	0.07
Banco Santander S.A.				4.654% due 13/04/2028	2,000	2,006	0.38	FirstEnergy Pennsylvania Electric Co.			
4.600% due 15/04/2029	2,400	2,390	0.46	Morgan Stanley Bank N.A.				4.150% due 15/03/2028	100	99	0.02
Bank Leumi Le-Israel B.M.				4.788% due 10/05/2030	300	300	0.06	Fox Corp.			
5.343% due 29/06/2029	300	301	0.06	5.016% due 12/01/2029	1,200	1,208	0.23	4.709% due 25/01/2029	1,500	1,499	0.29
Bank of America Corp.				National Bank of Canada				Gartner, Inc.			
4.477% due 23/04/2030	400	398	0.08	3.500% due 25/04/2028	€ 2,000	2,313	0.44	4.500% due 01/07/2028	800	786	0.15
4.623% due 09/05/2029	1,900	1,900	0.36	Nissan Motor Acceptance Co. LLC	\$ 200	199	0.04	Global Payments, Inc.			
Bank of Montreal				5.688% due 13/09/2027				4.450% due 01/06/2028	400	397	0.07
4.309% due 01/06/2027	CAD 200	143	0.03	Norinchukin Bank				4.500% due 15/11/2028	400	395	0.07
4.567% due 10/09/2027	\$ 1,600	1,600	0.30	4.674% due 09/09/2030	800	792	0.15	Hyundai Capital America			
Banque Federative du Credit Mutuel S.A.				Protective Life Global Funding				4.900% due 23/06/2028	800	802	0.15
5.194% due 16/02/2028	900	909	0.17	4.130% due 22/07/2026	1,000	1,000	0.19	5.131% due 08/01/2027	1,600	1,607	0.31
Barclays PLC				QNB Finance Ltd.				Icon Investments Six DAC			
4.565% due 24/05/2030	400	401	0.08	4.538% due 19/09/2027	1,600	1,600	0.30	5.849% due 08/05/2029	600	613	0.12
BGC Group, Inc.				RGA Global Funding				Illumina, Inc.			
6.150% due 02/04/2030	400	408	0.08	4.600% due 25/11/2030	400	395	0.07	4.650% due 09/09/2026	300	300	0.06
BPCE S.A.				Royal Bank of Canada				Las Vegas Sands Corp.			
6.612% due 19/10/2027	4,100	4,125	0.79	4.612% due 26/07/2027	CAD 700	502	0.10	5.625% due 15/06/2028	500	506	0.10
Brighthouse Financial Global Funding				4.965% due 24/01/2029	\$ 500	503	0.10	5.900% due 01/06/2027	1,800	1,817	0.35
5.550% due 09/04/2027	400	402	0.08	Santander UK Group Holdings PLC				Mercedes-Benz Finance North America LLC			
Canadian Imperial Bank of Commerce				4.707% due 22/09/2029	500	502	0.10	4.750% due 31/03/2028	1,500	1,504	0.29
3.250% due 31/03/2027	€ 3,400	3,903	0.75	SBA Tower Trust				4.900% due 15/11/2027	400	402	0.08
Citadel Finance LLC				1.840% due 15/04/2027	800	783	0.15	National Fuel Gas Co.			
4.750% due 14/02/2029	\$ 300	295	0.06	Societe Generale S.A.				4.750% due 15/05/2029	300	299	0.06
Citigroup, Inc.				4.857% due 07/07/2029 (b)	500	500	0.09	Novartis Capital Corp.			
4.643% due 07/05/2028	2,100	2,102	0.40	SRC Sukuk Ltd.				4.100% due 16/03/2029	300	298	0.06
CNO Global Funding				5.000% due 27/02/2028	400	401	0.08	NTT Finance Corp.			
5.875% due 04/06/2027	1,000	1,011	0.19	Stellantis Finance U.S., Inc.				4.567% due 16/07/2027	200	200	0.04
Cooperative Rabobank UA				5.350% due 17/03/2028	200	201	0.04	Philip Morris International, Inc.			
4.259% due 28/08/2026	1,000	1,001	0.19	Stellantis Financial Services U.S. Corp.				4.125% due 28/04/2028	1,900	1,890	0.36
Corebridge Global Funding				5.328% due 15/09/2028	800	804	0.15	QatarEnergy			
4.550% due 09/01/2031	800	787	0.15	Sumisho Air Lease Corp.				4.625% due 23/06/2029	200	199	0.04
Coventry Building Society Charitable Foundation				4.500% due 24/03/2029	900	893	0.17	RD Michigan Property Owner LLC			
2.625% due 07/12/2026	€ 200	229	0.04	Toronto-Dominion Bank				7.500% due 30/03/2045	1,600	1,596	0.30
Credit Agricole S.A.				5.376% due 21/10/2027	CAD 600	435	0.08	Renesas Electronics Corp.			
4.848% due 11/09/2028	\$ 300	302	0.06	Toyota Motor Credit Corp.				2.170% due 25/11/2026	2,800	2,774	0.53
Danske Bank A/S				4.550% due 07/08/2026	\$ 600	600	0.11	Rogers Communications, Inc.			
4.662% due 27/03/2029	1,500	1,500	0.29	UBS AG				3.650% due 31/03/2027	CAD 700	495	0.09
Deutsche Bank AG				4.302% due 16/03/2029	600	598	0.11	Southwest Airlines Co.			
4.847% due 16/11/2027	1,500	1,502	0.29	UBS Group AG				5.125% due 15/06/2027	\$ 1,800	1,808	0.34
Federation des Caisses Desjardins du Quebec				4.214% due 10/04/2030	500	492	0.09	Stryker Corp.			
4.387% due 30/11/2026	£ 1,300	1,728	0.33	4.703% due 05/08/2027	1,600	1,600	0.30	4.250% due 11/09/2029	1,500	1,487	0.28
First Abu Dhabi Bank PJSC				VICI Properties LP				Synopsys, Inc.			
4.789% due 03/06/2031	\$ 400	401	0.08	3.750% due 15/02/2027	1,800	1,789	0.34	4.550% due 01/04/2027	1,050	1,052	0.20
Ford Motor Credit Co. LLC				4.750% due 01/04/2028	250	250	0.05	TransCanada PipeLines Ltd.			
4.271% due 09/01/2027	200	199	0.04	5.750% due 01/02/2027	300	301	0.06	3.800% due 05/04/2027	CAD 900	637	0.12
5.125% due 05/11/2026	400	400	0.08	Wells Fargo & Co.				Volkswagen Group of America Finance LLC			
5.918% due 20/03/2028	200	203	0.04	4.808% due 25/07/2028	4,000	4,011	0.77	4.950% due 25/03/2027	\$ 1,500	1,505	0.29
General Motors Financial Co., Inc.						77,151	14.75	5.050% due 27/03/2028	1,300	1,306	0.25
5.400% due 08/05/2027	2,000	2,016	0.38	INDUSTRIALS						40,564	7.75
Goldman Sachs Group, Inc.				AbbVie, Inc.				UTILITIES			
4.148% due 21/01/2029	400	397	0.08	4.800% due 15/03/2027	2,200	2,208	0.42	Capital Power U.S. Holdings, Inc.			
4.594% due 20/04/2030	1,200	1,193	0.23	Adnoc Murban Rsc Ltd.				5.257% due 01/06/2028	500	503	0.10
4.937% due 23/04/2028	2,200	2,206	0.42	4.250% due 11/09/2029	2,000	1,972	0.38	Constellation Energy Generation LLC			
HSBC Holdings PLC				Amgen, Inc.				3.900% due 08/01/2028	300	298	0.06
4.755% due 09/06/2028	300	300	0.06	5.150% due 02/03/2028	500	505	0.10	DTE Electric Co.			
5.197% due 14/08/2027	1,900	1,903	0.36	Bayer U.S. Finance LLC				4.250% due 14/05/2027	500	500	0.09

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Edison International				4.728% due 25/07/2055	\$ 1,282	\$ 1,293	0.25	Citigroup Global Markets Mortgage Securities, Inc.			
5.000% due 05/05/2028	\$ 300	\$ 301	0.06	4.778% due 25/03/2055 - 25/08/2055	1,851	1,871	0.36	7.000% due 25/12/2018	\$ 0	\$ 0	0.00
Evergy, Inc.				4.828% due 25/12/2054 - 25/08/2055	16,047	16,204	3.10	Citigroup Mortgage Loan Trust, Inc.	9	9	0.00
4.250% due 15/03/2029	700	692	0.13	4.944% due 25/02/2045	42	41	0.01	6.480% due 25/10/2035			
FirstEnergy Corp.				5.028% due 25/03/2055	918	928	0.18	Countrywide Alternative Loan Trust			
3.900% due 15/07/2027	200	199	0.04	6.000% due 01/12/2034	2	2	0.00	6.000% due 25/10/2033	6	7	0.00
FirstEnergy Pennsylvania Electric Co.				6.150% due 01/01/2035 - 01/07/2035	9	9	0.00	Countrywide Home Loan Mortgage Pass-Through Trust			
3.250% due 15/03/2028	200	196	0.04	6.231% due 01/01/2035	3	3	0.00	4.669% due 25/11/2034	18	17	0.00
Jersey Central Power & Light Co.				6.500% due 25/07/2043	56	57	0.01	4.959% due 20/02/2035	2	2	0.00
4.600% due 15/01/2030	100	99	0.02	6.522% due 01/09/2035	21	22	0.00	Eurosail PLC			
National Rural Utilities Cooperative Finance Corp.				Ginnie Mae				4.816% due 13/06/2045	£ 826	1,094	0.21
4.189% due 03/12/2027	900	902	0.17	4.150% due 20/04/2069	28	28	0.01	GSR Mortgage Loan Trust			
NBN Co. Ltd.				4.235% due 20/06/2065	111	111	0.02	4.837% due 25/09/2035	\$ 44	42	0.01
4.000% due 01/10/2027	600	596	0.11	4.359% due 20/10/2072	483	485	0.09	6.000% due 25/03/2032	0	0	0.00
NextEra Energy Capital Holdings, Inc.				4.361% due 20/04/2065	127	127	0.02	Harvest Funding PLC			
4.428% due 04/02/2028	700	703	0.13	4.391% due 20/03/2065	184	184	0.04	4.643% due 15/11/2069	£ 1,000	1,327	0.25
Pacific Gas & Electric Co.				4.409% due 20/04/2072	1,465	1,462	0.28	IndyMac Mortgage Loan Trust			
5.550% due 15/05/2029	200	204	0.04	4.411% due 20/10/2064	313	313	0.06	4.243% due 25/04/2035	\$ 221	181	0.04
PacifiCorp				4.461% due 20/10/2065	1	1	0.00	Morgan Stanley Mortgage Loan Trust			
4.650% due 15/04/2029	300	299	0.06	4.509% due 20/01/2073 - 20/07/2074	1,930	1,957	0.37	5.169% due 25/10/2034	172	168	0.03
Pinnacle West Capital Corp.				4.559% due 20/09/2073	1,605	1,632	0.31	MortgageIT Trust			
4.900% due 15/05/2028	300	301	0.06	4.561% due 20/05/2066	264	265	0.05	4.403% due 25/02/2035	24	24	0.01
Public Service Co. of Colorado				4.609% due 20/05/2073	1,766	1,797	0.34	Opteum Mortgage Acceptance Corp. Asset-Backed Pass-Through Certificates			
4.150% due 13/03/2029	500	495	0.09	4.661% due 20/04/2066	349	351	0.07	4.323% due 25/12/2035	159	159	0.03
Sempra				4.709% due 20/05/2073	4,012	4,105	0.79	Prime Mortgage Trust			
4.313% due 07/01/2028	1,200	1,206	0.23	4.759% due 20/08/2055	1,612	1,634	0.31	4.163% due 25/02/2034	1	1	0.00
		7,494	1.43	4.769% due 20/11/2072	7,975	8,155	1.56	Project Cashmere			
Total Corporate Bonds & Notes		125,209	23.93	4.779% due 20/11/2072	9,240	9,455	1.81	4.543% due 30/12/2057 (b)	AUD 8,700	6,008	1.15
				4.811% due 20/02/2062	3	3	0.00	Sequoia Mortgage Trust			
U.S. GOVERNMENT AGENCIES				5.011% due 20/08/2070	2,398	2,449	0.47	4.174% due 20/06/2036	\$ 97	91	0.02
Fannie Mae				5.109% due 20/08/2071	963	992	0.19	4.554% due 20/10/2027	0	0	0.00

Schedule of Investments Low Average Duration Fund (cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Black Diamond CLO DAC 3.263% due 15/05/2032	€ 208	\$ 238	0.04	Israel Government International Bond 5.375% due 19/02/2030	\$ 900	\$ 913	0.17	4.300% due 18/08/2026	\$ 1,750	\$ 1,739	0.33
BNPP AM Euro CLO DAC 3.014% due 22/07/2032	2,670	3,052	0.58	Korea Housing Finance Corp. 4.875% due 27/08/2027	400	403	0.08	4.330% due 27/07/2026	500	498	0.09
Bridgepoint CLO DAC 3.414% due 15/01/2034	1,993	2,281	0.44	Kuwait Government International Bond 4.136% due 09/10/2030	1,500	1,473	0.28	Jabil, Inc. 4.150% due 06/07/2026	400	400	0.07
Carlyle Euro CLO DAC 3.493% due 15/08/2038	1,500	1,718	0.33	Poland Government International Bond 4.625% due 18/03/2029	2,400	2,418	0.46	4.150% due 18/08/2026	750	746	0.14
Castlelake Aircraft Structured Trust 5.465% due 15/08/2050	\$ 468	465	0.09	Saudi Arabia Government International Bond 5.125% due 13/01/2028	2,300	2,316	0.44	Keurig Dr Pepper, Inc. 4.400% due 15/07/2026	500	499	0.09
Contego CLO BV 3.454% due 15/04/2038	€ 1,800	2,060	0.39			10,294	1.97	McCormick & Co. Inc. 4.000% due 02/07/2026	250	250	0.05
Goldentree Loan Management U.S. CLO Ltd. 4.825% due 20/10/2034	\$ 500	501	0.10	SHORT-TERM INSTRUMENTS				Rogers Communications 4.260% due 30/07/2026	250	249	0.05
Hayfin Emerald CLO DAC 3.404% due 22/01/2039	€ 2,000	2,290	0.44	COMMERCIAL PAPER							
Indigo Credit Management DAC 3.404% due 15/07/2038	2,000	2,290	0.44	Clorox Co. 4.090% due 07/07/2026	250	250	0.05	U.S. TREASURY BILLS			
Jubilee CLO DAC 3.034% due 15/07/2034	1,879	2,150	0.41	4.100% due 13/07/2026	250	250	0.05	3.671% due 27/08/2026 (c)(d)(i)	23,300	23,165	4.43
Palmer Square European Loan Funding DAC 3.054% due 15/10/2034	1,225	1,400	0.27	Constellation Energy Corp. 4.100% due 01/07/2026	250	250	0.05	Total Short-Term Instruments		34,025	6.50
3.283% due 15/05/2034	631	722	0.14	4.100% due 03/08/2026	250	249	0.05	Total Transferable Securities			\$540,653 103.32
3.433% due 15/02/2035	1,173	1,342	0.26	4.110% due 04/08/2026	250	249	0.05	SHARES			
Providus CLO DAC 3.513% due 15/11/2039	1,900	2,175	0.42	4.150% due 02/07/2026	250	250	0.05	INVESTMENT FUNDS			
Tikehau CLO DAC 3.404% due 15/10/2038	2,300	2,634	0.50	eBay, Inc. 4.060% due 24/08/2026	250	248	0.04	COLLECTIVE INVESTMENT SCHEMES			
3.458% due 20/01/2037	2,100	2,405	0.46	Entergy Corp. 4.070% due 19/08/2026	250	249	0.05	PIMCO Funds: Global Investors Series plc - US Short-Term Fund (f)	2,916,830	29,956	5.73
Toro European CLO DAC 3.070% due 12/01/2032	1,292	1,479	0.28	4.070% due 20/08/2026	250	248	0.04	PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (f)	1,678	17	0.00
3.093% due 15/02/2034	2,328	2,663	0.51	4.100% due 08/07/2026	250	250	0.05			29,973	5.73
		39,221	7.50	Equifax Inc. 4.140% due 30/07/2026	250	249	0.05	EXCHANGE-TRADED FUNDS			
		41,919	8.01	Glencore Funding LLC 4.040% due 04/08/2026	250	249	0.05	PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (f)	275,860	27,718	5.30
SOVEREIGN ISSUES				4.050% due 10/08/2026	700	697	0.13	Total Investment Funds			\$ 57,691 11.03
Cassa Depositi e Prestiti SpA 5.875% due 12/04/2029	\$ 2,000	2,066	0.40	4.050% due 11/08/2026	500	498	0.09				
Emirate of Abu Dhabi Government International Bond 4.875% due 30/04/2029	700	705	0.14	Haleon UK Capital PLC 4.100% due 10/07/2026	250	250	0.05				
				HCA, Inc. 4.220% due 17/07/2026	1,300	1,297	0.25				
				4.270% due 07/08/2026	250	249	0.05				
				4.270% due 11/08/2026	250	249	0.05				
				4.270% due 20/08/2026	250	248	0.05				

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BPS	3.690%	30/06/2026	01/07/2026	\$ 21,800	U.S. Treasury Bonds 3.000% due 15/08/2048	\$ (22,073)	\$ 21,800	\$ 21,802	4.17
Total Repurchase Agreements						\$ (22,073)	\$ 21,800	\$ 21,802	4.17

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month EURIBOR December Futures	Long	12/2026	103	\$ (23)	0.00
Euro-Bobl September Futures	Short	09/2026	25	(15)	0.00
Euro-Bund 10-Year Bond September Futures	Long	09/2026	3	4	0.00
U.S. Treasury 2-Year Note September Futures	Long	09/2026	471	(150)	(0.03)
U.S. Treasury 5-Year Note September Futures	Long	09/2026	998	171	0.03
U.S. Treasury 10-Year Note September Futures	Short	09/2026	669	(719)	(0.14)
				\$ (732)	(0.14)

WRITTEN OPTIONS**FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS**

Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Put - CBOT U.S. Treasury 10-Year Note August 2026 Futures	\$ 108.000	24/07/2026	2	\$ (1)	\$ 0	0.00
Put - CBOT U.S. Treasury 10-Year Note August 2026 Futures	108.500	24/07/2026	8	(2)	(1)	0.00
Put - CBOT U.S. Treasury 10-Year Note August 2026 Futures	109.500	24/07/2026	4	(1)	(2)	0.00
Call - CBOT U.S. Treasury 10-Year Note August 2026 Futures	111.000	24/07/2026	14	(3)	(2)	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	108.000	26/06/2026	0	0	0	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	108.500	26/06/2026	0	0	0	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	109.000	26/06/2026	0	0	0	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	110.750	26/06/2026	0	0	0	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	111.000	26/06/2026	0	0	0	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	111.500	26/06/2026	0	0	0	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	108.250	02/07/2026	3	(1)	0	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	108.750	02/07/2026	9	(2)	0	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	110.250	02/07/2026	3	(1)	0	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	110.500	02/07/2026	9	(2)	0	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	109.000	10/07/2026	3	0	0	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	110.750	10/07/2026	3	0	0	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	108.750	17/07/2026	5	(1)	(1)	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	109.250	17/07/2026	5	(1)	(1)	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	110.250	17/07/2026	5	(1)	(1)	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	111.000	17/07/2026	5	(1)	0	0.00
				\$ (17)	\$ (8)	0.00
Total Financial Derivative Instruments Dealt in on a Regulated Market						\$ (740) (0.14)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-46 5-Year Index	1.000%	20/06/2031	\$ 200	\$ 1	0.00

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	3.500%	18/03/2031	£ 6,590	\$ (100)	(0.02)
Pay	1-Day GBP-SONIO Compounded-OIS	3.930	06/01/2035	100	(3)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.000	18/03/2028	¥ 4,180,000	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.000	17/06/2028	\$ 120,600	(979)	(0.19)
Receive	1-Day USD-SOFR Compounded-OIS	3.231	18/09/2034	100	6	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.232	10/09/2034	100	6	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.240	16/09/2034	200	12	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2035	7,100	250	0.05
Receive	1-Day USD-SOFR Compounded-OIS	3.278	16/09/2034	300	17	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.280	16/09/2034	300	17	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.408	05/09/2034	100	5	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.410	05/09/2034	300	14	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.514	04/09/2034	300	11	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.558	21/08/2034	100	3	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.605	28/08/2034	100	3	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.623	31/10/2030	1,800	22	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.664	31/10/2030	1,200	13	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.677	31/10/2030	1,000	10	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.679	13/08/2034	100	3	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.689	31/10/2030	2,840	27	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.691	31/10/2030	2,000	18	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.722	31/10/2030	3,900	31	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.735	31/10/2030	2,600	19	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.739	31/10/2030	1,400	10	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.748	03/03/2036	100	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	8,400	28	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.775	03/03/2036	400	8	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.807	31/05/2028	1,300	5	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.842	04/03/2030	1,100	5	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.870	05/03/2035	100	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.874	05/03/2035	600	6	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.884	25/03/2035	400	4	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.899	11/03/2035	400	3	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.905	12/03/2035	400	3	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.908	04/03/2035	600	5	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.930	24/03/2035	600	4	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.960	22/05/2036	500	(1)	0.00

Schedule of Investments Low Average Duration Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	3.975%	21/03/2035	\$ 600	\$ 2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	30/11/2030	100	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	26/02/2035	250	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.002	28/05/2036	600	1	0.00
Pay ⁽³⁾	1-Day USD-SOFR Compounded-OIS	4.300	17/05/2028	342,400	(401)	(0.08)
Pay	6-Month AUD-BBR-BBSW	4.500	18/06/2035	AUD 9,600	(134)	(0.02)
Receive	6-Month EUR-EURIBOR	2.300	25/09/2029	€ 100	0	0.00
Receive	6-Month EUR-EURIBOR	2.350	29/04/2030	300	5	0.00
Receive	6-Month EUR-EURIBOR	2.400	09/04/2030	300	5	0.00
Receive	6-Month EUR-EURIBOR	2.400	12/02/2035	100	4	0.00
Receive	6-Month EUR-EURIBOR	2.450	05/05/2035	100	4	0.00
Receive	6-Month EUR-EURIBOR	2.550	16/04/2035	80	3	0.00
Receive	6-Month EUR-EURIBOR	2.590	19/08/2034	100	1	0.00
Receive	6-Month EUR-EURIBOR	2.650	14/08/2029	100	(1)	0.00
Receive	6-Month EUR-EURIBOR	2.700	13/08/2029	400	(7)	0.00
					\$ (1,032)	(0.20)

Total Centrally Cleared Financial Derivative Instruments

\$ (1,031) (0.20)

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PURCHASED OPTIONS

INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
DUB	Put - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.757%	18/09/2026	27,100	\$ 22	\$ 102	0.02
MYC	Put - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.757	18/09/2026	42,600	33	159	0.03
							\$ 55	\$ 261	0.05

WRITTEN OPTIONS

INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
GLM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.004%	08/07/2026	800	\$ (2)	\$ (2)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.284	08/07/2026	800	(2)	0	0.00
							\$ (4)	\$ (2)	0.00

(1) Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	South Africa Government International Bond	1.000%	20/12/2026	\$ 2,000	\$ (94)	\$ 102	\$ 8	0.00
CBK	South Africa Government International Bond	1.000	20/12/2026	5,600	(270)	293	23	0.01
MYC	Colombia Government International Bond	1.000	20/06/2027	1,900	(108)	117	9	0.00
	Colombia Government International Bond	1.000	20/12/2027	2,300	(205)	218	13	0.00
	South Africa Government International Bond	1.000	20/12/2026	4,200	(195)	212	17	0.00
						\$ (872)	\$ 942	\$ 70 0.01

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 305	\$ 218	\$ 7	\$ 0	\$ 7	0.00
	07/2026	CNH 203	30	0	0	0	0.00
	07/2026	NZD 1,817	1,073	40	0	40	0.01
	07/2026	\$ 52	CAD 74	0	0	0	0.00
	07/2026	921	NZD 1,631	6	0	6	0.00
	08/2026	CAD 74	\$ 52	0	0	0	0.00
BOA	08/2026	NZD 1,631	922	0	(6)	(6)	0.00
	07/2026	KRW 19,626	13	0	0	0	0.00
	07/2026	\$ 192	CNH 1,298	0	(1)	(1)	0.00
	07/2026	180	¥ 28,570	0	(4)	(4)	0.00
	07/2026	85	NOK 783	0	(5)	(5)	0.00
	08/2026	ILS 233	\$ 78	0	0	0	0.00
BPS	09/2026	\$ 24	INR 2,242	0	0	0	0.00
	07/2026	BRL 478	\$ 92	0	0	0	0.00
	07/2026	CHF 157	200	5	0	5	0.00
	07/2026	CNH 1,361	201	1	0	1	0.00
	07/2026	IDR 20,961,404	1,170	1	(1)	0	0.00
	07/2026	ILS 600	204	2	0	2	0.00
	07/2026	INR 40,339	420	0	(6)	(6)	0.00
	07/2026	KRW 96,170	63	1	0	1	0.00
	07/2026	THB 5,116	156	2	0	2	0.00
	07/2026	\$ 553	AUD 775	0	(16)	(16)	0.00
	07/2026	16	BRL 80	0	0	0	0.00
	07/2026	587	£ 438	0	(6)	(6)	0.00
	07/2026	1,133	INR 107,479	3	(2)	1	0.00
	07/2026	607	¥ 96,570	0	(13)	(13)	0.00
	07/2026	272	KRW 416,536	0	(3)	(3)	0.00
	07/2026	62	ZAR 1,019	0	0	0	0.00
	08/2026	ILS 73	\$ 24	0	0	0	0.00
	08/2026	\$ 151	BRL 769	0	(4)	(4)	0.00
	09/2026	IDR 1,924,574	\$ 106	0	(1)	(1)	0.00
	09/2026	THB 5,003	154	3	0	3	0.00
	09/2026	\$ 659	IDR 11,655,189	0	(13)	(13)	0.00
	09/2026	98	INR 9,281	0	0	0	0.00
	09/2026	30	THB 980	0	0	0	0.00
	12/2026	57	IDR 1,042,249	0	0	0	0.00
BRC	07/2026	ILS 738	\$ 249	2	0	2	0.00
	07/2026	NZD 2,639	1,561	59	0	59	0.01
CBK	07/2026	\$ 310	ZAR 5,031	0	(3)	(3)	0.00
	07/2026	BRL 2,054	\$ 407	10	0	10	0.00
	07/2026	ILS 669	230	6	0	6	0.00
	07/2026	INR 27,211	288	1	0	1	0.00
	07/2026	PLN 62	17	0	0	0	0.00
	07/2026	\$ 236	IDR 4,229,904	0	0	0	0.00
	07/2026	281	INR 27,211	7	0	7	0.00
	07/2026	30	KRW 44,805	0	(1)	(1)	0.00
	07/2026	324	SEK 2,993	0	(15)	(15)	0.00
	08/2026	ILS 869	\$ 301	10	0	10	0.00
	09/2026	IDR 6,757,832	374	0	0	0	0.00
	09/2026	INR 2,897	30	0	0	0	0.00
	09/2026	THB 5,959	180	0	(1)	(1)	0.00
	09/2026	\$ 134	IDR 2,384,406	0	(2)	(2)	0.00
	12/2026	139	2,520,307	0	0	0	0.00
DUB	07/2026	IDR 539,734	\$ 30	0	0	0	0.00
	07/2026	INR 11,167	118	0	0	0	0.00
	07/2026	PLN 63	17	0	0	0	0.00
	07/2026	\$ 79	INR 7,612	1	0	1	0.00
	07/2026	209	NOK 1,944	0	(13)	(13)	0.00
	07/2026	145	ZAR 2,339	0	(2)	(2)	0.00
	09/2026	IDR 5,473,600	\$ 304	0	0	0	0.00
	09/2026	\$ 82	IDR 1,490,221	1	0	1	0.00
	09/2026	118	INR 11,243	0	0	0	0.00
FAR	07/2026	CNH 1,354	\$ 200	1	0	1	0.00
	07/2026	£ 6,079	8,175	106	0	106	0.02
	07/2026	INR 11,116	118	0	0	0	0.00
	07/2026	¥ 703,878	4,350	19	0	19	0.00
	07/2026	PLN 178	48	1	0	1	0.00
	07/2026	SEK 1,782	184	0	0	0	0.00
	07/2026	SGD 4,981	3,904	53	0	53	0.01
	07/2026	\$ 573	CNH 3,895	1	0	1	0.00
	07/2026	116	INR 11,116	1	0	1	0.00
	07/2026	75	¥ 11,879	0	(2)	(2)	0.00
	07/2026	358	PLN 1,305	0	(10)	(10)	0.00
	07/2026	202	ZAR 3,333	1	0	1	0.00
	08/2026	CNH 3,886	\$ 573	0	(1)	(1)	0.00
	08/2026	ILS 441	154	6	0	6	0.00
	08/2026	\$ 4,350	¥ 702,036	0	(19)	(19)	0.00
	08/2026	184	SEK 1,778	0	0	0	0.00
	09/2026	57	INR 5,454	0	0	0	0.00

Schedule of Investments Low Average Duration Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
GLM	07/2026	BRL 6	\$ 1	\$ 0	\$ 0	\$ 0	0.00
	07/2026	KRW 97,302	63	0	0	0	0.00
	07/2026	\$ 423	BRL 2,135	0	(11)	(11)	0.00
	07/2026	5,038	CAD 7,169	15	0	15	0.00
	07/2026	222	IDR 3,977,161	1	0	1	0.00
	07/2026	63	KRW 97,289	0	0	0	0.00
	08/2026	CAD 7,159	\$ 5,038	0	(15)	(15)	0.00
	08/2026	\$ 2,777	BRL 14,175	0	(60)	(60)	(0.01)
	08/2026	77	INR 7,431	1	0	1	0.00
	09/2026	IDR 4,000,452	\$ 222	0	0	0	0.00
	09/2026	THB 16,010	496	11	0	11	0.00
	09/2026	\$ 327	BRL 1,683	0	(7)	(7)	0.00
	09/2026	383	IDR 6,872,411	1	(3)	(2)	0.00
	09/2026	315	INR 30,278	3	0	3	0.00
	07/2026	AUD 1,319	\$ 940	27	0	27	0.01
	07/2026	ILS 1,888	632	0	(1)	(1)	0.00
	07/2026	INR 2,488	26	0	0	0	0.00
	07/2026	KRW 30,068	19	0	0	0	0.00
	07/2026	NOK 2,044	207	0	0	0	0.00
	07/2026	\$ 35	IDR 621,774	0	0	0	0.00
JPM	07/2026	26	INR 2,488	0	0	0	0.00
	07/2026	19	KRW 30,064	0	0	0	0.00
	07/2026	932	PLN 3,397	0	(28)	(28)	(0.01)
	07/2026	113	THB 3,782	1	0	1	0.00
	08/2026	ILS 1,500	\$ 516	12	0	12	0.00
	08/2026	\$ 207	NOK 2,045	0	0	0	0.00
	09/2026	IDR 625,229	\$ 35	0	0	0	0.00
	09/2026	MXN 348	20	0	0	0	0.00
	09/2026	THB 12,084	371	6	(1)	5	0.00
	09/2026	TWD 797	25	0	0	0	0.00
	09/2026	\$ 177	INR 16,840	0	0	0	0.00
	09/2026	3,353	MXN 58,257	0	(41)	(41)	(0.01)
	12/2026	MXN 229	\$ 13	0	0	0	0.00
	07/2026	AUD 5	4	0	0	0	0.00
	07/2026	CHF 1,245	1,580	38	(1)	37	0.01
	07/2026	€ 20	23	0	0	0	0.00
	07/2026	IDR 54,507	3	0	0	0	0.00
	07/2026	INR 11,211	119	0	0	0	0.00
	07/2026	¥ 24,600	154	3	0	3	0.00
	07/2026	KRW 337,804	223	5	0	5	0.00
MBC	07/2026	NOK 659	66	0	0	0	0.00
	07/2026	SEK 1,088	112	0	(1)	(1)	0.00
	07/2026	\$ 325	AUD 471	1	0	1	0.00
	07/2026	625	£ 472	2	0	2	0.00
	07/2026	183	INR 17,644	3	0	3	0.00
	07/2026	1,317	¥ 209,395	0	(29)	(29)	(0.01)
	08/2026	AUD 471	\$ 325	0	(1)	(1)	0.00
	08/2026	\$ 66	NOK 660	0	0	0	0.00
	08/2026	112	SEK 1,086	1	0	1	0.00
	09/2026	THB 3,290	\$ 99	0	(1)	(1)	0.00
	09/2026	\$ 496	INR 47,468	3	(1)	2	0.00
	07/2026	€ 10	\$ 12	0	0	0	0.00
	07/2026	\$ 283	€ 248	1	0	1	0.00
	07/2026	119	£ 89	0	0	0	0.00
	07/2026	265	ILS 758	0	(10)	(10)	0.00
	07/2026	206	IDR 3,681,335	0	(1)	(1)	0.00
	07/2026	185	INR 17,807	3	0	3	0.00
	09/2026	IDR 3,701,980	\$ 206	1	0	1	0.00
	09/2026	\$ 82	IDR 1,455,732	0	(1)	(1)	0.00
	07/2026	80	1,442,168	0	0	0	0.00
SCX	07/2026	244	INR 23,350	3	0	3	0.00
	08/2026	193	18,457	2	0	2	0.00
	09/2026	IDR 4,304,441	\$ 238	0	0	0	0.00
	09/2026	THB 5,707	177	4	0	4	0.00
	09/2026	\$ 209	IDR 3,744,150	0	(1)	(1)	0.00
	07/2026	CNH 2,275	\$ 336	1	0	1	0.00
	07/2026	€ 38,599	45,028	898	0	898	0.17
	07/2026	\$ 264	AUD 383	1	0	1	0.00
	07/2026	1,733	CHF 1,402	5	0	5	0.00
	07/2026	43,625	€ 38,351	223	0	223	0.04
	07/2026	2,405	¥ 382,151	0	(55)	(55)	(0.01)
	07/2026	3,852	SGD 4,988	5	0	5	0.00
	08/2026	AUD 383	\$ 264	0	(1)	(1)	0.00
	08/2026	CHF 1,397	1,733	0	(5)	(5)	0.00
	08/2026	€ 38,351	43,684	0	(223)	(223)	(0.04)
	08/2026	SGD 4,977	3,852	0	(5)	(5)	0.00
	07/2026	CAD 7,369	\$ 5,344	151	0	151	0.03
	07/2026	\$ 46	CAD 66	0	0	0	0.00
	07/2026	6,833	£ 5,169	28	0	28	0.01
	08/2026	CAD 65	\$ 46	0	0	0	0.00
SSB	08/2026	£ 5,169	6,833	0	(28)	(28)	(0.01)
	07/2026	PLN 63	17	0	0	0	0.00
	09/2026	THB 697	21	0	0	0	0.00
				\$ 1,817	\$ (681)	\$ 1,136	0.22

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 6	€ 5	\$ 0	\$ 0	\$ 0	0.00
BPS	07/2026	€ 28	\$ 32	0	0	0	0.00
	07/2026	\$ 7,328	€ 6,290	0	(137)	(137)	(0.03)
CBK	07/2026	€ 16	\$ 19	0	0	0	0.00
	07/2026	\$ 23	€ 20	0	0	0	0.00
FAR	07/2026	€ 5,982	\$ 6,822	0	(17)	(17)	0.00
	08/2026	\$ 6,831	€ 5,982	17	0	17	0.00
MBC	07/2026	€ 6,336	\$ 7,197	0	(47)	(47)	(0.01)
	07/2026	\$ 93	€ 81	0	(1)	(1)	0.00
	08/2026	7,144	6,282	47	0	47	0.01
SCX	07/2026	6,922	5,949	0	(120)	(120)	(0.02)
SOG	07/2026	€ 6,282	\$ 7,145	0	(36)	(36)	(0.01)
	07/2026	\$ 7,338	€ 6,290	0	(146)	(146)	(0.03)
	08/2026	7,155	6,282	36	0	36	0.01
SSB	07/2026	9	8	0	0	0	0.00
	08/2026	€ 8	\$ 9	0	0	0	0.00
				\$ 100	\$ (504)	\$ (404)	(0.08)

As at 30 June 2026, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 7,095	£ 5,285	\$ 0	\$ (81)	\$ (81)	(0.02)
BPS	07/2026	£ 4,132	\$ 5,450	0	(35)	(35)	(0.01)
	07/2026	\$ 7,805	£ 5,825	0	(74)	(74)	(0.01)
	08/2026	£ 131	\$ 173	0	(1)	(1)	0.00
	08/2026	\$ 4,975	£ 3,773	32	0	32	0.01
CBK	07/2026	£ 39	\$ 52	1	0	1	0.00
FAR	07/2026	40	53	1	0	1	0.00
	07/2026	\$ 1	£ 1	0	0	0	0.00
	08/2026	£ 1	\$ 1	0	0	0	0.00
JPM	07/2026	\$ 7,683	£ 5,726	0	(84)	(84)	(0.02)
MBC	07/2026	£ 3,008	\$ 4,030	37	0	37	0.01
	07/2026	\$ 26	£ 19	0	0	0	0.00
MYI	07/2026	121	90	0	(1)	(1)	0.00
NSL	07/2026	£ 1,057	\$ 1,391	0	(12)	(12)	0.00
	08/2026	\$ 1,391	£ 1,057	12	0	12	0.00
SCX	07/2026	£ 4,496	\$ 5,951	0	(16)	(16)	0.00
	08/2026	\$ 5,951	£ 4,496	16	0	16	0.00
SOG	07/2026	£ 4,470	\$ 5,904	0	(28)	(28)	(0.01)
	07/2026	\$ 1	£ 1	0	0	0	0.00
	08/2026	£ 1	\$ 1	0	0	0	0.00
	08/2026	\$ 5,904	£ 4,470	28	0	28	0.01
SSB	07/2026	390	295	2	0	2	0.00
	08/2026	£ 295	\$ 390	0	(2)	(2)	0.00
				\$ 129	\$ (334)	\$ (205)	(0.04)

Total OTC Financial Derivative Instruments

\$ 856 0.16

SECURITIES SOLD SHORT

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA			
3.000% due 01/08/2056	\$ 17,700	\$ (15,427)	(2.95)
3.500% due 01/08/2056	31,000	(28,107)	(5.37)
6.000% due 01/08/2056 (g)	47,000	(47,897)	(9.15)
Total Securities Sold Short		\$ (91,431)	(17.47)
Total Investments		\$ 527,798	100.87
Other Current Assets & Liabilities		\$ (4,543)	(0.87)
Net Assets		\$ 523,255	100.00

Schedule of Investments Low Average Duration Fund (Cont.)

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

(a) Principal only security.

(b) When-issued security.

(c) Zero coupon security.

(d) Coupon represents a yield to maturity.

(e) Principal amount of security is adjusted for inflation.

(f) Affiliated to the Fund.

(g) Securities sold short as at 30 June 2026 are covered by long portfolio investments in transferable securities and money market instruments.

(h) Restricted Securities (31 December 2025: Nil):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
JPMorgan Chase & Co.	1.896%	05/03/2028	07/04/2026	\$ 782	\$ 770	0.15

(i) Security with an aggregate fair value of \$151 (31 December 2025: \$Nil) and cash of \$330 (31 December 2025: \$720) have been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Securities with an aggregate fair value of \$Nil (31 December 2025: \$66,160) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$Nil (31 December 2025: \$5) has been received as collateral under the terms of the Master Securities Forward Transaction Agreements as at 30 June 2026.

Cash of \$6,531 (31 December 2025: \$7,107) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 534,645	\$ 6,008	\$ 540,653
Investment Funds	57,691	0	0	57,691
Repurchase Agreements	0	21,800	0	21,800
Financial Derivative Instruments ⁽³⁾	(33)	(882)	0	(915)
Securities Sold Short	0	(91,431)	0	(91,431)
Totals	\$ 57,658	\$ 464,132	\$ 6,008	\$ 527,798

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 663,184	\$ 5,802	\$ 668,986
Investment Funds	57,001	0	0	57,001
Financial Derivative Instruments ⁽³⁾	19	(389)	0	(370)
Securities Sold Short	0	(49,161)	0	(49,161)
Totals	\$ 57,020	\$ 613,634	\$ 5,802	\$ 676,456

(1) See Note 3 in the Notes to Financial Statements for additional information.

(2) Refer to the Schedule of Investments for additional information.

(3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (34)	\$ 0	\$ (34)	\$ 186	\$ 0	\$ 186
BOA	(2)	0	(2)	14	0	14
BPS	(262)	330	68	(8)	0	(8)
BRC	58	0	58	299	(280)	19
CBK	39	0	39	43	(40)	3
DUB	89	0	89	8	0	8
FAR	158	0	158	(173)	0	(173)
GLM	(66)	0	(66)	5	0	5
GST	N/A	N/A	N/A	(1)	0	(1)

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
JPM	\$ (109)	\$ 0	\$ (109)	\$ 3	\$ 0	\$ 3
MBC	58	0	58	77	0	77
MYC	198	0	198	45	0	45
MYI	(10)	0	(10)	N/A	N/A	N/A
NSL	2	0	2	N/A	N/A	N/A
RBC	N/A	N/A	N/A	(1)	0	(1)
SCX	(112)	151	39	(7)	0	(7)
SOG	698	(880)	(182)	(642)	720	78
SSB	151	0	151	34	0	34
UAG	N/A	N/A	N/A	13	0	13

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	18.82	27.13
Transferable securities dealt in on another regulated market*	41.45	33.95
Other transferable securities	0.77	0.46
Investment funds	6.51	5.24
Repurchase agreements	2.46	N/A
Financial derivative instruments dealt in on a regulated market	0.02	0.06
Centrally cleared financial derivative instruments	0.07	0.03
OTC financial derivative instruments	0.27	0.11
Other assets	29.63	33.02
Total Assets	100.00	100.00

* As per the list of markets, set out in appendix 1 to the Prospectus, which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Corporate Bonds & Notes	23.93	21.68
U.S. Government Agencies	50.40	47.34
U.S. Treasury Obligations	9.94	32.47
Non-Agency Mortgage-Backed Securities	2.57	2.06
Asset-Backed Securities	8.01	9.37
Sovereign Issues	1.97	1.69
Short-Term Instruments	6.50	1.49
Investment Funds	11.03	9.89
Repurchase Agreements	4.17	N/A
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.14)	0.07
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	0.00	0.00
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	N/A	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.00	0.00
Interest Rate Swaps	(0.20)	(0.12)
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	0.05	0.01
Written Options		
Interest Rate Swaptions	0.00	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	0.01
Forward Foreign Currency Contracts	0.22	(0.20)
Hedged Forward Foreign Currency Contracts	(0.12)	0.16
Securities Sold Short	(17.47)	(8.53)
Other Current Assets & Liabilities	(0.87)	(17.39)
Net Assets	100.00	100.00

Schedule of Investments Low Duration Global Investment Grade Credit Fund

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES				4.750% due 03/04/2028	CAD 1,500	\$ 1,071	0.16	Lendlease Finance Ltd.			
LOAN PARTICIPATIONS AND ASSIGNMENTS				6.000% due 20/09/2027	500	362	0.05	3.400% due 27/10/2027	AUD 1,600	\$ 1,077	0.16
Belden, Inc.	\$ 200	\$ 200	0.03	Cie de Financement Foncier S.A.	€ 200	232	0.03	Lloyds Banking Group PLC	\$ 595	596	0.09
Discovery Global Holdings, Inc.	€ 400	459	0.07	3.375% due 16/09/2031				5.985% due 07/08/2027			
TBD% due 03/06/2033	\$ 1,471	1,473	0.21	Commerzbank AG	3,200	3,793	0.55	Lseg Netherlands BV	€ 2,400	2,751	0.40
TBD% due 03/06/2033				6.500% due 06/12/2032				4.125% due 29/09/2026			
Jane Street Group LLC	3,278	3,252	0.47	Consumers Securitization Funding LLC	\$ 203	204	0.03	Mercury General Corp.	\$ 223	223	0.03
5.666% due 15/12/2031				5.550% due 01/03/2028				4.400% due 15/03/2027			
Project Dorchester	€ 500	572	0.08	Corebridge Financial, Inc.	1,500	1,491	0.22	Metropolitan Life Global Funding	€ 500	585	0.09
4.610% due 04/01/2027 (f)				3.650% due 05/04/2027				4.000% due 27/05/2033			
QXO, Inc.	\$ 100	100	0.01	CoStar Group, Inc.	600	540	0.08	Mitsubishi HC Capital UK PLC	1,800	2,067	0.30
TBD% due 03/06/2033				2.800% due 15/07/2030				3.733% due 02/02/2027			
Republic of Panama	€ 1,300	1,489	0.22	CPI Property Group S.A.	€ 1,656	1,661	0.24	Moere Boligkredit A/S	500	567	0.08
3.886% due 05/03/2027				1.750% due 14/01/2030	1,100	1,201	0.17	2.625% due 25/09/2029			
TransDigm, Inc.	\$ 199	200	0.03	4.750% due 22/07/2030				Morgan Stanley	4,100	4,714	0.68
6.144% due 28/02/2031	1,890	1,893	0.28	Credit Agricole S.A.	\$ 4,400	4,422	0.64	3.622% due 01/04/2031	\$ 2,100	2,011	0.29
6.144% due 19/01/2032				5.186% due 01/08/2032				Morgan Stanley Bank N.A.	600	601	0.09
Virgin Media Bristol LLC	200	178	0.03	Credit Mutuel Home Loan SFH S.A.	€ 5,600	6,327	0.92	4.788% due 10/05/2030			
6.967% due 31/03/2031	300	288	0.04	2.625% due 06/06/2030				Morgan Stanley Finance LLC	€ 1,100	1,452	0.21
6.990% due 31/01/2029				Deutsche Bank AG	\$ 1,800	1,801	0.26	6.550% due 05/01/2029			
		10,104	1.47	7.146% due 13/07/2027				Morgan Stanley Private Bank N.A.	\$ 3,000	2,997	0.44
				Deutsche Boerse AG	€ 1,800	2,063	0.30	4.466% due 06/07/2028			
				3.875% due 28/09/2026				Muthoot Finance Ltd.	2,400	2,352	0.34
				DVI Deutsche Vermoegens- & Immobilienverwaltungs GmbH	800	910	0.13	5.750% due 04/08/2030			
				2.500% due 25/01/2027				Nationale-Nederlanden Bank NV	€ 6,400	6,517	0.95
				EPR Properties	\$ 1,600	1,597	0.23	0.010% due 08/07/2030			
				4.500% due 01/06/2027				Nationwide Building Society	€ 900	1,194	0.17
				Equitable America Global Funding	400	400	0.06	4.000% due 03/09/2027	1,100	1,467	0.21
				4.950% due 25/06/2029				4.346% due 22/09/2028			
				F&G Global Funding	1,300	1,306	0.19	NatWest Group PLC	\$ 2,350	2,349	0.34
				4.963% due 08/09/2028	1,000	1,012	0.15	4.983% due 18/06/2032			
				5.875% due 16/01/2030				New Immo Holding S.A.	€ 1,200	1,370	0.20
				Fab Sukuk Co. Ltd.	4,300	4,290	0.62	4.950% due 14/11/2030	200	230	0.03
				4.859% due 13/05/2031				5.500% due 23/04/2031			
				Fastighets AB Balder	€ 1,500	1,697	0.25	Newmark Group, Inc.	\$ 300	314	0.05
				1.125% due 29/01/2027				7.500% due 12/01/2029			
				First Abu Dhabi Bank PJSC	3,300	3,790	0.55	NIBC Bank NV	€ 1,600	1,592	0.23
				3.530% due 24/12/2029				0.125% due 21/04/2031			
				Ford Credit Canada Co.	CAD 100	71	0.01	Nomura Holdings, Inc.	1,000	1,167	0.17
				4.398% due 09/04/2029 (f)				4.217% due 08/04/2033	\$ 400	403	0.06
				Ford Motor Credit Co. LLC	\$ 600	599	0.09	4.886% due 02/07/2027			
				2.700% due 10/08/2026	500	499	0.07	Norinchukin Bank	700	705	0.10
				4.271% due 09/01/2027	1,600	1,612	0.23	5.094% due 16/10/2029			
				5.850% due 17/05/2027				Nykredit Realkredit A/S	€ 0	0	0.00
				FS KKR Capital Corp.	400	393	0.06	1.375% due 12/07/2027			
				2.625% due 15/01/2027	900	877	0.13	Pacific Life Global Funding	AUD 4,300	3,024	0.44
				6.125% due 15/01/2030				5.692% due 22/04/2031			
				GA Global Funding Trust	1,400	1,357	0.20	PKO Bank Hipoteczny S.A.	€ 5,600	6,321	0.92
				4.500% due 18/09/2030	3,600	3,614	0.52	2.500% due 12/06/2029			
				5.400% due 13/01/2030				QNB Finance Ltd.	\$ 7,400	7,398	1.06
				Gaci First Investment Co.	1,200	1,192	0.17	4.538% due 19/09/2027	700	704	0.10
				4.750% due 14/02/2030	600	598	0.09	4.679% due 27/04/2029			
				4.875% due 14/05/2029				RBC International	5,000	4,918	0.71
				General Motors Financial Co., Inc.	€ 800	1,063	0.15	4.660% due 16/12/2028 (f)			
				5.150% due 15/08/2026				Rocket Cos., Inc.	100	102	0.02
				Goldman Sachs Bank USA	\$ 2,200	2,202	0.32	6.125% due 01/08/2031	100	103	0.02
				4.656% due 03/06/2029				6.500% due 15/06/2034			
				Goldman Sachs Group, Inc.	2,300	2,282	0.33	Sagax AB	€ 100	113	0.02
				1.948% due 21/10/2027	2,500	2,499	0.36	3.375% due 26/01/2031			
				4.972% due 03/06/2032				Sammons Financial Group, Inc.	\$ 100	100	0.01
				Golub Capital BDC, Inc.	100	100	0.01	5.950% due 15/06/2036			
				2.500% due 24/08/2026				SBA Tower Trust	1,900	1,880	0.27
				GSG Bidco Ltd.	€ 600	680	0.10	1.631% due 15/05/2051	800	783	0.11
				4.700% due 15/06/2031				1.840% due 15/04/2027			
				GTA Finance Co. Pty. Ltd.	AUD 800	535	0.08	Scentre Group Trust	AUD 1,700	1,177	0.17
				2.200% due 26/08/2027	1,700	1,172	0.17	5.200% due 27/11/2029			
				5.400% due 04/12/2029				SELP Finance SARL	€ 1,300	1,494	0.22
				JPMorgan Chase & Co.	\$ 1,975	1,967	0.29	4.000% due 29/06/2033			
				3.782% due 01/02/2028				Simon Global Development BV	2,500	2,882	0.42
				Kodit Global Co. Ltd.	2,100	2,117	0.31	3.650% due 15/06/2031			
				5.357% due 29/05/2027				Sixth Street Lending Partners	\$ 1,000	994	0.14
				Kookmin Bank	€ 3,500	3,962	0.58	5.750% due 15/01/2030	300	306	0.04
				2.625% due 29/09/2029	1,000	1,142	0.17	6.500% due 11/03/2029			
				2.750% due 21/01/2028							

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Stellantis Financial Services U.S. Corp.				EC Finance PLC				Teva Pharmaceutical Finance Netherlands BV			
5.400% due 15/06/2029	\$ 800	\$ 797	0.12	3.250% due 15/10/2026	€ 1,300	\$ 1,484	0.22	4.125% due 01/06/2031	€ 3,200	\$ 3,688	0.54
5.800% due 15/06/2031	1,000	989	0.14	Eni SpA				Thames Water Super Senior Issuer PLC			
Stoneweg Ereit Lux Finco SARL				3.500% due 26/05/2031	600	691	0.10	9.750% due 10/10/2027	£ 160	225	0.03
4.250% due 30/01/2031	€ 1,000	1,155	0.17	Eramet S.A.				Toyota Motor Finance Netherlands BV			
Sumitomo Mitsui Banking Corp.				6.500% due 30/11/2029	300	340	0.05	2.664% due 27/05/2027	€ 2,400	2,747	0.40
4.238% due 15/06/2029 (f)	\$ 3,400	3,397	0.49	Flora Food Management BV				Ubisoft Entertainment S.A.			
TSB Bank PLC				6.875% due 02/07/2029	1,100	1,230	0.18	0.878% due 24/11/2027	400	405	0.06
3.319% due 05/03/2029	€ 600	692	0.10	7.500% due 31/10/2030 (f)	900	1,027	0.15	United Airlines Pass-Through Trust			
UBS AG				Flutter Treasury DAC				3.750% due 03/03/2028	\$ 124	124	0.02
3.422% due 01/08/2032	500	575	0.08	6.125% due 04/06/2031	£ 4,600	6,102	0.89	5.875% due 15/04/2029	311	315	0.05
4.678% due 29/11/2030	\$ 2,100	2,097	0.30	FMC Corp.				Var Energi ASA			
UBS Group AG				8.000% due 01/06/2031	\$ 100	104	0.02	3.875% due 12/03/2031	€ 2,400	2,766	0.40
1.494% due 10/08/2027	1,800	1,794	0.26	Gartner, Inc.				Venture Global LNG, Inc.			
UBS Switzerland AG				3.625% due 15/06/2029	3,200	3,027	0.44	6.375% due 15/12/2034	\$ 1,900	1,868	0.27
2.583% due 23/09/2027	€ 2,000	2,280	0.33	Glencore Funding LLC				Vmed O2 UK Financing PLC			
VICI Properties LP				4.000% due 27/03/2027	1,500	1,495	0.22	4.500% due 15/07/2031	£ 1,000	1,095	0.16
4.250% due 01/12/2026	\$ 800	799	0.12	4.695% due 04/04/2027	2,000	2,009	0.29	5.625% due 15/04/2032	€ 2,200	2,217	0.32
4.500% due 01/09/2026	400	400	0.06	Green Palm Bidco SARL				7.750% due 15/04/2032	\$ 1,600	1,447	0.21
Volkswagen Bank GmbH				5.957% due 30/06/2041	200	202	0.03	Weir Group Australian Holdings Pty. Ltd.			
3.625% due 26/11/2028	€ 400	460	0.07	Grifols S.A.				5.200% due 23/01/2031	AUD 2,600	1,736	0.25
Volkswagen Financial Services AG				7.500% due 01/05/2030 (f)	€ 615	733	0.11	Weir Group PLC			
3.750% due 10/09/2026	1,100	1,260	0.18	Grupo Nutresa S.A.				6.875% due 14/06/2028	£ 400	545	0.08
Volkswagen Financial Services NV				8.000% due 12/05/2030	\$ 800	849	0.12	Wessex Water Services Finance PLC			
5.500% due 07/12/2026	£ 2,000	2,666	0.39	9.000% due 12/05/2035	1,000	1,113	0.16	1.500% due 17/09/2029	5,700	6,738	0.98
Wells Fargo & Co.				GSG Bidco Ltd.				Westinghouse Air Brake Technologies Corp.			
3.000% due 23/10/2026	\$ 1,300	1,295	0.19	5.375% due 15/06/2036	€ 700	794	0.12	3.450% due 15/11/2026	\$ 450	448	0.06
4.577% due 20/05/2029	4,300	4,290	0.62	Heidelberg Materials AG				Whitbread Group PLC			
		226,689	32.90	3.500% due 10/10/2029	300	346	0.05	2.375% due 31/05/2027	£ 500	648	0.09
INDUSTRIALS				Hyundai Capital America				WMG Acquisition Corp.			
Air Canada Pass-Through Trust				2.750% due 27/09/2026	\$ 1,900	1,894	0.27	3.750% due 01/12/2029	\$ 2,130	2,040	0.30
3.600% due 15/09/2028	113	112	0.02	Imperial Brands Finance PLC				Worley Financial Services Pty. Ltd.			
3.750% due 15/06/2029	518	510	0.07	3.875% due 02/08/2033	€ 3,200	3,629	0.53	5.950% due 13/10/2028	AUD 2,600	1,816	0.26
Alaska Airlines Pass-Through Trust				Informa PLC				Wynn Las Vegas LLC			
4.800% due 15/02/2029	683	683	0.10	3.750% due 29/04/2032	1,900	2,177	0.32	5.250% due 15/05/2027	\$ 1,100	1,100	0.16
Altrad Investment Authority S.A.S.				InterContinental Hotels Group PLC				Yorkshire Water Finance PLC			
4.429% due 23/06/2032	€ 800	920	0.13	2.125% due 24/08/2026	£ 500	661	0.10	1.750% due 26/11/2026	£ 400	524	0.08
American Airlines Pass-Through Trust				2.125% due 15/05/2027	€ 2,400	2,726	0.40	5.250% due 28/04/2030	3,900	5,154	0.75
3.375% due 01/11/2028	\$ 224	222	0.03	Kering S.A.						140,783	20.44
3.575% due 15/07/2029	384	379	0.05	5.125% due 23/11/2026	£ 900	1,197	0.17	UTILITIES			
3.600% due 22/03/2029	1,329	1,310	0.19	Las Vegas Sands Corp.				AES Corp.			
5.250% due 10/05/2040	1,700	1,692	0.25	6.000% due 15/08/2029	\$ 1,400	1,438	0.21	2.450% due 15/01/2031	\$ 500	446	0.06
ams-OSRAM AG				Latvenergo A/S				5.200% due 15/07/2029	100	101	0.01
7.250% due 31/05/2032	€ 1,000	1,180	0.17	3.612% due 13/11/2030	€ 1,300	1,479	0.21	5.450% due 01/06/2028	1,200	1,214	0.18
Arcadis NV				Lottomatica Group SpA				Anglian Water Osprey Financing PLC			
4.000% due 20/05/2031	900	1,034	0.15	4.625% due 30/04/2032	200	230	0.03	2.000% due 31/07/2028	£ 400	492	0.07
Ashtead Capital, Inc.				Maple Parent Holdings Corp.				6.750% due 27/08/2031	600	803	0.12
1.500% due 12/08/2026	\$ 400	399	0.06	4.728% due 26/03/2035	300	353	0.05	Anglian Water Services Financing PLC			
Assa Abloy AB				Mobility Global, Inc.				5.875% due 20/06/2031	2,000	2,700	0.39
3.750% due 13/09/2026	€ 1,000	1,145	0.17	5.050% due 15/06/2029	\$ 2,000	2,004	0.29	Chile Electricity PEC SpA			
Bayer U.S. Finance LLC				5.450% due 15/06/2031	200	202	0.03	0.000% due 25/01/2028 (b)	\$ 1,332	1,231	0.18
6.125% due 21/11/2026	\$ 5,277	5,305	0.77	Molins Finance S.A.				Columbia Pipelines Holding Co. LLC			
Beignet Investor LLC				5.500% due 15/06/2033	€ 100	120	0.02	6.055% due 15/08/2026	800	800	0.12
6.581% due 30/05/2049	6,457	6,590	0.96	National Fuel Gas Co.				Edison International			
Block, Inc.				4.750% due 15/05/2029	\$ 1,600	1,596	0.23	4.125% due 15/03/2028	1,000	986	0.14
3.500% due 01/06/2031	1,500	1,382	0.20	5.050% due 15/10/2031	600	597	0.09	ElectraNet Pty. Ltd.			
Booking Holdings, Inc.				5.500% due 15/03/2030	500	509	0.07	2.474% due 15/12/2028	AUD 700	454	0.07
4.000% due 15/11/2026	€ 800	918	0.13	NTT Finance Corp.				EnBW International Finance BV			
Burberry Group PLC				2.743% due 16/07/2027	€ 2,400	2,749	0.40	3.625% due 22/11/2026	€ 1,600	1,837	0.27
5.750% due 20/06/2030	£ 400	536	0.08	3.325% due 01/11/2029 (a)	800	916	0.13	ENEL Finance International NV			
CDW LLC				3.559% due 01/11/2031 (a)	100	115	0.02	1.625% due 12/07/2026	\$ 1,400	1,399	0.20
2.670% due 01/12/2026	\$ 1,800	1,786	0.26	Origin Energy Finance Ltd.				EPH Financing International A/S			
CGI, Inc.				1.000% due 17/09/2029	3,200	3,411	0.49	6.651% due 13/11/2028	€ 400	486	0.07
1.450% due 14/09/2026	2,700	2,685	0.39	PRA Health Sciences, Inc.				Evergy Missouri West, Inc.			
Chanel Ceres PLC				2.875% due 15/07/2026	\$ 650	650	0.09	4.700% due 21/05/2029	\$ 100	100	0.01
0.500% due 31/07/2026	€ 1,700	1,940	0.28	RD Michigan Property Owner LLC				Fells Point Funding Trust			
China Modern Dairy Holdings Ltd.				7.500% due 30/03/2045	4,500	4,488	0.65	3.046% due 31/01/2027	500	495	0.07
2.125% due 14/07/2026	\$ 1,400	1,399	0.20	Repsol E&P Capital Markets U.S. LLC				KeySpan Gas East Corp.			
Chpe LLC				5.204% due 16/09/2030	1,000	1,006	0.15	2.742% due 15/08/2026	1,300	1,297	0.19
4.875% due 30/06/2031	100	100	0.01	Sage Group PLC				NextEra Energy Capital Holdings, Inc.			
Coty, Inc.				1.625% due 25/02/2031	£ 2,800	3,151	0.46	2.200% due 02/12/2026	AUD 2,500	1,713	0.25
4.500% due 15/05/2027	€ 2,300	2,642	0.38	SEB S.A.				Northumbrian Water Finance PLC			
DSV Finance BV				3.625% due 24/06/2030	€ 4,000	4,499	0.65	1.625% due 11/10/2026	£ 1,880	2,476	0.36
2.875% due 06/11/2026	2,000	2,288	0.33	Sika Capital BV							
				3.750% due 03/11/2026	2,300	2,637	0.38				

Schedule of Investments Low Duration Global Investment Grade Credit Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Nova Securitisation SARL				Triton Bond Trust				Rockford Tower Europe CLO DAC			
5.750% due 03/02/2031	\$ 2,100	\$ 2,027	0.29	5.000% due 15/02/2058	AUD 1,525	\$ 1,057	0.15	3.121% due 24/01/2035	€ 1,000	\$ 1,144	0.17
Perusahaan Perseroan Persero PT Perusahaan				5.250% due 15/02/2058	6,000	4,145	0.60	SC Germany S.A.			
Listrik Negara				Twin Bridges PLC				2.863% due 14/05/2036	200	229	0.03
4.125% due 15/05/2027	1,200	1,193	0.17	4.589% due 17/10/2071 (a)	£ 2,500	3,318	0.48	Tikehau CLO DAC			
Semptra				WaMu Mortgage Pass-Through Certificates Trust				3.458% due 20/01/2037	3,000	3,436	0.50
4.313% due 07/01/2028	2,900	2,914	0.42	4.994% due 25/01/2047	\$ 137	125	0.02	Toro European CLO DAC			
SW Finance PLC				5.764% due 25/01/2033	3	3	0.00	3.474% due 15/04/2037	1,000	1,145	0.17
5.750% due 19/11/2030	£ 2,600	3,367	0.49			59,273	8.61			34,235	4.97
TDC Net A/S											
6.500% due 01/06/2031	€ 2,000	2,520	0.37								
Veon Midco BV											
6.950% due 01/06/2031	\$ 1,900	1,898	0.28								
7.450% due 01/06/2033	1,100	1,098	0.16								
		34,047	4.94								
Total Corporate Bonds & Notes		401,519	58.28								
U.S. GOVERNMENT AGENCIES				ASSET-BACKED SECURITIES				WHOLE LOAN COLLATERAL			
Fannie Mae				AUTOMOBILE ABS OTHER				Curzon Mortgages PLC			
4.678% due 25/04/2056	1,535	1,534	0.22	Auto ABS Italian Stella Loans SRL				4.592% due 28/07/2049	£ 1,500	1,992	0.29
4.828% due 25/11/2055	874	885	0.13	2.953% due 26/12/2041	€ 1,000	1,145	0.17			53,757	7.80
Ginnie Mae				BBVA Consumer Auto							
4.459% due 20/04/2054	1,133	1,136	0.16	2.819% due 25/02/2042	1,000	1,144	0.16				
4.709% due 20/10/2055	1,504	1,510	0.22	Bumper NL BV							
6.000% due 20/08/2055	1,104	1,128	0.16	2.955% due 22/03/2035	1,554	1,778	0.26				
Ginnie Mae, TBA				Cars Alliance SARL							
3.000% due 01/08/2056	7,400	6,564	0.95	2.856% due 19/05/2036	1,500	1,717	0.25	Belgium Government International Bond			
4.500% due 01/07/2056	5,000	4,803	0.70	Fulvia SPV SRL				0.800% due 22/06/2028	€ 2,500	2,761	0.40
Uniform Mortgage-Backed Security				3.030% due 23/12/2041	1,633	1,872	0.27	Bonos de la Tesoreria de la Republica en Pesos			
4.000% due 01/12/2054 -				Panorama Auto Trust				6.000% due 01/04/2033	CLP 3,155,000	3,544	0.51
01/05/2056	22,626	21,161	3.07	5.367% due 20/05/2034	AUD 1,700	1,178	0.17	Colombia Government International Bond			
Uniform Mortgage-Backed Security, TBA				RevoCar S.A., Compartment				4.500% due 26/11/2030	€ 900	1,033	0.15
4.000% due 01/07/2056 -				2.835% due 21/10/2039	€ 2,000	2,288	0.33	Colombian TES			
01/08/2056	31,700	29,618	4.30	SC Sweden SARL				11.000% due			
5.500% due 01/08/2056	12,700	12,724	1.85	2.825% due 25/12/2039	4,200	4,808	0.70	22/08/2029	COP 10,052,500	2,830	0.41
6.000% due 01/08/2056	4,500	4,586	0.67			15,930	2.31	11.750% due			
6.500% due 01/08/2056	23,800	24,593	3.57					24/01/2035	9,565,000	2,725	0.40
		110,242	16.00					12.750% due			
								28/11/2040	14,678,200	4,442	0.65
								13.250% due			
								09/02/2033	8,775,200	2,686	0.39
								Costa Rica Government International Bond			
								5.950% due 27/04/2033	€ 700	854	0.12
								CPPIB Capital, Inc.			
								4.250% due 20/07/2028	\$ 1,050	1,051	0.15
								Eagle Funding Luxco SARL			
								5.500% due 17/08/2030	8,300	8,344	1.21
								Emirate of Abu Dhabi Government International Bond			
								4.625% due 20/04/2033	1,400	1,395	0.20
								4.875% due 30/04/2029	1,200	1,209	0.18
								Hungary Government International Bond			
								4.000% due 25/07/2029	€ 1,100	1,289	0.19
								Israel Government International Bond			
								5.000% due 30/10/2026	800	921	0.13
								5.375% due 19/02/2030	\$ 1,000	1,014	0.15
								Japan Bank for International Cooperation			
								3.125% due 22/04/2031	€ 400	459	0.07
								Japan Government International Bond			
								0.700% due 20/12/2050	¥ 8,100	25	0.00
								2.400% due 20/03/2055	1,067,400	4,867	0.71
								Korea Housing Finance Corp.			
								2.733% due 02/07/2028	€ 1,500	1,708	0.25
								2.742% due 05/03/2030	1,100	1,246	0.18
								3.124% due 18/03/2029	1,300	1,493	0.22
								Peru Government International Bond			
								6.950% due 12/08/2031	PEN 801	267	0.04
								7.300% due 12/08/2033	20,500	6,735	0.98
								Qatar Government International Bond			
								4.800% due 08/04/2033	\$ 750	754	0.11
								Saudi Arabia Government International Bond			
								4.125% due 12/01/2029	4,000	3,943	0.57
								Serbia Government International Bond			
								4.250% due 06/05/2031	€ 4,700	5,387	0.78
								South Africa Government International Bond			
								8.250% due 31/03/2032	ZAR 72,900	4,497	0.65
								8.875% due 28/02/2035	114,800	7,259	1.05
								Tokyo Metropolitan Government			
								4.125% due 30/04/2031	\$ 800	791	0.11
										75,529	10.96

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (0005)	% OF NET ASSETS
SHORT-TERM INSTRUMENTS				EXCHANGE-TRADED FUNDS			
SHORT-TERM NOTES				PIMCO ETFs plc - PIMCO			
Kona Spc Ltd. 5.718% due 15/09/2026	€ 1,500	\$ 1,716	0.25	US Dollar Short Maturity UCITS ETF (d)	176,200	\$ 17,704	2.57
Yango Justice International Ltd. 5.300% due 11/01/2022 ^	\$ 200	1	0.00				
		1,717	0.25				
Total Short-Term Instruments		1,717	0.25				
Total Transferable Securities		\$ 712,141	103.37			\$ 40,535	5.88
SHARES							
INVESTMENT FUNDS							
COLLECTIVE INVESTMENT SCHEMES							
PIMCO Funds: Global Investors Series plc - PIMCO Credit Opportunities Bond Fund (d)	2,083,333	22,750	3.30				
PIMCO Specialty Funds Ireland p.l.c. - PIMCO China Bond Fund (d)	5,163	81	0.01				
		22,831	3.31				

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
FICC	3.640%	30/06/2026	01/07/2026	\$ 4,800	U.S. Treasury Notes 0.125% due 15/07/2031	\$ (4,896)	\$ 4,800	\$ 4,800	0.70
Total Repurchase Agreements						\$ (4,896)	\$ 4,800	\$ 4,800	0.70

⁽¹⁾ Includes accrued interest.**FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)**

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 3-Year Note September Futures	Long	09/2026	64	\$ 24	0.00
Australia Government 10-Year Bond September Futures	Long	09/2026	105	108	0.02
Canada Government 2-Year Bond September Futures	Long	09/2026	48	13	0.00
Canada Government 5-Year Bond September Futures	Long	09/2026	101	76	0.01
Euro-Bobl September Futures	Short	09/2026	65	(68)	(0.01)
Euro-BTP Italy Government Bond September Futures	Long	09/2026	135	161	0.02
Euro-Bund 10-Year Bond September Futures	Short	09/2026	163	(225)	(0.03)
Euro-Buxl 30-Year Bond September Futures	Long	09/2026	33	85	0.01
Euro-OAT France Government 10-Year Bond September Futures	Short	09/2026	138	(73)	(0.01)
Euro-Schatz September Futures	Long	09/2026	833	71	0.01
U.S. Treasury 2-Year Note September Futures	Long	09/2026	698	(163)	(0.02)
U.S. Treasury 5-Year Note September Futures	Long	09/2026	804	155	0.02
U.S. Treasury 10-Year Note September Futures	Short	09/2026	42	5	0.00
U.S. Treasury 10-Year Ultra September Futures	Long	09/2026	464	567	0.08
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2026	185	249	0.04
United Kingdom Long Gilt September Futures	Long	09/2026	257	605	0.09
				\$ 1,590	0.23

WRITTEN OPTIONS**FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS**

Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Put - CBOT U.S. Treasury 10-Year Note August 2026 Futures	\$ 108.000	24/07/2026	9	(2)	(1)	0.00
Put - CBOT U.S. Treasury 10-Year Note August 2026 Futures	108.500	24/07/2026	12	(3)	(2)	0.00
Call - CBOT U.S. Treasury 10-Year Note August 2026 Futures	111.000	24/07/2026	21	(5)	(2)	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	108.250	02/07/2026	4	(1)	0	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	108.750	02/07/2026	9	(1)	0	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	110.250	02/07/2026	4	(1)	0	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	110.500	02/07/2026	9	(2)	0	0.00
				\$ (15)	\$ (5)	0.00

Total Financial Derivative Instruments Dealt in on a Regulated Market**\$ 1,585 0.23**

Schedule of Investments Low Duration Global Investment Grade Credit Fund (Cont.)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Ally Financial, Inc.	5.000%	20/06/2031	\$ 2,100	\$ 5	0.00
AT&T, Inc.	1.000	20/06/2028	1,200	27	0.01
Banco Santander S.A.	1.000	20/12/2030	€ 3,600	5	0.00
Bank of America Corp.	1.000	20/12/2026	\$ 2,100	(19)	0.00
Bank of America Corp.	1.000	20/12/2030	6,400	(4)	0.00
Bank of America Corp.	1.000	20/12/2031	1,800	15	0.00
Carnival Corp.	1.000	20/12/2030	1,100	7	0.00
Danske Bank A/S	1.000	20/12/2030	€ 4,700	16	0.00
Deutsche Bank AG	1.000	20/12/2030	6,600	24	0.00
General Motors Co.	5.000	20/12/2026	\$ 80	(13)	0.00
Glencore Finance Europe Ltd.	5.000	20/06/2028	€ 500	(26)	0.00
Glencore Finance Europe Ltd.	5.000	20/12/2028	400	(8)	0.00
Goldman Sachs Group, Inc.	1.000	20/12/2030	\$ 4,200	(2)	0.00
Goldman Sachs Group, Inc.	1.000	20/12/2031	1,800	14	0.00
NatWest Group PLC	1.000	20/12/2032	€ 2,500	(3)	0.00
Stellantis NV	5.000	20/12/2030	3,700	(131)	(0.02)
Verizon Communications, Inc.	1.000	20/12/2027	\$ 200	4	0.00
Verizon Communications, Inc.	1.000	20/06/2028	1,800	25	0.00
				\$ (64)	(0.01)

CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION⁽²⁾

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-46 5-Year Index	(5.000)%	20/06/2031	\$ 36,234	\$ (35)	(0.01)
CDX.IG-46 10-Year Index	(1.000)	20/06/2036	123,200	(403)	(0.05)
				\$ (438)	(0.06)

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-45 5-Year Index	1.000%	20/12/2030	\$ 1,400	\$ 0	0.00
CDX.IG-46 5-Year Index	1.000	20/06/2031	279,510	206	0.03
iTraxx Crossover 45 5-Year Index	5.000	20/06/2031	€ 10,400	216	0.03
iTraxx Europe Main 45 5-Year Index	1.000	20/06/2031	27,705	23	0.00
				\$ 445	0.06

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	3.500%	18/03/2031	£ 49,660	\$ (478)	(0.07)
Receive	1-Day GBP-SONIO Compounded-OIS	4.000	18/03/2036	27,500	427	0.06
Receive	1-Day GBP-SONIO Compounded-OIS	4.500	18/03/2056	10,370	(8)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.750	19/03/2030	¥ 1,170,000	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.250	17/06/2031	\$ 9,600	(4)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.281	15/02/2040	11,400	964	0.14
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	34,700	1,314	0.19
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2035	103,100	2,920	0.42
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/06/2036	47,400	226	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2045	5,500	166	0.02
Receive	1-Day USD-SOFR Compounded-OIS	4.000	17/06/2056	7,300	77	0.01
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	4.000	16/09/2056	9,900	(44)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.002	28/05/2036	500	1	0.00
Pay	1-Year BRL-CDI	12.030	04/01/2027	BRL 61,900	(394)	(0.06)
Pay	1-Year BRL-CDI	13.359	02/01/2029	45,400	(173)	(0.02)
Pay	1-Year BRL-CDI	13.402	02/01/2029	65,400	(247)	(0.03)
Pay	1-Year BRL-CDI	13.926	04/01/2027	101,800	(161)	(0.02)
Receive	3-Month ZAR-JIBAR	8.160	31/03/2032	ZAR 71,100	82	0.01
Pay	6-Month AUD-BBR-BBSW	3.500	17/12/2030	AUD 20,800	(476)	(0.07)
Pay	6-Month AUD-BBR-BBSW	4.250	19/03/2030	9,800	(149)	(0.02)
Receive	6-Month CLP-CHILIBOR	5.660	01/04/2033	CLP 3,121,600	(39)	(0.01)
Pay	6-Month EUR-EURIBOR	0.650	11/05/2027	€ 3,800	(57)	(0.01)
Pay	6-Month EUR-EURIBOR	2.520	27/03/2035	500	(14)	0.00
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	35,850	333	0.05
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	15,640	(368)	(0.05)
Receive	6-Month PLN-WIBOR	5.155	25/10/2034	PLN 10,900	(88)	(0.01)
					\$ 3,808	0.55
Total Centrally Cleared Financial Derivative Instruments					\$ 3,751	0.54

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (4) This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PURCHASED OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description		Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC USD versus KRW	KRW	1,400.000	09/07/2026	2,155	\$ 22	\$ 0	0.00
	Put - OTC USD versus KRW		1,400.000	13/07/2026	3,814	26	0	0.00
MBC	Put - OTC USD versus KRW		1,400.000	09/07/2026	5,551	51	0	0.00
	Put - OTC USD versus KRW		1,400.000	10/07/2026	5,529	44	0	0.00
						\$ 143	\$ 0	0.00

WRITTEN OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description		Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Put - OTC USD versus KRW	KRW	1,350.000	09/07/2026	2,155	\$ (8)	\$ 0	0.00
	Put - OTC USD versus KRW		1,350.000	13/07/2026	3,814	(8)	0	0.00
MBC	Put - OTC USD versus KRW		1,350.000	09/07/2026	5,551	(18)	0	0.00
	Put - OTC USD versus KRW		1,350.000	10/07/2026	5,529	(14)	0	0.00
						\$ (48)	\$ 0	0.00

INTEREST RATE SWAPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Put - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.500%	31/01/2028	122,800	\$ (363)	\$ (493)	(0.07)

(1) Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/ (Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
CBK	Petroleos Mexicanos	1.000%	20/12/2026	\$ 100	\$ (1)	\$ 1	\$ 0	0.00
GST	AT&T, Inc.	1.000	20/06/2028	800	(9)	18	9	0.00
					\$ (10)	\$ 19	\$ 9	0.00

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/ (Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	iTraxx Crossover 44 5-Year 35-100% Index	5.000%	20/12/2030	€ 2,400	\$ 544	\$ (33)	\$ 511	0.07
BPS	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	2,400	494	17	511	0.07
CBK	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	300	68	(4)	64	0.01
JPM	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	3,720	766	25	791	0.12
					\$ 1,872	\$ 5	\$ 1,877	0.27

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

Schedule of Investments Low Duration Global Investment Grade Credit Fund (Cont.)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 6,768	\$ 4,840	\$ 151	\$ 0	\$ 151	0.02
	07/2026	CNH 6,124	907	5	0	5	0.00
	07/2026	NZD 4,287	2,532	93	0	93	0.01
	07/2026	\$ 649	CAD 923	1	0	1	0.00
	07/2026	3,653	NZD 6,250	10	(108)	(98)	(0.01)
	07/2026	1,573	SGD 2,007	0	(22)	(22)	0.00
	08/2026	CAD 921	\$ 649	0	(1)	(1)	0.00
	08/2026	NZD 2,673	1,512	0	(11)	(11)	0.00
BOA	07/2026	BRL 8,350	1,607	0	(6)	(6)	0.00
	07/2026	£ 160	214	1	0	1	0.00
	07/2026	NOK 14,555	1,566	95	0	95	0.01
	07/2026	\$ 545	CHF 440	0	0	0	0.00
	07/2026	400	CNH 2,704	0	(2)	(2)	0.00
	07/2026	14	€ 12	0	0	0	0.00
	07/2026	2,577	¥ 409,958	0	(55)	(55)	(0.01)
	07/2026	708	KRW 1,078,222	0	(12)	(12)	0.00
	07/2026	668	NOK 6,188	0	(43)	(43)	(0.01)
	07/2026	850	PLN 3,208	4	0	4	0.00
	07/2026	665	SGD 861	0	0	0	0.00
	08/2026	ILS 3,845	\$ 1,292	0	0	0	0.00
	08/2026	SGD 859	665	0	0	0	0.00
	08/2026	\$ 1,607	BRL 8,414	6	0	6	0.00
	09/2026	INR 23,298	\$ 245	1	0	1	0.00
	09/2026	\$ 2,016	MXN 35,633	13	(3)	10	0.00
BPS	07/2026	AUD 726	\$ 500	0	(3)	(3)	0.00
	07/2026	BRL 1,095	212	1	0	1	0.00
	07/2026	CHF 173	220	5	0	5	0.00
	07/2026	CNH 4,107	607	2	0	2	0.00
	07/2026	CNY 1,635	240	0	0	0	0.00
	07/2026	€ 9,061	10,339	0	(20)	(20)	0.00
	07/2026	£ 3,166	4,236	35	(2)	33	0.00
	07/2026	HUF 137,903	448	5	0	5	0.00
	07/2026	IDR 50,396,361	2,815	2	(1)	1	0.00
	07/2026	ILS 1,486	504	5	0	5	0.00
	07/2026	INR 125,821	1,310	0	(19)	(19)	0.00
	07/2026	¥ 512,000	3,174	24	0	24	0.00
	07/2026	KRW 300,549	197	3	0	3	0.00
	07/2026	THB 20,680	626	5	(2)	3	0.00
	07/2026	\$ 1,677	BRL 8,746	13	(1)	12	0.00
	07/2026	2,909	£ 2,203	15	0	15	0.00
	07/2026	4,204	INR 398,343	6	(9)	(3)	0.00
	07/2026	871	¥ 140,615	0	(6)	(6)	0.00
	07/2026	537	KRW 823,888	0	(5)	(5)	0.00
	07/2026	211	PLN 792	0	0	0	0.00
	07/2026	73	TWD 2,301	0	(1)	(1)	0.00
	07/2026	ZAR 15,628	\$ 953	1	0	1	0.00
	08/2026	ILS 132	44	0	0	0	0.00
	08/2026	\$ 783	BRL 3,989	0	(19)	(19)	0.00
	08/2026	492	ILS 1,453	0	(4)	(4)	0.00
	09/2026	IDR 6,275,778	\$ 345	0	(3)	(3)	0.00
	09/2026	THB 15,819	488	9	0	9	0.00
	09/2026	\$ 2,125	IDR 37,554,955	2	(46)	(44)	(0.01)
	09/2026	400	INR 38,024	0	(1)	(1)	0.00
	09/2026	99	THB 3,255	0	(1)	(1)	0.00
	12/2026	190	IDR 3,453,136	0	0	0	0.00
BRC	07/2026	ILS 1,845	\$ 624	4	0	4	0.00
	07/2026	¥ 120,742	747	4	0	4	0.00
	07/2026	NZD 6,228	3,683	140	0	140	0.02
	07/2026	TRY 2,202	46	0	0	0	0.00
	07/2026	\$ 2,239	CAD 3,090	0	(61)	(61)	(0.01)
	07/2026	1,437	SGD 1,855	0	(3)	(3)	0.00
	07/2026	4,504	TRY 214,281	44	0	44	0.01
	07/2026	ZAR 77,183	\$ 4,752	50	0	50	0.01
BSH	08/2026	\$ 747	¥ 120,425	0	(4)	(4)	0.00
	07/2026	BRL 3,452	\$ 665	0	(2)	(2)	0.00
	07/2026	€ 4,543	5,297	103	0	103	0.02
	07/2026	\$ 660	¥ 105,004	0	(14)	(14)	0.00
	07/2026	2,865	NZD 5,071	20	0	20	0.00
	08/2026	NZD 5,071	\$ 2,869	0	(20)	(20)	0.00
CBK	08/2026	\$ 13,128	BRL 66,980	0	(288)	(288)	(0.04)
	07/2026	CAD 399	\$ 281	0	0	0	0.00
	07/2026	€ 2,174	2,535	49	0	49	0.01
	07/2026	ILS 1,657	570	14	0	14	0.00
	07/2026	INR 84,062	891	3	0	3	0.00
	07/2026	NOK 1,395	150	9	0	9	0.00
	07/2026	PLN 601	165	5	0	5	0.00
	07/2026	SEK 2,520	273	12	0	12	0.00
	07/2026	\$ 370	BRL 1,930	3	0	3	0.00
	07/2026	446	COP 1,545,267	2	(2)	0	0.00
	07/2026	25,013	€ 21,785	0	(106)	(106)	(0.02)
	07/2026	7,604	£ 5,668	0	(81)	(81)	(0.01)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
DUB	07/2026	\$ 671	HUF 205,246	\$ 0	\$ (12)	\$ (12)	0.00
	07/2026	535	IDR 9,600,724	1	0	1	0.00
	07/2026	868	INR 84,062	21	0	21	0.00
	07/2026	99	KRW 149,351	0	(2)	(2)	0.00
	07/2026	274	SEK 2,530	0	(12)	(12)	0.00
	07/2026	26	TWD 824	0	0	0	0.00
	08/2026	ILS 3,254	\$ 1,134	41	0	41	0.01
	08/2026	\$ 129	ILS 382	0	0	0	0.00
	09/2026	CLP 3,310,721	\$ 3,699	106	0	106	0.02
	09/2026	IDR 20,045,271	1,110	0	(1)	(1)	0.00
	09/2026	INR 8,697	90	0	(1)	(1)	0.00
	09/2026	MXN 20,770	1,189	8	0	8	0.00
	09/2026	PEN 713	210	2	0	2	0.00
	09/2026	THB 14,718	445	0	(1)	(1)	0.00
	09/2026	\$ 473	IDR 8,433,627	0	(5)	(5)	0.00
	09/2026	394	MXN 6,821	0	(6)	(6)	0.00
	10/2026	COP 1,150,583	\$ 326	1	0	1	0.00
	11/2026	433,164	120	0	(2)	(2)	0.00
	12/2026	\$ 575	IDR 10,458,644	1	0	1	0.00
	07/2026	IDR 1,169,446	\$ 65	0	0	0	0.00
	07/2026	INR 10,931	116	0	0	0	0.00
	07/2026	PLN 610	164	2	0	2	0.00
	07/2026	\$ 77	INR 7,451	1	0	1	0.00
	07/2026	1,654	NOK 15,371	0	(101)	(101)	(0.01)
	07/2026	2,660	SGD 3,409	1	(25)	(24)	0.00
	07/2026	ZAR 35,891	\$ 2,217	31	0	31	0.00
	08/2026	SGD 1,009	782	0	0	0	0.00
	09/2026	IDR 17,005,590	944	1	0	1	0.00
	09/2026	\$ 230	IDR 4,178,688	2	0	2	0.00
	09/2026	116	INR 11,005	0	0	0	0.00
	09/2026	20,116	MXN 351,103	0	(150)	(150)	(0.02)
	09/2026	610	PEN 2,075	0	(4)	(4)	0.00
FAR	07/2026	BRL 6,547	\$ 1,291	26	0	26	0.00
	07/2026	CNH 3,612	534	2	0	2	0.00
	07/2026	£ 61,832	83,147	1,081	0	1,081	0.16
	07/2026	INR 7,902	84	0	0	0	0.00
	07/2026	¥ 161,263	1,015	23	0	23	0.00
	07/2026	PLN 1,722	467	9	0	9	0.00
	07/2026	SGD 14,935	11,703	157	(1)	156	0.02
	07/2026	\$ 1,094	CNH 7,440	2	0	2	0.00
	07/2026	351	£ 265	1	0	1	0.00
	07/2026	83	INR 7,902	1	0	1	0.00
	07/2026	3,272	¥ 529,424	0	(15)	(15)	0.00
	07/2026	1,195	PLN 4,362	0	(34)	(34)	(0.01)
	07/2026	ZAR 51,130	\$ 3,098	0	(16)	(16)	0.00
	08/2026	CNH 7,423	1,094	0	(2)	(2)	0.00
	08/2026	£ 265	351	0	(1)	(1)	0.00
	08/2026	ILS 2,059	719	28	0	28	0.00
	08/2026	¥ 528,039	3,272	15	0	15	0.00
	08/2026	\$ 227	SGD 293	1	0	1	0.00
	09/2026	PEN 902	\$ 263	0	(1)	(1)	0.00
	09/2026	\$ 40	INR 3,877	0	0	0	0.00
GLM	07/2026	BRL 1,948	\$ 377	1	0	1	0.00
	07/2026	KRW 192,278	125	0	0	0	0.00
	07/2026	PLN 1,481	397	3	0	3	0.00
	07/2026	\$ 557	BRL 2,809	0	(14)	(14)	0.00
	07/2026	5,478	CAD 7,795	16	0	16	0.00
	07/2026	176	COP 621,340	3	0	3	0.00
	07/2026	705	IDR 12,634,141	2	0	2	0.00
	07/2026	125	KRW 192,250	0	0	0	0.00
	07/2026	1,307	ZAR 21,580	8	0	8	0.00
	08/2026	CAD 7,784	\$ 5,478	0	(16)	(16)	0.00
	08/2026	\$ 1,274	BRL 6,509	0	(26)	(26)	0.00
	08/2026	317	INR 30,444	3	0	3	0.00
	09/2026	COP 2,675,728	\$ 728	0	(35)	(35)	(0.01)
	09/2026	IDR 12,708,128	705	0	0	0	0.00
	09/2026	MXN 113,901	6,488	11	0	11	0.00
	09/2026	THB 52,642	1,631	37	0	37	0.01
	09/2026	\$ 2,070	BRL 10,688	0	(35)	(35)	(0.01)
	09/2026	1,193	IDR 21,410,883	2	(9)	(7)	0.00
	09/2026	1,150	INR 110,561	10	0	10	0.00
	09/2026	728	MXN 12,652	0	(9)	(9)	0.00
IND JPM	11/2026	COP 639,297	\$ 176	0	(4)	(4)	0.00
	09/2026	INR 37,229	392	1	0	1	0.00
	07/2026	AUD 29,295	20,885	589	0	589	0.09
	07/2026	CHF 174	223	7	0	7	0.00
	07/2026	CNH 1,744	256	0	(1)	(1)	0.00
	07/2026	ILS 4,707	1,576	0	(4)	(4)	0.00
	07/2026	INR 19,985	212	1	0	1	0.00
	07/2026	KRW 59,416	38	0	0	0	0.00
	07/2026	NOK 2,349	237	0	0	0	0.00
	07/2026	NZD 1,294	738	7	(5)	2	0.00

Schedule of Investments Low Duration Global Investment Grade Credit Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MBC	07/2026	\$ 5,871	BRL 30,213	\$ 0	\$ (34)	\$ (34)	0.00
	07/2026	806	CNH 5,444	0	(4)	(4)	0.00
	07/2026	8,353	£ 6,224	0	(91)	(91)	(0.01)
	07/2026	2,026	HUF 619,587	0	(36)	(36)	(0.01)
	07/2026	73	IDR 1,310,441	0	0	0	0.00
	07/2026	2,907	ILS 8,231	0	(144)	(144)	(0.02)
	07/2026	212	INR 19,985	0	(1)	(1)	0.00
	07/2026	67	KRW 102,572	0	(1)	(1)	0.00
	07/2026	3,085	PLN 11,243	0	(94)	(94)	(0.01)
	07/2026	259	THB 8,673	2	0	2	0.00
	07/2026	753	ZAR 12,233	0	(8)	(8)	0.00
	08/2026	ILS 6,018	\$ 2,076	54	0	54	0.01
	08/2026	\$ 237	NOK 2,350	0	0	0	0.00
	09/2026	IDR 1,317,723	\$ 73	0	0	0	0.00
	09/2026	INR 165,766	1,738	1	(2)	(1)	0.00
	09/2026	MXN 92,565	5,284	20	0	20	0.00
	09/2026	THB 36,000	1,106	19	(3)	16	0.00
	09/2026	\$ 616	INR 58,731	0	0	0	0.00
	09/2026	553	MXN 9,649	0	(4)	(4)	0.00
	10/2026	BRL 30,878	\$ 5,871	34	0	34	0.01
	12/2026	MXN 3,015	172	2	0	2	0.00
	07/2026	AUD 122	87	3	0	3	0.00
	07/2026	CAD 1,670	1,173	0	(4)	(4)	0.00
	07/2026	CHF 5,155	6,515	136	(11)	125	0.02
	07/2026	COP 2,267,298	599	0	(56)	(56)	(0.01)
	07/2026	€ 21,632	25,051	319	0	319	0.05
	07/2026	£ 685	905	0	(4)	(4)	0.00
	07/2026	IDR 173,877	10	0	0	0	0.00
	07/2026	INR 10,974	116	0	0	0	0.00
	07/2026	KRW 2,056,690	1,357	28	0	28	0.00
	07/2026	NOK 758	76	0	0	0	0.00
	07/2026	\$ 25,519	AUD 36,911	98	(45)	53	0.01
	07/2026	600	BRL 3,114	2	0	2	0.00
	07/2026	1,008	CHF 799	0	(17)	(17)	0.00
	07/2026	99,815	€ 86,451	67	(1,043)	(976)	(0.14)
	07/2026	2,767	£ 2,090	7	0	7	0.00
	07/2026	179	INR 17,271	3	0	3	0.00
	07/2026	616	¥ 97,843	0	(14)	(14)	0.00
	07/2026	3,940	NOK 36,530	0	(248)	(248)	(0.04)
	07/2026	529	NZD 930	0	0	0	0.00
	08/2026	AUD 35,056	\$ 24,174	0	(99)	(99)	(0.01)
	08/2026	€ 7,366	8,378	0	(55)	(55)	(0.01)
	08/2026	ILS 1,220	408	0	(2)	(2)	0.00
	08/2026	\$ 76	NOK 758	0	0	0	0.00
	09/2026	THB 27,965	\$ 838	0	(10)	(10)	0.00
	09/2026	\$ 1,663	INR 159,283	9	(1)	8	0.00
	09/2026	379	MXN 6,684	1	0	1	0.00
MYI	09/2026	1,101	THB 35,800	0	(16)	(16)	0.00
	07/2026	£ 169	\$ 224	0	(1)	(1)	0.00
	07/2026	NOK 39,005	4,097	155	0	155	0.02
	07/2026	PLN 164	45	1	0	1	0.00
	07/2026	\$ 76	€ 66	0	0	0	0.00
NSL	07/2026	18	£ 13	0	0	0	0.00
	07/2026	656	IDR 11,694,444	0	(2)	(2)	0.00
	07/2026	181	INR 17,431	3	0	3	0.00
	07/2026	959	TRY 45,092	3	0	3	0.00
	09/2026	IDR 11,760,028	\$ 656	4	0	4	0.00
RBC	09/2026	\$ 289	IDR 5,148,910	0	(4)	(4)	0.00
	07/2026	SGD 544	\$ 420	0	0	0	0.00
SCX	07/2026	CNY 3,830	561	0	(1)	(1)	0.00
	07/2026	£ 1,651	2,206	15	0	15	0.00
	07/2026	¥ 743,628	4,651	76	0	76	0.01
	07/2026	NZD 442	250	0	(2)	(2)	0.00
	07/2026	\$ 6,500	€ 5,696	12	0	12	0.00
SOG	07/2026	6,223	£ 4,639	0	(66)	(66)	(0.01)
	07/2026	169	IDR 3,039,506	0	0	0	0.00
	07/2026	238	INR 22,856	3	0	3	0.00
	08/2026	789	75,618	6	0	6	0.00
	09/2026	IDR 11,924,014	\$ 661	0	0	0	0.00
	09/2026	THB 18,779	582	13	0	13	0.00
	09/2026	\$ 661	IDR 11,852,786	1	(5)	(4)	0.00
	07/2026	€ 284,645	\$ 332,050	6,616	0	6,616	0.96
	07/2026	\$ 88	CAD 125	0	0	0	0.00
	07/2026	231,729	€ 203,718	1,182	0	1,182	0.17
	07/2026	1,604	¥ 254,781	0	(36)	(36)	(0.01)
	07/2026	6,899	SGD 8,935	8	0	8	0.00
	08/2026	€ 203,718	\$ 232,044	0	(1,180)	(1,180)	(0.17)
	08/2026	SGD 8,376	6,482	0	(8)	(8)	0.00
SSB	07/2026	BRL 28,477	5,584	82	0	82	0.01
	07/2026	CAD 12,028	8,723	245	0	245	0.04
	07/2026	\$ 603	BRL 3,065	0	(11)	(11)	0.00
	07/2026	1,001	CAD 1,418	0	(1)	(1)	0.00
	07/2026	60,785	£ 45,984	248	0	248	0.04

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
UAG	08/2026	CAD 617	\$ 436	\$ 0	\$ 0	\$ 0	0.00
	08/2026	COP 13,896,662	3,643	0	(344)	(344)	(0.05)
	08/2026	€ 1,117	1,275	0	(4)	(4)	0.00
	08/2026	£ 45,984	60,784	0	(247)	(247)	(0.04)
	09/2026	PEN 25,292	7,374	0	(21)	(21)	0.00
	07/2026	PLN 612	167	5	0	5	0.00
	07/2026	SGD 2,169	1,672	0	(4)	(4)	0.00
	07/2026	\$ 3,867	€ 3,328	0	(62)	(62)	(0.01)
	09/2026	COP 30,359,354	\$ 7,919	0	(734)	(734)	(0.11)
	09/2026	MXN 1,390	79	0	0	0	0.00
	09/2026	THB 2,090	64	0	0	0	0.00
	09/2026	\$ 700	THB 22,922	0	(6)	(6)	0.00
WST	07/2026	4,812	CHF 3,885	4	0	4	0.00
	08/2026	CHF 3,871	\$ 4,812	0	(4)	(4)	0.00
				\$ 12,728	\$ (6,327)	\$ 6,401	0.93

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2026	€ 2,110	\$ 2,404	\$ 0	\$ (9)	\$ (9)	0.00
BSH	07/2026	\$ 225,682	€ 193,716	0	(4,205)	(4,205)	(0.61)
	07/2026	€ 38,169	\$ 43,763	124	0	124	0.02
CBK	07/2026	\$ 210,779	€ 180,781	0	(4,092)	(4,092)	(0.59)
	07/2026	€ 519	\$ 605	12	0	12	0.00
FAR	07/2026	\$ 938	€ 804	0	(19)	(19)	0.00
	07/2026	€ 37,824	\$ 43,139	0	(106)	(106)	(0.02)
JPM	08/2026	\$ 43,197	€ 37,824	106	0	106	0.01
	07/2026	€ 108,048	\$ 125,595	2,064	0	2,064	0.30
MBC	07/2026	155,967	180,204	2,188	(302)	1,886	0.27
	07/2026	\$ 87	€ 75	0	(1)	(1)	0.00
MYI	08/2026	€ 4,125	\$ 4,710	0	(12)	(12)	0.00
	08/2026	\$ 45,793	€ 40,263	302	0	302	0.04
RYL	07/2026	€ 19,986	\$ 22,908	57	0	57	0.01
	07/2026	19,986	22,908	57	0	57	0.01
SCX	07/2026	146,218	169,507	2,336	0	2,336	0.34
	07/2026	40,263	45,800	0	(234)	(234)	(0.03)
SOG	07/2026	\$ 225,977	€ 193,716	0	(4,501)	(4,501)	(0.65)
	08/2026	45,862	40,263	233	0	233	0.03
				\$ 7,479	\$ (13,481)	\$ (6,002)	(0.87)

As at 30 June 2026, the Institutional GBP (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 33,964	£ 25,299	\$ 0	\$ (386)	\$ (386)	(0.06)
BOA	07/2026	£ 69	\$ 92	1	0	1	0.00
BPS	07/2026	24,333	32,091	0	(205)	(205)	(0.03)
	07/2026	\$ 42,362	£ 31,656	25	(372)	(347)	(0.05)
BRC	08/2026	32,131	24,364	206	0	206	0.03
	07/2026	809	612	4	0	4	0.00
CBK	07/2026	358	267	0	(5)	(5)	0.00
	07/2026	£ 53	\$ 70	0	0	0	0.00
FAR	07/2026	\$ 2,226	£ 1,655	0	(29)	(29)	0.00
	08/2026	70	53	0	0	0	0.00
JPM	07/2026	37,084	27,637	0	(404)	(404)	(0.06)
MBC	07/2026	598	448	1	(4)	(3)	0.00
MYI	07/2026	80	60	0	(1)	(1)	0.00
NSL	07/2026	£ 5,618	\$ 7,393	0	(63)	(63)	(0.01)
	08/2026	\$ 7,393	£ 5,618	63	0	63	0.01
SCX	07/2026	£ 27,570	\$ 36,491	0	(101)	(101)	(0.01)
	07/2026	\$ 484	£ 362	0	(4)	(4)	0.00
SOG	08/2026	36,490	27,570	101	0	101	0.01
	07/2026	£ 27,550	\$ 36,393	0	(172)	(172)	(0.02)
SSB	08/2026	\$ 36,392	£ 27,550	172	0	172	0.02
	07/2026	£ 2,717	\$ 3,591	0	(15)	(15)	0.00
	08/2026	\$ 3,591	£ 2,717	15	0	15	0.00
				\$ 588	\$ (1,761)	\$ (1,173)	(0.17)

Schedule of Investments Low Duration Global Investment Grade Credit Fund (Cont.)

As at 30 June 2026, the Institutional NOK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 792	NOK 7,331	\$ 0	\$ (51)	\$ (51)	(0.01)
CBK	07/2026	792	7,332	0	(51)	(51)	(0.01)
JPM	07/2026	NOK 5,564	\$ 562	0	0	0	0.00
	08/2026	\$ 562	NOK 5,567	0	0	0	0.00
MBC	07/2026	NOK 7,149	\$ 719	0	(3)	(3)	0.00
	07/2026	\$ 734	NOK 6,802	0	(47)	(47)	(0.01)
	08/2026	719	7,152	3	0	3	0.01
SCX	07/2026	14	128	0	(1)	(1)	0.00
				\$ 3	\$ (153)	\$ (150)	(0.02)

As at 30 June 2026, the Institutional SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 10,618	SEK 98,200	\$ 0	\$ (472)	\$ (472)	(0.07)
CBK	07/2026	11,601	107,196	0	(525)	(525)	(0.07)
FAR	07/2026	SEK 63,215	\$ 6,515	0	(17)	(17)	0.00
	08/2026	\$ 6,515	SEK 63,103	17	0	17	0.00
MBC	07/2026	SEK 95,496	\$ 9,809	0	(58)	(58)	(0.01)
	07/2026	\$ 11,362	SEK 105,528	0	(458)	(458)	(0.07)
	08/2026	9,809	95,326	58	0	58	0.01
				\$ 75	\$ (1,530)	\$ (1,455)	(0.21)

As at 30 June 2026, the Institutional SGD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 3,397	SGD 4,331	\$ 0	\$ (48)	\$ (48)	(0.01)
BOA	07/2026	SGD 1,387	\$ 1,072	0	(1)	(1)	0.00
	07/2026	\$ 5,551	SGD 7,089	0	(71)	(71)	(0.01)
	08/2026	1,072	1,384	1	0	1	0.00
DUB	07/2026	SGD 1,073	\$ 830	0	0	0	0.00
	07/2026	\$ 3,866	SGD 4,932	0	(54)	(54)	(0.01)
	08/2026	830	1,071	0	0	0	0.00
FAR	07/2026	SGD 3,501	\$ 2,700	0	(7)	(7)	0.00
	07/2026	\$ 6,539	SGD 8,342	0	(89)	(89)	(0.01)
	08/2026	2,700	3,493	7	0	7	0.00
NSL	07/2026	SGD 757	\$ 585	0	(1)	(1)	0.00
	08/2026	\$ 585	SGD 755	1	0	1	0.00
SCX	07/2026	128	165	0	0	0	0.00
SOG	07/2026	SGD 17,358	\$ 13,398	0	(21)	(21)	0.00
	08/2026	\$ 13,398	SGD 17,318	22	0	22	0.00
				\$ 31	\$ (292)	\$ (261)	(0.04)
Total OTC Financial Derivative Instruments						\$ (1,247)	(0.18)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
OTHER FINANCIAL ASSETS			
Sberbank of Russia Via SB Capital S.A.			
5.125% due 29/10/2022 ^	\$ 1,400	\$ 84	0.01
5.250% due 23/05/2023 ^e)	500	30	0.01
Total Other Financial Assets		\$ 114	0.02
Total Investments		\$ 761,679	110.56
Other Current Assets & Liabilities		\$ (72,781)	(10.56)
Net Assets		\$ 688,898	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) When-issued security.
- (b) Zero coupon security.
- (c) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (d) Affiliated to the Fund.
- (e) Contingent convertible security.

(f) Restricted Securities (31 December 2025: 0.62%):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Flora Food Management BV	7.500%	31/10/2030	20/01/2026	\$ 1,056	\$ 1,027	0.15
Ford Credit Canada Co.	4.398	09/04/2029	06/01/2026	73	71	0.01
Grifols S.A.	7.500	01/05/2030	20/08/2025	744	733	0.11
Project Dorchester	4.610	04/01/2027	10/12/2025	582	572	0.08
RBC International	4.660	16/12/2028	18/11/2025	5,000	4,918	0.71
Sumitomo Mitsui Banking Corp.	4.238	15/06/2029	05/06/2026	3,400	3,397	0.49
				\$ 10,855	\$ 10,718	1.55

Security with an aggregate fair value of \$Nil (31 December 2025: \$349) has been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$25,047 (31 December 2025: \$31,362) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$11,620 (31 December 2025: \$3,550) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 688,450	\$ 23,691	\$ 712,141
Investment Funds	40,535	0	0	40,535
Repurchase Agreements	0	4,800	0	4,800
Financial Derivative Instruments ⁽³⁾	777	3,312	0	4,089
Other Financial Assets	0	114	0	114
Totals	\$ 41,312	\$ 696,676	\$ 23,691	\$ 761,679

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,278,875	\$ 23,392	\$ 1,302,267
Investment Funds	22,744	0	0	22,744
Repurchase Agreements	0	31,700	0	31,700
Financial Derivative Instruments ⁽³⁾	(693)	7,043	9	6,359
Other Financial Assets	0	0	114	114
Totals	\$ 22,051	\$ 1,317,618	\$ 23,515	\$ 1,363,184

(1) See Note 3 in the Notes to Financial Statements for additional information.

(2) Refer to the Schedule of Investments for additional information.

(3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (316)	\$ 430	\$ 114	\$ 691	\$ (560)	\$ 131
BOA	(576)	570	(6)	635	(630)	5
BPS	(4,059)	4,380	321	(160)	280	120
BRC	178	(260)	(82)	3,306	(3,650)	(344)
BSH	(4,169)	4,350	181	(345)	270	(75)
CBK	(477)	680	203	(31)	0	(31)
CIB	N/A	N/A	N/A	15	0	15
DUB	(296)	410	114	1	0	1
FAR	1,158	(1,250)	(92)	(2,058)	2,420	362
GLM	(52)	70	18	166	0	166
GST	9	0	9	(1)	0	(1)
IND	1	0	1	6	0	6
JPM	2,755	(3,090)	(335)	312	(270)	42
MBC	715	(750)	(35)	2,503	(2,720)	(217)
MYI	211	(250)	(39)	(71)	(70)	(141)
NSL	4	0	4	405	(310)	95
RYL	57	0	57	N/A	N/A	N/A
SCX	2,383	(2,570)	(187)	37	0	37
SOG	2,081	(2,140)	(59)	(564)	580	16
SSB	(53)	0	(53)	59	0	59
UAG	(801)	730	(71)	(51)	0	(51)

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	35.14	59.54
Transferable securities dealt in on another regulated market*	32.02	27.50
Other transferable securities	1.10	1.10
Investment funds	3.88	1.54
Repurchase agreements	0.46	2.15
Financial derivative instruments dealt in on a regulated market	0.20	0.01
Centrally cleared financial derivative instruments	0.68	0.36
OTC financial derivative instruments	2.18	0.95
Other financial assets	0.01	0.01
Other assets	24.33	6.84
Total Assets	100.00	100.00

* As per the list of markets, set out in appendix 1 to the Prospectus, which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Loan Participations and Assignments	1.47	0.43
Corporate Bonds & Notes	58.28	72.14
U.S. Government Agencies	16.00	8.85
U.S. Treasury Obligations	N/A	0.27
Non-Agency Mortgage-Backed Securities	8.61	1.78
Asset-Backed Securities	7.80	1.01
Sovereign Issues	10.96	12.80
Short-Term Instruments	0.25	0.62
Investment Funds	5.88	1.71
Repurchase Agreements	0.70	2.38
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.23	(0.12)
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	0.00	0.00
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.01)	0.00
Credit Default Swaps on Credit Indices — Buy Protection	(0.06)	(0.01)
Credit Default Swaps on Credit Indices — Sell Protection	0.06	0.01
Interest Rate Swaps	0.55	0.23
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.00	0.01
Written Options		
Credit Default Swaptions on Credit Indices	N/A	(0.01)
Foreign Currency Options	0.00	0.00
Interest Rate Swaptions	(0.07)	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.27	0.08
Forward Foreign Currency Contracts	0.93	(0.62)
Hedged Forward Foreign Currency Contracts	(1.31)	0.90
Other Financial Assets	0.02	0.01
Other Current Assets & Liabilities	(10.56)	(2.47)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES											
LOAN PARTICIPATIONS AND ASSIGNMENTS											
Altice France S.A. 8.735% - 8.736% due 30/10/2028	\$ 2,458	\$ 2,459	0.03	CaixaBank S.A. 4.818% due 22/04/2032	\$ 4,800	\$ 4,762	0.06	JPMorgan Chase & Co. 4.408% due 23/04/2030	\$ 28,900	\$ 28,658	0.34
9.048% due 14/05/2029	3,314	3,329	0.04	6.208% due 18/01/2029	10,100	10,336	0.12	Lloyds Banking Group PLC 3.574% due 07/11/2028	5,000	4,935	0.06
10.548% due 31/05/2031	16,475	16,854	0.20	6.684% due 13/09/2027	7,300	7,331	0.09	5.462% due 05/01/2028	1,300	1,307	0.02
Discovery Global Holdings, Inc. 6.144% due 03/06/2033	22,852	22,887	0.27	CBRE Europe Logistics Partners S.C.A. SICAV-SIF 3.875% due 28/05/2031	€ 7,200	8,268	0.10	Lower Ferry Re Ltd. 9.014% due 08/07/2030	900	900	0.01
FPS Finance Co. LLC 6.590% due 26/05/2028	800	800	0.01	CI Financial Corp. 4.625% due 12/12/2031	5,300	6,143	0.07	LPL Holdings, Inc. 5.700% due 20/05/2027	4,100	4,132	0.05
iHeartCommunications, Inc. TBD% due 01/05/2029	0	0	0.00	Citadel Finance LLC 4.750% due 14/02/2029	\$ 11,300	11,125	0.13	Marex Group PLC 5.680% due 21/04/2031	6,200	6,205	0.07
Jane Street Group LLC 5.666% due 15/12/2031	794	787	0.01	CoStar Group, Inc. 2.800% due 15/07/2030	34,220	30,798	0.36	5.829% due 08/05/2028	1,700	1,712	0.02
Lealand Finance Co. BV 3.000% - 4.758% due 31/12/2027	28	27	0.00	Credicorp Capital Sociedad Titulizadora S.A. 10.100% due 15/12/2043	PEN 492	159	0.00	Morgan Stanley 3.485% due 11/06/2030	€ 8,600	9,887	0.12
6.758% due 30/06/2027	8	8	0.00	Credit Agricole Opportunities Partners 6.520% due 20/03/2028 (h)	\$ 6,200	6,193	0.07	4.555% due 10/04/2030	\$ 14,600	14,509	0.17
Mercury Aggregator LP TBD% due 03/04/2027	152	0	0.00	Credit Agricole S.A. 4.631% due 11/09/2028	700	700	0.01	National Securities Clearing Corp. 4.350% due 09/06/2028	7,900	7,895	0.09
Poseidon Bidco SASU 7.504% due 13/03/2030	€ 1,600	531	0.01	4.848% due 11/09/2028	1,400	1,409	0.02	Nationwide Building Society 6.557% due 18/10/2027	14,000	14,080	0.17
Project Dorchester 4.610% due 04/01/2027 (h)	1,600	1,829	0.02	6.316% due 03/10/2029	5,900	6,093	0.07	NatWest Group PLC 4.445% due 08/05/2030	1,200	1,189	0.01
Republic of Panama 4.979% due 01/04/2027	8,100	9,323	0.11	Deutsche Bank AG 2.552% due 07/01/2028	4,500	4,456	0.05	4.892% due 18/05/2029	4,500	4,513	0.05
Subcalidora 8.041% due 14/08/2029	1,800	2,047	0.02	2.789% due 18/08/2027	€ 14,200	16,240	0.19	5.076% due 27/01/2030	8,600	8,657	0.10
Syniverse Holdings, Inc. 10.732% due 13/05/2027	\$ 1,570	1,369	0.02	5.706% due 08/02/2028	\$ 4,800	4,835	0.06	5.516% due 30/09/2028	700	708	0.01
TransDigm, Inc. 6.144% due 28/02/2031	11,188	11,202	0.13	6.720% due 18/01/2029	200	206	0.00	5.583% due 01/03/2028	2,700	2,720	0.03
U.S. Renal Care, Inc. 8.758% due 28/06/2028	242	239	0.00	6.819% due 20/11/2029	5,700	5,963	0.07	5.808% due 13/09/2029	2,000	2,044	0.02
Westmoreland Coal Co. 8.000% due 15/03/2029	4	2	0.00	Emirates NBD Bank PJSC 5.125% due 29/06/2031	36,600	36,600	0.43	Nissan Motor Acceptance Co. LLC 1.850% due 16/09/2026	4,800	4,758	0.06
		73,693	0.87	EPR Properties 4.500% due 01/06/2027	300	299	0.00	5.300% due 13/09/2027	1,036	1,033	0.01
CORPORATE BONDS & NOTES				4.750% due 15/12/2026	8	8	0.00	5.625% due 29/09/2028	800	799	0.01
BANKING & FINANCE				4.950% due 15/04/2028	34	34	0.00	5.688% due 13/09/2027	5,500	5,472	0.06
American Express Co. 4.444% due 03/05/2030	2,500	2,485	0.03	Equinix, Inc. 2.900% due 18/11/2026	100	99	0.00	6.125% due 30/09/2030	1,200	1,181	0.01
Athene Global Funding 3.204% due 23/02/2027	€ 14,700	16,840	0.20	Ford Motor Credit Co. LLC 2.900% due 16/02/2028	2,100	2,029	0.02	Nomura Holdings, Inc. 4.996% due 29/06/2029	3,300	3,308	0.04
Avolon Holdings Funding Ltd. 2.528% due 18/11/2027	\$ 589	572	0.01	3.815% due 02/11/2027	1,700	1,675	0.02	Omega Healthcare Investors, Inc. 5.200% due 01/07/2030	5,000	5,026	0.06
Banco Bilbao Vizcaya Argentaria S.A. 4.968% due 08/05/2031	6,200	6,192	0.07	4.125% due 17/08/2027	4,900	4,858	0.06	OneMain Finance Corp. 6.625% due 15/01/2028	11,900	12,082	0.14
5.381% due 13/03/2029	9,000	9,175	0.11	4.271% due 09/01/2027	6,500	6,482	0.08	Panama Infrastructure Receivable Purchaser PLC 0.000% due 05/04/2032 (d)	9,100	7,413	0.09
6.138% due 14/09/2028	2,200	2,241	0.03	5.078% due 05/11/2026	2,500	2,505	0.03	Principal Life Global Funding 4.950% due 27/11/2029	6,900	6,927	0.08
Banco Santander S.A. 4.250% due 11/04/2027	200	200	0.00	5.125% due 05/11/2026	5,300	5,307	0.06	Royal Bank of Canada 4.510% due 18/10/2027	1,900	1,900	0.02
4.379% due 12/04/2028	800	797	0.01	5.850% due 17/05/2027	2,200	2,217	0.03	Santander Holdings USA, Inc. 5.247% due 20/03/2029	2,000	2,021	0.02
5.552% due 14/03/2028	2,100	2,114	0.02	7.350% due 04/11/2027	3,700	3,803	0.04	5.473% due 20/03/2029	2,200	2,222	0.03
5.565% due 17/01/2030	2,400	2,461	0.03	GA Global Funding Trust 5.400% due 13/01/2030	6,700	6,727	0.08	Santander UK Group Holdings PLC 3.823% due 03/11/2028	740	732	0.01
6.527% due 07/11/2027	4,800	4,835	0.06	Gaci First Investment Co. 4.875% due 14/05/2029	52,100	51,937	0.61	4.320% due 22/09/2029	4,100	4,058	0.05
6.607% due 07/11/2028	1,500	1,568	0.02	GAIF Bond Issuer Pty. Ltd. 5.617% due 30/06/2032	AUD 23,200	16,143	0.19	5.694% due 15/04/2031	3,200	3,283	0.04
Bank Leumi Le-Israel B.M. 5.343% due 29/06/2029	6,500	6,527	0.08	Genpact UK Finco PLC 4.950% due 18/11/2030	\$ 8,000	7,880	0.09	SBA Tower Trust 4.831% due 15/10/2054	2,500	2,501	0.03
Bank of America Corp. 4.477% due 23/04/2030	13,900	13,814	0.16	GLP Capital LP 4.000% due 15/01/2030	100	96	0.00	SLM Student Loan Trust 2.951% due 15/12/2033	€ 1,846	1,999	0.02
Bank of Montreal 4.309% due 01/06/2027	CAD 800	570	0.01	4.000% due 15/01/2031	300	283	0.00	Societe Generale S.A. 4.857% due 07/07/2029 (a)	\$ 7,500	7,499	0.09
Bank of Nova Scotia 4.247% due 02/02/2030	\$ 700	692	0.01	5.300% due 15/01/2029	14,688	14,766	0.17	SRC Sukuk Ltd. 4.375% due 02/04/2029	12,000	11,856	0.14
Barclays PLC 4.837% due 10/09/2028	1,200	1,202	0.01	5.750% due 01/06/2028	500	506	0.01	Starwood Property Trust, Inc. 5.250% due 15/10/2028	1,900	1,892	0.02
4.972% due 16/05/2029	2,000	2,008	0.02	6.750% due 01/12/2033	300	318	0.00	5.750% due 15/01/2031	8,600	8,557	0.10
5.501% due 09/08/2028	1,000	1,009	0.01	Goldman Sachs Bank USA 4.656% due 03/06/2029	17,600	17,614	0.21	6.125% due 01/06/2031	5,800	5,834	0.07
6.496% due 13/09/2027	2,900	2,911	0.03	Goldman Sachs Group, Inc. 4.148% due 21/01/2029	4,500	4,462	0.05	Stellantis Finance U.S., Inc. 5.350% due 17/03/2028	3,105	3,114	0.04
7.385% due 02/11/2028	500	517	0.01	Goodman Australia Finance Pty. Ltd. 4.250% due 03/05/2030	€ 5,000	5,877	0.07	Synchrony Financial 5.019% due 29/07/2029	3,800	3,804	0.04
BPCE S.A. 5.184% due 02/06/2032	16,700	16,676	0.20	GSG Bidco Ltd. 4.700% due 15/06/2031	8,400	9,526	0.11	Titanium Bondco SARR (6.250% PIK) 6.250% due 14/01/2031 (b)	€ 9,089	1,521	0.02
6.612% due 19/10/2027	16,950	17,052	0.20	HSBC Holdings PLC 4.041% due 13/03/2028	\$ 3,100	3,089	0.04	Toronto-Dominion Bank 4.361% due 23/04/2029	\$ 14,800	14,724	0.17
				5.887% due 14/08/2027	200	200	0.00	5.376% due 21/10/2027	CAD 1,300	943	0.01
				Intesa Sanpaolo SpA 4.000% due 23/09/2029	5,100	4,986	0.06	UBS AG 4.678% due 29/11/2030	\$ 11,500	11,482	0.13
				5.000% due 29/06/2030	5,300	5,307	0.06	UBS Group AG 4.194% due 01/04/2031	4,100	4,003	0.05
				7.200% due 28/11/2033	700	788	0.01				
				Iridium Capital PLC 9.250% due 18/06/2029	€ 2,200	2,733	0.03				
				Jackson National Life Global Funding 4.603% due 14/01/2028	\$ 2,200	2,198	0.03				

Schedule of Investments Low Duration Income Fund (cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
4.214% due 10/04/2030	\$ 27,300	\$ 26,855	0.32	DISH DBS Corp.				United Airlines Pass-Through Trust			
6.246% due 22/09/2029	16,600	17,123	0.20	5.250% due 01/12/2026	\$ 29,790	\$ 29,490	0.35	2.700% due 01/11/2033	\$ 282	\$ 258	0.00
6.327% due 22/12/2027	3,100	3,126	0.04	5.750% due 01/12/2028	4,520	4,382	0.05	3.100% due 07/01/2030	1,544	1,513	0.02
VICI Properties LP				Enbridge, Inc.				3.500% due 01/09/2031	310	300	0.00
3.750% due 15/02/2027	8,800	8,746	0.10	4.200% due 20/11/2028	6,500	6,443	0.08	4.150% due 25/02/2033	428	416	0.01
3.875% due 15/02/2029	7,100	6,900	0.08	Energy Transfer LP				5.875% due 15/04/2029	2,863	2,898	0.03
4.500% due 15/01/2028	4,325	4,297	0.05	6.050% due 01/12/2026	7,300	7,347	0.09	Venture Global Calcasieu Pass LLC			
4.625% due 01/12/2029	4,900	4,811	0.06	Flora Food Management BV				3.875% due 15/08/2029	300	286	0.00
4.750% due 01/04/2028	2,600	2,599	0.03	6.875% due 02/07/2029	€ 1,600	1,789	0.02	Venture Global LNG, Inc.			
Wells Fargo & Co.				Flutter Treasury DAC				9.500% due 01/02/2029	13,100	14,106	0.17
0.000% due 23/07/2029	€ 3,000	3,402	0.04	5.000% due 29/04/2029	10,000	11,693	0.14	9.875% due 01/02/2032	200	214	0.00
		792,681	9.31	6.125% due 04/06/2031	€ 4,600	6,102	0.07	Volkswagen Group of America Finance LLC			
				FMC Corp.				4.550% due 11/09/2028	1,800	1,790	0.02
INDUSTRIALS				8.000% due 01/06/2031	\$ 900	937	0.01	Windstream Services LLC			
Alaska Airlines Pass-Through Trust				Gartner, Inc.				8.250% due 01/10/2031	5,900	6,225	0.07
4.800% due 15/02/2029	\$ 2,275	2,276	0.03	4.950% due 20/03/2031	10,400	10,115	0.12			524,482	6.16
Altice France S.A.				Imperial Brands Finance PLC							
6.500% due 15/04/2032	124	120	0.00	3.500% due 26/07/2026	200	200	0.00	UTILITIES			
6.875% due 15/10/2030	205	199	0.00	3.875% due 02/08/2033	€ 6,800	7,711	0.09	Edison International			
9.500% due 01/11/2029	1,067	1,084	0.01	JetBlue Pass-Through Trust				5.000% due 05/05/2028	3,500	3,505	0.04
Altrad Investment Authority S.A.S.				4.000% due 15/05/2034	\$ 2,112	2,006	0.02	5.750% due 15/06/2027	1,277	1,285	0.02
3.704% due 23/06/2029	€ 3,600	4,120	0.05	JT International Financial Services BV				6.250% due 15/03/2030	900	925	0.01
American Airlines Pass-Through Trust				3.625% due 11/04/2034	€ 4,200	4,748	0.06	ENEL Finance International NV			
3.000% due 15/04/2030	\$ 165	160	0.00	Maple Parent Holdings Corp.				2.125% due 12/07/2028	2,000	1,904	0.02
3.375% due 01/11/2028	45	44	0.00	3.495% due 26/03/2028	7,500	8,613	0.10	4.125% due 30/09/2028	4,900	4,842	0.06
AppLovin Corp.				Mitchells & Butlers Finance PLC				4.375% due 30/09/2030	9,400	9,237	0.11
5.125% due 01/12/2029	1,600	1,614	0.02	6.013% due 15/12/2030	£ 19	25	0.00	NorthWestern Corp.			
AptarGroup, Inc.				Motorola Solutions, Inc.				5.073% due 21/03/2030	5,200	5,252	0.06
4.750% due 30/03/2031	600	594	0.01	2.300% due 15/11/2030	\$ 4,383	3,955	0.05	Pacific Gas & Electric Co.			
Bacardi-Martini BV				MPLX LP				2.100% due 01/08/2027	16,720	16,284	0.19
5.550% due 01/02/2030	5,100	5,195	0.06	4.800% due 15/02/2031	2,300	2,292	0.03	2.500% due 01/02/2031	2,200	1,975	0.02
BAT International Finance PLC				Nissan Motor Co. Ltd.				3.300% due 15/03/2027	773	766	0.01
3.375% due 11/05/2029	€ 5,700	6,538	0.08	4.345% due 17/09/2027	6,500	6,398	0.08	3.300% due 01/12/2027	20,052	19,681	0.23
5.931% due 02/02/2029	\$ 200	206	0.00	4.810% due 17/09/2030	300	280	0.00	3.750% due 01/07/2028	1,459	1,434	0.02
Baxter International, Inc.				7.500% due 17/07/2030	1,700	1,754	0.02	4.200% due 01/03/2029	200	197	0.00
4.450% due 15/02/2029	2,000	1,978	0.02	NPC Ukrenargo				4.550% due 01/07/2030	1,917	1,888	0.02
4.900% due 15/12/2030	3,900	3,872	0.05	6.875% due 09/11/2028	200	195	0.00	5.000% due 04/06/2028	6,700	6,738	0.08
Bayer U.S. Finance LLC				NTT Finance Corp.				5.050% due 15/11/2031	13,000	12,991	0.15
4.375% due 15/12/2028	9,300	9,202	0.11	4.741% due 31/03/2028 (a)	2,000	2,001	0.02	5.450% due 15/06/2027	3,720	3,749	0.04
6.125% due 21/11/2026	11,100	11,158	0.13	4.828% due 01/11/2029 (a)	1,900	1,899	0.02	5.550% due 15/05/2029	3,200	3,267	0.04
Beignet Investor LLC				4.876% due 16/07/2030	5,600	5,589	0.07	6.100% due 15/01/2029	7,000	7,209	0.09
6.581% due 30/05/2049	63,130	64,434	0.76	Petroleos de Venezuela S.A.				Pinnacle West Capital Corp.			
Boeing Co.				6.000% due 16/05/2024 ^	220	83	0.00	4.650% due 01/06/2029	5,500	5,502	0.07
3.250% due 01/02/2028	2,600	2,546	0.03	Petroleos Mexicanos				Rio Oil Finance Trust			
6.259% due 01/05/2027	4,400	4,459	0.05	5.950% due 28/01/2031	2,800	2,769	0.03	8.200% due 06/04/2028	441	453	0.01
6.298% due 01/05/2029	5,900	6,143	0.07	6.700% due 16/02/2032	1,731	1,747	0.02	9.750% due 06/01/2027	117	119	0.00
Burberry Group PLC				QatarEnergy				Southern California Edison Co.			
5.750% due 20/06/2030	£ 12,930	17,329	0.20	4.625% due 23/06/2029	11,700	11,629	0.14	4.700% due 01/06/2027	3,035	3,035	0.04
Carvana Co.				RD Michigan Property Owner LLC				4.950% due 15/09/2031	2,900	2,894	0.03
9.000% due 01/06/2030	\$ 4,411	4,564	0.05	7.500% due 30/03/2045	101,064	100,785	1.19	5.250% due 15/03/2030	3,400	3,439	0.04
9.000% due 01/06/2031	3,992	4,408	0.05	Repsol E&P Capital Markets U.S. LLC				5.850% due 01/11/2027	9,800	9,948	0.12
CDW LLC				5.204% due 16/09/2030	500	503	0.01	Sprint Capital Corp.			
2.670% due 01/12/2026	6,460	6,408	0.08	Robert Bosch Finance LLC				6.875% due 15/11/2028	5,000	5,239	0.06
Cenovus Energy, Inc.				3.250% due 21/05/2029	€ 6,200	7,104	0.08	SW Finance PLC			
4.650% due 20/03/2031	1,760	1,738	0.02	Rogers Communications, Inc.				1.625% due 30/03/2027	£ 13,303	17,198	0.20
Centene Corp.				3.650% due 31/03/2027	CAD 2,000	1,415	0.02	7.750% due 31/10/2031	8,200	11,301	0.13
2.450% due 15/07/2028	3,268	3,107	0.04	Rolls-Royce PLC				Uniti Group LP			
2.625% due 01/08/2031	200	174	0.00	5.750% due 15/10/2027	\$ 7,000	7,088	0.08	6.500% due 15/02/2029	\$ 1,775	1,762	0.02
3.000% due 15/10/2030	397	360	0.00	SoftBank Group Corp.						164,019	1.93
3.375% due 15/02/2030	4,395	4,099	0.05	7.625% due 22/10/2029	5,800	5,960	0.07	Total Corporate Bonds & Notes		1,481,182	17.40
4.250% due 15/12/2027	100	100	0.00	Spirit Airlines Pass-Through Trust				CONVERTIBLE BONDS & NOTES			
4.625% due 15/12/2029	12,609	12,238	0.14	4.100% due 01/10/2029	327	317	0.00	Ubisoft Entertainment S.A.			
CGI, Inc.				TD SYNEX Corp.				2.375% due 15/11/2028	€ 5,200	5,841	0.07
1.450% due 14/09/2026	2,000	1,989	0.02	4.300% due 17/01/2029	4,900	4,840	0.06	U.S. GOVERNMENT AGENCIES			
4.950% due 14/03/2030	4,700	4,683	0.06	Tennessee Gas Pipeline Co. LLC				Freddie Mac			
Chpe LLC				2.900% due 01/03/2030	1,900	1,781	0.02	3.750% due 25/09/2055	\$ 5,209	4,812	0.06
4.875% due 30/06/2031	5,800	5,790	0.07	Thames Water Super Senior Issuer PLC				4.000% due 25/08/2056	43,281	41,754	0.49
5.100% due 30/06/2033	5,200	5,188	0.06	9.750% due 10/10/2027	£ 134	189	0.00	4.750% due 25/07/2056	8,907	8,756	0.10
Cogent Communications Group LLC				Topaz Solar Farms LLC				Ginnie Mae			
7.000% due 15/06/2027	1,300	1,291	0.02	4.875% due 30/09/2039	\$ 30	26	0.00	4.359% due 20/03/2071	1,979	1,991	0.02
CommonSpirit Health				5.750% due 30/09/2039	164	162	0.00	4.409% due 20/09/2055	3,532	3,544	0.04
4.352% due 01/09/2030	1,700	1,663	0.02	U.S. Renal Care, Inc.				4.411% due 20/02/2070	135	136	0.00
Delta Air Lines Pass-Through Trust				10.625% due 28/06/2028	14	13	0.00	4.511% due 20/02/2067	357	359	0.00
2.000% due 10/12/2029	160	155	0.00	Ubisoft Entertainment S.A.				4.559% due 20/11/2055	5,148	5,165	0.06
Discovery Communications LLC				0.878% due 24/11/2027	€ 19,200	19,425	0.23	4.609% due 20/10/2055	2,987	3,006	0.04
3.950% due 20/03/2028	3,500	3,450	0.04								

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
NON-AGENCY MORTGAGE-BACKED SECURITIES											
4.661% due 20/03/2066	\$ 390	\$ 392	0.00	20 Times Square Trust				Harvest Funding PLC			
5.500% due 20/07/2053 - 20/08/2053	16,114	16,311	0.19	3.203% due 15/05/2035	\$ 3,800	\$ 3,587	0.04	4.643% due 15/11/2069	£ 31,700	\$ 42,080	0.49
Ginnie Mae, TBA				280 Park Avenue Mortgage Trust				Hawksmoor Mortgage Funding PLC			
2.500% due 01/07/2056	900	769	0.01	4.992% due 15/09/2034	9,300	9,278	0.11	4.587% due 25/02/2057	28,000	37,208	0.44
3.000% due 01/07/2056	3,500	3,107	0.04	AFG Trust				HomeBank Mortgage Trust			
3.500% due 01/07/2056	5,000	4,491	0.05	5.262% due 10/10/2057	AUD 44,400	30,680	0.36	4.383% due 25/03/2035	\$ 1,510	1,242	0.01
4.000% due 01/07/2056	5,000	4,649	0.06	Aran Funding DAC				4.573% due 25/10/2035	100	98	0.00
4.500% due 01/08/2056	14,400	13,821	0.16	3.379% due 24/12/2065	€ 16,937	19,395	0.23	HSI Asset Securitization Corp. Trust			
5.000% due 01/07/2056 - 01/08/2056	45,200	44,526	0.52	Atlas Funding PLC				4.483% due 25/08/2035	264	253	0.00
5.500% due 01/07/2056	6,850	6,885	0.08	4.563% due 20/01/2068	£ 20,000	26,597	0.31	JPMorgan Alternative Loan Trust			
6.000% due 01/09/2056	120,000	122,235	1.44	Avon Finance PLC				4.363% due 25/03/2036	1,948	1,668	0.02
6.500% due 01/07/2056 - 01/08/2056	118,900	123,126	1.45	4.646% due 28/12/2049	5,170	6,865	0.08	JPMorgan Chase Commercial Mortgage Securities Trust			
Uniform Mortgage-Backed Security				Banc of America Funding Trust				5.973% due 15/02/2035	2,509	2,424	0.03
3.500% due 01/11/2047	68	63	0.00	4.114% due 20/10/2036	\$ 5,817	1,829	0.02	Jubilee Place BV			
4.000% due 01/11/2042 - 01/03/2049	1,187	1,140	0.01	Banc of America Merrill Lynch Trust				3.127% due 18/09/2062	€ 7,018	8,033	0.09
5.000% due 01/10/2054 - 01/05/2056	290,273	286,005	3.36	4.325% due 15/08/2046	680	614	0.01	Jupiter Mortgage PLC			
Uniform Mortgage-Backed Security, TBA				Barclays Commercial Mortgage Securities Trust				6.747% due 20/07/2055	£ 2,500	3,303	0.04
2.500% due 01/08/2056	23,300	19,465	0.23	3.966% due 10/08/2033	624	584	0.01	La Trobe Financial Capital Markets Trust			
3.000% due 01/08/2056	20,350	17,736	0.21	Bear Stearns ALT-A Trust				5.000% due 15/08/2057	AUD 18,821	13,034	0.15
3.500% due 01/08/2056	68,950	62,515	0.74	4.495% due 25/09/2035	2,090	674	0.01	5.050% due 15/05/2057	615	426	0.01
4.000% due 01/07/2056 - 01/09/2056	447,450	417,924	4.91	Bear Stearns Structured Products, Inc. Trust				5.167% due 13/11/2057	16,900	11,710	0.14
4.500% due 01/08/2056	321,560	307,806	3.62	4.750% due 26/01/2036	3,146	2,196	0.03	5.507% due 13/11/2057	24,200	16,777	0.20
5.000% due 01/07/2056 - 01/08/2056	745,020	731,297	8.59	Benchmark Mortgage Trust				Landmark Mortgage Securities PLC			
5.500% due 01/07/2056 - 01/08/2056	660,400	661,640	7.78	4.203% due 10/10/2051	3,054	3,049	0.04	2.757% due 17/06/2038	€ 565	641	0.01
6.000% due 01/07/2056 - 01/09/2056	880,930	897,011	10.54	Blackwattle RMBS Trust				4.066% due 17/06/2039	£ 3,610	4,747	0.06
6.500% due 01/07/2056 - 01/08/2056	1,051,300	1,086,768	12.77	5.050% due 12/02/2058 (a)	AUD 23,300	16,142	0.19	4.146% due 17/04/2044	1,635	2,138	0.03
7.000% due 01/08/2056	10,700	11,246	0.13	Bletchley Park Funding PLC				Lehman Mortgage Trust			
		4,910,451	57.70	4.604% due 27/07/2070	£ 1,387	1,844	0.02	6.000% due 25/07/2036	\$ 127	58	0.00
U.S. TREASURY OBLIGATIONS				Brants Bridge PLC				Lehman XS Trust			
U.S. Treasury Bonds				4.647% due 14/06/2066	1,411	1,875	0.02	4.163% due 25/08/2046	4,740	4,693	0.06
2.875% due 15/05/2049	4,900	3,481	0.04	ChaseFlex Trust				Liberty Trust			
4.625% due 15/11/2045	9,634	9,254	0.11	4.443% due 25/05/2037	\$ 9	8	0.00	5.012% due 10/10/2058	AUD 15,669	10,852	0.13
4.625% due 15/02/2046	4,900	4,705	0.06	Chevy Chase Funding LLC Mortgage-Backed Certificates				5.305% due 25/04/2058	18,124	12,570	0.15
4.625% due 15/05/2054	36,600	34,766	0.41	3.855% due 25/08/2035	687	574	0.01	Luminent Mortgage Trust			
4.750% due 15/02/2056	25,850	25,117	0.29	Commercial Mortgage Trust				4.296% due 25/04/2036	\$ 2,878	1,842	0.02
4.875% due 15/08/2045	1,751	1,738	0.02	4.921% due 15/09/2033	2,800	2,655	0.03	Merrill Lynch Mortgage Investors Trust			
U.S. Treasury Inflation Protected Securities (f)				Countrywide Alternative Loan Trust				4.453% due 25/08/2036	1,178	1,185	0.01
0.125% due 15/10/2026	18,032	17,935	0.21	4.174% due 20/03/2046	8	7	0.00	Merrion Square Residential DAC			
0.125% due 15/01/2031	256	236	0.00	4.223% due 25/03/2036	29	28	0.00	3.378% due 24/03/2081	€ 15,245	17,487	0.21
0.125% due 15/07/2031	248	228	0.00	4.263% due 25/12/2046	1,377	1,199	0.01	MortgageIT Trust			
0.250% due 15/07/2029	5,469	5,218	0.06	4.323% due 25/08/2035	279	273	0.00	4.283% due 25/12/2035	\$ 8	8	0.00
0.250% due 15/02/2050	1,424	803	0.01	4.323% due 25/02/2037	2,925	2,447	0.03	Natixis Commercial Mortgage Securities Trust			
0.375% due 15/01/2027	244	241	0.00	4.490% due 25/08/2035	632	572	0.01	3.858% due 10/04/2037	480	460	0.01
0.375% due 15/07/2027	68	67	0.00	5.244% due 25/11/2035	3	3	0.00	Newgate Funding PLC			
0.625% due 15/07/2032	10,084	9,342	0.11	5.784% due 25/11/2035	3	3	0.00	3.001% due 15/12/2050	€ 162	184	0.00
0.750% due 15/07/2028	1,287	1,258	0.02	6.250% due 25/04/2037	1,469	637	0.01	4.026% due 15/12/2050	£ 3,849	5,028	0.06
0.750% due 15/02/2042	442	338	0.00	6.250% due 25/08/2037	197	86	0.00	Opteum Mortgage Acceptance Corp. Asset-Backed Pass-Through Certificates			
0.750% due 15/02/2045	1,131	804	0.01	Countrywide Home Loan Reperforming REMIC Trust				4.513% due 25/11/2035	\$ 1,180	1,170	0.01
0.875% due 15/01/2029	2,605	2,535	0.03	4.103% due 25/06/2035	68	67	0.00	Pepper Prime Trust			
0.875% due 15/02/2047	1,793	1,261	0.02	Credit Suisse Mortgage Capital Certificates				4.999% due 12/04/2067	AUD 1,072	743	0.01
1.000% due 15/02/2046	703	516	0.01	5.594% due 15/07/2032	15,277	15,190	0.18	PHH Alternative Mortgage Trust			
1.000% due 15/02/2048	1,890	1,346	0.02	Credit Suisse Mortgage Capital Mortgage-Backed Trust				6.000% due 25/02/2037	\$ 2,522	2,112	0.02
1.000% due 15/02/2049	3,718	2,613	0.03	6.000% due 25/04/2036	2,381	484	0.01	Project Cashmere			
1.125% due 15/01/2033	6,594	6,239	0.07	CSAIL Commercial Mortgage Trust				4.543% due 30/12/2057 (a)	AUD 51,000	35,217	0.41
1.375% due 15/07/2033	34,531	33,133	0.39	4.142% due 15/08/2051	18,710	18,672	0.22	5.713% due 30/12/2057 (a)	7,000	4,839	0.06
1.375% due 15/02/2044	143	117	0.00	EMF-UK PLC				5.863% due 30/12/2057 (a)	4,400	3,041	0.04
1.500% due 15/02/2053	4,256	3,237	0.04	5.686% due 13/03/2046	£ 4,239	5,590	0.07	6.163% due 30/12/2057 (a)	2,900	2,005	0.02
1.625% due 15/04/2030	3,451	3,410	0.04	Eurosail PLC				6.563% due 30/12/2057 (a)	2,200	1,521	0.02
1.750% due 15/01/2034	7,148	6,986	0.08	2.801% due 10/09/2044	€ 1,472	1,680	0.02	Residential Accredit Loans, Inc. Trust			
1.875% due 15/07/2034	48,064	47,386	0.56	FirstMac Mortgage Funding Trust				4.123% due 25/07/2036	\$ 933	887	0.01
2.125% due 15/02/2040	308	297	0.00	5.380% due 11/05/2058	AUD 52,900	36,691	0.43	4.263% due 25/08/2037	223	218	0.00
2.125% due 15/02/2041	152	145	0.00	Frontier Mortgage Funding PLC				Residential Asset Securitization Trust			
U.S. Treasury Notes				4.532% due 20/12/2066	£ 37,300	49,548	0.58	6.609% due 25/02/2037	10,618	2,349	0.03
2.375% due 31/03/2029	15,600	14,883	0.17	GreenPoint Mortgage Funding Trust				Residential Funding Mortgage Securities, Inc. Trust			
2.875% due 15/05/2032	4,500	4,179	0.05	4.163% due 25/05/2037	\$ 1,436	1,447	0.02	6.250% due 25/08/2036	830	701	0.01
4.000% due 31/07/2032	35,200	34,695	0.41	GS Mortgage-Backed Securities Trust				Resimac Premier Trust			
4.125% due 15/02/2036	6,110	5,962	0.07	3.133% due 24/11/2067	€ 27,100	31,065	0.36	5.093% due 11/02/2058	AUD 5,100	3,534	0.04
		284,471	3.34	3.750% due 25/10/2057	\$ 2,117	2,074	0.02	5.423% due 11/02/2058	27,200	18,847	0.22
				GSR Mortgage Loan Trust				RMAC PLC			
				6.000% due 25/05/2037	122	86	0.00	4.947% due 15/02/2047	£ 12,219	16,226	0.19
				HarborView Mortgage Loan Trust				RMAC Securities PLC			
				4.134% due 19/09/2037	1,188	1,053	0.01	4.049% due 12/06/2044	\$ 2,128	2,074	0.02
				Harbour PLC				Santander Residential FT			
				4.797% due 28/10/2054	£ 10,112	13,464	0.16	3.088% due 18/10/2068	€ 19,763	22,653	0.27

Schedule of Investments Low Duration Income Fund (cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Sapphire Trust Central Finance				Fulvia SPV SRL				GSAA Home Equity Trust			
4.999% due 12/02/2067 AUD 334 \$	232	0.00		3.030% due 23/12/2041 € 15,598 \$	17,869	0.21		4.143% due 25/03/2036 \$ 2,124 \$	676	0.01	
4.999% due 12/12/2067 20,193	13,985	0.16		Golden Bar Securitisation SRL				4.263% due 25/08/2036 9,601	3,051	0.04	
5.131% due 12/03/2068 8,700	6,028	0.07		5.286% due 22/09/2043 899	1,050	0.01		GSAMP Trust			
5.570% due 14/01/2066 1,829	1,271	0.01		5.986% due 22/09/2043 450	525	0.01		3.903% due 25/12/2036 77	38	0.00	
Southern Pacific Securities PLC				Hill FL BV				4.483% due 25/11/2035 3,000	2,632	0.03	
2.881% due 10/03/2044 € 610	695	0.01		2.909% due 18/10/2033 12,400	14,179	0.17		Home Equity Mortgage Loan Asset-Backed Trust			
Stratton BTL Mortgage Funding PLC				2.939% due 18/06/2034 18,800	21,518	0.25		4.083% due 25/07/2037 326	180	0.00	
4.747% due 20/01/2054 £ 3,000	3,983	0.05		Metro Finance Trust				4.163% due 25/07/2037 4,371	2,412	0.03	
Stratton Mortgage Funding PLC				5.370% due 16/02/2033 AUD 21,777	15,088	0.18		HSI Asset Securitization Corp. Trust			
4.649% due 28/06/2050 5,152	6,841	0.08		Panorama Auto Trust				3.903% due 25/12/2036 7,057	6,241	0.07	
4.721% due 25/06/2049 15,418	20,473	0.24		5.230% due 20/04/2034 31,701	21,948	0.26		4.143% due 25/01/2037 2,539	1,754	0.02	
5.496% due 20/06/2060 8,000	10,634	0.12		5.270% due 15/03/2033 11,592	8,034	0.09		IXIS Real Estate Capital Trust			
Structured Adjustable Rate Mortgage Loan Trust				5.367% due 20/05/2034 55,000	38,105	0.45		4.223% due 25/01/2037 3,379	1,061	0.01	
4.882% due 25/09/2034 \$ 104	102	0.00		Pepper SPARKZ Trust				JPMorgan Mortgage Acquisition Trust			
Structured Asset Mortgage Investments Trust				5.300% due 15/01/2033 4,071	2,822	0.03		4.063% due 25/03/2037 1,200	1,168	0.01	
5.244% due 25/08/2047 4,328	3,759	0.04		SC Sweden SARL				Long Beach Mortgage Loan Trust			
TBW Mortgage-Backed Trust				2.825% due 25/12/2039 € 13,600	15,567	0.18		4.043% due 25/06/2036 491	470	0.01	
5.965% due 25/07/2037 101	28	0.00		VCL Multi-Compartment S.A.				4.223% due 25/10/2036 7,207	2,232	0.03	
Thornburg Mortgage Securities Trust				2.394% due 21/03/2033 35,000	40,037	0.47		4.363% due 25/01/2036 5,468	4,937	0.06	
4.778% due 25/12/2042 41	39	0.00			373,551	4.39		Merrill Lynch First Franklin Mortgage Loan Trust			
Towd Point Mortgage Funding PLC								4.263% due 25/06/2037 621	625	0.01	
4.672% due 20/07/2053 £ 19,020	25,260	0.30		CMBS OTHER				Merrill Lynch Mortgage Investors Trust			
5.147% due 20/02/2054 9,813	13,052	0.15		BDS LLC				4.043% due 25/05/2037 3,678	1,840	0.02	
6.147% due 20/07/2053 600	799	0.01		4.921% due 17/10/2042 \$ 8,800	8,807	0.10		4.063% due 25/08/2037 118	114	0.00	
7.247% due 20/07/2053 600	797	0.01		Dwight Issuer LLC				Morgan Stanley ABS Capital, Inc. Trust			
8.247% due 20/07/2053 600	799	0.01		5.000% due 18/01/2044 (a)	25,100	0.30		3.546% due 25/01/2035 1,330	1,155	0.01	
Tower Bridge Funding PLC				LRECS LLC				3.963% due 25/05/2037 800	445	0.01	
4.627% due 20/05/2066 942	1,251	0.01		5.139% due 19/08/2043 24,000	24,008	0.28		4.063% due 25/06/2036 1,472	1,317	0.02	
Trinity Square PLC					57,946	0.68		5.763% due 25/07/2037 1,765	1,451	0.02	
4.647% due 15/07/2059 19,502	25,903	0.30		HOME EQUITY OTHER				New Century Home Equity Loan Trust			
5.047% due 15/07/2059 3,017	4,009	0.05		Aames Mortgage Investment Trust				4.483% due 25/10/2035 2,052	2,051	0.02	
Triton Bond Trust				4.678% due 25/10/2035 2,200	2,115	0.03		NovaStar Mortgage Funding Trust			
5.000% due 15/02/2058 AUD 3,619	2,506	0.03		Accredited Mortgage Loan Trust				3.963% due 25/01/2037 8,015	2,583	0.03	
5.250% due 15/02/2058 42,100	29,082	0.34		4.633% due 25/09/2035 1,313	1,285	0.02		5.338% due 25/12/2034 2,010	1,965	0.02	
WaMu Mortgage Pass-Through Certificates Trust				ACE Securities Corp. Home Equity Loan Trust				Option One Mortgage Loan Trust			
4.208% due 25/02/2037 \$ 529	504	0.01		3.983% due 25/10/2036 3,980	1,505	0.02		4.263% due 25/03/2037 4,354	2,104	0.02	
4.523% due 25/01/2045 39	38	0.00		4.203% due 25/05/2037 11,953	1,718	0.02		4.528% due 25/08/2035 825	808	0.01	
Washington Mutual Mortgage Pass-Through Certificates Trust				4.323% due 25/02/2037 4,933	2,023	0.02		Park Place Securities, Inc. Asset-Backed Pass-Through Certificates			
6.000% due 25/04/2037 3,609	3,035	0.04		Aegis Asset-Backed Securities Trust Mortgage Pass-Through Certificates				4.543% due 25/09/2035 5,200	4,787	0.06	
Wells Fargo Alternative Loan Trust				5.713% due 25/06/2034 1,291	1,251	0.01		4.693% due 25/05/2035 3,907	3,737	0.04	
6.500% due 25/07/2037 2,270	2,054	0.02		Amortizing Residential Collateral Trust				4.708% due 25/09/2035 1,200	1,083	0.01	
Wells Fargo Commercial Mortgage Trust				4.463% due 25/10/2031 88	87	0.00		4.738% due 25/07/2035 400	352	0.00	
5.761% due 15/09/2040 4,300	4,245	0.05		Argent Securities, Inc. Asset-Backed Pass-Through Certificates				5.338% due 25/02/2035 2,736	2,713	0.03	
Winchester PLC				4.528% due 25/10/2035 98	92	0.00		5.638% due 25/09/2034 1,517	1,492	0.02	
4.637% due 21/10/2056 £ 7,012	9,315	0.11		Asset-Backed Securities Corp. Home Equity Loan Trust				People's Choice Home Loan Securities Trust			
	819,817	9.63		2.863% due 25/07/2036 142	142	0.00		5.788% due 25/10/2034 477	411	0.01	
ASSET-BACKED SECURITIES				3.531% due 25/05/2036 4,927	4,783	0.06		Renaissance Home Equity Loan Trust			
AUTOMOBILE ABS OTHER				Bayview Financial Acquisition Trust				5.580% due 25/11/2036 1,235	366	0.00	
Angle Asset Finance Radian Trust				4.292% due 28/05/2037 1,495	1,387	0.02		6.566% due 25/02/2036 501	433	0.01	
5.500% due 16/03/2033 AUD 8,609	5,979	0.07		Bayview Financial Asset Trust				SG Mortgage Securities Trust			
Auto ABS Italian Stella Loans SRL				5.263% due 25/03/2037 319	329	0.00		4.183% due 25/10/2036 300	247	0.00	
2.953% due 26/12/2041 € 29,200	33,444	0.39		Carrington Mortgage Loan Trust				Soundview Home Loan Trust			
Auto ABS Spanish Loans				4.243% due 25/08/2036 1,000	861	0.01		4.003% due 25/11/2036 10,296	2,691	0.03	
4.421% due 28/02/2032 337	386	0.01		4.753% due 25/06/2035 1,625	1,635	0.02		Structured Asset Investment Loan Trust			
BBVA Consumer Auto				5.563% due 25/05/2035 3,600	3,127	0.04		4.483% due 25/01/2036 253	245	0.00	
2.819% due 25/02/2042 11,500	13,160	0.16		Citigroup Mortgage Loan Trust, Inc.				4.763% due 25/09/2034 1,590	1,570	0.02	
3.117% due 19/03/2038 7,116	8,162	0.10		4.023% due 25/03/2037 6,941	6,349	0.07		Structured Asset Securities Corp. Mortgage Loan Trust			
Chesapeake Funding DAC				4.393% due 25/02/2035 1,224	1,165	0.01		3.993% due 25/05/2047 106	105	0.00	
4.082% due 15/07/2027 \$ 11,600	11,599	0.14		Countrywide Asset-Backed Certificates Trust, Inc.				4.163% due 25/06/2037 6,482	4,247	0.05	
4.260% due 15/12/2028 1,900	1,899	0.02		4.043% due 25/12/2046 756	707	0.01		4.738% due 25/05/2035 2,558	2,497	0.03	
Driver Australia Ten				4.043% due 25/06/2047 1,411	1,321	0.02		7.513% due 25/11/2035 3,000	2,791	0.03	
5.450% due 21/02/2033 AUD 13,819	9,594	0.11		4.183% due 25/05/2047 5,277	5,221	0.06		Terwin Mortgage Trust			
E-Carat DE				4.203% due 25/05/2037 2,282	2,210	0.03		5.143% due 25/03/2035 406	409	0.01	
2.634% due 25/10/2034 € 10,700	12,243	0.14		4.288% due 25/08/2036 287	283	0.00		WaMu Asset-Backed Certificates WaMu Trust			
FACT S.A.				4.483% due 25/05/2036 1,706	1,630	0.02		4.053% due 25/05/2037 3,705	3,360	0.04	
2.915% due 20/04/2033 12,503	14,316	0.17		4.963% due 25/10/2035 213	213	0.00		Wells Fargo Home Equity Asset-Backed Securities Trust			
First Mobility SARL				4.963% due 25/11/2035 5,000	4,738	0.06		4.513% due 25/12/2035 112	112	0.00	
2.809% due 14/10/2032 15,836	18,133	0.21		5.263% due 25/10/2047 9,916	8,651	0.10		5.488% due 25/11/2035 992	993	0.01	
First Mobility Swiss Lease				Fieldstone Mortgage Investment Trust					144,586	1.70	
2.959% due 23/09/2033 39,357	45,058	0.53		4.543% due 25/12/2035 12,460	11,352	0.13		HOME EQUITY SEQUENTIAL			
FTA Santander Consumer Spain Auto				Fremont Home Loan Trust				Credit-Based Asset Servicing & Securitization LLC			
3.236% due 22/09/2039 2,474	2,836	0.03		4.063% due 25/10/2036 1,164	455	0.01		3.089% due 25/01/2037 15,507	4,187	0.05	
								Saxon Asset Securities Trust			
								4.103% due 25/10/2046 698	694	0.01	
									4,881	0.06	

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
OTHER ABS				Golden Bar Securitisation SRL				Tikehau CLO DAC			
AlbaCore Euro CLO DAC				3.136% due 20/12/2044	€ 17,790	\$ 20,392	0.24	3.483% due			
3.194% due 15/07/2035	€ 18,032	\$ 20,666	0.24	Grosvenor Place CLO DAC				20/04/2038	€ 13,600	\$ 15,571	0.18
Aqueduct European CLO DAC				3.383% due 15/08/2039	13,300	15,221	0.18	Toro European CLO DAC			
3.511% due 15/07/2039 (a)	22,400	25,610	0.30	Harvest CLO DAC				3.093% due			
4.121% due 15/07/2039 (a)	4,150	4,745	0.06	3.464% due 15/10/2038	20,580	23,566	0.28	15/02/2034	1,018	1,165	0.01
Arbour CLO DAC				3.523% due 25/07/2037 (a)	17,000	19,436	0.23	Trinitas CLO Ltd.			
3.453% due 15/08/2038	9,300	10,634	0.12	4.063% due 25/07/2037 (a)	4,800	5,488	0.06	4.715% due			
Ares European CLO DAC				Hayfin Emerald CLO DAC				20/07/2035	\$ 11,100	11,100	0.13
3.512% due 15/07/2037	24,600	28,125	0.33	3.449% due 17/11/2037	13,100	15,001	0.18	Voya Euro CLO DAC			
Atlantic Avenue Ltd.				3.454% due 15/10/2038	12,400	14,189	0.17	3.174% due			
5.053% due 15/10/2038	\$ 29,800	29,899	0.35	ICG Euro CLO DAC				15/10/2034	€ 12,700	14,529	0.17
Bain Capital Credit CLO Ltd.				3.455% due 26/01/2038	16,200	18,540	0.22			1,081,221	12.70
4.762% due 21/10/2034	10,400	10,413	0.12	Indigo Credit Management DAC				WHOLE LOAN COLLATERAL			
Ballyrock CLO Ltd.				3.404% due 15/07/2038	18,300	20,955	0.25	Curzon Mortgages PLC			
5.177% due 25/07/2037	5,100	5,113	0.06	Invesco Euro CLO DAC				4.592% due			
Barings Euro CLO DAC				3.277% due 15/07/2037	10,100	11,561	0.14	28/07/2049	£ 33,300	44,214	0.52
3.164% due 15/10/2034	€ 14,965	17,125	0.20	3.454% due 22/10/2036	17,000	19,459	0.23	First Franklin Mortgage Loan Trust			
3.164% due 15/04/2036	16,063	18,380	0.22	Latitude Australia Personal Loans Trust				4.003% due			
3.184% due 15/10/2034	4,999	5,727	0.07	5.303% due 17/09/2033 AUD 7,712		5,347	0.06	25/10/2036	\$ 269	171	0.00
3.426% due 15/08/2039	12,200	13,959	0.16	Lyra Music Assets Delaware LP				4.168% due			
3.444% due 21/10/2038	19,800	22,671	0.27	5.760% due 22/12/2064	\$ 21,455	21,604	0.25	25/04/2036	1,000	813	0.01
Bayfront IABS Pte Ltd.				Madison Park Euro Funding DAC				Lehman XS Trust			
4.904% due 11/04/2048	\$ 11,543	11,521	0.14	3.004% due 15/07/2032	€ 4,438	5,080	0.06	4.283% due			
Bayfront Infrastructure Capital Pte Ltd.				3.384% due 15/07/2036	12,800	14,628	0.17	25/05/2046	1,150	1,086	0.01
4.941% due 11/04/2045	3,984	3,976	0.05	MV Credit Euro CLO DAC				6.063% due			
4.951% due 11/04/2045	3,984	3,977	0.05	3.583% due 15/02/2038	14,300	16,362	0.19	25/12/2037	1,429	1,481	0.02
5.026% due 11/04/2043	1,274	1,274	0.01	Neuberger Berman Loan Advisers Euro CLO DAC				6.500% due			
5.051% due 11/04/2043	3,963	3,966	0.05	3.414% due 15/07/2039	18,700	21,406	0.25	25/06/2046	41	36	0.00
BBVA Consumer FTA				Ocean Trails CLO				Residential Asset Mortgage Products Trust			
2.849% due 20/05/2039	€ 7,221	8,250	0.10	4.973% due 15/10/2034	\$ 1,000	1,001	0.01	4.843% due			
Blackrock European CLO DAC				OCP Euro CLO DAC				25/03/2035	1,420	1,418	0.02
3.118% due 19/07/2035	11,078	12,681	0.15	3.158% due 20/04/2035	€ 5,000	5,722	0.07	Specialty Underwriting & Residential Finance Trust			
3.158% due 20/01/2036	4,500	5,150	0.06	3.468% due 20/10/2039	12,400	14,188	0.17	3.963% due			
BlueMountain Euro CLO DAC				3.513% due 15/04/2037	25,300	28,925	0.34	25/11/2037	1,334	722	0.01
3.204% due 15/10/2035	2,100	2,405	0.03	4.063% due 15/04/2037	3,800	4,345	0.05			49,941	0.59
Bosphorus CLO DAC				Palmer Square BDC CLO Ltd.						1,712,126	20.12
3.407% due 12/12/2032	50	57	0.00	5.273% due 15/07/2037	\$ 8,700	8,705	0.10	SOVEREIGN ISSUES			
Boyce Park CLO Ltd.				Palmer Square European Loan Funding DAC				Argentina Government International Bond			
4.672% due 21/04/2035	\$ 29,600	29,620	0.35	3.054% due 15/10/2034	€ 11,329	12,951	0.15	0.750% due			
Cairn CLO DAC				3.273% due 15/05/2034	10,550	12,077	0.14	09/07/2030	6,564	5,466	0.06
3.434% due 15/01/2040	€ 12,000	13,731	0.16	3.983% due 15/08/2033	1,500	1,719	0.02	1.000% due			
Capital Four CLO DAC				4.173% due 15/05/2034	600	688	0.01	09/07/2029	84	76	0.00
3.394% due 15/04/2038	18,400	21,039	0.25	Penta CLO DAC				3.500% due			
Carlyle Euro CLO DAC				3.015% due 25/07/2036	6,700	7,668	0.09	09/07/2041	3,463	2,597	0.03
3.493% due 15/08/2038	3,500	4,010	0.05	Pepper Iberia Consumer				4.125% due			
Castlelake Aircraft Structured Trust				3.142% due 25/04/2037	4,500	5,144	0.06	09/07/2035	7,232	5,756	0.07
5.465% due 15/08/2050	\$ 8,977	8,930	0.10	Planet Fitness Master Issuer LLC				Australia Government International Bond			
5.783% due 15/02/2050	6,219	6,245	0.07	5.274% due 06/12/2055	\$ 3,092	3,071	0.04	1.750% due			
College Avenue Student Loans LLC				Plenti PL & Green ABS Trust				21/06/2051	AUD 2,500	890	0.01
4.130% due 26/12/2047	10	10	0.00	5.276% due 11/07/2037 AUD 3,719		2,574	0.03	Brazil Government International Bond			
4.963% due 26/12/2047	10	10	0.00	Providus CLO DAC				4.000% due			
Cumulus Static CLO DAC				3.189% due 20/05/2034	€ 20,000	22,895	0.27	23/04/2030	€ 25,800	29,604	0.35
3.483% due 15/11/2033	€ 6,400	7,323	0.09	3.374% due 15/07/2038	19,100	21,840	0.26	Colombia Government International Bond			
CVC Cordatus Loan Fund DAC				3.415% due 20/11/2038	26,400	30,198	0.35	3.750% due			
3.341% due 15/12/2034	10,000	11,442	0.13	3.513% due 15/11/2039	14,300	16,368	0.19	19/09/2028	4,600	5,233	0.06
CVC Cordatus Opportunity Loan Fund DAC				3.995% due 20/11/2038	7,700	8,819	0.10	4.500% due			
3.123% due 15/08/2033	5,772	6,597	0.08	RIN LLC				26/11/2030	27,200	31,204	0.37
Dartry Park CLO DAC				5.044% due 20/07/2037 (a)	\$ 25,000	25,000	0.29	5.375% due			
2.963% due 28/01/2034	14,112	16,147	0.19	5.194% due 20/07/2037 (a)	500	500	0.01	21/01/2029	\$ 14,800	14,773	0.17
DB Master Finance LLC				5.344% due 20/07/2037 (a)	2,900	2,900	0.03	Colombian TES			
4.030% due 20/11/2047	\$ 2,202	2,181	0.03	5.594% due 20/07/2037 (a)	1,800	1,797	0.02	6.500% due			
Domino's Pizza Master Issuer LLC				Rockfield Park CLO DAC				22/01/2031 (f)	COP 5,059,755	1,455	0.02
2.662% due 25/04/2051	1,848	1,757	0.02	3.143% due 16/07/2034	€ 19,117	21,873	0.26	11.000% due			
3.151% due 25/04/2051	973	893	0.01	SC Germany S.A., Compartment Consumer				22/08/2029	44,554,500	12,543	0.15
3.668% due 25/10/2049	5,184	4,982	0.06	2.859% due 14/12/2038	5,169	5,928	0.07	11.750% due			
Dryden Euro CLO DAC				SLM Student Loan Trust				24/01/2035	110,464,700	31,469	0.37
3.218% due 18/10/2034	€ 7,000	8,010	0.09	2.565% due 25/10/2039	332	355	0.00	12.500% due			
Fair Oaks Loan Funding DAC				2.715% due 25/07/2039	926	1,003	0.01	27/02/2030	95,844,100	27,976	0.33
3.084% due 15/04/2034	9,098	10,416	0.12	SMB Private Education Loan Trust				12.750% due			
Flexicommmercial ABS Trust				3.500% due 16/12/2041	\$ 477	471	0.01	28/11/2040	44,930,100	13,596	0.16
5.550% due 14/06/2031 AUD 2,984		2,073	0.02	St. Paul's CLO DAC				13.250% due			
GAMMA Sociedade de Titularizacao de Creditos S.A.				2.995% due 25/04/2030	€ 7,735	8,848	0.10	09/02/2033	44,027,900	13,475	0.16
2.918% due 25/10/2035	€ 7,257	8,304	0.10	3.090% due 17/01/2032	6,562	7,509	0.09	Costa Rica Government International Bond			
3.095% due 25/02/2034	6,583	7,555	0.09	3.145% due 25/10/2035	12,700	14,532	0.17	5.500% due			
3.158% due 23/12/2036	15,100	17,288	0.20	Taco Bell Funding LLC				21/11/2030	€ 4,000	4,812	0.06
				1.946% due 25/08/2051	\$ 16,408	16,120	0.19				

Schedule of Investments Low Duration Income Fund (cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Eagle Funding Luxco SARL				COMMON STOCKS				NIGERIA TREASURY BILLS			
1.500% due 17/08/2030 \$	19,550	\$ 19,654	0.23	COMMUNICATION SERVICES				21.097% due			
Egypt Government International Bond				Clear Channel Outdoor				07/07/2026 (d)(e) NGN	235,400	\$ 171	0.00
19.698% due 14/10/2030 EGP	880,900	17,070	0.20	Holdings, Inc. (c)	173,174	\$ 419	0.00	21.137% due			
21.954% due 04/03/2028	428,000	8,445	0.10	iHeartMedia, Inc. 'A' (c)	36,558	157	0.00	06/10/2026 (d)(e)	156,594	108	0.00
Emirate of Abu Dhabi Government International Bond				iHeartMedia, Inc. 'B' (c)	32,182	119	0.00	21.241% due			
4.625% due 20/04/2033 \$	11,000	10,964	0.13	SES S.A. (c)	45,580	689	0.01	14/07/2026 (d)(e)	391,485	283	0.01
4.875% due 30/04/2029	15,300	15,414	0.18	Uniti Group, Inc. (c)	148	2	0.00	21.322% due			
Export-Import Bank of Korea						1,386	0.01	28/07/2026 (d)(e)	187,913	135	0.00
0.000% due				FINANCIALS				21.450% due			
27/01/2027 (d)	2,100	4,132	0.05	Adler Group S.A. (c)	1,601,197	0	0.00	07/07/2026 (d)(e)	294,300	214	0.00
Israel Government International Bond				HEALTH CARE				21.480% due			
5.375% due 19/02/2030	16,200	16,429	0.19	Amsurg Escrow (c)	45,588	42	0.00	28/07/2026 (d)(e)	234,900	168	0.00
Japan Government International Bond				INDUSTRIALS				21.587% due			
1.800% due 20/03/2054 ¥	144,000	569	0.01	Westmoreland Mining				04/08/2026 (d)(e)	88,300	63	0.00
2.100% due 20/09/2054	479,950	2,038	0.02	LLC (c)(h)	149	1	0.00	21.625% due			
2.200% due 20/06/2054	64,000	279	0.00	Westmoreland Mining				11/08/2026 (d)(e)	537,000	382	0.01
2.300% due 20/12/2054	433,850	1,932	0.02	LLC 'L' (c)(h)	149	0	0.00	21.638% due			
2.400% due 20/03/2045	284,000	1,474	0.02			1	0.00	11/08/2026 (d)(e)	353,200	251	0.00
2.400% due 20/03/2055	599,300	2,733	0.03	INFORMATION TECHNOLOGY				21.659% due			
2.700% due 20/09/2045	435,050	2,352	0.03	NVIDIA Corp.	2,325	465	0.01	25/08/2026 (d)(e)	206,000	145	0.00
3.200% due 20/09/2055	2,899,850	15,666	0.18	Unity Bancorp, Inc. (c)	432	5	0.00	21.675% due			
3.400% due 20/12/2055	1,219,400	6,848	0.08			470	0.01	18/08/2026 (d)(e)	117,700	83	0.00
3.700% due 20/03/2056	630,000	3,746	0.04			1,899	0.02	21.676% due			
Kuwait Government International Bond				WARRANTS				11/08/2026 (d)(e)	529,600	376	0.01
4.016% due 09/10/2028 \$	16,800	16,584	0.20	Windstream Holdings II				21.690% due			
4.804% due				LLC - Exp. 01/08/2035	84	1	0.00	07/07/2026 (d)(e)	268,400	195	0.00
20/04/2033 (h)	13,500	13,477	0.16	PREFERRED SECURITIES				21.699% due			
Mexico Government International Bond				Windstream Holdings LLC				25/08/2026 (d)(e)	161,000	113	0.00
3.500% due 19/09/2029 €	7,100	8,065	0.10	11.000%	3	3	0.00	21.704% due			
Peru Government International Bond								01/09/2026 (d)(e)	161,000	113	0.00
5.350% due 12/08/2040 PEN	1,522	390	0.00	SHORT-TERM INSTRUMENTS					2,800	0.03	
6.150% due 12/08/2032	4,088	1,298	0.02	SHORT-TERM NOTES				Total Short-Term Instruments	21,445	0.25	
Qatar Government International Bond				Discovery Global Holdings, Inc.				Total Transferable Securities	\$ 9,757,382	114.65	
4.800% due 08/04/2033 \$	8,900	8,948	0.11	3.75% due 15/03/2027 \$	14,900	14,806	0.17				
Romania Government International Bond				Kona Spc Ltd.							
2.000% due 14/04/2033 €	1,300	1,223	0.01	5.718% due 15/09/2026 €	1,500	1,716	0.02				
5.250% due 10/03/2030	14,700	17,462	0.21			16,522	0.19				
5.250% due 30/05/2032	3,630	4,237	0.05	EGYPT TREASURY BILLS							
5.375% due 22/03/2031	1,010	1,197	0.01	23.650% due							
5.375% due 07/06/2033	9,900	11,436	0.13	13/10/2026 (d)(e) EGP	40,900	780	0.01				
Saudi Arabia Government International Bond				24.000% due							
4.125% due 12/01/2029 \$	14,700	14,491	0.17	13/10/2026 (d)(e)	56,000	1,069	0.01				
South Africa Government International Bond				24.060% due							
7.000% due 28/02/2031 ZAR	2,800	165	0.00	20/10/2026 (d)(e)	14,400	274	0.01				
8.500% due 31/01/2037	39,000	2,370	0.03			2,123	0.03				
8.875% due 28/02/2035	112,700	7,126	0.08								
9.000% due 31/01/2040	12,600	778	0.01								
Turkey Government International Bond											
5.250% due 13/03/2030 \$	800	777	0.01								
40.305% due 06/09/2028 TRY	11,400	246	0.00								
40.760% due 19/08/2026	800	17	0.00								
40.760% due 17/05/2028	176,800	3,826	0.05								
Venezuela Government International Bond											
8.250% due											
13/10/2024 ^	\$ 2,000	910	0.01								
9.000% due											
07/05/2023 ^	1,600	760	0.01								
		446,453	5.25								

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BOS	3.660%	30/06/2026	01/07/2026	\$ 784,000	U.S. Treasury Notes 0.375% - 4.000% due 30/09/2027 - 31/12/2027	\$ (799,741)	\$ 784,000	\$ 784,080	9.22
	3.720	30/06/2026	01/07/2026	703,100	U.S. Treasury Notes 1.625% - 3.500% due 15/08/2029 - 30/09/2029	(716,887)	703,100	703,173	8.26
CEW	2.240	10/06/2026	02/07/2026	CAD 200,000	Province of Ontario 2.800% due 02/06/2048	(147,213)	140,969	141,152	1.66
	2.240	18/06/2026	02/07/2026	70,000	Province of Ontario 3.750% due 02/12/2053	(16,132)	49,339	49,379	0.58
					Province of Quebec 4.400% due 01/12/2055	(34,377)			

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
	2.240%	16/06/2026	07/07/2026	CAD 450,000	Province of Ontario 2.550% - 2.900% due 02/12/2046 - 02/12/2052	\$ (275,261)	\$ 317,181	\$ 317,474	3.73
					Province of Quebec 2.850% due 01/12/2053	(51,715)			
	2.240	25/06/2026	08/07/2026	102,508	Province of Quebec 3.500% - 4.400% due 01/12/2045 - 01/12/2055	(73,865)	72,252	72,279	0.85
	2.240	30/06/2026	08/07/2026	147,492	Province of Ontario 3.450% - 3.500% due 02/06/2043 - 02/06/2045	(106,467)	103,959	103,965	1.22
	2.270	25/06/2026	02/07/2026	80,000	Province of Ontario 2.800% due 02/06/2048	(57,389)	56,388	56,409	0.66
	2.270	24/06/2026	08/07/2026	146,238	Province of Quebec 4.400% due 01/12/2055	(103,130)	103,075	103,120	1.21
					Province of Ontario 4.650% due 02/06/2041	(3,059)			
	2.270	25/06/2026	08/07/2026	153,762	Province of Quebec 4.400% due 01/12/2055	(110,810)	108,379	108,419	1.27
Total Repurchase Agreements						\$ (2,496,046)	\$ 2,438,642	\$ 2,439,450	28.66

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 10-Year Bond September Futures	Long	09/2026	806	\$ 879	0.01
Euro-Bobl September Futures	Short	09/2026	123	(72)	0.00
Euro-Bund 10-Year Bond September Futures	Short	09/2026	132	(203)	0.00
Euro-Schatz September Futures	Short	09/2026	242	(25)	0.00
U.S. Treasury 5-Year Note September Futures	Long	09/2026	6,722	2,208	0.02
U.S. Treasury 10-Year Note September Futures	Long	09/2026	10,692	4,011	0.05
U.S. Treasury 10-Year Note September Futures	Short	09/2026	1,334	(1,718)	(0.02)
U.S. Treasury 30-Year Bond September Futures	Short	09/2026	708	(1,793)	(0.02)
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2026	273	(414)	(0.01)
United Kingdom Long Gilt September Futures	Long	09/2026	1,203	3,418	0.04
				\$ 6,291	0.07
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 6,291	0.07

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
AT&T, Inc.	1.000%	20/06/2028	\$ 600	\$ 10	0.00
Barclays PLC	1.000	20/12/2030	€ 12,500	(1)	0.00
Danske Bank A/S	1.000	20/12/2030	20,000	37	0.00
Ford Motor Credit Co. LLC	5.000	20/06/2027	\$ 200	(2)	0.00
Lloyds Banking Group PLC	1.000	20/12/2030	€ 16,600	(6)	0.00
Oracle Corp.	1.000	20/06/2030	\$ 2,800	(103)	0.00
Rolls-Royce PLC	1.000	20/06/2027	€ 1,100	114	0.00
Verizon Communications, Inc.	1.000	20/12/2026	\$ 400	(8)	0.00
Verizon Communications, Inc.	1.000	20/06/2028	3,400	48	0.00
Verizon Communications, Inc.	1.000	20/12/2028	900	15	0.00
				\$ 104	0.00

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-36 5-Year Index	1.000%	20/12/2026	\$ 9,108	\$ 437	0.01
CDX.EM-38 5-Year Index	1.000	20/12/2027	800	74	0.00
CDX.EM-39 5-Year Index	1.000	20/06/2028	100	8	0.00
CDX.EM-40 5-Year Index	1.000	20/12/2028	3,000	165	0.00
CDX.EM-41 5-Year Index	1.000	20/06/2029	600	27	0.00
CDX.EM-42 5-Year Index	1.000	20/12/2029	700	24	0.00
CDX.EM-44 5-Year Index	1.000	20/12/2030	300	6	0.00
CDX.EM-45 5-Year Index	1.000	20/06/2031	36,860	44	0.00
CDX.HY-37 5-Year Index	5.000	20/12/2026	2,185	(77)	0.00

Schedule of Investments Low Duration Income Fund (Cont.)

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-39 5-Year Index	5.000%	20/12/2027	\$ 480	\$ 15	0.00
CDX.HY-44 5-Year Index	5.000	20/06/2030	980	7	0.00
CDX.HY-45 5-Year Index	5.000	20/12/2030	26,186	170	0.00
CDX.HY-46 5-Year Index	5.000	20/06/2031	122,800	1,497	0.02
CDX.IG-46 5-Year Index	1.000	20/06/2031	130,660	47	0.00
				\$ 2,444	0.03

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	3.500%	18/03/2028	£ 91,200	\$ 874	0.01
Pay	1-Day GBP-SONIO Compounded-OIS	3.500	18/03/2031	75,000	(852)	(0.01)
Receive	1-Day GBP-SONIO Compounded-OIS	3.700	28/03/2034	1,400	68	0.00
Receive	1-Day GBP-SONIO Compounded-OIS	4.500	18/03/2056	1,620	84	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	15/03/2029	¥ 8,473,000	(16)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.176	27/04/2027	550,000	6	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	15/06/2032	1,467,200	106	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.500	15/03/2042	702,000	196	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.700	18/09/2029	7,040,000	96	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.711	27/04/2042	130,000	38	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.000	18/09/2034	3,620,000	536	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.250	18/06/2035	732,000	145	0.00
Pay	1-Day USD-SOFR Compounded-OIS	0.500	16/06/2028	\$ 10,869	(237)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2027	3,600	(38)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2029	4,070	103	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.000	16/12/2030	20,713	3,273	0.04
Receive	1-Day USD-SOFR Compounded-OIS	1.235	12/05/2028	1,100	67	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.250	17/06/2030	4,400	256	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.250	15/06/2032	22,690	(1,432)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	1.250	16/12/2050	12,600	5,106	0.06
Receive	1-Day USD-SOFR Compounded-OIS	1.250	16/06/2051	8,700	2,987	0.04
Pay	1-Day USD-SOFR Compounded-OIS	1.317	16/12/2050	400	(187)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.360	15/02/2027	6,700	120	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.360	20/07/2031	1,400	186	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.370	19/07/2031	900	119	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.380	04/01/2027	3,600	(52)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.418	20/01/2027	1,300	(20)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.425	18/01/2027	2,500	(35)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.438	22/01/2051	9,000	(4,147)	(0.05)
Receive	1-Day USD-SOFR Compounded-OIS	1.450	17/02/2027	6,300	106	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.450	16/07/2031	2,000	261	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.500	15/12/2028	7,919	(690)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.500	18/12/2029	1,200	69	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.500	17/06/2050	7,700	4,620	0.06
Pay	1-Day USD-SOFR Compounded-OIS	1.518	20/01/2029	800	(52)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.570	12/01/2027	1,400	(18)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.580	16/02/2027	2,800	(36)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.580	13/01/2051	9,300	(4,141)	(0.05)
Pay	1-Day USD-SOFR Compounded-OIS	1.600	15/02/2027	26,800	(325)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.625	06/01/2030	300	31	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.630	26/01/2029	1,300	(80)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.700	17/02/2027	25,000	(266)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.730	24/02/2032	1,600	(181)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2029	3,538	(1)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/01/2030	4,600	428	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2032	1,608	29	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2052	28,100	7,442	0.09
Pay	1-Day USD-SOFR Compounded-OIS	1.765	16/03/2032	600	(66)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.783	22/04/2027	2,100	(37)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.785	12/08/2051	1,100	479	0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.788	03/05/2027	2,300	(41)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.815	24/01/2052	300	(124)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.867	26/01/2052	300	(121)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.910	17/10/2049	400	166	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.988	09/02/2032	1,100	112	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2027	2,100	(72)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.000	10/12/2029	21,000	1,755	0.02
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2029	11,170	(326)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.000	12/02/2030	2,500	224	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.000	10/03/2030	1,200	87	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2032	17,930	139	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.008	09/02/2032	1,900	196	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.250	12/03/2050	15,700	5,304	0.06
Receive	1-Day USD-SOFR Compounded-OIS	2.385	08/06/2032	1,400	100	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.436	08/06/2032	6,800	471	0.01
Receive	1-Day USD-SOFR Compounded-OIS	2.450	04/10/2027	5,430	160	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.451	08/06/2032	8,700	597	0.01
Pay	1-Day USD-SOFR Compounded-OIS	2.468	27/07/2028	1,500	(30)	0.00

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day USD-SOFR Compounded-OIS	2.537%	24/07/2053	\$ 400	\$ (85)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.550	21/07/2053	400	(84)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.590	23/07/2026	11,300	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.675	24/07/2028	1,500	(22)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.700	21/07/2028	1,500	(21)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.900	04/10/2027	15,500	(207)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.000	17/06/2028	120,300	(771)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.000	19/03/2030	52,030	(496)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2030	85,750	2,605	0.03
Pay	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	7,110	339	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	270	(10)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.050	07/09/2027	1,400	(18)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.050	06/09/2032	2,000	(92)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.080	23/02/2053	1,200	(211)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.231	18/09/2034	5,700	342	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.232	10/09/2034	3,250	199	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.248	18/09/2034	5,700	334	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	850	(3)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	42,970	611	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.250	19/03/2032	36,840	(104)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2032	5,190	118	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	19/03/2055	45,200	836	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.300	28/02/2029	2,390	42	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.300	30/06/2031	5,610	194	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.300	06/03/2033	2,000	(70)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.300	15/11/2053	1,900	301	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.325	31/08/2030	40,350	715	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.328	30/04/2031	1,870	49	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.350	14/12/2032	500	20	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.368	15/11/2049	820	109	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.370	01/03/2033	2,000	(59)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.370	12/07/2053	2,800	(381)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.375	15/10/2034	6,100	(253)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.395	17/10/2034	10,900	(437)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.400	23/02/2033	3,200	(89)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.405	01/03/2033	2,100	(58)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.410	05/09/2034	3,700	173	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.420	24/05/2033	7,600	(207)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.430	27/02/2033	2,100	(55)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.431	30/04/2031	3,070	66	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.446	23/10/2034	3,700	(136)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.450	07/03/2033	3,900	(99)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.450	11/10/2034	6,100	(217)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.463	23/10/2034	6,600	(232)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.464	15/11/2049	1,220	145	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.465	30/10/2034	13,700	(475)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.481	29/10/2034	6,800	(228)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.495	30/10/2034	6,400	(207)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	45,820	326	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	18/03/2031	71,410	1,917	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.500	22/05/2033	29,710	136	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	17/06/2033	168,740	(660)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	17/06/2033	9,590	86	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	21/06/2033	8,100	(179)	0.00
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.500	16/09/2033	122,430	491	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	2,500	28	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	19,500	753	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.500	17/09/2055	27,400	568	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.510	30/11/2028	1,500	18	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.514	04/09/2034	7,400	284	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.515	30/11/2028	2,360	28	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.515	06/11/2034	12,300	(375)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.527	15/11/2049	540	59	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.532	20/08/2034	5,800	214	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.545	31/10/2030	4,100	66	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.550	31/10/2030	8,300	131	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.551	17/09/2035	5,100	202	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.555	05/03/2054	1,300	(129)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.558	21/08/2034	6,600	229	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.564	31/01/2033	1,990	42	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.569	14/08/2034	6,400	217	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.572	31/10/2030	9,000	133	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.582	31/10/2030	16,400	235	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.594	09/01/2034	2,800	66	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.595	19/08/2034	6,300	202	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.600	17/01/2034	1,400	39	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.601	31/10/2030	8,300	112	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.602	31/10/2030	27,100	362	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.606	31/10/2030	8,400	111	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.610	12/12/2032	1,100	26	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.613	22/08/2034	5,800	177	0.00

Schedule of Investments Low Duration Income Fund (cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	3.623%	31/10/2030	\$ 9,000	\$ 112	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.645	07/08/2034	5,800	163	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.648	08/01/2034	2,700	66	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	10/07/2033	4,600	(81)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	05/03/2034	3,400	(54)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.664	31/10/2030	7,300	77	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.665	24/01/2034	2,600	(38)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.670	08/01/2034	2,900	67	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.677	31/10/2030	5,900	59	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.679	13/08/2034	5,700	146	0.00
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.679	15/02/2036	3,580	94	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	1,300	28	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.685	24/01/2034	2,600	(35)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.687	31/10/2030	7,600	72	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.691	31/10/2030	11,600	107	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.700	06/06/2033	66,350	1,488	0.02
Pay	1-Day USD-SOFR Compounded-OIS	3.710	05/03/2034	3,300	(41)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.721	31/10/2030	7,300	57	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.722	31/10/2030	7,300	57	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.725	07/02/2034	1,500	(15)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.727	31/10/2030	7,300	55	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.730	03/08/2033	1,400	(16)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.732	31/10/2030	4,900	36	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.735	31/10/2030	7,300	53	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.735	07/08/2033	1,600	(17)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.735	23/01/2034	1,300	(13)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.738	23/01/2034	800	(8)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.739	31/10/2030	7,300	51	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.749	31/10/2030	7,300	48	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	51,850	244	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	9,700	170	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	110,210	(100)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	255,080	4,494	0.05
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2030	218,810	4,501	0.05
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2030	24,280	455	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2030	46,220	1,214	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2031	109,200	3,075	0.04
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2031	118,860	1,830	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.750	15/05/2032	51,340	497	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2032	174,870	4,171	0.05
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2032	90,080	2,371	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/03/2033	426,292	9,667	0.11
Pay	1-Day USD-SOFR Compounded-OIS	3.750	12/07/2033	4,000	(41)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	02/01/2034	1,300	22	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	7,160	84	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	6,920	152	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	49,030	(995)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	07/05/2035	9,100	(114)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2035	53,200	1,502	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2035	6,480	241	0.00
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.750	16/09/2036	90,400	448	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.755	15/02/2036	7,410	148	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.783	07/02/2034	1,300	(8)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.795	06/08/2034	5,800	98	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	10/03/2028	2,000	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	22/08/2030	1,200	(2)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.810	02/01/2034	1,300	17	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.840	08/01/2035	4,100	(27)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.850	05/08/2034	6,100	77	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.854	29/12/2033	2,600	25	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.860	21/02/2034	6,200	(7)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.865	20/11/2034	6,800	(19)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.870	05/03/2035	2,300	25	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.874	05/03/2035	4,600	49	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.899	11/03/2035	7,500	66	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.900	30/08/2033	2,400	2	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.900	10/04/2034	3,100	1	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.900	15/04/2034	1,600	1	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.900	08/01/2035	4,100	(8)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.908	04/03/2035	4,400	36	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.940	22/02/2029	9,100	24	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.950	19/12/2033	2,900	8	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.970	27/02/2029	3,100	11	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.975	15/11/2053	4,200	80	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.994	02/07/2034	4,800	4	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.998	15/11/2053	1,200	42	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	30/11/2030	30,450	(43)	0.00
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	4.000	15/02/2036	2,370	4	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.010	15/11/2053	1,090	36	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.015	30/12/2034	7,000	53	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.015	15/11/2053	1,090	35	0.00

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day USD-SOFR Compounded-OIS	4.030%	04/10/2033	\$ 4,900	\$ 51	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.030	15/12/2033	2,600	(7)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.052	15/02/2056	1,690	39	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.059	15/02/2056	1,790	39	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.060	02/07/2034	3,400	(14)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.066	15/02/2046	1,360	29	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.071	15/01/2035	6,700	75	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.076	15/02/2046	3,080	61	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.078	29/04/2034	3,300	38	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.080	17/04/2034	3,100	38	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.082	15/11/2053	900	19	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.083	15/11/2053	1,400	30	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.085	22/04/2034	3,100	41	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.085	15/11/2053	12,284	247	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.090	30/04/2034	3,300	41	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.100	21/01/2035	3,400	46	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.130	03/05/2034	3,200	48	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.150	12/10/2033	2,400	46	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.175	10/10/2033	2,400	50	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.200	18/10/2033	2,000	45	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.220	20/10/2033	2,400	57	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.230	23/10/2033	1,300	32	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/03/2029	2,100	51	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/03/2031	4,210	130	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.250	22/11/2033	2,600	(46)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.255	23/10/2033	1,300	34	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.393	25/10/2033	1,200	43	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.435	01/11/2033	1,300	51	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.450	01/11/2033	2,600	106	0.00
Pay	1-Year BRL-CDI	9.998	04/01/2027	BRL 12,000	(213)	0.00
Pay	1-Year BRL-CDI	10.037	04/01/2027	2,800	(49)	0.00
Pay	1-Year BRL-CDI	10.041	04/01/2027	11,300	(199)	0.00
Pay	1-Year BRL-CDI	10.072	04/01/2027	6,980	(105)	0.00
Pay	1-Year BRL-CDI	10.090	04/01/2027	21,200	(367)	0.00
Pay	1-Year BRL-CDI	10.098	04/01/2027	21,120	(315)	0.00
Pay	1-Year BRL-CDI	10.138	04/01/2027	5,300	(90)	0.00
Pay	1-Year BRL-CDI	10.165	04/01/2027	10,710	(156)	0.00
Pay	1-Year BRL-CDI	10.170	04/01/2027	17,870	(260)	0.00
Pay	1-Year BRL-CDI	10.183	04/01/2027	32,100	(465)	(0.01)
Pay	1-Year BRL-CDI	10.203	04/01/2027	25,010	(360)	0.00
Pay	1-Year BRL-CDI	10.210	04/01/2027	3,600	(52)	0.00
Pay	1-Year BRL-CDI	10.256	04/01/2027	24,990	(353)	0.00
Pay	1-Year BRL-CDI	10.328	04/01/2027	35,470	(488)	(0.01)
Pay	1-Year BRL-CDI	11.250	04/01/2027	200	(3)	0.00
Pay	1-Year BRL-CDI	11.275	04/01/2027	100	(2)	0.00
Pay	1-Year BRL-CDI	11.290	04/01/2027	100	(2)	0.00
Pay	1-Year BRL-CDI	11.746	04/01/2027	200	(2)	0.00
Pay	1-Year BRL-CDI	11.901	04/01/2027	500	(5)	0.00
Pay	1-Year BRL-CDI	12.047	04/01/2027	57,400	(495)	(0.01)
Pay	1-Year BRL-CDI	12.800	02/01/2031	139,500	(919)	(0.01)
Pay	1-Year BRL-CDI	12.841	02/01/2031	50,700	(327)	0.00
Pay ⁽³⁾	1-Year BRL-CDI	13.245	02/01/2031	3,500	(13)	0.00
Pay ⁽³⁾	1-Year BRL-CDI	13.255	02/01/2031	31,900	(112)	0.00
Pay	1-Year BRL-CDI	13.291	02/01/2029	33,600	(147)	0.00
Pay ⁽³⁾	1-Year BRL-CDI	13.350	02/01/2031	7,600	(25)	0.00
Pay	1-Year BRL-CDI	13.354	02/01/2029	66,800	(281)	0.00
Pay	1-Year BRL-CDI	13.435	02/01/2031	2,540	(7)	0.00
Pay	1-Year BRL-CDI	13.440	02/01/2031	2,560	(7)	0.00
Pay ⁽³⁾	1-Year BRL-CDI	13.520	02/01/2031	23,900	(59)	0.00
Pay ⁽³⁾	1-Year BRL-CDI	13.560	02/01/2031	13,500	(30)	0.00
Pay ⁽³⁾	1-Year BRL-CDI	13.670	02/01/2031	3,200	(5)	0.00
Pay	1-Year BRL-CDI	13.724	02/01/2031	415,400	(518)	(0.01)
Pay	1-Year BRL-CDI	13.790	02/01/2031	110,100	(103)	0.00
Pay	1-Year BRL-CDI	13.882	02/01/2031	540,900	(277)	0.00
Pay	1-Year BRL-CDI	13.927	04/01/2027	51,300	(84)	0.00
Pay	1-Year BRL-CDI	14.009	04/01/2027	36,500	(50)	0.00
Pay	3-Month NZD-BBR	4.750	19/06/2029	NZD 14,100	216	0.00
Pay ⁽³⁾	3-Month ZAR-JIBAR	6.770	10/03/2028	ZAR 21,400	(12)	0.00
Pay	3-Month ZAR-JIBAR	8.000	03/01/2031	9,700	16	0.00
Pay	3-Month ZAR-JIBAR	8.001	06/01/2031	9,700	16	0.00
Pay	3-Month ZAR-JIBAR	8.010	07/01/2031	9,500	16	0.00
Pay	3-Month ZAR-JIBAR	8.030	07/01/2031	9,500	17	0.00
Pay	3-Month ZAR-JIBAR	8.053	07/01/2031	9,500	17	0.00
Pay	3-Month ZAR-JIBAR	8.058	07/01/2031	9,500	17	0.00
Pay	3-Month ZAR-JIBAR	8.063	08/01/2031	9,500	18	0.00
Pay	3-Month ZAR-JIBAR	8.080	08/01/2031	32,800	62	0.00
Pay	3-Month ZAR-JIBAR	8.203	10/01/2031	9,500	21	0.00
Pay	3-Month ZAR-JIBAR	8.360	07/08/2028	37,400	52	0.00
Pay	3-Month ZAR-JIBAR	8.380	04/08/2028	35,400	51	0.00
Pay	3-Month ZAR-JIBAR	8.410	31/07/2028	24,200	36	0.00
Pay	3-Month ZAR-JIBAR	8.410	07/08/2028	5,500	8	0.00

Schedule of Investments Low Duration Income Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	3-Month ZAR-JIBAR	8.415%	31/07/2028	ZAR 6,500	\$ 10	0.00
Pay	3-Month ZAR-JIBAR	8.415	04/08/2028	9,000	13	0.00
Pay	3-Month ZAR-JIBAR	8.420	31/07/2028	24,200	36	0.00
Pay	3-Month ZAR-JIBAR	8.421	04/08/2028	12,400	18	0.00
Pay	3-Month ZAR-JIBAR	8.426	01/08/2028	9,800	15	0.00
Pay	3-Month ZAR-JIBAR	8.460	01/08/2028	16,500	25	0.00
Pay	3-Month ZAR-JIBAR	8.460	02/08/2028	16,700	25	0.00
Pay	3-Month ZAR-JIBAR	8.543	04/08/2028	9,100	15	0.00
Pay	3-Month ZAR-JIBAR	8.550	03/08/2028	19,800	33	0.00
Pay	6-Month AUD-BBR-BBSW	3.000	21/03/2027	AUD 12,400	(404)	0.00
Pay	6-Month AUD-BBR-BBSW	4.500	20/09/2033	6,500	(49)	0.00
Pay	6-Month AUD-BBR-BBSW	4.500	20/03/2034	19,100	(127)	0.00
Pay	6-Month AUD-BBR-BBSW	4.500	18/09/2034	6,800	(170)	0.00
Pay	6-Month AUD-BBR-BBSW	4.500	18/06/2035	98,700	(2,676)	(0.03)
Pay ⁽³⁾	6-Month CZK-PRIBOR	4.480	11/03/2036	CZK 5,100	6	0.00
Receive	6-Month EUR-EURIBOR	0.250	18/03/2050	€ 2,500	1,272	0.02
Receive	6-Month EUR-EURIBOR	0.500	17/06/2050	600	328	0.00
Pay	6-Month EUR-EURIBOR	0.650	11/05/2027	14,200	(213)	0.00
Pay	6-Month EUR-EURIBOR	0.700	11/04/2027	4,800	(79)	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR	0.830	09/12/2052	27,100	3,375	0.04
Pay	6-Month EUR-EURIBOR	1.000	13/05/2027	9,800	(145)	0.00
Pay	6-Month EUR-EURIBOR	1.000	18/05/2027	4,700	(71)	0.00
Pay	6-Month EUR-EURIBOR	1.750	21/09/2027	3,500	(10)	0.00
Receive	6-Month EUR-EURIBOR	2.280	04/03/2030	5,400	94	0.00
Pay	6-Month EUR-EURIBOR	2.380	31/12/2034	3,600	(90)	0.00
Receive	6-Month EUR-EURIBOR	2.400	09/04/2030	4,800	73	0.00
Receive	6-Month EUR-EURIBOR	2.400	12/02/2035	4,700	195	0.00
Pay	6-Month EUR-EURIBOR	2.420	07/03/2035	2,700	(94)	0.00
Pay	6-Month EUR-EURIBOR	2.460	13/03/2035	4,600	(145)	0.00
Pay	6-Month EUR-EURIBOR	2.460	01/04/2035	2,800	(95)	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.500	16/09/2031	17,100	(241)	0.00
Receive	6-Month EUR-EURIBOR	2.510	09/04/2035	2,700	96	0.00
Pay	6-Month EUR-EURIBOR	2.520	27/03/2035	2,700	(76)	0.00
Receive	6-Month EUR-EURIBOR	2.520	09/04/2035	2,900	101	0.00
Pay	6-Month EUR-EURIBOR	2.547	09/03/2033	4,900	38	0.00
Receive	6-Month EUR-EURIBOR	2.590	19/08/2034	3,600	24	0.00
Receive	6-Month EUR-EURIBOR	2.650	14/08/2029	2,900	(42)	0.00
Pay	6-Month EUR-EURIBOR	2.750	05/03/2034	2,200	1	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	9,990	21	0.00
Pay	6-Month EUR-EURIBOR	2.760	04/03/2034	2,200	2	0.00
Pay	6-Month EUR-EURIBOR	2.770	16/04/2029	3,300	14	0.00
Pay	6-Month EUR-EURIBOR	2.780	02/05/2029	3,200	14	0.00
Pay	6-Month EUR-EURIBOR	2.827	06/05/2029	6,800	37	0.00
Pay	6-Month EUR-EURIBOR	2.950	12/06/2029	2,700	26	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	22,850	9	0.00
Pay	6-Month EUR-EURIBOR	3.270	21/08/2033	1,600	100	0.00
Pay	6-Month EUR-EURIBOR	3.450	20/10/2028	2,900	124	0.00
Receive	28-Day MXN-TIIE	7.220	14/06/2028	MXN 124,800	(46)	0.00
Receive	28-Day MXN-TIIE	8.000	11/06/2031	59,900	(56)	0.00
Pay	28-Day MXN-TIIE	8.990	18/12/2029	15,900	44	0.00
Pay	28-Day MXN-TIIE	9.135	27/12/2029	30,800	93	0.00
Pay	UKRPI	4.000	15/09/2031	£ 900	(126)	0.00
Pay	UKRPI	4.020	15/10/2031	1,200	(157)	0.00
Pay	UKRPI	4.055	15/09/2031	800	(110)	0.00
Pay	UKRPI	4.066	15/09/2031	1,700	(202)	0.00
Pay	UKRPI	4.140	15/10/2031	2,300	(258)	0.00
					\$ 64,057	0.75
Total Centrally Cleared Financial Derivative Instruments					\$ 66,605	0.78

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PURCHASED OPTIONS**INTEREST RATE SWAPPTIONS**

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
GLM	Call - OTC 30-Year Interest Rate Swap	3-Month USD-SOFR	Pay	2.110%	26/07/2032	1,100	\$ 178	\$ 52	0.00
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-SOFR	Receive	2.110	26/07/2032	1,600	259	518	0.01
MYC	Call - OTC 30-Year Interest Rate Swap	3-Month USD-SOFR	Pay	2.170	19/07/2032	1,200	190	56	0.00
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-SOFR	Receive	2.170	19/07/2032	1,400	222	443	0.01
	Call - OTC 30-Year Interest Rate Swap	3-Month USD-SOFR	Pay	2.400	20/07/2027	1,200	159	8	0.00
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-SOFR	Receive	2.400	20/07/2027	1,400	185	417	0.00
							\$ 1,193	\$ 1,494	0.02

WRITTEN OPTIONS**INTEREST RATE-CAPPED OPTIONS**

Counterparty	Description	Floating Rate Index	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
MYC	Call - OTC 2-Year Interest Rate Cap	1-Day USD-SOFR Compounded-OIS	0.026%	23/07/2026	11,300	\$ (200)	\$ (31)	0.00
	Put - OTC 2-Year Interest Rate Floor	1-Day USD-SOFR Compounded-OIS	0.026	23/07/2026	11,300	(200)	0	0.00
						\$ (400)	\$ (31)	0.00

⁽¹⁾ Notional Amount represents the number of contracts.**CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾**

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BPS	Colombia Government International Bond	1.000%	20/12/2027	\$ 500	\$ (45)	\$ 48	\$ 3	0.00
BRC	Colombia Government International Bond	1.000	20/12/2026	900	(41)	44	3	0.00
CBK	Colombia Government International Bond	1.000	20/06/2027	400	(14)	16	2	0.00
	Israel Government International Bond	1.000	20/06/2030	1,400	(19)	48	29	0.00
	Petroleos Mexicanos	1.000	20/12/2026	3,100	(30)	33	3	0.00
DUB	South Africa Government International Bond	1.000	20/12/2026	100	(5)	5	0	0.00
GST	Colombia Government International Bond	1.000	20/06/2027	500	(18)	20	2	0.00
	Colombia Government International Bond	1.000	20/12/2027	300	(27)	29	2	0.00
JPM	Israel Government International Bond	1.000	20/06/2030	1,400	(15)	44	29	0.00
MYC	Colombia Government International Bond	1.000	20/06/2027	700	(27)	30	3	0.00
	Colombia Government International Bond	1.000	20/12/2027	800	(71)	75	4	0.00
	Petroleos Mexicanos	1.000	20/06/2027	2,400	(30)	30	0	0.00
	South Africa Government International Bond	1.000	20/12/2026	1,400	(62)	68	6	0.00
					\$ (404)	\$ 490	\$ 86	0.00

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	iTraxx Crossover 44 5-Year 35-100% Index	5.000%	20/12/2030	€ 7,190	\$ 1,631	\$ (101)	\$ 1,530	0.02
BPS	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	5,780	1,328	(98)	1,230	0.01
CBK	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	1,900	431	(27)	404	0.01
GST	CMBX.NA.AAA.13 Index	0.500	16/12/2072	\$ 62,300	92	262	354	0.00
JPM	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	€ 6,910	1,582	(112)	1,470	0.02
MEI	CMBX.NA.AAA.12 Index	0.500	17/08/2061	\$ 15,300	(74)	120	46	0.00
MYI	CMBX.NA.AAA.10 Index	0.500	17/11/2059	15,442	0	14	14	0.00
	CMBX.NA.AAA.11 Index	0.500	18/11/2054	25,365	0	74	74	0.00
	CMBX.NA.AAA.12 Index	0.500	17/08/2061	300	0	1	1	0.00
	CMBX.NA.AAA.13 Index	0.500	16/12/2072	25,500	0	145	145	0.00
					\$ 4,990	\$ 278	\$ 5,268	0.06

⁽¹⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

⁽²⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

TOTAL RETURN SWAPS ON SECURITIES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
FAR	Pay	Nvidia Corp.	2,325	5.620%	\$ 448	29/07/2026	\$ 0	\$ (18)	\$ (18)	0.00

Schedule of Investments Low Duration Income Fund (Cont.)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 66,670	\$ 47,674	\$ 1,485	\$ 0	\$ 1,485	0.02
	07/2026	CNH 3,385	501	3	0	3	0.00
	07/2026	NZD 17,761	10,489	386	0	386	0.00
	07/2026	\$ 8,050	NZD 14,250	56	0	56	0.00
	07/2026	321	SGD 409	0	(5)	(5)	0.00
	08/2026	NZD 14,250	\$ 8,059	0	(56)	(56)	0.00
BOA	07/2026	BRL 417	80	0	(1)	(1)	0.00
	07/2026	£ 134	179	1	0	1	0.00
	07/2026	INR 3,252	34	0	0	0	0.00
	07/2026	KRW 236,588	155	3	0	3	0.00
	07/2026	NOK 9,260	936	0	0	0	0.00
	07/2026	SGD 59	46	1	0	1	0.00
	07/2026	\$ 2,884	CNH 19,502	0	(11)	(11)	0.00
	07/2026	3,356	€ 2,883	0	(60)	(60)	0.00
	07/2026	1,107	¥ 176,123	0	(24)	(24)	0.00
	07/2026	1,985	NOK 18,440	0	(122)	(122)	0.00
	07/2026	321	PLN 1,211	1	0	1	0.00
	08/2026	ILS 4,606	\$ 1,549	1	0	1	0.00
	08/2026	\$ 29,314	BRL 149,752	0	(607)	(607)	(0.01)
	09/2026	INR 17,559	\$ 185	0	0	0	0.00
	09/2026	MXN 7,076	399	0	(3)	(3)	0.00
	09/2026	\$ 34	INR 3,274	0	0	0	0.00
	09/2026	7,041	MXN 123,922	6	0	6	0.00
BPS	07/2026	AUD 117,531	\$ 81,728	546	(243)	303	0.00
	07/2026	BRL 9,057	1,749	6	(6)	0	0.00
	07/2026	CHF 2,457	3,123	77	0	77	0.00
	07/2026	CNH 10,373	1,533	5	0	5	0.00
	07/2026	CZK 2,733	131	3	0	3	0.00
	07/2026	€ 1,207,135	1,403,590	24,112	(640)	23,472	0.28
	07/2026	£ 69,515	92,970	706	0	706	0.01
	07/2026	IDR335,161,006	18,701	15	(11)	4	0.00
	07/2026	ILS 6,952	2,359	24	0	24	0.00
	07/2026	INR 604,131	6,290	0	(92)	(92)	0.00
	07/2026	KRW 1,385,542	909	14	0	14	0.00
	07/2026	NOK 2,220	226	1	0	1	0.00
	07/2026	THB 87,666	2,672	36	(5)	31	0.00
	07/2026	\$ 406	BRL 2,049	0	(10)	(10)	0.00
	07/2026	1,788	CNY 12,195	4	0	4	0.00
	07/2026	7,970	£ 6,023	36	(12)	24	0.00
	07/2026	18,357	INR 1,740,506	37	(34)	3	0.00
	07/2026	4,758	¥ 759,255	0	(87)	(87)	0.00
	07/2026	4,495	KRW 6,896,618	0	(40)	(40)	0.00
	07/2026	293	KWD 89	0	(4)	(4)	0.00
	07/2026	387	TWD 12,226	0	(4)	(4)	0.00
	07/2026	5,055	ZAR 82,932	0	(3)	(3)	0.00
	08/2026	ILS 1,181	\$ 396	0	(1)	(1)	0.00
	08/2026	\$ 2,929	BRL 14,917	0	(69)	(69)	0.00
	08/2026	12,116	¥ 1,956,300	0	(48)	(48)	0.00
	09/2026	COP 3,462,488	\$ 950	0	(37)	(37)	0.00
	09/2026	IDR 24,770,390	1,362	0	(11)	(11)	0.00
	09/2026	THB 73,473	2,265	40	0	40	0.00
	09/2026	\$ 8,969	IDR158,705,124	10	(181)	(171)	0.00
	09/2026	1,088	INR 103,333	0	(3)	(3)	0.00
	09/2026	449	THB 14,727	0	(3)	(3)	0.00
	12/2026	662	IDR 12,044,892	2	0	2	0.00
	06/2027	228	KWD 69	0	(3)	(3)	0.00
	07/2029	KWD 131	\$ 450	23	0	23	0.00
	05/2030	733	2,523	129	0	129	0.00
	08/2030	318	1,071	33	0	33	0.00
	01/2031	1,445	4,871	143	0	143	0.00
	06/2031	666	2,242	61	0	61	0.00
BRC	07/2026	CAD 765,499	548,586	8,913	0	8,913	0.10
	07/2026	ILS 8,541	2,886	18	0	18	0.00
	07/2026	¥ 1,898	12	0	0	0	0.00
	07/2026	NZD 25,798	15,257	581	0	581	0.01
	07/2026	SGD 3	2	0	0	0	0.00
	07/2026	TRY 331,524	6,911	0	(91)	(91)	0.00
BSH	07/2026	\$ 32,646	TRY 1,556,470	384	0	384	0.00
	07/2026	25,216	ZAR 409,579	0	(266)	(266)	0.00
	08/2026	COP 2,451,697	\$ 649	0	(56)	(56)	0.00
	08/2026	\$ 12	¥ 1,893	0	0	0	0.00
	07/2026	€ 21,141	\$ 24,628	457	0	457	0.01
	07/2026	\$ 19,856	¥ 3,157,010	0	(431)	(431)	(0.01)
	07/2026	13,946	NZD 24,683	95	0	95	0.00
	08/2026	NZD 24,683	\$ 13,961	0	(95)	(95)	0.00
	09/2026	COP 37,686,640	9,658	0	(1,083)	(1,083)	(0.01)
	07/2026	7,228,020	1,896	0	(195)	(195)	0.00
CBK	07/2026	ILS 7,752	2,668	65	0	65	0.00
	07/2026	INR 372,531	3,948	13	0	13	0.00
	07/2026	NOK 10,520	1,134	71	0	71	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
DUB	07/2026	\$ 3,717	AUD 5,259	\$ 0	\$ (73)	\$ (73)	0.00
	07/2026	8,583	CAD 11,913	0	(186)	(186)	0.00
	07/2026	3,613	COP 12,563,439	27	(10)	17	0.00
	07/2026	1,323	£ 986	0	(14)	(14)	0.00
	07/2026	3,543	IDR 63,573,615	5	0	5	0.00
	07/2026	3,844	INR 372,531	91	0	91	0.00
	07/2026	474	KRW 716,886	0	(11)	(11)	0.00
	07/2026	1,627	PLN 5,947	0	(45)	(45)	0.00
	07/2026	69	SEK 637	0	(3)	(3)	0.00
	07/2026	138	TWD 4,379	0	(1)	(1)	0.00
	07/2026	6,148	ZAR 101,247	19	0	19	0.00
	08/2026	ILS 10,685	\$ 3,694	105	0	105	0.00
	08/2026	\$ 940	ILS 2,791	0	(2)	(2)	0.00
	09/2026	COP 55,950,989	\$ 14,847	0	(1,100)	(1,100)	(0.01)
	09/2026	IDR 86,177,310	4,774	0	(3)	(3)	0.00
	09/2026	INR 39,603	412	0	(4)	(4)	0.00
	09/2026	PEN 5,780	1,672	0	(18)	(18)	0.00
	09/2026	THB 93,817	2,833	0	(9)	(9)	0.00
	09/2026	\$ 1,806	IDR 32,202,889	0	(21)	(21)	0.00
	09/2026	832	MXN 14,888	14	0	14	0.00
	10/2026	COP 5,832,322	\$ 1,653	9	(2)	7	0.00
	10/2026	PEN 22,175	6,522	46	0	46	0.00
	11/2026	COP 7,071,015	1,960	0	(26)	(26)	0.00
	12/2026	\$ 1,231	IDR 22,386,086	2	0	2	0.00
	12/2026	27,046	PEN 94,539	502	0	502	0.01
	01/2027	PEN 19,824	\$ 5,817	48	0	48	0.00
	07/2026	CZK 2,953	142	3	0	3	0.00
	07/2026	IDR 8,545,936	478	1	0	1	0.00
	07/2026	INR 124,449	1,318	4	0	4	0.00
	07/2026	\$ 879	INR 84,829	15	0	15	0.00
	07/2026	596	NOK 5,541	0	(36)	(36)	0.00
	07/2026	1,626	PLN 6,032	0	(21)	(21)	0.00
	07/2026	11,765	ZAR 190,457	0	(163)	(163)	0.00
	09/2026	IDR 79,366,892	\$ 4,405	5	0	5	0.00
	09/2026	\$ 1,108	IDR 20,125,952	7	0	7	0.00
	09/2026	1,318	INR 125,292	0	(4)	(4)	0.00
FAR	07/2026	CAD 300,261	\$ 211,622	0	(70)	(70)	0.00
	07/2026	CNH 10,319	1,525	5	0	5	0.00
	07/2026	£ 249,692	335,494	4,090	0	4,090	0.05
	07/2026	INR 122,021	1,293	4	0	4	0.00
	07/2026	¥ 15,532,754	95,999	428	0	428	0.01
	07/2026	PEN 34,709	10,362	195	0	195	0.00
	07/2026	SEK 379	39	0	0	0	0.00
	07/2026	SGD 53,873	42,228	577	0	577	0.01
	07/2026	\$ 7,878	CAD 10,969	0	(146)	(146)	0.00
	07/2026	3,307	CNH 22,494	7	0	7	0.00
	07/2026	110,673	£ 83,659	364	0	364	0.00
	07/2026	1,279	INR 122,021	10	0	10	0.00
	07/2026	4,150	¥ 659,499	0	(93)	(93)	0.00
	07/2026	6,560	PLN 24,098	0	(149)	(149)	0.00
	07/2026	4	SGD 5	0	0	0	0.00
	07/2026	16,441	ZAR 271,325	87	0	87	0.00
	08/2026	CNH 22,444	\$ 3,307	0	(7)	(7)	0.00
	08/2026	COP 7,466,371	1,978	0	(171)	(171)	0.00
	08/2026	£ 83,659	110,670	0	(365)	(365)	0.00
	08/2026	ILS 4,446	1,553	59	0	59	0.00
	08/2026	SGD 5	4	0	0	0	0.00
	08/2026	\$ 95,999	¥ 15,492,109	0	(430)	(430)	(0.01)
	08/2026	39	SEK 378	0	0	0	0.00
	09/2026	19,772	BRL 101,769	0	(402)	(402)	(0.01)
	09/2026	625	INR 59,871	4	0	4	0.00
	09/2026	676	MXN 11,928	3	0	3	0.00
GLM	03/2027	COP 68,468,017	\$ 16,850	0	(1,840)	(1,840)	(0.02)
	07/2026	BRL 148,371	28,796	130	0	130	0.00
	07/2026	KRW 1,350,605	875	3	0	3	0.00
	07/2026	\$ 29,225	BRL 151,473	494	(454)	40	0.00
	07/2026	1,493	COP 5,244,663	22	0	22	0.00
	07/2026	3,363	IDR 60,290,844	9	0	9	0.00
	07/2026	875	KRW 1,350,413	0	(2)	(2)	0.00
	08/2026	4,763	BRL 24,338	0	(97)	(97)	0.00
	08/2026	863	INR 82,735	8	0	8	0.00
	09/2026	IDR 60,643,914	\$ 3,363	1	0	1	0.00
	09/2026	MXN 3,279	189	2	0	2	0.00
	09/2026	THB 189,124	5,860	132	0	132	0.00
	09/2026	\$ 35,137	BRL 183,229	0	(263)	(263)	0.00
	09/2026	5,169	IDR 92,816,251	11	(35)	(24)	0.00
	09/2026	3,499	INR 336,496	32	0	32	0.00
	09/2026	32,415	MXN 568,899	0	(63)	(63)	0.00
JPM	11/2026	COP 5,399,659	\$ 1,493	0	(23)	(23)	0.00
	07/2026	AUD 283,464	202,075	5,691	0	5,691	0.07
	07/2026	CAD 80,035	56,256	0	(157)	(157)	0.00
	07/2026	ILS 21,861	7,321	0	(17)	(17)	0.00

Schedule of Investments Low Duration Income Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MBC	07/2026	INR 48,063	\$ 509	\$ 2	\$ 0	\$ 2	0.00
	07/2026	KRW 417,345	270	0	0	0	0.00
	07/2026	NOK 11,357	1,147	0	0	0	0.00
	07/2026	NZD 639	378	14	0	14	0.00
	07/2026	SGD 330	259	4	0	4	0.00
	07/2026	\$ 1,703	£ 1,269	0	(19)	(19)	0.00
	07/2026	519	IDR 9,330,503	2	0	2	0.00
	07/2026	509	INR 48,063	0	(1)	(1)	0.00
	07/2026	404	KRW 619,832	0	(3)	(3)	0.00
	07/2026	1,268	NZD 2,248	11	0	11	0.00
	07/2026	5,225	PLN 19,071	1	(153)	(152)	0.00
	07/2026	1,894	THB 63,319	12	0	12	0.00
	08/2026	ILS 17,504	\$ 6,012	132	0	132	0.00
	08/2026	\$ 7,084	BRL 36,933	0	(4)	(4)	0.00
	08/2026	1,147	NOK 11,362	0	0	0	0.00
	09/2026	COP 4,194,922	\$ 1,149	0	(46)	(46)	0.00
	09/2026	IDR 9,684,696	536	0	(1)	(1)	0.00
	09/2026	INR 246,554	2,586	1	(2)	(1)	0.00
	09/2026	MXN 16,846	955	1	(4)	(3)	0.00
	09/2026	THB 160,941	4,922	66	(19)	47	0.00
	09/2026	\$ 1,673	INR 159,605	0	0	0	0.00
	09/2026	3,860	MXN 67,405	0	(27)	(27)	0.00
	12/2026	45,865	805,304	0	(396)	(396)	(0.01)
	07/2026	AUD 31,446	\$ 21,700	27	(113)	(86)	0.00
	07/2026	CAD 70,060	49,955	573	0	573	0.01
	07/2026	CHF 22,363	28,377	678	(25)	653	0.01
	07/2026	COP 11,493,014	3,034	0	(284)	(284)	0.00
	07/2026	€ 75,736	87,822	1,233	0	1,233	0.01
	07/2026	IDR 829,638	46	0	0	0	0.00
	07/2026	INR 124,941	1,323	4	0	4	0.00
	07/2026	KRW 4,072,243	2,686	56	0	56	0.00
	07/2026	NOK 3,746	378	0	(1)	(1)	0.00
	07/2026	SEK 231	24	0	0	0	0.00
	07/2026	\$ 103,517	AUD 149,768	394	(151)	243	0.00
	07/2026	15,311	CAD 21,264	0	(324)	(324)	0.00
	07/2026	1,448,715	€ 1,275,188	9,407	(199)	9,208	0.11
	07/2026	2,861	£ 2,133	0	(30)	(30)	0.00
	07/2026	2,040	INR 196,624	34	0	34	0.00
	07/2026	18,514	¥ 2,941,693	0	(414)	(414)	(0.01)
	07/2026	1,420	NOK 13,167	0	(89)	(89)	0.00
	07/2026	1,702	NZD 3,017	14	0	14	0.00
	08/2026	AUD 140,533	\$ 96,907	0	(397)	(397)	(0.01)
	08/2026	€ 1,261,257	1,434,502	0	(9,426)	(9,426)	(0.11)
	08/2026	ILS 506	169	0	(1)	(1)	0.00
	08/2026	\$ 128	NOK 1,277	1	0	1	0.00
	08/2026	24	SEK 231	0	0	0	0.00
	09/2026	MXN 1,760	\$ 100	0	0	0	0.00
	09/2026	THB 57,340	1,717	0	(20)	(20)	0.00
MYI	09/2026	\$ 5,525	INR 528,628	26	(7)	19	0.00
	07/2026	€ 131	\$ 149	0	0	0	0.00
	07/2026	£ 16	21	0	0	0	0.00
	07/2026	SGD 11	8	0	0	0	0.00
	07/2026	\$ 164	€ 143	0	0	0	0.00
	07/2026	54	£ 40	0	0	0	0.00
	07/2026	6	SGD 8	0	0	0	0.00
	12/2026	PEN 19,824	\$ 5,727	0	(49)	(49)	0.00
	01/2027	\$ 5,717	PEN 19,824	52	0	52	0.00
	07/2026	3,130	IDR 55,806,465	0	(9)	(9)	0.00
NSL	07/2026	2,063	INR 198,451	32	0	32	0.00
	07/2026	2,718	TRY 127,775	6	0	6	0.00
	09/2026	IDR 56,119,440	\$ 3,130	19	0	19	0.00
	09/2026	\$ 1,105	IDR 19,660,574	0	(15)	(15)	0.00
	07/2026	CAD 12,544	\$ 8,979	137	0	137	0.00
RYL	07/2026	¥8	0	0	0	0	0.00
	07/2026	SGD 2	2	0	0	0	0.00
	07/2026	\$ 4,185	CNY 28,563	11	0	11	0.00
	07/2026	1,206	IDR 21,641,652	2	0	2	0.00
	07/2026	2,715	INR 260,220	32	0	32	0.00
SCX	08/2026	2,145	205,499	17	0	17	0.00
	08/2026	0	¥ 8	0	0	0	0.00
	09/2026	IDR 63,148,775	\$ 3,498	0	(2)	(2)	0.00
	09/2026	THB 67,132	2,079	46	0	46	0.00
	09/2026	\$ 2,817	IDR 50,567,104	4	(18)	(14)	0.00
	11/2026	NGN 181,160	\$ 112	0	(13)	(13)	0.00
	07/2026	CNH 17,918	2,649	9	0	9	0.00
	07/2026	¥ 575	4	0	0	0	0.00
	07/2026	PEN 13,795	4,082	39	0	39	0.00
	07/2026	SGD 79	61	0	0	0	0.00
	07/2026	\$ 143,768	AUD 208,360	583	0	583	0.01
	07/2026	784	CHF 634	2	0	2	0.00
	07/2026	87	€ 75	0	(2)	(2)	0.00
	07/2026	116,993	£ 88,457	411	0	411	0.00
	07/2026	48,217	¥ 7,660,123	0	(1,085)	(1,085)	(0.01)
SOG							

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SSB	07/2026	\$ 41,651	SGD 53,938	\$ 50	\$ 0	\$ 50	0.00
	08/2026	AUD 208,360	\$ 143,676	0	(591)	(591)	(0.01)
	08/2026	CHF 632	784	0	(2)	(2)	0.00
	08/2026	£ 88,457	116,990	0	(412)	(412)	(0.01)
	08/2026	SGD 53,817	41,651	0	(52)	(52)	0.00
	08/2026	\$ 4	¥ 574	0	0	0	0.00
	08/2026	61	SGD 79	0	0	0	0.00
	07/2026	CHF 834	\$ 1,061	27	0	27	0.00
	07/2026	SGD 3	2	0	0	0	0.00
	07/2026	\$ 1,123	¥ 181,500	0	(7)	(7)	0.00
UAG	08/2026	COP 17,249,598	\$ 4,522	0	(427)	(427)	(0.01)
	08/2026	€ 26,139	29,841	0	(84)	(84)	0.00
	07/2026	CAD 213,891	153,500	2,740	0	2,740	0.03
	07/2026	\$ 1,655	PLN 6,047	0	(46)	(46)	0.00
	08/2026	COP 14,291,345	\$ 3,785	0	(329)	(329)	0.00
	09/2026	74,263,571	19,245	0	(1,922)	(1,922)	(0.02)
WST	09/2026	MXN 6,545	373	1	0	1	0.00
	09/2026	THB 10,133	309	2	0	2	0.00
	07/2026	\$ 30,989	CHF 25,020	28	0	28	0.00
	08/2026	CHF 24,931	\$ 30,989	0	(29)	(29)	0.00
				\$ 68,817	\$ (28,439)	\$ 40,378	0.48

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional AUD (Hedged) Accumulation, Institutional AUD (Hedged) Income, Investor AUD (Hedged) Accumulation, Investor AUD (Hedged) Income and H Institutional AUD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 40,736	\$ 28,087	\$ 0	\$ (134)	\$ (134)	0.00
	07/2026	\$ 44,217	AUD 62,088	0	(1,203)	(1,203)	(0.01)
	08/2026	28,069	40,736	136	0	136	0.00
BPS	07/2026	AUD 485	\$ 346	10	0	10	0.00
	07/2026	\$ 1,916	AUD 2,757	0	(6)	(6)	0.00
BRC	07/2026	14,082	20,007	0	(221)	(221)	0.00
BSH	07/2026	AUD 39,511	\$ 27,445	71	0	71	0.00
	07/2026	\$ 34,783	AUD 48,806	0	(970)	(970)	(0.01)
	08/2026	27,427	39,511	0	(70)	(70)	0.00
CBK	07/2026	AUD 908	\$ 649	20	0	20	0.00
	07/2026	\$ 10	AUD 15	0	0	0	0.00
DUB	07/2026	4,780	6,693	0	(144)	(144)	0.00
FAR	07/2026	AUD 38,507	\$ 26,739	62	0	62	0.00
	07/2026	\$ 45,587	AUD 63,904	0	(1,314)	(1,314)	(0.02)
	08/2026	26,723	38,507	0	(61)	(61)	0.00
JPM	07/2026	AUD 64,917	\$ 45,409	435	0	435	0.01
	07/2026	\$ 1,084	AUD 1,521	0	(30)	(30)	0.00
	08/2026	45,380	64,917	0	(432)	(432)	(0.01)
MBC	07/2026	AUD 39,580	\$ 27,253	0	(168)	(168)	0.00
	07/2026	\$ 2,664	AUD 3,792	5	(42)	(37)	0.00
	08/2026	27,154	39,461	169	0	169	0.00
MYI	07/2026	20	28	0	0	0	0.00
RYL	07/2026	231,911	336,231	1,030	0	1,030	0.01
SCX	07/2026	231,915	336,231	1,026	0	1,026	0.01
SOG	07/2026	10,696	15,033	0	(281)	(281)	0.00
UAG	08/2026	AUD 53	\$ 37	0	0	0	0.00
	07/2026	\$ 231,918	AUD 336,231	1,023	0	1,023	0.01
				\$ 3,987	\$ (5,076)	\$ (1,089)	(0.01)

As at 30 June 2026, the Institutional CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
JPM	07/2026	\$ 3,580	CHF 2,798	\$ 0	\$ (111)	\$ (111)	0.00
MBC	07/2026	CHF 14	\$ 17	0	0	0	0.00
	07/2026	\$ 3,929	CHF 3,078	0	(114)	(114)	0.00
MYI	07/2026	32	25	0	(1)	(1)	0.00
	08/2026	CHF 34	\$ 42	0	0	0	0.00
SOG	07/2026	3,044	3,763	0	(11)	(11)	0.00
	07/2026	\$ 70	CHF 55	0	(2)	(2)	0.00
	08/2026	3,763	3,033	11	0	11	0.00
SSB	07/2026	CHF 60	\$ 74	0	0	0	0.00
	07/2026	\$ 3,866	CHF 3,039	0	(99)	(99)	0.00
WST	07/2026	CHF 3,036	\$ 3,760	0	(3)	(3)	0.00
	08/2026	\$ 3,760	CHF 3,025	3	0	3	0.00
				\$ 14	\$ (341)	\$ (327)	0.00

Schedule of Investments Low Duration Income Fund (cont.)

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation, Investor EUR (Hedged) Income, Administrative EUR (Hedged) Accumulation, E Class EUR (Hedged) Accumulation, E Class EUR (Hedged) Income and E Class EUR (Hedged) Income II had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	€ 655	\$ 763	\$ 13	\$ 0	\$ 13	0.00
BPS	07/2026	96	109	0	0	0	0.00
	07/2026	\$ 728,635	€ 625,524	17	(13,491)	(13,474)	(0.16)
BSH	07/2026	682,072	585,003	0	(13,238)	(13,238)	(0.15)
CBK	07/2026	10,067	8,631	0	(199)	(199)	0.00
FAR	07/2026	€ 600,929	\$ 685,358	0	(1,684)	(1,684)	(0.02)
	08/2026	\$ 686,282	€ 600,929	1,680	0	1,680	0.02
MBC	07/2026	€ 642,185	\$ 729,466	48	(4,793)	(4,745)	(0.06)
	07/2026	\$ 48,928	€ 42,295	0	(572)	(572)	(0.01)
	08/2026	727,085	639,289	4,792	0	4,792	0.06
SOG	07/2026	€ 639,004	\$ 726,867	0	(3,706)	(3,706)	(0.04)
	07/2026	\$ 724,795	€ 621,321	0	(14,440)	(14,440)	(0.17)
	08/2026	727,853	639,004	3,700	0	3,700	0.04
SSB	07/2026	109	96	0	0	0	0.00
	08/2026	€ 96	\$ 109	0	0	0	0.00
				\$ 10,250	\$ (52,123)	\$ (41,873)	(0.49)

As at 30 June 2026, the Institutional GBP (Hedged) Accumulation, Institutional GBP (Hedged) Income and Investor GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 110,906	£ 82,610	\$ 0	\$ (1,262)	\$ (1,262)	(0.02)
BPS	07/2026	£ 76,060	\$ 100,308	0	(642)	(642)	(0.01)
	07/2026	\$ 122,260	£ 91,233	0	(1,171)	(1,171)	(0.01)
	08/2026	100,305	76,060	643	0	643	0.01
BRC	07/2026	95	72	0	0	0	0.00
FAR	07/2026	£ 513	\$ 679	0	(2)	(2)	0.00
	07/2026	\$ 6,369	£ 4,736	0	(83)	(83)	0.00
	08/2026	679	513	2	0	2	0.00
JPM	07/2026	119,928	89,375	0	(1,305)	(1,305)	(0.02)
MBC	07/2026	6,524	4,895	10	(37)	(27)	0.00
NSL	07/2026	£ 17,982	\$ 23,665	0	(202)	(202)	0.00
	08/2026	\$ 23,665	£ 17,982	202	0	202	0.00
SCX	07/2026	£ 88,298	\$ 116,872	0	(322)	(322)	0.00
	07/2026	\$ 15	£ 12	0	0	0	0.00
	08/2026	116,867	88,298	324	0	324	0.00
SOG	07/2026	£ 88,319	\$ 116,671	0	(551)	(551)	(0.01)
	08/2026	\$ 116,667	£ 88,319	552	0	552	0.01
SSB	07/2026	£ 921	\$ 1,217	0	(5)	(5)	0.00
	08/2026	\$ 1,217	£ 921	5	0	5	0.00
				\$ 1,738	\$ (5,582)	\$ (3,844)	(0.05)

As at 30 June 2026, the Institutional RMB (Hedged) Income and Investor RMB (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2026	\$ 33	CNH 221	\$ 0	\$ 0	\$ 0	0.00
BRC	07/2026	2	12	0	0	0	0.00
DUB	07/2026	CNH 583	\$ 86	0	0	0	0.00
	08/2026	\$ 86	CNH 582	0	0	0	0.00
FAR	07/2026	CNH 585	\$ 86	0	0	0	0.00
	07/2026	\$ 23	CNH 159	0	0	0	0.00
	08/2026	86	584	0	0	0	0.00
RYL	07/2026	24	164	0	0	0	0.00
SCX	07/2026	86	579	0	(1)	(1)	0.00
SOG	07/2026	86	579	0	0	0	0.00
				\$ 0	\$ (1)	\$ (1)	0.00

As at 30 June 2026, the Institutional SGD (Hedged) Accumulation, Institutional SGD (Hedged) Income, Investor AUD (Hedged) Income, E Class SGD (Hedged) Income and H Institutional SGD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 15,882	SGD 20,251	\$ 0	\$ (225)	\$ (225)	0.00
BOA	07/2026	SGD 7,200	\$ 5,563	0	(4)	(4)	0.00
	07/2026	\$ 31,015	SGD 39,623	0	(382)	(382)	(0.01)
	08/2026	5,563	7,184	4	0	4	0.00
BPS	07/2026	120	155	0	0	0	0.00
BRC	07/2026	SGD 966	\$ 755	8	0	8	0.00
	07/2026	\$ 801	SGD 1,035	1	(2)	(1)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
DUB	07/2026	SGD 5,666	\$ 4,380	0	(1)	(1)	0.00
	07/2026	\$ 18,263	SGD 23,295	0	(253)	(253)	0.00
	08/2026	4,380	5,653	1	0	1	0.00
FAR	07/2026	SGD 18,140	\$ 13,987	0	(37)	(37)	0.00
	07/2026	\$ 30,688	SGD 39,151	0	(420)	(420)	(0.01)
	08/2026	13,987	18,098	37	0	37	0.00
MBC	07/2026	650	835	0	(5)	(5)	0.00
MYI	07/2026	174	226	1	0	1	0.00
NSL	07/2026	SGD 3,814	\$ 2,946	0	(3)	(3)	0.00
	08/2026	\$ 2,946	SGD 3,806	3	0	3	0.00
RBC	07/2026	115	148	0	0	0	0.00
SOG	07/2026	SGD 87,722	\$ 67,714	1	(107)	(106)	0.00
	07/2026	\$ 1,628	SGD 2,087	0	(15)	(15)	0.00
	08/2026	67,524	87,279	109	0	109	0.00
UAG	07/2026	SGD 39	\$ 30	0	0	0	0.00
				\$ 165	\$ (1,454)	\$ (1,289)	(0.02)
Total OTC Financial Derivative Instruments						\$ (1,246)	(0.01)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
OTHER FINANCIAL ASSETS			
Credit Suisse AG AT1 Claim	\$ 1,900	\$ 670	0.01
Russia Government International Bond 5.250% due 23/06/2047	600	0	0.00
Total Other Financial Assets		\$ 670	0.01
Total Investments		\$ 13,097,056	153.90
Other Current Assets & Liabilities		\$ (4,586,880)	(53.90)
Net Assets		\$ 8,510,176	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) When-issued security.
- (b) Payment in-kind security.
- (c) Security did not produce income within the last twelve months.
- (d) Zero coupon security.
- (e) Coupon represents a yield to maturity.
- (f) Principal amount of security is adjusted for inflation.
- (g) Affiliated to the Fund.
- (h) Restricted Securities (31 December 2025: 0.25%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
Credit Agricole Opportunities Partners 6.520% due 20/03/2028	20/02/2025	\$ 6,200	\$ 6,193	0.07
Kuwait Government International Bond 4.804% due 20/04/2033	13/04/2026	13,500	13,477	0.16
Project Dorchester 4.610% due 04/01/2027	10/12/2025	1,863	1,829	0.02
Westmoreland Mining LLC	07/03/2023	1	1	0.00
Westmoreland Mining LLC 'L'	26/03/2019	0	0	0.00
		\$ 21,564	\$ 21,500	0.25

Security with an aggregate fair value of \$Nil (31 December 2025: \$3,032) and cash of \$5,470 (31 December 2025: \$2,249) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$156,956 (31 December 2025: \$103,440) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$35,850 (31 December 2025: \$9,260) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Schedule of Investments Low Duration Income Fund (cont.)

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 1,043	\$ 9,515,375	\$ 240,964	\$ 9,757,382
Investment Funds	828,712	0	0	828,712
Repurchase Agreements	0	2,438,642	0	2,438,642
Financial Derivative Instruments ⁽³⁾	3,997	67,653	0	71,650
Other Financial Assets	0	670	0	670
Totals	\$ 833,752	\$ 12,022,340	\$ 240,964	\$ 13,097,056

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 556	\$ 6,162,672	\$ 117,748	\$ 6,280,976
Investment Funds	507,982	0	0	507,982
Repurchase Agreements	0	1,574,781	0	1,574,781
Financial Derivative Instruments ⁽³⁾	1,227	55,282	0	56,509
Other Financial Assets	0	561	0	561
Totals	\$ 509,765	\$ 7,793,296	\$ 117,748	\$ 8,420,809

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (819)	\$ 1,440	\$ 621	\$ 3,063	\$ (3,370)	\$ (307)
BOA	346	(130)	216	1,847	(1,780)	67
BPS	11,109	(12,230)	(1,121)	545	0	545
BRC	9,272	(9,810)	(538)	11,085	(12,020)	(935)
BSH	(15,264)	16,070	806	643	(630)	13
CBK	(447)	520	73	637	(320)	317
DUB	(586)	810	224	104	0	104
FAR	322	(890)	(568)	(1,822)	2,650	828
GLM	477	0	477	624	(80)	544
GST	358	(360)	(2)	319	(340)	(21)
IND	N/A	N/A	N/A	(706)	1,110	404
JPM	5,144	(6,160)	(1,016)	2,635	(2,670)	(35)
MBC	259	(390)	(131)	6,536	(7,140)	(604)
MEI	46	0	46	95	0	95
MYC	906	0	906	1,223	(260)	963
MYI	237	(200)	37	248	(260)	(12)
NSL	33	0	33	228	0	228
RBC	N/A	N/A	N/A	1	0	1
RYL	1,167	0	1,167	N/A	N/A	N/A
SCX	1,106	450	1,556	35	(270)	(235)
SOG	(15,790)	16,010	220	(5,210)	5,500	290
SSB	(590)	550	(40)	240	(280)	(40)
UAG	1,469	(470)	999	264	(260)	4
WST	(1)	0	(1)	399	(280)	119

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	8.70	9.56
Transferable securities dealt in on another regulated market*	43.73	37.20
Other transferable securities	0.30	0.09
Investment funds	4.48	3.79
Repurchase agreements	13.18	11.75
Financial derivative instruments dealt in on a regulated market	0.06	0.02
Centrally cleared financial derivative instruments	0.55	0.52
OTC financial derivative instruments	0.50	0.38
Other financial assets	0.00	0.00
Other assets	28.50	36.69
Total Assets	100.00	100.00

* As per the list of markets, set out in appendix 1 to the Prospectus, which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Loan Participations and Assignments	0.87	0.77
Corporate Bonds & Notes	17.40	20.75
Convertible Bonds & Notes	0.07	N/A
U.S. Government Agencies	57.70	59.74
U.S. Treasury Obligations	3.34	4.73
Non-Agency Mortgage-Backed Securities	9.63	9.56
Asset-Backed Securities	20.12	19.91
Sovereign Issues	5.25	4.84
Common Stocks	0.02	0.08
Warrants	0.00	0.00
Preferred Securities	0.00	0.00
Short-Term Instruments	0.25	0.21
Investment Funds	9.74	9.75
Repurchase Agreements	28.66	30.24
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.07	0.00
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.03	0.01
Interest Rate Swaps	0.75	0.64
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	0.02	0.03
Written Options		
Interest Rate-Capped Options	0.00	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.06	0.11
Total Return Swaps on Securities	0.00	N/A
Forward Foreign Currency Contracts	0.48	(0.37)
Hedged Forward Foreign Currency Contracts	(0.57)	0.67
Other Financial Assets	0.01	0.01
Other Current Assets & Liabilities	(53.90)	(61.68)
Net Assets	100.00	100.00

Schedule of Investments Low Duration Opportunities Fund

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES											
LOAN PARTICIPATIONS AND ASSIGNMENTS											
American Airlines, Inc. 5.925% due 20/04/2028	\$ 708	\$ 708	0.07	Capital One Financial Corp. 4.722% due 30/01/2032	\$ 1,000	\$ 987	0.09	Logicor Financing SARL 3.250% due 13/11/2028	€ 700	\$ 799	0.08
Discovery Global Holdings, Inc. 6.144% due 03/06/2033	1,471	1,473	0.14	CapitalLand Ascendas REIT 0.750% due 23/06/2028	€ 1,100	1,202	0.11	Longleaf Pine Re Ltd. 21.453% due 27/05/2031	\$ 400	408	0.04
INEOS U.S. Finance LLC 6.894% due 18/02/2030	500	462	0.04	CBRE Europe Logistics Partners S.C.A. SICAV-SIF 3.875% due 28/05/2031	800	919	0.09	Lower Ferry Re Ltd. 6.260% due 08/07/2033	250	250	0.02
IRB Holding Corp. 6.144% due 16/12/2030	2,835	2,838	0.27	CBRE Global Investors Open-Ended Funds S.C.A. SICAV-SIF-Pan European Core Fund 0.500% due 27/01/2028	1,600	1,757	0.17	Luca RE Ltd. 9.036% due 09/07/2032	300	300	0.03
LifePoint Health, Inc. 7.177% due 19/05/2031	295	290	0.03	Charles River Re Ltd. 11.152% due 10/05/2031	\$ 300	304	0.03	Mayflower Re Ltd. 8.565% due 08/07/2030	250	250	0.02
7.423% due 19/05/2031	1,116	1,101	0.10	CI Financial Corp. 4.625% due 12/12/2031	€ 400	464	0.04	Mitsubishi UFJ Financial Group, Inc. 5.242% due 19/04/2029	600	606	0.06
Republic of Panama 3.886% due 05/03/2027	€ 500	573	0.05	CIMA Finance DAC 2.950% due 05/09/2029	\$ 443	422	0.04	Morgan Stanley 3.485% due 11/06/2030	€ 2,100	2,414	0.23
Virgin Media Bristol LLC 6.990% due 31/01/2029	\$ 1,000	961	0.09	Commonwealth RE Ltd. 7.407% due 08/07/2030	250	250	0.02	4.238% due 09/01/2030	\$ 2,600	2,566	0.24
		8,406	0.79	Cooperative Rabobank UA 3.100% due 29/06/2028 (g)(i)	€ 1,000	1,121	0.11	4.708% due 12/03/2032	1,200	1,185	0.11
CORPORATE BONDS & NOTES				CPI Property Group S.A. 4.750% due 22/07/2030	700	764	0.07	Morgan Stanley Bank N.A. 4.788% due 10/05/2030	300	300	0.03
BANKING & FINANCE				Credit Agricole S.A. 5.186% due 01/08/2032	\$ 2,100	2,110	0.20	Nature Coast Re Ltd. 11.789% due 26/02/2030	500	504	0.05
Acef Holding S.C.A. 1.250% due 26/04/2030	€ 1,000	1,054	0.10	Deutsche Bank AG 5.060% due 14/04/2032	1,000	998	0.09	New Immo Holding S.A. 4.950% due 14/11/2030	€ 600	685	0.06
AGFC Capital Trust 5.685% due 15/01/2067	\$ 500	312	0.03	Digital Dutch Finco BV 1.000% due 15/01/2032	€ 900	892	0.08	Nissan Motor Acceptance Co. LLC 2.450% due 15/09/2028	\$ 800	743	0.07
Aircastle Ltd. 2.850% due 26/01/2028	1,500	1,455	0.14	Digital Intrepid Holding BV 1.375% due 18/07/2032	900	897	0.08	Norinchukin Bank 5.094% due 16/10/2029	800	806	0.08
AMCO - Asset Management Co. SpA 2.250% due 17/07/2027	€ 811	921	0.09	Everglades Re Ltd. 9.289% due 20/05/2033	\$ 300	300	0.03	Orange Capital RE DAC 8.103% due 17/01/2029	€ 250	298	0.03
American Assets Trust LP 3.375% due 01/02/2031	\$ 2,050	1,875	0.18	Fairfax Financial Holdings Ltd. 4.625% due 29/04/2030	700	696	0.07	Palm RE Ltd. 13.220% due 09/06/2031	\$ 250	258	0.02
American Honda Finance Corp. 4.358% due 13/08/2027	1,900	1,902	0.18	Federation des Caisses Desjardins du Quebec 4.387% due 30/11/2026	€ 1,000	1,329	0.12	Panama Infrastructure Receivable Purchaser PLC 0.000% due 05/04/2032 (e)	1,048	854	0.08
American Tower Corp. 5.250% due 15/07/2028	2,000	2,024	0.19	5.132% due 02/12/2027	AUD 2,500	1,738	0.16	Peugeot Invest S.A. 1.875% due 30/10/2026	€ 2,300	2,620	0.25
Athene Global Funding 3.204% due 23/02/2027	€ 1,200	1,375	0.13	First Abu Dhabi Bank PJSC 3.530% due 24/12/2029	€ 1,200	1,378	0.13	Polestar Re Ltd. 14.140% due 07/01/2028	\$ 250	260	0.02
Aviation Capital Group LLC 4.875% due 28/01/2033	\$ 2,200	2,142	0.20	4.789% due 03/06/2031	\$ 1,200	1,202	0.11	16.800% due 07/01/2027	700	719	0.07
Avolon Holdings Funding Ltd. 2.528% due 18/11/2027	793	770	0.07	Ford Motor Credit Co. LLC 5.303% due 06/09/2029	1,100	1,096	0.10	PPI Public Property Invest AB 4.125% due 21/04/2033	€ 900	1,016	0.10
4.700% due 30/01/2031	1,500	1,474	0.14	5.420% due 09/04/2031	1,600	1,587	0.15	4.375% due 01/10/2032	1,300	1,500	0.14
4.950% due 15/01/2028	1,200	1,203	0.11	5.918% due 20/03/2028	500	506	0.05	Purple Re Ltd. 10.050% due 07/06/2033	\$ 300	300	0.03
4.950% due 15/10/2032	800	781	0.07	GA Global Funding Trust 5.414% due 15/12/2032	€ 700	908	0.09	12.676% due 06/06/2031	300	308	0.03
Balder Finland Oyj 1.000% due 18/01/2027	€ 1,900	2,151	0.20	Gaci First Investment Co. 4.875% due 14/05/2029	\$ 2,600	2,592	0.24	QNB Finance Ltd. 4.538% due 19/09/2027	3,100	3,099	0.29
Banca Monte dei Paschi di Siena SpA 7.708% due 18/01/2028	3,800	4,613	0.43	Galderma Finance Europe BV 3.375% due 17/03/2031	€ 500	571	0.05	Sagax AB 1.125% due 30/01/2027	€ 1,700	1,924	0.18
Banco Bilbao Vizcaya Argentaria S.A. 4.968% due 08/05/2031	\$ 800	799	0.08	Gateway Re Ltd. 5.550% due 06/07/2029	\$ 600	599	0.06	Sagax Euro MTN NL BV 0.750% due 26/01/2028	600	661	0.06
Banco Santander S.A. 4.867% due 15/04/2031	3,800	3,779	0.35	Golden Bear Re Ltd. 13.289% due 08/03/2032	350	353	0.03	1.000% due 17/05/2029	1,000	1,071	0.10
Bank Leumi Le-Israel B.M. 5.343% due 29/06/2029	500	502	0.05	13.300% due 08/01/2029	500	513	0.05	Santander Holdings USA, Inc. 3.244% due 05/10/2026	\$ 100	100	0.01
Bank of America Corp. 4.376% due 27/04/2028	1,000	999	0.09	Goldman Sachs Group, Inc. 3.088% due 18/12/2029	€ 2,600	2,979	0.28	Santander UK Group Holdings PLC 3.823% due 03/11/2028	300	297	0.03
4.456% due 06/02/2032	2,700	2,653	0.25	3.691% due 05/06/2028	\$ 100	99	0.01	SELP Finance SARL 3.875% due 21/04/2031	€ 600	692	0.06
4.695% due 23/04/2032	1,900	1,884	0.18	4.369% due 21/10/2031	2,200	2,152	0.20	4.000% due 29/06/2033	600	689	0.06
Banque Federative du Credit Mutuel S.A. 4.541% due 15/01/2031	2,200	2,164	0.20	4.516% due 21/01/2032	2,900	2,846	0.27	Simon Global Development BV 3.650% due 15/06/2031	800	922	0.09
Barclays PLC 4.219% due 24/05/2030	2,500	2,459	0.23	4.594% due 20/04/2030	800	796	0.07	Societe Generale S.A. 4.857% due 07/07/2029 (b)	\$ 900	900	0.08
BNP Paribas S.A. 1.904% due 30/09/2028	1,300	1,258	0.12	Goodman Australia Finance Pty. Ltd. 3.875% due 29/04/2033	€ 600	687	0.06	Sofina S.A. 1.000% due 23/09/2028	€ 2,500	2,715	0.25
4.916% due 15/01/2034	2,200	2,159	0.20	Greengrove RE Ltd. 11.270% due 08/04/2032	\$ 300	306	0.03	Stellantis Financial Services U.S. Corp. 5.400% due 15/06/2029	\$ 1,600	1,595	0.15
BPCE S.A. 1.250% due 13/01/2042	€ 1,800	2,045	0.19	GSG Bidco Ltd. 4.700% due 15/06/2031	€ 1,100	1,247	0.12	Sumisho Air Lease Corp. 4.850% due 24/03/2031	1,300	1,287	0.12
4.625% due 12/09/2028	\$ 2,500	2,496	0.23	HSBC Holdings PLC 4.398% due 10/03/2030	\$ 2,100	2,078	0.20	Sumitomo Mitsui Financial Group, Inc. 5.138% due 07/07/2034 (b)	3,300	3,289	0.31
Buttonwood RE Ltd. 9.050% due 29/05/2029	250	250	0.02	Intesa Sanpaolo SpA 7.750% due 11/01/2027 (g)(i)	€ 1,700	1,990	0.19	Sun Communities Operating LP 4.200% due 15/04/2032	2,500	2,395	0.22
Canadian Imperial Bank of Commerce 3.250% due 31/03/2027	€ 3,200	3,674	0.34	JPMorgan Chase & Co. 3.136% due 18/02/2032	1,400	1,583	0.15	TAG Immobilien AG 3.625% due 03/03/2032	€ 400	453	0.04
Cape Lookout Re Ltd. 10.420% due 13/03/2032	\$ 400	418	0.04	4.408% due 23/04/2030	\$ 3,700	3,669	0.34	Torrey Pines Re Ltd. 6.789% due 07/06/2034	\$ 400	403	0.04
12.226% due 05/04/2027	700	699	0.07	Lineage Europe Finco BV 4.125% due 26/11/2031	€ 500	571	0.05				
				Lloyds Banking Group PLC 4.241% due 10/02/2030	\$ 2,000	1,975	0.19				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TP ICAP Finance PLC				Greene King Finance PLC			
2.625% due 18/11/2028	£ 1,000	\$ 1,252	0.12	5.318% due 15/09/2031	£ 243	\$ 322	0.03
UBS AG				5.666% due 15/12/2034	100	124	0.01
0.250% due 01/09/2028	€ 300	324	0.03	GSG Bidco Ltd.			
UBS AG				5.375% due 15/06/2036	€ 1,100	1,248	0.12
4.632% due 16/02/2032	\$ 1,800	1,786	0.17	Haleon U.S. Capital LLC			
UBS Group AG				3.375% due 24/03/2027	\$ 1,000	993	0.09
4.194% due 01/04/2031	800	781	0.07	Heathrow Funding Ltd.			
4.588% due 10/08/2032	200	196	0.02	6.000% due 05/03/2032	£ 700	942	0.09
Unigel Netherlands Holding Corp. BV (15.000% Cash or 15.000% PIK)				HOCHTIEF AG			
15.000% due 31/12/2044 ^ (c)	150	3	0.00	4.000% due 15/04/2034	€ 1,070	1,231	0.12
Ursa Re Ltd.				IHO Verwaltungs GmbH			
8.510% due 07/12/2029	300	304	0.03	5.625% due 15/05/2031	900	1,072	0.10
11.260% due 07/06/2028	600	617	0.06	InterContinental Hotels Group PLC			
Veraison Re Ltd.				2.125% due 24/08/2026	£ 200	265	0.02
7.671% due 08/03/2034	300	300	0.03	2.125% due 15/05/2027	€ 700	795	0.07
Volkswagen Bank GmbH				John Lewis PLC			
3.625% due 26/11/2028	€ 400	460	0.04	4.250% due 18/12/2034	£ 1,300	1,463	0.14
Volkswagen Financial Services NV				Las Vegas Sands Corp.			
5.125% due 04/04/2029	£ 200	266	0.03	5.625% due 15/06/2028	\$ 1,100	1,114	0.10
Volkswagen Leasing GmbH				Latvenergo A/S			
3.625% due 11/10/2026	€ 100	115	0.01	3.612% due 13/11/2030	€ 1,700	1,934	0.18
Vonovia SE				Lottomatica Group SpA			
6.385% due 20/05/2033	AUD 700	495	0.05	4.625% due 30/04/2032	800	922	0.09
Wells Fargo & Co.				Maple Parent Holdings Corp.			
1.375% due 26/10/2026	€ 2,400	2,735	0.26	3.881% due 26/03/2030	1,100	1,268	0.12
4.808% due 25/07/2028	\$ 2,000	2,006	0.19	Mitchells & Butlers Finance PLC			
WP Carey, Inc.				4.350% due 15/12/2030	\$ 56	54	0.01
3.250% due 02/10/2031	€ 700	788	0.07	6.013% due 15/12/2030	£ 735	981	0.09
Yardstick RE DAC				6.469% due 15/09/2032	400	535	0.05
4.274% due 08/07/2034	300	343	0.03	MSCI, Inc.			
		158,935	14.91	3.625% due 01/11/2031	\$ 2,300	2,134	0.20
				National Fuel Gas Co.			
				5.050% due 15/10/2031	700	697	0.07
				NTT Finance Corp.			
				4.713% due 16/07/2028	800	807	0.08
				Oracle Corp.			
				4.550% due 04/02/2029	1,700	1,676	0.16
				QatarEnergy			
				4.625% due 23/06/2029	800	795	0.07
				RD Michigan Property Owner LLC			
				7.500% due 30/03/2045	13,500	13,463	1.26
				Royal Caribbean Cruises Ltd.			
				4.750% due 15/05/2033	2,700	2,629	0.25
				Sandoz Finance BV			
				3.970% due 17/04/2027	€ 800	922	0.09
				Sands China Ltd.			
				2.300% due 08/03/2027	\$ 200	197	0.02
				Spirit AeroSystems, Inc.			
				4.600% due 15/06/2028	1,100	1,097	0.10
				Teva Pharmaceutical Finance Netherlands BV			
				4.375% due 09/05/2030	€ 1,000	1,166	0.11
				Ubisoft Entertainment S.A.			
				0.878% due 24/11/2027 (k)	1,000	1,012	0.09
				Unigel Luxembourg S.A. (11.000% Cash or 12.000% PIK)			
				11.000% due 31/12/2028 ^ (c)	\$ 166	5	0.00
				Unigel Luxembourg S.A. (13.500% Cash or 15.000% PIK)			

Schedule of Investments Low Duration Opportunities Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
HOME EQUITY OTHER											
Accredited Mortgage Loan Trust											
4.023% due 25/09/2036		\$ 62	\$ 62	0.01				4.708% due 25/09/2035	1,500	1,336	0.13
ACE Securities Corp. Home Equity Loan Trust											
4.043% due 25/07/2036		82	63	0.01				4.063% due 25/07/2036	988	323	0.03
4.378% due 25/12/2035		1,629	1,544	0.15				Amerquest Mortgage Securities, Inc. Asset-Backed			
Pass-Through Certificates											
4.468% due 25/11/2035		155	154	0.01				4.633% due 25/01/2036	3,243	3,192	0.30
Argent Mortgage Loan Trust											
4.243% due 25/05/2035		53	49	0.00				Argent Securities Trust			
3.983% due 25/05/2036		154	36	0.00				4.063% due 25/07/2036	81	74	0.01
Bear Stearns Asset-Backed Securities Trust											
4.223% due 25/02/2037		2,427	2,362	0.22				4.618% due 25/07/2034	899	892	0.08
4.783% due 25/10/2035		146	146	0.01				4.813% due 25/08/2037	654	594	0.06
CIT Mortgage Loan Trust											
5.263% due 25/10/2037		3,115	3,148	0.30				Citigroup Mortgage Loan Trust Asset-Backed Pass-			
Through Certificates											
4.708% due 25/10/2034		15	14	0.00				Citigroup Mortgage Loan Trust, Inc.			
3.823% due 25/07/2045		320	232	0.02				3.933% due 25/07/2045	5,961	4,325	0.41
4.023% due 25/03/2037		2,180	1,994	0.19				4.063% due 25/12/2036	88	32	0.00
Countrywide Asset-Backed Certificates Trust, Inc.											
3.963% due 25/06/2047		2,359	2,081	0.20				4.043% due 25/06/2035	2,572	2,338	0.22
4.183% due 25/05/2047		55	54	0.01				4.203% due 25/09/2037	206	225	0.02
4.423% due 25/08/2035		119	118	0.01				4.483% due 25/05/2036	398	398	0.04
Credit-Based Asset Servicing & Securitization LLC											
4.678% due 25/01/2034		334	367	0.03				Ellington Loan Acquisition Trust			
4.863% due 25/05/2037		1,554	1,518	0.14				Fieldstone Mortgage Investment Trust			
4.103% due 25/04/2047		1,497	999	0.09				Fremont Home Loan Trust			
3.963% due 25/08/2036		195	60	0.01				4.033% due 25/10/2036	108	98	0.01
4.633% due 25/05/2034		1,113	1,115	0.10				GE-WMC Mortgage Securities Trust			
4.063% due 25/08/2036		4,647	1,917	0.18				GSA Home Equity Trust			
5.772% due 25/11/2036		435	121	0.01				5.985% due 25/06/2036	1,259	272	0.03
GSAMP Trust											
4.043% due 25/11/2036		1,642	744	0.07				4.283% due 25/02/2046	369	341	0.03
HSI Asset Securitization Corp. Trust											
4.543% due 25/01/2036		2,200	1,913	0.18				Long Beach Mortgage Loan Trust			
4.203% due 25/02/2036		144	143	0.01				4.678% due 25/08/2035	4,270	3,980	0.37
Morgan Stanley ABS Capital, Inc. Trust											
3.833% due 25/10/2036		1,278	553	0.05				3.893% due 25/11/2036	1,471	632	0.06
3.903% due 25/05/2037		1,061	974	0.09				3.993% due 25/10/2036	1,022	530	0.05
3.993% due 25/11/2036		4,447	2,478	0.23				4.013% due 25/07/2036	324	294	0.03
4.063% due 25/09/2036		14,034	4,714	0.44				4.263% due 25/04/2036	71	69	0.01
4.303% due 25/12/2034		1,362	1,290	0.12				Morgan Stanley Home Equity Loan Trust			
4.273% due 25/02/2036		1,533	1,447	0.14				Morgan Stanley Mortgage Loan Trust			
6.226% due 25/10/2036		248	65	0.01				Nomura Home Equity Loan, Inc. Home Equity Loan Trust			
4.563% due 25/02/2037		2,890	782	0.07							

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
NovaStar Mortgage Funding Trust			
4.083% due 25/05/2036	\$ 7	\$ 7	0.00
Option One Mortgage Loan Trust			
3.903% due 25/03/2037	541	491	0.05
3.983% due 25/04/2037	466	335	0.03
4.043% due 25/01/2037	43	25	0.00
4.043% due 25/02/2037	510	337	0.03
4.203% due 25/05/2037	527	318	0.03
Popular ABS Mortgage Pass-Through Trust			
4.258% due 25/07/2036	398	379	0.04
RAAC Trust			
4.523% due 25/10/2046	69	68	0.01
Residential Asset Securities Corp. Trust			
4.103% due 25/11/2036	27	26	0.00
SG Mortgage Securities Trust			
4.183% due 25/10/2036	3,600	2,970	0.28
Soundview Home Loan Trust			
3.963% due 25/06/2037	1,844	1,312	0.12
4.263% due 25/10/2036	895	865	0.08
4.283% due 25/02/2037	934	250	0.02
Structured Asset Investment Loan Trust			
4.738% due 25/01/2035	1,685	1,615	0.15
Structured Asset Securities Corp. Mortgage Loan Trust			
3.918% due 25/09/2036	3,843	2,298	0.22
WaMu Asset-Backed Certificates WaMu Trust			
3.988% due 25/05/2037	345	329	0.03
Wells Fargo Home Equity Asset-Backed Securities Trust			
4.363% due 25/04/2037	3,301	2,450	0.23
5.488% due 25/11/2035	20	20	0.00
		67,297	6.32
HOME EQUITY SEQUENTIAL			
Credit-Based Asset Servicing & Securitization LLC			
2.928% due 25/12/2036	137	111	0.01
OTHER ABS			
Arbour CLO DAC			
3.453% due 15/08/2038	€ 2,100	2,401	0.22
Ares European CLO DAC			
3.088% due 20/04/2032	1,453	1,663	0.16
Barings Euro CLO DAC			
3.426% due 15/08/2039	2,700	3,089	0.29
Barings Private Credit Corp. CLO			
5.126% due 22/05/2034	\$ 2,400	2,402	0.22
Black Diamond CLO DAC			
3.263% due 15/05/2032	€ 355	406	0.04
Boyce Park CLO Ltd.			
4.672% due 21/04/2035	\$ 3,300	3,302	0.31
Cairn CLO DAC			
2.820% due 31/01/2030	€ 223	255	0.02
Capital Four CLO DAC			
3.394% due 15/04/2038	3,800	4,345	0.41
CVC Cordatus Loan Fund DAC			
3.066% due 25/04/2036	1,000	1,144	0.11
Dryden Euro CLO DAC			
2.864% due 15/04/2033	1,389	1,589	0.15
ICG Euro CLO DAC			
3.455% due 26/01/2038	2,100	2,403	0.22
Invesco Euro CLO DAC			
3.277% due 15/07/2037	2,200	2,518	0.24
LCM 39 Ltd.			
4.713% due 15/10/2034	\$ 1,500	1,501	0.14
MV Credit Euro CLO DAC			
3.583% due 15/02/2038	€ 1,600	1,831	0.17
Neuberger Berman Loan Advisers Euro CLO DAC			
3.414% due 15/07/2039	3,500	4,007	0.38
OCP Euro CLO DAC			
3.513% due 15/04/2037	2,400	2,744	0.26
Palmer Square European Loan Funding DAC			
3.433% due 15/02/2035	1,257	1,438	0.13
Penta CLO DAC			
3.015% due 25/07/2036	2,500	2,861	0.27
Providus CLO DAC			
3.189% due 20/05/2034	1,800	2,061	0.19
3.374% due 15/07/2038	2,400	2,744	0.26

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
RRE Loan Management DAC			
3.494% due 15/12/2039	€ 1,000	\$ 1,144	0.11
Sculptor European CLO DAC			
3.082% due 10/10/2034	1,400	1,602	0.15
Sierra Madre Funding Ltd.			
4.108% due 07/09/2039	\$ 1,629	841	0.08
Sound Point CLO Ltd.			
5.028% due 26/07/2031	72	72	0.01
5.087% due 18/04/2031	1,377	1,378	0.13
Toro European CLO DAC			
3.474% due 15/04/2037	€ 1,500	1,717	0.16
		51,458	4.83
WHOLE LOAN COLLATERAL			
Citigroup Mortgage Loan Trust, Inc.			
7.250% due 25/05/2036	\$ 694	336	0.03
Lehman XS Trust			
4.645% due 25/03/2037	1,077	1,149	0.11
Securitized Asset-Backed Receivables LLC Trust			
4.083% due 25/10/2036	8,838	2,876	0.27
4.423% due 25/08/2035	36	28	0.00
		4,389	0.41
		124,082	11.65
SOVEREIGN ISSUES			
Baiterek National Investment Holding JSC			
16.950% due 02/04/2029	KZT 100,000	212	0.02
16.950% due 02/04/2031	100,000	215	0.02
Bulgaria Government International Bond			
3.625% due 05/09/2032	€ 900	1,047	0.10
5.000% due 05/03/2037	\$ 1,000	978	0.09
Colombia Government International Bond			
1.000% due 18/09/2030	COP 20,316,400	5,073	0.48
1.000% due 24/01/2035	22,777,600	6,488	0.61
6.500% due 21/01/2033	\$ 400	407	0.04
Colombian TES			
3.000% due 25/03/2033 (f)	COP 373,261	89	0.01
6.500% due 22/01/2031 (f)	5,225,648	1,503	0.14
11.000% due 22/08/2029	5,952,000	1,676	0.16
11.500% due 25/07/2046	796,500	224	0.02
11.750% due 24/01/2035	10,536,500	3,002	0.28
12.750% due 28/11/2040	20,309,700	6,146	0.58
13.250% due 09/02/2033	5,195,000	1,590	0.15
Costa Rica Government International Bond			
5.500% due 21/11/2030	€ 500	601	0.06
6.001% due 16/01/2036	500	605	0.06
Development Bank of Kazakhstan JSC			
18.400% due 16/10/2028	KZT 156,500	341	0.03
Eagle Funding Luxco SARL			
5.500% due 17/08/2030	\$ 2,400	2,413	0.23
Emirate of Abu Dhabi Government International Bond			
4.625% due 20/04/2033	700	698	0.06
5.000% due 30/04/2034	1,400	1,424	0.13
Israel Government International Bond			
5.000% due 30/10/2026	€ 3,300	3,798	0.36
5.625% due 19/02/2035	\$ 1,600	1,638	0.15
Japan Finance Organization for Municipalities			
0.050% due 12/02/2027	€ 1,500	1,688	0.16
Japan Government International Bond			
2.000% due 20/12/2044	¥ 980,000	4,782	0.45
2.300% due 20/12/2054	750,000	3,339	0.31
2.400% due 20/03/2055	210,000	958	0.09
3.700% due 20/03/2056	363,700	2,163	0.20
Mexico Government International Bond			
5.400% due 09/02/2028	\$ 1,700	1,716	0.16
5.850% due 02/07/2032	1,300	1,314	0.12
Peru Government International Bond			
5.400% due 12/08/2034	PEN 13,000	3,726	0.35
6.150% due 12/08/2032	16,200	5,146	0.48
6.850% due 12/08/2035	3,800	1,173	0.11
6.900% due 12/08/2037	18,500	5,560	0.52
6.950% due 12/08/2031	36,161	12,064	1.13
7.300% due 12/08/2033	20,700	6,801	0.64
Qatar Government International Bond			
4.800% due 08/04/2033	\$ 1,500	1,508	0.14

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Romania Government International Bond			
1.750% due 13/07/2030	€ 1,500	\$ 1,558	0.15
South Africa Government International Bond			
4.850% due 30/09/2029	\$ 2,000	1,987	0.19
7.000% due 28/02/2031	ZAR 304,400	17,939	1.68
8.000% due 31/01/2030	103,900	6,392	0.60
8.250% due 31/03/2032	17,100	1,055	0.10
8.500% due 31/01/2037	62,000	3,768	0.35
8.875% due 28/02/2035	52,800	3,338	0.31
9.000% due 31/01/2040	21,700	1,339	0.13
9.875% due 31/03/2039	14,800	977	0.09
		130,459	12.24
SHARES			
COMMON STOCKS			
CONSUMER DISCRETIONARY			
Booking Holdings, Inc.	83,000	14,794	1.39
MercadoLibre, Inc. (d)	6,600	11,203	1.05
Ross Stores, Inc.	12,000	2,554	0.24
		28,551	2.68
FINANCIALS			
Stichting Administratiekantoor T.K.H. Holding (d)	608	0	0.00
INFORMATION TECHNOLOGY			
Apple, Inc.	47,000	13,600	1.27
NVIDIA Corp.	67,000	13,406	1.26
		27,006	2.53
		55,557	5.21
PREFERRED SECURITIES			
Nationwide Building Society 10.250%	521	89	0.01
SHORT-TERM INSTRUMENTS			
COMMERCIAL PAPER			
Alimentation Couche-Tard, Inc.			
4.010% due 17/07/2026	\$ 900	898	0.08
Autoliv, Inc.			
4.070% due 25/08/2026	1,300	1,292	0.12
Boston Properties LP			
4.050% due 26/08/2026	2,100	2,086	0.20
CBRE Services, Inc.			
4.030% due 15/07/2026	2,200	2,196	0.21
Constellation Energy Corp.			
4.060% due 07/07/2026	7,650	7,643	0.72
Eaton Corp.			
4.020% due 08/07/2026	6,000	5,995	0.56
Fidelity National Information Services, Inc.			
4.000% due 07/07/2026	4,000	3,997	0.38
4.000% due 09/07/2026	2,350	2,348	0.22
4.020% due 07/07/2026	1,700	1,699	0.16
Global Payments Inc.			
4.220% due 02/07/2026	8,050	8,048	0.76
HCA, Inc.			
4.220% due 23/07/2026	750	748	0.07
4.300% due 10/09/2026	3,400	3,370	0.32
4.350% due 09/09/2026	1,700	1,685	0.16
JTI Financial Services North America LLC			
4.100% due 01/07/2026	1,300	1,300	0.12
Keurig Dr Pepper, Inc.			
4.300% due 06/07/2026	350	350	0.03
4.350% due 17/07/2026	2,750	2,745	0.26
4.400% due 29/07/2026	500	498	0.05
4.410% due 24/08/2026	500	497	0.05
National Bank of Kuwait SAKP			
4.070% due 18/09/2026	250	248	0.02
NextEra Energy Capital Holdings, Inc.			
4.000% due 22/07/2026	250	249	0.02
ONE Gas, Inc.			
4.030% due 10/07/2026	900	899	0.09

Schedule of Investments Low Duration Opportunities Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
Rogers Communications 4.250% due 06/08/2026	\$ 7,000	\$ 6,971	0.65	INVESTMENT FUNDS				EXCHANGE-TRADED FUNDS			
Tampa Electric Co. 4.030% due 13/07/2026	1,000	999	0.09	COLLECTIVE INVESTMENT SCHEMES				PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (h)			
Telus Corp. 4.270% due 05/08/2026	250	249	0.02	PIMCO Funds: Global Investors Series plc - PIMCO Asia High Yield Bond Fund (h)	385,356	\$ 4,701	0.44	543,400	\$ 54,601	5.12	
4.300% due 19/08/2026	250	248	0.02	PIMCO Funds: Global Investors Series plc - Asia Strategic Interest Bond Fund (h)	1,197,507	13,472	1.27	Total Investment Funds			
Triton Container International Ltd. 4.310% due 07/07/2026	900	899	0.08	PIMCO Select Funds plc - PIMCO US Dollar Short- Term Floating NAV Fund (h)	3,271,478	32,624	3.06	\$ 105,398 9.89			
4.310% due 09/07/2026	950	949	0.09								
4.330% due 08/07/2026	900	899	0.08								
Total Short-Term Instruments		60,005	5.63			50,797	4.77				
Total Transferable Securities	\$ 1,387,207	130.18									

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
FICC	3.640%	30/06/2026	01/07/2026	\$ 124,300	U.S. Treasury Notes 3.500% due 15/03/2029	\$ (126,786)	\$ 124,300	\$ 124,313	11.66
Total Repurchase Agreements						\$ (126,786)	\$ 124,300	\$ 124,313	11.66

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month EURIBOR December Futures	Long	12/2026	373	\$ (83)	(0.01)
3-Month SOFR June Futures	Long	09/2026	96	(107)	(0.01)
3-Month SONIA Index March Futures	Long	06/2027	120	179	0.02
Canada Government 10-Year Bond September Futures	Long	09/2026	1	1	0.00
Euro-Bobl September Futures	Short	09/2026	54	(33)	0.00
Euro-Bund 10-Year Bond September Futures	Short	09/2026	119	(183)	(0.02)
Euro-Buxl 30-Year Bond September Futures	Long	09/2026	11	29	0.00
Euro-Schatz September Futures	Short	09/2026	458	(47)	(0.01)
Japan Government 10-Year Bond September Futures	Short	09/2026	47	(94)	(0.01)
U.S. Treasury 2-Year Note September Futures	Long	09/2026	899	(138)	(0.01)
U.S. Treasury 5-Year Note September Futures	Long	09/2026	927	(216)	(0.02)
U.S. Treasury 10-Year Note September Futures	Long	09/2026	1,119	809	0.07
U.S. Treasury 10-Year Note September Futures	Short	09/2026	2,132	(2,745)	(0.26)
U.S. Treasury 30-Year Bond September Futures	Short	09/2026	7	(19)	0.00
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2026	84	284	0.03
United Kingdom Long Gilt September Futures	Long	09/2026	81	174	0.02
				\$ (2,189)	(0.21)

WRITTEN OPTIONS

FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS

Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	\$ 108.250	02/07/2026	18	\$ (3)	\$ 0	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	108.750	02/07/2026	35	(6)	0	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	110.250	02/07/2026	18	(3)	(1)	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	110.500	02/07/2026	35	(6)	(1)	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	109.000	10/07/2026	13	(2)	(1)	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	110.750	10/07/2026	13	(2)	0	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	108.750	17/07/2026	20	(5)	(2)	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	109.250	17/07/2026	19	(3)	(4)	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	110.250	17/07/2026	20	(4)	(4)	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	111.000	17/07/2026	19	(4)	(1)	0.00
Put - CBOT U.S. Treasury 10-Year Note August 2026 Futures	108.000	24/07/2026	16	(5)	(1)	0.00
Put - CBOT U.S. Treasury 10-Year Note August 2026 Futures	108.500	24/07/2026	30	(9)	(4)	0.00
Put - CBOT U.S. Treasury 10-Year Note August 2026 Futures	109.500	24/07/2026	21	(5)	(8)	0.00
Call - CBOT U.S. Treasury 10-Year Note August 2026 Futures	111.000	24/07/2026	67	(16)	(7)	0.00
				\$ (73)	\$ (34)	0.00
Total Financial Derivative Instruments Dealt in on a Regulated Market						\$ (2,223) (0.21)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Discovery Global Holdings, Inc.	1.000%	20/12/2026	\$ 450	\$ 3	0.00
Ford Motor Credit Co. LLC	5.000	20/06/2027	500	(4)	0.00
Lloyds Banking Group PLC	1.000	20/12/2030	€ 1,100	9	0.00
Oracle Corp.	1.000	20/06/2030	\$ 600	(22)	0.00
				\$ (14)	0.00

CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION⁽²⁾

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-41 5-Year Index	(5.000)%	20/12/2028	\$ 9,967	\$ (87)	(0.01)

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-46 5-Year Index	1.000%	20/06/2031	\$ 7,000	\$ 4	0.00
iTraxx Europe Main 45 5-Year Index	1.000	20/06/2031	€ 5,600	5	0.00
				\$ 9	0.00

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	3.500%	18/03/2031	£ 37,340	\$ (396)	(0.04)
Pay	1-Day GBP-SONIO Compounded-OIS	3.930	06/01/2035	200	(5)	0.00
Receive	1-Day GBP-SONIO Compounded-OIS	4.000	18/03/2036	390	10	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.000	18/03/2028	¥ 15,610,000	(184)	(0.02)
Receive ⁽⁴⁾	1-Day JPY-MUTKCALM Compounded-OIS	1.500	16/09/2028	10,124,000	(37)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.700	19/09/2028	\$ 53,900	2,476	0.23
Receive	1-Day USD-SOFR Compounded-OIS	1.750	21/12/2052	24,900	4,668	0.44
Receive	1-Day USD-SOFR Compounded-OIS	1.842	19/09/2053	200	14	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.874	19/09/2053	8,800	638	0.06
Receive	1-Day USD-SOFR Compounded-OIS	1.999	03/07/2053	10,500	3,408	0.32
Receive	1-Day USD-SOFR Compounded-OIS	2.000	12/02/2030	9,900	886	0.08
Receive	1-Day USD-SOFR Compounded-OIS	2.000	10/03/2030	4,900	355	0.03
Receive	1-Day USD-SOFR Compounded-OIS	2.060	27/10/2053	6,200	2,111	0.20
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2055	10,100	198	0.02
Pay	1-Day USD-SOFR Compounded-OIS	3.430	27/02/2033	1,900	(50)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	18/12/2054	3,100	426	0.04
Receive	1-Day USD-SOFR Compounded-OIS	3.545	31/10/2030	1,900	30	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.551	17/09/2035	800	32	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.564	31/01/2033	1,100	23	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.582	31/10/2030	18,100	259	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.592	31/10/2030	39,400	545	0.05
Receive	1-Day USD-SOFR Compounded-OIS	3.601	31/10/2030	3,700	50	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.623	31/10/2030	3,600	45	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.664	31/10/2030	2,400	25	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.677	31/10/2030	1,900	19	0.00
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.679	15/02/2036	430	11	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.691	31/10/2030	2,580	24	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.739	31/10/2030	2,800	20	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2027	161,500	(1,590)	(0.15)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2031	7,630	87	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	15/05/2032	37,200	331	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	6,390	245	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.755	15/02/2036	2,300	46	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.775	03/03/2036	200	4	0.00
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.800	14/07/2044	850	36	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.842	04/03/2030	300	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.870	05/03/2035	400	4	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.874	05/03/2035	400	4	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.884	25/03/2035	800	8	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.890	03/03/2035	500	5	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.899	11/03/2035	600	5	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.905	12/03/2035	600	5	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.908	04/03/2035	700	6	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.960	22/05/2036	1,600	(3)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.975	21/03/2035	600	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.998	15/11/2053	110	4	0.00

Schedule of Investments Low Duration Opportunities Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	4.000%	30/11/2030	\$ 3,600	\$ 3	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	26/02/2035	550	1	0.00
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	4.000	15/02/2036	600	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	17/06/2056	16,100	(160)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.002	28/05/2036	3,000	5	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.010	15/11/2053	200	7	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.015	15/11/2053	200	6	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.052	15/02/2056	300	7	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.082	15/11/2053	200	4	0.00
Pay	1-Year BRL-CDI	11.566	04/01/2027	BRL 78,580	(648)	(0.06)
Pay	1-Year BRL-CDI	13.175	02/01/2029	30,790	(146)	(0.01)
Pay	1-Year BRL-CDI	13.268	02/01/2029	48,400	(158)	(0.01)
Pay	1-Year BRL-CDI	13.354	02/01/2029	213,000	(955)	(0.09)
Receive	3-Month COP-IBR Compounded-OIS	8.500	28/04/2028	COP 25,111,100	348	0.03
Receive	3-Month COP-IBR Compounded-OIS	8.750	18/09/2030	15,846,800	239	0.02
Pay	3-Month COP-IBR Compounded-OIS	9.650	17/12/2030	5,083,200	(31)	0.00
Pay	3-Month COP-IBR Compounded-OIS	9.655	24/01/2035	270,000	(2)	0.00
Pay	3-Month COP-IBR Compounded-OIS	9.725	17/12/2030	2,478,400	(13)	0.00
Pay	3-Month COP-IBR Compounded-OIS	9.788	17/12/2030	4,956,300	(23)	0.00
Pay	3-Month COP-IBR Compounded-OIS	9.820	24/01/2035	4,106,200	(12)	0.00
Pay	6-Month AUD-BBR-BBSW	4.500	18/09/2034	AUD 52,380	(860)	(0.08)
Pay	6-Month AUD-BBR-BBSW	4.500	18/06/2035	56,700	(971)	(0.09)
Pay ⁽⁴⁾	6-Month CZK-PRIBOR	4.335	01/07/2036	CZK 3,050	0	0.00
Pay ⁽⁴⁾	6-Month CZK-PRIBOR	4.375	01/07/2036	3,050	0	0.00
Pay ⁽⁴⁾	6-Month CZK-PRIBOR	4.485	02/12/2035	2,600	1	0.00
Pay ⁽⁴⁾	6-Month CZK-PRIBOR	4.510	17/06/2036	3,900	1	0.00
Pay ⁽⁴⁾	6-Month CZK-PRIBOR	4.523	01/12/2035	23,600	10	0.00
Pay ⁽⁴⁾	6-Month CZK-PRIBOR	4.668	16/06/2036	5,000	3	0.00
Receive ⁽⁴⁾	6-Month CZK-PRIBOR	4.700	23/03/2036	600	0	0.00
Pay	6-Month EUR-EURIBOR	2.415	09/07/2035	€ 15,500	(249)	(0.02)
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.500	16/09/2031	9,700	(137)	(0.01)
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	13,300	21	0.00
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	11,000	158	0.02
Receive ⁽⁴⁾	6-Month PLN-WIBOR	4.625	01/07/2036	PLN 550	0	0.00
Receive ⁽⁴⁾	6-Month PLN-WIBOR	4.665	01/07/2036	550	0	0.00
Receive ⁽⁴⁾	6-Month PLN-WIBOR	4.685	02/12/2035	460	(1)	0.00
Receive ⁽⁴⁾	6-Month PLN-WIBOR	4.723	01/12/2035	4,220	(9)	0.00
Receive ⁽⁴⁾	6-Month PLN-WIBOR	4.800	17/06/2036	700	(1)	0.00
Receive ⁽⁴⁾	6-Month PLN-WIBOR	4.960	16/06/2036	900	(3)	0.00
Pay ⁽⁴⁾	6-Month PLN-WIBOR	5.200	23/03/2036	100	1	0.00
					\$ 11,238	1.06
Total Centrally Cleared Financial Derivative Instruments					\$ 11,146	1.05

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (4) This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PURCHASED OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC USD versus KRW	KRW 1,400.000	09/07/2026	1,636	\$ 17	\$ 0	0.00
	Put - OTC USD versus KRW	1,400.000	13/07/2026	864	6	0	0.00
	Put - OTC USD versus ZAR	ZAR 18.000	19/08/2026	3,565	170	338	0.03
					\$ 193	\$ 338	0.03

INTEREST RATE SWAPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.784%	08/09/2026	4,600	\$ 13	\$ 13	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.470	04/06/2035	2,700	242	207	0.02
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.470	04/06/2035	2,700	242	219	0.02
BPS	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.786	06/08/2026	4,600	13	6	0.00
DUB	Put - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.757	18/09/2026	57,700	47	216	0.02
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.111	28/05/2027	22,900	75	74	0.01
GLM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.663	04/09/2026	1,000	2	2	0.00
MYC	Put - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.757	18/09/2026	90,800	70	339	0.03
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.110	28/05/2027	3,200	10	10	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.800	12/07/2034	8,500	734	467	0.04
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.800	12/07/2034	8,500	735	825	0.08
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.819	06/08/2026	2,500	7	4	0.00
							\$ 2,190	\$ 2,382	0.22

WRITTEN OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description		Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets	
BOA	Put - OTC USD versus KRW	KRW	1,350.000	09/07/2026	1,636	\$ (6)	\$ 0	0.00	
	Put - OTC USD versus KRW		1,350.000	13/07/2026	864	(2)	0	0.00	
	Put - OTC USD versus ZAR	ZAR	17.000	19/08/2026	7,130	(170)	(282)	(0.03)	
UAG	Call - OTC EUR versus HUF	HUF	375.000	10/11/2026	1,228	(20)	(11)	0.00	
							\$ (198)	\$ (293)	(0.03)

INTEREST RATE SWAPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
GLM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.004%	08/07/2026	1,600	\$ (4)	\$ (4)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.284	08/07/2026	1,600	(4)	0	0.00
							\$ (8)	\$ (4)	0.00

OPTIONS ON SECURITIES

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC Uniform Mortgage-Backed Security, TBA 4.000% due 01/08/2056	\$ 95.422	06/08/2026	3,300	\$ (6)	\$ (2)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/09/2056	99.422	08/09/2026	6,800	(13)	(14)	0.00
JPM	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/09/2056	100.188	04/09/2026	1,500	(2)	(1)	0.00
SAL	Call - OTC Uniform Mortgage-Backed Security, TBA 4.000% due 01/08/2056	95.516	06/08/2026	5,800	(13)	(3)	0.00
					\$ (34)	\$ (20)	0.00

⁽¹⁾ Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GST	CMBX.NA.AAA.10 Index	0.500%	17/11/2059	\$ 1,339	\$ (6)	\$ 7	\$ 1	0.00
MYI	CMBX.NA.AAA.10 Index	0.500	17/11/2059	61	0	0	0	0.00
SAL	CMBX.NA.AAA.10 Index	0.500	17/11/2059	913	(2)	3	1	0.00
UAG	CMBX.NA.AAA.10 Index	0.500	17/11/2059	183	(5)	5	0	0.00
					\$ (13)	\$ 15	\$ 2	0.00

⁽¹⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

⁽²⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

TOTAL RETURN SWAPS ON SECURITIES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BPS	Pay	Apple, Inc.	47,000	4.580%	\$ 13,895	13/07/2026	\$ 0	\$ 328	\$ 328	0.03
	Pay	Booking Holdings, Inc.	83,000	4.580	13,578	13/07/2026	0	(1,183)	(1,183)	(0.11)
	Pay	MercadoLibre, Inc.	6,600	4.580	10,626	13/07/2026	0	(551)	(551)	(0.05)
	Pay	Nvidia Corp.	67,000	4.580	13,726	13/07/2026	0	354	354	0.03
	Pay	Ross Stores, Inc.	12,000	4.580	2,869	13/07/2026	0	322	322	0.03
							\$ 0	\$ (730)	\$ (730)	(0.07)

Schedule of Investments Low Duration Opportunities Fund (Cont.)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 383	\$ 274	\$ 9	\$ 0	\$ 9	0.00
	07/2026	CNH 1,016	150	1	0	1	0.00
	07/2026	NZD 7,171	4,235	156	0	156	0.02
	07/2026	\$ 99	CAD 141	0	0	0	0.00
	07/2026	3,637	NZD 6,438	25	0	25	0.00
	08/2026	CAD 141	\$ 99	0	0	0	0.00
	08/2026	NZD 6,438	3,641	0	(25)	(25)	0.00
	07/2026	BRL 104	20	0	0	0	0.00
BOA	07/2026	NOK 1,505	152	0	0	0	0.00
	07/2026	SGD 11	9	0	0	0	0.00
	07/2026	\$ 850	CNH 5,748	0	(3)	(3)	0.00
	07/2026	135	¥ 21,522	0	(3)	(3)	0.00
	07/2026	100	NOK 925	0	(6)	(6)	0.00
	07/2026	96	PLN 363	0	0	0	0.00
	08/2026	ILS 1,532	\$ 515	0	0	0	0.00
	08/2026	\$ 357	ZAR 6,467	36	0	36	0.00
	09/2026	COP 11,759,155	\$ 3,145	0	(207)	(207)	(0.02)
	09/2026	KZT 65,988	131	0	(3)	(3)	0.00
	09/2026	MXN 1,975	111	0	(1)	(1)	0.00
	09/2026	\$ 69	INR 6,562	0	0	0	0.00
	09/2026	158	PEN 538	0	(1)	(1)	0.00
	07/2026	BRL 2,696	\$ 521	2	(2)	0	0.00
	07/2026	CHF 720	915	23	0	23	0.00
	07/2026	CNH 4,497	665	2	0	2	0.00
BPS	07/2026	CZK 624	30	1	0	1	0.00
	07/2026	€ 3,975	4,534	0	(11)	(11)	0.00
	07/2026	£ 424	569	6	0	6	0.00
	07/2026	IDR 98,579,363	5,501	4	(3)	1	0.00
	07/2026	ILS 2,524	856	9	0	9	0.00
	07/2026	INR 180,567	1,880	0	(28)	(28)	0.00
	07/2026	KRW 423,771	278	4	0	4	0.00
	07/2026	THB 25,458	776	10	(1)	9	0.00
	07/2026	\$ 133	BRL 673	0	(3)	(3)	0.00
	07/2026	1,124	£ 835	0	(16)	(16)	0.00
	07/2026	5,447	INR 516,612	12	(10)	2	0.00
	07/2026	458	¥ 72,800	0	(10)	(10)	0.00
	07/2026	1,315	KRW 2,017,069	0	(12)	(12)	0.00
	07/2026	349	TWD 11,001	0	(3)	(3)	0.00
	07/2026	ZAR 39,900	\$ 2,432	2	0	2	0.00
	08/2026	ILS 349	117	0	0	0	0.00
	09/2026	IDR 10,305,547	567	0	(4)	(4)	0.00
	09/2026	THB 23,622	728	13	0	13	0.00
	09/2026	\$ 3,349	IDR 59,284,208	4	(67)	(63)	(0.01)
	09/2026	416	INR 39,486	0	(1)	(1)	0.00
	09/2026	140	THB 4,579	0	(1)	(1)	0.00
	12/2026	353	IDR 6,435,816	1	0	1	0.00
	07/2026	COP 37,484,640	\$ 9,873	0	(933)	(933)	(0.09)
	07/2026	ILS 4,254	1,437	9	0	9	0.00
	07/2026	NZD 10,417	6,160	235	0	235	0.02
	07/2026	TRY 67,978	1,422	0	(18)	(18)	0.00
	07/2026	\$ 540	BRL 2,795	0	0	0	0.00
	07/2026	10,889	COP 37,484,640	0	(82)	(82)	(0.01)
	07/2026	8,278	TRY 394,246	40	0	40	0.00
	07/2026	ZAR 197,057	\$ 12,132	128	0	128	0.01
	08/2026	\$ 177	ZAR 3,116	12	0	12	0.00
	09/2026	COP 37,484,640	\$ 10,752	68	0	68	0.01
BSH	07/2026	€ 1,070	¥ 1,244	21	0	21	0.00
	07/2026	\$ 2,426	¥ 385,780	0	(53)	(53)	0.00
	07/2026	5,299	NZD 9,378	36	0	36	0.00
	08/2026	NZD 9,378	\$ 5,305	0	(36)	(36)	0.00
CBK	09/2026	\$ 1,118	BRL 5,735	0	(27)	(27)	0.00
	07/2026	ILS 2,814	\$ 969	24	0	24	0.00
	07/2026	INR 120,506	1,277	4	0	4	0.00
	07/2026	SEK 1,848	200	9	0	9	0.00
	07/2026	\$ 858	€ 736	0	(17)	(17)	0.00
	07/2026	764	HUF 233,615	0	(14)	(14)	0.00
	07/2026	1,048	IDR 18,801,362	2	0	2	0.00
	07/2026	1,244	INR 120,506	29	0	29	0.00
	07/2026	138	KRW 209,092	0	(3)	(3)	0.00
	07/2026	2,620	PEN 8,902	0	(11)	(11)	0.00
	07/2026	711	PLN 2,599	0	(20)	(20)	0.00
	07/2026	125	TWD 3,940	0	(1)	(1)	0.00
	08/2026	ILS 3,793	\$ 1,312	37	0	37	0.00
	08/2026	\$ 287	ILS 851	0	(1)	(1)	0.00
	09/2026	IDR 37,716,864	\$ 2,089	0	(1)	(1)	0.00
	09/2026	INR 12,555	131	0	(1)	(1)	0.00
	09/2026	KZT 137,794	273	0	(8)	(8)	0.00
	09/2026	PEN 12,104	3,516	1	(24)	(23)	0.00
	09/2026	THB 39,192	1,193	9	(3)	6	0.00
	09/2026	\$ 692	IDR 12,346,193	0	(8)	(8)	0.00
	09/2026	306	MXN 5,481	5	0	5	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
DUB	09/2026	\$ 8	PEN 28	\$ 0	\$ 0	\$ 0	0.00
	10/2026	PEN 10,328	\$ 3,013	7	(11)	(4)	0.00
	11/2026	18,430	5,384	7	0	7	0.00
	12/2026	\$ 1,041	IDR 18,933,034	1	0	1	0.00
	07/2026	CZK 674	\$ 32	1	0	1	0.00
	07/2026	IDR 2,518,816	141	0	0	0	0.00
	07/2026	INR 47,423	502	2	0	2	0.00
	07/2026	PEN 4,555	1,347	11	0	11	0.00
	07/2026	\$ 335	INR 32,326	6	0	6	0.00
	07/2026	247	NOK 2,297	0	(15)	(15)	0.00
	07/2026	711	PLN 2,636	0	(9)	(9)	0.00
	07/2026	ZAR 91,633	\$ 5,661	79	0	79	0.01
	08/2026	PEN 9,331	2,761	30	0	30	0.00
	09/2026	IDR 24,397,246	1,354	2	0	2	0.00
	09/2026	\$ 425	IDR 7,716,053	3	0	3	0.00
	09/2026	502	INR 47,745	0	(2)	(2)	0.00
	09/2026	22,055	MXN 384,933	0	(164)	(164)	(0.01)
	09/2026	2	PEN 7	0	0	0	0.00
	10/2026	PEN 25,472	\$ 7,383	4	(58)	(54)	(0.01)
FAR	02/2027	47,728	13,731	0	(145)	(145)	(0.01)
	07/2026	CNH 4,474	661	2	0	2	0.00
	07/2026	£ 17,049	22,927	298	0	298	0.03
	07/2026	INR 47,045	499	2	0	2	0.00
	07/2026	¥ 1,947,333	12,035	54	0	54	0.01
	07/2026	PEN 2,414	714	6	0	6	0.00
	07/2026	SGD 20,162	15,804	216	0	216	0.02
	07/2026	\$ 1,745	CNH 11,867	4	0	4	0.00
	07/2026	579	HUF 178,994	0	(5)	(5)	0.00
	07/2026	493	INR 47,045	4	0	4	0.00
	07/2026	1,082	¥ 171,951	0	(24)	(24)	0.00
	07/2026	2,822	PLN 10,366	0	(64)	(64)	(0.01)
	07/2026	113	SEK 1,100	0	0	0	0.00
	07/2026	ZAR 130,540	\$ 7,910	0	(42)	(42)	0.00
	08/2026	CNH 11,841	1,745	0	(3)	(3)	0.00
	08/2026	ILS 1,602	560	21	0	21	0.00
	08/2026	PEN 2,093	619	6	0	6	0.00
	08/2026	SEK 1,098	113	0	0	0	0.00
	08/2026	\$ 12,035	¥ 1,942,238	0	(54)	(54)	(0.01)
GLM	09/2026	241	INR 23,083	1	0	1	0.00
	09/2026	249	MXN 4,392	1	0	1	0.00
	07/2026	BRL 113,367	\$ 22,019	117	0	117	0.01
	07/2026	KRW 405,414	263	1	0	1	0.00
	07/2026	\$ 20,642	BRL 111,287	891	(32)	859	0.08
	07/2026	9,558	CAD 13,602	29	0	29	0.00
	07/2026	1,004	IDR 17,999,855	3	0	3	0.00
	07/2026	263	KRW 405,356	0	(1)	(1)	0.00
	08/2026	CAD 13,582	\$ 9,558	0	(29)	(29)	0.00
	08/2026	\$ 330	INR 31,615	3	0	3	0.00
	09/2026	IDR 18,105,264	\$ 1,004	0	0	0	0.00
	09/2026	MXN 1,387	79	0	0	0	0.00
	09/2026	THB 132,456	4,105	92	0	92	0.01
	09/2026	\$ 1,982	IDR 35,584,616	4	(13)	(9)	0.00
	09/2026	1,339	INR 128,734	12	0	12	0.00
	09/2026	959	MXN 16,812	1	(4)	(3)	0.00
	10/2026	22,015	BRL 115,839	0	(117)	(117)	(0.01)
JPM	07/2026	AUD 1,659	\$ 1,183	33	0	33	0.00
	07/2026	CHF 250	320	10	0	10	0.00
	07/2026	ILS 9,931	3,325	0	(8)	(8)	0.00
	07/2026	INR 6,905	73	0	0	0	0.00
	07/2026	KRW 125,276	81	0	0	0	0.00
	07/2026	NOK 5,380	544	0	0	0	0.00
	07/2026	\$ 1,144	£ 853	0	(13)	(13)	0.00
	07/2026	2,306	HUF 705,230	0	(41)	(41)	0.00
	07/2026	153	IDR 2,754,685	0	0	0	0.00
	07/2026	73	INR 6,905	0	0	0	0.00
	07/2026	120	KRW 185,027	0	(1)	(1)	0.00
	07/2026	2,127	PLN 7,760	0	(63)	(63)	(0.01)
	07/2026	552	THB 18,454	4	0	4	0.00
	08/2026	ILS 6,236	\$ 2,142	47	0	47	0.00
	08/2026	\$ 544	NOK 5,382	0	0	0	0.00
	09/2026	IDR 2,769,993	\$ 153	0	0	0	0.00
	09/2026	INR 7,762	81	0	0	0	0.00
	09/2026	MXN 4,947	281	0	(1)	(1)	0.00
	09/2026	THB 87,692	2,698	48	(6)	42	0.00
MBC	09/2026	\$ 713	INR 67,943	0	0	0	0.00
	09/2026	1,147	MXN 20,024	0	(8)	(8)	0.00
	12/2026	MXN 43,193	\$ 2,448	9	0	9	0.00
	07/2026	AUD 1,055	728	0	(3)	(3)	0.00
	07/2026	CHF 6,552	8,314	199	(7)	192	0.02
	07/2026	€ 8,426	9,759	125	0	125	0.01
	07/2026	IDR 247,561	14	0	0	0	0.00
	07/2026	INR 47,611	504	2	0	2	0.00

Schedule of Investments Low Duration Opportunities Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	07/2026	NOK 1,735	\$ 175	\$ 0	\$ (1)	\$ (1)	0.00
	07/2026	\$ 2,769	AUD 3,948	8	(42)	(34)	0.00
	07/2026	2,163	€ 1,868	4	(31)	(27)	0.00
	07/2026	777	INR 74,927	13	0	13	0.00
	07/2026	2,262	¥ 359,469	0	(51)	(51)	0.00
	07/2026	589	NOK 5,459	0	(37)	(37)	0.00
	07/2026	69	SEK 672	0	0	0	0.00
	08/2026	SEK 671	\$ 69	0	0	0	0.00
	08/2026	\$ 723	AUD 1,048	3	0	3	0.00
	08/2026	175	NOK 1,736	1	0	1	0.00
	09/2026	THB 16,470	\$ 493	0	(6)	(6)	0.00
	09/2026	\$ 2,110	INR 201,869	10	(3)	7	0.00
MYI	07/2026	€ 7	\$ 8	0	0	0	0.00
	07/2026	\$ 3	€ 3	0	0	0	0.00
	07/2026	4,680	£ 3,533	9	0	9	0.00
NSL	07/2026	934	IDR 16,661,037	0	(3)	(3)	0.00
	07/2026	786	INR 75,623	12	0	12	0.00
	07/2026	1,013	TRY 47,682	5	0	5	0.00
	09/2026	IDR 16,754,475	\$ 934	6	0	6	0.00
SCX	09/2026	\$ 424	IDR 7,537,626	0	(6)	(6)	0.00
	07/2026	356	6,389,353	0	0	0	0.00
	07/2026	1,035	INR 99,162	12	0	12	0.00
	07/2026	1,002	NZD 1,772	6	0	6	0.00
	08/2026	820	INR 78,526	7	0	7	0.00
	09/2026	IDR 19,147,063	\$ 1,061	0	(1)	(1)	0.00
	09/2026	KZT 21,603	43	0	(1)	(1)	0.00
	09/2026	THB 47,574	1,473	32	0	32	0.00
	09/2026	\$ 1,080	IDR 19,386,799	2	(7)	(5)	0.00
SOG	07/2026	AUD 851	\$ 587	0	(2)	(2)	0.00
	07/2026	CNH 7,628	1,128	4	0	4	0.00
	07/2026	€ 117,501	137,070	2,730	0	2,730	0.26
	07/2026	SGD 30	23	0	0	0	0.00
	07/2026	\$ 9,298	CHF 7,522	27	0	27	0.00
	07/2026	142,675	€ 125,428	728	0	728	0.07
	07/2026	5,892	¥ 936,052	0	(133)	(133)	(0.01)
	07/2026	15,601	SGD 20,203	19	0	19	0.00
	08/2026	CHF 7,495	\$ 9,298	0	(27)	(27)	0.00
	08/2026	€ 125,428	142,868	0	(726)	(726)	(0.07)
	08/2026	SGD 20,158	15,601	0	(20)	(20)	0.00
	08/2026	\$ 587	AUD 851	2	0	2	0.00
SSB	08/2026	23	SGD 30	0	0	0	0.00
	07/2026	CAD 13,982	\$ 10,139	285	0	285	0.03
	07/2026	\$ 88	CAD 124	0	0	0	0.00
	07/2026	20,866	£ 15,786	85	0	85	0.01
	08/2026	CAD 124	\$ 88	0	0	0	0.00
	08/2026	€ 2,927	3,342	0	(9)	(9)	0.00
	08/2026	£ 15,786	20,866	0	(85)	(85)	(0.01)
UAG	07/2026	\$ 723	PLN 2,643	0	(20)	(20)	0.00
	09/2026	COP 5,269,584	\$ 1,412	0	(90)	(90)	(0.01)
	09/2026	MXN 2,085	119	0	0	0	0.00
	09/2026	THB 3,040	93	1	0	1	0.00
	11/2026	HUF 101,650	€ 282	0	(1)	(1)	0.00
				\$ 7,398	\$ (3,927)	\$ 3,471	0.33

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 28	€ 24	\$ 0	\$ (1)	\$ (1)	0.00
BPS	07/2026	10,710	9,193	0	(200)	(200)	(0.02)
BSH	07/2026	10,302	8,836	0	(199)	(199)	(0.02)
CBK	07/2026	115	99	0	(2)	(2)	0.00
FAR	07/2026	€ 8,652	\$ 9,867	0	(24)	(24)	0.00
	08/2026	\$ 9,880	€ 8,652	24	0	24	0.00
MBC	07/2026	€ 9,614	\$ 10,929	7	(69)	(62)	(0.01)
	07/2026	\$ 151	€ 131	0	(2)	(2)	0.00
	08/2026	10,470	9,205	69	0	69	0.01
SOG	07/2026	€ 9,205	\$ 10,471	0	(53)	(53)	(0.01)
	07/2026	\$ 10,718	€ 9,188	0	(214)	(214)	(0.02)
	08/2026	10,485	9,205	53	0	53	0.01
				\$ 153	\$ (764)	\$ (611)	(0.06)

As at 30 June 2026, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 274,129	£ 204,190	\$ 0	\$ (3,119)	\$ (3,119)	(0.29)
BPS	07/2026	£ 186,321	\$ 245,725	3	(1,572)	(1,569)	(0.15)
	07/2026	\$ 298,401	£ 222,690	0	(2,836)	(2,836)	(0.27)
	08/2026	245,497	186,156	1,573	0	1,573	0.15
FAR	07/2026	£ 1,226	\$ 1,622	0	(5)	(5)	0.00
	07/2026	\$ 14,880	£ 11,065	0	(194)	(194)	(0.02)
	08/2026	1,622	1,226	5	0	5	0.00
JPM	07/2026	302,020	225,076	0	(3,287)	(3,287)	(0.31)
MBC	07/2026	£ 5	\$ 6	0	0	0	0.00
	07/2026	\$ 6,624	£ 5,004	25	(7)	18	0.00
NSL	07/2026	£ 43,528	\$ 57,285	0	(488)	(488)	(0.05)
	08/2026	\$ 57,283	£ 43,528	489	0	489	0.05
SCX	07/2026	£ 216,182	\$ 286,139	0	(789)	(789)	(0.07)
	08/2026	\$ 286,127	£ 216,182	794	0	794	0.08
SOG	07/2026	£ 216,528	\$ 286,036	0	(1,351)	(1,351)	(0.13)
	08/2026	\$ 286,028	£ 216,528	1,352	0	1,352	0.13
SSB	07/2026	£ 2,229	\$ 2,947	0	(12)	(12)	0.00
	08/2026	\$ 2,947	£ 2,229	12	0	12	0.00
				\$ 4,253	\$ (13,660)	\$ (9,407)	(0.88)
Total OTC Financial Derivative Instruments						\$ (4,872)	(0.46)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
OTHER FINANCIAL ASSETS			
Credit Suisse AG AT1 Claim	\$ 7,900	\$ 2,785	0.26
Total Other Financial Assets		\$ 2,785	0.26
SECURITIES SOLD SHORT			
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA 2.000% due 01/07/2056	46,900	\$ (37,461)	(3.51)
Total Securities Sold Short		\$ (37,461)	(3.51)
Total Investments		\$ 1,586,280	148.86
Other Current Assets & Liabilities		\$ (520,627)	(48.86)
Net Assets		\$ 1,065,653	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

^ Security is in default.

(a) Security is an Interest Only ("IO") or IO Strip.

(b) When-issued security.

(c) Payment in-kind security.

(d) Security did not produce income within the last twelve months.

(e) Zero coupon security.

(f) Principal amount of security is adjusted for inflation.

(g) Perpetual maturity; date shown, if applicable, represents next contractual call date.

(h) Affiliated to the Fund.

(i) Contingent convertible security.

(j) Restricted Securities (31 December 2025: Nil):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Chick-fil-A, Inc.	4.800%	21/07/2031	23/04/2026	\$ 1,700	\$ 1,682	0.16

(k) Security with an aggregate fair value of \$202 (31 December 2025: \$1,319) has been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$18,823 (31 December 2025: \$16,378) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$12,570 (31 December 2025: \$1,670) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Schedule of Investments Low Duration Opportunities Fund (Cont.)

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 55,557	\$ 1,305,702	\$ 25,948	\$ 1,387,207
Investment Funds	105,398	0	0	105,398
Repurchase Agreements	0	124,300	0	124,300
Financial Derivative Instruments ⁽³⁾	(56)	4,107	0	4,051
Other Financial Assets	0	2,785	0	2,785
Securities Sold Short	0	(37,461)	0	(37,461)
Totals	\$ 160,899	\$ 1,399,433	\$ 25,948	\$ 1,586,280

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 91	\$ 1,026,027	\$ 9,325	\$ 1,035,443
Investment Funds	87,159	0	0	87,159
Repurchase Agreements	0	225,700	0	225,700
Financial Derivative Instruments ⁽³⁾	640	32,957	0	33,597
Other Financial Assets	0	2,331	0	2,331
Securities Sold Short	0	(37,923)	0	(37,923)
Totals	\$ 87,890	\$ 1,249,092	\$ 9,325	\$ 1,346,307

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	(0.250)%	17/06/2026	TBD ⁽¹⁾	€ (176)	\$ (201)	(0.02)
Total Reverse Repurchase Agreements					\$ (201)	(0.02)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (2,953)	\$ 4,060	\$ 1,107	\$ 6,394	\$ (7,430)	\$ (1,036)
BOA	290	280	570	461	0	461
BPS	(3,835)	3,970	135	(115)	0	(115)
BRC	(541)	390	(151)	7,657	(8,140)	(483)
BSH	(258)	280	22	(378)	0	(378)
CBK	10	0	10	(453)	680	227
DUB	35	0	35	(220)	0	(220)
FAR	229	(290)	(61)	(580)	560	(20)
GLM	955	(1,130)	(175)	(108)	120	12
GST	1	0	1	7	0	7
JPM	(3,278)	3,590	312	(58)	20	(38)
MBC	207	(300)	(93)	(50)	0	(50)
MYC	1,645	(260)	1,385	1,361	10	1,371
MYI	9	(50)	(41)	(14)	(50)	(64)
NSL	15	0	15	13	0	13
SAL	(2)	0	(2)	4	0	4
SCX	55	0	55	296	(260)	36
SOG	2,389	(2,470)	(81)	5,910	(6,200)	(290)
SSB	276	(300)	(24)	570	(420)	150
UAG	(121)	0	(121)	(255)	0	(255)

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	19.66	15.65
Transferable securities dealt in on another regulated market*	35.14	33.33
Other transferable securities	0.46	0.03
Investment funds	4.20	4.13
Repurchase agreements	4.95	10.68
Financial derivative instruments dealt in on a regulated market	0.06	0.07
Centrally cleared financial derivative instruments	0.71	0.82
OTC financial derivative instruments	0.62	1.22
Other financial assets	0.11	0.11
Other assets	34.09	33.96
Total Assets	100.00	100.00

* As per the list of markets, set out in appendix 1 to the Prospectus, which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Loan Participations and Assignments	0.79	0.73
Corporate Bonds & Notes	25.22	17.35
Municipal Bonds & Notes	0.76	0.93
U.S. Government Agencies	56.41	57.15
U.S. Treasury Obligations	8.97	11.78
Non-Agency Mortgage-Backed Securities	3.29	4.69
Asset-Backed Securities	11.65	11.35
Sovereign Issues	12.24	12.68
Common Stocks	5.21	0.00
Preferred Securities	0.01	0.01
Short-Term Instruments	5.63	0.09
Investment Funds	9.89	9.83
Repurchase Agreements	11.66	25.45
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.21)	0.11
Written Options		
Future Styled Options on Exchange -Traded Futures Contracts	0.00	(0.01)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Buy Protection	(0.01)	(0.02)
Credit Default Swaps on Credit Indices — Sell Protection	0.00	N/A
Interest Rate Swaps	1.06	1.40
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.03	0.03
Interest Rate Swaptions	0.22	0.21
Written Options		
Foreign Currency Options	(0.03)	(0.03)
Interest Rate Swaptions	0.00	0.00
Options on Securities	0.00	N/A
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	N/A	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.00	0.00
Total Return Swaps on Securities	(0.07)	N/A
Forward Foreign Currency Contracts	0.33	(0.37)
Hedged Forward Foreign Currency Contracts	(0.94)	2.47
Other Financial Assets	0.26	0.26
Securities Sold Short	(3.51)	(4.28)
Other Current Assets & Liabilities	(48.86)	(51.81)
Net Assets	100.00	100.00

Schedule of Investments Low Duration Opportunities ESG Fund

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES				INDUSTRIALS				5.500% due 01/08/2053 \$ 79 \$ 80 1.49			
LOAN PARTICIPATIONS AND ASSIGNMENTS				Ball Corp. 2.875% due 15/08/2030 \$ 16 \$ 15 0.28				6.000% due 01/10/2054 306 314 5.85			
Hilton Domestic Operating Co., Inc. 5.398% due 08/11/2030	\$ 20	\$ 20	0.37	Beignet Investor LLC 6.581% due 30/05/2049	53	54	1.01	Uniform Mortgage-Backed Security, TBA			
CORPORATE BONDS & NOTES				Discovery Global Holdings, Inc. 4.054% due 15/03/2029	28	28	0.52	3.500% due 01/07/2056 120 109 2.03			
BANKING & FINANCE				Elevance Health, Inc. 2.550% due 15/03/2031	28	25	0.47	5.000% due 01/07/2056 150 147 2.74			
American Tower Corp. 1.450% due 15/09/2026	36	36	0.67	Ford Motor Co. 6.100% due 19/08/2032	10	10	0.19	5.500% due 01/08/2056 50 50 0.93			
Bank of America Corp. 4.623% due 09/05/2029	30	30	0.56	Givaudan Finance Europe BV 2.875% due 09/09/2029	€ 100	113	2.11	2,015 37.54			
CA Immobilien Anlagen AG 3.500% due 07/07/2029 (a)	€ 10	11	0.20	HCA, Inc. 3.625% due 15/03/2032	\$ 28	26	0.48	U.S. TREASURY OBLIGATIONS			
CBRE Europe Logistics Partners S.C.A. SICAV-SIF 3.500% due 22/09/2032	100	112	2.09	Hilton Domestic Operating Co., Inc. 3.750% due 01/05/2029	18	17	0.32	U.S. Treasury Inflation Protected Securities (d)			
Commerzbank AG 3.625% due 14/01/2032	100	115	2.14	Latvenergo A/S 3.612% due 13/11/2030	€ 100	114	2.12	1.375% due 15/07/2033 (e) 357 343 6.39			
Cooperatieve Rabobank UA 4.875% due 01/11/2030	€ 100	133	2.48	MSCI, Inc. 3.625% due 01/09/2030	\$ 22	21	0.39	U.S. Treasury Notes			
Corebridge Financial, Inc. 3.850% due 05/04/2029	\$ 18	18	0.34	Norsk Hydro ASA 3.625% due 23/01/2032	€ 100	115	2.14	4.250% due 15/11/2034 (e) 248 245 4.57			
Equitable Financial Life Global Funding 1.300% due 12/07/2026	28	28	0.52	NXP BV 2.500% due 11/05/2031	\$ 50	45	0.84	588 10.96			
European Investment Bank 2.375% due 24/05/2027	67	66	1.23	S&P Global, Inc. 4.750% due 01/08/2028	48	48	0.89	ASSET-BACKED SECURITIES			
HSBC Holdings PLC 5.750% due 20/12/2027	€ 16	21	0.39	South West Water Finance PLC 5.250% due 15/09/2031	€ 100	132	2.46	AUTOMOBILE ABS OTHER			
Hudson Pacific Properties LP 5.950% due 15/02/2028	\$ 10	10	0.19	Xylem, Inc. 1.950% due 30/01/2028	\$ 30	29	0.54	OTHER ABS			
JPMorgan Chase & Co. 2.947% due 24/02/2028	52	51	0.95	792 14.76				Bayfront Infrastructure Capital Pte Ltd.			
Kilroy Realty LP 2.650% due 15/11/2033	20	16	0.30	UTILITIES				4.941% due 11/04/2045 \$ 159 159 2.96			
Manulife Financial Corp. 3.703% due 16/03/2032	26	25	0.47	AES Corp. 5.450% due 01/06/2028	20	20	0.37	St. Paul's CLO DAC			
Morgan Stanley 6.407% due 01/11/2029	25	26	0.48	Clearway Energy Operating LLC 3.750% due 15/02/2031	14	13	0.24	2.954% due 15/01/2032 € 4 5 0.10			
NatWest Group PLC 4.067% due 06/09/2028	€ 100	116	2.16	Duke Energy Florida LLC 2.500% due 01/12/2029	54	51	0.95	164 3.06			
PPI Public Property Invest AB 3.250% due 21/04/2029	100	114	2.12	Eurogrid GmbH 3.075% due 18/10/2027	€ 100	115	2.14	249 4.65			
Prologis International Funding S.A. 0.875% due 09/07/2029	125	134	2.50	New York State Electric & Gas Corp. 5.650% due 15/08/2028	\$ 30	31	0.57	SOVEREIGN ISSUES			
SBA Communications Corp. 3.875% due 15/02/2027	\$ 18	18	0.34	NextEra Energy Capital Holdings, Inc. 1.900% due 15/06/2028	54	51	0.95	Colombian TES			
Starwood Property Trust, Inc. 6.500% due 15/10/2030	10	10	0.19	Verizon Communications, Inc. 1.500% due 18/09/2030	25	22	0.41	11.000% due 22/08/2029 COP 36,000 10 0.19			
Sumitomo Mitsui Trust Bank Ltd. 5.500% due 09/03/2028	200	203	3.78	303 5.63				11.750% due 24/01/2035 35,000 10 0.19			
Toronto-Dominion Bank 5.264% due 11/12/2026	20	20	0.37	U.S. GOVERNMENT AGENCIES				12.750% due 28/11/2040 37,000 11 0.21			
Volkswagen Bank GmbH 3.625% due 26/11/2028	€ 100	115	2.14	Total Corporate Bonds & Notes 2,523 47.00				13.250% due 09/02/2033 32,000 10 0.19			
		1,428	26.61	U.S. GOVERNMENT AGENCIES				Japan Government International Bond			
				Uniform Mortgage-Backed Security				3.700% due 20/03/2056 ¥ 10,000 59 1.10			
				4.000% due 01/07/2053 81 76 1.42				Peru Government International Bond			
				5.000% due 01/05/2053 - 01/10/2053 1,252 1,239 23.08				5.400% due 12/08/2034 PEN 300 86 1.60			

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month EURIBOR December Futures	Long	12/2026	2	\$ 0	(0.01)
3-Month SOFR June Futures	Long	09/2026	1	(1)	(0.02)
3-Month SONIA Index March Futures	Long	06/2027	1	1	0.03
Euro-Bobl September Futures	Short	09/2026	6	(3)	(0.06)
Euro-Bund 10-Year Bond September Futures	Short	09/2026	1	(2)	(0.03)
Euro-Schatz September Futures	Short	09/2026	3	0	(0.01)
U.S. Treasury 2-Year Note September Futures	Long	09/2026	6	0	(0.01)
U.S. Treasury 5-Year Note September Futures	Long	09/2026	9	1	0.01
U.S. Treasury 10-Year Note September Futures	Long	09/2026	8	6	0.10

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
U.S. Treasury 10-Year Note September Futures	Short	09/2026	6	\$ (14)	(0.23)
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2026	2	(7)	(0.12)
				\$ (19)	(0.35)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (19)	(0.35)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

INTEREST RATE SWAPS

Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	3.500%	18/03/2031	£ 150	\$ (4)	(0.08)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.000	18/03/2028	¥ 75,000	(1)	(0.02)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.000	18/06/2030	25,000	1	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.250	18/06/2035	10,000	2	0.03
Receive ⁽¹⁾	1-Day JPY-MUTKCALM Compounded-OIS	1.500	16/09/2028	59,000	0	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.500	19/03/2055	2,500	(1)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2055	\$ 30	1	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.500	17/09/2055	50	(1)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.582	31/10/2030	100	1	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.592	31/10/2030	300	4	0.08
Receive	1-Day USD-SOFR Compounded-OIS	3.602	31/10/2030	100	1	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.606	31/10/2030	100	1	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.687	31/10/2030	100	1	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.722	31/10/2030	100	1	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	200	1	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2031	85	1	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	15/05/2032	200	2	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	285	9	0.20
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2035	72	2	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2045	20	1	0.01
Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.800	14/07/2044	10	0	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.000	17/06/2056	80	(1)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.002	28/05/2036	100	0	0.00
Pay	1-Year BRL-CDI	10.768	04/01/2027	BRL 500	(6)	(0.11)
Pay	1-Year BRL-CDI	13.175	02/01/2029	100	(1)	(0.01)
Pay	1-Year BRL-CDI	13.268	02/01/2029	300	(1)	(0.02)
Pay	1-Year BRL-CDI	13.354	02/01/2029	1,000	(4)	(0.08)
Pay	6-Month AUD-BBR-BBSW	4.500	18/09/2034	AUD 350	(5)	(0.10)
Pay	6-Month AUD-BBR-BBSW	4.500	18/06/2035	225	(6)	(0.13)
Pay	6-Month EUR-EURIBOR	2.415	09/07/2035	€ 100	(2)	(0.03)
Pay ⁽¹⁾	6-Month EUR-EURIBOR	2.500	16/09/2031	200	(3)	(0.05)
Pay ⁽¹⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	10	0	0.00
Receive ⁽¹⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	50	1	0.02
					\$ (6)	(0.11)
Total Centrally Cleared Financial Derivative Instruments					\$ (6)	(0.11)

⁽¹⁾ This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PURCHASED OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC USD versus ZAR	ZAR 18.000	19/08/2026	26	\$ 1	\$ 2	0.05

INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
DUB	Put - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.757%	18/09/2026	400	\$ 0	\$ 2	0.03
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.111	28/05/2027	100	0	0	0.01
MYC	Put - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.757	18/09/2026	600	1	2	0.04
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.800	12/07/2034	100	9	5	0.10
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.800	12/07/2034	100	9	11	0.17
							\$ 19	\$ 20	0.35

Schedule of Investments Low Duration Opportunities ESG Fund (Cont.)

WRITTEN OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Put - OTC USD versus ZAR	ZAR 17.000	19/08/2026	52	\$ (1)	\$ (2)	(0.04)
UAG	Call - OTC EUR versus HUF	HUF 375.000	10/11/2026	6	0	0	0.00
					\$ (1)	\$ (2)	(0.04)

⁽¹⁾ Notional Amount represents the number of contracts.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	KRW 965	\$ 1	\$ 0	\$ 0	\$ 0	0.00
	07/2026	NOK 7	1	0	0	0	0.00
	07/2026	\$ 1	¥ 212	0	0	0	0.00
	07/2026	10	NOK 90	0	(1)	(1)	(0.01)
	08/2026	3	ZAR 47	0	0	0	0.00
	09/2026	COP 82,258	\$ 22	0	(2)	(2)	(0.03)
	09/2026	\$ 1	INR 91	0	0	0	0.00
	07/2026	CHF 7	\$ 9	0	0	0	0.00
	07/2026	IDR 337,970	19	0	0	0	0.00
	07/2026	INR 960	10	0	0	0	0.00
BPS	07/2026	\$ 23	INR 2,137	0	0	0	0.00
	07/2026	5	¥ 718	0	0	0	0.00
	07/2026	19	KRW 29,746	0	0	0	0.00
	07/2026	ZAR 216	\$ 13	0	0	0	0.00
	09/2026	IDR 56,457	3	0	0	0	0.00
	09/2026	THB 130	4	0	0	0	0.00
	09/2026	\$ 18	IDR 319,486	0	0	0	(0.01)
	09/2026	2	INR 208	0	0	0	0.00
	09/2026	0	THB 0	0	0	0	0.00
	12/2026	3	IDR 56,841	0	0	0	0.00
	07/2026	NZD 89	\$ 53	3	0	3	0.04
	07/2026	ZAR 1,067	66	1	0	1	0.01
	08/2026	\$ 1	ZAR 18	0	0	0	0.00
	07/2026	24	¥ 3,804	0	(1)	(1)	(0.01)
	07/2026	50	NZD 89	0	0	0	0.01
BSH	08/2026	NZD 89	\$ 50	0	0	0	(0.01)
	09/2026	COP 17,091	4	0	(1)	(1)	(0.01)
	09/2026	\$ 118	BRL 604	0	(4)	(4)	(0.05)
	07/2026	INR 972	\$ 10	0	0	0	0.00
	07/2026	SEK 45	5	0	0	0	0.00
CBK	07/2026	\$ 3	€ 3	0	0	0	0.00
	07/2026	5	HUF 1,444	0	0	0	0.00
	07/2026	5	IDR 90,842	0	0	0	0.00
	07/2026	10	INR 972	0	0	0	0.00
	07/2026	5	PLN 20	0	0	0	0.00
	09/2026	IDR 289,868	\$ 16	0	0	0	0.00
	09/2026	THB 457	14	0	0	0	0.00
	09/2026	\$ 4	IDR 76,561	0	0	0	0.00
	09/2026	2	MXN 42	0	0	0	0.00
	12/2026	11	IDR 199,834	0	0	0	0.00
	07/2026	INR 263	\$ 3	0	0	0	0.00
	07/2026	NOK 16	2	0	0	0	0.00
	07/2026	\$ 2	INR 179	0	0	0	0.00
	07/2026	5	PLN 20	0	0	0	0.00
	07/2026	ZAR 496	\$ 31	0	0	0	0.01
DUB	09/2026	IDR 163,681	9	0	0	0	0.00
	09/2026	PEN 508	148	0	0	0	(0.01)
	09/2026	\$ 3	IDR 47,895	0	0	0	0.00
	09/2026	3	INR 264	0	0	0	0.00
	07/2026	£ 233	\$ 313	5	0	5	0.08
	07/2026	INR 256	3	0	0	0	0.00
	07/2026	¥ 13,094	81	0	0	0	0.01
	07/2026	SGD 99	78	1	0	1	0.02
	07/2026	\$ 3	INR 256	0	0	0	0.00
	07/2026	1	¥ 88	0	0	0	0.00
	07/2026	18	PLN 65	0	0	0	(0.01)
	07/2026	3	SEK 27	0	0	0	0.00
	07/2026	ZAR 707	\$ 43	0	0	0	0.00
	08/2026	SEK 27	3	0	0	0	0.00
	08/2026	\$ 81	¥ 13,059	0	0	0	(0.01)
GLM	09/2026	1	INR 126	0	0	0	0.00
	09/2026	2	MXN 34	0	0	0	0.00
	07/2026	KRW 9,265	\$ 6	0	0	0	0.00
	07/2026	\$ 50	CAD 71	0	0	0	0.00
	07/2026	6	KRW 9,263	0	0	0	0.00
	08/2026	CAD 71	\$ 50	0	0	0	0.00
	08/2026	\$ 2	INR 166	0	0	0	0.00
	09/2026	THB 411	\$ 13	0	0	0	0.01

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
JPM	09/2026	\$ 12	IDR 220,732	\$ 0	\$ 0	\$ 0	0.00
	09/2026	7	INR 680	0	0	0	0.00
	07/2026	AUD 40	\$ 28	1	0	1	0.01
	07/2026	INR 429	5	0	0	0	0.00
	07/2026	KRW 2,863	2	0	0	0	0.00
	07/2026	NOK 21	2	0	0	0	0.00
	07/2026	\$ 16	£ 12	0	0	0	0.00
	07/2026	14	HUF 4,361	0	0	0	0.00
	07/2026	1	IDR 15,749	0	0	0	0.00
	07/2026	5	INR 429	0	0	0	0.00
	07/2026	2	KRW 2,863	0	0	0	0.00
	07/2026	6	PLN 23	0	0	0	0.00
	08/2026	2	NOK 21	0	0	0	0.00
	09/2026	IDR 15,837	\$ 1	0	0	0	0.00
	09/2026	THB 212	7	0	0	0	0.00
MBC	09/2026	\$ 9	INR 824	0	0	0	0.00
	09/2026	114	MXN 1,988	0	(1)	(1)	(0.02)
	12/2026	MXN 268	\$ 15	0	0	0	0.00
	07/2026	AUD 9	7	0	0	0	0.00
	07/2026	CHF 18	23	1	0	1	0.01
	07/2026	INR 264	3	0	0	0	0.00
	07/2026	KRW 16,593	11	0	0	0	0.00
	07/2026	NOK 46	5	0	0	0	0.00
	07/2026	\$ 12	AUD 17	0	0	0	0.00
	07/2026	4	INR 415	0	0	0	0.00
	07/2026	33	¥ 5,244	0	(1)	(1)	(0.01)
	07/2026	2	SEK 17	0	0	0	0.00
	08/2026	AUD 9	\$ 6	0	0	0	0.00
	08/2026	SEK 16	2	0	0	0	0.00
	08/2026	\$ 1	NOK 7	0	0	0	0.00
MYI	09/2026	THB 963	\$ 30	1	0	1	0.01
	09/2026	\$ 11	INR 1,075	0	0	0	0.00
	07/2026	13	AUD 18	0	0	0	0.00
	07/2026	4	INR 419	0	0	0	0.00
	09/2026	3	IDR 46,746	0	0	0	0.00
	07/2026	2	36,500	0	0	0	0.00
	07/2026	6	INR 549	0	0	0	0.00
	08/2026	4	413	0	0	0	0.00
	09/2026	IDR 122,053	\$ 7	0	0	0	0.00
	09/2026	THB 146	5	0	0	0	0.00
	09/2026	\$ 7	IDR 120,235	0	0	0	0.00
	07/2026	€ 1,159	\$ 1,352	27	0	27	0.49
	07/2026	\$ 10	AUD 14	0	0	0	0.00
	07/2026	1,315	€ 1,156	8	0	8	0.13
	07/2026	58	¥ 9,229	0	(1)	(1)	(0.02)
SCX	07/2026	77	SGD 99	0	0	0	0.00
	08/2026	AUD 14	\$ 10	0	0	0	0.00
	08/2026	€ 1,156	1,316	0	(8)	(8)	(0.12)
	08/2026	SGD 99	77	0	0	0	0.00
	07/2026	CAD 73	53	1	0	1	0.03
	07/2026	¥ 6,200	39	1	0	1	0.01
	07/2026	\$ 0	CAD 1	0	0	0	0.00
	07/2026	292	£ 221	1	0	1	0.02
	08/2026	CAD 1	\$ 0	0	0	0	0.00
	08/2026	COP 12,595	3	0	0	0	(0.01)
	08/2026	£ 221	292	0	(2)	(2)	(0.02)
	07/2026	\$ 5	PLN 20	0	0	0	0.00
	09/2026	COP 37,320	\$ 10	0	(1)	(1)	(0.01)
	09/2026	THB 63	2	0	0	0	0.00
	11/2026	HUF 360	1	0	0	0	0.00
WST	07/2026	\$ 31	CHF 25	0	0	0	0.00
	08/2026	CHF 25	\$ 31	0	0	0	0.00
				\$ 51	\$ (23)	\$ 28	0.53
Total OTC Financial Derivative Instruments						\$ 48	0.89
Total Investments						\$ 5,983	111.48
Other Current Assets & Liabilities						\$ (616)	(11.48)
Net Assets						\$ 5,367	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

(a) When-issued security.

(b) Zero coupon security.

(c) Coupon represents a yield to maturity.

(d) Principal amount of security is adjusted for inflation.

(e) Securities with an aggregate fair value of \$588 (31 December 2025: \$250) have been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 30 June 2026.

Schedule of Investments Low Duration Opportunities ESG Fund (Cont.)

Security with an aggregate fair value of \$Nil (31 December 2025: \$866) has been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$139 (31 December 2025: \$131) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 5,801	\$ 159	\$ 5,960
Financial Derivative Instruments ⁽³⁾	(4)	27	0	23
Totals	\$ (4)	\$ 5,828	\$ 159	\$ 5,983

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 6,270	\$ 184	\$ 6,454
Financial Derivative Instruments ⁽³⁾	8	(27)	0	(19)
Totals	\$ 8	\$ 6,243	\$ 184	\$ 6,435

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Sale-Buyback Financing Transactions Outstanding as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Sale-Buyback Financing Transactions	% of Net Assets
BPS	3.730%	16/06/2026	07/07/2026	\$ (591)	\$ (592)	(11.03)
Total Sale-Buyback Financing Transactions					\$ (592)	(11.03)

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
BOA	\$ (3)	\$ 0	\$ (3)	\$ N/A	\$ N/A	\$ N/A
BRC	4	0	4	3	0	3
BSH	(6)	0	(6)	N/A	N/A	N/A
DUB	2	0	2	N/A	N/A	N/A
FAR	6	0	6	(7)	0	(7)
MBC	1	0	1	0	0	0
MYC	18	0	18	15	0	15
SCX	N/A	N/A	N/A	3	0	3
SOG	26	0	26	(20)	0	(20)
SSB	1	0	1	3	0	3
UAG	(1)	0	(1)	(3)	0	(3)

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	49.97	47.62
Transferable securities dealt in on another regulated market*	42.35	38.18
Financial derivative instruments dealt in on a regulated market	0.12	0.17
Centrally cleared financial derivative instruments	0.46	0.20
OTC financial derivative instruments	1.14	0.56
Other assets	5.96	13.27
Total Assets	100.00	100.00

* As per the list of markets, set out in appendix 1 to the Prospectus, which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Loan Participations and Assignments	0.37	0.38
Corporate Bonds & Notes	47.00	52.69
U.S. Government Agencies	37.54	41.48
U.S. Treasury Obligations	10.96	11.16
Asset-Backed Securities	4.65	6.16
Sovereign Issues	8.67	8.14
Short-Term Instruments	1.86	1.89
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.35)	0.19
Centrally Cleared Financial Derivative Instruments		
Interest Rate Swaps	(0.11)	(0.43)
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.05	0.04
Interest Rate Swaptions	0.35	0.31
Written Options		
Foreign Currency Options	(0.04)	(0.04)
Forward Foreign Currency Contracts	0.53	(0.64)
Hedged Forward Foreign Currency Contracts	N/A	0.22
Other Current Assets & Liabilities	(11.48)	(21.55)
Net Assets	100.00	100.00

Schedule of Investments MAARS Multi-Strategy Fund

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES				U.S. GOVERNMENT AGENCIES				Jabil, Inc.			
CORPORATE BONDS & NOTES				ASSET-BACKED SECURITIES				4.150% due 06/07/2026			
BANKING & FINANCE				OTHER ABS				\$ 300 \$ 300 0.78			
AerCap Ireland Capital DAC	\$ 150	\$ 152	0.40	Aquaduct European CLO DAC				Jones Lang LaSalle Finance BV			
Aries Capital DAC	1,778	1,704	4.45	3.511% due 15/07/2039 (a)				4.130% due 09/07/2026			
Cooperatieve Rabobank UA	200	200	0.52	Harvest CLO DAC				300 300 0.78			
First Abu Dhabi Bank PJSC	200	200	0.52	3.523% due 25/07/2037 (a)				McCormick & Co. Inc.			
Goldman Sachs Group, Inc.	200	199	0.52	Marble Point CLO Ltd.				4.000% due 02/07/2026			
HSBC Holdings PLC	200	200	0.52	OCP Euro CLO DAC				300 300 0.78			
KeyCorp	200	197	0.51	3.513% due 15/04/2037				Triton Container International Ltd.			
Mizuho Financial Group, Inc.	400	400	1.05	Tikehau U.S. CLO Ltd.				4.350% due 02/07/2026			
Santander Holdings USA, Inc.	200	199	0.52	4.767% due 18/01/2035				300 300 0.78			
		3,451	9.01					2,093 5.46			
INDUSTRIALS				COMMON STOCKS				SHORT-TERM NOTES			
Glencore Funding LLC	200	200	0.52	INFORMATION TECHNOLOGY				Federal Home Loan Bank			
NTT Finance Corp.	200	200	0.52	Apple, Inc.				3.630% due 26/08/2026 (b)(c)			
Penske Truck Leasing Co. LP	202	201	0.53	NVIDIA Corp.				900 895 2.34			
		802	2.10					U.S. TREASURY BILLS			
Total Corporate Bonds & Notes		4,253	11.11					3.673% due 27/08/2026 (b)(c)			
								1,100 1,094 2.85			
								3.677% due 11/08/2026 (b)(c)			
								3,100 3,087 8.06			
								3.745% due 17/09/2026 (b)(c)			
								3,000 2,976 7.77			
								3.765% due 17/09/2026 (b)(c)			
								1,100 1,091 2.84			
								3.767% due 24/09/2026 (b)(c)			
								400 397 1.04			
								8,645 22.56			
								Total Short-Term Instruments			
								11,633 30.36			
								Total Transferable Securities			
								\$ 18,646 48.67			
								INVESTMENT FUNDS			
								COLLECTIVE INVESTMENT SCHEMES			
								PIMCO Select Funds plc -			
								PIMCO US Dollar Short-			
								Term Floating NAV Fund (d)			
								170,468 1,700 4.44			
								EXCHANGE-TRADED FUNDS			
								PIMCO ETFs plc - PIMCO			
								US Dollar Short Maturity			
								UCITS ETF (d)			
								19,900 2,000 5.22			
								Total Investment Funds			
								\$ 3,700 9.66			

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BPS	3.690%	30/06/2026	01/07/2026	\$ 6,200	U.S. Treasury Inflation Protected Securities				
					1.875% due 15/07/2035	\$ (6,296)	\$ 6,200	\$ 6,201	16.19
	3.700	30/06/2026	01/07/2026	7,200	Ginnie Mae 4.000% due 20/01/2049	(7,842)	7,200	7,201	18.80
Total Repurchase Agreements						\$ (14,138)	\$ 13,400	\$ 13,402	34.99

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month CORRA December Futures	Long	03/2027	2	\$ 0	0.00
3-Month EURIBOR December Futures	Short	12/2027	1	0	0.00
3-Month EURIBOR March Futures	Short	03/2027	3	(2)	0.00
3-Month SOFR March Futures	Short	06/2027	1	0	0.00
3-Month SOFR September Futures	Short	12/2027	21	(1)	0.00
3-Month SONIA Index September Futures	Short	12/2027	1	0	0.00
Australia Government 3-Year Note September Futures	Long	09/2026	8	1	0.00
Australia Government 10-Year Bond September Futures	Long	09/2026	2	0	0.00
CAC 40 Index July Futures	Short	07/2026	6	3	0.01
DAX Index September Futures	Short	09/2026	1	0	0.00
E-mini NASDAQ 100 Index September Futures	Long	09/2026	1	16	0.04
E-mini Russell 2000 Index September Futures	Short	09/2026	1	(4)	(0.01)
E-mini S&P 500 Index September Futures	Long	09/2026	3	15	0.04
Euro STOXX 50 September Futures	Short	09/2026	2	(1)	0.00
Euro STOXX Bank September Futures	Long	09/2026	15	3	0.01
Euro-BTP Italy Government Bond September Futures	Long	09/2026	1	0	0.00
Euro-BTP Italy Government Bond September Futures	Short	09/2026	1	0	0.00
Euro-Bund 10-Year Bond September Futures	Long	09/2026	54	(8)	(0.03)
FTSE 100 Index September Futures	Long	09/2026	3	1	0.00

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
FTSE China A50 Index July Futures	Long	07/2026	78	\$ 8	0.02
FTSE Taiwan Index July Futures	Long	07/2026	3	(2)	(0.01)
FTSE/JSE Index September Futures	Short	09/2026	5	15	0.04
FTSE/MIB Index September Futures	Long	09/2026	3	(7)	(0.02)
Hang Seng China Enterprises Index July Futures	Long	07/2026	1	(3)	(0.01)
Hang Seng China Enterprises Index July Futures	Short	07/2026	12	13	0.03
MSCI Singapore Index July Futures	Long	07/2026	26	(5)	(0.01)
Nikkei 225 Index September Futures	Long	09/2026	1	(2)	(0.01)
OMXS30 Index July Futures	Long	07/2026	4	3	0.01
S&P/Toronto Stock Exchange 60 September Futures	Long	09/2026	4	(4)	(0.01)
SPI 200 Index September Futures	Short	09/2026	6	10	0.03
U.S. Treasury 10-Year Note September Futures	Long	09/2026	95	(17)	(0.04)
United Kingdom Long Gilt September Futures	Long	09/2026	16	(17)	(0.04)
Volatility S&P 500 Index July Futures	Short	07/2026	10	15	0.04
VSTOXX Mini July Futures	Short	07/2026	8	1	0.00
WIG20 Index September Futures September Futures	Long	09/2026	10	(4)	(0.01)
				\$ 27	0.07

Total Financial Derivative Instruments Dealt in on a Regulated Market
\$ 27 0.07
CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-45 5-Year Index	1.000%	20/06/2031	\$ 2,190	\$ 7	0.02
CDX.HY-46 5-Year Index	5.000	20/06/2031	515	1	0.00
CDX.IG-46 5-Year Index	1.000	20/06/2031	4,800	1	0.01
iTraxx Crossover 45 5-Year Index	5.000	20/06/2031	€ 180	1	0.00
iTraxx Europe Main 45 5-Year Index	1.000	20/06/2031	2,700	1	0.00
				\$ 11	0.03

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	3.500%	16/09/2028	£ 448	\$ 0	0.00
Receive ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	3.500	16/09/2031	8,700	(94)	(0.25)
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.000	16/09/2036	9,503	161	0.42
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.500	16/09/2056	3,257	79	0.21
Pay	1-Day ILS-SHIR Compounded-OIS	3.250	17/06/2031	ILS 3,900	1	0.00
Receive ⁽³⁾	1-Day INR-MIBOR Compounded-OIS	6.250	16/09/2031	INR 104,800	(18)	(0.05)
Pay ⁽³⁾	1-Day JPY-MUTKCALM Compounded-OIS	2.000	16/09/2036	¥ 3,175,100	(54)	(0.14)
Receive ⁽³⁾	1-Day JPY-MUTKCALM Compounded-OIS	2.750	16/09/2056	110,000	2	0.00
Receive ⁽³⁾	1-Day THB-THOR Compounded-OIS	1.500	16/09/2031	THB 24,600	(8)	(0.02)
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.000	16/09/2028	\$ 1,453	2	0.01
Pay ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.250	16/09/2031	8,900	15	0.04
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/06/2036	8,608	(10)	(0.03)
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.750	16/09/2036	13,745	(60)	(0.16)
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	4.000	16/09/2056	500	(4)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	4.038	22/06/2036	1,500	(2)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	4.071	26/06/2036	1,500	(6)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	4.188	22/06/2036	1,500	(21)	(0.05)
Receive ⁽³⁾	1-Year BRL-CDI	12.975	02/01/2031	BRL 11,200	(13)	(0.03)
Receive	1-Year BRL-CDI	14.020	02/01/2031	2,200	0	0.00
Receive ⁽³⁾	1-Year BRL-CDI	14.684	02/01/2031	2,000	(6)	(0.02)
Receive ⁽³⁾	3-Month CAD-CAONREPO Compounded-OIS	2.500	16/09/2028	CAD 505	(2)	(0.01)
Pay ⁽³⁾	3-Month CAD-CAONREPO Compounded-OIS	2.750	16/09/2031	300	0	0.00
Receive ⁽³⁾	3-Month CAD-CAONREPO Compounded-OIS	3.000	16/09/2036	1,220	(4)	(0.01)
Receive ⁽³⁾	3-Month CAD-CAONREPO Compounded-OIS	3.250	16/09/2056	212	(1)	0.00
Pay ⁽³⁾	3-Month CNY-CNREPOFIX	1.500	16/09/2031	CNY 13,700	8	0.02
Receive	3-Month COP-IBR Compounded-OIS	11.500	17/06/2031	COP 1,695,500	(9)	(0.02)
Receive	3-Month COP-IBR Compounded-OIS	11.730	17/06/2031	1,807,700	(46)	(0.12)
Receive ⁽³⁾	3-Month KRW-KORIBOR	3.500	16/09/2031	KRW 1,040,900	(2)	(0.01)
Pay ⁽³⁾	3-Month KRW-KORIBOR	3.500	16/09/2036	3,612,500	8	0.02
Receive ⁽³⁾	3-Month MYR-KLIBOR	3.500	16/09/2031	MYR 5,400	(3)	(0.01)
Receive ⁽³⁾	3-Month TWD-TAIBOR	2.250	16/09/2031	TWD 27,200	(7)	(0.02)
Receive	3-Month ZAR-JIBAR	6.522	29/01/2031	ZAR 4,500	0	0.00
Receive	3-Month ZAR-JIBAR	6.673	14/04/2031	3,700	1	0.00
Receive ⁽³⁾	6-Month AUD-BBR-BBSW	4.250	16/09/2028	AUD 4,373	(8)	(0.02)
Pay ⁽³⁾	6-Month AUD-BBR-BBSW	5.000	16/09/2036	12,050	127	0.33
Pay ⁽³⁾	6-Month CLP-CHILIBOR	5.000	16/09/2031	CLP 1,227,800	2	0.01
Receive	6-Month CLP-CHILIBOR	5.250	17/06/2031	487,900	(12)	(0.03)
Receive ⁽³⁾	6-Month CZK-PRIBOR	3.920	09/02/2031	CZK 10,100	(2)	0.00
Receive	6-Month CZK-PRIBOR	4.000	17/06/2036	5,300	(1)	0.00

Schedule of Investments MAARS Multi-Strategy Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.250%	16/09/2028	€ 1,773	\$ (6)	(0.02)
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.500	16/09/2031	19,700	(169)	(0.44)
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	5,899	(93)	(0.24)
Receive ⁽³⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	600	(18)	(0.05)
Receive ⁽³⁾	6-Month HKD-HIBOR	2.750	16/09/2031	HKD 7,700	(1)	0.00
Pay	6-Month HUF-BBB	5.750	17/06/2031	HUF 263,700	0	0.00
Receive	6-Month PLN-WIBOR	3.750	17/06/2031	PLN 13,600	(77)	(0.20)
Pay	6-Month PLN-WIBOR	4.065	24/11/2030	600	4	0.01
Pay ⁽³⁾	28-Day MXN-TIE	7.750	10/09/2031	MXN 68,500	(21)	(0.05)
Pay	28-Day MXN-TIE	8.000	11/06/2031	74,100	3	0.01
Pay	28-Day MXN-TIE	8.080	11/06/2031	5,500	6	0.02
Pay ⁽³⁾	28-Day MXN-TIE	8.250	03/09/2036	2,300	(1)	0.00
Pay	CPURNSA	2.598	10/04/2034	\$ 400	(1)	0.00
					\$ (361)	(0.94)
Total Centrally Cleared Financial Derivative Instruments					\$ (350)	(0.91)

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PURCHASED OPTIONS

INTEREST RATE SWAPPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Call - OTC 20-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.595%	21/05/2036	1,610	\$ 208	\$ 222	0.59
	Put - OTC 20-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.595	21/05/2036	1,610	208	187	0.49
BRC	Call - OTC 30-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.098	21/05/2036	650	110	115	0.30
	Put - OTC 30-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	3.098	21/05/2036	650	110	103	0.27
							\$ 636	\$ 627	1.65

WRITTEN OPTIONS

INTEREST RATE SWAPPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
CBK	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.992%	08/07/2026	1,500	\$ (3)	\$ (3)	(0.01)
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.122	08/07/2026	1,500	(9)	(14)	(0.03)
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.122	08/07/2026	1,500	(9)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.252	08/07/2026	1,500	(3)	0	0.00
GLM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.940	02/07/2026	1,500	(4)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.070	02/07/2026	1,500	(9)	(6)	(0.02)
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.070	02/07/2026	1,500	(9)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.200	02/07/2026	1,500	(4)	0	0.00
							\$ (50)	\$ (24)	(0.06)

- (1) Notional Amount represents the number of contracts.

TOTAL RETURN SWAPS ON INDICES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Pay	Brazil Stock Exchange Index	32	0.000%	BRL 5,558	12/08/2026	\$ 0	\$ (7)	\$ (7)	(0.02)
	Receive	SET 50 Index	8,400	0.000	THB 8,528	29/09/2026	0	8	8	0.02
JPM	Receive	JPQIPRL7 Index	256,781	3.724	\$ 26,067	07/04/2027	0	(184)	(184)	(0.48)
	Pay	JPQIPRS7 Index	220,150	3.922	22,742	07/04/2027	0	8	8	0.02
MEI	Receive	KOSPI2 Index	250,000	0.000	KRW 381,114	10/09/2026	0	(23)	(23)	(0.06)
							\$ 0	\$ (198)	\$ (198)	(0.52)

TOTAL RETURN SWAPS ON SECURITIES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Pay	Apple, Inc.	1,968	4.520%	\$ 573	10/07/2026	\$ 0	\$ 5	\$ 5	0.01
	Pay	Nvidia Corp.	2,801	4.520	575	10/07/2026	0	15	15	0.04
							\$ 0	\$ 20	\$ 20	0.05

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 48	\$ 34	\$ 1	\$ 0	\$ 1	0.00
	07/2026	NZD 77	45	2	0	2	0.00
	07/2026	SGD 46	36	1	0	1	0.00
	07/2026	THB 18,643	570	8	0	8	0.02
	07/2026	\$ 20	CAD 28	0	0	0	0.00
	07/2026	116	NZD 205	1	0	1	0.00
	08/2026	CAD 28	\$ 20	0	0	0	0.00
	08/2026	NZD 205	116	0	(1)	(1)	0.00
	09/2026	KRW 443,316	293	6	0	6	0.02
	07/2026	BRL 6,824	1,313	0	(5)	(5)	(0.01)
	07/2026	COP 567,511	164	0	0	0	0.00
	07/2026	£ 87	116	1	0	1	0.00
	07/2026	IDR 180,561	10	0	0	0	0.00
	07/2026	INR 4,800	51	0	0	0	0.00
	07/2026	KRW 65,184	43	1	0	1	0.00
	07/2026	PEN 246	73	1	0	1	0.00
	07/2026	PLN 107	28	0	0	0	0.00
	07/2026	\$ 398	CLP 367,120	0	0	0	0.00
	07/2026	74	COP 270,319	5	0	5	0.01
	07/2026	37	€ 32	0	(1)	(1)	0.00
BOA	07/2026	100	INR 9,461	0	0	0	0.00
	07/2026	37	¥ 5,831	0	(1)	(1)	0.00
	07/2026	30	KRW 45,952	0	0	0	0.00
	07/2026	36	NOK 334	0	(2)	(2)	(0.01)
	07/2026	892	TWD 28,210	0	(7)	(7)	(0.02)
	08/2026	CAD 92	\$ 65	0	0	0	0.00
	08/2026	\$ 1,313	BRL 6,877	5	0	5	0.01
	08/2026	17	HKD 137	0	0	0	0.00
	08/2026	61	ILS 181	0	0	0	0.00
	09/2026	CLP 367,120	\$ 398	0	0	0	0.00
	09/2026	INR 181,928	1,912	3	0	3	0.01
	09/2026	NOK 1,427	150	6	0	6	0.02
	09/2026	NZD 420	238	0	(2)	(2)	(0.01)
	09/2026	PHP 10,385	168	0	0	0	0.00
	09/2026	SGD 330	259	2	0	2	0.01
	09/2026	\$ 261	COP 928,902	4	0	4	0.01
	09/2026	320	INR 30,440	0	0	0	0.00
	09/2026	27	MXN 480	0	0	0	0.00
	07/2026	BRL 2,214	\$ 430	2	0	2	0.01
	07/2026	CAD 97	70	2	0	2	0.00
	07/2026	CLP 8,965	10	0	0	0	0.00
BPS	07/2026	CNH 1,503	222	1	0	1	0.00
	07/2026	COP 610,521	170	0	(7)	(7)	(0.02)
	07/2026	CZK 276	13	0	0	0	0.00
	07/2026	£ 256	339	0	(1)	(1)	0.00
	07/2026	IDR 715,211	40	0	0	0	0.00
	07/2026	INR 14,438	153	0	0	0	0.00
	07/2026	KRW 598,403	392	5	0	5	0.01
	07/2026	PEN 157	46	0	0	0	0.00
	07/2026	PHP 617	10	0	0	0	0.00
	07/2026	SGD 136	105	0	0	0	0.00
	07/2026	THB 1,957	60	1	0	1	0.00
	07/2026	TWD 3,348	106	1	0	1	0.00
	07/2026	\$ 316	BRL 1,632	0	(1)	(1)	0.00
	07/2026	115	COP 415,126	6	0	6	0.01
	07/2026	46	HUF 14,027	0	(1)	(1)	0.00
	07/2026	1,620	IDR 28,997,813	1	(7)	(6)	(0.01)
	07/2026	200	INR 19,236	3	0	3	0.01
	07/2026	559	¥ 90,078	0	(5)	(5)	(0.01)
	07/2026	180	KRW 273,945	0	(3)	(3)	(0.01)
	07/2026	46	PEN 157	0	0	0	0.00
	07/2026	500	PHP 30,390	0	(5)	(5)	(0.01)
	07/2026	89	ZAR 1,459	0	0	0	0.00
	08/2026	COP 104,814	\$ 30	0	0	0	0.00
	08/2026	ILS 3,720	1,268	18	0	18	0.05
	09/2026	AUD 1,106	760	0	(5)	(5)	(0.01)
	09/2026	CAD 609	430	0	(1)	(1)	0.00
	09/2026	CHF 766	970	13	(1)	12	0.03
	09/2026	CLP 285,107	309	0	0	0	0.00
	09/2026	COP 2,458,313	701	0	0	0	0.00
	09/2026	CZK 8,332	390	0	(3)	(3)	(0.01)

Schedule of Investments MAARS Multi-Strategy Fund (cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	09/2026	€ 375	\$ 430	\$ 0	\$ 0	\$ 0	0.00
	09/2026	£ 1,425	1,886	0	(5)	(5)	(0.01)
	09/2026	HUF 106,373	338	0	(3)	(3)	(0.01)
	09/2026	IDR 738,042	41	0	0	0	0.00
	09/2026	¥ 262,577	1,640	14	0	14	0.04
	09/2026	NOK 8,745	890	8	(1)	7	0.02
	09/2026	NZD 1,580	901	3	(3)	0	0.00
	09/2026	SEK 8,542	880	0	(6)	(6)	(0.02)
	09/2026	THB 39,769	1,222	17	0	17	0.04
	09/2026	\$ 139	COP 486,866	0	0	0	0.00
	09/2026	87	HUF 26,836	0	(1)	(1)	0.00
	09/2026	6	IDR 106,436	0	0	0	0.00
	09/2026	169	NOK 1,600	0	(8)	(8)	(0.02)
	09/2026	118	SEK 1,100	0	(4)	(4)	(0.01)
	09/2026	ZAR 6,245	\$ 377	0	(2)	(2)	0.00
	12/2026	\$ 41	IDR 743,062	0	0	0	0.00
	07/2026	CNH 1,214	\$ 180	1	0	1	0.00
	07/2026	ILS 291	101	3	0	3	0.01
	07/2026	MYR 3,140	769	3	(3)	0	0.00
	07/2026	NZD 111	66	2	0	2	0.01
	07/2026	SGD 2,661	2,069	11	0	11	0.03
	07/2026	\$ 10	IDR 180,545	0	0	0	0.00
	07/2026	127	NOK 1,205	0	(5)	(5)	(0.01)
	07/2026	91	PLN 342	0	0	0	0.00
	07/2026	1,690	TRY 80,173	14	0	14	0.04
	07/2026	179	ZAR 2,905	0	(2)	(2)	0.00
	09/2026	CZK 3,676	\$ 172	0	(1)	(1)	0.00
	09/2026	HUF 249,811	800	0	0	0	0.00
	09/2026	IDR 181,513	10	0	0	0	0.00
	09/2026	¥ 69,944	440	7	0	7	0.02
	09/2026	MYR 869	211	0	(2)	(2)	(0.01)
	09/2026	THB 6,710	205	1	0	1	0.00
	09/2026	\$ 1,500	CHF 1,201	1	0	1	0.00
	09/2026	52	COP 182,586	0	0	0	0.00
	09/2026	573	€ 500	0	0	0	0.00
	09/2026	4	IDR 76,833	0	0	0	0.00
	09/2026	100	MYR 406	0	0	0	0.00
	07/2026	45	BRL 232	0	0	0	0.00
	07/2026	173	¥ 27,439	0	(4)	(4)	(0.01)
	07/2026	201	NZD 356	1	0	1	0.00
	08/2026	NZD 356	\$ 201	0	(1)	(1)	0.00
	09/2026	€ 300	342	0	(3)	(3)	(0.01)
	09/2026	\$ 1,476	BRL 7,572	0	(36)	(36)	(0.09)
	09/2026	548	COP 2,002,376	24	0	24	0.06
	12/2026	246	CLP 221,930	0	(5)	(5)	(0.01)
CBK	07/2026	CAD 280	\$ 200	3	0	3	0.01
	07/2026	CNH 176	26	0	0	0	0.00
	07/2026	COP 828,402	239	1	(1)	0	0.00
	07/2026	CZK 6,331	304	6	0	6	0.02
	07/2026	£ 81	109	1	0	1	0.00
	07/2026	KRW 231,354	152	3	0	3	0.01
	07/2026	PEN 1,562	459	1	0	1	0.00
	07/2026	SEK 3,188	343	14	0	14	0.04
	07/2026	TWD 1,199	38	0	0	0	0.00
	07/2026	\$ 861	BRL 4,426	0	(6)	(6)	(0.01)
	07/2026	380	COP 1,320,989	3	(1)	2	0.00
	07/2026	27	€ 23	0	(1)	(1)	0.00
	07/2026	36	£ 27	0	0	0	0.00
	07/2026	1,054	HUF 322,337	0	(20)	(20)	(0.05)
	07/2026	98	KRW 149,749	0	(1)	(1)	0.00
	07/2026	70	NOK 680	0	(1)	(1)	0.00
	07/2026	300	PEN 1,027	1	0	1	0.00
	07/2026	40	PLN 145	0	(1)	(1)	0.00
	07/2026	46	SEK 425	0	(2)	(2)	(0.01)
	07/2026	124	TWD 3,929	0	(1)	(1)	0.00
	08/2026	CLP 64,411	\$ 70	0	0	0	0.00
	08/2026	COP 33,437	10	0	0	0	0.00
	08/2026	ILS 834	287	7	0	7	0.02
	08/2026	PEN 2,055	600	0	(2)	(2)	0.00
	08/2026	\$ 124	ILS 363	0	(2)	(2)	0.00
	09/2026	CLP 334,716	\$ 365	1	0	1	0.00
	09/2026	COP 2,144,924	596	1	(17)	(16)	(0.04)
	09/2026	IDR 8,837,860	492	2	0	2	0.01
	09/2026	MXN 2,069	118	0	0	0	0.00
	09/2026	PEN 2,855	841	6	0	6	0.02
	09/2026	PHP 619	10	0	0	0	0.00
	09/2026	\$ 676	COP 2,365,958	0	(2)	(2)	0.00
	09/2026	60	INR 5,801	0	0	0	0.00
	09/2026	1,172	PEN 4,020	3	0	3	0.01
	09/2026	917	PHP 56,508	1	0	1	0.00
	09/2026	110	ZAR 1,836	1	0	1	0.00
	12/2026	175	IDR 3,182,779	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered		Currency to be Received		Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
DUB	07/2026	CNH	1,509	\$	223	\$ 1	\$ 0	\$ 1	0.00
	07/2026	CZK	299		14	0	0	0	0.00
	07/2026	ILS	11		4	0	0	0	0.00
	07/2026	SGD	86		67	1	0	1	0.00
	07/2026	\$	108	IDR	1,932,471	0	(1)	(1)	0.00
	07/2026		89	NOK	830	0	(5)	(5)	(0.01)
	07/2026		42	PLN	156	0	(1)	(1)	0.00
	07/2026		63	ZAR	1,013	0	(1)	(1)	0.00
	09/2026	HUF	28,464	\$	90	0	(1)	(1)	0.00
	09/2026	THB	1,479		45	1	0	1	0.00
	09/2026	\$	156	COP	568,568	6	0	6	0.02
	09/2026		636	IDR	11,437,023	0	(2)	(2)	0.00
	09/2026		135	ILS	399	0	(1)	(1)	0.00
	09/2026		75	INR	7,103	0	0	0	0.00
	09/2026		176	PEN	601	0	0	0	0.00
	09/2026		32	SEK	300	0	(1)	(1)	0.00
FAR	07/2026	CHF	246	\$	309	4	0	4	0.01
	07/2026	CNH	1,495		221	1	0	1	0.00
	07/2026	£	437		588	8	0	8	0.02
	07/2026	¥	257,203		1,590	7	0	7	0.02
	07/2026	KRW	227,341		150	3	0	3	0.01
	07/2026	SGD	2,674		2,096	30	0	30	0.07
	07/2026	THB	6,923		210	1	0	1	0.00
	07/2026	\$	77	BRL	396	0	(1)	(1)	0.00
	07/2026		1,634	CNH	11,111	3	0	3	0.01
	07/2026		4	¥	637	0	0	0	0.00
	07/2026		115	PLN	425	0	(2)	(2)	(0.01)
	07/2026		390	SEK	3,784	1	0	1	0.00
	07/2026		161	ZAR	2,657	1	0	1	0.00
	08/2026	CNH	11,087	\$	1,634	0	(3)	(3)	(0.01)
	08/2026	SEK	3,777		390	0	(1)	(1)	0.00
	08/2026	\$	1,590	¥	256,530	0	(7)	(7)	(0.02)
	09/2026	CHF	213	\$	270	4	0	4	0.01
	09/2026	COP	1,193,922		342	2	0	2	0.00
	09/2026	INR	499		5	0	0	0	0.00
	09/2026	MYR	1,110		273	1	0	1	0.00
	09/2026	PEN	540		159	1	0	1	0.00
	09/2026	\$	400	ILS	1,191	0	0	0	0.00
	09/2026		40	MXN	688	0	(1)	(1)	0.00
	09/2026		1,242	PEN	4,245	3	(4)	(1)	0.00
	09/2026		253	PHP	15,411	0	(3)	(3)	(0.01)
GLM	09/2026		1,200	THB	39,945	10	0	10	0.03
	07/2026	BRL	1,153	\$	222	0	(1)	(1)	0.00
	07/2026	CLP	8,952		10	0	0	0	0.00
	07/2026	MYR	3,763		927	5	0	5	0.01
	07/2026	PEN	287		84	0	0	0	0.00
	07/2026	\$	69	BRL	356	0	0	0	0.00
	07/2026		1,922	CAD	2,736	6	0	6	0.01
	07/2026		197	CLP	181,703	0	0	0	0.00
	07/2026		99	CNH	671	0	(1)	(1)	0.00
	07/2026		19	IDR	342,696	0	0	0	0.00
	07/2026		19	MYR	79	0	0	0	0.00
	07/2026		84	PEN	287	0	0	0	0.00
	07/2026		10	PHP	617	0	0	0	0.00
	07/2026		63	PLN	233	0	(1)	(1)	0.00
	07/2026		1,110	TWD	35,117	0	(10)	(10)	(0.02)
	07/2026		67	ZAR	1,114	0	0	0	0.00
	08/2026	BRL	253	\$	49	0	0	0	0.00
	08/2026	CAD	2,732		1,922	0	(6)	(6)	(0.02)
	09/2026	BRL	6,338		1,200	0	(3)	(3)	(0.01)
	09/2026	CLP	296,654		326	4	0	4	0.01
	09/2026	IDR	344,703		19	0	0	0	0.00
	09/2026	INR	363		4	0	0	0	0.00
	09/2026	MXN	1,107		64	1	0	1	0.00
	09/2026	PHP	619		10	0	0	0	0.00
	09/2026	THB	15,829		488	8	0	8	0.02
IND	09/2026	\$	222	BRL	1,170	1	0	1	0.00
	09/2026		127	CHF	100	0	(2)	(2)	(0.01)
	09/2026		225	CLP	200,335	0	(8)	(8)	(0.02)
	09/2026		1,326	COP	4,731,286	26	(3)	23	0.06
	09/2026		107	IDR	1,910,964	0	(1)	(1)	0.00
	09/2026		261	INR	24,810	0	(1)	(1)	0.00
	09/2026		110	MYR	446	0	(1)	(1)	0.00
	09/2026		217	PEN	739	0	(1)	(1)	0.00
	09/2026		20	PHP	1,200	0	0	0	0.00
	09/2026		2,000	SGD	2,578	4	0	4	0.01
	12/2026		278	COP	1,082,848	25	0	25	0.06
	07/2026		1,789	TWD	56,484	0	(18)	(18)	(0.05)
	09/2026	CLP	678,432	\$	759	24	0	24	0.06
	09/2026	\$	173	IDR	3,088,578	0	(2)	(2)	0.00
	09/2026		66	INR	6,256	0	0	0	0.00

Schedule of Investments MAARS Multi-Strategy Fund (cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
JPM	07/2026	AUD 206	\$ 147	\$ 4	\$ 0	\$ 4	0.01
	07/2026	CAD 1,202	859	11	0	11	0.03
	07/2026	CHF 178	224	4	0	4	0.01
	07/2026	CLP 181,703	200	3	0	3	0.01
	07/2026	CNH 3,320	490	1	0	1	0.00
	07/2026	CZK 9,214	436	2	0	2	0.01
	07/2026	ILS 2,612	900	24	0	24	0.06
	07/2026	INR 14,452	153	0	0	0	0.00
	07/2026	NOK 6,382	645	0	0	0	0.00
	07/2026	PHP 1,227	20	0	0	0	0.00
	07/2026	SEK 375	39	0	0	0	0.00
	07/2026	THB 2,997	90	0	0	0	0.00
	07/2026	\$ 432	BRL 2,239	1	(1)	0	0.00
	07/2026	57	CZK 1,180	0	(1)	(1)	0.00
	07/2026	102	€ 89	0	0	0	0.00
	07/2026	36	£ 27	0	0	0	0.00
	07/2026	607	HUF 185,200	0	(14)	(14)	(0.03)
	07/2026	153	INR 14,452	0	(1)	(1)	0.00
	07/2026	39	THB 1,305	0	0	0	0.00
	07/2026	381	TWD 12,072	0	(2)	(2)	(0.01)
	08/2026	65	HKD 507	0	0	0	0.00
	08/2026	152	ILS 447	0	(1)	(1)	0.00
	08/2026	645	NOK 6,384	0	0	0	0.00
	09/2026	CHF 393	\$ 500	8	0	8	0.02
	09/2026	IDR 8,340,347	455	0	(7)	(7)	(0.02)
	09/2026	THB 8,884	271	2	0	2	0.00
	09/2026	TRY 39,737	800	0	(2)	(2)	(0.01)
	09/2026	\$ 74	CLP 68,144	0	0	0	0.00
	09/2026	3,015	INR 287,965	7	0	7	0.02
	09/2026	180	¥ 28,700	0	(2)	(2)	(0.01)
	09/2026	220	MXN 3,823	0	(2)	(2)	(0.01)
	09/2026	316	PEN 1,080	0	0	0	0.00
	09/2026	100	PHP 6,040	0	(2)	(2)	0.00
	09/2026	100	THB 3,238	0	(2)	(2)	(0.01)
	12/2026	MXN 5,008	\$ 284	1	0	1	0.00
MBC	07/2026	AUD 134	95	2	0	2	0.01
	07/2026	CAD 338	242	4	0	4	0.01
	07/2026	CHF 1,811	2,291	47	0	47	0.12
	07/2026	CZK 6,322	303	5	0	5	0.01
	07/2026	DKK 85	13	0	0	0	0.00
	07/2026	€ 473	546	5	0	5	0.01
	07/2026	ILS 127	45	2	0	2	0.01
	07/2026	KRW 593,471	392	8	0	8	0.02
	07/2026	NOK 2,058	207	0	(1)	(1)	0.00
	07/2026	NZD 89	52	1	0	1	0.00
	07/2026	SEK 90	10	0	0	0	0.00
	07/2026	SGD 1,449	1,130	9	0	9	0.02
	07/2026	\$ 101	AUD 147	0	0	0	0.00
	07/2026	40	CHF 31	0	(1)	(1)	0.00
	07/2026	15	€ 13	0	0	0	0.00
	07/2026	227	HUF 69,313	0	(4)	(4)	(0.01)
	07/2026	92	IDR 1,648,421	0	0	0	0.00
	07/2026	195	¥ 31,022	0	(4)	(4)	(0.01)
	07/2026	501	NOK 4,722	0	(25)	(25)	(0.06)
	07/2026	237	SEK 2,311	1	0	1	0.00
	08/2026	AUD 147	\$ 101	0	0	0	0.00
	08/2026	ILS 540	181	0	0	0	0.00
	08/2026	SEK 2,307	237	0	(1)	(1)	0.00
	08/2026	\$ 13	DKK 85	0	0	0	0.00
	08/2026	207	NOK 2,059	1	0	1	0.00
	09/2026	PLN 2,558	\$ 690	12	(2)	10	0.02
	09/2026	SEK 2,354	250	6	0	6	0.01
	09/2026	THB 2,065	63	1	0	1	0.00
	09/2026	\$ 116	€ 100	0	(2)	(2)	0.00
	09/2026	245	HUF 74,218	0	(7)	(7)	(0.02)
	09/2026	350	ILS 1,022	0	(6)	(6)	(0.02)
	09/2026	100	SGD 127	0	(1)	(1)	0.00
	09/2026	180	ZAR 2,973	0	0	0	0.00
MYI	07/2026	£ 99	\$ 133	2	0	2	0.00
	07/2026	ILS 87	30	1	0	1	0.00
	07/2026	NOK 280	30	2	0	2	0.00
	07/2026	NZD 104	60	1	0	1	0.00
	07/2026	\$ 85	AUD 121	0	(2)	(2)	0.00
	07/2026	17	DKK 110	0	0	0	0.00
	07/2026	226	¥ 36,100	0	(4)	(4)	(0.01)
	07/2026	107	NOK 1,020	0	(4)	(4)	(0.01)
	08/2026	NOK 695	\$ 70	0	0	0	0.00
	08/2026	\$ 67	CHF 54	0	0	0	0.00
	08/2026	157	¥ 25,400	0	(1)	(1)	0.00
	09/2026	AUD 450	\$ 310	0	(1)	(1)	0.00
	09/2026	CAD 439	310	0	0	0	0.00
	09/2026	CHF 249	310	0	(1)	(1)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
NSL	09/2026	€ 271	\$ 310	\$ 0	\$ (1)	\$ (1)	0.00
	09/2026	£ 235	310	0	(2)	(2)	0.00
	09/2026	¥ 49,825	310	2	0	2	0.00
	09/2026	NOK 3,081	310	0	(1)	(1)	0.00
	09/2026	NZD 548	310	0	(2)	(2)	(0.01)
	09/2026	SEK 4,592	480	6	(2)	4	0.01
	09/2026	\$ 25	MXN 443	0	0	0	0.00
	09/2026	165	ZAR 2,687	0	(2)	(2)	(0.01)
	07/2026	18	IDR 317,213	0	0	0	0.00
	07/2026	655	TRY 30,805	2	0	2	0.00
RBC	09/2026	IDR 318,992	\$ 18	0	0	0	0.00
	07/2026	CAD 14	10	0	0	0	0.00
	07/2026	12	9	0	0	0	0.00
RYL	07/2026	CHF 16	20	0	0	0	0.00
	07/2026	CLP 367,120	410	12	0	12	0.03
	07/2026	NZD 141	82	2	0	2	0.01
SCX	07/2026	SEK 3,130	333	10	0	10	0.03
	09/2026	\$ 339	COP 1,206,742	5	0	5	0.01
	07/2026	CAD 927	\$ 661	7	0	7	0.02
	07/2026	CNH 124	18	0	0	0	0.00
	07/2026	€ 581	665	2	(1)	1	0.00
	07/2026	NZD 39	23	1	0	1	0.00
	07/2026	\$ 93	¥ 14,800	0	(2)	(2)	0.00
	08/2026	61	HKD 479	0	0	0	0.00
	08/2026	380	PEN 1,304	2	0	2	0.01
	09/2026	AUD 200	\$ 140	2	0	2	0.01
SOG	09/2026	CAD 1,118	800	10	0	10	0.02
	09/2026	CZK 2,194	105	2	0	2	0.00
	09/2026	€ 700	813	10	0	10	0.03
	09/2026	SGD 509	398	3	0	3	0.01
	09/2026	\$ 1,200	CAD 1,697	0	0	0	0.00
	09/2026	282	IDR 5,100,279	0	0	0	0.00
	09/2026	240	SEK 2,239	0	(8)	(8)	(0.02)
	12/2026	CLP 26,327	\$ 29	1	0	1	0.00
	07/2026	CAD 27	20	1	0	1	0.00
	07/2026	CHF 88	110	1	0	1	0.00
SSB	07/2026	CNH 2,441	361	1	0	1	0.00
	07/2026	€ 678	791	16	0	16	0.04
	07/2026	PEN 444	131	1	0	1	0.00
	07/2026	SGD 72	56	1	0	1	0.00
	07/2026	\$ 82	AUD 119	0	0	0	0.00
	07/2026	1,256	€ 1,104	6	0	6	0.02
	07/2026	59	HUF 18,319	0	0	0	0.00
	07/2026	1,490	INR 141,316	6	(5)	1	0.00
	07/2026	323	¥ 51,329	0	(7)	(7)	(0.02)
	07/2026	130	PEN 444	0	0	0	0.00
UAG	07/2026	5,501	SGD 7,124	7	0	7	0.02
	08/2026	AUD 119	\$ 82	0	0	0	0.00
	08/2026	€ 1,104	1,258	0	(6)	(6)	(0.02)
	08/2026	SGD 7,108	5,501	0	(7)	(7)	(0.02)
	09/2026	BRL 1,268	240	0	(1)	(1)	0.00
	09/2026	CHF 137	170	0	(1)	(1)	0.00
	09/2026	COP 336,342	91	0	(5)	(5)	(0.01)
	09/2026	ILS 534	179	0	(1)	(1)	0.00
	09/2026	KRW 130,429	86	2	0	2	0.00
	09/2026	THB 5,684	174	2	0	2	0.00
SSB	09/2026	\$ 268	CNH 1,801	0	(1)	(1)	0.00
	09/2026	134	£ 100	0	(1)	(1)	0.00
	09/2026	197	¥ 31,400	0	(3)	(3)	(0.01)
	09/2026	100	KRW 150,520	0	(3)	(3)	(0.01)
	09/2026	76	MXN 1,317	0	(1)	(1)	0.00
	09/2026	194	PEN 660	0	(1)	(1)	0.00
	07/2026	KRW 132,778	\$ 87	2	0	2	0.00
	07/2026	\$ 179	BRL 909	0	(3)	(3)	(0.01)
	07/2026	18	CAD 25	0	0	0	0.00
	07/2026	1,198	£ 906	5	0	5	0.01
UAG	07/2026	496	TWD 15,676	0	(4)	(4)	(0.01)
	08/2026	CAD 25	\$ 18	0	0	0	0.00
	08/2026	€ 471	538	0	(2)	(2)	0.00
	08/2026	£ 906	1,198	0	(5)	(5)	(0.01)
	09/2026	CAD 1,126	810	14	0	14	0.04
	09/2026	CLP 165,031	183	4	0	4	0.01
	09/2026	INR 18,720	197	1	0	1	0.00
	09/2026	¥ 17,508	110	2	0	2	0.00
	09/2026	TWD 60,099	1,885	4	0	4	0.01
	09/2026	\$ 56	BRL 289	0	(1)	(1)	0.00
UAG	09/2026	428	COP 1,505,929	1	0	1	0.00
	09/2026	32	IDR 576,196	0	0	0	0.00
	09/2026	350	INR 33,591	2	0	2	0.01
	09/2026	24	PHP 1,435	0	0	0	0.00
	07/2026	CAD 167	\$ 118	1	0	1	0.00
	07/2026	CHF 294	370	6	0	6	0.01

Schedule of Investments MAARS Multi-Strategy Fund (cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
WST	07/2026	\$ 43	PLN 156	\$ 0	\$ (1)	\$ (1)	0.00
	09/2026	COP 2,011,987	\$ 566	0	(8)	(8)	(0.02)
	09/2026	THB 20,299	625	10	0	10	0.03
	09/2026	\$ 366	COP 1,358,590	21	0	21	0.05
	07/2026	3,220	CHF 2,599	3	0	3	0.01
	08/2026	CHF 2,590	\$ 3,220	0	(3)	(3)	(0.01)
				\$ 835	\$ (501)	\$ 334	0.87

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Z Class AUD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 66	\$ 45	\$ 0	\$ 0	\$ 0	0.00
	07/2026	\$ 81	AUD 113	0	(2)	(2)	(0.01)
	08/2026	45	66	0	0	0	0.00
BOA	07/2026	2	3	0	0	0	0.00
BRC	07/2026	2	4	0	0	0	0.00
BSH	07/2026	AUD 66	\$ 46	0	0	0	0.00
	07/2026	\$ 63	AUD 89	0	(2)	(2)	0.00
	08/2026	46	66	0	0	0	0.00
CBK	07/2026	2	3	0	0	0	0.00
DUB	07/2026	9	12	0	0	0	0.00
FAR	07/2026	AUD 64	\$ 45	0	0	0	0.00
	07/2026	\$ 83	AUD 116	0	(2)	(2)	(0.01)
	08/2026	45	64	0	0	0	0.00
JPM	07/2026	AUD 109	\$ 76	1	0	1	0.00
MBC	08/2026	\$ 76	AUD 109	0	(1)	(1)	0.00
	07/2026	AUD 63	\$ 43	0	0	0	0.00
	07/2026	\$ 0	AUD 0	0	0	0	0.00
SOG	08/2026	43	63	0	0	0	0.00
	07/2026	19	27	0	(1)	(1)	0.00
				\$ 1	\$ (8)	\$ (7)	(0.02)

As at 30 June 2026, the Institutional CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2026	\$ 3	CHF 2	\$ 0	\$ 0	\$ 0	0.00
FAR	07/2026	80	63	0	(3)	(3)	(0.01)
JPM	07/2026	83	65	0	(3)	(3)	(0.01)
MBC	07/2026	CHF 2	\$ 3	0	0	0	0.00
	07/2026	\$ 92	CHF 72	0	(2)	(2)	(0.01)
	07/2026	CHF 74	\$ 92	0	0	0	0.00
SOG	08/2026	\$ 92	CHF 74	0	0	0	0.01
	07/2026	26	20	0	(1)	(1)	0.00
UAG	07/2026	CHF 74	\$ 92	0	0	0	0.00
WST	07/2026	CHF 74	\$ 92	0	0	0	0.00
	08/2026	\$ 92	CHF 74	0	0	0	0.00
				\$ 0	\$ (9)	\$ (9)	(0.02)

As at 30 June 2026, Institutional EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 2	€ 2	\$ 0	\$ 0	\$ 0	0.00
BPS	07/2026	84	72	0	(1)	(1)	(0.01)
BSH	07/2026	79	68	0	(1)	(1)	0.00
CBK	07/2026	€ 1	\$ 1	0	0	0	0.00
FAR	07/2026	88	100	0	0	0	0.00
	08/2026	\$ 101	€ 88	0	0	0	0.00
	07/2026	€ 92	\$ 104	0	(1)	(1)	0.00
MBC	07/2026	\$ 67	€ 58	0	(1)	(1)	0.00
	08/2026	104	92	1	0	1	0.00
	07/2026	€ 92	\$ 104	0	(1)	(1)	0.00
SOG	07/2026	\$ 84	€ 72	0	(2)	(2)	(0.01)
	08/2026	105	92	1	0	1	0.00
				\$ 2	\$ (7)	\$ (5)	(0.02)

As at 30 June 2026, the Institutional GBP (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 77	£ 57	\$ 0	\$ (1)	\$ (1)	0.00
BPS	07/2026	£ 70	\$ 93	0	(1)	(1)	0.00
	07/2026	\$ 88	£ 66	0	(1)	(1)	0.00
	08/2026	93	70	1	0	1	0.00
FAR	07/2026	£ 9	\$ 11	0	0	0	0.00
	07/2026	\$ 4	£ 3	0	0	0	0.00
	08/2026	11	9	0	0	0	0.00
JPM	07/2026	84	62	0	(1)	(1)	0.00
NSL	07/2026	£ 18	\$ 23	0	0	0	0.00
	08/2026	\$ 23	£ 18	0	0	0	0.00
SCX	07/2026	£ 82	\$ 108	0	0	0	0.00
	07/2026	\$ 2	£ 2	0	0	0	0.00
	08/2026	108	82	0	0	0	0.00
SOG	07/2026	£ 85	\$ 112	0	(1)	(1)	0.00
	07/2026	\$ 83	£ 62	0	(1)	(1)	(0.01)
	08/2026	112	85	1	0	1	0.00
SSB	07/2026	£ 1	\$ 1	0	0	0	0.00
	08/2026	\$ 1	£ 1	0	0	0	0.00
UAG	07/2026	34	26	0	0	0	0.00
				\$ 2	\$ (6)	\$ (4)	(0.01)
Total OTC Financial Derivative Instruments						\$ 734	1.92

SECURITIES SOLD SHORT

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Ginnie Mae, TBA			
5.500% due 01/06/2040 (e)	\$ 100	\$ (101)	(0.26)
5.500% due 01/07/2056	200	(201)	(0.53)
5.500% due 01/08/2056	600	(602)	(1.57)
Uniform Mortgage-Backed Security, TBA			
5.000% due 01/07/2041	100	(100)	(0.26)
5.500% due 01/07/2056	1,700	(1,706)	(4.45)
5.500% due 01/09/2056	1,800	(1,802)	(4.71)
Total Securities Sold Short		\$ (4,512)	(11.78)
Total Investments		\$ 31,645	82.62
Other Current Assets & Liabilities		\$ 6,657	17.38
Net Assets		\$ 38,302	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

- (a) When-issued security.
- (b) Zero coupon security.
- (c) Coupon represents a yield to maturity.
- (d) Affiliated to the Fund.
- (e) Securities sold short as at 30 June 2026 are covered by long portfolio investments in transferable securities and money market instruments.

Cash of \$2,503 has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 1,130	\$ 14,783	\$ 2,733	\$ 18,646
Investment Funds	3,700	0	0	3,700
Repurchase Agreements	0	13,400	0	13,400
Financial Derivative Instruments ⁽³⁾	45	366	0	411
Securities Sold Short	0	(4,512)	0	(4,512)
Totals	\$ 4,875	\$ 24,037	\$ 2,733	\$ 31,645

(1) See Note 3 in the Notes to Financial Statements for additional information.

(2) Refer to the Schedule of Investments for additional information.

(3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026⁽¹⁾:

Counterparty	As at 30-Jun-2026		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽²⁾
AZD	\$ 15	\$ 0	\$ 15
BOA	440	0	440
BPS	20	0	20
BRC	248	0	248
BSH	(27)	0	(27)
CBK	(21)	0	(21)
DUB	(4)	0	(4)
FAR	53	0	53
GLM	35	0	35
IND	4	0	4
JPM	(149)	0	(149)
MBC	47	0	47
MEI	(23)	0	(23)
MYI	(9)	0	(9)
NSL	2	0	2
RYL	29	0	29
SCX	29	0	29
SOG	(3)	0	(3)
SSB	20	0	20
UAG	28	0	28

⁽¹⁾ The MAARS Multi-Strategy Fund launched on 12 May 2026.

⁽²⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026⁽¹⁾ as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)
Transferable securities admitted to official stock exchange	22.79
Transferable securities dealt in on another regulated market*	10.24
Investment funds	6.55
Repurchase agreements	23.74
Financial derivative instruments dealt in on a regulated market	0.18
Centrally cleared financial derivative instruments	0.76
OTC financial derivative instruments	2.66
Other assets	33.08
Total Assets	100.00

* As per the list of markets, set out in appendix 1 to the Prospectus, which meet UCITS regulated market criteria.

⁽¹⁾ The MAARS Multi-Strategy Fund launched on 12 May 2026.

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Schedule of Investments PIMCO MLP & Energy Infrastructure Fund (Cont.)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 140	CAD 199	\$ 0	\$ 0	\$ 0	0.00
	08/2026	CAD 199	\$ 140	0	0	0	0.00
GLM	07/2026	\$ 13,469	CAD 19,166	40	0	40	0.02
	08/2026	CAD 19,139	\$ 13,469	0	(41)	(41)	(0.02)
MBC	07/2026	\$ 696	CAD 963	0	(17)	(17)	(0.01)
MYI	07/2026	£ 2	\$ 3	0	0	0	0.00
SOG	07/2026	€ 125	146	3	0	3	0.00
	07/2026	\$ 142	€ 125	1	0	1	0.00
	08/2026	€ 125	\$ 142	0	(1)	(1)	0.00
SSB	07/2026	CAD 20,664	14,986	421	0	421	0.18
	07/2026	\$ 124	CAD 175	0	0	0	0.00
	08/2026	CAD 175	\$ 124	0	0	0	0.00
				\$ 465	\$ (59)	\$ 406	0.17

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation and Institutional EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	€ 495	\$ 577	\$ 10	\$ 0	\$ 10	0.01
BPS	07/2026	\$ 39,941	€ 34,296	3	(734)	(731)	(0.31)
CBK	07/2026	€ 4,476	\$ 5,219	101	0	101	0.04
FAR	07/2026	31,259	35,651	0	(88)	(88)	(0.04)
	08/2026	\$ 35,699	€ 31,259	87	0	87	0.04
MBC	07/2026	€ 32,980	\$ 37,475	5	(236)	(231)	(0.10)
	07/2026	\$ 2,705	€ 2,331	0	(40)	(40)	(0.02)
	08/2026	36,054	31,699	238	0	238	0.10
SCX	07/2026	35,234	30,285	0	(610)	(610)	(0.26)
SOG	07/2026	€ 31,489	\$ 35,819	0	(183)	(183)	(0.08)
	07/2026	\$ 39,416	€ 33,789	0	(786)	(786)	(0.33)
	08/2026	35,868	31,489	183	0	183	0.08
				\$ 627	\$ (2,677)	\$ (2,050)	(0.87)

As at 30 June 2026, the Institutional GBP (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 1,267	£ 943	\$ 0	\$ (14)	\$ (14)	(0.01)
BOA	07/2026	16	12	0	0	0	0.00
BPS	07/2026	£ 948	\$ 1,253	1	(7)	(6)	0.00
	07/2026	\$ 1,549	£ 1,157	0	(14)	(14)	(0.01)
	08/2026	1,136	862	7	0	7	0.01
BRC	07/2026	£ 41	\$ 55	0	0	0	0.00
FAR	07/2026	\$ 69	£ 51	0	(1)	(1)	0.00
JPM	07/2026	1,481	1,104	0	(16)	(16)	(0.01)
MBC	07/2026	£ 56	\$ 75	1	0	1	0.00
NSL	07/2026	214	282	0	(2)	(2)	0.00
	08/2026	\$ 282	£ 214	2	0	2	0.00
SCX	07/2026	£ 991	\$ 1,312	0	(4)	(4)	0.00
	08/2026	\$ 1,310	£ 989	4	0	4	0.00
SOG	07/2026	£ 977	\$ 1,291	0	(6)	(6)	0.00
	08/2026	\$ 1,291	£ 977	6	0	6	0.00
SSB	07/2026	£ 39	\$ 51	0	0	0	0.00
	08/2026	\$ 51	£ 39	0	0	0	0.00
				\$ 21	\$ (64)	\$ (43)	(0.02)

Total OTC Financial Derivative Instruments

\$ (567) (0.24)

Total Investments

\$ 229,743 97.92

Other Current Assets & Liabilities

\$ 4,873 2.08

Net Assets

\$ 234,616 100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

(a) When-issued security.

(b) Zero coupon security.

(c) Coupon represents a yield to maturity.

(d) Affiliated to the Fund.

(e) Securities with an aggregate fair value of \$813 (31 December 2025: \$1,117) and cash of \$2,850 (31 December 2025: \$440) have been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 84,643	\$ 122,513	\$ 0	\$ 207,156
Investment Funds	23,154	0	0	23,154
Financial Derivative Instruments ⁽³⁾	0	(567)	0	(567)
Totals	\$ 107,797	\$ 121,946	\$ 0	\$ 229,743

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 54,145	\$ 98,294	\$ 0	\$ 152,439
Investment Funds	16,610	0	0	16,610
Financial Derivative Instruments ⁽³⁾	0	432	0	432
Totals	\$ 70,755	\$ 98,726	\$ 0	\$ 169,481

(1) See Note 3 in the Notes to Financial Statements for additional information.

(2) Refer to the Schedule of Investments for additional information.

(3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (14)	\$ 0	\$ (14)	\$ 29	\$ 0	\$ 29
BOA	(75)	52	(23)	(88)	394	306
BPS	(744)	920	176	2	0	2
CBK	90	0	90	314	(370)	(56)
FAR	(2)	0	(2)	12	0	12
GLM	(1)	0	(1)	N/A	N/A	N/A
GST	1,218	(1,490)	(272)	(90)	723	633
JPM	(162)	260	98	(99)	440	341
MBC	(49)	0	(49)	14	0	14
MYI	144	720	864	(92)	(40)	(132)
SCX	(610)	761	151	9	0	9
SOG	(783)	950	167	418	(300)	118
SSB	421	(270)	151	3	0	3

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	56.88	77.04
Transferable securities dealt in on another regulated market*	29.43	1.68
Investment funds	9.65	8.58
OTC financial derivative instruments	1.11	0.58
Other assets	2.93	12.12
Total Assets	100.00	100.00

* As per the list of markets, set out in appendix 1 to the Prospectus, which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Bermuda	N/A	0.22
Canada	7.86	7.55
United States	28.64	26.23
Short-Term Instruments	51.79	56.29
Investment Funds	9.87	9.84
OTC Financial Derivative Instruments		
Total Return Swaps on Indices	(0.06)	(0.06)
Total Return Swaps on Securities	0.54	(0.16)
Forward Foreign Currency Contracts	0.17	(0.18)
Hedged Forward Foreign Currency Contracts	(0.89)	0.66
Other Current Assets & Liabilities	2.08	(0.39)
Net Assets	100.00	100.00

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES				2.458% due 25/11/2047 - 25/06/2048 (a)	\$ 21,519	\$ 2,452	0.08	4.890% due 01/05/2032 (g)	\$ 5,925	\$ 5,988	0.20
LOAN PARTICIPATIONS AND ASSIGNMENTS				2.472% due 25/10/2054 (a)	5,267	484	0.02	4.890% due 01/11/2034	1,176	1,190	0.04
FPS Finance Co. LLC				2.500% due 25/12/2027 - 25/10/2052 (a)	131,925	19,190	0.65	4.935% due 01/11/2029 (g)	7,140	7,212	0.25
6.590% due 26/05/2028	\$ 500	\$ 500	0.02	2.508% due 25/04/2043 (a)	1,138	68	0.00	4.950% due 01/03/2032	1,141	1,156	0.04
CORPORATE BONDS & NOTES				2.524% due 25/08/2033	144	133	0.00	4.960% due 01/03/2036	6,090	6,153	0.21
BANKING & FINANCE				2.558% due 25/05/2030 (a)	430	11	0.00	4.978% due 25/01/2055	8,303	8,391	0.29
SLM Student Loan Trust				2.591% due 25/08/2033	43	41	0.00	4.980% due 01/12/2034	1,561	1,595	0.05
2.951% due 15/12/2033	€ 375	406	0.02	2.634% due 25/12/2026	549	544	0.02	4.990% due 01/03/2031 - 01/12/2036	17,308	17,483	0.60
INDUSTRIALS				2.788% due 25/01/2041 (a)	352	35	0.00	5.000% due 25/04/2034 - 25/09/2053 (a)	62,170	13,222	0.45
Beignet Investor LLC				2.858% due 25/09/2040 - 25/09/2042 (a)	1,401	137	0.00	5.040% due 01/05/2035 (g)	2,420	2,467	0.08
6.581% due 30/05/2049	\$ 22,230	22,689	0.77	3.000% due 25/11/2027 - 25/10/2052 (a)	213,990	36,184	1.23	5.070% due 01/03/2032 (g)	2,666	2,717	0.09
Times Square Hotel Trust				3.000% due 01/02/2057 - 01/07/2060 (g)	16,485	14,210	0.48	5.078% due 25/06/2054 - 25/12/2054	19,596	19,857	0.68
8.528% due 01/08/2026	6	6	0.00	3.000% due 01/05/2058	2,533	2,189	0.07	5.090% due 01/01/2032	1,261	1,289	0.04
		22,695	0.77	3.058% due 25/12/2032 (a)	230	21	0.00	5.120% due 01/05/2035 (g)	2,900	2,985	0.10
Total Corporate Bonds & Notes		23,101	0.79	3.140% due 25/10/2029	1,006	970	0.03	5.140% due 01/02/2035 (g)	1,902	1,963	0.07
MUNICIPAL BONDS & NOTES				3.358% due 25/10/2034 (a)	236	7	0.00	5.150% due 01/05/2035 (g)	3,250	3,357	0.11
Detroit, Michigan General Obligation Bonds, Series 2014				3.458% due 25/10/2042 (a)	287	39	0.00	5.164% due 01/09/2044	3,065	3,080	0.11
4.000% due 01/04/2044	1,978	1,618	0.05	3.472% due 25/09/2054 (a)	11,681	932	0.03	5.178% due 25/06/2055	12,855	13,076	0.45
U.S. GOVERNMENT AGENCIES				3.500% due 25/02/2028 - 25/04/2053 (a)	28,415	4,557	0.16	5.200% due 01/10/2030 (g)	1,973	2,021	0.07
Fannie Mae				3.510% due 01/03/2029	1,041	1,019	0.03	5.225% due 01/03/2032 (g)	1,905	1,957	0.07
0.000% due 25/05/2033 - 25/05/2048 (b)(d)	3,142	2,425	0.08	3.858% due 25/11/2033 (a)	22	2	0.00	5.240% due 01/01/2034 (g)	2,407	2,485	0.08
0.000% due 25/02/2052 (a)	94,305	507	0.02	3.870% due 01/07/2027	1,600	1,581	0.05	5.270% due 01/08/2032 (g)	3,807	3,920	0.13
0.200% due 25/02/2043 (a)	1,702	9	0.00	4.000% due 25/04/2032 - 25/06/2050 (a)	14,002	2,109	0.07	5.270% due 01/09/2039	1,499	1,555	0.05
0.208% due 25/08/2047 (a)	18,688	384	0.01	4.000% due 25/05/2050	2,253	1,857	0.06	5.340% due 01/01/2031	1,250	1,290	0.04
0.387% due 25/04/2043 - 25/06/2043	232	155	0.01	4.027% due 25/05/2051 (a)	1,994	293	0.01	5.350% due 01/12/2029	1,171	1,203	0.04
0.391% due 25/06/2043 (a)	1,160	18	0.00	4.042% due 25/09/2050	1,323	1,231	0.04	5.360% due 01/08/2031 (g)	3,500	3,613	0.12
0.440% due 25/06/2043	443	320	0.01	4.140% due 01/04/2028	669	666	0.02	5.370% due 01/06/2035	990	1,025	0.04
0.453% due 25/09/2042	952	534	0.02	4.214% due 25/07/2046	67	66	0.00	5.380% due 01/10/2031 (g)	1,987	2,057	0.07
0.548% due 25/10/2042	11	7	0.00	4.270% due 01/11/2032	2,710	2,666	0.09	5.400% due 01/08/2030 - 01/05/2032	2,161	2,235	0.08
0.684% due 25/11/2042	311	258	0.01	4.280% due 01/11/2032	2,140	2,106	0.07	5.400% due 01/11/2032 (g)	1,850	1,917	0.07
1.012% due 25/03/2033	100	86	0.00	4.300% due 01/05/2028	720	717	0.02	5.410% due 01/04/2029 (g)	2,217	2,265	0.08
1.258% due 25/06/2050 (a)	2,430	159	0.01	4.300% due 01/12/2032 (g)	46,900	46,077	1.57	5.420% due 01/02/2030 - 01/06/2031	2,756	2,822	0.10
1.289% due 25/05/2043	357	225	0.01	4.350% due 01/12/2032	1,000	987	0.03	5.440% due 01/10/2031	1,204	1,247	0.04
1.293% due 25/03/2047	53	34	0.00	4.357% due 01/02/2028 (g)	1,806	1,801	0.06	5.500% due 25/06/2035 - 25/05/2036 (a)	1,111	183	0.01
1.372% due 25/07/2054 (a)	41,232	1,328	0.05	4.390% due 01/03/2031	6,100	6,052	0.21	5.510% due 01/05/2035	1,715	1,808	0.06
1.388% due 25/10/2043	118	68	0.00	4.420% due 01/03/2029 (g)	9,280	9,272	0.32	5.570% due 01/01/2030 (g)	3,577	3,704	0.13
1.410% due 01/01/2031 (g)	7,198	6,315	0.22	4.428% due 25/06/2055	7,465	7,443	0.25	5.620% due 01/06/2041	427	439	0.02
1.481% due 25/12/2050 (a)	4,756	221	0.01	4.429% due 25/12/2047	304	304	0.01	5.650% due 01/05/2038	690	725	0.02
1.500% due 25/04/2037 - 25/01/2052 (a)	33,621	1,743	0.06	4.430% due 01/10/2030 - 01/02/2032	6,705	6,683	0.23	5.750% due 25/07/2035	329	337	0.01
1.610% due 01/11/2030	2,000	1,782	0.06	4.449% due 25/01/2051	625	628	0.02	5.810% due 01/06/2031	4,300	4,403	0.15
1.653% due 25/01/2051 (a)	9,444	400	0.01	4.450% due 01/01/2030 (g)	3,058	3,051	0.10	5.890% due 01/09/2046	647	686	0.02
1.654% due 25/03/2052 (a)	33,323	1,252	0.04	4.480% due 01/05/2030	1,310	1,310	0.04	6.000% due 25/04/2032 - 25/09/2054 (a)	8,523	1,780	0.06
1.740% due 01/12/2030 (g)	2,962	2,651	0.09	4.490% due 01/11/2029 (g)	6,390	6,395	0.22	6.000% due 25/05/2035 - 25/11/2043	5,299	5,356	0.18
1.758% due 25/05/2050 (a)	6,266	376	0.01	4.490% due 01/04/2033	299	297	0.01	6.010% due 01/08/2049	251	261	0.01
1.838% due 25/09/2046 (a)	5,480	400	0.01	4.500% due 25/06/2029 - 25/09/2053 (a)	20,714	4,610	0.16	6.140% due 01/12/2048	182	189	0.01
1.890% due 25/06/2043	362	263	0.01	4.500% due 01/11/2032 - 01/04/2059	7,519	7,353	0.25	6.500% due 25/12/2034 (a)	639	67	0.00
1.903% due 25/03/2060 (a)	3,222	233	0.01	4.580% due 01/08/2033	1,000	1,002	0.03	7.500% due 25/04/2042	86	83	0.00
1.904% due 25/04/2047 (a)	2,837	196	0.01	4.598% due 25/08/2054	230	231	0.01	Freddie Mac			
1.916% due 25/11/2047 (a)	7,864	482	0.02	4.610% due 01/09/2029	985	990	0.03	0.000% due 01/02/2035 - 15/08/2057 (b)(d)	4,988	3,680	0.13
1.962% due 25/07/2045 (a)	2,348	121	0.00	4.620% due 01/01/2032	1,500	1,505	0.05	0.000% due 15/12/2043	947	644	0.02
1.980% due 01/04/2031	1,922	1,726	0.06	4.628% due 25/01/2054 - 25/07/2055	13,110	13,158	0.45	0.228% due 15/10/2032	30	24	0.00
1.981% due 25/03/2045 (a)	1,444	75	0.00	4.678% due 25/02/2055 - 25/12/2055	2,616	2,626	0.09	0.439% due 15/05/2033 - 15/05/2043	1,283	1,074	0.04
2.000% due 25/07/2037 - 25/08/2052 (a)	152,628	19,041	0.65	4.680% due 01/07/2030	6,796	6,811	0.23	0.453% due 15/09/2042	915	549	0.02
2.008% due 25/03/2060 (a)	9,900	850	0.03	4.700% due 01/08/2030 - 01/05/2035	5,774	5,805	0.20	0.793% due 15/08/2040 (a)	768	16	0.00
2.078% due 25/06/2052 (a)	2,760	180	0.01	4.728% due 25/11/2054 - 25/04/2056	41,292	41,407	1.41	0.951% due 15/03/2043	4,670	2,806	0.10
2.170% due 01/03/2032	600	532	0.02	4.740% due 01/04/2030 (g)	5,500	5,518	0.19	1.212% due 15/07/2043	11	7	0.00
2.183% due 25/02/2062 (a)	5,001	417	0.01	4.750% due 01/12/2030	3,018	3,042	0.10	1.293% due 15/04/2042 (a)	1,104	46	0.00
2.196% due 25/01/2061 (a)	8,354	740	0.03	4.770% due 01/05/2032 (g)	2,140	2,154	0.07	1.500% due 15/03/2028	2,621	2,572	0.09
2.208% due 25/04/2044 (a)	1,094	99	0.00	4.778% due 25/08/2055	4,445	4,493	0.15	1.589% due 15/03/2050 (a)	2,592	112	0.00
2.239% due 25/12/2061 (a)	11,830	719	0.02	4.815% due 01/03/2031 (g)	2,710	2,730	0.09	1.672% due 15/03/2050 - 25/09/2054 (a)	70,924	3,335	0.11
2.258% due 25/05/2046 - 25/01/2050 (a)	14,523	1,484	0.05	4.820% due 01/09/2035	3,925	3,978	0.14	1.685% due 15/05/2041	361	278	0.01
2.308% due 25/10/2042 - 25/07/2059 (a)	8,667	866	0.03	4.828% due 25/12/2053 - 25/11/2055	47,915	48,262	1.64	1.772% due 25/11/2054 (a)	9,821	500	0.02
2.358% due 25/06/2037 - 25/07/2050 (a)	14,264	1,484	0.05	4.830% due 01/04/2032	4,033	4,071	0.14	1.955% due 15/01/2038 (a)	102	5	0.00
2.366% due 25/05/2051 (a)	5,908	501	0.02	4.840% due 01/08/2035	500	507	0.02	2.000% due 25/11/2050 - 25/06/2052 (a)	39,543	4,650	0.16
2.408% due 25/02/2046 - 25/09/2048 (a)	6,306	643	0.02	4.860% due 01/05/2035	900	915	0.03	2.143% due 15/02/2041 (a)	178	11	0.00
				4.870% due 01/05/2035	500	508	0.02	2.154% due 15/02/2038 (a)	14,308	1,168	0.04
				4.878% due 25/11/2052 - 25/02/2055	11,282	11,309	0.39	2.161% due 15/07/2042 (a)	3,980	403	0.01
								2.179% due 15/10/2040 (a)	3,346	281	0.01
								2.181% due 15/10/2040 (a)	4,803	394	0.01
								2.183% due 15/09/2043 (a)	549	48	0.00

Schedule of Investments Mortgage Opportunities Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
2.243% due 15/07/2041 - 15/12/2041 (a)	\$ 1,740	\$ 141	0.01	5.000% due 15/08/2035 - 25/08/2055 (a)	\$ 91,238	\$ 20,220	0.69	4.559% due 20/11/2055 - 20/09/2073	\$ 15,359	\$ 15,582	0.53
2.253% due 15/08/2047 (a)	1,915	201	0.01	5.000% due 01/03/2049 (g)	1,853	1,863	0.06	4.569% due 20/08/2073	8,002	8,130	0.28
2.283% due 15/04/2047 (a)	1,601	140	0.01	5.028% due 25/02/2055 - 25/03/2055	4,284	4,332	0.15	4.609% due 20/06/2055 - 20/12/2073	8,904	8,980	0.31
2.293% due 15/10/2041 - 15/05/2046 (a)	20,426	1,911	0.07	5.207% due 15/09/2032	131	133	0.00	4.659% due 20/08/2053	18,547	18,711	0.64
2.308% due 25/11/2049 - 25/06/2050 (a)	19,573	2,040	0.07	5.360% due 01/03/2034 (g)	3,045	3,159	0.11	4.673% due 20/03/2058	10	10	0.00
2.343% due 15/08/2041 - 15/09/2044 (a)	5,268	531	0.02	5.500% due 25/05/2054 (a)	25,077	4,619	0.16	4.709% due 20/06/2073	567	581	0.02
2.345% due 15/12/2046 (a)	3,459	302	0.01	6.500% due 01/07/2054 (g)	2,790	2,874	0.10	4.729% due 20/08/2073	4,196	4,286	0.15
2.358% due 25/06/2050 - 25/08/2050 (a)	12,428	1,338	0.05	6.500% due 01/08/2055	1,734	1,825	0.06	4.809% due 20/03/2072	4,734	4,835	0.17
2.372% due 25/10/2054 (a)	4,580	345	0.01	Ginnie Mae				4.898% due 20/04/2067	258	260	0.01
2.393% due 15/02/2044 (a)	88	5	0.00	0.000% due 20/08/2033 - 16/06/2043 (b)(d)	811	716	0.02	4.961% due 20/01/2071	1,148	1,173	0.04
2.408% due 25/05/2050 (a)	2,097	229	0.01	1.093% due 20/04/2043 (a)	4,127	235	0.01	5.000% due 20/06/2040 - 20/11/2048	2,140	2,158	0.07
2.443% due 15/10/2032 - 15/10/2048 (a)	9,298	1,032	0.04	1.098% due 20/11/2046 (a)	4,421	334	0.01	5.000% due 20/09/2040 (a)	213	2	0.00
2.493% due 15/03/2048 - 15/06/2048 (a)	2,358	287	0.01	1.126% due 20/06/2043 (a)	873	38	0.00	5.047% due 20/09/2067	811	816	0.03
2.500% due 15/11/2027 - 15/10/2052 (a)	113,818	15,525	0.53	1.171% due 20/10/2046 (a)	2,521	122	0.00	5.500% due 16/11/2039	3,182	3,239	0.11
2.543% due 15/09/2042 (a)	500	41	0.00	1.178% due 20/06/2046 (a)	2,977	121	0.00	6.000% due 20/12/2047	10	10	0.00
2.593% due 15/10/2036 (a)	635	47	0.00	1.187% due 20/01/2047 (a)	2,904	156	0.01	Ginnie Mae, TBA			
2.763% due 15/11/2037 (a)	147	10	0.00	1.189% due 20/11/2046 (a)	2,846	155	0.01	2.000% due 01/07/2056	11,850	9,710	0.33
2.783% due 15/01/2042 (a)	3,958	467	0.02	1.198% due 20/05/2047 - 20/08/2047 (a)	6,684	306	0.01	2.500% due 01/07/2056	28,800	24,595	0.84
2.842% due 25/06/2054	785	764	0.03	1.204% due 20/07/2046 (a)	2,721	152	0.01	3.500% due 01/08/2056	8,000	7,183	0.24
2.856% due 25/12/2036	5,617	4,552	0.16	1.237% due 20/05/2040 (a)	2,622	114	0.00	4.000% due 01/07/2056	77,300	71,868	2.45
2.893% due 15/11/2041 (a)	28	1	0.00	1.338% due 20/07/2041 (a)	814	42	0.00	4.500% due 01/07/2056 - 01/08/2056	196,120	188,340	6.41
2.920% due 01/09/2036	1,242	1,048	0.04	1.511% due 20/06/2042 (a)	894	38	0.00	5.000% due 01/07/2056	66,500	65,571	2.23
2.993% due 15/10/2036 - 15/12/2042 (a)	1,209	138	0.00	1.561% due 20/06/2042 (a)	821	32	0.00	5.500% due 01/07/2056 - 01/08/2056	52,000	52,227	1.78
3.000% due 15/03/2027 - 15/10/2052 (a)	151,303	23,554	0.80	1.796% due 20/09/2043 (a)	640	10	0.00	6.000% due 01/09/2056	7,000	7,130	0.24
3.004% due 25/07/2054	5,735	5,559	0.19	1.966% due 20/09/2045 (a)	1,452	115	0.00	6.500% due 01/07/2056 - 01/08/2056	76,800	79,545	2.71
3.023% due 15/09/2039 (a)	1,702	159	0.01	2.000% due 20/02/2051 (a)	2,945	311	0.01	Uniform Mortgage-Backed Security			
3.072% due 15/10/2042	483	368	0.01	2.302% due 16/04/2040 - 16/08/2042 (a)	1,571	119	0.00	2.500% due 01/01/2033 - 01/09/2051	2,030	1,799	0.06
3.076% due 15/12/2027 (a)	42	1	0.00	2.346% due 20/01/2035 - 20/08/2049 (a)	6,610	488	0.02	2.500% due 01/09/2051 (g)	11,945	10,207	0.35
3.143% due 15/03/2038 (a)	216	15	0.00	2.446% due 20/03/2035 - 20/09/2048 (a)	1,360	169	0.01	3.000% due 01/01/2038 - 01/04/2052	21,423	18,960	0.65
3.500% due 15/03/2029 - 15/10/2052 (a)	90,362	15,442	0.53	2.496% due 20/07/2044 (a)	2,278	329	0.01	3.000% due 01/02/2040 - 01/07/2050 (g)	23,464	21,053	0.72
3.500% due 01/01/2038 - 01/12/2046	693	648	0.02	2.500% due 20/09/2027 (a)	312	2	0.00	3.000% due 01/02/2040 - 01/07/2050 (g)	23,464	21,053	0.72
4.000% due 15/10/2041 - 25/08/2050 (a)	19,392	4,396	0.15	2.500% due 20/09/2051	197	169	0.01	3.500% due 01/02/2030 - 01/06/2051	16,421	15,333	0.52
4.000% due 01/03/2046 - 25/08/2056	30,770	29,531	1.01	2.702% due 16/02/2040 (a)	1,038	62	0.00	3.500% due 01/11/2034 - 01/04/2050 (g)	13,682	12,724	0.43
4.107% due 15/08/2057	4,131	4,001	0.14	2.946% due 20/05/2041 (a)	475	26	0.00	4.000% due 01/02/2037 - 01/08/2049	21,987	21,027	0.72
4.142% due 25/09/2049	1,342	1,326	0.05	3.000% due 20/12/2047 - 20/07/2052 (g)	27,673	24,652	0.84	4.000% due 01/02/2037 - 01/08/2049	21,987	21,027	0.72
4.190% due 01/05/2030 (g)	2,500	2,473	0.08	3.000% due 20/02/2048 - 20/04/2052	155,862	138,599	4.72	4.000% due 01/05/2045 - 01/01/2049 (g)	10,241	9,705	0.33
4.193% due 15/12/2031 (a)	25	2	0.00	3.000% due 20/12/2049 (a)	5,531	899	0.03	4.500% due 01/12/2038 - 01/09/2050	2,498	2,454	0.08
4.228% due 25/10/2034	8,699	8,506	0.29	3.250% due 20/01/2047	399	351	0.01	4.500% due 01/07/2053 - 01/12/2054 (g)	16,944	16,319	0.56
4.428% due 25/10/2052	9,794	9,763	0.33	3.500% due 20/09/2029 - 20/09/2046 (a)	906	118	0.00	5.000% due 01/06/2048 - 01/03/2056	37,150	36,837	1.25
4.498% due 25/12/2055	1,894	1,899	0.07	3.500% due 20/03/2042 - 20/01/2069	8,682	7,585	0.26	5.000% due 01/02/2054 - 01/02/2056 (g)	22,759	22,573	0.77
4.500% due 15/11/2040 - 01/02/2048	1,189	1,123	0.04	3.500% due 20/10/2047 - 20/03/2056 (g)	259,852	234,343	7.98	5.500% due 01/04/2038 - 01/01/2056	61,816	62,875	2.14
4.500% due 15/01/2041 - 25/08/2055 (a)	22,397	5,318	0.18	3.578% due 20/11/2045	534	386	0.01	5.500% due 01/07/2053 - 01/09/2055 (g)	73,215	73,892	2.52
4.528% due 25/10/2053 - 25/11/2054	3,651	3,673	0.13	3.909% due 20/01/2068 - 20/09/2073	640	639	0.02	6.000% due 01/09/2040 - 01/01/2056	154,099	159,159	5.42
4.549% due 15/04/2049 - 15/12/2050	914	916	0.03	4.000% due 15/04/2047 - 15/08/2048	1,885	1,802	0.06	6.000% due 01/09/2053 - 01/11/2055 (g)	226,124	235,595	8.02
4.598% due 25/05/2034 - 25/08/2054	6,521	6,567	0.22	4.211% due 20/06/2069	148	147	0.01	6.500% due 01/05/2045 - 01/09/2055	53,183	55,969	1.91
4.608% due 25/02/2055	21,051	21,229	0.72	4.241% due 20/04/2065	128	128	0.00	6.500% due 01/05/2045 - 01/08/2055 (g)	50,670	53,161	1.81
4.628% due 25/02/2055 - 25/03/2055	26,545	26,715	0.91	4.261% due 20/06/2069 - 20/11/2069	302	301	0.01	7.000% due 01/06/2054 - 01/07/2054	321	341	0.01
4.649% due 15/08/2048	1,032	1,041	0.04	4.275% due 20/07/2064 - 20/04/2072	16,732	16,784	0.57	Uniform Mortgage-Backed Security, TBA			
4.660% due 25/01/2031 - 01/01/2037	2,662	2,668	0.09	4.339% due 20/01/2073	4,855	4,888	0.17	2.000% due 01/08/2056	12,200	9,741	0.33
4.678% due 25/08/2055 - 25/11/2055	2,978	3,001	0.10	4.359% due 20/11/2075 - 20/01/2076	14,898	15,023	0.51	4.000% due 01/07/2056 - 01/09/2056	279,900	261,436	8.90
4.728% due 25/10/2054 - 25/11/2054	12,781	12,801	0.44	4.361% due 20/05/2069	436	436	0.02	4.500% due 01/08/2041	19,400	19,157	0.65
4.748% due 25/08/2054	422	426	0.01	4.409% due 20/09/2055 - 20/02/2076	12,266	12,397	0.42	5.000% due 01/07/2041 - 01/08/2056	790,200	775,824	26.41
4.778% due 25/12/2054 - 25/08/2055	62,545	63,208	2.15	4.411% due 20/02/2070	198	198	0.01	5.500% due 01/08/2056	3,250	3,256	0.11
4.828% due 25/04/2054 - 25/08/2055	2,162	2,181	0.07	4.449% due 20/04/2075	4,228	4,276	0.15	6.000% due 01/08/2056 - 01/09/2056	187,825	191,320	6.52
4.878% due 25/11/2052	8,075	8,088	0.28	4.459% due 20/04/2054 - 20/07/2074	20,608	20,690	0.71	6.500% due 01/07/2056	82,550	85,400	2.91
4.928% due 25/11/2054 - 25/05/2055	34,313	34,400	1.17	4.500% due 20/07/2040 - 20/02/2049	1,900	1,849	0.06				
4.978% due 25/08/2054	810	817	0.03	4.500% due 20/05/2043 - 20/09/2047 (a)	2,079	365	0.01				
				4.509% due 20/07/2073 - 20/07/2074	96,954	98,319	3.35				
				4.539% due 20/01/2074 - 20/08/2074	7,697	7,829	0.27				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
U.S. TREASURY OBLIGATIONS				Countrywide Home Loan Mortgage Pass-Through Trust				JPMorgan Resecuritization Trust			
U.S. Treasury Bonds				3.549% due 25/04/2035	\$ 174	\$ 110	0.00	4.500% due 26/04/2037	\$ 931	\$ 382	0.01
4.875% due 15/08/2045	\$ 1,330	\$ 1,320	0.05	4.381% due 20/11/2035	2,186	2,053	0.07	6.305% due 26/09/2037	1,022	775	0.03
U.S. Treasury Notes				4.434% due 20/04/2036	29	28	0.00	Jubilee Place BV			
4.250% due 15/08/2035	2,163	2,136	0.07	5.076% due 20/04/2036	378	338	0.01	3.127% due 18/09/2062	€ 3,924	4,492	0.15
		3,456	0.12	5.750% due 25/07/2037	676	304	0.01	Kinbane DAC			
				6.500% due 25/11/2037	2,234	654	0.02	3.378% due 24/08/2075	2,023	2,317	0.08
				6.500% due 25/12/2037	5,078	1,826	0.06	3.379% due 24/01/2063	1,969	2,255	0.08
NON-AGENCY MORTGAGE-BACKED SECURITIES				Credit Suisse Mortgage Capital Certificates				La Trobe Financial Capital Markets Trust			
1166 Avenue of the Americas Commercial Mortgage Trust				2.992% due 25/07/2057	1,000	859	0.03	5.000% due 15/08/2057	AUD 4,717	3,267	0.11
5.690% due 13/10/2037	2,000	1,691	0.06	3.919% due 25/09/2057	6,500	6,104	0.21	5.050% due 15/05/2057	122	84	0.00
AFG Trust				Credit Suisse Mortgage Capital Mortgage-Backed Trust				5.167% due 13/11/2057	3,500	2,425	0.08
5.012% due 10/10/2057	AUD 2,992	2,073	0.07	5.500% due 25/10/2021	15	14	0.00	5.507% due 13/11/2057	5,000	3,466	0.12
5.262% due 10/10/2057	10,000	6,910	0.24	Dilosk RMBS DAC				Lehman Mortgage Trust			
American Home Mortgage Assets Trust				2.733% due 25/10/2064	€ 1,000	1,142	0.04	6.000% due 25/12/2036	\$ 1,207	979	0.03
3.888% due 25/03/2047	\$ 1,548	1,411	0.05	2.845% due 25/01/2063	787	900	0.03	Lehman XS Trust			
American Home Mortgage Investment Trust				3.080% due 24/09/2060	2,395	2,740	0.09	4.243% due 25/06/2047	3,765	3,645	0.12
4.343% due 25/11/2045	3,085	2,835	0.10	Domi BV				Liberty Trust			
5.883% due 25/09/2035	475	253	0.01	2.914% due 16/04/2057	5,073	5,807	0.20	5.012% due 10/10/2058	AUD 3,820	2,646	0.09
6.500% due 25/03/2047	972	561	0.02	3.081% due 15/06/2056	7,122	8,143	0.28	5.312% due 10/10/2058	10,000	6,918	0.24
Angel Oak Mortgage Trust				Downey Savings & Loan Association Mortgage Loan Trust				London Wall Mortgage Capital PLC			
2.336% due 25/04/2066	3,638	2,701	0.09	3.944% due 19/10/2036	\$ 3,619	3,379	0.11	4.738% due 15/05/2057	£ 917	1,220	0.04
Atlas Funding PLC				Dutch Property Finance BV				Lugo Funding DAC			
4.586% due 20/09/2061	£ 1,985	2,638	0.09	3.063% due 28/04/2062	€ 9,504	10,888	0.37	3.195% due 26/05/2066	€ 5,227	5,969	0.20
Avon Finance PLC				Edenbrook Mortgage Funding PLC				MASTR Asset Securitization Trust			
4.646% due 28/12/2049	1,124	1,492	0.05	4.616% due 22/03/2057	£ 944	1,254	0.04	6.000% due 25/10/2036	\$ 512	411	0.01
Banc of America Funding Trust				Elstree PLC				MASTR Reperforming Loan Trust			
6.263% due 25/10/2036	\$ 1,223	1,095	0.04	4.454% due 21/01/2065	3,016	4,001	0.14	7.000% due 25/07/2035	1,030	637	0.02
Barclays Commercial Mortgage Securities Trust				EMF-UK PLC				Merrill Lynch Mortgage Investors Trust			
3.966% due 10/08/2033	11,110	10,385	0.35	5.166% due 13/03/2046	1,075	1,433	0.05	6.250% due 25/08/2036	3,901	1,357	0.05
Barley Hill PLC				Eurosail PLC				Merrion Square Residential DAC			
6.284% due 27/08/2058	£ 2,953	3,923	0.13	2.641% due 13/03/2045	€ 165	187	0.01	3.378% due 24/03/2081	€ 8,335	9,560	0.33
BCAP LLC Trust				2.801% due 10/09/2044	512	585	0.02	Mill City Mortgage Loan Trust			
4.043% due 25/04/2037	\$ 1,071	1,036	0.04	4.416% due 13/06/2045	£ 1,673	2,060	0.07	3.250% due 25/01/2061	\$ 1,739	1,489	0.05
Bear Stearns ALT-A Trust				4.866% due 13/06/2045	309	398	0.01	3.810% due 25/11/2058	1,900	1,616	0.05
4.888% due 25/01/2035	900	869	0.03	First Horizon Alternative Mortgage Securities Trust				Morgan Stanley Mortgage Loan Trust			
Bear Stearns Mortgage Funding Trust				5.004% due 25/07/2035	\$ 110	104	0.00	5.500% due 25/11/2035	858	495	0.02
4.143% due 25/01/2037	6,405	6,100	0.21	FirstMac Mortgage Funding Trust				6.000% due 25/10/2037	6,071	2,565	0.09
Blackwattle RMBS Trust				5.380% due 11/05/2058	AUD 20,000	13,872	0.47	Mortimer Mix PLC			
5.050% due 12/02/2058 (c)	AUD 4,450	3,083	0.10	Frontier Mortgage Funding PLC				4.579% due 22/09/2067	£ 3,387	4,498	0.15
Bletchley Park Funding PLC				4.732% due 20/12/2066	£ 1,000	1,327	0.04	Nomura Asset Acceptance Corp. Alternative Loan Trust			
4.604% due 27/07/2070	£ 1,183	1,573	0.05	5.082% due 20/12/2066	1,000	1,329	0.05	4.321% due 25/10/2035	\$ 480	439	0.01
Braccan Mortgage Funding PLC				5.482% due 20/12/2066	1,000	1,328	0.05	6.017% due 25/06/2037	938	842	0.03
4.587% due 15/02/2067	8,135	10,804	0.37	6.232% due 20/12/2066	1,000	1,323	0.04	Nomura Resecuritization Trust			
Chase Mortgage Finance Trust				Grifonas Finance PLC				2.491% due 26/11/2036	1,629	1,456	0.05
4.350% due 25/03/2037	\$ 33	30	0.00	2.419% due 28/08/2039	€ 392	443	0.01	Olympus Trust			
ChaseFlex Trust				GS Mortgage Securities Corp. Trust				4.999% due 12/11/2057	AUD 956	662	0.02
4.443% due 25/05/2037	968	940	0.03	5.102% due 26/04/2037	\$ 7,355	1,712	0.06	Pierpont BTL PLC			
Citigroup Commercial Mortgage Trust				5.123% due 15/07/2031	600	186	0.01	4.586% due 21/09/2061	£ 944	1,254	0.04
4.242% due 10/11/2051	4,037	4,022	0.14	5.373% due 15/07/2031	2,000	383	0.01	Polaris PLC			
Citigroup Mortgage Loan Trust, Inc.				GS Mortgage-Backed Securities Trust				4.464% due 27/06/2070	7,400	9,801	0.33
5.666% due 25/08/2035	3	3	0.00	3.133% due 24/11/2067	€ 3,900	4,471	0.15	4.555% due 26/02/2068	17,712	23,510	0.80
6.000% due 25/12/2035	626	623	0.02	3.750% due 25/10/2057	\$ 841	824	0.03	Project Cashmere			
CitiMortgage Alternative Loan Trust				GSMPs Mortgage Loan Trust				4.543% due 30/12/2057 (c)	AUD 104,100	71,885	2.45
4.313% due 25/01/2037	1,099	923	0.03	4.163% due 25/04/2036	244	214	0.01	5.713% due 30/12/2057 (c)	3,500	2,419	0.08
6.000% due 25/11/2036	667	617	0.02	7.052% due 20/10/2032	810	763	0.03	5.863% due 30/12/2057 (c)	2,400	1,659	0.06
Countrywide Alternative Loan Trust				HarborView Mortgage Loan Trust				6.163% due 30/12/2057 (c)	1,300	899	0.03
4.043% due 25/04/2047	4,450	4,100	0.14	4.134% due 19/01/2038	2,830	2,561	0.09	6.563% due 30/12/2057 (c)	1,000	691	0.02
4.083% due 25/02/2047	217	202	0.01	Harbour PLC				Residential Accredited Loans, Inc. Trust			
4.083% due 25/09/2047	6	5	0.00	4.797% due 28/10/2054	£ 8,028	10,689	0.36	4.063% due 25/08/2036	\$ 590	467	0.02
4.174% due 20/03/2046	379	361	0.01	Hawksmoor Mortgage Funding PLC				5.576% due 25/12/2035	1,094	396	0.01
4.174% due 20/05/2046	1,421	1,295	0.04	4.587% due 25/02/2057	3,400	4,518	0.15	6.000% due 25/01/2037	129	107	0.00
4.403% due 25/11/2035	3,400	3,169	0.11	Household Capital RMBS				6.250% due 25/01/2037	727	605	0.02
4.463% due 25/09/2035	2,099	1,968	0.07	6.231% due 21/07/2087	AUD 1,530	1,057	0.04	Residential Asset Securitization Trust			
4.684% due 25/06/2046	1,764	1,695	0.06	HSI Asset Securitization Corp. Trust				6.000% due 25/12/2036	3,002	772	0.03
4.744% due 25/12/2035	885	813	0.03	4.723% due 25/07/2035	\$ 704	668	0.02	Resimac Premier Trust			
5.500% due 25/06/2035	106	84	0.00	IndyMac Mortgage Loan Trust				5.093% due 11/02/2058	AUD 900	624	0.02
5.500% due 25/07/2035	1,582	1,002	0.03	3.718% due 25/12/2035	2,813	1,460	0.05	5.423% due 11/02/2058	9,600	6,652	0.23
5.500% due 25/10/2035	913	620	0.02	4.161% due 25/12/2035	272	182	0.01	RMAC Securities PLC			
5.500% due 25/11/2035	1,552	769	0.03	4.163% due 25/10/2036	2,501	2,298	0.08	4.036% due 12/06/2044	£ 226	295	0.01
5.500% due 25/12/2035	184	120	0.00	JPMorgan Alternative Loan Trust				Sapphire Trust Central Finance			
6.000% due 25/05/2036	3,123	1,638	0.06	4.083% due 25/11/2036	2,796	2,464	0.08	4.999% due 12/12/2067	AUD 4,207	2,914	0.10
6.000% due 25/02/2037	1,374	469	0.02	JPMorgan Chase Commercial Mortgage Securities Trust				5.131% due 12/03/2068	1,800	1,247	0.04
6.250% due 25/05/2036	239	115	0.00	4.802% due 05/07/2033	1,531	1,483	0.05	5.299% due 12/12/2067	10,000	6,909	0.24
6.250% due 25/09/2037	458	271	0.01	5.350% due 05/07/2033	1,950	907	0.03	5.570% due 14/01/2066	392	272	0.01

Schedule of Investments Mortgage Opportunities Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Sestante Finance SRL				Auto1 Car Funding SARR				4.663% due 25/10/2034	\$ 48	\$ 48	0.00
2.388% due 23/07/2046	€ 436	\$ 474	0.02	2.829% due 15/12/2033	€ 161	\$ 184	0.01	4.738% due 25/01/2036	298	294	0.01
Stratton BTL Mortgage Funding PLC				BBVA Consumer Auto				5.633% due 25/06/2035	92	81	0.00
5.397% due 20/01/2054	£ 3,000	3,985	0.14	3.117% due 19/03/2038	1,240	1,423	0.05	Credit-Based Asset Servicing & Securitization LLC			
Stratton Mortgage Funding PLC				Bumper NL BV				2.955% due 25/05/2036	1,522	1,058	0.04
4.649% due 28/06/2050	816	1,084	0.04	2.925% due 21/03/2036	6,988	8,002	0.27	3.066% due 25/03/2034	162	187	0.01
4.721% due 25/06/2049	6,671	8,858	0.30	Driver Australia Eleven				3.431% due 25/02/2037	2,903	1,643	0.06
Structured Adjustable Rate Mortgage Loan Trust				5.300% due 21/11/2033	AUD 4,962	3,439	0.12	Fremont Home Loan Trust			
4.063% due 25/02/2037	\$ 355	363	0.01	Driver Australia Ten				4.043% due 25/02/2037	4,700	3,531	0.12
4.203% due 25/06/2037	217	207	0.01	5.450% due 21/02/2033	5,528	3,837	0.13	4.243% due 25/08/2036	3,783	1,158	0.04
4.311% due 25/05/2035	682	563	0.02	First Mobility SARR				4.693% due 25/07/2035	2,800	2,427	0.08
4.733% due 25/12/2034	1,208	1,137	0.04	2.809% due 14/10/2032	€ 2,790	3,195	0.11	GSA Home Equity Trust			
4.887% due 25/07/2035	1,460	575	0.02	Golden Bar Securitisation SRL				4.223% due 25/04/2047	3,199	1,376	0.05
5.923% due 25/02/2034	4	4	0.00	3.436% due 22/09/2043	4,765	5,479	0.19	4.483% due 25/10/2035	1,545	1,488	0.05
Structured Asset Mortgage Investments Trust				Hill FL BV				GSAMP Trust			
4.203% due 25/09/2047	2,521	2,289	0.08	2.929% due 18/10/2032	1,963	2,246	0.08	4.303% due 25/03/2047	623	459	0.02
4.303% due 25/08/2035	349	339	0.01	Koromo Italy Compartment				Home Equity Asset Trust			
4.879% due 19/12/2033	158	154	0.01	2.905% due 26/02/2032	2,051	2,350	0.08	4.438% due 25/02/2036	743	729	0.02
Structured Asset Securities Corp. Mortgage Loan Trust				Panorama Auto Trust				5.053% due 25/08/2033	111	109	0.00
4.013% due 25/07/2035	964	871	0.03	5.367% due 20/05/2034	AUD 10,000	6,928	0.23	Home Equity Mortgage Loan Asset-Backed Trust			
4.013% due 25/05/2036	1,552	1,278	0.04	Plenti Auto ABS				4.003% due 25/04/2037	5,538	3,754	0.13
Towd Point Mortgage Funding PLC				5.399% due 12/08/2033	801	556	0.02	JPMorgan Mortgage Acquisition Trust			
4.050% due 25/04/2055	10,000	9,727	0.33	Red & Black Auto Italy SRL				4.003% due 25/12/2036	5,301	2,694	0.09
4.584% due 20/04/2051	£ 7,064	9,377	0.32	3.019% due 28/07/2036	€ 1,966	2,258	0.08	Long Beach Mortgage Loan Trust			
4.672% due 20/07/2053	6,184	8,213	0.28			52,700	1.80	4.363% due 25/02/2036	127	114	0.00
4.984% due 20/04/2051	2,106	2,797	0.10	CMBS OTHER				Merrill Lynch First Franklin Mortgage Loan Trust			
5.284% due 20/04/2051	1,264	1,680	0.06	ACREC LLC				4.003% due 25/07/2037	10,226	10,249	0.35
5.984% due 20/04/2051	1,053	1,402	0.05	4.947% due 18/08/2042	\$ 17,200	17,211	0.59	Merrill Lynch Mortgage Investors Trust			
6.984% due 20/04/2051	843	1,121	0.04	BDS LLC				4.843% due 25/10/2035	80	79	0.00
7.984% due 20/04/2051	526	701	0.02	4.921% due 17/10/2042	10,100	10,108	0.34	Morgan Stanley ABS Capital, Inc. Trust			
Towd Point Mortgage Trust				Dwight Issuer LLC				3.546% due 25/01/2035	589	548	0.02
3.750% due 25/05/2058	\$ 6,967	6,846	0.23	5.000% due 18/01/2044 (c)	5,700	5,707	0.19	3.903% due 25/10/2036	1,832	793	0.03
3.799% due 25/07/2057	3,200	2,855	0.10	MF1 LLC				4.013% due 25/07/2036	7,561	6,840	0.23
4.072% due 25/04/2056	3,096	2,926	0.10	4.957% due 18/02/2040	20,500	20,513	0.70	4.063% due 25/07/2036	3,149	1,122	0.04
Tower Bridge Funding PLC				5.429% due 18/02/2040	12,930	12,914	0.44	4.263% due 25/07/2036	3,149	1,125	0.04
4.538% due 20/12/2066	£ 829	1,101	0.04	PFP Ltd.				4.343% due 25/01/2036	1,007	983	0.03
4.627% due 20/05/2066	362	481	0.02	5.137% due 18/08/2043	2,200	2,209	0.08	Morgan Stanley Home Equity Loan Trust			
Trinity Square PLC						68,662	2.34	3.863% due 25/04/2037	121	62	0.00
4.647% due 15/07/2059	4,160	5,526	0.19	HOME EQUITY OTHER				Morgan Stanley IXIS Real Estate Capital Trust			
Triton Bond Trust				Accredited Mortgage Loan Trust				4.063% due 25/07/2036	3,275	1,256	0.04
5.000% due 15/02/2058	AUD 5,960	4,128	0.14	4.783% due 25/07/2035	1,763	1,719	0.06	NovaStar Mortgage Funding Trust			
5.250% due 15/02/2058	10,000	6,908	0.24	ACE Securities Corp. Home Equity Loan Trust				4.023% due 25/03/2037	16,119	10,596	0.36
Twin Bridges PLC				4.738% due 25/11/2033	464	480	0.02	Option One Mortgage Loan Trust			
5.447% due 12/12/2055	£ 3,007	3,999	0.14	Aegis Asset-Backed Securities Trust Mortgage				3.903% due 25/03/2037	3,727	3,377	0.12
Uropa Securities PLC				Pass-Through Certificates				Park Place Securities, Inc. Asset-Backed			
4.116% due 10/10/2040	62	81	0.00	4.763% due 25/03/2035	24	23	0.00	Pass-Through Certificates			
4.216% due 10/10/2040	31	40	0.00	5.593% due 25/12/2034	763	683	0.02	4.588% due 25/07/2035	6,021	5,818	0.20
Verus Securitization Trust				Ameriquest Mortgage Securities Trust				5.338% due 25/02/2035	105	104	0.00
2.338% due 25/10/2063	\$ 1,250	1,188	0.04	4.333% due 25/04/2036	3,650	3,386	0.12	5.863% due 25/09/2034	1,175	1,064	0.04
4.199% due 25/10/2063	1,000	886	0.03	Ameriquest Mortgage Securities, Inc. Asset-Backed				Popular ABS Mortgage Pass-Through Trust			
WaMu Mortgage Pass-Through Certificates Trust				Pass-Through Certificates				4.258% due 25/07/2036	1,502	1,430	0.05
3.871% due 25/06/2037	2,446	2,178	0.07	4.633% due 25/11/2035	2,500	2,397	0.08	4.303% due 25/05/2036	235	227	0.01
4.235% due 25/12/2036	1,704	1,588	0.05	Argent Mortgage Loan Trust				Renaissance Home Equity Loan Trust			
4.514% due 25/04/2047	43	39	0.00	4.243% due 25/05/2035	1,923	1,787	0.06	5.285% due 25/01/2037	5,079	1,478	0.05
4.704% due 25/09/2046	687	583	0.02	Asset-Backed Funding Certificates Trust				5.608% due 25/05/2036	5,981	2,481	0.08
4.994% due 25/01/2047	550	500	0.02	4.183% due 25/09/2036	5,768	5,134	0.18	5.746% due 25/05/2036	1,361	578	0.02
5.244% due 25/11/2046	270	238	0.01	Asset-Backed Securities Corp. Home Equity Loan Trust				Residential Asset Mortgage Products Trust			
Washington Mutual Mortgage Pass-Through				3.307% due 25/03/2036	1,404	1,293	0.04	4.303% due 25/02/2036	140	134	0.00
Certificates Trust				4.993% due 25/02/2035	827	817	0.03	Residential Asset Securities Corp. Trust			
4.734% due 25/06/2046	1,778	1,500	0.05	Bear Stearns Asset-Backed Securities Trust				4.198% due 25/06/2036	799	789	0.03
Wells Fargo Commercial Mortgage Trust				4.813% due 25/08/2037	6,563	5,959	0.20	4.543% due 25/06/2034	346	344	0.01
5.761% due 15/09/2040	4,800	4,738	0.16	4.843% due 25/12/2035	1,678	1,701	0.06	4.768% due 25/05/2035	403	398	0.01
Worldwide Plaza Trust				5.638% due 25/07/2034	122	115	0.00	4.798% due 25/08/2035	2,131	2,077	0.07
3.715% due 10/11/2036	3,950	205	0.01	CIT Mortgage Loan Trust				Soundview Home Loan Trust			
		505,038	17.20	5.513% due 25/10/2037	1,727	1,704	0.06	3.933% due 25/07/2037	4,330	3,797	0.13
ASSET-BACKED SECURITIES				Citigroup Mortgage Loan Trust, Inc.				4.663% due 25/10/2037	5,494	4,377	0.15
AUTOMOBILE ABS OTHER				4.083% due 25/12/2036	2,876	1,608	0.05	4.753% due 25/06/2035	505	549	0.02
Asset-Backed European Securitisation Transaction				Countrywide Asset-Backed Certificates Trust, Inc.				5.063% due 25/10/2037	4,287	3,373	0.11
Twenty-Three SARR				4.203% due 25/07/2034	1,455	1,432	0.05	Structured Asset Investment Loan Trust			
3.585% due 21/03/2034	€ 1,925	2,213	0.07	4.203% due 25/09/2037	1,187	1,294	0.04	4.363% due 25/04/2036	9,099	4,261	0.15
3.885% due 21/03/2034	713	821	0.03	4.203% due 25/09/2047	528	552	0.02	Structured Asset Securities Corp. Mortgage Loan Trust			
Auto ABS Italian Stella Loans SRL				4.263% due 25/01/2046	2,750	2,619	0.09	4.023% due 25/05/2036	153	152	0.01
2.939% due 29/12/2036	1,198	1,372	0.05	4.463% due 25/03/2036	1,422	1,299	0.04	4.888% due 25/04/2035	18	19	0.00
Auto ABS Spanish Loans								Terwin Mortgage Trust			
3.059% due 28/09/2038	7,327	8,397	0.28					4.708% due 25/06/2036	149	149	0.01
									127,781	4.35	

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
HOME EQUITY SEQUENTIAL				Flexicommercial ABS Trust				Plenti PL & Green ABS Trust			
JPMorgan Mortgage Acquisition Trust				5.550% due 14/06/2031	AUD 8,571	\$ 5,954	0.20	5.276% due 11/07/2037	AUD 2,380	\$ 1,648	0.06
3.930% due 25/11/2036	\$ 156	\$ 145	0.00	FTA Santander Consumo				5.486% due 11/04/2036	2,506	1,738	0.06
Wells Fargo Home Equity Asset-Backed Securities Trust				3.538% due 20/07/2038	€ 568	651	0.02	Providus CLO DAC			
4.183% due 25/03/2037	260	259	0.01	3.888% due 20/07/2038	568	652	0.02	3.415% due 20/11/2038	€ 2,600	2,974	0.10
		404	0.01	GAMMA Sociedade de Titularizacao de Creditos S.A.				3.513% due 15/11/2039	2,700	3,090	0.10
OTHER ABS				2.918% due 25/10/2035	834	954	0.03	3.995% due 20/11/2038	1,000	1,145	0.04
AlbaCore Euro CLO DAC				3.095% due 25/02/2034	1,806	2,073	0.07	Rockford Tower Europe CLO DAC			
3.194% due 15/07/2035	€ 3,430	3,931	0.13	Golden Bar Securitisation SRL				3.489% due 29/08/2036	3,700	4,235	0.14
Anchorage Capital Europe CLO DAC				3.136% due 20/12/2044	816	935	0.03	SLM Student Loan Trust			
3.424% due 15/10/2038	10,600	12,144	0.41	3.216% due 22/09/2043	767	881	0.03	2.565% due 25/10/2039	995	1,065	0.04
Aqueduct European CLO DAC				Goldentree Loan Management U.S. CLO Ltd.				Thunderbolt Aircraft Lease Ltd.			
3.511% due 15/07/2039 (c)	2,100	2,401	0.08	4.825% due 20/10/2034	\$ 4,000	4,005	0.14	5.960% due 15/09/2038	\$ 86	86	0.00
4.121% due 15/07/2039 (c)	1,000	1,143	0.04	Goodgreen Trust				Tikehau CLO DAC			
Arbour CLO DAC				3.930% due 15/10/2053	1,365	1,267	0.04	3.404% due 15/10/2038	€ 2,500	2,863	0.10
3.581% due 15/12/2038	2,000	2,290	0.08	Grosvenor Place CLO DAC	€ 2,700	3,091	0.11	3.458% due 20/01/2037	3,000	3,436	0.12
3.613% due 15/05/2038	1,500	1,718	0.06	3.444% due 15/01/2039	€ 2,700	3,091	0.11	3.483% due 20/04/2038	2,400	2,748	0.09
Ares European CLO DAC				Harvest CLO DAC				4.098% due 20/04/2038	1,000	1,145	0.04
3.234% due 21/10/2034	441	504	0.02	3.523% due 25/07/2037 (c)	2,300	2,630	0.09	Toro European CLO DAC			
3.512% due 15/07/2037	2,300	2,632	0.09	Hayfin Emerald CLO DAC				3.474% due 15/04/2037	4,100	4,693	0.16
4.004% due 21/10/2034	1,000	1,147	0.04	3.404% due 22/01/2039	2,900	3,321	0.11	Trinitas CLO Ltd.			
Attentus CDO Ltd.				3.449% due 17/11/2037	3,000	3,435	0.12	4.715% due 20/07/2035	\$ 12,900	12,900	0.44
4.380% due 11/10/2042	\$ 5,512	4,851	0.16	3.498% due 18/10/2039	3,500	4,005	0.14	4.785% due 20/10/2033	11,541	11,549	0.39
Bain Capital Credit CLO Ltd.				ICG Euro CLO DAC						396,364	13.50
4.702% due 21/10/2034	12,800	12,806	0.44	3.455% due 26/01/2038	2,400	2,747	0.09	WHOLE LOAN COLLATERAL			
4.762% due 21/10/2034	12,200	12,215	0.42	4.055% due 26/01/2038	1,000	1,149	0.04	Lehman XS Trust			
Bain Capital Euro CLO DAC				4.550% due 26/01/2038	1,000	1,149	0.04	4.183% due 25/06/2046	2,161	2,081	0.07
3.444% due 22/01/2038	€ 13,100	14,994	0.51	Indigo Credit Management DAC				Securitized Asset-Backed Receivables LLC Trust			
3.449% due 15/01/2037	3,500	4,008	0.14	3.404% due 15/07/2038	3,200	3,664	0.12	3.883% due 25/09/2036	2,513	1,800	0.06
Barings Private Credit Corp. CLO				Invesco CLO Ltd.						3,881	0.13
5.126% due 22/05/2034	\$ 27,500	27,523	0.94	4.825% due 20/07/2035	\$ 2,400	2,403	0.08			649,792	22.13
Bayfront IABS Pte Ltd.				Invesco Euro CLO DAC				Total Transferable Securities			
4.992% due 11/07/2047	5,900	5,900	0.20	3.260% due 30/10/2038	€ 2,400	2,747	0.09		\$ 5,503,392	187.43	
Bayfront Infrastructure Capital Pte Ltd.				3.277% due 15/07/2037	2,500	2,862	0.10	SHARES			
4.941% due 11/04/2045	3,984	3,976	0.14	Lyra Music Assets Delaware LP	\$ 15,537	15,644	0.53	INVESTMENT FUNDS			
4.951% due 11/04/2045	3,984	3,977	0.14	5.760% due 22/12/2064	\$ 15,537	15,644	0.53	COLLECTIVE INVESTMENT SCHEMES			
5.026% due 11/04/2043	2,123	2,124	0.07	Man GLG Euro CLO DAC				PIMCO Select Funds			
5.051% due 11/04/2043	4,954	4,958	0.17	1.680% due 15/12/2031	€ 3,983	4,507	0.15	plc - PIMCO			
7.151% due 11/04/2043	2,500	2,522	0.09	Marzio Finance SRL				US Dollar Short-Term Floating NAV			
BBVA Consumer FTA				2.751% due 28/09/2049	1,618	1,855	0.06	Fund (e)	475	5	0.00
2.849% due 20/05/2039	€ 1,969	2,250	0.08	National Collegiate Student Loan Trust				Total Investment Funds			
Canyon Capital CLO Ltd.				4.073% due 25/05/2032	\$ 195	194	0.01		\$ 5	0.00	
4.683% due 15/10/2034	\$ 9,500	9,508	0.32	Neuberger Berman Loan Advisers Euro CLO DAC							
Capital Four CLO DAC				3.414% due 15/07/2039	€ 1,600	1,831	0.06				
3.394% due 15/04/2038	€ 1,800	2,058	0.07	Ocean Trails CLO							
Carlyle Euro CLO DAC				4.705% due 20/07/2034	\$ 21,000	21,010	0.72				
3.254% due 15/01/2034	1,337	1,530	0.05	4.973% due 15/10/2034	1,000	1,001	0.03				
Carlyle Global Market Strategies Euro CLO DAC				OCP Euro CLO DAC							
3.034% due 15/04/2034	2,668	3,053	0.10	3.468% due 20/10/2039	€ 1,000	1,144	0.04				
Castlelake Aircraft Structured Trust				3.513% due 15/04/2037	2,400	2,744	0.09				
4.125% due 15/06/2043	\$ 577	572	0.02	Palmer Square European Loan Funding DAC							
5.465% due 15/08/2050	16,738	16,652	0.57	3.134% due 15/07/2035	1,944	2,224	0.08				
5.783% due 15/02/2050	7,255	7,285	0.25	3.150% due 15/10/2035	2,900	3,320	0.11				
Cumulus Static CLO DAC				3.253% due 15/08/2033	1,059	1,212	0.04				
3.483% due 15/11/2033	€ 1,233	1,411	0.05	3.273% due 15/05/2034	2,452	2,807	0.10				
CVC Cordatus Loan Fund DAC				3.283% due 15/05/2034	1,451	1,661	0.06				
3.066% due 25/04/2036	3,200	3,661	0.12	3.754% due 15/10/2034	1,000	1,143	0.04				
3.488% due 15/06/2037	2,800	3,205	0.11	3.933% due 15/05/2033	1,000	1,146	0.04				
3.806% due 25/04/2036	1,000	1,145	0.04	3.983% due 15/08/2033	2,500	2,865	0.10				
Dillon's Park CLO DAC				4.133% due 15/05/2034	1,000	1,148	0.04				
3.224% due 15/10/2034	5,000	5,721	0.19	4.173% due 15/05/2034	1,000	1,147	0.04				
Dryden Euro CLO DAC				Pikes Peak CLO							
3.238% due 18/10/2034	14,000	16,033	0.55	4.883% due 15/07/2034	\$ 10,000	10,011	0.34				
				4.895% due 11/10/2034	10,000	10,012	0.34				

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BOS	3.660%	30/06/2026	01/07/2026	\$ 3,300	U.S. Treasury Notes 0.375% due 30/09/2027	\$ (3,368)	\$ 3,300	\$ 3,300	0.11
FICC	3.620	30/06/2026	01/07/2026	2,600	U.S. Treasury Notes 3.750% due 15/05/2028	(2,652)	2,600	2,600	0.09
	3.640	30/06/2026	01/07/2026	83,800	U.S. Treasury Notes 0.125% due 15/07/2031	(85,476)	83,800	83,808	2.86
Total Repurchase Agreements						\$ (91,496)	\$ 89,700	\$ 89,708	3.06

⁽¹⁾ Includes accrued interest.

Schedule of Investments Mortgage Opportunities Fund (Cont.)

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR June Futures	Long	09/2026	438	\$ (500)	(0.02)
3-Month SOFR March Futures	Long	06/2027	1,969	(2,796)	(0.09)
U.S. Treasury 2-Year Note September Futures	Short	09/2026	815	147	0.01
U.S. Treasury 5-Year Note September Futures	Short	09/2026	1,259	(74)	0.00
U.S. Treasury 10-Year Note September Futures	Short	09/2026	5,335	(1,049)	(0.04)
U.S. Treasury 10-Year Ultra September Futures	Short	09/2026	972	(1,309)	(0.05)
U.S. Treasury 30-Year Bond September Futures	Short	09/2026	88	(240)	(0.01)
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2026	27	(90)	0.00
				\$ (5,911)	(0.20)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (5,911)	(0.20)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	3.500%	18/03/2031	£ 1,770	\$ (50)	0.00
Receive	1-Day GBP-SONIO Compounded-OIS	4.500	18/03/2056	360	19	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.827	03/07/2028	\$ 39,385	(2,069)	(0.07)
Pay	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	3,100	(154)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.043	07/08/2028	14,800	(217)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	400	18	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	18/03/2031	2,000	30	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	21/08/2031	5,100	(219)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.500	17/06/2033	56,100	452	0.02
Pay	1-Day USD-SOFR Compounded-OIS	3.510	08/03/2033	100	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.525	13/11/2031	12,400	(199)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.545	31/10/2030	400	6	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.547	31/10/2030	1,000	16	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.550	31/10/2030	900	14	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.561	09/04/2030	26,900	(410)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.572	31/10/2030	900	13	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.582	31/10/2030	1,500	21	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.595	31/10/2030	1,100	15	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.601	31/10/2030	2,000	27	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.602	31/10/2030	2,000	27	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.606	31/10/2030	900	12	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.623	31/10/2030	900	11	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.632	13/11/2031	12,400	(158)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.632	16/04/2033	18,100	(182)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.638	31/05/2028	800	5	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.655	31/05/2028	1,500	10	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.664	31/10/2030	500	5	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.677	31/10/2030	400	4	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.687	31/10/2030	800	8	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.689	31/10/2030	1,200	11	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.691	31/10/2030	900	8	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.705	10/01/2031	1,200	(15)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.721	31/10/2030	500	4	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.722	31/10/2030	500	4	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.724	20/05/2033	30,400	(295)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.727	31/10/2030	500	4	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.732	31/10/2030	400	3	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.735	31/10/2030	500	4	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.739	31/10/2030	500	3	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.740	10/07/2030	1,500	(8)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.749	31/10/2030	500	3	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2026	42,500	(300)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2028	100	1	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	52,800	455	0.02
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	1,800	44	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	11,000	(56)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	14,500	346	0.02
Pay	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	28,400	(560)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2032	14,000	(426)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	18/03/2033	5,610	(97)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	31,000	(398)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.760	13/11/2031	12,400	(72)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.807	31/05/2028	500	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.900	02/06/2033	6,800	(34)	0.00

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day USD-SOFR Compounded-OIS	3.916%	10/06/2031	\$ 40,900	\$ 328	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.940	10/04/2029	23,600	86	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	18/03/2036	15,300	491	0.02
Pay	1-Day USD-SOFR Compounded-OIS	4.320	10/10/2030	800	18	0.00
Receive	6-Month EUR-EURIBOR	0.250	18/03/2050	€ 2,400	1,220	0.04
Pay ⁽¹⁾	6-Month EUR-EURIBOR	2.500	16/09/2031	22,900	(323)	(0.01)
Receive ⁽¹⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	14,300	15	0.00
					\$ (2,480)	(0.08)
Total Centrally Cleared Financial Derivative Instruments					\$ (2,480)	(0.08)

⁽¹⁾ This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PURCHASED OPTIONS

INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Call - OTC 7-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.480%	14/07/2026	57,300	\$ 465	\$ 1	0.00
	Put - OTC 7-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.063	06/07/2026	26,600	36	6	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.115	28/05/2027	78,900	258	256	0.01
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.188	07/06/2027	64,200	234	254	0.01
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.784	08/09/2026	8,700	24	25	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.840	06/08/2026	15,200	41	29	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.098	06/02/2035	6,600	586	427	0.01
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.098	06/02/2035	6,600	586	594	0.02
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.245	20/02/2035	10,900	940	743	0.03
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.245	20/02/2035	10,900	940	927	0.03
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.260	13/02/2035	10,900	952	751	0.03
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.260	13/02/2035	10,900	952	926	0.03
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.265	01/05/2035	6,000	531	419	0.01
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.265	01/05/2035	6,000	531	515	0.02
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.400	25/06/2035	23,000	2,054	1,712	0.06
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.400	25/06/2035	11,500	1,039	958	0.03
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.427	06/08/2035	11,400	1,003	857	0.03
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.427	06/08/2035	11,400	1,003	938	0.03
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.470	04/06/2035	6,100	547	467	0.02
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.470	04/06/2035	6,100	547	495	0.02
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.640	23/07/2035	24,200	2,176	1,994	0.07
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.640	23/07/2035	12,100	1,088	939	0.03
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.693	27/08/2035	8,000	689	666	0.02
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.693	27/08/2035	8,000	689	605	0.02
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.750	04/09/2026	73,400	57	38	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.750	19/10/2026	70,900	117	98	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.750	23/10/2026	35,200	71	53	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.786	06/08/2026	16,600	47	21	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.400	19/05/2027	13,900	79	132	0.00
	Put - OTC 7-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.166	06/08/2026	11,000	77	19	0.00
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.135	14/09/2026	18,800	242	4	0.00
	Put - OTC 7-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.635	14/09/2026	18,800	242	397	0.01
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.111	28/05/2027	109,200	359	351	0.01
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.114	28/05/2027	168,000	552	544	0.02
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.158	01/06/2027	96,900	337	349	0.01
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.161	01/06/2027	96,900	337	351	0.01
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.308	02/05/2035	6,600	587	470	0.02
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.308	02/05/2035	6,600	587	560	0.02
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.440	18/06/2035	9,500	850	719	0.02
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.440	18/06/2035	9,500	850	778	0.03
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.460	06/08/2035	16,800	1,477	1,279	0.04
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.460	06/08/2035	16,800	1,477	1,368	0.05
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.520	29/05/2035	6,700	603	524	0.02
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.520	29/05/2035	6,700	603	535	0.02
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.559	09/07/2035	22,600	2,007	1,793	0.06
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.559	09/07/2035	11,300	1,003	893	0.03
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.630	22/05/2035	6,700	613	550	0.02
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.630	22/05/2035	6,700	613	520	0.02
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.750	09/10/2026	90,800	218	110	0.00
FAR	Call - OTC 5-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.324	06/07/2026	35,600	254	0	0.00
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-SOFR	Pay	2.500	26/07/2027	150,600	331	209	0.01
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.073	07/03/2035	9,500	826	605	0.02
GLM	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.073	07/03/2035	9,500	827	860	0.03
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.400	19/05/2027	20,000	107	190	0.01
	Put - OTC 7-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.206	04/09/2026	13,100	54	37	0.00
	Put - OTC 7-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.216	06/08/2026	14,500	106	19	0.00
	Put - OTC 7-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.216	04/09/2026	7,300	30	20	0.00

Schedule of Investments Mortgage Opportunities Fund (Cont.)

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
JPM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.663%	04/09/2026	9,600	\$ 17	\$ 14	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.310	24/04/2035	6,500	575	462	0.02
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.310	24/04/2035	6,500	575	550	0.02
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.430	16/05/2035	6,600	591	496	0.02
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.430	16/05/2035	6,600	591	541	0.02
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.516	19/08/2026	10,600	67	8	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.525	06/08/2026	87,500	473	37	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.750	07/12/2026	52,900	197	134	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.285	07/05/2035	6,700	602	475	0.02
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.285	07/05/2035	6,700	602	575	0.02
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.458	01/08/2035	22,500	1,962	1,707	0.06
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.458	01/08/2035	22,500	1,962	1,828	0.06
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.693	27/08/2035	10,000	861	832	0.03
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.693	27/08/2035	10,000	861	756	0.03
MYC	Put - OTC 7-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.230	04/09/2026	4,500	14	11	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.819	06/08/2026	27,300	74	45	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.485	07/08/2035	10,600	934	816	0.03
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.485	07/08/2035	10,600	934	857	0.03
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.750	02/11/2026	8,600	28	15	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.750	07/12/2026	35,500	95	90	0.00
							\$ 46,466	\$ 40,149	1.37

INTEREST RATE-CAPPED OPTIONS

Counterparty	Description	Floating Rate Index	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
DUB	Put - OTC 2-Year Interest Rate Floor	1-Day USD-SOFR Compounded-OIS	0.033%	26/01/2027	255,000	\$ 3,060	\$ 39	0.00

WRITTEN OPTIONS

INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Put - OTC 7-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.780%	14/07/2026	61,300	\$ (466)	\$ (640)	(0.02)
FAR	Put - OTC 5-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.624	06/07/2026	37,400	(254)	(484)	(0.02)
MYC	Call - OTC 7-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.550	01/07/2026	12,900	(28)	0	0.00
							\$ (748)	\$ (1,124)	(0.04)

INTEREST RATE-CAPPED OPTIONS

Counterparty	Description	Floating Rate Index	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
DUB	Put - OTC 2-Year Interest Rate Floor	1-Day USD-SOFR Compounded-OIS	0.021%	26/01/2027	255,000	\$ (1,158)	\$ (8)	0.00
	Put - OTC 2-Year Interest Rate Floor	1-Day USD-SOFR Compounded-OIS	0.027	26/01/2027	255,000	(1,887)	(16)	0.00
						\$ (3,045)	\$ (24)	0.00

OPTIONS ON SECURITIES

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC Uniform Mortgage-Backed Security, TBA 4.000% due 01/08/2056	\$ 95.422	06/08/2026	6,000	\$ (12)	\$ (4)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/09/2056	99.422	08/09/2026	13,000	(24)	(26)	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/08/2056	100.625	06/08/2026	25,000	(104)	(12)	0.00
GSC	Put - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/09/2056	101.031	04/09/2026	27,000	(55)	(49)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 4.000% due 01/07/2056	93.969	06/07/2026	35,500	(72)	(16)	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 4.000% due 01/08/2056	89.641	06/08/2026	65,500	(343)	(27)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 4.000% due 01/08/2056	94.906	06/08/2026	3,500	(11)	(4)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 4.000% due 01/08/2056	95.188	06/08/2026	20,000	(41)	(18)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 4.000% due 01/08/2056	95.383	06/08/2026	30,000	(62)	(21)	0.00
JPM	Put - OTC Uniform Mortgage-Backed Security, TBA 4.000% due 01/08/2056	89.641	06/08/2026	4,500	(24)	(2)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 4.000% due 01/08/2056	95.531	06/08/2026	10,500	(24)	(6)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/09/2056	100.188	04/09/2026	14,000	(16)	(11)	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/08/2056	101.469	06/08/2026	11,000	(13)	(15)	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/09/2056	101.000	04/09/2026	36,500	(61)	(65)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/09/2056	101.469	08/09/2026	29,500	(115)	(145)	(0.01)
	Put - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/09/2056	101.469	08/09/2026	29,500	(115)	(85)	(0.01)
	Call - OTC Uniform Mortgage-Backed Security, TBA 6.500% due 01/08/2056	103.344	06/08/2026	15,000	(25)	(18)	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 6.500% due 01/08/2056	103.344	06/08/2026	15,000	(25)	(19)	0.00
MSC	Put - OTC Uniform Mortgage-Backed Security, TBA 4.000% due 01/07/2056	92.891	06/07/2026	37,500	(148)	(18)	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/08/2056	101.000	06/08/2026	27,000	(94)	(20)	0.00
SAL	Put - OTC Uniform Mortgage-Backed Security, TBA 4.000% due 01/08/2056	89.641	06/08/2026	22,000	(115)	(9)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 4.000% due 01/08/2056	94.922	06/08/2026	3,000	(8)	(4)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 4.000% due 01/08/2056	95.516	06/08/2026	10,500	(24)	(6)	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/07/2056	101.852	06/07/2026	26,000	(56)	(3)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/08/2056	101.848	06/08/2026	6,500	(21)	(16)	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/08/2056	101.848	06/08/2026	6,500	(21)	(16)	0.00
					\$ (1,629)	\$ (635)	(0.02)

⁽¹⁾ Notional Amount represents the number of contracts.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 19,842	\$ 14,189	\$ 442	\$ 0	\$ 442	0.01
BPS	07/2026	27,281	19,070	205	(35)	170	0.01
	07/2026	€ 1,942	2,215	0	(6)	(6)	0.00
	07/2026	£ 6,881	9,200	67	0	67	0.00
	07/2026	\$ 1,022	€ 892	0	(3)	(3)	0.00
	07/2026	1,072	£ 813	7	0	7	0.00
CBK	07/2026	€ 724	\$ 844	17	0	17	0.00
	07/2026	\$ 1,825	AUD 2,582	0	(36)	(36)	0.00
FAR	07/2026	£ 100,741	\$ 135,359	1,650	0	1,650	0.05
JPM	07/2026	AUD 84,581	60,296	1,698	0	1,698	0.06
MBC	07/2026	10,857	7,491	8	(39)	(31)	0.00
	07/2026	€ 12,763	14,827	235	0	235	0.01
	07/2026	£ 830	1,112	10	0	10	0.00
	07/2026	\$ 53,323	AUD 77,279	216	0	216	0.01
	07/2026	862	€ 752	0	(2)	(2)	0.00
	08/2026	AUD 77,279	\$ 53,289	0	(218)	(218)	(0.01)
MYI	07/2026	\$ 1,457	€ 1,277	3	0	3	0.00
	07/2026	201	£ 152	0	0	0	0.00
SOG	07/2026	€ 229,204	\$ 267,376	5,327	0	5,327	0.18
	07/2026	\$ 43,263	AUD 62,700	176	0	176	0.01
	07/2026	272,750	€ 239,780	1,391	0	1,391	0.05
	08/2026	AUD 62,700	\$ 43,235	0	(178)	(178)	(0.01)
	08/2026	€ 239,780	273,120	0	(1,388)	(1,388)	(0.05)
SSB	07/2026	\$ 142,284	£ 107,639	580	0	580	0.02
	08/2026	€ 1,942	\$ 2,217	0	(6)	(6)	0.00
	08/2026	£ 107,639	142,281	0	(580)	(580)	(0.02)
				\$ 12,032	\$ (2,491)	\$ 9,541	0.32

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional CAD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	CAD 8,789	\$ 6,183	\$ 0	\$ (12)	\$ (12)	0.00
	08/2026	\$ 6,183	CAD 8,776	12	0	12	0.00
BPS	07/2026	10,822	14,973	0	(268)	(268)	(0.01)
BRC	07/2026	332	458	0	(9)	(9)	0.00
GLM	07/2026	CAD 15,423	\$ 10,839	0	(32)	(32)	0.00
	08/2026	\$ 10,839	CAD 15,402	32	0	32	0.00
MBC	08/2026	846	1,199	1	0	1	0.00
SOG	07/2026	11,445	15,801	0	(308)	(308)	(0.01)
	08/2026	11,231	15,933	15	0	15	0.00
SSB	07/2026	CAD 5,198	\$ 3,667	3	0	3	0.00
	07/2026	\$ 11,419	CAD 15,746	0	(320)	(320)	(0.01)
	08/2026	3,667	5,191	0	(3)	(3)	0.00
				\$ 63	\$ (952)	\$ (889)	(0.03)

As at 30 June 2026, the Institutional CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
JPM	07/2026	\$ 1,037	CHF 811	\$ 0	\$ (32)	\$ (32)	0.00
MBC	07/2026	1,133	888	0	(33)	(33)	0.00
SOG	07/2026	CHF 879	\$ 1,087	0	(3)	(3)	0.00
	08/2026	\$ 1,087	CHF 876	3	0	3	0.00
SSB	07/2026	1,113	875	0	(29)	(29)	0.00
				\$ 3	\$ (97)	\$ (94)	0.00

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	€ 186	\$ 217	\$ 4	\$ 0	\$ 4	0.00
BPS	07/2026	994	1,129	0	(8)	(8)	0.00
	07/2026	\$ 309,878	€ 266,165	19	(5,591)	(5,572)	(0.19)
CBK	07/2026	838	719	0	(17)	(17)	0.00
FAR	07/2026	€ 245,440	\$ 279,924	0	(688)	(688)	(0.02)
	08/2026	\$ 280,301	€ 245,440	686	0	686	0.02
MBC	07/2026	€ 262,465	\$ 298,150	25	(1,952)	(1,927)	(0.07)
	07/2026	\$ 8,945	€ 7,693	0	(149)	(149)	(0.01)
	08/2026	295,979	260,240	1,953	0	1,953	0.07

Schedule of Investments Mortgage Opportunities Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SCX	07/2026	\$ 276,558	€ 237,710	\$ 0	\$ (4,784)	\$ (4,784)	(0.16)
SOG	07/2026	€ 260,240	\$ 296,023	0	(1,509)	(1,509)	(0.05)
	07/2026	\$ 299,846	€ 257,039	0	(5,974)	(5,974)	(0.20)
	08/2026	296,424	260,240	1,506	0	1,506	0.05
				\$ 4,193	\$ (20,672)	\$ (16,479)	(0.56)

As at 30 June 2026, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 15,666	£ 11,669	\$ 0	\$ (178)	\$ (178)	(0.01)
BPS	07/2026	£ 11,245	\$ 14,830	0	(95)	(95)	0.00
	07/2026	\$ 19,356	£ 14,467	12	(167)	(155)	(0.01)
	08/2026	15,172	11,504	96	0	96	0.01
CBK	07/2026	£ 111	\$ 148	2	0	2	0.00
FAR	07/2026	\$ 850	£ 632	0	(11)	(11)	0.00
JPM	07/2026	17,516	13,054	0	(191)	(191)	(0.01)
MBC	07/2026	£ 18	\$ 24	0	0	0	0.00
	07/2026	\$ 504	£ 376	0	(5)	(5)	0.00
NSL	07/2026	£ 2,321	\$ 3,054	0	(26)	(26)	0.00
	08/2026	\$ 3,054	£ 2,321	26	0	26	0.00
SCX	07/2026	£ 12,648	\$ 16,741	0	(46)	(46)	0.00
	07/2026	\$ 182	£ 136	0	(2)	(2)	0.00
	08/2026	16,740	12,648	46	0	46	0.00
SOG	07/2026	£ 12,573	\$ 16,609	0	(79)	(79)	0.00
	08/2026	\$ 16,609	£ 12,573	79	0	79	0.00
SSB	07/2026	£ 1,418	\$ 1,875	0	(8)	(8)	0.00
	08/2026	\$ 1,875	£ 1,418	8	0	8	0.00
				\$ 269	\$ (808)	\$ (539)	(0.02)
Total OTC Financial Derivative Instruments						\$ 29,945	1.02

SECURITIES SOLD SHORT

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Ginnie Mae, TBA			
3.000% due 01/07/2056	\$ 10,600	\$ (9,409)	(0.32)
3.000% due 01/08/2056	99,000	(87,816)	(2.99)
Uniform Mortgage-Backed Security, TBA			
2.000% due 01/07/2041	14,800	(13,484)	(0.46)
2.500% due 01/07/2056	3,700	(3,092)	(0.11)
2.500% due 01/08/2056	115,000	(96,070)	(3.27)
3.000% due 01/07/2041	500	(473)	(0.02)
3.000% due 01/08/2056	193,650	(168,778)	(5.75)
3.500% due 01/07/2056	19,500	(17,695)	(0.60)
3.500% due 01/08/2056	5,000	(4,533)	(0.16)
4.000% due 01/07/2056 (f)	165,500	(154,703)	(5.27)
4.500% due 01/08/2056	55,950	(53,557)	(1.82)
5.500% due 01/08/2056 (f)	3,250	(3,256)	(0.11)
5.500% due 01/09/2056	26,750	(26,779)	(0.91)
6.500% due 01/08/2056	18,000	(18,600)	(0.63)
Total Securities Sold Short		\$ (658,245)	(22.42)
Total Investments		\$ 4,956,406	168.81
Other Current Assets & Liabilities		\$ (2,020,269)	(68.81)
Net Assets		\$ 2,936,137	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

(a) Security is an Interest Only ("IO") or IO Strip.

(b) Principal only security.

(c) When-issued security.

(d) Zero coupon security.

(e) Affiliated to the Fund.

(f) Securities sold short as at 30 June 2026 are covered by long portfolio investments in transferable securities and money market instruments.

(g) Securities with an aggregate fair value of \$805,545 (31 December 2025: \$597,359) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Securities with an aggregate fair value of \$385 (31 December 2025: \$Nil) and cash of \$5,293 (31 December 2025: \$3,774) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as 30 June 2026.

Cash of \$24,756 (31 December 2025: \$23,109) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$14,670 (31 December 2025: \$6,170) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 5,392,965	\$ 110,427	\$ 5,503,392
Investment Funds	5	0	0	5
Repurchase Agreements	0	89,700	0	89,700
Financial Derivative Instruments ⁽³⁾	0	21,554	0	21,554
Securities Sold Short	0	(658,245)	0	(658,245)
Totals	\$ 5	\$ 4,845,974	\$ 110,427	\$ 4,956,406

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 5,129,554	\$ 106,552	\$ 5,236,106
Investment Funds	5	0	0	5
Repurchase Agreements	0	5,600	0	5,600
Financial Derivative Instruments ⁽³⁾	0	49,120	0	49,120
Securities Sold Short	0	(507,487)	0	(507,487)
Totals	\$ 5	\$ 4,676,787	\$ 106,552	\$ 4,783,344

(1) See Note 3 in the Notes to Financial Statements for additional information.

(2) Refer to the Schedule of Investments for additional information.

(3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOS	3.760%	16/06/2026	13/07/2026	\$ (81,036)	\$ (81,163)	(2.76)
	3.770	10/06/2026	13/07/2026	(6,014)	(6,028)	(0.21)
SBI	3.740	11/06/2026	13/07/2026	(491,524)	(492,545)	(16.78)
WFS	3.740	11/06/2026	13/07/2026	(196,428)	(196,836)	(6.70)
Total Reverse Repurchase Agreements					\$ (776,572)	(26.45)

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ 264	\$ (260)	\$ 4	\$ 312	\$ (260)	\$ 52
BOA	14,966	1,580	16,546	15,048	1,710	16,758
BPS	(5,746)	6,000	254	(229)	270	41
BRC	(9)	0	(9)	3,838	(4,270)	(432)
CBK	117	(250)	(133)	385	(270)	115
DUB	12,110	(1,130)	10,980	10,554	580	11,134
FAR	2,827	(1,500)	1,327	1,042	670	1,712
GLM	2,508	(240)	2,268	2,140	0	2,140
GSC	(86)	0	(86)	(99)	0	(99)
JPM	7,282	500	7,782	6,270	490	6,760
MBC	50	0	50	4,152	(4,500)	(348)
MSC	(38)	0	(38)	(6)	0	(6)
MYC	1,834	(40)	1,794	1,874	(240)	1,634
MYI	3	0	3	N/A	N/A	N/A
SAL	(54)	60	6	N/A	N/A	N/A
SCX	(4,786)	5,120	334	(7)	0	(7)
SOG	(942)	1,110	168	(2,160)	2,450	290
SSB	(355)	300	(55)	28	(10)	18
UAG	N/A	N/A	N/A	3	0	3

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	0.95	1.04
Transferable securities dealt in on another regulated market*	61.01	50.58
Investment funds	0.00	0.00
Repurchase agreements	1.01	0.06
Financial derivative instruments dealt in on a regulated market	0.00	0.07
Centrally cleared financial derivative instruments	0.04	0.05
OTC financial derivative instruments	0.64	0.51
Other assets	36.35	47.69
Total Assets	100.00	100.00

* As per the list of markets, set out in appendix 1 to the Prospectus, which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Loan Participations and Assignments	0.02	0.02
Corporate Bonds & Notes	0.79	0.94
Municipal Bonds & Notes	0.05	0.06
U.S. Government Agencies	147.12	161.61
U.S. Treasury Obligations	0.12	0.14
Non-Agency Mortgage-Backed Securities	17.20	17.52
Asset-Backed Securities	22.13	24.25
Investment Funds	0.00	0.00
Repurchase Agreements	3.06	0.22
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.20)	0.25
Centrally Cleared Financial Derivative Instruments		
Interest Rate Swaps	(0.08)	(0.02)
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	1.37	1.47
Interest Rate-Capped Options	0.00	0.01
Options on Securities	N/A	0.00
Written Options		
Interest Rate Swaptions	(0.04)	(0.01)
Interest Rate-Capped Options	0.00	(0.01)
Options on Securities	(0.02)	(0.01)
Forward Foreign Currency Contracts	0.32	(0.30)
Hedged Forward Foreign Currency Contracts	(0.61)	0.54
Securities Sold Short	(22.42)	(19.82)
Other Current Assets & Liabilities	(68.81)	(86.86)
Net Assets	100.00	100.00

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES			
CORPORATE BONDS & NOTES			
BANKING & FINANCE			
Bank of America Corp. 5.875% due 15/03/2028 (c)	\$ 60	\$ 61	0.02
Blue Owl Capital Corp. 6.450% due 15/09/2028	160	162	0.06
Emirates NBD Bank PJSC 5.125% due 29/06/2031	600	598	0.23
First Abu Dhabi Bank PJSC 4.789% due 03/06/2031	600	600	0.23
GSG Bidco Ltd. 4.700% due 15/06/2031	€ 200	227	0.09
Jyske Realkredit A/S 1.500% due 01/10/2053 2.500% due 01/10/2047	DKK 2,462 1	297 0	0.11 0.00
Nordea Kredit Realkreditatieselskab 1.500% due 01/10/2053 2.000% due 01/10/2053 2.500% due 01/10/2047	813 200 0	96 26 0	0.04 0.01 0.00
Nykredit Realkredit A/S 1.000% due 01/10/2053 1.500% due 01/10/2052 1.500% due 01/10/2053 2.000% due 01/10/2053 2.500% due 01/10/2047 3.500% due 01/04/2053	0 0 0 0 2 2,218	0 0 0 0 0 330	0.00 0.00 0.00 0.00 0.00 0.12
QNB Finance Ltd. 4.538% due 19/09/2027 4.679% due 27/04/2029	\$ 1,100 400	1,100 402	0.42 0.15
Realkredit Danmark A/S 1.500% due 01/10/2050 1.500% due 01/10/2053 2.500% due 01/04/2047	DKK 0 3,329 1	0 414 0	0.00 0.16 0.00
		4,313	1.64
INDUSTRIALS			
Beignet Investor LLC 6.581% due 30/05/2049	\$ 2,000	2,041	0.77
GSG Bidco Ltd. 5.375% due 15/06/2036 6.375% due 15/06/2051	€ 200 400	227 463	0.09 0.17
RD Michigan Property Owner LLC 7.500% due 30/03/2045	\$ 1,400	1,396	0.53
		4,127	1.56
UTILITIES			
Petrobras Global Finance BV 7.250% due 17/03/2044	157	162	0.06
Total Corporate Bonds & Notes		8,602	3.26
U.S. GOVERNMENT AGENCIES			
Fannie Mae 4.728% due 25/07/2055 4.878% due 25/08/2055 5.128% due 25/06/2055	2,232 1,143 1,326	2,240 1,152 1,347	0.85 0.44 0.51
Freddie Mac 4.107% due 15/06/2047 4.578% due 25/06/2056 4.642% due 25/07/2056 5.128% due 25/07/2055	522 1,387 1,300 1,273	513 1,386 1,300 1,282	0.19 0.52 0.49 0.48
Ginnie Mae 3.500% due 20/05/2052 - 20/01/2056 4.409% due 20/08/2072 4.509% due 20/10/2072 - 20/01/2073 4.709% due 20/05/2073 4.769% due 20/11/2072 4.927% due 20/08/2068	5,125 465 8,365 278 1,826 78	4,617 467 8,474 285 1,867 78	1.75 0.18 3.21 0.11 0.71 0.03
Ginnie Mae, TBA 3.500% due 01/07/2056	1,000	898	0.34
Uniform Mortgage-Backed Security 4.000% due 01/08/2052 4.500% due 01/07/2052 - 01/11/2052	2,447 798	2,297 771	0.87 0.29

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Uniform Mortgage-Backed Security, TBA			
4.000% due 01/07/2056	\$ 7,800	\$ 7,291	2.76
4.500% due 01/07/2056	29,000	27,786	10.53
5.000% due 01/07/2056 - 01/08/2056	1,500	1,474	0.56
5.500% due 01/07/2056 - 01/08/2056	9,600	9,626	3.65
6.000% due 01/08/2056	8,900	9,070	3.44
		84,221	31.91
U.S. TREASURY OBLIGATIONS			
U.S. Treasury Inflation Protected Securities (b)			
0.125% due 15/10/2026 (f)	7,919	7,877	2.97
0.125% due 15/04/2027	825	809	0.31
0.125% due 15/01/2030	906	851	0.32
0.125% due 15/07/2030	2,727	2,548	0.97
0.125% due 15/01/2031	2,430	2,245	0.85
0.125% due 15/07/2031	5,217	4,791	1.82
0.125% due 15/01/2032	5,164	4,677	1.77
0.125% due 15/02/2051	128	68	0.03
0.250% due 15/02/2050	777	438	0.17
0.375% due 15/01/2027	2,054	2,027	0.77
0.375% due 15/07/2027	4,056	3,988	1.51
0.625% due 15/07/2032	5,271	4,883	1.85
0.625% due 15/02/2043	1,028	750	0.28
0.750% due 15/07/2028	1,870	1,829	0.69
0.750% due 15/02/2042	1,179	900	0.34
0.750% due 15/02/2045	1,131	804	0.30
0.875% due 15/02/2047	1,382	972	0.37
1.000% due 15/02/2046	2,065	1,518	0.58
1.000% due 15/02/2048	473	337	0.13
1.000% due 15/02/2049	662	465	0.18
1.125% due 15/10/2030	3,191	3,099	1.17
1.125% due 15/01/2033	2,682	2,538	0.96
1.250% due 15/04/2028	1,110	1,092	0.41
1.250% due 15/04/2031	2,247	2,178	0.82
1.375% due 15/07/2033	1,535	1,473	0.56
1.375% due 15/02/2044	2,286	1,867	0.71
1.500% due 15/02/2053	1,120	852	0.32
1.625% due 15/10/2027 (f)	6,968	6,936	2.63
1.625% due 15/10/2029 (f)	7,089	7,042	2.67
1.625% due 15/04/2030	2,615	2,584	0.98
1.750% due 15/01/2034	2,816	2,752	1.04
1.875% due 15/07/2034 (f)	5,093	5,021	1.90
1.875% due 15/07/2035 (f)	6,739	6,592	2.50
1.875% due 15/01/2036 (f)	1,639	1,592	0.60
2.125% due 15/04/2029	1,184	1,188	0.45
2.125% due 15/01/2035	3,587	3,579	1.36
2.125% due 15/02/2040	231	223	0.08
2.125% due 15/02/2054	1,085	948	0.36
2.375% due 15/10/2028	1,739	1,758	0.67
2.375% due 15/02/2055	1,055	972	0.37
2.375% due 15/02/2056	308	284	0.11
U.S. Treasury Notes			
4.125% due 15/02/2036	60	58	0.02
		97,405	36.90
NON-AGENCY MORTGAGE-BACKED SECURITIES			
1211 Avenue of the Americas Trust			
3.901% due 10/08/2035	1,900	1,845	0.70
Banc of America Alternative Loan Trust			
6.000% due 25/06/2046	127	112	0.04
Banc of America Funding Trust			
4.239% due 20/01/2047	141	122	0.05
6.000% due 25/03/2034	41	41	0.02
Bear Stearns Mortgage Funding Trust			
4.143% due 25/01/2037	2,252	2,145	0.81
Countrywide Alternative Loan Trust			
6.000% due 25/04/2037	75	63	0.02
G5 Mortgage-Backed Securities Trust			
3.133% due 24/11/2067	€ 588	674	0.26
HarborView Mortgage Loan Trust			
4.654% due 20/06/2035	\$ 34	32	0.01
New Residential Mortgage Loan Trust			
4.500% due 25/05/2058	89	86	0.03
Towd Point Mortgage Trust			
3.500% due 25/01/2058	2,230	2,141	0.81
WaMu Mortgage Pass-Through Certificates Trust			
4.423% due 25/01/2045	136	133	0.05

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
4.783% due 25/08/2045	\$ 1,086	\$ 1,036	0.39
5.675% due 25/09/2033	0	0	0.00
		8,430	3.19
ASSET-BACKED SECURITIES			
HOME EQUITY OTHER			
Citigroup Mortgage Loan Trust, Inc.			
4.053% due 25/09/2036	51	49	0.02
Countrywide Asset-Backed Certificates Trust, Inc.			
3.943% due 25/06/2047	1,250	1,182	0.45
Encore Credit Receivables Trust			
4.663% due 25/01/2036	643	630	0.24
Home Equity Asset Trust			
4.618% due 25/08/2034	62	61	0.02
Morgan Stanley ABS Capital, Inc. Trust			
4.423% due 25/01/2035	57	56	0.02
Popular ABS Mortgage Pass-Through Trust			
4.383% due 25/06/2047	1,305	1,221	0.46
Residential Asset Securities Corp. Trust			
4.043% due 25/09/2036	280	279	0.11
4.258% due 25/04/2036	1	1	0.00
Securitized Asset-Backed Receivables LLC Trust			
4.023% due 25/12/2036	1,264	1,174	0.44
		4,653	1.76
WHOLE LOAN COLLATERAL			
First Franklin Mortgage Loan Trust			
4.073% due 25/07/2036	94	92	0.04
		4,745	1.80
SOVEREIGN ISSUES			
Australia Government International Bond			
0.250% due 21/11/2032	AUD 2,095	1,287	0.49
0.750% due 21/11/2027	788	542	0.21
Brazil Government International Bond			
4.000% due 23/04/2030	€ 300	344	0.13
Canadian Government Real Return Bond			
0.500% due 01/12/2050 (b)	CAD 258	138	0.05
1.250% due 01/12/2047 (b)	2,384	1,544	0.59
Costa Rica Government International Bond			
5.950% due 27/04/2033	€ 100	122	0.05
Denmark Government International Bond			
0.100% due 15/11/2030 (b)	DKK 3,352	500	0.19
Emirate of Abu Dhabi Government International Bond			
4.625% due 20/04/2033	\$ 800	797	0.30
4.875% due 30/04/2029	200	201	0.08
5.000% due 30/04/2034	200	203	0.08
France Government International Bond			
0.100% due 01/03/2028 (b)	€ 6,733	7,480	2.83
0.100% due 25/07/2031 (b)	2,765	3,017	1.14
0.100% due 25/07/2036 (b)	2,461	2,423	0.92
0.100% due 25/07/2038 (b)	1,049	984	0.37
0.700% due 25/07/2030 (b)	3,433	3,893	1.47
1.800% due 25/07/2040 (b)	45	51	0.02
Italy Buoni Poliennali Del Tesoro			
0.100% due 15/05/2033 (b)	10,405	10,914	4.14
0.400% due 15/05/2030 (b)	1,402	1,563	0.59
1.800% due 15/05/2036 (b)	7,883	9,049	3.43
3.500% due 15/02/2031	12,400	14,494	5.49
Japan Government International Bond			
0.005% due 10/03/2034 (b)	¥ 158,412	935	0.35
0.005% due 10/03/2035 (b)	307,575	1,788	0.68
0.100% due 10/03/2028 (b)	176,782	1,092	0.41
0.100% due 10/03/2029 (b)	966,159	5,942	2.25
3.400% due 20/12/2055	370,000	2,078	0.79
Kuwait Government International Bond			
4.804% due 20/04/2033 (e)	\$ 700	699	0.26
Spain Government International Bond			
0.650% due 30/11/2027 (b)	€ 3,281	3,744	1.42
0.700% due 30/11/2033 (b)	905	1,004	0.38
1.450% due 31/10/2027	300	338	0.13
United Kingdom Gilt			
0.125% due 10/08/2028 (b)	£ 356	470	0.18
0.125% due 22/11/2036 (b)	191	214	0.08
0.125% due 10/08/2041 (b)	1,879	1,852	0.70
0.125% due 22/03/2044 (b)	684	624	0.24

Schedule of Investments PIMCO Real Asset Growth Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
0.125% due 22/03/2046 (b)	£ 2,123	\$ 1,839	0.70	REAL ESTATE INVESTMENT TRUSTS				NNN REIT, Inc.	1,515	\$ 71	0.03
0.125% due 10/08/2048 (b)	528	433	0.16	Acadia Realty Trust	1,054	\$ 22	0.01	Omega Healthcare			
0.625% due 22/03/2040 (b)	287	315	0.12	Agree Realty Corp.	698	53	0.02	Investors, Inc.	2,388	114	0.04
0.625% due 22/11/2042 (b)	2,340	2,440	0.92	American Assets Trust, Inc.	831	21	0.01	Park Hotels & Resorts, Inc.	1,479	21	0.01
0.750% due 22/11/2047 (b)	499	487	0.18	American Healthcare REIT, Inc.	1,895	99	0.04	Pebblebrook Hotel Trust	1,819	35	0.01
1.250% due 22/11/2027 (b)	2,263	3,037	1.15	American Homes 4 Rent 'A'	3,061	103	0.04	Phillips Edison & Co., Inc.	510	21	0.01
1.875% due 22/09/2049 (b)	2,854	3,486	1.32	Apple Hospitality REIT, Inc.	1,779	30	0.01	Piedmont Realty Trust, Inc.	992	9	0.00
4.000% due 22/10/2031	6,200	8,098	3.07	AvalonBay Communities, Inc.	1,258	237	0.09	Prologis, Inc.	8,506	1,152	0.44
		100,461	38.06	Brixmor Property Group, Inc.	2,456	77	0.03	Public Storage	1,308	416	0.16
	SHARES			Broadstone Net Lease, Inc.	2,523	52	0.02	Realty Income Corp.	6,583	408	0.15
COMMON STOCKS				BXP, Inc.	1,444	96	0.04	Regency Centers Corp.	1,190	95	0.04
COMMUNICATION SERVICES				Camden Property Trust	847	97	0.04	RLJ Lodging Trust	990	12	0.00
Roku, Inc. (a)	400	55	0.02	CareTrust REIT, Inc.	977	39	0.01	Ryman Hospitality			
Warner Bros Discovery, Inc. (a)	2,100	56	0.02	CBL & Associates Properties, Inc.	108	6	0.00	Properties, Inc.	667	86	0.03
		111	0.04	COPT Defense Properties	440	16	0.01	Sabra Health Care			
CONSUMER DISCRETIONARY				Cousins Properties, Inc.	799	24	0.01	REIT, Inc.	2,609	51	0.02
Caesars Entertainment, Inc. (a)	1,600	48	0.02	CubeSmart	2,067	82	0.03	Safehold, Inc.	448	7	0.00
CONSUMER STAPLES				Curblin Properties Corp.	604	18	0.01	Simon Property Group, Inc.	2,613	584	0.22
Aeon Co. Ltd.	408	3	0.00	DiamondRock Hospitality Co.	2,775	34	0.01	SL Green Realty Corp.	787	41	0.01
Kenvue, Inc.	1,400	27	0.01	Digital Realty Trust, Inc.	3,004	539	0.20	Summit Hotel			
		30	0.01	Diversified Healthcare Trust	17,727	165	0.06	Properties, Inc.	2,263	16	0.01
FINANCIALS				EastGroup Properties, Inc.	325	66	0.02	Sun Communities, Inc.	361	43	0.02
Webster Financial Corp.	700	53	0.02	EPR Properties	246	14	0.01	Sunstone Hotel			
HEALTH CARE				Equinix, Inc.	843	879	0.33	Investors, Inc.	2,612	30	0.01
Apogee Therapeutics, Inc. (a)	200	27	0.01	Equity LifeStyle Properties, Inc.	447	29	0.01	Tanger, Inc.	495	20	0.01
Nuvalent, Inc. (a)	500	62	0.03	Equity Residential	3,363	228	0.09	Terreno Realty Corp.	494	32	0.01
Organon & Co.	2,400	32	0.01	Essex Property Trust, Inc.	587	171	0.06	UDR, Inc.	3,466	138	0.05
		121	0.05	Extra Space Storage, Inc.	1,416	206	0.08	Urban Edge Properties	986	23	0.01
INDUSTRIALS				Federal Realty Investment Trust	854	105	0.04	Ventas, Inc.	3,789	336	0.13
Norfolk Southern Corp.	100	32	0.01	First Industrial Realty Trust, Inc.	1,022	63	0.02	VICI Properties, Inc.	8,755	232	0.09
Qube Holdings Ltd.	7,378	26	0.01	Gaming and Leisure Properties, Inc.	2,190	98	0.04	Vornado Realty Trust	2,015	79	0.03
		58	0.02	Global Net Lease, Inc.	1,562	14	0.01	Welltower, Inc.	5,760	1,307	0.49
INFORMATION TECHNOLOGY				Healthcare Realty Trust, Inc.	2,647	53	0.02	WP Carey, Inc.	1,539	110	0.04
Qorvo, Inc. (a)	300	28	0.01	Healthpeak Properties, Inc.	7,567	162	0.06	Xenia Hotels & Resorts, Inc.	759	15	0.01
Silicon Laboratories, Inc. (a)	100	22	0.01	Highwoods Properties, Inc.	321	10	0.00			10,741	4.07
		50	0.02	Host Hotels & Resorts, Inc.	10,035	238	0.09	Total Transferable Securities			\$ 315,350 119.47
MATERIALS				Hudson Pacific Properties, Inc.	1,472	22	0.01	INVESTMENT FUNDS			
Allied Gold Corp. (a)	532	13	0.00	Independence Realty Trust, Inc.	1,907	32	0.01	COLLECTIVE INVESTMENT SCHEMES			
UTILITIES				Innovative Industrial Properties, Inc.	222	14	0.01	PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (d)	11,075	110	0.04
AES Corp.	4,100	60	0.02	InvenTrust Properties Corp.	623	22	0.01	EXCHANGE-TRADED FUNDS			
Dominion Energy, Inc.	900	62	0.03	Invitation Homes, Inc.	5,279	159	0.06	Invesco Physical Gold ETC	17,297	6,707	2.54
		122	0.05	Iron Mountain, Inc.	2,366	299	0.11	iShares Physical Gold ETC	214,176	16,745	6.35
		606	0.23	Janus Living, Inc. 'A'	1,697	49	0.02			23,452	8.89
PREFERRED SECURITIES				Kilroy Realty Corp.	1,264	47	0.02	Total Investment Funds			\$ 23,562 8.93
Nationwide Building Society 10.250%	813	139	0.05	Kimco Realty Corp.	5,550	141	0.05				
				Kite Realty Group Trust	1,923	55	0.02				
				Lineage, Inc.	570	25	0.01				
				LTC Properties, Inc.	377	15	0.01				
				Macerich Co.	2,206	56	0.02				
				Mid-America Apartment Communities, Inc.	936	130	0.05				
				National Storage Affiliates Trust	568	25	0.01				

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/Depreciation	% of Net Assets
3-Month SOFR December Futures	Long	03/2027	210	\$ (12)	0.00
Australia Government 3-Year Note September Futures	Long	09/2026	204	77	0.03
E-mini S&P 500 Index September Futures	Long	09/2026	8	40	0.02
Euro STOXX 50 September Futures	Long	09/2026	43	59	0.02
Euro-Bobl September Futures	Short	09/2026	248	(145)	(0.05)
Euro-BTP Italy Government Bond September Futures	Long	09/2026	93	111	0.04

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bund 10-Year Bond September Futures	Long	09/2026	225	\$ 216	0.08
Euro-Buxl 30-Year Bond September Futures	Short	09/2026	8	(21)	(0.01)
Euro-OAT France Government 10-Year Bond September Futures	Short	09/2026	182	(96)	(0.04)
Euro-Schatz September Futures	Long	09/2026	128	12	0.01
FTSE 100 Index September Futures	Long	09/2026	6	4	0.00
Japan Government 10-Year Bond September Futures	Short	09/2026	12	(24)	(0.01)
U.S. Treasury 2-Year Note September Futures	Short	09/2026	186	24	0.01
U.S. Treasury 5-Year Note September Futures	Short	09/2026	208	(8)	0.00
U.S. Treasury 10-Year Note September Futures	Long	09/2026	139	7	0.00
U.S. Treasury 10-Year Ultra September Futures	Long	09/2026	173	135	0.05
U.S. Treasury 30-Year Bond September Futures	Short	09/2026	170	(440)	(0.17)
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2026	103	348	0.13
United Kingdom Long Gilt September Futures	Long	09/2026	70	60	0.02
				\$ 347	0.13
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 347	0.13

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day GBP-SONIO Compounded-OIS	1.500%	15/06/2052	£ 1,900	\$ 51	0.02
Pay	1-Day GBP-SONIO Compounded-OIS	3.500	18/03/2028	9,500	82	0.03
Pay	1-Day GBP-SONIO Compounded-OIS	3.500	19/03/2030	4,200	(64)	(0.03)
Pay	1-Day GBP-SONIO Compounded-OIS	3.500	18/03/2031	9,760	(47)	(0.02)
Pay ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	3.500	16/09/2031	3,900	(23)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	16/06/2031	¥ 50,000	0	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.450	20/03/2029	154,390	(2)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.500	15/12/2031	77,000	3	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.550	14/09/2028	270,000	(3)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.237	21/11/2053	\$ 1,730	529	0.20
Receive	1-Day USD-SOFR Compounded-OIS	2.865	13/02/2054	12,700	2,272	0.87
Pay	1-Day USD-SOFR Compounded-OIS	3.085	13/02/2034	6,100	(303)	(0.12)
Receive	1-Day USD-SOFR Compounded-OIS	3.250	19/03/2035	4,700	(68)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	3.325	31/08/2030	19,590	349	0.13
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	4,300	227	0.08
Receive	1-Day USD-SOFR Compounded-OIS	3.750	15/05/2032	1,603	16	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.997	30/11/2030	3,800	12	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.998	15/11/2053	100	4	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	30/11/2030	7,330	(23)	(0.01)
Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	4.000	15/02/2036	19,600	95	0.04
Receive	1-Day USD-SOFR Compounded-OIS	4.010	15/11/2053	1,300	24	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.015	15/11/2053	100	3	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.020	30/11/2030	4,330	17	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.075	15/11/2053	1,168	16	0.01
Receive	6-Month EUR-EURIBOR	0.190	04/11/2052	€ 200	109	0.04
Receive	6-Month EUR-EURIBOR	0.195	04/11/2052	200	122	0.05
Receive	6-Month EUR-EURIBOR	0.197	08/11/2052	400	218	0.08
Receive	6-Month EUR-EURIBOR	2.112	02/09/2027	3,500	(16)	(0.01)
Receive ⁽¹⁾	6-Month EUR-EURIBOR	2.250	16/09/2028	14,400	148	0.06
Pay ⁽¹⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	13,060	14	0.01
Pay	6-Month EUR-EURIBOR	2.879	15/08/2032	8,400	230	0.09
Receive ⁽¹⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	6,930	16	0.01
Receive	6-Month EUR-EURIBOR	3.050	13/01/2056	2,210	(94)	(0.04)
Receive	CPTFEMU	2.000	15/02/2027	3,100	24	0.01
Receive	CPTFEMU	2.034	15/09/2034	800	5	0.00
Receive	CPTFEMU	2.470	15/07/2032	1,100	17	0.01
Pay	CPTFEMU	2.590	15/12/2052	500	43	0.02
Pay	CPTFEMU	2.680	15/04/2053	700	87	0.03
Pay	CPURNSA	1.280	19/05/2030	\$ 600	(61)	(0.02)
Pay	CPURNSA	1.954	03/06/2029	750	(81)	(0.03)
Pay	CPURNSA	2.165	16/04/2029	500	(55)	(0.02)
Pay	CPURNSA	2.379	09/07/2028	300	(34)	(0.01)
Receive	UKRPI	3.365	15/09/2027	£ 6,000	(8)	0.00
Pay	UKRPI	3.480	15/01/2030	800	(183)	(0.07)
Pay	UKRPI	4.040	15/04/2029	1,000	28	0.01
Receive	UKRPI	4.288	15/02/2032	1,530	65	0.02
Receive	UKRPI	4.530	15/04/2028	4,600	(98)	(0.04)
Receive	UKRPI	4.615	15/02/2027	1,100	72	0.03
					\$ 3,735	1.42
Total Centrally Cleared Financial Derivative Instruments					\$ 3,735	1.42

⁽¹⁾ This instrument has a forward starting effective date.

Schedule of Investments PIMCO Real Asset Growth Fund (Cont.)

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

WRITTEN OPTIONS

INFLATION-CAPPED OPTIONS

Counterparty	Description	Initial Index	Floating Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
GLM	Cap - OTC CPALEMU	\$ 78.177	Maximum of [(Final Index/Initial Index - 1) - 3.000%] or 0	22/06/2035	300	\$ (14)	\$ (6)	0.00

INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
SOG	Call - OTC 5-Year Interest Rate Swap	6-Month GBP-SONIA	Receive	4.000%	27/08/2026	4,800	\$ (27)	\$ (23)	(0.01)
	Put - OTC 5-Year Interest Rate Swap	6-Month GBP-SONIA	Pay	4.500	27/08/2026	4,800	(28)	(7)	0.00
							\$ (55)	\$ (30)	(0.01)

⁽¹⁾ Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GST	CMBX.NA.AAA.10 Index	0.500%	17/11/2059	\$ 122	\$ (4)	\$ 4	\$ 0	0.00
MYI	CMBX.NA.AAA.10 Index	0.500	17/11/2059	487	0	0	0	0.00
SAL	CMBX.NA.AAA.12 Index	0.500	17/08/2061	200	0	1	1	0.00
UAG	CMBX.NA.AAA.10 Index	0.500	17/11/2059	243	(7)	7	0	0.00
					\$ (11)	\$ 12	\$ 1	0.00

⁽¹⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

⁽²⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

INTEREST RATE SWAPS

Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
MYC	Receive	CPURNSA	1.800%	20/07/2026	\$ 600	\$ 0	\$ (119)	\$ (119)	(0.05)
	Receive	CPURNSA	1.805	20/09/2026	50	0	(10)	(10)	0.00
	Receive	CPURNSA	1.810	19/07/2026	500	0	(98)	(98)	(0.04)
						\$ 0	\$ (227)	\$ (227)	(0.09)

TOTAL RETURN SWAPS ON INDICES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Receive	MLPIREIL Index	20,626	4.320%	\$ 2,310	09/06/2027	\$ 0	\$ (17)	\$ (17)	(0.01)
	Pay	MLPIREIS Index	20,684	4.120	2,152	09/06/2027	0	(34)	(34)	(0.01)
JPM	Receive	JMABDEWU Index	1,627	0.053	262	15/07/2026	0	(2)	(2)	0.00
	Receive	JMABNIU5 Index	69,330	0.000	16,497	15/07/2026	0	(686)	(686)	(0.26)
MAC	Receive	PIMCDBU Index	158,068	0.220	34,911	15/09/2026	(1)	(1,506)	(1,507)	(0.57)
	Receive	PIMCDBV Index	67,717	0.600	6,094	15/03/2027	0	147	147	0.06
ULO	Receive	TRNGLU Index	2,590	3.365	15,343	15/07/2026	0	109	109	0.04
							\$ (1)	\$ (1,989)	\$ (1,990)	(0.75)

TOTAL RETURN SWAPS ON SECURITIES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GST	Pay	Banco Santander S.A.	1,438	3.370%	\$ 18	12/02/2027	\$ 0	\$ (2)	\$ (2)	0.00
JPM	Pay	Skyworks Solutions, Inc.	288	3.920	22	29/10/2026	0	3	3	0.00
MYI	Pay	Fox Corp.	388	4.270	21	16/06/2027	0	0	0	0.00
RBC	Pay	Kimberly-Clark Corp.	205	3.770	20	06/11/2026	0	(2)	(2)	0.00
	Pay	Union Pacific Corp.	100	3.770	26	24/03/2027	0	(1)	(1)	0.00
	Pay	NextEra Energy, Inc.	732	3.720	64	19/05/2027	0	0	0	0.00
							\$ 0	\$ (2)	\$ (2)	0.00

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 601	\$ 430	\$ 13	\$ 0	\$ 13	0.01
	07/2026	CNH 270	40	0	0	0	0.00
	07/2026	NZD 1,738	1,027	38	0	38	0.01
	07/2026	\$ 45	CAD 65	0	0	0	0.00
	07/2026	997	NZD 1,765	7	0	7	0.00
	08/2026	CAD 64	\$ 45	0	0	0	0.00
	08/2026	NZD 1,765	998	0	(7)	(7)	0.00
	07/2026	BRL 52	10	0	0	0	0.00
BOA	07/2026	NOK 775	78	0	0	0	0.00
	07/2026	\$ 314	AUD 438	0	(10)	(10)	0.00
	07/2026	250	CNH 1,691	0	(1)	(1)	0.00
	07/2026	348	¥ 55,300	0	(7)	(7)	0.00
	07/2026	190	KRW 289,422	0	(3)	(3)	0.00
	07/2026	181	NOK 1,679	0	(11)	(11)	0.00
	07/2026	24	PLN 91	0	0	0	0.00
	08/2026	ILS 381	\$ 128	0	0	0	0.00
	08/2026	\$ 41	HKD 320	0	0	0	0.00
	09/2026	MXN 564	\$ 32	0	0	0	0.00
	09/2026	\$ 164	INR 15,589	0	0	0	0.00
	09/2026	626	PHP 38,605	1	0	1	0.00
	07/2026	BRL 812	\$ 157	0	0	0	0.00
	07/2026	CAD 289	209	6	0	6	0.00
	07/2026	CHF 209	266	7	0	7	0.00
	07/2026	CNH 301	44	0	0	0	0.00
BPS	07/2026	£ 257	346	5	0	5	0.00
	07/2026	IDR 29,140,410	1,626	1	(1)	0	0.00
	07/2026	ILS 583	198	2	0	2	0.00
	07/2026	INR 53,590	558	0	(8)	(8)	0.00
	07/2026	¥ 66,608	419	9	0	9	0.00
	07/2026	KRW 123,222	81	1	0	1	0.00
	07/2026	THB 7,413	226	3	0	3	0.00
	07/2026	\$ 291	BRL 1,501	0	(1)	(1)	0.00
	07/2026	926	CNY 6,319	2	0	2	0.00
	07/2026	736	CZK 15,327	0	(14)	(14)	(0.01)
	07/2026	1,692	INR 160,569	5	(3)	2	0.00
	07/2026	382	KRW 586,466	0	(3)	(3)	0.00
	07/2026	1,958	TWD 61,780	0	(19)	(19)	(0.01)
	07/2026	149	ZAR 2,449	0	0	0	0.00
	08/2026	ILS 546	\$ 185	1	0	1	0.00
	09/2026	IDR 6,224,278	343	0	(2)	(2)	0.00
	09/2026	THB 6,341	196	3	0	3	0.00
	09/2026	\$ 1,524	IDR 27,012,063	2	(29)	(27)	(0.01)
	09/2026	221	INR 21,026	0	(1)	(1)	0.00
	09/2026	44	THB 1,435	0	0	0	0.00
	12/2026	275	IDR 5,013,032	1	0	1	0.00
	07/2026	ILS 724	\$ 245	2	0	2	0.00
	07/2026	NZD 2,525	1,493	58	0	58	0.02
	07/2026	SGD 2	2	0	0	0	0.00
	07/2026	TRY 44	1	0	0	0	0.00
	07/2026	\$ 1,811	MYR 7,355	0	(10)	(10)	0.00
	07/2026	2,844	TRY 135,371	21	0	21	0.01
	07/2026	745	ZAR 12,093	0	(8)	(8)	0.00
BSH	07/2026	¥ 352,968	\$ 2,220	49	0	49	0.02
	07/2026	\$ 180	€ 154	0	(3)	(3)	0.00
	07/2026	1,728	NZD 3,058	12	0	12	0.00
	08/2026	NZD 3,058	\$ 1,730	0	(12)	(12)	0.00
CBK	09/2026	\$ 7,208	BRL 36,969	0	(172)	(172)	(0.06)
	07/2026	DKK 2,247	\$ 351	7	0	7	0.00
	07/2026	ILS 650	224	6	0	6	0.00
	07/2026	INR 34,338	364	1	0	1	0.00
CBK	07/2026	NOK 930	100	6	0	6	0.00
	07/2026	\$ 246	€ 211	0	(5)	(5)	0.00
	07/2026	243	HUF 74,307	0	(4)	(4)	0.00
	07/2026	306	IDR 5,495,842	0	0	0	0.00
	07/2026	354	INR 34,338	8	0	8	0.00
	07/2026	40	KRW 59,740	0	(1)	(1)	0.00
	07/2026	252	PLN 922	0	(7)	(7)	0.00
	07/2026	166	SEK 1,537	0	(8)	(8)	0.00
	07/2026	700	TWD 22,128	0	(5)	(5)	0.00
	08/2026	ILS 961	\$ 333	10	0	10	0.00
	08/2026	\$ 80	ILS 238	0	0	0	0.00
	09/2026	IDR 24,352,186	\$ 1,349	0	(1)	(1)	0.00
	09/2026	INR 3,861	40	0	0	0	0.00
	09/2026	PEN 3	1	0	0	0	0.00
	09/2026	THB 8,058	243	0	(1)	(1)	0.00
	09/2026	\$ 523	CLP 454,396	0	(30)	(30)	(0.01)
	09/2026	436	COP 1,689,715	45	0	45	0.02
	09/2026	343	IDR 6,116,063	0	(4)	(4)	0.00
	09/2026	239	MXN 4,213	1	(1)	0	0.00
	12/2026	1,043	IDR 18,950,701	1	0	1	0.00
	12/2026	333	PEN 1,164	6	0	6	0.00

Schedule of Investments PIMCO Real Asset Growth Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
DUB	07/2026	IDR 719,657	\$ 40	\$ 0	\$ 0	\$ 0	0.00
	07/2026	INR 27,862	295	1	0	1	0.00
	07/2026	\$ 795	CZK 16,562	0	(15)	(15)	(0.01)
	07/2026	197	INR 18,992	3	0	3	0.00
	07/2026	77	NOK 719	0	(5)	(5)	0.00
	07/2026	252	PLN 936	0	(3)	(3)	0.00
	07/2026	338	RON 1,527	0	(5)	(5)	0.00
	07/2026	347	ZAR 5,623	0	(5)	(5)	0.00
	09/2026	IDR 7,181,109	\$ 399	0	0	0	0.00
	09/2026	\$ 210	IDR 3,822,413	1	0	1	0.00
FAR	09/2026	295	INR 28,050	0	(1)	(1)	0.00
	07/2026	CNH 1,806	\$ 266	0	0	0	0.00
	07/2026	£ 15,859	21,326	278	0	278	0.10
	07/2026	INR 26,206	278	1	0	1	0.00
	07/2026	¥ 90,230	568	13	0	13	0.00
	07/2026	SEK 915	94	0	0	0	0.00
	07/2026	SGD 1,713	1,342	18	0	18	0.01
	07/2026	\$ 143	BRL 724	0	(3)	(3)	0.00
	07/2026	275	INR 26,206	2	0	2	0.00
	07/2026	9,748	¥ 1,577,297	0	(44)	(44)	(0.02)
GLM	07/2026	1,526	PLN 5,596	0	(38)	(38)	(0.01)
	07/2026	485	ZAR 8,011	3	0	3	0.00
	08/2026	ILS 453	\$ 158	6	0	6	0.00
	08/2026	¥ 1,573,170	9,748	44	0	44	0.02
	08/2026	\$ 222	CNH 1,504	0	0	0	0.00
	08/2026	94	SEK 913	0	0	0	0.00
	09/2026	134	INR 12,858	1	0	1	0.00
	09/2026	69	MXN 1,216	0	0	0	0.00
	07/2026	BRL 556	\$ 104	0	(3)	(3)	0.00
	07/2026	KRW 115,832	75	0	0	0	0.00
IND JPM	07/2026	\$ 505	BRL 2,547	0	(13)	(13)	0.00
	07/2026	4,364	CAD 6,210	13	0	13	0.01
	07/2026	298	IDR 5,348,501	1	0	1	0.00
	07/2026	75	KRW 115,815	0	0	0	0.00
	07/2026	376	PLN 1,397	0	(4)	(4)	0.00
	07/2026	266	RON 1,206	0	(3)	(3)	0.00
	08/2026	CAD 6,202	\$ 4,364	0	(13)	(13)	(0.01)
	08/2026	\$ 176	INR 16,834	2	0	2	0.00
	09/2026	IDR 5,379,822	\$ 298	0	0	0	0.00
	09/2026	MXN 416	24	0	0	0	0.00
MBC	09/2026	THB 349	11	0	0	0	0.00
	09/2026	\$ 982	IDR 17,627,922	2	(7)	(5)	0.00
	09/2026	717	INR 68,962	7	0	7	0.00
	09/2026	119	MXN 2,068	0	(1)	(1)	0.00
	09/2026	285	THB 9,189	0	(6)	(6)	0.00
	07/2026	DKK 4,017	\$ 627	13	0	13	0.00
	07/2026	AUD 2,600	1,854	53	0	53	0.02
	07/2026	BRL 3,708	721	4	0	4	0.00
	07/2026	ILS 1,847	619	0	(1)	(1)	0.00
	07/2026	INR 13,407	142	0	0	0	0.00
	07/2026	KRW 35,794	23	0	0	0	0.00
	07/2026	NOK 1,800	182	0	0	0	0.00
	07/2026	\$ 188	CNH 1,272	0	0	0	0.00
	07/2026	364	£ 271	0	(4)	(4)	0.00
	07/2026	733	HUF 224,315	0	(13)	(13)	(0.01)
	07/2026	45	IDR 802,807	0	0	0	0.00
	07/2026	142	INR 13,407	0	0	0	0.00
	07/2026	34	KRW 52,392	0	0	0	0.00
	07/2026	2,096	PLN 7,637	0	(65)	(65)	(0.02)
	07/2026	162	THB 5,412	1	0	1	0.00
	08/2026	ILS 1,626	\$ 559	13	0	13	0.00
	08/2026	\$ 152	HKD 1,190	0	0	0	0.00
	08/2026	182	NOK 1,801	0	0	0	0.00
	09/2026	IDR 807,269	\$ 45	0	0	0	0.00
	09/2026	MXN 1,535	87	0	0	0	0.00
	09/2026	THB 5,401	162	0	(2)	(2)	0.00
	09/2026	\$ 1,772	INR 168,749	1	(3)	(2)	0.00
	09/2026	8,326	MXN 144,728	0	(97)	(97)	(0.04)
	09/2026	150	THB 4,850	0	(3)	(3)	0.00
	10/2026	721	BRL 3,790	0	(4)	(4)	0.00
	12/2026	MXN 512	\$ 29	0	0	0	0.00
	12/2026	\$ 188	MXN 3,312	0	(1)	(1)	0.00
	07/2026	AUD 11	\$ 8	0	0	0	0.00
	07/2026	CHF 2,065	2,614	58	(2)	56	0.02
	07/2026	€ 395	453	1	0	1	0.00
	07/2026	IDR 73,665	4	0	0	0	0.00
	07/2026	INR 27,972	296	1	0	1	0.00
	07/2026	¥ 266,548	1,678	38	0	38	0.01
	07/2026	NOK 581	58	0	0	0	0.00
	07/2026	SEK 559	57	0	0	0	0.00
	07/2026	\$ 1,181	AUD 1,712	5	0	5	0.00
	07/2026	1,240	DKK 8,130	3	0	3	0.00
	07/2026	316	€ 272	0	(5)	(5)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MYI	07/2026	\$ 457	INR 44,020	\$ 8	\$ 0	\$ 8	0.00
	07/2026	3,286	KRW 4,981,636	0	(70)	(70)	(0.03)
	07/2026	184	NOK 1,708	0	(12)	(12)	0.00
	07/2026	140	TWD 4,428	0	(1)	(1)	0.00
	08/2026	AUD 1,309	\$ 903	0	(4)	(4)	0.00
	08/2026	DKK 8,116	1,240	0	(3)	(3)	0.00
	08/2026	\$ 58	NOK 581	0	0	0	0.00
	08/2026	57	SEK 558	0	0	0	0.00
	09/2026	THB 4,935	\$ 148	0	(2)	(2)	0.00
	09/2026	\$ 1,151	INR 110,128	6	(2)	4	0.00
NSL	07/2026	€ 52	\$ 59	0	0	0	0.00
	07/2026	NZD 560	322	3	0	3	0.00
	07/2026	SGD 82	64	0	0	0	0.00
	07/2026	\$ 164	MYR 676	1	0	1	0.00
RYL	07/2026	278	IDR 4,950,670	0	(1)	(1)	0.00
	07/2026	462	INR 44,429	7	0	7	0.00
	07/2026	194	TRY 9,134	0	0	0	0.00
	09/2026	IDR 4,978,435	\$ 278	2	0	2	0.00
SCX	09/2026	\$ 210	IDR 3,733,980	0	(3)	(3)	0.00
	09/2026	334	5,993,562	0	(2)	(2)	0.00
	07/2026	2,169	CNY 14,801	6	0	6	0.00
	07/2026	104	IDR 1,862,027	0	0	0	0.00
SOG	07/2026	608	INR 58,258	7	0	7	0.00
	08/2026	144	HKD 1,123	0	0	0	0.00
	08/2026	436	INR 41,813	4	0	4	0.00
	09/2026	IDR 5,617,022	\$ 311	0	0	0	0.00
	09/2026	\$ 535	IDR 9,603,834	0	(3)	(3)	0.00
	09/2026	103	THB 3,331	0	(2)	(2)	0.00
	07/2026	CNH 586	\$ 87	0	0	0	0.00
	07/2026	DKK 4,217	657	12	0	12	0.00
	07/2026	€ 54,853	63,988	1,274	0	1,274	0.48
	07/2026	¥ 856,437	5,391	122	0	122	0.05
SSB	07/2026	\$ 733	AUD 1,062	3	0	3	0.00
	07/2026	62	CHF 50	0	0	0	0.00
	07/2026	62,120	€ 54,611	318	0	318	0.12
	07/2026	201	KRW 308,307	0	(2)	(2)	0.00
	07/2026	1,326	SGD 1,718	2	0	2	0.00
	08/2026	AUD 1,062	\$ 732	0	(3)	(3)	0.00
	08/2026	CHF 50	62	0	0	0	0.00
	08/2026	€ 54,611	62,205	0	(317)	(317)	(0.12)
	08/2026	SGD 1,714	1,326	0	(2)	(2)	0.00
	07/2026	CAD 6,095	4,420	124	0	124	0.05
UAG	07/2026	CHF 73	92	2	0	2	0.00
	07/2026	\$ 40	CAD 57	0	0	0	0.00
	08/2026	CAD 57	\$ 40	0	0	0	0.00
	08/2026	\$ 433	COP 1,651,786	41	0	41	0.02
WST	07/2026	257	PLN 938	0	(7)	(7)	0.00
	09/2026	MXN 521	\$ 30	0	0	0	0.00
	09/2026	THB 887	27	0	0	0	0.00
	12/2026	COP 2,724,550	698	0	(63)	(63)	(0.02)
	07/2026	\$ 2,844	CHF 2,296	3	0	3	0.00
	08/2026	CHF 2,288	\$ 2,844	0	(3)	(3)	0.00
				\$ 2,872	\$ (1,263)	\$ 1,609	0.61

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional EUR (Partially Hedged) Accumulation, E Class EUR (Partially Hedged) Accumulation and E Class EUR (Partially Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 648	€ 557	\$ 0	\$ (12)	\$ (12)	(0.01)
	07/2026	23	KRW 35,634	0	0	0	0.00
	08/2026	KRW 35,630	\$ 23	0	0	0	0.00
BPS	07/2026	\$ 27,323	€ 23,475	5	(490)	(485)	(0.18)
	07/2026	6,003	5,149	0	(116)	(116)	(0.04)
CBK	07/2026	€ 230	\$ 268	5	0	5	0.00
	07/2026	\$ 270	€ 232	0	(5)	(5)	0.00
FAR	07/2026	€ 6,975	\$ 7,955	0	(20)	(20)	(0.01)
	07/2026	SGD 38	30	0	0	0	0.00
MBC	08/2026	\$ 7,966	€ 6,975	20	0	20	0.01
	07/2026	€ 24,883	\$ 28,265	1	(185)	(184)	(0.07)
SOG	07/2026	\$ 5,449	€ 4,699	0	(76)	(76)	(0.03)
	08/2026	28,213	24,805	186	0	186	0.07
	07/2026	€ 24,544	\$ 27,918	0	(142)	(142)	(0.05)
	07/2026	\$ 26,270	€ 22,519	0	(524)	(524)	(0.20)
UAG	07/2026	29	SGD 38	0	0	0	0.00
	08/2026	SGD 38	\$ 29	0	0	0	0.00
	08/2026	\$ 27,956	€ 24,544	143	0	143	0.05
	07/2026	KRW 35,626	\$ 24	1	0	1	0.00
				\$ 361	\$ (1,570)	\$ (1,209)	(0.46)

Schedule of Investments PIMCO Real Asset Growth Fund (Cont.)

As at 30 June 2026, the Institutional GBP (Partially Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 195	£ 145	\$0	\$ (2)	\$ (2)	0.00
BOA	07/2026	3	2	0	0	0	0.00
BPS	07/2026	£ 113	\$ 149	0	(1)	(1)	0.00
	07/2026	\$ 958	£ 716	1	(9)	(8)	0.00
	08/2026	137	104	1	0	1	0.00
BRC	07/2026	£ 8	\$ 11	0	0	0	0.00
CBK	07/2026	293	392	4	0	4	0.00
FAR	07/2026	\$ 32	£ 24	0	0	0	0.00
	08/2026	£ 5	\$ 7	0	0	0	0.00
JPM	07/2026	\$ 900	£ 671	0	(10)	(10)	0.00
MBC	07/2026	£ 21	\$ 28	0	0	0	0.00
MYI	07/2026	1	2	0	0	0	0.00
NSL	07/2026	21	28	0	0	0	0.00
	08/2026	\$ 28	£ 21	0	0	0	0.00
SCX	07/2026	£ 419	\$ 555	0	(1)	(1)	0.00
	08/2026	\$ 492	£ 372	1	0	1	0.00
SOG	07/2026	£ 656	\$ 873	4	(2)	2	0.00
	07/2026	\$ 8	£ 6	0	0	0	0.00
	08/2026	£ 6	\$ 8	0	0	0	0.00
	08/2026	\$ 488	£ 370	2	0	2	0.00
SSB	07/2026	£ 41	\$ 54	0	0	0	0.00
	08/2026	\$ 54	£ 41	0	0	0	0.00
				\$ 13	\$ (25)	\$ (12)	0.00

As at 30 June 2026, the Administrative SGD (Hedged) Income II had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 278	SGD 355	\$ 0	\$ (4)	\$ (4)	0.00
BOA	07/2026	SGD 82	\$ 64	0	0	0	0.00
	07/2026	\$ 1,174	SGD 1,499	0	(15)	(15)	(0.01)
	08/2026	33	42	0	0	0	0.00
BPS	07/2026	2	3	0	0	0	0.00
BRC	07/2026	SGD 246	\$ 190	0	0	0	0.00
	07/2026	\$ 135	SGD 173	0	(1)	(1)	0.00
DUB	07/2026	SGD 55	\$ 42	0	0	0	0.00
	07/2026	\$ 316	SGD 403	0	(4)	(4)	0.00
	08/2026	42	55	0	0	0	0.00
FAR	07/2026	SGD 76	\$ 59	0	0	0	0.00
	07/2026	\$ 1,404	SGD 1,791	0	(19)	(19)	(0.01)
	08/2026	59	76	0	0	0	0.00
MBC	07/2026	SGD 388	\$ 302	3	0	3	0.00
MYI	07/2026	\$ 1	SGD 1	0	0	0	0.00
NSL	07/2026	SGD 32	\$ 24	0	0	0	0.00
	08/2026	\$ 24	SGD 32	0	0	0	0.00
RBC	07/2026	27	35	0	0	0	0.00
SOG	07/2026	SGD 3,395	\$ 2,621	0	(4)	(4)	0.00
	07/2026	\$ 15	SGD 19	0	0	0	0.00
	08/2026	2,594	3,353	4	0	4	0.00
UAG	07/2026	20	26	0	0	0	0.00
	08/2026	35	45	0	0	0	0.00
				\$ 7	\$ (47)	\$ (40)	(0.02)
Total OTC Financial Derivative Instruments						\$ (1,906)	(0.72)

Total Investments

\$ 341,088 129.23

Other Current Assets & Liabilities

\$ (77,157) (29.23)

Net Assets

\$ 263,931 100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

- (a) Security did not produce income within the last twelve months.
- (b) Principal amount of security is adjusted for inflation.
- (c) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (d) Affiliated to the Fund.
- (e) Restricted Securities (31 December 2025: Nil):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Kuwait Government International Bond	4.804%	20/04/2033	13/04/2026	\$ 700	\$ 699	0.26

(f) Securities with an aggregate fair value of \$27,496 (31 December 2025: \$4,514) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$5,302 (31 December 2025: \$3,300) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$3,210 (31 December 2025: \$840) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 11,346	\$ 304,004	\$ 0	\$ 315,350
Investment Funds	23,562	0	0	23,562
Financial Derivative Instruments ⁽³⁾	292	1,884	0	2,176
Totals	\$ 35,200	\$ 305,888	\$ 0	\$ 341,088

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 8,483	\$ 228,213	\$ 0	\$ 236,696
Investment Funds	289	20,789	0	21,078
Financial Derivative Instruments ⁽³⁾	199	4,476	0	4,675
Totals	\$ 8,971	\$ 253,478	\$ 0	\$ 262,449

(1) See Note 3 in the Notes to Financial Statements for additional information.

(2) Refer to the Schedule of Investments for additional information.

(3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
DEU	3.720%	26/06/2026	02/07/2026	\$ (843)	\$ (843)	(0.32)
	3.730	29/06/2026	06/07/2026	(21,232)	(21,236)	(8.05)
	3.740	25/06/2026	02/07/2026	(841)	(842)	(0.32)
	3.760	24/06/2026	01/07/2026	(4,261)	(4,264)	(1.61)
Total Reverse Repurchase Agreements					\$ (27,185)	(10.30)

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ 45	\$ 0	\$ 45	\$ 2	\$ 0	\$ 2
BOA	(109)	0	(109)	11	0	11
BPS	(526)	650	124	27	0	27
BRC	62	(50)	12	129	(120)	9
BSH	(242)	0	(242)	11	(10)	1
CBK	28	0	28	(279)	300	21
DUB	(33)	0	(33)	16	0	16
FAR	262	(350)	(88)	141	(320)	(179)
GLM	(31)	30	(1)	23	0	23
GST	(2)	0	(2)	1	0	1
IND	13	0	13	N/A	N/A	N/A
JPM	(816)	790	(26)	203	(370)	(167)
MAC	(1,360)	1,480	120	282	(360)	(78)
MBC	(52)	0	(52)	172	0	172
MYC	(227)	260	33	(202)	260	58
MYI	4	(50)	(46)	(9)	(50)	(59)
NSL	5	0	5	29	0	29
RBC	(3)	0	(3)	N/A	N/A	N/A
RYL	(2)	0	(2)	N/A	N/A	N/A
SAL	1	0	1	1	0	1
SCX	12	0	12	11	0	11
SOG	858	(980)	(122)	(74)	0	(74)
SSB	167	0	167	N/A	N/A	N/A
UAG	(69)	(290)	(359)	5	280	285
ULO	109	0	109	(28)	0	(28)

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	54.07	47.83
Transferable securities dealt in on another regulated market*	26.30	27.81
Other transferable securities	0.72	0.61
Investment funds	6.04	6.79
Financial derivative instruments dealt in on a regulated market	0.28	0.12
Centrally cleared financial derivative instruments	1.25	1.69
OTC financial derivative instruments	0.90	0.55
Other assets	10.44	14.60
Total Assets	100.00	100.00

* As per the list of markets, set out in appendix 1 to the Prospectus, which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Corporate Bonds & Notes	3.26	1.74
U.S. Government Agencies	31.91	34.66
U.S. Treasury Obligations	36.90	41.42
Non-Agency Mortgage-Backed Securities	3.19	4.07
Asset-Backed Securities	1.80	2.71
Sovereign Issues	38.06	27.54
Common Stocks	0.23	0.23
Preferred Securities	0.05	0.07
Real Estate Investment Trusts	4.07	3.90
Investment Funds	8.93	10.36
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.13	0.04
Centrally Cleared Financial Derivative Instruments		
Interest Rate Swaps	1.42	2.03
OTC Financial Derivative Instruments		
Written Options		
Inflation-Capped Options	0.00	0.00
Interest Rate Swaptions	(0.01)	N/A
Credit Default Swaps on Credit Indices — Sell Protection	0.00	0.00
Interest Rate Swaps	(0.09)	(0.10)
Total Return Swaps on Indices	(0.75)	0.21
Total Return Swaps on Securities	0.00	0.00
Forward Foreign Currency Contracts	0.61	(0.17)
Hedged Forward Foreign Currency Contracts	(0.48)	0.29
Other Current Assets & Liabilities	(29.23)	(29.00)
Net Assets	100.00	100.00

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES				LOAN PARTICIPATIONS AND ASSIGNMENTS				INDUSTRIALS			
LOAN PARTICIPATIONS AND ASSIGNMENTS				TRANSFERABLE SECURITIES				LOAN PARTICIPATIONS AND ASSIGNMENTS			
Bank of Industry Ltd.	€ 4,750	\$ 5,419	0.08	Ford Motor Credit Co. LLC	\$ 12,618	\$ 12,591	0.19	Royal Bank of Canada	CAD 8,700	\$ 6,236	0.10
3.895% due 23/08/2027				2.700% due 10/08/2026				4.612% due 26/07/2027			
Discovery Global Holdings, Inc.	\$ 25,402	25,441	0.39	4.125% due 17/08/2027	1,100	1,091	0.02	5.153% due 04/02/2031	\$ 11,991	12,139	0.19
6.144% due 03/06/2033				4.271% due 09/01/2027	10,160	10,131	0.16	Sammons Financial Group Global Funding	500	498	0.01
		30,860	0.47	5.125% due 05/11/2026	23,782	23,812	0.36	4.950% due 12/06/2030			
				5.800% due 05/03/2027	14,500	14,577	0.22	Sammons Financial Group, Inc.	3,546	3,272	0.05
				7.350% due 04/11/2027	200	206	0.00	3.350% due 16/04/2031			
				GA Global Funding Trust				Santander Holdings USA, Inc.	4,400	4,352	0.07
				2.250% due 06/01/2027	14,000	13,835	0.21	2.490% due 06/01/2028			
				4.400% due 23/09/2027	12,260	12,211	0.19	Santander UK Group Holdings PLC	37,299	36,873	0.56
				General Motors Financial Co., Inc.				2.469% due 11/01/2028	7,500	7,528	0.12
				4.675% due 26/02/2027	811	813	0.01	4.707% due 22/09/2029			
				4.977% due 08/05/2027	745	749	0.01	Sirius Real Estate Ltd.	€ 400	442	0.01
				Goldman Sachs Group, Inc.				1.750% due 24/11/2028			
				4.341% due 21/01/2029	5,900	5,910	0.09	Skandinaviska Enskilda Banken AB	\$ 10,700	10,751	0.16
				4.594% due 20/04/2030	2,400	2,387	0.04	4.699% due 03/09/2030			
				4.632% due 20/04/2030	30,100	30,232	0.46	Societe Generale S.A.	2,944	2,959	0.05
				4.692% due 23/10/2030	24,665	24,553	0.38	5.250% due 19/02/2027			
				4.755% due 24/02/2028	500	502	0.01	SRC Sukuk Ltd.	39,400	38,926	0.60
				5.049% due 23/07/2030	2,800	2,817	0.04	4.375% due 02/04/2029			
				Goodman Australia Finance Pty. Ltd.	€ 300	353	0.01	Stellantis Financial Services U.S. Corp.	16,000	15,888	0.24
				4.250% due 03/05/2030				4.950% due 15/09/2028	11,550	11,604	0.18
				Hardwood Funding LLC	\$ 4,700	4,612	0.07	5.328% due 15/09/2028	2,500	2,491	0.04
				4.360% due 08/06/2029 (h)				5.400% due 15/06/2029			
				HSBC Holdings PLC				Sumisho Air Lease Corp.	700	691	0.01
				4.929% due 03/03/2031	2,225	2,252	0.03	2.200% due 15/01/2027	6,657	6,609	0.10
				5.597% due 17/05/2028	23,000	23,203	0.36	3.625% due 01/04/2027	17,072	16,839	0.26
				ING Groep NV	43,847	44,134	0.68	3.625% due 01/12/2027	21,600	21,422	0.33
				Intesa Sanpaolo SpA				4.500% due 24/03/2029	6,800	6,731	0.10
				5.000% due 29/06/2030	13,500	13,518	0.21	4.850% due 24/03/2031	1,950	1,982	0.03
				Jackson National Life Global Funding				5.850% due 15/12/2027			
				4.588% due 12/09/2028	21,500	21,475	0.33	Sumitomo Mitsui Financial Group, Inc.	10,900	10,806	0.17
				5.350% due 13/01/2030	7,649	7,704	0.12	4.660% due 08/07/2031			
				JPMorgan Chase & Co.	13,000	12,990	0.20	Synchrony Financial	6,764	6,754	0.10
				4.470% due 22/01/2032	19,100	19,018	0.29	3.700% due 04/08/2026			
				4.603% due 22/10/2030				UBS AG	20,450	20,536	0.31
				Korea Investment & Securities Co. Ltd.	1,850	1,865	0.03	4.449% due 16/03/2029			
				6.875% due 06/11/2026				UBS Group AG	19,400	19,423	0.30
				Lloyds Banking Group PLC	20,900	21,008	0.32	4.499% due 10/04/2030			
				4.692% due 26/11/2028				Ventas Realty LP	1,402	1,397	0.02
				Logicor Financing SARL	€ 3,000	3,514	0.05	3.850% due 01/04/2027			
				4.250% due 18/07/2029				VICI Properties LP	42,646	42,568	0.65
				Marex Group PLC	\$ 500	500	0.01	4.250% due 01/12/2026	7,200	7,196	0.11
				5.680% due 21/04/2031				4.500% due 01/09/2026	1,734	1,733	0.03
				Mizrahi Tefahot Bank Ltd.	24,600	24,396	0.37	4.750% due 01/04/2028			
				5.049% due 28/01/2031				Wells Fargo & Co.	4,900	4,865	0.07
				Mizuho Financial Group, Inc.	10,200	10,205	0.16	3.526% due 24/03/2028	15,700	15,694	0.24
				4.486% due 13/07/2030 (b)	11,300	11,234	0.17	4.370% due 23/01/2030	200	201	0.00
				4.711% due 08/07/2031				4.700% due 22/04/2028	17,700	17,889	0.27
				Morgan Stanley	13,304	13,234	0.20	5.150% due 23/04/2031	2,000	2,028	0.03
				4.654% due 18/10/2030				5.244% due 24/01/2031			
				Morgan Stanley Private Bank N.A.	2,700	2,688	0.04	Westfield Stratford City Finance PLC	£ 15,000	20,071	0.31
				4.734% due 18/07/2031				5.124% due 05/05/2036		1,466,724	22.46
				National Bank of Canada	51,500	51,610	0.79				
				4.402% due 20/01/2029							
				Nationwide Building Society	26,135	26,250	0.40				
				4.703% due 14/07/2029							
				NatWest Group PLC	9,899	9,964	0.15				
				4.735% due 23/05/2029	12,479	12,624	0.19				
				5.516% due 30/09/2028							
				NatWest Markets PLC	11,400	11,420	0.17				
				4.427% due 06/11/2028	8,600	8,615	0.13				
				4.450% due 06/11/2028	9,900	9,998	0.15				
				4.768% due 17/05/2029							
				Nissan Motor Acceptance Co. LLC	1,400	1,398	0.02				
				5.625% due 29/09/2028							
				Nomura Holdings, Inc.	3,981	3,936	0.06				
				2.329% due 22/01/2027							
				Norinchukin Bank	20,500	20,644	0.32				
				5.094% due 16/10/2029							
				QNB Finance Ltd.	46,500	46,488	0.71				
				4.538% due 19/09/2027							
				RGA Global Funding	2,700	2,674	0.04				
				2.000% due 30/11/2026	800	820	0.01				
				5.500% due 11/01/2031							

Schedule of Investments StocksPLUS™ Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Daimler Truck Finance North America LLC 4.650% due 12/10/2030	\$ 21,900	\$ 21,729	0.33	UTILITIES				4.678% due 25/01/2055 - 25/09/2055	\$ 7,541	\$ 7,578	0.12
Delta Air Lines, Inc. 4.750% due 20/10/2028	3,691	3,688	0.06	AES Corp. 5.200% due 15/07/2029	\$ 6,100	\$ 6,136	0.09	4.700% due 01/08/2031	5,000	5,029	0.08
Element Fleet Management Corp. 5.643% due 13/03/2027	8,020	8,076	0.12	Black Hills Corp. 3.150% due 15/01/2027	2,617	2,600	0.04	4.728% due 25/06/2054 - 25/10/2055	54,823	55,211	0.85
Equate Petrochemical Co. KSCC 4.250% due 03/11/2026	3,300	3,291	0.05	Fells Point Funding Trust 3.046% due 31/01/2027	13,683	13,559	0.21	4.730% due 01/05/2029	5,085	5,120	0.08
Fiserv, Inc. 4.550% due 15/02/2031	600	586	0.01	Israel Electric Corp. Ltd. 7.750% due 15/12/2027	29,730	30,923	0.47	4.740% due 01/04/2030	10,440	10,473	0.16
Fresenius Medical Care U.S. Finance, Inc. 1.875% due 01/12/2026	10,525	10,394	0.16	JERA Co., Inc. 4.544% due 02/09/2030	3,200	3,159	0.05	4.760% due 01/06/2029 (i)	41,675	42,027	0.64
GE HealthCare Technologies, Inc. 4.800% due 14/08/2029	6,311	6,345	0.10	National Rural Utilities Cooperative Finance Corp. 4.189% due 03/12/2027	18,500	18,531	0.28	4.778% due 25/06/2054 - 25/09/2055	49,779	50,225	0.77
General Motors Co. 5.350% due 15/04/2028	4,200	4,244	0.07	NextEra Energy Capital Holdings, Inc. 5.050% due 15/03/2030	8,080	8,186	0.13	4.808% due 25/08/2055	3,630	3,654	0.06
Glencore Funding LLC 4.695% due 04/04/2027	646	649	0.01	Pacific Gas & Electric Co. 2.500% due 01/02/2031	2,600	2,334	0.04	4.812% due 01/08/2029	34,864	35,214	0.54
Global Payments, Inc. 2.150% due 15/01/2027	4,087	4,035	0.06	3.008% due 15/06/2028	500	484	0.01	4.828% due 25/12/2053 - 25/11/2055	87,209	88,222	1.35
4.450% due 01/06/2028	28,437	28,201	0.43	PacifiCorp 4.250% due 15/03/2029	800	790	0.01	4.878% due 25/06/2054 - 25/02/2055	5,369	5,439	0.08
4.500% due 15/11/2028	12,600	12,452	0.19	4.650% due 15/04/2029	1,000	998	0.02	4.967% due 01/07/2044	1	1	0.00
Hyundai Capital America 4.677% due 19/03/2027	17,700	17,754	0.27	Plains All American Pipeline LP 4.700% due 15/01/2031	6,000	5,951	0.09	5.028% due 25/09/2055	21,876	22,139	0.34
4.707% due 18/09/2028	7,000	7,034	0.11	Sempra 4.313% due 07/01/2028	14,600	14,669	0.22	5.040% due 01/07/2030	942	960	0.02
4.986% due 27/03/2030	40,786	41,317	0.63	SGSP Australia Assets Pty. Ltd. 3.500% due 07/07/2027	7,200	7,118	0.11	5.100% due 01/04/2030	8,600	8,756	0.13
Imperial Brands Finance PLC 3.500% due 26/07/2026	300	300	0.00	Southern California Edison Co. 3.650% due 01/03/2028	400	394	0.01	5.467% due 01/11/2035	2	2	0.00
JetBlue Pass-Through Trust 2.750% due 15/11/2033	209	185	0.00	4.200% due 01/03/2029	4,000	3,940	0.06	5.810% due 01/06/2031	4,800	4,915	0.08
4.000% due 15/05/2034	128	122	0.00	4.875% due 01/02/2027	5,121	5,130	0.08	5.984% due 01/01/2036	142	147	0.00
Keurig Dr Pepper, Inc. 3.430% due 15/06/2027	10,200	10,097	0.16	5.150% due 01/06/2029	5,121	5,176	0.08	6.224% due 01/05/2038	97	100	0.00
MPLX LP 4.125% due 01/03/2027	2,107	2,102	0.03	5.250% due 15/03/2030	5,500	5,563	0.08	6.275% due 01/09/2035	4	4	0.00
NTT Finance Corp. 4.620% due 16/07/2028	200	200	0.00	5.650% due 01/10/2028	200	204	0.00	6.305% due 01/07/2035	3	3	0.00
4.665% due 20/06/2031 (b)	35,000	34,993	0.54	Vistra Operations Co. LLC 3.700% due 30/01/2027	8,979	8,932	0.14	Freddie Mac 3.000% due 01/11/2032 (i)	5,930	5,725	0.09
4.713% due 16/07/2028	2,555	2,576	0.04	5.050% due 30/12/2026	8,089	8,101	0.12	3.004% due 25/07/2054	14,200	13,766	0.21
4.943% due 16/07/2030	18,943	19,304	0.30			152,878	2.34	3.400% due 15/08/2040	820	789	0.01
NXP BV 3.150% due 01/05/2027	8,405	8,319	0.13	Total Corporate Bonds & Notes		2,089,373	31.99	4.204% due 15/07/2040	254	252	0.00
QatarEnergy 4.625% due 23/06/2029	9,100	9,044	0.14	U.S. GOVERNMENT AGENCIES				4.264% due 15/03/2042	95	92	0.00
QatarEnergy LNG 6.332% due 30/09/2027	3,215	3,237	0.05	Fannie Mae 1.630% due 01/05/2027	19,900	19,435	0.30	4.449% due 15/03/2050	1,926	1,911	0.03
RD Michigan Property Owner LLC 7.500% due 30/03/2045	11,370	11,339	0.17	2.080% due 01/10/2026	2,904	2,883	0.04	4.528% due 25/11/2054 - 25/12/2055	46,482	46,770	0.72
Renasas Electronics Corp. 2.170% due 25/11/2026	4,709	4,665	0.07	2.110% due 01/02/2027	12,814	12,633	0.19	4.549% due 15/04/2049 - 15/12/2050	7,143	7,154	0.11
Royal Caribbean Cruises Ltd. 5.500% due 01/04/2028	12,300	12,419	0.19	2.170% due 01/09/2026	12,710	12,641	0.19	4.568% due 25/11/2054	16,601	16,737	0.26
Sirius XM Radio LLC 5.000% due 01/08/2027	5,407	5,402	0.08	2.564% due 25/12/2026	5,774	5,727	0.09	4.578% due 25/10/2054 - 25/06/2056	99,719	100,660	1.54
Spirit Airlines Pass-Through Trust 4.100% due 01/10/2029	187	181	0.00	2.634% due 25/12/2026	2,228	2,208	0.03	4.608% due 25/02/2055	945	953	0.01
Sysco Corp. 5.100% due 23/09/2030	7,766	7,842	0.12	2.638% due 25/03/2037 (a)	142	11	0.00	4.628% due 25/09/2054 - 25/02/2055	10,423	10,481	0.16
Telefonica Emisiones S.A. 4.103% due 08/03/2027	7,000	6,973	0.11	2.959% due 25/02/2027	6,459	6,405	0.10	4.649% due 15/08/2048	2,293	2,314	0.04
Uber Technologies, Inc. 4.500% due 15/08/2029	34,023	33,792	0.52	2.961% due 25/02/2027	8,101	8,027	0.12	4.650% due 25/07/2056	31,000	31,050	0.48
United Airlines Pass-Through Trust 2.700% due 01/11/2033	635	580	0.01	3.000% due 25/10/2040	404	386	0.01	4.728% due 25/11/2054 - 25/10/2055	28,741	28,812	0.44
3.500% due 01/09/2031	435	420	0.01	3.040% due 01/02/2027	2,443	2,421	0.04	4.769% due 25/09/2033	3,000	2,984	0.05
5.875% due 15/04/2029	591	598	0.01	3.061% due 25/05/2027	9,046	8,950	0.14	4.778% due 25/12/2054 - 25/09/2055	74,589	75,384	1.15
Viper Energy Partners LLC 4.900% due 01/08/2030	13,750	13,712	0.21	3.167% due 25/06/2027	4,049	4,003	0.06	4.828% due 25/12/2054 - 25/08/2055	14,940	15,115	0.23
Vmed O2 UK Financing PLC 7.750% due 15/04/2032	1,000	904	0.01	3.210% due 01/07/2026	13,980	13,943	0.21	4.878% due 25/05/2054	10,021	10,160	0.16
Volkswagen Group of America Finance LLC 4.450% due 11/09/2027	6,400	6,381	0.10	3.470% due 01/11/2034	2,153	2,076	0.03	4.928% due 25/03/2055	9,924	10,015	0.15
4.550% due 11/09/2028	5,200	5,170	0.08	3.600% due 25/11/2048	760	725	0.01	4.944% due 25/02/2045	10	10	0.00
		469,771	7.19	4.164% due 25/03/2049 - 25/09/2049	2,125	2,115	0.03	5.128% due 25/07/2055 - 25/06/2056	20,872	21,023	0.32
				4.214% due 25/09/2046 - 25/11/2059	2,210	2,193	0.03	6.075% due 01/05/2031	0	0	0.00
				4.250% due 01/04/2030	14,267	14,148	0.22	6.076% due 01/09/2037	179	186	0.00
				4.300% due 01/12/2029	16,637	16,558	0.25	6.137% due 01/06/2035	5	5	0.00
				4.412% due 25/03/2038	199	200	0.00	6.522% due 01/09/2035	1	1	0.00
				4.429% due 25/12/2047	1,720	1,722	0.03	Ginnie Mae 2.000% due 20/08/2030	26	25	0.00
				4.449% due 25/01/2051	4,858	4,878	0.08	2.250% due 20/02/2027	25	25	0.00
				4.528% due 25/12/2053 - 25/08/2055	33,931	34,105	0.52	3.000% due 15/09/2026 - 20/05/2047	703	690	0.01
				4.532% due 01/09/2029	28,431	28,518	0.44	3.000% due 20/10/2028 (i)	1,624	1,600	0.02
				4.538% due 25/03/2055	25,038	25,217	0.39	3.500% due 20/12/2068 - 20/01/2069	4,305	4,134	0.06
				4.549% due 25/12/2050	2,007	2,005	0.03	3.909% due 20/01/2068	1,107	1,105	0.02
				4.578% due 25/11/2053 - 25/03/2055	26,969	27,197	0.42	3.920% due 20/05/2067	10	10	0.00
				4.598% due 25/08/2054	1,990	2,004	0.03	4.000% due 20/08/2055	196	183	0.00
				4.600% due 01/04/2030	24,700	24,837	0.38	4.101% due 20/12/2062	13	13	0.00
				4.610% due 01/07/2029	19,598	19,648	0.30	4.161% due 20/12/2060	52	52	0.00
				4.628% due 25/11/2055	4,962	4,999	0.08	4.201% due 20/06/2065	55	55	0.00
								4.211% due 20/06/2069	148	147	0.00
								4.231% due 20/08/2065	67	67	0.00
								4.241% due 20/03/2061	35	35	0.00
								4.259% due 20/02/2074 - 20/05/2074	3,244	3,254	0.05
								4.261% due 20/06/2069 - 20/11/2069	2,832	2,830	0.04
								4.275% due 20/07/2064	104	104	0.00

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
4.309% due 20/02/2074	\$ 702	\$ 703	0.01	Bear Stearns ALT-A Trust				HarborView Mortgage Loan Trust			
4.359% due 20/10/2072	329	330	0.01	3.985% due 25/08/2036	\$ 487	\$ 320	0.01	4.194% due 19/05/2035	\$ 15	\$ 15	0.00
4.379% due 20/09/2075	5,758	5,812	0.09	4.231% due 25/11/2036	2,738	1,447	0.02	5.133% due 19/08/2036	8	7	0.00
4.389% due 20/10/2075	7,080	7,138	0.11	4.642% due 25/09/2035	5	3	0.00	Hops Hill PLC			
4.399% due 20/04/2074	1,815	1,831	0.03	4.807% due 25/07/2035	616	349	0.01	4.614% due 21/04/2056	£ 586	779	0.01
4.411% due 20/02/2070	1,019	1,021	0.02	4.850% due 25/01/2036	18	17	0.00	4.734% due 21/12/2055	2,694	3,585	0.06
4.421% due 20/12/2065	120	120	0.00	5.338% due 25/01/2035	1,439	1,436	0.02	Impac CMB Trust			
4.459% due 20/04/2054				Bear Stearns Mortgage Funding Trust				4.303% due 25/05/2035	\$ 2,043	2,004	0.03
- 20/05/2074	20,177	20,285	0.31	4.103% due 25/06/2047	258	229	0.00	Jeronimo Funding DAC			
4.461% due 20/10/2065	0	0	0.00	4.123% due 25/10/2036	1,066	958	0.01	3.415% due 25/10/2064	€ 1,170	1,345	0.02
4.509% due 20/07/2074	568	577	0.01	Bear Stearns Structured Products, Inc. Trust				JPMorgan Alternative Loan Trust			
4.511% due 20/11/2065				3.918% due 26/12/2046	352	274	0.00	6.500% due 25/03/2036	\$ 1,280	633	0.01
- 20/02/2067	3,022	3,034	0.05	4.750% due 26/01/2036	1,160	810	0.01	JPMorgan Chase Commercial Mortgage Securities Trust			
4.531% due 20/02/2066	1	1	0.00	Benchmark Mortgage Trust				3.241% due 15/09/2050	660	656	0.01
4.561% due 20/01/2066	41	41	0.00	3.402% due 15/01/2051	268	265	0.00	5.023% due 15/02/2035	5,842	5,700	0.09
4.709% due 20/05/2073	297	302	0.00	4.059% due 15/07/2051	832	827	0.01	JPMorgan Mortgage Trust			
4.759% due 20/06/2055				4.170% due 10/10/2051	1,679	1,675	0.03	4.638% due 25/04/2036	439	386	0.01
- 20/07/2055	36,177	36,649	0.56	Blackwattle RMBS Trust				Jubilee Place BV			
4.809% due 20/08/2053	6,222	6,305	0.10	5.049% due 12/12/2056	AUD 500	346	0.01	2.900% due 17/10/2061	€ 15,927	18,196	0.28
4.911% due 20/03/2066	92	93	0.00	Bletchley Park Funding PLC				3.107% due 17/03/2062	2,155	2,467	0.04
5.125% due 20/10/2029	3	3	0.00	4.604% due 27/07/2070	£ 14,649	19,476	0.30	3.127% due 18/09/2062	1,057	1,209	0.02
5.197% due 20/06/2067	279	281	0.00	Braccan Mortgage Funding PLC				3.207% due 17/09/2060	1,559	1,787	0.03
5.375% due 20/07/2027	0	0	0.00	4.587% due 15/02/2067	17,308	22,987	0.35	Kinbane DAC			
5.625% due 20/04/2041	85	87	0.00	Brants Bridge PLC				3.379% due 24/01/2063	757	867	0.01
6.000% due 20/02/2055	61	62	0.00	4.647% due 14/06/2066	266	354	0.01	La Trobe Financial Capital Markets Trust			
7.000% due 20/06/2055	781	803	0.01	CD Mortgage Trust				5.000% due 15/08/2057	AUD 2,867	1,986	0.03
Ginnie Mae, TBA				2.622% due 10/08/2049	\$ 0	0	0.00	5.050% due 15/05/2057	55	38	0.00
4.000% due 01/07/2056	86,000	79,957	1.22	3.190% due 13/11/2050	9,085	8,965	0.14	5.167% due 13/11/2057	9,600	6,652	0.10
4.500% due 01/07/2056	83,700	80,407	1.23	Citigroup Commercial Mortgage Trust				5.300% due 15/08/2057	6,623	4,583	0.07
5.000% due 01/07/2056				2.832% due 10/08/2049	3,069	3,069	0.05	Lanebrook Mortgage Transaction PLC			
- 01/08/2056	81,600	80,410	1.23	3.962% due 10/03/2051	591	588	0.01	4.546% due 15/03/2061	£ 892	1,184	0.02
5.500% due 01/08/2056	80,100	80,400	1.23	Citigroup Mortgage Loan Trust, Inc.				Lehman XS Trust			
6.000% due 01/09/2056	79,100	80,573	1.23	5.329% due 25/08/2035	31	29	0.00	4.123% due 25/11/2035	\$ 1,908	1,932	0.03
Uniform Mortgage-Backed Security				5.900% due 25/10/2035	20	20	0.00	4.123% due 25/07/2037	7,490	7,170	0.11
3.000% due 01/11/2026				6.190% due 25/05/2035	0	0	0.00	4.303% due 25/12/2035	3,325	3,204	0.05
- 01/02/2027	773	769	0.01	Countrywide Alternative Loan Trust				Liberty Trust			
4.000% due 01/04/2043				3.949% due 20/12/2046	42	38	0.00	5.305% due 25/04/2058	AUD 1,678	1,164	0.02
- 01/08/2051 (i)	1,182	1,138	0.02	3.963% due 25/04/2047	733	733	0.01	London Wall Mortgage Capital PLC			
5.500% due				3.973% due 25/04/2047	966	868	0.01	4.738% due 15/05/2057	£ 6,267	8,336	0.13
01/08/2053 (i)	3,051	3,081	0.05	4.063% due 25/06/2035	689	422	0.01	Lugo Funding DAC			
6.000% due				4.083% due 25/02/2047	52	49	0.00	3.195% due 26/05/2066	€ 1,482	1,693	0.03
01/11/2053 (i)	5,377	5,590	0.09	4.123% due 25/05/2047	199	187	0.00	Luminent Mortgage Trust			
6.500% due 01/10/2036	19	20	0.00	4.183% due 25/07/2046	2,858	2,656	0.04	4.163% due 25/10/2046	\$ 107	100	0.00
Uniform Mortgage-Backed Security, TBA				4.744% due 25/12/2035	437	385	0.01	MASTR Adjustable Rate Mortgages Trust			
5.500% due 01/09/2056	653,600	654,309	10.02	5.750% due 25/04/2037	456	378	0.01	4.544% due 25/12/2046	7,696	6,217	0.10
		2,226,847	34.09	Countrywide Home Loan Mortgage Pass-Through Trust				Mellon Residential Funding Corp. Mortgage Pass-Through Trust			
U.S. TREASURY OBLIGATIONS				4.223% due 25/05/2035	2,083	1,847	0.03	4.220% due 15/06/2030	2	2	0.00
U.S. Treasury Inflation Protected Securities (e)				4.543% due 25/02/2035	2,385	2,225	0.03	Merrill Lynch Mortgage Investors Trust			
1.625% due				Credit Suisse First Boston Mortgage Securities Corp.				4.183% due 25/02/2036	3	3	0.00
15/04/2030 (i)	125,188	123,702	1.89	4.426% due 25/03/2032	1	1	0.00	4.223% due 25/04/2029	53	49	0.00
NON-AGENCY MORTGAGE-BACKED SECURITIES				Credit Suisse Mortgage Capital Certificates				4.263% due 25/11/2035	2	1	0.00
AFG Trust				3.703% due 27/12/2037	3,557	3,113	0.05	4.786% due 25/12/2029	26	26	0.00
5.012% due 10/10/2057	AUD 8,855	6,133	0.09	3.850% due 25/09/2057	4,328	4,252	0.07	4.837% due 25/12/2034	2	2	0.00
5.262% due 10/10/2057	27,300	18,864	0.29	CSAIL Commercial Mortgage Trust				Merrion Square Residential DAC			
American Home Mortgage Assets Trust				4.033% due 15/04/2051	12,073	11,928	0.18	3.378% due 24/03/2081	€ 2,137	2,451	0.04
4.143% due 25/09/2046	\$ 72	71	0.00	4.359% due 15/11/2051	1,664	1,660	0.03	Morgan Stanley Capital Trust			
American Home Mortgage Investment Trust				DBGS Mortgage Trust				3.337% due 15/12/2049	\$ 2,262	2,250	0.03
4.043% due 25/03/2046	235	218	0.00	4.302% due 15/10/2051	5,074	5,062	0.08	Mortimer BTL PLC			
Ashford Hospitality Trust				Dilosk RMBS DAC				4.916% due 22/12/2056	£ 454	603	0.01
5.048% due 15/04/2035	6,200	6,202	0.10	2.845% due 25/01/2063	€ 787	900	0.01	Mortimer Mix PLC			
Atlas Funding PLC				3.080% due 24/09/2060	14,970	17,127	0.26	4.579% due 22/09/2067	867	1,151	0.02
4.563% due 20/01/2068	£ 8,900	11,836	0.18	3.204% due 20/10/2062	855	980	0.02	Olympus Trust			
4.586% due 20/09/2061	620	824	0.01	Domi BV				5.262% due 10/04/2057	AUD 14,083	9,744	0.15
Avon Finance PLC				2.892% due 15/02/2057	16,600	18,971	0.29	Pepper Residential Securities Trust			
4.646% due 28/12/2049	4,552	6,044	0.09	3.081% due 15/06/2056	1,478	1,690	0.03	5.299% due 12/07/2067	17,991	12,454	0.19
Banc of America Funding Trust				Edenbrook Mortgage Funding PLC				Pierpont BTL PLC			
3.795% due 26/10/2036	\$ 2,946	2,854	0.04	4.616% due 22/03/2057	£ 944	1,254	0.02	4.546% due 22/12/2053	£ 3,492	4,636	0.07
5.365% due 25/05/2035	1	1	0.00	Elstree PLC				Polaris PLC			
5.608% due 20/02/2036	6	6	0.00	4.454% due 21/01/2065	3,603	4,779	0.07	4.464% due 27/06/2070	22,400	29,667	0.45
Banc of America Merrill Lynch Commercial Mortgage, Inc.				Frontier Mortgage Funding PLC				4.505% due 25/08/2068	3,178	4,215	0.06
3.265% due 15/09/2060	389	387	0.01	4.464% due 20/12/2066	8,575	11,368	0.17	4.555% due 26/02/2068	4,871	6,465	0.10
3.289% due 15/07/2060	106	106	0.00	GS Mortgage Securities Corp. Trust				Prime Mortgage Trust			
4.185% due 15/09/2060	3,670	3,654	0.06	4.003% due 10/07/2051	\$ 0	0	0.00	4.163% due 25/02/2034	\$ 9	8	0.00
Barclays Commercial Mortgage Securities Trust				GS Mortgage Securities Corp. Trust				Project Cashmere			
3.488% due 15/02/2050	36	36	0.00	3.178% due 10/11/2049	61	61	0.00	4.543% due 30/12/2057 (b)	AUD 45,300	31,281	0.48
Bear Stearns Adjustable Rate Mortgage Trust				GSR Mortgage Loan Trust							
6.156% due 25/01/2034	4	4	0.00	4.113% due 25/01/2034	0	0	0.00				

Schedule of Investments StocksPLUS™ Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Puma Trust				ASSET-BACKED SECURITIES				2.889% due 27/06/2035	€ 99 \$	114	0.00
5.108% due 18/01/2057	AUD 8,949	\$ 6,183	0.09	AUTOMOBILE ABS OTHER				Retail Automotive CP Germany UG			
Residential Accredit Loans, Inc. Trust				Asset-Backed European Securitisation Transaction				2.985% due 21/07/2034	1,337	1,531	0.02
6.500% due 25/08/2036	\$ 621	519	0.01	Twenty-Four SRL				Revocar UG			
Residential Funding Mortgage Securities, Inc. Trust				2.849% due 16/08/2040	€ 8,082	\$ 9,273	0.14	2.845% due 21/02/2037	706	808	0.01
5.392% due 25/09/2035	393	244	0.00	Auto ABS French Loans				2.945% due 21/04/2036	242	277	0.00
Resimac Bastille Trust				2.829% due 24/07/2036	2,913	3,332	0.05	SC Nordics SARL Rahoituspalvelut			
5.158% due 09/12/2057	AUD 6,200	4,296	0.07	Auto ABS Italian Stella Loans SRL				2.849% due 25/12/2035	5,186	5,930	0.09
5.349% due 12/02/2057	15,279	10,588	0.16	2.939% due 29/12/2036	599	686	0.01	SCF Rahoituspalvelut DAC			
5.558% due 09/12/2057	11,300	7,835	0.12	2.939% due 28/12/2040	4,299	4,929	0.08	2.842% due 25/06/2032	245	280	0.00
Resimac Premier Trust				Auto ABS Spanish Loans				2.859% due 25/06/2034	142	162	0.00
5.423% due 11/02/2058	15,800	10,948	0.17	2.521% due 28/02/2032	1,768	2,022	0.03	2.979% due 25/06/2033	2,788	3,191	0.05
RMAC PLC				3.059% due 28/09/2038	14,653	16,792	0.26	Silver Arrow S.A., Compartment			
4.947% due 15/02/2047	£ 1,044	1,387	0.02	Auto1 Car Funding SARL				2.569% due 15/02/2030	519	593	0.01
Sapphire Trust Central Finance				2.829% due 15/12/2033	5,943	6,804	0.10	4.284% due 20/01/2031	£ 166	220	0.00
5.131% due 12/03/2068	AUD 7,900	5,474	0.08	AutoFlorence SRL						279,198	4.27
5.299% due 12/02/2067	11,300	7,823	0.12	3.192% due 25/12/2046	524	602	0.01				
Sequoia Mortgage Trust				Autonoría Spain				CMBS OTHER			
4.354% due 20/12/2034	\$ 67	62	0.00	2.942% due 30/09/2041	985	1,129	0.02	ACREC LLC			
Stratton Mortgage Funding PLC				Bavarian Sky S.A.				4.947% due 18/08/2042	\$ 6,900	6,904	0.11
4.646% due 28/06/2050	£ 3,189	4,235	0.07	2.695% due 20/03/2030	58	66	0.00	FS Rialto Issuer LLC			
4.649% due 28/06/2050	552	733	0.01	2.735% due 20/11/2031	116	133	0.00	5.089% due 19/01/2044	1,000	1,003	0.01
4.721% due 25/06/2049	2,360	3,134	0.05	BBVA Consumer Auto				MF1 LLC			
4.896% due 20/06/2060	592	786	0.01	3.117% due 19/03/2038	13,056	14,976	0.23	4.957% due 18/02/2040	10,000	10,006	0.15
Structured Adjustable Rate Mortgage Loan Trust				Bumper NL BV				5.087% due 18/02/2043	2,000	2,004	0.03
4.083% due 25/10/2035	\$ 1,341	1,302	0.02	2.879% due 24/01/2037	3,100	3,548	0.06			19,917	0.30
5.144% due 25/01/2035	15	14	0.00	2.925% due 21/03/2036	14,868	17,026	0.26				
5.923% due 25/02/2034	5	5	0.00	2.955% due 22/03/2035	855	978	0.02	HOME EQUITY OTHER			
Structured Asset Mortgage Investments Trust				Cars Alliance Auto Loans Germany				Aames Mortgage Investment Trust			
4.123% due 25/09/2047	485	463	0.01	2.729% due 18/01/2036	13,660	15,623	0.24	4.678% due 25/10/2035	2,900	2,788	0.04
4.254% due 19/07/2035	6	6	0.00	Citizen Irish Auto Receivables Trust DAC				ACE Securities Corp. Home Equity Loan Trust			
4.323% due 25/02/2036	6	5	0.00	2.814% due 15/12/2032	62	70	0.00	4.083% due 25/10/2036	3,514	1,329	0.02
5.144% due 25/12/2035	33	28	0.00	Driver Australia Eleven				Amerquest Mortgage Securities, Inc. Asset-Backed			
Thornburg Mortgage Securities Trust				5.300% due 21/11/2033	AUD 1,563	1,084	0.02	Pass-Through Certificates			
4.403% due 25/09/2043	177	175	0.00	E-Carat DE				4.633% due 25/11/2035	3,026	2,901	0.04
Towd Point Mortgage Funding PLC				2.400% due 25/11/2035	€ 1,132	1,294	0.02	4.678% due 25/09/2035	3,954	3,977	0.06
4.584% due 20/04/2051	£ 16,962	22,515	0.34	FACT S.A.				4.723% due 25/10/2035	1,700	1,637	0.03
4.672% due 20/07/2053	4,726	6,276	0.10	2.935% due 22/09/2031	13,445	15,400	0.24	Asset-Backed Funding Certificates Trust			
Towd Point Mortgage Trust				First Mobility SARL				4.083% due 25/11/2036	5,566	2,241	0.03
3.750% due 25/10/2056	\$ 6,980	6,891	0.11	2.809% due 14/10/2032	767	879	0.01	Bear Stearns Asset-Backed Securities Trust			
Tower Bridge Funding PLC				First Mobility Swiss Lease				4.083% due 25/08/2036	306	300	0.00
4.497% due 20/01/2073	£ 4,954	6,570	0.10	2.959% due 23/09/2033	20,404	23,359	0.36	4.273% due 25/12/2036	208	207	0.00
4.538% due 20/12/2066	8,290	11,006	0.17	FTA Santander Consumer Spain Auto				Carrington Mortgage Loan Trust			
4.627% due 20/05/2066	362	481	0.01	3.236% due 22/09/2039	10,560	12,106	0.19	4.753% due 25/06/2035	195	196	0.00
Triton Bond Trust				Fulvia SPV SRL				Chase Funding Trust			
5.000% due 15/02/2058	AUD 13,197	9,141	0.14	3.030% due 23/12/2041	10,453	11,978	0.18	4.503% due 25/10/2032	1	1	0.00
5.250% due 15/02/2058	18,800	12,987	0.20	Globaldrive Auto Receivables BV				Countrywide Asset-Backed Certificates Trust, Inc.			
Twin Bridges PLC				2.715% due 22/06/2032	459	525	0.01	4.043% due 25/02/2037	442	427	0.01
4.517% due 12/12/2055	£ 5,855	7,770	0.12	Golden Bar Securitisation SRL				4.043% due 25/03/2037	375	371	0.01
4.927% due 15/05/2056	175	233	0.00	3.436% due 22/09/2043	1,978	2,274	0.04	4.163% due 25/08/2034	88	85	0.00
UBS Commercial Mortgage Trust				Hill FL BV				4.303% due 25/03/2036	443	406	0.01
3.225% due 15/08/2050	\$ 928	917	0.01	2.929% due 18/10/2032	13,489	15,434	0.24	Credit Suisse First Boston Mortgage Securities Corp.			
3.264% due 15/08/2050	297	297	0.00	2.969% due 18/05/2031	3,240	3,707	0.06	4.049% due 25/01/2032	1	1	0.00
3.903% due 15/02/2051	1,911	1,899	0.03	Koromo Italy Compartment				Credit-Based Asset Servicing & Securitization LLC			
4.030% due 15/08/2051	15,722	15,535	0.24	2.905% due 26/02/2032	707	810	0.01	5.338% due 25/03/2046	1,238	1,219	0.02
4.197% due 15/12/2051	1,801	1,784	0.03	Koromo UK PLC				Ellington Loan Acquisition Trust			
4.391% due 15/12/2051	2,635	2,627	0.04	4.305% due 23/11/2032	£ 5,000	6,638	0.10	4.813% due 25/05/2037	1,093	1,075	0.02
Verus Securitization Trust				4.335% due 23/10/2034	4,869	6,466	0.10	EquiFirst Mortgage Loan Trust			
2.829% due 25/10/2066	4,366	3,986	0.06	LT Autorahoitus DAC				5.488% due 25/12/2034	307	305	0.00
WaMu Mortgage Pass-Through Certificates Trust				2.899% due 18/07/2033	€ 2,469	2,826	0.04	Fremont Home Loan Trust			
4.303% due 25/12/2045	3	4	0.00	3.109% due 18/12/2032	700	801	0.01	4.103% due 25/02/2037	3,630	1,097	0.02
4.343% due 25/10/2045	2	2	0.00	LT Rahoitus DAC				GE-WMC Asset-Backed Pass-Through Certificates			
4.379% due 25/08/2046	18	17	0.00	2.749% due 18/07/2036	802	916	0.01	4.403% due 25/12/2035	1,815	1,764	0.03
4.408% due 25/10/2035	172	158	0.00	Panorama Auto Trust				GSA Home Equity Trust			
4.444% due 25/03/2047	1,442	1,302	0.02	5.230% due 20/04/2034	AUD 55,777	38,617	0.59	4.263% due 25/01/2036	874	270	0.00
4.683% due 25/10/2044	300	298	0.00	5.367% due 20/05/2034	11,200	7,760	0.12	GSAMP Trust			
4.743% due 25/10/2045	1,107	1,074	0.02	Plenti Auto ABS				4.043% due 25/12/2036	875	466	0.01
4.923% due 25/11/2045	661	637	0.01	5.399% due 12/08/2033	250	174	0.00	4.063% due 25/09/2036	2,540	865	0.01
Wells Fargo Commercial Mortgage Trust				Pulse UK PLC				4.663% due 25/11/2035	897	884	0.01
3.374% due 15/12/2059	2,046	2,040	0.03	4.397% due 27/05/2036	£ 2,480	3,292	0.05	Home Equity Asset Trust			
3.390% due 15/11/2050	246	245	0.00	Red & Black Auto Italy SRL				4.460% due 25/10/2035	1,634	1,619	0.03
3.951% due 15/03/2051	3,280	3,263	0.05	3.019% due 28/07/2036	€ 9,593	11,014	0.17	4.468% due 25/01/2036	650	625	0.01
4.365% due 15/09/2061	5,486	5,468	0.08	3.209% due 28/07/2034	466	535	0.01	HSI Asset Securitization Corp. Trust			
Wells Fargo Mortgage-Backed Securities Trust				Red & Black Auto Lease France				4.543% due 25/01/2036	1,200	1,043	0.02
6.099% due 25/04/2036	872	872	0.01	2.513% due 27/06/2039	187	214	0.00	JPMorgan Mortgage Acquisition Corp.			
		596,061	9.13					4.693% due 25/12/2035	541	535	0.01

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
JPMorgan Mortgage Acquisition Trust				Ballyrock CLO Ltd.				Marzio Finance SRL			
4.198% due 25/05/2036	\$ 376	\$ 360	0.01	5.177% due 25/07/2037	\$ 1,000	\$ 1,002	0.01	2.751% due 28/09/2049	€ 622	\$ 713	0.01
Long Beach Mortgage Loan Trust				Barings Euro CLO DAC				2.801% due 28/05/2049	612	702	0.01
4.203% due 25/02/2036	450	446	0.01	3.426% due 15/08/2039	€ 1,000	1,144	0.02	Mila BV			
4.323% due 25/10/2034	4	4	0.00	3.444% due 21/10/2038	1,200	1,374	0.02	2.936% due 16/09/2041	638	731	0.01
4.363% due 25/01/2036	269	243	0.00	BBAM European CLO DAC				Neuberger Berman Loan Advisers Euro CLO DAC			
Morgan Stanley ABS Capital, Inc. Trust				3.124% due 15/01/2036	1,523	1,741	0.03	3.085% due 25/10/2034	1,000	1,143	0.02
3.893% due 25/10/2036	582	524	0.01	BBVA Consumer FTA				Noria DE			
4.263% due 25/04/2036	1,249	1,206	0.02	2.931% due 21/08/2038	3,495	4,003	0.06	2.832% due 25/02/2043	8,697	9,941	0.15
4.618% due 25/03/2034	384	396	0.01	Black Diamond CLO DAC				Ocean Trails CLO			
4.678% due 25/07/2034	553	566	0.01	2.500% due 15/05/2032	\$ 308	308	0.00	4.705% due 20/07/2034	\$ 9,300	9,304	0.14
4.678% due 25/09/2034	1,096	1,114	0.02	3.263% due 15/05/2032	€ 1,719	1,966	0.03	4.973% due 15/10/2034	3,700	3,705	0.06
Morgan Stanley Home Equity Loan Trust				4.133% due 15/05/2032	1,000	1,147	0.02	5.373% due 15/10/2034	8,800	8,821	0.13
4.083% due 25/04/2036	165	113	0.00	Blackrock European CLO DAC				OCP Euro CLO DAC			
Morgan Stanley Mortgage Loan Trust				3.118% due 19/07/2035	8,723	9,985	0.15	3.478% due 20/07/2036	€ 1,500	1,716	0.03
3.943% due 25/12/2036	1,615	534	0.01	BPCE Consumer Loans FCT				Palmer Square BDC CLO Ltd.			
Nomura Home Equity Loan, Inc. Home Equity Loan Trust				2.879% due 31/10/2042	1,090	1,249	0.02	5.273% due 15/07/2037	\$ 500	500	0.01
4.393% due 25/02/2036	1,051	956	0.01	Cairn CLO DAC				Palmer Square European Loan Funding DAC			
Option One Mortgage Loan Trust				2.820% due 31/01/2030	159	182	0.00	3.054% due 15/10/2034	€ 995	1,138	0.02
3.983% due 25/04/2037	1,635	1,176	0.02	3.434% due 15/01/2040	7,950	9,097	0.14	3.134% due 15/07/2035	926	1,059	0.02
Option One Mortgage Loan Trust Asset-Backed				Canyon Capital CLO Ltd.				3.253% due 15/05/2033	162	185	0.00
Pass-Through Certificates				4.683% due 15/10/2034	\$ 4,200	4,204	0.06	3.273% due 15/05/2034	10,379	11,881	0.18
4.498% due 25/11/2035	274	243	0.00	Capital Four CLO DAC				3.283% due 15/05/2034	14,697	16,824	0.26
Park Place Securities, Inc. Asset-Backed				3.415% due 25/10/2038	€ 3,000	3,434	0.05	3.433% due 15/02/2035	1,760	2,014	0.03
Pass-Through Certificates				Carlyle Euro CLO DAC				3.754% due 15/10/2034	1,000	1,143	0.02
5.083% due 25/01/2036	822	791	0.01	3.173% due 15/08/2032	1,077	1,232	0.02	3.933% due 15/05/2033	1,000	1,146	0.02
Popular ABS Mortgage Pass-Through Trust				3.493% due 15/08/2038	6,700	7,675	0.12	4.133% due 15/05/2034	15,000	17,226	0.26
4.633% due 25/04/2036	1,252	1,198	0.02	Contego CLO BV				Park Blue CLO Ltd.			
Residential Asset Mortgage Products Trust				3.454% due 15/04/2038	1,000	1,145	0.02	5.095% due 20/07/2037	\$ 4,600	4,613	0.07
4.303% due 25/02/2036	838	806	0.01	Cumulus Static CLO DAC				Pikes Peak CLO			
4.828% due 25/05/2035	1,754	1,685	0.03	3.483% due 15/11/2033	294	336	0.01	4.883% due 15/07/2034	10,000	10,011	0.15
Residential Asset Securities Corp. Trust				CVC Cordatus Loan Fund DAC				4.895% due 11/10/2034	10,000	10,012	0.15
4.043% due 25/07/2036	856	840	0.01	3.066% due 25/04/2036	9,300	10,639	0.16	Plenti PL & Green ABS Trust			
Saxon Asset Securities Trust				3.285% due 23/01/2039	9,300	10,648	0.16	5.276% due 11/07/2037	AUD 3,571	2,471	0.04
4.663% due 26/12/2034	87	85	0.00	Dryden Euro CLO DAC				Providus CLO DAC			
Structured Asset Investment Loan Trust				1.950% due 18/10/2034	1,000	1,048	0.02	3.364% due 15/10/2038	€ 5,700	6,527	0.10
3.943% due 25/09/2036	5,840	3,587	0.06	3.143% due 15/05/2034	278	318	0.00	Riserva CLO Ltd.			
4.383% due 25/01/2036	926	874	0.01	3.144% due 15/01/2034	3,191	3,653	0.06	4.725% due 18/01/2034	\$ 824	824	0.01
4.528% due 25/08/2035	871	850	0.01	3.498% due 18/10/2039	1,000	1,144	0.02	Rockfield Park CLO DAC			
Structured Asset Securities Corp. Mortgage Loan Trust				FCT Ponant				3.143% due 16/07/2034	€ 12,235	13,999	0.21
4.033% due 25/03/2036	1,131	1,065	0.02	2.855% due 27/09/2038	404	462	0.01	Rockford Tower Europe CLO DAC			
4.073% due 25/08/2046	2,363	2,192	0.03	FTA Santander Consumo				3.121% due 24/01/2035	1,800	2,058	0.03
4.083% due 25/10/2036	1,334	912	0.01	3.106% due 21/12/2037	493	565	0.01	3.489% due 29/08/2036	1,100	1,259	0.02
4.183% due 25/02/2037	700	689	0.01	3.236% due 21/03/2036	250	287	0.00	Sabadell Consumo FT			
Washington Mutual Asset-Backed Certificates Trust				GAMMA Sociedade de Titularizacao de Creditos S.A.				3.085% due 22/10/2035	8,328	9,542	0.15
4.073% due 25/08/2036	647	607	0.01	2.918% due 25/10/2035	4,004	4,582	0.07	SC Germany S.A., Compartment Consumer			
	52,696	0.81		3.095% due 25/02/2034	2,913	3,343	0.05	2.779% due 14/01/2038	1,399	1,601	0.02
HOME EQUITY SEQUENTIAL				Ginkgo Sales Finance				2.829% due 14/05/2038	6,153	7,054	0.11
JPMorgan Mortgage Acquisition Trust				2.942% due 25/11/2049	1,439	1,649	0.02	2.849% due 15/09/2037	8,896	10,190	0.16
4.043% due 25/03/2047	527	499	0.01	Golden Bar Securitisation SRL				SLM Private Credit Student Loan Trust			
OTHER ABS				3.136% due 20/12/2044	4,162	4,771	0.07	4.166% due 16/12/2041	\$ 484	478	0.01
AlbaCore Euro CLO DAC				3.216% due 22/09/2043	9,586	11,007	0.17	4.256% due 15/06/2039	933	921	0.01
3.194% due 15/07/2035	€ 17,150	19,655	0.30	Goldentree Loan Management U.S. CLO Ltd.				SLM Student Loan Trust			
Anchorage Capital Europe CLO DAC				4.825% due 20/10/2034	\$ 10,000	10,012	0.15	2.565% due 25/10/2039	€ 5,308	5,680	0.09
3.424% due 15/10/2038	6,100	6,988	0.11	Grosvenor Place CLO DAC				St. Paul's CLO DAC			
Arbour CLO DAC				3.383% due 15/08/2039	€ 1,000	1,144	0.02	3.090% due 17/01/2032	4,548	5,204	0.08
3.433% due 15/11/2037	23,500	26,901	0.41	3.444% due 15/01/2039	1,000	1,145	0.02	Symphony CLO Ltd.			
3.453% due 15/08/2038	1,800	2,058	0.03	Harvest CLO DAC				4.725% due 19/04/2034	\$ 1,600	1,601	0.02
3.581% due 15/12/2038	1,000	1,145	0.02	3.464% due 15/10/2038	1,000	1,145	0.02	4.901% due 16/04/2031	97	97	0.00
3.613% due 15/05/2038	5,250	6,014	0.09	Hayfin Emerald CLO DAC				Tikehau CLO DAC			
4.451% due 15/12/2038	2,000	2,295	0.03	3.404% due 22/01/2039	1,000	1,145	0.02	3.404% due 15/10/2038	€ 1,000	1,145	0.02
Arcano Euro CLO DAC				3.449% due 17/11/2037	1,000	1,145	0.02	Toro European CLO DAC			
3.415% due 25/07/2039	500	572	0.01	3.454% due 15/10/2038	1,000	1,144	0.02	3.093% due 15/02/2034	3,710	4,245	0.06
4.215% due 25/07/2039	1,700	1,951	0.03	3.498% due 18/10/2039	8,500	9,726	0.15	3.474% due 15/04/2037	28,900	33,080	0.51
Ares European CLO DAC				Henley CLO DAC				Trinitas CLO Ltd.			
2.984% due 15/10/2031	82	93	0.00	3.165% due 10/06/2034	5,000	5,726	0.09	4.715% due 20/07/2035	\$ 5,600	5,600	0.09
3.234% due 21/10/2034	1,377	1,576	0.02	ICG Euro CLO DAC				4.777% due 25/01/2034	1,162	1,163	0.02
3.512% due 15/07/2037	1,000	1,144	0.02	3.455% due 26/01/2038	9,800	11,216	0.17	4.785% due 20/10/2033	5,933	5,938	0.09
4.004% due 21/10/2034	5,000	5,733	0.09	Indigo Credit Management DAC				4.825% due 20/10/2034	1,800	1,802	0.03
Bain Capital Credit CLO Ltd.				3.404% due 15/07/2038	1,000	1,145	0.02	Trinitas Euro CLO DAC			
4.656% due 23/04/2035	\$ 12,900	12,915	0.20	Invesco Euro CLO DAC				3.414% due 15/07/2039	€ 1,000	1,145	0.02
4.727% due 24/07/2034	5,600	5,603	0.09	3.260% due 30/10/2038	19,100	21,864	0.33	Venture CLO Ltd.			
4.762% due 21/10/2034	5,600	5,607	0.09	3.277% due 15/07/2037	1,000	1,145	0.02	5.195% due 15/01/2032	\$ 168	169	0.00
4.814% due 22/04/2035	11,100	11,110	0.17	3.454% due 22/10/2036	1,000	1,145	0.02	Voya Euro CLO DAC			
Bain Capital Euro CLO DAC				3.904% due 15/04/2033	1,000	1,147	0.02	3.164% due 15/07/2035	€ 15,500	17,732	0.27
3.444% due 22/01/2038	€ 1,800	2,060	0.03	KKR CLO Ltd.				3.174% due 15/10/2034	20,000	22,881	0.35
				4.935% due 15/04/2031	\$ 200	200	0.00				

Schedule of Investments StocksPLUS™ Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Whetstone Park CLO Ltd.				Constellation Energy Corp.				Tampa Electric Co.			
4.745% due 20/01/2035	\$ 900	\$ 901	0.01	4.060% due 07/07/2026	\$ 3,100	\$ 3,097	0.05	4.040% due			
		568,789	8.71	4.110% due 03/08/2026	6,300	6,273	0.10	14/07/2026	\$ 9,400	\$ 9,386	0.14
WHOLE LOAN COLLATERAL				4.110% due 04/08/2026	8,400	8,363	0.13	4.050% due			
Bear Stearns Asset-Backed Securities Trust				4.120% due 05/08/2026	8,400	8,362	0.13	21/07/2026	8,400	8,381	0.13
4.263% due 25/05/2037	1,293	1,231	0.02	CRH America Finance, Inc.				4.060% due			
Curzon Mortgages PLC				4.040% due 04/09/2026	3,400	3,375	0.05	08/07/2026	10,900	10,890	0.17
4.592% due 28/07/2049	£ 12,400	16,464	0.25	eBay, Inc.				4.060% due			
First Franklin Mortgage Loan Trust				4.060% due 25/08/2026	28,800	28,619	0.44	09/07/2026	18,400	18,382	0.28
4.243% due 25/05/2036	\$ 5,181	4,616	0.07	EIDP, Inc.				Telus Corp.			
RAAC Trust				4.060% due 20/07/2026	7,200	7,184	0.11	4.250% due			
5.263% due 25/09/2047	2,448	2,493	0.04	4.180% due 07/07/2026	15,000	14,988	0.23	15/09/2026	3,600	3,566	0.05
Specialty Underwriting & Residential Finance Trust				Enbridge, Inc.				4.260% due			
4.003% due 25/03/2037	4,026	2,074	0.03	4.000% due 17/07/2026	44,500	44,417	0.68	07/10/2026	700	691	0.01
4.263% due 25/06/2037	5,297	3,214	0.05	4.040% due 18/08/2026	87,400	86,922	1.33	4.270% due			
4.738% due 25/12/2035	18	18	0.00	4.040% due 16/09/2026	9,100	9,020	0.14	05/08/2026	2,900	2,887	0.04
		30,110	0.46	Entergy Corp.				4.280% due			
		951,209	14.56	4.050% due 11/09/2026	19,200	19,042	0.29	29/07/2026	10,400	10,364	0.16
SOVEREIGN ISSUES				4.060% due 12/08/2026	4,200	4,180	0.06	4.280% due			
Colombia Government International Bond				4.060% due 18/08/2026	18,200	18,100	0.28	24/09/2026	700	693	0.01
5.375% due 21/01/2029	3,400	3,394	0.05	4.070% due 20/08/2026	16,300	16,207	0.25	4.300% due			
6.125% due 21/01/2031	4,300	4,347	0.07	4.070% due 08/09/2026	10,500	10,417	0.16	02/07/2026	1,300	1,300	0.02
Colombian TES				Equifax Inc.				4.300% due			
2.250% due				4.140% due 30/07/2026	38,200	38,073	0.58	06/07/2026	1,950	1,949	0.03
18/04/2029 (e)	COP 2,778,718	726	0.01	Evergy Missouri West, Inc.				4.380% due			
6.500% due				4.230% due 07/07/2026	700	699	0.01	06/08/2026	22,100	22,002	0.34
22/01/2031 (e)	4,125,774	1,186	0.02	4.230% due 08/07/2026	700	699	0.01	Triton Container International Ltd.			
11.000% due				4.230% due 09/07/2026	1,300	1,299	0.02	4.310% due			
22/08/2029	53,199,800	14,976	0.23	Fidelity National Information Services, Inc.				07/07/2026	2,400	2,398	0.04
Eagle Funding Luxco SARL				4.000% due 07/07/2026	31,100	31,076	0.47	4.310% due			
5.500% due 17/08/2030	\$ 36,150	36,342	0.56	4.020% due 07/07/2026	11,800	11,791	0.18	09/07/2026	6,900	6,893	0.10
Israel Government International Bond				Glencore Funding LLC				4.330% due			
1.500% due 18/01/2027	€ 2,000	2,266	0.04	4.020% due 08/07/2026	300	300	0.00	08/07/2026	1,700	1,698	0.03
5.000% due 30/10/2026	22,900	26,359	0.40	4.020% due 06/08/2026	800	797	0.01			946,160	14.49
Mexico Government International Bond				4.040% due 04/08/2026	600	598	0.01	SHORT-TERM NOTES			
4.150% due 28/03/2027	\$ 2,200	2,199	0.03	4.050% due 10/08/2026	42,400	42,206	0.65	Daiwa Securities Co. Ltd.			
South Africa Government International Bond				4.050% due 11/08/2026	45,200	44,989	0.69	4.090% due			
8.000% due 31/01/2030	ZAR 921,200	56,677	0.87	Haleon UK Capital PLC				18/02/2027	46,000	45,857	0.70
10.500% due				4.100% due 10/07/2026	30,100	30,066	0.46	SOUTH AFRICA TREASURY BILLS			
21/12/2026	14,000	867	0.01	HCA, Inc.				7.046% due			
		149,339	2.29	4.220% due 14/07/2026	13,900	13,877	0.21	27/01/2027 (c)(d)	ZAR 201,400	11,816	0.18
SHORT-TERM INSTRUMENTS				4.220% due 17/07/2026	7,700	7,685	0.12	7.066% due			
COMMERCIAL PAPER				4.220% due 23/07/2026	8,300	8,277	0.13	28/10/2026 (c)(d)	25,100	1,499	0.03
Alimentation Couche-Tard, Inc.				4.270% due 07/08/2026	14,900	14,832	0.23	7.304% due			
4.010% due 14/07/2026	\$ 35,900	35,844	0.55	4.270% due 11/08/2026	13,700	13,630	0.21	19/08/2026 (c)(d)	13,600	823	0.01
4.040% due 13/07/2026	700	699	0.01	4.270% due 12/08/2026	14,900	14,822	0.23	7.305% due			
Autoliv, Inc.				4.270% due 17/08/2026	13,700	13,620	0.21	18/11/2026 (c)(d)	44,400	2,642	0.04
4.070% due 25/08/2026	8,500	8,447	0.13	4.270% due 20/08/2026	1,100	1,093	0.02			16,780	0.26
Boston Scientific Corp.				4.300% due 17/08/2026	1,700	1,690	0.02	Total Short-Term Instruments		1,008,797	15.45
4.000% due 01/07/2026	700	700	0.01	4.300% due 18/08/2026	1,900	1,889	0.03	Total Transferable Securities			
4.010% due 06/07/2026	800	799	0.01	4.330% due 27/07/2026	11,800	11,762	0.18	\$ 7,176,188 109.87			
4.025% due 07/07/2026	2,600	2,598	0.04	4.350% due 09/09/2026	1,100	1,090	0.02	SHARES			
Campbell Soup Co.				NextEra Energy Capital Holdings, Inc.				INVESTMENT FUNDS			
4.270% due 28/09/2026	3,400	3,365	0.05	4.000% due 22/07/2026	44,800	44,691	0.68	COLLECTIVE INVESTMENT SCHEMES			
Clorox Co.				Oglethorpe Power Corp.				PIMCO Select Funds plc -			
4.090% due 07/07/2026	8,300	8,294	0.13	4.030% due 10/07/2026	14,300	14,285	0.22	PIMCO US Dollar			
4.090% due 08/07/2026	4,000	3,997	0.06	4.070% due 27/07/2026	17,000	16,951	0.26	Short-Term Floating			
4.100% due 13/07/2026	8,700	8,688	0.13	Rogers Communications				NAV Fund (f)			
				4.250% due 06/08/2026	39,300	39,135	0.60	9,060,373	90,353	1.38	
				4.260% due 30/07/2026	13,500	13,454	0.21	Total Investment Funds			
				Southern California Edison Co.				\$ 90,353 1.38			
				4.380% due 13/07/2026	18,300	18,274	0.28				
				Spire, Inc.							
				4.030% due 21/07/2026	29,100	29,033	0.44				

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month EURIBOR December Futures	Long	12/2026	1,180	\$ (157)	0.00
3-Month SOFR December Futures	Long	03/2028	3,109	(2,901)	(0.04)
3-Month SONIA Index December Futures	Long	03/2027	849	(379)	(0.01)
30-Day Fed Fund August Futures	Long	08/2026	2,317	70	0.00
Australia Government 3-Year Note September Futures	Long	09/2026	4,643	1,658	0.02

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 10-Year Bond September Futures	Long	09/2026	926	\$ 994	0.01
Australian Dollar Currency September Futures	Short	09/2026	331	426	0.01
British Pound Currency September Futures	Short	09/2026	2,983	1,617	0.02
Canada Government 5-Year Bond September Futures	Short	09/2026	649	(234)	0.00
E-mini S&P 500 Index September Futures	Long	09/2026	12,902	30,567	0.47
Euro Currency September Futures	Short	09/2026	5,647	8,332	0.13
Euro-Schatz September Futures	Long	09/2026	282	26	0.00
U.S. Treasury 2-Year Note September Futures	Long	09/2026	122	22	0.00
U.S. Treasury 5-Year Note September Futures	Long	09/2026	6,263	1,195	0.02
U.S. Treasury 10-Year Note September Futures	Short	09/2026	7,843	(4,802)	(0.07)
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2026	373	(688)	(0.01)
United Kingdom Long Gilt September Futures	Long	09/2026	616	1,751	0.03
				\$ 37,497	0.58
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 37,497	0.58

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Bank of America Corp.	1.000%	20/12/2026	\$ 12,400	\$ (113)	0.00
Deutsche Bank AG	1.000	20/06/2030	€ 10,000	117	0.00
Discovery Global Holdings, Inc.	1.000	20/12/2026	\$ 300	2	0.00
Ford Motor Co.	5.000	20/12/2028	300	(13)	0.00
General Electric Co.	1.000	20/12/2026	3,700	(24)	0.00
				\$ (31)	0.00

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-45 5-Year Index	1.000%	20/12/2030	\$ 9,520	\$ 4	0.00
CDX.IG-46 5-Year Index	1.000	20/06/2031	23,530	88	0.00
				\$ 92	0.00

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	3.500%	18/03/2031	£ 69,640	\$ (789)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2032	\$ 28,900	(446)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.000	19/03/2030	23,130	(472)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	12,300	57	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.325	31/08/2030	273,330	4,863	0.07
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.650	11/09/2027	614,000	1,593	0.02
Pay	1-Day USD-SOFR Compounded-OIS	3.734	31/05/2032	71,500	(690)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2026	252,990	(658)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2027	22,000	(86)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2028	21,900	291	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	47,930	299	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	4,800	(94)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	28,690	42	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2030	83,300	1,985	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2033	9,900	311	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	100,050	2,406	0.04
Pay	1-Day USD-SOFR Compounded-OIS	3.791	31/05/2032	83,700	(552)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	4.000	30/11/2030	152,630	(352)	(0.01)
Receive	3-Month CAD-CAONREPO Compounded-OIS	2.750	17/06/2031	CAD 162,600	(476)	(0.01)
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.000	25/05/2031	57,400	(296)	0.00
Receive	3-Month COP-IBR Compounded-OIS	7.498	28/04/2028	COP 57,903,400	1,110	0.02
Pay	3-Month COP-IBR Compounded-OIS	8.450	28/04/2028	57,903,400	(820)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	8.530	22/08/2029	50,416,200	819	0.01
Receive	3-Month ZAR-JIBAR	8.635	31/01/2030	ZAR 898,800	290	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	€ 16,900	290	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	7,500	69	0.00
Pay	6-Month PLN-WIBOR	4.136	25/07/2029	PLN 153,700	906	0.01
Receive	6-Month PLN-WIBOR	4.930	25/07/2029	56,600	(899)	(0.01)
Receive	6-Month PLN-WIBOR	5.010	25/07/2029	95,900	(700)	(0.01)
					\$ 8,001	0.12
Total Centrally Cleared Financial Derivative Instruments				\$ 8,062	0.12	

Schedule of Investments StocksPLUS™ Fund (Cont.)

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PURCHASED OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC USD versus KRW	KRW 1,400.000	09/07/2026	24,226	\$ 246	\$ 0	0.00
	Put - OTC USD versus KRW	1,400.000	13/07/2026	5,394	37	0	0.00
					\$ 283	\$ 0	0.00

INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BPS	Put - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.250%	09/12/2026	13,300	\$ 6	\$ 22	0.00
DUB	Put - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.650	09/09/2026	917,200	938	4,159	0.06
FAR	Call - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.000	03/08/2026	428,600	383	3	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.250	09/12/2026	1,532,000	699	2,573	0.04
GLM	Call - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.000	28/07/2026	1,275,800	957	5	0.00
	Call - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.000	11/08/2026	446,200	500	6	0.00
MYC	Call - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.000	03/08/2026	509,000	458	4	0.00
	Call - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.000	11/08/2026	489,600	548	6	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.650	09/09/2026	269,400	271	1,222	0.02
							\$ 4,760	\$ 8,000	0.12

WRITTEN OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Put - OTC USD versus KRW	KRW 1,350.000	09/07/2026	24,226	\$ (86)	\$ 0	0.00
	Put - OTC USD versus KRW	1,350.000	13/07/2026	5,394	(12)	0	0.00
					\$ (98)	\$ 0	0.00

(1) Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - BUY PROTECTION⁽¹⁾

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
MYC	South Korea Government International Bond	(1.000)%	20/12/2030	\$ 14,000	\$ (550)	\$ 85	\$ (465)	(0.01)

- (1) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

TOTAL RETURN SWAPS ON INDICES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
CIB	Receive	S&P 500 Total Return Index	14,786	4.570%	\$ 243,311	06/01/2027	\$ 0	\$ 4,525	\$ 4,525	0.07
FAR	Receive	S&P 500 Total Return Index	46,413	4.170	786,020	04/11/2026	0	(10,224)	(10,224)	(0.15)
RBC	Receive	S&P 500 Total Return Index	38,098	4.090	645,203	07/10/2026	0	(8,350)	(8,350)	(0.13)
							\$ 0	\$ (14,049)	\$ (14,049)	(0.21)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 43,642	\$ 31,207	\$ 972	\$ 0	\$ 972	0.02
	07/2026	CNH 3,792	562	3	0	3	0.00
	07/2026	NZD 21,075	12,446	458	0	458	0.01
	07/2026	\$ 402	CAD 572	1	0	1	0.00
	07/2026	10,719	NZD 18,870	68	(53)	15	0.00
	08/2026	CAD 571	\$ 402	0	(1)	(1)	0.00
	08/2026	NZD 17,129	9,687	0	(68)	(68)	0.00
	07/2026	BRL 417	80	0	(1)	(1)	0.00
BOA	07/2026	KRW 439,039	288	5	0	5	0.00
	07/2026	NOK 9,570	968	1	0	1	0.00
	07/2026	SGD 35	27	0	0	0	0.00
	07/2026	\$ 3,142	CNH 21,246	0	(12)	(12)	0.00
	07/2026	1,569	¥ 249,518	0	(33)	(33)	0.00
	07/2026	2,218	NOK 20,607	0	(136)	(136)	0.00
	07/2026	337	PLN 1,271	2	0	2	0.00
	08/2026	ILS 4,612	\$ 1,551	1	0	1	0.00
	08/2026	ZAR 13,163	756	0	(44)	(44)	0.00
	09/2026	COP 16,657,730	4,311	0	(437)	(437)	(0.01)
	09/2026	INR 16,685	176	0	0	0	0.00
	09/2026	MXN 7,195	406	0	(3)	(3)	0.00
	10/2026	ZAR 24,286	1,487	20	0	20	0.00
	01/2027	193,025	11,740	157	0	157	0.00
	07/2026	AUD 6,324	4,358	0	(23)	(23)	0.00
	07/2026	BRL 9,720	1,878	6	(6)	0	0.00
	07/2026	CHF 2,687	3,416	85	0	85	0.00
	07/2026	CNH 17,506	2,587	8	0	8	0.00
BPS	07/2026	£ 366	483	0	(3)	(3)	0.00
	07/2026	IDR 363,300,071	20,273	17	(12)	5	0.00
	07/2026	ILS 6,926	2,350	24	0	24	0.00
	07/2026	INR 676,165	7,040	0	(103)	(103)	0.00
	07/2026	KRW 1,571,863	1,031	15	0	15	0.00
	07/2026	NOK 2,255	229	1	0	1	0.00
	07/2026	THB 93,745	2,858	39	(5)	34	0.00
	07/2026	\$ 448	BRL 2,260	0	(11)	(11)	0.00
	07/2026	61	CZK 1,275	0	(1)	(1)	0.00
	07/2026	6,561	£ 4,897	0	(62)	(62)	0.00
	07/2026	19,677	INR 1,865,664	39	(36)	3	0.00
	07/2026	6,933	¥ 1,107,001	0	(122)	(122)	0.00
	07/2026	4,764	KRW 7,307,054	0	(43)	(43)	0.00
	07/2026	274	TWD 8,633	0	(3)	(3)	0.00
	07/2026	ZAR 83,300	\$ 5,078	3	0	3	0.00
	08/2026	ILS 1,253	420	0	(1)	(1)	0.00
	08/2026	\$ 2,126	BRL 10,828	0	(50)	(50)	0.00
	08/2026	483	£ 366	3	0	3	0.00
	09/2026	IDR 29,202,228	\$ 1,606	0	(13)	(13)	0.00
	09/2026	THB 83,698	2,580	45	0	45	0.00
	09/2026	\$ 10,460	IDR 185,123,693	12	(210)	(198)	0.00
	09/2026	1,242	INR 118,012	0	(4)	(4)	0.00
	09/2026	489	THB 16,033	0	(4)	(4)	0.00
	12/2026	848	IDR 15,432,376	2	0	2	0.00
	07/2026	ILS 8,552	\$ 2,889	18	0	18	0.00
	07/2026	¥ 264,967	1,639	9	0	9	0.00
	07/2026	NZD 30,612	18,103	690	0	690	0.01
	07/2026	ZAR 411,397	25,328	267	0	267	0.00
	08/2026	\$ 1,639	¥ 264,273	0	(9)	(9)	0.00
BRC	12/2026	ZAR 6,673	\$ 379	0	(23)	(23)	0.00
	07/2026	CAD 2,230	1,612	40	0	40	0.00
	07/2026	HUF 7,127	23	0	0	0	0.00
	07/2026	ILS 7,722	2,658	65	0	65	0.00
CBK	07/2026	INR 402,494	4,266	14	0	14	0.00
	07/2026	NOK 11,445	1,234	77	0	77	0.00
	07/2026	\$ 12,793	AUD 18,102	0	(252)	(252)	0.00
	07/2026	3,894	IDR 69,864,373	6	0	6	0.00
	07/2026	4,154	INR 402,494	98	0	98	0.00
	07/2026	524	KRW 791,562	0	(12)	(12)	0.00
	07/2026	4,778	PLN 17,461	0	(133)	(133)	0.00
	07/2026	101	SEK 930	0	(5)	(5)	0.00
	07/2026	98	TWD 3,092	0	(1)	(1)	0.00
	08/2026	ILS 15,092	\$ 5,258	188	0	188	0.00
	08/2026	\$ 1,019	ILS 3,026	0	(2)	(2)	0.00
	09/2026	CLP 27,112,971	\$ 31,231	1,806	0	1,806	0.03
	09/2026	COP 118,787,560	30,846	0	(3,012)	(3,012)	(0.05)
	09/2026	IDR 104,076,662	5,765	0	(4)	(4)	0.00
	09/2026	INR 43,525	453	0	(4)	(4)	0.00
	09/2026	THB 102,643	3,100	1	(10)	(9)	0.00
	09/2026	\$ 2,137	IDR 38,118,534	0	(24)	(24)	0.00
	09/2026	856	MXN 15,320	15	0	15	0.00
DUB	12/2026	1,872	IDR 34,035,854	3	0	3	0.00
	07/2026	IDR 9,355,554	\$ 523	1	0	1	0.00
	07/2026	INR 141,860	1,502	5	0	5	0.00
	07/2026	\$ 66	CZK 1,378	0	(1)	(1)	0.00

Schedule of Investments StocksPLUS™ Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
FAR	07/2026	\$ 1,002	INR 96,698	\$ 17	\$ 0	\$ 17	0.00
	07/2026	646	NOK 6,005	0	(39)	(39)	0.00
	07/2026	4,773	PLN 17,712	0	(62)	(62)	0.00
	07/2026	ZAR 191,302	\$ 11,818	164	0	164	0.00
	09/2026	IDR 89,869,255	4,988	6	0	6	0.00
	09/2026	\$ 1,312	IDR 23,823,065	9	0	9	0.00
	09/2026	1,502	INR 142,822	0	(5)	(5)	0.00
	12/2026	ZAR 8,901	\$ 505	0	(30)	(30)	0.00
	07/2026	CNH 17,415	2,574	9	0	9	0.00
	07/2026	€ 26,110	29,779	0	(73)	(73)	0.00
	07/2026	INR 139,799	1,482	5	0	5	0.00
	07/2026	¥ 10,930,198	67,554	301	0	301	0.01
	07/2026	PLN 4,965	1,360	39	0	39	0.00
	07/2026	SEK 554	57	0	0	0	0.00
	07/2026	SGD 61,561	48,254	660	0	660	0.01
	07/2026	\$ 6,925	CNH 47,103	14	0	14	0.00
	07/2026	1,465	INR 139,799	12	0	12	0.00
	07/2026	4,794	¥ 761,740	0	(107)	(107)	0.00
	07/2026	13,568	PLN 49,974	0	(273)	(273)	0.00
	07/2026	ZAR 272,529	\$ 16,514	0	(87)	(87)	0.00
	08/2026	CNH 47,000	6,925	0	(14)	(14)	0.00
	08/2026	ILS 9,366	3,271	125	0	125	0.00
	08/2026	\$ 29,819	€ 26,110	73	0	73	0.00
	08/2026	67,554	¥ 10,901,595	0	(303)	(303)	0.00
	08/2026	57	SEK 553	0	0	0	0.00
	09/2026	35,633	BRL 183,209	0	(762)	(762)	(0.01)
	09/2026	716	INR 68,594	4	0	4	0.00
	09/2026	695	MXN 12,274	3	0	3	0.00
GLM	07/2026	KRW 1,496,559	\$ 969	3	0	3	0.00
	07/2026	\$ 4,283	BRL 22,975	159	(3)	156	0.00
	07/2026	38,665	CAD 55,021	116	0	116	0.00
	07/2026	3,771	IDR 67,610,928	11	0	11	0.00
	07/2026	969	KRW 1,496,346	0	(3)	(3)	0.00
	07/2026	ZAR 13,372	\$ 810	0	(5)	(5)	0.00
	08/2026	CAD 54,943	38,665	0	(116)	(116)	0.00
	08/2026	\$ 3,457	BRL 17,667	0	(70)	(70)	0.00
	08/2026	985	INR 94,487	9	0	9	0.00
	09/2026	IDR 68,006,865	\$ 3,771	1	0	1	0.00
	09/2026	MXN 8,536	488	3	0	3	0.00
	09/2026	THB 234,827	7,277	163	0	163	0.00
	09/2026	\$ 4,603	BRL 23,695	0	(93)	(93)	0.00
	09/2026	6,119	IDR 109,866,550	12	(41)	(29)	0.00
	09/2026	3,998	INR 384,457	37	0	37	0.00
	09/2026	1,434	MXN 24,994	0	(13)	(13)	0.00
JPM	07/2026	AUD 183,227	\$ 130,615	3,676	0	3,676	0.06
	07/2026	BRL 19,086	3,709	21	0	21	0.00
	07/2026	ILS 21,853	7,319	0	(17)	(17)	0.00
	07/2026	INR 67,425	715	2	0	2	0.00
	07/2026	KRW 462,446	299	0	0	0	0.00
	07/2026	NOK 13,205	1,334	0	0	0	0.00
	07/2026	NZD 2,397	1,416	53	0	53	0.00
	07/2026	PLN 12,679	3,480	107	0	107	0.00
	07/2026	\$ 88	HUF 26,853	0	(2)	(2)	0.00
	07/2026	568	IDR 10,215,934	2	0	2	0.00
	07/2026	714	INR 67,425	0	(2)	(2)	0.00
	07/2026	450	KRW 691,490	0	(4)	(4)	0.00
	07/2026	1,305	NZD 2,314	11	0	11	0.00
	07/2026	279	PLN 1,053	1	0	1	0.00
	07/2026	2,056	THB 68,731	13	0	13	0.00
	08/2026	ILS 27,736	\$ 9,566	249	0	249	0.00
	08/2026	\$ 1,334	NOK 13,210	0	0	0	0.00
	09/2026	IDR 10,615,056	\$ 588	0	(1)	(1)	0.00
	09/2026	INR 283,127	2,970	2	(3)	(1)	0.00
	09/2026	MXN 18,031	1,022	1	(4)	(3)	0.00
	09/2026	THB 190,187	5,823	83	(21)	62	0.00
	09/2026	\$ 1,911	INR 182,278	0	0	0	0.00
	09/2026	4,258	MXN 74,357	0	(30)	(30)	0.00
	10/2026	3,709	BRL 19,506	0	(21)	(21)	0.00
	11/2026	ZAR 42,506	\$ 2,425	0	(140)	(140)	0.00
MBC	12/2026	\$ 43,299	MXN 759,664	0	(407)	(407)	(0.01)
	07/2026	AUD 14,431	\$ 9,965	18	(51)	(33)	0.00
	07/2026	CHF 24,934	31,651	766	(26)	740	0.01
	07/2026	IDR 929,850	52	0	0	0	0.00
	07/2026	INR 142,421	1,508	5	0	5	0.00
	07/2026	KRW 7,556,936	4,985	104	0	104	0.00
	07/2026	NOK 4,345	438	0	(1)	(1)	0.00
	07/2026	SEK 338	35	0	0	0	0.00
	07/2026	\$ 87,290	AUD 126,348	342	(98)	244	0.00
	07/2026	2,325	INR 224,133	39	0	39	0.00
	07/2026	35,916	¥ 5,739,359	0	(603)	(603)	(0.01)
	07/2026	1,539	NOK 14,270	0	(97)	(97)	0.00
	07/2026	1,823	NZD 3,230	15	0	15	0.00
	08/2026	AUD 120,572	\$ 83,143	0	(341)	(341)	(0.01)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	08/2026	ILS 506	\$ 169	\$ 0	\$ (1)	\$ (1)	0.00
	08/2026	\$ 179	NOK 1,781	1	0	1	0.00
	08/2026	35	SEK 338	0	0	0	0.00
	09/2026	MXN 1,765	\$ 100	0	0	0	0.00
	09/2026	THB 58,984	1,767	0	(20)	(20)	0.00
	09/2026	\$ 6,308	INR 603,452	30	(8)	22	0.00
MYI	07/2026	€ 130	\$ 149	0	0	0	0.00
	07/2026	\$ 2,774	AUD 3,939	0	(46)	(46)	0.00
NSL	07/2026	£ 75	\$ 99	0	(1)	(1)	0.00
	07/2026	\$ 3,510	IDR 62,582,085	0	(10)	(10)	0.00
	07/2026	2,351	INR 226,216	36	0	36	0.00
	08/2026	99	£ 75	1	0	1	0.00
	09/2026	IDR 62,933,058	\$ 3,510	21	0	21	0.00
	09/2026	\$ 1,308	IDR 23,272,199	0	(18)	(18)	0.00
RYL	07/2026	1,000	£ 757	4	0	4	0.00
SCX	07/2026	1,320	IDR 23,695,368	2	0	2	0.00
	07/2026	3,095	INR 296,627	36	0	36	0.00
	08/2026	2,449	234,690	20	0	20	0.00
	09/2026	IDR 70,690,423	\$ 3,916	0	(3)	(3)	0.00
	09/2026	THB 83,507	2,586	57	0	57	0.00
	09/2026	\$ 3,334	IDR 59,856,240	4	(21)	(17)	0.00
SOG	07/2026	CAD 757	\$ 548	15	0	15	0.00
	07/2026	CNH 29,633	4,381	15	0	15	0.00
	07/2026	£ 8,692	11,482	0	(54)	(54)	0.00
	07/2026	SGD 91	70	0	0	0	0.00
	07/2026	\$ 68,472	AUD 99,235	278	0	278	0.00
	07/2026	807	CHF 653	2	0	2	0.00
	07/2026	30,481	€ 26,129	0	(607)	(607)	(0.01)
	07/2026	21,008	¥ 3,337,531	0	(473)	(473)	(0.01)
	07/2026	47,634	SGD 61,686	57	0	57	0.00
	08/2026	AUD 99,235	\$ 68,428	0	(282)	(282)	0.00
	08/2026	CHF 651	807	0	(2)	(2)	0.00
	08/2026	SGD 61,547	47,634	0	(60)	(60)	0.00
	08/2026	\$ 11,481	£ 8,692	54	0	54	0.00
	08/2026	70	SGD 90	0	0	0	0.00
SSB	07/2026	CAD 53,571	\$ 38,850	1,090	0	1,090	0.02
	07/2026	CHF 936	1,190	30	0	30	0.00
	07/2026	\$ 355	CAD 503	0	0	0	0.00
	08/2026	CAD 503	\$ 355	0	0	0	0.00
	08/2026	\$ 14,540	COP 55,460,020	1,374	0	1,374	0.02
UAG	07/2026	5,699	£ 4,240	0	(71)	(71)	0.00
	07/2026	4,859	PLN 17,756	0	(135)	(135)	0.00
	09/2026	MXN 7,472	\$ 426	1	0	1	0.00
	09/2026	THB 11,337	345	2	0	2	0.00
	09/2026	\$ 31,452	CLP 27,991,307	0	(1,073)	(1,073)	(0.02)
WST	07/2026	34,561	CHF 27,904	32	0	32	0.00
	08/2026	CHF 27,804	\$ 34,561	0	(32)	(32)	0.00
				\$ 15,917	\$ (11,877)	\$ 4,040	0.06

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 433	€ 372	\$ 0	\$ (8)	\$ (8)	0.00
BPS	07/2026	106,877	91,787	12	(1,949)	(1,937)	(0.03)
CBK	07/2026	14,605	12,522	0	(288)	(288)	(0.01)
FAR	07/2026	€ 89,841	\$ 102,464	0	(252)	(252)	0.00
	08/2026	\$ 102,602	€ 89,841	251	0	251	0.00
MBC	07/2026	€ 90,783	\$ 103,136	16	(672)	(656)	(0.01)
	07/2026	\$ 5,588	€ 4,844	0	(50)	(50)	0.00
	08/2026	102,008	89,690	672	0	672	0.01
SCX	07/2026	86,609	74,443	0	(1,498)	(1,498)	(0.02)
SOG	07/2026	€ 89,871	\$ 102,229	0	(520)	(520)	(0.01)
	07/2026	\$ 104,290	€ 89,401	0	(2,078)	(2,078)	(0.03)
	08/2026	102,368	89,871	519	0	519	0.01
SSB	07/2026	€ 2,873	\$ 3,276	0	(9)	(9)	0.00
	08/2026	\$ 3,280	€ 2,873	9	0	9	0.00
				\$ 1,479	\$ (7,324)	\$ (5,845)	(0.09)
Total OTC Financial Derivative Instruments						\$ (8,319)	(0.13)

Schedule of Investments StocksPLUS™ Fund (Cont.)

SECURITIES SOLD SHORT

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA			
4.000% due 01/07/2056	\$ 20	\$ (19)	0.00
4.000% due 01/09/2056	51,000	(47,629)	(0.73)
4.500% due 01/08/2056	83,800	(80,216)	(1.23)
5.000% due 01/07/2056	37,870	(37,216)	(0.57)
5.500% due 01/09/2056 (g)	57,122	(57,184)	(0.87)
Total Securities Sold Short		\$ (222,264)	(3.40)
Total Investments		\$ 7,081,517	108.42
Other Current Assets & Liabilities		\$ (549,675)	(8.42)
Net Assets		\$ 6,531,842	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

(a) Security is an Interest Only ("IO") or IO Strip.

(b) When-issued security.

(c) Zero coupon security.

(d) Coupon represents a yield to maturity.

(e) Principal amount of security is adjusted for inflation.

(f) Affiliated to the Fund.

(g) Securities sold short as at 30 June 2026 are covered by long portfolio investments in transferable securities and money market instruments.

(h) Restricted Securities (31 December 2025: Nil):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Hardwood Funding LLC	4.360%	08/06/2029	16/01/2026	\$ 4,700	\$ 4,612	0.07

(i) Securities with an aggregate fair value of \$114,264 (31 December 2025: \$Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$413,383 (31 December 2025: \$137,431) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$38,010 (31 December 2025: \$12,660) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 7,140,295	\$ 35,893	\$ 7,176,188
Investment Funds	90,353	0	0	90,353
Financial Derivative Instruments ⁽³⁾	34,226	(7,362)	10,376	37,240
Securities Sold Short	0	(222,264)	0	(222,264)
Totals	\$ 124,579	\$ 6,910,669	\$ 46,269	\$ 7,081,517

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 6,853,120	\$ 30,208	\$ 6,883,328
Investment Funds	565,679	0	0	565,679
Repurchase Agreements	0	85,000	0	85,000
Financial Derivative Instruments ⁽³⁾	(6,616)	(26,557)	0	(33,173)
Securities Sold Short	0	(225,793)	0	(225,793)
Totals	\$ 559,063	\$ 6,685,770	\$ 30,208	\$ 7,275,041

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOS	3.770%	18/06/2026	02/07/2026	\$ (29,337)	\$ (29,376)	(0.45)
JPS	3.740	24/06/2026	15/07/2026	(83,841)	(83,902)	(1.28)
Total Reverse Repurchase Agreements					\$ (113,278)	(1.73)

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ 1,380	\$ (1,510)	\$ (130)	\$ 57	\$ (150)	\$ (93)
BOA	(488)	340	(148)	2,238	(2,260)	(22)
BPS	(2,328)	2,380	52	11	290	301
BRC	952	(1,180)	(228)	916	(1,060)	(144)
CBK	(1,434)	1,620	186	(770)	1,000	230
CIB	4,525	(2,590)	1,935	N/A	N/A	N/A
DUB	4,224	(3,810)	414	1,083	(1,040)	43
FAR	(8,023)	14,390	6,367	(18,379)	8,200	(10,179)
GLM	181	(310)	(129)	(45)	140	95
GST	N/A	N/A	N/A	(854)	(840)	(1,694)
IND	N/A	N/A	N/A	98	0	98
JPM	3,569	(4,270)	(701)	(1,098)	(3,630)	(4,728)
MBC	40	(260)	(220)	516	(600)	(84)
MYC	767	(840)	(73)	(323)	320	(3)
MYI	(46)	0	(46)	7	(3)	4
NSL	29	0	29	118	0	118
RBC	(8,350)	13,370	5,020	(8,973)	(10,460)	(19,433)
RYL	4	0	4	N/A	N/A	N/A
SCX	(1,403)	1,490	87	100	(280)	(180)
SOG	(3,136)	3,130	(6)	1,865	(1,930)	(65)
SSB	2,494	(2,680)	(186)	409	(230)	179
TOR	N/A	N/A	N/A	(5,073)	850	(4,223)
UAG	(1,276)	1,290	14	(1,988)	1,860	(128)
WST	N/A	N/A	N/A	43	0	43

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	21.36	19.31
Transferable securities dealt in on another regulated market*	40.26	41.53
Other transferable securities	1.37	2.29
Investment funds	0.79	5.19
Repurchase agreements	N/A	0.78
Financial derivative instruments dealt in on a regulated market	0.41	0.05
Centrally cleared financial derivative instruments	0.14	0.08
OTC financial derivative instruments	0.26	0.18
Other assets	35.41	30.59
Total Assets	100.00	100.00

* As per the list of markets, set out in appendix 1 to the Prospectus, which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Loan Participations and Assignments	0.47	0.14
Corporate Bonds & Notes	31.99	24.49
U.S. Government Agencies	34.09	44.82
U.S. Treasury Obligations	1.89	1.99
Non-Agency Mortgage-Backed Securities	9.13	8.61
Asset-Backed Securities	14.56	17.88
Sovereign Issues	2.29	3.48
Short-Term Instruments	15.45	10.15
Investment Funds	1.38	9.17
Repurchase Agreements	N/A	1.38
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.58	(0.08)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.00	N/A
Interest Rate Swaps	0.12	0.03

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.00	0.00
Interest Rate Swaptions	0.12	0.03
Written Options		
Foreign Currency Options	0.00	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	(0.01)	(0.01)
Credit Default Swaps on Credit Indices — Sell Protection	N/A	0.14
Total Return Swaps on Indices	(0.21)	(0.58)
Forward Foreign Currency Contracts	0.06	(0.13)
Hedged Forward Foreign Currency Contracts	(0.09)	0.06
Securities Sold Short	(3.40)	(3.66)
Other Current Assets & Liabilities	(8.42)	(17.91)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES											
CORPORATE BONDS & NOTES								South Africa Government International Bond			
BANKING & FINANCE								6.250% due 31/03/2036 ZAR 1,720 \$ 90 0.68			
Avolon Holdings Funding Ltd.								7.000% due 28/02/2031 2,230 131 0.98			
2.528% due 18/11/2027 \$ 19 \$ 19 0.14								8.000% due 31/01/2030 0 0 0.00			
INDUSTRIALS								8.250% due 31/03/2032 300 19 0.14			
Beignet Investor LLC								8.500% due 31/01/2037 200 12 0.09			
6.581% due 30/05/2049 55 56 0.42								8.875% due 28/02/2035 1,000 63 0.47			
Petroleos Mexicanos								Turkey Government International Bond			
6.350% due 12/02/2048 10 8 0.06								40.305% due 06/09/2028 TRY 1,100 24 0.18			
								1,102 8.25			
UTILITIES								SHORT-TERM INSTRUMENTS			
Southern California Edison Co.								SHORT-TERM NOTES			
2.950% due 01/02/2051 100 60 0.45								Federal Home Loan Bank			
Total Corporate Bonds & Notes 143 1.07								3.530% due			
								04/09/2026 (a)(b) \$ 100 99 0.75			
								3.610% due			
								26/08/2026 (a)(b) 300 298 2.23			
								397 2.98			
U.S. GOVERNMENT AGENCIES				ASSET-BACKED SECURITIES				NIGERIA TREASURY BILLS			
				AUTOMOBILE ABS OTHER				20.537% due			
Fannie Mae								14/01/2027 (a)(b) NGN 13,700 9 0.07			
3.992% due 25/08/2035 22 21 0.16								20.607% due			
4.600% due 01/05/2030 550 553 4.14								21/01/2027 (a)(b) 24,000 16 0.12			
Freddie Mac								20.677% due			
4.007% due 15/08/2035 23 23 0.17								28/01/2027 (a)(b) 10,000 6 0.04			
4.728% due 25/11/2054 -								31 0.23			
25/07/2055 1,239 1,242 9.29											
4.944% due 25/02/2045 29 29 0.22								U.S. TREASURY BILLS			
Ginnie Mae, TBA								3.670% due			
3.500% due 01/07/2056 400 359 2.68								15/09/2026 (a)(b) \$ 100 99 0.74			
4.000% due 01/07/2056 370 344 2.57								3.678% due			
4.500% due 01/07/2056 170 163 1.22								11/08/2026 (a)(b) 100 100 0.74			
5.000% due 01/07/2056 160 158 1.18								3.685% due			
5.500% due 01/08/2056 160 161 1.20								21/07/2026 (a)(b) 100 100 0.75			
6.000% due 01/09/2056 160 163 1.22								299 2.23			
Uniform Mortgage-Backed Security								Total Short-Term Instruments 727 5.44			
4.000% due 01/09/2053 -								Total Transferable Securities \$ 15,401 115.20			
01/10/2053 267 250 1.87								SHARES			
5.000% due 01/07/2053 237 235 1.76								INVESTMENT FUNDS			
5.500% due 01/08/2053 -								COLLECTIVE INVESTMENT SCHEMES			
01/11/2054 496 499 3.73								PIMCO Select Funds plc -			
Uniform Mortgage-Backed Security, TBA								PIMCO US Dollar Short-			
3.000% due 01/08/2056 50 44 0.33								Term Floating NAV Fund (d) 84,193 839 6.28			
4.000% due 01/07/2056 380 355 2.66								EXCHANGE-TRADED FUNDS			
4.500% due 01/07/2056 140 134 1.00								PIMCO ETFs plc - PIMCO			
5.000% due 01/07/2056 -								US Dollar Short Maturity			
01/08/2056 2,050 2,014 15.06								UCITS ETF (d) 3,800 382 2.85			
5.500% due 01/07/2056 430 431 3.22								Total Investment Funds \$ 1,221 9.13			
6.000% due 01/07/2041 -											
01/08/2056 2,470 2,521 18.86											
6.500% due 01/08/2056 1,480 1,529 11.44											
11,228 83.98											
U.S. TREASURY OBLIGATIONS				OTHER ABS							
				Marzio Finance SRL							
U.S. Treasury Bonds				2.751% due 28/09/2049 € 62 71 0.53							
4.625% due 15/05/2044 150 145 1.09				Ocean Trails CLO							
				4.973% due 15/10/2034 \$ 300 301 2.25							
				Providus CLO DAC							
				3.364% due 15/10/2038 € 300 344 2.57							
				716 5.35							
				1,382 10.33							
NON-AGENCY MORTGAGE-BACKED SECURITIES				SOVEREIGN ISSUES							
				Colombian TES							
American Home Mortgage Assets Trust				2.250% due 18/04/2029 (c) COP 41,473 11 0.08							
4.664% due 25/11/2046 235 53 0.40				7.250% due 18/10/2034 72,900 16 0.12							
Banc of America Alternative Loan Trust				11.000% due 22/08/2029 437,700 123 0.92							
6.000% due 25/03/2021 8 6 0.04				11.750% due 24/01/2035 494,300 141 1.06							
Banc of America Mortgage Trust				12.750% due 28/11/2040 118,600 36 0.27							
5.739% due 25/06/2034 3 2 0.02				13.250% due 09/02/2033 102,600 31 0.23							
Bear Stearns Adjustable Rate Mortgage Trust				Japan Government International Bond							
5.307% due 25/05/2037 8 7 0.05				2.400% due 20/03/2055 ¥ 6,000 27 0.20							
Chase Mortgage Finance Trust				Peru Government International Bond							
4.763% due 25/07/2037 1 1 0.01				5.400% due 12/08/2034 PEN 108 31 0.23							
Countrywide Alternative Loan Trust				6.150% due 12/08/2032 800 254 1.90							
4.744% due 25/12/2035 16 15 0.11				6.950% due 12/08/2031 81 27 0.20							
5.500% due 25/11/2035 10 7 0.05				7.300% due 12/08/2033 200 66 0.50							
5.915% due 25/11/2035 27 12 0.09											
Countrywide Home Loan Mortgage Pass-Through Trust											
4.223% due 25/05/2035 54 48 0.36											

Schedule of Investments PIMCO StocksPLUS™ AR Fund (Cont.)

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BPS	3.690%	30/06/2026	01/07/2026	\$ 800	U.S. Treasury Inflation Protected Securities 1.875% due 15/07/2035	\$ (812)	\$ 800	\$ 800	5.98
	3.700	30/06/2026	01/07/2026	2,500	Ginnie Mae 4.000% due 20/01/2049	(2,723)	2,500	2,500	18.70
Total Repurchase Agreements						\$ (3,535)	\$ 3,300	\$ 3,300	24.68

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SONIA Index March Futures	Long	06/2027	3	\$ 5	0.03
Australia Government 10-Year Bond September Futures	Long	09/2026	2	2	0.02
E-mini S&P 500 Index September Futures	Long	09/2026	32	75	0.56
Euro-BTP Italy Government Bond September Futures	Long	09/2026	1	1	0.01
Euro-Bund 10-Year Bond September Futures	Long	09/2026	1	2	0.01
Euro-OAT France Government 10-Year Bond September Futures	Short	09/2026	6	(3)	(0.02)
U.S. Treasury 2-Year Note September Futures	Short	09/2026	3	1	0.01
U.S. Treasury 5-Year Note September Futures	Long	09/2026	15	(1)	(0.01)
U.S. Treasury 10-Year Note September Futures	Long	09/2026	18	10	0.08
U.S. Treasury 10-Year Note September Futures	Short	09/2026	3	(6)	(0.05)
U.S. Treasury 30-Year Bond September Futures	Long	09/2026	1	2	0.02
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2026	3	3	0.02
				\$ 91	0.68
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 91	0.68

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Bank of America Corp.	1.000%	20/12/2026	\$ 100	\$ (1)	(0.01)

CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION⁽²⁾

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-45 5-Year Index	(1.000)%	20/12/2030	\$ 200	\$ 0	0.00

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-46 5-Year Index	5.000%	20/06/2031	\$ 198	\$ 9	0.07
CDX.IG-46 5-Year Index	1.000	20/06/2031	1,370	1	0.01
				\$ 10	0.08

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	3.750%	17/09/2030	£ 800	\$ (9)	(0.07)
Pay	1-Day GBP-SONIO Compounded-OIS	4.000	17/09/2035	100	0	0.00
Receive	1-Day GBP-SONIO Compounded-OIS	4.500	17/09/2055	50	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	0.740	15/02/2027	\$ 100	9	0.07
Receive	1-Day USD-SOFR Compounded-OIS	1.000	16/12/2027	300	(23)	(0.18)
Receive	1-Day USD-SOFR Compounded-OIS	1.250	17/06/2030	100	(7)	(0.05)
Receive	1-Day USD-SOFR Compounded-OIS	1.250	16/06/2051	100	2	0.02
Receive	1-Day USD-SOFR Compounded-OIS	1.277	21/07/2031	200	(13)	(0.09)
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2032	700	(32)	(0.25)
Receive	1-Day USD-SOFR Compounded-OIS	2.750	21/06/2053	100	5	0.04

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.000%	16/09/2028	\$ 70	\$ 0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.000	19/03/2030	940	(15)	(0.11)
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2030	60	(2)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	150	(3)	(0.03)
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.150	25/08/2028	4,370	(4)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	160	(4)	(0.03)
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.250	16/09/2031	170	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2032	300	(3)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	3.435	05/11/2034	10	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	17/12/2027	1,950	(27)	(0.20)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	200	(2)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	18/12/2054	325	33	0.25
Receive	1-Day USD-SOFR Compounded-OIS	3.500	17/09/2055	120	4	0.03
Pay	1-Day USD-SOFR Compounded-OIS	3.560	30/04/2033	200	(3)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	3.600	04/06/2033	200	(3)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	3.646	17/04/2033	100	(1)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.650	31/05/2028	300	2	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.655	31/05/2028	200	1	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.662	31/05/2028	230	2	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.674	29/04/2033	200	(2)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.700	20/02/2049	125	8	0.06
Pay	1-Day USD-SOFR Compounded-OIS	3.721	01/04/2033	200	(1)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.742	26/03/2033	200	(1)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2030	670	17	0.13
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2030	210	(5)	(0.04)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2031	110	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2032	60	1	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	150	3	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2035	880	16	0.12
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2035	30	1	0.01
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.750	16/09/2036	150	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2055	10	(1)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.783	23/06/2033	200	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.850	08/01/2035	100	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.982	30/09/2026	400	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	26/02/2035	50	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.000	18/03/2056	40	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.046	15/11/2052	110	(3)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	4.054	15/11/2052	120	(3)	(0.02)
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	4.110	25/08/2057	150	6	0.04
Pay	1-Year BRL-CDI	12.810	02/01/2029	BRL 600	(3)	(0.02)
Pay	1-Year BRL-CDI	12.975	02/01/2029	800	(4)	(0.03)
Pay	1-Year BRL-CDI	12.985	02/01/2031	880	(1)	(0.01)
Pay	1-Year BRL-CDI	13.245	02/01/2029	900	(4)	(0.03)
Pay	1-Year BRL-CDI	13.291	02/01/2029	300	(1)	(0.01)
Pay	1-Year BRL-CDI	13.927	04/01/2027	600	(1)	(0.01)
Receive	1-Year BRL-CDI	14.210	02/01/2031	900	(1)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	8.590	22/08/2029	COP 159,200	3	0.02
Receive	3-Month COP-IBR Compounded-OIS	8.933	22/08/2029	157,500	2	0.02
Pay	6-Month AUD-BBR-BBSW	4.500	20/09/2033	AUD 200	2	0.01
Pay	6-Month AUD-BBR-BBSW	4.500	18/06/2035	200	(7)	(0.05)
Pay ⁽⁴⁾	6-Month CZK-PRIBOR	4.530	31/12/2035	CZK 500	0	0.00
Receive	6-Month EUR-EURIBOR	2.710	06/08/2034	€ 100	0	0.00
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	1,040	10	0.07
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	450	(3)	(0.02)
Receive ⁽⁴⁾	6-Month PLN-WIBOR	4.730	31/12/2035	PLN 100	0	0.00
Receive	CPURNSA	2.453	20/07/2052	\$ 60	0	0.00
Receive	CPURNSA	2.480	29/10/2035	200	0	0.00
Receive	CPURNSA	2.503	25/03/2030	200	1	0.01
Receive	CPURNSA	2.515	29/10/2030	100	1	0.00
Receive	CPURNSA	2.520	27/03/2030	200	1	0.01
Receive	CPURNSA	2.598	28/09/2032	200	1	0.01
					\$ (62)	(0.47)
Total Centrally Cleared Financial Derivative Instruments					\$ (53)	(0.40)

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (4) This instrument has a forward starting effective date.

Schedule of Investments PIMCO StocksPLUS™ AR Fund (Cont.)

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PURCHASED OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description		Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC USD versus KRW	KRW	1,400.000	09/07/2026	25	\$ 0	\$ 0	0.00
	Put - OTC USD versus KRW		1,400.000	13/07/2026	15	0	0	0.00
	Put - OTC USD versus ZAR	ZAR	18.000	19/08/2026	60	3	6	0.04
JPM	Put - OTC USD versus KRW	KRW	1,400.000	04/09/2026	20	0	0	0.00
						\$ 3	\$ 6	0.04

INTEREST RATE SWAPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.093%	04/01/2027	1,300	\$ 1	\$ 3	0.02
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Receive	5.000	11/06/2027	1,100	1	1	0.01
	Put - OTC 7-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.063	06/07/2026	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.115	28/05/2027	300	1	1	0.01
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.188	07/06/2027	300	1	1	0.01
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.840	06/08/2026	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.394	28/08/2026	400	2	1	0.01
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.693	27/08/2035	100	9	8	0.06
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.693	27/08/2035	100	9	8	0.06
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.750	04/09/2026	300	0	0	0.00
BPS	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.750	19/10/2026	300	1	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.750	23/10/2026	200	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.300	28/05/2027	200	1	1	0.01
	Call - OTC 30-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.110	23/08/2027	100	8	5	0.04
BRC	Put - OTC 30-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.110	23/08/2027	100	8	6	0.04
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.163	23/08/2027	7,700	39	12	0.09
DUB	Put - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.163	23/08/2027	7,700	39	68	0.51
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.158	01/06/2027	400	1	1	0.01
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.161	01/06/2027	400	1	2	0.01
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.628	20/08/2035	200	17	16	0.12
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.628	21/08/2035	100	9	8	0.06
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.750	09/10/2026	400	1	1	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Receive	5.000	11/06/2027	1,000	1	1	0.01
	Put - OTC 7-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.206	04/09/2026	100	0	0	0.00
	Put - OTC 7-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.216	06/08/2026	100	1	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.394	28/08/2026	400	2	1	0.01
GLM	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.525	06/08/2026	700	4	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.750	07/12/2026	300	1	1	0.01
	Call - OTC 30-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.110	23/08/2027	300	24	14	0.11
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.110	23/08/2027	400	32	24	0.18
	Put - OTC 7-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.750	03/08/2026	400	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.485	31/07/2035	200	18	15	0.12
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.485	31/07/2035	200	18	16	0.12
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.296	04/02/2028	100	7	7	0.05
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.296	04/02/2028	100	7	6	0.04
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.857	07/10/2026	1,400	1	5	0.03
JPM	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.082	04/01/2027	1,400	1	4	0.03
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.141	30/12/2026	1,400	1	3	0.02
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.819	06/08/2026	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.303	08/07/2026	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.373	10/08/2026	200	1	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.075	28/05/2027	400	1	1	0.01
							\$ 269	\$ 241	1.81

WRITTEN OPTIONS

CREDIT DEFAULT SWAPTIONS ON CREDIT INDICES

Counterparty	Description	Buy/Sell Protection	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
GST	Call - OTC CDX.IG-46 5-Year Index	Buy	0.500%	15/07/2026	200	\$ 0	\$ 0	0.00
	Call - OTC CDX.IG-46 5-Year Index	Buy	0.525	19/08/2026	400	0	(1)	(0.01)
	Put - OTC CDX.IG-46 5-Year Index	Sell	0.600	15/07/2026	200	0	0	0.00
	Put - OTC CDX.IG-46 5-Year Index	Sell	0.650	19/08/2026	400	(1)	0	0.00
RBC	Put - OTC CDX.IG-46 5-Year Index	Sell	0.525	19/08/2026	100	0	0	0.00
	Put - OTC CDX.IG-46 5-Year Index	Sell	0.550	19/08/2026	100	0	0	0.00
	Put - OTC CDX.IG-46 5-Year Index	Sell	0.600	19/08/2026	500	(1)	0	0.00
	Put - OTC CDX.IG-46 5-Year Index	Sell	0.700	15/07/2026	200	0	0	0.00
						\$ (2)	\$ (1)	(0.01)

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Put - OTC USD versus KRW	KRW 1,350.000	09/07/2026	25	\$ 0	\$ 0	0.00
	Put - OTC USD versus KRW	1,350.000	13/07/2026	15	0	0	0.00
	Put - OTC USD versus ZAR	ZAR 17.000	19/08/2026	110	(2)	(5)	(0.03)
JPM	Put - OTC USD versus KRW	KRW 1,350.000	04/09/2026	20	0	0	0.00
UAG	Call - OTC EUR versus HUF	HUF 375.000	10/11/2026	30	(1)	0	0.00
					\$ (3)	\$ (5)	(0.03)

INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
CKL	Call - OTC 10-Year Interest Rate Swap	6-Month GBP-SONIA	Receive	4.280%	28/08/2026	200	\$ (2)	\$ (1)	(0.01)
JPM	Call - OTC 10-Year Interest Rate Swap	6-Month GBP-SONIA	Receive	4.280	28/08/2026	100	(1)	(1)	(0.01)
MYC	Call - OTC 7-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.877	10/08/2026	200	(1)	(1)	(0.01)
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.903	08/07/2026	200	0	0	0.00
							\$ (4)	\$ (3)	(0.03)

OPTIONS ON SECURITIES

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Put - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/08/2056	\$ 100.625	06/08/2026	100	\$ (1)	\$ 0	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/09/2056	101.031	04/09/2026	100	0	0	0.00
GSC	Call - OTC Uniform Mortgage-Backed Security, TBA 4.000% due 01/07/2056	93.969	06/07/2026	100	0	0	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 4.000% due 01/08/2056	95.188	06/08/2026	100	0	0	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 4.000% due 01/08/2056	95.383	06/08/2026	100	0	0	0.00
JPM	Put - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/09/2056	101.000	04/09/2026	200	0	(1)	(0.01)
	Call - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/09/2056	101.469	08/09/2026	100	(1)	(1)	(0.01)
	Put - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/09/2056	101.469	08/09/2026	100	(1)	0	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 6.500% due 01/08/2056	103.344	06/08/2026	100	0	0	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 6.500% due 01/08/2056	103.344	06/08/2026	100	0	0	0.00
MSC	Put - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/08/2056	101.000	06/08/2026	100	0	0	0.00
SAL	Put - OTC Uniform Mortgage-Backed Security, TBA 4.000% due 01/08/2056	89.641	06/08/2026	700	(4)	0	0.00
					\$ (7)	\$ (2)	(0.02)

⁽¹⁾ Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BPS	iTraxx Crossover 44 5-Year 35-100% Index	5.000%	20/12/2030	€ 70	\$ 16	\$ (1)	\$ 15	0.11
CBK	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	70	16	(1)	15	0.11
JPM	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	140	33	(3)	30	0.23
					\$ 65	\$ (5)	\$ 60	0.45

⁽¹⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

⁽²⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

TOTAL RETURN SWAPS ON INDICES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
FAR	Receive	S&P 500 Total Return Index	66	4.170%	\$ 1,118	04/11/2026	\$ 0	\$ (15)	\$ (15)	(0.11)
MBC	Receive	S&P 500 Total Return Index	7	4.240	118	05/08/2026	0	(1)	(1)	(0.01)
							\$ 0	\$ (16)	\$ (16)	(0.12)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/(Depreciation)	% of Net Assets
AZD	07/2026	AUD 63	\$ 45	\$ 1	\$ 0	\$ 1	0.01
	07/2026	NZD 80	47	3	0	3	0.01
	07/2026	SGD 12	10	0	0	0	0.00
	07/2026	\$ 1	CAD 2	0	0	0	0.00
	07/2026	41	NZD 72	0	0	0	0.00
	08/2026	CAD 2	\$ 1	0	0	0	0.00
	08/2026	NZD 72	41	0	0	0	0.00
BOA	07/2026	\$ 7	€ 6	0	0	0	0.00

Schedule of Investments PIMCO StocksPLUS™ AR Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	07/2026	\$ 1	KRW 2,021	\$ 0	\$ 0	\$ 0	0.00
	07/2026	9	NOK 85	0	(1)	(1)	0.00
	08/2026	ILS 19	\$ 7	0	0	0	0.00
	09/2026	\$ 28	MXN 484	0	0	0	0.00
	07/2026	CNH 65	\$ 10	0	0	0	0.00
	07/2026	ILS 30	10	0	0	0	0.00
	07/2026	\$ 41	BRL 209	0	(1)	(1)	0.00
	07/2026	52	£ 39	0	0	0	0.00
	07/2026	4	INR 404	0	0	0	0.00
	07/2026	2	¥ 283	0	0	0	0.00
	07/2026	ZAR 733	\$ 45	0	0	0	0.00
	08/2026	\$ 9	BRL 45	0	0	0	0.00
	08/2026	12	ZAR 199	0	0	0	0.00
	09/2026	COP 21,917	\$ 6	0	0	0	0.00
	09/2026	IDR 199,949	11	0	0	0	0.00
	09/2026	THB 12	0	0	0	0	0.00
	09/2026	\$ 31	IDR 544,833	0	(1)	(1)	(0.01)
	09/2026	5	INR 451	0	0	0	0.00
	12/2026	4	IDR 63,741	0	0	0	0.00
BRC	07/2026	COP 82,911	\$ 24	0	0	0	0.00
	07/2026	ILS 22	8	0	0	0	0.00
	07/2026	NZD 116	69	4	0	4	0.02
	07/2026	\$ 22	COP 82,911	2	0	2	0.02
	07/2026	52	TRY 2,458	0	0	0	0.00
	07/2026	ZAR 3,619	\$ 223	2	0	2	0.02
	09/2026	\$ 24	COP 82,911	0	0	0	0.00
	07/2026	€ 10	\$ 12	0	0	0	0.00
	07/2026	ILS 34	12	0	0	0	0.00
	07/2026	\$ 11	CNH 75	0	0	0	0.00
CBK	07/2026	5	COP 16,633	0	0	0	0.00
	07/2026	12	HUF 3,585	0	0	0	0.00
	07/2026	11	PLN 40	0	0	0	0.00
	08/2026	ILS 64	\$ 22	1	0	1	0.00
	08/2026	PEN 17	5	0	0	0	0.00
	08/2026	\$ 4	ZAR 71	0	0	0	0.00
	09/2026	CLP 112,586	\$ 126	4	0	4	0.03
	09/2026	COP 38,559	10	0	(1)	(1)	(0.01)
	09/2026	IDR 271,206	15	0	0	0	0.00
	09/2026	PEN 31	9	0	0	0	0.00
	09/2026	THB 261	8	0	0	0	0.00
	09/2026	\$ 67	CLP 57,831	0	(5)	(5)	(0.03)
	09/2026	9	IDR 162,646	0	0	0	0.00
	09/2026	1	PEN 5	0	0	0	0.00
	10/2026	COP 14,637	\$ 4	0	0	0	0.00
	10/2026	PEN 333	96	0	(1)	(1)	(0.01)
	11/2026	COP 2,402	1	0	0	0	0.00
	11/2026	PEN 160	47	0	0	0	0.00
	12/2026	737	211	0	(5)	(5)	(0.03)
	12/2026	\$ 15	IDR 273,022	0	0	0	0.00
DUB	01/2027	PEN 58	\$ 17	0	0	0	0.00
	07/2026	INR 674	7	0	0	0	0.00
	07/2026	\$ 5	INR 460	0	0	0	0.00
	07/2026	11	PLN 41	0	0	0	0.00
	07/2026	ZAR 1,683	\$ 104	1	0	1	0.01
	08/2026	\$ 0	PEN 1	0	0	0	0.00
	09/2026	IDR 112,880	\$ 6	0	0	0	0.00
	09/2026	\$ 7	INR 679	0	0	0	0.00
	07/2026	CNH 64	\$ 10	0	0	0	0.00
	07/2026	£ 310	417	6	0	6	0.04
FAR	07/2026	¥ 4,427	27	0	0	0	0.00
	07/2026	SGD 244	191	3	0	3	0.02
	07/2026	\$ 31	CNH 213	0	0	0	0.00
	07/2026	27	HUF 8,252	0	0	0	0.00
	07/2026	17	¥ 2,678	0	0	0	0.00
	07/2026	39	PLN 143	0	(1)	(1)	(0.01)
	07/2026	ZAR 2,398	\$ 145	0	(1)	(1)	(0.01)
	08/2026	CNH 213	31	0	0	0	0.00
	08/2026	ILS 28	10	0	0	0	0.00
	08/2026	\$ 6	£ 5	0	0	0	0.00
	08/2026	27	¥ 4,415	0	0	0	0.00
	09/2026	THB 465	\$ 14	0	0	0	0.00
	09/2026	\$ 4	INR 361	0	0	0	0.00
	07/2026	CNH 54	\$ 8	0	0	0	0.00
	07/2026	\$ 127	CAD 181	0	0	0	0.00
	07/2026	2	COP 6,866	0	0	0	0.00
	07/2026	102	ZAR 1,680	1	0	1	0.00
	08/2026	CAD 181	\$ 127	0	0	0	0.00
	08/2026	\$ 162	BRL 825	0	(4)	(4)	(0.03)
	08/2026	4	INR 361	0	0	0	0.00
GLM	09/2026	COP 72,260	\$ 20	0	(1)	(1)	0.00
	09/2026	IDR 162,176	9	0	0	0	0.00
	09/2026	THB 907	28	1	0	1	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
JPM	09/2026	\$ 19	BRL 98	\$ 0	\$ 0	\$ 0	0.00
	09/2026	11	IDR 199,151	0	0	0	0.00
	09/2026	16	INR 1,540	0	0	0	0.00
	11/2026	COP 7,064	\$ 2	0	0	0	0.00
	07/2026	AUD 274	195	7	0	7	0.04
	07/2026	BRL 210	41	0	0	0	0.00
	07/2026	CAD 6	4	0	0	0	0.00
	07/2026	ILS 70	23	0	0	0	0.00
	07/2026	NOK 64	6	0	0	0	0.00
	07/2026	\$ 35	HUF 10,823	0	(1)	(1)	0.00
	07/2026	19	PLN 70	0	(1)	(1)	0.00
	08/2026	ILS 107	\$ 37	1	0	1	0.01
	08/2026	\$ 6	NOK 64	0	0	0	0.00
	09/2026	THB 479	\$ 15	0	0	0	0.00
	09/2026	\$ 7	INR 696	0	0	0	0.00
MBC	09/2026	203	MXN 3,534	0	(2)	(2)	(0.02)
	10/2026	41	BRL 214	0	0	0	0.00
	07/2026	AUD 1	\$ 1	0	0	0	0.00
	07/2026	CHF 92	117	3	0	3	0.02
	07/2026	COP 25,074	7	0	(1)	(1)	0.00
	07/2026	INR 677	7	0	0	0	0.00
	07/2026	NOK 21	2	0	0	0	0.00
	07/2026	\$ 137	AUD 199	0	0	0	0.00
	07/2026	11	INR 1,065	0	0	0	0.00
	07/2026	2	¥ 348	0	0	0	0.00
	07/2026	23	KRW 34,773	0	0	0	0.00
	08/2026	AUD 172	\$ 118	0	0	0	0.00
	08/2026	\$ 2	NOK 21	0	0	0	0.00
	09/2026	MXN 122	\$ 7	0	0	0	0.00
	09/2026	THB 455	14	0	0	0	0.00
MYI	09/2026	\$ 25	INR 2,438	0	0	0	0.00
	07/2026	16	KRW 24,706	0	0	0	0.00
	09/2026	PEN 24	\$ 7	0	0	0	0.00
NSL	07/2026	\$ 11	INR 1,075	0	0	0	0.00
	07/2026	60	TRY 2,812	0	0	0	0.00
SCX	09/2026	5	IDR 81,766	0	0	0	0.00
	07/2026	15	INR 1,409	0	0	0	0.00
	08/2026	9	896	0	0	0	0.00
SOG	09/2026	IDR 27,134	\$ 2	0	0	0	0.00
	09/2026	THB 329	10	0	0	0	0.00
	09/2026	\$ 6	IDR 103,750	0	0	0	0.00
	07/2026	CNH 105	\$ 16	0	0	0	0.00
	07/2026	€ 552	644	14	0	14	0.10
	07/2026	£ 5	7	0	0	0	0.00
	07/2026	\$ 96	AUD 139	0	0	0	0.00
	07/2026	113	CHF 92	0	0	0	0.00
	07/2026	633	€ 556	3	0	3	0.02
	07/2026	7	¥ 1,119	0	0	0	0.00
	07/2026	198	SGD 256	0	0	0	0.00
	08/2026	AUD 139	\$ 96	0	0	0	0.00
	08/2026	CHF 91	113	0	0	0	0.00
	08/2026	€ 556	634	0	(4)	(4)	(0.02)
	08/2026	SGD 256	198	0	0	0	0.00
SSB	08/2026	\$ 7	£ 5	0	0	0	0.00
	09/2026	IDR 503,188	\$ 28	0	0	0	0.00
	07/2026	CAD 180	130	5	0	5	0.03
	07/2026	\$ 1	CAD 2	0	0	0	0.00
	07/2026	376	£ 285	2	0	2	0.01
	08/2026	CAD 2	\$ 1	0	0	0	0.00
	08/2026	COP 542,014	142	0	(14)	(14)	(0.10)
UAG	08/2026	£ 285	376	0	(1)	(1)	(0.01)
	07/2026	\$ 11	PLN 41	0	0	0	0.00
	09/2026	58	CLP 51,313	0	(2)	(2)	(0.01)
	09/2026	37	INR 3,522	0	0	0	0.00
	11/2026	HUF 2,487	€ 7	0	0	0	0.00
	12/2026	COP 788,604	\$ 202	0	(19)	(19)	(0.13)
				\$ 64	\$ (67)	\$ (3)	(0.02)

Total OTC Financial Derivative Instruments

\$ 277 2.07

SECURITIES SOLD SHORT

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Ginnie Mae, TBA 3.000% due 01/07/2056	\$ 400	\$ (355)	(2.65)
Uniform Mortgage-Backed Security, TBA 2.000% due 01/07/2056	240	(192)	(1.43)
2.500% due 01/07/2056	350	(292)	(2.19)

Schedule of Investments PIMCO StocksPLUS™ AR Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
3.500% due 01/08/2056	\$ 600	\$ (544)	(4.07)
4.500% due 01/08/2056	50	(48)	(0.36)
Total Securities Sold Short		\$ (1,431)	(10.70)
Total Investments		\$ 18,806	140.66
Other Current Assets & Liabilities		\$ (5,436)	(40.66)
Net Assets		\$ 13,370	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

- (a) Zero coupon security.
- (b) Coupon represents a yield to maturity.
- (c) Principal amount of security is adjusted for inflation.
- (d) Affiliated to the Fund.

Cash of \$1,215 (31 December 2025: \$482) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 15,401	\$ 0	\$ 15,401
Investment Funds	1,221	0	0	1,221
Repurchase Agreements	0	3,300	0	3,300
Financial Derivative Instruments ⁽³⁾	82	233	0	315
Securities Sold Short	0	(1,431)	0	(1,431)
Totals	\$ 1,303	\$ 17,503	\$ 0	\$ 18,806

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 14,301	\$ 0	\$ 14,301
Investment Funds	1,109	0	0	1,109
Repurchase Agreements	0	4,400	0	4,400
Financial Derivative Instruments ⁽³⁾	(1)	66	0	65
Securities Sold Short	0	(1,402)	0	(1,402)
Totals	\$ 1,108	\$ 17,365	\$ 0	\$ 18,473

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ 4	\$ 0	\$ 4	\$ N/A	\$ N/A	\$ N/A
BOA	23	0	23	15	0	15
BPS	14	0	14	16	0	16
BRC	19	0	19	6	0	6
CBK	8	0	8	6	0	6
CIB	N/A	N/A	N/A	(19)	0	(19)
CKL	(1)	0	(1)	N/A	N/A	N/A
DUB	109	0	109	81	0	81
FAR	(8)	0	(8)	(52)	0	(52)
GLM	38	0	38	45	0	45
GST	(1)	0	(1)	(5)	0	(5)
JPM	75	0	75	63	0	63
MBC	1	0	1	(3)	0	(3)
MYC	12	0	12	3	0	3
RBC	N/A	N/A	N/A	(4)	0	(4)
SOG	13	0	13	(10)	0	(10)
SSB	(8)	0	(8)	1	0	1
UAG	(21)	0	(21)	(7)	0	(7)

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	5.57	5.52
Transferable securities dealt in on another regulated market*	43.84	38.35
Other transferable securities	N/A	0.02
Investment funds	3.92	3.40
Repurchase agreements	10.59	13.50
Financial derivative instruments dealt in on a regulated market	0.33	0.03
Centrally cleared financial derivative instruments	0.46	0.29
OTC financial derivative instruments	1.19	0.90
Other assets	34.10	37.99
Total Assets	100.00	100.00

* As per the list of markets, set out in appendix 1 to the Prospectus, which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Corporate Bonds & Notes	1.07	1.22
U.S. Government Agencies	83.98	86.86
U.S. Treasury Obligations	1.09	1.24
Non-Agency Mortgage-Backed Securities	5.04	6.35
Asset-Backed Securities	10.33	12.74
Sovereign Issues	8.25	10.84
Short-Term Instruments	5.44	0.88
Investment Funds	9.13	9.32
Repurchase Agreements	24.68	36.96
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.68	(0.07)
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	N/A	(0.01)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.01)	(0.01)
Credit Default Swaps on Credit Indices — Buy Protection	0.00	N/A
Credit Default Swaps on Credit Indices — Sell Protection	0.08	0.02
Interest Rate Swaps	(0.47)	(0.53)
OTC Financial Derivative Instruments		
Purchased Options		
Credit Default Swaptions on Credit Indices	N/A	0.03
Foreign Currency Options	0.04	0.05
Interest Rate Swaptions	1.81	1.70
Written Options		
Credit Default Swaptions on Credit Indices	(0.01)	(0.06)
Foreign Currency Options	(0.03)	(0.04)
Interest Rate Swaptions	(0.03)	(0.08)
Options on Securities	(0.02)	N/A
Credit Default Swaps on Credit Indices — Sell Protection	0.45	0.55
Total Return Swaps on Securities	(0.12)	(0.51)
Forward Foreign Currency Contracts	(0.02)	(0.50)
Securities Sold Short	(10.70)	(11.78)
Other Current Assets & Liabilities	(40.66)	(55.17)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES											
Fannie Mae				American Home Mortgage Assets Trust				Domi BV			
2.258% due 25/11/2049 (a)	\$ 85	\$ 10	0.00	4.664% due 25/11/2046	\$ 4,369	\$ 994	0.04	3.372% due 15/02/2055	€ 773	\$ 889	0.03
3.908% due 25/07/2033 (a)	21	2	0.00	6.750% due 25/11/2046	35	32	0.00	Downey Savings & Loan Association Mortgage Loan Trust			
Freddie Mac				American Home Mortgage Investment Trust				3.944% due 19/10/2036			
2.843% due 15/06/2042 (a)	28	4	0.00	5.895% due 25/12/2035	9,129	2,647	0.10	\$ 69	65	0.00	
4.750% due 25/08/2057	7,944	7,709	0.28	Aran Funding DAC				Dutch Property Finance BV			
Ginnie Mae				3.379% due 24/12/2065				€ 983 1,125 0.04			
3.000% due 20/07/2052	17,419	15,509	0.56	Avon Finance PLC				3.063% due 28/04/2062			
3.500% due 20/03/2052 - 20/01/2056	49,946	44,984	1.63	4.646% due 28/12/2049				€ 824 944 0.03			
4.500% due 20/07/2040 - 20/07/2043	7,252	7,174	0.26	Banc of America Funding Corp.				Edenbrook Mortgage Funding PLC			
6.500% due 20/01/2055 - 20/02/2055	633	657	0.02	4.371% due 25/09/2048				€ 2,585 3,435 0.13			
Ginnie Mae, TBA				Banc of America Funding Trust				EMF-UK PLC			
3.000% due 01/07/2056	50,000	44,383	1.61	3.832% due 20/05/2036				4.846% due 13/03/2046			
4.000% due 01/07/2056	29,200	27,148	0.98	Banc of America Merrill Lynch Trust				Eurosail PLC			
4.500% due 01/07/2056	8,800	8,454	0.31	2.848% due 14/08/2034				4.566% due 13/09/2045			
5.000% due 01/07/2056	36,100	35,596	1.29	BCAP LLC Trust				4.816% due 13/06/2045			
5.500% due 01/07/2056 - 01/08/2056	3,300	3,316	0.12	4.440% due 26/03/2037				9.900 13,151 0.48			
6.000% due 01/09/2056	14,500	14,770	0.54	5.063% due 25/09/2047				4.732% due 20/12/2066			
6.500% due 01/07/2056 - 01/08/2056	46,000	47,657	1.73	Bear Stearns Adjustable Rate Mortgage Trust				100 133 0.01			
Uniform Mortgage-Backed Security				3.656% due 25/07/2036				100 133 0.01			
3.000% due 01/03/2050 - 01/05/2052	1,160	1,016	0.04	Bear Stearns ALT-A Trust				5.482% due 20/12/2066			
3.500% due 01/04/2048 - 01/02/2050	394	363	0.01	4.119% due 25/09/2047				6.232% due 20/12/2066			
4.000% due 01/08/2039 - 01/05/2047	867	835	0.03	4.283% due 25/11/2035				GreenPoint Mortgage Funding Trust			
5.000% due 01/11/2054	25,017	24,694	0.89	5.488% due 25/07/2034				4.003% due 25/10/2045			
7.000% due 01/03/2045 - 01/06/2055	1,221	1,293	0.05	Bear Stearns Mortgage Funding Trust				4.163% due 25/10/2046			
Uniform Mortgage-Backed Security, TBA				4.203% due 25/08/2036				287 279 0.01			
3.000% due 01/07/2041 - 01/08/2056	143,000	124,854	4.52	Benchmark Mortgage Trust				Grifonas Finance PLC			
3.500% due 01/08/2056	12,150	11,016	0.40	4.077% due 15/07/2051				2.419% due 28/08/2039			
4.000% due 01/07/2056 - 01/09/2056	75,400	70,428	2.55	4.377% due 15/05/2053				€ 85 96 0.00			
4.500% due 01/07/2056 - 01/08/2056	25,890	24,796	0.90	Bletchley Park Funding PLC				GS Mortgage Securities Corp. Trust			
5.000% due 01/08/2056	283,264	278,042	10.08	4.604% due 27/07/2070				4.003% due 10/07/2051			
5.500% due 01/07/2056 - 01/08/2056	61,125	61,263	2.22	Chevy Chase Funding LLC Mortgage-Backed Certificates				GS Mortgage Securities Corp. Trust			
6.000% due 01/08/2056 - 01/09/2056	227,125	231,282	8.38	3.963% due 25/01/2036				3.721% due 10/02/2037			
6.500% due 01/07/2056	76,775	79,426	2.88	Citigroup Commercial Mortgage Trust				5.102% due 26/04/2037			
7.000% due 01/08/2056	400	420	0.01	4.242% due 10/11/2051				7,355 1,712 0.06			
		1,167,101	42.29	Citigroup Mortgage Loan Trust, Inc.				GSMPS Mortgage Loan Trust			
				4.445% due 25/09/2037				4.113% due 25/03/2035			
				CitiMortgage Alternative Loan Trust				7.052% due 20/10/2032			
				6.000% due 25/12/2036				GSR Mortgage Loan Trust			
				Commercial Mortgage Trust				6.250% due 25/08/2036			
				3.140% due 10/10/2036				HarborView Mortgage Loan Trust			
				Countrywide Alternative Loan Trust				4.164% due 19/12/2036			
				4.043% due 25/06/2037				4.174% due 19/11/2036			
				4.083% due 25/02/2047				5.744% due 19/10/2035			
				4.173% due 25/06/2037				Harvest Funding PLC			
				4.263% due 25/05/2035				4.643% due 15/11/2069			
				4.314% due 25/03/2047				HomeBanc Mortgage Trust			
				4.363% due 25/08/2035				4.274% due 25/04/2037			
				4.394% due 20/12/2035				\$ 9 9 0.00			
				5.063% due 25/10/2035				Household Capital RMBS			
				5.223% due 25/11/2035				6.231% due 21/07/2087			
				5.454% due 20/11/2035				AUD 8,224 5,683 0.21			
				5.500% due 25/09/2035				Impac CMB Trust			
				6.000% due 25/01/2037				4.403% due 25/03/2035			
				6.000% due 25/07/2037				IndyMac Mortgage Loan Trust			
				Countrywide Asset-Backed Certificates Trust, Inc.				3.465% due 25/08/2037			
				4.243% due 25/04/2036				3.805% due 25/06/2036			
				Countrywide Home Loan Mortgage Pass-Through Trust				4.123% due 25/02/2037			
				4.309% due 25/11/2037				4.343% due 25/01/2036			
				4.343% due 25/04/2035				Jeronimo Funding DAC			
				4.363% due 25/05/2035				3.415% due 25/10/2064			
				4.423% due 25/02/2035				JPMorgan Chase Commercial Mortgage Securities Trust			
				6.000% due 25/07/2036				4.248% due 05/07/2033			
				6.500% due 25/12/2037				4.802% due 05/07/2033			
				Countrywide Home Loan Reperforming REMIC Trust				JPMorgan Mortgage Trust			
				4.710% due 25/01/2034				4.645% due 25/08/2036			
				6.500% due 25/11/2034				5.234% due 25/01/2037			
				Credit Suisse Mortgage Capital Certificates				Jubilee Place BV			
				3.509% due 30/11/2037				3.127% due 18/09/2062			
				CSAIL Commercial Mortgage Trust				€ 10,414 11,921 0.43			
				4.142% due 15/08/2051				Lehman XS Trust			
				DBGS Mortgage Trust				4.263% due 25/08/2037			
				4.358% due 15/10/2051				\$ 1,055 1,044 0.04			
				Dilosk RMBS DAC				Liberty Trust			
				3.080% due 24/09/2060				5.305% due 25/04/2058			
				3.204% due 20/10/2062				AUD 11,412 7,914 0.29			
								London Wall Mortgage Capital PLC			
								4.738% due 15/05/2057			
								MASTR Adjustable Rate Mortgages Trust			
								4.863% due 25/09/2037			
								Merrion Square Residential DAC			
								3.378% due 24/03/2081			
								€ 2,137 2,451 0.09			
								Mill City Mortgage Loan Trust			
								3.810% due 25/11/2058			
								\$ 7,400 6,295 0.23			

Schedule of Investments Strategic Income Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Morgan Stanley Mortgage Loan Trust 4.023% due 25/04/2035	\$ 31	\$	32 0.00	Golden Bar Securitisation SRL 5.286% due 22/09/2043	€ 674	\$ 787	0.03	4.103% due 25/12/2036	\$ 23,798	\$	5,733 0.21
Mortgage Equity Conversion Asset Trust 4.510% due 25/05/2042	29	26	0.00	Hill FL BV 2.909% due 18/10/2033	7,700	8,804	0.32	JPMorgan Mortgage Acquisition Corp. 4.348% due 25/05/2035	511	509	0.02
Mortimer BTL PLC 4.916% due 22/12/2056	£ 545	724	0.03	Metro Finance Trust 5.370% due 16/02/2033	AUD 11,167	7,738	0.28	4.513% due 25/06/2035	451	449	0.02
New Residential Mortgage Loan Trust 4.500% due 25/05/2058	\$ 689	666	0.02			52,101	1.89	JPMorgan Mortgage Acquisition Trust 4.033% due 25/07/2036	2,782	2,535	0.09
Polaris PLC 4.555% due 26/02/2068	£ 4,428	5,878	0.21	CMBS OTHER				4.063% due 25/03/2037	9,800	9,539	0.35
RBSGC Mortgage Loan Trust 6.000% due 25/01/2037	\$ 12	10	0.00	Dwight Issuer LLC 5.000% due 18/01/2044 (b)	\$ 10,100	10,113	0.37	4.183% due 25/10/2036	11	11	0.00
Residential Accredit Loans, Inc. Trust 4.143% due 25/09/2036	2,606	2,470	0.09	HOME EQUITY OTHER				Long Beach Mortgage Loan Trust 4.123% due 25/03/2046	2,381	2,102	0.08
4.655% due 25/10/2037	261	206	0.01	Aames Mortgage Investment Trust 4.543% due 25/10/2035	41	41	0.00	4.363% due 25/01/2036	2,047	1,857	0.07
6.500% due 25/07/2036	60	50	0.00	Accredited Mortgage Loan Trust 4.033% due 25/09/2036	16,826	16,292	0.59	MASTR Asset-Backed Securities Trust 4.283% due 25/06/2036	1,147	1,085	0.04
RMAC PLC 4.947% due 15/02/2047	£ 679	901	0.03	4.223% due 25/12/2035	2,500	2,107	0.08	4.543% due 25/02/2034	877	947	0.03
Sandwell Commercial Finance PLC 5.854% due 30/09/2037	20	9	0.00	4.633% due 25/09/2035	919	899	0.03	Merrill Lynch Mortgage Investors Trust 4.063% due 25/08/2037	442	429	0.02
Sapphire Trust Central Finance 4.999% due 12/02/2067	AUD 433	300	0.01	ACE Securities Corp. Home Equity Loan Trust 4.063% due 25/04/2036	89	87	0.00	Morgan Stanley ABS Capital, Inc. Trust 3.546% due 25/01/2035	725	674	0.02
Stratton Mortgage Funding PLC 4.649% due 28/06/2050	£ 2,391	3,175	0.12	4.063% due 25/07/2036	223	73	0.00	3.873% due 25/02/2037	1,137	497	0.02
Structured Adjustable Rate Mortgage Loan Trust 4.298% due 25/09/2035	\$ 43	29	0.00	4.243% due 25/04/2036	5,068	4,642	0.17	3.913% due 25/02/2037	1,972	862	0.03
5.144% due 25/05/2035	94	74	0.00	Aegis Asset-Backed Securities Trust Mortgage Pass- Through Certificates 4.408% due 25/12/2035	1,782	1,698	0.06	4.013% due 25/07/2036	100	91	0.00
Structured Asset Mortgage Investments Trust 4.363% due 25/08/2036	3,709	3,046	0.11	4.763% due 25/03/2035	226	217	0.01	4.013% due 25/03/2037	7,331	2,951	0.11
Towd Point Mortgage Funding PLC 4.672% due 20/07/2053	£ 758	1,007	0.04	Amerquest Mortgage Securities, Inc. Asset-Backed Pass-Through Certificates 4.738% due 25/07/2035	3,990	3,863	0.14	4.063% due 25/07/2036	237	84	0.00
4.984% due 20/04/2051	2,106	2,797	0.10	4.738% due 25/09/2035	1,635	1,570	0.06	4.263% due 25/04/2036	1,534	1,482	0.05
5.284% due 20/04/2051	1,264	1,680	0.06	Argent Securities Trust 3.983% due 25/05/2036	287	67	0.00	Morgan Stanley Home Equity Loan Trust 3.863% due 25/04/2037	88	45	0.00
5.984% due 20/04/2051	1,053	1,402	0.05	4.063% due 25/07/2036	3,986	3,634	0.13	Morgan Stanley Mortgage Loan Trust 6.077% due 25/10/2046	3,761	841	0.03
6.984% due 20/04/2051	843	1,121	0.04	Asset-Backed Securities Corp. Home Equity Loan Trust 4.723% due 25/11/2035	1,670	1,480	0.05	New Century Home Equity Loan Trust 4.543% due 25/03/2035	72	71	0.00
7.984% due 20/04/2051	526	701	0.03	Bear Stearns Asset-Backed Securities Trust 4.813% due 25/08/2037	131	119	0.00	4.738% due 25/06/2035	3,383	3,343	0.12
Twin Bridges PLC 4.927% due 15/05/2056	210	279	0.01	Carrington Mortgage Loan Trust 4.363% due 25/01/2036	4,846	4,764	0.17	NovaStar Mortgage Funding Trust 3.963% due 25/09/2037	63	62	0.00
Vecht Residential BV 3.181% due 22/05/2058	€ 803	921	0.03	4.813% due 25/05/2035	876	855	0.03	Option One Mortgage Loan Trust 3.903% due 25/03/2037	127	115	0.00
WaMu Mortgage Pass-Through Certificates Trust 3.748% due 25/12/2046	\$ 1,553	1,380	0.05	CIT Mortgage Loan Trust 5.263% due 25/10/2037	283	286	0.01	3.983% due 25/04/2037	395	280	0.01
3.977% due 25/05/2046	2,885	2,597	0.09	Citigroup Mortgage Loan Trust, Inc. 7.250% due 25/10/2037	607	529	0.02	4.203% due 25/05/2037	293	177	0.01
3.986% due 25/02/2037	26	25	0.00	Countrywide Asset-Backed Certificates Trust, Inc. 4.013% due 25/02/2036	63	60	0.00	4.303% due 25/01/2036	1,297	1,234	0.05
4.343% due 25/07/2045	470	454	0.02	4.023% due 25/12/2036	1,538	1,444	0.05	4.543% due 25/11/2034	81	86	0.00
4.563% due 25/06/2044	194	196	0.01	4.043% due 25/04/2047	104	101	0.00	Park Place Securities, Inc. Asset-Backed Pass- Through Certificates 4.588% due 25/07/2035	2,120	2,049	0.07
4.663% due 25/10/2045	4,127	3,668	0.13	4.203% due 25/09/2037	31	34	0.00	5.083% due 25/01/2036	4,409	4,247	0.15
4.792% due 25/08/2046	7,451	6,569	0.24	4.263% due 25/10/2034	2,453	2,411	0.09	Renaissance Home Equity Loan Trust 5.285% due 25/01/2037	227	66	0.00
Washington Mutual Mortgage Pass-Through Certificates Trust 4.213% due 25/05/2035	214	184	0.01	4.263% due 25/11/2047	3,992	3,737	0.14	5.545% due 25/01/2037	334	102	0.00
5.750% due 25/01/2036	583	520	0.02	4.283% due 25/09/2046	161	157	0.01	5.580% due 25/11/2036	683	203	0.01
Wells Fargo Alternative Loan Trust 6.250% due 25/07/2037	599	530	0.02	5.505% due 25/07/2035	743	731	0.03	Residential Asset Securities Corp. Trust 4.443% due 25/05/2037	183	182	0.01
Wells Fargo Commercial Mortgage Trust 4.058% due 15/08/2051	7,870	7,853	0.29	Ellington Loan Acquisition Trust 4.863% due 25/05/2037	45	43	0.00	4.798% due 25/10/2035	284	282	0.01
Wells Fargo Mortgage-Backed Securities Trust 6.486% due 25/10/2036	7	6	0.00	Fieldstone Mortgage Investment Trust 3.939% due 25/11/2036	1,569	1,040	0.04	Saxon Asset Securities Trust 1.661% due 25/05/2035	54	53	0.00
Winchester PLC 4.637% due 21/10/2056	£ 3,912	5,198	0.19	Fremont Home Loan Trust 4.043% due 25/01/2037	333	171	0.01	4.198% due 25/09/2036	4,134	3,998	0.15
		263,620	9.55	4.063% due 25/01/2037	1,286	583	0.02	5.513% due 25/12/2037	1,084	1,033	0.04
				4.828% due 25/06/2035	239	237	0.01	Securitized Asset-Backed Receivables LLC Trust 4.043% due 25/01/2037	3,339	2,919	0.11
ASSET-BACKED SECURITIES				GSAA Home Equity Trust 3.863% due 25/09/2036	13,594	2,842	0.10	Soundview Home Loan Trust 3.913% due 25/06/2037	326	227	0.01
AUTOMOBILE ABS OTHER				3.863% due 25/12/2046	783	377	0.01	3.933% due 25/07/2037	563	494	0.02
Angle Asset Finance Radian Trust 5.500% due 16/03/2033	AUD 14,250	9,896	0.36	4.363% due 25/03/2037	162	64	0.00	3.933% due 25/08/2037	692	607	0.02
Auto1 Car Funding SARL 2.829% due 15/12/2033	€ 161	184	0.01	5.985% due 25/06/2036	1,070	231	0.01	4.063% due 25/03/2037	34	32	0.00
Citizen Irish Auto Receivables Trust DAC 2.779% due 15/08/2033	5,367	6,148	0.22	GSAMP Trust 4.503% due 25/03/2047	8,078	5,959	0.22	4.228% due 25/06/2036	7,547	6,814	0.25
Driver Australia Ten 5.450% due 21/02/2033	AUD 1,916	1,330	0.05	Home Equity Asset Trust 4.438% due 25/02/2036	129	127	0.00	4.263% due 25/10/2036	101	98	0.00
First Mobility Swiss Lease 2.959% due 23/09/2033	€ 8,993	10,296	0.37	4.708% due 25/12/2035	780	765	0.03	4.663% due 25/10/2037	1,547	1,232	0.04
FTA Santander Consumer Spain Auto 3.236% due 22/09/2039	6,034	6,918	0.25	Home Equity Mortgage Loan Asset-Backed Trust 3.923% due 25/11/2036	2,302	2,148	0.08	4.763% due 25/09/2037	4,946	3,720	0.14
				4.003% due 25/04/2037	1,618	1,141	0.04	4.798% due 25/05/2035	631	631	0.02
				4.103% due 25/04/2037	1,538	1,085	0.04	Structured Asset Securities Corp. Mortgage Loan Trust 4.263% due 25/11/2037	2,600	2,449	0.09
				HSI Asset Securitization Corp. Trust 4.043% due 25/01/2037	4,184	3,208	0.12	4.888% due 25/07/2035	1,220	1,258	0.05
										142,706	5.17
								HOME EQUITY SEQUENTIAL			
								Credit-Based Asset Servicing & Securitization LLC 3.089% due 25/01/2037	155	42	0.00
								Wells Fargo Home Equity Asset-Backed Securities Trust 4.183% due 25/03/2037	2	2	0.00
										44	0.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
OTHER ABS				Neuberger Berman Loan Advisers Euro CLO DAC				9.250% due 28/05/2042 COP			
AlbaCore Euro CLO DAC				3.414% due 15/07/2039	€ 9,900	\$ 11,333	0.41	11.000% due 22/08/2029	12,999,800	3,660	0.13
3.194% due 15/07/2035	€ 980	\$ 1,123	0.04	OCF Euro CLO DAC				11.500% due 25/07/2046	1,611,400	453	0.02
Aqueduct European CLO DAC				3.513% due 15/04/2037	8,800	10,061	0.36	11.750% due 24/01/2035	23,946,000	6,822	0.25
3.511% due 15/07/2039 (b)	10,100	11,547	0.42	4.063% due 15/04/2037	4,400	5,031	0.18	12.000% due 13/03/2058	656,600	188	0.01
4.121% due 15/07/2039 (b)	5,000	5,716	0.21	Palmer Square BDC CLO Ltd.				12.500% due 27/02/2030	9,637,500	2,813	0.10
Arbour CLO DAC				5.273% due 15/07/2037	\$ 1,600	1,601	0.06	12.750% due 28/11/2040	17,836,400	5,397	0.20
3.433% due 15/11/2037	3,500	4,007	0.15	Palmer Square European Loan Funding DAC				13.250% due 09/02/2033	27,054,400	8,280	0.30
3.581% due 15/12/2038	1,600	1,832	0.07	3.253% due 15/05/2033	€ 323	370	0.01	Costa Rica Government International Bond			
Ares European CLO DAC				3.273% due 15/05/2034	1,084	1,240	0.04	5.500% due 21/11/2030	€ 1,250	1,504	0.06
2.984% due 15/10/2031	522	597	0.02	3.283% due 15/05/2034	1,041	1,191	0.04	Dominican Republic Government International Bond			
3.160% due 17/04/2032	9,515	10,888	0.39	3.754% due 15/10/2034	5,000	5,716	0.21	10.500% due 15/03/2037 DOP	30,300	543	0.02
3.512% due 15/07/2037	9,900	11,319	0.41	4.133% due 15/05/2034	1,650	1,895	0.07	10.750% due 01/06/2036	8,000	146	0.01
Barings Euro CLO DAC				Providus CLO DAC				Eagle Funding Luxco SARL			
3.444% due 21/10/2038	6,900	7,901	0.29	3.415% due 20/11/2038	8,100	9,265	0.34	5.500% due 17/08/2030	\$ 8,800	8,847	0.32
BCRED PC Static LLC				RIN LLC				Egypt Government International Bond			
4.974% due 27/04/2036	\$ 9,700	9,700	0.35	5.194% due				19.698% due 14/10/2030 EGP	223,500	4,331	0.16
Black Diamond CLO DAC				20/07/2037 (b)	\$ 1,500	1,500	0.05	21.954% due 04/03/2028	200,400	3,954	0.14
3.263% due 15/05/2032	€ 937	1,071	0.04	5.344% due				Emirate of Abu Dhabi Government International Bond			
4.133% due 15/05/2032	5,000	5,736	0.21	20/07/2037 (b)	2,000	2,000	0.07	4.625% due 20/04/2033	\$ 3,500	3,489	0.13
BlueMountain Fuji Euro CLO DAC				5.594% due				4.875% due 30/04/2029	1,500	1,511	0.06
3.114% due 15/01/2033	478	548	0.02	20/07/2037 (b)	2,000	1,997	0.07	5.000% due 30/04/2034	1,500	1,526	0.06
BNPP AM Euro CLO DAC				SLM Student Loan Trust				Israel Government International Bond			
2.804% due 15/04/2031	185	211	0.01	4.542% due 25/01/2075	2,054	2,052	0.07	5.000% due 30/10/2026	€ 2,000	2,302	0.08
2.854% due 15/10/2031	135	155	0.01	Taco Bell Funding LLC				5.375% due 19/02/2030	\$ 2,100	2,130	0.08
Boyce Park CLO Ltd.				1.946% due 25/08/2051	8,351	8,205	0.30	Japan Government International Bond			
4.672% due 21/04/2035	\$ 9,300	9,306	0.34	Tikehau U.S. CLO Ltd.				1.800% due 20/03/2054	¥ 79,000	312	0.01
Cairn CLO DAC				4.767% due 18/01/2035	9,800	9,805	0.36	2.100% due 20/09/2054	287,000	1,218	0.04
2.820% due 31/01/2030	€ 223	255	0.01	Toro European CLO DAC				2.200% due 20/06/2054	35,000	152	0.01
3.434% due 15/01/2040	7,100	8,124	0.29	3.070% due 12/01/2032	€ 879	1,006	0.04	2.300% due 20/12/2054	268,100	1,194	0.04
Capital Four U.S. CLO Ltd.				3.093% due 15/02/2034	3,855	4,411	0.16	2.400% due 20/03/2045	169,000	877	0.03
4.879% due 15/07/2037 (b)	\$ 9,800	9,800	0.35			319,719	11.59	2.400% due 20/03/2055	326,100	1,487	0.05
Carlyle Euro CLO DAC				WHOLE LOAN COLLATERAL				2.700% due 20/09/2045	231,950	1,254	0.05
2.200% due 15/08/2032	€ 1,000	1,116	0.04	Bear Stearns Asset-Backed Securities Trust				3.200% due 20/09/2055	1,750,550	9,457	0.34
3.173% due 15/08/2032	274	313	0.01	5.713% due 25/11/2039	\$ 127	148	0.01	3.400% due 20/12/2055	658,650	3,699	0.13
3.493% due 15/08/2038	900	1,031	0.04	Citigroup Mortgage Loan Trust, Inc.				3.700% due 20/03/2056	170,000	1,011	0.04
Castlelake Aircraft Structured Trust				7.250% due 25/05/2036	89	43	0.00	Kuwait Government International Bond			
4.125% due 15/06/2043	\$ 155	153	0.01	First Franklin Mortgage Loan Trust				4.016% due 09/10/2028	\$ 1,900	1,876	0.07
5.783% due 15/02/2050	3,541	3,556	0.13	3.883% due 25/12/2036	2,910	2,774	0.10	4.804% due			
CQS U.S. CLO Ltd.				4.083% due 25/06/2036	2,095	2,076	0.07	20/04/2033 (i)	4,300	4,293	0.16
5.101% due 17/01/2039	10,200	10,214	0.37	4.468% due 25/11/2036	4,293	4,191	0.15	Mexico Government International Bond			
CVC Cordatus Opportunity Loan Fund DAC				Securitized Asset-Backed Receivables LLC Trust				3.000% due			
3.823% due 15/08/2033	€ 6,000	6,875	0.25	3.923% due 25/11/2036	5,140	1,316	0.05	03/12/2026 (g)	MXN 88	5	0.00
Dryden Euro CLO DAC				Specialty Underwriting & Residential Finance Trust				4.000% due			
2.864% due 15/04/2033	1,543	1,765	0.06	4.063% due 25/11/2037	4,758	2,590	0.09	24/08/2034 (g)	176	10	0.00
3.143% due 15/05/2034	1,639	1,874	0.07			13,138	0.47	4.625% due 04/05/2033	€ 700	817	0.03
Euro-Galaxy CLO DAC						537,821	19.49	6.250% due 27/08/2037	\$ 1,500	1,502	0.05
2.781% due 24/04/2034	2,086	2,384	0.09	SOVEREIGN ISSUES				7.500% due 26/05/2033	MXN 4,500	241	0.01
Fair Oaks Loan Funding DAC				Argentina Government International Bond				7.750% due 29/05/2031	1,100	61	0.00
3.204% due 15/10/2034	7,800	8,931	0.32	0.750% due 09/07/2030	9,348	7,752	0.28	8.500% due 01/03/2029	6,800	395	0.01
Flexcommercial ABS Trust				1.000% due 09/07/2029	264	241	0.01	8.500% due 31/05/2029	11,100	644	0.02
5.550% due 14/06/2031	AUD 8,889	6,174	0.22	3.500% due 09/07/2041	448	336	0.01	Peru Government International Bond			
Fondo de Titulizacion Santander Consumo				4.125% due 09/07/2035	3,379	2,620	0.10	5.400% due 12/08/2034	PEN 7,722	2,214	0.08
3.236% due 21/03/2036	576	659	0.02	4.125% due 09/07/2046	107	82	0.00	6.150% due 12/08/2032	13,789	4,380	0.16
GAMMA Sociedade de Titularizacao de Creditos S.A.				Australia Government International Bond				6.850% due 12/08/2035	25,432	7,850	0.29
2.918% due 25/10/2035	10,343	11,836	0.43	1.750% due 21/06/2051	AUD 2,200	783	0.03	6.900% due 12/08/2037	3,382	1,016	0.04
3.095% due 25/02/2034	9,904	11,367	0.41	Baiterek National Investment Holding JSC				6.950% due 12/08/2031	7,762	2,590	0.09
Golden Bar Securitisation SRL				16.950% due 02/04/2029	KZT 968,000	2,057	0.08	7.300% due 12/08/2033	13,728	4,510	0.16
3.216% due 22/09/2043	9,586	11,007	0.40	16.950% due 02/04/2031	780,500	1,681	0.06	7.600% due 12/08/2039	5,230	1,648	0.06
Harvest CLO DAC				Brazil Government International Bond				Qatar Government International Bond			
3.054% due 15/01/2032	9,081	10,387	0.38	4.000% due 23/04/2030	€ 4,500	5,164	0.19	4.800% due 08/04/2033	\$ 3,000	3,016	0.11
3.523% due 25/07/2037 (b)	8,800	10,061	0.36	4.875% due 23/04/2033	1,400	1,608	0.06	Republic of Germany			
4.063% due 25/07/2037 (b)	4,400	5,030	0.18	5.500% due 23/04/2036	1,400	1,620	0.06	2.300% due 15/02/2033	€ 5,600	6,251	0.23
Invesco Euro CLO DAC				Bulgaria Government International Bond				Republic of Greece Government International Bond			
3.134% due 15/04/2033	3,339	3,822	0.14	4.125% due 07/05/2038	1,000	1,147	0.04	3.750% due 30/01/2028	58	67	0.00
3.260% due 30/10/2038	1,000	1,145	0.04	Colombia Government International Bond				3.900% due 30/01/2033	61	73	0.00
3.454% due 22/10/2036	7,000	8,012	0.29	1.000% due 26/03/2031	COP 380,200	91	0.00	4.000% due 30/01/2037	36	43	0.00
Lyra Music Assets Delaware LP				5.000% due 19/09/2032	€ 4,500	5,116	0.19	4.200% due 30/01/2042	11	13	0.00
5.760% due 22/12/2064	\$ 647	652	0.02	5.375% due 21/01/2029	\$ 1,600	1,597	0.06	Romania Government International Bond			
Madison Park Euro Funding DAC				Colombian TES				5.125% due 24/09/2031	1,200	1,403	0.05
3.004% due 15/07/2032	€ 3,156	3,612	0.13	6.500% due				5.250% due 30/05/2032	2,600	3,035	0.11
Marble Point CLO Ltd.				22/01/2031 (g)	COP 82,947	24	0.00	5.375% due 22/03/2031	2,800	3,319	0.12
4.667% due 16/11/2034	\$ 9,800	9,811	0.36	7.000% due 30/06/2032	395,500	91	0.00	5.375% due 07/06/2033	2,100	2,426	0.09
Marzio Finance SRL								6.375% due 18/09/2033	1,800	2,195	0.08
2.751% due 28/09/2049	€ 622	713	0.03					South Africa Government International Bond			
								6.250% due 31/03/2036	ZAR 11,800	617	0.02
								7.000% due 28/02/2031	67,000	3,949	0.14
								8.000% due 31/01/2030	3,500	215	0.01
								8.500% due 31/01/2037	30,500	1,854	0.07
								8.875% due 28/02/2035	171,230	10,827	0.39

Schedule of Investments Strategic Income Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
9.000% due 31/01/2040 ZAR	53,750	\$ 3,317	0.12	Subaru Corp. (d)	65,700	\$ 962	0.04	FINANCIALS			
9.875% due 31/03/2039	10,500	693	0.03	Suzuki Motor Corp. (d)	159,700	1,932	0.07	Absa Group Ltd.	107,075	\$ 1,491	0.05
Turkey Government International Bond				Techtron Industries Co. Ltd.	116,000	1,931	0.07	AIB Group PLC	269,272	3,167	0.12
7.625% due 26/04/2029	\$ 6,200	6,482	0.24	TJX Cos., Inc. (d)	18,481	2,800	0.10	Ameriprise Financial, Inc.	11,553	5,300	0.19
40.305% due 06/09/2028 TRY	1,200	26	0.00			41,881	1.52	Banco Bilbao Vizcaya Argentaria S.A.	156,268	3,937	0.14
40.760% due 19/08/2026	100	2	0.00	CONSUMER STAPLES				Banco BPM SpA	143,206	2,478	0.09
40.760% due 17/05/2028	25,200	545	0.02	Altria Group, Inc.	212,903	15,318	0.56	Banco de Chile	5,815,680	1,138	0.04
Venezuela Government International Bond				Ambev S.A.	551,300	1,735	0.06	Banco de Sabadell S.A.	607,766	2,155	0.08
6.000% due				Archer-Daniels-Midland Co.	61,387	4,690	0.17	Bank Central Asia Tbk PT	6,275,500	1,955	0.07
09/12/2020 ^	\$ 289	124	0.00	Carrefour S.A.	74,192	1,378	0.05	Bank Hapoalim B.M.	167,050	3,848	0.14
7.000% due				Colgate-Palmolive Co. (d)	30,540	2,800	0.10	Bank Leumi Le-Israel B.M.	175,666	3,926	0.14
31/03/2038 ^	107	47	0.00	Dollar General Corp. (d)	28,054	3,229	0.12	Bank Mandiri Persero Tbk PT	4,464,500	963	0.04
7.650% due				Imperial Brands PLC (d)	93,173	3,446	0.12	Bank of New York Mellon Corp.	19,077	2,759	0.10
21/04/2025 ^	266	120	0.00	ITC Ltd.	374,036	1,135	0.04	Bank Rakyat Indonesia Persero Tbk PT	7,715,300	1,181	0.04
8.250% due				Kimberly-Clark Corp.	41,806	4,589	0.17	Cairo Mezz PLC (d)	59,349	16	0.00
13/10/2024 ^	269	122	0.00	Koninklijke Ahold Delhaize NV	112,306	4,522	0.16	China Construction Bank Corp. 'H' (d)	10,719,000	11,057	0.40
9.000% due				Philip Morris International, Inc.	65,172	11,790	0.43	China Merchants Bank Co. Ltd. 'H' (d)	195,500	1,123	0.04
07/05/2023 ^	144	68	0.00	Procter & Gamble Co.	60,605	8,887	0.32	China Pacific Insurance Group Co. Ltd. 'H'	309,400	1,064	0.04
9.250% due				Target Corp. (d)	57,688	7,535	0.27	Credicorp Ltd.	8,636	3,364	0.12
15/09/2027 ^	801	395	0.01	Wal-Mart de Mexico S.A.B. de C.V. (d)	661,000	1,943	0.07	FirstRand Ltd.	636,222	3,779	0.14
9.250% due				WH Group Ltd.	980,500	1,040	0.04	Intesa Sanpaolo SpA	1,364,852	9,387	0.34
07/05/2028 ^	656	316	0.01			74,037	2.68	Israel Discount Bank Ltd. 'A'	156,012	1,543	0.06
11.750% due								Mizrahi Tefahot Bank Ltd.	11,381	753	0.03
21/10/2026 ^	40	22	0.00					NatWest Group PLC	322,893	2,851	0.10
11.950% due								Nedbank Group Ltd.	58,410	962	0.04
05/08/2031 ^	500	272	0.01					Northern Trust Corp.	22,394	3,893	0.14
12.750% due								Partners Group Holding AG	2,720	2,232	0.08
23/08/2022 ^	180	101	0.00					Poste Italiane SpA	38,464	1,260	0.05
		197,222	7.15					Powszechny Zaklad Ubezpieczen S.A. (d)	69,090	1,208	0.04
	SHARES							Progressive Corp. (d)	26,005	5,681	0.21
COMMON STOCKS				ENERGY				QBE Insurance Group Ltd.	62,249	1,084	0.04
COMMUNICATION SERVICES				Aker BP ASA	39,777	1,214	0.04	SpareBank Sor-Norge ASA	1,345	26	0.00
Clear Channel Outdoor Holdings, Inc. (d)	320,208	775	0.03	Antero Midstream Corp.	22,409	510	0.02	Standard Bank Group Ltd.	154,626	3,051	0.11
Comcast Corp. 'A' (d)	455,085	11,172	0.40	Cheniere Energy, Inc.	7,485	1,789	0.07	State Street Corp. (d)	33,115	5,616	0.20
iHeartMedia, Inc. 'A' (d)	66,288	284	0.01	China Shenhua Energy Co. Ltd. 'H' (d)	425,500	2,180	0.08	Swiss Re AG	37,641	5,993	0.22
iHeartMedia, Inc. 'B' (d)	58,371	215	0.01	Coal India Ltd. (d)	197,903	919	0.03	Synchrony Financial	43,377	3,299	0.12
NetEase, Inc.	183,600	4,716	0.17	ConocoPhillips Co.	42,818	4,451	0.16	T. Rowe Price Group, Inc.	27,493	3,126	0.11
SES S.A. (d)	54,916	831	0.03	DTE Midstream LLC (d)	16,907	2,481	0.09	XBP Global Holdings, Inc. (d)	441	1	0.00
Telkom Indonesia Persero Tbk PT	6,271,200	833	0.03	Enbridge, Inc.	48,726	2,641	0.10			106,667	3.87
Uniti Group, Inc. (d)	1,068	12	0.00	EOG Resources, Inc. (d)	68,238	8,853	0.32	HEALTH CARE			
Verizon Communications, Inc. (d)	385,934	16,341	0.59	Equinor ASA (d)	89,529	2,824	0.10	AbbVie, Inc. (d)	97,731	24,593	0.89
		35,179	1.27	Excelerate Energy, Inc. 'A'	8,500	323	0.01	Amgen, Inc.	61,174	22,152	0.80
CONSUMER DISCRETIONARY				Expand Energy Corp.	30,624	2,793	0.10	Amsurg Escrow (d)	52,753	49	0.00
Aisin Corp. (d)	64,800	880	0.03	Halliburton Co.	72,773	2,471	0.09	Astellas Pharma, Inc. (d)	219,000	2,931	0.11
Best Buy Co., Inc.	25,077	1,903	0.07	Hess Midstream LP 'A'	31,863	1,198	0.04	Bristol-Myers Squibb Co. (d)	260,090	14,986	0.54
Bridgestone Corp. (d)	135,900	2,867	0.10	Kinder Morgan, Inc.	88,820	2,840	0.10	CSPC Pharmaceutical Group Ltd.	958,000	856	0.03
Canadian Tire Corp. Ltd. 'A' (d)	6,504	896	0.03	Kinetik Holdings, Inc.	22,697	1,097	0.04	Eisai Co. Ltd. (d)	33,100	835	0.03
Cie Generale des Etablissements Michelin S.C.A.	78,807	3,046	0.11	Oil & Natural Gas Corp. Ltd. (d)	349,269	866	0.03	Gilead Sciences, Inc.	57,588	7,276	0.27
Continental AG	13,862	1,148	0.04	OMV AG	17,722	1,114	0.04	Johnson & Johnson	42,641	10,830	0.39
Denso Corp. (d)	213,200	2,456	0.09	ONEOK, Inc.	30,286	2,633	0.10	Merck & Co., Inc.	73,468	9,441	0.34
Expedia Group, Inc.	11,358	2,906	0.11	Origin Energy Ltd.	204,387	1,555	0.06	Novartis AG	75,649	11,843	0.43
Garmin Ltd. (d)	7,707	1,831	0.07	ORLEN S.A.	73,155	2,462	0.09	Novo Nordisk A/S 'B'	53,651	2,578	0.09
Geely Automobile Holdings Ltd.	805,000	1,731	0.06	Pembina Pipeline Corp.	30,899	1,429	0.05	Pfizer, Inc. (d)	288,366	6,944	0.25
Haier Smart Home Co. Ltd. 'H' (d)	318,400	814	0.03	PetroChina Co. Ltd. 'H'	1,286,000	1,388	0.05	Regeneron Pharmaceuticals, Inc.	2,364	1,474	0.05
Hennes & Mauritz AB 'B' (d)	58,807	1,013	0.04	Petroleo Brasileiro S.A.	468,200	3,779	0.14	Roche Holding AG	36,442	15,006	0.55
Industria de Diseno Textil S.A. (d)	84,716	5,343	0.19	Plains GP Holdings LP 'A'	78,868	1,914	0.07				
Isuzu Motors Ltd. (d)	70,300	936	0.03	PRIO S.A. (d)	86,000	867	0.03				
Kia Corp.	18,402	1,662	0.06	Repsol S.A. (d)	137,264	3,432	0.13				
Kingfisher PLC	220,118	827	0.03	South Bow Corp.	7,446	262	0.01				
Magna International, Inc.	32,768	2,154	0.08	Suncor Energy, Inc.	81,264	4,370	0.16				
Ross Stores, Inc.	8,660	1,843	0.07	Sunoco LLC	17,488	1,183	0.04				
				Targa Resources Corp.	5,195	1,393	0.05				
				TC Energy Corp.	39,963	2,646	0.10				
				Tenaris S.A.	40,955	1,134	0.04				
				Vedanta Oil and Gas Ltd. (d)	179,327	61	0.00				
				Williams Cos., Inc.	41,847	3,111	0.11				
				Woodside Energy Group Ltd.	239,584	4,636	0.17				
						78,819	2.86				

DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
Sanofi S.A.	138,312	\$ 11,833	0.43	Endeavour Mining PLC	27,171	\$ 1,332	0.05	Gaming and Leisure Properties, Inc.	209,160	\$ 9,314	0.34
		143,627	5.20	Evrar PLC (d)	72,869	0	0.00	Healthpeak Properties, Inc.	669,256	14,322	0.52
INDUSTRIALS				Fortescue Ltd.	205,778	2,741	0.10	Highwoods Properties, Inc.	148,552	4,480	0.16
Astra International Tbk PT	2,562,800	648	0.02	Gold Fields Ltd.	112,792	3,784	0.14	Host Hotels & Resorts, Inc.	100,806	2,390	0.09
BAE Systems PLC	28,404	697	0.03	Grupo Mexico S.A.B. de C.V. 'B'	89,500	1,015	0.04	Klepierre S.A.	25,645	1,073	0.04
Bouygues S.A.	24,256	1,355	0.05	Harmony Gold Mining Co. Ltd.	72,988	1,116	0.04	Link REIT	317,600	1,482	0.05
Brambles Ltd.	171,876	2,322	0.08	Kinross Gold Corp.	76,238	1,804	0.06	NNN REIT, Inc.	54,870	2,553	0.09
Broadridge Financial Solutions, Inc.	6,400	876	0.03	Northam Platinum Holdings Ltd.	53,528	773	0.03	Omega Healthcare Investors, Inc.	220,476	10,512	0.38
Bureau Veritas S.A.	40,384	1,238	0.04	Nutrien Ltd.	60,880	3,834	0.14	Sabra Health Care REIT, Inc.	673,130	13,133	0.48
Cummins, Inc.	12,699	9,057	0.33	Sibanye Stillwater Ltd.	354,103	752	0.03	Ventas, Inc.	10,004	888	0.03
Deutsche Post AG	72,638	4,419	0.16	Vedanta Aluminium Metal Ltd. (d)	179,327	849	0.03	VICI Properties, Inc.	465,871	12,369	0.45
GEA Group AG	17,567	1,207	0.04	Vedanta Iron and Steel Ltd. (d)	179,327	67	0.00	Welltower, Inc.	3,943	895	0.03
General Dynamics Corp. (d)	26,230	9,292	0.34	Yara International ASA	19,701	867	0.03			95,689	3.47
Kone Oyj 'B'	41,729	2,375	0.09			25,305	0.92				
Korea Shipbuilding & Offshore Engineering Co. Ltd.	5,191	1,185	0.04	REAL ESTATE				SHORT-TERM INSTRUMENTS			
Makita Corp. (d)	26,600	957	0.03	CK Asset Holdings Ltd.	223,000	1,260	0.05	EGYPT TREASURY BILLS			
Metso Oyj (d)	80,053	1,393	0.05					23.650% due			
Nippon Yusen KK (d)	49,500	1,602	0.06	UTILITIES				13/10/2026 (e)(f)	EGP 10,375	198	0.01
Obayashi Corp. (d)	76,800	1,553	0.06	Axia Energia S.A.	129,000	1,355	0.05	24.000% due			
Otis Worldwide Corp.	17,828	1,276	0.05	CLP Holdings Ltd.	207,000	1,935	0.07	13/10/2026 (e)(f)	14,200	271	0.01
PACCAR, Inc.	28,031	3,367	0.12	Consolidated Edison, Inc.	19,345	2,140	0.08	24.060% due			
Schindler Holding AG	5,096	1,692	0.06	Edison International (d)	48,474	3,609	0.13	20/10/2026 (e)(f)	3,650	69	0.00
SKF AB 'B' (d)	42,289	1,088	0.04	EDP S.A.	288,214	1,507	0.06			538	0.02
SMC Corp. (d)	4,400	1,968	0.07	Endesa S.A. (d)	38,712	1,760	0.06	NIGERIA TREASURY BILLS			
Snap-on, Inc.	4,577	1,842	0.07	Enel SpA (d)	971,027	11,145	0.40	21.097% due			
Taisei Corp. (d)	18,200	1,612	0.06	National Grid PLC	87,984	1,452	0.05	07/07/2026 (e)(f)	NGN 137,900	100	0.00
United Parcel Service, Inc. 'B'	42,756	4,596	0.17	Naturgy Energy Group S.A.	52,478	1,646	0.06	21.137% due			
Vinci S.A.	59,319	8,669	0.31	Snam SpA	254,118	1,836	0.07	06/10/2026 (e)(f)	72,103	50	0.00
Wartsila Oyj Abp (d)	35,425	1,354	0.05	Tenaga Nasional Bhd.	334,200	1,173	0.04	21.241% due			
Weichai Power Co. Ltd. 'H' (d)	243,000	1,066	0.04	Terna Rete Elettrica Nazionale SpA	156,878	1,833	0.07	14/07/2026 (e)(f)	180,259	130	0.01
Wolters Kluwer NV	13,211	855	0.03	Vedanta Power Ltd. (d)	179,327	76	0.00	21.322% due			
Yangzijiang Shipbuilding Holdings Ltd.	326,900	867	0.03			31,467	1.14	28/07/2026 (e)(f)	86,524	62	0.00
ZTO Express Cayman, Inc. (i)	48,500	1,073	0.04			669,853	24.28	21.450% due			
		71,501	2.59					07/07/2026 (e)(f)	172,300	125	0.01
INFORMATION TECHNOLOGY				WARRANTS				21.480% due			
Apple, Inc.	30,565	8,844	0.32	Windstream Holdings II LLC - Exp. 01/08/2035	604	7	0.00	28/07/2026 (e)(f)	108,200	78	0.00
Canon, Inc. (d)	101,900	2,611	0.10	PREFERRED SECURITIES				04/08/2026 (e)(f)	52,500	37	0.00
Cisco Systems, Inc. (d)	7,719	907	0.03	Nationwide Building Society 10.250%	£ 260	44	0.00	21.625% due			
HP, Inc. (d)	115,408	2,532	0.09	Petroleo Brasileiro S.A. 0.000%	BRL 554,100	4,047	0.15	11/08/2026 (e)(f)	314,400	223	0.01
Infosys Ltd.	162,335	1,721	0.06	Samsung Electronics Co. Ltd. 0.000%	KRW 32,403	4,570	0.16	21.638% due			
Largan Precision Co. Ltd.	11,000	1,490	0.05	Windstream Holdings LLC 11.000%	\$ 20	22	0.00	11/08/2026 (e)(f)	206,800	147	0.01
Novatek Microelectronics Corp. (d)	68,000	1,150	0.04			8,683	0.31	21.659% due			
NVIDIA Corp.	66,284	13,263	0.48	REAL ESTATE INVESTMENT TRUSTS				25/08/2026 (e)(f)	120,700	85	0.00
Realtek Semiconductor Corp. (d)	62,000	1,582	0.06	American Healthcare REIT, Inc.	17,342	904	0.03	18/08/2026 (e)(f)	68,900	49	0.00
Taiwan Semiconductor Manufacturing Co. Ltd. (d)	17,000	1,341	0.05	Annaly Capital Management, Inc.	91,513	2,046	0.08	21.675% due			
Telefonaktiebolaget LM Ericsson 'B' (d)	336,437	3,780	0.14	Apple Hospitality REIT, Inc.	210,177	3,533	0.13	11/08/2026 (e)(f)	315,200	224	0.01
Texas Instruments, Inc.	16,924	5,045	0.18	Broadstone Net Lease, Inc.	480,245	9,927	0.36	21.676% due			
Tokyo Electron Ltd. (d)	16,800	8,149	0.30	CapitaLand Ascendas REIT	434,200	837	0.03	07/07/2026 (e)(f)	157,200	114	0.01
United Microelectronics Corp. (d)	1,428,000	7,659	0.28	CareTrust REIT, Inc.	21,556	870	0.03	21.690% due			
Unity Bancorp, Inc. (d)	3,100	36	0.00	EPR Properties	71,730	4,161	0.15	07/07/2026 (e)(f)	94,300	67	0.00
		60,110	2.18					25/08/2026 (e)(f)	94,300	66	0.00
MATERIALS				SOUTH AFRICA TREASURY BILLS				21.704% due			
Anglogold Ashanti PLC	40,276	3,244	0.12	7.046% due				01/09/2026 (e)(f)		1,557	0.06
CF Industries Holdings, Inc.	19,091	2,067	0.07	27/01/2027 (e)(f)	ZAR 15,800	927	0.03				
China Hongqiao Group Ltd.	411,000	1,060	0.04	7.066% due							
				28/10/2026 (e)(f)							
				7.304% due							
				19/08/2026 (e)(f)							
				7.305% due							
				18/11/2026 (e)(f)							
				7.393% due							
				22/07/2026 (e)(f)							
				7.400% due							
				05/08/2026 (e)(f)							
				7.400% due							
				07/10/2026 (e)(f)							

Schedule of Investments Strategic Income Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
7.401% due 05/08/2026 (e)(f)	ZAR 8,400	\$ 509	0.02	INVESTMENT FUNDS			
7.420% due 04/11/2026 (e)(f)	200	12	0.00	COLLECTIVE INVESTMENT SCHEMES			
		3,811	0.14	PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (h)			
Total Short-Term Instruments		5,906	0.22	19,582,221	\$ 195,280	7.08	
Total Transferable Securities	\$ 3,492,811	126.58		EXCHANGE-TRADED FUNDS			
				PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (h)			
				44,807	4,502	0.16	
				Total Investment Funds	\$ 199,782	7.24	

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BOS	3.690%	30/06/2026	01/07/2026	\$ 29,200	U.S. Treasury Notes 3.375% due 31/12/2027	\$ (29,802)	\$ 29,200	\$ 29,203	1.06
BRC	3.720	30/06/2026	01/07/2026	82,000	U.S. Treasury Inflation Protected Securities 1.625% due 15/04/2030	(83,572)	82,000	82,008	2.96
FICC	3.620	30/06/2026	01/07/2026	4,000	U.S. Treasury Notes 3.750% due 15/05/2028	(4,080)	4,000	4,000	0.15
Total Repurchase Agreements						\$ (117,454)	\$ 115,200	\$ 115,211	4.17

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR December Futures	Long	03/2027	462	\$ (280)	(0.01)
3-Month SOFR December Futures	Long	03/2028	124	(38)	0.00
3-Month SOFR June Futures	Long	09/2026	462	(54)	0.00
3-Month SOFR June Futures	Long	09/2027	124	(57)	0.00
3-Month SOFR March Futures	Long	06/2027	124	(69)	0.00
3-Month SOFR September Futures	Long	12/2026	462	(222)	(0.01)
3-Month SOFR September Futures	Long	12/2027	124	(46)	0.00
Australia Government 10-Year Bond September Futures	Long	09/2026	279	305	0.01
Euro-Bobl September Futures	Short	09/2026	33	(19)	0.00
Euro-Bund 10-Year Bond September Futures	Short	09/2026	114	(175)	(0.01)
U.S. Treasury 2-Year Note September Futures	Long	09/2026	1,130	(167)	(0.01)
U.S. Treasury 5-Year Note September Futures	Long	09/2026	2,048	549	0.02
U.S. Treasury 10-Year Note September Futures	Short	09/2026	615	(590)	(0.02)
U.S. Treasury 30-Year Bond September Futures	Short	09/2026	231	(585)	(0.02)
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2026	1,205	3,441	0.13
United Kingdom Long Gilt September Futures	Long	09/2026	725	2,060	0.07
				\$ 4,053	0.15
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 4,053	0.15

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
AT&T, Inc.	1.000%	20/06/2028	\$ 1,700	\$ 38	0.00
Bank of America Corp.	1.000	20/12/2026	1,200	(10)	0.00
Credit Agricole S.A.	1.000	20/12/2030	€ 3,900	28	0.00
				\$ 56	0.00

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-36 5-Year Index	1.000%	20/12/2026	\$ 4,508	\$ 209	0.01
CDX.EM-38 5-Year Index	1.000	20/12/2027	600	55	0.00

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-39 5-Year Index	1.000%	20/06/2028	\$ 100	\$ 8	0.00
CDX.EM-40 5-Year Index	1.000	20/12/2028	1,500	82	0.00
CDX.EM-41 5-Year Index	1.000	20/06/2029	500	23	0.00
CDX.EM-42 5-Year Index	1.000	20/12/2029	600	21	0.00
CDX.EM-44 5-Year Index	1.000	20/12/2030	300	6	0.00
CDX.EM-45 5-Year Index	1.000	20/06/2031	300	8	0.00
CDX.HY-37 5-Year Index	5.000	20/12/2026	855	(30)	0.00
CDX.HY-44 5-Year Index	5.000	20/06/2030	490	4	0.00
CDX.HY-45 5-Year Index	5.000	20/12/2030	16,464	(29)	0.00
CDX.HY-46 5-Year Index	5.000	20/06/2031	45,738	984	0.04
CDX.IG-45 5-Year Index	1.000	20/12/2030	10,330	4	0.00
CDX.IG-46 5-Year Index	1.000	20/06/2031	27,890	106	0.00
iTraxx Europe Main 45 5-Year Index	1.000	20/06/2031	€ 14,060	101	0.00
				\$ 1,552	0.05

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	3.500%	18/03/2028	£ 44,400	\$ 423	0.01
Pay	1-Day GBP-SONIO Compounded-OIS	3.500	18/03/2031	44,840	(508)	(0.02)
Receive	1-Day GBP-SONIO Compounded-OIS	3.700	28/03/2034	100	5	0.00
Receive	1-Day GBP-SONIO Compounded-OIS	4.000	18/03/2036	5,660	169	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	15/03/2029	¥ 2,430,000	14	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.020	20/09/2028	2,950,000	(2)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.176	27/04/2027	160,000	1	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	15/06/2032	248,400	20	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.500	15/03/2042	121,000	36	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.711	27/04/2042	37,000	11	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.250	18/06/2035	382,000	76	0.00
Pay	1-Day USD-SOFR Compounded-OIS	0.500	16/06/2028	\$ 26,200	(447)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	0.750	16/06/2031	13,442	(820)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	0.750	16/06/2031	16,200	1,109	0.04
Receive	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2027	16,900	(209)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2029	2,770	(141)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.000	16/12/2030	1,766	224	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.235	12/05/2028	700	42	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.250	15/12/2026	34,300	1,078	0.04
Pay	1-Day USD-SOFR Compounded-OIS	1.250	17/06/2027	12,000	(832)	(0.03)
Pay	1-Day USD-SOFR Compounded-OIS	1.250	15/12/2028	3,900	(320)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.250	17/06/2030	47,620	3,068	0.11
Pay	1-Day USD-SOFR Compounded-OIS	1.250	15/06/2032	5,950	(429)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.250	16/06/2051	4,300	(1,398)	(0.05)
Receive	1-Day USD-SOFR Compounded-OIS	1.350	20/01/2027	3,400	60	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.360	20/07/2031	800	106	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.370	19/07/2031	500	66	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.380	04/01/2027	1,400	(20)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.405	07/09/2031	1,300	173	0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.425	18/01/2027	1,000	(14)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.443	18/01/2027	1,100	(15)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.450	17/02/2027	2,400	40	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.450	16/07/2031	1,200	157	0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.491	21/01/2051	900	(408)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.500	15/12/2028	7,130	(609)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	1.500	12/01/2029	578	39	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.500	05/10/2031	600	(76)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.535	15/10/2031	600	(75)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.535	22/10/2031	400	(50)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.545	26/10/2031	400	(50)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.550	20/01/2027	15,100	(184)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.570	11/01/2027	800	(10)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.580	16/02/2027	900	(12)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.590	09/02/2051	7,200	(3,162)	(0.12)
Receive	1-Day USD-SOFR Compounded-OIS	1.625	16/01/2050	3,100	1,349	0.05
Receive	1-Day USD-SOFR Compounded-OIS	1.625	03/02/2050	3,900	1,700	0.06
Pay	1-Day USD-SOFR Compounded-OIS	1.700	17/02/2027	9,600	(102)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.700	12/01/2029	2,100	(122)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.740	16/12/2026	1,100	19	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2027	26,000	(821)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2029	1,209	1	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2032	1,878	57	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2032	1,840	(129)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.750	22/01/2050	7,600	3,191	0.11
Pay	1-Day USD-SOFR Compounded-OIS	1.768	02/02/2032	300	(35)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.785	12/08/2051	700	305	0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.817	05/04/2032	2,200	(236)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.872	06/04/2032	1,100	(115)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.875	07/02/2050	400	159	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.895	18/10/2049	700	293	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.910	17/10/2049	700	290	0.01

Schedule of Investments Strategic Income Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day USD-SOFR Compounded-OIS	1.928%	25/03/2027	\$ 1,100	\$ (19)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2027	1,250	(42)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2029	5,740	(105)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.000	18/02/2032	900	(91)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2032	9,130	28	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.000	15/01/2050	1,400	537	0.02
Pay	1-Day USD-SOFR Compounded-OIS	2.000	15/12/2051	6,500	(3,029)	(0.11)
Receive	1-Day USD-SOFR Compounded-OIS	2.250	11/12/2049	7,100	2,440	0.09
Receive	1-Day USD-SOFR Compounded-OIS	2.250	12/03/2050	3,400	1,153	0.04
Pay	1-Day USD-SOFR Compounded-OIS	2.850	30/08/2027	1,000	(17)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.955	04/10/2027	1,000	(13)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.000	17/06/2028	97,600	(626)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.000	19/03/2030	133,600	(1,905)	(0.07)
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2030	2,090	9	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	2,800	127	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	160	(6)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.050	07/09/2027	500	(6)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.050	08/09/2029	500	(14)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.050	06/09/2032	700	(32)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.080	23/02/2053	200	(35)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.100	09/09/2029	500	(13)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.231	18/09/2034	200	12	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.232	10/09/2034	100	6	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.240	16/09/2034	100	6	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.248	18/09/2034	200	12	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	1,280	(11)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.278	16/09/2034	100	6	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.280	16/09/2034	400	23	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.300	06/03/2033	300	(10)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.300	14/06/2033	1,000	(34)	0.00
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.325	31/08/2030	3,740	66	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.340	23/02/2030	600	(11)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.350	14/12/2032	200	8	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.370	01/03/2033	400	(12)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.370	12/07/2053	200	(27)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.375	15/10/2034	200	(8)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.400	23/02/2033	200	(6)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.405	01/03/2033	300	(8)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.408	05/09/2034	100	5	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.410	05/09/2034	200	9	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.425	01/03/2033	300	(8)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.430	27/02/2033	300	(8)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.435	05/11/2034	400	(15)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.450	07/03/2033	600	(15)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.450	11/10/2034	200	(7)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.455	01/11/2034	400	(14)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.465	30/10/2034	500	(17)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.470	22/02/2030	600	(8)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.470	04/09/2034	100	4	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.470	01/11/2034	400	(14)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.485	30/10/2034	400	(13)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.495	30/10/2034	200	(7)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	22/06/2030	900	(10)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	1,190	(39)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	18/03/2031	13,220	336	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.500	22/05/2033	29,660	498	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.500	17/06/2033	24,950	(114)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	17/06/2033	3,760	35	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	21/06/2033	600	(13)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	860	(3)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	18/12/2054	29,500	2,963	0.11
Receive	1-Day USD-SOFR Compounded-OIS	3.500	17/09/2055	12,500	259	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.514	04/09/2034	200	8	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.525	02/03/2030	200	(2)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.525	04/09/2034	200	7	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.527	15/11/2049	140	15	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.532	20/08/2034	200	7	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.535	06/11/2034	800	(23)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.550	21/08/2034	300	11	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.551	17/09/2035	1,100	44	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.555	28/08/2034	200	7	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.555	05/03/2054	100	(10)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.558	21/08/2034	200	7	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.564	31/01/2033	660	14	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.565	28/08/2034	200	7	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.569	14/08/2034	200	7	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.594	09/01/2034	200	5	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.595	19/08/2034	400	13	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.599	28/08/2034	200	6	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.600	17/01/2034	200	6	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.600	28/08/2034	400	13	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.605	28/08/2034	100	3	0.00

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	3.610%	12/12/2032	\$ 400	\$ 9	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.611	28/08/2034	500	16	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.613	22/08/2034	200	6	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.620	31/01/2034	100	(2)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.643	28/08/2034	200	6	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.645	07/08/2034	200	6	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.648	08/01/2034	200	5	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	10/07/2033	400	(7)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	05/03/2034	200	(3)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.655	24/01/2034	100	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.665	24/01/2034	200	(3)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.670	08/01/2034	200	5	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.679	13/08/2034	200	5	0.00
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.679	15/02/2036	680	18	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	100	2	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.685	24/01/2034	200	(3)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.700	06/06/2033	16,970	381	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.700	05/03/2034	100	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.710	05/03/2034	200	(2)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.715	07/08/2034	200	5	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.725	07/02/2034	100	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.730	03/08/2033	200	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.735	07/08/2033	200	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.735	23/01/2034	100	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.738	23/01/2034	100	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2027	49,600	(553)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	13/12/2027	900	5	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	1,080	(33)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	14,200	334	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	8,920	170	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2030	30,760	(753)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2031	16,910	(205)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2031	1,900	22	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2032	160	(5)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2032	23,570	(636)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/03/2033	96,734	2,194	0.08
Pay	1-Day USD-SOFR Compounded-OIS	3.750	12/07/2033	400	(4)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	02/01/2034	100	2	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	4,200	45	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2034	70,880	680	0.02
Pay	1-Day USD-SOFR Compounded-OIS	3.750	07/05/2035	2,100	(26)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2035	16,000	(445)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.755	15/02/2036	1,540	31	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.760	23/08/2033	500	(4)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.783	07/02/2034	100	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.793	19/11/2034	400	(3)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.795	06/08/2034	200	3	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	10/03/2028	600	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	05/09/2028	800	2	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	22/08/2030	100	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	30/08/2033	200	(1)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.810	02/01/2034	100	1	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.830	12/10/2053	100	(6)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.840	08/01/2035	1,200	(8)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.842	04/03/2030	2,800	12	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.842	26/12/2033	100	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.850	05/08/2034	200	2	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.850	08/01/2035	600	(4)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.854	29/12/2033	200	2	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.855	19/11/2034	100	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.860	21/02/2034	400	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.860	14/11/2034	300	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.866	14/11/2034	700	(2)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.870	05/03/2035	600	7	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.870	17/10/2053	100	(5)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.874	05/03/2035	1,100	12	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.880	10/07/2034	500	5	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.880	16/10/2053	100	(5)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.884	25/03/2035	1,100	11	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.885	12/07/2034	400	4	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.890	08/01/2035	600	(2)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.890	03/03/2035	600	6	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.896	08/01/2035	1,200	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.900	30/08/2033	600	1	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.900	10/04/2034	200	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.900	15/04/2034	100	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.900	08/01/2035	1,200	(2)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.905	12/03/2035	1,100	9	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.908	04/03/2035	1,100	9	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.930	24/03/2035	2,200	14	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.933	06/01/2035	1,300	1	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.940	22/02/2029	700	2	0.00

Schedule of Investments Strategic Income Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day USD-SOFR Compounded-OIS	3.950%	13/09/2033	\$ 600	\$ 3	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.950	19/12/2033	200	1	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.950	16/04/2034	200	1	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.970	27/02/2029	200	1	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.970	15/01/2035	600	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.975	21/03/2035	1,800	5	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.975	15/11/2053	300	6	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.994	02/07/2034	300	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.998	15/11/2053	220	8	0.00
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	4.000	30/11/2030	5,930	(2)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	26/02/2035	1,700	2	0.00
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	4.000	15/02/2036	790	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.010	15/11/2053	17,030	562	0.02
Pay	1-Day USD-SOFR Compounded-OIS	4.015	30/12/2034	1,300	10	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.015	15/11/2053	16,970	546	0.02
Pay	1-Day USD-SOFR Compounded-OIS	4.030	04/10/2033	500	5	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.030	15/12/2033	200	(1)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.052	15/02/2056	360	8	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.059	15/02/2056	360	8	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.060	02/07/2034	200	(1)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.066	15/02/2046	270	6	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.076	15/02/2046	630	13	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.078	29/04/2034	200	2	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.080	17/04/2034	200	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.080	05/06/2034	200	(1)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.082	15/11/2053	300	6	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.083	15/11/2053	430	9	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.085	22/04/2034	200	3	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.085	15/11/2053	981	20	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.090	30/04/2034	700	9	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.105	24/04/2034	400	6	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.130	03/05/2034	200	3	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.150	12/10/2033	200	4	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.150	22/04/2034	200	3	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.155	02/10/2033	400	8	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.165	27/09/2033	600	12	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.170	03/10/2033	400	8	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.175	10/10/2033	200	4	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.200	18/10/2033	200	4	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.220	20/10/2033	200	5	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.230	23/10/2033	100	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/03/2029	620	14	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.250	22/11/2033	200	(4)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.255	23/10/2033	100	3	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.393	25/10/2033	100	4	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.435	01/11/2033	100	4	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.450	31/10/2033	100	4	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.450	01/11/2033	300	12	0.00
Pay	1-Year BRL-CDI	9.998	04/01/2027	BRL 1,900	(34)	0.00
Pay	1-Year BRL-CDI	10.037	04/01/2027	500	(9)	0.00
Pay	1-Year BRL-CDI	10.041	04/01/2027	1,500	(26)	0.00
Pay	1-Year BRL-CDI	10.072	04/01/2027	1,490	(22)	0.00
Pay	1-Year BRL-CDI	10.090	04/01/2027	2,800	(48)	0.00
Pay	1-Year BRL-CDI	10.098	04/01/2027	4,490	(67)	0.00
Pay	1-Year BRL-CDI	10.138	04/01/2027	700	(12)	0.00
Pay	1-Year BRL-CDI	10.165	04/01/2027	2,280	(33)	0.00
Pay	1-Year BRL-CDI	10.170	04/01/2027	3,800	(55)	0.00
Pay	1-Year BRL-CDI	10.183	04/01/2027	6,830	(99)	0.00
Pay	1-Year BRL-CDI	10.203	04/01/2027	5,320	(77)	0.00
Pay	1-Year BRL-CDI	10.210	04/01/2027	770	(11)	0.00
Pay	1-Year BRL-CDI	10.256	04/01/2027	5,310	(75)	0.00
Pay	1-Year BRL-CDI	10.328	04/01/2027	3,980	(55)	0.00
Pay	1-Year BRL-CDI	11.250	04/01/2027	1,500	(23)	0.00
Pay	1-Year BRL-CDI	11.275	04/01/2027	700	(11)	0.00
Pay	1-Year BRL-CDI	11.290	04/01/2027	800	(12)	0.00
Pay	1-Year BRL-CDI	11.731	04/01/2027	400	(5)	0.00
Pay	1-Year BRL-CDI	11.746	04/01/2027	1,700	(19)	0.00
Pay	1-Year BRL-CDI	11.901	04/01/2027	4,000	(39)	0.00
Pay	1-Year BRL-CDI	12.800	02/01/2031	130,600	(857)	(0.03)
Pay	1-Year BRL-CDI	12.841	02/01/2031	48,400	(312)	(0.01)
Pay	1-Year BRL-CDI	13.172	02/01/2031	20,000	(84)	0.00
Pay	1-Year BRL-CDI	13.180	02/01/2031	75,900	(284)	(0.01)
Pay ⁽³⁾	1-Year BRL-CDI	13.200	02/01/2031	1,600	(6)	0.00
Pay ⁽³⁾	1-Year BRL-CDI	13.235	02/01/2031	2,300	(9)	0.00
Pay ⁽³⁾	1-Year BRL-CDI	13.245	02/01/2031	1,100	(4)	0.00
Pay ⁽³⁾	1-Year BRL-CDI	13.250	02/01/2031	2,300	(8)	0.00
Pay ⁽³⁾	1-Year BRL-CDI	13.255	02/01/2031	9,700	(34)	0.00
Pay ⁽³⁾	1-Year BRL-CDI	13.260	02/01/2031	700	(3)	0.00
Pay ⁽³⁾	1-Year BRL-CDI	13.300	02/01/2031	1,000	(3)	0.00
Pay ⁽³⁾	1-Year BRL-CDI	13.315	02/01/2031	2,400	(8)	0.00
Pay ⁽³⁾	1-Year BRL-CDI	13.330	02/01/2031	600	(2)	0.00
Pay ⁽³⁾	1-Year BRL-CDI	13.350	02/01/2031	2,400	(8)	0.00

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Year BRL-CDI	13.435%	02/01/2031	BRL 850	\$ (2)	0.00
Pay	1-Year BRL-CDI	13.440	02/01/2031	850	(2)	0.00
Pay ⁽³⁾	1-Year BRL-CDI	13.520	02/01/2031	7,800	(19)	0.00
Pay ⁽³⁾	1-Year BRL-CDI	13.560	02/01/2031	3,900	(9)	0.00
Pay ⁽³⁾	1-Year BRL-CDI	13.670	02/01/2031	1,000	(2)	0.00
Pay	1-Year BRL-CDI	13.681	02/01/2031	16,100	(16)	0.00
Pay	1-Year BRL-CDI	13.694	02/01/2031	9,000	(15)	0.00
Pay	1-Year BRL-CDI	13.698	02/01/2031	3,700	(6)	0.00
Pay	1-Year BRL-CDI	13.724	02/01/2031	18,700	(23)	0.00
Pay	1-Year BRL-CDI	13.725	02/01/2031	500	(1)	0.00
Pay	1-Year BRL-CDI	13.790	02/01/2031	4,900	(5)	0.00
Pay	1-Year BRL-CDI	13.882	02/01/2031	24,300	(12)	0.00
Pay	1-Year BRL-CDI	13.899	02/01/2031	10,200	(6)	0.00
Pay	3-Month NZD-BBR	4.750	19/06/2029	NZD 2,000	30	0.00
Pay ⁽³⁾	3-Month ZAR-JIBAR	6.770	10/03/2028	ZAR 6,900	(4)	0.00
Pay	3-Month ZAR-JIBAR	7.740	15/04/2036	3,900	0	0.00
Pay	3-Month ZAR-JIBAR	7.800	16/04/2036	3,900	1	0.00
Pay	3-Month ZAR-JIBAR	7.800	21/04/2036	2,000	1	0.00
Pay	3-Month ZAR-JIBAR	7.820	16/04/2036	8,100	3	0.00
Pay ⁽³⁾	3-Month ZAR-JIBAR	7.822	08/04/2036	34,000	14	0.00
Pay	3-Month ZAR-JIBAR	7.830	16/04/2036	4,000	2	0.00
Pay	3-Month ZAR-JIBAR	7.855	16/04/2036	4,000	2	0.00
Pay	3-Month ZAR-JIBAR	7.860	17/04/2036	4,300	2	0.00
Pay	3-Month ZAR-JIBAR	7.885	17/04/2036	2,000	1	0.00
Pay	3-Month ZAR-JIBAR	7.910	22/04/2036	12,000	9	0.00
Pay	3-Month ZAR-JIBAR	7.950	22/04/2036	1,790	2	0.00
Pay ⁽³⁾	3-Month ZAR-JIBAR	7.950	07/05/2036	6,200	6	0.00
Pay	3-Month ZAR-JIBAR	7.960	22/04/2036	1,880	2	0.00
Pay	3-Month ZAR-JIBAR	8.000	03/01/2031	5,700	10	0.00
Pay	3-Month ZAR-JIBAR	8.000	23/04/2036	2,600	3	0.00
Pay	3-Month ZAR-JIBAR	8.001	06/01/2031	5,700	10	0.00
Pay	3-Month ZAR-JIBAR	8.010	07/01/2031	5,600	10	0.00
Pay ⁽³⁾	3-Month ZAR-JIBAR	8.010	08/05/2036	5,110	6	0.00
Pay	3-Month ZAR-JIBAR	8.030	07/01/2031	5,600	10	0.00
Pay	3-Month ZAR-JIBAR	8.053	07/01/2031	5,600	10	0.00
Pay	3-Month ZAR-JIBAR	8.058	07/01/2031	5,600	10	0.00
Pay	3-Month ZAR-JIBAR	8.063	08/01/2031	16,900	31	0.00
Pay	3-Month ZAR-JIBAR	8.080	08/01/2031	7,900	15	0.00
Pay	3-Month ZAR-JIBAR	8.080	24/04/2036	3,100	5	0.00
Pay	3-Month ZAR-JIBAR	8.140	28/04/2036	2,800	5	0.00
Pay	3-Month ZAR-JIBAR	8.150	28/04/2036	3,200	6	0.00
Pay	3-Month ZAR-JIBAR	8.203	10/01/2031	28,200	62	0.00
Pay	3-Month ZAR-JIBAR	8.360	07/08/2028	500	1	0.00
Pay	3-Month ZAR-JIBAR	8.380	04/08/2028	400	1	0.00
Pay	3-Month ZAR-JIBAR	8.400	07/08/2028	500	1	0.00
Pay	3-Month ZAR-JIBAR	8.410	31/07/2028	100	0	0.00
Pay	3-Month ZAR-JIBAR	8.410	04/08/2028	1,100	2	0.00
Pay	3-Month ZAR-JIBAR	8.410	07/08/2028	100	0	0.00
Pay	3-Month ZAR-JIBAR	8.415	31/07/2028	100	0	0.00
Pay	3-Month ZAR-JIBAR	8.415	04/08/2028	400	1	0.00
Pay	3-Month ZAR-JIBAR	8.420	31/07/2028	300	0	0.00
Pay	3-Month ZAR-JIBAR	8.421	04/08/2028	500	1	0.00
Pay	3-Month ZAR-JIBAR	8.426	01/08/2028	100	0	0.00
Pay	3-Month ZAR-JIBAR	8.428	31/07/2028	200	0	0.00
Pay	3-Month ZAR-JIBAR	8.460	01/08/2028	200	0	0.00
Pay	3-Month ZAR-JIBAR	8.460	02/08/2028	200	0	0.00
Pay	3-Month ZAR-JIBAR	8.464	02/08/2028	200	0	0.00
Pay	3-Month ZAR-JIBAR	8.543	04/08/2028	500	1	0.00
Pay	3-Month ZAR-JIBAR	8.550	03/08/2028	800	1	0.00
Pay	6-Month AUD-BBR-BBSW	3.000	21/03/2027	AUD 18,640	(607)	(0.02)
Pay	6-Month AUD-BBR-BBSW	4.000	18/09/2029	9,400	(227)	(0.01)
Pay	6-Month AUD-BBR-BBSW	4.000	17/09/2030	22,600	(616)	(0.02)
Pay	6-Month AUD-BBR-BBSW	4.500	20/09/2033	300	(1)	0.00
Pay	6-Month AUD-BBR-BBSW	4.500	20/03/2034	2,600	(18)	0.00
Pay	6-Month AUD-BBR-BBSW	4.500	18/09/2034	3,300	(82)	0.00
Pay	6-Month AUD-BBR-BBSW	4.500	18/06/2035	69,450	(1,826)	(0.07)
Pay ⁽³⁾	6-Month CZK-PRIBOR	4.480	11/03/2036	CZK 1,600	2	0.00
Receive	6-Month EUR-EURIBOR	0.250	18/03/2050	€ 2,300	1,170	0.04
Receive ⁽³⁾	6-Month EUR-EURIBOR	0.830	09/12/2052	6,800	884	0.03
Pay	6-Month EUR-EURIBOR	2.000	21/09/2032	11,880	(642)	(0.02)
Pay	6-Month EUR-EURIBOR	2.220	08/01/2035	700	(37)	0.00
Receive	6-Month EUR-EURIBOR	2.280	04/03/2030	700	12	0.00
Receive	6-Month EUR-EURIBOR	2.300	25/09/2029	200	1	0.00
Receive	6-Month EUR-EURIBOR	2.350	29/04/2030	800	14	0.00
Receive	6-Month EUR-EURIBOR	2.360	07/10/2029	200	0	0.00
Pay	6-Month EUR-EURIBOR	2.380	31/12/2034	700	(18)	0.00
Receive	6-Month EUR-EURIBOR	2.390	01/10/2034	100	3	0.00
Receive	6-Month EUR-EURIBOR	2.400	09/04/2030	1,000	15	0.00
Receive	6-Month EUR-EURIBOR	2.400	12/02/2035	700	29	0.00
Pay	6-Month EUR-EURIBOR	2.420	07/03/2035	700	(25)	0.00
Receive	6-Month EUR-EURIBOR	2.450	05/05/2035	600	25	0.00
Pay	6-Month EUR-EURIBOR	2.460	01/04/2035	700	(24)	0.00

Schedule of Investments Strategic Income Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.500%	16/09/2031	€ 18,500	\$ (261)	(0.01)
Receive	6-Month EUR-EURIBOR	2.510	09/04/2035	600	21	0.00
Pay	6-Month EUR-EURIBOR	2.520	27/03/2035	700	(20)	0.00
Receive	6-Month EUR-EURIBOR	2.520	09/04/2035	600	21	0.00
Pay	6-Month EUR-EURIBOR	2.547	09/03/2033	800	6	0.00
Receive	6-Month EUR-EURIBOR	2.550	16/04/2035	600	19	0.00
Receive	6-Month EUR-EURIBOR	2.580	29/08/2034	100	1	0.00
Receive	6-Month EUR-EURIBOR	2.590	19/08/2034	100	1	0.00
Pay	6-Month EUR-EURIBOR	2.610	24/03/2035	700	(13)	0.00
Receive	6-Month EUR-EURIBOR	2.650	14/08/2029	200	(3)	0.00
Receive	6-Month EUR-EURIBOR	2.700	13/08/2029	100	(2)	0.00
Pay	6-Month EUR-EURIBOR	2.750	05/03/2034	200	0	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	4,220	(5)	0.00
Pay	6-Month EUR-EURIBOR	2.760	04/03/2034	200	0	0.00
Pay	6-Month EUR-EURIBOR	2.770	16/04/2029	200	1	0.00
Pay	6-Month EUR-EURIBOR	2.770	29/04/2034	100	0	0.00
Pay	6-Month EUR-EURIBOR	2.780	02/05/2029	200	1	0.00
Pay	6-Month EUR-EURIBOR	2.827	06/05/2029	200	1	0.00
Pay	6-Month EUR-EURIBOR	2.860	24/04/2029	200	1	0.00
Pay	6-Month EUR-EURIBOR	2.950	12/06/2029	200	2	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	16,170	(2)	0.00
Pay	6-Month EUR-EURIBOR	3.270	21/08/2033	200	12	0.00
Pay	6-Month EUR-EURIBOR	3.300	03/10/2033	500	31	0.00
Pay	6-Month EUR-EURIBOR	3.370	09/10/2028	300	12	0.00
Pay	6-Month EUR-EURIBOR	3.450	20/10/2028	300	13	0.00
Receive	28-Day MXN-TIE	7.220	14/06/2028	MXN 134,400	(50)	0.00
Receive	28-Day MXN-TIE	8.000	11/06/2031	64,400	(60)	0.00
Pay	28-Day MXN-TIE	8.990	18/12/2029	8,500	23	0.00
Pay	28-Day MXN-TIE	9.020	17/12/2029	11,300	32	0.00
Pay	28-Day MXN-TIE	9.108	13/03/2030	44,600	137	0.01
Pay	28-Day MXN-TIE	9.135	27/12/2029	10,400	31	0.00
Pay	28-Day MXN-TIE	9.150	31/12/2029	10,600	32	0.00
Pay	UKRPI	4.000	15/09/2031	£ 300	(42)	0.00
Pay	UKRPI	4.020	15/10/2031	400	(52)	0.00
Pay	UKRPI	4.055	15/09/2031	400	(55)	0.00
Pay	UKRPI	4.066	15/09/2031	600	(72)	0.00
Pay	UKRPI	4.140	15/10/2031	1,000	(114)	0.00
Pay	UKRPI	4.250	15/11/2031	900	(73)	0.00
Pay	UKRPI	4.400	15/10/2031	400	(34)	0.00
					\$ 3,249	0.12
Total Centrally Cleared Financial Derivative Instruments					\$ 4,857	0.17

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BPS	Colombia Government International Bond	1.000%	20/12/2027	\$ 200	\$ (18)	\$ 19	\$ 1	0.00
BRC	Colombia Government International Bond	1.000	20/12/2026	300	(14)	15	1	0.00
CBK	Colombia Government International Bond	1.000	20/06/2027	100	(3)	4	1	0.00
GST	Colombia Government International Bond	1.000	20/06/2027	100	(3)	3	0	0.00
	Colombia Government International Bond	1.000	20/12/2027	100	(9)	10	1	0.00
	Mexico Government International Bond	1.000	20/12/2028	300	(3)	7	4	0.00
MYC	Colombia Government International Bond	1.000	20/06/2027	200	(7)	8	1	0.00
	Colombia Government International Bond	1.000	20/12/2027	200	(18)	19	1	0.00
	Mexico Government International Bond	1.000	20/12/2026	1,100	3	1	4	0.00
	Mexico Government International Bond	1.000	20/06/2027	400	(1)	4	3	0.00
	Mexico Government International Bond	1.000	20/06/2028	300	(6)	9	3	0.00
	Mexico Government International Bond	1.000	20/12/2028	1,300	(14)	30	16	0.00
					\$ (93)	\$ 129	\$ 36	0.00

CREDIT DEFAULT SWAPS ON CREDIT INDICES -SELL PROTECTION⁽¹⁾

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	ABX.HE.AAA.6-2 Index	0.110%	25/05/2046	\$ 225	\$ (56)	\$ 38	\$ (18)	0.00
	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	€ 2,170	494	(32)	462	0.02
BPS	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	1,010	232	(17)	215	0.01
CBK	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	340	77	(5)	72	0.00
DUB	CMBX.NA.AAA.10 Index	0.500	17/11/2059	\$ 243	(4)	4	0	0.00
GST	CMBX.NA.AAA.10 Index	0.500	17/11/2059	4,169	9	(5)	4	0.00
	CMBX.NA.AAA.11 Index	0.500	18/11/2054	7,297	(38)	59	21	0.00
	CMBX.NA.AAA.6 Index	0.500	11/05/2063	1	0	0	0	0.00
	CMBX.NA.AAA.8 Index	0.500	17/10/2057	104	(2)	2	0	0.00
	CMBX.NA.AAA.9 Index	0.500	17/09/2058	7	0	0	0	0.00
JPM	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	€ 1,780	408	(29)	379	0.01
MEI	CMBX.NA.AAA.12 Index	0.500	17/08/2061	\$ 500	(4)	5	1	0.00
	CMBX.NA.AAA.8 Index	0.500	17/10/2057	2	0	0	0	0.00
	CMBX.NA.AAA.9 Index	0.500	17/09/2058	13	(1)	1	0	0.00
MYI	ABX.HE.AAA.6-2 Index	0.110	25/05/2046	356	0	(28)	(28)	0.00
	CMBX.NA.AAA.12 Index	0.500	17/08/2061	500	0	1	1	0.00
	CMBX.NA.AAA.6 Index	0.500	11/05/2063	1	0	0	0	0.00
	CMBX.NA.AAA.8 Index	0.500	17/10/2057	1	0	0	0	0.00
SAL	CMBX.NA.AAA.10 Index	0.500	17/11/2059	1,263	14	(13)	1	0.00
	CMBX.NA.AAA.11 Index	0.500	18/11/2054	1,200	6	(2)	4	0.00
	CMBX.NA.AAA.12 Index	0.500	17/08/2061	325	0	1	1	0.00
	CMBX.NA.AAA.6 Index	0.500	11/05/2063	1	0	0	0	0.00
	CMBX.NA.AAA.9 Index	0.500	17/09/2058	347	0	0	0	0.00
UAG	CMBX.NA.AAA.8 Index	0.500	17/10/2057	1	0	0	0	0.00
					\$ 1,135	\$ (20)	\$ 1,115	0.04

(1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

(2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

TOTAL RETURN SWAPS ON SECURITIES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
FAR	Pay	Nvidia Corp.	10,186	5.620%	\$ 1,961	29/07/2026	\$ 0	\$ (76)	\$ (76)	0.00

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD	15,739	\$ 11,255	\$ 351	\$ 351	0.01
	07/2026	CNH	1,491	221	0	1	0.00
	07/2026	NZD	9,218	5,444	200	200	0.01
	07/2026	\$	1,529	CAD 2,174	3	3	0.00
	07/2026		4,264	NZD 7,548	30	30	0.00
	08/2026	CAD	2,171	\$ 1,529	0	(3)	0.00
	08/2026	NZD	7,548	4,268	0	(30)	0.00
	07/2026	BRL	209	40	0	0	0.00
	07/2026	£	122	163	1	1	0.00
	07/2026	INR	1,530	16	0	0	0.00
BOA	07/2026	KRW	134,199	88	1	1	0.00
	07/2026	NOK	3,970	401	0	0	0.00
	07/2026	SGD	16	13	0	0	0.00
	07/2026	\$	1,284	CNH 8,683	0	(5)	0.00
	07/2026		1,169	€ 1,004	0	(21)	0.00
	07/2026		288	¥ 45,773	0	(6)	0.00
	07/2026		1,386	NOK 12,883	0	(85)	0.00
	07/2026		136	PLN 514	1	1	0.00
	08/2026	ILS	2,352	\$ 791	1	1	0.00
	08/2026	ZAR	9,149	523	0	(33)	0.00
BPS	09/2026	KZT	59,395	118	0	(3)	0.00
	09/2026	MXN	2,966	167	0	(1)	0.00
	09/2026	PEN	2,402	699	0	(3)	0.00
	09/2026	\$	59	INR 5,575	0	0	0.00
	10/2026	ZAR	1,258	77	1	1	0.00
	11/2026	PEN	978	284	0	(1)	0.00
	11/2026	ZAR	206	11	0	(1)	0.00
	12/2026	COP	4,397,572	1,102	0	(125)	(0.01)
	01/2027	ZAR	15,146	921	12	12	0.00
	07/2026	BRL	3,956	764	2	(2)	0.00
	07/2026	CHF	1,074	1,365	34	0	0.00
	07/2026	CNH	11,339	1,676	5	0	0.00
	07/2026	€	11,962	13,642	0	(34)	0.00
	07/2026	£	9,689	13,000	140	0	0.01
	07/2026	IDR	147,275,053	8,218	7	(5)	0.00

Schedule of Investments Strategic Income Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	07/2026	\$ILS 3,727	\$ 1,265	\$ 13	\$ 0	\$ 13	0.00
	07/2026	INR 268,929	2,800	0	(41)	(41)	0.00
	07/2026	KRW 628,150	412	6	0	6	0.00
	07/2026	THB 38,314	1,168	16	(2)	14	0.00
	07/2026	\$ 183	\$BRL 924	0	(5)	(5)	0.00
	07/2026	737	CNY 5,030	1	0	1	0.00
	07/2026	4,150	€ 3,637	8	0	8	0.00
	07/2026	1,592	£ 1,203	5	0	5	0.00
	07/2026	8,096	INR 767,772	18	(15)	3	0.00
	07/2026	974	¥ 154,831	0	(21)	(21)	0.00
	07/2026	1,951	KRW 2,992,763	0	(18)	(18)	0.00
	07/2026	28	KWD 8	0	0	0	0.00
	07/2026	18	TWD 582	0	0	0	0.00
	07/2026	578	ZAR 9,487	0	0	0	0.00
	08/2026	£ 1,241	\$ 1,640	0	(7)	(7)	0.00
	08/2026	ILS 519	174	0	0	0	0.00
	09/2026	IDR 14,883,663	819	0	(6)	(6)	0.00
	09/2026	THB 33,499	1,033	18	0	18	0.00
	09/2026	\$ 4,852	IDR 85,886,567	6	(97)	(91)	0.00
	09/2026	573	INR 54,478	0	(2)	(2)	0.00
	09/2026	200	THB 6,544	0	(1)	(1)	0.00
	12/2026	498	IDR 9,075,157	1	0	1	0.00
	06/2027	22	KWD 7	0	0	0	0.00
	07/2029	KWD 12	\$ 40	2	0	2	0.00
	05/2030	69	237	12	0	12	0.00
	08/2030	69	233	7	0	7	0.00
	01/2031	38	127	4	0	4	0.00
	06/2031	51	173	5	0	5	0.00
	07/2026	ILS 4,616	1,560	9	0	9	0.00
	07/2026	NZD 13,390	7,918	302	0	302	0.01
	07/2026	TRY 110,539	2,308	0	(30)	(30)	0.00
	07/2026	\$ 10,711	TRY 512,741	121	0	121	0.00
	07/2026	2,885	ZAR 46,853	0	(30)	(30)	0.00
BSH	07/2026	ZAR 8,208	\$ 464	0	(36)	(36)	0.00
	07/2026	€45	52	1	0	1	0.00
	07/2026	PEN 3,251	941	0	(12)	(12)	0.00
	07/2026	\$ 5,160	¥ 820,476	0	(112)	(112)	0.00
	07/2026	7,386	NZD 13,073	50	0	50	0.00
CBK	08/2026	NZD 13,073	\$ 7,395	0	(50)	(50)	0.00
	09/2026	\$ 4,521	BRL 23,188	0	(107)	(107)	0.00
	02/2027	PEN 9,112	\$ 2,619	0	(30)	(30)	0.00
	07/2026	ILS 4,155	1,430	35	0	35	0.00
	07/2026	INR 172,012	1,823	6	0	6	0.00
DUB	07/2026	NOK 4,640	500	31	0	31	0.00
	07/2026	PEN 28,625	8,195	0	(197)	(197)	(0.01)
	07/2026	PLN 114	31	1	0	1	0.00
	07/2026	\$ 6,123	€ 5,269	0	(99)	(99)	0.00
	07/2026	1,566	IDR 28,089,043	2	0	2	0.00
	07/2026	1,775	INR 172,012	42	0	42	0.00
	07/2026	207	KRW 313,638	0	(5)	(5)	0.00
	07/2026	5,250	PEN 17,909	2	(1)	1	0.00
	07/2026	1,020	PLN 3,726	0	(28)	(28)	0.00
	07/2026	619	SEK 5,717	0	(28)	(28)	0.00
	08/2026	ILS 5,793	\$ 2,003	57	0	57	0.00
	08/2026	\$ 405	ILS 1,204	0	(1)	(1)	0.00
	09/2026	COP 3,490,966	\$ 902	0	(93)	(93)	0.00
	09/2026	IDR 54,050,844	2,994	0	(2)	(2)	0.00
	09/2026	INR 18,351	191	0	(2)	(2)	0.00
	09/2026	KZT 124,026	246	0	(7)	(7)	0.00
	09/2026	PEN 17,954	5,247	1	(5)	(4)	0.00
	09/2026	THB 41,338	1,248	0	(4)	(4)	0.00
	09/2026	\$ 1,003	IDR 17,895,723	0	(11)	(11)	0.00
	09/2026	467	MXN 8,348	8	0	8	0.00
	09/2026	22	PEN 74	0	0	0	0.00
	11/2026	PEN 2,858	\$ 835	2	0	2	0.00
	12/2026	25,852	7,396	0	(137)	(137)	(0.01)
	12/2026	\$ 1,429	IDR 25,972,609	2	0	2	0.00
	07/2026	IDR 3,778,206	\$ 211	0	0	0	0.00
	07/2026	INR 65,155	690	2	0	2	0.00
	07/2026	KZT 33,150	70	0	0	0	0.00
	07/2026	PEN 3,485	1,030	8	0	8	0.00
	07/2026	PLN 116	31	0	0	0	0.00
	07/2026	\$ 460	INR 44,412	8	0	8	0.00
	07/2026	136	NOK 1,263	0	(8)	(8)	0.00
	07/2026	1,019	PLN 3,780	0	(13)	(13)	0.00
	07/2026	1,346	ZAR 21,787	0	(19)	(19)	0.00
	07/2026	ZAR 6,025	\$ 340	0	(27)	(27)	0.00
	08/2026	KZT 210,944	436	1	0	1	0.00
	09/2026	IDR 35,929,219	1,994	2	0	2	0.00
	09/2026	PEN 471	134	0	(3)	(3)	0.00
	09/2026	\$ 616	IDR 11,184,376	4	0	4	0.00
	09/2026	690	INR 65,597	0	(2)	(2)	0.00
FAR	11/2026	KZT 129,335	\$ 261	2	0	2	0.00
	07/2026	CNH 11,281	1,667	6	0	6	0.00
	07/2026	£ 51,157	68,793	895	0	895	0.03
	07/2026	INR 64,760	686	2	0	2	0.00
	07/2026	¥ 4,149,740	25,647	114	0	114	0.00
	07/2026	PLN 479	131	3	0	3	0.00
	07/2026	SEK 3,403	351	0	(1)	(1)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
GLM	07/2026	\$SGD 28,473	\$ 22,318	\$ 305	\$ 0	\$ 305	0.01
	07/2026	\$ 5,045	\$CNH 34,319	10	0	10	0.00
	07/2026	679	INR 64,760	6	0	6	0.00
	07/2026	2,353	¥ 373,867	0	(52)	(52)	0.00
	07/2026	3,774	PLN 13,872	0	(84)	(84)	0.00
	07/2026	1,881	ZAR 31,037	10	0	10	0.00
	08/2026	CNH 34,243	\$ 5,045	0	(10)	(10)	0.00
	08/2026	ILS 2,418	845	32	0	32	0.00
	08/2026	\$ 25,647	¥ 4,138,880	0	(115)	(115)	(0.01)
	08/2026	351	SEK 3,397	1	0	1	0.00
	09/2026	332	INR 31,775	2	0	2	0.00
	09/2026	379	MXN 6,689	2	0	2	0.00
	07/2026	BRL 182,733	\$ 35,465	161	0	161	0.01
	07/2026	KRW 597,693	387	1	0	1	0.00
	07/2026	\$ 34,287	BRL 183,637	1,258	(65)	1,193	0.04
	07/2026	19,805	CAD 28,182	59	0	59	0.00
	07/2026	1,144	COP 3,940,657	0	(7)	(7)	0.00
	07/2026	1,498	IDR 26,862,547	4	0	4	0.00
	07/2026	387	KRW 597,608	0	(1)	(1)	0.00
	07/2026	101	ZAR 1,664	1	0	1	0.00
	08/2026	CAD 28,142	\$ 19,805	0	(60)	(60)	0.00
	08/2026	NGN 56,700	36	0	(4)	(4)	0.00
	08/2026	\$ 455	INR 43,618	4	0	4	0.00
	08/2026	ZAR 8,572	\$ 481	0	(41)	(41)	0.00
	09/2026	COP 3,940,657	1,129	6	0	6	0.00
	09/2026	IDR 27,019,857	1,498	0	0	0	0.00
	09/2026	MXN 4,144	237	2	0	2	0.00
	09/2026	THB 100,837	3,125	70	0	70	0.00
	09/2026	\$ 35,465	BRL 185,462	0	(165)	(165)	(0.01)
	09/2026	2,873	IDR 51,579,703	6	(19)	(13)	0.00
	09/2026	1,846	INR 177,557	17	0	17	0.00
JPM	09/2026	609	MXN 10,617	0	(5)	(5)	0.00
	07/2026	AUD 68,126	\$ 48,567	1,370	0	1,370	0.05
	07/2026	ILS 11,785	3,947	0	(9)	(9)	0.00
	07/2026	INR 3,734	40	0	0	0	0.00
	07/2026	KRW 184,690	119	0	0	0	0.00
	07/2026	KZT 16,935	35	0	0	0	0.00
	07/2026	NOK 6,401	647	0	0	0	0.00
	07/2026	NZD 286	169	6	0	6	0.00
	07/2026	PLN 391	107	3	0	3	0.00
	07/2026	\$ 220	CAD 306	0	(4)	(4)	0.00
	07/2026	2,393	€ 2,052	0	(47)	(47)	0.00
	07/2026	18	£ 14	0	0	0	0.00
	07/2026	229	IDR 4,116,288	1	0	1	0.00
	07/2026	40	INR 3,734	0	0	0	0.00
	07/2026	179	KRW 274,317	0	(1)	(1)	0.00
	07/2026	1,282	NZD 2,273	11	0	11	0.00
	07/2026	2,367	PLN 8,637	0	(69)	(69)	0.00
	07/2026	837	THB 27,975	5	0	5	0.00
	07/2026	185	ZAR 3,007	0	(2)	(2)	0.00
	08/2026	ILS 9,468	\$ 3,252	72	0	72	0.00
	08/2026	KZT 78,737	162	0	0	0	0.00
	08/2026	\$ 647	NOK 6,404	0	0	0	0.00
	09/2026	IDR 4,139,162	\$ 229	0	0	0	0.00
	09/2026	INR 40,635	426	0	0	0	0.00
	09/2026	MXN 7,348	417	1	(2)	(1)	0.00
	09/2026	THB 80,204	2,457	36	(9)	27	0.00
	09/2026	\$ 882	INR 84,145	0	0	0	0.00
	09/2026	4,476	MXN 78,156	0	(32)	(32)	0.00
	11/2026	ZAR 12,350	\$ 705	0	(41)	(41)	0.00
	12/2026	\$ 29,574	MXN 519,057	0	(268)	(268)	(0.01)
MBC	07/2026	AUD 283	\$ 203	6	0	6	0.00
	07/2026	CHF 10,387	13,186	320	(11)	309	0.01
	07/2026	€ 19,484	22,564	285	0	285	0.01
	07/2026	IDR 369,865	21	0	0	0	0.00
	07/2026	INR 65,413	693	2	0	2	0.00
	07/2026	KRW 2,309,872	1,524	32	0	32	0.00
	07/2026	NOK 2,101	212	0	0	0	0.00
	07/2026	SEK 2,078	213	0	(1)	(1)	0.00
	07/2026	\$ 35,151	AUD 50,734	124	(126)	(2)	0.00
	07/2026	2,165	€ 1,907	15	0	15	0.00
	07/2026	1,068	INR 102,943	18	0	18	0.00
	07/2026	4,812	¥ 764,516	0	(108)	(108)	0.00
	07/2026	324	NOK 3,002	0	(20)	(20)	0.00
	08/2026	AUD 41,184	\$ 28,399	0	(116)	(116)	(0.01)
	08/2026	\$ 102	NOK 1,017	0	0	0	0.00
	08/2026	213	SEK 2,074	1	0	1	0.00
	09/2026	THB 24,675	\$ 739	0	(8)	(8)	0.00
	09/2026	\$ 2,908	INR 278,235	14	(4)	10	0.00
	09/2026	327	MXN 5,703	0	(2)	(2)	0.00
	10/2026	ZAR 469	\$ 26	0	(2)	(2)	0.00
MYI	07/2026	€ 6,049	6,908	2	(11)	(9)	0.00
	07/2026	£ 2	2	0	0	0	0.00
	07/2026	\$ 17	£ 13	0	0	0	0.00
NSL	07/2026	1,394	IDR 24,864,509	0	(4)	(4)	0.00
	07/2026	1,080	INR 103,899	17	0	17	0.00
	09/2026	IDR 25,003,955	\$ 1,394	8	0	8	0.00
SCX	09/2026	\$ 614	IDR 10,925,734	0	(8)	(8)	0.00
	07/2026	COP 3,940,657	\$ 1,023	0	(114)	(114)	0.00

Schedule of Investments Strategic Income Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SOG	07/2026	€ 812	\$ 925	\$ 0	\$ (4)	\$ (4)	0.00
	07/2026	\$ 1,726	\$CNY 11,782	5	0	5	0.00
	07/2026	532	IDR 9,547,512	1	0	1	0.00
	07/2026	1,421	INR 136,238	17	0	17	0.00
	08/2026	1,131	108,340	9	0	9	0.00
	09/2026	IDR 28,336,285	\$ 1,570	0	(1)	(1)	0.00
	09/2026	KZT 19,444	39	0	(1)	(1)	0.00
	09/2026	THB 35,908	1,112	24	0	24	0.00
	09/2026	\$ 1,565	IDR 28,101,075	2	(10)	(8)	0.00
	11/2026	NGN 38,820	\$ 24	0	(3)	(3)	0.00
	07/2026	CAD 5,296	3,836	103	0	103	0.00
	07/2026	CNH 18,889	2,792	10	0	10	0.00
	07/2026	€ 292,505	341,217	6,797	0	6,797	0.25
	07/2026	SGD 42	32	0	0	0	0.00
	07/2026	\$ 23,056	AUD 33,414	94	0	94	0.00
	07/2026	336	CHF 272	1	0	1	0.00
	07/2026	336,828	€ 296,112	1,718	0	1,718	0.06
	07/2026	12,531	¥ 1,990,790	0	(283)	(283)	(0.01)
	07/2026	22,032	SGD 28,531	26	0	26	0.00
	08/2026	AUD 33,414	\$ 23,041	0	(95)	(95)	0.00
	08/2026	CHF 271	336	0	(1)	(1)	0.00
	08/2026	€ 296,112	337,285	0	(1,715)	(1,715)	(0.06)
	08/2026	KZT 20,077	41	0	0	0	0.00
	08/2026	SGD 28,467	22,032	0	(28)	(28)	0.00
	08/2026	\$ 32	SGD 42	0	0	0	0.00
	07/2026	CAD 29,276	\$ 21,231	596	0	596	0.02
	07/2026	CHF 369	470	12	0	12	0.00
	07/2026	\$ 1,405	CAD 1,992	0	(1)	(1)	0.00
	07/2026	78,983	£ 59,751	322	0	322	0.01
	08/2026	CAD 1,990	\$ 1,405	1	0	1	0.00
	08/2026	COP 18,581,150	4,871	0	(461)	(461)	(0.02)
	08/2026	€ 11,962	13,656	0	(38)	(38)	0.00
	08/2026	£ 59,751	78,982	0	(323)	(323)	(0.01)
UAG	07/2026	PLN 116	32	1	0	1	0.00
	07/2026	\$ 1,037	PLN 3,789	0	(29)	(29)	0.00
	09/2026	COP 34,853,141	\$ 9,083	0	(852)	(852)	(0.03)
WST	09/2026	MXN 3,017	172	0	0	0	0.00
	09/2026	THB 4,497	137	1	0	1	0.00
	07/2026	\$ 14,316	CHF 11,558	13	0	13	0.00
	08/2026	CHF 11,517	\$ 14,316	0	(13)	(13)	0.00
				\$ 16,690	\$ (7,178)	\$ 9,512	0.34

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation, Investor EUR (Hedged) Accumulation, E Class EUR (Hedged) Accumulation, E Class EUR (Hedged) Income II, T Class EUR (Hedged) Accumulation, T Class EUR (Hedged) Income and Z Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 2,064	\$ 1,476	\$ 46	\$ 0	\$ 46	0.00
	07/2026	\$ 167	CAD 238	0	0	0	0.00
	08/2026	CAD 238	\$ 167	0	0	0	0.00
BOA	07/2026	INR 579,785	6,030	0	(94)	(94)	0.00
	07/2026	¥ 146,475	921	20	0	20	0.00
	07/2026	MXN 375	21	0	0	0	0.00
	07/2026	NOK 1,717	185	12	0	12	0.00
	07/2026	TWD 524,320	16,660	204	0	204	0.01
	07/2026	\$ 3,292	€ 2,828	0	(58)	(58)	0.00
	07/2026	6,124	INR 578,197	0	(18)	(18)	0.00
	07/2026	10,651	¥ 1,694,340	0	(227)	(227)	(0.01)
	07/2026	5,138	KRW 7,933,278	0	(16)	(16)	0.00
	07/2026	3,735	TWD 117,557	0	(46)	(46)	0.00
	08/2026	INR 579,820	\$ 6,124	18	0	18	0.00
	08/2026	KRW 7,932,199	5,138	11	0	11	0.00
	08/2026	\$ 21	MXN 375	0	0	0	0.00
	07/2026	CAD 3,762	\$ 2,726	74	0	74	0.00
	07/2026	£ 1,457	1,961	27	0	27	0.00
BPS	07/2026	\$ 13	CNY 91	0	0	0	0.00
	07/2026	794,906	€ 682,631	63	(14,518)	(14,455)	(0.52)
	08/2026	HKD 56,398	\$ 7,200	0	(1)	(1)	0.00
BRC	07/2026	MXN 28,884	1,644	0	(9)	(9)	0.00
	08/2026	\$ 1,640	MXN 28,884	9	0	9	0.00
BSH	07/2026	¥ 1,510,476	\$ 9,500	206	0	206	0.01
	07/2026	\$ 663,368	€ 568,966	0	(12,870)	(12,870)	(0.47)
	07/2026	3,574	ZAR 58,750	11	0	11	0.00
CBK	08/2026	ZAR 58,902	\$ 3,574	0	(10)	(10)	0.00
	07/2026	DKK 1,873	292	6	0	6	0.00
	07/2026	IDR 37,198,171	2,092	16	0	16	0.00
	07/2026	SEK 45,806	4,958	226	0	226	0.01
	07/2026	\$ 38,540	€ 33,044	0	(760)	(760)	(0.03)
	07/2026	ZAR 62,646	\$ 3,850	28	0	28	0.00
DUB	07/2026	CNY 18,434	2,717	6	0	6	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
FAR	07/2026	\$NOK 4,265	\$ 459	\$ 28	\$ 0	\$ 28	0.00
	07/2026	\$ 12,922	\$HKD 101,343	1	0	1	0.00
	07/2026	12,758	TWD 406,533	1	0	1	0.00
	08/2026	HKD 101,221	\$ 12,922	0	(1)	(1)	0.00
	08/2026	TWD 407,120	12,758	0	(2)	(2)	0.00
	07/2026	€ 597,314	681,235	0	(1,675)	(1,675)	(0.06)
	07/2026	£ 20,509	27,579	360	0	360	0.01
	07/2026	HKD 157,808	20,162	38	0	38	0.00
	07/2026	¥ 60,899	383	9	0	9	0.00
	07/2026	MXN 251	14	0	0	0	0.00
	07/2026	SGD 8,734	6,846	94	0	94	0.00
	07/2026	\$ 32,709	¥ 5,292,272	0	(146)	(146)	(0.01)
	07/2026	1,749	MXN 30,736	10	0	10	0.00
	07/2026	2,816	SEK 27,324	7	0	7	0.00
	08/2026	¥ 5,278,423	\$ 32,709	147	0	147	0.01
GLM	08/2026	MXN 30,736	1,744	0	(11)	(11)	0.00
	08/2026	SEK 27,276	2,816	0	(7)	(7)	0.00
	08/2026	\$ 682,154	€ 597,314	1,671	0	1,671	0.06
	07/2026	16,096	CAD 22,905	48	0	48	0.00
	07/2026	16	INR 1,535	0	0	0	0.00
	08/2026	CAD 22,872	\$ 16,096	0	(48)	(48)	0.00
	08/2026	INR 1,535	16	0	0	0	0.00
	07/2026	DKK 3,348	523	11	0	11	0.00
	07/2026	AUD 8,934	6,369	180	0	180	0.01
	07/2026	BRL 11,614	2,297	53	0	53	0.00
	07/2026	\$ 2,262	BRL 11,641	0	(13)	(13)	0.00
	07/2026	1,221	NOK 12,084	0	0	0	0.00
	08/2026	BRL 11,731	\$ 2,262	13	0	13	0.00
	08/2026	NOK 12,089	1,221	0	0	0	0.00
	07/2026	AUD 37	27	1	0	1	0.00
MBC	07/2026	BRL 27	5	0	0	0	0.00
	07/2026	€ 693,738	788,034	56	(5,173)	(5,117)	(0.18)
	07/2026	ILS 7,248	2,577	145	0	145	0.01
	07/2026	¥ 1,604,421	10,096	225	0	225	0.01
	07/2026	KRW 21,913	15	0	0	0	0.00
	07/2026	NOK 10,135	1,093	69	0	69	0.00
	07/2026	SEK 101	11	0	0	0	0.00
	07/2026	\$ 4,204	AUD 6,092	17	0	17	0.00
	07/2026	3,413	DKK 22,371	9	0	9	0.00
	07/2026	25,597	€ 22,092	0	(339)	(339)	(0.01)
	07/2026	2,069	IDR 37,198,171	7	0	7	0.00
	07/2026	392	NOK 3,897	2	0	2	0.00
	07/2026	1,714	SEK 16,686	10	0	10	0.00
	08/2026	AUD 6,092	\$ 4,201	0	(17)	(17)	0.00
	08/2026	DKK 22,332	3,413	0	(9)	(9)	0.00
	08/2026	IDR 37,198,171	2,064	0	(4)	(4)	0.00
MYI	08/2026	NOK 3,899	392	0	(2)	(2)	0.00
	08/2026	SEK 16,657	1,714	0	(10)	(10)	0.00
	08/2026	\$ 5	BRL 27	0	0	0	0.00
	08/2026	802,092	€ 705,176	5,217	0	5,217	0.19
	07/2026	DKK 20,709	\$ 3,233	65	0	65	0.00
	07/2026	\$ 2,293	ZAR 37,683	6	0	6	0.00
	08/2026	ZAR 37,782	\$ 2,293	0	(6)	(6)	0.00
	07/2026	\$ 1	INR 53	0	0	0	0.00
	07/2026	ZAR 33,774	\$ 2,076	15	0	15	0.00
	07/2026	DKK 3,515	547	10	0	10	0.00
	07/2026	€ 683,762	777,779	0	(3,967)	(3,967)	(0.14)
	07/2026	¥ 3,664,996	23,070	520	0	520	0.02
	07/2026	MXN 6	0	0	0	0	0.00
	07/2026	\$ 3,411	AUD 4,943	14	0	14	0.00
	07/2026	32	CHF 26	0	0	0	0.00
	07/2026	779,896	€ 668,555	0	(15,538)	(15,538)	(0.56)
SCX	07/2026	1,867	MXN 32,819	11	0	11	0.00
	07/2026	6,754	SGD 8,746	8	0	8	0.00
	08/2026	AUD 4,943	\$ 3,409	0	(14)	(14)	0.00
	08/2026	CHF 26	32	0	0	0	0.00
	08/2026	MXN 32,819	1,862	0	(11)	(11)	0.00
	08/2026	SGD 8,727	6,754	0	(8)	(8)	0.00
	08/2026	\$ 778,834	€ 683,762	3,959	0	3,959	0.14
	07/2026	CAD 19,782	\$ 14,346	404	0	404	0.01
	07/2026	CHF 25,988	33,060	844	0	844	0.03
	07/2026	€ 3,303	3,766	0	(11)	(11)	0.00
	07/2026	MYR 7,738	1,961	65	0	65	0.00
	07/2026	\$ 148	CAD 210	0	0	0	0.00
	07/2026	29,036	£ 21,966	118	0	118	0.00
	07/2026	1,888	MYR 7,729	5	0	5	0.00
	08/2026	CAD 209	\$ 148	0	0	0	0.00
	08/2026	£ 21,966	29,035	0	(118)	(118)	0.00
UAG	08/2026	MYR 7,727	1,888	0	(4)	(4)	0.00
	08/2026	\$ 3,771	€ 3,303	11	0	11	0.00
	07/2026	KRW 7,909,515	\$ 5,231	124	0	124	0.00
	07/2026	MXN 34,038	1,960	12	0	12	0.00

Schedule of Investments Strategic Income Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
WST	07/2026	\$ 32,155	CHF 25,962	\$ 29	\$ 0	\$ 29	0.00
	08/2026	CHF 25,869	\$ 32,155	0	(30)	(30)	0.00
				\$ 15,632	\$ (55,791)	\$ (40,159)	(1.46)

As at 30 June 2026, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	INR 4,816	\$ 50	\$ 0	\$ (1)	\$ (1)	0.00
	07/2026	¥ 1,199	8	0	0	0	0.00
	07/2026	MXN 5	0	0	0	0	0.00
	07/2026	NOK 18	2	0	0	0	0.00
	07/2026	TWD 4,501	143	2	0	2	0.00
	07/2026	\$ 13	£ 10	0	0	0	0.00
	07/2026	51	INR 4,803	0	0	0	0.00
	07/2026	78	¥ 12,470	0	(2)	(2)	0.00
	07/2026	34	KRW 52,832	0	0	0	0.00
	07/2026	34	TWD 1,063	0	0	0	0.00
	08/2026	INR 4,817	\$ 51	0	0	0	0.00
	08/2026	KRW 52,825	34	0	0	0	0.00
	08/2026	\$ 0	MXN 5	0	0	0	0.00
	07/2026	CAD 29	\$ 21	1	0	1	0.00
BPS	07/2026	CNH 21	3	0	0	0	0.00
	07/2026	£ 4,428	5,841	1	(37)	(36)	0.00
	07/2026	\$ 10	€ 9	0	0	0	0.00
	07/2026	6,834	£ 5,099	0	(66)	(66)	0.00
	08/2026	£ 10	\$ 13	0	0	0	0.00
	08/2026	\$ 5,240	£ 3,974	34	0	34	0.00
BRC	07/2026	£ 48	\$ 64	0	0	0	0.00
	07/2026	MXN 357	20	0	0	0	0.00
BSH	08/2026	\$ 20	MXN 357	0	0	0	0.00
	07/2026	¥ 12,366	\$ 78	2	0	2	0.00
CBK	07/2026	DKK 35	5	0	0	0	0.00
	07/2026	£ 23	31	0	0	0	0.00
DUB	07/2026	IDR 403,317	23	0	0	0	0.00
	07/2026	SEK 509	55	3	0	3	0.00
	07/2026	\$ 22	€ 19	0	0	0	0.00
	07/2026	CNY 166	\$ 24	0	0	0	0.00
	07/2026	NOK 45	5	0	0	0	0.00
	07/2026	\$ 170	HKD 1,332	0	0	0	0.00
FAR	07/2026	108	TWD 3,436	0	0	0	0.00
	08/2026	HKD 1,330	\$ 170	0	0	0	0.00
	08/2026	TWD 3,441	108	0	0	0	0.00
	07/2026	CNH 21	3	0	0	0	0.00
	07/2026	€ 9	10	0	0	0	0.00
	07/2026	¥ 499	3	0	0	0	0.00
	07/2026	MXN 3	0	0	0	0	0.00
	07/2026	SGD 95	74	1	0	1	0.00
	07/2026	\$ 11	CNH 77	0	0	0	0.00
	07/2026	6,018	£ 4,475	0	(78)	(78)	(0.01)
	07/2026	276	¥ 44,727	0	(1)	(1)	0.00
	07/2026	22	MXN 380	0	0	0	0.00
	07/2026	31	SEK 303	0	0	0	0.00
	08/2026	CNH 77	\$ 11	0	0	0	0.00
IND	08/2026	£ 4	5	0	0	0	0.00
	08/2026	¥ 44,610	276	1	0	1	0.00
	08/2026	MXN 380	22	0	0	0	0.00
	08/2026	SEK 302	31	0	0	0	0.00
	08/2026	\$ 10	€ 9	0	0	0	0.00
	07/2026	DKK 62	\$ 10	0	0	0	0.00
	07/2026	AUD 90	64	2	0	2	0.00
	07/2026	BRL 122	24	1	0	1	0.00
	07/2026	£ 3	5	0	0	0	0.00
	07/2026	\$ 24	BRL 122	0	0	0	0.00
	07/2026	6,538	£ 4,872	0	(71)	(71)	0.00
	07/2026	13	NOK 128	0	0	0	0.00
	07/2026	20	PLN 77	0	0	0	0.00
	08/2026	BRL 123	\$ 24	0	0	0	0.00
MBC	08/2026	NOK 128	13	0	0	0	0.00
	08/2026	PLN 77	20	0	0	0	0.00
	07/2026	AUD 21	15	0	0	0	0.00
	07/2026	BRL 0	0	0	0	0	0.00
	07/2026	CHF 230	294	9	0	9	0.00
	07/2026	£ 19	25	0	0	0	0.00
	07/2026	HKD 1,332	170	0	0	0	0.00
	07/2026	ILS 49	17	1	0	1	0.00
	07/2026	¥ 13,135	83	2	0	2	0.00
	07/2026	NOK 107	12	1	0	1	0.00
	07/2026	PLN 77	21	1	0	1	0.00
	07/2026	\$ 42	AUD 61	0	0	0	0.00
	07/2026	19	DKK 126	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MYI	07/2026	\$ 267	€ 235	\$ 2	\$ 0	\$ 2	0.00
	07/2026	22	IDR 403,317	0	0	0	0.00
	07/2026	4	NOK 41	0	0	0	0.00
	07/2026	19	SEK 185	0	0	0	0.00
	08/2026	\$AUD 61	\$ 42	0	0	0	0.00
	08/2026	DKK 126	19	0	0	0	0.00
	08/2026	€ 235	267	0	(2)	(2)	0.00
	08/2026	IDR 403,317	22	0	0	0	0.00
	08/2026	NOK 41	4	0	0	0	0.00
	08/2026	SEK 185	19	0	0	0	0.00
	08/2026	\$ 0	BRL 0	0	0	0	0.00
	07/2026	70	£ 52	0	(1)	(1)	0.00
	07/2026	50	ZAR 815	0	0	0	0.00
	08/2026	ZAR 817	\$ 50	0	0	0	0.00
	07/2026	£ 816	1,074	0	(9)	(9)	0.00
NSL	08/2026	\$ 1,074	£ 816	9	0	9	0.00
	07/2026	£ 4,782	\$ 6,331	1	(17)	(16)	0.00
SCX	07/2026	ZAR 816	50	0	0	0	0.00
	08/2026	\$ 6,221	£ 4,701	17	0	17	0.00
SOG	07/2026	CNH 34	\$ 5	0	0	0	0.00
	07/2026	DKK 66	10	0	0	0	0.00
	07/2026	€ 446	520	10	0	10	0.00
	07/2026	£ 4,684	6,188	0	(29)	(29)	0.00
SSB	07/2026	¥ 30,004	189	4	0	4	0.00
	07/2026	MXN 0	0	0	0	0	0.00
	07/2026	\$ 34	AUD 50	0	0	0	0.00
	07/2026	219	€ 192	1	0	1	0.00
	07/2026	6	£ 4	0	0	0	0.00
	07/2026	23	MXN 405	0	0	0	0.00
	07/2026	73	SGD 95	0	0	0	0.00
	08/2026	AUD 50	\$ 34	0	0	0	0.00
	08/2026	€ 192	219	0	(1)	(1)	0.00
	08/2026	£ 4	6	0	0	0	0.00
	08/2026	MXN 405	23	0	0	0	0.00
	08/2026	SGD 95	73	0	0	0	0.00
	08/2026	\$ 6,187	£ 4,684	29	0	29	0.00
	07/2026	CAD 170	\$ 123	3	0	3	0.00
	07/2026	MYR 101	26	1	0	1	0.00
	07/2026	\$ 46	CAD 65	0	0	0	0.00
	07/2026	376	£ 285	2	0	2	0.00
	07/2026	25	MYR 101	0	0	0	0.00
	08/2026	CAD 65	\$ 46	0	0	0	0.00
	08/2026	£ 285	376	0	(2)	(2)	0.00
	08/2026	MYR 101	25	0	0	0	0.00
	07/2026	KRW 52,819	35	1	0	1	0.00
	07/2026	MXN 420	24	0	0	0	0.00
	07/2026	\$ 285	CHF 230	0	0	0	0.00
	08/2026	CHF 229	\$ 285	0	0	0	0.00
				\$ 142	\$ (317)	\$ (175)	(0.01)

As at 30 June 2026, the Institutional ILS (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	INR 1,749	\$ 18	\$ 0	\$ 0	\$ 0	0.00
	07/2026	¥ 3,304	21	1	0	1	0.00
	07/2026	SGD 25	20	0	0	0	0.00
	07/2026	TWD 1,689	54	1	0	1	0.00
	07/2026	\$ 18	INR 1,744	0	0	0	0.00
	07/2026	17	KRW 25,680	0	0	0	0.00
	07/2026	0	MXN 2	0	0	0	0.00
	07/2026	10	SGD 12	0	0	0	0.00
	07/2026	11	TWD 343	0	0	0	0.00
	08/2026	INR 1,749	\$ 18	0	0	0	0.00
	08/2026	KRW 25,677	17	0	0	0	0.00
	08/2026	MXN 2	0	0	0	0	0.00
	08/2026	SGD 12	10	0	0	0	0.00
	07/2026	2	1	0	0	0	0.00
	07/2026	\$ 8	MXN 134	0	0	0	0.00
CBK	08/2026	MXN 134	\$ 8	0	0	0	0.00
	07/2026	BRL 54	11	0	0	0	0.00
	07/2026	DKK 17	3	0	0	0	0.00
	07/2026	IDR 138,559	8	0	0	0	0.00
	07/2026	ILS 42	14	0	0	0	0.00
DUB	07/2026	SEK 143	15	1	0	1	0.00
	07/2026	\$ 17	ILS 51	0	0	0	0.00
	08/2026	5	15	0	0	0	0.00
	07/2026	CNY 48	\$ 7	0	0	0	0.00
	07/2026	NOK 9	1	0	0	0	0.00
	07/2026	SGD 4	3	0	0	0	0.00
	07/2026	\$ 65	HKD 508	0	0	0	0.00

Schedule of Investments Strategic Income Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
IND MBC	07/2026	\$ 7	SGD 10	\$ 0	\$ 0	\$ 0	0.00
	07/2026	42	TWD 1,345	0	0	0	0.00
	08/2026	HKD 508	\$ 65	0	0	0	0.00
	08/2026	SGD 10	7	0	0	0	0.00
	08/2026	TWD 1,347	42	0	0	0	0.00
	07/2026	DKK 10	2	0	0	0	0.00
	07/2026	AUD 44	31	1	0	1	0.00
	07/2026	CHF 86	110	3	0	3	0.00
	07/2026	HKD 508	65	0	0	0	0.00
	07/2026	ILS 253	89	5	0	5	0.00
	07/2026	¥ 18,373	116	3	0	3	0.00
	07/2026	NOK 21	2	0	0	0	0.00
	07/2026	PLN 13	4	0	0	0	0.00
	07/2026	\$ 30	AUD 44	0	0	0	0.00
	07/2026	10	BRL 54	0	0	0	0.00
	07/2026	12	DKK 76	0	0	0	0.00
	07/2026	191	€ 169	1	0	1	0.00
	07/2026	8	IDR 138,559	0	0	0	0.00
	07/2026	7,713	ILS 21,709	0	(428)	(428)	(0.01)
	07/2026	3	NOK 29	0	0	0	0.00
	07/2026	13	SEK 128	0	0	0	0.00
	08/2026	AUD 44	\$ 30	0	0	0	0.00
	08/2026	BRL 54	10	0	0	0	0.00
	08/2026	DKK 75	12	0	0	0	0.00
	08/2026	€ 169	192	0	(1)	(1)	0.00
	08/2026	IDR 138,559	8	0	0	0	0.00
	08/2026	ILS 26	9	0	0	0	0.00
	08/2026	NOK 29	3	0	0	0	0.00
	08/2026	SEK 128	13	0	0	0	0.00
	08/2026	\$ 18	ILS 52	0	(1)	(1)	0.00
MYI	07/2026	DKK 70	\$ 11	0	0	0	0.00
	07/2026	ILS 84	28	0	0	0	0.00
	07/2026	\$ 12	ZAR 204	0	0	0	0.00
NSL	08/2026	ZAR 205	\$ 12	0	0	0	0.00
	07/2026	\$ 2	SGD 3	0	0	0	0.00
SCX	08/2026	SGD 3	\$ 2	0	0	0	0.00
	07/2026	CAD 13	10	0	0	0	0.00
	07/2026	€ 169	196	3	0	3	0.00
SSB	07/2026	£ 66	88	1	0	1	0.00
	07/2026	¥ 1,374	9	0	0	0	0.00
	07/2026	\$ 143	¥ 23,030	0	(1)	(1)	0.00
	07/2026	ZAR 204	\$ 12	0	0	0	0.00
	08/2026	¥ 17,443	108	1	0	1	0.00
	07/2026	CAD 64	47	1	0	1	0.00
	07/2026	MYR 22	5	0	0	0	0.00
	07/2026	\$ 18	CAD 26	0	0	0	0.00
	07/2026	96	£ 73	0	0	0	0.00
	07/2026	5	MYR 22	0	0	0	0.00
	08/2026	CAD 25	\$ 18	0	0	0	0.00
	08/2026	£ 73	96	0	0	0	0.00
	08/2026	MYR 22	5	0	0	0	0.00
	07/2026	£ 7	9	0	0	0	0.00
UAG	07/2026	KRW 25,674	17	0	0	0	0.00
	07/2026	MXN 136	8	0	0	0	0.00
	07/2026	\$ 4	PLN 13	0	0	0	0.00
	08/2026	PLN 13	\$ 4	0	0	0	0.00
				\$ 22	\$ (431)	\$ (409)	(0.01)

As at 30 June 2026, the Institutional SGD (Hedged) Accumulation and M Retail SGD (Hedged) Income II had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	INR 23,531	\$ 245	\$ 0	\$ (4)	\$ (4)	0.00
	07/2026	¥ 36,429	229	5	0	5	0.00
	07/2026	SGD 15,858	12,252	0	(8)	(8)	0.00
	07/2026	TWD 17,396	553	7	0	7	0.00
	07/2026	\$ 249	INR 23,468	0	(1)	(1)	0.00
	07/2026	108	KRW 166,205	0	0	0	0.00
	07/2026	1	MXN 14	0	0	0	0.00
	07/2026	23,776	SGD 30,364	0	(301)	(301)	(0.01)
	08/2026	INR 23,534	\$ 249	1	0	1	0.00
	08/2026	KRW 166,183	108	0	0	0	0.00
	08/2026	MXN 14	1	0	0	0	0.00
	08/2026	\$ 12,252	SGD 15,821	8	0	8	0.00
	07/2026	61	MXN 1,065	0	0	0	0.00
	07/2026	28,137	SGD 35,877	0	(401)	(401)	(0.01)
	08/2026	MXN 1,065	\$ 60	0	0	0	0.00
CBK	07/2026	BRL 698	137	2	0	2	0.00
	07/2026	DKK 248	39	1	0	1	0.00
	07/2026	IDR 1,760,773	99	1	0	1	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
DUB	07/2026	SEK 1,608	\$ 174	\$ 8	\$ 0	\$ 8	0.00
	07/2026	CNY 640	94	0	0	0	0.00
	07/2026	NOK 109	12	1	0	1	0.00
	07/2026	SGD 23,048	17,817	0	(2)	(2)	0.00
	07/2026	\$ 729	HKD 5,714	0	0	0	0.00
	07/2026	19,936	SGD 25,433	0	(273)	(273)	(0.01)
	07/2026	546	TWD 17,386	0	0	0	0.00
	08/2026	HKD 5,707	\$ 729	0	0	0	0.00
	08/2026	TWD 17,411	546	0	0	0	0.00
	08/2026	\$ 17,817	SGD 22,995	2	0	2	0.00
IND	07/2026	DKK 154	\$ 24	0	0	0	0.00
	07/2026	AUD 440	315	10	0	10	0.00
	07/2026	CHF 999	1,276	37	0	37	0.00
	07/2026	HKD 5,713	730	1	0	1	0.00
	07/2026	ILS 275	98	5	0	5	0.00
	07/2026	¥ 202,585	1,274	28	0	28	0.00
	07/2026	NOK 259	28	2	0	2	0.00
	07/2026	PLN 162	44	1	0	1	0.00
	07/2026	\$ 303	AUD 440	1	0	1	0.00
	07/2026	134	BRL 698	1	0	1	0.00
MBC	07/2026	128	DKK 842	0	0	0	0.00
	07/2026	2,199	€ 1,936	15	0	15	0.00
	07/2026	98	IDR 1,760,773	0	0	0	0.00
	07/2026	36	NOK 356	0	0	0	0.00
	07/2026	148	SEK 1,444	1	0	1	0.00
	07/2026	12,294	SGD 15,675	0	(175)	(175)	(0.01)
	08/2026	AUD 440	\$ 303	0	(1)	(1)	0.00
	08/2026	BRL 698	133	0	(1)	(1)	0.00
	08/2026	DKK 840	128	0	0	0	0.00
	08/2026	€ 1,936	2,202	0	(15)	(15)	0.00
MYI	08/2026	IDR 1,760,773	98	0	0	0	0.00
	08/2026	NOK 356	36	0	0	0	0.00
	08/2026	SEK 1,441	148	0	(1)	(1)	0.00
	07/2026	DKK 683	107	2	0	2	0.00
	07/2026	\$ 153	ZAR 2,508	0	0	0	0.00
	08/2026	ZAR 2,515	\$ 153	0	0	0	0.00
	07/2026	SGD 3,946	3,048	0	(3)	(3)	0.00
	08/2026	\$ 3,048	SGD 3,937	3	0	3	0.00
	07/2026	CAD 130	\$ 94	3	0	3	0.00
	07/2026	€ 1,936	2,252	39	0	39	0.01
NSL	07/2026	£ 807	1,081	10	0	10	0.00
	07/2026	¥ 15,145	95	2	0	2	0.00
	07/2026	\$ 1,577	¥ 253,942	0	(14)	(14)	0.00
	07/2026	ZAR 2,511	\$ 153	0	0	0	0.00
	08/2026	¥ 194,379	1,206	7	0	7	0.00
	07/2026	CAD 738	535	15	0	15	0.00
	07/2026	MYR 264	67	2	0	2	0.00
	07/2026	\$ 201	CAD 284	0	0	0	0.00
	07/2026	1,067	£ 807	4	0	4	0.00
	07/2026	85	KRW 127,993	0	(3)	(3)	0.00
SCX	07/2026	64	MYR 263	0	0	0	0.00
	07/2026	1,026	SGD 1,309	0	(14)	(14)	0.00
	08/2026	CAD 284	\$ 201	0	0	0	0.00
	08/2026	£ 807	1,067	0	(4)	(4)	0.00
	08/2026	MYR 263	64	0	0	0	0.00
	07/2026	KRW 294,159	195	5	0	5	0.00
	07/2026	MXN 1,079	62	0	0	0	0.00
	07/2026	\$ 43	PLN 162	0	0	0	0.00
	08/2026	PLN 162	\$ 43	0	0	0	0.00
				\$ 230	\$ (1,221)	\$ (991)	(0.03)

Total OTC Financial Derivative Instruments

\$ (31,147) (1.13)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
OTHER FINANCIAL ASSETS			
Credit Suisse AG AT1 Claim	\$ 600	\$ 212	0.01
Russia Government International Bond			
5.100% due 28/03/2035	200	0	0.00
5.250% due 23/06/2047	4,200	0	0.00
Total Other Financial Assets		\$ 212	0.01
SECURITIES SOLD SHORT			
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA			
2.000% due 01/07/2056	10,600	(8,467)	(0.31)
6.500% due 01/08/2056	2,000	(2,066)	(0.07)
Total Securities Sold Short		\$ (10,533)	(0.38)
Total Investments		\$ 3,775,235	136.81
Other Current Assets & Liabilities		\$ (1,015,788)	(36.81)
Net Assets		\$ 2,759,447	100.00

Schedule of Investments Strategic Income Fund (Cont.)

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

^ Security is in default.

(a) Security is an Interest Only ("IO") or IO Strip.

(b) When-issued security.

(c) Payment in-kind security.

(d) Security did not produce income within the last twelve months.

(e) Zero coupon security.

(f) Coupon represents a yield to maturity.

(g) Principal amount of security is adjusted for inflation.

(h) Affiliated to the Fund.

(i) Restricted Securities (31 December 2025: 0.14%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
Kuwait Government International Bond 4.804% due 20/04/2033	13/04/2026	\$ 4,300	\$ 4,293	0.16
Morgan Stanley 0.000% due 02/04/2032	02/04/2020	635	522	0.02
ZTO Express Cayman, Inc.	13/05/2026	1,195	1,073	0.04
		\$ 6,130	\$ 5,888	0.22

Cash of \$41,295 (31 December 2025: \$27,022) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$39,644 (31 December 2025: \$4,564) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 773,027	\$ 2,644,523	\$ 75,261	\$ 3,492,811
Investment Funds	199,782	0	0	199,782
Repurchase Agreements	0	115,200	0	115,200
Financial Derivative Instruments ⁽³⁾	2,171	(24,362)	(46)	(22,237)
Other Financial Assets	0	212	0	212
Securities Sold Short	0	(10,533)	0	(10,533)
Totals	\$ 974,980	\$ 2,725,040	\$ 75,215	\$ 3,775,235

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 357,889	\$ 2,754,376	\$ 4,959	\$ 3,117,224
Investment Funds	167,557	0	0	167,557
Repurchase Agreements	0	3,800	0	3,800
Financial Derivative Instruments ⁽³⁾	691	19,872	73	20,636
Other Financial Assets	0	177	0	177
Securities Sold Short	0	(8,571)	0	(8,571)
Totals	\$ 526,137	\$ 2,769,654	\$ 5,032	\$ 3,300,823

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ 598	\$ (660)	\$ (62)	\$ (13)	\$ 0	\$ (13)
BOA	(309)	260	(49)	712	(580)	132
BPS	(14,152)	15,030	878	(358)	300	(58)
BRC	(64)	30	(34)	8,081	(8,920)	(839)
BSH	(12,921)	13,620	699	14	10	24
CBK	(826)	980	154	514	(700)	(186)

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
DUB	\$ (284)	\$ 260	\$ (24)	\$ (67)	\$ 0	\$ (67)
FAR	1,470	(1,690)	(220)	(3,200)	3,740	540
GLM	1,222	(1,180)	42	(316)	420	104
GST	30	(80)	(50)	158	(190)	(32)
IND	11	0	11	141	0	141
JPM	1,565	0	1,565	371	(40)	331
MBC	129	0	129	6,456	(7,070)	(614)
MEI	1	0	1	3	0	3
MYC	28	94	122	7	94	101
MYI	30	20	50	234	(280)	(46)
NSL	13	0	13	65	0	65
RBC	N/A	N/A	N/A	53	0	53
SAL	6	0	6	15	0	15
SCX	(8)	0	(8)	20	0	20
SOG	(8,375)	8,620	245	3,750	(3,890)	(140)
SSB	1,427	(1,600)	(173)	138	0	138
UAG	(737)	730	(7)	(112)	0	(112)
WST	(1)	0	(1)	(4)	0	(4)

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	26.74	23.13
Transferable securities dealt in on another regulated market*	41.13	38.79
Other transferable securities	0.26	0.34
Investment funds	3.90	3.35
Repurchase agreements	2.25	0.08
Financial derivative instruments dealt in on a regulated market	0.12	0.02
Centrally cleared financial derivative instruments	0.64	0.61
OTC financial derivative instruments	0.66	0.62
Other financial assets	0.03	0.00
Other assets	24.27	33.06
Total Assets	100.00	100.00

* As per the list of markets, set out in appendix 1 to the Prospectus, which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Loan Participations and Assignments	0.98	0.47
Corporate Bonds & Notes	11.36	11.97
Convertible Bonds & Notes	N/A	0.00
Municipal Bonds & Notes	N/A	0.00
U.S. Government Agencies	42.29	44.75
U.S. Treasury Obligations	7.48	7.89
Non-Agency Mortgage-Backed Securities	9.55	12.13
Asset-Backed Securities	19.49	20.96
Sovereign Issues	7.15	5.31
Common Stocks	24.28	23.92
Warrants	0.00	0.00
Preferred Securities	0.31	0.34
Real Estate Investment Trusts	3.47	3.29
Short-Term Instruments	0.22	0.37
Investment Funds	7.24	7.06
Repurchase Agreements	4.17	0.16
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.15	(0.02)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.05	0.01
Interest Rate Swaps	0.12	0.18
OTC Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.01
Credit Default Swaps on Credit Indices — Sell Protection	0.04	0.05
Total Return Swaps on Securities	0.00	N/A
Forward Foreign Currency Contracts	0.34	(0.36)
Hedged Forward Foreign Currency Contracts	(1.51)	1.00
Other Financial Assets	0.01	0.01
Securities Sold Short	(0.38)	(0.36)
Other Current Assets & Liabilities	(36.81)	(39.14)
Net Assets	100.00	100.00

Schedule of Investments Total Return Bond Fund

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES											
LOAN PARTICIPATIONS AND ASSIGNMENTS											
Discovery Global Holdings, Inc.											
TBD% due 03/06/2033	€ 1,400	\$ 1,605	0.04	Capital One Financial Corp.				3.615% due 15/03/2028	\$ 400	\$ 397	0.01
TBD% due 03/06/2033	\$ 5,394	5,402	0.13	5.700% due 01/02/2030	\$ 2,300	\$ 2,348	0.06	4.692% due 23/10/2030	8,600	8,561	0.20
FPS Finance Co. LLC											
6.590% due 26/05/2028	900	900	0.02	CBRE Global Investors Open-Ended Funds S.C.A.				Golub Capital BDC, Inc.			
Project Dorchester				SICAV-SIF-Pan European Core Fund				7.050% due 05/12/2028	5,800	5,959	0.14
4.610% due 04/01/2027 (i)	€ 1,800	2,058	0.05	0.500% due 27/01/2028	€ 13,300	14,603	0.35	Goodman Australia Finance Pty. Ltd.			
Project Fenno				0.900% due 12/10/2029	7,600	8,030	0.19	3.875% due 29/04/2033	€ 3,800	4,350	0.10
0.600% due 10/07/2028 µ(i)	706	809	0.02	CIF Capital Markets Mechanism PLC				4.250% due 03/05/2030	5,000	5,877	0.14
4.641% due 10/07/2028 (i)	1,356	1,562	0.04	4.750% due 22/01/2028	\$ 3,000	3,019	0.07	GSG Bidco Ltd.			
4.680% due 10/07/2028 (i)	644	742	0.01	Citibank N.A.				4.700% due 15/06/2031	4,000	4,536	0.11
Stepstone Group Midco GmbH				5.803% due 29/09/2028	2,800	2,881	0.07	GSPA Monetization Trust			
6.885% due 26/04/2032	2,568	2,410	0.06	Citigroup, Inc.				6.422% due 09/10/2029	\$ 6,010	6,018	0.14
Virgin Media Bristol LLC				3.070% due 24/02/2028	6,600	6,538	0.15	GTA Finance Co. Pty. Ltd.			
6.967% due 31/03/2031	\$ 1,000	890	0.02	5.174% due 13/02/2030	8,700	8,794	0.21	5.400% due 04/12/2029	AUD 3,000	2,067	0.05
		16,378	0.39	Citycon Treasury BV				HAT Holdings LLC			
CORPORATE BONDS & NOTES				1.625% due 12/03/2028	€ 15,000	16,241	0.38	3.750% due 15/09/2030	\$ 2,150	2,009	0.05
BANKING & FINANCE				Clifford Capital Credit Solutions Pte. Ltd.				HSBC Holdings PLC			
Abu Dhabi Developmental Holding Co. PJSC				4.781% due 14/01/2030	\$ 900	915	0.02	5.130% due 03/03/2031	2,400	2,415	0.06
4.375% due 02/10/2031				Cooperative Rabobank UA				5.290% due 16/09/2032	£ 9,200	12,276	0.29
AerCap Ireland Capital DAC				4.655% due 22/08/2028	10,500	10,516	0.25	7.390% due 03/11/2028	\$ 6,300	6,524	0.15
2.450% due 29/10/2026				5.447% due 05/03/2030	8,400	8,551	0.20	ICPF Finance Pty. Ltd.			
3.000% due 29/10/2028				Cousins Properties LP				6.573% due 07/11/2033	AUD 3,400	2,428	0.06
6.100% due 15/01/2027				5.250% due 15/07/2030	1,200	1,213	0.03	Indian Railway Finance Corp. Ltd.			
AIB Group PLC				CPI Property Group S.A.				3.835% due 13/12/2027	\$ 3,300	3,248	0.08
2.250% due 04/04/2028				1.750% due 14/01/2030 (j)	€ 6,100	6,120	0.14	ING Groep NV			
Altarea S.C.A.				4.000% due 22/01/2028	£ 400	517	0.01	1.125% due 07/12/2028	£ 9,100	11,493	0.27
1.875% due 17/01/2028				Credit Agricole S.A.				3.875% due 12/08/2029	€ 2,000	2,322	0.05
American Tower Corp.				4.848% due 11/09/2028	\$ 3,300	3,320	0.08	Intercontinental Exchange, Inc.			
ARGAN S.A.				6.316% due 03/10/2029	7,500	7,746	0.18	3.950% due 01/12/2028	\$ 3,100	3,059	0.07
3.779% due 30/10/2029				Crown Castle, Inc.				4.200% due 15/03/2031	2,100	2,061	0.05
Assured Guaranty U.S. Holdings, Inc.				4.800% due 01/09/2028	5,000	5,015	0.12	International Development Association			
6.125% due 15/09/2028				CTP NV				1.750% due 05/05/2037	€ 11,100	10,960	0.26
Athene Global Funding				Danske Bank A/S				Intesa Sanpaolo SpA			
3.410% due 25/02/2030				6.500% due 23/08/2028	£ 5,000	6,774	0.16	0.750% due 16/03/2028	10,200	11,264	0.27
5.516% due 25/03/2027				Deutsche Bank AG				Iridium Capital PLC			
Aviation Capital Group LLC				1.750% due 19/11/2030	€ 19,300	20,895	0.49	9.250% due 18/06/2029	6,000	7,455	0.18
Banca Monte dei Paschi di Siena SpA				1.875% due 23/02/2028	3,600	4,089	0.10	JPMorgan Chase & Co.			
6.750% due 05/09/2027				5.000% due 05/09/2030	1,600	1,917	0.05	3.136% due 18/02/2032	8,000	9,049	0.21
Banco Santander S.A.				Digital Dutch Finco BV				4.323% due 26/04/2028	\$ 3,633	3,627	0.09
5.552% due 14/03/2028				1.000% due 15/01/2032	1,000	991	0.02	4.560% due 22/07/2028	3,500	3,516	0.08
5.796% due 23/01/2029				DZ Bank AG Deutsche Zentral-Genossenschaftsbank, Frankfurt Am Main				4.851% due 25/07/2028	16,300	16,349	0.39
6.527% due 07/11/2027				2.879% due 16/11/2026	5,600	6,412	0.15	5.299% due 24/07/2029	8,600	8,713	0.21
Bank of America Corp.				EPR Properties				5.581% due 22/04/2030	1,600	1,635	0.04
3.419% due 20/12/2028				4.750% due 15/11/2030	\$ 2,600	2,545	0.06	6.070% due 22/10/2027	8,200	8,240	0.19
3.824% due 20/01/2028				EQT AB				Kookmin Bank			
5.933% due 15/09/2027				2.375% due 06/04/2028	€ 10,000	11,284	0.27	4.500% due 01/02/2029 (h)	7,400	7,335	0.17
Bank of Montreal				2.875% due 06/04/2032	7,400	8,089	0.19	Lendlease Finance Ltd.			
4.309% due 01/06/2027				Equinix Europe Financing Corp. LLC				3.400% due 27/10/2027	AUD 24,900	16,757	0.40
5.203% due 01/02/2028				4.600% due 15/11/2030	\$ 5,300	5,240	0.12	Lloyds Banking Group PLC			
Barclays PLC				Equitable Financial Life Global Funding				4.375% due 22/03/2028	\$ 1,200	1,197	0.03
4.506% due 31/01/2033				Federation des Caisses Desjardins du Quebec				5.462% due 05/01/2028	5,700	5,729	0.14
4.918% due 08/08/2030				5.700% due 14/03/2028	6,600	6,728	0.16	Logicor Financing SARL			
5.518% due 13/09/2027				First Abu Dhabi Bank PJSC				3.250% due 13/11/2028	€ 12,600	14,377	0.34
6.117% due 18/06/2031				4.789% due 03/06/2031	3,800	3,799	0.09	Lseg Netherlands BV			
BGC Group, Inc.				5.000% due 28/02/2029	5,000	5,024	0.12	2.750% due 20/09/2027	2,000	2,283	0.05
6.150% due 02/04/2030				Ford Motor Credit Co. LLC				LSEGA Financing PLC			
8.000% due 25/05/2028				4.970% due 06/04/2029	10,500	10,395	0.25	4.500% due 19/10/2028	£ 10,200	13,496	0.32
Blue Owl Capital Corp.				5.800% due 05/03/2027	7,200	7,238	0.17	Marsh & McLennan Cos., Inc.			
6.450% due 15/09/2028				5.918% due 20/03/2028	1,200	1,215	0.03	4.327% due 08/11/2027	\$ 3,500	3,516	0.08
BMW International Investment BV				7.350% due 04/11/2027	1,000	1,028	0.02	MassMutual Global Funding			
3.125% due 27/08/2030				Gaci First Investment Co.				4.450% due 27/03/2028	3,900	3,905	0.09
BNP Paribas S.A.				5.125% due 14/02/2053	9,600	8,287	0.20	5.050% due 07/12/2027	7,100	7,173	0.17
5.497% due 20/05/2030				5.250% due 29/01/2030	5,000	5,048	0.12	Metropolitan Life Global Funding			
BPCE S.A.				Generali				4.000% due 27/05/2033	€ 1,000	1,170	0.03
3.875% due 11/01/2029				2.429% due 14/07/2031	€ 1,800	1,967	0.05	Mitsubishi UFJ Financial Group, Inc.			
6.612% due 19/10/2027				Globalworth Real Estate Investments Ltd.				4.505% due 14/01/2032	\$ 3,700	3,638	0.09
CaixaBank S.A.				6.250% due 31/03/2030	3,184	3,718	0.09	4.636% due 07/06/2031	€ 1,000	1,200	0.03
6.684% due 13/09/2027				GLP Capital LP				Mizuho Financial Group, Inc.			
				4.000% due 15/01/2030	\$ 2,600	2,501	0.06	5.414% due 13/09/2028	\$ 6,700	6,771	0.16
				5.300% due 15/01/2029	2,000	2,011	0.05	Moere Boligkreditt A/S			
				Goldman Sachs Group, Inc.				2.625% due 25/09/2029	€ 2,900	3,289	0.08
				1.948% due 21/10/2027	4,400	4,366	0.10	Morgan Stanley			
				2.743% due 17/02/2029	€ 2,800	3,182	0.08	4.654% due 18/10/2030	\$ 8,600	8,555	0.20
				3.509% due 17/08/2033	4,000	4,545	0.11	Morgan Stanley Bank N.A.			
								4.713% due 14/01/2028	8,800	8,830	0.21
								4.968% due 14/07/2028	9,100	9,140	0.22
								Morgan Stanley Finance LLC			
								6.550% due 05/01/2029	£ 4,000	5,281	0.12

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Morgan Stanley Private Bank N.A.				UBS Group AG				Choice Hotels International, Inc.			
4.204% due 17/11/2028	\$ 4,800	\$ 4,776	0.11	3.869% due 12/01/2029	\$ 12,000	\$ 11,864	0.28	3.700% due 01/12/2029	\$ 1,500	\$ 1,440	0.03
4.213% due 08/02/2030	7,800	7,699	0.18	4.125% due 09/06/2033	€ 8,300	9,781	0.23	Coastal Gaslink Pipeline LP			
Mwof Finance Co. Pty. Ltd.				5.125% due				4.691% due 30/09/2029	CAD 800	586	0.01
6.041% due 06/05/2031	AUD 2,700	1,913	0.05	29/07/2026 (f)(h)	\$ 1,300	1,301	0.03	4.907% due 30/06/2031	800	596	0.01
6.317% due 06/05/2033	2,800	1,995	0.05	7.000% due 30/09/2027	€ 8,800	11,750	0.28	5.395% due 30/09/2036	2,000	1,534	0.04
Nationwide Building Society				UniCredit SpA				5.538% due 30/06/2039	2,400	1,854	0.04
5.167% due 12/12/2033	£ 3,100	4,074	0.10	2.200% due 22/07/2027	€ 5,450	6,232	0.15	5.606% due 30/09/2042	1,700	1,300	0.03
6.557% due 18/10/2027	\$ 8,200	8,247	0.20	Volkswagen Financial Services AG				5.606% due 30/03/2047	1,700	1,303	0.03
NatWest Group PLC				3.131% due 10/06/2027	1,800	2,063	0.05	5.607% due 30/06/2044	1,700	1,301	0.03
0.780% due 26/02/2030	€ 10,000	10,733	0.25	3.750% due 10/09/2026	3,000	3,436	0.08	5.857% due 30/03/2049 (i)	1,400	1,100	0.03
3.575% due 12/09/2032	2,900	3,343	0.08	3.875% due 10/09/2030	800	927	0.02	5.857% due 30/06/2049	6,600	5,182	0.12
NatWest Markets PLC				Volkswagen Leasing GmbH				Constellation Brands, Inc.			
5.786% due 05/06/2030	AUD 12,800	8,988	0.21	3.625% due 11/10/2026	4,600	5,272	0.12	4.800% due 15/01/2029	\$ 6,950	6,972	0.16
6.171% due 23/08/2028	4,000	2,826	0.07	Wells Fargo & Co.				CVS Health Corp.			
NE Property BV				3.000% due 23/10/2026	\$ 2,550	2,540	0.06	5.000% due 30/01/2029	6,000	6,055	0.14
1.875% due 09/10/2026	€ 2,907	3,314	0.08	3.584% due 22/05/2028	1,600	1,587	0.04	Daimler Truck Finance North America LLC			
3.375% due 14/07/2027	1,586	1,811	0.04	4.700% due 22/04/2028	1,200	1,205	0.03	5.000% due 15/01/2027	3,000	3,011	0.07
3.875% due 30/09/2033	1,300	1,474	0.03	4.808% due 25/07/2028	9,600	9,627	0.23	Delta Air Lines Pass-Through Trust			
New Immo Holding S.A.				5.707% due 22/04/2028	2,600	2,624	0.06	2.000% due 10/12/2029	2,373	2,292	0.05
5.500% due 23/04/2031	4,600	5,284	0.13	6.303% due 23/10/2029	8,100	8,380	0.20	DSV Finance BV			
Nexi SpA				Workspace Group PLC				3.125% due 06/11/2028	€ 1,700	1,949	0.05
3.875% due 21/05/2031 (j)	2,200	2,557	0.06	2.250% due 11/03/2028	€ 7,600	9,599	0.23	3.250% due 06/11/2030	3,200	3,662	0.09
Nissan Motor Acceptance Co. LLC				Yorkshire Building Society				3.375% due 06/11/2032	2,900	3,306	0.08
5.300% due 13/09/2027	\$ 7,400	7,377	0.17	3.511% due 11/10/2030	2,400	3,053	0.07	Emory University			
Nomura Holdings, Inc.						1,051,957	24.91	2.143% due 01/09/2030	\$ 10,400	9,438	0.22
2.172% due 14/07/2028	800	760	0.02	INDUSTRIALS				Energy Transfer LP			
2.679% due 16/07/2030	7,300	6,693	0.16	Abu Dhabi National Energy Co. PJSC				6.050% due 01/12/2026	4,100	4,127	0.10
5.842% due 18/01/2028	7,500	7,634	0.18	4.375% due 09/10/2031	\$ 7,000	6,825	0.16	Entergy Louisiana LLC			
Nykredit Realkredit A/S				Adnoc Murban Rsc Ltd.				2.350% due 15/06/2032	14,000	12,275	0.29
3.750% due 26/09/2033	€ 4,850	5,533	0.13	4.250% due 11/09/2029	4,300	4,239	0.10	Equifax, Inc.			
Pacific Life Global Funding				Air Canada Pass-Through Trust				4.800% due 15/09/2029	5,000	5,008	0.12
5.500% due 18/07/2028	\$ 6,000	6,106	0.14	3.600% due 15/09/2028	351	348	0.01	5.100% due 15/12/2027	7,800	7,854	0.19
5.692% due 22/04/2031	AUD 4,400	3,094	0.07	Amdocs Ltd.				Expedia Group, Inc.			
Panama Infrastructure Receivable Purchaser PLC				2.538% due 15/06/2030	5,800	5,232	0.12	3.800% due 15/02/2028	3,490	3,447	0.08
0.000% due 05/04/2032 (c)	\$ 3,300	2,688	0.06	American Airlines Pass-Through Trust				Givaudan Finance Europe BV			
Prologis International Funding S.A.				5.250% due 10/05/2040	1,900	1,891	0.04	2.875% due 09/09/2029	€ 3,000	3,400	0.08
1.625% due 17/06/2032	€ 1,000	1,028	0.02	Amprion GmbH				Global Payments, Inc.			
QNB Finance Ltd.				2.750% due 30/09/2029	€ 2,400	2,708	0.06	4.950% due 15/08/2027	\$ 4,700	4,710	0.11
4.538% due 19/09/2027	\$ 11,000	10,997	0.26	3.000% due 05/12/2029	4,600	5,231	0.12	Gray Oak Pipeline LLC			
4.679% due 27/04/2029	3,000	3,015	0.07	Amrize Finance U.S. LLC				3.450% due 15/10/2027	9,300	9,135	0.22
RBC International				4.700% due 07/04/2028	\$ 3,000	3,005	0.07	Greensaif Pipelines Bidco SARL			
4.660% due 16/12/2028 (i)	5,000	4,918	0.12	4.950% due 07/04/2030	4,900	4,934	0.12	5.853% due 23/02/2036	3,700	3,780	0.09
Royal Bank of Canada				ams-OSRAM AG				GSG Bidco Ltd.			
4.400% due 17/04/2030	4,700	4,662	0.11	10.500% due 30/03/2029	€ 2,476	3,019	0.07	5.375% due 15/06/2036	€ 4,300	4,880	0.12
4.900% due 12/01/2028	4,100	4,130	0.10	Aurizon Network Pty. Ltd.				HCA, Inc.			
Sagax AB				6.200% due 05/12/2033	AUD 3,000	2,109	0.05	3.125% due 15/03/2027	\$ 4,200	4,162	0.10
1.125% due 30/01/2027	€ 9,000	10,187	0.24	Babcock International Group PLC				Hyundai Capital America			
Santander UK Group Holdings PLC				1.375% due 13/09/2027	€ 2,700	3,036	0.07	4.600% due 06/04/2028	3,600	3,595	0.08
2.421% due 17/01/2029	£ 800	1,024	0.02	Barry Callebaut Services NV				4.850% due 25/03/2027	5,900	5,919	0.14
4.858% due 11/09/2030	\$ 6,250	6,246	0.15	3.750% due 19/02/2028	900	1,037	0.02	5.250% due 08/01/2027	6,000	6,025	0.14
7.482% due 29/08/2029	£ 1,500	2,092	0.05	Bayer U.S. Finance LLC				5.950% due 21/09/2026	3,600	3,612	0.09
Sirius Real Estate Ltd.				4.375% due 15/12/2028	\$ 6,244	6,178	0.15	6.500% due 16/01/2029	1,100	1,142	0.03
4.000% due 22/01/2032	€ 500	568	0.01	6.250% due 21/01/2029	1,200	1,239	0.03	IHG Finance LLC			
Societe Generale S.A.				6.375% due 21/11/2030	6,900	7,264	0.17	3.375% due 10/09/2030	€ 7,700	8,758	0.21
6.446% due 10/01/2029	\$ 700	717	0.02	Beignet Investor LLC				Imperial Brands Finance PLC			
Standard Chartered PLC				6.581% due 30/05/2049	41,990	42,857	1.01	3.875% due 02/08/2033	5,800	6,577	0.16
0.800% due 17/11/2029	€ 3,600	3,899	0.09	BMW U.S. Capital LLC				6.125% due 27/07/2027	\$ 5,000	5,078	0.12
Starwood Property Trust, Inc.				4.750% due 21/03/2028	8,300	8,331	0.20	Intel Corp.			
4.375% due 15/01/2027	\$ 800	800	0.02	Boeing Co.				5.125% due 10/02/2030	6,900	6,985	0.17
Stellantis Finance U.S., Inc.				3.450% due 01/11/2028	4,200	4,090	0.10	JSW Hydro Energy Ltd.			
5.350% due 17/03/2028	4,600	4,614	0.11	Broadcom, Inc.				4.125% due 18/05/2031	1,829	1,696	0.04
Stellantis Financial Services U.S. Corp.				4.150% due 15/11/2030	2,173	2,128	0.05	Lonsdale Finance Pty. Ltd.			
5.400% due 15/06/2029	5,300	5,282	0.13	4.300% due 15/11/2032	4,800	4,651	0.11	5.500% due 19/11/2031	AUD 2,800	1,941	0.05
Stifel Financial Corp.				Burberry Group PLC				Marriott International, Inc.			
4.000% due 15/05/2030	12,900	12,478	0.30	5.750% due 20/06/2030	£ 10,000	13,402	0.32	5.550% due 15/10/2028	\$ 6,900	7,039	0.17
Stockland Trust				Centene Corp.				Mars, Inc.			
5.420% due 25/03/2032	AUD 3,200	2,195	0.05	4.625% due 15/12/2029	\$ 11,151	10,823	0.26	4.800% due 01/03/2030	8,100	8,126	0.19
Sumisho Air Lease Corp.				CenterPoint Energy Resources Corp.				Mercedes-Benz Finance North America LLC			
4.500% due 24/03/2029	\$ 4,600	4,562	0.11	5.250% due 01/03/2028	4,600	4,662	0.11	4.800% due 30/03/2028	9,300	9,328	0.22
Sumitomo Mitsui Financial Group, Inc.				Chanel Ceres PLC				Motorola Solutions, Inc.			
1.902% due 17/09/2028	2,500	2,359	0.06	0.500% due 31/07/2026	€ 10,400	11,866	0.28	2.300% due 15/11/2030	12,400	11,189	0.26
4.804% due 09/07/2029	8,600	8,686	0.21	Cheniere Corpus Christi Holdings LLC				Mundys SpA			
5.520% due 13/01/2028	4,700	4,770	0.11	5.125% due 30/06/2027	\$ 4,600	4,612	0.11	1.875% due 12/02/2028	€ 16,463	18,446	0.44
TP ICAP Finance PLC								3.700% due 29/09/2031	2,500	2,816	0.07
7.875% due 17/04/2030	£ 9,800	13,963	0.33					Nissan Motor Co. Ltd.			
								4.345% due 17/09/2027	\$ 2,500	2,461	0.06

Schedule of Investments Total Return Bond Fund (Cont.)

DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS	DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS	DESCRIPTION	PAR (000\$)	FAIR VALUE (000\$)	% OF NET ASSETS
NSW Ports Finance Co. Pty. Ltd.				4.750% due 30/04/2033	\$ 1,400	\$ 1,370	0.03	U.S. GOVERNMENT AGENCIES			
5.432% due 19/09/2034	AUD 2,400	\$ 1,619	0.04	Avangrid, Inc.				Fannie Mae			
NTT Finance Corp.				3.800% due 01/06/2029	2,615	2,547	0.06	3.787% due 25/12/2036	\$ 24	\$ 24	0.00
4.620% due 16/07/2028	\$ 1,276	1,273	0.03	Constellation Energy Generation LLC				3.847% due 25/03/2034	1	1	0.00
4.828% due 01/11/2029 (b)	5,400	5,398	0.13	5.600% due 01/03/2028	6,100	6,197	0.15	3.913% due 25/07/2037	105	103	0.00
5.012% due 01/11/2031 (b)	6,300	6,293	0.15	Edison International				3.975% due 25/06/2034	76	75	0.00
Oracle Corp.				5.000% due 05/05/2028	8,200	8,212	0.19	4.077% due 25/09/2042	265	265	0.01
4.500% due 06/05/2028	4,400	4,373	0.10	5.450% due 15/06/2029	4,100	4,142	0.10	4.292% due 25/09/2041	817	816	0.02
4.650% due 06/05/2030	4,400	4,316	0.10	6.250% due 15/03/2030	6,800	6,990	0.16	4.300% due 01/11/2029	1,400	1,388	0.03
Qantas Airways Ltd.				EDP Finance BV				4.642% due 25/04/2032	1	1	0.00
5.900% due 19/09/2034	AUD 1,000	683	0.02	1.710% due 24/01/2028	12,700	12,166	0.29	4.658% due 25/12/2042	36	36	0.00
QatarEnergy				EDP Servicios Financieros Espana S.A.				4.728% due 25/10/2055	3,173	3,190	0.08
4.625% due 23/06/2029	\$ 2,690	2,674	0.06	3.500% due 16/07/2030	€ 2,400	2,772	0.07	4.967% due 01/10/2044	7	7	0.00
QPH Finance Co. Pty. Ltd.				ENEL Finance International NV				5.000% due 25/04/2033 -			
5.695% due 05/03/2035	AUD 2,000	1,360	0.03	0.625% due 28/05/2029	3,400	3,631	0.09	25/06/2043	74	73	0.00
RD Michigan Property Owner LLC				2.875% due 11/04/2029	£ 10,000	12,612	0.30	5.167% due 01/10/2040	4	4	0.00
7.500% due 30/03/2045	\$ 24,850	24,782	0.59	EPH Financing International A/S				5.178% due 01/09/2034	40	40	0.00
Rogers Communications, Inc.				4.625% due 02/07/2032	€ 1,300	1,517	0.04	5.538% due 01/09/2035	19	19	0.00
3.650% due 31/03/2027	CAD 1,700	1,203	0.03	Exelon Corp.				5.561% due 01/12/2034	19	19	0.00
Salesforce, Inc.				5.150% due 15/03/2028	\$ 4,660	4,705	0.11	5.595% due 01/07/2035	9	9	0.00
4.500% due 15/03/2028	\$ 5,050	5,045	0.12	Florida Power & Light Co.				5.781% due 01/04/2033	2	2	0.00
4.650% due 15/03/2029	5,050	5,048	0.12	5.050% due 01/04/2028	3,200	3,237	0.08	5.858% due 01/07/2035	2	2	0.00
Sandoz Finance BV				Georgia Power Co.				5.893% due 01/01/2036	7	7	0.00
3.250% due 12/09/2029	€ 1,900	2,176	0.05	4.600% due 15/06/2029	5,900	5,911	0.14	5.894% due 01/03/2036	4	4	0.00
4.220% due 17/04/2030	1,800	2,124	0.05	Iberdrola Finanzas S.A.				5.900% due 25/07/2042	22	22	0.00
Saudi Arabian Oil Co.				5.380% due 28/11/2030	AUD 5,000	3,459	0.08	5.927% due 01/11/2035	22	23	0.00
4.375% due 02/02/2031	\$ 4,500	4,402	0.10	5.870% due 28/11/2034	800	553	0.01	5.998% due 01/03/2036	7	7	0.00
SoftBank Group Corp.				National Grid North America, Inc.				6.039% due 25/05/2035	12	12	0.00
7.625% due 22/10/2029	3,000	3,083	0.07	3.631% due 03/09/2031	€ 5,600	6,468	0.15	6.215% due 01/09/2039	6	7	0.00
8.250% due 22/10/2031	1,500	1,549	0.04	National Grid PLC				6.224% due 01/05/2038	1,364	1,415	0.03
T-Mobile USA, Inc.				5.602% due 12/06/2028	\$ 3,100	3,156	0.07	6.225% due 01/11/2034 -			
2.050% due 15/02/2028	2,000	1,922	0.05	NextEra Energy Capital Holdings, Inc.				01/06/2035	151	155	0.00
4.200% due 01/10/2029	4,000	3,952	0.09	2.200% due 02/12/2026	AUD 2,000	1,371	0.03	6.290% due 01/09/2035	4	4	0.00
4.800% due 15/07/2028	3,600	3,615	0.09	4.900% due 28/02/2028	\$ 7,600	7,642	0.18	6.325% due 01/09/2034	7	7	0.00
4.850% due 15/01/2029	3,575	3,597	0.09	6.051% due 15/06/2067	791	735	0.02	6.328% due 01/05/2037	18	19	0.00
Tornator Oyj				Oncor Electric Delivery Co. LLC				6.422% due 01/09/2035	3	3	0.00
1.250% due 14/10/2026	€ 5,600	6,374	0.15	4.300% due 15/05/2028	4,600	4,587	0.11	Freddie Mac			
Toyota Finance Australia Ltd.				ONEOK, Inc.				0.800% due 28/10/2026	13,600	13,464	0.32
3.386% due 18/03/2030	500	575	0.01	5.375% due 01/06/2029	1,700	1,728	0.04	2.000% due 15/06/2052 (a)	23,615	3,013	0.07
Transurban Queensland Finance Pty. Ltd.				Pacific Gas & Electric Co.				2.750% due 15/09/2040	161	152	0.00
6.350% due 02/05/2030	AUD 1,500	1,070	0.03	2.100% due 01/08/2027	3,200	3,117	0.07	3.588% due 15/03/2044	5,632	4,803	0.11
United Airlines Pass-Through Trust				3.300% due 15/03/2027	2,800	2,776	0.07	3.897% due 15/10/2043	2,401	2,361	0.06
2.700% due 01/11/2033	\$ 879	802	0.02	3.300% due 01/12/2027	4,800	4,711	0.11	4.000% due 01/10/2029 -			
2.875% due 07/04/2030	2,556	2,462	0.06	4.650% due 01/08/2028	2,400	2,394	0.06	01/10/2047	553	527	0.01
3.450% due 01/06/2029	2,906	2,851	0.07	5.000% due 04/06/2028	4,900	4,928	0.12	4.500% due 01/04/2029 -			
5.800% due 15/07/2037	3,643	3,792	0.09	5.450% due 15/06/2027	4,000	4,031	0.09	01/07/2033	40	40	0.00
Universal Music Group NV				6.000% due 15/08/2035	2,100	2,166	0.05	4.598% due 25/08/2054	2,484	2,503	0.06
3.750% due 30/06/2032	€ 7,800	9,042	0.21	PacifiCorp				4.928% due 25/05/2054 -			
4.000% due 13/06/2031	3,700	4,353	0.10	5.100% due 15/04/2031	2,000	2,019	0.05	25/05/2055	7,409	7,423	0.18
Venture Global Calcasieu Pass LLC				5.300% due 15/02/2031	8,800	8,936	0.21	4.944% due 25/10/2044 -			
6.250% due 15/01/2030	\$ 10,500	10,759	0.25	Sempra				25/02/2045	43	42	0.00
Venture Global LNG, Inc.				4.313% due 07/01/2028	9,800	9,846	0.23	5.144% due 25/07/2044	69	68	0.00
8.375% due 01/06/2031	3,450	3,593	0.09	Southern California Edison Co.				5.500% due 01/06/2035 -			
9.500% due 01/02/2029	3,400	3,661	0.09	5.250% due 15/03/2030	3,400	3,439	0.08	01/06/2039	1,172	1,196	0.03
Virgin Media Secured Finance PLC				Southwest Gas Corp.				5.869% due 01/09/2028	0	0	0.00
4.500% due 15/08/2030	200	170	0.00	5.450% due 23/03/2028	5,900	5,979	0.14	6.000% due 01/10/2027 -			
Vmed O2 UK Financing PLC				SW Finance PLC				01/05/2040	2,699	2,825	0.07
4.750% due 15/07/2031	200	165	0.00	6.875% due 07/08/2032	£ 1,800	2,407	0.06	6.080% due 01/09/2035	13	13	0.00
5.625% due 15/04/2032	€ 1,600	1,612	0.04	6.875% due 14/11/2034	4,400	5,846	0.14	6.152% due 01/07/2030	0	0	0.00
6.750% due 15/01/2033	\$ 200	170	0.00	7.750% due 31/10/2031	9,400	12,955	0.31	6.250% due 01/07/2032	1	1	0.00
7.750% due 15/04/2032	1,200	1,085	0.03	TDC Net A/S				6.301% due 01/11/2035	23	23	0.00
Volkswagen Group of America Finance LLC				5.000% due 09/08/2032	€ 6,100	7,240	0.17	6.357% due 01/07/2027	0	0	0.00
4.750% due 13/11/2028	3,000	2,992	0.07	6.500% due 01/06/2031	4,900	6,174	0.15	6.419% due 01/01/2028	0	0	0.00
Yorkshire Water Finance PLC				WEC Energy Group, Inc.				6.500% due 15/09/2028	4	4	0.00
6.375% due 18/11/2034	£ 1,000	1,359	0.03	1.375% due 15/10/2027	\$ 4,525	4,353	0.10	Ginnie Mae			
		539,483	12.77			232,506	5.50	3.000% due 15/10/2049 -			
UTILITIES				Total Corporate Bonds & Notes		1,823,946	43.18	15/11/2049	702	624	0.02
Ameren Corp.				MUNICIPAL BONDS & NOTES				3.500% due 20/03/2052 -			
5.000% due 15/01/2029	\$ 8,500	8,572	0.20	Golden State, California Tobacco Securitization Corp.				20/07/2055	44,706	40,197	0.95
American Electric Power Co., Inc.				Revenue Bonds, Series 2021				4.000% due 15/02/2052 -			
5.200% due 15/01/2029	1,800	1,828	0.04	3.714% due 01/06/2041	1,300	1,006	0.03	15/03/2052	7,304	6,841	0.16
Anglian Water Services Financing PLC				3.850% due 01/06/2050	610	560	0.01	4.109% due 20/01/2072	4,121	4,119	0.10
4.250% due 23/06/2036	€ 5,500	6,296	0.15	Tobacco Settlement Finance Authority, West Virginia				4.245% due 20/09/2065	246	246	0.01
5.875% due 20/06/2031	£ 8,500	11,474	0.27	Revenue Bonds, Series 2020				4.281% due 20/08/2062	148	148	0.00
AT&T, Inc.				3.301% due 01/06/2033	7,125	6,291	0.15	4.359% due 20/10/2072	1,748	1,754	0.04
4.400% due 30/04/2031	\$ 5,400	5,311	0.13			7,857	0.19	4.361% due 20/08/2065 -			
								20/09/2065	4,039	4,045	0.10
								4.409% due 20/01/2073	7,247	7,309	0.17
								4.479% due 20/01/2073 -			
								20/02/2073	12,584	12,735	0.30
								4.489% due 20/02/2073 -			
								20/03/2073	16,314	16,478	0.39

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
4.509% due 20/01/2073	\$ 25,409	\$ 25,732	0.61	3.125% due 15/05/2048	\$ 2,500	\$ 1,879	0.04	4.642% due 25/09/2035	\$ 321	\$ 165	0.00
4.561% due 20/01/2066	1,766	1,775	0.04	3.250% due 15/05/2042	1,500	1,236	0.03	5.044% due 25/05/2035	174	168	0.00
4.629% due 20/12/2072	4,989	5,078	0.12	3.375% due 15/08/2042	43,318	36,160	0.86	Benchmark Mortgage Trust			
4.749% due 20/11/2072	9,497	9,705	0.23	3.375% due 15/05/2044	30,300	24,711	0.59	3.666% due 15/01/2051	11,100	10,932	0.26
5.000% due 20/02/2028 - 15/07/2052	12,868	12,744	0.30	3.375% due 15/11/2048	28,400	22,222	0.53	3.965% due 10/04/2051	2,052	2,040	0.05
5.077% due 20/11/2067	2,439	2,465	0.06	3.625% due 15/08/2043	16,100	13,720	0.33	3.976% due 15/07/2051	989	987	0.02
5.125% due 20/10/2026 - 20/12/2034	14	14	0.00	3.625% due 15/02/2044	24,700	20,934	0.50	4.077% due 15/07/2051	6,263	6,249	0.15
5.197% due 20/06/2067	1,088	1,099	0.03	3.750% due 15/08/2041	18,600	16,539	0.39	BPCE Home Loans FCT			
5.375% due 20/07/2030 - 20/07/2034	23	23	0.00	3.750% due 15/11/2043	5,000	4,323	0.10	2.750% due 31/10/2058	€ 1,860	2,129	0.05
5.625% due 20/04/2030	2	2	0.00	3.875% due 15/05/2043	30,859	27,285	0.65	Citigroup Mortgage Loan Trust, Inc.			
6.000% due 20/09/2038	1	1	0.00	4.000% due 15/11/2042	54,028	48,771	1.15	4.445% due 25/09/2037	\$ 69	66	0.00
8.000% due 20/05/2031	1	1	0.00	4.000% due 15/11/2052	24,500	20,967	0.50	5.750% due 25/09/2035	382	390	0.01
Ginnie Mae, TBA				4.375% due 15/11/2039	10,100	9,814	0.23	6.480% due 25/10/2035	20	20	0.00
2.000% due 01/07/2056	15,100	12,372	0.29	4.375% due 15/05/2041	3,191	3,059	0.07	Countrywide Alternative Loan Trust			
4.000% due 01/07/2056	44,600	41,466	0.98	4.375% due 15/08/2043	22,101	20,789	0.49	5.223% due 25/11/2035	5,336	5,083	0.12
4.500% due 01/07/2056	37,100	35,641	0.85	4.500% due 15/11/2054	5,500	5,121	0.12	5.500% due 25/02/2036	2,261	1,769	0.04
5.000% due 01/07/2056	57,615	56,810	1.35	4.625% due 15/05/2044	13,800	13,336	0.32	5.500% due 25/05/2036	1,438	1,167	0.03
6.000% due 01/07/2056 - 01/08/2056	101,800	103,762	2.46	4.625% due 15/05/2054	18,400	17,478	0.41	5.750% due 25/02/2037	3,033	1,447	0.03
Small Business Administration				4.625% due 15/11/2055 (j)	14,800	14,082	0.33	6.000% due 25/02/2036	4,363	2,308	0.06
5.870% due 01/07/2028	3	3	0.00	4.750% due 15/05/2055 (j)	18,034	17,496	0.41	6.000% due 25/04/2036	175	74	0.00
6.220% due 01/12/2028	136	138	0.00	4.875% due 15/08/2045 (j)	28,352	28,144	0.67	6.000% due 25/08/2036	5,251	3,046	0.07
Uniform Mortgage-Backed Security				U.S. Treasury Inflation Protected Securities (e)				6.000% due 25/11/2036	234	116	0.00
2.500% due 01/12/2032 - 01/02/2035	4,449	4,280	0.10	0.125% due 15/02/2051	61,380	32,503	0.77	6.000% due 25/08/2037	3,429	1,953	0.05
3.000% due 01/03/2028 - 01/06/2052	28,918	25,323	0.60	0.250% due 15/02/2050	8,806	4,966	0.12	Countrywide Home Loan Mortgage Pass-Through Trust			
3.500% due 01/01/2047 - 01/05/2047	97	91	0.00	0.625% due 15/02/2043	145	106	0.00	4.163% due 25/04/2046	662	613	0.02
4.000% due 01/01/2027 - 01/10/2052	13,613	12,894	0.31	0.750% due 15/02/2045	28,135	19,996	0.47	4.487% due 20/10/2035	615	611	0.02
4.500% due 01/10/2026 - 01/05/2053	13,204	12,762	0.30	0.875% due 15/02/2047	11,171	7,859	0.19	4.669% due 25/11/2034	220	211	0.01
5.000% due 01/10/2031 - 01/09/2053	35,613	35,339	0.84	1.000% due 15/02/2046	1,405	1,032	0.02	4.959% due 20/02/2035	19	19	0.00
5.500% due 01/02/2032 - 01/11/2053	2,141	2,180	0.05	1.000% due 15/02/2049	2,911	2,045	0.05	5.625% due 19/07/2031	0	0	0.00
6.000% due 01/07/2029 - 01/02/2041	916	956	0.02	1.375% due 15/02/2044	857	700	0.02	6.000% due 25/07/2037	247	104	0.00
6.500% due 01/07/2034 - 01/03/2037	40	42	0.00	1.500% due 15/02/2053	10,813	8,223	0.19	6.224% due 20/02/2036	26	23	0.00
Uniform Mortgage-Backed Security, TBA				1.875% due 15/07/2034 (j)	7,215	7,113	0.17	Countrywide Home Loan Reperforming REMIC Trust			
3.000% due 01/08/2056	213,891	186,419	4.41	2.125% due 15/02/2054	12,909	11,285	0.27	4.103% due 25/06/2035	45	44	0.00
3.500% due 01/07/2056	17,200	15,608	0.37	2.375% due 15/02/2055	3,165	2,915	0.07	4.710% due 25/01/2034	11	10	0.00
4.000% due 01/07/2056 - 01/08/2056	122,070	114,037	2.70	U.S. Treasury Notes				6.500% due 25/11/2034	10	10	0.00
4.500% due 01/07/2041 - 01/08/2056	203,150	194,580	4.61	3.500% due 31/01/2030	4,150	4,057	0.10	Credit Suisse First Boston Mortgage Securities Corp.			
5.000% due 01/07/2056 - 01/08/2056	569,815	559,454	13.25	3.875% due 30/04/2030	3,875	3,834	0.09	5.149% due 25/06/2033	2	2	0.00
5.500% due 01/08/2056	152,900	153,185	3.63	4.000% due 31/01/2031	4,225	4,189	0.10	Credit Suisse First Boston Mortgage-Backed Pass- Through Certificates			
6.000% due 01/08/2056	130,258	132,744	3.14	4.125% due 31/03/2031	3,301	3,289	0.08	6.000% due 25/11/2035	2,312	510	0.01
	1,899,438	44.97		4.250% due 28/02/2031	4,125	4,133	0.10	Credit Suisse Mortgage Capital Certificates			
				4.375% due 15/05/2036 (j)	6,037	6,005	0.14	3.500% due 26/04/2038	171	170	0.00
				4.625% due 30/04/2031	7,218	7,348	0.17	Credit Suisse Mortgage Capital Mortgage-Backed Trust			
				U.S. Treasury STRIPS				5.750% due 25/04/2036	699	312	0.01
				0.000% due 15/08/2040 (c)	14,400	7,248	0.17	6.000% due 25/05/2036	1,757	876	0.02
				0.000% due 15/02/2041 (c)	1,900	928	0.02	6.000% due 25/04/2037	558	169	0.00
				0.000% due 15/05/2041 (c)	600	289	0.01	CSAIL Commercial Mortgage Trust			
				0.000% due 15/08/2041 (c)	900	427	0.01	3.458% due 15/11/2050	4,600	4,487	0.11
				0.000% due 15/05/2042 (c)	7,900	3,583	0.08	Deutsche ALT-A Securities Mortgage Loan Trust			
					1,023,235	24.22		4.423% due 25/08/2037	1,982	1,667	0.04
								Downey Savings & Loan Association Mortgage Loan Trust			
				NON-AGENCY MORTGAGE-BACKED SECURITIES				4.815% due 19/07/2044	7	7	0.00
				American Home Mortgage Investment Trust				Eurohome UK Mortgages PLC			
				4.123% due 25/12/2046	103	89	0.00	4.016% due 15/06/2044	£ 52	68	0.00
				Angel Oak Mortgage Trust				First Horizon Alternative Mortgage Securities Trust			
				1.469% due 25/06/2065	269	263	0.01	4.698% due 25/10/2034	\$ 44	43	0.00
				Banc of America Funding Trust				6.000% due 25/06/2037	1,081	317	0.01
				4.970% due 20/09/2035	484	398	0.01	GSR Mortgage Loan Trust			
				5.365% due 25/05/2035	674	652	0.02	4.075% due 25/06/2034	31	30	0.00
				Banc of America Merrill Lynch Commercial Mortgage, Inc.				4.479% due 25/01/2036	843	797	0.02
				4.231% due 15/09/2060	10,900	10,760	0.26	4.601% due 25/06/2034	15	15	0.00
				Banc of America Mortgage Trust				4.837% due 25/09/2035	894	859	0.02
				5.438% due 25/07/2035	116	111	0.00	5.500% due 25/01/2037	2	14	0.00
				5.508% due 25/07/2034	73	69	0.00	HarborView Mortgage Loan Trust			
				BankUnited Trust				4.014% due 19/03/2037	2,475	2,322	0.06
				4.363% due 25/09/2045	361	347	0.01	4.194% due 19/05/2035	123	120	0.00
				Bardclays Commercial Mortgage Securities Trust				IndyMac Adjustable Rate Mortgage Trust			
				4.314% due 15/12/2051	8,000	7,883	0.19	5.653% due 25/01/2032	0	0	0.00
				Bear Stearns Adjustable Rate Mortgage Trust				IndyMac Mortgage Loan Trust			
				4.294% due 25/04/2034	115	107	0.00	4.243% due 25/06/2037	765	726	0.02
				4.498% due 25/07/2034	4	4	0.00	JPMorgan Chase Commercial Mortgage Securities Trust			
				4.641% due 25/11/2030	1	1	0.00	4.128% due 05/07/2031	4,400	3,710	0.09
				4.713% due 25/04/2034	67	61	0.00	4.882% due 15/06/2035	10,951	7,282	0.17
				4.757% due 25/04/2034	43	42	0.00	JPMorgan Mortgage Trust			
				5.498% due 25/02/2034	42	39	0.00	4.834% due 25/07/2035	65	62	0.00
				6.000% due 25/04/2033	8	9	0.00	5.750% due 25/01/2036	332	144	0.00
				6.156% due 25/01/2034	108	105	0.00	Landmark Mortgage Securities PLC			
				6.660% due 25/12/2035	55	56	0.00	4.146% due 17/04/2044	£ 3,899	5,096	0.12
				Bear Stearns ALT-A Trust							
				4.083% due 25/02/2034	20	19	0.00				

908 PIMCO FUNDS: GLOBAL INVESTORS SERIES PLC

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS						
Colombia Government International Bond				Mexico Government International Bond				NIGERIA TREASURY BILLS									
5.375% due 21/01/2029	\$ 1,300	\$ 1,298	0.03	3.500% due 19/09/2029	€ 3,100	\$ 3,521	0.08	21.097% due									
6.500% due 21/01/2033	1,300	1,322	0.03	4.500% due 19/03/2034		3,200	3,650	0.09	07/07/2026 (c)(d) NGN	83,300	\$ 61	0.00					
Colombian TES				5.125% due 19/03/2038		1,200	1,366	0.03	21.137% due								
11.000% due				6.000% due 07/05/2036	\$ 2,900		2,897	0.07	06/10/2026 (c)(d)	109,845	76	0.00					
22/08/2029	COP 28,350,200	7,981	0.19	Ministeries van de Vlaamse Gemeenschap				21.241% due									
11.750% due				0.875% due 21/03/2046	€ 10,000		6,378	0.15	14/07/2026 (c)(d)	274,612	198	0.01					
24/01/2035	4,067,800	1,159	0.03	New South Wales Treasury Corp.				21.322% due									
12.750% due				1.750% due 20/03/2034	AUD 8,900		4,862	0.11	28/07/2026 (c)(d)	131,814	94	0.00					
28/11/2040	22,250,700	6,733	0.16	2.000% due 08/03/2033		1,000	577	0.01	21.450% due								
13.250% due				4.750% due 20/02/2037		2,300	1,511	0.04	07/07/2026 (c)(d)	104,100	76	0.00					
09/02/2033	24,746,600	7,574	0.18	Paraguay Government International Bond				21.480% due									
Costa Rica Government International Bond				4.950% due 28/04/2031	\$ 1,196		1,201	0.03	28/07/2026 (c)(d)	164,800	118	0.01					
5.950% due 27/04/2033	€ 300		366	0.01	Peru Government International Bond				21.587% due								
CPPIB Capital, Inc.				6.150% due 12/08/2032	PEN 22,280		7,077	0.17	04/08/2026 (c)(d)	24,800	18	0.00					
4.300% due 02/06/2034	CAD 1,500	1,110	0.03	6.850% due 12/08/2035		9,500	2,932	0.07	21.625% due								
Egypt Government International Bond				6.950% due 12/08/2031		17,520	5,845	0.14	11/08/2026 (c)(d)	190,000	135	0.01					
21.954% due				7.300% due 12/08/2033		91,720	30,135	0.71	21.638% due								
04/03/2028	EGP 211,800	4,179	0.10	Poland Government International Bond				11/08/2026 (c)(d)	124,900	89	0.00						
Emirate of Abu Dhabi Government International Bond				5.125% due 18/09/2034	\$ 4,200		4,226	0.10	21.659% due								
4.625% due 20/04/2033	\$ 4,300	4,286	0.10	Province of Quebec				25/08/2026 (c)(d)	72,900	51	0.00						
4.875% due 30/04/2029		2,100	2,116	0.05	4.450% due 01/09/2034	CAD 12,800		9,545	0.23	18/08/2026 (c)(d)	41,600	29	0.00				
5.000% due 30/04/2034		2,200	2,238	0.05	Qatar Government International Bond				21.676% due								
European Union				4.800% due 08/04/2033	\$ 2,500		2,513	0.06	11/08/2026 (c)(d)	149,000	106	0.00					
0.000% due				Queensland Treasury Corp.				21.690% due									
04/10/2028 (c)	€ 1,678	1,809	0.04	1.500% due 20/08/2032	AUD 7,000		3,988	0.09	07/07/2026 (c)(d)	95,000	69	0.00					
2.875% due 05/10/2029	16,300	18,740	0.44	4.500% due 22/08/2035		1,700	1,114	0.03	21.699% due								
Hungary Government International Bond				Romania Government International Bond				25/08/2026 (c)(d)	57,000	40	0.00						
1.750% due 05/06/2035		10,000	9,654	0.23	3.000% due 27/02/2027	\$ 12,000		11,857	0.28	21.704% due							
4.500% due 16/06/2034		5,000	5,986	0.14	Saudi Arabia Government International Bond				01/09/2026 (c)(d)	57,000	40	0.00					
Israel Government International Bond				3.375% due 05/03/2032	€ 9,500		10,726	0.25			1,200	0.03					
5.000% due 30/10/2026		4,000	4,604	0.11	4.125% due 12/01/2029	\$ 14,800		14,589	0.35	Total Short-Term Instruments		3,488	0.08				
Italy Buoni Poliennali Del Tesoro				South Africa Government International Bond				Total Transferable Securities				\$ 5,627,003	133.22				
1.300% due				6.250% due 31/03/2036	ZAR 20,500		1,072	0.03	SHARES								
15/05/2028 (e)	47,341	54,271	1.28	7.100% due 19/11/2036	\$ 8,200		8,809	0.21	INVESTMENT FUNDS								
Japan Finance Organization for Municipalities				8.500% due 31/01/2037	ZAR 125,100		7,604	0.18	COLLECTIVE INVESTMENT SCHEMES								
0.010% due 02/02/2028		9,900	10,823	0.26	8.750% due 31/01/2044		4,740	284	0.01	PIMCO Funds: Global							
2.875% due 23/01/2029		400	457	0.01	8.750% due 28/02/2048		20,300	1,218	0.03	Investors Series plc -							
Japan Government International Bond				8.875% due 28/02/2035	495,630		31,339	0.74	PIMCO Emerging								
2.000% due 20/12/2044	¥ 1,830,000		8,929	0.21	9.000% due 31/01/2040		24,373	1,504	0.04	Markets							
2.100% due 20/09/2054		124,600		529	0.01	Tokyo Metropolitan Government				Opportunities							
2.300% due 20/12/2054		1,453,400		6,471	0.15	4.125% due 30/04/2031	\$ 6,200		6,132	0.15	Fund (g)				981,265	15,357	0.36
2.400% due 20/03/2045		1,117,400		5,800	0.14	Treasury Corp. of Victoria				PIMCO Funds: Global							
2.400% due 20/03/2055		1,993,000		9,088	0.22	2.000% due 20/11/2037	AUD 7,800		3,793	0.09	Investors Series plc -						
2.700% due 20/09/2045		97,950		530	0.01	2.250% due 15/09/2033		3,200	1,843	0.04	US Short-Term						
2.800% due 20/06/2055		1,310,000		6,522	0.15	United Kingdom Gilt				Fund (g)				11,122,124	114,224	2.71	
3.200% due 20/09/2055		1,615,000		8,725	0.21	0.875% due 31/07/2033	£ 1,300		1,347	0.03	PIMCO Select Funds plc						
3.700% due 20/03/2056		711,600		4,232	0.10	3.750% due 07/03/2027		49,800	65,967	1.56	- PIMCO US Dollar						
Korea Development Bank				4.375% due 31/07/2054		19,019		21,218	0.50	Short-Term Floating							
4.330% due 23/10/2026	\$ 1,800		1,806	0.04			536,784	12.71	NAV Fund (g)				639,841		6,381	0.15	
Kuwait Government International Bond				SHORT-TERM INSTRUMENTS				Total Investment Funds				\$	135,962	3.22			
4.016% due 09/10/2028		2,400		2,369	0.06	SHORT-TERM NOTES											
4.136% due 09/10/2030		2,400		2,356	0.06	Kona Spc Ltd.											
4.652% due 09/10/2035		1,800		1,760	0.04	5.718% due 15/09/2026	€ 2,000		2,288	0.05							
4.804% due																	
20/04/2033 (i)		4,200		4,193	0.10												

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 10-Year Bond September Futures	Long	09/2026	85	\$ 95	0.00
Canada Government 10-Year Bond September Futures	Long	09/2026	158	130	0.00
Euro-Bobl September Futures	Short	09/2026	1,502	(881)	(0.02)
Euro-Bund 10-Year Bond September Futures	Short	09/2026	1,353	(2,083)	(0.05)
U.S. Treasury 2-Year Note September Futures	Long	09/2026	456	(106)	0.00
U.S. Treasury 5-Year Note September Futures	Long	09/2026	7,533	1,724	0.04
U.S. Treasury 10-Year Note September Futures	Long	09/2026	4,174	3,862	0.09
U.S. Treasury 10-Year Ultra September Futures	Long	09/2026	7	12	0.00
U.S. Treasury 30-Year Bond September Futures	Short	09/2026	36	(98)	0.00
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2026	591	(1,667)	(0.04)
United Kingdom Long Gilt September Futures	Long	09/2026	723	2,055	0.05
				\$ 3,043	0.07

Schedule of Investments Total Return Bond Fund (Cont.)

WRITTEN OPTIONS

FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS

Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Put - CBOT U.S. Treasury 10-Year Note August 2026 Futures	\$ 108.000	24/07/2026	51	\$ (14)	\$ (4)	0.00
Put - CBOT U.S. Treasury 10-Year Note August 2026 Futures	108.500	24/07/2026	46	(16)	(6)	0.00
Put - CBOT U.S. Treasury 10-Year Note August 2026 Futures	109.500	24/07/2026	58	(14)	(22)	0.00
Call - CBOT U.S. Treasury 10-Year Note August 2026 Futures	111.000	24/07/2026	155	(41)	(15)	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	108.250	02/07/2026	48	(8)	0	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	108.750	02/07/2026	103	(18)	0	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	110.250	02/07/2026	48	(9)	(3)	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	110.500	02/07/2026	103	(19)	(2)	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	109.000	10/07/2026	47	(7)	(4)	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	110.750	10/07/2026	47	(7)	(1)	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	109.250	17/07/2026	59	(9)	(13)	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	111.000	17/07/2026	59	(11)	(3)	0.00
				\$ (173)	\$ (73)	0.00

Total Financial Derivative Instruments Dealt in on a Regulated Market

\$ 2,970 0.07

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
AT&T, Inc.	1.000%	20/12/2027	\$ 6,300	\$ (12)	0.00
Boeing Co.	1.000	20/12/2027	4,600	252	0.01
Boeing Co.	1.000	20/12/2029	400	14	0.00
Boeing Co.	1.000	20/12/2030	13,200	35	0.00
Deutsche Bank AG	1.000	20/12/2030	€ 1,150	12	0.00
Oracle Corp.	1.000	20/06/2030	\$ 7,400	(273)	(0.01)
T-Mobile USA, Inc.	5.000	20/06/2028	6,700	(539)	(0.01)
Verizon Communications, Inc.	1.000	20/12/2027	500	10	0.00
Verizon Communications, Inc.	1.000	20/06/2028	5,000	58	0.00
Verizon Communications, Inc.	1.000	20/12/2028	1,200	20	0.00
				\$ (423)	(0.01)

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-45 5-Year Index	1.000%	20/12/2030	\$ 207,520	\$ 187	0.01
CDX.IG-46 5-Year Index	1.000	20/06/2031	540,795	2,032	0.05
iTraxx Europe Main 45 5-Year Index	1.000	20/06/2031	€ 19,120	139	0.00
				\$ 2,358	0.06

INTEREST RATE SWAPS

Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day GBP-SONIO Compounded-OIS	0.900%	15/03/2052	£ 8,400	\$ 5,684	0.14
Receive	1-Day GBP-SONIO Compounded-OIS	4.000	18/03/2036	21,020	632	0.02
Receive ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.000	16/09/2036	41,700	260	0.01
Receive	1-Day GBP-SONIO Compounded-OIS	4.500	18/03/2056	4,790	248	0.01
Receive ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.500	16/09/2056	4,200	47	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.250	18/06/2032	¥ 9,120,000	772	0.02
Receive	1-Day USD-SOFR Compounded-OIS	1.750	21/12/2052	\$ 60,600	12,084	0.29
Receive	1-Day USD-SOFR Compounded-OIS	3.050	14/12/2052	9,570	1,880	0.05
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.156	10/03/2033	16,530	518	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2030	54,700	555	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2055	3,900	249	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.500	18/03/2031	14,500	346	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	90,500	7,896	0.19
Receive	1-Day USD-SOFR Compounded-OIS	3.500	18/12/2054	9,800	924	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.551	17/09/2035	2,900	115	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.613	15/08/2033	38,890	893	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.642	15/02/2055	3,600	338	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.655	15/02/2055	1,800	165	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.687	15/08/2033	109,900	1,951	0.05
Receive	1-Day USD-SOFR Compounded-OIS	3.715	15/08/2035	8,122	150	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.748	03/03/2036	6,000	137	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	9,800	137	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	73,500	1,778	0.04
Receive	1-Day USD-SOFR Compounded-OIS	3.750	15/05/2032	18,061	181	0.00

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	3.750%	17/06/2036	\$ 7,500	\$ (44)	0.00
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.750	16/09/2036	2,000	10	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.765	17/12/2054	5,000	364	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.775	03/03/2036	5,900	122	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.807	31/05/2028	24,700	88	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.807	15/02/2055	1,900	125	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.836	02/05/2035	14,300	257	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.842	04/03/2030	5,400	23	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.899	11/03/2035	3,180	28	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.930	24/03/2035	6,100	38	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.975	21/03/2035	3,600	9	0.00
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	4.000	15/02/2036	9,300	32	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	18/03/2036	900	24	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	17/06/2056	105,920	322	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.083	15/11/2053	1,800	38	0.00
Pay	1-Year BRL-CDI	11.496	04/01/2027	BRL 100	(1)	0.00
Pay	1-Year BRL-CDI	11.528	04/01/2027	64,800	(545)	(0.01)
Pay	1-Year BRL-CDI	11.548	04/01/2027	195,600	(1,624)	(0.04)
Receive	1-Year BRL-CDI	13.000	02/01/2029	36,900	192	0.00
Receive	1-Year BRL-CDI	13.017	02/01/2029	152,000	781	0.02
Pay	1-Year BRL-CDI	13.291	02/01/2029	84,200	(373)	(0.01)
Pay	1-Year BRL-CDI	13.320	02/01/2029	8,900	(39)	0.00
Pay	1-Year BRL-CDI	13.354	02/01/2029	12,100	(50)	0.00
Pay	1-Year BRL-CDI	13.400	02/01/2029	110,800	(399)	(0.01)
Pay	1-Year BRL-CDI	13.657	02/01/2031	67,600	(92)	0.00
Pay	1-Year BRL-CDI	13.681	02/01/2031	20,100	(17)	0.00
Pay	1-Year BRL-CDI	13.725	02/01/2031	650	(1)	0.00
Pay	1-Year BRL-CDI	13.899	02/01/2031	5,300	(3)	0.00
Pay	1-Year BRL-CDI	13.926	04/01/2027	15,800	(25)	0.00
Pay	1-Year BRL-CDI	13.927	04/01/2027	152,500	(242)	(0.01)
Pay	1-Year BRL-CDI	14.009	04/01/2027	10,100	(14)	0.00
Pay	1-Year BRL-CDI	14.035	02/01/2031	226,920	185	0.00
Pay	1-Year BRL-CDI	14.067	02/01/2031	41,300	11	0.00
Pay	1-Year BRL-CDI	14.375	02/01/2031	13,100	23	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	2.740	01/06/2034	CAD 3,000	39	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.000	01/06/2033	3,100	(19)	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.000	01/06/2034	5,400	4	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.500	01/06/2032	44,100	(664)	(0.02)
Pay	3-Month NZD-BBR	3.750	15/06/2027	NZD 39,100	655	0.02
Pay	3-Month NZD-BBR	4.250	21/12/2027	3,300	26	0.00
Pay	6-Month AUD-BBR-BBSW	4.000	19/03/2035	AUD 14,800	(568)	(0.01)
Pay	6-Month AUD-BBR-BBSW	4.500	20/09/2033	10,900	49	0.00
Pay	6-Month AUD-BBR-BBSW	4.500	20/03/2034	12,000	215	0.01
Pay	6-Month AUD-BBR-BBSW	4.500	18/09/2034	22,400	(367)	(0.01)
Pay	6-Month EUR-EURIBOR	0.650	12/04/2027	€ 25,000	(411)	(0.01)
Pay	6-Month EUR-EURIBOR	1.000	13/05/2027	18,900	(279)	(0.01)
Receive	6-Month EUR-EURIBOR	2.050	05/10/2029	3,100	39	0.00
Receive	6-Month EUR-EURIBOR	2.056	05/10/2029	5,200	64	0.00
Receive	6-Month EUR-EURIBOR	2.063	05/10/2029	8,000	97	0.00
Receive	6-Month EUR-EURIBOR	2.300	25/09/2029	4,500	16	0.00
Receive	6-Month EUR-EURIBOR	2.350	29/04/2030	2,700	46	0.00
Receive	6-Month EUR-EURIBOR	2.400	09/04/2030	3,300	50	0.00
Pay	6-Month EUR-EURIBOR	2.410	05/11/2034	2,500	(54)	0.00
Pay	6-Month EUR-EURIBOR	2.420	07/03/2035	1,790	(63)	0.00
Pay	6-Month EUR-EURIBOR	2.460	13/03/2035	2,000	(63)	0.00
Pay	6-Month EUR-EURIBOR	2.610	24/03/2035	1,900	(36)	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	83,010	(861)	(0.02)
Receive	6-Month EUR-EURIBOR	2.760	03/01/2029	2,300	(7)	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	36,220	(21)	0.00
Pay	28-Day MXN-TIE	7.750	01/04/2030	MXN 58,400	26	0.00
					\$ 35,056	0.83
Total Centrally Cleared Financial Derivative Instruments					\$ 36,991	0.88

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date.

Schedule of Investments Total Return Bond Fund (Cont.)

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PURCHASED OPTIONS

INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
CBK	Call - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.500%	13/07/2026	160,800	\$ 354	\$ 1	0.00
	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.660	29/12/2026	109,200	189	196	0.01
DUB	Call - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.500	20/07/2026	167,300	329	4	0.00
GLM	Call - OTC 1-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.400	29/12/2026	212,000	133	142	0.00
							\$ 1,005	\$ 343	0.01

WRITTEN OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Put - OTC USD versus KRW	KRW 1,350.000	09/07/2026	3,501	\$ (12)	\$ 0	0.00
	Put - OTC USD versus KRW	1,350.000	13/07/2026	6,208	(14)	0	0.00
MBC	Put - OTC USD versus KRW	1,350.000	09/07/2026	9,017	(29)	0	0.00
	Put - OTC USD versus KRW	1,350.000	10/07/2026	8,995	(23)	0	0.00
					\$ (78)	\$ 0	0.00

INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
CBK	Call - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.000%	13/07/2026	160,800	\$ (138)	\$ 0	0.00
	Call - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.250	13/07/2026	160,800	(177)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.943	29/12/2026	12,560	(189)	(190)	(0.01)
DUB	Call - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.080	20/07/2026	167,300	(128)	(1)	0.00
	Call - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.290	20/07/2026	167,300	(201)	(1)	0.00
GLM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.004	08/07/2026	2,400	(6)	(6)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.284	08/07/2026	2,400	(6)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.690	29/12/2026	12,190	(67)	(70)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.702	29/12/2026	12,190	(66)	(74)	0.00
JPM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.875	24/07/2026	2,800	(7)	(4)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.135	24/07/2026	2,800	(7)	(7)	0.00
MYC	Put - OTC 2-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.150	01/07/2026	6,400	(5)	0	0.00
							\$ (997)	\$ (353)	(0.01)

OPTIONS ON SECURITIES

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
GSC	Put - OTC Uniform Mortgage-Backed Security, TBA 4.000% due 01/07/2056	\$ 92.891	06/07/2026	3,400	\$ (14)	\$ (2)	0.00
JPM	Put - OTC Uniform Mortgage-Backed Security, TBA 4.000% due 01/08/2056	89.641	06/08/2026	5,200	(27)	(2)	0.00
					\$ (41)	\$ (4)	0.00

⁽¹⁾ Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BPS	Colombia Government International Bond	1.000%	20/06/2027	\$ 1,600	\$ (77)	\$ 85	\$ 8	0.00
	Colombia Government International Bond	1.000	20/12/2027	400	(36)	38	2	0.00
BRC	Colombia Government International Bond	1.000	20/12/2026	2,325	(108)	115	7	0.00
CBK	Colombia Government International Bond	1.000	20/06/2027	700	(25)	28	3	0.00
GST	Colombia Government International Bond	1.000	20/06/2027	3,000	(112)	127	15	0.00
	Colombia Government International Bond	1.000	20/12/2027	1,300	(116)	123	7	0.00
JPM	Colombia Government International Bond	1.000	20/12/2026	2,275	(104)	111	7	0.00
	Colombia Government International Bond	1.000	20/06/2027	400	(15)	17	2	0.00
MYC	Colombia Government International Bond	1.000	20/06/2027	2,900	(104)	118	14	0.00
	Colombia Government International Bond	1.000	20/12/2027	3,400	(303)	322	19	0.00
					\$ (1,000)	\$ 1,084	\$ 84	0.00

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	iTraxx Crossover 44 5-Year 35-100% Index	5.000%	20/12/2030	€ 9,880	\$ 2,224	\$ (121)	\$ 2,103	0.05
BPS	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	17,600	3,881	(136)	3,745	0.09
CBK	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	8,000	1,820	(118)	1,702	0.04

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GST	iTraxx Crossover 44 5-Year 35-100% Index	5.000%	20/12/2030	€ 2,800	\$ 570	\$ 26	\$ 596	0.01
JPM	iTraxx Crossover 42 5-Year 35-100% Index	5.000	20/12/2029	1,343	267	(25)	242	0.01
MYC	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	15,960	3,438	(42)	3,396	0.08
	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	1,640	381	(32)	349	0.01
					\$ 12,581	\$ (448)	\$ 12,133	0.29

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 28,561	\$ 20,423	\$ 636	\$ 0	\$ 636	0.02
	07/2026	CNH 2,506	371	2	0	2	0.00
	07/2026	NZD 16,735	9,883	364	0	364	0.01
	07/2026	\$ 788	CAD 1,120	2	0	2	0.00
	07/2026	10,325	NZD 18,278	72	0	72	0.00
	08/2026	CAD 1,118	\$ 788	0	(2)	(2)	0.00
	08/2026	NZD 18,278	10,337	0	(72)	(72)	0.00
	07/2026	BRL 365	70	0	(1)	(1)	0.00
	07/2026	CHF 5,901	7,315	0	0	0	0.00
	07/2026	COP 9,063	3	0	0	0	0.00
BOA	07/2026	INR 1,530	16	0	0	0	0.00
	07/2026	¥ 76,354	480	10	0	10	0.00
	07/2026	NOK 8,405	850	0	0	0	0.00
	07/2026	PEN 16,863	4,992	48	0	48	0.00
	07/2026	SGD 41	32	0	0	0	0.00
	07/2026	\$ 2,066	CNH 13,971	0	(8)	(8)	0.00
	07/2026	3,026	€ 2,600	0	(54)	(54)	0.00
	07/2026	251	KRW 382,212	0	(4)	(4)	0.00
	07/2026	1,527	NOK 14,186	0	(94)	(94)	0.00
	07/2026	289	PLN 1,090	1	0	1	0.00
BPS	08/2026	HKD 2,146	\$ 274	0	0	0	0.00
	08/2026	ILS 3,862	1,298	1	0	1	0.00
	08/2026	PEN 43,767	12,727	0	(79)	(79)	0.00
	09/2026	COP 15,443,222	4,230	0	(172)	(172)	0.00
	09/2026	MXN 229,623	13,113	58	(3)	55	0.00
	09/2026	\$ 430	INR 40,850	0	(1)	(1)	0.00
	10/2026	3	COP 9,277	0	0	0	0.00
	07/2026	BRL 27,483	\$ 5,281	4	(33)	(29)	0.00
	07/2026	CAD 12,023	8,490	16	0	16	0.00
	07/2026	CHF 1,757	2,234	55	0	55	0.00
	07/2026	CNH 12,181	1,800	6	0	6	0.00
	07/2026	CZK 2,257	108	2	0	2	0.00
	07/2026	€ 6,949	7,885	0	(60)	(60)	0.00
	07/2026	IDR 267,739,526	14,933	11	(10)	1	0.00
	07/2026	ILS 5,744	1,949	20	0	20	0.00
	07/2026	INR 439,892	4,580	0	(67)	(67)	0.00
	07/2026	¥ 1,269,478	7,949	138	0	138	0.00
	07/2026	KRW 2,193,038	1,436	19	0	19	0.00
	07/2026	NOK 7,025	714	4	0	4	0.00
	07/2026	SGD 16,372	12,668	10	0	10	0.00
	07/2026	THB 67,399	2,052	25	(4)	21	0.00
	07/2026	\$ 12,857	BRL 66,371	0	(34)	(34)	0.00
	07/2026	2,555	CAD 3,527	0	(69)	(69)	0.00
	07/2026	5,176	€ 4,460	0	(77)	(77)	0.00
	07/2026	9,264	£ 6,984	19	(13)	6	0.00
	07/2026	2,220	IDR 39,556,949	0	(18)	(18)	0.00
	07/2026	2,909	ILS 8,474	0	(65)	(65)	0.00
	07/2026	22,621	INR 2,143,605	34	(47)	(13)	0.00
	07/2026	1,418	¥ 229,500	0	(6)	(6)	0.00
	07/2026	3,876	KRW 5,950,473	0	(32)	(32)	0.00
	07/2026	175	KWD 53	0	(2)	(2)	0.00
	07/2026	14	TWD 455	0	0	0	0.00
	07/2026	ZAR 44,227	\$ 2,696	2	0	2	0.00
	08/2026	ILS 1,078	361	0	(1)	(1)	0.00
	08/2026	\$ 2,126	BRL 10,830	0	(50)	(50)	0.00
	09/2026	IDR 26,530,626	\$ 1,461	0	(10)	(10)	0.00
	09/2026	MXN 31,686	1,802	0	0	0	0.00
	09/2026	THB 55,588	1,714	30	0	30	0.00
	09/2026	\$ 693	COP 2,536,074	29	0	29	0.00
	09/2026	8,437	IDR 149,352,512	10	(168)	(158)	0.00
	09/2026	1,225	INR 116,358	0	(4)	(4)	0.00
	09/2026	340	THB 11,155	0	(2)	(2)	0.00
	12/2026	926	IDR 16,861,513	2	0	2	0.00

Schedule of Investments Total Return Bond Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	06/2027	\$ 266	KWD 81	\$ 0	\$ (3)	\$ (3)	0.00
	07/2029	KWD 105	\$ 360	19	0	19	0.00
	06/2031	265	891	24	0	24	0.00
	07/2026	ILS 7,136	2,411	15	0	15	0.00
	07/2026	¥ 228,749	1,415	8	0	8	0.00
	07/2026	NZD 24,308	14,376	548	0	548	0.01
	07/2026	TRY 111,287	2,324	0	(29)	(29)	0.00
	07/2026	\$ 27,189	TRY 1,297,957	297	0	297	0.01
	07/2026	ZAR 218,425	\$ 13,448	142	0	142	0.00
	08/2026	\$ 1,415	¥ 228,149	0	(8)	(8)	0.00
BSH	07/2026	€ 4,682	\$ 5,459	106	0	106	0.00
	07/2026	¥ 1,368,658	8,608	187	0	187	0.01
	07/2026	\$ 17,887	NZD 31,659	122	0	122	0.00
	08/2026	NZD 31,659	\$ 17,907	0	(122)	(122)	0.00
	08/2026	PEN 4,731	1,397	11	0	11	0.00
CBK	08/2026	\$ 25,281	BRL 128,991	0	(554)	(554)	(0.01)
	07/2026	BRL 29,487	\$ 5,823	145	0	145	0.00
	07/2026	ILS 6,404	2,205	54	0	54	0.00
	07/2026	INR 297,862	3,157	10	0	10	0.00
	07/2026	NOK 7,495	808	51	0	51	0.00
	07/2026	\$ 2,928	COP 10,274,785	38	0	38	0.00
	07/2026	2,076	€ 1,781	0	(40)	(40)	0.00
	07/2026	2,547	IDR 45,690,798	4	0	4	0.00
	07/2026	3,074	INR 297,862	73	0	73	0.00
	07/2026	4,744	¥ 766,600	0	(27)	(27)	0.00
DUB	07/2026	346	KRW 522,729	0	(8)	(8)	0.00
	07/2026	4,083	PEN 13,801	0	(38)	(38)	0.00
	07/2026	1,549	PLN 5,661	0	(43)	(43)	0.00
	07/2026	564	SEK 5,212	0	(26)	(26)	0.00
	08/2026	ILS 12,412	\$ 4,324	154	0	154	0.00
	08/2026	\$ 672	ILS 1,997	0	(2)	(2)	0.00
	09/2026	IDR 96,858,885	\$ 5,365	0	(4)	(4)	0.00
	09/2026	INR 29,935	311	0	(3)	(3)	0.00
	09/2026	PEN 7,263	2,101	0	(23)	(23)	0.00
	09/2026	THB 78,336	2,365	0	(8)	(8)	0.00
	09/2026	\$ 1,795	COP 6,567,429	77	0	77	0.00
	09/2026	1,750	IDR 31,213,370	0	(20)	(20)	0.00
	09/2026	755	MXN 13,514	13	0	13	0.00
	09/2026	20	PEN 69	0	0	0	0.00
	10/2026	COP 3,493,255	\$ 980	0	(7)	(7)	0.00
	10/2026	PEN 13,858	4,083	37	0	37	0.00
	11/2026	COP 7,055,639	1,948	0	(33)	(33)	0.00
	12/2026	PEN 24,012	6,869	0	(128)	(128)	0.00
	12/2026	\$ 2,819	IDR 51,245,505	3	0	3	0.00
	01/2027	PEN 15,969	\$ 4,686	38	0	38	0.00
FAR	07/2026	CNH 7,389	1,086	0	(3)	(3)	0.00
	07/2026	CZK 2,439	117	2	0	2	0.00
	07/2026	IDR 6,117,099	342	1	0	1	0.00
	07/2026	INR 143,013	1,514	5	0	5	0.00
	07/2026	RON 1,180	261	4	0	4	0.00
	07/2026	\$ 1,011	INR 97,483	18	0	18	0.00
	07/2026	635	NOK 5,903	0	(39)	(39)	0.00
	07/2026	1,548	PLN 5,742	0	(20)	(20)	0.00
	07/2026	ZAR 101,569	\$ 6,274	87	0	87	0.00
	09/2026	IDR 59,320,563	3,292	4	0	4	0.00
GLM	09/2026	PEN 68	19	0	(1)	(1)	0.00
	09/2026	\$ 1,074	IDR 19,507,532	7	0	7	0.00
	09/2026	1,514	INR 143,982	0	(5)	(5)	0.00
	07/2026	CNH 12,119	\$ 1,791	6	0	6	0.00
	07/2026	£ 214,449	288,140	3,513	0	3,513	0.08
	07/2026	INR 135,379	1,435	5	0	5	0.00
	07/2026	¥ 31,746	200	4	0	4	0.00
	07/2026	PEN 13,793	4,079	37	0	37	0.00
	07/2026	SEK 3,102	320	0	(1)	(1)	0.00
	07/2026	SGD 73,167	57,351	784	0	784	0.02
GLM	07/2026	\$ 7,963	CNH 54,164	16	0	16	0.00
	07/2026	7,925	€ 6,949	19	0	19	0.00
	07/2026	1,419	INR 135,379	12	0	12	0.00
	07/2026	38,264	¥ 6,191,072	0	(171)	(171)	0.00
	07/2026	6,793	PLN 24,942	0	(158)	(158)	0.00
	07/2026	3	SGD 4	0	0	0	0.00
	07/2026	ZAR 144,695	\$ 8,768	0	(46)	(46)	0.00
	08/2026	CNH 54,045	7,963	0	(16)	(16)	0.00
	08/2026	€ 6,949	7,936	0	(19)	(19)	0.00
	08/2026	ILS 7,696	2,688	103	0	103	0.00
GLM	08/2026	¥ 6,174,871	38,264	172	0	172	0.00
	08/2026	PEN 19,226	5,687	56	0	56	0.00
	08/2026	\$ 320	SEK 3,096	1	0	1	0.00
	09/2026	10,355	BRL 53,243	0	(221)	(221)	(0.01)
	09/2026	693	INR 66,426	4	0	4	0.00
	09/2026	613	MXN 10,827	3	0	3	0.00
	07/2026	BRL 122,101	\$ 23,716	126	0	126	0.00
	07/2026	COP 29,584,956	7,664	0	(878)	(878)	(0.02)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
JPM	07/2026	KRW 975,312	\$ 632	\$ 2	\$ 0	\$ 2	0.00
	07/2026	\$ 15,135	BRL 79,770	403	(127)	276	0.01
	07/2026	75,755	CAD 107,799	227	0	227	0.01
	07/2026	7,659	COP 26,682,869	56	(12)	44	0.00
	07/2026	2,449	IDR 43,902,430	7	0	7	0.00
	07/2026	632	KRW 975,173	0	(2)	(2)	0.00
	07/2026	6,018	PLN 22,443	0	(48)	(48)	0.00
	08/2026	CAD 107,646	\$ 75,755	0	(227)	(227)	(0.01)
	08/2026	\$ 3,458	BRL 17,669	0	(70)	(70)	0.00
	08/2026	971	INR 93,164	9	0	9	0.00
	09/2026	IDR 44,159,527	\$ 2,449	1	0	1	0.00
	09/2026	MXN 59,896	3,402	0	(4)	(4)	0.00
	09/2026	THB 173,606	5,380	121	0	121	0.00
	09/2026	\$ 4,604	BRL 23,698	0	(93)	(93)	0.00
	09/2026	5,010	IDR 89,964,249	11	(34)	(23)	0.00
	09/2026	3,933	INR 378,188	36	0	36	0.00
	09/2026	26,483	MXN 464,792	0	(51)	(51)	0.00
	10/2026	23,716	BRL 124,788	0	(126)	(126)	0.00
	11/2026	COP 27,476,301	\$ 7,659	9	(58)	(49)	0.00
	07/2026	AUD 123,622	88,130	2,484	0	2,484	0.06
	07/2026	CNH 13,373	1,973	3	0	3	0.00
	07/2026	ILS 18,200	6,095	0	(14)	(14)	0.00
	07/2026	INR 42,618	451	1	0	1	0.00
	07/2026	KRW 301,378	195	0	0	0	0.00
	07/2026	NOK 17,183	1,736	0	0	0	0.00
	07/2026	NZD 439	259	10	0	10	0.00
	07/2026	\$ 7,126	€ 6,119	0	(130)	(130)	0.00
	07/2026	1,609	£ 1,199	0	(18)	(18)	0.00
	07/2026	372	IDR 6,689,958	1	0	1	0.00
	07/2026	452	INR 42,618	0	(1)	(1)	0.00
	07/2026	291	KRW 447,434	0	(2)	(2)	0.00
	07/2026	1,144	NZD 2,028	10	0	10	0.00
	07/2026	6,371	PLN 23,243	1	(189)	(188)	0.00
	07/2026	1,358	THB 45,386	9	0	9	0.00
	08/2026	HKD 7,973	\$ 1,019	1	0	1	0.00
	08/2026	ILS 47,272	16,119	238	0	238	0.01
	08/2026	\$ 1,736	NOK 17,190	0	0	0	0.00
	09/2026	IDR 6,953,113	\$ 385	0	(1)	(1)	0.00
	09/2026	MXN 13,249	751	0	(3)	(3)	0.00
	09/2026	THB 288,635	8,818	89	(14)	75	0.00
	09/2026	\$ 2,939	COP 10,750,602	125	0	125	0.00
	09/2026	3,373	INR 321,565	1	(1)	0	0.00
	09/2026	31,640	MXN 551,044	0	(303)	(303)	(0.01)
	12/2026	MXN 1,149	\$ 66	1	0	1	0.00
MBC	12/2026	\$ 10,238	MXN 180,717	0	(34)	(34)	0.00
	07/2026	AUD 2,571	\$ 1,808	27	0	27	0.00
	07/2026	CAD 309	221	3	0	3	0.00
	07/2026	CHF 19,239	24,408	580	(23)	557	0.01
	07/2026	COP 7,345,757	1,939	0	(182)	(182)	0.00
	07/2026	€ 3,560	4,081	11	0	11	0.00
	07/2026	£ 170	228	2	0	2	0.00
	07/2026	IDR 604,188	34	0	0	0	0.00
	07/2026	INR 143,578	1,520	5	0	5	0.00
	07/2026	¥ 1,275,311	8,026	179	0	179	0.00
	07/2026	NOK 5,618	566	0	(1)	(1)	0.00
	07/2026	NZD 12,311	7,056	53	0	53	0.00
	07/2026	SEK 1,894	195	0	(1)	(1)	0.00
	07/2026	\$ 60,878	AUD 88,098	237	(81)	156	0.00
	07/2026	15,257	€ 13,108	0	(271)	(271)	(0.01)
	07/2026	2,344	INR 225,955	39	0	39	0.00
	07/2026	4,340	KRW 6,578,779	0	(91)	(91)	0.00
	07/2026	2,723	NOK 25,754	0	(121)	(121)	0.00
	07/2026	1,032	NZD 1,829	8	0	8	0.00
	08/2026	AUD 82,155	\$ 56,651	0	(232)	(232)	(0.01)
MYI	08/2026	ILS 446	149	0	(1)	(1)	0.00
	08/2026	\$ 337	NOK 3,350	1	0	1	0.00
	08/2026	195	SEK 1,891	1	0	1	0.00
	09/2026	THB 51,700	\$ 1,548	0	(18)	(18)	0.00
	09/2026	\$ 6,253	INR 598,171	29	(8)	21	0.00
	07/2026	£ 10	\$ 13	0	0	0	0.00
	07/2026	\$ 575	€ 504	1	0	1	0.00
	07/2026	106	£ 80	0	0	0	0.00
	12/2026	PEN 15,969	\$ 4,614	0	(40)	(40)	0.00
	01/2027	\$ 4,605	PEN 15,969	42	0	42	0.00
NSL	07/2026	2,279	IDR 40,636,992	0	(6)	(6)	0.00
	07/2026	2,371	INR 228,054	37	0	37	0.00
	07/2026	2,662	TRY 125,199	8	0	8	0.00
	09/2026	IDR 40,864,892	\$ 2,279	14	0	14	0.00
SCX	09/2026	\$ 1,071	IDR 19,056,433	0	(15)	(15)	0.00
	07/2026	€ 5,439	\$ 6,336	118	0	118	0.00
	07/2026	\$ 865	IDR 15,516,988	1	0	1	0.00
	07/2026	3,120	INR 299,037	37	0	37	0.00
	07/2026	2,417	¥ 384,000	0	(54)	(54)	0.00

Schedule of Investments Total Return Bond Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SOG	07/2026	\$ 5,383	KRW 7,699,175	\$ 0	\$ (410)	\$ (410)	(0.01)
	08/2026	HKD 7,524	\$ 962	1	0	1	0.00
	08/2026	\$ 2,415	INR 231,402	19	0	19	0.00
	09/2026	IDR 46,536,598	\$ 2,578	0	(2)	(2)	0.00
	09/2026	THB 61,863	1,916	42	0	42	0.00
	09/2026	\$ 2,730	IDR 49,013,272	3	(17)	(14)	0.00
	11/2026	NGN 84,110	\$ 52	0	(6)	(6)	0.00
	07/2026	CNH 20,564	3,040	10	0	10	0.00
	07/2026	€ 648,742	756,783	15,077	0	15,077	0.36
	07/2026	¥ 3,320,891	20,904	470	0	470	0.01
	07/2026	PEN 3,693	1,091	8	0	8	0.00
	07/2026	\$ 45,992	AUD 66,656	187	0	187	0.00
	07/2026	32	CAD 44	0	(1)	(1)	0.00
	07/2026	716	CHF 579	2	0	2	0.00
	07/2026	721,740	€ 634,490	3,678	(6)	3,672	0.09
SSB	07/2026	69,174	SGD 89,592	93	0	93	0.00
	08/2026	AUD 66,656	\$ 45,963	0	(189)	(189)	0.00
	08/2026	CHF 577	716	0	(2)	(2)	0.00
	08/2026	€ 634,210	722,393	0	(3,672)	(3,672)	(0.09)
	08/2026	SGD 89,390	69,174	0	(96)	(96)	0.00
	07/2026	BRL 25,080	4,901	72	0	72	0.00
	07/2026	CAD 102,050	74,006	2,077	0	2,077	0.05
	07/2026	CHF 605	770	20	0	20	0.00
	07/2026	\$ 696	CAD 986	0	(1)	(1)	0.00
	07/2026	272,879	£ 206,436	1,113	0	1,113	0.03
	08/2026	CAD 985	\$ 696	1	0	1	0.00
	08/2026	COP 10,979,598	2,879	0	(272)	(272)	(0.01)
	08/2026	£ 206,436	272,874	0	(1,112)	(1,112)	(0.03)
	07/2026	SGD 5	4	0	0	0	0.00
	07/2026	\$ 1	HKD 10	0	0	0	0.00
UAG	07/2026	1,575	PLN 5,756	0	(44)	(44)	0.00
	09/2026	COP 60,387,039	\$ 15,649	0	(1,563)	(1,563)	(0.04)
	09/2026	MXN 5,043	288	1	0	1	0.00
	09/2026	THB 7,347	224	1	0	1	0.00
	09/2026	\$ 4	THB 124	0	0	0	0.00
	07/2026	33,346	CHF 26,923	30	0	30	0.00
	08/2026	CHF 26,827	\$ 33,346	0	(31)	(31)	0.00
				\$ 36,989	\$ (14,097)	\$ 22,892	0.54

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional CAD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	CAD 1,996	\$ 1,404	\$ 0	\$ (3)	\$ (3)	0.00
	08/2026	\$ 1,404	CAD 1,993	3	0	3	0.00
BPS	07/2026	2,467	3,412	0	(63)	(63)	0.00
BRC	07/2026	2	3	0	0	0	0.00
GLM	07/2026	CAD 3,502	\$ 2,461	0	(7)	(7)	0.00
	08/2026	\$ 2,461	CAD 3,497	7	0	7	0.00
MYI	07/2026	CAD 102	\$ 72	0	0	0	0.00
SOG	07/2026	\$ 2,583	CAD 3,567	0	(69)	(69)	0.00
SSB	07/2026	CAD 1,180	\$ 833	1	0	1	0.00
	07/2026	\$ 2,576	CAD 3,552	0	(72)	(72)	0.00
	08/2026	833	1,179	0	(1)	(1)	0.00
				\$ 11	\$ (215)	\$ (204)	0.00

As at 30 June 2026, the E Class CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
JPM	07/2026	\$ 4,288	CHF 3,352	\$ 0	\$ (133)	\$ (133)	(0.01)
MBC	07/2026	CHF 145	\$ 180	2	(1)	1	0.00
	07/2026	\$ 4,623	CHF 3,620	0	(135)	(135)	0.00
SOG	07/2026	CHF 3,534	\$ 4,368	0	(13)	(13)	0.00
	08/2026	\$ 4,368	CHF 3,521	13	0	13	0.00
SSB	07/2026	4,532	3,563	0	(116)	(116)	0.00
UAG	07/2026	CHF 92	\$ 116	2	0	2	0.00
WST	07/2026	3,515	4,354	0	(4)	(4)	0.00
	08/2026	\$ 4,354	CHF 3,503	4	0	4	0.00
				\$ 21	\$ (402)	\$ (381)	(0.01)

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation, Administrative EUR (Hedged) Accumulation, E Class EUR (Hedged) Accumulation, E Class EUR (Hedged) Income, R Class EUR (Hedged) Accumulation and T Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	€ 283	\$ 330	\$ 6	\$ 0	\$ 6	0.00
BPS	07/2026	3,053	3,478	0	(12)	(12)	0.00
	07/2026	\$ 322,435	€ 276,765	0	(6,010)	(6,010)	(0.14)
BSH	07/2026	€ 327	\$ 380	7	0	7	0.00
	07/2026	\$ 306,889	€ 263,213	0	(5,958)	(5,958)	(0.14)
CBK	07/2026	€ 563	\$ 656	13	0	13	0.00
	07/2026	\$ 5,199	€ 4,458	0	(103)	(103)	0.00
FAR	07/2026	€ 256,628	\$ 292,683	0	(719)	(719)	(0.02)
	08/2026	\$ 293,078	€ 256,628	717	0	717	0.02
MBC	07/2026	€ 285,546	\$ 324,564	166	(2,067)	(1,901)	(0.05)
	07/2026	\$ 135	€ 116	0	(2)	(2)	0.00
	08/2026	€ 962	\$ 1,099	0	(3)	(3)	0.00
	08/2026	\$ 313,389	€ 275,547	2,065	0	2,065	0.05
SOG	07/2026	€ 275,547	\$ 313,435	0	(1,598)	(1,598)	(0.04)
	07/2026	\$ 322,858	€ 276,765	0	(6,431)	(6,431)	(0.15)
	08/2026	313,860	275,547	1,595	0	1,595	0.04
SSB	07/2026	718	629	2	0	2	0.00
	08/2026	€ 629	\$ 719	0	(2)	(2)	0.00
				\$ 4,571	\$ (22,905)	\$ (18,334)	(0.43)

As at 30 June 2026, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 9,285	£ 6,916	\$ 0	\$ (106)	\$ (106)	(0.01)
BOA	07/2026	£ 1	\$ 1	0	0	0	0.00
BPS	07/2026	6,263	8,260	0	(53)	(53)	0.00
	07/2026	\$ 10,129	£ 7,560	0	(96)	(96)	0.00
	08/2026	£ 6	\$ 8	0	0	0	0.00
	08/2026	\$ 8,227	£ 6,238	53	0	53	0.00
CBK	07/2026	£ 12	\$ 16	0	0	0	0.00
FAR	07/2026	55	72	0	0	0	0.00
	07/2026	\$ 517	£ 385	0	(7)	(7)	0.00
	08/2026	72	55	0	0	0	0.00
JPM	07/2026	9,858	7,346	0	(107)	(107)	0.00
MBC	07/2026	£ 26	\$ 35	1	0	1	0.00
	07/2026	\$ 381	£ 287	1	(1)	0	0.00
NSL	07/2026	£ 1,438	\$ 1,892	0	(16)	(16)	0.00
	08/2026	\$ 1,892	£ 1,438	16	0	16	0.00
SCX	07/2026	£ 7,280	\$ 9,636	0	(26)	(26)	0.00
	07/2026	\$ 6	£ 4	0	0	0	0.00
	08/2026	9,601	7,254	27	0	27	0.00
SOG	07/2026	£ 7,261	\$ 9,592	0	(45)	(45)	0.00
	08/2026	\$ 9,592	£ 7,261	45	0	45	0.00
SSB	07/2026	£ 74	\$ 97	0	0	0	0.00
	08/2026	\$ 97	£ 74	0	0	0	0.00
				\$ 143	\$ (457)	\$ (314)	(0.01)

As at 30 June 2026, the Institutional SGD (Hedged) Accumulation and E Class SGD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 4,416	SGD 5,631	\$ 0	\$ (63)	\$ (63)	0.00
BOA	07/2026	SGD 1,810	\$ 1,400	2	(1)	1	0.00
	07/2026	\$ 6,949	SGD 8,874	0	(88)	(88)	0.00
	08/2026	1,251	1,615	1	0	1	0.00
BPS	07/2026	SGD 20	\$ 15	0	0	0	0.00
BRC	07/2026	2,386	1,863	18	0	18	0.00
DUB	07/2026	1,253	968	0	0	0	0.00
	07/2026	\$ 5,036	SGD 6,424	0	(70)	(70)	0.00
	08/2026	968	1,250	0	0	0	0.00
FAR	07/2026	SGD 4,097	\$ 3,159	0	(8)	(8)	0.00
	07/2026	\$ 8,414	SGD 10,735	0	(115)	(115)	(0.01)
	08/2026	3,159	4,087	8	0	8	0.00
MBC	07/2026	SGD 63	\$ 49	0	0	0	0.00
NSL	07/2026	889	686	0	(1)	(1)	0.00
	08/2026	\$ 686	SGD 887	1	0	1	0.00
SOG	07/2026	SGD 20,437	\$ 15,776	0	(25)	(25)	0.00
	07/2026	\$ 16	SGD 21	0	0	0	0.00
	08/2026	15,749	20,357	26	0	26	0.00
UAG	07/2026	SGD 9	\$ 7	0	0	0	0.00
	08/2026	\$ 146	SGD 189	0	0	0	0.00
				\$ 56	\$ (371)	\$ (315)	(0.01)
Total OTC Financial Derivative Instruments						\$ 15,547	0.37

Schedule of Investments Total Return Bond Fund (Cont.)

SECURITIES SOLD SHORT

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA 2.000% due 01/07/2056	\$ 1,500	\$ (1,198)	(0.03)
Total Securities Sold Short		\$ (1,198)	(0.03)
Total Investments		\$ 5,817,275	137.73
Other Current Assets & Liabilities		\$ (1,593,471)	(37.73)
Net Assets		\$ 4,223,804	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- μ All or a portion of this amount represents unfunded loan commitments. The interest rate for the unfunded portion will be determined at the time of funding.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) When-issued security.
- (c) Zero coupon security.
- (d) Coupon represents a yield to maturity.
- (e) Principal amount of security is adjusted for inflation.
- (f) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (g) Affiliated to the Fund.
- (h) Contingent convertible security.
- (i) Restricted Securities (31 December 2025: 0.33%):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Coastal Gaslink Pipeline LP	5.857%	30/03/2049	04/06/2024	\$ 1,023	\$ 1,100	0.03
Kuwait Government International Bond	4.804	20/04/2033	13/04/2026	4,200	4,193	0.10
Project Dorchester	4.610	04/01/2027	10/12/2025	2,095	2,058	0.05
Project Fenno	0.600	10/07/2028	16/07/2025	819	809	0.02
Project Fenno	4.641	10/07/2028	16/07/2025	1,565	1,562	0.04
Project Fenno	4.680	10/07/2028	16/07/2025	747	742	0.01
RBC International	4.660	16/12/2028	18/11/2025	5,000	4,918	0.12
				\$ 15,449	\$ 15,382	0.37

- (j) Securities with an aggregate fair value of \$75,910 (31 December 2025: \$514) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Securities with an aggregate fair value of \$1,199 (31 December 2025: \$Nil) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$98,731 (31 December 2025: \$89,638) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$12,600 (31 December 2025: \$16,590) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 5,608,161	\$ 18,842	\$ 5,627,003
Investment Funds	135,962	0	0	135,962
Financial Derivative Instruments ⁽³⁾	(683)	56,191	0	55,508
Securities Sold Short	0	(1,198)	0	(1,198)
Totals	\$ 135,279	\$ 5,663,154	\$ 18,842	\$ 5,817,275

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 5,558,092	\$ 25,495	\$ 5,583,587
Investment Funds	311,537	0	0	311,537
Financial Derivative Instruments ⁽³⁾	4,466	29,530	33	34,029
Securities Sold Short	0	(1,213)	0	(1,213)
Totals	\$ 316,003	\$ 5,586,409	\$ 25,528	\$ 5,927,940

(1) See Note 3 in the Notes to Financial Statements for additional information.

(2) Refer to the Schedule of Investments for additional information.

(3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BRC	0.500%	24/06/2026	TBD ⁽¹⁾	€ (2,226)	\$ (2,546)	(0.06)
	3.700	30/06/2026	07/07/2026	\$ (6,067)	(6,068)	(0.14)
CIB	3.710	04/06/2026	16/07/2026	(43,297)	(43,417)	(1.03)
JPS	3.710	03/06/2026	01/07/2026	(16,140)	(16,187)	(0.38)
	3.720	16/06/2026	07/07/2026	(4,225)	(4,231)	(0.10)
	3.740	24/06/2026	15/07/2026	(2,305)	(2,306)	(0.06)
MEI	1.850	17/06/2026	TBD ⁽¹⁾	€ (1,126)	(1,288)	(0.03)
Total Reverse Repurchase Agreements					\$ (76,043)	(1.80)

(1) Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ 833	\$ (720)	\$ 113	\$ 164	\$ (220)	\$ (56)
BOA	1,725	(1,680)	45	2,687	(2,530)	157
BPS	(2,722)	3,130	408	1,259	(1,100)	159
BRC	998	(1,320)	(322)	4,858	(5,270)	(412)
BSH	(6,201)	6,580	379	(677)	610	(67)
CBK	1,909	(1,880)	29	2,193	(2,110)	83
DUB	(8)	350	342	(393)	300	(93)
FAR	3,979	(4,340)	(361)	(1,972)	2,220	248
GLM	(730)	700	(30)	92	0	92
GSC	(2)	0	(2)	N/A	N/A	N/A
GST	618	(540)	78	19	0	19
IND	N/A	N/A	N/A	16	0	16
JPM	5,658	(6,070)	(412)	3,233	(3,070)	163
MBC	171	(360)	(189)	1,982	(2,300)	(318)
MYC	382	(310)	72	368	(310)	58
MYI	3	(40)	(37)	37	(40)	(3)
NSL	38	0	38	144	0	144
SCX	(267)	380	113	(68)	0	(68)
SOG	9,057	(9,200)	(143)	(12,569)	13,200	631
SSB	1,710	(1,780)	(70)	14	(10)	4
UAG	(1,603)	1,460	(143)	(303)	260	(43)
WST	(1)	0	(1)	(77)	0	(77)

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	40.17	34.62
Transferable securities dealt in on another regulated market*	34.60	30.03
Other transferable securities	0.48	0.16
Investment funds	1.82	3.62
Financial derivative instruments dealt in on a regulated market	0.11	0.08
Centrally cleared financial derivative instruments	0.60	0.45
OTC financial derivative instruments	0.73	0.33
Other assets	21.49	30.71
Total Assets	100.00	100.00

* As per the list of markets, set out in appendix 1 to the Prospectus, which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Loan Participations and Assignments	0.39	0.35
Corporate Bonds & Notes	43.18	41.69
Municipal Bonds & Notes	0.19	0.19
U.S. Government Agencies	44.97	42.82
U.S. Treasury Obligations	24.22	20.84
Non-Agency Mortgage-Backed Securities	4.08	4.45
Asset-Backed Securities	3.40	4.38
Sovereign Issues	12.71	11.28
Short-Term Instruments	0.08	0.66
Investment Funds	3.22	7.07
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.07	0.07
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	0.00	0.00
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.01)	(0.01)
Credit Default Swaps on Credit Indices — Sell Protection	0.06	0.02
Interest Rate Swaps	0.83	0.67
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	N/A	0.01
Interest Rate Swaptions	0.01	N/A
Written Options		
Foreign Currency Options	0.00	0.00
Interest Rate Swaptions	(0.01)	0.00
Options on Securities	0.00	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.29	0.20
Forward Foreign Currency Contracts	0.54	(0.50)
Hedged Forward Foreign Currency Contracts	(0.46)	0.31
Securities Sold Short	(0.03)	(0.03)
Other Current Assets & Liabilities	(37.73)	(34.47)
Net Assets	100.00	100.00

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES				U.S. GOVERNMENT AGENCIES							
CORPORATE BONDS & NOTES											
BANKING & FINANCE											
ABN AMRO Bank NV				Nissan Motor Acceptance Co. LLC				Fannie Mae			
4.639% due 03/12/2028	\$ 1,000	\$ 1,004	0.61	1.850% due 16/09/2026	\$ 700	\$ 694	0.42	4.528% due 25/12/2053	\$ 522	\$ 525	0.32
AerCap Ireland Capital DAC				Regency Centers LP				4.628% due 25/05/2055	131	132	0.08
6.450% due 15/04/2027	1,500	1,519	0.92	3.600% due 01/02/2027	200	199	0.12	4.678% due 25/04/2056	722	722	0.44
American Honda Finance Corp.				RGA Global Funding				4.728% due 25/06/2054 -			
4.900% due 12/03/2027	1,200	1,204	0.73	2.000% due 30/11/2026	1,000	990	0.60	25/07/2055	1,608	1,622	0.99
American Tower Corp.				Royal Bank of Canada				4.778% due 25/07/2054	791	799	0.49
3.125% due 15/01/2027	324	322	0.20	4.456% due 27/03/2028	800	802	0.49	4.828% due 25/01/2055	345	349	0.21
3.650% due 15/03/2027	800	796	0.48	4.612% due 26/07/2027	CAD 900	645	0.39	4.928% due 25/08/2054	453	456	0.28
Aon Corp.				SBA Tower Trust				Freddie Mac			
2.850% due 28/05/2027	1,400	1,381	0.84	2.328% due 15/07/2052	\$ 1,250	1,204	0.73	4.528% due 25/09/2054 -			
Aries Capital DAC				Skandinaviska Enskilda Banken AB				25/11/2055	1,428	1,436	0.87
0.000% due 18/09/2030 (a)	7,248	5,783	3.52	4.699% due 03/09/2030	500	502	0.31	4.578% due 25/03/2055 -			
Athene Global Funding				Standard Chartered PLC				25/06/2056	1,485	1,489	0.90
4.587% due 19/04/2027	400	401	0.24	6.187% due 06/07/2027	200	200	0.12	4.628% due 25/06/2055 -			
Aviation Capital Group LLC				Swedbank AB				25/08/2055	1,556	1,571	0.95
1.950% due 20/09/2026	1,200	1,194	0.73	5.337% due 20/09/2027	1,100	1,112	0.68	4.650% due 25/07/2056	1,100	1,102	0.67
Banco Santander S.A.				Wells Fargo & Co.				4.728% due 25/11/2054 -			
4.752% due 15/07/2028	1,000	1,005	0.61	3.526% due 24/03/2028	1,300	1,291	0.78	25/07/2055	837	842	0.51
5.552% due 14/03/2028	500	503	0.31	3.584% due 22/05/2028	200	198	0.12	4.778% due 25/12/2054 -			
Bank Leumi Le-Israel B.M.				4.900% due 24/01/2028	300	301	0.18	25/11/2055	2,343	2,359	1.43
5.343% due 29/06/2029	200	201	0.12	5.083% due 26/04/2028 (e)	CAD 400	287	0.17	4.828% due 25/01/2055	135	137	0.08
Bank of America Corp.				Willis North America, Inc.				4.878% due 25/05/2054	480	487	0.30
1.978% due 15/09/2027	CAD 1,200	844	0.51	4.650% due 15/06/2027	\$ 807	808	0.49	5.078% due 25/06/2055	487	494	0.30
Bank of America N.A.						52,260	31.76	Ginnie Mae			
5.423% due 30/10/2026	AUD 1,000	694	0.42	INDUSTRIALS				4.509% due 20/06/2055 (f)	1,152	1,160	0.70
Bank of Montreal				BMW U.S. Capital LLC				4.559% due 20/01/2054 -			
4.309% due 01/06/2027	CAD 800	570	0.35	4.337% due 11/08/2027	700	702	0.43	20/10/2073	2,039	2,072	1.26
4.518% due 10/09/2027	\$ 1,000	1,001	0.61	Cox Communications, Inc.				4.591% due 20/08/2066	118	119	0.07
Barclays PLC				3.350% due 15/09/2026	1,000	997	0.61	4.709% due 20/10/2055	796	799	0.49
4.837% due 10/09/2028	1,000	1,002	0.61	D.R. Horton, Inc.				6.907% due 20/09/2066	131	134	0.08
Bayerische Landesbank				1.400% due 15/10/2027	700	674	0.41	Ginnie Mae, TBA			
4.012% due 18/04/2028	1,000	1,001	0.61	Enbridge, Inc.				5.500% due 01/07/2056 -			
Canadian Imperial Bank of Commerce				5.250% due 05/04/2027	200	201	0.12	01/08/2056	5,500	5,521	3.36
5.157% due 20/12/2027	AUD 2,100	1,461	0.89	Haleon U.S. Capital LLC				Uniform Mortgage-Backed Security, TBA			
Citigroup, Inc.				3.375% due 24/03/2027	300	298	0.18	5.000% due 01/07/2041	2,000	2,008	1.22
4.658% due 24/05/2028	\$ 800	801	0.49	Hyundai Capital America					26,335	16.00	
Cooperative Rabobank UA				4.875% due 23/06/2027	400	402	0.24	NON-AGENCY MORTGAGE-BACKED SECURITIES			
4.048% due 09/06/2028	1,500	1,500	0.91	5.131% due 08/01/2027	300	301	0.18	AFG Trust			
Corebridge Global Funding				5.300% due 19/03/2027	500	503	0.31	5.012% due 10/10/2057	AUD 305	212	0.13
4.650% due 20/08/2027	200	200	0.12	Molson Coors Beverage Co.				Domi BV			
Crown Castle, Inc.				3.000% due 15/07/2026	200	200	0.12	2.892% due 15/02/2057	€ 195	223	0.13
2.900% due 15/03/2027	400	396	0.24	NTT Finance Corp.				Elstree PLC			
Deutsche Bank AG				4.372% due 27/07/2027	300	300	0.18	4.454% due 21/01/2065	£ 1,173	1,556	0.95
7.146% due 13/07/2027	1,100	1,101	0.67	5.104% due 02/07/2027	800	805	0.49	FirstMac Mortgage Funding Trust			
Ford Motor Credit Co. LLC				Oracle Corp.				5.380% due 16/09/2056	AUD 494	342	0.21
4.271% due 09/01/2027	1,300	1,296	0.79	2.800% due 01/04/2027	600	592	0.36	Harvest Funding PLC			
5.800% due 05/03/2027	200	201	0.12	QatarEnergy				4.643% due 15/11/2069	£ 300	398	0.24
GA Global Funding Trust				4.625% due 23/06/2029	300	298	0.18	Liberty Trust			
4.400% due 23/09/2027	900	896	0.54	Rogers Communications, Inc.				5.405% due 25/09/2056	AUD 349	242	0.15
General Motors Financial Co., Inc.				3.650% due 31/03/2027	CAD 500	354	0.21	ORDE Trust			
5.000% due 09/04/2027	700	703	0.43	Toyota Credit Canada, Inc.				5.456% due 11/06/2056	1,022	709	0.43
Goldman Sachs Group, Inc.				4.420% due 28/06/2027	2,300	1,644	1.00	Resimac Bastille Trust			
4.937% due 23/04/2028	1,100	1,103	0.67	Tyson Foods, Inc.				5.558% due 09/12/2057	500	347	0.21
5.682% due 28/10/2027	700	704	0.43	3.550% due 02/06/2027	\$ 507	503	0.31	Sapphire Trust Central Finance			
Greenleaves Capital DAC				Volkswagen Group of America Finance LLC				4.999% due 12/02/2067	18	12	0.01
0.000% due 18/09/2030 (a)	7,248	5,784	3.52	4.950% due 25/03/2027	600	602	0.37	Triton Bond Trust			
HSBC Holdings PLC						9,376	5.70	5.000% due 15/02/2058	355	246	0.15
4.755% due 09/06/2028	1,200	1,202	0.73	UTILITIES				5.299% due 12/03/2057	575	398	0.24
Jackson National Life Global Funding				ENEL Finance International NV					4,685	2.85	
4.528% due 09/06/2027	1,100	1,103	0.67	1.625% due 12/07/2026	500	500	0.30	ASSET-BACKED SECURITIES			
JPMorgan Chase & Co.				National Rural Utilities Cooperative Finance Corp.				AUTOMOBILE ABS OTHER			
4.402% due 22/09/2027	1,046	1,047	0.64	4.189% due 03/12/2027	400	401	0.24	Auto ABS Spanish Loans			
Morgan Stanley				ONEOK, Inc.				2.521% due 28/02/2032	€ 51	58	0.03
4.210% due 20/04/2028	300	299	0.18	4.250% due 24/09/2027	800	797	0.49	First Mobility Swiss Lease			
Morgan Stanley Bank N.A.				Sempra				2.959% due 23/09/2033	387	443	0.27
4.319% due 15/10/2027	1,200	1,201	0.73	4.313% due 07/01/2028	700	703	0.43	Panorama Auto Trust			
4.952% due 14/01/2028	300	301	0.18	Southern California Edison Co.				5.230% due 20/04/2034	AUD 1,114	771	0.47
National Bank of Canada				4.400% due 06/09/2026	800	800	0.49	Pepper SPARKZ Trust			
4.665% due 02/07/2027	500	500	0.30			3,201	1.95	5.300% due 15/01/2033	226	157	0.10
Nationwide Building Society				Total Corporate Bonds & Notes		64,837	39.41		1,429	0.87	
4.918% due 16/02/2028	800	803	0.49								

Schedule of Investments PIMCO TRENDS Managed Futures Strategy Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
CMBS OTHER				Symphony CLO Ltd.				4.270% due 17/08/2026			
ACORE Issuer LLC				4.796% due 23/10/2035	\$ 400	\$ 401	0.24	4.350% due 09/09/2026	\$ 500	\$ 497	0.30
5.089% due 20/08/2043	\$ 600	\$ 600	0.36	Toro European CLO DAC				Jabil, Inc.			
ACREC LLC				3.474% due 15/04/2037	€ 600	687	0.42	4.150% due 31/07/2026	2,100	2,092	1.27
5.087% due 18/08/2044	700	701	0.43	Trinitas CLO Ltd.				Jones Lang LaSalle Finance BV			
PFP Ltd.				4.777% due 25/01/2034	\$ 387	388	0.24	4.080% due 21/07/2026	1,600	1,596	0.97
5.137% due 18/08/2043	400	402	0.24			10,233	6.22	4.130% due 09/07/2026	600	599	0.36
		1,703	1.03			13,365	8.12	Keurig Dr Pepper, Inc.			
OTHER ABS				SOVEREIGN ISSUES				4.250% due 09/07/2026	2,200	2,198	1.34
AlbaCore Euro CLO DAC				Bonos de la Tesoreria de la Republica en Pesos				Oglethorpe Power Corp.			
3.194% due 15/07/2035	€ 980	1,123	0.68	4.700% due 01/09/2030	CLP 120,000	128	0.08	4.070% due 27/07/2026	1,400	1,396	0.85
Arbour CLO DAC				5.000% due 01/10/2028	25,000	27	0.02	ONE Gas, Inc.			
3.453% due 15/08/2038	400	457	0.28	5.800% due 01/10/2029	65,000	73	0.04	4.040% due 09/07/2026	1,100	1,099	0.67
Ares European CLO DAC						228	0.14	Tampa Electric Co.			
3.512% due 15/07/2037	600	686	0.42	SHORT-TERM INSTRUMENTS				4.060% due 08/07/2026	800	799	0.49
Bain Capital Credit CLO Ltd.				COMMERCIAL PAPER				4.060% due 09/07/2026	1,400	1,399	0.85
4.702% due 21/10/2034	\$ 700	700	0.42	Amdocs, Inc.				Telus Corp.			
Bain Capital Euro CLO DAC				4.040% due 08/07/2026	\$ 2,200	2,198	1.34	4.300% due 19/08/2026	2,100	2,087	1.27
3.444% due 22/01/2038	€ 500	572	0.35	AMETEK, Inc.				VW CR, Inc.			
3.449% due 15/01/2037	500	573	0.35	4.040% due 07/07/2026	300	300	0.18	4.180% due 21/10/2026	1,200	1,184	0.72
Canyon CLO Ltd.				Banco de Crédito e Inversiones					29,051	17.66	
4.773% due 15/10/2034	\$ 400	401	0.24	4.000% due 24/08/2026	1,400	1,391	0.85	SOUTH AFRICA TREASURY BILLS			
Capital Four CLO DAC				Boston Scientific Corp.				7.046% due			
3.415% due 25/10/2038	€ 300	343	0.21	3.980% due 13/07/2026	300	300	0.18	27/01/2027 (a)(b)	ZAR 4,300	252	0.15
Carlyle Euro CLO DAC				Brookfield Corporate Treasury Ltd.				7.066% due			
3.173% due 15/08/2032	57	65	0.04	4.030% due 31/07/2026	300	299	0.18	28/10/2026 (a)(b)	500	30	0.02
CVC Cordatus Loan Fund DAC				Campbell Soup Co.					282	0.17	
3.066% due 25/04/2036	400	458	0.28	4.140% due 16/07/2026	1,000	998	0.61	Total Short-Term Instruments		29,333	17.83
Euro-Galaxy CLO DAC				CBRE Services, Inc.				Total Transferable Securities		\$ 138,783	84.35
2.781% due 24/04/2034	141	161	0.10	4.050% due 15/07/2026	400	399	0.24	SHARES			
Hayfin Emerald CLO DAC				Constellation Energy Corp.				INVESTMENT FUNDS			
3.454% due 15/10/2038	250	286	0.17	4.100% due 01/07/2026	1,900	1,900	1.15	COLLECTIVE INVESTMENT SCHEMES			
Latitude Australia Personal Loans Trust				CRH America Finance, Inc.				PIMCO Select Funds			
5.303% due 17/09/2033	AUD 147	102	0.06	4.030% due 10/08/2026	300	299	0.18	plc - PIMCO US			
Neuberger Berman Loan Advisers Euro CLO DAC				Enbridge, Inc.				Dollar Short-Term			
3.414% due 15/07/2039	€ 600	687	0.42	4.040% due 16/09/2026	1,100	1,090	0.66	Floating			
Palmer Square European Loan Funding DAC				Enel Finance America, LLC				NAV Fund (c)	2,450	25	0.02
3.134% due 15/07/2035	278	318	0.19	4.150% due 31/07/2026	250	249	0.15	EXCHANGE-TRADED FUNDS			
3.150% due 15/10/2035	300	343	0.21	Entergy Corp.				PIMCO ETFs plc -			
Providus CLO DAC				4.100% due 23/07/2026	1,200	1,197	0.73	PIMCO US Dollar			
3.513% due 15/11/2039	300	343	0.21	Glencore Funding LLC				Short Maturity			
Riserva CLO Ltd.				4.020% due 06/08/2026	1,000	996	0.61	UCITS ETF (c)	108,581	10,910	6.63
4.725% due 18/01/2034	\$ 366	366	0.22	4.050% due 10/08/2026	1,000	996	0.61	Total Investment Funds		\$ 10,935	6.65
Rockford Tower Europe CLO DAC				HCA, Inc.							
3.489% due 29/08/2036	€ 500	572	0.35	4.220% due 14/07/2026	500	499	0.30				
SLM Private Credit Student Loan Trust				4.270% due 11/08/2026	500	498	0.30				
4.216% due 15/06/2039	\$ 205	201	0.12								

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month EURIBOR December Futures	Long	12/2026	40	\$ 9	0.01
3-Month EURIBOR December Futures	Long	12/2027	23	0	0.00
3-Month SOFR December Futures	Short	03/2027	32	12	0.01
3-Month SOFR September Futures	Short	12/2027	215	(13)	(0.01)
3-Month SONIA Index December Futures	Long	03/2027	49	16	0.01
3-Month SONIA Index September Futures	Long	12/2027	11	1	0.00
30-Day Fed Fund August Futures	Long	08/2026	53	2	0.00
Australia Government 3-Year Note September Futures	Long	09/2026	209	65	0.04
Australia Government 10-Year Bond September Futures	Long	09/2026	45	26	0.02
CAC 40 Index July Futures	Long	07/2026	9	(4)	0.00
Canada Government 5-Year Bond September Futures	Short	09/2026	14	(5)	0.00
DAX Index September Futures	Long	09/2026	1	(2)	0.00
E-mini NASDAQ 100 Index September Futures	Long	09/2026	7	78	0.05
E-Mini Russell 2000 Index September Futures	Long	09/2026	14	47	0.03
E-mini S&P 500 Index September Futures	Long	09/2026	3	3	0.00
Euro STOXX Bank September Futures	Long	09/2026	162	69	0.04
Euro-BTP Italy Government Bond September Futures	Long	09/2026	113	7	0.00
Euro-BTP Italy Government Bond September Futures	Short	09/2026	24	(6)	0.00

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-OAT France Government 10-Year Bond September Futures	Long	09/2026	6	\$ (1)	0.00
FTSE 100 Index September Futures	Long	09/2026	24	4	0.00
FTSE China A50 Index July Futures	Long	07/2026	440	46	0.03
FTSE Taiwan Index July Futures	Long	07/2026	18	4	0.00
FTSE/JSE Index September Futures	Short	09/2026	34	26	0.01
FTSE/MIB Index September Futures	Long	09/2026	7	(13)	(0.01)
Hang Seng China Enterprises Index July Futures	Short	07/2026	117	176	0.11
IBEX 35 July Futures	Long	07/2026	14	72	0.04
MSCI Singapore Index July Futures	Long	07/2026	118	(21)	(0.01)
Nikkei 225 Index September Futures	Long	09/2026	9	175	0.11
OMXS30 Index July Futures	Long	07/2026	141	53	0.03
S&P CNX Nifty Index July Futures	Short	07/2026	23	6	0.00
S&P/Toronto Stock Exchange 60 September Futures	Long	09/2026	11	4	0.00
SPI 200 Index September Futures	Long	09/2026	9	(23)	(0.01)
Topix Index September Futures	Long	09/2026	16	111	0.07
U.S. Treasury 2-Year Note September Futures	Short	09/2026	38	9	0.01
U.S. Treasury 5-Year Note September Futures	Long	09/2026	290	52	0.03
U.S. Treasury 10-Year Note September Futures	Short	09/2026	58	(86)	(0.05)
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2026	3	(10)	(0.01)
Volatility S&P 500 Index July Futures	Short	07/2026	114	304	0.18
VSTOXX Mini July Futures	Short	07/2026	166	36	0.02
WIG20 Index September Futures September Futures	Long	09/2026	94	(65)	(0.04)
				\$ 1,164	0.71
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 1,164	0.71

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION⁽¹⁾

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-44 5-Year Index	(1.000)%	20/12/2030	\$ 11,400	\$ (183)	(0.11)

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽²⁾

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-45 5-Year Index	1.000%	20/06/2031	\$ 34,600	\$ 302	0.19
CDX.HY-46 5-Year Index	5.000	20/06/2031	5,445	22	0.01
CDX.IG-46 5-Year Index	1.000	20/06/2031	49,800	22	0.01
iTraxx Crossover 45 5-Year Index	5.000	20/06/2031	€ 5,570	41	0.03
iTraxx Europe Main 45 5-Year Index	1.000	20/06/2031	45,900	19	0.01
				\$ 406	0.25

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	3.500%	16/09/2028	£ 4,300	\$ (2)	0.00
Pay	1-Day GBP-SONIO Compounded-OIS	3.500	18/03/2031	1,490	(42)	(0.03)
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	3.500	16/09/2031	800	(5)	0.00
Receive ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	4.000	16/09/2036	5,300	(56)	(0.03)
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	4.500	16/09/2056	3,100	15	0.01
Pay	1-Day ILS-SHIR Compounded-OIS	3.250	17/06/2031	ILS 38,900	38	0.02
Receive ⁽⁴⁾	1-Day INR-MIBOR Compounded-OIS	6.250	16/09/2031	INR 1,085,900	(129)	(0.08)
Receive ⁽⁴⁾	1-Day JPY-MUTKCALM Compounded-OIS	2.000	16/09/2036	¥ 394,000	64	0.04
Receive ⁽⁴⁾	1-Day JPY-MUTKCALM Compounded-OIS	2.750	16/09/2056	1,056,600	208	0.13
Pay ⁽⁴⁾	1-Day SGD-SIBCSORA Compounded-OIS	1.750	16/09/2031	SGD 11,300	10	0.01
Receive ⁽⁴⁾	1-Day SGD-SIBCSORA Compounded-OIS	2.000	16/09/2031	9,000	(98)	(0.06)
Receive ⁽⁴⁾	1-Day THB-THOR Compounded-OIS	1.500	16/09/2031	THB 140,100	(72)	(0.04)
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.000	16/09/2028	\$ 83,100	85	0.05
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.250	16/09/2031	7,200	50	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.325	31/08/2030	8,810	137	0.08
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	7,600	66	0.04
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.750	16/09/2036	12,000	(5)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	30/11/2030	4,190	(11)	(0.01)
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	4.000	16/09/2056	3,400	38	0.02
Pay	1-Year BRL-CDI	12.800	02/01/2031	BRL 27,400	(156)	(0.09)
Receive ⁽⁴⁾	1-Year BRL-CDI	12.975	02/01/2031	76,100	176	0.11
Pay	1-Year BRL-CDI	13.172	02/01/2031	6,700	(23)	(0.01)
Pay	1-Year BRL-CDI	13.180	02/01/2031	53,100	(135)	(0.08)
Receive	1-Year BRL-CDI	13.328	02/01/2031	12,900	49	0.03

Schedule of Investments PIMCO TRENDS Managed Futures Strategy Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date		Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Year BRL-CDI	13.885%	02/01/2031	BRL	24,900	\$ 13	0.01
Receive	1-Year BRL-CDI	14.020	02/01/2031		33,200	(35)	(0.02)
Receive ⁽⁴⁾	1-Year BRL-CDI	14.684	02/01/2031		18,200	(56)	(0.03)
Receive ⁽⁴⁾	3-Month CAD-CAONREPO Compounded-OIS	2.500	16/09/2028	CAD	9,800	(33)	(0.02)
Receive	3-Month CAD-CAONREPO Compounded-OIS	2.750	17/06/2031		3,300	(9)	(0.01)
Pay ⁽⁴⁾	3-Month CAD-CAONREPO Compounded-OIS	2.750	16/09/2031		3,000	0	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.000	25/05/2031		1,500	(8)	(0.01)
Pay ⁽⁴⁾	3-Month CAD-CAONREPO Compounded-OIS	3.000	16/09/2036		16,300	51	0.03
Pay ⁽⁴⁾	3-Month CAD-CAONREPO Compounded-OIS	3.250	16/09/2056		800	(4)	0.00
Pay ⁽⁴⁾	3-Month CNY-CNREPOFIX	1.500	16/09/2031	CNY	128,500	111	0.07
Receive	3-Month COP-IBR Compounded-OIS	9.110	17/12/2030	COP	16,727,600	194	0.12
Receive	3-Month COP-IBR Compounded-OIS	10.360	18/03/2031		9,054,200	(122)	(0.07)
Receive	3-Month COP-IBR Compounded-OIS	10.750	18/03/2031		5,410,400	(47)	(0.03)
Receive	3-Month COP-IBR Compounded-OIS	10.830	18/03/2031		7,644,400	(73)	(0.04)
Receive	3-Month COP-IBR Compounded-OIS	11.111	18/03/2031		4,727,900	(46)	(0.03)
Receive	3-Month COP-IBR Compounded-OIS	11.154	18/03/2031		2,701,600	(28)	(0.02)
Pay	3-Month COP-IBR Compounded-OIS	11.730	17/06/2031		22,588,900	333	0.20
Receive ⁽⁴⁾	3-Month KRW-KORIBOR	3.500	16/09/2031	KRW	8,095,600	46	0.03
Receive ⁽⁴⁾	3-Month MYR-KLIBOR	3.500	16/09/2031	MYR	45,400	33	0.02
Receive ⁽⁴⁾	3-Month TWD-TAIBOR	2.250	16/09/2031	TWD	262,400	(36)	(0.02)
Receive	3-Month ZAR-JIBAR	6.522	29/01/2031	ZAR	232,200	(163)	(0.10)
Pay	3-Month ZAR-JIBAR	6.673	14/04/2031		120,000	86	0.05
Receive	3-Month ZAR-JIBAR	7.180	04/12/2030		16,200	24	0.01
Pay	3-Month ZAR-JIBAR	7.330	10/07/2030		22,500	(28)	(0.02)
Receive ⁽⁴⁾	6-Month AUD-BBR-BBSW	4.250	16/09/2028	AUD	58,000	(133)	(0.08)
Pay ⁽⁴⁾	6-Month AUD-BBR-BBSW	5.000	16/09/2036		13,400	143	0.09
Receive ⁽⁴⁾	6-Month CLP-CHILIBOR	4.490	01/10/2028	CLP	28,800	0	0.00
Receive ⁽⁴⁾	6-Month CLP-CHILIBOR	4.590	01/10/2029		59,000	0	0.00
Receive ⁽⁴⁾	6-Month CLP-CHILIBOR	4.676	01/09/2030		50,400	0	0.00
Receive	6-Month CLP-CHILIBOR	4.710	01/09/2030		59,400	0	0.00
Pay	6-Month CLP-CHILIBOR	4.715	17/12/2030		1,197,800	1	0.00
Pay	6-Month CLP-CHILIBOR	4.750	17/11/2030		1,500,000	6	0.00
Receive	6-Month CLP-CHILIBOR	5.000	17/06/2031		8,336,600	(164)	(0.10)
Pay ⁽⁴⁾	6-Month CLP-CHILIBOR	5.000	16/09/2031		16,523,200	40	0.02
Receive	6-Month CLP-CHILIBOR	5.060	18/03/2031		116,200	(2)	0.00
Receive	6-Month CLP-CHILIBOR	5.150	17/06/2031		3,150,100	(62)	(0.04)
Pay ⁽⁴⁾	6-Month CZK-PRIBOR	3.930	20/07/2031	CZK	8,900	8	0.00
Receive	6-Month CZK-PRIBOR	3.963	27/11/2030		16,700	(18)	(0.01)
Receive	6-Month CZK-PRIBOR	4.000	17/06/2036		57,500	(71)	(0.04)
Pay	6-Month CZK-PRIBOR	4.130	01/10/2035		24,700	(7)	0.00
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.250	16/09/2028	€	22,200	(9)	(0.01)
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.750	16/09/2036		9,200	49	0.03
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	3.000	16/09/2056		1,300	5	0.00
Receive ⁽⁴⁾	6-Month HKD-HIBOR	2.750	16/09/2031	HKD	71,500	13	0.01
Pay	6-Month HUF-BBR	5.750	17/06/2031	HUF	2,151,400	81	0.05
Pay	6-Month PLN-WIBOR	3.750	17/06/2031	PLN	20,344	10	0.01
Pay	6-Month PLN-WIBOR	3.952	29/07/2030		757	(7)	0.00
Pay	6-Month PLN-WIBOR	4.195	29/09/2030		8,420	24	0.01
Pay ⁽⁴⁾	28-Day MXN-TIE	7.750	10/09/2031	MXN	96,500	(20)	(0.01)
Receive	28-Day MXN-TIE	8.000	11/06/2031		49,500	(40)	(0.02)
Pay	28-Day MXN-TIE	8.071	05/09/2035		58,900	(64)	(0.04)
Receive	28-Day MXN-TIE	8.250	05/03/2036		85,700	(79)	(0.05)
Pay ⁽⁴⁾	28-Day MXN-TIE	8.250	03/09/2036		23,300	(8)	(0.01)
Pay	28-Day MXN-TIE	8.500	04/06/2036		19,600	(3)	0.00
Pay	CPURNSA	2.500	29/03/2033	\$	6,900	(91)	(0.06)
Receive	CPURNSA	2.525	07/06/2033		1,700	6	0.00
Receive	CPURNSA	2.595	12/07/2033		5,200	6	0.00
Pay	CPURNSA	2.598	10/04/2034		4,700	(11)	(0.01)
						\$ 8	0.00
Total Centrally Cleared Financial Derivative Instruments						\$ 231	0.14

- (1) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (4) This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

TOTAL RETURN SWAPS ON INDICES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/(Depreciation)	Fair Value	% of Net Assets
BOA	Pay	Brazil Stock Exchange Index	120	0.000%	BRL 20,808	12/08/2026	\$ 0	\$ (33)	\$ (33)	(0.02)
	Receive	SET 50 Index	121,200	0.000	THB 122,840	29/09/2026	0	120	120	0.07
MEI	Receive	KOSPI2 Index	1,250,000	0.000	KRW 1,537,915	10/09/2026	0	125	125	0.08
							\$ 0	\$ 212	\$ 212	0.13

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/(Depreciation)	% of Net Assets
AZD	07/2026	AUD 9,065	\$ 6,301	\$ 43	\$ (23)	\$ 20	0.01
	07/2026	CAD 140	102	3	0	3	0.00
	07/2026	\$ 4,960	AUD 6,965	0	(135)	(135)	(0.08)
	07/2026	1,187	CNH 8,017	0	(6)	(6)	0.00
	07/2026	1,330	NZD 2,278	0	(34)	(34)	(0.02)
	07/2026	98	SGD 125	0	(1)	(1)	0.00
	08/2026	NZD 39	\$ 22	0	0	0	0.00
	08/2026	\$ 4,899	AUD 7,109	24	0	24	0.01
BOA	07/2026	19	£ 14	0	0	0	0.00
	07/2026	77	SGD 99	0	(1)	(1)	0.00
	08/2026	90	HKD 705	0	0	0	0.00
	09/2026	CAD 8,573	\$ 6,200	137	0	137	0.08
	09/2026	COP 375,324	95	0	(12)	(12)	(0.01)
	09/2026	CZK 22,966	1,075	0	(8)	(8)	(0.01)
	09/2026	HUF 994,273	3,155	0	(29)	(29)	(0.02)
	09/2026	¥ 1,570,778	9,900	176	0	176	0.11
	09/2026	MXN 154	9	0	0	0	0.00
	09/2026	NZD 4,500	2,545	0	(22)	(22)	(0.01)
	09/2026	PHP 257,202	4,171	0	(8)	(8)	(0.01)
	09/2026	\$ 700	COP 2,450,283	0	(2)	(2)	0.00
	10/2026	ZAR 484	\$ 30	0	0	0	0.00
	01/2027	4,123	251	3	0	3	0.00
BPS	07/2026	\$ 3,227	BRL 16,668	0	(7)	(7)	0.00
	07/2026	15	£ 11	0	0	0	0.00
	07/2026	287	ILS 845	0	(3)	(3)	0.00
	07/2026	308	¥ 49,500	0	(3)	(3)	0.00
	07/2026	24	SEK 235	0	0	0	0.00
	09/2026	AUD 17,200	\$ 11,987	106	(19)	87	0.05
	09/2026	BRL 45,527	8,600	0	(38)	(38)	(0.02)
	09/2026	CHF 11,426	14,600	316	0	316	0.19
	09/2026	CLP 5,582,797	6,059	3	(3)	0	0.00
	09/2026	CNH 29,109	4,300	0	(10)	(10)	(0.01)
	09/2026	€ 13,500	15,563	95	(15)	80	0.05
	09/2026	£ 11,750	15,549	0	(46)	(46)	(0.03)
	09/2026	HUF 1	0	0	0	0	0.00
	09/2026	INR 161,780	1,700	2	0	2	0.00
	09/2026	¥ 1,140,584	7,100	39	0	39	0.02
	09/2026	NOK 152,587	15,800	405	(9)	396	0.24
	09/2026	NZD 8,800	5,056	37	0	37	0.02
	09/2026	PLN 28,588	7,683	79	(1)	78	0.05
	09/2026	SEK 89,589	9,400	129	(25)	104	0.06
	09/2026	THB 177,092	5,400	36	0	36	0.02
	09/2026	TWD 115,058	3,600	0	(2)	(2)	0.00
	09/2026	\$ 1,300	COP 4,721,958	46	0	46	0.03
	09/2026	568	IDR 10,263,055	1	0	1	0.00
	09/2026	1,000	ILS 2,910	0	(21)	(21)	(0.01)
	09/2026	2,052	INR 195,594	1	0	1	0.00
	09/2026	1,700	PHP 102,706	0	(31)	(31)	(0.02)
	09/2026	2,200	TWD 69,704	0	(18)	(18)	(0.01)
	09/2026	ZAR 48,069	\$ 2,902	0	(13)	(13)	(0.01)
	12/2026	IDR 10,332,862	568	0	(1)	(1)	0.00
BRC	07/2026	COP 3,772,592	1,096	8	0	8	0.01
	07/2026	KRW 10,384,202	6,811	104	0	104	0.06
	07/2026	MYR 9,245	2,273	10	0	10	0.01
	07/2026	SGD 672	525	5	0	5	0.00
	07/2026	TRY 294	6	0	0	0	0.00
	07/2026	\$ 994	COP 3,772,592	94	0	94	0.06
	07/2026	2	MYR 7	0	0	0	0.00
	07/2026	28	NZD 48	0	(1)	(1)	0.00
	07/2026	148	SGD 191	0	(1)	(1)	0.00
	07/2026	6	TRY 280	0	0	0	0.00
	09/2026	CZK 19,767	\$ 925	0	(7)	(7)	0.00
	09/2026	IDR 115,640,860	6,337	0	(73)	(73)	(0.04)
	09/2026	MYR 17,447	4,300	23	0	23	0.01
	09/2026	\$ 1,082	COP 3,772,592	0	(7)	(7)	0.00

Schedule of Investments PIMCO TRENDS Managed Futures Strategy Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BSH	07/2026	AUD 588	\$ 408	\$ 1	\$ 0	\$ 1	0.00
	07/2026	\$ 709	AUD 995	0	(20)	(20)	(0.01)
	08/2026	408	588	0	(1)	(1)	0.00
	08/2026	254	BRL 1,298	0	(6)	(6)	0.00
CBK	09/2026	4,729	24,257	0	(112)	(112)	(0.07)
	07/2026	SEK 5,057	\$ 547	24	0	24	0.01
	07/2026	\$ 20	COP 69,877	1	0	1	0.00
	07/2026	2,346	€ 2,021	0	(35)	(35)	(0.02)
	07/2026	202	HUF 61,970	0	(3)	(3)	0.00
	07/2026	324	ILS 942	0	(8)	(8)	(0.01)
	07/2026	82	¥ 13,200	0	0	0	0.00
	07/2026	782	NOK 7,236	0	(50)	(50)	(0.03)
	07/2026	21	SEK 205	0	0	0	0.00
	07/2026	6	TWD 187	0	0	0	0.00
	08/2026	INR 276,788	\$ 2,953	41	0	41	0.02
	08/2026	\$ 825	ILS 2,327	0	(43)	(43)	(0.03)
	09/2026	CAD 7,220	\$ 5,200	94	0	94	0.06
	09/2026	CLP 1,049,935	1,141	1	0	1	0.00
	09/2026	COP 198,206	50	0	(7)	(7)	0.00
	09/2026	€ 599	697	10	0	10	0.01
	09/2026	MXN 56,174	3,203	8	0	8	0.00
	09/2026	PEN 1,276	366	0	(7)	(7)	0.00
	09/2026	PHP 356	6	0	0	0	0.00
	09/2026	\$ 4,717	CLP 4,115,048	0	(251)	(251)	(0.15)
	09/2026	500	COP 1,941,461	53	0	53	0.03
	09/2026	227	€ 197	0	(1)	(1)	0.00
	09/2026	1,348	IDR 24,328,085	1	0	1	0.00
	09/2026	1	PEN 4	0	0	0	0.00
	11/2026	COP 71,914	\$ 20	0	(1)	(1)	0.00
	12/2026	IDR 24,490,408	1,348	0	(1)	(1)	0.00
	12/2026	\$ 2,704	PEN 9,373	27	0	27	0.02
DUB	07/2026	CNH 20,412	\$ 3,001	0	(6)	(6)	0.00
	07/2026	RON 127	28	0	0	0	0.00
	07/2026	SGD 31	24	0	0	0	0.00
	07/2026	\$ 242	AUD 339	0	(7)	(7)	0.00
	07/2026	2,251	CZK 46,875	0	(43)	(43)	(0.03)
	07/2026	2,503	NOK 23,258	0	(153)	(153)	(0.09)
	07/2026	152	SGD 194	0	(2)	(2)	0.00
	07/2026	8	ZAR 129	0	0	0	0.00
	08/2026	INR 53,822	\$ 572	6	0	6	0.00
	08/2026	\$ 3,001	CNH 20,367	6	0	6	0.00
	08/2026	24	SGD 31	0	0	0	0.00
	09/2026	CHF 961	\$ 1,200	0	(1)	(1)	0.00
	09/2026	HUF 864,455	2,745	0	(24)	(24)	(0.02)
	09/2026	IDR 30,033,815	1,654	0	(11)	(11)	(0.01)
	09/2026	KRW 1,552,940	1,000	0	(5)	(5)	0.00
	09/2026	\$ 348	INR 33,173	0	0	0	0.00
	09/2026	2,342	MXN 40,876	0	(17)	(17)	(0.01)
	07/2026	AUD 2,233	\$ 1,551	4	0	4	0.00
	07/2026	CNH 9,020	1,326	0	(3)	(3)	0.00
	07/2026	NZD 72	41	0	0	0	0.00
	07/2026	PLN 759	208	6	0	6	0.00
	07/2026	SEK 4,213	434	0	(1)	(1)	0.00
	07/2026	\$ 83	£ 63	0	0	0	0.00
	07/2026	1,109	¥ 179,487	0	(5)	(5)	0.00
	07/2026	855	ZAR 14,109	5	0	5	0.00
	08/2026	£ 63	\$ 83	0	0	0	0.00
	08/2026	¥ 179,017	1,109	5	0	5	0.00
	08/2026	\$ 1,550	AUD 2,233	0	(3)	(3)	0.00
	08/2026	1,326	CNH 9,001	3	0	3	0.00
	08/2026	2,039	ILS 5,974	0	(32)	(32)	(0.02)
FAR	08/2026	41	NZD 72	0	0	0	0.00
	08/2026	434	SEK 4,206	1	0	1	0.00
	09/2026	€ 2,449	\$ 2,852	43	0	43	0.03
	09/2026	HKD 15	2	0	0	0	0.00
	09/2026	INR 3,916	41	0	0	0	0.00
	07/2026	BRL 26,480	5,128	13	(1)	12	0.01
	07/2026	CNH 20,555	3,043	15	0	15	0.01
	07/2026	TRY 5,205	109	0	0	0	0.00
	07/2026	\$ 2,337	BRL 11,791	0	(59)	(59)	(0.04)
	07/2026	2,855	CAD 4,062	9	0	9	0.01
	07/2026	196	COP 680,652	1	(1)	0	0.00
	07/2026	4,761	MYR 19,345	0	(25)	(25)	(0.02)
	08/2026	CAD 4,057	\$ 2,855	0	(9)	(9)	(0.01)
	08/2026	\$ 17	BRL 90	0	0	0	0.00
	09/2026	COP 474,978	\$ 136	1	0	1	0.00
	09/2026	IDR 56,019	3	0	0	0	0.00
	09/2026	INR 2,852	30	0	0	0	0.00
	09/2026	MXN 366	21	0	0	0	0.00
	09/2026	MYR 9,513	2,300	0	(32)	(32)	(0.02)
	09/2026	NZD 5,500	3,112	0	(24)	(24)	(0.02)
	09/2026	\$ 5,110	BRL 26,784	0	(13)	(13)	(0.01)
	09/2026	3	INR 269	0	0	0	0.00
	11/2026	COP 211,618	\$ 58	0	(1)	(1)	0.00
GLM	07/2026	26,480	5,128	13	(1)	12	0.01
	07/2026	CNH 20,555	3,043	15	0	15	0.01
	07/2026	TRY 5,205	109	0	0	0	0.00
	07/2026	\$ 2,337	BRL 11,791	0	(59)	(59)	(0.04)
	07/2026	2,855	CAD 4,062	9	0	9	0.01
	07/2026	196	COP 680,652	1	(1)	0	0.00
	07/2026	4,761	MYR 19,345	0	(25)	(25)	(0.02)
	08/2026	CAD 4,057	\$ 2,855	0	(9)	(9)	(0.01)
	08/2026	\$ 17	BRL 90	0	0	0	0.00
	09/2026	COP 474,978	\$ 136	1	0	1	0.00
	09/2026	IDR 56,019	3	0	0	0	0.00
	09/2026	INR 2,852	30	0	0	0	0.00
	09/2026	MXN 366	21	0	0	0	0.00
	09/2026	MYR 9,513	2,300	0	(32)	(32)	(0.02)
	09/2026	NZD 5,500	3,112	0	(24)	(24)	(0.02)
	09/2026	\$ 5,110	BRL 26,784	0	(13)	(13)	(0.01)
	09/2026	3	INR 269	0	0	0	0.00
	11/2026	COP 211,618	\$ 58	0	(1)	(1)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
IND	07/2026	PLN 394	\$ 107	\$ 2	\$ 0	\$ 2	0.00
	07/2026	\$ 57	CZK 1,205	0	0	0	0.00
JPM	07/2026	1,004	PLN 3,674	0	(26)	(26)	(0.02)
	07/2026	AUD 7,596	\$ 5,415	153	0	153	0.09
	07/2026	BRL 1,980	383	1	0	1	0.00
	07/2026	CAD 25,717	18,375	249	0	249	0.15
	07/2026	CHF 974	1,227	20	0	20	0.01
	07/2026	£ 864	1,159	13	0	13	0.01
	07/2026	NOK 10,008	1,011	0	0	0	0.00
	07/2026	PLN 1,939	532	16	0	16	0.01
	07/2026	\$ 4,987	CNH 33,665	0	(28)	(28)	(0.02)
	07/2026	353	CZK 7,344	0	(7)	(7)	0.00
	07/2026	6,469	HUF 1,953,133	0	(198)	(198)	(0.12)
	07/2026	289	ILS 862	0	0	0	0.00
	07/2026	12	NZD 20	0	0	0	0.00
	08/2026	380	BRL 1,980	0	0	0	0.00
	08/2026	4,556	ILS 13,353	0	(70)	(70)	(0.04)
	08/2026	1,011	NOK 10,012	0	0	0	0.00
	09/2026	CZK 153,863	\$ 7,300	46	0	46	0.03
	09/2026	ILS 14,330	4,800	0	(19)	(19)	(0.01)
	09/2026	MXN 22,743	1,297	4	0	4	0.00
	09/2026	PLN 5,713	1,517	0	(3)	(3)	0.00
	09/2026	THB 129,557	3,960	35	0	35	0.02
	09/2026	TWD 23,902	755	7	0	7	0.00
	09/2026	\$ 129	BRL 663	0	(3)	(3)	0.00
	09/2026	1	INR 115	0	0	0	0.00
	09/2026	4,585	MXN 79,663	0	(55)	(55)	(0.03)
	09/2026	ZAR 19,841	\$ 1,198	0	(5)	(5)	0.00
	12/2026	MXN 664	38	0	0	0	0.00
MBC	07/2026	AUD 619	427	1	(3)	(2)	0.00
	07/2026	COP 750,529	198	0	(19)	(19)	(0.01)
	07/2026	£ 2,150	2,883	30	0	30	0.02
	07/2026	¥ 620,352	3,902	85	0	85	0.05
	07/2026	NOK 10,120	1,018	0	(4)	(4)	0.00
	07/2026	NZD 709	406	3	0	3	0.00
	07/2026	SEK 2,573	264	0	(2)	(2)	0.00
	07/2026	SGD 252	196	1	0	1	0.00
	07/2026	\$ 3,605	AUD 5,222	15	(2)	13	0.01
	07/2026	62	CAD 86	0	(1)	(1)	0.00
	07/2026	1,396	CHF 1,093	0	(41)	(41)	(0.03)
	07/2026	256	€ 222	0	(2)	(2)	0.00
	07/2026	40	£ 30	0	(1)	(1)	0.00
	07/2026	4,682	NOK 43,735	0	(262)	(262)	(0.16)
	07/2026	27	SEK 260	0	0	0	0.00
	08/2026	AUD 5,148	\$ 3,550	0	(15)	(15)	(0.01)
	08/2026	\$ 402	AUD 584	3	0	3	0.00
	08/2026	120	HKD 941	0	0	0	0.00
	08/2026	1,888	ILS 5,454	0	(55)	(55)	(0.03)
	08/2026	1,018	NOK 10,124	4	0	4	0.00
	08/2026	407	NZD 709	0	(3)	(3)	0.00
	08/2026	264	SEK 2,568	2	0	2	0.00
	09/2026	SGD 7,394	\$ 5,800	53	0	53	0.03
	09/2026	\$ 694	AUD 984	0	(14)	(14)	(0.01)
MYI	07/2026	285	404	0	(6)	(6)	0.00
	07/2026	5,305	£ 3,954	0	(57)	(57)	(0.03)
	07/2026	91	SEK 855	0	(3)	(3)	0.00
	07/2026	21	ZAR 345	0	0	0	0.00
	09/2026	MXN 202	\$ 12	0	0	0	0.00
	09/2026	NZD 785	459	11	0	11	0.01
RYL	09/2026	TWD 189,106	5,984	64	0	64	0.04
	07/2026	NZD 1,800	1,050	26	0	26	0.02
SCX	07/2026	\$ 1,127	SEK 10,580	0	(34)	(34)	(0.02)
	07/2026	€ 1,365	\$ 1,589	28	0	28	0.02
	07/2026	£ 2,277	3,050	27	0	27	0.02
	07/2026	¥ 483,525	3,043	68	0	68	0.04
	07/2026	\$ 1,108	CNH 7,482	0	(6)	(6)	0.00
	07/2026	1	INR 79	0	0	0	0.00
	07/2026	2,480	¥ 400,878	0	(13)	(13)	(0.01)
	08/2026	¥ 399,830	\$ 2,480	14	0	14	0.01
	08/2026	\$ 26	HKD 203	0	0	0	0.00
	09/2026	CAD 7,755	\$ 5,546	61	0	61	0.04
SOG	09/2026	IDR 9,306,335	514	0	(1)	(1)	0.00
	07/2026	€ 6,174	7,202	143	0	143	0.09
	07/2026	¥ 142,988	900	20	0	20	0.01
	07/2026	\$ 3,382	AUD 4,880	12	(13)	(1)	0.00
	07/2026	2,362	CAD 3,262	0	(63)	(63)	(0.04)
	07/2026	2,014	CNH 13,623	0	(7)	(7)	0.00
	07/2026	6,024	€ 5,296	31	0	31	0.02
	07/2026	472	£ 357	2	0	2	0.00
	07/2026	1	¥ 195	0	0	0	0.00
	07/2026	92	NZD 158	0	(3)	(3)	0.00
	07/2026	244	SGD 316	0	0	0	0.00
	08/2026	AUD 4,177	\$ 2,880	0	(12)	(12)	(0.01)

Schedule of Investments PIMCO TRENDS Managed Futures Strategy Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SSB	08/2026	€ 5,296	\$ 6,032	\$ 0	\$ (31)	\$ (31)	(0.02)
	08/2026	£ 357	472	0	(2)	(2)	0.00
	08/2026	¥ 194	1	0	0	0	0.00
	08/2026	SGD 315	244	0	0	0	0.00
	09/2026	£ 1,570	2,106	22	0	22	0.01
	09/2026	TWD 66,507	2,100	18	0	18	0.01
	07/2026	CAD 84	61	2	0	2	0.00
	07/2026	\$ 4,481	CAD 6,179	0	(126)	(126)	(0.08)
	07/2026	3,769	¥ 603,600	0	(55)	(55)	(0.03)
	07/2026	4,493	ZAR 72,795	0	(57)	(57)	(0.03)
UAG	08/2026	1,796	COP 6,851,551	170	0	170	0.10
	09/2026	AUD 67	\$ 47	1	0	1	0.00
	07/2026	\$ 901	ILS 2,667	0	(5)	(5)	0.00
	07/2026	9	NZD 16	0	0	0	0.00
	07/2026	37	SGD 48	0	0	0	0.00
	09/2026	CLP 187,375	\$ 211	7	0	7	0.00
	09/2026	COP 85,622	22	0	(2)	(2)	0.00
	09/2026	\$ 1,038	CLP 924,020	0	(35)	(35)	(0.02)
	09/2026	2,920	COP 11,268,979	292	0	292	0.18
	07/2026	CHF 119	\$ 147	0	0	0	0.00
WST	07/2026	\$ 924	AUD 1,297	0	(25)	(25)	(0.02)
	08/2026	147	CHF 119	0	0	0	0.00
				\$ 4,066	\$ (3,053)	\$ 1,013	0.62

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 516	€ 443	\$ 0	\$ (9)	\$ (9)	(0.01)
BPS	07/2026	€ 333	\$ 378	0	(3)	(3)	0.00
BSH	07/2026	\$ 14,056	€ 12,075	3	(254)	(251)	(0.15)
	07/2026	13,496	11,577	0	(260)	(260)	(0.16)
CBK	07/2026	101	87	0	(2)	(2)	0.00
FAR	07/2026	€ 11,899	\$ 13,571	0	(33)	(33)	(0.02)
MBC	08/2026	\$ 13,589	€ 11,899	33	0	33	0.02
	07/2026	€ 13,151	\$ 14,949	7	(94)	(87)	(0.05)
	07/2026	\$ 2,425	€ 2,094	0	(31)	(31)	(0.02)
SOG	08/2026	14,411	12,671	94	0	94	0.06
	07/2026	€ 12,560	\$ 14,287	0	(73)	(73)	(0.04)
	07/2026	\$ 13,636	€ 11,689	0	(272)	(272)	(0.17)
SSB	08/2026	14,307	12,560	73	0	73	0.04
	07/2026	€ 21	\$ 24	0	0	0	0.00
	08/2026	\$ 24	€ 21	0	0	0	0.00
				\$ 210	\$ (1,031)	\$ (821)	(0.50)

As at 30 June 2026, the Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 259	£ 193	\$ 0	\$ (3)	\$ (3)	0.00
BPS	07/2026	£ 180	\$ 237	0	(1)	(1)	0.00
	07/2026	\$ 294	£ 220	0	(3)	(3)	0.00
FAR	08/2026	221	167	1	0	1	0.00
	07/2026	273	203	0	(4)	(4)	(0.01)
NSL	07/2026	£ 41	\$ 54	0	0	0	0.00
SCX	08/2026	\$ 54	£ 41	1	0	1	0.00
	07/2026	£ 199	\$ 263	0	(1)	(1)	0.00
SOG	08/2026	\$ 258	£ 195	1	0	1	0.00
	07/2026	£ 193	\$ 256	0	(1)	(1)	0.00
SSB	08/2026	\$ 256	£ 193	1	0	1	0.00
	07/2026	£ 2	\$ 3	0	0	0	0.00
	08/2026	\$ 3	£ 2	0	0	0	0.00
				\$ 4	\$ (13)	\$ (9)	(0.01)
Total OTC Financial Derivative Instruments						\$ 395	0.24

DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
CERTIFICATES OF DEPOSIT			
Banco Itau Chile 4.290% due 01/12/2026	\$ 400	\$ 400	0.24
Total Certificates of Deposit		\$ 400	0.24
SECURITIES SOLD SHORT			
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA 5.000% due 01/07/2041 (d)	4,000	(4,017)	(2.44)
Total Securities Sold Short		\$ (4,017)	(2.44)
Total Investments		\$ 147,891	89.89
Other Current Assets & Liabilities		\$ 16,634	10.11
Net Assets		\$ 164,525	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

- (a) Zero coupon security.
 (b) Coupon represents a yield to maturity.
 (c) Affiliated to the Fund.
 (d) Securities sold short as at 30 June 2026 are covered by long portfolio investments in transferable securities and money market instruments.
 (e) Restricted Securities (31 December 2025: Nil):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Wells Fargo & Co.	5.083%	26/04/2028	13/04/2026	\$ 294	\$ 287	0.17

(f) Security with an aggregate fair value of \$1,160 (31 December 2025: \$Nil) has been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$20,388 (31 December 2025: \$10,915) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$820 (31 December 2025: \$280) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 138,097	\$ 686	\$ 138,783
Investment Funds	10,935	0	0	10,935
Financial Derivative Instruments ⁽³⁾	1,197	593	0	1,790
Deposits with Credit Institutions	0	400	0	400
Securities Sold Short	0	(4,017)	0	(4,017)
Totals	\$ 12,132	\$ 135,073	\$ 686	\$ 147,891

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 109,549	\$ 0	\$ 109,549
Investment Funds	10,594	0	0	10,594
Financial Derivative Instruments ⁽³⁾	445	2,190	0	2,635
Securities Sold Short	0	(2,735)	0	(2,735)
Totals	\$ 11,039	\$ 109,004	\$ 0	\$ 120,043

(1) See Note 3 in the Notes to Financial Statements for additional information.

(2) Refer to the Schedule of Investments for additional information.

(3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOS	3.870%	29/06/2026	13/07/2026	\$ (1,104)	\$ (1,104)	(0.67)
Total Reverse Repurchase Agreements					\$ (1,104)	(0.67)

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (132)	\$ 0	\$ (132)	\$ 24	\$ 0	\$ 24
BOA	312	0	312	181	(260)	(79)
BPS	773	(1,210)	(437)	172	0	172
BRC	155	(110)	45	126	(160)	(34)
BSH	(398)	300	(98)	(14)	0	(14)
CBK	(149)	0	(149)	153	0	153
DUB	(257)	260	3	144	0	144
FAR	19	(20)	(1)	(7)	0	(7)
GLM	(126)	0	(126)	191	(270)	(79)
IND	(24)	0	(24)	24	0	24
JPM	156	(270)	(114)	83	0	83
MBC	(251)	260	9	88	0	88
MEI	125	(320)	(195)	34	0	34
MYI	9	(20)	(11)	27	(20)	7
NSL	1	0	1	76	0	76
RYL	(8)	0	(8)	1	0	1
SCX	178	(120)	58	12	0	12
SOG	(155)	0	(155)	(358)	280	(78)
SSB	(65)	0	(65)	1	0	1
UAG	257	(270)	(13)	257	(330)	(73)
WST	(25)	0	(25)	(77)	0	(77)

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	31.24	20.38
Transferable securities dealt in on another regulated market*	28.45	33.27
Other transferable securities	1.01	N/A
Investment funds	4.78	5.19
Financial derivative instruments dealt in on a regulated market	0.62	0.27
Centrally cleared financial derivative instruments	1.15	1.66
OTC financial derivative instruments	1.98	1.25
Certificates of deposit	0.17	N/A
Other assets	30.60	37.98
Total Assets	100.00	100.00

* As per the list of markets, set out in appendix 1 to the Prospectus, which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Corporate Bonds & Notes	39.41	43.98
U.S. Government Agencies	16.00	41.06
Non-Agency Mortgage-Backed Securities	2.85	5.26
Asset-Backed Securities	8.12	8.99
Sovereign Issues	0.14	N/A
Short-Term Instruments	17.83	4.05
Investment Funds	6.65	9.99
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.71	0.38
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Credit Indices — Buy Protection	(0.11)	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.25	0.28
Interest Rate Swaps	0.00	0.75
OTC Financial Derivative Instruments		
Credit Default Swaps on Credit Indices — Sell Protection	N/A	0.23
Total Return Swaps on Indices	0.13	0.03
Forward Foreign Currency Contracts	0.62	0.61
Hedged Forward Foreign Currency Contracts	(0.51)	0.20
Securities Sold Short	(2.44)	(2.58)
Certificates of Deposit	0.24	N/A
Other Current Assets & Liabilities	10.11	(13.23)
Net Assets	100.00	100.00

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES											
AUSTRALIA				Electricite de France S.A.							
CORPORATE BONDS & NOTES				5.125% due 22/09/2050 £ 300 £ 242 0.11							
APA Infrastructure Ltd.				5.500% due 27/03/2037 2,700 2,581 1.14							
2.500% due 15/03/2036 £ 600 £ 458 0.20				5.500% due 17/10/2041 2,000 1,837 0.81							
3.125% due 18/07/2031 800 731 0.32				6.125% due 02/06/2034 600 620 0.27							
Australia & New Zealand Banking Group Ltd.				Engie S.A.							
5.145% due 18/08/2036 (f) 200 198 0.09				5.000% due 01/10/2060 400 322 0.14							
Total Australia 1,387 0.61				Societe Generale S.A.							
				5.637% due 09/09/2032 1,400 1,417 0.62							
				5.750% due 22/01/2032 200 204 0.09							
				Total France 18,729 8.27							
AUSTRIA				GERMANY							
CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES							
ams-OSRAM AG				Commerzbank AG							
7.250% due 31/05/2032 € 300 267 0.12				5.000% due 15/10/2031 700 695 0.31							
CANADA				Deutsche Bank AG							
CORPORATE BONDS & NOTES				5.000% due 26/02/2029 1,600 1,604 0.71							
Bank of Nova Scotia				6.125% due 12/12/2030 600 620 0.27							
4.943% due 24/04/2030 £ 700 702 0.31				10.000% due 01/12/2027 (d)(f) € 400 372 0.16							
Royal Bank of Canada				Total Germany 3,291 1.45							
5.125% due 01/08/2032 700 703 0.31											
Toronto-Dominion Bank											
5.138% due 28/11/2030 600 605 0.27											
Total Canada 2,010 0.89											
CAYMAN ISLANDS				IRELAND							
CORPORATE BONDS & NOTES				ASSET-BACKED SECURITIES							
Gaci First Investment Co.				Arbour CLO DAC							
5.125% due 11/06/2029 400 402 0.18				3.433% due 15/11/2037 700 604 0.27							
				Ares European CLO DAC							
				3.234% due 21/10/2034 385 332 0.15							
				CVC Cordatus Loan Fund DAC							
				3.066% due 25/04/2036 700 603 0.27							
				Dryden Euro CLO DAC							
				3.498% due 18/10/2039 600 517 0.23							
				Hayfin Emerald CLO DAC							
				3.449% due 17/11/2037 1,000 863 0.38							
				Indigo Credit Management DAC							
				3.404% due 15/07/2038 1,000 863 0.38							
				Madison Park Euro Funding DAC							
				3.004% due 15/07/2032 592 510 0.22							
				OCP Euro CLO DAC							
				3.468% due 20/10/2039 500 431 0.19							
				Palmer Square European Loan Funding DAC							
				3.134% due 15/07/2035 555 479 0.21							
				3.253% due 15/05/2033 67 58 0.02							
				3.283% due 15/05/2034 378 327 0.14							
				Tikehau CLO DAC							
				3.404% due 15/10/2038 700 604 0.27							
				Toro European CLO DAC							
				3.070% due 12/01/2032 1,861 1,604 0.71							
				7,795 3.44							
				CORPORATE BONDS & NOTES							
				Flutter Treasury DAC							
				6.125% due 04/06/2031 £ 1,600 1,599 0.71							
				GE Capital UK Funding Unlimited Co.							
				5.875% due 18/01/2033 900 939 0.41							
				2,538 1.12							
				NON-AGENCY MORTGAGE-BACKED SECURITIES							
				Kinbane DAC							
				3.378% due 24/08/2075 € 460 397 0.18							
				3.379% due 24/01/2063 757 653 0.29							
				1,050 0.47							
				Total Ireland 11,383 5.03							
				ITALY							
				CONVERTIBLE BONDS & NOTES							
				Nexi SpA							
				0.000% due 24/02/2028 (b) 300 244 0.11							
				CORPORATE BONDS & NOTES							
				Intesa Sanpaolo SpA							
				2.625% due 11/03/2036 £ 600 469 0.21							
				6.625% due 31/05/2033 1,300 1,398 0.62							
				8.505% due 20/09/2032 800 920 0.40							

Schedule of Investments UK Corporate Bond Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
NORWAY				Barclays PLC				Mitchells & Butlers Finance PLC			
CORPORATE BONDS & NOTES				5.851% due 21/03/2035 £ 900 £ 909 0.40				4.350% due 15/12/2030 \$ 563 £ 410 0.18			
DNB Bank ASA				6.174% due 29/07/2036 900 914 0.40				6.013% due 15/12/2030 £ 221 222 0.10			
5.000% due 23/07/2032 £ 500 £ 499 0.22				6.369% due 31/01/2031 400 416 0.18				Morhomes PLC			
				7.090% due 06/11/2029 1,250 1,306 0.58				3.400% due 19/02/2040 1,100 865 0.38			
				8.875% due 15/09/2027 (d)(f) 1,200 1,244 0.55				Motability Operations Group PLC			
				Berkeley Group PLC				2.125% due 18/01/2042 4,700 2,809 1.24			
				2.500% due 11/08/2031 1,300 1,115 0.49				2.375% due 14/03/2032 200 173 0.08			
				Blend Funding PLC				National Gas Transmission PLC			
				3.459% due 21/09/2049 200 136 0.06				5.500% due 04/02/2034 700 705 0.31			
				5.260% due 11/06/2034 1,000 1,009 0.45				National Grid Electricity Distribution South Wales PLC			
				British Land Co. PLC				1.625% due 07/10/2035 1,300 932 0.41			
				2.375% due 14/09/2029 1,100 1,021 0.45				National Grid Electricity Distribution West Midlands PLC			
				British Telecommunications Ltd.				5.750% due 16/04/2032 2,075 2,126 0.94			
				8.375% due 20/12/2083 500 529 0.23				National Grid Electricity Transmission PLC			
				Bromford Flagship Livewest Ltd.				2.000% due 16/09/2038 450 298 0.13			
				3.125% due 03/05/2048 500 321 0.14				Nationwide Building Society			
				Burberry Group PLC				5.167% due 12/12/2033 700 693 0.31			
				5.750% due 20/06/2030 1,100 1,111 0.49				5.750% due 20/06/2027 (d)(f) 1,200 1,201 0.53			
				Cadent Finance PLC				7.500% due 20/12/2030 (d)(f) 800 823 0.36			
				5.750% due 14/03/2034 2,700 2,723 1.20				NatWest Group PLC			
				Clarion Funding PLC				3.619% due 29/03/2029 900 882 0.39			
				1.875% due 22/01/2035 1,000 753 0.33				4.758% due 10/11/2031 100 99 0.04			
				1.875% due 07/09/2051 3,000 1,343 0.59				5.125% due 12/05/2027 (d)(f) 800 798 0.35			
				Dervent London PLC				7.416% due 06/06/2033 800 829 0.37			
				1.875% due 17/11/2031 1,700 1,441 0.64				7.500% due 28/02/2032 (d)(f) 300 309 0.14			
				DWR Cymru Financing UK PLC				7.500% due 03/06/2036 (d)(f) 600 606 0.27			
				2.375% due 31/03/2034 400 307 0.14				NIE Finance PLC			
				2.500% due 31/03/2036 1,900 1,417 0.63				5.750% due 07/12/2035 300 302 0.13			
				6.250% due 08/09/2037 200 200 0.09				5.875% due 01/12/2032 1,400 1,447 0.64			
				Eastern Power Networks PLC				Northern Powergrid Northeast PLC			
				6.250% due 12/11/2036 1,800 1,888 0.83				5.375% due 04/11/2037 500 488 0.22			
				Gatwick Airport Finance PLC				Northumbrian Water Finance PLC			
				6.000% due 21/11/2030 500 498 0.22				4.500% due 14/02/2031 900 870 0.38			
				Grainger PLC				5.375% due 22/07/2032 500 495 0.22			
				3.000% due 03/07/2030 1,315 1,211 0.54				5.500% due 02/10/2037 1,325 1,248 0.55			
				Greene King Finance PLC				5.625% due 29/04/2033 (g) 400 398 0.18			
				3.593% due 15/03/2035 278 257 0.11				Pacific Quay Finance PLC			
				4.064% due 15/03/2035 158 148 0.07				5.565% due 25/07/2034 127 129 0.06			
				5.318% due 15/09/2031 502 501 0.22				Peabody Trust			
				Heathrow Finance PLC				3.250% due 14/09/2048 400 251 0.11			
				3.875% due 01/03/2027 900 893 0.39				Pension Insurance Corp. PLC			
				4.125% due 01/09/2029 400 377 0.17				7.375% due 25/07/2029 (d)(f) 200 205 0.09			
				HSBC Holdings PLC				Pinewood Finco PLC			
				3.000% due 29/05/2030 1,700 1,612 0.71				6.000% due 27/03/2030 500 501 0.22			
				5.813% due 22/05/2033 1,100 1,128 0.50				Places for People Treasury PLC			
				6.800% due 14/09/2031 1,300 1,382 0.61				6.250% due 06/12/2041 100 99 0.04			
				8.201% due 16/11/2034 1,100 1,187 0.52				Sage Group PLC			
				Imperial Brands Finance PLC				1.625% due 25/02/2031 600 509 0.23			
				4.875% due 07/06/2032 1,100 1,074 0.47				Santander UK Group Holdings PLC			
				InterContinental Hotels Group PLC				2.421% due 17/01/2029 200 193 0.09			
				3.375% due 08/10/2028 1,175 1,135 0.50				7.482% due 29/08/2029 850 893 0.39			
				J Sainsbury PLC				Scottish Hydro Electric Transmission PLC			
				5.625% due 29/01/2035 200 200 0.09				5.500% due 15/01/2044 1,000 927 0.41			
				John Lewis PLC				Segro PLC			
				4.250% due 18/12/2034 1,344 1,139 0.50				2.875% due 11/10/2037 900 696 0.31			
				Legal & General Group PLC				5.750% due 20/06/2035 600 617 0.27			
				5.625% due 24/03/2031 (d)(f) 1,200 1,156 0.51				Society of Lloyd's			
				Liberty Living Finance PLC				4.875% due 07/02/2047 500 499 0.22			
				3.375% due 28/11/2029 100 95 0.04				South West Water Finance PLC			
				Lloyds Banking Group PLC				5.250% due 15/09/2031 1,300 1,288 0.57			
				5.250% due 16/10/2031 1,000 1,007 0.45				5.750% due 11/12/2032 725 733 0.32			
				5.500% due 08/06/2033 1,200 1,210 0.54				Southern Gas Networks PLC			
				5.625% due 16/09/2036 400 400 0.18				3.100% due 15/09/2036 550 434 0.19			
				8.500% due 27/09/2027 (d)(f) 1,600 1,658 0.73				SW Finance PLC			
				London & Quadrant Housing Trust				3.000% due 28/05/2037 2,000 1,418 0.63			
				2.000% due 20/10/2038 1,550 1,023 0.45				5.750% due 19/11/2030 300 293 0.13			
				2.125% due 31/03/2032 1,000 845 0.37				6.125% due 19/11/2033 300 288 0.13			
				LSEGA Financing PLC				6.875% due 07/08/2032 500 504 0.22			
				4.875% due 19/09/2032 600 594 0.26				7.375% due 12/12/2041 (g) 500 491 0.22			
				M&G PLC				7.750% due 31/10/2031 300 311 0.14			

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TP ICAP Finance PLC				Tower Bridge Funding PLC				Stellantis Financial Services U.S. Corp.			
2.625% due 18/11/2028	£ 1,450	£ 1,367	0.60	4.497% due 20/01/2073	£ 594	594	0.26	5.328% due 15/09/2028	\$ 200	£ 151	0.07
6.375% due 12/06/2032	900	924	0.41	4.538% due 20/12/2066	829	829	0.37	Time Warner Cable LLC			
Tritax Big Box REIT PLC						5,134	2.27	5.250% due 15/07/2042	£ 875	717	0.32
4.750% due 12/11/2032	800	786	0.35	SOVEREIGN ISSUES				Verizon Communications, Inc.			
United Utilities Water Finance PLC				United Kingdom Gilt				4.750% due 17/02/2034	1,800	1,722	0.76
2.000% due 03/07/2033	600	481	0.21	1.250% due 31/07/2051	7,500	3,186	1.41	Wells Fargo & Co.			
2.625% due 12/02/2031	550	494	0.22	Total United Kingdom		108,925	48.12	2.125% due 24/09/2031	900	784	0.35
5.125% due 06/10/2038	875	798	0.35	UNITED STATES				4.625% due 02/11/2035	2,500	2,355	1.04
Virgin Media Secured Finance PLC				CORPORATE BONDS & NOTES				Welltower OP LLC			
4.250% due 15/01/2030	600	530	0.23	AES Corp.				4.500% due 01/12/2034	1,275	1,200	0.53
Virgin Money UK PLC				5.200% due 15/07/2029	\$ 100	76	0.03	4.800% due 20/11/2028	500	500	0.22
7.625% due 23/08/2029	400	423	0.19	5.750% due 15/07/2033	100	76	0.03			23,690	10.46
Vmed O2 UK Financing PLC				Alphabet, Inc.				NON-AGENCY MORTGAGE-BACKED SECURITIES			
4.500% due 15/07/2031	1,100	908	0.40	3.625% due 11/05/2034	€ 300	262	0.12	Deutsche ALT-A Securities Mortgage Loan Trust			
Vodafone Group PLC				4.100% due 11/05/2039	300	264	0.12	4.263% due 25/04/2035	\$ 58	41	0.02
6.375% due 03/07/2050	1,025	1,002	0.44	5.875% due 13/02/2058	£ 400	381	0.17	Sequoia Mortgage Trust			
Weir Group PLC				6.125% due 13/02/2126	400	379	0.17	2.999% due 20/07/2037	4	2	0.00
6.875% due 14/06/2028	1,100	1,130	0.50	AT&T, Inc.				Structured Adjustable Rate Mortgage Loan Trust			
Wessex Water Services Finance PLC				4.250% due 01/06/2043	1,175	910	0.40	5.923% due 25/02/2034	1	0	0.00
6.125% due 19/09/2034	2,625	2,637	1.17	5.200% due 18/11/2033	500	494	0.22	WaMu Mortgage Pass-Through Certificates Trust			
Westfield Stratford City Finance PLC				Athene Global Funding				4.944% due 25/11/2042	7	5	0.00
5.124% due 05/05/2036	600	605	0.27	5.150% due 28/07/2027	900	902	0.40			48	0.02
Whitbread Group PLC				Bank of America Corp.				U.S. GOVERNMENT AGENCIES			
5.500% due 31/05/2032	1,100	1,087	0.48	3.584% due 27/04/2031	1,700	1,627	0.72	Uniform Mortgage-Backed Security, TBA			
Workspace Group PLC				Digital Stout Holding LLC				3.000% due 01/08/2056	4,100	2,692	1.19
2.250% due 11/03/2028	800	761	0.34	3.750% due 17/10/2030	450	426	0.19	4.000% due 01/07/2056	6,250	4,402	1.95
Yorkshire Water Finance PLC				Doctors Co. An Interinsurance Exchange				4.500% due 01/07/2056 -			
1.750% due 27/10/2032	200	159	0.07	4.500% due 18/01/2032	\$ 500	350	0.15	01/08/2056	5,500	3,969	1.75
2.750% due 18/04/2041	700	449	0.20	Ford Motor Credit Co. LLC				5.000% due 01/07/2056 -			
5.250% due 28/04/2030	1,100	1,095	0.48	5.625% due 09/10/2028	£ 200	201	0.09	01/08/2056	8,600	6,362	2.81
6.000% due 22/07/2033	200	201	0.09	6.184% due 29/08/2031	600	612	0.27	5.500% due 01/07/2056	1,500	1,134	0.50
6.375% due 18/11/2034	975	999	0.44	GA Global Funding Trust				6.000% due 01/08/2056 -			
6.625% due 22/07/2040	200	199	0.09	5.414% due 15/12/2032	500	489	0.22	01/09/2056	18,850	14,462	6.39
		100,005	44.18	Goldman Sachs Group, Inc.				6.500% due 01/08/2056	17,300	13,469	5.95
NON-AGENCY MORTGAGE-BACKED SECURITIES				1.875% due 16/12/2030	1,000	884	0.39			46,490	20.54
Atlas Funding PLC				6.875% due 18/01/2038	800	849	0.37	U.S. TREASURY OBLIGATIONS			
4.886% due 20/01/2061	465	466	0.21	Jane Street Group				U.S. Treasury Inflation Protected Securities (c)			
Canada Square Funding PLC				6.125% due 01/11/2032	\$ 1,000	754	0.33	1.125% due 15/10/2030	1,750	1,281	0.57
5.409% due 17/06/2058	4	5	0.00	JPMorgan Chase & Co.				1.875% due 15/07/2034	1,167	867	0.38
Eurohome UK Mortgages PLC				1.895% due 28/04/2033	£ 900	765	0.34			2,148	0.95
4.016% due 15/06/2044	2	2	0.00	Morgan Stanley				Total United States		72,376	31.97
EuroMASTR PLC				5.213% due 24/10/2035	650	638	0.28	Total Transferable Securities		£ 258,429	114.17
4.066% due 15/06/2040	267	263	0.12	5.432% due 10/09/2032	600	609	0.27	SHARES			
Frontier Mortgage Funding PLC				5.789% due 18/11/2033	600	615	0.27	INVESTMENT FUNDS			
4.464% due 20/12/2066	318	317	0.14	Pacific Life Global Funding				EXCHANGE-TRADED FUNDS			
Harvest Funding PLC				5.375% due 30/11/2028	300	304	0.13	PIMCO ETFs plc - PIMCO			
4.643% due 15/11/2069	800	800	0.35	Protective Life Global Funding				Sterling Short Maturity			
Ludgate Funding PLC				4.803% due 01/11/2030	700	698	0.31	UCITS ETF (e)	40,200	4,168	1.84
4.466% due 01/01/2061	698	693	0.31	RD Michigan Property Owner LLC				Total Investment Funds		£ 4,168	1.84
Mansard Mortgages PLC				7.500% due 30/03/2045	\$ 1,400	1,052	0.46				
4.516% due 15/12/2049	25	25	0.01	Realty Income Corp.							
Pierpont BTL PLC				1.750% due 13/07/2033	£ 600	477	0.21				
4.846% due 21/09/2054	624	625	0.28	5.750% due 05/12/2031	1,100	1,133	0.50				
Stratton Mortgage Funding PLC				Spirit Airlines Pass-Through Trust							
4.896% due 20/06/2060	237	237	0.10	4.100% due 01/10/2029	\$ 47	34	0.01				
Towd Point Mortgage Funding PLC											
5.147% due 20/02/2054	277	278	0.12								

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BPS	4.000%	30/06/2026	01/07/2026	£ 100	United Kingdom Gilt 4.000% due 22/05/2029	£ (102)	£ 100	£ 100	0.04
CEW	4.000	30/06/2026	01/07/2026	2,200	United Kingdom Gilt 4.250% due 07/06/2032	(2,238)	2,200	2,200	0.98
SCX	4.000	30/06/2026	01/07/2026	100	United Kingdom Inflation-Linked Gilt 0.125% due 22/03/2039	(102)	100	100	0.04
Total Repurchase Agreements						£ (2,442)	£ 2,400	£ 2,400	1.06

⁽¹⁾ Includes accrued interest.

Schedule of Investments UK Corporate Bond Fund (Cont.)

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month EURIBOR September Futures	Short	09/2026	98	£ (30)	(0.01)
3-Month SOFR December Futures	Long	03/2030	28	(7)	0.00
3-Month SONIA Index December Futures	Long	03/2027	14	4	0.00
3-Month SONIA Index December Futures	Long	03/2028	38	18	0.01
3-Month SONIA Index December Futures	Long	03/2029	33	2	0.00
3-Month SONIA Index December Futures	Long	03/2030	34	(29)	(0.01)
Australia Government 3-Year Note September Futures	Long	09/2026	36	10	0.00
Australia Government 10-Year Bond September Futures	Long	09/2026	26	20	0.01
Euro-Bobl September Futures	Short	09/2026	6	(3)	0.00
Euro-BTP Italy Government Bond September Futures	Long	09/2026	89	80	0.04
Euro-Bund 10-Year Bond September Futures	Short	09/2026	28	(16)	(0.01)
Euro-Buxl 30-Year Bond September Futures	Short	09/2026	24	(48)	(0.02)
Euro-Schatz September Futures	Long	09/2026	112	10	0.00
U.S. Treasury 2-Year Note September Futures	Short	09/2026	17	4	0.00
U.S. Treasury 5-Year Note September Futures	Short	09/2026	7	(1)	0.00
U.S. Treasury 10-Year Note September Futures	Long	09/2026	561	229	0.10
U.S. Treasury 10-Year Note September Futures	Short	09/2026	86	(74)	(0.03)
U.S. Treasury 30-Year Bond September Futures	Long	09/2026	41	26	0.01
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2026	39	99	0.04
United Kingdom Long Gilt September Futures	Long	09/2026	261	372	0.16
				£ 666	0.29
Total Financial Derivative Instruments Dealt in on a Regulated Market				£ 666	0.29

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Deutsche Bank AG	1.000%	20/12/2030	€ 300	£ 1	0.00

CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION⁽²⁾

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
iTraxx Europe Main 45 10-Year Index	(1.000)%	20/06/2036	€ 12,400	£ (36)	(0.02)

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-45 5-Year Index	1.000%	20/12/2030	\$ 15,570	£ 46	0.02
CDX.IG-46 5-Year Index	1.000	20/06/2031	43,620	117	0.05
iTraxx Crossover 45 5-Year Index	5.000	20/06/2031	€ 3,300	58	0.03
iTraxx Europe Main 45 5-Year Index	1.000	20/06/2031	48,450	71	0.03
iTraxx Europe Senior 45 5-Year Index	1.000	20/06/2031	8,000	15	0.01
				£ 307	0.14

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	3.500%	18/03/2028	£ 23,580	£ 10	0.00
Receive ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	3.500	16/09/2028	5,000	47	0.02
Receive ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	3.500	16/09/2031	3,100	(3)	0.00
Receive	1-Day GBP-SONIO Compounded-OIS	4.000	18/03/2036	11,900	(170)	(0.08)
Pay	1-Day GBP-SONIO Compounded-OIS	4.500	18/03/2056	6,070	127	0.06
Receive ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	4.500	16/09/2056	1,070	1	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.000	17/12/2027	¥ 1,170,000	(3)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.000	18/03/2028	1,230,000	2	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.500	17/06/2028	1,210,000	(10)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.250	17/06/2030	\$ 8,000	(527)	(0.23)
Receive	1-Day USD-SOFR Compounded-OIS	3.250	19/03/2032	17,800	67	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2035	13,600	164	0.07
Receive	1-Day USD-SOFR Compounded-OIS	3.500	17/06/2033	2,600	14	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.551	17/09/2035	900	27	0.01

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	3.750%	17/09/2030	\$ 22,100	£ 326	0.14
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2035	1,800	32	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/06/2036	1,900	7	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	17/06/2046	4,100	(55)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	4.000	17/06/2056	6,000	(72)	(0.03)
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	4.000	16/09/2056	1,900	0	0.00
Pay	1-Year BRL-CDI	13.013	02/01/2029	BRL 8,400	(27)	(0.01)
Pay	1-Year BRL-CDI	13.354	02/01/2029	34,100	(105)	(0.05)
Pay	6-Month EUR-EURIBOR	1.940	05/03/2027	€ 6,000	(64)	(0.03)
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.250	16/09/2028	6,900	(54)	(0.02)
Receive	6-Month EUR-EURIBOR	2.280	04/03/2030	1,300	17	0.01
Receive	6-Month EUR-EURIBOR	2.300	25/09/2029	700	2	0.00
Receive	6-Month EUR-EURIBOR	2.350	29/04/2030	1,000	13	0.01
Receive	6-Month EUR-EURIBOR	2.360	07/10/2029	800	1	0.00
Receive	6-Month EUR-EURIBOR	2.400	09/04/2030	1,300	15	0.01
Receive	6-Month EUR-EURIBOR	2.650	14/08/2029	800	(9)	0.00
Receive	6-Month EUR-EURIBOR	2.700	13/08/2029	1,000	(13)	(0.01)
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	5,800	100	0.04
Receive	6-Month EUR-EURIBOR	2.760	03/01/2029	400	(1)	0.00
Receive	6-Month EUR-EURIBOR	2.880	19/12/2028	600	(9)	0.00
Receive	6-Month EUR-EURIBOR	2.950	29/12/2028	300	(5)	0.00
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	2,250	(64)	(0.03)
Receive	6-Month EUR-EURIBOR	3.179	29/11/2028	200	(4)	0.00
Receive	6-Month EUR-EURIBOR	3.255	22/11/2028	300	(7)	0.00
Receive	6-Month EUR-EURIBOR	3.270	08/11/2028	600	(11)	(0.01)
Pay	6-Month NOK-NIBOR	3.780	05/03/2027	NOK 156,300	121	0.05
Pay	6-Month NOK-NIBOR	3.780	05/03/2027	156,300	(39)	(0.01)
Receive	CPURNSA	2.501	10/05/2029	\$ 2,000	14	0.01
Receive	CPURNSA	2.520	04/04/2029	1,950	9	0.00
					£ (136)	(0.06)
Total Centrally Cleared Financial Derivative Instruments					£ 136	0.06

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (4) This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	CNH 135	\$ 20	£ 0	£ 0	£ 0	0.00
	07/2026	SGD 178	140	1	0	1	0.00
BOA	07/2026	£ 750	€ 868	0	(3)	(3)	0.00
	07/2026	143	NOK 1,775	0	(8)	(8)	0.00
	07/2026	SGD 1,869	\$ 1,464	14	0	14	0.01
	07/2026	\$ 100	CNH 676	0	0	0	0.00
	07/2026	500	INR 47,355	0	0	0	0.00
	07/2026	16	PLN 61	0	0	0	0.00
	08/2026	ILS 262	\$ 88	0	0	0	0.00
	09/2026	MXN 282	16	0	0	0	0.00
BPS	07/2026	BRL 324	62	0	0	0	0.00
	07/2026	CNH 901	133	0	0	0	0.00
	07/2026	£ 733	€ 850	0	(1)	(1)	0.00
	07/2026	1,010	\$ 1,353	10	0	10	0.00
	07/2026	IDR 13,700,988	764	0	0	0	0.00
	07/2026	ILS 331	112	1	0	1	0.00
	07/2026	INR 21,130	220	0	(2)	(2)	0.00
	07/2026	KRW 48,085	32	0	0	0	0.00
	07/2026	THB 3,486	106	1	0	1	0.00
	07/2026	\$ 16	BRL 80	0	0	0	0.00
	07/2026	13,076	£ 9,766	2	(89)	(87)	(0.04)
	07/2026	1,464	HUF 447,216	0	(22)	(22)	(0.01)
	07/2026	802	INR 76,070	1	(1)	0	0.00

Schedule of Investments UK Corporate Bond Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	07/2026	\$ 210	KRW 322,940	£ 0	£ (1)	£ (1)	0.00
	07/2026	53	TWD 1,659	0	0	0	0.00
	07/2026	ZAR 2,470	\$ 151	0	0	0	0.00
	08/2026	CAD 899	£ 480	2	0	2	0.00
	08/2026	ILS 60	\$ 20	0	0	0	0.00
	08/2026	\$ 131	BRL 667	0	(2)	(2)	0.00
	09/2026	IDR 1,361,989	\$ 75	0	0	0	0.00
	09/2026	THB 2,656	82	1	0	1	0.00
	09/2026	\$ 392	IDR 6,947,159	1	(6)	(5)	0.00
	09/2026	46	INR 4,389	0	0	0	0.00
	09/2026	20	THB 656	0	0	0	0.00
	12/2026	46	IDR 834,003	0	0	0	0.00
	07/2026	£ 303	€ 350	0	(1)	(1)	0.00
	07/2026	ILS 406	\$ 137	1	0	1	0.00
	07/2026	NOK 465	£ 36	0	0	0	0.00
	07/2026	SGD 1,179	\$ 921	7	0	7	0.00
	07/2026	TRY 14,216	296	0	(3)	(3)	0.00
	07/2026	\$ 1,983	TRY 94,352	13	0	13	0.01
	07/2026	ZAR 20,276	\$ 1,242	6	(1)	5	0.00
	07/2026	AUD 393	£ 209	4	0	4	0.00
CBK	07/2026	€ 517	448	3	0	3	0.00
	07/2026	£ 7	CZK 190	0	0	0	0.00
	07/2026	ILS 369	\$ 127	2	0	2	0.00
	07/2026	INR 14,092	149	0	0	0	0.00
	07/2026	\$ 910	BRL 4,621	0	(13)	(13)	(0.01)
	07/2026	129	COP 445,188	1	(1)	0	0.00
	07/2026	279	IDR 4,974,776	0	(2)	(2)	0.00
	07/2026	145	INR 14,092	3	0	3	0.00
	07/2026	20	KRW 29,870	0	0	0	0.00
	07/2026	411	PLN 1,522	0	(4)	(4)	0.00
	07/2026	19	TWD 594	0	0	0	0.00
	08/2026	ILS 2,238	\$ 770	13	0	13	0.01
	09/2026	COP 257,531	65	0	(6)	(6)	0.00
	09/2026	IDR 4,726,729	262	0	0	0	0.00
	09/2026	INR 961	10	0	0	0	0.00
	09/2026	THB 4,245	128	0	0	0	0.00
	09/2026	\$ 88	IDR 1,567,591	0	(1)	(1)	0.00
	09/2026	53	MXN 949	1	0	1	0.00
	09/2026	0	PEN 0	0	0	0	0.00
	10/2026	COP 391,751	\$ 111	1	0	1	0.00
	10/2026	PEN 6,938	2,004	0	(17)	(17)	(0.01)
DUB	11/2026	COP 64,320	18	0	0	0	0.00
	12/2026	PEN 101	29	0	0	0	0.00
	12/2026	\$ 143	IDR 2,591,795	0	0	0	0.00
	07/2026	IDR 269,867	\$ 15	0	0	0	0.00
	07/2026	INR 5,533	59	0	0	0	0.00
	07/2026	SGD 214	168	2	0	2	0.00
	07/2026	\$ 412	CNH 2,801	1	0	1	0.00
	07/2026	39	INR 3,771	1	0	1	0.00
	07/2026	249	PLN 925	0	(2)	(2)	0.00
	07/2026	ZAR 5,672	\$ 350	4	0	4	0.00
	08/2026	CNH 2,795	412	0	(1)	(1)	0.00
	09/2026	IDR 2,760,224	153	0	0	0	0.00
	09/2026	\$ 54	IDR 979,741	0	0	0	0.00
	09/2026	59	INR 5,570	0	0	0	0.00
	07/2026	BRL 185	\$ 37	1	0	1	0.00
	07/2026	CNH 947	140	1	0	1	0.00
	07/2026	KRW 48,650	32	0	0	0	0.00
	07/2026	\$ 52	COP 183,961	1	0	1	0.00
	07/2026	120	IDR 2,142,832	0	0	0	0.00
	07/2026	32	KRW 48,644	0	0	0	0.00
GLM	07/2026	16	PLN 60	0	0	0	0.00
	08/2026	2,409	BRL 12,296	0	(40)	(40)	(0.02)
	08/2026	37	INR 3,514	0	0	0	0.00
	09/2026	COP 907,836	\$ 247	0	(9)	(9)	0.00
	09/2026	IDR 2,155,381	120	0	0	0	0.00
	09/2026	THB 7,961	247	4	0	4	0.00
	09/2026	\$ 284	BRL 1,460	0	(4)	(4)	0.00
	09/2026	252	IDR 4,518,163	0	(1)	(1)	0.00
	09/2026	229	INR 22,074	2	0	2	0.00
	11/2026	COP 189,278	\$ 52	0	(1)	(1)	0.00
	07/2026	BRL 5,162	1,003	4	0	4	0.00
	07/2026	ILS 1,039	348	0	(1)	(1)	0.00
	07/2026	INR 4,715	50	0	0	0	0.00
	07/2026	KRW 90,805	60	1	0	1	0.00
	07/2026	NZD 892	£ 387	5	0	5	0.00
	07/2026	\$ 17	IDR 310,887	0	0	0	0.00
	07/2026	50	INR 4,715	0	0	0	0.00
	07/2026	391	PLN 1,425	0	(9)	(9)	0.00
	07/2026	64	THB 2,152	0	0	0	0.00
	08/2026	ILS 835	\$ 286	4	0	4	0.00
	09/2026	IDR 312,615	17	0	0	0	0.00
JPM							

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MBC	09/2026	INR 6,631	\$ 70	£ 0	£ 0	£ 0	0.00
	09/2026	MXN 280	16	0	0	0	0.00
	09/2026	THB 6,275	192	2	0	2	0.00
	09/2026	\$ 71	INR 6,779	0	0	0	0.00
	09/2026	1,498	MXN 26,040	0	(13)	(13)	(0.01)
	10/2026	1,003	BRL 5,275	0	(4)	(4)	0.00
	12/2026	208	MXN 3,671	0	(1)	(1)	0.00
	07/2026	CHF 750	£ 713	12	0	12	0.01
	07/2026	COP 671,289	\$ 177	0	(13)	(13)	(0.01)
	07/2026	€ 533	£ 459	0	0	0	0.00
	07/2026	£ 532	€ 616	0	(2)	(2)	0.00
	07/2026	991	¥ 212,400	0	(7)	(7)	0.00
	07/2026	1,437	\$ 1,900	0	(5)	(5)	0.00
	07/2026	IDR 29,480	2	0	0	0	0.00
	07/2026	INR 5,555	59	0	0	0	0.00
	07/2026	KRW 130,268	86	1	0	1	0.00
	07/2026	NZD 84	£ 37	1	0	1	0.00
	07/2026	\$ 152	BRL 789	0	0	0	0.00
	07/2026	2,471	£ 1,837	0	(25)	(25)	(0.01)
	07/2026	91	INR 8,742	1	0	1	0.00
	09/2026	THB 2,820	\$ 84	0	(1)	(1)	0.00
	09/2026	\$ 237	INR 22,702	1	0	1	0.00
	09/2026	869	MXN 15,045	0	(10)	(10)	0.00
MYI	07/2026	CAD 627	£ 337	5	0	5	0.00
	07/2026	CHF 506	476	3	0	3	0.00
	07/2026	€ 793	688	4	0	4	0.00
	07/2026	£ 5,478	€ 6,346	0	(11)	(11)	0.00
	07/2026	258	¥ 55,500	0	(1)	(1)	0.00
	07/2026	2,492	\$ 3,338	25	(1)	24	0.01
	07/2026	NOK 825	£ 65	2	0	2	0.00
	07/2026	NZD 1,624	715	19	0	19	0.01
	07/2026	\$ 2,748	2,071	7	(7)	0	0.00
	08/2026	€ 6,246	5,399	11	0	11	0.01
NSL	07/2026	\$ 111	IDR 1,983,449	0	0	0	0.00
	07/2026	92	INR 8,823	1	0	1	0.00
	07/2026	575	TRY 27,047	1	0	1	0.00
	09/2026	IDR 1,994,573	\$ 111	1	0	1	0.00
	09/2026	\$ 54	IDR 957,042	0	(1)	(1)	0.00
RYL	07/2026	£ 679	€ 782	0	(5)	(5)	0.00
	07/2026	45	NOK 570	0	(1)	(1)	0.00
	07/2026	20	SEK 250	0	0	0	0.00
	07/2026	38	\$ 50	0	0	0	0.00
	07/2026	\$ 682	£ 516	2	0	2	0.00
SCX	07/2026	€ 723	628	5	0	5	0.00
	07/2026	£ 7,903	\$ 10,472	6	(20)	(14)	(0.01)
	07/2026	¥ 134,000	£ 624	3	0	3	0.00
	07/2026	\$ 794	593	0	(5)	(5)	0.00
	07/2026	40	IDR 721,084	0	0	0	0.00
	07/2026	121	INR 11,569	1	0	1	0.00
	08/2026	9,440	£ 7,132	21	0	21	0.01
	08/2026	91	INR 8,728	1	0	1	0.00
	09/2026	IDR 2,164,435	\$ 120	0	0	0	0.00
	09/2026	THB 2,834	88	1	0	1	0.00
SOG	09/2026	\$ 137	IDR 2,461,556	0	(1)	(1)	0.00
	07/2026	CAD 1,938	£ 1,040	10	0	10	0.00
	07/2026	CNH 1,496	\$ 221	1	0	1	0.00
	07/2026	€ 17,193	£ 14,913	104	0	104	0.05
	07/2026	£ 7,574	€ 8,777	0	(13)	(13)	(0.01)
	07/2026	1,477	\$ 1,952	1	(7)	(6)	0.00
	07/2026	\$ 92	£ 69	0	0	0	0.00
	07/2026	2,661	SGD 3,446	2	0	2	0.00
	08/2026	€ 8,427	£ 7,280	11	0	11	0.01
	08/2026	£ 69	\$ 92	0	0	0	0.00
SSB	08/2026	SGD 3,438	2,661	0	(3)	(3)	0.00
	08/2026	\$ 1,902	£ 1,440	7	0	7	0.00
	07/2026	THB 11,040	\$ 340	5	0	5	0.00
	07/2026	\$ 737	£ 558	2	0	2	0.00
	08/2026	COP 1,063,602	\$ 279	0	(20)	(20)	(0.01)
	08/2026	£ 558	737	0	(2)	(2)	0.00
	07/2026	AUD 120	£ 63	1	0	1	0.00
UAG	07/2026	CHF 146	137	0	0	0	0.00
	07/2026	£ 500	CAD 938	0	(2)	(2)	0.00
	07/2026	1,009	\$ 1,347	7	(1)	6	0.00
	07/2026	\$ 254	PLN 927	0	(5)	(5)	0.00
	08/2026	CAD 936	£ 500	2	0	2	0.00
	09/2026	THB 380	\$ 12	0	0	0	0.00
	12/2026	COP 11,704,730	2,999	0	(201)	(201)	(0.09)
				£ 410	£ (640)	£ (230)	(0.10)
Total OTC Financial Derivative Instruments						£ (230)	(0.10)

Schedule of Investments UK Corporate Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
OTHER FINANCIAL ASSETS			
Credit Suisse AG AT1 Claim	\$ 200	£ 53	0.02
Total Other Financial Assets		£ 53	0.02
Total Investments		£ 265,622	117.34
Other Current Assets & Liabilities		£ (39,261)	(17.34)
Net Assets		£ 226,361	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

- (a) When-issued security.
- (b) Zero coupon security.
- (c) Principal amount of security is adjusted for inflation.
- (d) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (e) Affiliated to the Fund.
- (f) Contingent convertible security.
- (g) Securities with an aggregate fair value of £791 (31 December 2025: £Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of £6,602 (31 December 2025: £6,404) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	£ 0	£ 258,429	£ 0	£ 258,429
Investment Funds	4,168	0	0	4,168
Repurchase Agreements	0	2,400	0	2,400
Financial Derivative Instruments ⁽³⁾	390	182	0	572
Other Financial Assets	0	53	0	53
Totals	£ 4,558	£ 261,064	£ 0	£ 265,622

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	£ 0	£ 240,014	£ 0	£ 240,014
Investment Funds	0	4,166	0	4,166
Financial Derivative Instruments ⁽³⁾	201	(309)	0	(108)
Other Financial Assets	0	44	0	44
Totals	£ 201	£ 243,915	£ 0	£ 244,116

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BRC	3.000%	01/06/2026	TBD ⁽¹⁾	£ (393)	£ (394)	(0.18)
	3.250	27/03/2026	TBD ⁽¹⁾	(413)	(416)	(0.18)
Total Reverse Repurchase Agreements					£ (810)	(0.36)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	£ 1	£ 0	£ 1	£ N/A	£ N/A	£ N/A
BOA	3	0	3	37	0	37
BPS	(105)	0	(105)	146	0	146
BRC	22	0	22	22	0	22
CBK	(16)	0	(16)	78	0	78
DUB	5	0	5	(1)	0	(1)
GLM	(46)	0	(46)	(68)	0	(68)
JPM	(12)	0	(12)	24	0	24
MBC	(47)	0	(47)	(4)	0	(4)
MYI	56	0	56	(12)	0	(12)
NSL	2	0	2	8	0	8
RBC	N/A	N/A	N/A	(5)	0	(5)
RYL	(4)	0	(4)	11	0	11
SCX	12	0	12	(30)	0	(30)
SOG	113	0	113	149	0	149
SSB	(15)	0	(15)	(6)	0	(6)
UAG	(199)	0	(199)	(17)	0	(17)

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	58.02	66.67
Transferable securities dealt in on another regulated market*	18.21	16.20
Other transferable securities	0.50	0.46
Investment funds	1.24	1.45
Repurchase agreements	0.71	N/A
Financial derivative instruments dealt in on a regulated market	0.26	0.09
Centrally cleared financial derivative instruments	0.42	0.16
OTC financial derivative instruments	0.12	0.22
Other financial assets	0.02	0.02
Other assets	20.50	14.73
Total Assets	100.00	100.00

* As per the list of markets, set out in appendix 1 to the Prospectus, which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Australia	0.61	0.29
Austria	0.12	N/A
Canada	0.89	1.04
Cayman Islands	0.18	0.37
Colombia	1.18	1.04
Denmark	1.74	1.26
France	8.27	4.31
Germany	1.45	0.48
Ireland	5.03	5.19
Italy	2.10	1.62
Japan	0.75	N/A
Jersey, Channel Islands	1.10	2.11
Latvia	N/A	0.04
Luxembourg	0.66	1.10
Mexico	0.31	0.49
Netherlands	4.01	4.87
Norway	0.22	N/A
Peru	0.67	0.67
Qatar	0.23	N/A
South Africa	0.57	0.83
South Korea	N/A	0.22
Spain	2.87	2.66
Supranational	N/A	0.20
Sweden	N/A	0.27
Switzerland	0.62	0.77
United Arab Emirates	0.50	N/A
United Kingdom	48.12	49.85
United States	31.97	28.38
Investment Funds	1.84	1.88
Repurchase Agreements	1.06	N/A
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.29	0.07

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Buy Protection	(0.02)	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.14	0.02
Interest Rate Swaps	(0.06)	(0.29)
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	N/A	0.00
Written Options		
Interest Rate Swaptions	N/A	(0.03)
Credit Default Swaps on Credit Indices — Sell Protection	N/A	0.08
Forward Foreign Currency Contracts	(0.10)	0.10
Other Financial Assets	0.02	0.02
Other Current Assets & Liabilities	(17.34)	(9.91)
Net Assets	100.00	100.00

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES				IRELAND				NORWAY			
AUSTRALIA				CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES			
CORPORATE BONDS & NOTES				Flutter Treasury DAC				PPI Public Property Invest AB			
Australia & New Zealand Banking Group Ltd.				6.125% due 04/06/2031	£ 200	£ 200	0.81	4.125% due 21/04/2033	€ 100	£ 85	0.34
5.145% due 18/08/2036 (d)	£ 100	£ 99	0.40	ITALY				SINGAPORE			
Australian Metcoal Financing Pty. Ltd.				CONVERTIBLE BONDS & NOTES				CORPORATE BONDS & NOTES			
6.250% due 22/10/2031	\$ 200	153	0.62	Nexi SpA				Foxconn Singapore Pte. Ltd.			
Total Australia		252	1.02	0.000% due 24/02/2028 (b)	€ 100	81	0.33	3.125% due 04/11/2031	100	84	0.34
AUSTRIA				CORPORATE BONDS & NOTES				SWEDEN			
CORPORATE BONDS & NOTES				Lottomatica Group SpA				CORPORATE BONDS & NOTES			
ams-OSRAM AG				4.625% due 30/04/2032	100	87	0.35	Samhallsbyggnadsbolaget Norden Holding AB			
7.250% due 31/05/2032	€ 100	89	0.36	Total Italy		168	0.68	2.375% due 04/08/2026	100	86	0.35
BELGIUM				JAPAN				Verisure Holding AB			
CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES				4.125% due 02/01/2032 (a)	100	87	0.35
Sofina S.A.				Sony Group Corp.				Total Sweden		173	0.70
3.707% due 13/11/2033	100	85	0.35	5.089% due 30/06/2036	\$ 200	151	0.61	TURKEY			
CAYMAN ISLANDS				SOVEREIGN ISSUES				SOVEREIGN ISSUES			
CORPORATE BONDS & NOTES				Japan Government International Bond				Turkey Government International Bond			
Gaci First Investment Co.				0.400% due 20/06/2041	¥ 25,000	77	0.31	40.760% due 19/08/2026	TRY 300	5	0.02
6.250% due 14/05/2056	\$ 200	151	0.61	Total Japan		228	0.92	UNITED ARAB EMIRATES			
QNB Finance Ltd.				JERSEY, CHANNEL ISLANDS				CORPORATE BONDS & NOTES			
4.679% due 27/04/2029	200	151	0.61	CORPORATE BONDS & NOTES				First Abu Dhabi Bank PJSC			
Total Cayman Islands		302	1.22	Gatwick Funding Ltd.				4.697% due 19/08/2031	£ 100	98	0.40
COLOMBIA				2.625% due 07/10/2048				UNITED KINGDOM			
SOVEREIGN ISSUES				3.125% due 28/09/2041				CORPORATE BONDS & NOTES			
Colombian TES				Heathrow Funding Ltd.				Allwyn Entertainment Financing UK PLC			
12.500% due 27/02/2030	COP 610,800	134	0.54	2.750% due 09/08/2051	500	284	1.15	4.125% due 15/02/2031	€ 100	85	0.34
DENMARK				4.625% due 31/10/2048	177	141	0.57	Anglian Water Osprey Financing PLC			
CORPORATE BONDS & NOTES				6.250% due 03/10/2044	100	99	0.40	2.000% due 31/07/2028	£ 200	185	0.75
Orsted A/S				Total Jersey, Channel Islands		948	3.83	Anglian Water Services Financing PLC			
5.125% due 13/09/2034	£ 200	191	0.77	LIBERIA				4.250% due 23/06/2036	€ 200	172	0.70
FRANCE				CORPORATE BONDS & NOTES				5.750% due 07/06/2043	£ 200	179	0.72
CORPORATE BONDS & NOTES				Royal Caribbean Cruises Ltd.				Aviva PLC			
BNP Paribas S.A.				5.375% due 15/01/2036	\$ 200	150	0.61	6.875% due 20/05/2058	100	104	0.42
2.000% due 13/09/2036	200	145	0.59	LUXEMBOURG				BCP Modular Services Finance PLC			
Credit Agricole Assurances S.A.				CORPORATE BONDS & NOTES				6.500% due 10/07/2031	€ 100	75	0.30
5.875% due 17/06/2032 (c)(d)	€ 100	88	0.35	Froneri Lux FinCo SARL				Berkeley Group PLC			
Electricite de France S.A.				4.750% due 01/08/2032	€ 100	84	0.34	2.500% due 11/08/2031	£ 200	172	0.70
5.125% due 22/09/2050	£ 400	323	1.31	Green Palm Bidco SARL				Blend Funding PLC			
5.500% due 27/03/2037	200	191	0.77	6.462% due 30/06/2046	\$ 200	153	0.62	3.459% due 21/09/2049	800	542	2.19
5.625% due 25/01/2053	400	341	1.38	ION Platform Finance SARL				5.260% due 11/06/2034	100	101	0.41
Engie S.A.				6.500% due 30/09/2030	€ 100	69	0.28	British Telecommunications Ltd.			
4.000% due 01/07/2038 (a)	€ 100	86	0.35	Total Luxembourg		306	1.24	5.750% due 13/02/2041	200	191	0.77
6.125% due 16/01/2032 (c)	£ 100	101	0.41	MEXICO				Broadgate Financing PLC			
New Immo Holding S.A.				SOVEREIGN ISSUES				4.999% due 05/10/2033	456	452	1.83
4.875% due 08/12/2028	€ 100	87	0.35	5.625% due 19/03/2114	£ 100	75	0.30	5.098% due 05/04/2035	84	82	0.33
Orange S.A.				NETHERLANDS				Burberry Group PLC			
5.375% due 22/11/2050	£ 100	88	0.35	CORPORATE BONDS & NOTES				5.750% due 20/06/2030	200	202	0.82
Total France		1,450	5.86	CTP NV				Cadent Finance PLC			
GERMANY				3.375% due 19/07/2030	€ 100	85	0.34	2.625% due 22/09/2038	575	406	1.64
CORPORATE BONDS & NOTES				Davide Campari-Milano NV				Chancellor Masters & Scholars of the University of Cambridge			
Amprion GmbH				4.250% due 17/06/2033	100	88	0.36	2.350% due 27/06/2078	200	90	0.36
4.750% due 28/04/2056	€ 100	87	0.35	E.ON International Finance BV				Clarion Funding PLC			
Birkenstock Group BV & Co. KG				6.125% due 06/07/2039	£ 300	302	1.22	1.875% due 07/09/2051	400	179	0.72
4.500% due 15/06/2033	100	87	0.35	Flora Food Management BV				3.125% due 19/04/2048	500	315	1.27
DZ Bank AG Deutsche Zentral-Genossenschaftsbank, Frankfurt Am Main				7.500% due 31/10/2030 (e)	€ 200	172	0.70	DWR Cymru Financing UK PLC			
3.706% due 15/10/2035	100	86	0.35	Magnum Icc Finance BV				5.750% due 10/09/2044	300	274	1.11
Vonovia SE				4.000% due 26/11/2037	100	85	0.34	6.250% due 08/09/2037	100	100	0.40
5.500% due 18/01/2036	£ 100	97	0.39	Shell International Finance BV				Eastern Power Networks PLC			
Total Germany		357	1.44	1.750% due 10/09/2052	£ 300	135	0.55	5.375% due 26/02/2042	400	373	1.51
GREECE				Total Netherlands		867	3.51	GlaxoSmithKline Capital PLC			
CORPORATE BONDS & NOTES				NETHERLANDS				4.250% due 18/12/2045	200	160	0.65
Metlen Energy & Metals S.A.				CORPORATE BONDS & NOTES				Greene King Finance PLC			
4.000% due 17/10/2029	€ 100	83	0.34	CTP NV				5.106% due 15/03/2034	358	353	1.43

Schedule of Investments UK Long Term Corporate Bond Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Imperial Brands Finance PLC 3.875% due 12/02/2034	€ 100	£ 85	0.34	SW Finance PLC 3.000% due 28/05/2037	£ 300	£ 213	0.86	Beignet Investor LLC 6.581% due 30/05/2049	\$ 170	£ 131	0.53
INEOS Finance PLC 7.875% due 15/11/2031	100	83	0.34	7.000% due 16/04/2040	400	382	1.55	Berkshire Hathaway Finance Corp. 2.625% due 19/06/2059	£ 400	208	0.84
John Lewis PLC 4.250% due 18/12/2034	£ 222	188	0.76	Telereal Securitisation PLC 6.165% due 10/12/2033	64	65	0.26	CoreWeave, Inc. 8.500% due 15/07/2032	€ 100	85	0.34
Land Securities Capital Markets PLC 2.750% due 22/09/2059	301	159	0.64	Tesco Property Finance PLC 5.411% due 13/07/2044	84	81	0.33	GA Global Funding Trust 5.414% due 15/12/2032	£ 100	98	0.40
London & Quadrant Housing Trust 2.125% due 31/03/2032	400	338	1.37	5.661% due 13/10/2041	178	176	0.71	6.454% due 11/09/2040	100	102	0.41
M&G PLC 5.560% due 20/07/2055	175	167	0.68	Thames Water Super Senior Issuer PLC 9.750% due 10/10/2027	90	95	0.38	GLP Capital LP 5.250% due 15/02/2033	\$ 100	74	0.30
Manchester Airport Group Funding PLC 2.875% due 30/09/2044	350	223	0.90	United Utilities Water Finance PLC 5.125% due 06/10/2038	500	456	1.84	Goldman Sachs Group, Inc. 5.770% due 22/09/2036	£ 100	101	0.41
Marks & Spencer PLC 5.125% due 18/08/2032	100	99	0.40	University of Oxford 2.544% due 08/12/2117	450	196	0.79	6.875% due 18/01/2038	200	212	0.86
Meadowhall Finance PLC 4.988% due 12/07/2037	55	52	0.21	Vmed O2 UK Financing PLC 5.625% due 15/04/2032	€ 200	152	0.61	HCA, Inc. 5.700% due 15/11/2055	\$ 250	180	0.73
Miller Homes Group Finco PLC 7.000% due 15/05/2029	100	100	0.40	Vodafone Group PLC 3.000% due 12/08/2056	£ 200	108	0.44	LSF12 Pillar Investments US, Inc. 5.750% due 15/05/2033	€ 100	86	0.35
Mitchells & Butlers Finance PLC 5.741% due 15/09/2034	293	268	1.08	5.125% due 02/12/2052	200	165	0.67	McDonald's Corp. 4.125% due 11/06/2054	£ 300	214	0.87
Morhomes PLC 3.400% due 19/02/2040	300	236	0.95	Weir Group PLC 6.875% due 14/06/2028	100	103	0.42	Morgan Stanley Finance LLC 6.550% due 05/01/2029	200	199	0.80
Motability Operations Group PLC 4.875% due 17/01/2043	500	426	1.72	Wellcome Trust Ltd. 1.500% due 14/07/2071	500	163	0.66	RD Michigan Property Owner LLC 7.500% due 30/03/2045	\$ 200	150	0.61
5.625% due 24/01/2054	200	177	0.72	Wessex Water Services Finance PLC 6.500% due 19/09/2040	200	200	0.81	Realty Income Corp. 2.500% due 14/01/2042	£ 200	128	0.52
National Grid Electricity Transmission PLC 2.000% due 16/09/2038	300	199	0.81	Westfield Stratford City Finance PLC 5.124% due 05/05/2036	100	101	0.41	SBA Tower Trust 1.840% due 15/04/2027	\$ 200	147	0.59
2.000% due 17/04/2040	333	209	0.85	WPP Finance 2.875% due 14/09/2046	100	62	0.25	Venture Global Calcasieu Pass LLC 6.000% due 01/05/2036	100	76	0.31
NIE Finance PLC 5.750% due 07/12/2035	100	101	0.41	Yorkshire Water Finance PLC 2.750% due 18/04/2041	450	289	1.17	Verizon Communications, Inc. 3.375% due 27/10/2036	£ 150	122	0.49
Northern Powergrid Northeast PLC 3.250% due 01/04/2052	200	126	0.51			13,107	53.01			3,237	13.09
Northumbrian Water Finance PLC 5.500% due 02/10/2037	200	188	0.76	NON-AGENCY MORTGAGE-BACKED SECURITIES				NON-AGENCY MORTGAGE-BACKED SECURITIES			
Notting Hill Genesis 3.250% due 12/10/2048	241	152	0.62	Mansard Mortgages PLC 4.516% due 15/12/2049	40	40	0.16	Deutsche ALT-A Securities Mortgage Loan Trust 4.263% due 25/04/2035	\$ 92	64	0.26
Peabody Trust 3.125% due 31/10/2047	400	249	1.01	Newgate Funding PLC 4.026% due 01/12/2050	27	27	0.11	Mellon Residential Funding Corp. Mortgage Pass-Through Trust 4.180% due 15/12/2030	1	1	0.00
Platform HG Financing PLC 1.625% due 10/08/2055	300	118	0.48			67	0.27	Sequoia Mortgage Trust 2.999% due 20/07/2037	5	3	0.01
Sage Group PLC 5.625% due 05/03/2037	150	143	0.58	Total United Kingdom		13,174	53.28			68	0.27
Scottish Widows Ltd. 7.000% due 16/06/2043	100	103	0.42	UNITED STATES				U.S. GOVERNMENT AGENCIES			
Severn Trent Utilities Finance PLC 4.875% due 24/01/2042	200	171	0.69	CORPORATE BONDS & NOTES				Uniform Mortgage-Backed Security, TBA			
Society of Lloyd's 4.875% due 07/02/2047	200	200	0.81	AES Corp. 6.950% due 15/07/2055	\$ 100	74	0.30	4.000% due 01/07/2056	300	211	0.86
South West Water Finance PLC 5.250% due 15/09/2031	100	99	0.40	Alphabet, Inc. 4.000% due 06/11/2044	€ 100	84	0.34	6.000% due 01/08/2056	1,800	1,382	5.59
Southern Electric Power Distribution PLC 4.625% due 20/02/2037	150	137	0.55	5.500% due 13/11/2041	£ 100	97	0.39	6.500% due 01/08/2056	8,900	6,929	28.01
SSE PLC 4.750% due 09/03/2034 (c)	€ 100	87	0.35	5.875% due 13/02/2058	100	95	0.38			8,522	34.46
				AT&T, Inc. 4.250% due 01/06/2043	613	475	1.92	Total United States		11,827	47.82
				Athene Global Funding 5.858% due 19/09/2035	100	99	0.40	Total Transferable Securities	£	31,331	126.70

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR June Futures	Long	09/2027	12	£ (1)	(0.01)
3-Month SONIA Index December Futures	Long	03/2028	2	1	0.00
Australia Government 10-Year Bond September Futures	Long	09/2026	6	5	0.02
Euro-Bobl September Futures	Long	09/2026	11	4	0.02
Euro-BTP Italy Government Bond September Futures	Long	09/2026	3	2	0.01
Euro-Bund 10-Year Bond September Futures	Short	09/2026	4	0	0.00
Euro-Buxl 30-Year Bond September Futures	Short	09/2026	4	(9)	(0.04)
Euro-Schatz September Futures	Short	09/2026	9	(1)	0.00
U.S. Treasury 2-Year Note September Futures	Short	09/2026	23	4	0.02
U.S. Treasury 5-Year Note September Futures	Short	09/2026	66	(13)	(0.05)
U.S. Treasury 10-Year Note September Futures	Long	09/2026	42	18	0.07
U.S. Treasury 10-Year Note September Futures	Short	09/2026	7	(7)	(0.03)

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
U.S. Treasury 30-Year Bond September Futures	Long	09/2026	2	£ 0	0.00
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2026	9	23	0.09
United Kingdom Long Gilt September Futures	Long	09/2026	78	126	0.51
				£ 152	0.61
Total Financial Derivative Instruments Dealt in on a Regulated Market				£ 152	0.61

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
iTraxx Europe Main 45 5-Year Index	1.000%	20/06/2031	€ 550	£ 3	0.01
iTraxx Europe Senior 44 5-Year Index	1.000	20/12/2030	1,200	2	0.01
				£ 5	0.02

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	3.500%	18/03/2028	£ 210	£ (2)	(0.01)
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	3.500	16/09/2028	1,100	4	0.02
Receive	1-Day GBP-SONIO Compounded-OIS	3.500	18/03/2031	100	0	0.00
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	3.500	16/09/2031	790	2	0.01
Receive	1-Day GBP-SONIO Compounded-OIS	3.750	17/09/2030	500	(2)	(0.01)
Receive	1-Day GBP-SONIO Compounded-OIS	4.000	18/03/2036	660	13	0.05
Receive ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.000	16/09/2036	950	1	0.00
Receive	1-Day GBP-SONIO Compounded-OIS	4.500	17/09/2055	200	1	0.00
Pay	1-Day GBP-SONIO Compounded-OIS	4.500	18/03/2056	900	(46)	(0.18)
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.500	16/09/2056	610	7	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.000	19/03/2027	\$ 3,900	(24)	(0.10)
Receive	1-Day USD-SOFR Compounded-OIS	3.000	19/03/2030	5,460	(68)	(0.28)
Pay	1-Day USD-SOFR Compounded-OIS	3.250	17/06/2031	1,150	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2035	6,100	46	0.19
Receive	1-Day USD-SOFR Compounded-OIS	3.500	17/09/2055	1,500	30	0.12
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2027	5,500	(29)	(0.12)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2030	4,200	(47)	(0.19)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	17/12/2030	800	(17)	(0.07)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2035	6,100	(49)	(0.19)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	17/09/2035	3,300	37	0.15
Pay	1-Year BRL-CDI	13.180	02/01/2031	BRL 3,300	(10)	(0.04)
Receive	3-Month CAD-CAONREPO Compounded-OIS	2.750	17/09/2027	CAD 700	(1)	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.500	16/09/2031	€ 1,750	(3)	(0.01)
Pay ⁽³⁾	6-Month EUR-EURIBOR	2.750	16/09/2036	50	0	0.00
					£ (157)	(0.63)
Total Centrally Cleared Financial Derivative Instruments					£ (152)	(0.61)

- ⁽¹⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- ⁽²⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- ⁽³⁾ This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BPS	iTraxx Crossover 44 5-Year 35-100% Index	5.000%	20/12/2030	€ 70	£ 12	£ (1)	£ 11	0.04
JPM	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	140	24	(1)	23	0.10
					£ 36	£ (2)	£ 34	0.14

- ⁽¹⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

Schedule of Investments UK Long Term Corporate Bond Fund (Cont.)

⁽²⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	CNH 68	\$ 10	£ 0	£ 0	£ 0	0.00
	07/2026	NZD 17	10	0	0	0	0.00
	07/2026	SGD 20	15	0	0	0	0.00
	07/2026	\$ 8	NZD 15	0	0	0	0.00
BOA	08/2026	NZD 15	\$ 8	0	0	0	0.00
	07/2026	£ 14	NOK 175	0	(1)	(1)	0.00
	07/2026	90	\$ 120	1	0	1	0.00
	07/2026	KRW 17,617	12	0	0	0	0.00
BPS	07/2026	SGD 206	161	2	0	2	0.01
	07/2026	\$ 11	ILS 33	0	0	0	0.00
	07/2026	100	INR 9,463	0	0	0	0.00
	08/2026	ILS 15	\$ 5	0	0	0	0.00
BRC	07/2026	BRL 21	4	0	0	0	0.00
	07/2026	CNH 575	85	0	0	0	0.00
	07/2026	£ 45	60	0	0	0	0.00
	07/2026	IDR 1,650,138	92	0	0	0	0.00
CBK	07/2026	ILS 14	5	0	0	0	0.00
	07/2026	INR 1,921	20	0	0	0	0.00
	07/2026	SGD 259	200	0	0	0	0.00
	07/2026	THB 594	18	0	0	0	0.00
CBK	07/2026	\$ 190	BRL 979	0	(1)	(1)	0.00
	07/2026	66	CNY 448	0	0	0	0.00
	07/2026	3,486	£ 2,604	0	(24)	(24)	(0.09)
	07/2026	99	INR 9,374	0	0	0	0.00
CBK	07/2026	23	KRW 35,885	0	0	0	0.00
	07/2026	1	PLN 5	0	0	0	0.00
	08/2026	CAD 130	£ 69	0	0	0	0.00
	08/2026	ILS 12	\$ 4	0	0	0	0.00
CBK	08/2026	INR 9,473	100	0	0	0	0.00
	08/2026	\$ 10	BRL 49	0	0	0	0.00
	09/2026	IDR 92,606	\$ 5	0	0	0	0.00
	09/2026	THB 448	14	0	0	0	0.00
CBK	09/2026	\$ 46	IDR 815,644	0	(1)	(1)	0.00
	09/2026	5	INR 469	0	0	0	0.00
	09/2026	10	THB 325	0	0	0	0.00
	12/2026	5	IDR 93,235	0	0	0	0.00
CBK	07/2026	€ 93	£ 81	1	0	1	0.00
	07/2026	ILS 23	\$ 8	0	0	0	0.00
	07/2026	NZD 24	14	0	0	0	0.00
	07/2026	\$ 160	TRY 7,682	2	0	2	0.01
CBK	07/2026	AUD 95	£ 51	1	0	1	0.00
	07/2026	ILS 16	\$ 6	0	0	0	0.00
	07/2026	INR 1,133	12	0	0	0	0.00
	07/2026	\$ 20	HUF 6,086	0	0	0	0.00
CBK	07/2026	10	IDR 181,685	0	0	0	0.00
	07/2026	12	INR 1,133	0	0	0	0.00
	07/2026	44	PLN 164	0	(1)	(1)	0.00
	08/2026	ILS 80	\$ 28	1	0	1	0.00
CBK	08/2026	\$ 100	INR 9,357	0	(1)	(1)	0.00
	09/2026	IDR 492,747	\$ 27	0	0	0	0.00
	09/2026	THB 395	12	0	0	0	0.00
	09/2026	\$ 169	COP 617,842	6	0	6	0.02
CBK	09/2026	9	IDR 151,803	0	0	0	0.00
	09/2026	14	MXN 248	0	0	0	0.00
	10/2026	96	PEN 332	1	0	1	0.00
	11/2026	PEN 394	\$ 115	0	0	0	0.00
DUB	12/2026	\$ 17	IDR 312,096	0	0	0	0.00
	07/2026	BRL 1,206	\$ 235	2	0	2	0.01
	07/2026	INR 565	6	0	0	0	0.00
	07/2026	SGD 24	19	0	0	0	0.00
DUB	07/2026	\$ 256	CNH 1,741	1	0	1	0.00
	07/2026	4	INR 385	0	0	0	0.00
	07/2026	20	PLN 75	0	0	0	0.00
	08/2026	CNH 1,737	\$ 256	0	0	0	0.00
DUB	09/2026	IDR 374,246	21	0	0	0	0.00
	09/2026	\$ 7	IDR 120,413	0	0	0	0.00
	09/2026	6	INR 568	0	0	0	0.00
	07/2026	BRL 5	\$ 1	0	0	0	0.00
GLM	07/2026	KRW 9,265	6	0	0	0	0.00
	07/2026	\$ 12	IDR 222,870	0	0	0	0.00
	07/2026	6	KRW 9,263	0	0	0	0.00
	07/2026	90	PLN 336	0	(1)	(1)	0.00
GLM	08/2026	176	BRL 896	0	(3)	(3)	(0.01)
	08/2026	4	INR 376	0	0	0	0.00
	09/2026	COP 73,509	\$ 20	0	(1)	(1)	0.00
	09/2026	IDR 224,175	12	0	0	0	0.00
GLM	09/2026	THB 919	28	1	0	1	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
JPM	09/2026	\$ 21	BRL 106	£ 0	£ 0	£ 0	0.00
	09/2026	28	IDR 505,266	0	0	0	0.00
	09/2026	28	INR 2,674	0	0	0	0.00
	07/2026	BRL 1,133	\$ 220	1	0	1	0.00
	07/2026	CNH 150	22	0	0	0	0.00
	07/2026	€ 88	£ 76	0	0	0	0.00
	07/2026	ILS 54	\$ 18	0	0	0	0.00
	07/2026	INR 788	8	0	0	0	0.00
	07/2026	MXN 228	13	0	0	0	0.00
	07/2026	\$ 64	48	0	(1)	(1)	0.00
	07/2026	60	HUF 18,373	0	(1)	(1)	0.00
	07/2026	8	INR 788	0	0	0	0.00
	07/2026	8	THB 261	0	0	0	0.00
	08/2026	ILS 591	\$ 201	2	0	2	0.01
	09/2026	INR 794	8	0	0	0	0.00
MBC	09/2026	MXN 70	4	0	0	0	0.00
	09/2026	THB 732	22	0	0	0	0.00
	09/2026	\$ 13	INR 1,277	0	0	0	0.00
	09/2026	369	MXN 6,423	0	(2)	(2)	(0.01)
	10/2026	220	BRL 1,158	0	(1)	(1)	0.00
	07/2026	CHF 92	£ 87	2	0	2	0.01
	07/2026	€ 105	90	0	0	0	0.00
	07/2026	£ 207	¥ 44,200	0	(2)	(2)	(0.01)
	07/2026	145	\$ 191	0	(1)	(1)	0.00
	07/2026	IDR 2,970	0	0	0	0	0.00
	07/2026	INR 567	6	0	0	0	0.00
	07/2026	KRW 15,066	10	0	0	0	0.00
	07/2026	NZD 205	£ 89	1	0	1	0.00
	07/2026	\$ 10	BRL 52	0	0	0	0.00
	07/2026	49	£ 36	0	(1)	(1)	0.00
MYI	07/2026	2	IDR 31,407	0	0	0	0.00
	07/2026	7	INR 710	0	0	0	0.00
	08/2026	IDR 31,407	\$ 2	0	0	0	0.00
	09/2026	THB 470	14	0	0	0	0.00
	09/2026	\$ 25	INR 2,400	0	0	0	0.00
	07/2026	CAD 83	£ 45	1	0	1	0.00
	07/2026	CHF 6	6	0	0	0	0.00
	07/2026	€ 100	87	0	0	0	0.00
	07/2026	£ 1,302	€ 1,509	0	(3)	(3)	(0.01)
	07/2026	208	\$ 276	1	(1)	0	0.00
	07/2026	KRW 15,301	10	0	0	0	0.00
	07/2026	NOK 75	£ 6	0	0	0	0.00
	07/2026	NZD 95	42	1	0	1	0.00
	07/2026	\$ 253	BRL 1,310	0	0	0	0.00
	08/2026	€ 1,429	£ 1,235	3	0	3	0.01
NSL	07/2026	\$ 12	IDR 206,305	0	0	0	0.00
	07/2026	9	INR 900	0	0	0	0.00
	09/2026	IDR 207,462	\$ 12	0	0	0	0.00
RYL	09/2026	\$ 5	IDR 92,692	0	0	0	0.00
	07/2026	180	£ 135	0	(1)	(1)	0.00
	07/2026	€ 209	181	1	0	1	0.01
SCX	07/2026	£ 2,347	\$ 3,106	0	(6)	(6)	(0.03)
	07/2026	NZD 41	£ 18	1	0	1	0.00
	07/2026	\$ 154	CNY 1,049	0	0	0	0.00
SOG	07/2026	4	IDR 73,000	0	0	0	0.00
	07/2026	12	INR 1,181	0	0	0	0.00
	08/2026	3,106	£ 2,347	8	0	8	0.03
	08/2026	10	INR 933	0	0	0	0.00
	09/2026	IDR 268,534	\$ 15	0	0	0	0.00
	09/2026	THB 324	10	0	0	0	0.00
	09/2026	\$ 15	IDR 270,876	0	0	0	0.00
	07/2026	CAD 145	£ 78	1	0	1	0.01
	07/2026	CHF 89	84	0	0	0	0.00
	07/2026	CNH 949	\$ 140	0	0	0	0.00
	07/2026	€ 3,010	£ 2,611	19	0	19	0.07
	07/2026	£ 1,492	€ 1,730	0	(2)	(2)	(0.01)
	07/2026	\$ 393	SGD 509	1	0	1	0.00
	08/2026	€ 1,730	£ 1,494	2	0	2	0.01
	08/2026	SGD 507	\$ 393	0	0	0	0.00
SSB	07/2026	\$ 233	£ 176	1	0	1	0.00
	07/2026	30	IDR 534,788	0	0	0	0.00
	08/2026	£ 176	\$ 233	0	(1)	(1)	0.00
UAG	07/2026	CAD 142	£ 76	1	0	1	0.00
	07/2026	CHF 21	20	0	0	0	0.00
	07/2026	£ 72	CAD 135	0	0	0	0.00
	07/2026	85	€ 99	0	0	0	0.00
	07/2026	THB 2,303	\$ 70	1	0	1	0.00
	07/2026	\$ 21	PLN 75	0	0	0	0.00
	08/2026	CAD 135	£ 72	0	0	0	0.00
	09/2026	COP 1,213,738	\$ 315	0	(25)	(25)	(0.10)
	09/2026	THB 63	2	0	0	0	0.00
				£ 67	£ (82)	£ (15)	(0.06)
Total OTC Financial Derivative Instruments						£ 19	0.08

Schedule of Investments UK Long Term Corporate Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
OTHER FINANCIAL ASSETS			
Credit Suisse AG AT1 Claim	£ 1,600	£ 425	1.72
Total Other Financial Assets		£ 425	1.72
Total Investments		£ 31,775	128.50
Other Current Assets & Liabilities		£ (7,048)	(28.50)
Net Assets		£ 24,727	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

- (a) When-issued security.
- (b) Zero coupon security.
- (c) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (d) Contingent convertible security.
- (e) Restricted Securities (31 December 2025: Nil):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Flora Food Management BV	7.500%	31/10/2030	20/01/2026	£ 174	£ 172	0.70

Cash of £867 (31 December 2025: £898) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	£ 0	£ 31,313	£ 18	£ 31,331
Financial Derivative Instruments ⁽³⁾	128	(109)	0	19
Other Financial Assets	0	425	0	425
Totals	£ 128	£ 31,629	£ 18	£ 31,775

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	£ 0	£ 32,040	£ 0	£ 32,040
Financial Derivative Instruments ⁽³⁾	36	79	0	115
Other Financial Assets	0	351	0	351
Totals	£ 36	£ 32,470	£ 0	£ 32,506

(1) See Note 3 in the Notes to Financial Statements for additional information.

(2) Refer to the Schedule of Investments for additional information.

(3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	£ N/A	£ N/A	£ N/A	£ 1	£ 0	£ 1
BOA	2	0	2	N/A	N/A	N/A
BPS	(15)	0	(15)	28	0	28
BRC	3	0	3	N/A	N/A	N/A
CBK	7	0	7	8	0	8
DUB	3	0	3	N/A	N/A	N/A
GLM	(4)	0	(4)	(1)	0	(1)
JPM	21	0	21	25	0	25
MBC	(1)	0	(1)	3	0	3
MYI	2	0	2	N/A	N/A	N/A
RYL	(1)	0	(1)	N/A	N/A	N/A
SCX	4	0	4	(7)	0	(7)
SOG	21	0	21	44	0	44
SSB	N/A	N/A	N/A	(4)	0	(4)
UAG	(23)	0	(23)	N/A	N/A	N/A

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	50.99	45.79
Transferable securities dealt in on another regulated market*	21.87	18.18
Other transferable securities	0.04	N/A
Financial derivative instruments dealt in on a regulated market	0.43	0.16
Centrally cleared financial derivative instruments	0.34	0.25
OTC financial derivative instruments	0.23	0.22
Other financial assets	0.99	0.70
Other assets	25.11	34.70
Total Assets	100.00	100.00

* As per the list of markets, set out in appendix 1 to the Prospectus, which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Australia	1.02	0.39
Austria	0.36	N/A
Belgium	0.35	0.33
Cayman Islands	1.22	0.96
Colombia	0.54	N/A
Denmark	0.77	0.74
France	5.86	5.99
Germany	1.44	0.34
Greece	0.34	N/A
Ireland	0.81	0.78
Italy	0.68	0.65
Japan	0.92	N/A
Jersey, Channel Islands	3.83	4.12
Liberia	0.61	0.58
Luxembourg	1.24	N/A
Mexico	0.30	0.60
Netherlands	3.51	2.56
Norway	0.34	N/A
Singapore	0.34	0.33
Sweden	0.70	0.72
Turkey	0.02	0.02
United Arab Emirates	0.40	N/A
United Kingdom	53.28	59.38
United States	47.82	45.48
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.61	0.16
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	N/A	0.00
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Credit Indices — Sell Protection	0.02	0.01
Interest Rate Swaps	(0.63)	(0.10)
OTC Financial Derivative Instruments		
Credit Default Swaps on Credit Indices — Sell Protection	0.14	0.14
Forward Foreign Currency Contracts	(0.06)	0.24
Other Financial Assets	1.72	1.36
Other Current Assets & Liabilities	(28.50)	(25.78)
Net Assets	100.00	100.00

Schedule of Investments US High Yield Bond Fund

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES											
LOAN PARTICIPATIONS AND ASSIGNMENTS											
Altice France S.A. 10.548% due 31/05/2031	\$ 399	\$ 408	0.03	Diversified Healthcare Trust 4.375% due 01/03/2031	\$ 3,025	\$ 2,771	0.18	Newmark Group, Inc. 7.500% due 12/01/2029	\$ 5,825	\$ 6,106	0.40
B&G Foods, Inc. 7.144% due 10/10/2029	4,599	4,540	0.30	4.750% due 15/02/2028	25	25	0.00	Nissan Motor Acceptance Co. LLC 5.300% due 13/09/2027	200	199	0.01
Bausch Health Cos., Inc. 9.894% due 08/10/2030	3,134	3,046	0.20	7.250% due 15/10/2030	3,975	4,096	0.27	5.625% due 29/09/2028	2,091	2,088	0.14
Coreweave Financing DDTL LLC 0.500% - 8.113% due 17/11/2031 μ	1,000	1,021	0.07	EF Holdco 7.375% due 30/09/2030	1,450	1,445	0.09	6.125% due 30/09/2030	5,150	5,067	0.33
Finastra USA, Inc. 7.746% due 15/09/2032	1,721	1,591	0.10	Encore Capital Group, Inc. 6.625% due 15/04/2031	300	304	0.02	OneMain Finance Corp. 3.500% due 15/01/2027	6,025	5,977	0.39
INEOS U.S. Finance LLC 6.644% due 07/02/2031	320	285	0.02	6.625% due 01/06/2032	600	601	0.04	6.625% due 15/05/2029	2,450	2,501	0.16
6.894% due 18/02/2030	0	0	0.00	8.500% due 15/05/2030	4,125	4,384	0.29	6.750% due 15/09/2033	1,650	1,635	0.11
Renaissance Holding Corp. 7.663% due 05/04/2030	2,706	2,158	0.14	Everglades Re Ltd. 10.289% due 22/05/2033	250	250	0.02	7.500% due 15/05/2031	2,100	2,171	0.14
Spirit Airlines, Inc. 0.000% due 14/07/2026	1,405	827	0.05	12.039% due 22/05/2033	250	250	0.02	Orange Capital RE DAC 8.103% due 17/01/2029	€ 250	297	0.02
Stepstone Group Midco GmbH 8.176% - 8.179% due 19/12/2031	5,996	4,861	0.32	First Eagle Holdings, Inc. 7.250% due 15/08/2032	650	655	0.04	Panama Infrastructure Receivable Purchaser PLC 0.000% due 05/04/2032 (d)	\$ 1,650	1,344	0.09
TransDigm, Inc. 5.894% due 22/03/2030	574	574	0.04	Freedom Mortgage Holdings LLC 6.875% due 01/05/2031	1,325	1,287	0.08	Park Intermediate Holdings LLC 5.875% due 01/10/2028	400	400	0.03
6.144% due 28/02/2031	12,710	12,726	0.83	9.125% due 15/05/2031	3,200	3,312	0.22	Pebblebrook Hotel LP 6.375% due 15/10/2029	2,900	2,951	0.19
6.144% due 19/01/2032	2,119	2,122	0.14	9.250% due 01/02/2029	1,425	1,478	0.10	PennyMac Financial Services, Inc. 5.750% due 15/09/2031	700	664	0.04
6.144% due 19/08/2032	973	974	0.06	FS KKR Capital Corp. 6.125% due 15/01/2031	1,000	962	0.06	6.875% due 15/02/2033	1,025	1,000	0.06
6.144% due 13/02/2033	300	300	0.02	7.500% due 01/08/2031	2,700	2,690	0.18	7.125% due 15/11/2030	3,025	3,068	0.20
U.S. Renal Care, Inc. 8.758% due 28/06/2028	2,907	2,866	0.19	FTAI Aviation Investors LLC 7.000% due 01/05/2031	5,725	5,934	0.39	PRA Group, Inc. 8.875% due 31/01/2030	625	645	0.04
Virgin Media Bristol LLC 6.967% due 31/03/2031	2,585	2,301	0.15	Golden Bear Re Ltd. 13.300% due 08/01/2029	250	257	0.02	Purple Re Ltd. 12.676% due 06/06/2031	300	308	0.02
		40,600	2.66	Greystar Real Estate Partners LLC 7.750% due 01/09/2030	1,100	1,148	0.07	Quercus Re DAC 10.149% due 06/01/2031	€ 250	290	0.02
CORPORATE BONDS & NOTES				GSG Bidco Ltd. 4.700% due 15/06/2031	€ 950	1,090	0.07	13.324% due 07/01/2031	€ 300	348	0.02
BANKING & FINANCE				Herbie Re Ltd. 7.760% due 07/01/2030	\$ 250	250	0.02	Recoletos RE DAC 5.289% due 06/07/2032	\$ 250	250	0.02
Acrisure LLC 6.750% due 01/07/2032	2,200	1,979	0.13	Howard Hughes Corp. 5.875% due 01/03/2032	225	223	0.01	RFNA LP 7.875% due 15/02/2030	675	681	0.04
7.500% due 06/11/2030	2,950	2,800	0.18	HUB International Ltd. 7.250% due 15/06/2030	5,700	5,853	0.38	RHP Hotel Properties LP 6.500% due 01/04/2032	1,025	1,049	0.07
Alamo Re Ltd. 11.039% due 07/06/2028	250	250	0.02	Hudson Pacific Properties LP 5.950% due 15/02/2028	1,275	1,264	0.08	7.250% due 15/07/2028	175	179	0.01
Alliant Holdings Intermediate LLC 6.750% due 15/04/2028	4,375	4,412	0.29	Icahn Enterprises LP 5.250% due 15/05/2027	1,600	1,582	0.10	RLJ Lodging Trust LP 3.750% due 01/07/2026	325	325	0.02
Allied Universal Holdco LLC 4.625% due 01/06/2028	1,550	1,528	0.10	9.000% due 15/06/2030	800	747	0.05	4.000% due 15/09/2029	1,025	977	0.06
AmWINS Group, Inc. 6.375% due 15/02/2029	400	402	0.03	9.750% due 15/01/2029	775	761	0.05	Rocket Cos., Inc. 6.125% due 01/08/2030	4,125	4,198	0.27
Armor Holdco, Inc. 8.500% due 15/11/2029	7,000	7,046	0.46	10.000% due 15/11/2029	2,125	2,098	0.14	6.125% due 01/08/2031	2,350	2,402	0.16
Armor RE Ltd. 12.050% due 07/01/2032	250	264	0.02	ION Platform Finance U.S., Inc. 7.875% due 30/09/2032	4,125	2,994	0.20	6.500% due 01/08/2029	3,400	3,475	0.23
13.750% due 07/05/2031	250	260	0.02	Iron Mountain Information Management Services, Inc. 5.000% due 15/07/2032	1,450	1,394	0.09	7.125% due 01/02/2032	1,075	1,116	0.07
Asurion LLC 8.000% due 31/12/2032	3,992	4,025	0.26	Iron Mountain, Inc. 4.875% due 15/09/2027	6,176	6,168	0.40	Service Properties Trust 0.000% due 30/09/2028 (d)	2,400	2,228	0.15
8.375% due 01/02/2034	3,764	3,487	0.23	5.250% due 15/03/2028	475	475	0.03	SLM Corp. 6.500% due 31/01/2030	2,350	2,384	0.16
Bayou Re Ltd. 22.020% due 30/04/2031	250	269	0.02	5.250% due 15/07/2030	300	296	0.02	Starwood Property Trust, Inc. 4.375% due 15/01/2027	200	200	0.01
Blue Ridge Re Ltd. 11.520% due 08/01/2029	250	247	0.02	7.000% due 15/02/2029	1,175	1,198	0.08	5.250% due 15/10/2028	975	971	0.06
Brookfield Property REIT, Inc. 4.500% due 01/04/2027	1,200	1,187	0.08	Jane Street Group 6.750% due 01/05/2033	4,450	4,579	0.30	5.750% due 15/01/2031	4,000	3,980	0.26
Burford Capital Global Finance LLC 6.250% due 15/04/2028	2,400	2,373	0.16	7.125% due 30/04/2031	8,100	8,379	0.55	6.000% due 15/04/2030	575	577	0.04
7.500% due 15/07/2033	500	424	0.03	Jefferies Finance LLC 5.000% due 15/08/2028	1,075	1,039	0.07	6.125% due 01/06/2031	1,000	1,006	0.07
9.250% due 01/07/2031	3,300	3,216	0.21	Jefferson Capital Holdings LLC 9.500% due 15/02/2029	1,400	1,468	0.10	6.500% due 01/07/2030	1,350	1,381	0.09
Cape Lookout Re Ltd. 8.770% due 21/03/2033	250	247	0.02	Locke Tavern Re Ltd. 7.800% due 11/04/2033	250	251	0.02	6.500% due 15/10/2030	950	973	0.06
10.420% due 13/03/2032	250	261	0.02	Longleaf Pine Re Ltd. 21.453% due 27/05/2031	250	255	0.02	Stingray Compute LLC 6.000% due 15/06/2031	975	978	0.06
Coinbase Global, Inc. 3.375% due 01/10/2028	2,554	2,426	0.16	Lower Ferry Re Ltd. 6.260% due 08/07/2033	500	500	0.03	Stonepeak Motion Holdco Ltd. 6.125% due 15/07/2033 (a)	1,000	1,002	0.07
3.625% due 01/10/2031	150	131	0.01	Luca RE Ltd. 10.800% due 22/07/2031	250	260	0.02	Torrey Pines Re Ltd. 9.586% due 07/06/2032	250	257	0.02
CRC Insurance Group LLC 7.125% due 01/06/2031	1,925	1,920	0.13	Millrose Properties, Inc. 6.250% due 15/09/2032	350	353	0.02	9.810% due 07/06/2034	250	256	0.02
				6.375% due 01/08/2030	1,700	1,724	0.11	10.656% due 07/06/2032	250	258	0.02
				MPT Operating Partnership LP 5.000% due 15/10/2027	1,500	1,456	0.09	United Wholesale Mortgage LLC 5.750% due 15/06/2027	250	248	0.02
				8.500% due 15/02/2032	2,350	2,408	0.16	Uniti Group LP 6.000% due 15/01/2030	1,075	1,051	0.07
				Navient Corp. 5.000% due 15/03/2027	625	620	0.04	Ursa Re Ltd. 11.021% due 22/02/2028	250	258	0.02
				9.375% due 15/10/2031	225	224	0.01	11.260% due 07/06/2028	350	360	0.02
								USI, Inc. 7.500% due 15/01/2032	600	606	0.04
								UWM Holdings LLC 6.250% due 15/03/2031	2,700	2,408	0.16

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Veraison Re Ltd.				ATS Corp.				Carvana Co.			
6.421% due 08/03/2034	\$ 300	\$ 304	0.02	4.125% due 15/12/2028	\$ 1,290	\$ 1,259	0.08	9.000% due 01/06/2030	\$ 4,228	\$ 4,374	0.29
VFH Parent LLC				Avianca Midco PLC				Caturus Energy LLC			
7.500% due 15/06/2031	1,500	1,570	0.10	10.250% due 07/01/2032 (a)	775	775	0.05	7.125% due 15/05/2031	350	347	0.02
Vornado Realty LP				Avis Budget Car Rental LLC				CBS Corp.			
5.750% due 01/02/2033	1,925	1,933	0.13	4.750% due 01/04/2028	3,775	3,715	0.24	4.850% due 01/07/2042	475	321	0.02
Voyager Aviation Holdings LLC				5.750% due 15/07/2027	333	335	0.02	CCO Holdings LLC			
8.500% due 09/05/2026 ^	802	0	0.00	8.375% due 15/06/2032	175	176	0.01	4.500% due 15/08/2030	1,625	1,512	0.10
Windrose Re Ltd.				Axalta Coating Systems LLC				4.500% due 01/05/2032	3,800	3,357	0.22
8.782% due 11/02/2033	250	250	0.02	3.375% due 15/02/2029	2,025	1,939	0.13	4.750% due 01/03/2030	1,275	1,210	0.08
WS Escrow LLC				4.750% due 15/06/2027	600	599	0.04	4.750% due 01/02/2032	3,350	2,990	0.20
7.750% due 01/06/2033	1,225	1,259	0.08	Axon Enterprise, Inc.				5.000% due 01/02/2028	2,900	2,865	0.19
WULF Compute LLC				6.125% due 15/03/2030	2,755	2,817	0.19	5.125% due 01/05/2027	377	376	0.02
7.750% due 15/10/2030	2,700	2,838	0.19	6.250% due 15/03/2033	1,000	1,026	0.07	7.000% due 01/02/2033 (h)	3,350	3,288	0.22
		202,159	13.27	B&G Foods, Inc.				7.375% due 01/02/2036	550	540	0.04
INDUSTRIALS				8.000% due 15/09/2028	2,825	2,831	0.19	Celanese U.S. Holdings LLC			
A&K Travel Group Holdings Ltd.				11.000% due 15/06/2031	1,500	1,386	0.09	1.400% due 05/08/2026	825	822	0.05
7.500% due 15/05/2033	975	985	0.06	B.C. Ltd.				7.000% due 15/02/2031	400	412	0.03
ADI Escrow Issuer LLC				10.000% due 15/04/2032	8,134	8,244	0.54	Centene Corp.			
7.125% due 15/07/2034	1,000	1,021	0.07	B.C. Unlimited Liability Co.				2.450% due 15/07/2028	850	808	0.05
ADT Security Corp.				3.875% due 15/01/2028	4,000	3,927	0.26	3.000% due 15/10/2030	925	838	0.06
5.875% due 15/10/2033	1,300	1,278	0.08	4.000% due 15/10/2030	2,425	2,291	0.15	3.375% due 15/02/2030	3,450	3,217	0.21
Advance Auto Parts, Inc.				4.375% due 15/01/2028	2,000	1,979	0.13	4.625% due 15/12/2029	1,300	1,262	0.08
7.000% due 01/08/2030	2,525	2,591	0.17	6.125% due 15/06/2029	3,175	3,224	0.21	Central Parent LLC			
Advantage Sales & Marketing, Inc.				Bath & Body Works, Inc.				8.000% due 15/06/2029	1,225	796	0.05
9.000% due 15/11/2030	710	634	0.04	6.750% due 01/07/2036	650	652	0.04	Central Parent, Inc.			
Ahead DB Holdings LLC				6.875% due 01/11/2035	1,300	1,332	0.09	7.250% due 15/06/2029	500	325	0.02
6.625% due 01/05/2028	319	320	0.02	7.500% due 15/06/2029	800	810	0.05	Cerdia Finanz GmbH			
Ahlstrom Holding Oy				Bausch & Lomb Corp.				9.375% due 03/10/2031	1,000	898	0.06
4.875% due 04/02/2028	5,113	5,061	0.33	8.375% due 01/10/2028	3,150	3,241	0.21	Champ Acquisition Corp.			
Albertsons Cos., Inc.				Bausch Health Cos., Inc.				8.375% due 01/12/2031	625	656	0.04
4.875% due 15/02/2030	975	944	0.06	4.875% due 01/06/2028	296	274	0.02	Champions Financing, Inc.			
Albion Financing SARL				6.250% due 15/02/2029	2,250	1,695	0.11	8.750% due 15/02/2029	700	681	0.04
7.000% due 21/05/2030	4,664	4,832	0.32	11.000% due 30/09/2028	366	373	0.02	Charlotte Buyer, Inc.			
Allied Universal Holdco LLC				Beach Acquisition Bidco LLC (10.000% Cash or 10.750% PIK)				8.000% due 30/06/2031	950	962	0.06
7.875% due 15/02/2031	3,575	3,739	0.25	10.000% due 15/07/2033 (b)	2,200	2,499	0.16	Chobani LLC			
Alta Equipment Group, Inc.				Beacon Mobility Corp.				4.625% due 15/11/2028	2,000	1,982	0.13
9.000% due 01/06/2029	500	482	0.03	7.250% due 01/08/2030	2,750	2,865	0.19	7.625% due 01/07/2029	1,275	1,316	0.09
Altice France S.A.				Beazer Homes USA, Inc.				Churchill Downs, Inc.			
6.500% due 15/04/2032	371	359	0.02	8.000% due 15/01/2032	1,200	1,206	0.08	5.500% due 01/04/2027	700	700	0.05
6.875% due 15/10/2030	7,899	7,670	0.50	Beignet Investor LLC				6.750% due 01/05/2031	2,700	2,751	0.18
9.500% due 01/11/2029	4,107	4,173	0.27	6.581% due 30/05/2049	3,025	3,087	0.20	Cipher Compute LLC			
Alumina Pty. Ltd.				BioMarin Pharmaceutical, Inc.				7.125% due 15/11/2030	350	364	0.02
6.125% due 15/03/2030	2,750	2,797	0.18	5.500% due 15/02/2034	325	320	0.02	Clear Channel Outdoor Holdings, Inc.			
AMC Global Media, Inc.				Block, Inc.				7.125% due 15/02/2031	1,925	1,994	0.13
10.500% due 15/07/2032	1,277	1,313	0.09	5.625% due 15/08/2030	1,200	1,204	0.08	7.500% due 15/03/2033	1,650	1,738	0.11
American Airlines, Inc.				6.000% due 15/08/2033	75	76	0.01	7.750% due 15/04/2028	1,225	1,230	0.08
5.750% due 20/04/2029	6,400	6,416	0.42	6.500% due 15/05/2032	4,775	4,877	0.32	Cleveland-Cliffs, Inc.			
American Builders & Contractors Supply Co., Inc.				Bombardier, Inc.				6.750% due 15/04/2030	1,850	1,853	0.12
3.875% due 15/11/2029	1,800	1,717	0.11	5.875% due 15/01/2035	1,550	1,558	0.10	7.500% due 15/09/2031	1,650	1,671	0.11
ams-OSRAM AG				8.750% due 15/11/2030	3,200	3,387	0.22	7.625% due 15/01/2034	1,425	1,424	0.09
7.250% due 31/05/2032	€ 4,200	4,956	0.33	Bond U.S. Bidco, Inc.				Cloud Software Group, Inc.			
APi Group DE, Inc.				7.125% due 15/06/2033	2,425	2,450	0.16	6.500% due 31/03/2029	5,225	5,074	0.33
4.750% due 15/10/2029	\$ 4,000	3,923	0.26	Borr IHC Ltd.				6.625% due 15/08/2033	1,850	1,605	0.11
5.750% due 01/06/2034	450	446	0.03	8.750% due 15/01/2032	3,450	3,372	0.22	8.250% due 30/06/2032	1,025	961	0.06
APLD ComputeCo LLC				9.000% due 15/01/2034	1,525	1,476	0.10	9.000% due 30/09/2029	4,600	4,468	0.29
6.750% due 15/03/2031	4,125	4,143	0.27	Brink's Co.				Clydesdale Acquisition Holdings, Inc.			
7.000% due 15/06/2031	1,350	1,349	0.09	4.625% due 15/10/2027	675	672	0.04	6.750% due 15/04/2032	2,375	2,307	0.15
9.250% due 15/12/2030	425	459	0.03	Builders FirstSource, Inc.				6.875% due 15/01/2030	2,000	1,995	0.13
Aramark Services, Inc.				4.250% due 01/02/2032	3,575	3,333	0.22	8.750% due 15/04/2030	2,100	2,073	0.14
5.000% due 01/02/2028	2,100	2,097	0.14	6.750% due 15/05/2035	1,250	1,276	0.08	CMG Media Corp.			
Ardagh Group S.A. (4.500% Cash and 6.500% PIK)				Caesars Entertainment, Inc.				8.875% due 18/06/2029	700	513	0.03
11.000% due 01/12/2030 (b)	500	478	0.03	6.500% due 15/02/2032	2,750	2,685	0.18	Cogent Communications Group LLC			
Ardagh Metal Packaging Finance USA LLC				Canada Cartage Corp.				6.500% due 01/07/2032	4,225	3,807	0.25
3.250% due 01/09/2028	2,650	2,539	0.17	9.750% due 08/05/2031	1,000	971	0.06	7.000% due 15/06/2027	2,450	2,434	0.16
6.250% due 30/01/2031	500	506	0.03	Canpack Group, Inc.				Coherent Corp.			
Arko Corp.				6.000% due 15/05/2031	2,250	2,264	0.15	5.000% due 15/12/2029	4,800	4,729	0.31
5.125% due 15/11/2029	1,325	1,227	0.08	Carnival Corp. Ltd.				Columbus McKinnon Corp.			
Artera Services LLC				5.125% due 01/05/2029	1,375	1,374	0.09	7.125% due 01/02/2033	2,900	2,908	0.19
8.500% due 15/02/2031	125	113	0.01	5.875% due 15/06/2031	1,275	1,299	0.09	Commercial Metals Co.			
Ashton Woods USA LLC				Carnival UK Ltd.				3.875% due 15/02/2031	725	680	0.04
6.875% due 01/08/2033	1,000	992	0.07	1.000% due 28/10/2029	€ 5,000	5,346	0.35	4.375% due 15/03/2032	425	403	0.03
ATI, Inc.				Carpenter Technology Corp.				5.750% due 15/11/2033	1,125	1,119	0.07
5.875% due 15/06/2033	1,125	1,141	0.08	5.625% due 01/03/2034	\$ 650	650	0.04	Community Health Systems, Inc.			
				Cars.com, Inc.				5.250% due 15/05/2030	3,650	3,447	0.23
				6.375% due 01/11/2028	150	149	0.01	6.125% due 01/04/2030	2,450	2,202	0.14
								9.750% due 15/01/2034	5,225	5,462	0.36
								10.875% due 15/01/2032	1,984	2,139	0.14

Schedule of Investments US High Yield Bond Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Connect Finco SARL				ELK Grove Village Property LLC				Granite Construction, Inc.			
9.000% due 15/09/2029	\$ 2,875	\$ 3,029	0.20	7.500% due 15/06/2031	\$ 1,050	\$ 1,058	0.07	6.375% due 15/06/2034	\$ 775	\$ 790	0.05
Connect Holding LLC				Ellucian Holdings, Inc.				Graphic Packaging International LLC			
10.500% due 03/04/2031	4,550	4,561	0.30	6.500% due 01/12/2029	1,875	1,817	0.12	4.750% due 15/07/2027	225	224	0.01
Consolidated Energy Finance S.A.				Emerald Borrower LP				Gray Media, Inc.			
5.625% due 15/10/2028	375	360	0.02	6.625% due 15/12/2030	1,075	1,100	0.07	4.750% due 15/10/2030	2,900	2,086	0.14
12.000% due 15/02/2031	275	285	0.02	Encompass Health Corp.				5.375% due 15/11/2031	431	289	0.02
Cooper-Standard Automotive, Inc.				4.500% due 01/02/2028	125	124	0.01	9.625% due 15/07/2032	4,400	4,251	0.28
9.250% due 01/03/2031	1,200	1,210	0.08	5.875% due 01/06/2034	1,975	1,972	0.13	10.500% due 15/07/2029	877	926	0.06
Core & Main LP				Energizer Holdings, Inc.				Griffon Corp.			
6.000% due 01/07/2034 (a)	1,425	1,433	0.09	4.750% due 15/06/2028	250	248	0.02	5.750% due 01/03/2028	4,100	4,103	0.27
Core Scientific Finance LLC				EquipmentShare.com, Inc.				GSG Bidco Ltd.			
7.750% due 15/05/2031	4,950	5,023	0.33	7.125% due 01/07/2034 (a)	3,100	3,050	0.20	5.375% due 15/06/2036	€ 1,025	1,163	0.08
CoreWeave, Inc.				8.625% due 15/05/2032	325	338	0.02	HealthEquity, Inc.			
9.000% due 01/02/2031	2,950	2,919	0.19	Esab Corp.				4.500% due 01/10/2029	\$ 1,700	1,654	0.11
9.250% due 01/06/2030	3,050	3,072	0.20	5.625% due 01/04/2031	1,125	1,129	0.07	Hertz Corp.			
9.625% due 15/07/2032	1,200	1,184	0.08	EW Scripps Co.				12.625% due 15/07/2029	1,325	1,080	0.07
9.750% due 01/10/2031	4,150	4,144	0.27	9.875% due 15/08/2030	4,225	3,702	0.24	Hess Midstream Operations LP			
CQP Holdco LP				Excelerate Energy LP				5.875% due 01/03/2028	650	655	0.04
5.500% due 15/06/2031	4,050	3,977	0.26	8.000% due 15/05/2030	2,775	2,928	0.19	Hilton Domestic Operating Co., Inc.			
Crocs, Inc.				Fair Isaac Corp.				3.625% due 15/02/2032	4,800	4,396	0.29
4.250% due 15/03/2029	900	874	0.06	4.000% due 15/06/2028	1,525	1,493	0.10	6.125% due 01/04/2032	650	659	0.04
Crowdstrike Holdings, Inc.				6.250% due 15/09/2034	3,750	3,696	0.24	HNI Corp.			
3.000% due 15/02/2029	3,225	3,078	0.20	Fertitta Entertainment LLC				5.125% due 18/01/2029	600	591	0.04
CSC Holdings LLC				6.750% due 15/01/2030	2,395	2,350	0.15	Howard Midstream Energy Partners LLC			
3.375% due 15/02/2031	1,625	965	0.06	Fibercop SpA				7.375% due 15/07/2032	1,525	1,580	0.10
4.125% due 01/12/2030	1,950	1,160	0.08	6.000% due 30/09/2034	225	218	0.01	Hybar LLC			
4.625% due 01/12/2030	3,200	768	0.05	6.375% due 15/11/2033	1,550	1,555	0.10	7.375% due 01/07/2034	950	956	0.06
5.375% due 01/02/2028	1,175	738	0.05	7.200% due 18/07/2036	2,425	2,493	0.16	iHeartCommunications, Inc.			
5.500% due 15/04/2027	1,975	1,325	0.09	Fiesta Purchaser, Inc.				7.750% due 15/08/2030	2,825	2,638	0.17
5.750% due 15/01/2030	3,200	758	0.05	7.875% due 01/03/2031	675	681	0.04	10.875% due 01/05/2030	850	739	0.05
6.500% due 01/02/2029	1,625	973	0.06	First Student Bidco, Inc.				IHO Verwaltungs GmbH			
7.500% due 01/04/2028	1,250	339	0.02	4.000% due 31/07/2029	3,100	2,971	0.20	7.375% due 15/05/2033	800	832	0.05
11.750% due 31/01/2029	1,975	1,216	0.08	Flora Food Management BV				IHO Verwaltungs GmbH (6.375% Cash or 7.125% PIK)			
CVR Energy, Inc.				7.500% due 31/10/2030	€ 775	884	0.06	6.375% due 15/05/2029 (b)	425	429	0.03
7.500% due 15/02/2031	1,025	1,021	0.07	FMC Corp.				IHO Verwaltungs GmbH (7.750% Cash or 8.500% PIK)			
7.875% due 15/02/2034	375	371	0.02	6.375% due 18/05/2053	\$ 375	295	0.02	7.750% due 15/11/2030 (b)	525	544	0.04
Darling Ingredients, Inc.				8.000% due 01/06/2031	2,750	2,864	0.19	IHO Verwaltungs GmbH (8.000% Cash or 8.750% PIK)			
5.250% due 15/04/2027	600	600	0.04	Fortescue Treasury Pty. Ltd.				8.000% due 15/11/2032 (b)	275	287	0.02
DaVita, Inc.				4.375% due 01/04/2031	245	233	0.02	Industrial F&B Investments, Inc.			
3.750% due 15/02/2031	1,100	1,020	0.07	4.500% due 15/09/2027	2,041	2,027	0.13	7.750% due 11/02/2033	3,725	3,799	0.25
4.625% due 01/06/2030	1,775	1,721	0.11	5.875% due 15/04/2030	1,487	1,506	0.10	INEOS Finance PLC			
Delek Logistics Partners LP				6.125% due 15/04/2032	340	350	0.02	6.750% due 15/05/2028 (h)	750	746	0.05
6.875% due 01/06/2034	2,325	2,315	0.15	Fortress Intermediate, Inc.				7.500% due 15/04/2029	1,650	1,606	0.11
Deluxe Corp.				7.500% due 01/06/2031	3,025	3,079	0.20	INEOS Quattro Finance PLC			
8.125% due 15/09/2029	1,025	1,062	0.07	Froneri Lux FinCo SARL				9.625% due 15/03/2029	475	446	0.03
Dexco Global, Inc.				6.000% due 01/08/2032	1,575	1,546	0.10	Ingevity Corp.			
7.500% due 15/04/2032	750	619	0.04	Full House Resorts, Inc.				3.875% due 01/11/2028	9,800	9,500	0.62
Directv Financing LLC				8.250% due 15/02/2028	845	828	0.05	Ingram Micro, Inc.			
8.875% due 01/02/2030	125	127	0.01	Gaia Purchaser, Inc.				4.750% due 15/05/2029	2,125	2,088	0.14
9.250% due 01/06/2032	2,900	2,949	0.19	7.625% due 15/07/2033 (a)	1,450	1,468	0.10	Insulet Corp.			
Discovery Communications LLC				Gap, Inc.				6.500% due 01/04/2033	3,150	3,197	0.21
3.625% due 15/05/2030	875	814	0.05	3.625% due 01/10/2029	3,650	3,442	0.23	IQVIA, Inc.			
3.950% due 20/03/2028	2,750	2,710	0.18	GB AIT Buyer, Inc.				6.250% due 01/06/2032	1,275	1,298	0.09
6.350% due 01/06/2040	400	333	0.02	8.750% due 30/04/2034	550	552	0.04	JetBlue Airways Corp.			
Discovery Global Holdings, Inc.				Gen Digital, Inc.				9.875% due 20/09/2031	4,375	3,968	0.26
4.054% due 15/03/2029	1,925	1,907	0.13	7.125% due 30/09/2030	2,975	3,030	0.20	KBR, Inc.			
4.279% due 15/03/2032	2,625	2,357	0.15	GFL Environmental, Inc.				4.750% due 30/09/2028	825	815	0.05
5.050% due 15/03/2042	4,650	3,412	0.22	4.000% due 01/08/2028	1,850	1,808	0.12	Kedrion SpA			
5.141% due 15/03/2052	250	168	0.01	4.375% due 15/08/2029	2,700	2,627	0.17	6.500% due 01/09/2029	1,500	1,481	0.10
DISH DBS Corp.				Global Infrastructure Solutions, Inc.				Kodiak Gas Services LLC			
5.250% due 01/12/2026	2,550	2,524	0.17	6.375% due 15/07/2034 (a)	2,275	2,289	0.15	5.875% due 01/04/2031	1,000	1,003	0.07
5.750% due 01/12/2028	3,605	3,495	0.23	Go Daddy Operating Co. LLC				Kraken Oil & Gas Partners LLC			
7.375% due 01/07/2028	130	125	0.01	3.500% due 01/03/2029	1,075	1,013	0.07	7.125% due 15/05/2031	2,300	2,250	0.15
7.750% due 01/07/2026	1,650	1,650	0.11	5.250% due 01/12/2027	513	513	0.03	7.625% due 15/08/2029	650	657	0.04
DISH Network Corp.				Goat Holdco LLC				Lamar Media Corp.			
11.750% due 15/11/2027	3,175	3,265	0.21	6.750% due 01/02/2032	1,800	1,846	0.12	3.625% due 15/01/2031	275	257	0.02
Dorman Products, Inc.				goeasy Ltd.				3.750% due 15/02/2028	1,400	1,375	0.09
6.250% due 15/06/2034	625	633	0.04	6.875% due 15/05/2030	150	134	0.01	5.375% due 01/11/2033	350	343	0.02
EchoStar Corp.				6.875% due 15/02/2031	225	199	0.01	Lamb Weston Holdings, Inc.			
10.750% due 30/11/2029	5,800	6,271	0.41	7.375% due 01/10/2030	1,200	1,082	0.07	4.875% due 15/05/2028	1,175	1,168	0.08
EchoStar Corp. (6.750% Cash or 6.750% PIK)				9.250% due 01/12/2028	725	712	0.05	LBM Acquisition LLC			
6.750% due 30/11/2030 (b)	2,625	2,672	0.18	Golar LNG Ltd.				6.250% due 15/01/2029	6,356	4,625	0.30
Efesto Bidco SpA Efesto U.S. LLC				7.500% due 02/10/2030	1,300	1,323	0.09	9.500% due 15/06/2031	2,375	2,118	0.14
7.500% due 15/02/2032	3,800	3,806	0.25	Goodyear Tire & Rubber Co.				Level 3 Financing, Inc.			
Element Solutions, Inc.				5.000% due 15/07/2029	550	526	0.03	3.750% due 15/07/2029	57	55	0.00
3.875% due 01/09/2028	1,200	1,172	0.08	8.875% due 15/07/2032	1,375	1,388	0.09				

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
4.875% due 15/06/2029	\$ 675	\$ 670	0.04	Neptune Bidco U.S., Inc.				Photo Holdings LLC			
6.875% due 30/06/2033	2,325	2,390	0.16	9.290% due 15/04/2029	\$ 2,425	\$ 2,475	0.16	12.000% due 01/07/2031	\$ 2,000	\$ 2,062	0.14
7.000% due 31/03/2034	2,925	3,018	0.20	9.500% due 15/02/2033	1,700	1,721	0.11	Pioneer Opco LLC			
8.500% due 15/01/2036	2,350	2,525	0.17	10.375% due 15/05/2031	2,800	2,904	0.19	7.000% due 15/05/2033	675	688	0.05
LifePoint Health, Inc.				Nexstar Media, Inc.				PLS Group Ltd.			
5.375% due 15/01/2029	1,450	1,392	0.09	6.500% due 15/09/2033	3,200	3,202	0.21	6.875% due 01/05/2031	1,000	1,025	0.07
7.000% due 01/05/2034	2,725	2,614	0.17	7.250% due 15/04/2034	1,925	1,922	0.13	PM General Purchaser LLC			
8.375% due 15/02/2032	875	912	0.06	Nissan Motor Co. Ltd.				9.500% due 01/10/2028	800	693	0.05
9.875% due 15/08/2030	950	1,002	0.07	4.345% due 17/09/2027	1,075	1,058	0.07	Post Holdings, Inc.			
10.000% due 01/06/2032	2,525	2,524	0.17	4.810% due 17/09/2030	400	373	0.02	4.500% due 15/09/2031	2,779	2,608	0.17
Light & Wonder International, Inc.				7.750% due 17/07/2032	300	311	0.02	4.625% due 15/04/2030	6,300	6,090	0.40
7.250% due 15/11/2029	250	255	0.02	8.125% due 17/07/2035	550	583	0.04	6.375% due 01/03/2033	1,000	993	0.07
7.500% due 01/09/2031	1,325	1,374	0.09	Noble Finance LLC				6.500% due 15/03/2036	600	594	0.04
Lithia Motors, Inc.				6.250% due 15/06/2034	1,150	1,128	0.07	Precision Drilling Corp.			
4.625% due 15/12/2027	1,275	1,270	0.08	8.000% due 15/04/2030	4,950	5,131	0.34	6.875% due 15/01/2029	500	503	0.03
Live Nation Entertainment, Inc.				Nordstrom, Inc.				Prime Healthcare Services, Inc.			
3.750% due 15/01/2028	1,815	1,781	0.12	4.250% due 01/08/2031	850	799	0.05	9.375% due 01/09/2029	1,675	1,751	0.12
6.500% due 15/05/2027	1,300	1,301	0.09	5.000% due 15/01/2044	1,550	1,095	0.07	Primo Water Holdings, Inc.			
Lsf12 Helix Parent LLC				Northriver Midstream Finance LP				4.375% due 30/04/2029	3,325	3,248	0.21
7.125% due 01/02/2033	825	801	0.05	6.750% due 15/07/2032	1,025	1,039	0.07	6.250% due 01/04/2029	3,000	3,013	0.20
Madison IAQ LLC				NOVA Chemicals Corp.				Qnity Electronics, Inc.			
4.125% due 30/06/2028	2,325	2,289	0.15	4.250% due 15/05/2029	1,600	1,557	0.10	5.750% due 15/08/2032	1,675	1,686	0.11
MajorDrive Holdings LLC				Novelis Corp.				6.250% due 15/08/2033	375	382	0.03
6.375% due 01/06/2029	625	526	0.03	4.750% due 30/01/2030	1,975	1,912	0.13	Quikrete Holdings, Inc.			
Masterbrand, Inc.				NuStar Logistics LP				6.375% due 01/03/2032	1,400	1,430	0.09
7.000% due 15/07/2032	300	304	0.02	6.375% due 01/10/2030	2,500	2,585	0.17	6.750% due 01/03/2033	1,725	1,759	0.12
Match Group Holdings LLC				OAK-Eagle Acquireco, Inc.				QXO Building Products, Inc.			
4.625% due 01/06/2028	2,825	2,788	0.18	7.250% due 01/07/2033	4,950	5,181	0.34	6.500% due 15/07/2031	1,250	1,275	0.08
5.000% due 15/12/2027	1,950	1,944	0.13	8.750% due 01/07/2034	3,700	3,929	0.26	6.750% due 30/04/2032	4,075	4,210	0.28
Mauser Packaging Solutions Holding Co.				Olin Corp.				6.875% due 15/07/2034	1,525	1,566	0.10
7.875% due 15/04/2030	4,605	4,710	0.31	6.625% due 01/04/2033	1,175	1,162	0.08	Radiology Partners, Inc.			
Maxam Prill SARL				Olympus Water U.S. Holding Corp.				8.500% due 15/07/2032	1,125	1,175	0.08
7.750% due 15/07/2030	1,125	1,160	0.08	4.250% due 01/10/2028	3,375	3,276	0.22	Radiology Partners, Inc. (9.781% PIK)			
McAfee Corp.				6.750% due 01/08/2032	1,400	1,369	0.09	9.781% due 15/02/2030 (b)	596	593	0.04
7.375% due 15/02/2030	1,925	1,637	0.11	ON Semiconductor Corp.				Rain Carbon, Inc.			
McGraw-Hill Education, Inc.				3.875% due 01/09/2028	4,275	4,172	0.27	12.250% due 01/09/2029	575	614	0.04
5.750% due 01/08/2028	1,270	1,266	0.08	OneSky Flight LLC				Rakuten Group, Inc.			
7.375% due 01/09/2031	2,750	2,797	0.18	8.875% due 15/12/2029	300	317	0.02	8.125% due 15/12/2029 (e)	425	436	0.03
8.000% due 01/08/2029	850	852	0.06	Ontario Gaming GTA LP				9.750% due 15/04/2029	3,800	4,132	0.27
Medline Borrower LP				8.000% due 01/08/2030	525	521	0.03	11.250% due 15/02/2027	2,000	2,067	0.14
5.250% due 01/10/2029	2,300	2,287	0.15	Open Text Holdings, Inc.				Rand Parent LLC			
Meridian Arc Holdco LLC				4.125% due 15/02/2030	4,275	3,919	0.26	8.500% due 15/02/2030	975	1,011	0.07
6.250% due 30/04/2031	3,584	3,594	0.24	4.125% due 01/12/2031	675	593	0.04	Raven Acquisition Holdings LLC			
Merlin Entertainments Group U.S. Holdings, Inc.				Option Care Health, Inc.				6.875% due 15/11/2031	4,400	4,304	0.28
7.375% due 15/02/2031	1,750	1,478	0.10	4.375% due 31/10/2029	600	577	0.04	RB Global Holdings, Inc.			
Michaels Cos., Inc.				Organon & Co.				6.750% due 15/03/2028	75	76	0.01
8.500% due 15/03/2033	4,050	4,014	0.26	4.125% due 30/04/2028	2,500	2,470	0.16	7.750% due 15/03/2031	1,492	1,549	0.10
11.000% due 15/03/2034	2,400	2,352	0.15	Outfront Media Capital LLC				RD Michigan Property Owner LLC			
Midwest Gaming Borrower LLC				6.000% due 15/06/2034	2,150	2,147	0.14	7.500% due 30/03/2045	5,125	5,111	0.34
4.875% due 01/05/2029	2,035	1,982	0.13	Par Petroleum LLC				Rivian Holdings LLC			
Mineral Resources Ltd.				7.375% due 01/06/2034	700	709	0.05	10.000% due 15/01/2031	3,125	3,115	0.20
6.000% due 01/05/2032	2,090	2,069	0.14	Paradigm Parent LLC and Paradigm Parent				ROBLOX Corp.			
6.250% due 01/05/2034	3,260	3,208	0.21	CO-Issuer, Inc.				3.875% due 01/05/2030	2,425	2,293	0.15
7.000% due 01/04/2031	1,050	1,088	0.07	8.750% due 17/04/2032	650	583	0.04	Rockies Express Pipeline LLC			
Miter Brands Acquisition Holdco, Inc.				Paramount Global				4.800% due 15/05/2030	800	785	0.05
6.750% due 01/04/2032	750	744	0.05	3.375% due 15/02/2028	325	316	0.02	Rogers Communications, Inc.			
MIWD Holdco LLC				3.700% due 01/06/2028	1,575	1,528	0.10	7.000% due 15/04/2055	275	282	0.02
5.500% due 01/02/2030	600	565	0.04	4.200% due 01/06/2029	450	432	0.03	7.125% due 15/04/2055	350	360	0.02
Molina Healthcare, Inc.				4.200% due 19/05/2032	550	477	0.03	Roller Bearing Co. of America, Inc.			
3.875% due 15/11/2030	300	280	0.02	4.600% due 15/01/2045	3,625	2,310	0.15	4.375% due 15/10/2029	1,450	1,416	0.09
3.875% due 15/05/2032	375	339	0.02	4.900% due 15/08/2044	2,625	1,736	0.11	RR Donnelley & Sons Co.			
4.375% due 15/06/2028	925	909	0.06	4.950% due 15/01/2031	1,825	1,697	0.11	9.500% due 01/08/2029	1,725	1,790	0.12
6.500% due 15/02/2031	750	764	0.05	5.250% due 01/04/2044	500	344	0.02	Ryan Specialty LLC			
Moss Creek Resources Holdings, Inc.				5.850% due 01/09/2043	2,275	1,705	0.11	5.875% due 01/08/2032	1,425	1,403	0.09
8.250% due 01/09/2031	900	893	0.06	6.250% due 28/02/2057	225	184	0.01	Sabre GBLB, Inc.			
Murphy Oil USA, Inc.				6.875% due 30/04/2036	800	751	0.05	10.750% due 15/11/2029	921	886	0.06
3.750% due 15/02/2031	2,375	2,223	0.15	7.875% due 30/07/2030	500	525	0.03	10.750% due 15/03/2030	1,106	1,056	0.07
Nabors Industries, Inc.				Park River Holdings, Inc.				SCIH Salt Holdings, Inc.			
7.625% due 15/11/2032	4,925	5,042	0.33	8.000% due 15/03/2031	1,725	1,742	0.11	4.875% due 01/05/2028	2,200	2,171	0.14
National Mentor Holdings, Inc.				Performance Food Group, Inc.				Seadrill Finance Ltd.			
10.500% due 15/12/2030	2,875	3,032	0.20	4.250% due 01/08/2029	3,356	3,259	0.21	8.375% due 01/08/2030	5,200	5,455	0.36
NCL Corp. Ltd.				Perrigo Finance Unlimited Co.				Seagate Data Storage Technology Pte. Ltd.			
6.750% due 01/02/2032	875	874	0.06	4.900% due 15/12/2044	275	202	0.01	4.091% due 01/06/2029	350	341	0.02
NCR Atleos Corp.				Petco Health & Wellness Co., Inc.				4.125% due 15/01/2031	2,375	2,261	0.15
9.500% due 01/04/2029	1,975	2,107	0.14	8.250% due 01/02/2031	75	76	0.01	9.625% due 01/12/2032	2,000	2,206	0.15
NCR Voyix Corp.				PetSmart LLC							
5.250% due 01/10/2030	1,200	1,092	0.07	7.500% due 15/09/2032	697	698	0.05				

Schedule of Investments US High Yield Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Service Corp. International				TopBuild Corp.				Victra Holdings LLC			
3.375% due 15/08/2030	\$ 2,125	\$ 1,973	0.13	3.625% due 15/03/2029	\$ 4,275	\$ 4,275	0.28	8.750% due 15/09/2029	\$ 1,025	\$ 1,058	0.07
4.625% due 15/12/2027	600	597	0.04	4.125% due 15/02/2032	5,650	5,722	0.38	Viking Cruises Ltd.			
Shutterfly Finance LLC				Toucan FinCo Ltd.				7.000% due 15/02/2029	2,100	2,108	0.14
8.500% due 01/10/2027	141	141	0.01	9.500% due 15/05/2030	1,790	1,689	0.11	9.125% due 15/07/2031	6,625	6,945	0.46
Simmons Foods, Inc.				TransDigm, Inc.				Virgin Media Finance PLC			
4.625% due 01/03/2029	5,400	5,220	0.34	6.000% due 15/01/2033	2,950	2,981	0.20	5.000% due 15/07/2030	2,875	2,189	0.14
Sirius XM Radio LLC				6.250% due 31/01/2034	900	919	0.06	Virgin Media Secured Finance PLC			
3.125% due 01/09/2026	2,000	1,994	0.13	7.125% due 01/12/2031	800	829	0.05	4.500% due 15/08/2030	3,075	2,614	0.17
3.875% due 01/09/2031	2,400	2,181	0.14	Transocean International Ltd.				5.500% due 15/05/2029	6,025	5,723	0.38
4.125% due 01/07/2030	3,525	3,320	0.22	7.875% due 15/10/2032	675	705	0.05	Viridien			
5.000% due 01/08/2027	2,746	2,744	0.18	8.250% due 15/05/2029	3,800	3,926	0.26	10.000% due 15/10/2030	700	744	0.05
5.875% due 15/04/2032	2,925	2,893	0.19	8.500% due 15/05/2031	1,850	1,922	0.13	VistaJet Malta Finance PLC			
SK Invictus Intermediate SARL				8.750% due 15/02/2030	3,045	3,166	0.21	8.750% due 15/01/2032 (h)	5,475	5,428	0.36
5.000% due 30/10/2029	825	809	0.05	Travel & Leisure Co.				9.500% due 01/06/2028	1,600	1,621	0.11
Skeena Resources Ltd.				4.625% due 01/03/2030	1,050	1,017	0.07	Vmed O2 UK Financing PLC			
8.500% due 01/04/2031	1,425	1,498	0.10	6.125% due 01/09/2033	200	198	0.01	4.250% due 31/01/2031	1,450	1,194	0.08
Smyrna Ready Mix Concrete LLC				6.250% due 01/06/2031	2,250	2,265	0.15	4.750% due 15/07/2031	625	514	0.03
6.000% due 01/11/2028	700	702	0.05	Trident TPI Holdings, Inc.				7.750% due 15/04/2032	2,890	2,614	0.17
Snap, Inc.				12.750% due 31/12/2028	3,475	3,484	0.23	VOC Escrow Ltd.			
6.875% due 01/03/2033	3,278	3,197	0.21	TriNet Group, Inc.				5.000% due 15/02/2028	650	650	0.04
6.875% due 15/03/2034	3,125	3,028	0.20	3.500% due 01/03/2029	2,975	2,810	0.18	Voyager Parent LLC			
Solaris Energy Infrastructure LLC				Tutor Perini Corp.				9.250% due 01/07/2032	3,354	3,549	0.23
6.375% due 15/05/2031	650	658	0.04	6.625% due 15/07/2033 (a)	4,500	4,531	0.30	VZ Secured Financing BV			
Sotheby's				U.S. Acute Care Solutions LLC				7.500% due 15/01/2033	4,900	4,694	0.31
8.250% due 15/04/2031	1,025	1,020	0.07	9.750% due 15/05/2029	3,900	3,682	0.24	Wayfair LLC			
Specialty Building Products Holdings LLC				U.S. Foods, Inc.				7.125% due 31/05/2034	175	180	0.01
7.750% due 15/10/2029	575	530	0.03	7.250% due 15/01/2032	775	805	0.05	7.250% due 31/10/2029	1,090	1,126	0.07
Speedway Motorsports LLC				UKG, Inc.				7.750% due 15/09/2030	2,850	2,998	0.20
4.875% due 01/11/2027	1,269	1,258	0.08	6.875% due 01/02/2031	4,775	4,642	0.30	WBI Operating LLC			
SS&C Technologies, Inc.				Under Armour, Inc.				6.250% due 15/10/2030	1,525	1,534	0.10

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
UTILITIES				PG&E Corp.				WARRANTS			
AES Corp.				6.850% due 15/09/2056	\$ 3,610	\$ 3,599	0.24	Revlon Group Holdings			
7.600% due 15/01/2055	\$ 2,700	\$ 2,772	0.18	PR RNO Property Owner LLC				LLC - Exp. 28/04/2028	30,870	\$ 0	0.00
Aethon United BR LP				6.500% due 01/05/2031	5,650	5,646	0.37	Spirit Aviation			
7.500% due 01/10/2029	1,100	1,144	0.08	Puget Energy, Inc.				Holdings, Inc. -			
AmeriGas Partners LP				7.000% due 15/09/2056	1,875	1,898	0.12	Exp. 11/03/2035	71,078	2	0.00
6.875% due 01/06/2031	1,075	1,089	0.07	7.250% due 15/09/2056	850	868	0.06			2	0.00
Antero Midstream Partners LP				Talen Energy Supply LLC							
5.750% due 15/01/2028	275	275	0.02	6.500% due 01/02/2036	3,450	3,480	0.23	PREFERRED SECURITIES			
Clearway Energy Operating LLC				Tallgrass Energy Partners LP				Clover Holdings, Inc.			
3.750% due 15/02/2031	3,300	3,062	0.20	5.500% due 15/01/2028	825	824	0.05	0.000% (g)	2,203	42	0.00
ContourGlobal Power Holdings S.A.				6.000% due 01/09/2031	125	124	0.01				
6.750% due 28/02/2030	1,475	1,499	0.10	6.750% due 15/03/2034	450	455	0.03				
Edison International				Telecom Italia SpA	€ 200	247	0.02				
8.125% due 15/06/2053	1,500	1,542	0.10	TerraForm Power Operating LLC				SHORT-TERM INSTRUMENTS			
Electricité de France S.A.				5.000% due 31/01/2028	\$ 2,325	2,312	0.15	SHORT-TERM NOTES			
9.125% due 15/03/2033 (e)	2,075	2,410	0.16	TXNM Energy, Inc.				Discovery Global Holdings, Inc.			
Emera U.S. Finance LLC				7.000% due 31/07/2056	2,125	2,149	0.14	3.755% due 15/03/2027	\$ 1,150	1,143	0.07
6.650% due 01/10/2056	1,450	1,469	0.10	Uniti Group LP				Kona Spc Ltd.			
6.850% due 01/10/2056	750	768	0.05	6.500% due 15/02/2029	2,025	2,011	0.13	5.718% due 15/09/2026	€ 1,000	1,144	0.08
Genesis Energy LP				8.625% due 15/06/2032	3,475	3,628	0.24	Total Short-Term Instruments		2,287	0.15
6.750% due 15/03/2034	1,975	1,961	0.13	Veon Midco BV							
7.875% due 15/05/2032	1,400	1,444	0.09	3.375% due 25/11/2027	282	276	0.02	Total Transferable Securities			
8.000% due 15/05/2033	1,625	1,691	0.11	VoltaGrid LLC						\$ 1,379,033	90.50
8.250% due 15/01/2029	2,125	2,195	0.14	7.375% due 01/11/2030	625	649	0.04				
8.875% due 15/04/2030	300	314	0.02			74,203	4.87				
High Ridge Brands Co.						1,317,922	86.49	INVESTMENT FUNDS			
8.875% due 15/03/2025 ^	2,500	41	0.00	U.S. TREASURY OBLIGATIONS				COLLECTIVE INVESTMENT SCHEMES			
Hilcorp Energy LP				U.S. Treasury Notes				PIMCO Funds: Global			
6.000% due 15/04/2030	600	591	0.04	3.500% due 28/02/2031	15,825	15,361	1.01	Investors Series plc -			
6.000% due 01/02/2031	200	194	0.01	4.000% due 31/07/2032	2,050	2,021	0.13	PIMCO European			
6.250% due 01/11/2028	1,675	1,680	0.11	4.125% due 15/02/2036	390	380	0.03	High Yield Bond			
8.375% due 01/11/2033	650	677	0.04			17,762	1.17	Fund (f)	1,743,573	26,612	1.75
Leeward Renewable Energy Operations LLC								PIMCO Funds: Global			
4.250% due 01/07/2029	282	269	0.02	COMMON STOCKS				Investors Series plc -			
Lumen Technologies, Inc.				COMMUNICATION SERVICES				Global High Yield			
7.600% due 15/09/2039	575	550	0.04	Clear Channel Outdoor				Bond ESG Fund (f)	423,897	4,905	0.32
NGL Energy Operating LLC				Holdings, Inc. (c)	167,378	405	0.03	PIMCO Select Funds plc			
8.125% due 15/02/2029	1,775	1,838	0.12	INDUSTRIALS				- PIMCO US Dollar			
NRG Energy, Inc.				CHC Group LLC (c)	3,887	0	0.00	Short-Term Floating			
3.375% due 15/02/2029	1,325	1,264	0.08	DreamWell Ltd. (c)(g)	926	8	0.00	NAV Fund (f)	5,499	55	0.00
3.625% due 15/02/2031	1,075	999	0.07	Spirit Aviation						31,572	2.07
5.750% due 15/01/2028	425	425	0.03	Holdings, Inc. (c)	234,400	5	0.00	EXCHANGE-TRADED FUNDS			
5.750% due 15/07/2029	3,900	3,906	0.26	SSB Manufacturing				PIMCO ETFs plc -			
5.875% due 15/05/2034	2,525	2,513	0.16	Co. (c)(g)	926	0	0.00	PIMCO US Dollar			
6.125% due 15/05/2036	1,850	1,852	0.12			13	0.00	Short Maturity			
Pattern Energy Operations LP						418	0.03	UCITS ETF (f)	165,934	16,673	1.09
4.500% due 15/08/2028	1,050	1,029	0.07								
PBF Holding Co. LLC								Total Investment Funds			
7.250% due 01/06/2034	425	421	0.03							\$ 48,245	3.16
7.875% due 15/09/2030	925	943	0.06								
9.875% due 15/03/2030	3,000	3,210	0.21								

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BRC	3.720%	30/06/2026	01/07/2026	\$ 68,500	U.S. Treasury Inflation Protected Securities 1.625% due 15/04/2030	\$ (69,814)	\$ 68,500	\$ 68,507	4.49
FICC	3.640	30/06/2026	01/07/2026	10,300	U.S. Treasury Notes 0.125% due 15/07/2031	(10,506)	10,300	10,301	0.68
Total Repurchase Agreements						\$ (80,320)	\$ 78,800	\$ 78,808	5.17

⁽¹⁾ Includes accrued interest.**FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)**

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bund 10-Year Bond September Futures	Short	09/2026	88	\$ (135)	(0.01)
U.S. Treasury 2-Year Note September Futures	Long	09/2026	396	(61)	0.00
U.S. Treasury 5-Year Note September Futures	Long	09/2026	785	170	0.01
U.S. Treasury 10-Year Note September Futures	Long	09/2026	1,309	956	0.06

Schedule of Investments US High Yield Bond Fund (Cont.)

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
U.S. Treasury 10-Year Ultra September Futures	Long	09/2026	242	\$ 161	0.01
U.S. Treasury 30-Year Bond September Futures	Short	09/2026	12	(33)	0.00
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2026	83	281	0.02
				\$ 1,339	0.09
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 1,339	0.09

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Charter Communications, Inc.	5.000%	20/12/2030	\$ 925	\$ (12)	0.00
Discovery Global Holdings, Inc.	1.000	20/12/2026	800	5	0.00
Telecom Italia SpA	1.000	20/12/2029	€ 800	48	0.00
				\$ 41	0.00

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-45 5-Year Index	5.000%	20/12/2030	\$ 22,369	\$ 741	0.05
CDX.HY-46 5-Year Index	5.000	20/06/2031	110,167	943	0.06
				\$ 1,684	0.11

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	3.250%	19/03/2032	\$ 2,900	\$ (38)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	18/06/2055	4,075	203	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.325	31/08/2030	19,790	353	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	31,150	1,184	0.08
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2031	2,850	142	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2033	18,475	229	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.916	15/11/2053	15,250	736	0.05
Receive	1-Day USD-SOFR Compounded-OIS	3.998	15/11/2053	327	11	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	30/11/2030	6,600	(24)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.083	15/11/2053	500	11	0.00
					\$ 2,807	0.19
Total Centrally Cleared Financial Derivative Instruments					\$ 4,532	0.30

⁽¹⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

⁽²⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 78	\$ 56	\$ 2	\$ 0	\$ 2	0.00
BPS	07/2026	\$ 3,241	€ 2,855	23	0	23	0.00
CBK	07/2026	€ 3,003	\$ 3,448	14	0	14	0.00
JPM	07/2026	AUD 337	240	7	0	7	0.00
	07/2026	£76	102	1	0	1	0.00
MBC	07/2026	AUD 1	1	0	0	0	0.00
	07/2026	€ 3,983	4,625	71	0	71	0.01
	07/2026	\$ 158	AUD 230	1	0	1	0.00
	08/2026	AUD 230	\$ 158	0	(1)	(1)	0.00
	08/2026	\$ 870	€ 762	2	0	2	0.00
MYI	07/2026	108	95	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SOG	07/2026	\$ 83	£ 62	\$ 0	\$ 0	\$ 0	0.00
	07/2026	€ 33,354	\$ 38,909	775	0	775	0.05
	07/2026	\$ 129	AUD 186	1	0	1	0.00
	07/2026	42,643	€ 37,485	217	(2)	215	0.01
	08/2026	AUD 186	\$ 128	0	(1)	(1)	0.00
SSB	08/2026	€ 37,384	42,581	0	(216)	(216)	(0.01)
	07/2026	\$ 100	£ 76	0	0	0	0.00
	08/2026	£ 76	\$ 100	0	0	0	0.00
				\$ 1,114	\$ (220)	\$ 894	0.06

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	\$ 1,516	€ 1,302	\$ 0	\$ (27)	\$ (27)	0.00
BPS	07/2026	€ 11,450	\$ 13,040	0	(51)	(51)	0.00
CBK	07/2026	\$ 176,845	€ 151,903	13	(3,188)	(3,175)	(0.21)
	07/2026	427	366	0	(8)	(8)	0.00
FAR	07/2026	€ 140,534	\$ 160,279	0	(394)	(394)	(0.03)
MBC	08/2026	\$ 160,495	€ 140,534	393	0	393	0.03
	07/2026	€ 154,573	\$ 175,677	65	(1,112)	(1,047)	(0.07)
	07/2026	\$ 9,678	€ 8,351	0	(130)	(130)	(0.01)
SCX	08/2026	182,299	160,238	1,148	0	1,148	0.07
	07/2026	160,553	138,000	0	(2,778)	(2,778)	(0.18)
SOG	07/2026	€ 148,313	\$ 168,706	0	(860)	(860)	(0.06)
	07/2026	\$ 171,038	€ 146,620	0	(3,407)	(3,407)	(0.22)
SSB	08/2026	168,935	148,313	858	0	858	0.06
	07/2026	9,494	8,328	27	0	27	0.00
	08/2026	€ 8,328	\$ 9,507	0	(27)	(27)	0.00
				\$ 2,504	\$ (11,982)	\$ (9,478)	(0.62)

As at 30 June 2026, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 6,092	£ 4,538	\$ 0	\$ (69)	\$ (69)	(0.01)
BOA	07/2026	313	234	0	(3)	(3)	0.00
BPS	07/2026	£ 4,709	\$ 6,210	0	(40)	(40)	0.00
	07/2026	\$ 6,936	£ 5,176	0	(66)	(66)	0.00
CBK	08/2026	£ 27	\$ 36	0	0	0	0.00
	08/2026	\$ 6,208	£ 4,707	40	0	40	0.00
FAR	07/2026	1,992	1,485	0	(21)	(21)	0.00
JPM	07/2026	331	246	0	(4)	(4)	0.00
MYI	07/2026	6,561	4,890	0	(71)	(71)	(0.01)
NSL	07/2026	98	73	0	(1)	(1)	0.00
SCX	07/2026	£ 1,109	\$ 1,460	0	(13)	(13)	0.00
	08/2026	\$ 1,460	£ 1,109	12	0	12	0.00
SOG	07/2026	£ 5,476	\$ 7,248	0	(20)	(20)	0.00
	07/2026	\$ 233	£ 174	0	(3)	(3)	0.00
SSB	08/2026	7,248	5,476	20	0	20	0.00
	07/2026	£ 5,451	\$ 7,200	0	(34)	(34)	0.00
SSB	08/2026	\$ 7,200	£ 5,451	34	0	34	0.00
	07/2026	£ 71	\$ 94	0	0	0	0.00
	08/2026	\$ 94	£ 71	0	0	0	0.00
				\$ 106	\$ (345)	\$ (239)	(0.02)

Total OTC Financial Derivative Instruments	\$ (8,823)	(0.58)
Total Investments	\$ 1,503,126	98.64
Other Current Assets & Liabilities	\$ 20,648	1.36
Net Assets	\$ 1,523,774	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

μ All or a portion of this amount represents unfunded loan commitments. The interest rate for the unfunded portion will be determined at the time of funding.

^ Security is in default.

(a) When-issued security.

(b) Payment in-kind security.

Schedule of Investments US High Yield Bond Fund (Cont.)

- (c) Security did not produce income within the last twelve months.
- (d) Zero coupon security.
- (e) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (f) Affiliated to the Fund.
- (g) Restricted Securities (31 December 2025: 0.03%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
Clover Holdings, Inc. 0.000%	09/12/2024	\$ 33	\$ 42	0.00
DreamWell Ltd.	24/04/2024	1,316	8	0.00
SSB Manufacturing Co.	29/06/2023	1,317	0	0.00
		<u>\$ 2,666</u>	<u>\$ 50</u>	<u>0.00</u>

- (h) Securities with an aggregate fair value of \$9,413 (31 December 2025: \$23,009) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$22,508 (31 December 2025: \$23,115) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$9,170 (31 December 2025: \$Nil) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 410	\$ 1,377,386	\$ 1,237	\$ 1,379,033
Investment Funds	48,245	0	0	48,245
Repurchase Agreements	0	78,800	0	78,800
Financial Derivative Instruments ⁽³⁾	(135)	(2,817)	0	(2,952)
Totals	\$ 48,520	\$ 1,453,369	\$ 1,237	\$ 1,503,126

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 373	\$ 1,500,863	\$ 2,197	\$ 1,503,433
Investment Funds	54,131	0	0	54,131
Repurchase Agreements	0	175,900	0	175,900
Financial Derivative Instruments ⁽³⁾	180	5,819	0	5,999
Totals	\$ 54,684	\$ 1,682,582	\$ 2,197	\$ 1,739,463

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BRC	2.200%	22/06/2026	31/07/2026	\$(2,727)	\$ (2,728)	(0.18)
MYI	2.150	17/06/2026	TBD ⁽¹⁾	(2,480)	(2,483)	(0.16)
	3.150	09/06/2026	TBD ⁽¹⁾	(2,611)	(2,616)	(0.17)
	3.450	12/12/2025	11/12/2027	(692)	(705)	(0.05)
Total Reverse Repurchase Agreements					\$ (8,532)	(0.56)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (67)	\$ 0	\$ (67)	\$ 141	\$ 0	\$ 141
BOA	(30)	0	(30)	2	0	2
BPS	(3,269)	3,480	211	8	0	8
BRC	N/A	N/A	N/A	1,767	(1,970)	(203)
CBK	(15)	0	(15)	(120)	0	(120)
FAR	(5)	0	(5)	N/A	N/A	N/A
JPM	(63)	0	(63)	N/A	N/A	N/A
MBC	44	0	44	1,727	(2,010)	(283)
MYI	(1)	0	(1)	0	(10)	(10)
NSL	(1)	0	(1)	N/A	N/A	N/A
SCX	(2,781)	2,980	199	(1)	0	(1)
SOG	(2,635)	2,710	75	1,704	(1,780)	(76)
SSB	N/A	N/A	N/A	12	0	12
UAG	N/A	N/A	N/A	9	0	9

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	9.09	9.82
Transferable securities dealt in on another regulated market*	77.40	73.12
Other transferable securities	0.34	0.09
Investment funds	3.04	2.99
Repurchase agreements	4.96	9.71
Financial derivative instruments dealt in on a regulated market	0.10	0.01
Centrally cleared financial derivative instruments	0.29	0.08
OTC financial derivative instruments	0.23	0.33
Other assets	4.55	3.85
Total Assets	100.00	100.00

* As per the list of markets, set out in appendix 1 to the Prospectus, which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Loan Participations and Assignments	2.66	4.46
Corporate Bonds & Notes	86.49	81.03
U.S. Treasury Obligations	1.17	1.02
Common Stocks	0.03	0.05
Warrants	0.00	0.00
Preferred Securities	0.00	0.00
Short-Term Instruments	0.15	0.07
Investment Funds	3.16	3.12
Repurchase Agreements	5.17	10.13
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.09	(0.02)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.11	0.03
Interest Rate Swaps	0.19	0.03
OTC Financial Derivative Instruments		
Forward Foreign Currency Contracts	0.06	(0.03)
Hedged Forward Foreign Currency Contracts	(0.64)	0.33
Other Current Assets & Liabilities	1.36	(0.22)
Net Assets	100.00	100.00

Schedule of Investments US Investment Grade Corporate Bond Fund

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
TRANSFERABLE SECURITIES											
LOAN PARTICIPATIONS AND ASSIGNMENTS											
Discovery Global Holdings, Inc. 6.144% due 03/06/2033	\$ 1,079	\$ 1,080	0.24	BPCE S.A. 5.417% due 13/01/2037	\$ 500	\$ 490	0.11	5.918% due 20/03/2028	\$ 300	\$ 304	0.07
Republic of Panama 3.886% due 05/03/2027	€ 800	916	0.21	5.716% due 18/01/2030	250	255	0.06	6.798% due 07/11/2028	400	413	0.09
		1,996	0.45	5.936% due 30/05/2035	650	667	0.15	7.350% due 04/11/2027	355	365	0.08
CORPORATE BONDS & NOTES				6.612% due 19/10/2027	200	201	0.05	FS KKR Capital Corp. 7.875% due 15/01/2029	700	719	0.16
BANKING & FINANCE				7.003% due 19/10/2034	250	272	0.06	FTAI Aviation Investors LLC 7.875% due 01/12/2030	300	314	0.07
AerCap Ireland Capital DAC 3.000% due 29/10/2028	\$ 1,100	1,059	0.24	Brookfield Finance, Inc. 3.500% due 30/03/2051	400	273	0.06	GA Global Funding Trust 4.500% due 18/09/2030	150	145	0.03
3.400% due 29/10/2033	500	445	0.10	5.330% due 15/01/2036	100	98	0.02	5.400% due 13/01/2030	400	402	0.09
Aircastle Ltd. 2.850% due 26/01/2028	300	291	0.07	CaixaBank S.A. 5.801% due 26/05/2031	AUD 800	564	0.13	Gaci First Investment Co. 4.875% due 14/05/2029	900	897	0.20
5.950% due 15/02/2029	500	512	0.11	Cantor Fitzgerald LP 7.200% due 12/12/2028	\$ 300	312	0.07	5.125% due 14/02/2053	600	518	0.12
6.500% due 18/07/2028	500	515	0.12	Capital One Financial Corp. 4.722% due 30/01/2032	600	592	0.13	6.250% due 14/05/2056	600	601	0.14
Akelius Residential Property AB 3.950% due 25/03/2031	€ 1,300	1,488	0.33	7.964% due 02/11/2034	300	345	0.08	Global Atlantic Fin Co. 4.400% due 15/10/2029	800	777	0.17
Ally Financial, Inc. 6.184% due 26/07/2035	\$ 470	478	0.11	CBRE Services, Inc. 4.800% due 15/06/2030	200	200	0.04	GLP Capital LP 3.250% due 15/01/2032	700	627	0.14
6.992% due 13/06/2029	470	487	0.11	CI Financial Corp. 4.750% due 03/04/2028	CAD 500	357	0.08	4.000% due 15/01/2031	300	284	0.06
American Tower Corp. 2.750% due 15/01/2027	1,700	1,684	0.38	6.000% due 20/09/2027	300	217	0.05	5.625% due 15/09/2034	700	695	0.16
3.650% due 15/03/2027	1,700	1,691	0.38	7.500% due 30/05/2029	\$ 200	210	0.05	5.750% due 01/06/2028	700	708	0.16
5.650% due 15/03/2033	369	381	0.09	Citadel Finance LLC 4.750% due 14/02/2029	500	492	0.11	6.250% due 15/09/2054	600	603	0.14
Antares Holdings LP 2.750% due 15/01/2027	1,600	1,577	0.35	Citibank N.A. 5.570% due 30/04/2034	1,750	1,814	0.41	Goldman Sachs Group, Inc. 3.641% due 05/03/2032 (e)	CAD 900	630	0.14
6.500% due 08/02/2029	250	251	0.06	Commerzbank AG 5.694% due 12/06/2031	AUD 1,100	771	0.17	4.369% due 21/10/2031	\$ 1,100	1,076	0.24
6.625% due 10/06/2031	250	250	0.06	Commonwealth Bank of Australia 3.784% due 14/03/2032 (d)	\$ 400	374	0.08	4.516% due 21/01/2032	500	491	0.11
Ares Finance Co. LLC 4.125% due 30/06/2051	200	200	0.04	Constellation Global Funding 4.850% due 22/10/2030	200	196	0.04	5.016% due 23/10/2035	1,400	1,376	0.31
Ares Strategic Income Fund 4.850% due 15/01/2029	300	294	0.07	Cooperatieve Rabobank UA 4.375% due 29/06/2027 (b)(d)	€ 400	461	0.10	5.330% due 23/07/2035	1,100	1,104	0.25
Asurion LLC 8.000% due 31/12/2032	600	605	0.14	5.447% due 05/03/2030	\$ 200	204	0.05	6.484% due 24/10/2029	1,600	1,660	0.37
Aviva PLC 7.750% due 30/09/2032 (b)(d)	£ 200	279	0.06	5.500% due 01/08/2033 (b)(d)	€ 1,600	1,860	0.42	Goodman Australia Finance Pty. Ltd. 3.875% due 29/04/2033	€ 200	229	0.05
Avolon Holdings Funding Ltd. 4.700% due 30/01/2031	\$ 200	197	0.04	Corebridge Financial, Inc. 6.375% due 15/09/2054	\$ 500	497	0.11	HA Sustainable Infrastructure Capital, Inc. 6.375% due 01/07/2034	\$ 100	102	0.02
Azule Energy Finance PLC 8.250% due 22/01/2031	900	901	0.20	CPI Property Group S.A. 6.875% due 05/02/2033	£ 625	774	0.17	Highwoods Realty LP 4.200% due 15/04/2029	200	196	0.04
8.625% due 22/01/2033	300	301	0.07	Credit Agricole Assurances S.A. 5.875% due 17/06/2032 (b)(d)	€ 2,000	2,326	0.52	Host Hotels & Resorts LP 3.500% due 15/09/2030	700	662	0.15
Banco Bilbao Vizcaya Argentaria S.A. 4.968% due 08/05/2031	1,000	999	0.22	Credit Agricole S.A. 7.250% due 23/09/2028 (b)(d)	400	486	0.11	HPS Corporate Lending Fund 5.150% due 02/04/2029	1,000	980	0.22
Banco Santander S.A. 4.551% due 06/11/2030	800	787	0.18	Crown Castle, Inc. 3.100% due 15/11/2029	\$ 900	853	0.19	HSBC Holdings PLC 4.086% due 12/05/2036	€ 500	581	0.13
4.600% due 15/04/2029	1,200	1,195	0.27	CTP NV 3.375% due 19/07/2030	€ 600	682	0.15	4.583% due 19/06/2029	\$ 600	598	0.13
5.565% due 17/01/2030	1,000	1,025	0.23	Deutsche Bank AG 4.469% due 10/12/2031	\$ 1,200	1,180	0.27	6.597% due 26/05/2037	AUD 1,700	1,216	0.27
9.625% due 21/11/2028 (b)(d)	400	436	0.10	4.725% due 06/02/2032	800	789	0.18	6.750% due 18/11/2032 (b)(d)	\$ 1,100	1,108	0.25
Bank Hapoalim B.M. 4.722% due 14/07/2029	900	889	0.20	6.750% due 30/10/2035 (b)(d)	€ 1,000	1,171	0.26	7.000% due 24/09/2035 (b)(d)	1,500	1,543	0.35
Bank Leumi Le-Israel B.M. 3.197% due 22/01/2032	€ 1,000	1,133	0.25	EPR Properties 4.500% due 01/06/2027	\$ 350	349	0.08	Huntington Bancshares, Inc. 6.208% due 21/08/2029	400	412	0.09
Bank of America Corp. 1.898% due 23/07/2031	\$ 3,500	3,122	0.70	4.750% due 15/12/2026	700	700	0.16	ICPF Finance Pty. Ltd. 6.573% due 07/11/2033	AUD 1,100	786	0.18
5.288% due 25/04/2034	3,700	3,750	0.84	Equinix Europe Financing Corp. LLC 4.000% due 19/05/2034	€ 400	460	0.10	IIFL Finance Ltd. 7.600% due 10/09/2029	\$ 700	704	0.16
5.872% due 15/09/2034	1,200	1,255	0.28	Equinix, Inc. 2.150% due 15/07/2030	\$ 100	90	0.02	Industrial Subordinated Trust 2.0 6.550% due 15/04/2036	600	610	0.14
Barclays PLC 4.219% due 24/05/2030	200	197	0.04	Equitable Holdings, Inc. 6.700% due 28/03/2055	600	618	0.14	ING Groep NV 7.250% due 16/11/2034 (b)(d)	700	736	0.17
4.972% due 16/05/2029	500	502	0.11	Erste Group Bank AG 5.875% due 15/04/2033 (b)(d)	€ 1,000	1,148	0.26	Intesa Sanpaolo SpA 6.625% due 20/06/2033	200	217	0.05
5.851% due 21/03/2035	£ 1,300	1,743	0.39	8.500% due 15/10/2028 (b)(d)	200	250	0.06	7.200% due 28/11/2033	200	225	0.05
8.000% due 15/06/2032 (b)(d)	AUD 1,250	877	0.20	F&G Global Funding 4.963% due 08/09/2028	\$ 800	804	0.18	7.800% due 28/11/2053	900	1,087	0.24
BGC Group, Inc. 6.150% due 02/04/2030	\$ 200	204	0.05	Fairfax Financial Holdings Ltd. 2.750% due 29/03/2028	€ 100	114	0.03	8.248% due 21/11/2033	200	231	0.05
Blue Owl Finance LLC 6.250% due 18/04/2034	500	490	0.11	4.625% due 29/04/2030	\$ 900	895	0.20	JAB Holdings BV 2.200% due 23/11/2030	535	480	0.11
Blue Owl Technology Finance Corp. 6.125% due 23/01/2031	500	484	0.11	Fifth Third Bancorp 4.772% due 28/07/2030	800	799	0.18	3.750% due 28/05/2051	600	417	0.09
BNP Paribas Cardiff S.A. 4.414% due 27/05/2041	€ 200	232	0.05	Ford Credit Canada Co. Cie Credit Ford Du Canada 4.916% due 09/01/2031 (e)	CAD 1,300	930	0.21	JPMorgan Chase & Co. 2.580% due 22/04/2032	5,100	4,597	1.03
6.125% due 19/12/2033 (b)(d)	1,000	1,169	0.26	Ford Motor Credit Co. LLC 4.125% due 17/08/2027	\$ 1,275	1,264	0.28	5.294% due 22/07/2035	400	404	0.09
BNP Paribas S.A. 5.625% due 16/02/2033 (b)(d)	1,000	1,144	0.26	5.125% due 05/11/2026	200	200	0.04	5.350% due 01/06/2034	800	814	0.18
7.375% due 11/06/2030 (b)(d)	800	1,002	0.23					5.766% due 22/04/2035	1,000	1,041	0.23
7.375% due 10/09/2034 (b)(d)	\$ 200	209	0.05					6.470% due 01/10/2026 (b)	2,900	2,909	0.65
								KBC Group NV 6.250% due 17/09/2031 (b)(d)	€ 200	241	0.05
								Kilroy Realty LP 3.050% due 15/02/2030	\$ 1,300	1,201	0.27
								Lazard Group LLC 4.500% due 19/09/2028	200	199	0.04
								6.000% due 15/03/2031	300	311	0.07
								Lloyds Banking Group PLC 6.068% due 13/06/2036	700	722	0.16

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
8.500% due 27/09/2027 (b)(d)	£ 600	\$ 825	0.19	Sagax AB	€ 1,100	\$ 1,240	0.28	INDUSTRIALS			
Lseg U.S. Fin Corp.				3.375% due 26/01/2031	€ 1,100	\$ 1,240	0.28	Adventist Health System			
4.250% due 23/03/2029	\$ 1,000	989	0.22	Sammons Financial Group, Inc.				5.430% due 01/03/2032	\$ 300	\$ 305	0.07
Mapfre S.A.				6.875% due 15/04/2034	\$ 700	750	0.17	Air Canada Pass-Through Trust			
4.500% due 09/06/2037	€ 600	699	0.16	Santander Holdings USA, Inc.				3.300% due 15/07/2031	616	586	0.13
Marex Group PLC				6.499% due 09/03/2029	525	539	0.12	3.750% due 15/06/2029	104	102	0.02
5.680% due 21/04/2031	\$ 200	200	0.04	SBL Holdings, Inc.				5.250% due 01/10/2030	161	162	0.04
5.829% due 08/05/2028	600	604	0.14	5.900% due 26/09/2028	100	97	0.02	Airbus SE			
Meiji Yasuda Life Insurance Co.				Scentre Group Trust				3.375% due 13/05/2033	€ 800	913	0.21
6.100% due 11/06/2055	400	405	0.09	5.350% due 18/09/2035	AUD 1,100	726	0.16	Alaska Airlines Pass-Through Trust			
Mercury General Corp.				SELP Finance SARL				4.800% due 15/02/2029	\$ 455	455	0.10
4.400% due 15/03/2027	93	93	0.02	3.750% due 10/08/2027	€ 300	345	0.08	Alcon Finance Corp.			
Metropolitan Life Global Funding				Simon Global Development BV				2.600% due 27/05/2030	500	462	0.10
4.000% due 27/05/2033	€ 1,100	1,287	0.29	3.650% due 15/06/2031	1,300	1,499	0.34	Allegion U.S. Holding Co., Inc.			
Mitsubishi UFJ Financial Group, Inc.				Sixth Street Lending Partners				3.550% due 01/10/2027	900	888	0.20
4.505% due 14/01/2032	\$ 1,000	983	0.22	6.500% due 11/03/2029	\$ 800	817	0.18	Alphabet, Inc.			
4.847% due 21/04/2032	1,100	1,095	0.25	SMBC Aviation Capital Finance DAC				4.400% due 15/02/2033	800	783	0.18
5.426% due 17/04/2035	400	406	0.09	5.250% due 26/11/2035	700	689	0.15	Amazon.com, Inc.			
5.441% due 22/02/2034	300	306	0.07	Sompo Holdings, Inc.				5.800% due 13/03/2056	1,300	1,293	0.29
Mizrahi Tefahot Bank Ltd.				5.411% due 22/04/2037	400	393	0.09	Amdocs Ltd.			
5.049% due 28/01/2031	700	694	0.16	Standard Chartered PLC				2.538% due 15/06/2030	1,572	1,418	0.32
Mizuho Financial Group, Inc.				4.299% due 13/01/2030	600	592	0.13	American Airlines Pass-Through Trust			
2.869% due 13/09/2030	300	283	0.06	Starwood Property Trust, Inc.				3.200% due 15/12/2029	506	491	0.11
Morgan Stanley				6.125% due 01/06/2031	600	604	0.14	3.250% due 15/04/2030	549	525	0.12
4.238% due 09/01/2030	600	592	0.13	Stockland Trust				3.375% due 01/11/2028	269	266	0.06
4.356% due 22/10/2031	1,300	1,271	0.29	6.120% due 21/10/2033	AUD 1,500	1,053	0.24	3.500% due 15/08/2033	337	311	0.07
5.173% due 16/01/2030	450	454	0.10	Store Capital LLC				3.575% due 15/07/2029	110	108	0.02
5.250% due 21/04/2034	4,100	4,127	0.93	4.500% due 15/03/2028	\$ 200	199	0.04	3.600% due 15/04/2031	170	164	0.04
5.831% due 19/04/2035	1,000	1,038	0.23	Store Capital LLC				5.250% due 10/05/2040	300	299	0.07
6.407% due 01/11/2029	1,400	1,450	0.33	5.400% due 30/04/2030	300	302	0.07	Amgen, Inc.			
Mutual of Omaha Cos. Global Funding				Sumitomo Mitsui Financial Group, Inc.				5.600% due 02/03/2043	3,175	3,158	0.71
5.450% due 12/12/2028	400	407	0.09	5.046% due 15/01/2037	900	884	0.20	ams-OSRAM AG			
Nationwide Building Society				5.424% due 09/07/2031	1,300	1,330	0.30	7.250% due 31/05/2032	€ 900	1,062	0.24
3.960% due 18/07/2030	200	195	0.04	Sun Communities Operating LP				AppLovin Corp.			
5.167% due 12/12/2033	£ 700	920	0.21	2.700% due 15/07/2031	800	720	0.16	5.125% due 01/12/2029	\$ 200	202	0.05
NatWest Group PLC				Swiss RE Subordinated Finance PLC				Arcadis NV			
5.125% due 12/05/2027 (b)(d)	600	794	0.18	4.399% due 22/04/2037	€ 1,900	2,214	0.50	4.000% due 20/05/2031	€ 1,000	1,149	0.26
7.300% due 19/11/2034 (b)(d)	\$ 200	209	0.05	TAG Immobilien AG				Ashtead Capital, Inc.			
7.500% due 28/02/2032 (b)(d)	£ 200	274	0.06	3.625% due 03/03/2032	1,000	1,132	0.25	4.000% due 01/05/2028	\$ 400	394	0.09
7.500% due 03/06/2036 (b)(d)	800	1,072	0.24	TP ICAP Finance PLC				Athens International Airport S.A.			
Neuberger Berman Group LLC				6.375% due 12/06/2032	£ 400	545	0.12	3.750% due 24/06/2033	€ 500	570	0.13
4.500% due 15/03/2027	\$ 1,000	999	0.22	Trust 2401				Ausgrid Finance Pty. Ltd.			
New Immo Holding S.A.				7.375% due 13/02/2034	\$ 400	425	0.10	5.946% due 10/12/2035	AUD 700	484	0.11
5.500% due 23/04/2031	€ 900	1,034	0.23	UBS Group AG				Australian Metcoal Financing Pty. Ltd.			
Newmark Group, Inc.				5.428% due 08/02/2030	300	304	0.07	6.250% due 22/10/2031	\$ 1,100	1,120	0.25
7.500% due 12/01/2029	\$ 500	524	0.12	5.959% due 12/01/2034	2,000	2,085	0.47	AutoZone, Inc.			
Nippon Life Insurance Co.				6.850% due 10/09/2029 (b)(d)	1,000	1,019	0.23	5.125% due 15/06/2030	400	405	0.09
6.250% due 13/09/2053	200	207	0.05	VICI Properties LP				Baker Hughes Holdings LLC			
NLG Global Funding				3.875% due 15/02/2029	300	292	0.07	4.650% due 15/06/2033	900	880	0.20
5.400% due 23/01/2030	500	508	0.11	4.125% due 15/08/2030	400	384	0.09	Baptist Healthcare System Obligated Group			
NN Group NV				4.500% due 15/01/2028	100	99	0.02	3.540% due 15/08/2050	300	216	0.05
5.750% due 11/09/2034 (b)(d)	€ 1,600	1,867	0.42	4.750% due 15/02/2028	709	709	0.16	Bayer U.S. Finance LLC			
Nomura Holdings, Inc.				5.125% due 15/11/2031	100	100	0.02	6.125% due 21/11/2026	400	402	0.09
4.886% due 02/07/2027	\$ 500	504	0.11	5.125% due 15/05/2032	800	794	0.18	6.500% due 21/11/2033	1,100	1,181	0.27
7.000% due 15/07/2030 (b)(d)	400	412	0.09	5.625% due 01/04/2035	100	100	0.02	Beignet Investor LLC			
Norinchukin Bank				5.750% due 01/04/2034	400	406	0.09	6.581% due 30/05/2049	2,360	2,409	0.54
4.683% due 10/03/2031	1,200	1,184	0.27	Vicinity Centres Trust				Block, Inc.			
Nykredit Realkredit A/S				5.836% due 03/03/2036	AUD 900	614	0.14	5.625% due 15/08/2030	100	100	0.02
1.500% due 01/10/2052	DKK 546	66	0.01	Volkswagen Bank GmbH				6.500% due 15/05/2032	400	409	0.09
1.500% due 01/10/2053	2,218	276	0.06	4.000% due 26/11/2030	€ 100	115	0.03	BMW U.S. Capital LLC			
Omega Healthcare Investors, Inc.				Vonovia SE				3.625% due 18/04/2029	500	487	0.11
5.200% due 01/07/2030	\$ 800	804	0.18	6.385% due 20/05/2033	AUD 2,000	1,414	0.32	4.500% due 11/08/2030	300	296	0.07
P3 Group SARL				Vornado Realty LP				Boeing Co.			
3.375% due 22/03/2031	€ 1,400	1,580	0.35	5.750% due 01/02/2033	\$ 600	602	0.14	5.805% due 01/05/2050	100	99	0.02
Pacific Life Global Funding				Wells Fargo & Co.				5.930% due 01/05/2060	700	689	0.15
4.230% due 27/01/2028	\$ 1,000	1,001	0.22	2.393% due 02/06/2028	600	588	0.13	7.008% due 01/05/2064	1,200	1,366	0.31
5.692% due 22/04/2031	AUD 700	492	0.11	4.351% due 20/05/2029	600	601	0.13	Booz Allen Hamilton, Inc.			
PPI Public Property Invest AB				4.700% due 22/04/2028	1,900	1,908	0.43	5.950% due 15/04/2035	400	399	0.09
4.125% due 21/04/2033	€ 1,700	1,918	0.43	4.897% due 25/07/2033	2,100	2,087	0.47	Boston Scientific Corp.			
Protective Life Global Funding				5.198% due 23/01/2030	1,000	1,011	0.23	6.250% due 15/11/2035	500	546	0.12
5.432% due 14/01/2032	\$ 700	715	0.16	Weyerhaeuser Co.				British Airways Pass-Through Trust			
QNB Finance Ltd.				7.375% due 15/03/2032	343	383	0.09	4.125% due 20/03/2033	174	169	0.04
4.538% due 19/09/2027	2,000	1,999	0.45	Zurich Finance Ireland DAC				Broadcom, Inc.			
Realty Income Corp.				5.875% due 23/10/2056	500	501	0.11	2.600% due 15/02/2033	400	348	0.08
3.375% due 20/06/2031	€ 400	454	0.10			177,132	39.76	3.469% due 15/04/2034	569	511	0.11
RGA Global Funding								4.200% due 15/10/2030	800	784	0.18
5.500% due 11/01/2031	\$ 100	103	0.02								

Schedule of Investments US Investment Grade Corporate Bond Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
Burberry Group PLC				Fedex Freight Holding Co., Inc.				Novartis Capital Corp.			
5.750% due 20/06/2030	£ 200	\$ 268	0.06	4.650% due 15/03/2031	\$ 500	\$ 491	0.11	4.100% due 05/11/2030	\$ 300	\$ 295	0.07
Cameron LNG LLC				Ferguson Finance PLC				4.600% due 18/03/2033	1,000	991	0.22
3.302% due 15/01/2035	\$ 1,400	1,223	0.27	3.250% due 02/06/2030	300	283	0.06	NTT Finance Corp.			
Canadian Natural Resources Ltd.				Flex Intermediate Holdco LLC				5.502% due 16/07/2035	515	518	0.12
5.400% due 15/12/2034	2,400	2,426	0.54	3.363% due 30/06/2031	2,100	1,941	0.44	Occidental Petroleum Corp.			
6.250% due 15/03/2038	300	317	0.07	Flex Ltd.				8.875% due 15/07/2030	300	338	0.08
6.450% due 30/06/2033	100	108	0.02	4.875% due 12/05/2030	200	200	0.05	Oracle Corp.			
Carnival Corp. Ltd.				Flora Food Management BV				4.000% due 15/07/2046	500	337	0.08
4.000% due 01/08/2028	500	491	0.11	6.875% due 02/07/2029	€ 500	559	0.13	4.000% due 15/11/2047	600	400	0.09
CDW LLC				Fox Corp.				4.650% due 06/05/2030	600	589	0.13
3.569% due 01/12/2031	900	827	0.19	6.500% due 13/10/2033 (f)	\$ 400	426	0.10	5.375% due 27/09/2054	800	628	0.14
Centene Corp.				Gartner, Inc.				5.500% due 27/09/2064	400	310	0.07
2.450% due 15/07/2028	252	240	0.05	3.625% due 15/06/2029	1,000	946	0.21	6.150% due 09/11/2029	300	308	0.07
2.500% due 01/03/2031	783	684	0.15	4.950% due 20/03/2031	200	194	0.04	6.250% due 09/11/2032 (f)	1,000	1,028	0.23
2.625% due 01/08/2031	117	102	0.02	Glencore Funding LLC				Origin Energy Finance Ltd.			
CGI, Inc.				5.508% due 01/04/2036	400	403	0.09	1.000% due 17/09/2029	€ 500	533	0.12
4.950% due 14/03/2030	200	199	0.04	Global Payments, Inc.				Paramount Global			
Chanel Ceres PLC				4.550% due 15/03/2028	1,000	996	0.22	4.950% due 15/01/2031	\$ 500	465	0.10
0.500% due 31/07/2026	€ 400	456	0.10	Greene King Finance PLC				Petroleos Mexicanos			
Charter Communications Operating LLC				5.318% due 15/09/2031	£ 81	107	0.02	6.840% due 23/01/2030	300	308	0.07
2.250% due 15/01/2029	\$ 800	745	0.17	Grifols S.A.				Philip Morris International, Inc.			
Cheniere Energy Partners LP				7.500% due 01/05/2030 (e)	€ 246	293	0.07	1.750% due 01/11/2030	329	292	0.07
3.250% due 31/01/2032 (f)	600	550	0.12	Grupo Nutresa S.A.				5.250% due 13/02/2034	400	407	0.09
Choice Hotels International, Inc.				8.000% due 12/05/2030	\$ 500	530	0.12	5.750% due 17/11/2032	600	629	0.14
5.850% due 01/08/2034	400	407	0.09	Haleon U.S. Capital LLC				Plains All American Pipeline LP			
CommonSpirit Health				3.625% due 24/03/2032	750	703	0.16	5.950% due 15/06/2035	400	412	0.09
4.975% due 01/09/2035	100	97	0.02	HCA, Inc.				RD Michigan Property Owner LLC			
CVS Health Corp.				3.500% due 01/09/2030	2,325	2,206	0.50	7.500% due 30/03/2045	1,000	997	0.22
4.780% due 25/03/2038	1,100	1,032	0.23	3.500% due 15/07/2051	700	474	0.11	Roper Technologies, Inc.			
5.050% due 25/03/2048	600	530	0.12	Heidelberg Materials AG				4.450% due 15/09/2030	400	395	0.09
5.125% due 21/02/2030	1,000	1,011	0.23	3.500% due 10/10/2029	€ 900	1,038	0.23	Royal Caribbean Cruises Ltd.			
5.450% due 15/09/2035	100	101	0.02	Informa PLC				4.750% due 15/05/2033	500	487	0.11
5.875% due 01/06/2053	300	294	0.07	3.750% due 29/04/2032	400	458	0.10	5.375% due 15/01/2036	100	99	0.02
6.050% due 01/06/2054	100	100	0.02	JDE Peet's NV				5.500% due 01/04/2028	500	505	0.11
CVS Pass-Through Trust				2.250% due 24/09/2031	\$ 600	520	0.12	5.625% due 30/09/2031	200	202	0.05
6.036% due 10/12/2028	64	64	0.01	JetBlue Pass-Through Trust				Santos Finance Ltd.			
Davide Campari-Milano NV				2.750% due 15/11/2033	209	185	0.04	5.250% due 13/03/2029	1,600	1,611	0.36
4.250% due 17/06/2033	€ 1,200	1,397	0.31	4.000% due 15/05/2034	64	61	0.01	Saudi Arabian Oil Co.			
Delta Air Lines Pass-Through Trust				Kinder Morgan, Inc.				4.375% due 02/02/2031	500	489	0.11
2.000% due 10/12/2029	\$ 705	681	0.15	4.800% due 01/02/2033	300	297	0.07	5.750% due 17/07/2054	600	569	0.13
Devon Energy Corp.				Kraft Heinz Foods Co.				Schlumberger Holdings Corp.			
5.600% due 15/03/2034	500	513	0.12	6.875% due 26/01/2039	550	603	0.14	5.000% due 01/06/2034	200	199	0.04
Diamondback Energy, Inc.				Kyndryl Holdings, Inc.				ServiceNow, Inc.			
5.400% due 18/04/2034	400	406	0.09	3.150% due 15/10/2031	500	417	0.09	5.400% due 15/05/2036	700	700	0.16
Discovery Global Holdings, Inc.				Las Vegas Sands Corp.				Sibanye-Stillwater UK Financing PLC			
5.050% due 15/03/2042	1,380	1,013	0.23	5.300% due 15/05/2031	1,100	1,096	0.25	6.250% due 15/11/2031	1,000	990	0.22
DT Midstream, Inc.				5.625% due 15/06/2028	400	405	0.09	Skyworks Solutions, Inc.			
5.800% due 15/12/2034	550	562	0.13	Live Nation Entertainment, Inc.				3.000% due 01/06/2031	100	90	0.02
Eastern Gas Transmission & Storage, Inc.				3.750% due 15/01/2028	500	491	0.11	Snam SpA			
3.900% due 15/11/2049	1,400	1,033	0.23	Lonsdale Finance Pty. Ltd.				5.000% due 28/05/2030	300	302	0.07
Ecopetrol S.A.				5.100% due 07/10/2032	AUD 1,000	673	0.15	SoftBank Group Corp.			
8.875% due 13/01/2033	300	329	0.07	Maple Parent Holdings Corp.				7.250% due 10/07/2032	600	591	0.13
Eli Lilly & Co.				5.050% due 26/03/2031	\$ 1,100	1,099	0.25	7.375% due 22/04/2034	€ 300	358	0.08
4.650% due 20/05/2033	500	497	0.11	Marriott International, Inc.				8.500% due 22/04/2036	\$ 900	934	0.21
Energy Transfer LP				3.500% due 15/10/2032	200	184	0.04	Space Exploration Technologies Corp.			
5.350% due 15/01/2036	1,200	1,196	0.27	4.500% due 01/05/2033	700	678	0.15	5.350% due 15/07/2031	400	399	0.09
5.750% due 15/02/2033	400	414	0.09	5.250% due 15/10/2035	200	200	0.05	SPIE S.A.			
5.950% due 01/10/2043	100	99	0.02	Mars, Inc.				3.875% due 18/05/2031	€ 800	912	0.20
5.950% due 15/05/2054	1,400	1,341	0.30	5.700% due 01/05/2055	500	493	0.11	Spirit Airlines Pass-Through Trust			
6.200% due 01/04/2055	700	693	0.16	Meta Platforms, Inc.				3.650% due 15/08/2031	\$ 346	312	0.07
6.500% due 01/02/2042	100	106	0.02	5.400% due 15/08/2054	400	353	0.08	4.100% due 01/10/2029	233	226	0.05
Eni SpA				5.600% due 15/05/2053	800	728	0.16	Stellantis NV			
5.950% due 15/05/2054	650	644	0.14	5.750% due 15/11/2065	500	449	0.10	6.875% due 16/12/2033 (b)	€ 1,500	1,675	0.38
Entergy Louisiana LLC				Microchip Technology, Inc.				Sutter Health			
5.350% due 15/03/2034	100	103	0.02	5.050% due 15/02/2030	200	201	0.05	5.164% due 15/08/2033	\$ 100	101	0.02
Enterprise Products Operating LLC				Mitchells & Butlers Finance PLC				Synopsis, Inc.			
5.700% due 15/02/2042	300	304	0.07	6.013% due 15/12/2030	£ 221	294	0.07	4.850% due 01/04/2030	175	175	0.04
EQT Corp.				MPLX LP				Sysco Corp.			
6.375% due 01/04/2029	200	205	0.05	4.800% due 15/02/2031	\$ 900	897	0.20	4.950% due 25/03/2036	600	578	0.13
Equifax, Inc.				MSCI, Inc.				5.950% due 01/04/2030	400	415	0.09
5.100% due 01/06/2028	200	202	0.05	3.875% due 15/02/2031	300	284	0.06	T-Mobile USA, Inc.			
Essent Group Ltd.				National Fuel Gas Co.				3.875% due 15/04/2030	600	581	0.13
6.250% due 01/07/2029	100	103	0.02	4.750% due 15/05/2029	900	898	0.20	4.700% due 15/01/2035	1,400	1,352	0.30
Expand Energy Corp.				Northern Star Resources Ltd.				5.500% due 15/01/2055	1,100	1,011	0.23
5.700% due 15/01/2035	700	708	0.16	6.125% due 11/04/2033	1,100	1,141	0.26	Tapestry, Inc.			
								5.500% due 11/03/2035	200	201	0.05

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS			
Targa Resources Corp. 4.900% due 15/09/2030	\$ 280	\$ 281	0.06	Arizona Public Service Co. 5.500% due 01/09/2035	\$ 200	\$ 201	0.05	Progress Energy, Inc. 7.750% due 01/03/2031	\$ 204	\$ 228	0.05			
6.125% due 15/03/2033	200	211	0.05	AT&T, Inc. 3.500% due 15/09/2053	2,800	1,819	0.41	Public Service Co. of Colorado 6.250% due 01/09/2037	300	322	0.07			
Technip Energies NV 4.000% due 10/06/2033	€ 900	1,035	0.23	4.750% due 30/04/2033	1,200	1,175	0.26	Public Service Co. of Oklahoma 2.200% due 15/08/2031	200	176	0.04			
Texas Eastern Transmission LP 7.000% due 15/07/2032	\$ 700	772	0.17	Black Hills Corp. 4.550% due 31/01/2031	600	591	0.13	Puget Energy, Inc. 7.250% due 15/09/2056	500	511	0.11			
Time Warner Cable LLC 5.875% due 15/11/2040	1,400	1,253	0.28	6.000% due 15/01/2035	350	365	0.08	San Diego Gas & Electric Co. 5.200% due 15/03/2036	100	100	0.02			
Transurban Queensland Finance Pty. Ltd. 5.623% due 28/08/2034	AUD 1,400	946	0.21	6.150% due 15/05/2034	200	210	0.05	5.350% due 01/04/2053	1,000	935	0.21			
6.431% due 05/06/2036	200	141	0.03	Clearway Energy Operating LLC 5.750% due 15/01/2034	600	589	0.13	SGSP Australia Assets Pty. Ltd. 3.250% due 29/07/2026	200	200	0.04			
United Airlines Pass-Through Trust 2.700% due 01/11/2033	\$ 282	258	0.06	Cleveland Electric Illuminating Co. 3.500% due 01/04/2028	1,461	1,430	0.32	3.375% due 08/10/2032	€ 200	225	0.05			
2.875% due 07/04/2030	312	301	0.07	Connecticut Light and Power Co. 4.900% due 01/07/2033	1,000	1,005	0.23	Southern California Edison Co. 2.750% due 01/02/2032	\$ 1,500	1,335	0.30			
3.100% due 07/04/2030	174	167	0.04	Consolidated Edison Co. of New York, Inc. 5.300% due 01/03/2035	900	917	0.21	2.850% due 01/08/2029	800	755	0.17			
3.700% due 01/09/2031	373	356	0.08	Constellation Energy Generation LLC 5.300% due 01/06/2036	800	796	0.18	3.900% due 01/12/2041	108	85	0.02			
3.750% due 03/03/2028	419	418	0.09	Dominion Energy, Inc. 5.450% due 15/03/2035	800	812	0.18	4.125% due 01/03/2048	100	75	0.02			
4.550% due 25/02/2033	61	59	0.01	DWR Cymru Financing UK PLC 6.250% due 08/09/2037	€ 1,000	1,329	0.30	4.200% due 01/03/2029	200	197	0.04			
5.450% due 15/08/2038	282	288	0.06	Edison International 5.450% due 15/06/2029	\$ 1,600	1,616	0.36	5.300% due 01/03/2028	600	606	0.14			
UnitedHealth Group, Inc. 4.950% due 15/01/2032	1,062	1,070	0.24	Electricite de France S.A. 4.875% due 21/09/2038	400	370	0.08	6.200% due 15/09/2055	1,300	1,294	0.29			
Universal Music Group NV 4.125% due 16/06/2036	€ 1,200	1,391	0.31	EnBW International Finance BV 6.048% due 30/10/2034	AUD 800	560	0.13	Southern California Gas Co. 5.200% due 01/06/2033	1,300	1,320	0.30			
Var Energi ASA 4.950% due 29/04/2086	300	343	0.08	Entergy Arkansas LLC 4.950% due 15/01/2036	\$ 200	196	0.04	Southwest Gas Corp. 5.800% due 01/12/2027	885	900	0.20			
5.875% due 22/05/2030	\$ 900	927	0.21	Entergy Texas, Inc. 5.250% due 15/04/2035	1,000	1,005	0.23	Southwestern Electric Power Co. 5.200% due 01/04/2036	1,100	1,086	0.24			
Venture Global Calcasieu Pass LLC 6.250% due 15/01/2030	2,000	2,049	0.46	5.550% due 15/09/2054	200	193	0.04	Southwestern Public Service Co. 3.750% due 15/06/2049	500	369	0.08			
Venture Global LNG, Inc. 6.375% due 15/12/2034	300	295	0.07	EPH Financing International A/S 5.875% due 30/11/2029	€ 300	365	0.08	SPP-Distribucia A/S 1.000% due 09/06/2031	€ 200	200	0.04			
Viper Energy Partners LLC 5.700% due 01/08/2035	200	203	0.05	Eversource Energy 5.500% due 01/01/2034	\$ 200	204	0.05	SW Finance PLC 6.875% due 07/08/2032	£ 400	535	0.12			
Vmed O2 UK Financing PLC 5.625% due 15/04/2032	€ 1,000	1,008	0.23	Interstate Power & Light Co. 3.600% due 01/04/2029	600	585	0.13	6.875% due 14/11/2034	600	797	0.18			
VMware LLC 2.200% due 15/08/2031	\$ 1,700	1,498	0.34	Louisville Gas & Electric Co. 5.450% due 15/04/2033	500	514	0.12	7.000% due 16/04/2040	500	634	0.14			
VOC Escrow Ltd. 5.000% due 15/02/2028	200	200	0.05	NBN Co. Ltd. 5.000% due 28/08/2031	AUD 1,000	687	0.15	System Energy Resources, Inc. 5.300% due 15/12/2034	\$ 400	399	0.09			
Volkswagen Group of America Finance LLC 4.550% due 11/09/2028	300	298	0.07	New York State Electric & Gas Corp. 5.850% due 15/08/2033	\$ 800	837	0.19	TDC Net A/S 5.000% due 09/08/2032	€ 1,000	1,187	0.27			
5.050% due 27/03/2028	794	798	0.18	Niagara Mohawk Power Corp. 5.290% due 17/01/2034	1,000	1,004	0.23	TXNM Energy, Inc. 7.000% due 31/07/2056	\$ 1,400	1,416	0.32			
Weir Group, Inc. 5.350% due 06/05/2030	200	202	0.05	Nova Securitisation SARL 6.500% due 03/02/2036	600	565	0.13	Veon Midco BV 6.950% due 01/06/2031	700	699	0.16			
Western Midstream Operating LP 5.500% due 15/12/2035	1,000	990	0.22	Oklahoma Gas & Electric Co. 5.400% due 15/01/2033	200	205	0.05	Vistra Operations Co. LLC 6.000% due 15/04/2034	500	515	0.12			
Williams Cos., Inc. 5.600% due 15/03/2035	500	510	0.11	Oncor Electric Delivery Co. LLC 5.700% due 24/06/2033	AUD 1,300	906	0.20			52,861	11.86			
Woodside Finance Ltd. 5.100% due 12/09/2034	900	885	0.20	ONEOK, Inc. 5.050% due 01/11/2034	\$ 2,300	2,250	0.50	Total Corporate Bonds & Notes		357,391	80.22			
5.400% due 19/05/2030	500	508	0.11	Orange S.A. 4.750% due 13/01/2033	600	589	0.13							
6.000% due 19/05/2035	700	727	0.16	Pacific Gas & Electric Co. 2.100% due 01/08/2027	1,800	1,753	0.39							
Wynn Las Vegas LLC 5.250% due 15/05/2027	100	100	0.02	3.250% due 01/06/2031	1,400	1,292	0.29							
Wynn Resorts Finance LLC 6.250% due 15/03/2033	100	100	0.02	3.750% due 01/07/2028	300	295	0.07							
7.125% due 15/02/2031	300	317	0.07	4.250% due 15/03/2046	1,100	852	0.19							
Yorkshire Water Finance PLC 1.750% due 27/10/2032	£ 400	422	0.09	4.300% due 15/03/2045	100	79	0.02							
6.000% due 22/07/2033	300	399	0.09	4.950% due 01/07/2050	100	84	0.02							
6.375% due 18/11/2034	100	136	0.03	6.750% due 15/01/2053	400	420	0.09							
Zimmer Biomet Holdings, Inc. 4.250% due 15/08/2035	\$ 228	210	0.05											
		127,398	28.60											
UTILITIES								MUNICIPAL BONDS & NOTES						
AEP Texas, Inc. 5.450% due 15/05/2029	200	204	0.05					Maricopa County, Arizona Industrial Development Authority Revenue Notes, Series 2024 7.375% due 01/10/2029				300	313	0.07
AES Corp. 3.950% due 15/07/2030	1,300	1,246	0.28					U.S. GOVERNMENT AGENCIES						
Ameren Illinois Co. 3.250% due 15/03/2050	400	275	0.06					Freddie Mac 4.498% due 25/12/2055				473	475	0.11
Anglian Water Services Financing PLC 5.375% due 10/11/2033	£ 900	1,165	0.26					Ginnie Mae 3.909% due 20/01/2068				251	250	0.05
6.000% due 20/06/2039	100	127	0.03					4.511% due 20/10/2066				100	101	0.02
								Ginnie Mae, TBA 4.000% due 01/07/2056				2,300	2,138	0.48
								5.000% due 01/07/2056				700	690	0.15
								Uniform Mortgage-Backed Security 3.000% due 01/05/2052				705	617	0.14
								4.500% due 01/09/2052 - 01/10/2052				2,995	2,895	0.65
								Uniform Mortgage-Backed Security, TBA 3.000% due 01/08/2056				20	18	0.00
								4.000% due 01/07/2056 - 01/08/2056				14,530	13,573	3.05
								4.500% due 01/07/2056				1,100	1,054	0.24
								5.000% due 01/07/2056				25,100	24,668	5.54
													46,479	10.43

Schedule of Investments US Investment Grade Corporate Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
U.S. TREASURY OBLIGATIONS				New Century Home Equity Loan Trust				5.850% due 02/07/2032			
U.S. Treasury Bonds				4.468% due 25/02/2036	\$ 182	\$ 162	0.04	6.000% due 07/05/2036	\$ 500	\$ 607	0.14
2.250% due 15/05/2041	\$ 1,600	\$ 1,167	0.26								
4.625% due 15/11/2055	4,600	4,377	0.99								
4.750% due 15/08/2055	1,525	1,480	0.33								
4.875% due 15/08/2045	269	267	0.06								
U.S. Treasury Notes				OTHER ABS				New South Wales Treasury Corp.			
4.000% due 15/11/2035	700	677	0.15					1.750% due 20/03/2034 AUD	700	382	0.09
4.125% due 15/02/2036	6,250	6,099	1.37					3.500% due 20/11/2037	900	520	0.12
4.250% due 15/08/2035	1,110	1,096	0.24					Peru Government International Bond			
4.375% due 15/05/2036	879	874	0.20					5.400% due 12/08/2034 PEN	4,800	1,376	0.31
U.S. Treasury STRIPS								6.150% due 12/08/2032	700	222	0.05
0.000% due 15/08/2049 (a)	11,700	3,585	0.80					6.950% due 12/08/2031	2,992	998	0.22
0.000% due 15/08/2050 (a)	6,800	1,985	0.45					Perusahaan Penerbit SBSN Indonesia			
		21,607	4.85					2.800% due 23/06/2030	\$ 300	278	0.06
NON-AGENCY MORTGAGE-BACKED SECURITIES				SOVEREIGN ISSUES				Queensland Treasury Corp.			
Commercial Mortgage Trust								2.000% due 22/08/2033 AUD	900	511	0.11
3.140% due 10/10/2036	700	691	0.16					Saudi Arabia Government International Bond			
Countrywide Alternative Loan Trust								5.125% due 13/01/2028	\$ 1,100	1,108	0.25
5.094% due 25/08/2035	24	21	0.00					South Africa Government International Bond			
Countrywide Home Loan Reperforming REMIC Trust								8.500% due 31/01/2037 ZAR	16,400	997	0.22
4.155% due 25/11/2034	72	69	0.02					8.875% due 28/02/2035	46,425	2,935	0.66
Credit Suisse Mortgage Capital Certificates								South Australian Government Financing Authority			
2.750% due 25/07/2057	134	131	0.03					4.750% due 24/05/2035 AUD	300	201	0.05
3.850% due 25/09/2057	144	138	0.03					Treasury Corp. of Victoria			
RMAC PLC								4.750% due 15/09/2036	1,700	1,120	0.25
4.947% due 15/02/2047	£ 418	555	0.12					United Kingdom Gilt			
Wells Fargo Commercial Mortgage Trust								4.375% due 31/07/2054	£ 729	813	0.18
3.874% due 15/06/2036	\$ 700	657	0.15							25,884	5.81
		2,262	0.51					SHARES			
ASSET-BACKED SECURITIES								PREFERRED SECURITIES			
HOME EQUITY OTHER								Wells Fargo & Co.			
ACE Securities Corp. Home Equity Loan Trust								4.250% due			
4.693% due 25/02/2036	134	126	0.03					15/09/2026 (b)	40,800	684	0.15
Citigroup Mortgage Loan Trust, Inc.								Total Transferable Securities			
4.163% due 25/01/2037	976	414	0.09						\$ 457,892	102.78	
Ellington Loan Acquisition Trust								INVESTMENT FUNDS			
4.863% due 25/05/2037	95	92	0.02					COLLECTIVE INVESTMENT SCHEMES			
								PIMCO Funds: Global Investors Series plc - PIMCO Credit Opportunities Bond Fund (c)			
									992,063	10,833	2.43
								Total Investment Funds			
									\$ 10,833	2.43	

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR December Futures	Long	03/2027	96	\$ (16)	0.00
3-Month SOFR March Futures	Long	06/2027	196	(55)	(0.01)
3-Month SOFR September Futures	Long	12/2026	98	23	0.01
Australia Government 10-Year Bond September Futures	Short	09/2026	132	(131)	(0.03)
Canada Government 10-Year Bond September Futures	Short	09/2026	23	(19)	(0.01)
Euro-Bobl September Futures	Short	09/2026	113	(81)	(0.02)
Euro-Bund 10-Year Bond September Futures	Short	09/2026	53	(92)	(0.02)
Euro-Buxl 30-Year Bond September Futures	Short	09/2026	6	(27)	(0.01)
Euro-Schatz September Futures	Short	09/2026	3	0	0.00
U.S. Treasury 2-Year Note September Futures	Long	09/2026	61	(18)	(0.01)
U.S. Treasury 5-Year Note September Futures	Short	09/2026	396	(106)	(0.02)
U.S. Treasury 10-Year Note September Futures	Long	09/2026	306	189	0.04
U.S. Treasury 10-Year Ultra September Futures	Long	09/2026	365	296	0.07
U.S. Treasury 30-Year Bond September Futures	Long	09/2026	52	72	0.02
U.S. Treasury Ultra Long-Term Bond September Futures	Long	09/2026	387	1,077	0.24
United Kingdom Long Gilt September Futures	Short	09/2026	21	(35)	(0.01)
				\$ 1,077	0.24

WRITTEN OPTIONS

FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS

Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Put - CBOT U.S. Treasury 10-Year Note August 2026 Futures	\$ 108.000	24/07/2026	5	\$ (1)	\$ 0	0.00
Put - CBOT U.S. Treasury 10-Year Note August 2026 Futures	108.500	24/07/2026	5	(2)	(1)	0.00
Put - CBOT U.S. Treasury 10-Year Note August 2026 Futures	109.500	24/07/2026	6	(1)	(2)	0.00
Call - CBOT U.S. Treasury 10-Year Note August 2026 Futures	111.000	24/07/2026	16	(4)	(2)	0.00

Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	\$ 108.250	02/07/2026	5	\$ (1)	\$ 0	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	108.750	02/07/2026	11	(2)	0	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	110.250	02/07/2026	5	(1)	0	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	110.500	02/07/2026	11	(2)	0	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	109.000	10/07/2026	5	(1)	(1)	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	110.750	10/07/2026	5	(1)	0	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	108.750	17/07/2026	7	(2)	(1)	0.00
Put - CBOT U.S. Treasury 10-Year Note July 2026 Futures	109.250	17/07/2026	6	(1)	(1)	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	110.250	17/07/2026	7	(1)	(2)	0.00
Call - CBOT U.S. Treasury 10-Year Note July 2026 Futures	111.000	17/07/2026	6	(1)	0	0.00
				\$ (21)	\$ (10)	0.00

Total Financial Derivative Instruments Dealt in on a Regulated Market

\$ 1,067 0.24

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
American International Group, Inc.	1.000%	20/12/2026	\$ 500	\$ (9)	0.00
AT&T, Inc.	1.000	20/12/2026	900	(11)	0.00
AT&T, Inc.	1.000	20/06/2028	1,000	22	0.01
Boeing Co.	1.000	20/12/2026	500	5	0.00
Boeing Co.	1.000	20/06/2027	2,000	136	0.03
Devon Energy Corp.	1.000	20/12/2026	200	3	0.00
Enbridge, Inc.	1.000	20/12/2026	900	(5)	0.00
Expedia Group, Inc.	1.000	20/12/2026	300	(1)	0.00
General Motors Co.	5.000	20/12/2026	710	(124)	(0.03)
Glencore Finance Europe Ltd.	5.000	20/06/2031	€ 300	0	0.00
Hess Corp.	1.000	20/12/2026	\$ 1,200	13	0.00
National Rural Utilities Cooperative Finance Corp.	1.000	20/12/2026	200	(4)	0.00
Occidental Petroleum Corp.	1.000	20/12/2030	900	1	0.00
Oracle Corp.	1.000	20/06/2030	200	(7)	0.00
Tesco PLC	1.000	20/12/2027	€ 1,050	15	0.01
Tesco PLC	1.000	20/06/2028	100	2	0.00
Verizon Communications, Inc.	1.000	20/12/2026	\$ 1,800	(35)	(0.01)
Verizon Communications, Inc.	1.000	20/06/2028	1,100	14	0.00
Verizon Communications, Inc.	1.000	20/12/2028	300	5	0.00
Électricité de France S.A.	1.000	20/06/2030	€ 500	5	0.00
				\$ 25	0.01

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-45 5-Year Index	1.000%	20/12/2030	\$ 21,190	\$ 4	0.00
CDX.IG-46 5-Year Index	1.000	20/06/2031	6,450	3	0.00
				\$ 7	0.00

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	3.500%	18/03/2031	£ 1,400	\$ (40)	(0.01)
Receive	1-Day GBP-SONIO Compounded-OIS	4.000	18/03/2036	480	12	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.325	31/08/2030	\$ 6,150	109	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	5,400	489	0.11
Receive	1-Day USD-SOFR Compounded-OIS	3.555	28/08/2034	500	18	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.642	15/02/2055	500	47	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.655	15/02/2055	100	9	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.715	15/08/2035	10,415	193	0.04
Receive	1-Day USD-SOFR Compounded-OIS	3.748	03/03/2036	600	14	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	18/12/2029	4,000	109	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.750	15/05/2032	3,300	22	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.775	03/03/2036	600	12	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.807	15/02/2055	300	20	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.842	04/03/2030	700	3	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.848	15/02/2055	1,900	111	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.915	15/02/2055	700	33	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.943	15/02/2055	700	30	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.945	15/02/2055	800	34	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.975	15/11/2053	300	6	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.000	30/11/2030	2,040	(7)	0.00

Schedule of Investments US Investment Grade Corporate Bond Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	4.000%	15/02/2036	\$ 12,500	\$ 42	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.000	17/06/2056	2,600	33	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.085	15/11/2053	871	17	0.00
Pay	1-Year BRL-CDI	12.030	04/01/2027	BRL 30,900	(196)	(0.04)
Pay	1-Year BRL-CDI	12.867	02/01/2031	2,800	(18)	0.00
Pay	1-Year BRL-CDI	13.359	02/01/2029	8,700	(33)	(0.01)
Pay	1-Year BRL-CDI	13.402	02/01/2029	21,300	(80)	(0.02)
Pay	1-Year BRL-CDI	13.926	04/01/2027	44,600	(71)	(0.02)
Pay	6-Month AUD-BBR-BBSW	4.000	17/12/2035	AUD 3,100	(96)	(0.02)
Pay	6-Month AUD-BBR-BBSW	4.250	19/03/2030	10,910	(186)	(0.04)
Receive	6-Month EUR-EURIBOR	0.000	17/03/2053	€ 3,850	2,150	0.48
Receive ⁽³⁾	6-Month EUR-EURIBOR	3.000	16/09/2056	2,240	(3)	0.00
					\$ 2,783	0.62
Total Centrally Cleared Financial Derivative Instruments					\$ 2,815	0.63

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PURCHASED OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC USD versus KRW	KRW 1,400.000	09/07/2026	727	\$ 7	\$ 0	0.00
	Put - OTC USD versus KRW	1,400.000	13/07/2026	5,038	35	0	0.00
					\$ 42	\$ 0	0.00

WRITTEN OPTIONS

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Put - OTC USD versus KRW	KRW 1,350.000	09/07/2026	727	\$ (3)	\$ 0	0.00
	Put - OTC USD versus KRW	1,350.000	13/07/2026	5,038	(11)	0	0.00
					\$ (14)	\$ 0	0.00

INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
GLM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.004%	08/07/2026	300	\$ (1)	\$ (1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.284	08/07/2026	300	(1)	0	0.00
JPM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.875	24/07/2026	300	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	4.135	24/07/2026	300	(1)	(1)	0.00
							\$ (3)	\$ (2)	0.00

(1) Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/ (Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
MYC	Mexico Government International Bond	1.000%	20/12/2026	\$ 200	\$ 1	\$ 0	\$ 1	0.00

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	iTraxx Crossover 44 5-Year 35-100% Index	5.000%	20/12/2030	€ 900	\$ 203	\$ (12)	\$ 191	0.04
BPS	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	2,000	424	2	426	0.10
CBK	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	100	23	(2)	21	0.01
GST	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	1,100	230	4	234	0.05
JPM	iTraxx Crossover 44 5-Year 35-100% Index	5.000	20/12/2030	2,100	445	2	447	0.10
					\$ 1,325	\$ (6)	\$ 1,319	0.30

⁽¹⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

⁽²⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 3,991	\$ 2,854	\$ 89	\$ 0	\$ 89	0.02
	07/2026	CNH 68	10	0	0	0	0.00
	07/2026	NZD 565	333	12	0	12	0.00
	07/2026	\$ 40	CAD 56	0	0	0	0.00
	07/2026	286	NZD 507	2	0	2	0.00
BOA	08/2026	CAD 56	\$ 40	0	0	0	0.00
	08/2026	NZD 507	287	0	(2)	(2)	0.00
	07/2026	¥ 1,863	12	0	0	0	0.00
	07/2026	\$ 66	CNH 446	0	0	0	0.00
	08/2026	ILS 102	\$ 34	0	0	0	0.00
BPS	07/2026	AUD 1,446	1,007	6	0	6	0.00
	07/2026	BRL 239	46	0	0	0	0.00
	07/2026	CHF 66	84	2	0	2	0.00
	07/2026	€ 1,659	1,892	0	(4)	(4)	0.00
	07/2026	IDR 8,418,012	470	0	0	0	0.00
	07/2026	ILS 205	69	1	0	1	0.00
	07/2026	INR 15,367	160	0	(2)	(2)	0.00
	07/2026	¥ 6,301	40	1	0	1	0.00
	07/2026	KRW 27,052	18	0	0	0	0.00
	07/2026	THB 2,297	70	1	0	1	0.00
	07/2026	\$ 8	BRL 40	0	0	0	0.00
	07/2026	225	CNH 1,524	0	(1)	(1)	0.00
	07/2026	99	ILS 288	0	(2)	(2)	0.00
	07/2026	456	INR 43,250	1	(1)	0	0.00
	07/2026	113	KRW 173,483	0	(1)	(1)	0.00
	07/2026	9	TWD 294	0	0	0	0.00
	07/2026	ZAR 5,666	\$ 345	0	0	0	0.00
	08/2026	ILS 25	8	0	0	0	0.00
	09/2026	IDR 890,910	49	0	0	0	0.00
	09/2026	THB 2,076	64	1	0	1	0.00
	09/2026	\$ 285	IDR 5,043,863	1	(6)	(5)	0.00
	09/2026	32	INR 3,085	0	0	0	0.00
	09/2026	10	THB 328	0	0	0	0.00
	12/2026	30	IDR 538,803	0	0	0	0.00
BRC	07/2026	ILS 246	\$ 83	1	0	1	0.00
	07/2026	NZD 820	485	18	0	18	0.01
	07/2026	TRY 1,055	22	0	0	0	0.00
	07/2026	\$ 502	CAD 693	0	(14)	(14)	0.00
	07/2026	729	TRY 34,783	6	0	6	0.00
BSH	07/2026	ZAR 27,985	\$ 1,723	18	0	18	0.01
	07/2026	€ 2,484	2,896	56	0	56	0.01
	07/2026	¥ 33,389	210	5	0	5	0.00
	07/2026	\$ 496	NZD 878	3	0	3	0.00
	08/2026	NZD 878	\$ 497	0	(3)	(3)	0.00
CBK	09/2026	\$ 1,433	BRL 7,347	0	(34)	(34)	(0.01)
	07/2026	DKK 466	\$ 73	1	0	1	0.00
	07/2026	€ 661	770	15	0	15	0.00
	07/2026	ILS 228	79	2	0	2	0.00
	07/2026	INR 10,204	108	0	0	0	0.00
	07/2026	\$ 98	IDR 1,765,023	0	0	0	0.00
	07/2026	105	INR 10,204	2	0	2	0.00
	07/2026	410	PEN 1,387	0	(4)	(4)	0.00
	07/2026	10	PLN 35	0	0	0	0.00
	08/2026	ILS 376	\$ 130	4	0	4	0.00
	09/2026	IDR 3,258,584	181	0	0	0	0.00
	09/2026	INR 966	10	0	0	0	0.00
	09/2026	MXN 39	2	0	0	0	0.00
	09/2026	THB 2,293	69	0	0	0	0.00
	09/2026	\$ 59	IDR 1,045,804	0	(1)	(1)	0.00

Schedule of Investments US Investment Grade Corporate Bond Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
DUB	09/2026	\$ 2	PEN 8	\$ 0	\$ 0	\$ 0	0.00
	10/2026	PEN 3,679	\$ 1,075	4	(3)	1	0.00
	12/2026	2,870	821	0	(15)	(15)	0.00
	12/2026	\$ 82	IDR 1,493,323	0	0	0	0.00
	07/2026	IDR 269,867	\$ 15	0	0	0	0.00
	07/2026	INR 3,754	40	0	0	0	0.00
	07/2026	\$ 27	INR 2,559	0	0	0	0.00
	07/2026	10	PLN 36	0	0	0	0.00
	07/2026	ZAR 13,013	\$ 804	11	0	11	0.00
	09/2026	IDR 2,128,585	118	0	0	0	0.00
FAR	09/2026	\$ 36	IDR 653,643	0	0	0	0.00
	09/2026	40	INR 3,780	0	0	0	0.00
	07/2026	CNH 5,862	\$ 862	0	(2)	(2)	0.00
	07/2026	£ 10,247	13,779	179	0	179	0.04
	07/2026	INR 3,695	39	0	0	0	0.00
	07/2026	PEN 1,386	410	4	0	4	0.00
	07/2026	SGD 1,490	1,168	16	0	16	0.00
	07/2026	\$ 224	CNH 1,516	0	(1)	(1)	0.00
	07/2026	39	INR 3,695	0	0	0	0.00
	07/2026	481	¥ 77,772	0	(2)	(2)	0.00
GLM	07/2026	181	PLN 662	0	(5)	(5)	0.00
	07/2026	ZAR 18,539	\$ 1,123	0	(6)	(6)	0.00
	08/2026	ILS 188	66	3	0	3	0.00
	08/2026	¥ 77,568	481	2	0	2	0.00
	08/2026	PEN 2,426	717	7	0	7	0.00
	08/2026	\$ 862	CNH 5,849	2	0	2	0.00
	08/2026	9	£ 7	0	0	0	0.00
	09/2026	19	INR 1,813	0	0	0	0.00
	07/2026	KRW 39,386	\$ 26	0	0	0	0.00
	07/2026	\$ 155	BRL 780	0	(4)	(4)	0.00
IND	07/2026	3,802	CAD 5,410	11	0	11	0.00
	07/2026	84	IDR 1,508,576	0	0	0	0.00
	07/2026	26	KRW 39,380	0	0	0	0.00
	08/2026	CAD 5,402	\$ 3,802	0	(11)	(11)	0.00
	08/2026	\$ 26	INR 2,470	0	0	0	0.00
	09/2026	IDR 1,517,411	\$ 84	0	0	0	0.00
	09/2026	MXN 44	3	0	0	0	0.00
	09/2026	THB 6,388	198	4	0	4	0.00
	09/2026	\$ 168	IDR 3,014,306	0	(1)	(1)	0.00
	09/2026	105	INR 10,066	1	0	1	0.00
JPM	07/2026	DKK 834	\$ 130	3	0	3	0.00
	07/2026	AUD 16,378	11,675	329	0	329	0.08
	07/2026	£ 28	37	0	0	0	0.00
	07/2026	ILS 635	213	0	0	0	0.00
	07/2026	\$ 15	IDR 263,675	0	0	0	0.00
	07/2026	402	PLN 1,466	0	(12)	(12)	0.00
	07/2026	49	THB 1,630	0	0	0	0.00
	08/2026	ILS 647	\$ 223	5	0	5	0.00
	08/2026	\$ 1,112	€ 974	3	0	3	0.00
	09/2026	IDR 265,141	\$ 15	0	0	0	0.00
MBC	09/2026	INR 2,282	24	0	0	0	0.00
	09/2026	MXN 140	8	0	0	0	0.00
	09/2026	THB 4,941	151	2	0	2	0.00
	09/2026	\$ 50	INR 4,766	0	0	0	0.00
	09/2026	1,374	MXN 23,878	0	(16)	(16)	0.00
	07/2026	AUD 1,153	\$ 807	9	0	9	0.00
	07/2026	CHF 352	449	13	0	13	0.00
	07/2026	€ 8,179	9,494	143	0	143	0.03
	07/2026	£ 641	863	12	0	12	0.00
	07/2026	IDR 20,661	1	0	0	0	0.00
MYI	07/2026	INR 3,769	40	0	0	0	0.00
	07/2026	¥ 31,112	196	4	0	4	0.00
	07/2026	KRW 113,584	75	2	0	2	0.00
	07/2026	\$ 8,749	AUD 12,680	36	0	36	0.01
	07/2026	257	DKK 1,687	1	0	1	0.00
	07/2026	493	€ 426	0	(6)	(6)	0.00
	07/2026	62	INR 5,932	1	0	1	0.00
	08/2026	AUD 12,680	\$ 8,744	0	(37)	(37)	(0.01)
	08/2026	DKK 1,684	257	0	(1)	(1)	0.00
	09/2026	THB 1,410	42	0	0	0	0.00
NSL	09/2026	\$ 165	INR 15,823	1	0	1	0.00
	07/2026	£ 17	\$ 23	0	0	0	0.00
	07/2026	\$ 558	£ 421	1	0	1	0.00
RYL	07/2026	78	IDR 1,396,381	0	0	0	0.00
	07/2026	62	INR 5,987	1	0	1	0.00
	07/2026	159	TRY 7,473	1	0	1	0.00
SCX	09/2026	IDR 1,404,212	\$ 78	0	0	0	0.00
	09/2026	\$ 36	IDR 638,484	0	0	0	0.00
	07/2026	100	€ 88	0	0	0	0.00
	07/2026	34	IDR 611,548	0	0	0	0.00
	07/2026	82	INR 7,850	1	0	1	0.00
	07/2026	478	¥ 75,900	0	(11)	(11)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
SOG	08/2026	\$ 64	INR 6,136	\$ 1	\$ 0	\$ 1	0.00
	09/2026	IDR 1,724,920	\$ 96	0	0	0	0.00
	09/2026	THB 2,276	70	2	0	2	0.00
	09/2026	\$ 91	IDR 1,642,204	1	(1)	0	0.00
	07/2026	DKK 875	\$ 136	2	0	2	0.00
	07/2026	€ 35,915	41,896	836	0	836	0.19
	07/2026	£ 7	10	0	0	0	0.00
	07/2026	¥ 81,016	510	11	0	11	0.00
	07/2026	\$ 7,099	AUD 10,288	29	0	29	0.01
	07/2026	517	CHF 418	2	0	2	0.00
	07/2026	361	CNH 2,443	0	(1)	(1)	0.00
	07/2026	53,774	€ 47,274	275	0	275	0.06
	07/2026	1,152	SGD 1,492	1	0	1	0.00
	08/2026	AUD 10,288	\$ 7,094	0	(30)	(30)	(0.01)
	08/2026	CHF 417	517	0	(2)	(2)	0.00
SSB	08/2026	€ 47,274	53,847	0	(275)	(275)	(0.06)
	08/2026	SGD 1,489	1,152	0	(1)	(1)	0.00
	08/2026	\$ 10	£ 7	0	0	0	0.00
	07/2026	CAD 6,253	\$ 4,535	127	0	127	0.03
	07/2026	\$ 35	CAD 49	0	0	0	0.00
UAG	07/2026	14,420	£ 10,909	60	0	60	0.01
	08/2026	CAD 49	\$ 35	0	0	0	0.00
	08/2026	€ 1,110	1,268	0	(4)	(4)	0.00
	08/2026	£ 10,909	14,420	0	(60)	(60)	(0.01)
	07/2026	\$ 10	PLN 36	0	0	0	0.00
	09/2026	THB 253	\$ 8	0	0	0	0.00
				\$ 2,407	\$ (582)	\$ 1,825	0.41

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	€ 7,718	\$ 8,761	\$ 0	\$ (63)	\$ (63)	(0.01)
BPS	07/2026	47	53	0	0	0	0.00
BSH	07/2026	\$ 40,932	€ 35,134	0	(763)	(763)	(0.17)
	07/2026	38,670	33,167	0	(751)	(751)	(0.17)
CBK	07/2026	602	516	0	(12)	(12)	0.00
FAR	07/2026	€ 30,978	\$ 35,331	0	(87)	(87)	(0.02)
MBC	08/2026	\$ 35,378	€ 30,978	87	0	87	0.02
	07/2026	€ 33,179	\$ 37,685	0	(249)	(249)	(0.06)
	07/2026	\$ 1,337	€ 1,150	0	(21)	(21)	(0.01)
SOG	08/2026	€ 46	\$ 53	0	0	0	0.00
	08/2026	\$ 37,736	€ 33,179	249	0	249	0.05
	07/2026	€ 33,179	\$ 37,742	0	(192)	(192)	(0.04)
	07/2026	\$ 40,986	€ 35,134	0	(817)	(817)	(0.18)
	08/2026	37,793	33,179	192	0	192	0.04
				\$ 528	\$ (2,955)	\$ (2,427)	(0.55)

As at 30 June 2026, the Institutional GBP (Hedged) Income II had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 11,978	£ 8,922	\$ 0	\$ (136)	\$ (136)	(0.03)
BOA	07/2026	£ 84	\$ 113	1	0	1	0.00
BPS	07/2026	8,185	10,795	0	(69)	(69)	(0.02)
	07/2026	\$ 13,459	£ 10,046	0	(126)	(126)	(0.03)
	08/2026	£ 25	\$ 34	0	0	0	0.00
	08/2026	\$ 10,733	£ 8,139	69	0	69	0.02
BRC	07/2026	£ 6	\$ 8	0	0	0	0.00
CBK	07/2026	55	73	1	0	1	0.00
FAR	07/2026	\$ 15	£ 11	0	0	0	0.00
	07/2026	£ 30	\$ 39	0	0	0	0.00
	07/2026	\$ 707	£ 525	0	(9)	(9)	0.00
JPM	08/2026	39	30	0	0	0	0.00
	07/2026	12,859	9,583	0	(140)	(140)	(0.03)
MBC	07/2026	£ 42	\$ 57	1	0	1	0.00
NSL	07/2026	\$ 325	£ 244	1	(2)	(1)	0.00
	07/2026	£ 1,890	\$ 2,488	0	(21)	(21)	0.00
SCX	08/2026	\$ 2,487	£ 1,890	21	0	21	0.00
	07/2026	£ 9,485	\$ 12,554	1	(35)	(34)	(0.01)
SOG	07/2026	\$ 62	£ 46	0	(1)	(1)	0.00
	08/2026	12,518	9,458	34	0	34	0.01
	07/2026	£ 9,420	\$ 12,444	0	(59)	(59)	(0.01)
SSB	08/2026	\$ 12,443	£ 9,420	59	0	59	0.01
	07/2026	£ 133	\$ 176	0	(1)	(1)	0.00
	08/2026	\$ 176	£ 133	1	0	1	0.00
				\$ 189	\$ (599)	\$ (410)	(0.09)

Total OTC Financial Derivative Instruments

\$ 306 0.07

Schedule of Investments US Investment Grade Corporate Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
OTHER FINANCIAL ASSETS			
Sberbank of Russia Via SB Capital S.A. 5.125% due 29/10/2022 ^	\$ 2,100	\$ 126	0.03
5.250% due 23/05/2023 ^ (d)	600	36	0.01
Total Other Financial Assets		\$ 162	0.04
Total Investments		\$ 473,075	106.19
Other Current Assets & Liabilities		\$ (27,566)	(6.19)
Net Assets		\$ 445,509	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

- (a) Zero coupon security.
- (b) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (c) Affiliated to the Fund.
- (d) Contingent convertible security.
- (e) Restricted Securities (31 December 2025: 0.13%):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Ford Credit Canada Co. Cie Credit Ford Du Canada	4.916%	09/01/2031	06/01/2026	\$ 943	\$ 930	0.21
Goldman Sachs Group, Inc.	3.641	05/03/2032	26/02/2026	658	630	0.14
Grifols S.A.	7.500	01/05/2030	20/08/2025	298	293	0.07
Kuwait Government International Bond	4.804	20/04/2033	13/04/2026	600	599	0.13
				\$ 2,499	\$ 2,452	0.55

(f) Securities with an aggregate fair value of \$2,004 (31 December 2025: \$2,715) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

Cash of \$12,593 (31 December 2025: \$12,194) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$1,780 (31 December 2025: \$860) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 684	\$ 456,292	\$ 916	\$ 457,892
Investment Funds	10,833	0	0	10,833
Financial Derivative Instruments ⁽³⁾	(385)	4,573	0	4,188
Other Financial Assets	0	162	0	162
Totals	\$ 11,132	\$ 461,027	\$ 916	\$ 473,075

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 725	\$ 353,817	\$ 941	\$ 355,483
Investment Funds	10,794	0	0	10,794
Repurchase Agreements	0	29,400	0	29,400
Financial Derivative Instruments ⁽³⁾	64	4,771	4	4,839
Other Financial Assets	0	0	162	162
Totals	\$ 11,583	\$ 387,988	\$ 1,107	\$ 400,678

(1) See Note 3 in the Notes to Financial Statements for additional information.

(2) Refer to the Schedule of Investments for additional information.

(3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOS	3.500%	24/06/2026	08/09/2026	\$ (936)	\$ (937)	(0.21)
SCX	3.500	07/05/2026	TBD ⁽¹⁾	(983)	(988)	(0.22)
Total Reverse Repurchase Agreements					\$ (1,925)	(0.43)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (35)	\$ 0	\$ (35)	\$ 231	\$ (260)	\$ (29)
BOA	129	0	129	253	(270)	(17)
BPS	(466)	710	244	12	0	12
BRC	29	0	29	675	(720)	(45)
BSH	(724)	980	256	(47)	110	63
CBK	15	0	15	32	0	32
DUB	11	0	11	(36)	0	(36)
FAR	188	(280)	(92)	(458)	660	202
GLM	(1)	0	(1)	85	0	85
GST	234	(260)	(26)	4	0	4
IND	3	0	3	N/A	N/A	N/A
JPM	617	(630)	(13)	125	0	125
MBC	157	0	157	412	(520)	(108)
MYC	1	90	91	13	90	103
MYI	1	(10)	(9)	(20)	(10)	(30)
NSL	2	0	2	1	0	1
RYL	N/A	N/A	N/A	2	0	2
SCX	(8)	0	(8)	(1)	0	(1)
SOG	30	0	30	360	(270)	90
SSB	123	0	123	58	0	58
UAG	N/A	N/A	N/A	(32)	0	(32)

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	58.66	57.85
Transferable securities dealt in on another regulated market*	28.50	22.25
Other transferable securities	1.68	0.58
Investment funds	2.10	2.45
Repurchase agreements	N/A	6.67
Financial derivative instruments dealt in on a regulated market	0.32	0.21
Centrally cleared financial derivative instruments	0.73	0.87
OTC financial derivative instruments	0.86	0.72
Other financial assets	0.03	0.04
Other assets	7.12	8.36
Total Assets	100.00	100.00

* As per the list of markets, set out in appendix 1 to the Prospectus, which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Loan Participations and Assignments	0.45	0.32
Corporate Bonds & Notes	80.22	74.30
Municipal Bonds & Notes	0.07	0.08
U.S. Government Agencies	10.43	5.63
U.S. Treasury Obligations	4.85	3.25
Non-Agency Mortgage-Backed Securities	0.51	0.60
Asset-Backed Securities	0.29	0.35
Sovereign Issues	5.81	5.68
Preferred Securities	0.15	0.18
Investment Funds	2.43	2.74
Repurchase Agreements	N/A	7.48
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.24	0.01
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	0.00	0.00

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	0.02
Credit Default Swaps on Credit Indices — Sell Protection	0.00	0.01
Interest Rate Swaps	0.62	0.77
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.00	0.01
Written Options		
Foreign Currency Options	0.00	0.00
Interest Rate Swaptions	0.00	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.30	0.14
Forward Foreign Currency Contracts	0.41	(0.27)
Hedged Forward Foreign Currency Contracts	(0.64)	0.54
Other Financial Assets	0.04	0.04
Other Current Assets & Liabilities	(6.19)	(1.88)
Net Assets	100.00	100.00

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Schedule of Investments US Short-Term Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
ISRAEL				MULTINATIONAL				SOVEREIGN ISSUES			
CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES				Korea National Oil Corp.			
Bank Hapoalim B.M.				NXP BV				4.705% due 14/11/2026	\$ 2,700	\$ 2,709	0.08
4.722% due 14/07/2029	\$ 7,900	\$ 7,807	0.22	3.150% due 01/05/2027	\$ 7,600	\$ 7,522	0.21	Total South Korea		8,116	0.23
Bank Leumi Le-Israel B.M.				NETHERLANDS				SPAIN			
5.125% due 27/07/2027	7,400	7,416	0.21	CORPORATE BONDS & NOTES				ASSET-BACKED SECURITIES			
5.343% due 29/06/2029	500	502	0.01	ABN AMRO Bank NV				Auto ABS Spanish Loans			
Israel Electric Corp. Ltd.				4.327% due 24/02/2027	£ 11,500	15,281	0.43	2.521% due 28/02/2032	€ 899	1,028	0.03
4.250% due 14/08/2028	5,700	5,608	0.16	4.639% due 03/12/2028	\$ 20,850	20,935	0.59	CORPORATE BONDS & NOTES			
7.750% due 15/12/2027	3,050	3,172	0.09	Cooperatieve Rabobank UA				Banco Santander S.A.			
7.875% due 15/12/2026	400	405	0.01	1.980% due 15/12/2027	4,900	4,847	0.14	4.622% due 15/04/2029	\$ 2,600	2,608	0.07
Total Israel		24,910	0.70	ENEL Finance International NV				4.752% due 15/07/2028	6,800	6,837	0.19
ITALY				3.500% due 06/04/2028	1,300	1,276	0.03	5.588% due 08/08/2028	1,000	1,018	0.03
CORPORATE BONDS & NOTES				3.625% due 25/05/2027	4,600	4,562	0.13	Telefonica Emisiones S.A.			
Intesa Sanpaolo SpA				4.625% due 15/06/2027	800	801	0.02	4.103% due 08/03/2027	13,300	13,249	0.38
3.875% due 14/07/2027	1,300	1,292	0.04	ING Groep NV					23,712	0.67	
JAPAN				4.017% due 28/03/2028	2,000	1,993	0.06	Total Spain		24,740	0.70
CORPORATE BONDS & NOTES				JDE Peet's NV				SWEDEN			
Mitsubishi UFJ Financial Group, Inc.				1.375% due 15/01/2027	6,352	6,235	0.18	CORPORATE BONDS & NOTES			
1.538% due 20/07/2027	3,743	3,737	0.11			55,930	1.58	Swedbank AB			
Mizuho Financial Group, Inc.				NON-AGENCY MORTGAGE-BACKED SECURITIES				5.337% due 20/09/2027	1,800	1,820	0.05
4.486% due 13/07/2030 (b)	6,100	6,103	0.17	Domi BV				SWITZERLAND			
4.707% due 13/05/2031	5,836	5,880	0.17	2.892% due 15/02/2057	€ 7,031	8,035	0.23	CORPORATE BONDS & NOTES			
Nomura Holdings, Inc.				Total Netherlands		63,965	1.81	UBS Group AG			
4.886% due 02/07/2027	5,864	5,910	0.17	NORWAY				1.494% due 10/08/2027	5,000	4,983	0.14
NTT Finance Corp.				CORPORATE BONDS & NOTES				UNITED ARAB EMIRATES			
4.465% due 20/06/2029 (b)	15,000	15,003	0.42	Var Energi ASA				CORPORATE BONDS & NOTES			
4.620% due 16/07/2028	5,000	4,988	0.14	5.000% due 18/05/2027	\$ 3,000	3,009	0.08	Emirates NBD Bank PJSC			
4.713% due 16/07/2028	13,100	13,206	0.37	PANAMA				5.125% due 29/06/2031	7,600	7,576	0.21
Sumitomo Mitsui Trust Bank Ltd.				SOVEREIGN ISSUES				UNITED KINGDOM			
4.388% due 11/09/2028	400	402	0.01	Panama Government International Bond				ASSET-BACKED SECURITIES			
Tohoku Electric Power Co., Inc.				3.875% due 17/03/2028	1,800	1,775	0.05	Curzon Mortgages PLC			
4.324% due 04/03/2031	3,500	3,423	0.10	8.875% due 30/09/2027	10,018	10,531	0.30	4.592% due 28/07/2049	£ 6,100	8,099	0.23
Total Japan		58,652	1.66	Total Panama		12,306	0.35	CORPORATE BONDS & NOTES			
JERSEY, CHANNEL ISLANDS				PORTUGAL				Barclays PLC			
ASSET-BACKED SECURITIES				ASSET-BACKED SECURITIES				2.279% due 24/11/2027	\$ 7,100	7,039	0.20
Bain Capital Credit CLO Ltd.				GAMMA Sociedade de Titularizacao de Creditos S.A.				4.565% due 24/05/2030	1,000	1,002	0.03
4.656% due 23/04/2035	12,300	12,314	0.35	2.918% due 25/10/2035	€ 1,835	2,100	0.06	5.128% due 12/03/2028	9,900	9,960	0.28
4.814% due 22/04/2035	21,500	21,519	0.61	QATAR				5.518% due 13/09/2027	5,374	5,390	0.15
4.840% due 17/07/2035	12,700	12,712	0.36	CORPORATE BONDS & NOTES				5.674% due 12/03/2028	4,975	5,016	0.14
Total Jersey, Channel Islands		46,545	1.32	QatarEnergy				HSBC Holdings PLC			
KAZAKHSTAN				4.625% due 23/06/2029	\$ 3,900	3,876	0.11	2.013% due 22/09/2028	1,000	969	0.03
CORPORATE BONDS & NOTES				QatarEnergy LNG				4.041% due 13/03/2028	7,500	7,473	0.21
Tengizchevroil Finance Co. International Ltd.				6.332% due 30/09/2027	1,889	1,902	0.05	4.668% due 19/11/2028	2,700	2,714	0.08
4.000% due 15/08/2026	1,250	1,249	0.03	Total Qatar		5,778	0.16	4.755% due 09/06/2028	37,000	37,050	1.05
LIBERIA				ROMANIA				5.597% due 17/05/2028	2,000	2,018	0.06
CORPORATE BONDS & NOTES				SOVEREIGN ISSUES				Imperial Brands Finance PLC			
Royal Caribbean Cruises Ltd.				Romania Government International Bond				3.500% due 26/07/2026	800	799	0.02
5.375% due 15/07/2027	4,912	4,923	0.14	5.250% due 25/11/2027	1,100	1,104	0.03	4.500% due 30/06/2028	13,500	13,470	0.38
5.500% due 01/04/2028	3,500	3,534	0.10	SAUDI ARABIA				Lloyds Banking Group PLC			
7.500% due 15/10/2027	1,000	1,036	0.03	SOVEREIGN ISSUES				3.574% due 07/11/2028	7,600	7,501	0.21
Total Liberia		9,493	0.27	Saudi Arabia Government International Bond				3.750% due 18/03/2028	2,900	2,885	0.08
LUXEMBOURG				0.750% due 09/07/2027	€ 3,900	4,360	0.13	5.188% due 07/08/2027	3,456	3,460	0.10
ASSET-BACKED SECURITIES				5.125% due 13/01/2028	\$ 24,300	24,470	0.69	5.215% due 05/01/2028	3,200	3,218	0.09
First Mobility SARL				Total Saudi Arabia		28,830	0.82	5.462% due 05/01/2028	2,800	2,815	0.08
2.809% due 14/10/2032	€ 11,301	12,941	0.37	SOUTH KOREA				Nationwide Building Society			
SOVEREIGN ISSUES				CORPORATE BONDS & NOTES				4.918% due 16/02/2028	3,900	3,916	0.11
Eagle Funding Luxco SARL				Hanwha Solutions Corp.				NatWest Group PLC			
5.500% due 17/08/2030	\$ 15,900	15,984	0.45	4.731% due 13/10/2028	2,000	2,038	0.06	5.583% due 01/03/2028	11,697	11,783	0.33
Total Luxembourg		28,925	0.82	SK Hynix, Inc.				NatWest Markets PLC			
MEXICO				5.500% due 16/01/2027	3,351	3,369	0.09	4.528% due 17/05/2027	300	301	0.01
SOVEREIGN ISSUES						5,407	0.15	4.557% due 17/05/2027	4,918	4,938	0.14
Mexico Government International Bond				SAUDI ARABIA				4.587% due 21/03/2028	3,400	3,423	0.10
3.750% due 11/01/2028	16,100	15,931	0.45	SOVEREIGN ISSUES				4.768% due 17/05/2029	1,023	1,033	0.03
								4.789% due 21/03/2028	9,400	9,443	0.27
								Rolls-Royce PLC			
								5.750% due 15/10/2027	800	810	0.02
								Santander UK Group Holdings PLC			
								2.469% due 11/01/2028	6,000	5,931	0.17

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Smith & Nephew PLC				Alaska Airlines Pass-Through Trust				Equitable America Global Funding			
5.150% due 20/03/2027	\$ 1,400	\$ 1,405	0.04	4.800% due 15/02/2029	\$ 1,138	\$ 1,138	0.03	4.348% due 15/09/2027	\$ 2,460	\$ 2,457	0.07
Standard Chartered PLC				American Honda Finance Corp.				Eversource Energy			
4.798% due 14/05/2028	5,063	5,089	0.14	4.279% due 19/11/2027	3,100	3,096	0.09	2.900% due 01/03/2027	2,900	2,871	0.08
5.657% due 08/02/2028	3,100	3,127	0.09	4.358% due 13/08/2027	16,200	16,217	0.46	FactSet Research Systems, Inc.			
5.688% due 14/05/2028	900	909	0.02	4.368% due 08/03/2027	6,700	6,711	0.19	2.900% due 01/03/2027	5,600	5,529	0.16
7.767% due 16/11/2028	200	208	0.01	4.408% due 12/03/2027	3,000	3,006	0.08	Fidelity National Information Services, Inc.			
		165,095	4.67	4.502% due 09/07/2027	5,400	5,417	0.15	4.450% due 10/03/2028	2,700	2,691	0.08
NON-AGENCY MORTGAGE-BACKED SECURITIES				American Tower Corp.				4.848% due 10/03/2029	4,700	4,736	0.13
Atlas Funding PLC				2.750% due 15/01/2027	800	793	0.02	Fifth Third Bank N.A.			
4.563% due 20/01/2068	£ 4,300	5,718	0.16	3.550% due 15/07/2027	11,375	11,278	0.32	4.440% due 28/01/2028	1,400	1,401	0.04
Eurohome UK Mortgages PLC				3.650% due 15/03/2027	6,324	6,290	0.18	FirstEnergy Corp.			
4.016% due 15/06/2044	8	11	0.00	Appalachian Power Co.				3.900% due 15/07/2027	15,516	15,431	0.44
Harvest Funding PLC				3.300% due 01/06/2027	549	543	0.01	Fiserv, Inc.			
4.643% due 15/11/2069	10,400	13,806	0.39	AT&T, Inc.				2.250% due 01/06/2027	4,010	3,930	0.11
Pierpont BTL PLC				2.300% due 01/06/2027	36,102	35,407	1.00	Ford Motor Co.			
4.586% due 21/09/2061	2,833	3,761	0.11	Athene Global Funding				7.500% due 01/08/2026	1,400	1,403	0.04
Towd Point Mortgage Funding PLC				4.505% due 07/01/2027	7,020	7,029	0.20	Ford Motor Credit Co. LLC			
4.672% due 20/07/2053	5,834	7,748	0.22	4.847% due 25/03/2027	12,800	12,845	0.36	4.125% due 17/08/2027	800	793	0.02
Tower Bridge Funding PLC				4.950% due 07/01/2027	3,200	3,205	0.09	4.271% due 09/01/2027	14,795	14,754	0.42
4.497% due 20/01/2073	5,053	6,702	0.19	Autodesk, Inc.				4.950% due 28/05/2027	1,400	1,401	0.04
		37,746	1.07	3.500% due 15/06/2027	4,200	4,158	0.12	5.125% due 05/11/2026	7,200	7,209	0.20
Total United Kingdom		210,940	5.97	Aviation Capital Group LLC				5.800% due 05/03/2027	6,000	6,032	0.17
UNITED STATES				3.500% due 01/11/2027	3,100	3,050	0.09	5.850% due 17/05/2027	300	302	0.01
ASSET-BACKED SECURITIES				Bank of America Corp.				Fresenius Medical Care U.S. Finance, Inc.			
Bear Stearns Asset-Backed Securities Trust				1.734% due 22/07/2027	5,550	5,542	0.16	1.875% due 01/12/2026	3,300	3,259	0.09
4.888% due 25/03/2035	\$ 12	12	0.00	3.615% due 16/03/2028 (g)	CAD 1,500	1,062	0.03	GA Global Funding Trust			
5.263% due 25/03/2034	20	24	0.00	4.376% due 27/04/2028	\$ 11,100	11,090	0.31	2.250% due 06/01/2027	1,250	1,235	0.03
Castlelake Aircraft Structured Trust				BAT Capital Corp.				4.400% due 23/09/2027	20,355	20,273	0.57
5.465% due 15/08/2050	795	791	0.02	2.259% due 25/03/2028	1,700	1,636	0.05	Gartner, Inc.			
5.783% due 15/02/2050	216	217	0.01	3.557% due 15/08/2027	10,814	10,711	0.30	4.500% due 01/07/2028	13,200	12,969	0.37
College Avenue Student Loans LLC				Baxter International, Inc.				GATX Corp.			
5.413% due 26/11/2046	456	461	0.01	1.915% due 01/02/2027	2,193	2,157	0.06	5.400% due 15/03/2027	2,500	2,514	0.07
Commonbond Student Loan Trust				Bayer U.S. Finance LLC				General Motors Financial Co., Inc.			
2.730% due 25/10/2040	61	60	0.00	4.375% due 15/12/2028	400	396	0.01	3.850% due 05/01/2028	1,300	1,286	0.04
EquiFirst Mortgage Loan Trust				6.125% due 21/11/2026	5,400	5,428	0.15	4.675% due 26/02/2027	5,376	5,388	0.15
6.763% due 25/10/2034	582	579	0.02	BMW U.S. Capital LLC				4.684% due 15/07/2027	14,400	14,429	0.41
Finance America Mortgage Loan Trust				4.337% due 11/08/2027	751	753	0.02	4.977% due 08/05/2027	4,550	4,574	0.13
4.588% due 25/08/2034	557	541	0.01	4.557% due 21/03/2028	14,225	14,319	0.40	5.000% due 09/04/2027	4,400	4,417	0.12
First NLC Trust				Brighthouse Financial Global Funding				5.000% due 15/07/2027	1,800	1,810	0.05
3.833% due 25/08/2037	200	99	0.00	5.550% due 09/04/2027	8,220	8,271	0.23	5.400% due 08/05/2027	2,000	2,016	0.06
Home Equity Asset Trust				Campbell's Co.				Glencore Funding LLC			
4.708% due 25/06/2034	190	190	0.01	5.200% due 19/03/2027	200	201	0.01	4.000% due 27/03/2027	6,974	6,951	0.20
MASTR Asset-Backed Securities Trust				Cantor Fitzgerald LP				Global Net Lease, Inc.			
4.463% due 25/09/2034	635	580	0.02	4.500% due 14/04/2027	1,300	1,296	0.04	3.750% due 15/12/2027	38,565	37,770	1.08
Morgan Stanley ABS Capital, Inc. Trust				CDW LLC				Global Payments, Inc.			
4.813% due 25/09/2033	322	337	0.01	2.670% due 01/12/2026	3,900	3,869	0.11	2.150% due 15/01/2027	3,100	3,060	0.09
Navient Private Education Loan Trust				Cheniere Corpus Christi Holdings LLC				4.550% due 15/03/2028	6,200	6,174	0.17
5.190% due 16/07/2040	569	570	0.01	5.125% due 30/06/2027	21,000	21,055	0.59	4.950% due 15/08/2027	900	902	0.03
Nelnet Student Loan Trust				Citadel LP				Goldman Sachs Group, Inc.			
4.342% due 27/02/2051	250	249	0.01	4.875% due 15/01/2027	510	510	0.01	1.542% due 10/09/2027	8,238	8,192	0.23
SLM Private Credit Student Loan Trust				Citigroup, Inc.				1.948% due 21/10/2027	900	893	0.02
4.216% due 15/06/2039	3,409	3,337	0.09	3.887% due 10/01/2028	2,100	2,093	0.06	3.615% due 15/03/2028	2,900	2,881	0.08
4.256% due 15/06/2039	2,690	2,655	0.07	4.658% due 24/05/2028	17,800	17,816	0.50	4.341% due 21/01/2029	5,900	5,910	0.17
SLM Student Loan Trust				4.915% due 24/02/2028	6,001	6,029	0.17	4.632% due 20/04/2030	8,000	8,035	0.23
4.392% due 27/12/2038	633	628	0.02	CMS Energy Corp.				4.920% due 23/04/2028	1,627	1,636	0.05
4.830% due 25/07/2023	312	308	0.01	3.450% due 15/08/2027	360	356	0.01	5.488% due 15/03/2028	1,600	1,614	0.05
5.630% due 25/07/2023	45	45	0.00	Corebridge Financial, Inc.				5.682% due 28/10/2027	1,300	1,307	0.04
SMB Private Education Loan Trust				3.650% due 05/04/2027	3,925	3,900	0.11	Hardwood Funding LLC			
3.600% due 15/01/2037	582	579	0.02	Cox Communications, Inc.				4.360% due 08/06/2029 (g)	2,100	2,061	0.06
3.630% due 15/11/2035	1,304	1,298	0.04	3.500% due 15/08/2027	11,592	11,444	0.32	HCA, Inc.			
4.000% due 15/09/2042	2,120	2,104	0.06	Crown Castle, Inc.				4.500% due 15/02/2027	7,201	7,199	0.20
4.490% due 15/11/2035	279	279	0.01	1.050% due 15/07/2026	8,266	8,256	0.23	4.509% due 01/03/2028	1,000	1,004	0.03
Structured Asset Investment Loan Trust				2.900% due 15/03/2027	9,940	9,833	0.28	Hyatt Hotels Corp.			
4.313% due 25/09/2034	1,383	1,326	0.04	3.650% due 01/09/2027	1,836	1,818	0.05	5.750% due 30/01/2027	2,500	2,514	0.07
Wells Fargo Home Equity Asset-Backed Securities Trust				4.000% due 01/03/2027	2,100	2,095	0.06	Hyundai Capital America			
5.488% due 25/11/2035	349	349	0.01	Daimler Truck Finance North America LLC				4.300% due 24/09/2027	1,150	1,146	0.03
		17,618	0.50	4.597% due 25/09/2027	455	457	0.01	4.627% due 25/03/2027	4,100	4,113	0.12
CORPORATE BONDS & NOTES				DCP Midstream Operating LP				4.677% due 19/03/2027	1,000	1,003	0.03
AECON Funding Co. LLC				5.625% due 15/07/2027	4,200	4,239	0.12	4.677% due 24/06/2027	5,500	5,527	0.16
5.500% due 16/04/2027	32,764	32,979	0.93	Edison International				4.757% due 23/06/2027	3,605	3,623	0.10
				5.750% due 15/06/2027	4,800	4,831	0.14	4.875% due 01/11/2027	4,570	4,583	0.13
				Energy Transfer LP				5.000% due 07/01/2028	4,810	4,830	0.14
				4.200% due 15/04/2027	200	200	0.01	5.131% due 08/01/2027	6,800	6,832	0.19
				4.400% due 15/03/2027	600	600	0.02	5.250% due 08/01/2027	3,000	3,013	0.08
				5.500% due 01/06/2027	32,900	33,121	0.94	Jackson National Life Global Funding			
								4.603% due 14/01/2028	2,500	2,497	0.07

Schedule of Investments US Short-Term Fund (Cont.)

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
4.900% due 13/01/2027	\$ 700	\$ 701	0.02	Sempra				NON-AGENCY MORTGAGE-BACKED SECURITIES			
5.550% due 02/07/2027	6,000	6,056	0.17	3.250% due 15/06/2027	\$ 20,700	\$ 20,459	0.58	American Home Mortgage Investment Trust			
JPMorgan Chase & Co.				4.313% due 07/01/2028	13,600	13,664	0.39	4.363% due 25/09/2045	\$ 1,112	\$ 1,011	0.03
3.540% due 01/05/2028	1,635	1,622	0.05	Smithfield Foods, Inc.				Ashford Hospitality Trust			
4.490% due 22/10/2028	1,600	1,607	0.05	4.250% due 01/02/2027	2,500	2,494	0.07	4.698% due 15/04/2035	178	178	0.01
4.560% due 22/07/2028	600	603	0.02	Southern California Edison Co.				Bear Stearns Adjustable Rate Mortgage Trust			
Keurig Dr Pepper, Inc.				3.650% due 01/03/2028	2,965	2,918	0.08	4.504% due 25/02/2036	1	0	0.00
2.550% due 15/09/2026	2,600	2,591	0.07	4.700% due 01/06/2027	12,712	12,713	0.36	Bear Stearns ALT-A Trust			
4.208% due 15/11/2026	8,500	8,499	0.24	4.875% due 01/02/2027	5,196	5,205	0.15	4.642% due 25/09/2035	10	5	0.00
4.518% due 15/03/2027	2,544	2,549	0.07	5.300% due 01/03/2028	4,000	4,039	0.11	Commercial Mortgage Trust			
5.100% due 15/03/2027	500	502	0.01	Southwest Airlines Co.				3.942% due 10/04/2033	1,050	1,027	0.03
Kraft Heinz Foods Co.				5.125% due 15/06/2027	5,000	5,021	0.14	Deutsche Mortgage Securities, Inc. Re-REMIC			
3.875% due 15/05/2027	912	909	0.03	Southwestern Electric Power Co.				Trust Certificates			
Kyndryl Holdings, Inc.				2.750% due 01/10/2026	1,400	1,395	0.04	4.271% due 28/09/2036	27	27	0.00
2.050% due 15/10/2026	19,600	19,464	0.55	Spectra Energy Partners LP				GSR Mortgage Loan Trust			
Ladder Capital Finance Holdings LLLP				3.375% due 15/10/2026	995	992	0.03	4.075% due 25/06/2034	29	28	0.00
4.250% due 01/02/2027	7,085	7,048	0.20	Stellantis Finance U.S., Inc.				4.440% due 25/11/2035	65	56	0.00
Las Vegas Sands Corp.				1.711% due 29/01/2027	12,900	12,675	0.36	Impac CMB Trust			
5.900% due 01/06/2027	28,365	28,634	0.81	5.350% due 17/03/2028	2,400	2,407	0.07	4.403% due 25/03/2035	53	53	0.00
Mid-Atlantic Interstate Transmission LLC				5.625% due 12/01/2028	2,000	2,017	0.06	JPMorgan Chase Commercial Mortgage Securities Trust			
4.100% due 15/05/2028	2,800	2,776	0.08	Stellantis Financial Services U.S. Corp.				4.128% due 05/07/2031	3,000	2,530	0.07
Morgan Stanley Bank N.A.				5.328% due 15/09/2028	1,300	1,306	0.04	4.882% due 15/06/2035	969	644	0.02
4.504% due 26/05/2028	4,600	4,613	0.13	Sumisho Air Lease Corp.				Merrill Lynch Mortgage Investors Trust			
Morgan Stanley Private Bank N.A.				2.200% due 15/01/2027	18,200	17,969	0.51	5.302% due 25/05/2033	90	88	0.00
4.403% due 06/07/2028	23,250	23,290	0.66	3.625% due 01/04/2027	4,985	4,949	0.14	5.645% due 25/03/2033	129	126	0.00
MLPX LP				4.400% due 24/03/2028	5,800	5,771	0.16	New Residential Mortgage Loan Trust			
4.125% due 01/03/2027	3,800	3,791	0.11	Synchrony Financial				3.500% due 25/12/2057	223	217	0.01
National Fuel Gas Co.				3.700% due 04/08/2026	3,200	3,196	0.09	4.500% due 25/05/2058	112	109	0.00
3.950% due 15/09/2027	900	893	0.02	Synopsis, Inc.				PRPM LLC			
National Rural Utilities Cooperative Finance Corp.				4.550% due 01/04/2027	1,241	1,243	0.03	4.942% due 25/12/2055	766	757	0.02
4.189% due 03/12/2027	4,200	4,207	0.12	T-Mobile USA, Inc.				Sequoia Mortgage Trust			
Nissan Motor Acceptance Co. LLC				3.750% due 15/04/2027	9,137	9,091	0.26	4.434% due 20/10/2034	259	239	0.01
1.850% due 16/09/2026	7,100	7,038	0.20	TD SYNnex Corp.				Structured Adjustable Rate Mortgage Loan Trust			
6.950% due 15/09/2026	400	402	0.01	1.750% due 09/08/2026	5,200	5,185	0.15	4.750% due 25/03/2034	5	5	0.00
Northwest Pipeline LLC				Uber Technologies, Inc.				Structured Asset Mortgage Investments Trust			
4.000% due 01/04/2027	844	841	0.02	4.500% due 15/08/2029	8,500	8,442	0.24	4.414% due 19/10/2034	162	157	0.00
Occidental Petroleum Corp.				United Airlines Pass-Through Trust				Towd Point Mortgage Trust			
3.000% due 15/02/2027	6,100	6,057	0.17	3.750% due 03/03/2028	544	544	0.01	3.250% due 25/07/2056	58	58	0.00
ONEOK, Inc.				5.875% due 15/04/2029	510	516	0.01	3.750% due 25/05/2058	3,833	3,767	0.11
4.250% due 24/09/2027	3,200	3,189	0.09	Universal Health Services, Inc.				WaMu Mortgage Pass-Through Certificates Trust			
5.550% due 01/11/2026	2,900	2,910	0.08	1.650% due 01/09/2026	5,200	5,179	0.15	4.223% due 25/04/2045	1	1	0.00
Oracle Corp.				Viatis, Inc.				4.303% due 25/12/2045	17	18	0.00
2.650% due 15/07/2026	3,800	3,797	0.11	2.300% due 22/06/2027	7,800	7,618	0.22	4.408% due 25/10/2035	180	165	0.01
2.800% due 01/04/2027	12,500	12,336	0.35	VICI Properties LP					11,266	0.32	
Pacific Gas & Electric Co.				3.750% due 15/02/2027	8,149	8,099	0.23	U.S. GOVERNMENT AGENCIES			
2.100% due 01/08/2027	3,300	3,214	0.09	4.250% due 01/12/2026	16,627	16,596	0.47	Fannie Mae			
3.300% due 15/03/2027	5,800	5,750	0.16	4.500% due 01/09/2026	5,350	5,347	0.15	2.000% due 25/08/2038	2,873	2,689	0.08
4.200% due 01/03/2029	3,300	3,254	0.09	4.750% due 15/02/2028	2,100	2,100	0.06	3.992% due 25/01/2037	22	22	0.00
5.000% due 04/06/2028	2,000	2,011	0.06	5.750% due 01/02/2027	4,845	4,858	0.14	4.052% due 25/04/2037	1	1	0.00
5.450% due 15/06/2027	4,100	4,132	0.12	Vistra Operations Co. LLC				4.072% due 25/04/2037	3	3	0.00
5.550% due 15/05/2029	400	408	0.01	3.700% due 30/01/2027	7,700	7,659	0.22	4.092% due 25/07/2037	24	24	0.00
Penske Truck Leasing Co. LP				4.550% due 30/10/2028	900	894	0.02	4.112% due 25/05/2037	17	17	0.00
4.400% due 01/07/2027	807	806	0.02	5.050% due 30/12/2026	7,100	7,111	0.20	4.114% due 25/11/2047	1,485	1,471	0.04
5.350% due 12/01/2027	898	901	0.03	Volkswagen Group of America Finance LLC				4.132% due 25/04/2037	207	205	0.01
PNC Bank N.A.				3.200% due 26/09/2026	4,000	3,987	0.11	4.142% due 25/05/2037 -			
4.361% due 21/07/2028	3,400	3,407	0.10	4.350% due 08/06/2027	5,200	5,190	0.15	25/10/2040	21	21	0.00
Reliance Standard Life Global Funding				4.697% due 25/03/2027	10,400	10,430	0.29	4.162% due 25/05/2037	38	37	0.00
1.512% due 28/09/2026	1,620	1,608	0.05	5.700% due 12/09/2026	8,100	8,119	0.23	4.164% due 25/03/2049	355	353	0.01
Repsol E&P Capital Markets U.S. LLC				WEA Finance LLC				4.192% due 25/10/2030	2	2	0.00
4.805% due 16/09/2028	17,200	17,231	0.49	2.875% due 15/01/2027	1,205	1,194	0.03	4.192% due 25/06/2060 (h)	14,232	14,065	0.40
RGA Global Funding				Wells Fargo & Co.				4.214% due 25/09/2046 -			
2.000% due 30/11/2026	1,700	1,684	0.05	4.700% due 22/04/2028	6,674	6,703	0.19	25/08/2050	1,885	1,870	0.05
Rochester Gas & Electric Corp.				4.900% due 24/01/2028	4,500	4,511	0.13	4.242% due 25/08/2037	33	33	0.00
3.100% due 01/06/2027	1,400	1,383	0.04	5.707% due 22/04/2028	22,100	22,302	0.63	4.244% due 25/07/2056	1,759	1,754	0.05
Sammons Financial Group Global Funding						1,127,732	31.90	4.412% due 25/03/2038	34	34	0.00
4.489% due 02/09/2027	7,500	7,505	0.21	LOAN PARTICIPATIONS AND ASSIGNMENTS				4.422% due 25/12/2037	26	26	0.00
Sammons Financial Group, Inc.				Discovery Global Holdings, Inc.				4.429% due 25/12/2047	1,155	1,156	0.03
4.450% due 12/05/2027	600	598	0.02	6.144% due 03/06/2033	11,377	11,394	0.32	4.442% due 25/01/2041	42	43	0.00
Santander Holdings USA, Inc.				MUNICIPAL BONDS & NOTES				4.449% due 25/01/2051	5,003	5,025	0.14
2.490% due 06/01/2028	3,100	3,066	0.09	Tulane University, Louisiana Revenue Bonds, (NPFGC				4.528% due 25/09/2054	15,617	15,687	0.44
3.244% due 05/10/2026	9,400	9,374	0.26	Insured), Series 2007				4.538% due 25/03/2055	1,230	1,239	0.04
4.400% due 13/07/2027	1,100	1,099	0.03	4.212% due 15/02/2036	4,820	4,645	0.13	4.549% due 25/12/2050	2,508	2,506	0.07
SBA Tower Trust								4.578% due 25/01/2055 -			
1.840% due 15/04/2027	2,000	1,957	0.05					25/03/2055	1,699	1,714	0.05
2.328% due 15/07/2052	400	385	0.01					4.598% due 25/08/2054	1,301	1,310	0.04
								4.628% due 25/05/2055 -			
								25/11/2055	3,762	3,787	0.11

DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS	DESCRIPTION	PAR (0005)	FAIR VALUE (0005)	% OF NET ASSETS
4.678% due 25/05/2055	\$ 2,294	\$ 2,321	0.07	4.511% due 20/12/2065 - 20/08/2067	\$ 900	\$ 903	0.03	NextEra Energy Capital Holdings, Inc.			
4.728% due 25/12/2054 - 25/07/2055	5,213	5,261	0.15	4.559% due 20/01/2054 - 20/10/2073	3,955	3,999	0.11	4.000% due 22/07/2026	\$ 44,100	\$ 43,993	1.24
4.728% due 25/04/2056 (h)	18,760	18,762	0.53	4.561% due 20/01/2066	82	83	0.00	O'Reilly Automotive, Inc.			
4.742% due 25/05/2037	131	130	0.00	4.609% due 20/06/2055 - 20/05/2073	8,185	8,299	0.24	4.000% due 20/07/2026	11,000	10,976	0.31
4.778% due 25/01/2055 - 25/03/2055	11,128	11,239	0.32	4.611% due 20/11/2066	204	205	0.01	Oglethorpe Power Corp.			
4.788% due 25/03/2055	5,280	5,341	0.15	4.656% due 20/03/2069	2,169	2,183	0.06	4.070% due 27/07/2026	2,300	2,293	0.07
4.808% due 25/08/2055	8,082	8,136	0.23	4.709% due 20/05/2073	928	949	0.03	Tampa Electric Co.			
4.828% due 25/12/2053 - 25/11/2055	6,442	6,513	0.18	4.759% due 20/07/2055	824	835	0.02	4.040% due 14/07/2026	800	799	0.02
4.878% due 25/11/2053 - 25/09/2055	8,855	8,936	0.25	4.809% due 20/08/2055	3,740	3,764	0.11	4.050% due 21/07/2026	600	599	0.02
4.928% due 25/08/2054	4,223	4,258	0.12	4.898% due 20/04/2067	826	833	0.02	Telus Corp.			
5.028% due 25/12/2054	474	479	0.01	5.000% due 20/03/2027 - 20/03/2030	9	9	0.00	4.150% due 29/09/2026	33,400	33,028	0.93
6.134% due 01/10/2037	50	52	0.00	5.109% due 20/06/2071	6,688	6,884	0.20	4.250% due 08/09/2026	8,200	8,130	0.23
Freddie Mac				5.125% due 20/11/2029	1	1	0.00	4.260% due 07/10/2026	5,900	5,828	0.16
1.955% due 15/01/2038 (a)	314	14	0.00	5.927% due 20/05/2071	1,412	1,455	0.04	Triton Container International Ltd.			
2.000% due 01/03/2028	1,609	1,581	0.05	5.952% due 20/06/2071	1,246	1,276	0.04	4.300% due 28/07/2026	19,800	19,733	0.56
2.500% due 15/10/2048	537	490	0.01	6.907% due 20/09/2066	366	375	0.01	4.370% due 28/08/2026	11,800	11,715	0.33
3.000% due 25/09/2045	1,414	1,234	0.04	Uniform Mortgage-Backed Security, TBA				4.370% due 31/08/2026	21,487	21,323	0.60
4.007% due 15/05/2037	28	28	0.00	5.500% due 01/08/2056 - 01/09/2056	122,100	122,269	3.46	VW CR, Inc.			
4.107% due 15/02/2034 - 15/08/2056	5,265	5,070	0.14	6.000% due 01/08/2056	10,600	10,802	0.31	4.160% due 01/10/2026	20,900	20,675	0.58
4.114% due 15/01/2038 - 15/10/2040	11,737	11,584	0.33			525,472	14.86	Weyerhaeuser Co.			
4.117% due 15/06/2037	408	406	0.01	U.S. TREASURY OBLIGATIONS				4.050% due 06/07/2026	7,600	7,595	0.22
4.142% due 25/07/2050	6,714	6,596	0.19	U.S. Treasury Inflation Protected Securities (e)					411,109	11.63	
4.157% due 15/10/2036 - 15/06/2042	28	27	0.00	2.125% due 15/04/2029 (i)	7,588	7,612	0.22	SHORT-TERM NOTES			
4.187% due 15/10/2040	45	44	0.00	Total United States		1,705,739	48.25	Daiwa Securities Co. Ltd.			
4.207% due 15/11/2050	61	61	0.00	SHORT-TERM INSTRUMENTS				4.090% due 18/02/2027	24,000	23,926	0.67
4.227% due 15/05/2036 - 15/12/2041	122	121	0.00	COMMERCIAL PAPER				Devon Energy Corp.			
4.528% due 25/10/2055 - 25/12/2055	1,360	1,367	0.04	AutoNation, Inc.				3.900% due 15/05/2027	1,000	993	0.03
4.549% due 15/04/2049	4,742	4,759	0.13	4.050% due 01/07/2026	900	900	0.03		24,919	0.70	
4.568% due 25/11/2054 (h)	20,140	20,305	0.57	Bacardi-Martini BV				U.S. TREASURY BILLS			
4.578% due 25/03/2055 - 25/09/2055	11,818	11,918	0.34	4.430% due 06/08/2026	4,400	4,381	0.12	3.828% due 01/10/2026 (b)(c)(d)	551,800	546,540	15.46
4.598% due 25/08/2054	1,035	1,043	0.03	Banco Itau Chile				3.970% due 31/12/2026 (b)(c)(d)	275,900	270,541	7.65
4.628% due 25/10/2052 - 25/08/2055	24,033	24,297	0.69	4.370% due 01/03/2027	3,650	3,541	0.10		817,081	23.11	
4.650% due 25/07/2056	22,700	22,736	0.64	4.370% due 15/03/2027	3,650	3,534	0.10	Total Short-Term Instruments		1,253,109	35.44
4.728% due 25/11/2054 (h)	11,679	11,720	0.33	Boston Scientific Corp.				Total Transferable Securities	\$ 4,216,595	119.26	
4.728% due 25/01/2055 - 25/07/2055	10,432	10,534	0.30	4.000% due 01/07/2026	600	600	0.02	SHARES			
4.778% due 25/05/2054 - 25/08/2055	32,235	32,576	0.92	4.025% due 07/07/2026	2,300	2,298	0.07	INVESTMENT FUNDS			
4.828% due 25/12/2054 - 25/08/2055	13,257	13,408	0.38	CBRE Services, Inc.				COLLECTIVE INVESTMENT SCHEMES			
4.928% due 25/03/2055	4,511	4,552	0.13	4.050% due 15/07/2026	11,400	11,381	0.32	PIMCO Select Funds plc			
5.078% due 25/06/2055	6,418	6,505	0.18	4.050% due 17/07/2026	19,300	19,264	0.55	- PIMCO US Dollar Short-Term Floating NAV Fund (f)	10,995	109	0.00
5.128% due 25/06/2056	9,547	9,616	0.27	Constellation Energy Corp.				EXCHANGE-TRADED FUNDS			
5.144% due 25/07/2044	2	2	0.00	4.050% due 28/07/2026	900	897	0.03	PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (f)	3,508,765	352,561	9.97
Ginnie Mae				CRH America Finance, Inc.				Total Investment Funds	\$ 352,670	9.97	
2.500% due 20/01/2049 - 20/10/2049	532	472	0.01	4.010% due 30/07/2026	5,000	4,983	0.14				
3.909% due 20/09/2071	788	785	0.02	4.030% due 10/08/2026	10,000	9,954	0.28				
4.150% due 20/04/2069	494	494	0.01	Entergy Corp.							
4.221% due 20/02/2067	119	118	0.00	4.050% due 28/08/2026	13,300	13,212	0.37				
4.241% due 20/02/2065	949	949	0.03	Evergy Missouri West, Inc.							
4.254% due 20/10/2037	90	90	0.00	4.230% due 01/07/2026	21,300	21,298	0.60				
4.261% due 20/11/2069	63	63	0.00	Fidelity National Information Services, Inc.							
4.309% due 20/02/2074	351	352	0.01	4.000% due 10/07/2026	3,000	2,997	0.08				
4.356% due 20/03/2068	2,486	2,492	0.07	Global Payments Inc.							
4.361% due 20/11/2065	576	576	0.02	4.220% due 02/07/2026	26,500	26,494	0.75				
4.379% due 20/09/2075	1,230	1,242	0.04	4.220% due 06/07/2026	16,200	16,189	0.46				
4.389% due 20/10/2075	1,225	1,235	0.04	HCA, Inc.							
4.391% due 20/01/2068	3,462	3,471	0.10	4.220% due 23/07/2026	3,500	3,490	0.10				
4.411% due 20/02/2070	31	31	0.00	4.300% due 17/08/2026	15,300	15,210	0.43				
4.459% due 20/04/2054	755	758	0.02	4.300% due 18/08/2026	16,800	16,700	0.47				
4.491% due 20/12/2068	800	806	0.02	4.300% due 10/09/2026	900	892	0.03				
4.509% due 20/06/2055 (h)	11,708	11,794	0.33	4.350% due 09/09/2026	1,200	1,190	0.03				
4.509% due 20/01/2074 - 20/07/2074	5,422	5,504	0.16	Keurig Dr Pepper, Inc.							
				4.350% due 20/07/2026	7,800	7,782	0.22				
				4.370% due 13/07/2026	26,200	26,161	0.74				
				4.400% due 29/07/2026	300	299	0.01				
				4.410% due 24/08/2026	3,500	3,477	0.10				
				McCormick & Co. Inc.							
				4.000% due 02/07/2026	7,300	7,298	0.21				

Schedule of Investments US Short-Term Fund (Cont.)

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month EURIBOR December Futures	Long	12/2026	1,270	\$ 119	0.01
3-Month SONIA Index December Futures	Long	03/2027	828	(301)	(0.01)
30-Day Fed Fund August Futures	Long	08/2026	1,282	32	0.00
Australia Government 3-Year Note September Futures	Long	09/2026	2,703	823	0.02
Canada Government 5-Year Bond September Futures	Short	09/2026	668	(141)	0.00
U.S. Treasury 2-Year Note September Futures	Short	09/2026	265	47	0.00
U.S. Treasury 5-Year Note September Futures	Long	09/2026	4,227	422	0.01
U.S. Treasury 10-Year Note September Futures	Short	09/2026	1,709	(1,143)	(0.03)
U.S. Treasury Ultra Long-Term Bond September Futures	Short	09/2026	161	(192)	(0.01)
United Kingdom Long Gilt September Futures	Long	09/2026	300	311	0.01
				\$ (23)	0.00
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (23)	0.00

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	3.500%	18/03/2031	£ 39,900	\$ (227)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.325	31/08/2030	\$ 47,260	841	0.03
Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.650	11/09/2027	301,500	782	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.715	15/08/2035	19,271	356	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.000	30/11/2030	51,730	(41)	0.00
Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	4.000	15/02/2036	22,000	75	0.00
Receive	3-Month CAD-CAONREPO Compounded-OIS	2.750	17/06/2031	CAD 82,300	(241)	(0.01)
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.000	25/05/2031	15,800	(70)	0.00
Receive ⁽¹⁾	6-Month CLP-CHILIBOR	4.490	01/10/2028	CLP 564,000	0	0.00
Receive ⁽¹⁾	6-Month CLP-CHILIBOR	4.590	01/10/2029	1,221,900	(1)	0.00
Receive ⁽¹⁾	6-Month CLP-CHILIBOR	4.676	01/09/2030	1,063,700	(2)	0.00
Receive	6-Month CLP-CHILIBOR	4.710	01/09/2030	1,243,500	(4)	0.00
					\$ 1,468	0.04
Total Centrally Cleared Financial Derivative Instruments					\$ 1,468	0.04

⁽¹⁾ This instrument has a forward starting effective date.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PURCHASED OPTIONS

INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BPS	Put - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.250%	09/12/2026	5,800	\$ 3	\$ 10	0.00
DUB	Put - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.650	09/09/2026	450,400	463	2,041	0.06
FAR	Call - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.000	03/08/2026	185,500	166	1	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Receive	4.250	09/12/2026	691,000	315	1,161	0.03
GLM	Call - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.000	28/07/2026	540,100	405	2	0.00
	Call - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.000	11/08/2026	191,600	215	2	0.00
MYC	Call - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.000	03/08/2026	220,300	198	2	0.00
	Call - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.000	11/08/2026	210,200	235	3	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.650	09/09/2026	132,300	133	600	0.02
							\$ 2,133	\$ 3,822	0.11

⁽¹⁾ Notional Amount represents the number of contracts.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 29,189	\$ 20,872	\$ 650	\$ 0	\$ 650	0.02
	07/2026	\$ 41	CAD 59	0	0	0	0.00
	08/2026	CAD 59	\$ 41	0	0	0	0.00
BOA	07/2026	\$ 8	ILS 24	0	0	0	0.00
BPS	07/2026	AUD 10,417	\$ 7,178	0	(39)	(39)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
CBK	07/2026	CAD 3,135	\$ 2,249	\$ 39	\$ 0	\$ 39	0.00
	07/2026	€ 12,470	14,221	0	(36)	(36)	0.00
	07/2026	£ 1,573	2,111	23	0	23	0.00
	07/2026	\$ 1,351	AUD 1,918	0	(22)	(22)	0.00
	07/2026	33	CZK 697	0	(1)	(1)	0.00
	07/2026	1,267	£ 962	10	0	10	0.00
	07/2026	AUD 3,410	\$ 2,414	52	0	52	0.00
	07/2026	CAD 1,278	924	23	0	23	0.00
	07/2026	HUF 23,275	76	1	0	1	0.00
	07/2026	\$ 3,429	AUD 4,862	0	(61)	(61)	0.00
DUB	07/2026	72	CAD 100	0	(2)	(2)	0.00
	08/2026	12	ILS 36	0	0	0	0.00
	07/2026	36	CZK 753	0	(1)	(1)	0.00
FAR	07/2026	£ 47,123	\$ 63,368	824	0	824	0.02
	08/2026	\$ 5	ILS 13	0	0	0	0.00
GLM	07/2026	3,972	CAD 5,652	12	0	12	0.00
	08/2026	CAD 5,644	\$ 3,972	0	(12)	(12)	0.00
JPM	07/2026	AUD 126,341	90,068	2,539	0	2,539	0.07
	07/2026	\$ 1,481	€ 1,276	0	(22)	(22)	0.00
	07/2026	1,033	£ 770	0	(11)	(11)	0.00
MBC	07/2026	76	HUF 23,307	0	(1)	(1)	0.00
	08/2026	4	ILS 12	0	0	0	0.00
	07/2026	AUD 4,864	\$ 3,366	12	(16)	(4)	0.00
	07/2026	€ 2,959	3,432	49	0	49	0.00
	07/2026	\$ 64,598	AUD 93,558	255	(35)	220	0.01
	07/2026	6,270	€ 5,468	0	(18)	(18)	0.00
MYI	08/2026	AUD 91,062	\$ 62,794	0	(257)	(257)	(0.01)
	07/2026	€ 50	57	0	0	0	0.00
	07/2026	\$ 229	€ 201	1	0	1	0.00
SOG	07/2026	€ 133,564	\$ 155,808	3,105	0	3,105	0.09
	07/2026	\$ 50,979	AUD 73,883	207	0	207	0.01
	07/2026	147,523	€ 129,691	752	0	752	0.02
SSB	08/2026	AUD 73,883	\$ 50,946	0	(210)	(210)	(0.01)
	08/2026	€ 129,691	147,724	0	(751)	(751)	(0.02)
	07/2026	CAD 1,497	1,085	30	0	30	0.00
	07/2026	\$ 36	CAD 52	0	0	0	0.00
	07/2026	62,080	£ 46,964	253	0	253	0.01
	08/2026	CAD 52	\$ 36	0	0	0	0.00
UAG	08/2026	€ 12,470	14,236	0	(40)	(40)	0.00
	08/2026	£ 46,964	62,079	0	(253)	(253)	(0.01)
	09/2026	CLP 3,899,112	4,381	150	0	150	0.01
				\$ 8,987	\$ (1,788)	\$ 7,199	0.21

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 30 June 2026, the Institutional AUD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	AUD 137,580	\$ 94,862	\$ 0	\$ (454)	\$ (454)	(0.01)
	07/2026	\$ 72,552	AUD 101,877	0	(1,973)	(1,973)	(0.06)
	08/2026	94,801	137,580	459	0	459	0.01
BPS	07/2026	202,236	293,164	869	0	869	0.02
BRC	07/2026	56,274	79,953	0	(883)	(883)	(0.02)
BSH	07/2026	AUD 72,614	\$ 50,437	131	0	131	0.00
	07/2026	\$ 56,256	AUD 78,937	0	(1,568)	(1,568)	(0.04)
	08/2026	50,405	72,614	0	(128)	(128)	0.00
CBK	07/2026	AUD 1,041	\$ 744	23	0	23	0.00
DUB	07/2026	\$ 7,891	AUD 11,049	0	(237)	(237)	(0.01)
FAR	07/2026	AUD 70,767	\$ 49,141	114	0	114	0.00
	07/2026	\$ 74,960	AUD 105,080	0	(2,162)	(2,162)	(0.07)
	08/2026	49,110	70,767	0	(112)	(112)	0.00
MBC	07/2026	AUD 97,762	\$ 67,353	0	(377)	(377)	(0.01)
	07/2026	\$ 203,688	AUD 295,189	868	(49)	819	0.02
	08/2026	67,310	97,762	380	0	380	0.01
SOG	07/2026	AUD 23,383	\$ 16,135	0	(65)	(65)	0.00
	07/2026	\$ 17,239	AUD 24,228	0	(454)	(454)	(0.01)
	08/2026	16,124	23,383	66	0	66	0.00
				\$ 2,910	\$ (8,462)	\$ (5,552)	(0.17)

Schedule of Investments US Short-Term Fund (Cont.)

As at 30 June 2026, the Institutional EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	07/2026	€ 1,157	\$ 1,347	\$ 24	\$ 0	\$ 24	0.00
BPS	07/2026	709	809	0	(2)	(2)	0.00
	07/2026	\$ 62,093	€ 53,304	2	(1,153)	(1,151)	(0.03)
BSH	07/2026	60,700	52,068	0	(1,171)	(1,171)	(0.03)
CBK	07/2026	1,022	876	0	(20)	(20)	0.00
FAR	07/2026	€ 50,147	\$ 57,192	0	(141)	(141)	0.00
	08/2026	\$ 57,270	€ 50,147	140	0	140	0.00
MBC	07/2026	€ 54,730	\$ 62,188	16	(401)	(385)	(0.01)
	07/2026	\$ 831	€ 714	0	(15)	(15)	0.00
	08/2026	€ 201	\$ 229	0	(1)	(1)	0.00
	08/2026	\$ 60,813	€ 53,470	401	0	401	0.01
SOG	07/2026	€ 53,470	\$ 60,822	0	(310)	(310)	(0.01)
	07/2026	\$ 61,940	€ 53,097	0	(1,234)	(1,234)	(0.04)
	08/2026	60,904	53,470	310	0	310	0.01
SSB	07/2026	175	154	0	0	0	0.00
	08/2026	€ 154	\$ 176	0	0	0	0.00
				\$ 893	\$ (4,448)	\$ (3,555)	(0.10)

As at 30 June 2026, the Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	07/2026	\$ 98	£ 73	\$ 0	\$ (1)	\$ (1)	0.00
BPS	07/2026	£ 68	\$ 89	0	(1)	(1)	0.00
	07/2026	\$ 111	£ 83	0	(1)	(1)	0.00
	08/2026	89	68	1	0	1	0.00
FAR	07/2026	5	4	0	0	0	0.00
JPM	07/2026	108	81	0	(1)	(1)	0.00
NSL	07/2026	£ 16	\$ 21	0	0	0	0.00
	08/2026	\$ 21	£ 16	0	0	0	0.00
SCX	07/2026	£ 78	\$ 104	0	0	0	0.00
	08/2026	\$ 104	£ 78	0	0	0	0.00
SOG	07/2026	£ 78	\$ 103	0	0	0	0.00
	08/2026	\$ 103	£ 78	0	0	0	0.00
SSB	07/2026	£ 1	\$ 1	0	0	0	0.00
	08/2026	\$ 1	£ 1	0	0	0	0.00
				\$ 1	\$ (4)	\$ (3)	0.00
Total OTC Financial Derivative Instruments						\$ 1,911	0.05

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
CERTIFICATES OF DEPOSIT			
Banco Itau Chile 4.290% due 01/12/2026	\$ 10,200	\$ 10,197	0.29
Total Certificates of Deposit		\$ 10,197	0.29
Total Investments		\$ 4,582,818	129.61
Other Current Assets & Liabilities		\$ (1,046,978)	(29.61)
Net Assets		\$ 3,535,840	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

(a) Security is an Interest Only ("IO") or IO Strip.

(b) When-issued security.

(c) Zero coupon security.

(d) Coupon represents a yield to maturity.

(e) Principal amount of security is adjusted for inflation.

(f) Affiliated to the Fund.

(g) Restricted Securities (31 December 2025: Nil):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Bank of America Corp.	3.615%	16/03/2028	13/04/2026	\$ 1,089	\$ 1,062	0.03
Hardwood Funding LLC	4.360	08/06/2029	16/01/2026	2,100	2,061	0.06
				\$ 3,189	\$ 3,123	0.09

(h) Securities with an aggregate fair value of \$76,646 (31 December 2025: \$Nil) and cash of \$284 (31 December 2025: \$Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 30 June 2026.

(i) Securities with an aggregate fair value of \$7,558 (31 December 2025: \$108,282) have been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 30 June 2026.

Cash of \$16,014 (31 December 2025: \$16,104) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 30 June 2026.

Cash of \$7,750 (31 December 2025: \$4,500) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 30 June 2026.

Fair Value Measurements⁽¹⁾

The following is a summary of the fair valuations according to the inputs used as at 30 June 2026 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 4,176,579	\$ 40,016	\$ 4,216,595
Investment Funds	352,670	0	0	352,670
Financial Derivative Instruments ⁽³⁾	811	2,545	0	3,356
Deposits with Credit Institutions	0	10,197	0	10,197
Totals	\$ 353,481	\$ 4,189,321	\$ 40,016	\$ 4,582,818

The following is a summary of the fair valuations according to the inputs used as at 31 December 2025 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 2,896,376	\$ 13,137	\$ 2,909,513
Investment Funds	271,070	0	0	271,070
Repurchase Agreements	0	2,600	0	2,600
Financial Derivative Instruments ⁽³⁾	(275)	7,100	0	6,825
Totals	\$ 270,795	\$ 2,906,076	\$ 13,137	\$ 3,190,008

(1) See Note 3 in the Notes to Financial Statements for additional information.

(2) Refer to the Schedule of Investments for additional information.

(3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOS	3.870%	25/06/2026	09/07/2026	\$ (37,090)	\$ (37,114)	(1.05)
	3.870	26/06/2026	10/07/2026	(22,811)	(22,823)	(0.65)
BPS	3.830	24/06/2026	08/07/2026	(13,182)	(13,192)	(0.37)
Total Reverse Repurchase Agreements					\$ (73,129)	(2.07)

Sale-Buyback Financing Transactions Outstanding as at 30 June 2026:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Sale-Buyback Financing Transactions	% of Net Assets
BCY	3.740%	24/06/2026	01/07/2026	\$ (7,563)	\$ (7,568)	(0.21)
Total Sale-Buyback Financing Transactions					\$ (7,568)	(0.21)

Schedule of Investments US Short-Term Fund (Cont.)

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 30 June 2026 and 31 December 2025:

Counterparty	As at 30-Jun-2026			As at 31-Dec-2025		
	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (1,319)	\$ 1,450	\$ 131	\$ 325	\$ (150)	\$ 175
BOA	24	(30)	(6)	2,641	(2,730)	(89)
BPS	(301)	1,340	1,039	(506)	630	124
BRC	(883)	1,160	277	721	(900)	(179)
BSH	(2,736)	3,160	424	493	(550)	(57)
CBK	16	0	16	(32)	0	(32)
DUB	1,803	(1,790)	13	659	(570)	89
FAR	(175)	640	465	(2,778)	3,250	472
GLM	4	(40)	(36)	N/A	N/A	N/A
JPM	2,504	(2,980)	(476)	3,531	(3,500)	31
MBC	812	0	812	776	(820)	(44)
MYC	605	(660)	(55)	89	0	89
MYI	1	(10)	(9)	N/A	N/A	N/A
SCX	N/A	N/A	N/A	155	(110)	45
SOG	1,416	(1,380)	36	(576)	620	44
SSB	(10)	0	(10)	1	0	1
UAG	150	0	150	(1)	0	(1)
WST	N/A	N/A	N/A	354	(280)	74

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default.

Comparative Information

The following is an analysis of the Fund's assets as at 30 June 2026 and 31 December 2025 as a proportion of the Fund's Total Assets:

Analysis of Total Assets	30-Jun-2026 (%)	31-Dec-2025 (%)
Transferable securities admitted to official stock exchange	47.99	36.08
Transferable securities dealt in on another regulated market*	37.08	35.49
Other transferable securities	1.49	0.37
Investment funds	7.24	6.70
Repurchase agreements	N/A	0.06
Financial derivative instruments dealt in on a regulated market	0.04	0.02
Centrally cleared financial derivative instruments	0.04	0.03
OTC financial derivative instruments	0.34	0.28
Certificates of deposit	0.21	N/A
Other assets	5.57	20.97
Total Assets	100.00	100.00

* As per the list of markets, set out in appendix 1 to the Prospectus, which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 30 June 2026 and 31 December 2025:

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Australia	4.58	5.28
Bermuda	0.24	1.12
Canada	2.55	4.17
Cayman Islands	4.83	4.57
Chile	0.41	N/A
Finland	N/A	0.14
France	1.25	3.29
Germany	0.92	0.90
Ireland	4.68	3.80
Israel	0.70	0.02
Italy	0.04	N/A
Japan	1.66	2.62
Jersey, Channel Islands	1.32	1.72
Kazakhstan	0.03	N/A
Liberia	0.27	1.03
Luxembourg	0.82	1.46
Mexico	0.45	N/A
Multinational	0.21	0.04
Netherlands	1.81	2.53
Norway	0.08	0.85
Panama	0.35	N/A
Portugal	0.06	0.10
Qatar	0.16	0.02
Romania	0.03	N/A
Saudi Arabia	0.82	N/A
Singapore	N/A	0.14
South Korea	0.23	0.23
Spain	0.70	0.50
Sweden	0.05	0.47
Switzerland	0.14	0.34
United Arab Emirates	0.21	N/A
United Kingdom	5.97	3.91
United States	48.25	54.11
Short-Term Instruments	35.44	14.35
Investment Funds	9.97	10.03
Repurchase Agreements	N/A	0.10

Investments, at fair value	30-Jun-2026 (%)	31-Dec-2025 (%)
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.00	(0.01)
Centrally Cleared Financial Derivative Instruments		
Interest Rate Swaps	0.04	0.04
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	0.11	0.04
Credit Default Swaps on Credit Indices - Sell Protection	N/A	0.24
Forward Foreign Currency Contracts	0.21	(0.20)
Hedged Forward Foreign Currency Contracts	(0.27)	0.14
Certificates of Deposit	0.29	N/A
Other Current Assets & Liabilities	(29.61)	(18.09)
Net Assets	100.00	100.00

1. GENERAL INFORMATION

Each of the funds (hereinafter referred to individually as a "Fund" and collectively as the "Funds") discussed in this report is a sub-fund of PIMCO Funds: Global Investors Series plc (the "Company"), an umbrella type open-ended investment company with variable capital and with segregated liability between Funds incorporated with limited liability in Ireland under the Companies Act 2014 with registration number 276928 and authorised by the Central Bank of Ireland (the "Central Bank") pursuant to the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 (S.I. No 352 of 2011), as amended (the "UCITS Regulations"). The Company is an umbrella type company consisting of different Funds each comprising one or more classes of shares ("Classes"). More than one class of shares ("Class") may, at the discretion of the Board of Directors (the "Board" or "Directors"), be issued in relation to a Fund. A separate portfolio of assets is maintained for each Fund and is invested in accordance with the investment objectives and policies applicable to such Fund. Additional Funds may be created from time to time by the Board with the prior written approval of the Central Bank. The Company was incorporated on 10 December 1997.

PIMCO Global Advisors (Ireland) Limited (the "Manager") is the manager to the Company.

As provided for in the Prospectus of the Company, Pacific Investment Management Company LLC, PIMCO Europe Ltd and PIMCO Europe GmbH (each an "Investment Advisor") have been appointed as investment advisor to various Funds of the Company. PIMCO Asia Limited and PIMCO Asia Pte Ltd. (each an investment advisor) are cleared by the Central Bank to act as an investment advisor to Irish funds.

In accordance with the Prospectus of the Company, each Investment Advisor may delegate the discretionary investment management of the Funds to one or more sub-investment advisors, subject to all applicable legal and regulatory requirements. Where an Investment Advisor is appointed to a specific Fund, the Investment Advisor has appointed each of the other Investment Advisors, PIMCO Asia Limited and PIMCO Asia Pte Ltd., as sub-investment advisor in respect of the particular Fund or Funds.

The fees of each sub-investment advisor so appointed shall be paid by the Manager, or by the Investment Advisors on behalf of the Manager, from the Management fee.

The registered office of the Company is 78 Sir John Rogerson's Quay, Dublin 2, D02 HD32, Ireland.

2. SIGNIFICANT ACCOUNTING POLICIES

The significant accounting policies and estimation techniques adopted by the Company and applied in the preparation of these financial statements are consistent with those applied in the Company's annual audited financial statements for the financial year ended 31 December 2025 (the "Annual Audited Financial Statements"). The financial statements are prepared on a going concern basis for all Funds.

Basis of Preparation

The financial statements presented are unaudited condensed financial statements for the six month period ended 30 June 2026. They are prepared in accordance with Financial Reporting Standard 104: "Interim Financial Reporting" as issued by the Financial Reporting Council ("FRC") and the UCITS Regulations.

The unaudited condensed financial statements should be read in conjunction with the Annual Audited Financial Statements, on which the auditors' opinion was unqualified, and which were prepared in accordance with Financial Reporting Standard 102 ("FRS 102"), "The Financial Reporting Standard applicable in the United Kingdom and Republic of Ireland" issued by the FRC, the Companies Act 2014, and the UCITS Regulations. The accounting standards generally accepted in Ireland in preparing financial statements are those issued by the FRC.

Audited termination financial statements were prepared for the Dynamic Multi-Asset Fund for the financial year ended 31 December 2024. As a result, financial statements are no longer prepared for this Fund. As at 31 December 2024, the Dynamic Multi-Asset Fund held claims lodged with

the Swiss Federal Administrative Court in respect of certain Additional Tier 1 capital instruments issued by Credit Suisse Group AG, comprising 3,400,000 shares in a Credit Suisse AG AT1 claim ("AT1 Claim") with a fair value of €410,430. This AT1 Claim relates to a holding in a Corporate Bond position in the banking and finance industry sector and was classified as Level 2 in the fair value hierarchy as at 30 June 2026. The AT1 Claim remains held on the Fund as at 30 June 2026, with a fair value of €1,048,281. As at 30 June 2026, this amount is included in the value of the Other financial assets in the Company level Statement of Assets and Liabilities. The income receivable balance of €816,566 relating to the Dynamic Multi-Asset Fund is also included in the Company level Statement of Assets and Liabilities.

The information required to be included in the Statement of Total Recognised Gains and Losses and a Reconciliation of Movements in Shareholders Funds, is, in the opinion of the Directors, contained in the Statement of Operations and the Statement of Changes in Net Assets.

The Company has availed of the exemption available to open-ended investment funds that hold a substantial proportion of highly liquid and fair valued investments under Section 7 of FRS 102 and is not presenting a cash flow statement.

The financial statements are prepared under the historical cost convention as modified by the revaluation of financial assets and liabilities held at fair value through profit or loss.

The Company has adopted U.S. Dollar as the presentation currency. The financial statements of each Fund are prepared in the functional currency of the respective Fund. The Company's Statement of Assets and Liabilities are translated using exchange rates at the financial period end and the Company's Statement of Operations and Statement of Changes in Net Assets are translated at an average rate (as an approximate of actual rates) over the financial period for inclusion in the Company's financial statements.

All amounts have been rounded to the nearest thousand, unless otherwise indicated. A zero balance may reflect actual amounts rounding to less than one thousand. The Schedule of Investments of certain Funds may hold transferable securities displaying both a nil par value and nil fair value when the actual par value and fair value amounts are rounded to the nearest thousand.

The swing pricing methodology applied by the Company during the financial period is consistent with that applied in the Annual Audited Financial Statements.

As at 30 June 2026, swing pricing was applied to the Low Duration Global Investment Grade Credit Fund and the PIMCO TRENDS Managed Futures Strategy Fund. No swing pricing was applied to any of the Funds as at 31 December 2025.

The NAV per share is disclosed in Note 16 and may include a swing pricing adjustment. Swing price adjustments are not recognised in the Statement of Assets and Liabilities, the Statement of Operations or the Statement of Changes in Net Assets.

3. INVESTMENTS AT FAIR VALUE AND FAIR VALUE HIERARCHY

The Company is required to disclose the fair value hierarchy in which fair value measurements are categorised for assets and liabilities. The disclosures are based on a three-level fair value hierarchy for the inputs used in valuation techniques to measure fair value.

Fair value is defined as the amount for which an asset could be exchanged, a liability settled, or an equity instrument granted could be exchanged, between knowledgeable, willing parties in an arm's length transaction. Disclosure of a fair value hierarchy is required separately for each major category of assets and liabilities that segregates fair value measurements into levels (Levels 1, 2, and 3). The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities. Levels 1, 2, and 3 of the fair value hierarchy are defined as follows:

- Level 1 — Quoted prices in active markets or exchanges for identical assets and liabilities.

- Level 2 — Significant other observable inputs, which may include, but are not limited to, quoted prices for similar assets or liabilities in markets that are active, quoted prices for identical or similar assets or liabilities in markets that are not active, inputs other than quoted prices that are observable for the assets or liabilities (such as interest rates, yield curves, volatilities, prepayment speeds, loss severities, credit risks and default rates) or other market corroborated inputs.
- Level 3 — Significant unobservable inputs based on the best information available in the circumstances, to the extent observable inputs are not available, which may include assumptions made by the Board or persons acting at their direction that are used in determining the fair value of investments.

Refer to the Schedule of Investments for analysis of each Fund's financial assets and liabilities measured at fair value as at 30 June 2026 and 31 December 2025. The methodology applied by the Funds to classify financial assets and liabilities measured at fair value using a fair value hierarchy is consistent with that applied in the Annual Audited Financial Statements.

4. EFFICIENT PORTFOLIO MANAGEMENT

To the extent permitted by the investment objectives and policies of the Funds and subject to the limits set down by the Central Bank from time to time and to the provisions of the Prospectus, utilisation of financial derivative instruments and investment techniques may be employed for efficient portfolio management purposes by all the Funds. The Funds may use these financial derivative instruments and investment techniques to hedge against changes in interest rates, non-functional currency exchange rates or securities prices or as part of their overall investment strategy.

The total interest income/(expense) arising from Repurchase Agreements during the financial period ended 30 June 2026 was \$230,007,776/(\$1,057,356)(30 June 2025: \$138,713,329/(\$Nil)).

The total interest income/(expense) arising from Reverse Repurchase Agreements during the financial period ended 30 June 2026 was \$1,844,050/(\$145,388,719)(30 June 2025: \$339,914/(\$102,041,044)).

The total interest income/(expense) arising from Sale-Buyback Financing transactions during the financial period ended 30 June 2026 was \$Nil/(\$2,843,936)(30 June 2025: \$Nil/(\$8,542,867)).

5. DIVIDEND DISTRIBUTION POLICY

As set out in the relevant Fund Supplement, dividend distributions may be declared out of;

- Net investment income which consists of interest and dividends.
- Realised profits on the disposal of investments less realised and unrealised losses (including fees and expenses). In the event that the realised profits on the disposal of investments less realised and unrealised losses are negative the Funds may still pay dividends out of net investment income and/or capital.
- Other funds (including capital) as may be lawfully distributed from the relevant Fund or share Class of the relevant Fund.

Management fees and other fees, or a portion thereof, may be charged to capital and as a result capital may be eroded and income may be achieved by foregoing the potential for future capital growth. This cycle may continue until all capital is depleted. The rationale for charging to capital is to maximise the amount distributable to shareholders.

In the case of the Income II Classes, the Directors may, at their discretion, pay fees out of capital as well as take into account the yield differential between the relevant hedged share Class and the base share Class (which constitutes a distribution from capital). The yield differential can be positive or negative and is calculated taking into account the contribution of the share Class hedging arising from the Hedged Classes.

In the case of all the share Classes of the PIMCO Asia High Yield Bond Fund, Asia Strategic Interest Bond Fund, PIMCO Balanced Income and Growth Fund, PIMCO ESG Income Fund, Euro Income Bond Fund, Income Fund, Income Fund II, Low Duration Income Fund, Mortgage Opportunities Fund, Strategic Income Fund and US Short-Term Fund, except for the G Institutional, G Retail, E Class Income Q, E Class Income II Q and Investor Income A Classes (where applicable) of the aforementioned Funds, dividend distributions will be declared monthly and, depending on the shareholder's election, paid in cash or reinvested in additional shares monthly.

In the case of the Administrative Classes of the Diversified Income Fund, Institutional, Investor Income I and Investor Income II Classes of the PIMCO Capital Securities Fund, M Retail, BE Retail, BM Retail, UM Retail and N Retail share Classes of all other Funds, dividend distributions will be declared monthly and depending upon the shareholder's election, paid in cash or reinvested in additional shares on a monthly basis.

In the case of the G Institutional, G Retail and Investor Income A Classes, dividend distributions will be declared annually and depending upon the shareholder's election, paid in cash or reinvested in additional shares on an annual basis.

In the case of all other Funds with Income Class Shares, dividends distributions will be declared quarterly and, depending upon the shareholder's election, paid in cash or reinvested in additional shares after declaration.

In the case of the BM Retail Decumulation and M Retail Decumulation Classes, the Directors may, at their discretion, pay distributions and fees out of capital. Management Fees and any other fees, or a portion thereof, may be charged to capital of the BM Retail Decumulation and M Retail Decumulation Classes and that as a result capital may be eroded and income may be achieved by foregoing the potential for future capital growth.

Dividend distributions to holders of redeemable shares are classified as finance costs on the Statement of Operations. The income or gains allocated to Accumulation Shares will neither be declared or distributed but the NAV per share of Accumulation Shares will be increased to take account of such income or gains. Dividend distributions not reinvested in shares will be paid to the shareholder by way of bank transfer. Any dividend distribution unclaimed after a period of six years from the date of declaration of such dividend distribution shall be forfeited and shall revert to the account of the relevant Fund. Shareholders can elect to reinvest dividend distributions in additional shares or have the dividend distributions paid in cash.

A portion of dividend distributions per the Statement of Operations was paid out of capital for the below Funds (amounts in thousands);

Fund	Period ended 30-Jun-26	Period ended 30-Jun-25
PIMCO Asia High Yield Bond Fund	\$ 0	\$ 114
Asia Strategic Interest Bond Fund	0	3
PIMCO Balanced Income and Growth Fund	270,048	20,324
PIMCO Climate Bond Fund	0	83
Commodity Real Return Fund	186	0
Diversified Income Fund	36,593	34,003
Dynamic Bond Fund	0	1,142
Emerging Markets Bond Fund	887	632
PIMCO Emerging Markets Opportunities Fund	1	0
PIMCO ESG Income Fund	0	43
Global Bond Fund	12	236
Global Bond ESG Fund	117	97
Global High Yield Bond Fund	9	618
Global Investment Grade Credit Fund	2,842	3,024
Global Investment Grade Credit ESG Fund	0	342
Global Low Duration Real Return Fund	183	0
Global Real Return Fund	997	98
Income Fund	85,607	21,821
Income Fund II	339	0
Low Average Duration Fund	0	56
Low Duration Global Investment Grade Credit Fund	0	13
Low Duration Income Fund	5,207	0
Low Duration Opportunities Fund	416	5,249
PIMCO MLP & Energy Infrastructure Fund	22	0
Mortgage Opportunities Fund	20	0
StocksPLUS™ Fund	59	0
Total Return Bond Fund	0	9
PIMCO TRENDS Managed Futures Strategy Fund	0	212
UK Corporate Bond Fund	£ 96	£ 1,121
UK Long Term Corporate Bond Fund	3	0
US High Yield Bond Fund	\$ 2	\$ 5

6. SOFT COMMISSIONS

The Company or its Investment Advisor may effect transactions on behalf of the Funds with or through the agency of execution brokers, which may, in addition to routine order execution, from time to time, provide to or procure for the Company or its delegates' goods, services or other benefits such as research and advisory services. The Company or its Investment Advisor may pay these brokers full-service brokerage rates part of which may be applied in the provision of permitted goods or services. Those Investment Advisors which are Markets in Financial Instruments Directive ("MiFID") investment firms or subject to equivalent regulatory provisions shall pay for any third party research which it purchases relating to the management of the assets of each Fund directly out of its own resources.

7. SEGREGATED LIABILITY

The Company is an umbrella type open-ended investment Company with variable capital and segregated liability between sub-funds. Accordingly, any liability on behalf of or attributable to any Fund of the Company shall be discharged solely out of the assets of that Fund, and neither the Company nor any Director, receiver, examiner, liquidator, provisional liquidator or other person shall apply, nor be obliged to apply, the assets of any such Fund in satisfaction of any liability incurred on behalf of or attributable to any other Fund of the Company, irrespective of when such liability was incurred.

8. CHANGES TO THE PROSPECTUS, TO THE SUPPLEMENT AND TO THE MEMORANDUM AND ARTICLES OF ASSOCIATION

On 24 March 2026, the Supplement for UK Corporate Bond Fund was updated to incorporate the benchmark change from ICE BofA Sterling Non-Gilt Index to ICE BofA Sterling Corporate Index.

On 14 April 2026, the Supplement for the Strategic Income Fund was updated to amend the distribution frequency of the Income and Income II share Classes from quarterly to monthly.

On 15 April 2026, the Company's Prospectus was updated to comply with the requirements pertaining to the use of liquidity management tools ("LMTs") introduced by Directive (EU) 2024/927 (the "Omnibus Directive"). The Fund Supplements of the Diversified Income ESG Fund, the Emerging Local Bond ESG Fund, and the Emerging Markets Bond ESG Fund were also updated to amend the indices' names to reflect a rebranding of the JPM ESG indices.

On 21 April 2026, the Supplement for the PIMCO Balanced Income and Growth Fund was updated to amend the distribution frequency of the Income and Income II share Classes from quarterly to monthly and to reduce the maximum allowable percentage holding in collective undertakings to 10%.

On the same date, the Global Bond Opportunities Fund was approved by the Central Bank and the Supplement for this Fund was incorporated into the Prospectus.

On 11 May 2026, the Supplement for the StocksPLUS™ Fund was updated to amend the names of UCITS ETF share Classes, create GBP, CHF and MXN denominated UCITS ETF share Classes and clarify that the Fund's portfolio holdings as at the end of each calendar quarter will be made publicly available within 30 business days of the end of relevant quarter-end.

On 14 May 2026, the Supplement for the Emerging Markets Bond ESG Fund was updated to introduce a management fee waiver of 30 bps for the H Institutional share Class until 13 May 2027, and to increase the minimum initial subscription for this Class to US\$500,000,000.

On 30 June 2026, the Supplement for the Euro Credit Fund was updated to extend the 25 bps management fee waiver on the H Institutional share Class by one year until 30 June 2027.

The Memorandum and Articles of Association of the Company have not been amended during the financial period.

9. FEES AND EXPENSES

(a) Fees Payable to the Manager

Save for the BM Retail Shares and BE Retail Shares as disclosed in the relevant Fund Supplement, the Unified Fee shall not exceed 2.50% per annum of the NAV of each Fund. Unified Fee means the Management Fee plus any applicable Service Fee, Trail Fee or Distribution Fee as set out in the Fund Supplement in respect of a share Class.

(b) Management Fee

The Manager, in respect of each Fund and as described in the Prospectus, provides or procures investment advisory, administration, depositary and other services in return for which each Fund pays a single Management Fee to the Manager. The Management Fee (as defined in the Prospectus) for each Fund is accrued on each Dealing Day (as defined in the relevant Fund's Supplement) and is payable monthly in arrears. The Manager may pay the Management Fee in full or in part to the Investment Advisors in order to pay for the investment advisory and other services provided by the Investment Advisors and in order for the Investment Advisors to pay for administration, depositary and other services procured for the Funds by the Manager.

The Management Fee for each Class of each Fund (expressed as a per annum percentage of its NAV) is as follows:

	Inst'l, Inv, Admin Classes (%)	H Inst'l (%)	BE Retail BM Retail E Class, G Retail, M Retail, N Retail, T Class (%)	R Class, UA Class (%)	UM Retail, W Class (%)
PIMCO Asia High Yield Bond Fund	0.65	0.82	1.55	N/A	N/A
Asia Strategic Interest Bond Fund	0.65	N/A	1.50	N/A	N/A
PIMCO Balanced Income and Growth Fund ⁽¹⁾	0.95	1.12	2.15	1.45	1.60
PIMCO Capital Securities Fund	0.79	N/A	0.79	0.93	N/A
PIMCO Climate Bond Fund	0.52	N/A	1.42	N/A	N/A
Commodity Real Return Fund	0.74	0.91	1.64	N/A	N/A
PIMCO Credit Opportunities Bond Fund	0.65	0.82	1.55	N/A	N/A
Diversified Income Fund	0.69	0.86	1.59	N/A	0.55
Diversified Income Duration Hedged Fund	0.69	N/A	1.59	N/A	N/A
Diversified Income ESG Fund	0.72	N/A	1.62	N/A	N/A
Dynamic Bond Fund	0.90	1.07	1.80	0.99	N/A
Emerging Local Bond Fund	0.89	1.06	1.89	N/A	N/A
Emerging Local Bond ESG Fund	0.92	N/A	1.92	N/A	N/A
Emerging Markets Bond Fund	0.79	0.96	1.69	N/A	N/A
Emerging Markets Bond ESG Fund ⁽²⁾	0.82	N/A	1.72	N/A	N/A
Emerging Markets Corporate Bond Fund	0.86	N/A	1.76	N/A	N/A
PIMCO Emerging Markets Opportunities Fund	0.79	N/A	1.69	N/A	N/A
Emerging Markets Short-Term Local Currency Fund	0.85	N/A	1.75	N/A	N/A
PIMCO ESG Income Fund	0.59	N/A	1.49	0.82	N/A
Euro Bond Fund	0.46	N/A	1.36	N/A	N/A
Euro Credit Fund ⁽³⁾	0.46	0.38	1.36	N/A	N/A
Euro Income Bond Fund	0.49	N/A	1.39	N/A	N/A
Euro Long Average Duration Fund	0.46	N/A	1.36	N/A	N/A
Euro Short-Term Fund	0.29	N/A	1.04	N/A	N/A
PIMCO European High Yield Bond Fund	0.55	N/A	1.45	N/A	N/A
PIMCO European Short-Term Opportunities Fund ⁽⁴⁾	0.32	0.49	0.97	N/A	N/A
Global Advantage Fund	0.70	N/A	1.70	N/A	N/A
Global Bond Fund	0.49	0.66	1.39	0.76	0.39

	Inst'l, Inv, Admin Classes (%)	H Inst'l (%)	BE Retail BM Retail E Class, G Retail, M Retail, N Retail, T Class (%)	R Class (%)	UM Retail, W Class (%)
Global Bond ESG Fund	0.52	N/A	1.42	N/A	N/A
Global Bond Ex-US Fund	0.49	0.66	1.39	N/A	N/A
Global Bond Opportunities Fund	0.55	N/A	1.45	N/A	N/A
Global High Yield Bond Fund	0.55	0.72	1.45	0.80	N/A
Global High Yield Bond ESG Fund	0.58	N/A	1.48	N/A	N/A
Global Investment Grade Credit Fund	0.49	0.66	1.39	0.76	0.39
Global Investment Grade Credit ESG Fund	0.52	N/A	1.42	N/A	N/A
Global Low Duration Real Return Fund	0.49	N/A	1.39	N/A	N/A
Global Real Return Fund	0.49	0.66	1.39	0.76	N/A
Income Fund	0.55	0.72	1.45	0.80	N/A
Income Fund II	0.55	N/A	1.45	N/A	N/A
Low Average Duration Fund	0.46	0.63	1.36	0.75	N/A
Low Duration Global Investment Grade Credit Fund	0.49	N/A	1.39	N/A	N/A
Low Duration Income Fund	0.55	0.72	1.45	N/A	N/A
Low Duration Opportunities Fund	0.49	N/A	1.20	N/A	N/A
Low Duration Opportunities ESG Fund	0.52	N/A	N/A	N/A	N/A
MAARS Multi-Strategy Fund	1.75	N/A	N/A	N/A	N/A
PIMCO MLP & Energy Infrastructure Fund	0.99	N/A	1.89	N/A	N/A
Mortgage Opportunities Fund	0.69	0.86	1.59	N/A	N/A
PIMCO Real Asset Growth Fund	0.79	N/A	1.69	N/A	N/A
StocksPLUS™ Fund	0.55	0.72	1.45	N/A	N/A
PIMCO StocksPLUS™ AR Fund	0.69	N/A	N/A	N/A	N/A
Strategic Income Fund	0.79	N/A	1.69	N/A	N/A
Total Return Bond Fund	0.50	0.67	1.40	0.77	N/A
PIMCO TRENDS Managed Futures Strategy Fund	1.40	1.57	2.50	N/A	N/A
UK Corporate Bond Fund ⁽⁵⁾	0.46	0.29	N/A	N/A	N/A
UK Long Term Corporate Bond Fund	0.46	N/A	N/A	N/A	N/A
US High Yield Bond Fund	0.55	0.72	1.45	0.80	N/A
US Investment Grade Corporate Bond Fund	0.49	0.66	1.39	N/A	N/A
US Short-Term Fund ⁽⁶⁾	0.45	0.62	0.85	N/A	N/A

- (1) The BM Retail and M Retail Class rate does not take into account a fee waiver by the Manager at the rate of 0.55% p.a. The fee waivers will expire from 29 November 2028.
- (2) The H Institutional Class rate takes into account a fee waiver by the Manager at the rate of 0.30% p.a. The fee waiver will expire from 14 May 2027.
- (3) The H Institutional Class rate takes into account a fee waiver by the Manager at the rate of 0.25% p.a. The fee waiver will expire from 1 July 2027.
- (4) The E Class rate takes into account a fee waiver by the Manager at the rate of 0.10% p.a. The fee waiver will expire from 13 November 2028.
- (5) The H Institutional Class rate takes into account a fee waiver by the Manager at the rate of 0.34% p.a. The fee waiver will expire from 31 August 2026.
- (6) The E Class rate takes into account a fee waiver by the Manager at the rate of 0.30% p.a. The fee waivers will extend until such time as the Manager, on prior written notice to shareholders in the Fund, decides to discontinue or disapply this fee or to reduce it for any future period.

The Management Fees for all Funds (except PIMCO Balanced Income and Growth Fund and PIMCO Capital Securities Fund) remained unchanged during the financial period ended 30 June 2026, with the exception of the fee waiver amendments noted above.

The Management Fee attributable to the H Institutional, BE Retail, BM Retail, E Class, G Retail, M Retail, N Retail, T Class and UM Retail share Classes is generally higher than the Management Fee attributable to the other share Classes. From this higher fee the Manager may pay for the expense of distribution, intermediary and other services rendered to the shareholders in these share Classes of the Funds directly or indirectly by

distributors or broker-dealer, banks, financial intermediaries, or other intermediaries. Given the fixed nature of the Management Fee, the Manager, and not the shareholders, takes the risk of any price increases in the cost of the services covered by the Management Fee and takes the risk of expense levels relating to such services increasing above the Management Fee as a result of a decrease in net assets. Conversely, the Manager, and not the shareholders, would benefit from any price decrease in the cost of services covered by the Management Fee, including decreased expense levels, as a percentage of net assets, resulting from an increase in net assets.

Z Class Shares are offered primarily for other Funds of the Company or for direct investment by institutional investors who have entered into an investment management or other agreement with the Investment Advisors or a PIMCO affiliate. Due to the nature of the Z Class offering and in an effort to avoid the duplication of fees, the Management Fee for the Z Class is set at 0.00% per annum.

The Management Fee for each share Class of each Fund (expressed as a per annum percentage of its NAV) is set out in the relevant Supplement for each Fund. Shareholders should also note that Management Fees may be charged to capital at a Fund or share Class level, where specifically provided for in the relevant Supplement of a Fund.

(c) Investment Advisory Services

On behalf of the Company, the Manager provides and/or procures investment advisory services. Such services include the investment and reinvestment of the assets of each Fund. The fees of the Investment Advisors (together with VAT, if any thereon) are paid by the Manager from the Management Fee.

(d) Administration, Depositary Services and Other Services

On behalf of the Company, the Manager provides and/or procures administration, depositary and other services. Such services include administration, transfer agency, fund accounting, depositary and sub-depositary in respect of each Fund. The fees and expenses of the Administrator and Depositary (together with VAT, if any thereon) are paid by the Manager from the Management Fee, or by the Investment Advisors.

On behalf of the Company, the Manager provides and/or procures certain other services. These may include listing broker services, paying agent and other local representative services, accounting, audit, legal and other professional advisor services, company secretarial services, printing, publishing and translation services, and the provision and co-ordination of certain supervisory, administrative and shareholder services necessary for operation of the Funds. Fees and any ordinary expenses in relation to these services (together with VAT, if any thereon) are paid by the Manager, or by the Investment Advisors on behalf of the Manager, from the Management Fee.

The Funds will bear other expenses related to their operation that are not covered by the Management Fee which may vary and affect the total level of expenses within the Funds including, but not limited to, taxes and governmental fees, brokerage fees, commissions and other transaction expenses (including, but not limited to, fees and expenses related to due diligence on investments and potential investments and/or related to negotiations of such transactions), costs of borrowing money including interest expenses, establishment costs, extraordinary expenses (such as litigation and indemnification expenses) and fees and expenses of the Company's Independent Directors and their counsel.

The Company paid the Independent Directors fees of €90,000 during the financial period ended 30 June 2026 (30 June 2025: €90,000). In addition, each Independent Director is reimbursed for any reasonable out-of-pocket expenses. Non-Independent Directors are not entitled to separate remuneration for their directorship of the Company. Directors' fees are a component of "Other expenses" on the Statement of Operations.

Service Fee The Service Fee (as defined in the relevant Fund's Supplement) which applies to the Investor Classes only is paid to the Manager or the Distributor and may be used to reimburse broker-dealers, financial intermediaries, or other intermediaries that provide services in connection with the distribution and marketing of shares and/or the provision of certain shareholder services or the administration of plans or programmes that use Fund shares as their funding medium, and to reimburse other related expenses (as defined in the relevant Fund's Supplement). The services are provided directly by the Manager or the Distributor or indirectly through broker-dealers, financial intermediaries, or other intermediaries to all

shareholders of the Investor Classes. The same services apply to all shareholders of the Investor Classes for the fees levied. These services may include responding to shareholder inquiries about the Funds and their performance; assisting shareholders with purchases, redemptions and exchanges of shares; maintaining individualised account information and providing account statements for shareholders; and maintaining other records relevant to a shareholder's investment in the Funds.

Plans or programmes that use Fund shares as their funding medium may include unit-linked insurance products and pension, retirement or savings plans maintained by employers. All shareholders in the Investor Classes will receive services pursuant to agreements entered into with financial intermediaries with whom those shareholders have a servicing relationship. The Service Fee is calculated on the basis of 0.35% per annum of the NAV of each Fund attributable to the Investor Classes. The Service Fees rate remained unchanged during the financial periods ended 30 June 2026 and 30 June 2025. The Service Fee is paid out of the NAV attributable to the Investor Classes of the NAV of those Funds. The Service Fee for each Fund is accrued on each Dealing Day and is payable monthly in arrears. The Manager may retain for its own benefit in whole or in part any Service Fee not payable to broker-dealers, financial intermediaries or other intermediaries.

Trail Fee The Trail Fee which applies to Administrative Classes is paid to the Manager or the Distributor for personal services rendered to shareholders of the Funds and the maintenance of shareholder accounts, including compensation to, and expenses (including telephone and overhead expenses) of, financial consultants or other employees of participating or introducing brokers, certain banks and other financial intermediaries who assist in the processing of purchase or redemption requests or the processing of dividend payments, who provide information periodically to shareholders showing their positions in a Fund's shares, who forward communications from the Company to shareholders, who render ongoing advice concerning the suitability of particular investment opportunities offered by the Funds in light of the shareholders' needs, who respond to inquiries from shareholders relating to such services, or who train personnel in the provision of such services.

The services are provided directly by the Distributor or indirectly through broker-dealers, banks, financial intermediaries, or other intermediaries to all shareholders of Administrative Classes. The Trail Fee is calculated on the basis of 0.50% per annum of the NAV of each Fund, with the exception of the StocksPLUS™ Fund where calculated on the basis of 0.75% per annum, attributable to the Administrative Classes. The Trail Fee for each Fund is accrued on each Dealing Day and is payable monthly in arrears. The Manager or the Distributor may retain for its own benefit in whole or in part any Trail Fee not payable to broker-dealers, banks, financial intermediaries or other intermediaries.

The Trail Fees rate remained unchanged during the financial periods ended 30 June 2026 and 30 June 2025.

(e) Distribution Fee

The Distribution Fee which applies to T Class Shares, BM Retail Shares and BE Retail Shares is paid to the Manager or the Distributor for services rendered to shareholders of the Funds.

The services are provided directly by the Distributor or indirectly through broker-dealers, banks, financial intermediaries, or other intermediaries to all shareholders of T Class Shares. The Distribution Fee is calculated on the basis of 0.40% per annum of the NAV of each Fund attributable to the T Class Shares, with the exception to the Global Bond Fund and Total Return Bond Fund which attract a Distribution Fee of 0.30% per annum of the NAV of the Fund attributable to the T Class Shares.

In respect of the BE Retail and BM Retail share Classes only, where disclosed in the relevant Supplement, the Distribution Fee may be up to 1% of the NAV and therefore the Unified Fee may exceed 2.50% of the NAV.

The Distributor Fee for each Fund is accrued on each Dealing Day and is payable monthly in arrears. The Manager or the Distributor may retain for its own benefit in whole or in part any Distribution Fee not payable to broker-dealers, banks, financial intermediaries or other intermediaries.

The Distributor Fee rate remained unchanged during the financial periods ended 30 June 2026 and 30 June 2025.

(f) Expense Limitation (including Management Fee Waiver and Recoupment)

The Manager has agreed with the Company, pursuant to the Management Agreement between the Company and the Manager dated as of 28 January 1998, as amended, to manage total annual fund operating expenses for any Class of Fund, by waiving, reducing or reimbursing all or any portion of its Management Fee, to the extent that (and for such period of time that) such operating expenses would exceed, due to the payment of establishment costs and pro rata Directors' Fees, the sum of such Class of such Fund's Management Fee (prior to the application of any applicable Management Fee waiver), any Service or Trail Fees, as applicable, and other expenses borne by such Fund's share Class not covered by the Management Fee as described above (other than establishment costs and pro rata Directors' fees), plus 0.0049% per annum (calculated on a daily basis based on the NAV of the Fund).

In any month in which the Management Agreement is in effect, the Manager may recoup from a Fund any portion of the Management Fee waived, reduced or reimbursed pursuant to the Management Agreement (the "Reimbursement Amount") during the previous 36 months, provided that such amount paid to the Manager will not 1) exceed 0.0049% per annum of the Class of the applicable Fund's average net assets (calculated on a daily basis); 2) exceed the total Reimbursement Amount; 3) include any amounts previously reimbursed to the Manager; or 4) cause any Class of a Fund to maintain a net negative yield.

The Management Fee as disclosed in the Statement of Operations is recognised gross of the relevant management fee waiver where applicable. Management fee waivers are recognised within Reimbursement by Investment Advisors in the Statement of Operations. The Management Fee is paid to the Manager net of the waiver.

10. RELATED PARTY TRANSACTIONS

The Manager, Investment Advisors, Distributors and Directors are related parties of the Company. Fees payable to these parties are disclosed in Note 9, where applicable.

At 30 June 2026, the Manager held 1,351,813 (31 December 2025: 1,322,896) shares of the US Short-Term Fund.

Each of the Funds may invest in the other Funds of the Company and/or other collective investment schemes managed by the Manager or entities affiliated with the Manager (the "Affiliated Fund"). The following Funds held cross umbrella investments for the financial period ended 30 June 2026. These investments have been eliminated for the presentation purposes of the Company total of the Funds.

	30-June-2026
Fund	Cross Umbrella Investment
Diversified Income Fund	US Short-Term Fund
Diversified Income Duration Hedged Fund	US Short-Term Fund
Diversified Income ESG Fund	PIMCO ESG Income Fund
Dynamic Bond Fund	PIMCO Asia High Yield Bond Fund
Dynamic Bond Fund	Asia Strategic Interest Bond Fund
Dynamic Bond Fund	US Short-Term Fund
Emerging Local Bond Fund	Asia Strategic Interest Bond Fund
Emerging Local Bond Fund	Emerging Local Bond ESG Fund
Emerging Local Bond Fund	PIMCO Emerging Markets Opportunities Fund
Euro Income Bond Fund	PIMCO European High Yield Bond Fund
Global Advantage Fund	Global Bond Opportunities Fund
Global Bond Fund	PIMCO Emerging Markets Opportunities Fund
Global Bond Fund	PIMCO European High Yield Bond Fund
Global Bond Fund	Global Bond Ex-US Fund
Global Bond Fund	Global Bond Opportunities Fund
Global Bond Fund	UK Corporate Bond Fund
Global Bond Fund	US Short-Term Fund

	30-Jun-2026
Fund	Cross Umbrella Investment
Global Bond Ex-US Fund	Global Bond Opportunities Fund
Global High Yield Bond Fund	PIMCO European High Yield Bond Fund
Global High Yield Bond Fund	Global High Yield Bond ESG Fund
Global Investment Grade Credit Fund	Asia Strategic Interest Bond Fund
Global Investment Grade Credit Fund	PIMCO Credit Opportunities Bond Fund
Global Investment Grade Credit Fund	PIMCO European High Yield Bond Fund
Global Investment Grade Credit Fund	Global High Yield Bond ESG Fund
Global Investment Grade Credit ESG Fund	PIMCO Climate Bond Fund
Low Average Duration Fund	US Short-Term Fund
Low Duration Global Investment Grade Credit Fund	PIMCO Credit Opportunities Bond Fund
Low Duration Opportunities Fund	PIMCO Asia High Yield Bond Fund
Low Duration Opportunities Fund	Asia Strategic Interest Bond Fund
Total Return Bond Fund	PIMCO Emerging Markets Opportunities Fund
Total Return Bond Fund	US Short-Term Fund
US High Yield Bond Fund	PIMCO European High Yield Bond Fund
US High Yield Bond Fund	Global High Yield Bond ESG Fund
US Investment Grade Corporate Bond Fund	PIMCO Credit Opportunities Bond Fund

The following Funds held cross umbrella investments as at 31 December 2025. These investments have been eliminated for the presentation purposes of the Company total for the comparative Statement of Assets and Liabilities of the Funds.

	31-Dec-2025
Fund	Cross Umbrella Investment
Diversified Income Fund	US Short-Term Fund
Diversified Income Duration Hedged Fund	US Short-Term Fund
Diversified Income ESG Fund	PIMCO ESG Income Fund
Dynamic Bond Fund	PIMCO Asia High Yield Bond Fund
Dynamic Bond Fund	Asia Strategic Interest Bond Fund
Dynamic Bond Fund	US Short-Term Fund
Emerging Local Bond Fund	Asia Strategic Interest Bond Fund
Emerging Local Bond Fund	Emerging Local Bond ESG Fund
Emerging Local Bond Fund	PIMCO Emerging Markets Opportunities Fund
Euro Income Bond Fund	PIMCO European High Yield Bond Fund
Global Bond Fund	PIMCO Emerging Markets Opportunities Fund
Global Bond Fund	PIMCO European High Yield Bond Fund
Global Bond Fund	Global Bond Ex-US Fund
Global Bond Fund	UK Corporate Bond Fund
Global Bond Fund	US Short-Term Fund
Global High Yield Bond Fund	PIMCO European High Yield Bond Fund
Global High Yield Bond Fund	Global High Yield Bond ESG Fund
Global Investment Grade Credit Fund	Asia Strategic Interest Bond Fund
Global Investment Grade Credit Fund	PIMCO Credit Opportunities Bond Fund
Global Investment Grade Credit Fund	PIMCO European High Yield Bond Fund
Global Investment Grade Credit Fund	Global High Yield Bond ESG Fund
Global Investment Grade Credit ESG Fund	PIMCO Climate Bond Fund
Low Average Duration Fund	US Short-Term Fund
Low Duration Global Investment Grade Credit Fund	PIMCO Credit Opportunities Bond Fund
Low Duration Opportunities Fund	PIMCO Asia High Yield Bond Fund
Low Duration Opportunities Fund	Asia Strategic Interest Bond Fund

	31-Dec-2025
Fund	Cross Umbrella Investment
Total Return Bond Fund	PIMCO Emerging Markets Opportunities Fund
Total Return Bond Fund	US Short-Term Fund
US High Yield Bond Fund	PIMCO European High Yield Bond Fund
US High Yield Bond Fund	Global High Yield Bond ESG Fund
US Investment Grade Corporate Bond Fund	PIMCO Credit Opportunities Bond Fund

The following Funds held cross umbrella investments for the financial period ended 30 June 2025. These investments have been eliminated for the presentation purposes of the Company total for the comparative Statement of Operations and Statement of Changes in Net Assets of the Funds.

	30-Jun-2025
Fund	Cross Umbrella Investment
Diversified Income Fund	US Short-Term Fund
Diversified Income Duration Hedged Fund	US Short-Term Fund
Diversified Income ESG Fund	PIMCO ESG Income Fund
Dynamic Bond Fund	PIMCO Asia High Yield Bond Fund
Dynamic Bond Fund	Asia Strategic Interest Bond Fund
Dynamic Bond Fund	US Short-Term Fund
Emerging Local Bond Fund	Asia Strategic Interest Bond Fund
Emerging Local Bond Fund	Emerging Local Bond ESG Fund
Emerging Local Bond Fund	PIMCO Emerging Markets Opportunities Fund
Emerging Markets Bond Fund	PIMCO Emerging Markets Opportunities Fund
Euro Income Bond Fund	PIMCO European High Yield Bond Fund
Global Bond Fund	PIMCO Emerging Markets Opportunities Fund
Global Bond Fund	PIMCO European High Yield Bond Fund
Global Bond Fund	Global Bond Ex-US Fund
Global Bond Fund	UK Corporate Bond Fund
Global Bond Fund	US Short-Term Fund
Global High Yield Bond Fund	PIMCO European High Yield Bond Fund
Global Investment Grade Credit Fund	Asia Strategic Interest Bond Fund
Global Investment Grade Credit Fund	PIMCO Credit Opportunities Bond Fund
Global Investment Grade Credit Fund	PIMCO European High Yield Bond Fund
Global Investment Grade Credit ESG Fund	PIMCO Climate Bond Fund
Low Average Duration Fund	US Short-Term Fund
Low Duration Global Investment Grade Credit Fund	PIMCO Credit Opportunities Bond Fund
Low Duration Opportunities Fund	PIMCO Asia High Yield Bond Fund
Low Duration Opportunities Fund	Asia Strategic Interest Bond Fund
Total Return Bond Fund	PIMCO Emerging Markets Opportunities Fund
Total Return Bond Fund	US Short-Term Fund
US High Yield Bond Fund	PIMCO European High Yield Bond Fund
US Investment Grade Corporate Bond Fund	PIMCO Credit Opportunities Bond Fund

Certain Funds invest in the Z Class of the PIMCO China Bond Fund, a Fund of PIMCO Specialty Funds Ireland p.l.c., the PIMCO Euro Short-Term Floating NAV Fund and the PIMCO US Dollar Short-Term Floating NAV Fund, Funds of PIMCO Select Funds plc, which are considered as Affiliated Funds. Due to the nature of the Z Class offering and in an effort to avoid the duplication of fees, the Management Fee for the Z Class of both funds is set at 0.00% per annum.

Certain Funds invest in the PIMCO Advantage Euro Government Bond UCITS ETF, PIMCO Advantage Euro Short-Term High Yield Corporate Bond UCITS ETF, PIMCO Advantage Global Government Bond UCITS ETF, PIMCO Euro Short Maturity UCITS ETF, PIMCO Sterling Short Maturity UCITS ETF and

Notes to Financial Statements (Cont.)

PIMCO US Dollar Short Maturity UCITS ETF, all Funds of PIMCO ETFs plc, which are considered as Affiliated Funds. Since these Funds do not offer a zero fee share Class, Management Fees are paid by both the Fund investing and the underlying Affiliated Fund. Therefore, an Investment Advisory Fee Waiver is offset prior to payment by the investing Fund to the Manager, which is accounted for on the Statement of Operations within Reimbursement by Investment Advisors.

During the financial periods ended 30 June 2026 and 30 June 2025, the Funds below engaged in purchases and sales of securities among Affiliated Funds, purchases and sales relating to cross-investments and purchases and sales of investments into Affiliated Funds (amounts in thousands):

Fund	30-Jun-2026	
	Purchases	Sales
PIMCO Asia High Yield Bond Fund	\$ 468,361	\$ 490,060
Asia Strategic Interest Bond Fund	61,112	73,500
PIMCO Balanced Income and Growth Fund	5,556,701	4,748,328
PIMCO Capital Securities Fund	8,482	0
PIMCO Climate Bond Fund	18,168	4,101
PIMCO Credit Opportunities Bond Fund	3,850	2,765
Diversified Income Fund	1,469,236	1,649,081
Diversified Income Duration Hedged Fund	93,336	104,416
Diversified Income ESG Fund	322	561
Dynamic Bond Fund	498,853	494,000
Emerging Local Bond Fund	2,186,986	2,502,216
Emerging Local Bond ESG Fund	549	8
Emerging Markets Bond Fund	1,696,713	2,121,380
Emerging Markets Bond ESG Fund	0	902
Emerging Markets Corporate Bond Fund	74,406	79,099
PIMCO Emerging Markets Opportunities Fund	613,861	468,812
Emerging Markets Short-Term Local Currency Fund	805	702
Euro Bond Fund	281,474	295,195
Euro Credit Fund	39,378	38,256
Euro Income Bond Fund	52,946	26,181
Euro Long Average Duration Fund	81,448	73,769
Euro Short-Term Fund	82,173	71,963
PIMCO European High Yield Bond Fund	83,776	64,154
PIMCO European Short-Term Opportunities Fund	261,977	355,159
Global Advantage Fund	108,276	104,900
Global Bond Fund	9,377,765	9,422,901
Global Bond ESG Fund	22,163	5,735
Global Bond Ex-US Fund	207,422	238,300
Global High Yield Bond Fund	12,829	43,010
Global Investment Grade Credit Fund	862,159	977,759
Global Investment Grade Credit ESG Fund	1,192	47,983
Global Low Duration Real Return Fund	432,702	433,500
Global Real Return Fund	444,403	433,231
Income Fund	7,838,943	6,920,346
Income Fund II	254,656	302,100
Low Average Duration Fund	9,941	9,400
Low Duration Global Investment Grade Credit Fund	24,018	11,778
Low Duration Income Fund	555,957	215,034
Low Duration Opportunities Fund	60,570	42,900
MAARS Multi-Strategy Fund	7,197	3,500
PIMCO MLP & Energy Infrastructure Fund	10,647	4,100
PIMCO Real Asset Growth Fund	72,021	72,200
StocksPLUS™ Fund	3,503,474	4,248,730
PIMCO StocksPLUS™ AR Fund	212	100
Strategic Income Fund	200,541	167,722
Total Return Bond Fund	649,897	829,068
PIMCO TRENDS Managed Futures Strategy Fund	30,817	30,500
UK Long Term Corporate Bond Fund	128	1,313
US High Yield Bond Fund	817	10,886
US Short-Term Fund	520,508	715,762

Fund	30-Jun-2025	
	Purchases	Sales
PIMCO Asia High Yield Bond Fund	\$ 327,806	\$ 409,212
Asia Strategic Interest Bond Fund	28,683	28,107
PIMCO Balanced Income and Growth Fund	752,066	692,030
PIMCO Capital Securities Fund	3,800	903
PIMCO Climate Bond Fund	0	6,858
Commodity Real Return Fund	1	0
PIMCO Credit Opportunities Bond Fund	1,087	14,809
Diversified Income Fund	1,069,982	882,587
Diversified Income Duration Hedged Fund	45,478	65,220
Diversified Income ESG Fund	522	2,616
Dynamic Bond Fund	\$ 502,045	\$ 440,905
Emerging Local Bond Fund	1,186,569	1,102,939
Emerging Local Bond ESG Fund	364	1,986
Emerging Markets Bond Fund	1,939,982	1,647,163
Emerging Markets Bond ESG Fund	14,358	30,469
Emerging Markets Corporate Bond Fund	68,445	64,400
PIMCO Emerging Markets Opportunities Fund	153,193	141,894
Emerging Markets Short-Term Local Currency Fund	1,202	1,517
PIMCO ESG Income Fund	0	173
Euro Bond Fund	211,505	299,757
Euro Credit Fund	3,170	3,128
Euro Income Bond Fund	34,268	135,417
PIMCO European High Yield Bond Fund	14,372	2,968
PIMCO European Short-Term Opportunities Fund	85,773	72,379
Global Advantage Fund	128,323	131,099
Global Bond Fund	4,717,134	4,558,552
Global Bond ESG Fund	43,581	5,608
Global Bond Ex-US Fund	496,423	583,850
Global High Yield Bond Fund	648,703	688,279
Global Investment Grade Credit Fund	1,560,769	1,511,819
Global Investment Grade Credit ESG Fund	49,208	32,421
Global Low Duration Real Return Fund	311,067	327,200
Global Real Return Fund	703,561	675,500
Income Fund	6,968,397	6,669,053
Income Fund II	104,076	83,800
Low Average Duration Fund	49,303	39,425
Low Duration Global Investment Grade Credit Fund	108,275	96,419
Low Duration Income Fund	680,572	653,745
Low Duration Opportunities Fund	37,031	44,087
PIMCO MLP & Energy Infrastructure Fund	11,314	9,800
PIMCO Real Asset Growth Fund	48,617	48,500
StocksPLUS™ Fund	1,350,143	1,298,000
PIMCO StocksPLUS™ AR Fund	210	200
Strategic Income Fund	928,967	858,434
Total Return Bond Fund	1,839,958	1,886,480
PIMCO TRENDS Managed Futures Strategy Fund	21,029	31,241
UK Corporate Bond Fund	12,485	38,228
UK Long Term Corporate Bond Fund	1,421	32,475
US High Yield Bond Fund	209,796	214,561
US Investment Grade Corporate Bond Fund	16,747	6,275
US Short-Term Fund	595,639	506,656

The following table reflects the value of the outstanding shares owned by the Allianz Group, Funds of the Company, Affiliated Funds, and employees of the Investment Advisors, as related parties of the Company, over 20% of the Net Assets of the Fund, as at 30 June 2026 and 31 December 2025.

Fund	30-Jun-2026 % Owned	31-Dec-2025 % Owned
Asia Strategic Interest Bond Fund	32.22	33.72
PIMCO Credit Opportunities Bond Fund	37.81	36.55
Diversified Income ESG Fund	99.89	99.90
Emerging Local Bond ESG Fund	35.60	27.40
PIMCO Emerging Markets Opportunities Fund	44.06	53.53
Emerging Markets Short-Term Local Currency Fund	47.68	38.05
Euro Income Bond Fund	34.65	33.51
Euro Short-Term Fund	50.88	47.01

Fund	30-Jun-2026 % Owned	31-Dec-2025 % Owned
PIMCO European High Yield Bond Fund	55.27	54.59
PIMCO European Short-Term Opportunities Fund	90.41	87.73
Global Bond Ex-US Fund	N/A	20.08
Global Bond Opportunities Fund	100.00	N/A
Global High Yield Bond ESG Fund	100.00	99.94
Low Duration Opportunities Fund	33.62	41.24
Low Duration Opportunities ESG Fund	100.00	100.00
MAARS Multi-Strategy Fund	57.92	N/A
PIMCO MLP & Energy Infrastructure Fund	53.12	52.12
Mortgage Opportunities Fund	22.61	25.92
PIMCO StocksPLUS™ AR Fund	55.75	55.23
Strategic Income Fund	39.49	44.23
PIMCO TRENDS Managed Futures Strategy Fund	27.85	41.28
UK Corporate Bond Fund	22.74	22.89
US Short-Term Fund	25.50	31.05

Certain Share Classes of the Funds may be subject to contingent deferred sales charges ("CDSCs"), as set out in the relevant Fund Supplement. The relevant CDSCs amounts are included within the Payments of shares redeemed amounts recognised on the Statement of Changes in Net Assets of the relevant Fund. CDSCs paid to the Manager amounted to US\$21,428,901 as at 30 June 2026 (30 June 2025: US\$4,616,971).

During the financial period ended 30 June 2026, the Income Fund sold securities of US\$32,239 (30 June 2025: US\$29,690) to Repack Bond Collateral Ltd. (the "Entity"), an exempted company incorporated with limited liability under the laws of the Cayman Islands, which is a related party of the Investment Advisors. There are no fees paid to the Investment Advisors by the Entity. At 30 June 2026, the Income Fund held 9,694 Notes (31 December 2025: 9,694 Notes) of BNP Paribas Issuance BV., which is secured by notes issued by the Entity. During the financial period, the Entity paid the Income Fund total distributions of US\$32,531 (30 June 2025: US\$36,159).

During the financial periods ended 30 June 2026 and 30 June 2025, the PIMCO TRENDS Managed Futures Strategy Fund invested in two structured notes, Aries Capital DAC and Greenleaves Capital DAC, the proceeds of which were used to issue redeemable participating shares of PIMCO Commodities Diversified SP, a segregated portfolio of PIMCO Diversified Strategies SPC. During the financial period ended 30 June 2026, the MAARS Multi-Strategy Fund invested in a structured note, Aries Capital DAC, the proceeds of which were used to issue redeemable participating shares of PIMCO Commodities Diversified II SP, another segregated portfolio of PIMCO Diversified Strategies SPC. PIMCO Diversified Strategies SPC, an exempted company incorporated with limited liability under the laws of the Cayman Islands, is a related party to the Investment Advisors. There are no fees paid to the Investment Advisors by PIMCO Diversified Strategies SPC. As at 30 June 2026, the value of the structured notes held by the PIMCO TRENDS Managed Futures Strategy Fund was US\$11,567 (31 December 2025: US\$13,976) and the value of the structured notes held by the MAARS Multi-Strategy Fund was US\$1,704.

As of 30 June 2026 and 31 December 2025, the PIMCO Obbligazionario Prudente Fund, a Fund of PIMCO Select Funds plc and considered as an Affiliated Fund, held a Credit Suisse AG AT1 Claim (the "AT1 Claim"). This AT1 Claim relates to a holding in a Corporate Bond position in the banking and finance industry sector.

In connection with an in-specie redemption from the PIMCO Obbligazionario Prudente Fund, and a corresponding in-specie subscription into the PIMCO European Short-Term Opportunities Fund, which occurred on 15 May 2024, it was determined that the AT1 Claim cannot be transferred to the PIMCO European Short-Term Opportunities Fund.

At 30 June 2026 and 31 December 2025 the amount receivable from PIMCO Obbligazionario Prudente Fund, attributable to the prorated portion of the AT1 Claim is recognised as Receivable from Affiliated Fund on the PIMCO European Short-Term Opportunities Fund Statement of Assets and Liabilities. The PIMCO Obbligazionario Prudente Fund, will pay the PIMCO European Short-Term Opportunities Fund an amount equal to 99.26% of any net return (if any) it may receive in the future with respect to the AT1 Claim.

Dynamic Multi-Asset Fund merged into the Strategic Income Fund during the financial year ended 31 December 2024. As at 30 June 2026, a residual AT1 Claim continues to be held on Dynamic Multi-Asset Fund, with any future net proceeds contractually payable to the Strategic Income Fund. Further details and the relevant carrying amounts as at 30 June 2026 are disclosed in Note 2 to the financial statements.

Directors' and Secretary's Interests in Shares, Debentures and Contracts

At 30 June 2026, V. Mangala Ananthanarayanan held 2,669.15 (31 December 2025: 5,319.15) shares of the PIMCO Capital Securities Fund, 3,619.69 (31 December 2025: 3,619.69) shares of the Global Bond Fund and 27,543.65 (31 December 2025: 27,543.65) shares of the Income Fund, all Funds of the Company.

At 30 June 2026, Ryan P. Blute held 28,827.68 (31 December 2025: 28,827.68) shares of the Low Average Duration Fund and 50,751.14 (31 December 2025: 50,751.14) shares of the Low Duration Income Fund, all Funds of the Company.

At 30 June 2026, Craig A. Dawson held 18,118.23 (31 December 2025: 18,118.23) shares of the PIMCO Capital Securities Fund, 8,164.92 (31 December 2025: 8,164.92) shares of the Low Duration Income Fund and 1,775.83 (31 December 2025: 1,775.83) shares of the Low Duration Opportunities Fund, all Funds of the Company.

At 30 June 2026, David M. Kennedy held 16,786.79 (31 December 2025: 16,786.79) shares of the PIMCO Balanced Income and Growth Fund, 3,595.17 (31 December 2025: 3,706.36) shares of the Emerging Markets Bond Fund and 21,030.49 (31 December 2025: 21,030.49) shares of the Global Investment Grade Credit Fund, all Funds of the Company.

At 30 June 2026, Myles Lee held 9,271.85 (31 December 2025: 9,271.85) shares of the PIMCO Asia High Yield Bond Fund and 598.86 (31 December 2025: 598.86) shares of the Euro Bond Fund, all Funds of the Company.

No other Directors held interest in the shares and debentures of the Company as at 30 June 2026 and 31 December 2025.

The Secretary held no interest in the shares and debentures of the Company as at 30 June 2026 and 31 December 2025.

The Company had no employees as at 30 June 2026 and 31 December 2025.

11. CONNECTED PERSONS TRANSACTIONS

Transactions carried out with the Manager or depositary to a UCITS; and the delegates or sub-delegates of such a Manager or depositary (excluding any non-group company sub-custodians appointed by a depositary); and any associated or group company of such a Manager, depositary, delegate or sub-delegate (connected persons) must be carried out as if effected on normal commercial terms, negotiated at arm's length and only when in best interests of the shareholders. The Directors are satisfied that there are arrangements (evidenced by written procedures) in place to ensure that connected party transactions are carried out as described above and that they have been complied with during the financial period.

12. EXCHANGE RATES

For the purposes of combining the financial statements of the Funds, to arrive at Company figures (required under Irish Company law), the amounts on the Statement of Assets and Liabilities have been translated at the exchange rate ruling at 30 June 2026 from Euro to U.S. Dollar (USD/EUR 0.87466) (31 December 2025: USD/EUR 0.85146) and from British Pound Sterling to U.S. Dollar (USD/GBP 0.75344) (31 December 2025: USD/GBP 0.74347). The amounts on the Statement of Operations and the Statement of Changes in Net Assets have been translated at an average exchange rate for the financial period ended 30 June 2026 from Euro to U.S. Dollar (USD/EUR 0.85738) (30 June 2025: USD/EUR 0.91582) and from British Pound Sterling to U.S. Dollar (USD/GBP 0.74368) (30 June 2025: USD/GBP 0.77142).

The following table reflects the exchange rates used to convert to Euro, British Pound Sterling and U.S. Dollar, the functional currencies of Funds of

Notes to Financial Statements (Cont.)

the Company, the investments and other assets and liabilities denominated in currencies other than each Fund's functional currency.

Foreign Currency	30-Jun-2026 Presentation Currency		
	EUR	GBP	USD
AED	N/A	N/A	3.67275
ARS	1,694.04912	N/A	1,481.71870
AUD	1.65026	1.91578	1.44342
AZN	N/A	N/A	1.70000
BRL	5.91766	6.86978	5.17595
CAD	1.62206	1.88303	1.41875
CHF	0.92224	1.07063	0.80665
CLP	N/A	N/A	922.09500
CNH	7.76072	9.00937	6.78800
CNY	7.75775	9.00592	6.78540
COP	3,942.11014	4,576.36859	3,448.01000
CRC	N/A	N/A	452.50000
CZK	24.26752	28.17199	21.22585
DKK	7.47490	8.67756	6.53800
DOP	N/A	N/A	59.61000
EGP	56.23893	N/A	49.19000
EUR (or €)	1.00000	1.16089	0.87466
GBP (or £)	0.86141	1.00000	0.75344
GHS	N/A	N/A	11.32500
HKD	8.96582	N/A	7.84205
HUF	355.92504	413.19093	311.31375
IDR	20,442.20561	23,731.21611	17,880.00000
ILS	3.40641	3.95447	2.97945
INR	108.22336	125.63575	94.65875
JPY (or ¥)	185.81485	215.71118	162.52500
KES	N/A	N/A	129.45000
KRW	1,771.31483	2,056.30722	1,549.30000
KWD	0.35419	N/A	0.30980
KZT	N/A	N/A	477.72500
LKR	N/A	N/A	335.87500
MNT	N/A	N/A	3,585.00000
MXN	19.97774	23.19202	17.47375
MYR	N/A	N/A	4.07750
NGN	1,576.71944	N/A	1,379.09500
NOK	11.31353	13.13379	9.89550
NZD	2.00984	2.33322	1.75793
PEN	3.89820	4.52539	3.40960
PHP	N/A	N/A	61.37000
PKR	N/A	N/A	278.07500
PLN	4.29749	4.98893	3.75885
PYG	N/A	N/A	6,081.15000
RON	N/A	N/A	4.58210
RSD	N/A	N/A	102.65000
RUB	89.86339	N/A	78.60000
SEK	11.06503	12.84532	9.67815
SGD	1.47880	1.71673	1.29345
THB	37.98100	44.09188	33.22050
TRY	53.34124	61.92348	46.65550
TWD	36.42154	42.28151	31.85650
UGX	N/A	N/A	3,663.00000
USD (or \$)	1.14330	1.32725	1.00000
UYU	N/A	N/A	40.19500
UZS	N/A	N/A	12,009.27000
VND	N/A	N/A	26,311.50000
ZAR	18.73869	21.75361	16.39000
ZMW	N/A	N/A	18.08360

Foreign Currency	31-Dec-2025 Presentation Currency		
	EUR	GBP	USD
AED	N/A	N/A	3.67290
ARS	1,704.77673	N/A	1,451.55260
AUD	1.76119	2.01702	1.49959

Foreign Currency	31-Dec-2025 Presentation Currency		
	EUR	GBP	USD
AZN	N/A	N/A	1.69925
BRL	6.43570	7.37054	5.47975
CAD	1.60988	1.84373	1.37075
CHF	0.93046	1.06562	0.79225
CLP	N/A	N/A	901.57500
CNH	8.19761	9.38838	6.97995
CNY	8.20724	9.39941	6.98815
COP	4,436.62782	5,081.08632	3,777.62000
CZK	24.17201	27.68321	20.58155
DKK	7.46904	8.55398	6.35960
DOP	N/A	N/A	63.06000
EGP	N/A	N/A	47.70000
EUR (or €)	1.00000	1.14526	0.85146
GBP (or £)	0.87317	1.00000	0.74347
GHS	N/A	N/A	10.50000
HKD	9.14134	N/A	7.78350
HUF	383.94021	439.71084	326.91050
IDR	19,583.96264	22,428.70228	16,675.00000
ILS	3.74309	4.28681	3.18710
INR	105.55891	120.89225	89.87940
JPY (or ¥)	184.08925	210.82980	156.74500
KES	N/A	N/A	129.00000
KRW	1,691.85472	1,937.61122	1,440.55000
KWD	0.36114	N/A	0.30750
KZT	N/A	N/A	507.40000
MXN	21.11603	24.18332	17.97950
MYR	N/A	N/A	4.05800
NGN	1,699.13631	N/A	1,446.75000
NOK	11.84651	13.56731	10.08685
NZD	2.04234	2.33901	1.73898
PEN	3.94921	4.52286	3.36260
PHP	N/A	N/A	58.83250
PKR	N/A	N/A	280.02500
PLN	4.22238	4.83572	3.59520
PYG	N/A	N/A	6,579.00500
QAR	N/A	N/A	3.64100
RON	N/A	N/A	4.33750
RSD	N/A	N/A	99.88000
RUB	92.89904	N/A	79.10000
SEK	10.82702	12.39974	9.21880
SGD	1.51034	1.72973	1.28600
THB	37.00106	42.37579	31.50500
TRY	50.45909	57.78871	42.96400
TWD	36.90182	42.26213	31.42050
UGX	N/A	N/A	3,620.00000
USD (or \$)	1.17445	1.34505	1.00000
UYU	N/A	N/A	39.05500
UZS	N/A	N/A	12,025.33000
VND	N/A	N/A	26,300.00000
ZAR	19.46065	22.28747	16.57000
ZMW	N/A	N/A	22.12500

13. FINANCIAL RISKS

The activities of the Funds expose them to various financial risks such as market risk (including price risk, interest rate risk, and currency risk), credit risk and liquidity risk.

The overall risk management process of the Funds focuses on the unpredictability of financial markets and seeks to minimise potential adverse effects on the financial performance for the Funds. Please refer to the Prospectus for further details on the various risks the Fund may be exposed to.

The Company's financial risk management objectives and policies continue to be consistent with those disclosed in the Company's Annual Audited Financial Statements for the financial year ended 31 December 2025.

14. TRANSACTIONS WITH CONNECTED PERSONS FOR THE FUNDS DISTRIBUTED IN HONG KONG

Connected Persons of the Manager, the Investment Advisors and/or Sub-Investment Advisors, the Depositary and the Directors of the Company are those as defined in the Code on Unit Trusts and Mutual Funds issued by the Securities and Futures Commission of Hong Kong (the "SFC Code"). All transactions entered into during the financial period between the Funds authorised by the SFC ("SFC-authorised Funds"), as outlined in the general characteristics section of the annual report, and the Manager, the Investment Advisors and/or Sub-Investment Advisors, the Depositary and the Directors of the Company and their respective Connected Persons were carried out in the ordinary course of business and on normal commercial terms.

Transactions executed through a broker who is a Connected Person of the Manager, the Investment Advisors and/or Sub-Investment Advisors, the Depositary and the Directors of the Company were as follows for the financial periods ended 30 June 2026 and 30 June 2025:

Fund	30-Jun-2026		30-Jun-2025	
	Total Purchases and Sales ('000)	% of Total Purchases and Sales	Total Purchases and Sales ('000)	% of Total Purchases and Sales
PIMCO Asia High Yield Bond Fund	\$ 112,683	1.95	\$ 39,593	0.48
Asia Strategic Interest Bond Fund	36,731	2.72	5,110	0.37
PIMCO Balanced Income and Growth Fund	1,902,065	1.49	423,679	1.50
Commodity Real Return Fund	6,373,348	19.01	15,625,058	34.75
Diversified Income Fund	1,388,617	1.54	2,281,469	1.77
Emerging Local Bond Fund	2,169,944	1.47	455,772	0.51
Emerging Markets Bond Fund	329,570	0.91	259,930	0.96
Emerging Markets Short-Term Local Currency Fund	12,806	1.82	2,248	0.32
Global Bond Fund	39,136,562	8.45	11,190,808	2.98
Global High Yield Bond Fund	211,058	0.38	377,310	1.86
Global Investment Grade Credit Fund	4,869,060	4.58	1,702,016	1.74
Global Real Return Fund	13,823,393	16.40	57,649,634	36.94
Income Fund	48,862,306	1.81	38,924,867	1.90
Income Fund II	136,032	1.61	166,529	4.22
Low Average Duration Fund	40,759	0.33	5,723,585	23.26
Total Return Bond Fund	1,121,179	1.87	8,386,509	9.96
US High Yield Bond Fund	94,630	0.27	124,656	0.77

There was no commission charged on the transactions in the above table for the financial periods ended 30 June 2026 and 30 June 2025.

Details of shares held in SFC-authorised Funds by Directors of the Company for the financial periods ended 30 June 2026 and 30 June 2025 are disclosed in Note 10. Details of fees paid to Directors of the Company for the financial periods ended 30 June 2026 and 30 June 2025 are disclosed in Note 9.

Details of the value of the outstanding shares owned by Connected Persons of the Manager, the Investment Advisors and/or Sub-Investment Advisors over 20% of Net Assets of SFC-authorised Funds as at 30 June 2026 and 31 December 2025 are disclosed in Note 10. Details of fees paid to the Manager, the Investment Advisors and/or Sub-Investment Advisors are disclosed in Note 9 and in the Statement of Operations.

Directors and Officers of the Depositary did not hold shares in any of the SFC-authorised Funds for the financial period ended 30 June 2026 and financial year ended 31 December 2025. As disclosed in Note 9, the fees and expenses of the Depositary are paid by the Manager from the Management Fee, or by the Investment Advisors. All cash at bank balances

of the SFC-authorised Funds are held either by State Street Bank and Trust Co., as agent for the Depositary, or directly with a sub-depositary. Interest may be earned or charged to the SFC-authorised Funds by the Depositary on these cash balances.

15. SHARE CAPITAL

(a) Authorised Shares

The authorised share capital of the Company is €38,092 divided into 30,000 subscriber shares at €1.27 each and 500,000,000,000 participating shares at no par value initially designated as unclassified shares.

(b) Subscriber Shares

All but seven of the original 30,000 subscriber shares have been redeemed. The subscriber shares do not form part of the NAV of the Company and are thus disclosed in the financial statements by way of this note only. In the opinion of the Board, this disclosure reflects the nature of the Company's business as an investment fund.

(c) Redeemable Participating Shares

The issued participating share capital is at all times equal to the NAV of the Funds. Redeemable participating shares are redeemable at the shareholders' option and are classified as financial liabilities.

16. NET ASSET VALUES

Each Fund's net assets attributable to redeemable participating shareholders, shares issued and outstanding and NAV per share for the last three financial periods are as follows (amounts are in thousands, except per share amounts). The NAV per share disclosed in these financial statements may include adjustments required by FRS 102, which may cause shareholders' NAVs or total returns to differ from those disclosed in these financial statements. Net Assets divided by shares issued and outstanding may not equal the NAV per share due to rounding:

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
PIMCO Asia High Yield Bond Fund			
Net Assets	\$ 935,148	\$ 1,070,680	\$ 1,833,693
Institutional:			
Accumulation	\$ 310,460	\$ 362,542	\$ 1,161,904
Shares issued and outstanding	26,708	32,330	114,470
NAV per share	\$ 11.62	\$ 11.21	\$ 10.15
Income	\$ 168,076	\$ 148,131	\$ 122,069
Shares issued and outstanding	23,961	21,163	17,736
NAV per share	\$ 7.01	\$ 7.00	\$ 6.88
Institutional AUD (Hedged):			
Income	N/A	N/A	AUD 133
Shares issued and outstanding	N/A	N/A	20
NAV per share	N/A	N/A	AUD 6.76
Institutional CHF (Hedged):			
Accumulation	CHF 2,245	CHF 2,380	CHF 2,362
Shares issued and outstanding	256	276	290
NAV per share	CHF 8.77	CHF 8.64	CHF 8.15
Income	CHF 1,238	CHF 1,065	CHF 1,362
Shares issued and outstanding	213	180	224
NAV per share	CHF 5.82	CHF 5.93	CHF 6.08
Institutional EUR (Hedged):			
Accumulation	€ 54,865	€ 149,136	€ 196,355
Shares issued and outstanding	5,733	16,011	22,834
NAV per share	€ 9.57	€ 9.31	€ 8.60
Income	€ 16,818	€ 17,210	€ 18,695
Shares issued and outstanding	2,658	2,701	2,927
NAV per share	€ 6.33	€ 6.37	€ 6.39
Institutional GBP (Hedged):			
Accumulation	£ 51,211	£ 24,920	£ 2,311
Shares issued and outstanding	5,056	2,549	261
NAV per share	£ 10.13	£ 9.78	£ 8.85

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
Asia Strategic Interest Bond Fund (continued)			
E Class EUR (Hedged):			
Accumulation	€ 5,781	€ 5,747	€ 6,041
Shares issued and outstanding	614	613	684
NAV per share	€ 9.41	€ 9.37	€ 8.84
E Class EUR (Unhedged):			
Accumulation	€ 10,224	€ 10,510	€ 14,795
Shares issued and outstanding	637	682	916
NAV per share	€ 16.05	€ 15.42	€ 16.16
E Class HKD (Unhedged):			
Income	HKD 15,754	HKD 2,711	HKD 1,685
Shares issued and outstanding	1,935	331	211
NAV per share	HKD 8.14	HKD 8.20	HKD 7.99
E Class SGD (Hedged):			
Income	SGD 15,452	SGD 13,270	SGD 3,945
Shares issued and outstanding	2,040	1,703	506
NAV per share	SGD 7.57	SGD 7.79	SGD 7.80
M Retail HKD (Unhedged):			
Income	HKD 216,362	HKD 142,073	HKD 38,012
Shares issued and outstanding	34,855	22,740	6,242
NAV per share	HKD 6.21	HKD 6.25	HKD 6.09
Z Class:			
Accumulation	\$ 75,752	\$ 74,195	\$ 67,547
Shares issued and outstanding	6,732	6,732	6,732
NAV per share	\$ 11.25	\$ 11.02	\$ 10.03
PIMCO Balanced Income and Growth Fund			
Net Assets	\$ 16,306,289	\$ 5,759,330	\$ 1,380,013
Institutional:			
Accumulation	\$ 277,760	\$ 88,940	\$ 36,841
Shares issued and outstanding	8,330	2,947	1,485
NAV per share	\$ 33.34	\$ 30.18	\$ 24.80
Income	\$ 20,636	\$ 8,206	N/A
Shares issued and outstanding	1,709	738	N/A
NAV per share	\$ 12.07	\$ 11.12	N/A
Income II	\$ 90,261	\$ 30,133	\$ 10
Shares issued and outstanding	7,696	2,741	1
NAV per share	\$ 11.73	\$ 10.99	\$ 9.69
Institutional AUD (Hedged):			
Accumulation	AUD 13,768	AUD 6,155	N/A
Shares issued and outstanding	1,117	553	N/A
NAV per share	AUD 12.33	AUD 11.13	N/A
Income II	AUD 5,123	AUD 2,558	N/A
Shares issued and outstanding	446	238	N/A
NAV per share	AUD 11.50	AUD 10.75	N/A
Institutional CHF (Hedged):			
Accumulation	CHF 1,100	CHF 8	N/A
Shares issued and outstanding	97	1	N/A
NAV per share	CHF 11.36	CHF 10.45	N/A
Institutional EUR (Hedged):			
Accumulation	€ 434,828	€ 347,637	€ 308,894
Shares issued and outstanding	15,431	13,581	14,237
NAV per share	€ 28.18	€ 25.60	€ 21.70

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
PIMCO Balanced Income and Growth Fund (continued)			
Income II	€ 10,397	€ 1,147	N/A
Shares issued and outstanding	918	108	N/A
NAV per share	€ 11.33	€ 10.67	N/A
Institutional GBP (Hedged):			
Income	£ 5,351	£ 3,203	£ 452
Shares issued and outstanding	362	237	39
NAV per share	£ 14.77	£ 13.54	£ 11.65
Institutional HKD (Unhedged):			
Income	HKD 68,886	HKD 17,896	N/A
Shares issued and outstanding	5,706	1,621	N/A
NAV per share	HKD 12.07	HKD 11.04	N/A
Institutional JPY (Hedged):			
Income II	¥ 265,882	¥ 77,347	N/A
Shares issued and outstanding	238	73	N/A
NAV per share	¥ 1,118.00	¥ 1,059.00	N/A
Institutional RMB (Hedged):			
Accumulation	CNH 12,797	CNH 10,075	CNH 8,493
Shares issued and outstanding	85	74	73
NAV per share	CNH 149.90	CNH 136.53	CNH 116.02
Income	CNH 568,921	CNH 223,612	CNH 85
Shares issued and outstanding	4,226	1,792	1
NAV per share	CNH 134.63	CNH 124.76	CNH 110.16
Institutional RMB (Unhedged):			
Accumulation	CNH 143,649	CNH 75,113	CNH 46,651
Shares issued and outstanding	957	538	386
NAV per share	CNH 150.09	CNH 139.67	CNH 120.71
Income	CNH 3,263,579	CNH 2,586,810	CNH 79,753
Shares issued and outstanding	24,162	20,228	695
NAV per share	CNH 135.07	CNH 127.89	CNH 114.72
Institutional SGD (Hedged):			
Accumulation	SGD 15,005	SGD 11,627	N/A
Shares issued and outstanding	1,242	1,055	N/A
NAV per share	SGD 12.08	SGD 11.02	N/A
Income	SGD 23,239	SGD 2,813	N/A
Shares issued and outstanding	1,965	256	N/A
NAV per share	SGD 11.83	SGD 10.98	N/A
Income II	SGD 10,957	SGD 4,624	N/A
Shares issued and outstanding	972	434	N/A
NAV per share	SGD 11.27	SGD 10.64	N/A
Investor:			
Accumulation	\$ 119,694	\$ 34,029	\$ 12,729
Shares issued and outstanding	4,903	1,537	697
NAV per share	\$ 24.41	\$ 22.14	\$ 18.25
Administrative:			
Accumulation	\$ 317,725	\$ 53,311	N/A
Shares issued and outstanding	23,567	4,358	N/A
NAV per share	\$ 13.48	\$ 12.23	N/A
Income	\$ 30,724	\$ 38,678	N/A
Shares issued and outstanding	2,508	3,414	N/A
NAV per share	\$ 12.25	\$ 11.33	N/A

Notes to Financial Statements (Cont.)

	As at 30-Jun-2026		As at 31-Dec-2025		As at 31-Dec-2024	
	PIMCO Balanced Income and Growth Fund (continued)					
Income II	\$	496,779	\$	164,799	\$	10,431
Shares issued and outstanding		42,398		14,975		1,069
NAV per share	\$	11.72	\$	11.00	\$	9.75
Administrative EUR (Hedged): Income II	€	8,344	€	1,893		N/A
Shares issued and outstanding		716		172		N/A
NAV per share	€	11.65	€	10.99		N/A
Administrative HKD (Unhedged): Income II	HKD	468,309	HKD	159,181	HKD	14,834
Shares issued and outstanding		39,560		14,428		1,520
NAV per share	HKD	11.84	HKD	11.03	HKD	9.76
Administrative SGD (Hedged): Accumulation	SGD	128,342	SGD	23,292		N/A
Shares issued and outstanding		9,577		1,901		N/A
NAV per share	SGD	13.40	SGD	12.25		N/A
Income	SGD	49,128	SGD	13		N/A
Shares issued and outstanding		4,499		1		N/A
NAV per share	SGD	10.92	SGD	10.15		N/A
Income II	SGD	356,132	SGD	43,762	SGD	2,156
Shares issued and outstanding		31,476		4,086		220
NAV per share	SGD	11.31	SGD	10.71	SGD	9.82
BM Retail: Decumulation	\$	4,522,552	\$	936,762	\$	11
Shares issued and outstanding		396,324		85,882		1
NAV per share	\$	11.41	\$	10.91	\$	9.93
E Class: Accumulation	\$	545,845	\$	197,282	\$	51,945
Shares issued and outstanding		20,065		7,966		2,522
NAV per share	\$	27.20	\$	24.77	\$	20.60
Income	\$	52,556	\$	30,779	\$	18,846
Shares issued and outstanding		4,174		2,638		1,864
NAV per share	\$	12.59	\$	11.67	\$	10.11
E Class EUR (Hedged): Accumulation	€	232,956	€	180,904	€	169,528
Shares issued and outstanding		10,135		8,612		9,409
NAV per share	€	22.99	€	21.01	€	18.02
Income	€	69,251	€	48,443	€	40,594
Shares issued and outstanding		6,520		4,893		4,558
NAV per share	€	10.62	€	9.90	€	8.91
H Institutional: Accumulation	\$	88,685	\$	11,832	\$	75
Shares issued and outstanding		5,602		825		6
NAV per share	\$	15.83	\$	14.34	\$	11.81
Income	\$	4,489	\$	2,888	\$	12
Shares issued and outstanding		335		234		1
NAV per share	\$	13.40	\$	12.35	\$	10.57
M Retail: Accumulation	\$	591,417	\$	155,437	\$	15,716
Shares issued and outstanding		38,106		11,030		1,348
NAV per share	\$	15.52	\$	14.09	\$	11.66
Decumulation	\$	273,854	\$	59,159	\$	11
Shares issued and outstanding		23,436		5,329		1
NAV per share	\$	11.69	\$	11.10	\$	10.01
Income	\$	275,433	\$	96,698	\$	5,337
Shares issued and outstanding		19,582		7,448		479
NAV per share	\$	14.07	\$	12.98	\$	11.15

	As at 30-Jun-2026		As at 31-Dec-2025		As at 31-Dec-2024	
	PIMCO Balanced Income and Growth Fund (continued)					
Income II	\$	2,643,986	\$	984,783	\$	166,554
Shares issued and outstanding		203,558		80,659		15,376
NAV per share	\$	12.99	\$	12.21	\$	10.83
M Retail AUD (Hedged): Income II	AUD	372,423	AUD	140,730	AUD	12,529
Shares issued and outstanding		31,364		12,639		1,248
NAV per share	AUD	11.87	AUD	11.13	AUD	10.04
M Retail CHF (Hedged): Income II	CHF	86,677	CHF	29,811	CHF	2,863
Shares issued and outstanding		7,794		2,805		288
NAV per share	CHF	11.12	CHF	10.63	CHF	9.94
M Retail EUR (Hedged): Accumulation	€	9,416	€	1,263		N/A
Shares issued and outstanding		817		120		N/A
NAV per share	€	11.52	€	10.50		N/A
Income II	€	16,059	€	5,111		N/A
Shares issued and outstanding		1,416		477		N/A
NAV per share	€	11.34	€	10.70		N/A
M Retail GBP (Hedged): Income II	£	109,349	£	42,583	£	1,606
Shares issued and outstanding		9,130		3,796		160
NAV per share	£	11.98	£	11.22	£	10.06
M Retail HKD (Unhedged): Accumulation	HKD	399,815	HKD	21,174	HKD	1,422
Shares issued and outstanding		25,652		1,507		123
NAV per share	HKD	15.59	HKD	14.05	HKD	11.59
Income	HKD	160,929	HKD	26,494	HKD	5,484
Shares issued and outstanding		11,394		2,047		495
NAV per share	HKD	14.12	HKD	12.94	HKD	11.09
Income II	HKD	8,283,458	HKD	3,048,437	HKD	346,297
Shares issued and outstanding		635,205		250,610		32,152
NAV per share	HKD	13.04	HKD	12.16	HKD	10.77
M Retail JPY (Hedged): Income II	¥	48,147,157	¥	23,579,969	¥	6,577,715
Shares issued and outstanding		43,727		22,572		6,744
NAV per share	¥	1,101.00	¥	1,045.00	¥	975.00
M Retail RMB (Hedged): Income II	CNH	720,140	CNH	322,010	CNH	16,757
Shares issued and outstanding		6,259		2,958		168
NAV per share	CNH	115.05	CNH	108.86	CNH	99.91
M Retail SGD (Hedged): Accumulation	SGD	111,463	SGD	36,366	SGD	7,005
Shares issued and outstanding		7,506		2,677		603
NAV per share	SGD	14.85	SGD	13.59	SGD	11.61
Income	SGD	205,375	SGD	97,947	SGD	2,497
Shares issued and outstanding		15,292		7,835		225
NAV per share	SGD	13.43	SGD	12.50	SGD	11.11
Income II	SGD	1,350,435	SGD	584,859	SGD	90,688
Shares issued and outstanding		108,856		49,764		8,411
NAV per share	SGD	12.41	SGD	11.75	SGD	10.78

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
PIMCO Balanced Income and Growth Fund (continued)			
UA Class:			
Accumulation	\$ 8,862	N/A	N/A
Shares issued and outstanding	822	N/A	N/A
NAV per share	\$ 10.77	N/A	N/A
Income II	\$ 84,976	N/A	N/A
Shares issued and outstanding	8,122	N/A	N/A
NAV per share	\$ 10.46	N/A	N/A
UA Class HKD (Unhedged):			
Income II	HKD 262,586	N/A	N/A
Shares issued and outstanding	24,945	N/A	N/A
NAV per share	HKD 10.53	N/A	N/A
UA Class SGD (Hedged):			
Accumulation	SGD 24,749	N/A	N/A
Shares issued and outstanding	2,315	N/A	N/A
NAV per share	SGD 10.69	N/A	N/A
Income II	SGD 157,825	N/A	N/A
Shares issued and outstanding	15,204	N/A	N/A
NAV per share	SGD 10.38	N/A	N/A
UM Retail:			
Income II	\$ 23,231	\$ 25,780	\$ 28,525
Shares issued and outstanding	1,887	2,228	2,782
NAV per share	\$ 12.31	\$ 11.57	\$ 10.25
UM Retail SGD (Hedged):			
Income II	SGD 190,659	SGD 208,847	SGD 223,694
Shares issued and outstanding	16,241	18,779	21,916
NAV per share	SGD 11.74	SGD 11.12	SGD 10.21
Z Class:			
Accumulation	\$ 161,920	\$ 131,212	\$ 133,139
Shares issued and outstanding	6,301	5,669	7,066
NAV per share	\$ 25.70	\$ 23.15	\$ 18.84
PIMCO Capital Securities Fund			
Net Assets	\$ 5,717,282	\$ 5,939,296	\$ 4,753,034
Institutional:			
Accumulation	\$ 1,238,114	\$ 1,292,940	\$ 1,108,196
Shares issued and outstanding	46,527	49,618	47,016
NAV per share	\$ 26.61	\$ 26.06	\$ 23.57
Income	\$ 462,215	\$ 445,414	\$ 331,795
Shares issued and outstanding	41,222	39,557	30,952
NAV per share	\$ 11.21	\$ 11.26	\$ 10.72
Institutional AUD (Hedged):			
Accumulation	AUD 10,319	AUD 19,759	AUD 8,773
Shares issued and outstanding	854	1,668	816
NAV per share	AUD 12.09	AUD 11.85	AUD 10.75
Income	AUD 18	AUD 6,518	AUD 16
Shares issued and outstanding	2	607	2
NAV per share	AUD 10.70	AUD 10.74	AUD 10.25
Institutional BRL (Hedged):			
Accumulation	\$ 37,230	\$ 26,090	\$ 20,683
Shares issued and outstanding	2,601	2,054	2,203
NAV per share	\$ 14.31	\$ 12.70	\$ 9.39

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
PIMCO Capital Securities Fund (continued)			
Institutional CHF (Hedged):			
Accumulation	CHF 120,668	CHF 128,678	CHF 31,483
Shares issued and outstanding	6,815	7,270	1,885
NAV per share	CHF 17.71	CHF 17.70	CHF 16.71
Institutional EUR (Hedged):			
Accumulation	€ 681,915	€ 682,134	€ 654,175
Shares issued and outstanding	39,403	39,887	41,448
NAV per share	€ 17.31	€ 17.10	€ 15.78
Income	€ 493,498	€ 488,031	€ 469,491
Shares issued and outstanding	44,684	43,597	43,203
NAV per share	€ 11.04	€ 11.19	€ 10.87
Income II	€ 1,195	€ 3,408	€ 4,379
Shares issued and outstanding	146	410	539
NAV per share	€ 8.16	€ 8.30	€ 8.12
Institutional GBP (Hedged):			
Accumulation	£ 44,622	£ 52,073	£ 48,863
Shares issued and outstanding	2,348	2,797	2,901
NAV per share	£ 19.00	£ 18.62	£ 16.85
Income	£ 144,337	£ 142,789	£ 52,227
Shares issued and outstanding	11,722	11,538	4,434
NAV per share	£ 12.31	£ 12.38	£ 11.78
Institutional SGD (Hedged):			
Income	SGD 48,676	SGD 103,852	SGD 126,649
Shares issued and outstanding	5,478	11,484	14,385
NAV per share	SGD 8.89	SGD 9.04	SGD 8.80
Investor:			
Accumulation	\$ 157,931	\$ 160,451	\$ 180,837
Shares issued and outstanding	8,836	9,152	11,364
NAV per share	\$ 17.87	\$ 17.53	\$ 15.91
Income	\$ 48,821	\$ 52,296	\$ 45,695
Shares issued and outstanding	4,373	4,665	4,282
NAV per share	\$ 11.16	\$ 11.21	\$ 10.67
Investor AUD (Hedged):			
Income	AUD 521	AUD 2,693	AUD 5,170
Shares issued and outstanding	52	270	542
NAV per share	AUD 9.94	AUD 9.99	AUD 9.54
Investor CAD (Hedged):			
Income	CAD 3,545	CAD 3,581	CAD 2,935
Shares issued and outstanding	348	347	294
NAV per share	CAD 10.19	CAD 10.32	CAD 9.99
Investor EUR (Hedged):			
Accumulation	€ 10,230	€ 14,136	€ 17,269
Shares issued and outstanding	688	961	1,267
NAV per share	€ 14.86	€ 14.71	€ 13.63
Investor GBP (Hedged):			
Income	£ 471	£ 473	£ 918
Shares issued and outstanding	50	50	101
NAV per share	£ 9.51	£ 9.56	£ 9.10
Investor SGD (Hedged):			
Income	SGD 8,736	SGD 7,883	SGD 3,794
Shares issued and outstanding	887	787	389
NAV per share	SGD 9.85	SGD 10.02	SGD 9.76
Administrative:			
Accumulation	\$ 166,598	\$ 180,140	\$ 151,169
Shares issued and outstanding	6,698	7,378	6,811
NAV per share	\$ 24.87	\$ 24.41	\$ 22.19
Income	\$ 77,668	\$ 79,129	\$ 73,524
Shares issued and outstanding	5,152	5,226	5,101
NAV per share	\$ 15.08	\$ 15.14	\$ 14.41
Administrative EUR (Hedged):			
Accumulation	€ 7,335	€ 12,283	€ 10,342
Shares issued and outstanding	368	621	564
NAV per share	€ 19.96	€ 19.77	€ 18.34

Notes to Financial Statements (Cont.)

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
	PIMCO Capital Securities Fund (continued)		
E Class:			
Accumulation	\$ 339,792	\$ 337,305	\$ 307,284
Shares issued and outstanding	18,860	19,035	18,999
NAV per share	\$ 18.02	\$ 17.72	\$ 16.17
Income	\$ 61,544	\$ 74,190	\$ 67,570
Shares issued and outstanding	5,509	6,612	6,326
NAV per share	\$ 11.17	\$ 11.22	\$ 10.68
E Class CHF (Hedged):			
Accumulation	CHF 5,397	CHF 5,905	CHF 5,729
Shares issued and outstanding	456	497	506
NAV per share	CHF 11.83	CHF 11.88	CHF 11.31
E Class EUR (Hedged):			
Accumulation	€ 467,185	€ 468,478	€ 430,252
Shares issued and outstanding	32,131	32,459	32,012
NAV per share	€ 14.54	€ 14.43	€ 13.44
Income	€ 59,775	€ 60,525	€ 63,832
Shares issued and outstanding	6,573	6,562	7,132
NAV per share	€ 9.09	€ 9.22	€ 8.95
M Retail:			
Income II	\$ 222,531	\$ 231,621	\$ 214,506
Shares issued and outstanding	23,699	24,358	23,302
NAV per share	\$ 9.39	\$ 9.51	\$ 9.21
M Retail GBP (Hedged):			
Income	£ 10	£ 9	£ 9
Shares issued and outstanding	1	1	1
NAV per share	£ 10.75	£ 10.81	£ 10.29
M Retail HKD (Unhedged):			
Income	HKD 6,929	HKD 5,253	HKD 4,549
Shares issued and outstanding	647	492	448
NAV per share	HKD 10.71	HKD 10.68	HKD 10.15
M Retail SGD (Hedged):			
Income II	SGD 433,192	SGD 440,161	SGD 180,067
Shares issued and outstanding	50,152	49,655	20,516
NAV per share	SGD 8.64	SGD 8.86	SGD 8.78
R Class:			
Income	\$ 2,606	\$ 3,920	\$ 4,004
Shares issued and outstanding	231	346	372
NAV per share	\$ 11.27	\$ 11.32	\$ 10.78
R Class EUR (Hedged):			
Income	€ 1,814	€ 1,788	€ 2,211
Shares issued and outstanding	205	199	254
NAV per share	€ 8.85	€ 8.98	€ 8.71
R Class GBP (Hedged):			
Income	£ 1,411	£ 1,422	£ 1,547
Shares issued and outstanding	142	142	162
NAV per share	£ 9.97	£ 10.02	£ 9.53
T Class:			
Income	\$ 8,799	\$ 9,406	\$ 9,754
Shares issued and outstanding	764	813	886
NAV per share	\$ 11.51	\$ 11.56	\$ 11.01
T Class EUR (Hedged):			
Accumulation	€ 60,408	€ 62,946	€ 60,975
Shares issued and outstanding	4,656	4,879	5,055
NAV per share	€ 12.97	€ 12.90	€ 12.06
Z Class:			
Income	\$ 30,272	\$ 34,079	\$ 34,911
Shares issued and outstanding	2,456	2,753	2,963
NAV per share	\$ 12.32	\$ 12.38	\$ 11.78
Z Class AUD (Hedged):			
Income	AUD 35,305	AUD 29,049	AUD 31,859
Shares issued and outstanding	3,367	2,754	3,165
NAV per share	AUD 10.49	AUD 10.55	AUD 10.06

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
	PIMCO Climate Bond Fund		
Net Assets	\$ 406,092	\$ 370,822	\$ 318,213
Institutional:			
Accumulation	\$ 47,946	\$ 52,843	\$ 49,257
Shares issued and outstanding	4,426	4,921	4,937
NAV per share	\$ 10.83	\$ 10.74	\$ 9.98
Institutional AUD (Hedged):			
Income	AUD 6,280	AUD 6,907	AUD 5,466
Shares issued and outstanding	591	645	531
NAV per share	AUD 10.62	AUD 10.71	AUD 10.29
Institutional CHF (Hedged):			
Accumulation	CHF 18,766	CHF 18,557	CHF 440
Shares issued and outstanding	2,111	2,063	50
NAV per share	CHF 8.89	CHF 9.00	CHF 8.73
Institutional EUR (Hedged):			
Accumulation	€ 73,668	€ 40,736	€ 41,458
Shares issued and outstanding	7,519	4,156	4,459
NAV per share	€ 9.80	€ 9.80	€ 9.30
Income	€ 76,733	€ 76,385	€ 76,438
Shares issued and outstanding	8,980	8,786	8,999
NAV per share	€ 8.55	€ 8.69	€ 8.49
Institutional GBP (Hedged):			
Accumulation	£ 53,808	£ 39,793	£ 33,070
Shares issued and outstanding	5,088	3,793	3,391
NAV per share	£ 10.58	£ 10.49	£ 9.75
Income	£ 22,706	£ 30,847	£ 37,367
Shares issued and outstanding	2,458	3,311	4,183
NAV per share	£ 9.24	£ 9.32	£ 8.93
Institutional SEK (Hedged):			
Accumulation	SEK 56,893	SEK 48,021	SEK 48,224
Shares issued and outstanding	585	493	521
NAV per share	SEK 97.22	SEK 97.44	SEK 92.56
Institutional SGD (Hedged):			
Accumulation	SGD 5,977	SGD 5,620	SGD 5,436
Shares issued and outstanding	595	557	566
NAV per share	SGD 10.05	SGD 10.10	SGD 9.60
Investor:			
Accumulation	\$ 51	\$ 10	N/A
Shares issued and outstanding	5	1	N/A
NAV per share	\$ 10.55	\$ 10.48	N/A
Investor EUR (Hedged):			
Accumulation	€ 10	€ 10	N/A
Shares issued and outstanding	1	1	N/A
NAV per share	€ 10.27	€ 10.29	N/A
Administrative EUR (Hedged):			
Accumulation	€ 146	€ 106	€ 2,110
Shares issued and outstanding	14	10	206
NAV per share	€ 10.73	€ 10.76	€ 10.26
Administrative SEK (Hedged):			
Accumulation	SEK 5,230	SEK 3,142	SEK 79
Shares issued and outstanding	55	33	1
NAV per share	SEK 95.09	SEK 95.54	SEK 91.21
E Class EUR (Hedged):			
Accumulation	€ 8,416	€ 9,867	€ 10,844
Shares issued and outstanding	904	1,055	1,212
NAV per share	€ 9.31	€ 9.35	€ 8.95
Z Class:			
Accumulation	\$ 36,133	\$ 35,728	\$ 33,020
Shares issued and outstanding	3,235	3,235	3,235
NAV per share	\$ 11.17	\$ 11.04	\$ 10.21

	As at 30-Jun-2026		As at 31-Dec-2025		As at 31-Dec-2024	
	Commodity Real Return Fund					
Net Assets	\$	1,156,789	\$	836,732	\$	739,034
Institutional:						
Accumulation	\$	498,775	\$	354,842	\$	322,068
Shares issued and outstanding		40,050		32,601		34,852
NAV per share	\$	12.45	\$	10.88	\$	9.24
Institutional EUR (Hedged):						
Accumulation	€	240,794	€	166,537	€	81,086
Shares issued and outstanding		21,354		16,742		9,390
NAV per share	€	11.28	€	9.95	€	8.64
Institutional EUR (Unhedged):						
Accumulation	€	20,146	€	14,923	€	38,289
Shares issued and outstanding		1,253		1,091		2,907
NAV per share	€	16.08	€	13.68	€	13.17
Institutional GBP (Hedged):						
Accumulation	£	16,864	£	11,403	£	19,222
Shares issued and outstanding		1,008		779		1,542
NAV per share	£	16.74	£	14.64	£	12.47
Institutional GBP (Unhedged):						
Income	£	1,333	£	1,301	£	24,945
Shares issued and outstanding		149		150		3,061
NAV per share	£	8.92	£	8.69	£	8.15
Investor:						
Accumulation	\$	35,400	\$	19,838	\$	19,264
Shares issued and outstanding		3,337		2,136		2,434
NAV per share	\$	10.61	\$	9.29	\$	7.91
Investor EUR (Hedged):						
Accumulation	€	8		N/A		N/A
Shares issued and outstanding		1		N/A		N/A
NAV per share	€	9.58		N/A		N/A
E Class:						
Accumulation	\$	147,284	\$	125,076	\$	129,651
Shares issued and outstanding		15,259		14,760		17,859
NAV per share	\$	9.65	\$	8.47	\$	7.26
E Class EUR (Hedged):						
Accumulation	€	122,811	€	84,736	€	80,872
Shares issued and outstanding		14,685		11,436		12,461
NAV per share	€	8.36	€	7.41	€	6.49
E Class SGD (Hedged):						
Accumulation	SGD	7,297	SGD	3,926	SGD	2,218
Shares issued and outstanding		553		335		216
NAV per share	SGD	13.20	SGD	11.73	SGD	10.29
H Institutional:						
Accumulation	\$	6,786	\$	4,200	\$	3,755
Shares issued and outstanding		625		442		465
NAV per share	\$	10.85	\$	9.49	\$	8.07
	PIMCO Credit Opportunities Bond Fund					
Net Assets	\$	245,636	\$	267,262	\$	125,468
Institutional:						
Accumulation	\$	93,514	\$	109,074	\$	57,768
Shares issued and outstanding		5,445		6,351		3,630
NAV per share	\$	17.18	\$	17.17	\$	15.91
Institutional CHF (Hedged):						
Accumulation	CHF	159	CHF	299	CHF	10,365
Shares issued and outstanding		14		26		937
NAV per share	CHF	11.22	CHF	11.44	CHF	11.07
Institutional EUR (Hedged):						
Accumulation	€	47,804	€	50,763	€	26,749
Shares issued and outstanding		3,428		3,610		2,010
NAV per share	€	13.94	€	14.06	€	13.31
Institutional GBP (Hedged):						
Accumulation	£	211	£	211		N/A
Shares issued and outstanding		19		19		N/A
NAV per share	£	10.82	£	10.81		N/A

	As at 30-Jun-2026		As at 31-Dec-2025		As at 31-Dec-2024	
	PIMCO Credit Opportunities Bond Fund (continued)					
E Class:						
Accumulation	\$	26,109	\$	24,171	\$	17,153
Shares issued and outstanding		1,899		1,751		1,329
NAV per share	\$	13.75	\$	13.81	\$	12.90
E Class EUR (Hedged):						
Accumulation	€	11,314	€	13,728	€	11,000
Shares issued and outstanding		1,012		1,212		1,017
NAV per share	€	11.18	€	11.32	€	10.82
H Institutional:						
Accumulation	\$	318	\$	183	\$	11
Shares issued and outstanding		28		16		1
NAV per share	\$	11.43	\$	11.44	\$	10.62
Z Class:						
Accumulation	\$	57,627	\$	57,432	\$	10
Shares issued and outstanding		5,279		5,279		1
NAV per share	\$	10.92	\$	10.88	\$	10.01
	Diversified Income Fund					
Net Assets	\$	9,484,496	\$	10,206,450	\$	8,784,448
Institutional:						
Accumulation	\$	266,453	\$	455,985	\$	439,820
Shares issued and outstanding		8,593		15,040		15,997
NAV per share	\$	31.01	\$	30.32	\$	27.50
Income	\$	198,096	\$	343,099	\$	294,391
Shares issued and outstanding		14,374		24,737		22,117
NAV per share	\$	13.78	\$	13.87	\$	13.31
Institutional CAD (Hedged):						
Accumulation	CAD	289,365	CAD	287,162	CAD	463,149
Shares issued and outstanding		23,486		23,627		41,335
NAV per share	CAD	12.32	CAD	12.15	CAD	11.20
Institutional CHF (Hedged):						
Accumulation	CHF	4,100	CHF	10,197	CHF	8,274
Shares issued and outstanding		301		749		642
NAV per share	CHF	13.64	CHF	13.62	CHF	12.89
Income	CHF	6,706	CHF	6,996	CHF	5,241
Shares issued and outstanding		990		1,005		752
NAV per share	CHF	6.77	CHF	6.96	CHF	6.97
Institutional EUR (Hedged):						
Accumulation	€	772,001	€	810,082	€	864,356
Shares issued and outstanding		40,999		43,599		50,262
NAV per share	€	18.83	€	18.58	€	17.20
Income	€	259,602	€	230,138	€	183,650
Shares issued and outstanding		32,908		28,699		23,406
NAV per share	€	7.89	€	8.02	€	7.85
Institutional GBP (Hedged):						
Accumulation	£	318,206	£	307,410	£	455,284
Shares issued and outstanding		19,228		18,983		30,989
NAV per share	£	16.55	£	16.19	£	14.69
Income	£	204,742	£	185,322	£	234,301
Shares issued and outstanding		33,116		29,749		39,226
NAV per share	£	6.18	£	6.23	£	5.97

Notes to Financial Statements (Cont.)

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
Diversified Income Fund (continued)			
Institutional MXN (Hedged):			
Accumulation	MXN 3,027,931	MXN 2,611,699	MXN 1,242,611
Shares issued and outstanding	20,211	18,093	9,954
NAV per share	MXN 149.82	MXN 144.35	MXN 124.83
Institutional SEK (Hedged):			
Accumulation	SEK 209,063	SEK 206,746	SEK 191,664
Shares issued and outstanding	1,074	1,075	1,075
NAV per share	SEK 194.58	SEK 192.36	SEK 178.29
Institutional SGD (Hedged):			
Income	SGD 8,038	SGD 5,913	SGD 5,274
Shares issued and outstanding	970	700	636
NAV per share	SGD 8.29	SGD 8.45	SGD 8.30
Investor:			
Accumulation	\$ 40,729	\$ 38,774	\$ 30,952
Shares issued and outstanding	2,623	2,549	2,236
NAV per share	\$ 15.53	\$ 15.21	\$ 13.84
Income	\$ 25,633	\$ 24,886	\$ 68,729
Shares issued and outstanding	2,751	2,654	7,638
NAV per share	\$ 9.32	\$ 9.38	\$ 9.00
Investor EUR (Hedged):			
Accumulation	€ 16,277	€ 15,911	€ 19,887
Shares issued and outstanding	924	913	1,229
NAV per share	€ 17.62	€ 17.42	€ 16.18
Income	€ 7,489	€ 7,416	€ 8,720
Shares issued and outstanding	1,004	978	1,175
NAV per share	€ 7.46	€ 7.58	€ 7.42
Administrative:			
Income	\$ 53,266	\$ 54,969	\$ 69,014
Shares issued and outstanding	5,241	5,376	7,033
NAV per share	\$ 10.16	\$ 10.22	\$ 9.81
Administrative EUR (Hedged):			
Accumulation	€ 3,294	€ 3,418	€ 3,195
Shares issued and outstanding	192	202	203
NAV per share	€ 17.12	€ 16.93	€ 15.75
Administrative GBP (Hedged):			
Income	£ 5,037	£ 5,393	£ 7,115
Shares issued and outstanding	543	578	794
NAV per share	£ 9.27	£ 9.33	£ 8.96
Administrative JPY (Hedged):			
Accumulation	¥ 377,081	¥ 356,944	¥ 232,630
Shares issued and outstanding	426	405	278
NAV per share	¥ 884.00	¥ 881.00	¥ 835.00
Administrative SEK (Hedged):			
Accumulation	SEK 86	SEK 84	SEK 76
Shares issued and outstanding	1	1	1
NAV per share	SEK 97.05	SEK 96.21	SEK 89.62
Administrative SGD (Hedged):			
Income	SGD 214,149	SGD 199,202	SGD 117,737
Shares issued and outstanding	25,113	22,914	13,797
NAV per share	SGD 8.53	SGD 8.69	SGD 8.53

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
Diversified Income Fund (continued)			
BE Retail:			
Accumulation	\$ 5,673	\$ 10	N/A
Shares issued and outstanding	544	1	N/A
NAV per share	\$ 10.44	\$ 10.30	N/A
BM Retail:			
Decumulation	\$ 2,493,715	\$ 2,722,042	\$ 1,058,480
Shares issued and outstanding	275,135	290,662	111,286
NAV per share	\$ 9.06	\$ 9.36	\$ 9.51
Income II	\$ 360,670	\$ 376,038	\$ 228,683
Shares issued and outstanding	39,351	40,259	24,838
NAV per share	\$ 9.17	\$ 9.34	\$ 9.21
E Class:			
Accumulation	\$ 406,670	\$ 479,147	\$ 536,183
Shares issued and outstanding	15,713	18,850	23,051
NAV per share	\$ 25.88	\$ 25.42	\$ 23.26
Income	\$ 231,571	\$ 252,154	\$ 274,182
Shares issued and outstanding	18,819	20,362	23,069
NAV per share	\$ 12.31	\$ 12.38	\$ 11.89
E Class CHF (Hedged):			
Accumulation	CHF 5,677	CHF 5,633	CHF 5,623
Shares issued and outstanding	620	614	642
NAV per share	CHF 9.15	CHF 9.18	CHF 8.76
E Class EUR (Hedged):			
Accumulation	€ 727,649	€ 783,800	€ 858,568
Shares issued and outstanding	45,521	49,471	58,024
NAV per share	€ 15.99	€ 15.84	€ 14.80
Income	€ 406,274	€ 448,285	€ 511,531
Shares issued and outstanding	45,131	48,999	57,128
NAV per share	€ 9.00	€ 9.15	€ 8.95
E Class SGD (Hedged):			
Income	SGD 15,703	SGD 15,568	SGD 14,060
Shares issued and outstanding	1,902	1,848	1,701
NAV per share	SGD 8.26	SGD 8.42	SGD 8.27
H Institutional:			
Accumulation	\$ 976,494	\$ 843,814	\$ 1,317,568
Shares issued and outstanding	41,997	37,082	63,736
NAV per share	\$ 23.25	\$ 22.76	\$ 20.67
Income	\$ 421	\$ 641	\$ 592
Shares issued and outstanding	45	68	65
NAV per share	\$ 9.40	\$ 9.46	\$ 9.08
M Retail:			
Decumulation	\$ 199,273	\$ 226,434	\$ 93,200
Shares issued and outstanding	21,410	23,686	9,700
NAV per share	\$ 9.31	\$ 9.56	\$ 9.61
Income	\$ 97,146	\$ 108,939	\$ 116,582
Shares issued and outstanding	9,235	10,293	11,476
NAV per share	\$ 10.52	\$ 10.58	\$ 10.16
Income II	\$ 181,749	\$ 185,349	\$ 179,723
Shares issued and outstanding	22,747	22,876	22,751
NAV per share	\$ 7.99	\$ 8.10	\$ 7.90

	As at 30-Jun-2026		As at 31-Dec-2025		As at 31-Dec-2024	
	Diversified Income Fund (continued)					
M Retail AUD (Hedged):						
Income	AUD	38,764	AUD	43,595	AUD	44,049
Shares issued and outstanding		4,132		4,616		4,843
NAV per share	AUD	9.38	AUD	9.44	AUD	9.09
N Retail:						
Income II		N/A	\$	12	\$	10
Shares issued and outstanding		N/A		1		1
NAV per share		N/A	\$	10.79	\$	9.88
T Class:						
Accumulation	\$	17,300	\$	18,128	\$	21,617
Shares issued and outstanding		1,256		1,337		1,736
NAV per share	\$	13.77	\$	13.55	\$	12.45
Income	\$	4,787	\$	4,643	\$	5,172
Shares issued and outstanding		495		477		554
NAV per share	\$	9.66	\$	9.73	\$	9.33
T Class EUR (Hedged):						
Accumulation	€	27,574	€	31,578	€	33,260
Shares issued and outstanding		2,500		2,883		3,238
NAV per share	€	11.03	€	10.95	€	10.27
Income	€	15,816	€	15,895	€	17,152
Shares issued and outstanding		2,051		2,028		2,236
NAV per share	€	7.71	€	7.84	€	7.67
W Class:						
Accumulation	\$	20,791	\$	21,023	\$	21,697
Shares issued and outstanding		1,799		1,862		2,122
NAV per share	\$	11.56	\$	11.29	\$	10.22
Income	\$	7,519	\$	8,424	\$	9,203
Shares issued and outstanding		860		957		1,090
NAV per share	\$	8.74	\$	8.80	\$	8.44
W Class CHF (Hedged):						
Accumulation	CHF	980	CHF	980	CHF	1,140
Shares issued and outstanding		103		103		127
NAV per share	CHF	9.51	CHF	9.48	CHF	8.96
Income	CHF	141	CHF	78	CHF	78
Shares issued and outstanding		20		11		10
NAV per share	CHF	7.19	CHF	7.40	CHF	7.41
W Class EUR (Hedged):						
Accumulation	€	3,660	€	3,682	€	3,789
Shares issued and outstanding		352		359		400
NAV per share	€	10.39	€	10.25	€	9.47
Income	€	232	€	235	€	694
Shares issued and outstanding		29		29		89
NAV per share	€	7.87	€	8.00	€	7.82
W Class GBP (Hedged):						
Accumulation	£	339	£	331	£	300
Shares issued and outstanding		30		30		30
NAV per share	£	11.24	£	10.99	£	9.95
Income	£	17	£	17	£	16
Shares issued and outstanding		2		2		2
NAV per share	£	8.51	£	8.57	£	8.22
W Class SGD (Hedged):						
Income	SGD	893	SGD	911	SGD	1,563
Shares issued and outstanding		110		110		192
NAV per share	SGD	8.14	SGD	8.31	SGD	8.15
		Diversified Income Duration Hedged Fund				
Net Assets	\$	419,379	\$	380,653	\$	296,525
Institutional:						
Accumulation	\$	28,207	\$	31,735	\$	25,938
Shares issued and outstanding		1,418		1,648		1,485
NAV per share	\$	19.89	\$	19.25	\$	17.48

		As at 30-Jun-2026		As at 31-Dec-2025		As at 31-Dec-2024
		Diversified Income Duration Hedged Fund (continued)				
Institutional EUR (Hedged):						
Accumulation	€	51,828	€	33,777	€	21,182
Shares issued and outstanding		3,144		2,097		1,420
NAV per share	€	16.49	€	16.10	€	14.91
Income II	€	4,796	€	4,775	€	8,925
Shares issued and outstanding		666		654		1,225
NAV per share	€	7.21	€	7.31	€	7.29
Institutional GBP (Hedged):						
Accumulation	£	83,078	£	77,886	£	76,976
Shares issued and outstanding		4,345		4,205		4,577
NAV per share	£	19.12	£	18.52	£	16.82
Income	£	12,897	£	8,943	£	2,139
Shares issued and outstanding		1,516		1,050		258
NAV per share	£	8.51	£	8.52	£	8.28
Investor:						
Accumulation	\$	6,317	\$	6,385	\$	5,592
Shares issued and outstanding		386		402		387
NAV per share	\$	16.37	\$	15.88	\$	14.46
E Class:						
Accumulation	\$	40,244	\$	33,161	\$	25,811
Shares issued and outstanding		2,565		2,174		1,847
NAV per share	\$	15.69	\$	15.26	\$	13.97
Income	\$	44,925	\$	43,619	\$	43,284
Shares issued and outstanding		4,464		4,334		4,423
NAV per share	\$	10.06	\$	10.07	\$	9.79
E Class EUR (Hedged):						
Accumulation	€	67,348	€	64,969	€	43,160
Shares issued and outstanding		4,608		4,532		3,222
NAV per share	€	14.62	€	14.34	€	13.40
Income	€	26,735	€	23,315	€	20,232
Shares issued and outstanding		3,498		3,020		2,645
NAV per share	€	7.64	€	7.72	€	7.65
		Diversified Income ESG Fund				
Net Assets	\$	46,701	\$	50,129	\$	49,578
Institutional:						
Accumulation	\$	11,143	\$	10,918	\$	10,864
Shares issued and outstanding		866		866		947
NAV per share	\$	12.87	\$	12.61	\$	11.47
Institutional EUR (Hedged):						
Accumulation	€	30,798	€	33,094	€	37,105
Shares issued and outstanding		2,596		2,821		3,407
NAV per share	€	11.86	€	11.73	€	10.89
Institutional GBP (Hedged):						
Accumulation	£	242	£	237	£	216
Shares issued and outstanding		19		19		19
NAV per share	£	12.63	£	12.39	£	11.28
E Class:						
Accumulation	\$	12	\$	12	\$	11
Shares issued and outstanding		1		1		1
NAV per share	\$	12.43	\$	12.23	\$	11.23
E Class EUR (Hedged):						
Accumulation	€	11	€	11	€	10
Shares issued and outstanding		1		1		1
NAV per share	€	11.45	€	11.38	€	10.66
		Dynamic Bond Fund				
Net Assets	\$	4,616,903	\$	4,554,937	\$	3,669,925
Institutional:						
Accumulation	\$	431,394	\$	393,808	\$	329,051
Shares issued and outstanding		25,215		23,378		21,239
NAV per share	\$	17.11	\$	16.85	\$	15.49

Notes to Financial Statements (Cont.)

	As at 30-Jun-2026		As at 31-Dec-2025		As at 31-Dec-2024	
	Dynamic Bond Fund (continued)					
Income	\$	16,403	\$	61,979	\$	86,104
Shares issued and outstanding		1,476		5,546		8,046
NAV per share	\$	11.11	\$	11.17	\$	10.70
Institutional CAD (Hedged): Accumulation	CAD	7,453	CAD	8,175	CAD	9,839
Shares issued and outstanding		610		674		868
NAV per share	CAD	12.21	CAD	12.12	CAD	11.34
Institutional CHF (Hedged): Accumulation	CHF	2,750	CHF	3,017	CHF	3,271
Shares issued and outstanding		255		278		314
NAV per share	CHF	10.80	CHF	10.85	CHF	10.42
Institutional EUR (Hedged): Accumulation	€	54,828	€	65,386	€	44,317
Shares issued and outstanding		3,928		4,715		3,402
NAV per share	€	13.96	€	13.87	€	13.03
Income	€	3,440	€	3,418	€	3,660
Shares issued and outstanding		381		372		408
NAV per share	€	9.03	€	9.17	€	8.96
Institutional GBP (Hedged): Accumulation	£	2,832,165	£	2,721,878	£	2,297,577
Shares issued and outstanding		188,142		183,557		168,298
NAV per share	£	15.05	£	14.83	£	13.65
Income	£	3,707	£	3,790	£	4,356
Shares issued and outstanding		498		505		491
NAV per share	£	7.45	£	7.50	£	8.88
Institutional NOK (Hedged): Accumulation	NOK	127	NOK	156	NOK	168
Shares issued and outstanding		9		11		13
NAV per share	NOK	14.84	NOK	14.59	NOK	13.43
Investor: Accumulation	\$	36,529	\$	41,451	\$	39,173
Shares issued and outstanding		2,557		2,941		3,012
NAV per share	\$	14.29	\$	14.09	\$	13.01
Income	\$	486	\$	548	\$	832
Shares issued and outstanding		49		55		87
NAV per share	\$	9.94	\$	9.99	\$	9.57
Investor EUR (Hedged): Accumulation	€	1,691	€	743	€	2,190
Shares issued and outstanding		144		64		199
NAV per share	€	11.73	€	11.68	€	11.01
Administrative: Accumulation	\$	12,630	\$	11,328	\$	12,311
Shares issued and outstanding		801		728		856
NAV per share	\$	15.76	\$	15.55	\$	14.38
Administrative EUR (Hedged): Accumulation	€	785	€	868	€	994
Shares issued and outstanding		61		68		82
NAV per share	€	12.87	€	12.82	€	12.10
Administrative SEK (Hedged): Accumulation	SEK	46,799	SEK	47,359	SEK	49,342
Shares issued and outstanding		395		401		442
NAV per share	SEK	118.34	SEK	118.06	SEK	111.64

	As at 30-Jun-2026		As at 31-Dec-2025		As at 31-Dec-2024	
	Dynamic Bond Fund (continued)					
E Class:						
Accumulation	\$	71,468	\$	71,779	\$	65,913
Shares issued and outstanding		5,310		5,393		5,336
NAV per share	\$	13.46	\$	13.31	\$	12.35
Income	\$	15,576	\$	15,903	\$	12,048
Shares issued and outstanding		1,534		1,557		1,232
NAV per share	\$	10.15	\$	10.21	\$	9.78
E Class CHF (Hedged):						
Accumulation	CHF	5,302	CHF	5,958	CHF	6,634
Shares issued and outstanding		567		632		725
NAV per share	CHF	9.35	CHF	9.43	CHF	9.14
E Class EUR (Hedged):						
Accumulation	€	65,975	€	74,789	€	63,848
Shares issued and outstanding		5,482		6,227		5,609
NAV per share	€	12.04	€	12.01	€	11.38
E Class GBP (Hedged):						
Accumulation	£	1,975	£	1,782	£	1,428
Shares issued and outstanding		155		141		122
NAV per share	£	12.76	£	12.62	£	11.73
G Retail EUR (Hedged):						
Income	€	4,545	€	4,833	€	5,119
Shares issued and outstanding		553		589		638
NAV per share	€	8.23	€	8.21	€	8.02
H Institutional:						
Accumulation	\$	27,045	\$	26,421	\$	26,938
Shares issued and outstanding		2,122		2,103		2,327
NAV per share	\$	12.75	\$	12.56	\$	11.58
R Class:						
Accumulation	\$	5,242	\$	5,194	\$	5,505
Shares issued and outstanding		377		379		436
NAV per share	\$	13.92	\$	13.71	\$	12.62
Z Class:						
Accumulation	\$	63,442	\$	59,314	\$	60,681
Shares issued and outstanding		5,292		5,048		5,665
NAV per share	\$	11.99	\$	11.75	\$	10.71
	Emerging Local Bond Fund					
Net Assets	\$	6,578,231	\$	6,443,057	\$	2,840,608
Institutional:						
Accumulation	\$	3,678,884	\$	3,273,039	\$	1,818,589
Shares issued and outstanding		200,640		182,286		124,801
NAV per share	\$	18.34	\$	17.96	\$	14.57
Income	\$	350,946	\$	358,903	\$	101,066
Shares issued and outstanding		49,699		50,117		16,227
NAV per share	\$	7.06	\$	7.16	\$	6.23
Institutional EUR (Hedged):						
Accumulation	€	203,779	€	185,559		N/A
Shares issued and outstanding		19,596		18,021		N/A
NAV per share	€	10.40	€	10.30		N/A
Institutional EUR (Unhedged):						
Accumulation	€	952,804	€	959,566	€	495,517
Shares issued and outstanding		53,869		56,909		31,927
NAV per share	€	17.69	€	16.86	€	15.52

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
Emerging Local Bond Fund (continued)			
Income	€ 388,680	€ 376,987	€ 171,761
Shares issued and outstanding	54,635	53,668	24,787
NAV per share	€ 7.11	€ 7.02	€ 6.93
Institutional GBP (Hedged):	18		
Accumulation	£ 190	N/A	N/A
Shares issued and outstanding	19	N/A	N/A
NAV per share	£ 10.13	N/A	N/A
Institutional GBP (Unhedged):			
Accumulation	£ 57,711	£ 52,669	£ 36,430
Shares issued and outstanding	2,114	1,997	1,585
NAV per share	£ 27.30	£ 26.38	£ 22.99
Investor:			
Accumulation	\$ 32,420	\$ 19,213	\$ 5,832
Shares issued and outstanding	2,374	1,434	534
NAV per share	\$ 13.66	\$ 13.40	\$ 10.91
E Class:			
Accumulation	\$ 81,763	\$ 58,372	\$ 34,706
Shares issued and outstanding	5,307	3,850	2,792
NAV per share	\$ 15.41	\$ 15.16	\$ 12.43
Income	\$ 28,100	\$ 34,095	\$ 14,581
Shares issued and outstanding	4,248	5,083	2,500
NAV per share	\$ 6.61	\$ 6.71	\$ 5.83
E Class EUR (Unhedged):			
Accumulation	€ 153,842	€ 116,717	€ 76,471
Shares issued and outstanding	8,288	6,564	4,626
NAV per share	€ 18.56	€ 17.78	€ 16.53
Income	€ 29,936	€ 2,511	€ 3,022
Shares issued and outstanding	3,097	263	321
NAV per share	€ 9.66	€ 9.54	€ 9.41
H Institutional:			
Accumulation	\$ 164,748	\$ 654,775	\$ 593
Shares issued and outstanding	12,830	52,039	58
NAV per share	\$ 12.84	\$ 12.58	\$ 10.23
Z Class:			
Income	\$ 187,710	\$ 46,143	\$ 46,333
Shares issued and outstanding	22,181	5,378	6,210
NAV per share	\$ 8.46	\$ 8.58	\$ 7.46
Emerging Local Bond ESG Fund			
Net Assets	\$ 223,352	\$ 141,849	\$ 116,904
Institutional:			
Accumulation	\$ 11	\$ 11	\$ 4,410
Shares issued and outstanding	1	1	369
NAV per share	\$ 14.99	\$ 14.72	\$ 11.95
Income	\$ 814	\$ 873	\$ 31
Shares issued and outstanding	70	74	3
NAV per share	\$ 11.66	\$ 11.86	\$ 10.31
Institutional EUR (Unhedged):			
Accumulation	€ 184,038	€ 110,139	€ 99,656
Shares issued and outstanding	13,872	8,683	8,541
NAV per share	€ 13.27	€ 12.68	€ 11.67
Income	€ 87	€ 66	€ 11
Shares issued and outstanding	8	6	1
NAV per share	€ 10.32	€ 10.22	€ 10.08
Institutional GBP (Unhedged):			
Income	£ 10	£ 10	£ 8
Shares issued and outstanding	1	1	1
NAV per share	£ 10.04	£ 10.09	£ 9.42
E Class:			
Accumulation	\$ 14	\$ 14	\$ 12
Shares issued and outstanding	1	1	1
NAV per share	\$ 14.42	\$ 14.23	\$ 11.67

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
Emerging Local Bond ESG Fund (continued)			
Income	\$ 14	\$ 14	\$ 12
Shares issued and outstanding	1	1	1
NAV per share	\$ 11.66	\$ 11.86	\$ 10.31
E Class EUR (Unhedged):			
Accumulation	€ 156	€ 36	€ 10
Shares issued and outstanding	12	3	1
NAV per share	€ 12.77	€ 12.27	€ 11.40
Income	€ 84	€ 11	€ 10
Shares issued and outstanding	8	1	1
NAV per share	€ 10.32	€ 10.22	€ 10.07
Z Class:			
Accumulation	\$ 11,700	\$ 11,439	\$ 9,201
Shares issued and outstanding	742	742	742
NAV per share	\$ 15.78	\$ 15.42	\$ 12.41
Emerging Markets Bond Fund			
Net Assets	\$ 6,780,693	\$ 6,712,555	\$ 4,179,583
Institutional:			
Accumulation	\$ 1,573,120	\$ 1,649,748	\$ 1,424,377
Shares issued and outstanding	23,882	25,941	26,027
NAV per share	\$ 65.87	\$ 63.60	\$ 54.73
Income	\$ 232,937	\$ 188,358	\$ 142,911
Shares issued and outstanding	13,756	11,109	9,092
NAV per share	\$ 16.93	\$ 16.96	\$ 15.72
Institutional CHF (Hedged):			
Income	CHF 11,534	CHF 9,316	CHF 17,165
Shares issued and outstanding	813	641	1,222
NAV per share	CHF 14.19	CHF 14.53	CHF 14.04
Institutional EUR (Hedged):			
Accumulation	€ 1,583,882	€ 1,353,786	€ 640,030
Shares issued and outstanding	32,898	28,861	15,533
NAV per share	€ 48.15	€ 46.91	€ 41.20
Income	€ 834,291	€ 751,343	€ 432,534
Shares issued and outstanding	114,110	101,592	61,899
NAV per share	€ 7.31	€ 7.40	€ 6.99
Institutional EUR (Unhedged):			
Accumulation	€ 120,750	€ 126,258	€ 188,191
Shares issued and outstanding	7,884	8,771	13,395
NAV per share	€ 15.32	€ 14.39	€ 14.05
Institutional GBP (Hedged):			
Accumulation	£ 58,220	£ 57,995	£ 21,958
Shares issued and outstanding	1,720	1,774	780
NAV per share	£ 33.84	£ 32.70	£ 28.15
Income	£ 48,501	£ 47,460	£ 47,257
Shares issued and outstanding	12,272	11,972	12,870
NAV per share	£ 3.95	£ 3.96	£ 3.67
Institutional NOK (Hedged):			
Accumulation	NOK 474,191	NOK 433,722	N/A
Shares issued and outstanding	4,105	3,886	N/A
NAV per share	NOK 115.52	NOK 111.61	N/A
Institutional SEK (Hedged):			
Accumulation	SEK 133,988	SEK 117,272	N/A
Shares issued and outstanding	1,183	1,061	N/A
NAV per share	SEK 113.27	SEK 110.58	N/A

Notes to Financial Statements (Cont.)

	As at 30-Jun-2026		As at 31-Dec-2025		As at 31-Dec-2024	
	Emerging Markets Bond Fund (continued)					
Institutional SGD (Hedged):						
Accumulation	SGD	50,825	SGD	42,387	SGD	29,366
Shares issued and outstanding		3,782		3,224		2,538
NAV per share	SGD	13.44	SGD	13.15	SGD	11.57
Investor:						
Accumulation	\$	11,203	\$	6,585	\$	4,668
Shares issued and outstanding		185		112		92
NAV per share	\$	60.55	\$	58.55	\$	50.56
Investor EUR (Hedged):						
Accumulation	€	3,328	€	5,097	€	3,762
Shares issued and outstanding		304		476		399
NAV per share	€	10.96	€	10.70	€	9.43
Administrative:						
Accumulation	\$	22,177	\$	28,647	\$	27,182
Shares issued and outstanding		377		503		552
NAV per share	\$	58.87	\$	56.98	\$	49.28
BM Retail:						
Decumulation	\$	25,702	\$	20,874	\$	5,419
Shares issued and outstanding		2,763		2,174		573
NAV per share	\$	9.30	\$	9.60	\$	9.45
Income II	\$	3,745	\$	2,407	\$	1,960
Shares issued and outstanding		393		249		213
NAV per share	\$	9.52	\$	9.66	\$	9.19
E Class:						
Accumulation	\$	218,804	\$	194,411	\$	164,774
Shares issued and outstanding		3,975		3,642		3,555
NAV per share	\$	55.04	\$	53.38	\$	46.35
Income	\$	69,106	\$	62,232	\$	48,537
Shares issued and outstanding		6,773		6,091		5,124
NAV per share	\$	10.20	\$	10.22	\$	9.47
E Class EUR (Hedged):						
Accumulation	€	181,533	€	154,875	€	128,913
Shares issued and outstanding		4,520		3,940		3,700
NAV per share	€	40.16	€	39.31	€	34.84
E Class SGD (Hedged):						
Accumulation	SGD	16,913	SGD	17,087	SGD	12,777
Shares issued and outstanding		232		239		201
NAV per share	SGD	72.81	SGD	71.55	SGD	63.54
H Institutional:						
Accumulation	\$	1,166,844	\$	1,405,406	\$	701,032
Shares issued and outstanding		18,286		22,793		13,190
NAV per share	\$	63.81	\$	61.66	\$	53.15
Income	\$	299	\$	299	\$	276
Shares issued and outstanding		34		34		34
NAV per share	\$	8.68	\$	8.69	\$	8.06
M Retail:						
Decumulation	\$	27,585	\$	42,121	\$	30,040
Shares issued and outstanding		2,885		4,296		3,149
NAV per share	\$	9.56	\$	9.81	\$	9.54
Income	\$	10,958	\$	11,960	\$	10,703
Shares issued and outstanding		1,193		1,301		1,256
NAV per share	\$	9.18	\$	9.19	\$	8.52

	As at 30-Jun-2026		As at 31-Dec-2025		As at 31-Dec-2024	
	Emerging Markets Bond Fund (continued)					
Income II	\$	9,689	\$	11,055	\$	10,269
Shares issued and outstanding		1,326		1,499		1,477
NAV per share	\$	7.31	\$	7.38	\$	6.95
M Retail AUD (Hedged): Income	AUD	5,250	AUD	5,850	AUD	4,429
Shares issued and outstanding		656		730		594
NAV per share	AUD	8.00	AUD	8.02	AUD	7.46
Z Class: Income	\$	20,706	\$	20,450	\$	25,278
Shares issued and outstanding		1,839		1,814		2,419
NAV per share	\$	11.26	\$	11.28	\$	10.45
	Emerging Markets Bond ESG Fund					
Net Assets	\$	3,464,812	\$	3,473,761	\$	2,676,135
Institutional: Accumulation	\$	1,046,307	\$	1,081,138	\$	832,226
Shares issued and outstanding		52,387		55,616		49,059
NAV per share	\$	19.97	\$	19.44	\$	16.96
Income	\$	323,717	\$	328,592	\$	308,216
Shares issued and outstanding		37,924		38,248		38,328
NAV per share	\$	8.54	\$	8.59	\$	8.04
Institutional CHF (Hedged): Accumulation	CHF	597,790	CHF	588,340	CHF	517,230
Shares issued and outstanding		62,943		62,302		60,140
NAV per share	CHF	9.50	CHF	9.44	CHF	8.60
Institutional EUR (Hedged): Accumulation	€	934,507	€	907,442	€	757,945
Shares issued and outstanding		72,915		72,071		67,583
NAV per share	€	12.82	€	12.59	€	11.21
Income	€	167,826	€	138,864	€	96,146
Shares issued and outstanding		23,910		19,455		14,116
NAV per share	€	7.02	€	7.14	€	6.81
Institutional GBP (Hedged): Income	£	19,265	£	16,341	£	17,436
Shares issued and outstanding		2,382		2,004		2,288
NAV per share	£	8.09	£	8.16	£	7.62
Institutional GBP (Unhedged): Income	£	2,685	£	5,749	£	6,483
Shares issued and outstanding		329		710		797
NAV per share	£	8.15	£	8.10	£	8.14
Investor NOK (Hedged): Accumulation	NOK	5,648	NOK	5,920	NOK	3,746
Shares issued and outstanding		40		43		31
NAV per share	NOK	140.82	NOK	137.43	NOK	120.38
Investor SEK (Hedged): Accumulation	SEK	9,168	SEK	10,496	SEK	26,674
Shares issued and outstanding		74		86		246
NAV per share	SEK	123.08	SEK	121.42	SEK	108.60
Administrative: Accumulation	\$	866	\$	722	\$	633
Shares issued and outstanding		73		62		62
NAV per share	\$	11.85	\$	11.56	\$	10.14

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
Emerging Markets Bond ESG Fund (continued)			
Income	\$ 1,114	\$ 820	\$ 768
Shares issued and outstanding	130	95	95
NAV per share	\$ 8.54	\$ 8.60	\$ 8.05
Administrative EUR (Hedged):			
Accumulation	€ 196	€ 115	€ 740
Shares issued and outstanding	16	10	69
NAV per share	€ 12.23	€ 12.05	€ 10.78
Administrative SEK (Hedged):			
Accumulation	SEK 3,703	SEK 906	SEK 407
Shares issued and outstanding	37	9	5
NAV per share	SEK 99.99	SEK 98.72	SEK 88.49
E Class:			
Accumulation	\$ 10,827	\$ 8,339	\$ 6,083
Shares issued and outstanding	1,024	807	668
NAV per share	\$ 10.57	\$ 10.33	\$ 9.10
Income	\$ 1,609	\$ 1,124	\$ 615
Shares issued and outstanding	196	136	80
NAV per share	\$ 8.20	\$ 8.25	\$ 7.71
E Class EUR (Hedged):			
Accumulation	€ 41,717	€ 42,477	€ 37,595
Shares issued and outstanding	3,849	3,972	3,911
NAV per share	€ 10.84	€ 10.70	€ 9.61
H Institutional:			
Accumulation	\$ 11		
Shares issued and outstanding	10	N/A	N/A
NAV per share	\$ 1	N/A	N/A
H Institutional CHF (Hedged):			
Accumulation	CHF 8	N/A	N/A
Shares issued and outstanding	1	N/A	N/A
NAV per share	CHF 10.07	N/A	N/A
H Institutional EUR (Hedged):			
Accumulation	€ 9	N/A	N/A
Shares issued and outstanding	1	N/A	N/A
NAV per share	€ 10.09	N/A	N/A
Z Class:			
Accumulation	\$ 14	\$ 14	\$ 12
Shares issued and outstanding	1	1	1
NAV per share	\$ 14.42	\$ 13.98	\$ 12.10
Emerging Markets Corporate Bond Fund			
Net Assets	\$ 160,606	\$ 167,518	\$ 146,021
Institutional:			
Accumulation	\$ 8,037	\$ 11,159	\$ 9,210
Shares issued and outstanding	406	575	523
NAV per share	\$ 19.80	\$ 19.41	\$ 17.62
Institutional EUR (Hedged):			
Accumulation	€ 103,183	€ 102,169	€ 94,542
Shares issued and outstanding	6,660	6,667	6,658
NAV per share	€ 15.49	€ 15.32	€ 14.20
E Class:			
Accumulation	\$ 6,710	\$ 6,968	\$ 10,215
Shares issued and outstanding	463	487	780
NAV per share	\$ 14.50	\$ 14.28	\$ 13.09
E Class CHF (Hedged):			
Accumulation	CHF 5,698	CHF 5,926	CHF 7,726
Shares issued and outstanding	552	572	779
NAV per share	CHF 10.32	CHF 10.37	CHF 9.92
E Class EUR (Hedged):			
Accumulation	€ 18,216	€ 18,663	€ 19,481
Shares issued and outstanding	1,383	1,426	1,592
NAV per share	€ 13.17	€ 13.09	€ 12.24

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
PIMCO Emerging Markets Opportunities Fund			
Net Assets	\$ 1,782,017	\$ 751,526	\$ 327,198
Institutional:			
Accumulation	\$ 697,008	\$ 160,782	\$ 65,773
Shares issued and outstanding	44,794	10,801	5,366
NAV per share	\$ 15.56	\$ 14.89	\$ 12.26
Institutional EUR (Partially Hedged):			
Accumulation	€ 605,111	€ 289,093	€ 104,475
Shares issued and outstanding	43,588	21,958	8,962
NAV per share	€ 13.88	€ 13.17	€ 11.66
Institutional GBP (Partially Hedged):			
Income	£ 15,807	£ 4,077	£ 917
Shares issued and outstanding	1,494	391	95
NAV per share	£ 10.58	£ 10.42	£ 9.64
Investor EUR (Partially Hedged):			
Accumulation	€ 9	N/A	N/A
Shares issued and outstanding	1	N/A	N/A
NAV per share	€ 10.26	N/A	N/A
E Class:			
Accumulation	\$ 29,120	\$ 5,376	\$ 123
Shares issued and outstanding	2,033	391	11
NAV per share	\$ 14.32	\$ 13.76	\$ 11.43
Income	\$ 12,385	\$ 1,809	\$ 144
Shares issued and outstanding	1,057	155	14
NAV per share	\$ 11.72	\$ 11.68	\$ 10.50
E Class EUR (Partially Hedged):			
Accumulation	€ 168,797	€ 46,332	€ 9,813
Shares issued and outstanding	13,065	3,765	892
NAV per share	€ 12.92	€ 12.31	€ 11.00
Income	€ 2,266	N/A	N/A
Shares issued and outstanding	229	N/A	N/A
NAV per share	€ 9.91	N/A	N/A
Z Class:			
Accumulation	\$ 135,114	\$ 184,135	\$ 141,665
Shares issued and outstanding	8,635	12,350	11,634
NAV per share	\$ 15.65	\$ 14.91	\$ 12.18
Emerging Markets Short-Term Local Currency Fund			
Net Assets	\$ 20,617	\$ 14,621	\$ 15,660
Institutional EUR (Unhedged):			
Accumulation	€ 4,728	€ 1,116	€ 3,797
Shares issued and outstanding	261	66	234
NAV per share	€ 18.10	€ 16.84	€ 16.20
E Class:			
Accumulation	\$ 4,613	\$ 4,163	\$ 3,442
Shares issued and outstanding	292	274	265
NAV per share	\$ 15.80	\$ 15.17	\$ 12.98
E Class EUR (Unhedged):			
Accumulation	€ 9,270	€ 7,789	€ 8,002
Shares issued and outstanding	557	502	531
NAV per share	€ 16.64	€ 15.55	€ 15.10
PIMCO ESG Income Fund			
Net Assets	\$ 648,800	\$ 524,755	\$ 351,843
Institutional:			
Accumulation	\$ 39,775	\$ 30,216	\$ 56,954
Shares issued and outstanding	3,471	2,659	5,464
NAV per share	\$ 11.46	\$ 11.37	\$ 10.42
Income	\$ 7	\$ 7	\$ 7
Shares issued and outstanding	1	1	1
NAV per share	\$ 9.43	\$ 9.58	\$ 9.23

Notes to Financial Statements (Cont.)

	As at 30-Jun-2026		As at 31-Dec-2025		As at 31-Dec-2024	
	PIMCO ESG Income Fund (continued)					
Institutional AUD (Hedged): Income	AUD	58,765	AUD	59,980	AUD	61,367
Shares issued and outstanding		6,516		6,541		6,923
NAV per share	AUD	9.02	AUD	9.17	AUD	8.86
Institutional CHF (Hedged): Accumulation		N/A		N/A	CHF	2,028
Shares issued and outstanding		N/A		N/A		219
NAV per share		N/A		N/A	CHF	9.24
Institutional EUR (Hedged): Accumulation	€	65,683	€	81,987	€	53,433
Shares issued and outstanding		6,315		7,875		5,477
NAV per share	€	10.40	€	10.41	€	9.76
Income	€	30,838	€	32,524	€	44,222
Shares issued and outstanding		3,614		3,713		5,127
NAV per share	€	8.53	€	8.76	€	8.63
Institutional GBP (Hedged): Income	£	74,089	£	78,509	£	12,766
Shares issued and outstanding		8,058		8,398		1,416
NAV per share	£	9.19	£	9.35	£	9.01
Institutional NOK (Hedged): Accumulation	NOK	1,072,500	NOK	888,389	NOK	608,917
Shares issued and outstanding		9,107		7,605		5,679
NAV per share	NOK	117.77	NOK	116.81	NOK	107.23
Institutional SEK (Hedged): Accumulation	SEK	2,017,617	SEK	742,759	SEK	502,524
Shares issued and outstanding		19,482		7,153		5,159
NAV per share	SEK	103.56	SEK	103.84	SEK	97.42
Institutional SGD (Hedged): Income	SGD	5,030	SGD	3,836	SGD	1,896
Shares issued and outstanding		574		425		213
NAV per share	SGD	8.76	SGD	9.03	SGD	8.91
Administrative EUR (Hedged): Accumulation	€	10	€	10	€	9
Shares issued and outstanding		1		1		1
NAV per share	€	10.46	€	10.49	€	9.88
Administrative SEK (Hedged): Accumulation	SEK	110,901	SEK	35,826	SEK	30,695
Shares issued and outstanding		1,028		330		300
NAV per share	SEK	107.87	SEK	108.44	SEK	102.24
E Class: Accumulation	\$	2,883	\$	3,058	\$	3,335
Shares issued and outstanding		264		281		331
NAV per share	\$	10.93	\$	10.89	\$	10.08
Income	\$	1,660	\$	1,595	\$	1,061
Shares issued and outstanding		181		170		116
NAV per share	\$	9.19	\$	9.38	\$	9.12
E Class CHF (Hedged): Income		N/A		N/A	CHF	579
Shares issued and outstanding		N/A		N/A		72
NAV per share		N/A		N/A	CHF	8.07
E Class EUR (Hedged): Accumulation	€	7,263	€	7,067	€	6,900
Shares issued and outstanding		734		711		734
NAV per share	€	9.89	€	9.94	€	9.40

	As at 30-Jun-2026		As at 31-Dec-2025		As at 31-Dec-2024	
	PIMCO ESG Income Fund (continued)					
Income	€	5,394	€	5,096	€	2,745
Shares issued and outstanding		649		594		322
NAV per share	€	8.32	€	8.58	€	8.53
R Class AUD (Hedged): Income	AUD	5,346	AUD	22,442	AUD	23,071
Shares issued and outstanding		597		2,462		2,611
NAV per share	AUD	8.95	AUD	9.12	AUD	8.84
Z Class: Accumulation	\$	4,688	\$	5,021	\$	4,961
Shares issued and outstanding		419		454		492
NAV per share	\$	11.18	\$	11.05	\$	10.08
	Euro Bond Fund					
Net Assets	€	1,577,299	€	1,634,324	€	1,675,554
Institutional: Accumulation	€	1,116,291	€	1,173,160	€	1,203,768
Shares issued and outstanding		44,860		47,717		50,327
NAV per share	€	24.88	€	24.59	€	23.92
Income	€	22,968	€	23,293	€	25,983
Shares issued and outstanding		1,583		1,597		1,777
NAV per share	€	14.51	€	14.59	€	14.62
Institutional CHF (Hedged): Accumulation	CHF	275,064	CHF	262,149	CHF	263,054
Shares issued and outstanding		8,798		8,387		8,448
NAV per share	CHF	31.27	CHF	31.26	CHF	31.14
Investor: Accumulation	€	23,778	€	24,808	€	23,314
Shares issued and outstanding		1,039		1,095		1,054
NAV per share	€	22.88	€	22.65	€	22.11
E Class: Accumulation	€	95,721	€	109,127	€	118,440
Shares issued and outstanding		4,620		5,308		5,868
NAV per share	€	20.72	€	20.56	€	20.18
Income	€	20,285	€	22,194	€	23,734
Shares issued and outstanding		1,937		2,108		2,250
NAV per share	€	10.47	€	10.53	€	10.55
	Euro Credit Fund					
Net Assets	€	525,240	€	552,204	€	506,513
Institutional: Accumulation	€	352,539	€	363,095	€	336,100
Shares issued and outstanding		20,858		21,699		20,806
NAV per share	€	16.90	€	16.73	€	16.15
Income II	€	167	€	179	€	336
Shares issued and outstanding		18		19		35
NAV per share	€	9.37	€	9.47	€	9.52
E Class: Accumulation	€	23,604	€	27,016	€	30,859
Shares issued and outstanding		1,834		2,111		2,475
NAV per share	€	12.87	€	12.80	€	12.47
H Institutional: Accumulation	€	148,928	€	161,912	€	139,130
Shares issued and outstanding		14,573		16,011		14,263
NAV per share	€	10.22	€	10.11	€	9.76

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
Euro Credit Fund (continued)			
Income II	€ 2	€ 2	€ 88
Shares issued and outstanding	0	0	10
NAV per share	€ 8.54	€ 8.62	€ 8.67
Euro Income Bond Fund			
Net Assets	€ 2,853,703	€ 2,627,574	€ 1,676,869
Institutional:			
Accumulation	€ 1,027,378	€ 1,008,854	€ 473,586
Shares issued and outstanding	59,937	59,552	29,590
NAV per share	€ 17.14	€ 16.94	€ 16.00
Income	€ 177,984	€ 178,636	€ 63,630
Shares issued and outstanding	17,720	17,639	6,390
NAV per share	€ 10.04	€ 10.13	€ 9.96
Investor:			
Accumulation	€ 28,241	€ 22,114	€ 14,459
Shares issued and outstanding	2,596	2,054	1,416
NAV per share	€ 10.88	€ 10.77	€ 10.21
Income	€ 11,045	€ 12,330	€ 10,224
Shares issued and outstanding	1,143	1,264	1,061
NAV per share	€ 9.66	€ 9.76	€ 9.63
Administrative:			
Accumulation	€ 2,192	€ 1,708	€ 1,577
Shares issued and outstanding	195	153	149
NAV per share	€ 11.24	€ 11.14	€ 10.58
E Class:			
Accumulation	€ 892,312	€ 862,407	€ 643,783
Shares issued and outstanding	59,760	58,178	45,557
NAV per share	€ 14.93	€ 14.82	€ 14.13
Income	€ 466,404	€ 460,176	€ 408,562
Shares issued and outstanding	53,765	52,349	46,815
NAV per share	€ 8.67	€ 8.79	€ 8.73
G Institutional:			
Income	€ 168,531	N/A	N/A
Shares issued and outstanding	16,671	N/A	N/A
NAV per share	€ 10.11	N/A	N/A
T Class:			
Accumulation	€ 58,002	€ 59,442	€ 43,963
Shares issued and outstanding	5,117	5,272	4,074
NAV per share	€ 11.33	€ 11.27	€ 10.79
Income	€ 21,614	€ 21,907	€ 17,085
Shares issued and outstanding	2,852	2,847	2,227
NAV per share	€ 7.58	€ 7.70	€ 7.67
Euro Long Average Duration Fund			
Net Assets	€ 1,300,486	€ 1,178,488	€ 1,188,893
Institutional:			
Accumulation	€ 1,299,233	€ 1,177,097	€ 1,187,154
Shares issued and outstanding	69,078	64,132	59,552
NAV per share	€ 18.81	€ 18.35	€ 19.93
E Class:			
Accumulation	€ 1,253	€ 1,391	€ 1,739
Shares issued and outstanding	126	143	163
NAV per share	€ 9.95	€ 9.75	€ 10.69
Euro Short-Term Fund			
Net Assets	€ 485,947	€ 467,790	€ 265,893
Institutional:			
Accumulation	€ 360,209	€ 337,749	€ 171,411
Shares issued and outstanding	26,961	25,507	13,309
NAV per share	€ 13.36	€ 13.24	€ 12.88
Investor:			
Accumulation	€ 2,533	€ 2,814	€ 4,337
Shares issued and outstanding	241	269	425
NAV per share	€ 10.53	€ 10.45	€ 10.20

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
Euro Short-Term Fund (continued)			
E Class:			
Accumulation	€ 123,205	€ 127,227	€ 90,145
Shares issued and outstanding	10,733	11,141	8,055
NAV per share	€ 11.48	€ 11.42	€ 11.19
PIMCO European High Yield Bond Fund			
Net Assets	€ 596,876	€ 524,488	€ 383,525
Institutional:			
Accumulation	€ 367,145	€ 313,123	€ 215,760
Shares issued and outstanding	28,476	24,759	18,136
NAV per share	€ 12.89	€ 12.65	€ 11.90
Institutional USD (Hedged):			
Income	\$ 5,774	N/A	N/A
Shares issued and outstanding	571	N/A	N/A
NAV per share	\$ 10.10	N/A	N/A
E Class:			
Accumulation	€ 39,429	€ 31,091	€ 12,225
Shares issued and outstanding	3,072	2,458	1,018
NAV per share	€ 12.84	€ 12.65	€ 12.01
Income	€ 1,690	€ 675	€ 78
Shares issued and outstanding	156	62	7
NAV per share	€ 10.81	€ 10.88	€ 10.79
Z Class:			
Accumulation	€ 183,562	€ 179,599	€ 155,462
Shares issued and outstanding	13,752	13,752	12,727
NAV per share	€ 13.35	€ 13.06	€ 12.22
PIMCO European Short-Term Opportunities Fund			
Net Assets	€ 1,229,097	€ 1,245,180	€ 955,095
Institutional:			
Accumulation	€ 1,113,187	€ 1,154,700	€ 897,651
Shares issued and outstanding	87,299	91,332	74,419
NAV per share	€ 12.75	€ 12.64	€ 12.06
E Class:			
Accumulation	€ 42,343	€ 24,794	€ 12,790
Shares issued and outstanding	3,956	2,329	1,250
NAV per share	€ 10.70	€ 10.65	€ 10.23
H Institutional:			
Accumulation	€ 73,567	€ 65,686	€ 44,654
Shares issued and outstanding	6,685	6,015	4,278
NAV per share	€ 11.01	€ 10.92	€ 10.44
Global Advantage Fund			
Net Assets	\$ 431,477	\$ 441,745	\$ 404,337
Institutional:			
Accumulation	\$ 1,981	\$ 1,957	\$ 7,549
Shares issued and outstanding	125	123	530
NAV per share	\$ 15.88	\$ 15.91	\$ 14.25
Institutional CHF (Partially Hedged):			
Income	CHF 73,721	CHF 75,258	CHF 107,327
Shares issued and outstanding	8,936	8,936	12,443
NAV per share	CHF 8.25	CHF 8.42	CHF 8.63

Notes to Financial Statements (Cont.)

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
Global Advantage Fund (continued)			
Institutional EUR (Partially Hedged): Accumulation	€ 228,756	€ 229,432	€ 207,312
Shares issued and outstanding	15,594	15,808	14,783
NAV per share	€ 14.67	€ 14.51	14.02
Institutional NOK (Partially Hedged): Accumulation	NOK 697,458	NOK 693,961	NOK 658,128
Shares issued and outstanding	4,121	4,118	4,112
NAV per share	NOK 169.25	NOK 168.52	NOK 160.06
E Class EUR (Partially Hedged): Accumulation	€ 5,322	€ 5,568	€ 5,542
Shares issued and outstanding	425	447	456
NAV per share	€ 12.51	€ 12.44	€ 12.14
Global Bond Fund			
Net Assets	\$ 17,609,718	\$ 17,559,421	\$ 15,803,937
Institutional: Accumulation	\$ 7,849,723	\$ 7,754,764	\$ 7,494,424
Shares issued and outstanding	205,042	203,935	210,411
NAV per share	\$ 38.28	\$ 38.03	\$ 35.62
Income	\$ 374,386	\$ 355,487	\$ 279,660
Shares issued and outstanding	20,016	18,749	15,127
NAV per share	\$ 18.70	\$ 18.96	\$ 18.49
Institutional (Currency Exposure): Accumulation	\$ 1,046,264	\$ 1,003,890	\$ 443,063
Shares issued and outstanding	31,114	29,629	14,400
NAV per share	\$ 33.63	\$ 33.88	\$ 30.77
Income	\$ 18,827	\$ 19,131	\$ 18,092
Shares issued and outstanding	993	981	982
NAV per share	\$ 18.96	\$ 19.49	\$ 18.42
Institutional AUD (Hedged): Accumulation	AUD 103,637	AUD 88,887	AUD 48,080
Shares issued and outstanding	9,357	8,080	4,648
NAV per share	AUD 11.08	AUD 11.00	AUD 10.34
Institutional CAD (Hedged): Accumulation	CAD 45,762	CAD 48,975	CAD 46,576
Shares issued and outstanding	3,908	4,175	4,168
NAV per share	CAD 11.71	CAD 11.73	CAD 11.18
Institutional CHF (Hedged): Accumulation	CHF 377,981	CHF 394,189	CHF 375,487
Shares issued and outstanding	12,123	12,472	12,143
NAV per share	CHF 31.18	CHF 31.60	CHF 30.92
Income	CHF 74,627	CHF 76,613	CHF 134,921
Shares issued and outstanding	4,642	4,603	7,962
NAV per share	CHF 16.08	CHF 16.64	CHF 16.95
Institutional EUR (Currency Exposure): Accumulation	€ 140,927	€ 162,281	€ 179,536
Shares issued and outstanding	10,125	11,887	12,770
NAV per share	€ 13.92	€ 13.65	€ 14.06

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
Global Bond Fund (continued)			
Institutional EUR (Hedged): Accumulation	€ 1,774,187	€ 1,795,906	€ 1,895,699
Shares issued and outstanding	62,345	62,968	69,491
NAV per share	€ 28.46	€ 28.52	€ 27.28
Income	€ 360,824	€ 358,663	€ 305,250
Shares issued and outstanding	22,725	22,072	18,877
NAV per share	€ 15.88	€ 16.25	€ 16.17
Institutional GBP (Currency Exposure): Accumulation	£ 2,410	£ 2,406	£ 2,572
Shares issued and outstanding	215	216	236
NAV per share	£ 11.22	£ 11.16	£ 10.88
Institutional GBP (Hedged): Accumulation	£ 313,866	£ 210,016	£ 246,287
Shares issued and outstanding	12,704	8,555	10,706
NAV per share	£ 24.71	£ 24.55	£ 23.00
Income	£ 104,702	£ 97,146	£ 120,734
Shares issued and outstanding	8,213	7,511	9,560
NAV per share	£ 12.75	£ 12.93	£ 12.63
Institutional NOK (Hedged): Accumulation	NOK 2,638,906	NOK 2,717,775	NOK 2,452,611
Shares issued and outstanding	10,942	11,345	10,933
NAV per share	NOK 241.16	NOK 239.56	NOK 224.34
Institutional NZD (Hedged): Income	NZD 83,803	NZD 95,957	NZD 95,661
Shares issued and outstanding	1,989	2,226	2,253
NAV per share	NZD 42.13	NZD 43.12	NZD 42.47
Institutional RMB (Unhedged): Income	CNH 74	CNH 75	CNH 74
Shares issued and outstanding	1	1	1
NAV per share	CNH 96.64	CNH 100.75	CNH 103.32
Institutional SEK (Hedged): Accumulation	SEK 392,760	SEK 412,144	SEK 441,453
Shares issued and outstanding	1,783	1,864	2,085
NAV per share	SEK 220.26	SEK 221.12	SEK 211.74
Institutional SGD (Hedged): Accumulation	SGD 1,412,843	SGD 1,161,298	SGD 882,913
Shares issued and outstanding	73,079	59,696	47,347
NAV per share	SGD 19.33	SGD 19.45	SGD 18.65
Income	N/A	N/A	SGD 143
Shares issued and outstanding	N/A	N/A	14
NAV per share	N/A	N/A	SGD 10.17
Investor: Accumulation	\$ 157,539	\$ 164,528	\$ 223,988
Shares issued and outstanding	4,525	4,749	6,878
NAV per share	\$ 34.82	\$ 34.64	\$ 32.57
Income	\$ 32,191	\$ 40,326	\$ 61,677
Shares issued and outstanding	2,049	2,533	3,971
NAV per share	\$ 15.71	\$ 15.92	\$ 15.53
Investor CHF (Hedged): Accumulation	CHF 9,636	CHF 5,768	CHF 97,065
Shares issued and outstanding	813	479	8,217
NAV per share	CHF 11.85	CHF 12.03	CHF 11.81

	As at 30-Jun-2026		As at 31-Dec-2025		As at 31-Dec-2024	
	Global Bond Fund (continued)					
Investor EUR (Hedged):						
Accumulation	€	77,731	€	89,214	€	87,352
Shares issued and outstanding		2,946		3,368		3,435
NAV per share	€	26.39	€	26.49	€	25.43
Investor GBP (Hedged):						
Accumulation	£	7,002	£	10,375	£	9,062
Shares issued and outstanding		305		454		422
NAV per share	£	22.96	£	22.85	£	21.49
Investor NOK (Hedged):						
Accumulation	NOK	45,754	NOK	52,969	NOK	56,086
Shares issued and outstanding		204		237		267
NAV per share	NOK	224.81	NOK	223.70	NOK	210.22
Administrative:						
Accumulation	\$	27,007	\$	23,037	\$	14,351
Shares issued and outstanding		802		687		455
NAV per share	\$	33.68	\$	33.54	\$	31.57
Administrative SEK (Hedged):						
Accumulation	SEK	28,172	SEK	33,839	SEK	60,541
Shares issued and outstanding		297		354		658
NAV per share	SEK	94.98	SEK	95.58	SEK	91.99
E Class:						
Accumulation	\$	313,561	\$	352,126	\$	376,135
Shares issued and outstanding		9,844		11,081		12,523
NAV per share	\$	31.85	\$	31.78	\$	30.04
Income	\$	113,128	\$	125,345	\$	144,043
Shares issued and outstanding		8,376		9,155		10,788
NAV per share	\$	13.51	\$	13.69	\$	13.35
E Class (Currency Exposure):						
Accumulation	\$	32,231	\$	33,979	\$	35,147
Shares issued and outstanding		2,475		2,579		2,911
NAV per share	\$	13.02	\$	13.18	\$	12.07
Income	\$	13,548	\$	15,930	\$	17,691
Shares issued and outstanding		1,336		1,527		1,794
NAV per share	\$	10.14	\$	10.43	\$	9.86
E Class CHF (Hedged):						
Accumulation	CHF	1,850	CHF	2,254	CHF	2,435
Shares issued and outstanding		206		246		269
NAV per share	CHF	8.99	CHF	9.15	CHF	9.04
E Class EUR (Hedged):						
Accumulation	€	479,747	€	556,472	€	637,289
Shares issued and outstanding		20,256		23,339		27,695
NAV per share	€	23.68	€	23.84	€	23.01
Income	€	34,144	€	38,095	€	38,813
Shares issued and outstanding		3,918		4,272		4,373
NAV per share	€	8.72	€	8.92	€	8.88
G Retail EUR (Hedged):						
Income	€	74,520	€	82,827	€	94,897
Shares issued and outstanding		8,340		9,208		10,606
NAV per share	€	8.94	€	9.00	€	8.95
H Institutional:						
Accumulation	\$	907,115	\$	853,294	\$	687,222
Shares issued and outstanding		24,652		23,327		20,022
NAV per share	\$	36.80	\$	36.58	\$	34.32
Income	\$	816	\$	1,973	\$	1,974
Shares issued and outstanding		86		206		212
NAV per share	\$	9.44	\$	9.57	\$	9.33
H Institutional (Currency Exposure):						
Accumulation	\$	112,467	\$	237,743	\$	22,113
Shares issued and outstanding		11,937		25,022		2,558
NAV per share	\$	9.42	\$	9.50	\$	8.64
M Retail:						
Income II	\$	722	\$	1,111	\$	838
Shares issued and outstanding		80		120		91
NAV per share	\$	9.08	\$	9.27	\$	9.16

	As at 30-Jun-2026		As at 31-Dec-2025		As at 31-Dec-2024	
	Global Bond Fund (continued)					
M Retail HKD (Unhedged):						
Income II	HKD	15,936	HKD	17,936	HKD	18,218
Shares issued and outstanding		1,744		1,938		1,994
NAV per share	HKD	9.14	HKD	9.26	HKD	9.13
M Retail SGD (Hedged):						
Income II	SGD	116,699	SGD	97,663	SGD	33,083
Shares issued and outstanding		12,329		9,980		3,341
NAV per share	SGD	9.47	SGD	9.79	SGD	9.90
R Class EUR (Hedged):						
Accumulation	€	6,281	€	6,020	€	6,875
Shares issued and outstanding		532		508		605
NAV per share	€	11.80	€	11.84	€	11.36
T Class:						
Accumulation	\$	11,897	\$	13,496	\$	16,840
Shares issued and outstanding		966		1,097		1,444
NAV per share	\$	12.32	\$	12.31	\$	11.67
Income	\$	4,072	\$	4,879	\$	5,021
Shares issued and outstanding		378		447		472
NAV per share	\$	10.77	\$	10.91	\$	10.64
T Class EUR (Hedged):						
Accumulation	€	19,841	€	23,586	€	24,726
Shares issued and outstanding		1,973		2,327		2,520
NAV per share	€	10.05	€	10.14	€	9.81
W Class:						
Accumulation	\$	140,394	\$	140,655	\$	145,178
Shares issued and outstanding		12,907		13,025		14,367
NAV per share	\$	10.88	\$	10.80	\$	10.10
Income	\$	67,002	\$	56,595	\$	60,726
Shares issued and outstanding		7,271		6,059		6,666
NAV per share	\$	9.22	\$	9.34	\$	9.11
Income II	\$	3,920	\$	8,566	\$	3,246
Shares issued and outstanding		374		804		311
NAV per share	\$	10.49	\$	10.65	\$	10.43
W Class CHF (Hedged):						
Accumulation	CHF	33,831	CHF	35,967	CHF	37,669
Shares issued and outstanding		3,766		3,951		4,234
NAV per share	CHF	8.98	CHF	9.10	CHF	8.90
Income	CHF	5,514	CHF	7,662	CHF	7,574
Shares issued and outstanding		725		973		945
NAV per share	CHF	7.60	CHF	7.87	CHF	8.01
W Class EUR (Hedged):						
Accumulation	€	81,225	€	76,634	€	55,338
Shares issued and outstanding		8,269		7,789		5,886
NAV per share	€	9.82	€	9.84	€	9.40
Income	€	4,210	€	4,627	€	5,564
Shares issued and outstanding		506		543		656
NAV per share	€	8.32	€	8.52	€	8.48
W Class GBP (Hedged):						
Accumulation	£	19,720	£	20,907	£	16,645
Shares issued and outstanding		1,852		1,977		1,682
NAV per share	£	10.65	£	10.57	£	9.90
Income	£	8,821	£	12,155	£	11,968
Shares issued and outstanding		978		1,328		1,341
NAV per share	£	9.02	£	9.15	£	8.92
W Class NOK (Hedged):						
Accumulation	NOK	7,922	NOK	6,991	NOK	9,482
Shares issued and outstanding		76		68		98
NAV per share	NOK	104.16	NOK	103.42	NOK	96.75
W Class SGD (Hedged):						
Income II	SGD	12,628	SGD	14,785	SGD	17,871
Shares issued and outstanding		1,289		1,466		1,769
NAV per share	SGD	9.80	SGD	10.09	SGD	10.10

	As at 30-Jun-2026		As at 31-Dec-2025		As at 31-Dec-2024	
	Global Bond ESG Fund					
Net Assets	\$	3,883,563	\$	4,125,766	\$	3,964,473
Institutional: Accumulation	\$	214,544	\$	258,179	\$	579,646
Shares issued and outstanding		16,914		20,478		49,098
NAV per share	\$	12.68	\$	12.61	\$	11.81
Income	\$	10,984	\$	29,602	\$	40,771
Shares issued and outstanding		1,126		2,996		4,245
NAV per share	\$	9.75	\$	9.88	\$	9.60
Institutional AUD (Hedged): Accumulation	AUD	23,480	AUD	23,338		N/A
Shares issued and outstanding		2,196		2,196		N/A
NAV per share	AUD	10.69	AUD	10.63		N/A
Institutional CHF (Hedged): Accumulation	CHF	1,008,617	CHF	916,725	CHF	735,914
Shares issued and outstanding		106,612		95,520		78,387
NAV per share	CHF	9.46	CHF	9.60	CHF	9.39
Institutional EUR (Hedged): Accumulation	€	858,737	€	1,047,732	€	978,456
Shares issued and outstanding		81,689		99,367		97,074
NAV per share	€	10.51	€	10.54	€	10.08
Income	€	32,843	€	34,397	€	41,698
Shares issued and outstanding		3,796		3,886		4,749
NAV per share	€	8.65	€	8.85	€	8.78
Institutional GBP (Currency Exposure): Income	£	1,176	£	1,331	£	24,153
Shares issued and outstanding		140		149		2,637
NAV per share	£	8.43	£	8.96	£	9.16
Institutional GBP (Hedged): Accumulation	£	5,743	£	14,448	£	161,745
Shares issued and outstanding		537		1,357		16,225
NAV per share	£	10.70	£	10.64	£	9.97
Income	£	89,885	£	94,666	£	112,981
Shares issued and outstanding		9,399		9,762		11,983
NAV per share	£	9.56	£	9.70	£	9.43
Institutional GBP (Unhedged): Income	£	3,385	£	795	£	9,484
Shares issued and outstanding		381		89		1,013
NAV per share	£	8.88	£	8.96	£	9.36
Institutional NOK (Hedged): Accumulation	NOK	7,135,501	NOK	7,321,451	NOK	6,806,984
Shares issued and outstanding		605,875		625,410		621,090
NAV per share	NOK	11.78	NOK	11.71	NOK	10.96
Institutional NZD (Hedged): Income	NZD	49,784	NZD	47,739	NZD	60,358
Shares issued and outstanding		4,974		4,667		6,010
NAV per share	NZD	10.01	NZD	10.23	NZD	10.04
Institutional SEK (Hedged): Accumulation	SEK	310,120	SEK	299,428	SEK	425,576
Shares issued and outstanding		3,203		3,079		4,570
NAV per share	SEK	96.82	SEK	97.26	SEK	93.12
Investor: Accumulation	\$	3,292	\$	3,897	\$	5,562
Shares issued and outstanding		275		327		497
NAV per share	\$	11.95	\$	11.90	\$	11.11

	As at 30-Jun-2026		As at 31-Dec-2025		As at 31-Dec-2024	
	Global Bond ESG Fund (continued)					
Administrative SEK (Hedged): Accumulation	SEK	199,743	SEK	221,421	SEK	165,604
Shares issued and outstanding		1,853		2,039		1,585
NAV per share	SEK	107.82	SEK	108.59	SEK	104.48
E Class: Income	\$	5,850	\$	5,619	\$	4,197
Shares issued and outstanding		579		548		421
NAV per share	\$	10.11	\$	10.24	\$	9.96
E Class CHF (Hedged): Accumulation	CHF	5,266	CHF	4,610	CHF	3,533
Shares issued and outstanding		546		469		364
NAV per share	CHF	9.65	CHF	9.84	CHF	9.71
E Class EUR (Hedged): Accumulation	€	33,481	€	37,327	€	38,281
Shares issued and outstanding		3,460		3,828		4,070
NAV per share	€	9.68	€	9.75	€	9.40
Z Class AUD (Hedged): Income	AUD	552,880	AUD	563,560	AUD	564,460
Shares issued and outstanding		55,978		56,289		57,806
NAV per share	AUD	9.88	AUD	10.01	AUD	9.76
	Global Bond Ex-US Fund					
Net Assets	\$	1,061,891	\$	1,028,005	\$	1,096,286
Institutional: Accumulation	\$	554,971	\$	554,714	\$	587,687
Shares issued and outstanding		20,312		20,490		22,704
NAV per share	\$	27.32	\$	27.07	\$	25.89
Income	\$	94,372	\$	86,231	\$	71,993
Shares issued and outstanding		5,853		5,294		4,442
NAV per share	\$	16.12	\$	16.29	\$	16.21
Institutional (Currency Exposure): Accumulation	\$	73,662	\$	67,312		N/A
Shares issued and outstanding		7,381		6,636		N/A
NAV per share	\$	9.98	\$	10.14		N/A
Institutional EUR (Hedged): Accumulation	€	31,932	€	24,683	€	22,739
Shares issued and outstanding		1,745		1,349		1,273
NAV per share	€	18.30	€	18.29	€	17.86
Investor: Accumulation	\$	5,907	\$	6,683		6,424
Shares issued and outstanding		232		265		265
NAV per share	\$	25.43	\$	25.24	\$	24.22
Administrative: Accumulation	\$	8,584	\$	8,627	\$	10,660
Shares issued and outstanding		350		354		456
NAV per share	\$	24.50	\$	24.34	\$	23.39
E Class: Income	\$	14,010	\$	23,035	\$	40,100
Shares issued and outstanding		895		1,456		2,548
NAV per share	\$	15.66	\$	15.82	\$	15.74
E Class (Currency Exposure): Accumulation	\$	10		N/A		N/A
Shares issued and outstanding		1		N/A		N/A
NAV per share	\$	10.10		N/A		N/A

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
Global Bond Ex-US Fund (continued)			
Income	\$ 10,968	\$ 7,963	\$ 30,683
Shares issued and outstanding	1,362	954	3,914
NAV per share	\$ 8.05	\$ 8.35	\$ 7.84
H Institutional:			
Accumulation	\$ 126,170	\$ 115,781	\$ 133,385
Shares issued and outstanding	10,323	9,556	11,495
NAV per share	\$ 12.22	\$ 12.12	\$ 11.60
H Institutional (Currency Exposure):			
Accumulation	\$ 6,558	\$ 10	N/A
Shares issued and outstanding	667	1	N/A
NAV per share	\$ 9.83	\$ 10.01	N/A
Z Class:			
Accumulation	\$ 130,171	\$ 128,661	\$ 191,808
Shares issued and outstanding	10,957	10,957	17,167
NAV per share	\$ 11.88	\$ 11.74	\$ 11.17
Global Bond Opportunities Fund			
Net Assets	\$ 14,901	N/A	N/A
Institutional:			
Accumulation	\$ 2,506	N/A	N/A
Shares issued and outstanding	248	N/A	N/A
NAV per share	\$ 10.10	N/A	N/A
Institutional (Currency Exposure):			
Accumulation	\$ 1,002	N/A	N/A
Shares issued and outstanding	100	N/A	N/A
NAV per share	\$ 10.02	N/A	N/A
Institutional CHF (Hedged):			
Accumulation	CHF 196	N/A	N/A
Shares issued and outstanding	19	N/A	N/A
NAV per share	CHF 10.06	N/A	N/A
Institutional EUR (Hedged):			
Accumulation	€ 9	N/A	N/A
Shares issued and outstanding	1	N/A	N/A
NAV per share	€ 10.10	N/A	N/A
Institutional GBP (Hedged):			
Accumulation	£ 178	N/A	N/A
Shares issued and outstanding	18	N/A	N/A
NAV per share	£ 10.11	N/A	N/A
Income	£ 7	N/A	N/A
Shares issued and outstanding	1	N/A	N/A
NAV per share	£ 10.11	N/A	N/A
Institutional NOK (Hedged):			
Accumulation	NOK 2,318	N/A	N/A
Shares issued and outstanding	23	N/A	N/A
NAV per share	NOK 100.61	N/A	N/A
Institutional SEK (Hedged):			
Accumulation	SEK 2,319	N/A	N/A
Shares issued and outstanding	23	N/A	N/A
NAV per share	SEK 100.49	N/A	N/A
Institutional SGD (Hedged):			
Accumulation	SGD 319	N/A	N/A
Shares issued and outstanding	32	N/A	N/A
NAV per share	SGD 10.06	N/A	N/A
E Class:			
Accumulation	\$ 10	N/A	N/A
Shares issued and outstanding	1	N/A	N/A
NAV per share	\$ 10.10	N/A	N/A
E Class EUR (Hedged):			
Accumulation	€ 206	N/A	N/A
Shares issued and outstanding	20	N/A	N/A
NAV per share	€ 10.09	N/A	N/A
Z Class:			
Accumulation	\$ 9,929	N/A	N/A
Shares issued and outstanding	982	N/A	N/A
NAV per share	\$ 10.11	N/A	N/A

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
Global High Yield Bond Fund			
Net Assets	\$ 2,417,657	\$ 2,867,321	\$ 2,868,819
Institutional:			
Accumulation	\$ 498,491	\$ 569,278	\$ 614,526
Shares issued and outstanding	14,396	16,687	19,485
NAV per share	\$ 34.63	\$ 34.11	\$ 31.54
Income	\$ 105,362	\$ 112,748	\$ 250,283
Shares issued and outstanding	9,852	10,388	23,503
NAV per share	\$ 10.69	\$ 10.85	\$ 10.65
Institutional CHF (Hedged):			
Accumulation	CHF 17,525	CHF 18,533	CHF 28,390
Shares issued and outstanding	956	1,005	1,596
NAV per share	CHF 18.33	CHF 18.43	CHF 17.79
Income	CHF 5,446	CHF 5,642	CHF 4,994
Shares issued and outstanding	778	777	672
NAV per share	CHF 7.00	CHF 7.26	CHF 7.43
Institutional EUR (Hedged):			
Accumulation	€ 475,917	€ 441,033	€ 547,812
Shares issued and outstanding	17,160	15,996	21,055
NAV per share	€ 27.74	€ 27.57	€ 26.02
Income	€ 274,433	€ 277,012	€ 226,032
Shares issued and outstanding	27,392	26,975	22,005
NAV per share	€ 10.02	€ 10.27	€ 10.27
Institutional GBP (Hedged):			
Accumulation	£ 121,951	£ 115,406	£ 61,412
Shares issued and outstanding	6,280	6,027	3,466
NAV per share	£ 19.42	£ 19.15	£ 17.72
Income	£ 47,156	£ 292,935	£ 255,038
Shares issued and outstanding	8,878	54,288	48,078
NAV per share	£ 5.31	£ 5.40	£ 5.30
Investor:			
Accumulation	\$ 5,114	\$ 4,493	\$ 4,005
Shares issued and outstanding	318	283	272
NAV per share	\$ 16.08	\$ 15.87	\$ 14.73
Income	N/A	N/A	\$ 12
Shares issued and outstanding	N/A	N/A	1
NAV per share	N/A	N/A	\$ 10.89
Investor EUR (Hedged):			
Accumulation	€ 2,499	€ 2,276	€ 2,296
Shares issued and outstanding	95	87	93
NAV per share	€ 26.27	€ 26.16	€ 24.77
Administrative:			
Accumulation	\$ 20,854	\$ 27,243	\$ 26,904
Shares issued and outstanding	658	870	925
NAV per share	\$ 31.68	\$ 31.29	\$ 29.07
Income	\$ 17,492	\$ 15,681	\$ 16,643
Shares issued and outstanding	1,671	1,476	1,597
NAV per share	\$ 10.47	\$ 10.62	\$ 10.42
BM Retail:			
Decumulation	\$ 494	10	N/A
Shares issued and outstanding	52	1	N/A
NAV per share	\$ 9.45	\$ 9.88	N/A

Notes to Financial Statements (Cont.)

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
Global High Yield Bond Fund (continued)			
Income II	\$ 28,732	\$ 30,841	\$ 27,706
Shares issued and outstanding	3,059	3,197	2,856
NAV per share	\$ 9.39	\$ 9.65	\$ 9.70
E Class:			
Accumulation	\$ 136,556	\$ 144,965	\$ 137,990
Shares issued and outstanding	4,711	5,054	5,158
NAV per share	\$ 28.98	\$ 28.68	\$ 26.76
Income	\$ 63,779	\$ 69,205	\$ 71,937
Shares issued and outstanding	6,053	6,471	6,857
NAV per share	\$ 10.54	\$ 10.69	\$ 10.49
E Class EUR (Hedged):			
Accumulation	€ 180,228	€ 191,532	€ 205,795
Shares issued and outstanding	6,911	7,355	8,299
NAV per share	€ 26.08	€ 26.04	€ 24.80
Income	€ 22,474	€ 23,903	€ 24,418
Shares issued and outstanding	2,744	2,848	2,908
NAV per share	€ 8.19	€ 8.39	€ 8.40
E Class (Unhedged):			
Accumulation	€ 407	€ 108	N/A
Shares issued and outstanding	39	11	N/A
NAV per share	€ 10.56	€ 10.17	N/A
Income	€ 791	€ 461	N/A
Shares issued and outstanding	78	46	N/A
NAV per share	€ 10.15	€ 10.03	N/A
E Class GBP (Hedged):			
Income	£ 1,710	£ 1,930	£ 3,422
Shares issued and outstanding	152	169	305
NAV per share	£ 11.24	£ 11.42	£ 11.20
E Class SGD (Hedged):			
Income	SGD 48,026	SGD 19,705	SGD 14,356
Shares issued and outstanding	5,227	2,086	1,516
NAV per share	SGD 9.19	SGD 9.44	SGD 9.47
H Institutional:			
Accumulation	\$ 99,294	\$ 107,970	\$ 141,380
Shares issued and outstanding	3,002	3,310	4,681
NAV per share	\$ 33.08	\$ 32.62	\$ 30.20
Income	\$ 9,987	\$ 19,420	\$ 10,288
Shares issued and outstanding	1,053	2,019	1,090
NAV per share	\$ 9.48	\$ 9.62	\$ 9.44
M Retail:			
Decumulation	\$ 10	\$ 10	N/A
Shares issued and outstanding	1	1	N/A
NAV per share	\$ 9.53	\$ 9.91	N/A
Income	\$ 13,830	\$ 14,654	\$ 16,073
Shares issued and outstanding	1,330	1,389	1,553
NAV per share	\$ 10.40	\$ 10.55	\$ 10.35
Income II	\$ 24,468	\$ 45,301	\$ 49,841
Shares issued and outstanding	3,067	5,557	6,144
NAV per share	\$ 7.98	\$ 8.15	\$ 8.11
R Class:			
Accumulation	\$ 1,346	\$ 1,929	\$ 2,126
Shares issued and outstanding	71	104	123
NAV per share	\$ 18.86	\$ 18.60	\$ 17.24
T Class:			
Accumulation	\$ 5,673	\$ 6,231	\$ 7,201
Shares issued and outstanding	373	413	509
NAV per share	\$ 15.22	\$ 15.09	\$ 14.13
Income	N/A	N/A	\$ 1,857
Shares issued and outstanding	N/A	N/A	190
NAV per share	N/A	N/A	\$ 9.77

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
Global High Yield Bond ESG Fund			
Net Assets	\$ 27,031	\$ 26,735	\$ 10,456
Institutional:			
Accumulation	\$ 10,526	\$ 10,408	\$ 9,653
Shares issued and outstanding	921	921	921
NAV per share	\$ 11.43	\$ 11.30	\$ 10.48
Institutional EUR (Hedged):			
Accumulation	€ 256	€ 255	€ 242
Shares issued and outstanding	23	23	23
NAV per share	€ 10.99	€ 10.97	€ 10.38
Institutional GBP (Hedged):			
Accumulation	£ 227	£ 224	£ 208
Shares issued and outstanding	20	20	20
NAV per share	£ 11.40	£ 11.28	£ 10.47
Institutional SEK (Hedged):			
Accumulation	SEK 2,925	SEK 2,924	SEK 2,773
Shares issued and outstanding	27	27	27
NAV per share	SEK 108.87	SEK 108.82	SEK 103.21
E Class:			
Income	\$ 11	\$ 11	\$ 10
Shares issued and outstanding	1	1	1
NAV per share	\$ 10.17	\$ 10.35	\$ 10.17
E Class EUR (Hedged):			
Income	€ 10	€ 25	€ 10
Shares issued and outstanding	1	2	1
NAV per share	€ 9.78	€ 10.05	€ 10.07
E Class GBP (Hedged):			
Income	£ 9	£ 9	£ 8
Shares issued and outstanding	1	1	1
NAV per share	£ 10.14	£ 10.33	£ 10.15
Z Class:			
Accumulation	\$ 15,575	\$ 15,356	\$ 11
Shares issued and outstanding	1,346	1,347	1
NAV per share	\$ 11.57	\$ 11.41	\$ 10.51
Global Investment Grade Credit Fund			
Net Assets	\$ 7,396,140	\$ 7,863,675	\$ 8,618,950
Institutional:			
Accumulation	\$ 1,797,527	\$ 1,909,115	\$ 2,085,815
Shares issued and outstanding	77,511	83,591	98,150
NAV per share	\$ 23.19	\$ 22.84	\$ 21.25
Income	\$ 420,404	\$ 494,877	\$ 526,458
Shares issued and outstanding	36,202	42,284	46,279
NAV per share	\$ 11.61	\$ 11.70	\$ 11.38
Institutional (Currency Exposure):			
Accumulation	\$ 144,618	\$ 155,301	\$ 123,221
Shares issued and outstanding	8,555	9,221	8,131
NAV per share	\$ 16.90	\$ 16.84	\$ 15.16
Income	\$ 10,941	\$ 12,234	\$ 12,177
Shares issued and outstanding	1,276	1,398	1,481
NAV per share	\$ 8.58	\$ 8.75	\$ 8.22

	As at 30-Jun-2026		As at 31-Dec-2025		As at 31-Dec-2024	
	Global Investment Grade Credit Fund (continued)					
Institutional AUD (Hedged): Income	AUD	4,402	AUD	3,036	AUD	3,480
Shares issued and outstanding		491		336		395
NAV per share	AUD	8.96	AUD	9.04	AUD	8.81
Institutional CHF (Hedged): Accumulation	CHF	303,424	CHF	326,670	CHF	467,528
Shares issued and outstanding		19,161		20,518		30,208
NAV per share	CHF	15.84	CHF	15.92	CHF	15.48
Income	CHF	23,483	CHF	25,332	CHF	28,641
Shares issued and outstanding		3,530		3,698		4,120
NAV per share	CHF	6.65	CHF	6.85	CHF	6.95
Institutional CZK (Hedged): Income	CZK	183,095	CZK	185,233	CZK	186,294
Shares issued and outstanding		20,735		20,735		21,305
NAV per share	CZK	8.83	CZK	8.93	CZK	8.74
Institutional EUR (Currency Exposure): Accumulation	€	58,846	€	56,534	€	53,067
Shares issued and outstanding		3,981		3,943		3,626
NAV per share	€	14.78	€	14.34	€	14.64
Institutional EUR (Hedged): Accumulation	€	587,068	€	659,821	€	886,073
Shares issued and outstanding		30,047		33,981		48,038
NAV per share	€	19.54	€	19.42	€	18.45
Income	€	268,473	€	275,083	€	345,966
Shares issued and outstanding		28,215		28,402		36,026
NAV per share	€	9.52	€	9.69	€	9.60
Institutional GBP (Hedged): Accumulation	£	106,307	£	62,430	£	120,135
Shares issued and outstanding		4,615		2,750		5,686
NAV per share	£	23.03	£	22.70	£	21.13
Income	£	302,533	£	310,181	£	580,490
Shares issued and outstanding		25,843		26,252		50,498
NAV per share	£	11.71	£	11.82	£	11.50
Institutional HKD (Unhedged): Income	HKD	34,823	HKD	11,463	HKD	82,078
Shares issued and outstanding		3,371		1,110		8,191
NAV per share	HKD	10.33	HKD	10.33	HKD	10.02
Institutional NOK (Hedged): Accumulation	NOK	297,159	NOK	297,842	NOK	292,087
Shares issued and outstanding		1,836		1,869		1,970
NAV per share	NOK	161.81	NOK	159.36	NOK	148.24
Institutional SEK (Hedged): Accumulation	SEK	2,169,344	SEK	2,291,913	SEK	2,577,248
Shares issued and outstanding		130,748		138,716		163,987
NAV per share	SEK	16.59	SEK	16.52	SEK	15.72
Institutional SGD (Hedged): Income	SGD	137,186	SGD	89,524	SGD	50,838
Shares issued and outstanding		15,535		9,922		5,668
NAV per share	SGD	8.83	SGD	9.02	SGD	8.97

	As at 30-Jun-2026		As at 31-Dec-2025		As at 31-Dec-2024	
	Global Investment Grade Credit Fund (continued)					
Investor:						
Accumulation	\$	220,104	\$	230,496	\$	287,174
Shares issued and outstanding		8,817		9,359		12,488
NAV per share	\$	24.96	\$	24.63	\$	23.00
Income	\$	40,456	\$	44,206	\$	69,267
Shares issued and outstanding		3,274		3,549		5,722
NAV per share	\$	12.36	\$	12.45	\$	12.10
Investor AUD (Hedged):						
Income	AUD	9,708	AUD	9,885	AUD	2,758
Shares issued and outstanding		1,104		1,114		319
NAV per share	AUD	8.79	AUD	8.87	AUD	8.64
Investor CHF (Hedged):						
Accumulation	CHF	4,295	CHF	4,849	CHF	4,470
Shares issued and outstanding		375		420		397
NAV per share	CHF	11.46	CHF	11.54	CHF	11.26
Income	CHF	2,064	CHF	2,217	CHF	2,941
Shares issued and outstanding		241		251		328
NAV per share	CHF	8.57	CHF	8.82	CHF	8.96
Investor EUR (Hedged):						
Accumulation	€	14,461	€	17,162	€	26,998
Shares issued and outstanding		794		947		1,563
NAV per share	€	18.20	€	18.12	€	17.27
Income	€	7,838	€	9,405	€	8,126
Shares issued and outstanding		786		926		807
NAV per share	€	9.98	€	10.16	€	10.07
Investor GBP (Hedged):						
Income	£	2,898	£	3,743	£	3,838
Shares issued and outstanding		253		323		341
NAV per share	£	11.48	£	11.58	£	11.25
Investor SGD (Hedged):						
Income	SGD	4,020	SGD	4,714	SGD	7,401
Shares issued and outstanding		467		536		846
NAV per share	SGD	8.61	SGD	8.80	SGD	8.74
Administrative:						
Accumulation	\$	78,340	\$	84,415	\$	94,258
Shares issued and outstanding		3,686		4,023		4,803
NAV per share	\$	21.26	\$	20.99	\$	19.62
Income	\$	65,496	\$	70,836	\$	83,600
Shares issued and outstanding		5,483		5,884		7,145
NAV per share	\$	11.94	\$	12.04	\$	11.70
Administrative CHF (Hedged):						
Accumulation	CHF	92	CHF	119	CHF	164
Shares issued and outstanding		9		12		17
NAV per share	CHF	10.03	CHF	10.11	CHF	9.87
Administrative EUR (Hedged):						
Accumulation	€	6,871	€	7,142	€	10,968
Shares issued and outstanding		402		419		674
NAV per share	€	17.10	€	17.03	€	16.26
Income	€	15,995	€	16,841	€	7,189
Shares issued and outstanding		1,660		1,717		739
NAV per share	€	9.64	€	9.81	€	9.72
Administrative GBP (Hedged):						
Income	£	5,264	£	5,552	£	5,696
Shares issued and outstanding		461		482		509
NAV per share	£	11.42	£	11.52	£	11.19
Administrative HKD (Unhedged):						
Income	HKD	21,338	HKD	30,912	HKD	27,840
Shares issued and outstanding		2,323		3,365		3,124
NAV per share	HKD	9.18	HKD	9.19	HKD	8.91

Notes to Financial Statements (Cont.)

		As at 30-Jun-2026		As at 31-Dec-2025		As at 31-Dec-2024
		Global Investment Grade Credit Fund (continued)				
Administrative SEK (Hedged):						
Accumulation	SEK	53,298	SEK	53,366	SEK	54,105
Shares issued and outstanding		4,624		4,638		4,919
NAV per share	SEK	11.53	SEK	11.51	SEK	11.00
Administrative SGD (Hedged):						
Income	SGD	9,225	SGD	8,750	SGD	12,867
Shares issued and outstanding		1,110		1,030		1,525
NAV per share	SGD	8.31	SGD	8.49	SGD	8.44
BE Retail:						
Accumulation	\$	154	\$	10		N/A
Shares issued and outstanding		15		1		N/A
NAV per share	\$	10.25	\$	10.19		N/A
BM Retail:						
Decumulation	\$	91,469	\$	105,903	\$	28,418
Shares issued and outstanding		10,440		11,653		3,026
NAV per share	\$	8.76	\$	9.09	\$	9.39
E Class:						
Accumulation	\$	540,692	\$	575,487	\$	674,947
Shares issued and outstanding		27,281		29,354		36,668
NAV per share	\$	19.82	\$	19.61	\$	18.41
Income	\$	151,849	\$	169,938	\$	200,786
Shares issued and outstanding		12,050		13,379		16,265
NAV per share	\$	12.60	\$	12.70	\$	12.35
E Class CHF (Hedged):						
Accumulation	CHF	33,627	CHF	38,038	CHF	42,271
Shares issued and outstanding		3,292		3,687		4,177
NAV per share	CHF	10.21	CHF	10.32	CHF	10.12
E Class EUR (Currency Exposure):						
Income	€	1,277	€	1,268	€	1,352
Shares issued and outstanding		140		140		140
NAV per share	€	9.12	€	9.06	€	9.66
E Class EUR (Hedged):						
Accumulation	€	231,194	€	262,972	€	293,534
Shares issued and outstanding		14,201		16,181		18,845
NAV per share	€	16.28	€	16.25	€	15.58
Income	€	158,485	€	168,177	€	179,306
Shares issued and outstanding		19,308		20,132		21,646
NAV per share	€	8.21	€	8.35	€	8.28
E Class GBP (Hedged):						
Income	£	13,081	£	18,917	£	20,299
Shares issued and outstanding		1,097		1,573		1,737
NAV per share	£	11.92	£	12.03	£	11.69
E Class SGD (Hedged):						
Income	SGD	35,477	SGD	39,192	SGD	51,239
Shares issued and outstanding		4,010		4,336		5,703
NAV per share	SGD	8.85	SGD	9.04	SGD	8.98
H Institutional:						
Accumulation	\$	255,256	\$	244,514	\$	260,760
Shares issued and outstanding		10,644		10,344		11,835
NAV per share	\$	23.98	\$	23.64	\$	22.03
Income	\$	28,138	\$	24,800	\$	16,106
Shares issued and outstanding		3,002		2,625		1,754
NAV per share	\$	9.37	\$	9.45	\$	9.18
H Institutional (Currency Exposure):						
Accumulation	\$	197,224	\$	177,023	\$	12,740
Shares issued and outstanding		19,749		17,782		1,420
NAV per share	\$	9.99	\$	9.95	\$	8.97
M Retail:						
Decumulation	\$	73,384	\$	70,237	\$	40,699
Shares issued and outstanding		8,150		7,566		4,287
NAV per share	\$	9.00	\$	9.28	\$	9.49
Income	\$	18,526	\$	21,149	\$	27,149
Shares issued and outstanding		1,943		2,201		2,907
NAV per share	\$	9.54	\$	9.61	\$	9.34

	As at 30-Jun-2026		As at 31-Dec-2025		As at 31-Dec-2024	
	Global Investment Grade Credit Fund (continued)					
Income II	\$	67,375	\$	77,692	\$	83,511
Shares issued and outstanding		8,190		9,307		10,152
NAV per share	\$	8.23	\$	8.35	\$	8.23
M Retail HKD (Unhedged):						
Income	HKD	9,033	HKD	14,075	HKD	8,995
Shares issued and outstanding		983		1,532		1,009
NAV per share	HKD	9.19	HKD	9.19	HKD	8.92
R Class:						
Accumulation	\$	5,502	\$	5,921	\$	7,754
Shares issued and outstanding		377		412		578
NAV per share	\$	14.58	\$	14.38	\$	13.42
Income	\$	3,116	\$	3,426	\$	4,571
Shares issued and outstanding		330		360		494
NAV per share	\$	9.45	\$	9.53	\$	9.26
R Class EUR (Hedged):						
Income	€	933	€	1,367	€	1,892
Shares issued and outstanding		122		175		245
NAV per share	€	7.66	€	7.79	€	7.73
R Class GBP (Hedged):						
Income	£	2,763	£	2,670	£	5,562
Shares issued and outstanding		318		304		652
NAV per share	£	8.70	£	8.78	£	8.53
T Class:						
Accumulation	\$	18,774	\$	22,323	\$	23,322
Shares issued and outstanding		1,536		1,843		2,043
NAV per share	\$	12.22	\$	12.11	\$	11.42
T Class EUR (Hedged):						
Accumulation	€	2,780	€	3,639	€	3,114
Shares issued and outstanding		280		367		326
NAV per share	€	9.91	€	9.91	€	9.54
W Class:						
Accumulation	\$	84,999	\$	81,685	\$	79,909
Shares issued and outstanding		7,894		7,707		8,110
NAV per share	\$	10.77	\$	10.60	\$	9.85
Income	\$	23,371	\$	21,947	\$	20,149
Shares issued and outstanding		2,689		2,505		2,367
NAV per share	\$	8.69	\$	8.76	\$	8.51
W Class CHF (Hedged):						
Accumulation	CHF	9,258	CHF	11,986	CHF	17,421
Shares issued and outstanding		1,044		1,345		2,014
NAV per share	CHF	8.87	CHF	8.91	CHF	8.65
W Class EUR (Hedged):						
Accumulation	€	11,869	€	14,007	€	14,094
Shares issued and outstanding		1,224		1,454		1,542
NAV per share	€	9.70	€	9.63	€	9.14
Income	€	4,685	€	4,760	€	4,926
Shares issued and outstanding		600		598		625
NAV per share	€	7.81	€	7.95	€	7.89
W Class GBP (Hedged):						
Accumulation	£	2,385	£	2,512	£	4,238
Shares issued and outstanding		227		243		441
NAV per share	£	10.50	£	10.34	£	9.62
Income	£	5,799	£	6,055	£	12,197
Shares issued and outstanding		685		709		1,470
NAV per share	£	8.46	£	8.54	£	8.30
W Class SGD (Hedged):						
Income	SGD	12,030	SGD	13,487	SGD	13,473
Shares issued and outstanding		1,489		1,634		1,642
NAV per share	SGD	8.08	SGD	8.25	SGD	8.20

Notes to Financial Statements (Cont.)

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
Global Low Duration Real Return Fund (continued)			
Investor:			
Accumulation	\$ 5,254	\$ 4,091	\$ 4,088
Shares issued and outstanding	386	305	326
NAV per share	\$ 13.60	\$ 13.40	\$ 12.54
E Class:			
Accumulation	\$ 27,143	\$ 23,949	\$ 20,131
Shares issued and outstanding	2,134	1,906	1,702
NAV per share	\$ 12.72	\$ 12.57	\$ 11.83
E Class EUR (Hedged):			
Accumulation	€ 143,280	€ 113,746	€ 70,697
Shares issued and outstanding	13,852	11,030	7,134
NAV per share	€ 10.34	€ 10.31	€ 9.91
Global Real Return Fund			
Net Assets	\$ 2,541,081	\$ 1,863,961	\$ 2,090,147
Institutional:			
Accumulation	\$ 651,298	\$ 197,997	\$ 205,925
Shares issued and outstanding	26,521	8,190	9,058
NAV per share	\$ 24.56	\$ 24.18	\$ 22.73
Income	\$ 809	\$ 1,240	\$ 3,593
Shares issued and outstanding	51	78	234
NAV per share	\$ 15.73	\$ 15.83	\$ 15.35
Institutional (Currency Exposure):			
Accumulation	\$ 125,880	\$ 107,916	\$ 114,885
Shares issued and outstanding	11,260	9,685	11,394
NAV per share	\$ 11.18	\$ 11.14	\$ 10.08
Institutional CHF (Hedged):			
Accumulation	CHF 23,888	CHF 35,416	CHF 43,126
Shares issued and outstanding	1,858	2,740	3,398
NAV per share	CHF 12.86	CHF 12.92	CHF 12.69
Income	CHF 29,554	CHF 25,233	CHF 25,635
Shares issued and outstanding	3,937	3,269	3,282
NAV per share	CHF 7.51	CHF 7.72	CHF 7.81
Institutional EUR (Hedged):			
Accumulation	€ 648,737	€ 431,322	€ 537,601
Shares issued and outstanding	33,783	22,608	29,357
NAV per share	€ 19.20	€ 19.08	€ 18.31
Income	€ 84,314	€ 86,229	€ 78,497
Shares issued and outstanding	6,995	7,041	6,479
NAV per share	€ 12.05	€ 12.25	€ 12.12
Institutional GBP (Hedged):			
Accumulation	£ 7,090	£ 6,995	£ 25,949
Shares issued and outstanding	535	536	2,115
NAV per share	£ 13.24	£ 13.04	£ 12.27
Income	£ 17,340	£ 21,539	£ 182,969
Shares issued and outstanding	2,292	2,709	23,661
NAV per share	£ 7.57	£ 7.95	£ 7.73
Institutional SGD (Hedged):			
Accumulation	SGD 500,718	SGD 483,575	SGD 449,951
Shares issued and outstanding	29,853	28,906	27,964
NAV per share	SGD 16.77	SGD 16.73	SGD 16.09
Investor:			
Accumulation	\$ 14,699	\$ 17,044	\$ 25,849
Shares issued and outstanding	648	762	1,225
NAV per share	\$ 22.67	\$ 22.36	\$ 21.10
Income	\$ 4,155	\$ 4,105	\$ 4,372
Shares issued and outstanding	303	298	327
NAV per share	\$ 13.69	\$ 13.78	\$ 13.35
Investor CHF (Hedged):			
Income	N/A	N/A	CHF 830
Shares issued and outstanding	N/A	N/A	84
NAV per share	N/A	N/A	CHF 9.83

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
Global Real Return Fund (continued)			
Investor EUR (Hedged):			
Accumulation	€ 3,998	€ 2,872	€ 4,534
Shares issued and outstanding	225	162	266
NAV per share	€ 17.78	€ 17.69	€ 17.04
Administrative:			
Accumulation	\$ 31,586	\$ 32,049	\$ 31,590
Shares issued and outstanding	1,432	1,472	1,536
NAV per share	\$ 22.06	\$ 21.77	\$ 20.57
E Class:			
Accumulation	\$ 123,770	\$ 121,595	\$ 87,449
Shares issued and outstanding	6,061	6,022	4,565
NAV per share	\$ 20.42	\$ 20.19	\$ 19.16
Income	\$ 16,173	\$ 18,464	\$ 21,615
Shares issued and outstanding	1,230	1,395	1,686
NAV per share	\$ 13.15	\$ 13.23	\$ 12.82
E Class EUR (Hedged):			
Accumulation	€ 90,963	€ 102,605	€ 125,937
Shares issued and outstanding	5,691	6,432	8,151
NAV per share	€ 15.99	€ 15.95	€ 15.45
H Institutional:			
Accumulation	\$ 135,334	\$ 135,229	\$ 147,143
Shares issued and outstanding	5,717	5,798	6,698
NAV per share	\$ 23.67	\$ 23.32	\$ 21.97
R Class GBP (Hedged):			
Accumulation	£ 3,703	£ 4,198	£ 5,100
Shares issued and outstanding	300	344	444
NAV per share	£ 12.36	£ 12.19	£ 11.49
Income Fund			
Net Assets	\$ 124,749,536	\$ 121,748,102	\$ 89,286,860
Institutional:			
Accumulation	\$ 23,779,805	\$ 22,606,394	\$ 15,407,659
Shares issued and outstanding	1,171,759	1,129,383	851,558
NAV per share	\$ 20.29	\$ 20.02	\$ 18.09
Income	\$ 8,721,491	\$ 9,541,609	\$ 7,324,286
Shares issued and outstanding	796,283	857,200	685,413
NAV per share	\$ 10.95	\$ 11.13	\$ 10.69
Institutional AUD (Hedged):			
Accumulation	AUD 87,188	AUD 90,328	AUD 117,318
Shares issued and outstanding	6,626	6,956	9,962
NAV per share	AUD 13.16	AUD 12.99	AUD 11.78
Income	AUD 63,304	AUD 41,014	AUD 7,242
Shares issued and outstanding	6,204	3,949	723
NAV per share	AUD 10.20	AUD 10.38	AUD 10.02
Institutional BRL (Hedged):			
Accumulation	\$ 465,672	\$ 403,818	\$ 326,146
Shares issued and outstanding	20,943	20,299	22,129
NAV per share	\$ 22.24	\$ 19.89	\$ 14.74
Institutional CAD (Hedged):			
Accumulation	CAD 116,774	CAD 106,015	CAD 65,288
Shares issued and outstanding	7,749	7,071	4,736
NAV per share	CAD 15.07	CAD 14.99	CAD 13.78

	As at 30-Jun-2026		As at 31-Dec-2025		As at 31-Dec-2024	
	Income Fund (continued)					
Income	CAD	73,806	CAD	75,824	CAD	86,483
Shares issued and outstanding		8,196		8,202		9,565
NAV per share	CAD	9.00	CAD	9.24	CAD	9.04
Institutional CHF (Hedged): Accumulation	CHF	396,321	CHF	404,386	CHF	405,974
Shares issued and outstanding		32,372		32,808		34,883
NAV per share	CHF	12.24	CHF	12.33	CHF	11.6
Income	CHF	219,239	CHF	234,726	CHF	214,547
Shares issued and outstanding		31,941		32,770		29,601
NAV per share	CHF	6.86	CHF	7.16	CHF	7.25
Institutional EUR (Hedged): Accumulation	€	7,275,291	€	7,195,930	€	5,715,921
Shares issued and outstanding		446,210		443,406		381,533
NAV per share	€	16.30	€	16.23	€	14.98
Income	€	969,947	€	979,740	€	728,143
Shares issued and outstanding		114,115		112,079		84,594
NAV per share	€	8.50	€	8.74	€	8.61
Income II	€	660,234	€	578,270	€	293,101
Shares issued and outstanding		72,031		62,119		32,754
NAV per share	€	9.17	€	9.31	€	8.95
Institutional GBP (Hedged): Accumulation	£	286,108	£	220,108	£	328,281
Shares issued and outstanding		21,819		17,006		28,041
NAV per share	£	13.11	£	12.94	£	11.71
Income	£	1,144,446	£	1,074,824	£	718,827
Shares issued and outstanding		123,958		114,390		79,548
NAV per share	£	9.23	£	9.40	£	9.04
Institutional HKD (Unhedged): Income	HKD	1,870,629	HKD	3,083,012	HKD	616,237
Shares issued and outstanding		186,256		304,337		63,448
NAV per share	HKD	10.04	HKD	10.13	HKD	9.71
Institutional JPY (Hedged): Accumulation	¥	5,654,753	¥	10,903,530	¥	11,709,740
Shares issued and outstanding		5,219		10,042		11,454
NAV per share	¥	1,083.00	¥	1,086.00	¥	1,022.00
Income	¥	188,112	¥	99,163	¥	3,249
Shares issued and outstanding		208		106		3
NAV per share	¥	903.00	¥	935.00	¥	938.00
Institutional NOK (Hedged): Accumulation	NOK	2,741,445	NOK	2,863,197	NOK	2,383,760
Shares issued and outstanding		20,340		21,529		19,826
NAV per share	NOK	134.78	NOK	132.99	NOK	120.23
Institutional RMB (Hedged): Income	CNH	196,336	CNH	173,063	CNH	203,472
Shares issued and outstanding		2,034		1,738		2,070
NAV per share	CNH	96.55	CNH	99.56	CNH	98.32
Institutional SEK (Hedged): Accumulation	SEK	294,931		N/A		N/A
Shares issued and outstanding		2,941		N/A		N/A
NAV per share	SEK	100.29		N/A		N/A

	As at 30-Jun-2026		As at 31-Dec-2025		As at 31-Dec-2024	
	Income Fund (continued)					
Institutional SGD (Hedged):						
Accumulation	SGD	656,940	SGD	499,928	SGD	247,319
Shares issued and outstanding		54,014		41,133		22,002
NAV per share	SGD	12.16	SGD	12.15	SGD	11.24
Income	SGD	1,762,544	SGD	1,546,857	SGD	749,337
Shares issued and outstanding		193,237		164,332		80,791
NAV per share	SGD	9.12	SGD	9.41	SGD	9.27
Investor:						
Accumulation	\$	3,120,509	\$	2,963,358	\$	2,441,763
Shares issued and outstanding		191,520		184,078		167,216
NAV per share	\$	16.29	\$	16.10	\$	14.60
Income	\$	2,189,644	\$	2,071,187	\$	1,780,936
Shares issued and outstanding		229,929		213,530		190,451
NAV per share	\$	9.52	\$	9.70	\$	9.35
Investor AUD (Hedged):						
Accumulation	AUD	14		N/A		N/A
Shares issued and outstanding		1		N/A		N/A
NAV per share	AUD	10.10		N/A		N/A
Income	AUD	115,536	AUD	74,439	AUD	63,762
Shares issued and outstanding		13,571		8,568		7,568
NAV per share	AUD	8.51	AUD	8.69	AUD	8.42
Investor CHF (Hedged):						
Income	CHF	8		N/A		N/A
Shares issued and outstanding		1		N/A		N/A
NAV per share	CHF	9.93		N/A		N/A
Investor EUR (Hedged):						
Accumulation	€	224,523	€	271,004	€	227,681
Shares issued and outstanding		17,560		21,257		19,278
NAV per share	€	12.79	€	12.75	€	11.81
Income	€	106,237	€	100,157	€	82,149
Shares issued and outstanding		14,539		13,298		11,029
NAV per share	€	7.31	€	7.53	€	7.45
Income A	€	20,168	€	20,892	€	21,015
Shares issued and outstanding		2,528		2,627		2,698
NAV per share	€	7.98	€	7.95	€	7.79
Investor GBP (Hedged):						
Income	£	14,903	£	16,575	£	12,280
Shares issued and outstanding		1,732		1,889		1,449
NAV per share	£	8.60	£	8.77	£	8.48
Investor HKD (Unhedged):						
Income	HKD	109,472	HKD	79,101	HKD	87
Shares issued and outstanding		10,210		7,298		8
NAV per share	HKD	10.72	HKD	10.84	HKD	10.43
Investor JPY (Hedged):						
Accumulation	¥	387,600	¥	762,593	¥	153,876
Shares issued and outstanding		363		712		152
NAV per share	¥	1,068.00	¥	1,072.00	¥	1,013.00
Investor RMB (Hedged):						
Accumulation	CNH	106,406	CNH	128,706	CNH	92,810
Shares issued and outstanding		795		961		746
NAV per share	CNH	133.88	CNH	133.88	CNH	124.46

Notes to Financial Statements (Cont.)

	As at 30-Jun-2026		As at 31-Dec-2025		As at 31-Dec-2024	
	Income Fund (continued)					
Investor SGD (Hedged):						
Accumulation	SGD	61,493	SGD	48,861	SGD	23,284
Shares issued and outstanding		5,283		4,194		2,153
NAV per share	SGD	11.64	SGD	11.65	SGD	10.81
Income	SGD	273,366	SGD	196,087	SGD	119,519
Shares issued and outstanding		32,510		22,546		13,890
NAV per share	SGD	8.41	SGD	8.70	SGD	8.6
Administrative:						
Accumulation	\$	2,022,584	\$	1,878,307	\$	1,341,063
Shares issued and outstanding		140,851		132,289		103,971
NAV per share	\$	14.36	\$	14.20	\$	12.90
Income	\$	6,858,814	\$	6,550,095	\$	5,224,940
Shares issued and outstanding		678,250		635,358		524,774
NAV per share	\$	10.11	\$	10.31	\$	9.96
Administrative AUD (Hedged):						
Accumulation	AUD	24,316	AUD	17,358	AUD	15
Shares issued and outstanding		2,198		1,586		2
NAV per share	AUD	11.06	AUD	10.95	AUD	9.98
Income	AUD	595,785	AUD	584,907	AUD	497,594
Shares issued and outstanding		68,647		65,978		57,766
NAV per share	AUD	8.68	AUD	8.87	AUD	8.61
Administrative EUR (Hedged):						
Accumulation	€	94,016	€	55,781	€	98,047
Shares issued and outstanding		7,438		4,423		8,380
NAV per share	€	12.64	€	12.61	€	11.70
Income	€	425,752	€	428,056	€	364,116
Shares issued and outstanding		57,756		56,282		48,328
NAV per share	€	7.37	€	7.61	€	7.53
Administrative GBP (Hedged):						
Accumulation	£	6,989		N/A		N/A
Shares issued and outstanding		692		N/A		N/A
NAV per share	£	10.09		N/A		N/A
Income	£	173,002	£	163,651	£	160,323
Shares issued and outstanding		20,927		19,390		19,633
NAV per share	£	8.27	£	8.44	£	8.17
Administrative HKD (Unhedged):						
Income	HKD	8,722,606	HKD	5,974,821	HKD	3,896,729
Shares issued and outstanding		967,527		654,907		442,930
NAV per share	HKD	9.02	HKD	9.12	HKD	8.80
Administrative SEK (Hedged):						
Accumulation	SEK	3,210	SEK	3,275	SEK	2,637
Shares issued and outstanding		30		30		26
NAV per share	SEK	107.65	SEK	107.63	SEK	99.98
Administrative SGD (Hedged):						
Income	SGD	6,734,173	SGD	6,385,976	SGD	3,465,568
Shares issued and outstanding		730,563		669,194		366,388
NAV per share	SGD	9.22	SGD	9.54	SGD	9.46
E Class:						
Accumulation	\$	11,244,379	\$	10,385,657	\$	7,665,777
Shares issued and outstanding		625,636		583,258		472,004
NAV per share	\$	17.97	\$	17.81	\$	16.24

	As at 30-Jun-2026		As at 31-Dec-2025		As at 31-Dec-2024	
	Income Fund (continued)					
Income	\$	13,281,211	\$	13,120,494	\$	10,789,424
Shares issued and outstanding		1,399,898		1,353,179		1,146,679
NAV per share	\$	9.49	\$	9.70	\$	9.41
E Class AUD (Hedged): Income	AUD	1,041,270	AUD	1,094,998	AUD	981,659
Shares issued and outstanding		129,865		133,362		122,466
NAV per share	AUD	8.02	AUD	8.21	AUD	8.0
E Class CHF (Hedged): Accumulation	CHF	61,296	CHF	64,741	CHF	63,917
Shares issued and outstanding		5,380		5,619		5,823
NAV per share	CHF	11.39	CHF	11.52	CHF	10.98
Income	CHF	569,147	CHF	560,223	CHF	334,875
Shares issued and outstanding		94,125		88,266		51,570
NAV per share	CHF	6.05	CHF	6.35	CHF	6.49
E Class EUR (Hedged): Accumulation	€	5,933,544	€	5,956,432	€	5,003,524
Shares issued and outstanding		411,299		412,966		372,420
NAV per share	€	14.43	€	14.42	€	13.44
Income	€	3,593,420	€	3,701,954	€	3,515,468
Shares issued and outstanding		488,352		486,385		463,975
NAV per share	€	7.36	€	7.61	€	7.58
Income II	€	328,044	€	297,920	€	225,785
Shares issued and outstanding		36,891		32,817		25,612
NAV per share	€	8.89	€	9.08	€	8.82
Income II Q	€	55,621	€	48,280	€	34,473
Shares issued and outstanding		6,343		5,392		3,964
NAV per share	€	8.77	€	8.95	€	8.70
E Class EUR (Unhedged): Income	€	9	€	9		N/A
Shares issued and outstanding		1		1		N/A
NAV per share	€	10.03	€	9.98		N/A
E Class GBP (Hedged): Income	£	288,146	£	301,126	£	256,357
Shares issued and outstanding		36,708		37,480		32,817
NAV per share	£	7.85	£	8.03	£	7.81
E Class HKD (Unhedged): Income	HKD	9,725,851	HKD	8,580,323	HKD	4,888,390
Shares issued and outstanding		1,085,458		943,926		555,032
NAV per share	HKD	8.96	HKD	9.09	HKD	8.81
E Class HUF (Hedged): Accumulation	HUF	23,133,427	HUF	12,457,936	HUF	94,299
Shares issued and outstanding		2,031,532		1,114,201		9,425
NAV per share	HUF	11.39	HUF	11.18	HUF	10.00
E Class JPY (Hedged): Accumulation	¥	32,010,498	¥	46,662,019	¥	43,680,919
Shares issued and outstanding		31,841		46,107		45,428
NAV per share	¥	1,005.00	¥	1,012.00	¥	962.00
Income	¥	158,381,897	¥	178,897,496	¥	167,720,684
Shares issued and outstanding		192,629		208,545		192,054
NAV per share	¥	822.00	¥	858.00	¥	873.00

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
Income Fund (continued)			
E Class RMB (Hedged):			
Income	CNH1,732,751	CNH1,668,265	CNH1,276,444
Shares issued and outstanding	17,624	16,349	12,514
NAV per share	CNH 98.32	CNH 102.04	CNH 102.00
E Class SGD (Hedged):			
Income	SGD 9,070,291	SGD 9,067,586	SGD 7,125,445
Shares issued and outstanding	1,129,890	1,088,248	858,495
NAV per share	SGD 8.03	SGD 8.33	SGD 8.30
G Retail EUR (Hedged):			
Income	€ 228,465	€ 260,916	€ 263,123
Shares issued and outstanding	30,005	34,274	35,129
NAV per share	€ 7.61	€ 7.61	€ 7.49
H Institutional:			
Accumulation	\$ 2,097,863	\$ 1,878,077	\$ 1,308,558
Shares issued and outstanding	148,565	134,730	103,675
NAV per share	\$ 14.12	\$ 13.94	\$ 12.62
Income	\$ 845,275	\$ 815,809	\$ 593,228
Shares issued and outstanding	89,909	85,292	64,474
NAV per share	\$ 9.40	\$ 9.56	\$ 9.20
H Institutional AUD (Hedged):			
Income	AUD 15	N/A	N/A
Shares issued and outstanding	2	N/A	N/A
NAV per share	AUD 9.81	N/A	N/A
R Class:			
Accumulation	\$ 104,735	\$ 100,692	\$ 153,259
Shares issued and outstanding	8,071	7,857	13,197
NAV per share	\$ 12.98	\$ 12.81	\$ 11.61
Income	\$ 77,636	\$ 71,985	\$ 63,882
Shares issued and outstanding	8,210	7,479	6,893
NAV per share	\$ 9.46	\$ 9.62	\$ 9.27
R Class EUR (Hedged):			
Accumulation	€ 75,215	€ 76,332	N/A
Shares issued and outstanding	7,035	7,164	N/A
NAV per share	€ 10.69	€ 10.66	N/A
Income	€ 17,764	€ 15,372	€ 11,900
Shares issued and outstanding	2,286	1,920	1,505
NAV per share	€ 7.77	€ 8.01	€ 7.91
R Class EUR (Unhedged):			
Accumulation	€ 10	10	N/A
Shares issued and outstanding	1	1	N/A
NAV per share	€ 10.86	€ 10.45	N/A
R Class GBP (Hedged):			
Income	£ 25,929	£ 24,195	£ 24,232
Shares issued and outstanding	2,719	2,489	2,584
NAV per share	£ 9.54	£ 9.72	£ 9.38
T Class:			
Accumulation	\$ 564,760	\$ 518,120	\$ 426,502
Shares issued and outstanding	38,819	35,876	32,248
NAV per share	\$ 14.55	\$ 14.44	\$ 13.23
Income	\$ 165,411	\$ 163,152	\$ 143,087
Shares issued and outstanding	20,110	19,359	17,411
NAV per share	\$ 8.23	\$ 8.43	\$ 8.22

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
Income Fund (continued)			
T Class EUR (Hedged):			
Accumulation	€ 286,034	€ 288,956	€ 250,816
Shares issued and outstanding	24,348	24,553	22,789
NAV per share	€ 11.75	€ 11.77	€ 11.01
Income	€ 170,714	€ 177,362	€ 178,617
Shares issued and outstanding	26,615	26,665	26,845
NAV per share	€ 6.41	€ 6.65	€ 6.65
Z Class:			
Accumulation	\$ 111,433	\$ 85,950	\$ 123,213
Shares issued and outstanding	5,101	4,000	6,379
NAV per share	\$ 21.84	\$ 21.49	\$ 19.31
Income	\$ 262,923	\$ 42,408	N/A
Shares issued and outstanding	25,991	4,136	N/A
NAV per share	\$ 10.12	\$ 10.25	N/A
Z Class AUD (Hedged):			
Income II	AUD 1,449,289	AUD 1,374,823	AUD 1,226,200
Shares issued and outstanding	144,955	135,503	125,962
NAV per share	AUD 10.00	AUD 10.15	AUD 9.73
Income Fund II			
Net Assets	\$ 720,543	\$ 602,943	\$ 273,663
Institutional:			
Accumulation	\$ 2,026	\$ 399	\$ 20
Shares issued and outstanding	170	34	2
NAV per share	\$ 11.90	\$ 11.72	\$ 10.62
Income	N/A	N/A	\$ 11
Shares issued and outstanding	N/A	N/A	1
NAV per share	N/A	N/A	\$ 10.16
E Class:			
Income	\$ 299,277	\$ 246,066	\$ 109,150
Shares issued and outstanding	34,351	27,709	12,677
NAV per share	\$ 8.71	\$ 8.88	\$ 8.61
E Class AUD (Hedged):			
Income	AUD 44,298	AUD 42,622	AUD 23,246
Shares issued and outstanding	5,354	5,048	2,826
NAV per share	AUD 8.27	AUD 8.44	AUD 8.23
E Class EUR (Hedged):			
Income	€ 11,408	€ 10,320	€ 6,866
Shares issued and outstanding	1,460	1,281	859
NAV per share	€ 7.82	€ 8.05	€ 7.99
E Class GBP (Hedged):			
Income	£ 18,270	£ 17,292	£ 8,568
Shares issued and outstanding	2,151	1,995	1,018
NAV per share	£ 8.49	£ 8.67	£ 8.41
E Class HKD (Unhedged):			
Income	HKD 2,268,679	HKD 1,724,631	HKD 509,914
Shares issued and outstanding	257,657	193,640	59,152
NAV per share	HKD 8.81	HKD 8.91	HKD 8.62
E Class JPY (Hedged):			
Income	¥ 10,070,431	¥ 11,145,032	¥ 10,467,779
Shares issued and outstanding	11,214	11,943	11,055
NAV per share	¥ 898.00	¥ 933.00	¥ 947.00

Notes to Financial Statements (Cont.)

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
Low Average Duration Fund			
Net Assets	\$523,255	\$ 576,265	\$ 676,383
Institutional:			
Accumulation	\$342,175	\$ 399,330	\$ 470,154
Shares issued and outstanding	18,749	22,022	27,399
NAV per share	\$ 18.25	\$ 18.13	\$ 17.16
Income	\$ 23,817	\$ 17,743	\$ 28,141
Shares issued and outstanding	2,332	1,716	2,772
NAV per share	\$ 10.21	\$ 10.34	\$ 10.15
Institutional EUR (Hedged):			
Accumulation	€ 8,367	€ 8,467	€ 10,911
Shares issued and outstanding	787	794	1,059
NAV per share	€ 10.64	€ 10.66	€ 10.30
Income	N/A	N/A	€ 367
Shares issued and outstanding	N/A	N/A	52
NAV per share	N/A	N/A	€ 7.00
Institutional GBP (Hedged):			
Accumulation	£ 3,703	£ 4,424	£ 54,287
Shares issued and outstanding	328	394	5,106
NAV per share	£ 11.30	£ 11.23	£ 10.63
Income	£ 9,575	£ 11,800	£ 3,219
Shares issued and outstanding	1,064	1,294	357
NAV per share	£ 9.00	£ 9.12	£ 9.03
Investor:			
Accumulation	\$ 9,137	\$ 9,604	\$ 7,980
Shares issued and outstanding	541	571	499
NAV per share	\$ 16.90	\$ 16.82	\$ 15.98
Income	\$ 611	\$ 348	\$ 725
Shares issued and outstanding	60	34	72
NAV per share	\$ 10.13	\$ 10.26	\$ 10.07
Administrative:			
Accumulation	\$ 1,869	\$ 1,974	\$ 1,995
Shares issued and outstanding	114	121	129
NAV per share	\$ 16.37	\$ 16.30	\$ 15.51
E Class:			
Accumulation	\$ 36,320	\$ 33,874	\$ 31,906
Shares issued and outstanding	2,656	2,482	2,449
NAV per share	\$ 13.67	\$ 13.65	\$ 13.03
Income	\$ 3,114	\$ 3,084	\$ 2,979
Shares issued and outstanding	296	289	285
NAV per share	\$ 10.53	\$ 10.67	\$ 10.47
E Class EUR (Hedged):			
Accumulation	€ 10,156	€ 12,004	€ 11,806
Shares issued and outstanding	1,217	1,429	1,441
NAV per share	€ 8.35	€ 8.40	€ 8.19
H Institutional:			
Accumulation	\$ 58,153	\$ 57,433	\$ 31,317
Shares issued and outstanding	4,268	4,240	2,438
NAV per share	\$ 13.62	\$ 13.55	\$ 12.85
Income	\$ 639	\$ 625	\$ 691
Shares issued and outstanding	65	63	71
NAV per share	\$ 9.84	\$ 9.97	\$ 9.78
R Class:			
Accumulation	\$ 8,620	\$ 6,387	\$ 4,571
Shares issued and outstanding	712	530	399
NAV per share	\$ 12.10	\$ 12.04	\$ 11.43
Low Duration Global Investment Grade Credit Fund			
Net Assets	\$688,209	\$1,330,306	\$1,084,966
Institutional:			
Accumulation	\$385,183	\$ 412,342	\$ 331,273
Shares issued and outstanding	27,771	30,024	25,637
NAV per share	\$ 13.87	\$ 13.73	\$ 12.92

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
Low Duration Global Investment Grade Credit Fund (continued)			
Income	\$ 1,402	\$ 117,990	\$ 51,434
Shares issued and outstanding	143	11,934	5,306
NAV per share	\$ 9.79	\$ 9.89	\$ 9.69
Institutional EUR (Hedged):			
Accumulation	€ 91,212	€ 531,994	€ 564,775
Shares issued and outstanding	8,071	47,120	52,078
NAV per share	€ 11.30	€ 11.29	€ 10.84
Institutional GBP (Hedged):			
Accumulation	£ 88,270	£ 67,996	£ 46,839
Shares issued and outstanding	6,830	5,314	3,886
NAV per share	£ 12.92	£ 12.80	£ 12.05
Income	N/A	N/A	£ 309
Shares issued and outstanding	N/A	N/A	34
NAV per share	N/A	N/A	£ 9.10
Institutional NOK (Hedged):			
Accumulation	NOK 21,712	NOK 21,473	NOK 23,908
Shares issued and outstanding	183	182	216
NAV per share	NOK 118.93	NOK 117.71	NOK 110.78
Institutional SEK (Hedged):			
Accumulation	SEK 312,123	SEK 312,225	SEK 323,948
Shares issued and outstanding	2,800	2,799	3,018
NAV per share	SEK 111.49	SEK 111.55	SEK 107.35
Institutional SGD (Hedged):			
Accumulation	SGD 24,775	SGD 24,846	SGD 337
Shares issued and outstanding	2,387	2,387	34
NAV per share	SGD 10.38	SGD 10.41	SGD 10.02
E Class EUR (Hedged):			
Accumulation	€ 23,254	€ 24,179	€ 25,799
Shares issued and outstanding	2,302	2,385	2,625
NAV per share	€ 10.10	€ 10.14	€ 9.83
Low Duration Income Fund			
Net Assets	\$ 8,510,176	\$ 5,208,161	\$ 2,925,246
Institutional:			
Accumulation	\$ 2,386,425	\$ 1,700,105	\$ 379,088
Shares issued and outstanding	169,890	123,187	30,100
NAV per share	\$ 14.05	\$ 13.80	\$ 12.59
Income	\$ 1,164,258	\$ 249,400	\$ 658,832
Shares issued and outstanding	113,641	24,107	66,000
NAV per share	\$ 10.25	\$ 10.35	\$ 9.98
Institutional AUD (Hedged):			
Accumulation	AUD 14	N/A	N/A
Shares issued and outstanding	1	N/A	N/A
NAV per share	AUD 10.07	N/A	N/A
Income	AUD 1,222,053	AUD 81,178	AUD 286,742
Shares issued and outstanding	120,651	7,935	28,928
NAV per share	AUD 10.13	AUD 10.23	AUD 9.91
Institutional CHF (Hedged):			
Accumulation	CHF 8,920	CHF 75,938	CHF 1,634
Shares issued and outstanding	797	6,771	153
NAV per share	CHF 11.19	CHF 11.21	CHF 10.69

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
Low Duration Income Fund (continued)			
Institutional EUR (Hedged):			
Accumulation	€ 1,029,976	€ 922,264	€ 802,431
Shares issued and outstanding	86,003	77,686	72,557
NAV per share	€ 11.98	€ 11.87	€ 11.06
Income	€ 93,466	€ 83,852	€ 1,658
Shares issued and outstanding	10,230	8,997	180
NAV per share	€ 9.14	€ 9.32	€ 9.19
Institutional GBP (Hedged):			
Accumulation	£ 263,765	£ 251,821	£ 227,629
Shares issued and outstanding	19,927	19,356	19,162
NAV per share	£ 13.24	£ 13.01	£ 11.88
Income	£ 8,265	£ 1,861	£ 81,299
Shares issued and outstanding	861	192	8,690
NAV per share	£ 9.60	£ 9.69	£ 9.36
Institutional HKD (Unhedged):			
Income	HKD 219	N/A	N/A
Shares issued and outstanding	22	N/A	N/A
NAV per share	HKD 10.04	N/A	N/A
Institutional RMB (Hedged):			
Income	CNH 857	N/A	N/A
Shares issued and outstanding	9	N/A	N/A
NAV per share	CNH 100.04	N/A	N/A
Institutional SGD (Hedged):			
Accumulation	SGD 77,119	SGD 66,954	SGD 30,581
Shares issued and outstanding	6,324	5,518	2,699
NAV per share	SGD 12.19	SGD 12.13	SGD 11.33
Income	SGD 43,361	SGD 31,738	SGD 21,775
Shares issued and outstanding	4,409	3,150	2,187
NAV per share	SGD 9.84	SGD 10.08	SGD 9.96
Investor:			
Accumulation	\$ 178,924	\$ 21,215	N/A
Shares issued and outstanding	17,257	2,079	N/A
NAV per share	\$ 10.37	\$ 10.20	N/A
Income	\$ 103,855	\$ 15,312	N/A
Shares issued and outstanding	10,441	1,521	N/A
NAV per share	\$ 9.95	\$ 10.07	N/A
Investor AUD (Hedged):			
Accumulation	AUD 14	N/A	N/A
Shares issued and outstanding	1	N/A	N/A
NAV per share	AUD 10.06	N/A	N/A
Income	AUD 316	AUD 15	N/A
Shares issued and outstanding	32	2	N/A
NAV per share	AUD 9.94	AUD 10.06	N/A
Investor EUR (Hedged):			
Accumulation	€ 44	N/A	N/A
Shares issued and outstanding	4	N/A	N/A
NAV per share	€ 10.06	N/A	N/A
Income	€ 1,707	€ 9	N/A
Shares issued and outstanding	174	1	N/A
NAV per share	€ 9.82	€ 10.03	N/A
Investor GBP (Hedged):			
Income	£ 400	£ 7	N/A
Shares issued and outstanding	40	1	N/A
NAV per share	£ 9.94	£ 10.06	N/A
Investor HKD (Unhedged):			
Income	HKD 12,235	HKD 80	N/A
Shares issued and outstanding	1,220	8	N/A
NAV per share	HKD 10.03	HKD 10.07	N/A
Investor RMB (Hedged):			
Income	CNH 857	N/A	N/A
Shares issued and outstanding	9	N/A	N/A
NAV per share	CNH 100.00	N/A	N/A

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
Low Duration Income Fund (continued)			
Investor SGD (Hedged):			
Income	SGD 3,495	SGD 13	N/A
Shares issued and outstanding	358	1	N/A
NAV per share	SGD 9.77	SGD 10.02	N/A
Administrative EUR (Hedged):			
Accumulation	€ 65,111	€ 76,426	€ 14,635
Shares issued and outstanding	5,803	6,855	1,401
NAV per share	€ 11.22	€ 11.15	€ 10.44
E Class:			
Accumulation	\$ 676,857	\$ 489,826	\$ 205,231
Shares issued and outstanding	51,697	37,910	17,252
NAV per share	\$ 13.09	\$ 12.92	\$ 11.90
Income	\$ 41,229	\$ 33,128	\$ 8,884
Shares issued and outstanding	4,293	3,398	936
NAV per share	\$ 9.60	\$ 9.75	\$ 9.49
E Class EUR (Hedged):			
Accumulation	€ 612,240	€ 498,956	€ 127,998
Shares issued and outstanding	54,917	44,949	12,267
NAV per share	€ 11.15	€ 11.10	€ 10.43
Income	€ 81,716	€ 71,411	€ 28,252
Shares issued and outstanding	10,046	8,563	3,403
NAV per share	€ 8.13	€ 8.34	€ 8.30
Income II	€ 433	N/A	N/A
Shares issued and outstanding	44	N/A	N/A
NAV per share	€ 9.89	N/A	N/A
E Class SGD (Hedged):			
Income	SGD 1,840	N/A	N/A
Shares issued and outstanding	184	N/A	N/A
NAV per share	SGD 9.98	N/A	N/A
H Institutional:			
Accumulation	\$ 270,435	\$ 89,444	\$ 37,736
Shares issued and outstanding	20,862	7,017	3,239
NAV per share	\$ 12.96	\$ 12.75	\$ 11.65
Income	\$ 214,079	\$ 100,477	\$ 21,273
Shares issued and outstanding	21,488	9,976	2,185
NAV per share	\$ 9.96	\$ 10.07	\$ 9.74
H Institutional AUD (Hedged):			
Income	AUD 1,019	N/A	N/A
Shares issued and outstanding	103	N/A	N/A
NAV per share	AUD 9.89	N/A	N/A
H Institutional SGD (Hedged):			
Income	SGD 13	N/A	N/A
Shares issued and outstanding	1	N/A	N/A
NAV per share	SGD 10.05	N/A	N/A
Low Duration Opportunities Fund			
Net Assets	\$ 1,065,653	\$ 886,858	\$ 843,935
Institutional:			
Accumulation	\$ 154,900	\$ 28,832	\$ 95,782
Shares issued and outstanding	11,121	2,107	7,595
NAV per share	\$ 13.93	\$ 13.68	\$ 12.61
Income	\$ 371	\$ 27,094	\$ 25,981
Shares issued and outstanding	35	2,535	2,535
NAV per share	\$ 10.66	\$ 10.69	\$ 10.25
Institutional EUR (Hedged):			
Accumulation	€ 8,800	€ 17,274	€ 17,170
Shares issued and outstanding	772	1,529	1,615
NAV per share	€ 11.40	€ 11.30	€ 10.63
Income	N/A	N/A	€ 202
Shares issued and outstanding	N/A	N/A	22
NAV per share	N/A	N/A	€ 9.00

Notes to Financial Statements (Cont.)

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
Low Duration Opportunities Fund (continued)			
Institutional GBP (Hedged):			
Accumulation	£ 330,108	£ 256,640	£ 234,989
Shares issued and outstanding	25,551	20,221	20,073
NAV per share	£ 12.92	£ 12.69	£ 11.71
Income	£ 332,431	£ 335,083	£ 322,902
Shares issued and outstanding	33,814	33,929	33,652
NAV per share	£ 9.83	£ 9.88	£ 9.60
Investor EUR (Hedged):			
Accumulation	N/A	N/A	€ 1,616
Shares issued and outstanding	N/A	N/A	161
NAV per share	N/A	N/A	€ 10.01
E Class EUR (Hedged):			
Accumulation	€ 18,339	€ 12,557	€ 3,676
Shares issued and outstanding	1,784	1,229	380
NAV per share	€ 10.28	€ 10.22	€ 9.69
Low Duration Opportunities ESG Fund			
Net Assets	\$ 5,367	\$ 5,294	\$ 5,437
Institutional:			
Accumulation	\$ 5,367	\$ 5,294	\$ 4,909
Shares issued and outstanding	447	447	447
NAV per share	\$ 12.01	\$ 11.84	\$ 10.98
Income	N/A	N/A	\$ 11
Shares issued and outstanding	N/A	N/A	1
NAV per share	N/A	N/A	\$ 10.07
Institutional EUR (Hedged):			
Accumulation	N/A	N/A	€ 240
Shares issued and outstanding	N/A	N/A	23
NAV per share	N/A	N/A	€ 10.45
Institutional GBP (Hedged):			
Accumulation	N/A	N/A	£ 214
Shares issued and outstanding	N/A	N/A	20
NAV per share	N/A	N/A	£ 10.83
MAARS Multi-Strategy Fund			
Net Assets	\$ 38,302	N/A	N/A
Institutional:			
Accumulation	\$ 37,097	N/A	N/A
Shares issued and outstanding	3,672	N/A	N/A
NAV per share	\$ 10.10	N/A	N/A
Institutional CHF (Hedged):			
Accumulation	CHF 219	N/A	N/A
Shares issued and outstanding	22	N/A	N/A
NAV per share	CHF 10.05	N/A	N/A
Institutional EUR (Hedged):			
Accumulation	€ 269	N/A	N/A
Shares issued and outstanding	27	N/A	N/A
NAV per share	€ 10.08	N/A	N/A
Institutional GBP (Hedged):			
Accumulation	£ 275	N/A	N/A
Shares issued and outstanding	27	N/A	N/A
NAV per share	£ 10.10	N/A	N/A
Administrative:			
Accumulation	\$ 10	N/A	N/A
Shares issued and outstanding	1	N/A	N/A
NAV per share	\$ 9.91	N/A	N/A
Z Class AUD (Hedged):			
Accumulation	AUD 363	N/A	N/A
Shares issued and outstanding	36	N/A	N/A
NAV per share	AUD 10.16	N/A	N/A

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
PIMCO MLP & Energy Infrastructure Fund			
Net Assets	\$ 234,616	\$ 168,821	\$ 157,071
Institutional:			
Accumulation	\$ 18,197	\$ 14,093	\$ 14,607
Shares issued and outstanding	918	827	912
NAV per share	\$ 19.82	\$ 17.05	\$ 16.01
Income	\$ 16,276	\$ 13,497	\$ 12,533
Shares issued and outstanding	1,609	1,503	1,384
NAV per share	\$ 10.12	\$ 8.98	\$ 9.05
Institutional EUR (Hedged):			
Accumulation	€ 92,842	€ 64,305	€ 79,144
Shares issued and outstanding	5,885	4,700	6,028
NAV per share	€ 15.77	€ 13.68	€ 13.13
Income	€ 1,772	€ 2,177	€ 2,105
Shares issued and outstanding	221	303	285
NAV per share	€ 8.01	€ 7.19	€ 7.40
Institutional GBP (Hedged):			
Accumulation	£ 3,063	£ 2,851	£ 2,475
Shares issued and outstanding	182	197	181
NAV per share	£ 16.85	£ 14.49	£ 13.66
E Class:			
Accumulation	\$ 5,814	\$ 1,072	N/A
Shares issued and outstanding	503	107	N/A
NAV per share	\$ 11.56	\$ 9.99	N/A
Income	\$ 82,092	\$ 58,244	\$ 42,698
Shares issued and outstanding	9,244	7,358	5,296
NAV per share	\$ 8.88	\$ 7.92	\$ 8.06
Mortgage Opportunities Fund			
Net Assets	\$ 2,936,137	\$ 2,559,903	\$ 1,791,316
Institutional:			
Accumulation	\$ 1,524,845	\$ 1,188,446	\$ 755,405
Shares issued and outstanding	113,891	90,280	61,914
NAV per share	\$ 13.39	\$ 13.16	\$ 12.20
Income	\$ 103,514	\$ 104,386	\$ 58,331
Shares issued and outstanding	11,158	11,180	6,440
NAV per share	\$ 9.28	\$ 9.34	\$ 9.06
Institutional CAD (Hedged):			
Accumulation	CAD 46,684	CAD 46,263	CAD 43,621
Shares issued and outstanding	4,206	4,206	4,206
NAV per share	CAD 11.10	CAD 11.00	CAD 10.37
Institutional CHF (Hedged):			
Accumulation	CHF 5,653	CHF 1,867	CHF 1,974
Shares issued and outstanding	562	185	202
NAV per share	CHF 10.06	CHF 10.08	CHF 9.76
Institutional EUR (Hedged):			
Accumulation	€ 784,001	€ 759,230	€ 657,138
Shares issued and outstanding	70,383	68,720	62,836
NAV per share	€ 11.14	€ 11.05	€ 10.46
Income	€ 7,829	€ 7,056	€ 7,551
Shares issued and outstanding	1,017	902	974
NAV per share	€ 7.70	€ 7.82	€ 7.75
Institutional GBP (Hedged):			
Accumulation	£ 9,135	£ 8,634	£ 5,170
Shares issued and outstanding	730	702	453
NAV per share	£ 12.51	£ 12.30	£ 11.41
Income	£ 47,098	£ 26,842	£ 19,137
Shares issued and outstanding	5,445	3,082	2,263
NAV per share	£ 8.65	£ 8.71	£ 8.46

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
	Mortgage Opportunities Fund (continued)		
Investor:			
Accumulation	\$ 33,371	\$ 33,685	\$ 23,016
Shares issued and outstanding	2,630	2,695	1,980
NAV per share	\$ 12.69	\$ 12.50	\$ 11.62
Income	\$ 6,638	\$ 5,337	\$ 5,820
Shares issued and outstanding	716	572	643
NAV per share	\$ 9.27	\$ 9.33	\$ 9.06
E Class:			
Accumulation	\$ 105,310	\$ 103,221	\$ 86,519
Shares issued and outstanding	8,556	8,492	7,611
NAV per share	\$ 12.31	\$ 12.15	\$ 11.37
Income	\$ 11,005	\$ 10,799	\$ 16,130
Shares issued and outstanding	1,188	1,158	1,783
NAV per share	\$ 9.26	\$ 9.32	\$ 9.04
E Class EUR (Hedged):			
Accumulation	€ 13,405	€ 13,573	€ 13,179
Shares issued and outstanding	1,310	1,332	1,354
NAV per share	€ 10.23	€ 10.19	€ 9.74
H Institutional:			
Accumulation	\$ 85,190	\$ 83,589	\$ 53,624
Shares issued and outstanding	6,949	6,929	4,788
NAV per share	\$ 12.26	\$ 12.06	\$ 11.20
Income	\$ 1,072	\$ 1,298	\$ 518
Shares issued and outstanding	101	121	50
NAV per share	\$ 10.65	\$ 10.72	\$ 10.41
Z Class:			
Accumulation	\$ 30,018	\$ 29,412	\$ 27,071
Shares issued and outstanding	2,402	2,402	2,402
NAV per share	\$ 12.50	\$ 12.24	\$ 11.27
	PIMCO Real Asset Growth Fund		
Net Assets	\$ 263,931	\$ 203,445	\$ 178,901
Institutional:			
Accumulation	\$ 140,243	\$ 120,177	\$ 94,840
Shares issued and outstanding	9,349	8,413	7,683
NAV per share	\$ 15.00	\$ 14.29	\$ 12.34
Institutional EUR (Partially Hedged):			
Accumulation	€ 15,549	€ 11,428	€ 14,359
Shares issued and outstanding	1,310	1,010	1,402
NAV per share	€ 11.87	€ 11.31	€ 10.24
Institutional GBP (Partially Hedged):			
Accumulation	£ 1,149	£ 1,572	£ 1,438
Shares issued and outstanding	77	110	115
NAV per share	£ 14.99	£ 14.24	£ 12.53
Administrative:			
Income II	\$ 1,195	\$ 749	\$ 1,465
Shares issued and outstanding	118	76	166
NAV per share	\$ 10.11	\$ 9.85	\$ 8.83
Administrative SGD (Hedged):			
Income II	SGD 4,613	SGD 2,904	SGD 3,067
Shares issued and outstanding	471	302	345
NAV per share	SGD 9.79	SGD 9.63	SGD 8.90
E Class:			
Accumulation	\$ 34,140	\$ 24,248	\$ 23,096
Shares issued and outstanding	2,639	1,960	2,141
NAV per share	\$ 12.94	\$ 12.37	\$ 10.79
E Class EUR (Partially Hedged):			
Accumulation	€ 52,850	€ 30,544	€ 34,950
Shares issued and outstanding	4,673	2,822	3,535
NAV per share	€ 11.31	€ 10.82	€ 9.89

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
	PIMCO Real Asset Growth Fund (continued)		
Income	€ 4,426	€ 3,921	€ 4,240
Shares issued and outstanding	452	414	482
NAV per share	€ 9.79	€ 9.48	€ 8.79
	StocksPLUS™ Fund		
Net Assets	\$ 6,531,842	\$ 6,170,237	\$ 5,022,355
Institutional:			
Accumulation	\$ 4,978,144	\$ 4,569,465	\$ 3,903,688
Shares issued and outstanding	51,973	52,595	52,923
NAV per share	\$ 95.78	\$ 86.88	\$ 73.76
Income	\$ 49,770	\$ 45,336	\$ 38,395
Shares issued and outstanding	831	818	782
NAV per share	\$ 59.92	\$ 55.43	\$ 49.10
Institutional EUR (Hedged):			
Accumulation	€ 208,136	€ 174,140	€ 144,766
Shares issued and outstanding	4,116	3,756	3,597
NAV per share	€ 50.56	€ 46.36	€ 40.24
Institutional EUR (Unhedged):			
Accumulation	€ 135,388	€ 110,463	€ 5,318
Shares issued and outstanding	9,780	9,037	452
NAV per share	€ 13.84	€ 12.22	€ 11.77
Investor:			
Accumulation	\$ 8,112	\$ 6,634	\$ 52,720
Shares issued and outstanding	93	84	781
NAV per share	\$ 87.20	\$ 79.23	\$ 67.52
BE Retail:			
Accumulation	\$ 73,532	\$ 63,792	\$ 42,924
Shares issued and outstanding	4,413	4,182	3,234
NAV per share	\$ 16.66	\$ 15.25	\$ 13.27
BM Retail:			
Income II	\$ 6,332	\$ 34	N/A
Shares issued and outstanding	564	3	N/A
NAV per share	\$ 11.23	\$ 10.62	N/A
E Class:			
Accumulation	\$ 426,702	\$ 358,565	\$ 305,598
Shares issued and outstanding	5,317	4,904	4,878
NAV per share	\$ 80.25	\$ 73.12	\$ 62.64
E Class EUR (Hedged):			
Accumulation	€ 61,890	€ 59,506	€ 57,554
Shares issued and outstanding	2,499	2,609	2,880
NAV per share	€ 24.77	€ 22.81	€ 19.98
H Institutional:			
Accumulation	\$ 525,312	\$ 722,259	\$ 464,021
Shares issued and outstanding	22,091	33,454	25,267
NAV per share	\$ 23.78	\$ 21.59	\$ 18.36
M Retail:			
Income II	\$ 429	\$ 12	N/A
Shares issued and outstanding	36	1	N/A
NAV per share	\$ 11.76	\$ 11.05	N/A
	PIMCO StocksPLUS™ AR Fund		
Net Assets	\$ 13,370	\$ 11,905	\$ 10,118
Institutional:			
Accumulation	\$ 13,360	\$ 11,905	\$ 10,118
Shares issued and outstanding	455	445	452
NAV per share	\$ 29.35	\$ 26.78	\$ 22.40
Administrative:			
Accumulation	\$ 10	N/A	N/A
Shares issued and outstanding	1	N/A	N/A
NAV per share	\$ 10.19	N/A	N/A

Notes to Financial Statements (Cont.)

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
Strategic Income Fund			
Net Assets	\$ 2,759,447	\$ 2,372,262	\$ 2,318,366
Institutional:			
Accumulation	\$ 43,056	\$ 41,087	\$ 36,013
Shares issued and outstanding	2,693	2,702	2,720
NAV per share	\$ 15.99	\$ 15.21	\$ 13.24
Income II	\$ 4,923	\$ 4,780	\$ 4,376
Shares issued and outstanding	450	448	448
NAV per share	\$ 10.93	\$ 10.66	\$ 9.76
Institutional EUR (Hedged):			
Accumulation	€ 714,818	€ 683,733	€ 729,868
Shares issued and outstanding	41,747	41,724	49,762
NAV per share	€ 17.12	€ 16.39	€ 14.67
Institutional EUR (Unhedged):			
Income	€ 14,685	N/A	N/A
Shares issued and outstanding	1,439	N/A	N/A
NAV per share	€ 10.21	N/A	N/A
Institutional GBP (Hedged):			
Accumulation	£ 13,117	£ 13,111	£ 258,188
Shares issued and outstanding	1,090	1,148	25,775
NAV per share	£ 12.03	£ 11.42	£ 10.02
Income	£ 945	£ 1,333	£ 1,326
Shares issued and outstanding	81	118	129
NAV per share	£ 11.62	£ 11.27	£ 10.31
Institutional ILS (Hedged):			
Accumulation	ILS 21,610	ILS 20,877	ILS 20,953
Shares issued and outstanding	1,816	1,843	2,099
NAV per share	ILS 11.90	ILS 11.33	ILS 9.98
Institutional SGD (Hedged):			
Accumulation	SGD 104,987	SGD 95,947	SGD 86,507
Shares issued and outstanding	9,080	8,635	8,682
NAV per share	SGD 11.56	SGD 11.11	SGD 9.96
Investor EUR (Hedged):			
Accumulation	€ 4,701	€ 3,652	€ 5,403
Shares issued and outstanding	406	329	542
NAV per share	€ 11.57	€ 11.10	€ 9.96
E Class:			
Accumulation	\$ 175,745	\$ 149,865	\$ 123,917
Shares issued and outstanding	9,585	8,555	8,052
NAV per share	\$ 18.34	\$ 17.52	\$ 15.39
Income II	\$ 57,633	\$ 46,824	\$ 32,371
Shares issued and outstanding	5,495	4,556	3,409
NAV per share	\$ 10.49	\$ 10.28	\$ 9.50
E Class EUR (Hedged):			
Accumulation	€ 1,034,009	€ 797,260	€ 711,925
Shares issued and outstanding	67,711	54,305	53,703
NAV per share	€ 15.27	€ 14.68	€ 13.26
Income II	€ 156,449	€ 104,510	€ 74,371
Shares issued and outstanding	17,996	12,187	9,141
NAV per share	€ 8.69	€ 8.58	€ 8.14
M Retail:			
Income II	\$ 15,304	\$ 16,581	\$ 19,655
Shares issued and outstanding	1,423	1,574	2,018
NAV per share	\$ 10.76	\$ 10.54	\$ 9.74
M Retail SGD (Hedged):			
Income II	SGD 4,596	SGD 4,536	SGD 6,154
Shares issued and outstanding	443	442	627
NAV per share	SGD 10.36	SGD 10.26	SGD 9.81
T Class EUR (Hedged):			
Accumulation	€ 69,436	€ 61,878	€ 62,309
Shares issued and outstanding	5,167	4,780	5,309
NAV per share	€ 13.44	€ 12.95	€ 11.74
Income	€ 17,955	€ 12,660	€ 8,974
Shares issued and outstanding	1,782	1,285	975
NAV per share	€ 10.08	€ 9.85	€ 9.20

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
Strategic Income Fund (continued)			
Z Class EUR (Hedged):			
Accumulation	€ 45,278	€ 46,904	€ 52,100
Shares issued and outstanding	3,794	4,123	5,158
NAV per share	€ 11.93	€ 11.38	€ 10.10
Total Return Bond Fund			
Net Assets	\$ 4,223,804	\$ 4,408,319	\$ 4,003,163
Institutional:			
Accumulation	\$ 1,722,220	\$ 1,560,318	\$ 1,451,787
Shares issued and outstanding	49,413	45,201	45,992
NAV per share	\$ 34.85	\$ 34.52	\$ 31.57
Income	\$ 367,805	\$ 422,868	\$ 156,516
Shares issued and outstanding	23,633	26,854	10,457
NAV per share	\$ 15.56	\$ 15.75	\$ 14.97
Institutional CAD (Hedged):			
Income	CAD 10,472	CAD 10,677	CAD 13,701
Shares issued and outstanding	1,209	1,207	1,603
NAV per share	CAD 8.66	CAD 8.85	CAD 8.55
Institutional CHF (Hedged):			
Accumulation	N/A	N/A	CHF 2,644
Shares issued and outstanding	N/A	N/A	270
NAV per share	N/A	N/A	CHF 9.80
Institutional EUR (Hedged):			
Accumulation	€ 288,020	€ 258,993	€ 324,321
Shares issued and outstanding	13,231	11,905	15,969
NAV per share	€ 21.77	€ 21.75	€ 20.31
Income	€ 178,244	€ 180,077	€ 198,569
Shares issued and outstanding	15,397	15,227	17,318
NAV per share	€ 11.58	€ 11.83	€ 11.47
Institutional EUR (Unhedged):			
Accumulation	€ 3,946	€ 4,166	€ 5,518
Shares issued and outstanding	129	142	181
NAV per share	€ 30.48	€ 29.39	€ 30.48
Institutional GBP (Hedged):			
Accumulation	£ 15,205	£ 10,541	£ 8,630
Shares issued and outstanding	1,043	730	653
NAV per share	£ 14.58	£ 14.45	£ 13.21
Income	£ 7,076	£ 6,975	£ 16,802
Shares issued and outstanding	828	806	2,044
NAV per share	£ 8.54	£ 8.65	£ 8.22
Institutional SGD (Hedged):			
Accumulation	SGD 7,753	SGD 7,553	SGD 6,952
Shares issued and outstanding	567	550	541
NAV per share	SGD 13.68	SGD 13.73	SGD 12.84
Investor:			
Accumulation	\$ 253,316	\$ 261,636	\$ 328,398
Shares issued and outstanding	8,012	8,341	11,409
NAV per share	\$ 31.62	\$ 31.37	\$ 28.78
Income	\$ 24,980	\$ 27,251	\$ 35,384
Shares issued and outstanding	1,582	1,706	2,331
NAV per share	\$ 15.79	\$ 15.97	\$ 15.18

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
Total Return Bond Fund (continued)			
Investor CHF (Hedged):			
Accumulation	N/A	N/A	CHF 1,732
Shares issued and outstanding	N/A	N/A	185
NAV per share	N/A	N/A	CHF 9.35
Investor EUR (Hedged):			
Accumulation	€ 8,004	€ 9,201	€ 16,422
Shares issued and outstanding	396	455	867
NAV per share	€ 20.20	€ 20.22	€ 18.94
Administrative:			
Accumulation	\$ 81,458	\$ 107,317	\$ 112,282
Shares issued and outstanding	2,623	3,481	3,963
NAV per share	\$ 31.05	\$ 30.83	\$ 28.34
Income	\$ 22,066	\$ 23,629	\$ 36,194
Shares issued and outstanding	2,188	2,316	3,733
NAV per share	\$ 10.08	\$ 10.20	\$ 9.70
Administrative EUR (Hedged):			
Accumulation	€ 1,784	€ 2,247	€ 2,452
Shares issued and outstanding	149	187	218
NAV per share	€ 11.98	€ 12.01	€ 11.26
E Class:			
Accumulation	\$ 228,092	\$ 247,823	\$ 367,900
Shares issued and outstanding	7,854	8,577	13,800
NAV per share	\$ 29.04	\$ 28.89	\$ 26.66
Income	\$ 116,640	\$ 125,866	\$ 130,807
Shares issued and outstanding	9,849	10,504	11,486
NAV per share	\$ 11.84	\$ 11.98	\$ 11.39
E Class CHF (Hedged):			
Accumulation	CHF 10,337	CHF 11,261	CHF 11,525
Shares issued and outstanding	1,235	1,325	1,406
NAV per share	CHF 8.37	CHF 8.50	CHF 8.20
E Class EUR (Hedged):			
Accumulation	€ 302,484	€ 329,385	€ 358,418
Shares issued and outstanding	16,663	18,075	20,880
NAV per share	€ 18.15	€ 18.22	€ 17.17
Income	€ 21,633	€ 24,360	€ 29,043
Shares issued and outstanding	2,802	3,090	3,798
NAV per share	€ 7.72	€ 7.88	€ 7.65
E Class SGD (Hedged):			
Accumulation	SGD 21,336	SGD 27,484	SGD 30,510
Shares issued and outstanding	540	690	812
NAV per share	SGD 39.51	SGD 39.82	SGD 37.58
H Institutional:			
Accumulation	\$ 382,471	\$ 575,945	\$ 297,756
Shares issued and outstanding	11,394	17,310	9,769
NAV per share	\$ 33.57	\$ 33.27	\$ 30.48
Income	\$ 12,155	\$ 11,278	\$ 10,300
Shares issued and outstanding	1,274	1,168	1,123
NAV per share	\$ 9.54	\$ 9.65	\$ 9.18
M Retail HKD (Unhedged):			
Income	HKD 78,747	HKD 80,021	HKD 77,701
Shares issued and outstanding	8,377	8,478	8,676
NAV per share	HKD 9.40	HKD 9.44	HKD 8.96
R Class EUR (Hedged):			
Accumulation	€ 2,469	€ 2,437	€ 2,266
Shares issued and outstanding	240	237	236
NAV per share	€ 10.27	€ 10.28	€ 9.62
T Class:			
Accumulation	\$ 3,357	\$ 3,474	\$ 4,771
Shares issued and outstanding	297	308	457
NAV per share	\$ 11.32	\$ 11.28	\$ 10.44
T Class EUR (Hedged):			
Accumulation	€ 4,178	€ 4,686	€ 4,256
Shares issued and outstanding	454	506	487
NAV per share	€ 9.21	€ 9.26	€ 8.75

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
PIMCO TRENDS Managed Futures Strategy Fund			
Net Assets	\$ 165,019	\$ 106,020	\$ 219,485
Institutional:			
Accumulation	\$ 73,742	\$ 47,540	\$ 96,840
Shares issued and outstanding	5,741	3,919	8,129
NAV per share	\$ 12.84	\$ 12.13	\$ 11.91
Institutional EUR (Hedged):			
Accumulation	€ 32,842	€ 8,555	€ 25,832
Shares issued and outstanding	3,085	843	2,535
NAV per share	€ 10.65	€ 10.15	€ 10.19
Institutional GBP (Hedged):			
Income	£ 599	£ 422	£ 30,058
Shares issued and outstanding	100	74	3,708
NAV per share	£ 5.99	£ 5.74	£ 8.11
E Class:			
Accumulation	\$ 3,801	\$ 7,104	\$ 12,507
Shares issued and outstanding	334	657	1,165
NAV per share	\$ 11.38	\$ 10.81	\$ 10.74
E Class EUR (Hedged):			
Accumulation	€ 4,554	€ 4,574	€ 6,435
Shares issued and outstanding	483	506	701
NAV per share	€ 9.43	€ 9.04	€ 9.18
H Institutional:			
Accumulation	\$ 7,495	\$ 4,222	\$ 1,405
Shares issued and outstanding	741	441	149
NAV per share	\$ 10.12	\$ 9.57	\$ 9.41
Z Class:			
Accumulation	\$ 36,432	\$ 31,166	\$ 37,674
Shares issued and outstanding	3,090	2,817	3,516
NAV per share	\$ 11.79	\$ 11.06	\$ 10.72
UK Corporate Bond Fund			
Net Assets	£ 226,361	£ 222,109	£ 213,133
Institutional:			
Accumulation	£ 27,481	£ 28,969	£ 34,693
Shares issued and outstanding	1,246	1,327	1,711
NAV per share	£ 22.06	£ 21.83	£ 20.27
Income	£ 25,032	£ 30,997	£ 40,899
Shares issued and outstanding	2,985	3,629	4,772
NAV per share	£ 8.39	£ 8.54	£ 8.57
H Institutional:			
Accumulation	£ 122,398	£ 111,344	£ 90,571
Shares issued and outstanding	12,212	10,950	9,165
NAV per share	£ 10.02	£ 10.17	£ 9.88
Z Class:			
Accumulation	£ 51,450	£ 50,799	£ 46,970
Shares issued and outstanding	4,924	4,924	4,924
NAV per share	£ 10.45	£ 10.32	£ 9.54
UK Long Term Corporate Bond Fund			
Net Assets	£ 24,727	£ 25,844	£ 114,440
Institutional:			
Accumulation	£ 23,558	£ 24,654	£ 84,533
Shares issued and outstanding	1,034	1,083	4,040
NAV per share	£ 22.79	£ 22.76	£ 20.92
Income	£ 1,169	£ 1,190	£ 29,907
Shares issued and outstanding	106	105	2,733
NAV per share	£ 10.99	£ 11.30	£ 10.95
US High Yield Bond Fund			
Net Assets	\$ 1,523,774	\$ 1,735,681	\$ 1,714,223
Institutional:			
Accumulation	\$ 465,618	\$ 685,805	\$ 651,744
Shares issued and outstanding	9,674	14,418	14,918
NAV per share	\$ 48.13	\$ 47.57	\$ 43.69

Notes to Financial Statements (Cont.)

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
	US High Yield Bond Fund (continued)		
Income	\$ 53,938	\$ 59,114	\$ 146,993
Shares issued and outstanding	5,976	6,411	16,251
NAV per share	\$ 9.03	\$ 9.22	\$ 9.05
Institutional EUR (Hedged):			
Accumulation	€ 292,489	€ 277,428	€ 246,494
Shares issued and outstanding	8,545	8,126	7,701
NAV per share	€ 34.23	€ 34.14	€ 32.01
Income	€ 91,508	€ 3,830	€ 4,120
Shares issued and outstanding	9,520	386	415
NAV per share	€ 9.61	€ 9.92	€ 9.92
Institutional GBP (Hedged):			
Accumulation	£ 14,249	£ 11,873	£ 13,635
Shares issued and outstanding	511	431	538
NAV per share	£ 27.86	£ 27.56	£ 25.33
Income	£ 2,501	£ 2,869	£ 2,934
Shares issued and outstanding	293	329	342
NAV per share	£ 8.52	£ 8.73	£ 8.57
Investor:			
Accumulation	\$ 196,583	\$ 225,777	\$ 230,775
Shares issued and outstanding	4,631	5,373	5,959
NAV per share	\$ 42.45	\$ 42.02	\$ 38.73
Income	\$ 9,533	\$ 10,142	\$ 11,084
Shares issued and outstanding	1,306	1,359	1,514
NAV per share	\$ 7.30	\$ 7.46	\$ 7.32
Investor EUR (Hedged):			
Accumulation	€ 11,402	€ 11,389	€ 11,090
Shares issued and outstanding	374	374	387
NAV per share	€ 30.50	€ 30.47	€ 28.67
BM Retail:			
Decumulation	\$ 21	\$ 10	N/A
Shares issued and outstanding	2	1	N/A
NAV per share	\$ 9.41	\$ 9.89	N/A
E Class:			
Accumulation	\$ 145,395	\$ 143,975	\$ 131,905
Shares issued and outstanding	3,622	3,613	3,572
NAV per share	\$ 40.14	\$ 39.85	\$ 36.93
Income	\$ 55,273	\$ 60,132	\$ 51,251
Shares issued and outstanding	5,741	6,113	5,310
NAV per share	\$ 9.63	\$ 9.84	\$ 9.65
E Class EUR (Hedged):			
Accumulation	€ 43,720	€ 47,383	€ 47,953
Shares issued and outstanding	1,533	1,659	1,775
NAV per share	€ 28.52	€ 28.56	€ 27.02
H Institutional:			
Accumulation	\$ 45,135	\$ 97,117	\$ 116,900
Shares issued and outstanding	975	2,122	2,776
NAV per share	\$ 46.28	\$ 45.78	\$ 42.12
Income	\$ 13,393	\$ 20,838	\$ 8,968
Shares issued and outstanding	1,501	2,285	1,003
NAV per share	\$ 8.92	\$ 9.12	\$ 8.95
M Retail:			
Decumulation	\$ 11	\$ 10	N/A
Shares issued and outstanding	1	1	N/A
NAV per share	\$ 9.49	\$ 9.92	N/A
Income	\$ 3,835	\$ 3,078	\$ 3,658
Shares issued and outstanding	393	309	374
NAV per share	\$ 9.75	\$ 9.96	\$ 9.77
R Class:			
Accumulation	\$ 1,137	\$ 1,020	\$ 3,465
Shares issued and outstanding	60	55	201
NAV per share	\$ 18.87	\$ 18.68	\$ 17.20

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
	US High Yield Bond Fund (continued)		
Z Class:			
Accumulation	\$ 9,626	\$ 9,487	\$ 16,079
Shares issued and outstanding	544	544	1,010
NAV per share	\$ 17.69	\$ 17.43	\$ 15.92
	US Investment Grade Corporate Bond Fund		
Net Assets	\$ 445,509	\$ 393,292	\$ 493,892
Institutional:			
Accumulation	\$ 184,966	\$ 191,849	\$ 206,607
Shares issued and outstanding	14,269	14,917	17,450
NAV per share	\$ 12.96	\$ 12.86	\$ 11.84
Income	\$ 29,200	\$ 23,452	\$ 56,595
Shares issued and outstanding	3,244	2,566	6,429
NAV per share	\$ 9.00	\$ 9.14	\$ 8.80
Institutional EUR (Hedged):			
Accumulation	€ 97,571	€ 63,698	€ 126,670
Shares issued and outstanding	9,242	6,028	12,751
NAV per share	€ 10.56	€ 10.57	€ 9.93
Institutional GBP (Hedged):			
Income II	£ 28,791	£ 20,953	£ 19,008
Shares issued and outstanding	3,701	2,643	2,479
NAV per share	£ 7.78	£ 7.93	£ 7.67
E Class:			
Accumulation	\$ 64,943	\$ 59,625	\$ 62,235
Shares issued and outstanding	6,255	5,763	6,475
NAV per share	\$ 10.38	\$ 10.35	\$ 9.61
Income	\$ 12,492	\$ 11,413	\$ 9,033
Shares issued and outstanding	1,367	1,230	1,011
NAV per share	\$ 9.14	\$ 9.28	\$ 8.94
H Institutional:			
Accumulation	\$ 4,142	\$ 3,958	\$ 4,449
Shares issued and outstanding	349	336	409
NAV per share	\$ 11.87	\$ 11.79	\$ 10.87
	US Short-Term Fund		
Net Assets	\$ 3,535,840	\$ 2,701,425	\$ 2,330,264
Institutional:			
Accumulation	\$ 1,158,388	\$ 989,615	\$ 832,805
Shares issued and outstanding	84,699	74,022	65,309
NAV per share	\$ 13.68	\$ 13.37	\$ 12.75
Income	\$ 20,755	\$ 33,980	\$ 108,351
Shares issued and outstanding	2,031	3,336	10,672
NAV per share	\$ 10.22	\$ 10.18	\$ 10.15
Institutional AUD (Hedged):			
Income	AUD 989,337	AUD 62,703	AUD 182,601
Shares issued and outstanding	98,544	6,272	18,256
NAV per share	AUD 10.04	AUD 10.00	AUD 10.00
Institutional EUR (Hedged):			
Accumulation	€ 111,628	€ 118,072	€ 64,127
Shares issued and outstanding	9,975	10,703	5,970
NAV per share	€ 11.19	€ 11.03	€ 10.74

	As at 30-Jun-2026	As at 31-Dec-2025	As at 31-Dec-2024
US Short-Term Fund (continued)			
Institutional GBP (Hedged):			
Income	£ 241	£ 721	£ 12,889
Shares issued and outstanding	24	71	1,270
NAV per share	£ 10.22	£ 10.18	£ 10.15
Investor:			
Accumulation	\$ 49,707	\$ 8,622	\$ 8,024
Shares issued and outstanding	3,789	671	653
NAV per share	\$ 13.12	\$ 12.84	\$ 12.29
E Class:			
Accumulation	\$ 683,731	\$ 631,921	\$ 492,046
Shares issued and outstanding	52,395	49,441	40,200
NAV per share	\$ 13.05	\$ 12.78	\$ 12.24
E Class EUR (Hedged):			
Accumulation	€ 45,791	€ 42,837	€ 20,113
Shares issued and outstanding	4,306	4,078	1,958
NAV per share	€ 10.63	€ 10.50	€ 10.27
H Institutional:			
Accumulation	\$ 40,091	\$ 40,420	\$ 28,161
Shares issued and outstanding	3,213	3,312	2,415
NAV per share	\$ 12.48	\$ 12.21	\$ 11.66
Z Class:			
Income	\$ 717,457	\$ 765,102	\$ 644,446
Shares issued and outstanding	69,837	74,721	63,135
NAV per share	\$ 10.27	\$ 10.24	\$ 10.21

17. REMUNERATION

The Manager operates a remuneration policy in accordance with applicable UCITS requirements, which is summarised in the Prospectus.

Details of the Company's remuneration and associated financial disclosures will be made within the Annual Audited Financial Statements for the financial year ended 31 December 2026.

18. REGULATORY AND LITIGATION MATTERS

The Company is not named as a defendant in any material litigation or arbitration proceedings and is not aware of any material litigation or claim pending or threatened against it.

The foregoing speaks only as of 30 June 2026.

19. CREDIT FACILITY

PIMCO Funds: Global Investors Series plc acting on behalf of each of the PIMCO Asia High Yield Bond Fund, the Global High Yield Bond Fund and the US High Yield Bond Fund (collectively the "Funds" and each a "Fund") entered into a sixth amended and restated credit facility dated as of 15 August 2025 (the "Credit Agreement") between, amongst others, the Funds, certain lenders including MUFG Bank Ltd. ("MUFG") (as lenders) and MUFG in its capacity as agent and lead arranger.

Each Fund is permitted to utilise the facility for temporary purposes in accordance with the relevant Fund's investment policies.

The aggregate commitment available for utilisation by the Funds is, subject to the terms of the Credit Agreement, \$180,000,000.

The sub-limits for each Fund are: Global High Yield Bond Fund-\$85,000,000; US High Yield Bond Fund-\$50,000,000 and PIMCO Asia High Yield Bond Fund-\$45,000,000. The total amount available to the Funds, together with the other borrowers (collectively, the "Borrowers") is, subject to the terms of the Credit Agreement, \$195,000,000 (the "Aggregate Commitment Amount"). The Borrowers may, subject to the terms of the Credit Agreement, request an increase of up to \$405,000,000 to the Aggregate Commitment Amount. The aggregate commitment amount following any increase shall not exceed \$600,000,000. This increased commitment would be available for utilisation by the Borrowers in accordance with the terms of the Credit Agreement.

There are two rates of interest available under the Credit Agreement. Each Fund, when utilising a loan will elect which interest rate will apply to all or a portion of the relevant loan with the applicable interest rate being determined by reference to (i) the Alternate Base Rate or (ii) the Daily Simple SOFR.

The Alternate Base Rate is for any day, the greater of (i) Federal Funds Rate (as defined in the Credit Agreement) or (ii) the Overnight Bank Funding Rate (as defined in the Credit Agreement), as in effect on such date. Each loan bearing interest calculated by reference to the Alternate Base Rate shall bear interest on the outstanding principal amount thereof for the period commencing on the date when such loan is made up to but not including the date such loan is repaid in full, at a rate per annum equal to the Alternative Base Rate plus the Applicable Margin (being 1.125%).

The Daily Simple SOFR means for any day (a "SOFR Rate Day") a rate per annum equal to the greater of (a) SOFR (as defined in the Credit Agreement) for the day (a "SOFR Determination Day") this is three U.S. Government Securities Business Days (as defined in the Credit Agreement) prior to (i) if such SOFR Rate Day is a U.S. Government Securities Business Day, such SOFR Rate Day or (ii) if such SOFR Rate Day is not a U.S. Government Securities Business Day, the U.S. Government Securities Business Day immediately preceding such SOFR Rate Day, in each case, as such SOFR is published by the SOFR Administrator (as defined in the Credit Agreement) on the SOFR Administrator's Website (as defined in the Credit Agreement), and (b) an interest rate of 0%. If by 5:00 p.m. (New York City time) on the second (2nd) U.S. Government Securities Business Day immediately following any SOFR Determination Day, SOFR in respect of such SOFR Determination Day has not been published on the SOFR Administrator's Website and a Benchmark Replacement Date with respect to the Daily Simple SOFR has not occurred, then SOFR for such SOFR Determination Day will be SOFR as published in respect of the first preceding U.S. Government Securities Business Day for which such SOFR was published on the SOFR Administrator's Website; provided that any SOFR determined pursuant to this sentence shall be utilised for purposes of calculation of Daily Simple SOFR (as defined in the Credit Agreement) for no more than three (3) consecutive SOFR Rate Days. Any change in Daily Simple SOFR due to a change in SOFR shall be effective from and including the effective date of such change in SOFR without notice to the Borrower.

Each loan bearing interest calculated by reference to the Daily Simple SOFR shall bear interest on the outstanding principal amount thereof, for the period commencing with the date such loan is made or continued through and including the date such loan is repaid in full, at a rate per annum equal to Daily Simple SOFR plus the Applicable Margin (being 1.125%).

Any loan is, subject to the terms of the Credit Agreement, repayable on the earlier of (a) 60 days after drawdown and (b) 14 August 2026 unless repayable sooner in accordance with the terms of the Credit Agreement.

All loans are provided on an unsecured basis. The recourse of the Lenders to a Fund is limited to the assets of such Fund.

As at 30 June 2026 and 31 December 2025, no Fund had borrowings under the Credit Agreement.

20. SECURITIES FINANCING TRANSACTIONS REGULATION

Securities Financing Transactions Regulation ("SFT") introduces reporting and disclosure requirements for Securities Financing Transactions ("SFTs") and total return swaps. SFTs are specifically defined as per Article 3(11) of the SFT as follows:

- a repurchase/reverse repurchase agreement,
- securities or commodities lending/borrowing,
- a buy-sellback or sale-buyback transaction, or
- a margin lending transaction.

(a) Global Data and Concentration of SFT Counterparties

As at 30 June 2026 the Funds held total return swaps and the following types of SFTs:

- Repurchase Agreements
- Reverse Repurchase Agreements
- Sale-Buyback Financing Transactions

Notes to Financial Statements (Cont.)

The fair value of assets/(liabilities) across all SFTs and total return swaps as at 30 June 2026, grouped by SFT type(s) and the ten largest counterparties are as follows (if fewer than ten counterparties are used then all counterparties are detailed).

Fund	30-Jun-2026	
	Fair Value (000S)	% of Net Assets
PIMCO Asia High Yield Bond Fund		
Reverse Repurchase Agreements		
BOS	\$ (300)	(0.03)
BPS	(540)	(0.06)
JPS	(9,598)	(1.02)
MYI	(34,482)	(3.69)
SCX	(3,642)	(0.39)
Total	(48,562)	(5.19)
PIMCO Balanced Income and Growth Fund		
Repurchase Agreements		
BPS	\$ 178,300	1.09
Total Return Swaps		
BOA	91	0.00
BRC	1,727	0.01
FAR	(243)	0.00
MBC	(721)	0.00
MEI	(4,395)	(0.03)
MYI	(4,526)	(0.03)
Total	(8,067)	(0.05)
PIMCO Capital Securities Fund		
Reverse Repurchase Agreements		
BOS	\$ (41,592)	(0.73)
BRC	(64,534)	(1.12)
BYR	(21,751)	(0.38)
CDC	(40,629)	(0.72)
IND	(36,359)	(0.64)
JML	(8,553)	(0.15)
MBC	(8,630)	(0.15)
MYI	(8,430)	(0.15)
RCE	(607)	(0.01)
SOG	(7,295)	(0.12)
Total	(238,380)	(4.17)
PIMCO Climate Bond Fund		
Repurchase Agreements		
BOS	\$ 15,100	3.72
Reverse Repurchase Agreements		
BOS	(507)	(0.12)
MYI	(1,200)	(0.30)
SCX	(527)	(0.13)
Total	(2,234)	(0.55)
Commodity Real Return Fund		
Repurchase Agreements		
DEU	\$ 1,016	0.09
Reverse Repurchase Agreements		
BSN	(130,264)	(11.26)
CIB	(96,497)	(8.34)
DEU	(22,438)	(1.95)
JPS	(68,100)	(5.88)
STR	(102,147)	(8.83)
Total	(419,446)	(36.26)
Total Return Swaps		
BPS	(11,488)	(0.99)
CBK	(14,803)	(1.28)
GST	(5,907)	(0.51)
JPM	(8,522)	(0.74)
MAC	(2,808)	(0.24)
MEI	(4,102)	(0.36)
SOG	(2,513)	(0.22)
Total	(50,143)	(4.34)

Fund	30-Jun-2026	
	Fair Value (000S)	% of Net Assets
PIMCO Credit Opportunities Bond Fund		
Repurchase Agreements		
BPS	\$ 12,700	5.17
Reverse Repurchase Agreements		
BRC	(101)	(0.04)
Total Return Swaps		
BPS	(236)	(0.10)
FAR	(31)	(0.01)
MYC	(232)	(0.09)
Total	(499)	(0.20)
Diversified Income Fund		
Repurchase Agreements		
BOS	\$ 73,800	0.77
CEW	63,436	0.67
FICC	8,300	0.09
Total	145,536	1.53
Reverse Repurchase Agreements		
BPS	(2,104)	(0.02)
BRC	(34,950)	(0.37)
MSC	(3,707)	(0.04)
MYI	(46,603)	(0.50)
NOM	(4,275)	(0.04)
Total	(91,639)	(0.97)
Diversified Income Duration Hedged Fund		
Reverse Repurchase Agreements		
BPS	\$ (234)	(0.06)
BRC	(554)	(0.13)
MYI	(2,070)	(0.49)
RCE	(303)	(0.07)
Total	(3,161)	(0.75)
Diversified Income ESG Fund		
Reverse Repurchase Agreements		
MYI	\$ (358)	(0.77)
Dynamic Bond Fund		
Repurchase Agreements		
BOM	\$ 303,084	6.57
BPS	22,300	0.48
BRC	71,500	1.55
CEW	56,388	1.23
FICC	7,600	0.16
TOR	98,678	2.13
Total	559,550	12.12
Reverse Repurchase Agreements		
BPS	(935)	(0.02)
Total Return Swaps		
BPS	(3,753)	(0.08)
Emerging Local Bond Fund		
Reverse Repurchase Agreements		
BOS	\$ (2,159)	(0.03)
BPS	(52,223)	(0.79)
BRC	(38,302)	(0.58)
DEU	(1,384)	(0.02)
JML	(116,701)	(1.77)
JPS	(20,862)	(0.32)
MBC	(416,833)	(6.35)
MEI	(26,428)	(0.40)
Total	(674,892)	(10.26)
Total Return Swaps		
MBC	859	0.01
SCX	3,084	0.05
Total	3,943	0.06

Fund	30-Jun-2026	
	Fair Value (000S)	% of Net Assets
Emerging Local Bond ESG Fund		
Repurchase Agreements BOS	\$ 7,800	3.49
Reverse Repurchase Agreements BRC	(4,216)	(1.89)
MBC	(14,563)	(6.52)
MEI	(3,789)	(1.69)
Total	(22,568)	(10.10)
Total Return Swaps MBC	28	0.01
SCX	39	0.02
Total	67	0.03
Emerging Markets Bond Fund		
Reverse Repurchase Agreements BPS	\$ (75,176)	(1.12)
BRC	(102,338)	(1.51)
JML	(4,868)	(0.07)
MBC	(35,456)	(0.52)
MEI	(111,388)	(1.65)
MYI	(52,250)	(0.76)
NOM	(67,349)	(1.00)
SCX	(63,014)	(0.92)
Total	(511,839)	(7.55)
Emerging Markets Bond ESG Fund		
Reverse Repurchase Agreements BPS	\$ (9,878)	(0.28)
BRC	(90,368)	(2.61)
DEU	(2,944)	(0.08)
MBC	(48,993)	(1.41)
MEI	(2,546)	(0.07)
MYI	(42,543)	(1.24)
NOM	(35,051)	(1.01)
RDR	(19,617)	(0.57)
SCX	(43,487)	(1.25)
STR	(4,004)	(0.12)
TDM	(54,822)	(1.58)
Total	(354,253)	(10.22)
Emerging Markets Corporate Bond Fund		
Reverse Repurchase Agreements BPS	\$ (502)	(0.31)
SCX	(1,041)	(0.65)
Total	(1,543)	(0.96)
PIMCO Emerging Markets Opportunities Fund		
Repurchase Agreements BOS	\$ 137,200	7.70
BPS	23,900	1.34
Total	161,100	9.04
Reverse Repurchase Agreements BPS	(22,130)	(1.24)
BRC	(13,534)	(0.76)
MBC	(2,801)	(0.16)
MEI	(984)	(0.06)
MYI	(2,854)	(0.16)
SOG	(4,796)	(0.27)
TDM	(1,646)	(0.09)
Total	(48,745)	(2.74)
Emerging Markets Short-Term Local Currency Fund		
Total Return Swaps MBC	\$ 3	0.01
PIMCO ESG Income Fund		
Repurchase Agreements BPS	\$ 125,100	19.28
Reverse Repurchase Agreements MSC	(803)	(0.12)
SCX	(389)	(0.06)
Total	(1,192)	(0.18)
Total Return Swaps FAR	(25)	0.00

Fund	30-Jun-2026	
	Fair Value (000S)	% of Net Assets
Euro Bond Fund		
Repurchase Agreements COM	€ 7,000	0.44
Reverse Repurchase Agreements BPS	(27,931)	(1.77)
BRC	(72,598)	(4.60)
COM	(27,845)	(1.76)
JML	(73,971)	(4.70)
MEI	(9,037)	(0.57)
Total	(211,382)	(13.40)
Euro Income Bond Fund		
Repurchase Agreements COM	€ 226,700	7.94
Total Return Swaps FAR	(112)	0.00
Euro Long Average Duration Fund		
Repurchase Agreements COM	€ 6,100	0.47
Reverse Repurchase Agreements BPS	(86,945)	(6.68)
BRC	(74,632)	(5.74)
COM	(26,421)	(2.03)
JML	(241,568)	(18.58)
Total	(429,566)	(33.03)
PIMCO European High Yield Bond Fund		
Reverse Repurchase Agreements BPS	€ (2,669)	(0.45)
MYI	(9,643)	(1.61)
Total	(12,312)	(2.06)
PIMCO European Short-Term Opportunities Fund		
Repurchase Agreements COM	€ 52,100	4.24
Reverse Repurchase Agreements BPS	(112,141)	(9.13)
BRC	(22,815)	(1.86)
COM	(66,813)	(5.44)
MEI	(3,476)	(0.28)
MYI	(2,012)	(0.16)
SBI	(25,483)	(2.07)
Total	(232,740)	(18.94)
Global Advantage Fund		
Reverse Repurchase Agreements BRC	\$ (678)	(0.15)
BSN	(811)	(0.19)
CIB	(55,444)	(12.85)
DEU	(1,444)	(0.33)
JPS	(542)	(0.13)
MYI	(207)	(0.05)
Total	(59,126)	(13.70)
Total Return Swaps CBK	1	0.00
Global Bond Fund		
Reverse Repurchase Agreements BRC	\$ (9,203)	(0.05)
CIB	(113,800)	(0.65)
DEU	(26,858)	(0.15)
FAR	(66,633)	(0.38)
JPS	(221,296)	(1.26)
MYI	(4,961)	(0.03)
NOM	(58,234)	(0.33)
SCX	(10,987)	(0.06)
SGY	(104,290)	(0.59)
STR	(459,216)	(2.61)
Total	(1,075,478)	(6.11)
Total Return Swaps CBK	25	0.00

Notes to Financial Statements (Cont.)

Fund	30-Jun-2026		Fund	30-Jun-2026	
	Fair Value (000S)	% of Net Assets		Fair Value (000S)	% of Net Assets
Global Bond ESG Fund			Global Low Duration Real Return Fund		
Repurchase Agreements			Reverse Repurchase Agreements		
FICC	\$ 2,300	0.06	BOM	\$ (230,600)	(10.83)
Reverse Repurchase Agreements			BRC	(563)	(0.03)
BOS	(10,150)	(0.27)	CIB	(128,377)	(6.03)
BRC	(19,066)	(0.49)	DEU	(14,171)	(0.66)
BSN	(3,092)	(0.08)	JPS	(21,063)	(0.99)
FAR	(89,400)	(2.30)	SOG	(4,250)	(0.20)
MYI	(1,286)	(0.03)	STR	(324,019)	(15.21)
SCX	(2,487)	(0.06)	Total	(723,043)	(33.95)
STR	(240,057)	(6.18)			
Total	(365,538)	(9.41)	Global Real Return Fund		
Sale-buyback Financing Transactions			Reverse Repurchase Agreements		
BCY	(5,918)	(0.15)	BPS	\$ (50,022)	(1.97)
BPS	(12,791)	(0.33)	BSN	(448,252)	(17.64)
MSC	(20,969)	(0.54)	CIB	(177,693)	(6.99)
TDM	(48,283)	(1.24)	DEU	(12,094)	(0.48)
Total	(87,961)	(2.26)	JPS	(11,967)	(0.47)
			NOM	(35,682)	(1.40)
Global Bond Ex-US Fund			STR	(335,327)	(13.20)
Reverse Repurchase Agreements			Total	(1,071,037)	(42.15)
CIB	\$ (10,290)	(0.97)			
DEU	(18,861)	(1.78)	Income Fund		
JPS	(16,658)	(1.56)	Repurchase Agreements		
Total	(45,809)	(4.31)	BAR	\$ 190,459	0.15
Total Return Swaps			BOM	1,409,691	1.13
BPS	(289)	(0.03)	BPS	415,519	0.33
CBK	1	0.00	BUS	2,015,859	1.62
Total	(288)	(0.03)	CEW	655,508	0.52
			RBC	458,150	0.37
Global Bond Opportunities Fund			Total	5,145,186	4.12
Repurchase Agreements			Reverse Repurchase Agreements		
BPS	\$ 5,300	35.57	BAR	(297,559)	(0.24)
Global High Yield Bond Fund			BRC	(636)	0.00
Repurchase Agreements			Total	(298,195)	(0.24)
BOS	\$ 72,800	3.01	Total Return Swaps		
Reverse Repurchase Agreements			BOA	4,689	0.00
BOS	(2,998)	(0.12)	BPS	14	0.00
BPS	(3,274)	(0.14)	JPM	35	0.00
BRC	(5,007)	(0.21)	MYC	(541)	0.00
JML	(1,114)	(0.05)	SOG	8,868	0.01
MYI	(3,032)	(0.12)	Total	13,065	0.01
Total	(15,425)	(0.64)			
Global Investment Grade Credit Fund			Income Fund II		
Reverse Repurchase Agreements			Reverse Repurchase Agreements		
BOS	\$ (8,961)	(0.12)	BOS	\$ (22,760)	(3.16)
BPS	(51,855)	(0.70)	Sale-buyback Financing Transactions		
BRC	(20,787)	(0.27)	BPS	(2,155)	(0.30)
CIB	(10,620)	(0.14)	MSC	(2,843)	(0.39)
DEU	(19,769)	(0.28)	Total	(4,998)	(0.69)
JML	(4,427)	(0.06)	Total Return Swaps		
JPS	(138,099)	(1.87)	FAR	(28)	0.00
MEI	(1,472)	(0.02)	Low Average Duration Fund		
NOM	(48,293)	(0.65)	Repurchase Agreements		
NXN	(156,950)	(2.12)	BPS	\$ 21,800	4.17
SCX	(8,858)	(0.12)	Low Duration Global Investment Grade Credit Fund		
STR	(190,385)	(2.58)	Repurchase Agreements		
Total	(660,476)	(8.93)	FICC	\$ 4,800	0.70
Global Investment Grade Credit ESG Fund			Low Duration Income Fund		
Reverse Repurchase Agreements			Repurchase Agreements		
BOS	\$ (3,516)	(0.16)	BOS	\$ 1,487,100	17.48
BRC	(7,511)	(0.33)	CEW	951,542	11.18
JML	(3,013)	(0.13)	Total	2,438,642	28.66
JPS	(52,536)	(2.31)	Total Return Swaps		
MYI	(609)	(0.02)	FAR	(18)	0.00
STR	(10,178)	(0.45)	Low Duration Opportunities Fund		
Total	(77,363)	(3.40)	Repurchase Agreements		
Sale-buyback Financing Transactions			FICC	\$ 124,300	11.66
BPS	(14,241)	(0.63)	Reverse Repurchase Agreements		
			BPS	(201)	(0.02)
			Total Return Swaps		
			BPS	(730)	(0.07)

Fund	30-Jun-2026	
	Fair Value (000S)	% of Net Assets
Low Duration Opportunities ESG Fund		
Sale-buyback Financing Transactions BPS	\$ (592)	(11.03)
MAARS Multi-Strategy Fund		
Repurchase Agreements BPS	\$ 13,400	34.99
Total Return Swaps BOA	21	0.05
JPM	(176)	(0.46)
MEI	(23)	(0.06)
Total	(178)	(0.47)
PIMCO MLP & Energy Infrastructure Fund		
Total Return Swaps BOA	\$ (85)	(0.05)
CBK	(11)	0.00
GST	1,218	0.52
JPM	(146)	(0.06)
MYI	144	0.07
Total	1,120	0.48
Mortgage Opportunities Fund		
Repurchase Agreements BOS	\$ 3,300	0.11
FICC	86,400	2.95
Total	89,700	3.06
Reverse Repurchase Agreements BOS	(87,191)	(2.97)
SBI	(492,545)	(16.78)
WFS	(196,836)	(6.70)
Total	(776,572)	(26.45)
PIMCO Real Asset Growth Fund		
Reverse Repurchase Agreements DEU	\$ (27,185)	(10.30)
Total Return Swaps BOA	(51)	(0.02)
GST	(2)	0.00
JPM	(685)	(0.26)
MAC	(1,360)	(0.51)
MYI	0	0.00
RBC	(3)	0.00
ULO	109	0.04
Total	(1,992)	(0.75)
StocksPLUS™ Fund		
Reverse Repurchase Agreements BOS	\$ (29,376)	(0.45)
JPS	(83,902)	(1.28)
Total	(113,278)	(1.73)
Total Return Swaps CIB	4,525	0.07
FAR	(10,224)	(0.15)
RBC	(8,350)	(0.13)
Total	(14,049)	(0.21)
PIMCO StocksPLUS™ AR Fund		
Repurchase Agreements BPS	\$ 3,300	24.68
Total Return Swaps FAR	(15)	(0.11)
MBC	(1)	(0.01)
Total	(16)	(0.12)
Strategic Income Fund		
Repurchase Agreements BOS	\$ 29,200	1.06
BRC	82,000	2.96
FICC	4,000	0.15
Total	115,200	4.17
Total Return Swaps FAR	(76)	0.00
Total Return Bond Fund		
Reverse Repurchase Agreements BRC	\$ (8,614)	(0.20)
CIB	(43,417)	(1.03)
JPS	(22,724)	(0.54)
MEI	(1,288)	(0.03)
Total	(76,043)	(1.80)

Fund	30-Jun-2026	
	Fair Value (000S)	% of Net Assets
PIMCO TRENDS Managed Futures Strategy Fund		
Reverse Repurchase Agreements BOS	\$ (1,104)	(0.67)
Total Return Swaps BOA	87	0.05
MEI	125	0.08
Total	212	0.13
UK Corporate Bond Fund		
Repurchase Agreements BPS	£ 100	0.04
CEW	2,200	0.98
SCX	100	0.04
Total	2,400	1.06
Reverse Repurchase Agreements BRC	(810)	(0.36)
US High Yield Bond Fund		
Repurchase Agreements BRC	\$ 68,500	4.49
FICC	10,300	0.68
Total	78,800	5.17
Reverse Repurchase Agreements BRC	(2,728)	(0.18)
MYI	(5,804)	(0.38)
Total	(8,532)	(0.56)
US Investment Grade Corporate Bond Fund		
Reverse Repurchase Agreements BOS	\$ (937)	(0.21)
SCX	(988)	(0.22)
Total	(1,925)	(0.43)
US Short-Term Fund		
Reverse Repurchase Agreements BOS	\$ (59,937)	(1.70)
BPS	(13,192)	(0.37)
Total	(73,129)	(2.07)
Sale-buyback Financing Transactions BCY	(7,568)	(0.21)

As at 31 December 2025 the Funds held total return swaps and the following types of SFTs:

- Repurchase Agreements
- Reverse Repurchase Agreements
- Sale-Buyback Financing Transactions

The fair value of assets/(liabilities) across all SFTs and total return swaps as at 31 December 2025, grouped by SFT type(s) and the ten largest counterparties are as follows (if fewer than ten counterparties are used then all counterparties are detailed).

Fund	31-Dec-2025	
	Fair Value (000S)	% of Net Assets
PIMCO Asia High Yield Bond Fund		
Reverse Repurchase Agreements BPS	\$ (532)	(0.05)
JML	(2,411)	(0.23)
MYI	(7,091)	(0.66)
Total	(10,034)	(0.94)
Asia Strategic Interest Bond Fund		
Reverse Repurchase Agreements BOS	\$ (205)	(0.07)
BPS	(1,003)	(0.35)
Total	(1,208)	(0.42)
PIMCO Balanced Income and Growth Fund		
Repurchase Agreements BPS	\$ 64,000	1.11
Reverse Repurchase Agreements BOS	(4,918)	(0.09)
Total Return Swaps BPS	(37)	0.00
BRC	(52)	0.00
MBC	(287)	0.00
MEI	(307)	0.00
MYI	(839)	(0.03)
Total	(1,522)	(0.03)

Notes to Financial Statements (Cont.)

Fund	31-Dec-2025	
	Fair Value (0005)	% of Net Assets
PIMCO Capital Securities Fund		
Reverse Repurchase Agreements		
BOS	\$ (79,884)	(1.34)
BRC	(68,413)	(1.16)
BYR	(52,334)	(0.88)
CDC	(45,785)	(0.78)
IND	(36,904)	(0.62)
JML	(3,202)	(0.06)
MYI	(6,549)	(0.11)
SOG	(7,537)	(0.12)
Total	(300,608)	(5.07)
PIMCO Climate Bond Fund		
Repurchase Agreements		
BOS	\$ 4,800	1.29
Reverse Repurchase Agreements		
BOS	(539)	(0.15)
Commodity Real Return Fund		
Repurchase Agreements		
BOS	\$ 10,500	1.25
Reverse Repurchase Agreements		
BPS	(170,159)	(20.34)
BSN	(16,292)	(1.95)
STR	(14,672)	(1.75)
Total	(201,123)	(24.04)
Total Return Swaps		
BPS	1,524	0.19
CBK	2,544	0.30
GST	955	0.11
JPM	1,400	0.16
MAC	845	0.11
MEI	223	0.03
SOG	694	0.08
Total	8,185	0.98
PIMCO Credit Opportunities Bond Fund		
Repurchase Agreements		
BPS	\$ 35,000	13.10
Reverse Repurchase Agreements		
BRC	(337)	(0.13)
Diversified Income Fund		
Repurchase Agreements		
BOS	\$ 5,100	0.05
CEW	14,591	0.14
FICC	80,900	0.80
Total	100,591	0.99
Reverse Repurchase Agreements		
BPS	(638)	(0.01)
BRC	(44,728)	(0.44)
JML	(183)	0.00
MSC	(5,016)	(0.05)
MYI	(33,798)	(0.33)
NOM	(4,202)	(0.04)
NSL	(816)	(0.01)
SCX	(4,460)	(0.04)
Total	(93,841)	(0.92)
Diversified Income Duration Hedged Fund		
Reverse Repurchase Agreements		
BRC	\$ (1,273)	(0.33)
MYI	(852)	(0.23)
Total	(2,125)	(0.56)
Diversified Income ESG Fund		
Reverse Repurchase Agreements		
MYI	\$ (373)	(0.74)
Dynamic Bond Fund		
Repurchase Agreements		
BOM	\$ 401,240	8.81
BOS	493,300	10.84
BRC	58,100	1.27
BUS	145,906	3.20
CEW	218,858	4.80
TOR	94,839	2.08
Total	1,412,243	31.00

Fund	31-Dec-2025	
	Fair Value (0005)	% of Net Assets
Reverse Repurchase Agreements		
BOS	\$ (1,692)	(0.04)
BRC	(2,859)	(0.06)
Total	(4,551)	(0.10)
Emerging Local Bond Fund		
Reverse Repurchase Agreements		
BPS	\$ (94,897)	(1.48)
BRC	(100,776)	(1.55)
MBC	(206,904)	(3.22)
Total	(402,577)	(6.25)
Total Return Swaps		
SCX	1,000	0.02
Emerging Local Bond ESG Fund		
Repurchase Agreements		
BOS	\$ 4,500	3.17
Reverse Repurchase Agreements		
BPS	(1,442)	(1.02)
MBC	(15,493)	(10.92)
Total	(16,935)	(11.94)
Total Return Swaps		
SCX	4	0.00
Emerging Markets Bond Fund		
Reverse Repurchase Agreements		
BPS	\$ (2,954)	(0.05)
BRC	(55,171)	(0.82)
MBC	(2,012)	(0.03)
MEI	(5,131)	(0.07)
MYI	(46,513)	(0.69)
NOM	(59,712)	(0.89)
SCX	(35,763)	(0.54)
Total	(207,256)	(3.09)
Emerging Markets Bond ESG Fund		
Reverse Repurchase Agreements		
BPS	\$ (2,839)	(0.08)
BRC	(85,887)	(2.48)
JML	(16,365)	(0.47)
MBC	(46,696)	(1.35)
MEI	(2,709)	(0.08)
MYI	(56,263)	(1.61)
NOM	(31,945)	(0.91)
RDR	(19,230)	(0.55)
SCX	(37,161)	(1.07)
TDM	(64,559)	(1.87)
Total	(363,654)	(10.47)
Emerging Markets Corporate Bond Fund		
Reverse Repurchase Agreements		
BPS	\$ (723)	(0.43)
SCX	(268)	(0.16)
Total	(991)	(0.59)
PIMCO Emerging Markets Opportunities Fund		
Reverse Repurchase Agreements		
BRC	\$ (5,385)	(0.72)
TDM	(1,654)	(0.22)
Total	(7,039)	(0.94)
PIMCO ESG Income Fund		
Repurchase Agreements		
BPS	\$ 81,300	15.49
Reverse Repurchase Agreements		
BOS	(2,552)	(0.49)
MSC	(790)	(0.15)
Total	(3,342)	(0.64)
Euro Bond Fund		
Repurchase Agreements		
COM	€ 18,500	1.13
Reverse Repurchase Agreements		
BPS	(413)	(0.02)
BRC	(65,056)	(3.98)
COM	(79,607)	(4.88)
MEI	(48,199)	(2.95)
Total	(193,275)	(11.83)

Fund	31-Dec-2025	
	Fair Value (000S)	% of Net Assets
Euro Credit Fund		
Repurchase Agreements BPS	€ 7,800	1.41
Euro Income Bond Fund		
Repurchase Agreements COM	€ 257,900	9.82
Reverse Repurchase Agreements BPS	(5,997)	(0.23)
JML	(2,750)	(0.10)
Total	(8,747)	(0.33)
Euro Long Average Duration Fund		
Repurchase Agreements COM	€ 4,600	0.39
Reverse Repurchase Agreements BPS	(143,249)	(12.15)
CDI	(69,620)	(5.91)
COM	(211,213)	(17.92)
MBC	(50,079)	(4.25)
MEI	(19,396)	(1.65)
MYI	(5,941)	(0.50)
SCX	(7,266)	(0.62)
Total	(506,764)	(43.00)
Euro Short-Term Fund		
Repurchase Agreements BPS	€ 14,300	3.06
PIMCO European High Yield Bond Fund		
Repurchase Agreements BPS	€ 7,200	1.37
Reverse Repurchase Agreements BPS	(4,598)	(0.88)
MYI	(12,028)	(2.29)
Total	(16,626)	(3.17)
PIMCO European Short-Term Opportunities Fund		
Repurchase Agreements COM	€ 50,300	4.04
Reverse Repurchase Agreements SOG	(1,021)	(0.08)
Global Advantage Fund		
Reverse Repurchase Agreements BPS	\$ (15,075)	(3.41)
BRC	(324)	(0.07)
BSN	(17,280)	(3.91)
CIB	(19,951)	(4.52)
COM	(3,094)	(0.70)
MBC	(2,221)	(0.50)
MYI	(636)	(0.15)
Total	(58,581)	(13.26)
Global Bond Fund		
Reverse Repurchase Agreements BOM	\$ (7,153)	(0.04)
BOS	(10,480)	(0.06)
BRC	(24,106)	(0.14)
BSN	(44,130)	(0.25)
DEU	(9,494)	(0.06)
FAR	(976,737)	(5.56)
JML	(330)	0.00
MBC	(677)	0.00
SGY	(10,897)	(0.06)
Total	(1,084,004)	(6.17)
Global Bond ESG Fund		
Repurchase Agreements FICC	\$ 5,700	0.14
Reverse Repurchase Agreements BOS	(10,385)	(0.25)
BPS	(334,222)	(8.10)
BRC	(5,592)	(0.14)
BSN	(45,444)	(1.10)
MEI	(52,217)	(1.27)
MYI	(2,079)	(0.05)
Total	(449,939)	(10.91)

Fund	31-Dec-2025	
	Fair Value (000S)	% of Net Assets
Sale-buyback Financing Transactions BPS	\$ (1,137)	(0.03)
Global Bond Ex-US Fund		
Reverse Repurchase Agreements BPS	\$ (11,491)	(1.12)
BRC	(630)	(0.06)
BSN	(23,971)	(2.33)
CIB	(41,317)	(4.02)
MBC	(4,026)	(0.39)
Total	(81,435)	(7.92)
Total Return Swaps BPS	(56)	(0.01)
Global High Yield Bond Fund		
Repurchase Agreements FICC	\$ 107,000	3.73
SGY	150,000	5.23
Total	257,000	8.96
Reverse Repurchase Agreements BOS	(10,748)	(0.38)
BPS	(1,961)	(0.07)
BRC	(10,705)	(0.36)
JML	(14,645)	(0.52)
MYI	(5,937)	(0.20)
Total	(43,996)	(1.53)
Global Investment Grade Credit Fund		
Reverse Repurchase Agreements BOS	\$ (12,118)	(0.15)
BPS	(1,594)	(0.02)
BRC	(3,312)	(0.04)
JML	(5,566)	(0.08)
SOG	(925)	(0.01)
Total	(23,515)	(0.30)
Global Investment Grade Credit ESG Fund		
Reverse Repurchase Agreements BOS	\$ (5,506)	(0.22)
BPS	(1,429)	(0.06)
BRC	(716)	(0.03)
BSN	(19,852)	(0.79)
JML	(4,044)	(0.16)
MYI	(3,070)	(0.12)
Total	(34,617)	(1.38)
Global Low Duration Real Return Fund		
Reverse Repurchase Agreements BOM	\$ (63,659)	(3.74)
BPS	(479,866)	(28.19)
CIB	(366,783)	(21.55)
SOG	(4,198)	(0.25)
STR	(194,163)	(11.40)
Total	(1,108,669)	(65.13)
Global Real Return Fund		
Reverse Repurchase Agreements BOM	\$ (384,136)	(20.61)
BPS	(240,063)	(12.88)
BSN	(868,397)	(46.58)
CIB	(53,940)	(2.90)
MYI	(4,530)	(0.24)
NOM	(65,086)	(3.49)
STR	(2,007)	(0.11)
Total	(1,618,159)	(86.81)
Sale-buyback Financing Transactions BPS	(4,611)	(0.25)
Income Fund		
Repurchase Agreements BAR	\$ 284,484	0.23
BOM	4,450,118	3.65
BPS	100,333	0.08

Notes to Financial Statements (Cont.)

Fund	31-Dec-2025	
	Fair Value (000\$)	% of Net Assets
BRC	\$ 1,000,000	0.82
BUS	4,304,214	3.53
CEW	9,826,737	8.09
RBC	3,392,303	2.79
SGY	1,600,000	1.31
TOR	1,459,056	1.20
Total	26,417,245	21.70
Reverse Repurchase Agreements		
BRC	(296,457)	(0.24)
Total Return Swaps		
BPS	(202)	0.00
JPM	(79)	0.00
MYC	(509)	0.00
SOG	795	0.00
Total	5	0.00
Income Fund II		
Reverse Repurchase Agreements		
BOS	\$ (2,336)	(0.39)
Low Average Duration Fund		
Reverse Repurchase Agreements		
BOS	\$ (1,471)	(0.26)
STR	(124,148)	(21.54)
Total	(125,619)	(21.80)
Low Duration Global Investment Grade Credit Fund		
Repurchase Agreements		
FICC	\$ 31,700	2.38
Reverse Repurchase Agreements		
BOS	(335)	(0.03)
Low Duration Income Fund		
Repurchase Agreements		
BOS	\$ 166,200	3.19
BPS	100	0.00
BRC	452,800	8.69
CEW	955,681	18.36
Total	1,574,781	30.24
Reverse Repurchase Agreements		
BPS	(2,763)	(0.05)
JML	(182)	(0.01)
Total	(2,945)	(0.06)
Low Duration Opportunities Fund		
Repurchase Agreements		
BPS	\$ 225,700	25.45
Reverse Repurchase Agreements		
BOS	(828)	(0.09)
BPS	(213)	(0.03)
Total	(1,041)	(0.12)
Low Duration Opportunities ESG Fund		
Reverse Repurchase Agreements		
BOS	\$ (842)	(15.90)
Sale-buyback Financing Transactions		
TDL	(252)	(4.76)
PIMCO MLP & Energy Infrastructure Fund		
Total Return Swaps		
BOA	\$ (87)	(0.05)
CBK	(4)	0.00
GST	(90)	(0.05)
JPM	(99)	(0.06)
MYI	(92)	(0.06)
Total	(372)	(0.22)
Mortgage Opportunities Fund		
Repurchase Agreements		
FICC	\$ 5,600	0.22
Reverse Repurchase Agreements		
BOS	(2,427)	(0.09)
SBI	(284,903)	(11.13)
WFS	(285,362)	(11.15)
Total	(572,692)	(22.37)

Fund	31-Dec-2025	
	Fair Value (000\$)	% of Net Assets
PIMCO Real Asset Growth Fund		
Reverse Repurchase Agreements		
DEU	\$ (4,471)	(2.20)
JPS	(5,798)	(2.85)
Total	(10,269)	(5.05)
Total Return Swaps		
BOA	0	0.00
BPS	1	0.00
CBK	1	0.00
JPM	189	0.09
MAC	282	0.13
MYI	(7)	0.00
RBC	0	0.00
ULO	(28)	(0.01)
Total	438	0.21
StocksPLUS™ Fund		
Repurchase Agreements		
BPS	\$ 85,000	1.38
Total Return Swaps		
FAR	(15,006)	(0.25)
GST	(854)	(0.01)
JPM	(6,063)	(0.10)
RBC	(8,973)	(0.14)
TOR	(5,073)	(0.08)
Total	(35,969)	(0.58)
PIMCO StocksPLUS™ AR Fund		
Repurchase Agreements		
BPS	\$ 4,400	36.96
Total Return Swaps		
BRC	(6)	(0.05)
CIB	(19)	(0.16)
FAR	(31)	(0.26)
RBC	(4)	(0.04)
Total	(60)	(0.51)
Strategic Income Fund		
Repurchase Agreements		
FICC	\$ 3,800	0.16
Total Return Bond Fund		
Reverse Repurchase Agreements		
SOG	\$ (505)	(0.01)
PIMCO TRENDS Managed Futures Strategy Fund		
Total Return Swaps		
MEI	\$ 34	0.03
US High Yield Bond Fund		
Repurchase Agreements		
BRC	\$ 154,300	8.89
FICC	21,600	1.24
Total	175,900	10.13
Reverse Repurchase Agreements		
BOS	(10,356)	(0.60)
BPS	(775)	(0.04)
BRC	(3,303)	(0.19)
MSC	(1,977)	(0.11)
MYI	(693)	(0.04)
NOM	(1,838)	(0.11)
Total	(18,942)	(1.09)
US Investment Grade Corporate Bond Fund		
Repurchase Agreements		
FICC	\$ 29,400	7.48
Reverse Repurchase Agreements		
BOS	(1,830)	(0.47)
MEI	(840)	(0.21)
Total	(2,670)	(0.68)
US Short-Term Fund		
Repurchase Agreements		
BOS	\$ 2,600	0.10
Sale-buyback Financing Transactions		
BPS	(109,412)	(4.05)

(b) Collateral**(i) Safekeeping of Collateral Received:**

Collateral received as at 30 June 2026 and 31 December 2025 is held within the global custodial network of State Street Bank and Trust Co.

(ii) Concentration Data:

The ten largest issuers for collateral securities received across all SFTs as at 30 June 2026 are as follows (if there are fewer than ten issuers then all issuers are detailed below).

Fund	As at 30-Jun-2026	
	Collateral Issuer	Fair Value (000S)
PIMCO Balanced Income and Growth Fund	Ginnie Mae	\$ 93,202
	United States Government	89,569
PIMCO Capital Securities Fund	United States Government	341
PIMCO Climate Bond Fund	United States Government	15,411
Commodity Real Return Fund	United States Government	1,023
PIMCO Credit Opportunities Bond Fund	Ginnie Mae	13,833
Diversified Income Fund	Canada Government	65,009
	United States Government	83,791
Dynamic Bond Fund	Canada Government	474,251
	United States Government	103,202
Emerging Local Bond Fund	United Kingdom Government	12
Emerging Local Bond ESG Fund	United States Government	7,954
Emerging Markets Bond Fund	United Kingdom Government	1,498
Emerging Markets Bond ESG Fund	United Kingdom Government	16
PIMCO Emerging Markets Opportunities Fund	United States Government	164,030
PIMCO ESG Income Fund	Ginnie Mae	88,858
	United States Government	39,809
Euro Bond Fund	Bpifrance SACA	€ 7,288
	France Government	883
Euro Income Bond Fund	Bpifrance SACA	31,715
	UNEDIC	201,559
Euro Long Average Duration Fund	Bpifrance SACA	6,304
	France Government	3,811
PIMCO European Short-Term Opportunities Fund	Bpifrance SACA	53,105
Global Advantage Fund	United States Government	\$ 384
Global Bond Fund	United States Government	4,327
Global Bond ESG Fund	United States Government	2,445
Global Bond Opportunities Fund	Ginnie Mae	3,050
	United States Government	2,539
Global High Yield Bond Fund	United States Government	74,304
Global Investment Grade Credit Fund	United States Government	4,909
Global Low Duration Real Return Fund	United States Government	1,183
Global Real Return Fund	United States Government	580

Fund	As at 30-Jun-2026	
	Collateral Issuer	Fair Value (000S)
Income Fund	Advanced Micro Devices, Inc.	\$ 11,129
	AerCap Ireland Capital DAC	9,282
	Amazon.com, Inc.	18,090
	Apple, Inc.	5,319
	Bank of America Corp.	26,145
	Barclays Bank PLC	190,380
	Broadcom, Inc.	14,767
	Canada Government	4,665,965
	Cigna Group	26,706
	Citibank N.A.	14,032
	Citigroup, Inc.	35,460
	Constellation Brands, Inc.	29,445
	Enbridge, Inc.	9,499
	ENEL Finance International NV	24,747
	Fifth Third Bancorp	37,122
	Goldman Sachs Group, Inc.	35,934
	Intercontinental Exchange, Inc.	32,879
	JPMorgan Chase & Co.	27,192
	Shell International Finance BV	13,960
	Siemens Financieringsmaatschappij NV	17,325
Low Average Duration Fund	UBS AG	15,388
	Walmart, Inc.	10,145
Low Duration Global Investment Grade Credit Fund	Westpac Banking Corp.	11,022
	United States Government	22,073
Low Duration Income Fund	United States Government	4,896
	Canada Government	979,418
Low Duration Opportunities Fund	United States Government	1,516,628
	United States Government	126,786
MAARS Multi-Strategy Fund	Ginnie Mae	7,842
	United States Government	6,296
Mortgage Opportunities Fund	United States Government	91,881
	Ginnie Mae	2,723
PIMCO StocksPLUS™ AR Fund	United States Government	812
	United States Government	117,454
Strategic Income Fund	United States Government	1,199
Total Return Bond Fund	United Kingdom Government	£ 2,442
UK Corporate Bond Fund	United States Government	\$ 80,320
US High Yield Bond Fund		

Notes to Financial Statements (Cont.)

The ten largest issuers for collateral securities received across all SFTs as at 31 December 2025 are as follows (if there are fewer than ten issuers then all issuers are detailed below).

Fund	As at 31-Dec-2025		Fund	As at 31-Dec-2025	
	Collateral Issuer	Fair Value (000S)		Collateral Issuer	Fair Value (000S)
PIMCO Balanced Income and Growth Fund	Ginnie Mae	\$ 34,512	Global Bond ESG Fund	United States Government	\$ 5,814
	United States Government	32,657	Global High Yield Bond Fund	United States Government	262,090
PIMCO Capital Securities Fund	United States Government	365	Global Real Return Fund	United States Government	584
PIMCO Climate Bond Fund	United States Government	4,900			
Commodity Real Return Fund	United States Government	10,710	Income Fund	Advanced Micro Devices, Inc.	11,166
PIMCO Credit Opportunities Bond Fund				AerCap Ireland Capital DAC	9,388
	United States Government	\$ 35,718		Barclays Bank PLC	284,216
Diversified Income Fund	Canada Government	14,829		Broadcom Corp.	14,115
	United States Government	87,728		Broadcom, Inc.	15,037
Dynamic Bond Fund	Canada Government	880,036		Canadian Government	23,097,068
	United States Government	562,767		Constellation Brands, Inc.	29,631
Emerging Local Bond ESG Fund	United States Government	4,594		Hydro-Quebec	818,046
Emerging Markets Bond ESG Fund	France Government	320		JPMorgan Chase & Co.	27,611
	United States Government	260		United States Government	2,655,965
PIMCO ESG Income Fund	Ginnie Mae	84,187			
Euro Bond Fund	LfA Forderbank Bayern	€ 19,091	Low Duration Global Investment Grade Credit Fund	United States Government	32,334
Euro Credit Fund	Belgium Government	7,871	Low Duration Income Fund	Canadian Government	978,935
Euro Income Bond Fund	Investitionsbank Berlin	16,688		United States Government	631,850
	Investitionsbank des Landes Brandenburg	73,784	Low Duration Opportunities Fund	Ginnie Mae	170,375
	Investitionsbank Schleswig-Holstein	72,274		United States Government	58,272
	LfA Forderbank Bayern	41,097	Mortgage Opportunities Fund	United States Government	5,712
	NRW Bank	60,625	StocksPLUS™ Fund	United States Government	86,744
			PIMCO StocksPLUS™ AR Fund	Ginnie Mae	2,278
Euro Long Average Duration Fund	Hamburgische Investitions - und Forderbank	4,693		United States Government	2,245
	Flemish Community	14,408	Strategic Income Fund	United States Government	3,876
Euro Short-Term Fund			US High Yield Bond Fund	United States Government	179,364
PIMCO European High Yield Bond Fund	Belgium Government	7,266	US Investment Grade Corporate Bond Fund		
				United States Government	29,988
PIMCO European Short-Term Opportunities Fund	Asian Development Bank	21,724	US Short-Term Fund	United States Government	2,652
	BNG Bank NV	7,350			
	NRW Bank	22,502			

(iii) Aggregate Transaction Data:

The aggregate transaction data for collateral positions (including cash) received across all SFTs and total return swaps as at 30 June 2026 is as follows:

Fund	Security Type	Collateral Description	Type of Collateral	Fair Value (000S)	Quality	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
PIMCO Asia High Yield Bond Fund	Reverse Repurchase Agreements	Cash Collateral	Cash	\$ 1	N/A	N/A	USD	United Kingdom	FED, Bilateral
PIMCO Balanced Income and Growth Fund	Repurchase Agreements	Ginnie Mae	Mortgage Pass Thru	93,202	AA+	Above 1 Year	USD	France	FED, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	89,569	AA+	Above 1 Year	USD	France	FED, Bilateral
PIMCO Capital Securities Fund	Reverse Repurchase Agreements	Cash Collateral	Cash	340	N/A	N/A	USD	United States	FED, Bilateral
		U.S. Treasury Bonds	Treasury	341	AA+	Above 1 Year	USD	United States	FED, Bilateral
PIMCO Climate Bond Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	15,411	AA+	Above 1 Year	USD	United States	FED, Bilateral
Commodity Real Return Fund	Repurchase Agreements	U.S. Treasury Inflation Protected Securities	Treasury	1,023	AA+	Above 1 Year	USD	United States	FED, Bilateral
PIMCO Credit Opportunities Bond Fund	Repurchase Agreements	Ginnie Mae	Mortgage Pass Thru	13,833	AA+	Above 1 Year	USD	France	FED, Bilateral
	Swap Contracts	Cash Collateral	Cash	980	N/A	N/A	USD	France	FED, Bilateral
		Cash Collateral	Cash	470	N/A	N/A	USD	United States	FED, Bilateral
Diversified Income Fund	Repurchase Agreements	Province of Ontario	Treasury	65,009	AA-	Above 1 Year	CAD	United States	EUROCLEAR, Bilateral
		U.S. Treasury Notes	Treasury	83,791	AA+	Above 1 Year	USD	United States	FED, Bilateral
	Reverse Repurchase Agreements	Cash Collateral	Cash	459	N/A	N/A	CAD	United States	FED, Bilateral

Fund	Security Type	Collateral Description	Type of Collateral	Fair Value (000\$)	Quality	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
Dynamic Bond Fund	Repurchase Agreements	Hydro-Quebec	Treasury	\$ 15,541	AA-	Above 1 Year	CAD	Canada	Canada, Bilateral
		Province of Ontario	Treasury	299,474	AA-	Above 1 Year	CAD	Canada	Canada, Bilateral
		Province of Ontario	Treasury	45,508	AA-	Above 1 Year	CAD	United States	Canada, Bilateral
		Province of Quebec	Treasury	101,568	AA-	Above 1 Year	CAD	Canada	Canada, Bilateral
		Province of Quebec	Treasury	12,160	AA-	Above 1 Year	CAD	United States	Canada, Bilateral
		U.S. Treasury Bonds	Treasury	22,579	AA+	Above 1 Year	USD	France	FED, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	72,871	AA+	Above 1 Year	USD	United Kingdom	FED, Bilateral
		U.S. Treasury Notes	Treasury	7,752	AA+	Above 1 Year	USD	United States	FED, Bilateral
Emerging Local Bond Fund	Reverse Repurchase Agreements	Cash Collateral	Cash	1,088	N/A	N/A	CAD	United States	FED, Bilateral
	Reverse Repurchase Agreements	Cash Collateral	Cash	7,425	N/A	N/A	USD	United Kingdom	FED, Bilateral
	Repurchase Agreements	United Kingdom Gilt	Treasury	12	AA-	Above 1 Year	GBP	United Kingdom	EUROCLEAR, Bilateral
	Swap Contracts	Cash Collateral	Cash	850	N/A	N/A	USD	United Kingdom	FED, Bilateral
Emerging Local Bond ESG Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	7,954	AA+	Above 1 Year	USD	United States	FED, Bilateral
	Reverse Repurchase Agreements	Cash Collateral	Cash	40	N/A	N/A	USD	United Kingdom	FED, Bilateral
Emerging Markets Bond Fund	Reverse Repurchase Agreements	Cash Collateral	Cash	288	N/A	N/A	USD	United Kingdom	FED, Bilateral
		Cash Collateral	Cash	3,910	N/A	N/A	USD	United States	FED, Bilateral
		United Kingdom Gilt	Treasury	1,498	AA-	Above 1 Year	GBP	United Kingdom	EUROCLEAR, Bilateral
Emerging Markets Bond ESG Fund	Reverse Repurchase Agreements	Cash Collateral	Cash	374	N/A	N/A	EUR	United Kingdom	FED, Bilateral
		Cash Collateral	Cash	890	N/A	N/A	USD	United Kingdom	FED, Bilateral
		Cash Collateral	Cash	770	N/A	N/A	USD	United States	FED, Bilateral
		United Kingdom Gilt	Treasury	16	AA-	Above 1 Year	GBP	United Kingdom	EUROCLEAR, Bilateral
PIMCO Emerging Markets Opportunities Fund	Repurchase Agreements								
		U.S. Treasury Bonds	Treasury	24,199	AA+	Above 1 Year	USD	France	FED, Bilateral
		U.S. Treasury Notes	Treasury	139,831	AA+	Above 1 Year	USD	United States	FED, Bilateral
PIMCO ESG Income Fund	Repurchase Agreements	Mortgage Pass Thru		88,858	AA+	Above 1 Year	USD	France	FED, Bilateral
		Ginnie Mae							
		U.S. Treasury Inflation Protected Securities	Treasury	39,809	AA+	Above 1 Year	USD	France	FED, Bilateral
Euro Bond Fund	Repurchase Agreements	Bpifrance SACA	Treasury	€ 7,288	A+	3 Months - 1 Year	EUR	Germany	EUROCLEAR, Bilateral
		Cash Collateral	Cash	204	N/A	N/A	USD	France	FED, Bilateral
		Cash Collateral	Cash	87	N/A	N/A	USD	Germany	FED, Bilateral
		Cash Collateral	Cash	506	N/A	N/A	EUR	United Kingdom	FED, Bilateral
		France Government International Bond	Treasury	883	A+	Above 1 Year	EUR	United Kingdom	EUROCLEAR, Bilateral
Euro Income Bond Fund	Repurchase Agreements	Bpifrance SACA	Treasury	31,715	A+	3 Months - 1 Year	EUR	Germany	EUROCLEAR, Bilateral
		UNEDIC	Treasury	201,559	A+	Above 1 Year	EUR	Germany	EUROCLEAR, Bilateral
Euro Long Average Duration Fund	Repurchase Agreements	Bpifrance SACA	Treasury	6,304	A+	3 Months - 1 Year	EUR	Germany	EUROCLEAR, Bilateral
		Cash Collateral	Cash	516	N/A	N/A	USD	France	FED, Bilateral
		Cash Collateral	Cash	505	N/A	N/A	USD	Germany	FED, Bilateral
		Cash Collateral	Cash	1,627	N/A	N/A	USD	United Kingdom	FED, Bilateral
		France Government International Bond	Treasury	3,811	A+	Above 1 Year	EUR	United Kingdom	EUROCLEAR, Bilateral
PIMCO European Short-Term Opportunities Fund	Repurchase Agreements	Bpifrance SACA	Treasury	3,546	A+	3 Months - 1 Year	EUR	Germany	EUROCLEAR, Bilateral
		Bpifrance SACA	Treasury	49,559	A+	Above 1 Year	EUR	Germany	EUROCLEAR, Bilateral
	Reverse Repurchase Agreements	Cash Collateral	Cash	805	N/A	N/A	USD	France	FED, Bilateral
		Cash Collateral	Cash	462	N/A	N/A	USD	United States	FED, Bilateral
Global Advantage Fund	Reverse Repurchase Agreements	U.S. Treasury STRIPS	Treasury	\$ 384	AA+	3 Months - 1 Year	USD	United States	FED, Bilateral
Global Bond Fund	Reverse Repurchase Agreements	Cash Collateral	Cash	310	N/A	N/A	USD	United Kingdom	FED, Bilateral
		Cash Collateral	Cash	3,098	N/A	N/A	USD	United States	FED, Bilateral
		U.S. Treasury Bonds	Treasury	1,648	AA+	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury STRIPS	Treasury	2,679	AA+	3 Months - 1 Year	USD	United States	FED, Bilateral
Global Bond ESG Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	2,346	AA+	Above 1 Year	USD	United States	FED, Bilateral
		Cash Collateral	Cash	765	N/A	N/A	USD	United States	FED, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	99	AA+	Above 1 Year	USD	Canada	FED, Bilateral
Global Bond Ex-US Fund	Swap Contracts	Cash Collateral	Cash	560	N/A	N/A	USD	United States	FED, Bilateral
Global Bond Opportunities Fund	Repurchase Agreements	Mortgage Pass Thru		3,050	AA+	Above 1 Year	USD	France	FED, Bilateral
		Ginnie Mae							
		U.S. Treasury Inflation Protected Securities	Treasury	2,539	AA+	Above 1 Year	USD	France	FED, Bilateral
Global High Yield Bond Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	74,304	AA+	Above 1 Year	USD	United States	FED, Bilateral

Notes to Financial Statements (Cont.)

Fund	Security Type	Collateral Description	Type of Collateral	Fair Value (000\$)	Quality	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
Global Investment Grade Credit Fund	Reverse Repurchase Agreements	Cash Collateral	Cash	\$ 50	N/A	N/A	USD	United Kingdom	FED, Bilateral
		Cash Collateral	Cash	1,272	N/A	N/A	USD	United States	FED, Bilateral
		U.S. Treasury Bonds	Treasury	4,856	AA+	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury STRIPS	Treasury	53	AA+	3 Months - 1 Year	USD	United States	FED, Bilateral
Global Investment Grade Credit ESG Fund	Reverse Repurchase Agreements								
		Cash Collateral	Cash	853	N/A	N/A	USD	United States	FED, Bilateral
Global Low Duration Real Return Fund	Reverse Repurchase Agreements	Cash Collateral	Cash	90	N/A	N/A	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	1,183	AA+	Above 1 Year	USD	Canada	FED, Bilateral
Global Real Return Fund	Reverse Repurchase Agreements	U.S. Treasury Notes	Treasury	580	AA+	Above 1 Year	USD	Canada	FED, Bilateral
Income Fund	Repurchase Agreements	Advanced Micro Devices, Inc.	Treasury	11,129	A	1 - 3 Months	USD	France	DTCC, Bilateral
		AerCap Ireland Capital DAC	Treasury	9,282	BBB	Above 1 Year	USD	France	DTCC, Bilateral
		Amazon.com, Inc.	Treasury	18,090	AA-	Above 1 Year	USD	France	DTCC, Bilateral
		Apple, Inc.	Treasury	5,319	AA+	Above 1 Year	USD	France	DTCC, Bilateral
		Bank of America Corp.	Treasury	26,145	AA-	Above 1 Year	USD	France	DTCC, Bilateral
		Barclays Bank PLC	Treasury	190,380	AA-	3 Months - 1 Year	USD	United Kingdom	DTCC, Bilateral
		Broadcom Corp.	Treasury	14,044	A-	Above 1 Year	USD	France	DTCC, Bilateral
		Broadcom, Inc.	Treasury	14,767	A-	Above 1 Year	USD	France	DTCC, Bilateral
		Cigna Group	Treasury	26,706	BBB+	Above 1 Year	USD	France	DTCC, Bilateral
		Citibank N.A.	Treasury	14,032	AA-	3 Months - 1 Year	USD	France	DTCC, Bilateral
		Citigroup, Inc.	Treasury	35,460	A	Above 1 Year	USD	France	DTCC, Bilateral
		Constellation Brands, Inc.	Treasury	29,445	BBB	Above 1 Year	USD	France	DTCC, Bilateral
		Enbridge, Inc.	Treasury	9,499	BBB+	Above 1 Year	USD	France	DTCC, Bilateral
		ENEL Finance International NV	Treasury	24,747	BBB+	Above 1 Year	USD	France	DTCC, Bilateral
		Fifth Third Bancorp	Treasury	37,122	A-	Above 1 Year	USD	France	DTCC, Bilateral
		Goldman Sachs Group, Inc.	Treasury	35,934	A	Above 1 Year	USD	France	DTCC, Bilateral
		Hydro-Quebec	Treasury	245,605	AA-	Above 1 Year	CAD	Canada	Canada, Bilateral
		Intercontinental Exchange, Inc.	Treasury	32,879	A-	Above 1 Year	USD	France	DTCC, Bilateral
		JPMorgan Chase & Co.	Treasury	27,192	AA-	Above 1 Year	USD	France	DTCC, Bilateral
		Province of British Columbia	Treasury	23,266	AA-	Above 1 Year	CAD	Canada	Canada, Bilateral
		Province of Manitoba	Treasury	20,426	AA-	Above 1 Year	CAD	Canada	Canada, Bilateral
		Province of New Brunswick	Treasury	110,297	AA-	Above 1 Year	CAD	Canada	Canada, Bilateral
		Province of Ontario	Treasury	1,930,002	AA-	Above 1 Year	CAD	Canada	Canada, Bilateral
		Province of Ontario	Treasury	267,322	AA-	Above 1 Year	CAD	United States	Canada, Bilateral
		Province of Quebec	Treasury	1,665,705	AA-	Above 1 Year	CAD	Canada	Canada, Bilateral
		Province of Quebec	Treasury	403,342	AA-	Above 1 Year	CAD	United States	Canada, Bilateral
		Shell International Finance BV	Treasury	13,960	AA-	3 Months - 1 Year	USD	France	DTCC, Bilateral
		Siemens Financieringsmaatschappij NV	Treasury	17,325	AA-	Above 1 Year	USD	France	DTCC, Bilateral
		UBS AG	Treasury	15,388	AA	Above 1 Year	USD	France	DTCC, Bilateral
		Walmart, Inc.	Treasury	10,145	AA	1 - 3 Months	USD	France	DTCC, Bilateral
		Westpac Banking Corp.	Treasury	11,022	AA-	Above 1 Year	USD	France	DTCC, Bilateral
		Reverse Repurchase Agreements	Cash Collateral	2,179	N/A	N/A	CAD	Canada	FED, Bilateral
		Swap Contracts	Cash Collateral	64,890	N/A	N/A	USD	United States	FED, Bilateral
Income Fund II	Swap Contracts	Cash Collateral	Cash	40	N/A	N/A	USD	United States	FED, Bilateral
Low Average Duration Fund	Repurchase Agreements	U.S. Treasury Bonds	Treasury	22,073	AA+	Above 1 Year	USD	France	FED, Bilateral
Low Duration Global Investment Grade Credit Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	4,896	AA+	Above 1 Year	USD	United States	FED, Bilateral
		Province of Ontario	Treasury	605,521	AA-	Above 1 Year	CAD	United States	Canada, Bilateral
Low Duration Income Fund	Repurchase Agreements	Province of Quebec	Treasury	373,897	AA-	Above 1 Year	CAD	United States	Canada, Bilateral
		U.S. Treasury Notes	Treasury	1,516,628	AA+	Above 1 Year	USD	United States	FED, Bilateral
		Swap Contracts	Cash Collateral	890	N/A	N/A	USD	United States	FED, Bilateral

Fund	Security Type	Collateral Description	Type of Collateral	Fair Value (000S)	Quality	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
Low Duration Opportunities Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury \$	126,786	AA+	Above 1 Year	USD	United States	FED, Bilateral
MAARS Multi-Strategy Fund	Repurchase Agreements	Ginnie Mae	Mortgage Pass Thru	7,842	AA+	Above 1 Year	USD	France	FED, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	6,296	AA+	Above 1 Year	USD	France	FED, Bilateral
PIMCO MLP & Energy Infrastructure Fund	Swap Contracts	Cash Collateral	Cash	1,490	N/A	N/A	USD	United Kingdom	FED, Bilateral
Mortgage Opportunities Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	91,496	AA+	Above 1 Year	USD	United States	FED, Bilateral
	Reverse Repurchase Agreements	Cash Collateral	Cash	3,843	N/A	N/A	USD	United Kingdom	FED, Bilateral
		Cash Collateral	Cash	1,450	N/A	N/A	USD	United States	FED, Bilateral
		U.S. Treasury Bonds	Treasury	385	AA+	Above 1 Year	USD	United States	FED, Bilateral
PIMCO Real Asset Growth Fund	Swap Contracts	Cash Collateral	Cash	50	N/A	N/A	USD	United Kingdom	FED, Bilateral
StocksPLUS™ Fund	Swap Contracts	Cash Collateral	Cash	2,590	N/A	N/A	USD	United States	FED, Bilateral
PIMCO StocksPLUS™ AR Fund	Repurchase Agreements	Ginnie Mae	Mortgage Pass Thru	2,723	AA+	Above 1 Year	USD	France	FED, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	812	AA+	Above 1 Year	USD	France	FED, Bilateral
Strategic Income Fund	Repurchase Agreements	U.S. Treasury Inflation Protected Securities	Treasury	83,572	AA+	Above 1 Year	USD	United Kingdom	FED, Bilateral
		U.S. Treasury Notes	Treasury	33,882	AA+	Above 1 Year	USD	United States	FED, Bilateral
	Swap Contracts	Cash Collateral	Cash	1,690	N/A	N/A	USD	United States	FED, Bilateral
Total Return Bond Fund	Reverse Repurchase Agreements	U.S. Treasury Notes	Treasury	259	AA+	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury STRIPS	Treasury	940	AA+	3 Months - 1 Year	USD	United States	FED, Bilateral
PIMCO TRENDS Managed Futures Strategy Fund	Swap Contracts	Cash Collateral	Cash	320	N/A	N/A	USD	United Kingdom	FED, Bilateral
UK Corporate Bond Fund	Repurchase Agreements	United Kingdom Gilt	Treasury £	102	AA-	Above 1 Year	GBP	France	EUROCLEAR, Bilateral
		United Kingdom Gilt	Treasury	2,238	AA-	Above 1 Year	GBP	United States	EUROCLEAR, Bilateral
		United Kingdom Inflation-Linked Gilt	Treasury	102	AA-	Above 1 Year	GBP	United Kingdom	EUROCLEAR, Bilateral
US High Yield Bond Fund	Repurchase Agreements	U.S. Treasury Inflation Protected Securities	Treasury \$	69,814	AA+	Above 1 Year	USD	United Kingdom	FED, Bilateral
		U.S. Treasury Notes	Treasury	10,506	AA+	Above 1 Year	USD	United States	FED, Bilateral

The aggregate transaction data for collateral positions (including cash) received across all SFTs and total return swaps as at 31 December 2025 is as follows:

Fund	Security Type	Collateral Description	Type of Collateral	Fair Value (000S)	Quality	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
PIMCO Balanced Income and Growth Fund	Repurchase Agreements	Ginnie Mae	Mortgage Pass Thru	\$ 34,512	AA+	Above 1 Year	USD	France	FED, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	32,657	AA+	Above 1 Year	USD	France	FED, Bilateral
	Swap Contracts	Cash Collateral	Cash	14,470	N/A	N/A	USD	United Kingdom	FED, Bilateral
PIMCO Capital Securities Fund	Reverse Repurchase Agreements	Cash Collateral	Cash	191	N/A	N/A	USD	Canada	FED, Bilateral
		Cash Collateral	Cash	110	N/A	N/A	USD	United Kingdom	FED, Bilateral
		Cash Collateral	Cash	436	N/A	N/A	USD	United States	FED, Bilateral
		U.S. Treasury Bonds	Treasury	365	AA+	Above 1 Year	USD	United States	FED, Bilateral
PIMCO Climate Bond Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	4,900	AA+	Above 1 Year	USD	United States	FED, Bilateral
Commodity Real Return Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	10,710	AA+	Above 1 Year	USD	United States	FED, Bilateral
	Swap Contracts	Cash Collateral	Cash	1,370	N/A	N/A	USD	Australia	FED, Bilateral
		Cash Collateral	Cash	7,440	N/A	N/A	USD	France	FED, Bilateral
		Cash Collateral	Cash	4,110	N/A	N/A	USD	United Kingdom	FED, Bilateral
		Cash Collateral	Cash	12,100	N/A	N/A	USD	United States	FED, Bilateral
PIMCO Credit Opportunities Bond Fund	Repurchase Agreements	U.S. Treasury Inflation Protected Securities	Treasury	35,718	AA+	Above 1 Year	USD	France	FED, Bilateral
Diversified Income Fund	Repurchase Agreements	Province of Quebec	Treasury	14,829	AA-	Above 1 Year	CAD	United States	Canada, Bilateral
		U.S. Treasury Notes	Treasury	87,720	AA+	Above 1 Year	USD	United States	FED, Bilateral
	Reverse Repurchase Agreements	Cash Collateral	Cash	268	N/A	N/A	USD	United Kingdom	FED, Bilateral
		Cash Collateral	Cash	1	N/A	N/A	CAD	United States	FED, Bilateral
		U.S. Treasury Bonds	Treasury	8	AA+	Above 1 Year	USD	United States	FED, Bilateral

Notes to Financial Statements (Cont.)

Fund	Security Type	Collateral Description	Type of Collateral	Fair Value (000\$)	Quality	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
Dynamic Bond Fund	Repurchase Agreements	Canadian When Issued Government Bond	Treasury	\$ 74,218	AA+	Above 1 Year	CAD	Canada	Canada, Bilateral
		Province of British Columbia	Treasury	124,028	AA+	Above 1 Year	CAD	Canada	Canada, Bilateral
		Province of Ontario	Treasury	232,308	AA-	Above 1 Year	CAD	Canada	Canada, Bilateral
		Province of Ontario	Treasury	107,616	AA-	Above 1 Year	CAD	United States	Canada, Bilateral
		Province of Quebec	Treasury	198,503	AA-	Above 1 Year	CAD	Canada	Canada, Bilateral
		Province of Quebec	Treasury	115,670	AA-	Above 1 Year	CAD	United States	Canada, Bilateral
		Province of Saskatchewan	Treasury	25,430	AA	Above 1 Year	CAD	Canada	Canada, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	59,277	AA+	Above 1 Year	USD	United Kingdom	FED, Bilateral
		U.S. Treasury Notes	Treasury	503,490	AA+	Above 1 Year	USD	United States	FED, Bilateral
	Reverse Repurchase Agreements	Province of Ontario	Treasury	2,263	AA-	Above 1 Year	CAD	Canada	Canada, Bilateral
Emerging Local Bond Fund	Reverse Repurchase Agreements	Cash Collateral	Cash	700	N/A	N/A	USD	France	FED, Bilateral
Emerging Local Bond ESG Fund	Repurchase Agreements	Cash Collateral	Cash	7,056	N/A	N/A	USD	United Kingdom	FED, Bilateral
		U.S. Treasury Notes	Treasury	4,594	AA+	Above 1 Year	USD	United States	FED, Bilateral
		Cash Collateral	Cash	130	N/A	N/A	USD	United Kingdom	FED, Bilateral
Emerging Markets Bond Fund	Reverse Repurchase Agreements	Cash Collateral	Cash	1,909	N/A	N/A	USD	United Kingdom	FED, Bilateral
		Cash Collateral	Cash	1,630	N/A	N/A	USD	United States	FED, Bilateral
Emerging Markets Bond ESG Fund	Reverse Repurchase Agreements	Cash Collateral	Cash	2,187	N/A	N/A	USD	United Kingdom	FED, Bilateral
		Cash Collateral	Cash	310	N/A	N/A	USD	United States	FED, Bilateral
		France Government International Bond	Treasury	320	A+	Above 1 Year	EUR	United Kingdom	EUROCLEAR, Bilateral
		U.S. Treasury Bonds	Treasury	260	AA+	Above 1 Year	USD	United States	FED, Bilateral
PIMCO ESG Income Fund	Repurchase Agreements	Ginnie Mae	Mortgage Pass Thru	84,187	AA+	Above 1 Year	USD	France	FED, Bilateral
Euro Bond Fund	Repurchase Agreements	LfA Forderbank Bayern	Treasury	€ 19,091	AAA	Above 1 Year	EUR	Germany	Germany, Bilateral
Euro Credit Fund	Repurchase Agreements	Belgium Government International Bond	Treasury	7,871	A+	Above 1 Year	EUR	France	EUROCLEAR, Bilateral
Euro Income Bond Fund	Repurchase Agreements	Investitionsbank Berlin	Treasury	16,688	AAA	Above 1 Year	EUR	Germany	Germany, Bilateral
		Investitionsbank des Landes Brandenburg	Treasury	73,784	AAA	Above 1 Year	EUR	Germany	Germany, Bilateral
		Investitionsbank Schleswig-Holstein	Treasury	72,274	AAA	Above 1 Year	EUR	Germany	Germany, Bilateral
		LfA Forderbank Bayern	Treasury	41,097	AAA	Above 1 Year	EUR	Germany	EUROCLEAR, Bilateral
		NRW Bank	Treasury	60,625	AAA	Above 1 Year	EUR	Germany	Germany, Bilateral
	Reverse Repurchase Agreements	Cash Collateral	Cash	221	N/A	N/A	USD	France	FED, Bilateral
Euro Long Average Duration Fund	Repurchase Agreements	Hamburgische Investitions - und Forderbank	Treasury	4,693	AAA	Above 1 Year	EUR	Germany	Germany, Bilateral
Euro Short-Term Fund	Repurchase Agreements	Flemish Community	Treasury	14,408	AA-	Above 1 Year	EUR	France	EUROCLEAR, Bilateral
PIMCO European High Yield Bond Fund	Repurchase Agreements	Belgium Government International Bond	Treasury	7,266	A+	Above 1 Year	EUR	France	EUROCLEAR, Bilateral
	Reverse Repurchase Agreements	Cash Collateral	Cash	25	N/A	N/A	USD	United Kingdom	FED, Bilateral
PIMCO European Short-Term Opportunities Fund	Repurchase Agreements	Asian Development Bank	Treasury	21,724	AAA	Above 1 Year	EUR	Germany	EUROCLEAR, Bilateral
		BNG Bank NV	Treasury	7,350	AAA	Above 1 Year	EUR	Germany	EUROCLEAR, Bilateral
		NRW Bank	Treasury	22,502	AAA	Above 1 Year	EUR	Germany	Germany, Bilateral

Fund	Security Type	Collateral Description	Type of Collateral	Fair Value (000S)	Quality	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
Global Bond Fund	Reverse Repurchase Agreements	Cash Collateral	Cash	\$ 3,181	N/A	N/A	USD	United States	FED, Bilateral
Global Bond ESG Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	5,814	AA+	Above 1 Year	USD	United States	FED, Bilateral
Global High Yield Bond Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	261,630	AA+	Above 1 Year	USD	United States	FED, Bilateral
	Reverse Repurchase Agreements	Cash Collateral	Cash	72	N/A	N/A	USD	United Kingdom	FED, Bilateral
		U.S. Treasury Notes	Treasury	460	AA+	Above 1 Year	USD	United States	FED, Bilateral
Global Low Duration Real Return Fund	Reverse Repurchase Agreements	Cash Collateral	Cash	390	N/A	N/A	USD	France	FED, Bilateral
Global Real Return Fund	Reverse Repurchase Agreements	U.S. Treasury Inflation Protected Securities	Treasury	584	AA+	Above 1 Year	USD	Canada	FED, Bilateral
Income Fund	Repurchase Agreements	Advanced Micro Devices	Treasury	11,166	A	3 Months - 1 Year	USD	France	DTC, Bilateral
		AerCap Ireland Capital DAC	Treasury	9,388	BBB+	Above 1 Year	USD	France	DTC, Bilateral
		Barclays Bank PLC	Treasury	284,216	A	3 Months - 1 Year	USD	United Kingdom	DTC, Bilateral
		Broadcom Corp.	Treasury	14,115	BBB+	Above 1 Year	USD	France	DTC, Bilateral
		Broadcom, Inc.	Treasury	15,037	BBB+	Above 1 Year	USD	France	DTC, Bilateral
		Canadian Government Real Return Bond	Treasury	153,371	AA+	Above 1 Year	CAD	Canada	Canada, Bilateral
		Canadian When Issued Government Bond	Treasury	1,292,622	AA+	Above 1 Year	CAD	Canada	Canada, Bilateral
		Constellation Brands, Inc.	Treasury	29,631	BBB	Above 1 Year	USD	France	DTC, Bilateral
		Government of Newfoundland and Labrador Canada	Treasury	288,861	A	Above 1 Year	CAD	Canada	Canada, Bilateral
		Hydro-Quebec	Treasury	164,769	AA-	Above 1 Year	CAD	Canada	Canada, Bilateral
		Hydro-Quebec	Treasury	653,277	AA-	Above 1 Year	CAD	United States	Canada, Bilateral
		JPMorgan Chase & Co.	Treasury	27,611	AA-	Above 1 Year	USD	France	DTC, Bilateral
		Province of Alberta	Treasury	861,699	AA	Above 1 Year	CAD	Canada	Canada, Bilateral
		Province of Alberta	Treasury	1,086,663	AA	Above 1 Year	CAD	United States	Canada, Bilateral
		Province of British Columbia	Treasury	265,075	AA+	Above 1 Year	CAD	Canada	Canada, Bilateral
		Province of British Columbia	Treasury	2,769,532	AA+	Above 1 Year	CAD	United States	Canada, Bilateral
		Province of Manitoba	Treasury	440,518	A+	Above 1 Year	CAD	Canada	Canada, Bilateral
		Province of Manitoba	Treasury	146,608	A+	Above 1 Year	CAD	United States	Canada, Bilateral
		Province of New Brunswick	Treasury	29,790	A+	3 Months - 1 Year	CAD	Canada	Canada, Bilateral
		Province of New Brunswick	Treasury	220,313	A+	Above 1 Year	CAD	Canada	Canada, Bilateral
		Province of Nova Scotia	Treasury	194,496	A+	Above 1 Year	CAD	Canada	Canada, Bilateral
		Province of Nova Scotia	Treasury	155,891	A+	Above 1 Year	CAD	United States	Canada, Bilateral
		Province of Ontario	Treasury	2,898,660	AA-	Above 1 Year	CAD	Canada	Canada, Bilateral
		Province of Ontario	Treasury	5,469,056	AA-	Above 1 Year	CAD	United States	Canada, Bilateral
		Province of Quebec	Treasury	3,168,614	AA-	Above 1 Year	CAD	Canada	Canada, Bilateral
		Province of Quebec	Treasury	3,194,704	AA-	Above 1 Year	CAD	United States	Canada, Bilateral
		Province of Saskatchewan	Treasury	460,595	AA	Above 1 Year	CAD	Canada	Canada, Bilateral
		U.S. Treasury Bonds	Treasury	102,113	AA+	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	1,021,076	AA+	Above 1 Year	USD	United Kingdom	FED, Bilateral
		U.S. Treasury Notes	Treasury	1,532,776	AA+	Above 1 Year	USD	United States	FED, Bilateral
	Reverse Repurchase Agreements	Cash Collateral	Cash	1,654	N/A	N/A	USD	United Kingdom	FED, Bilateral
		Cash Collateral	Cash	17,442	N/A	N/A	CAD	United States	FED, Bilateral
	Swap Contracts	Cash Collateral	Cash	176,740	N/A	N/A	USD	France	FED, Bilateral
		Cash Collateral	Cash	24,340	N/A	N/A	USD	United States	FED, Bilateral

Notes to Financial Statements (Cont.)

Fund	Security Type	Collateral Description	Type of Collateral	Fair Value (000\$)	Quality	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
Low Duration Global Investment Grade Credit Fund	Repurchase Agreements								
		U.S. Treasury Notes	Treasury	\$ 32,334	AA+	Above 1 Year	USD	United States	FED, Bilateral
Low Duration Income Fund	Repurchase Agreements								
		Government of Newfoundland and Labrador Canada	Treasury	28,171	A	Above 1 Year	CAD	United States	Canada, Bilateral
		Province of British Columbia	Treasury	34,669	AA+	Above 1 Year	CAD	United States	Canada, Bilateral
		Province of Ontario	Treasury	794,451	AA-	Above 1 Year	CAD	United States	Canada, Bilateral
		Province of Quebec	Treasury	121,644	AA-	Above 1 Year	CAD	United States	Canada, Bilateral
		U.S. Treasury Bonds	Treasury	102	AA+	Above 1 Year	USD	France	FED, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	462,192	AA+	Above 1 Year	USD	United Kingdom	FED, Bilateral
		U.S. Treasury Notes	Treasury	169,556	AA+	Above 1 Year	USD	United States	FED, Bilateral
Low Duration Opportunities Fund	Repurchase Agreements								
		Ginnie Mae	Mortgage Pass Thru	170,375	AA+	Above 1 Year	USD	France	FED, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	58,272	AA+	Above 1 Year	USD	France	FED, Bilateral
PIMCO MLP & Energy Infrastructure Fund	Swap Contracts								
		Cash Collateral	Cash	40	N/A	N/A	USD	United Kingdom	FED, Bilateral
Mortgage Opportunities Fund	Repurchase Agreements								
		U.S. Treasury Notes	Treasury	5,712	AA+	Above 1 Year	USD	United States	FED, Bilateral
	Reverse Repurchase Agreements	Cash Collateral	Cash	1,614	N/A	N/A	USD	United Kingdom	FED, Bilateral
PIMCO Real Asset Growth Fund	Swap Contracts	Cash Collateral	Cash	2,160	N/A	N/A	USD	United States	FED, Bilateral
		Cash Collateral	Cash	360	N/A	N/A	USD	Australia	FED, Bilateral
		Cash Collateral	Cash	50	N/A	N/A	USD	United Kingdom	FED, Bilateral
		Cash Collateral	Cash	370	N/A	N/A	USD	United States	FED, Bilateral
StocksPLUS™ Fund	Repurchase Agreements								
		U.S. Treasury Inflation Protected Securities	Treasury	86,744	AA+	Above 1 Year	USD	France	FED, Bilateral
		Cash Collateral	Cash	840	N/A	N/A	USD	United Kingdom	FED, Bilateral
PIMCO StocksPLUS™ AR Fund	Repurchase Agreements	Cash Collateral	Cash	14,090	N/A	N/A	USD	United States	FED, Bilateral
		Ginnie Mae	Mortgage Pass Thru	2,278	AA+	Above 1 Year	USD	France	FED, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	2,245	AA+	Above 1 Year	USD	France	FED, Bilateral
Strategic Income Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	3,876	AA+	Above 1 Year	USD	United States	FED, Bilateral
US High Yield Bond Fund	Repurchase Agreements								
		U.S. Treasury Inflation Protected Securities	Treasury	157,332	AA+	Above 1 Year	USD	United Kingdom	FED, Bilateral
		U.S. Treasury Notes	Treasury	22,032	AA+	Above 1 Year	USD	United States	FED, Bilateral
US Investment Grade Corporate Bond Fund	Repurchase Agreements								
		U.S. Treasury Notes	Treasury	29,988	AA+	Above 1 Year	USD	United States	FED, Bilateral
US Short-Term Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	2,652	AA+	Above 1 Year	USD	United States	FED, Bilateral

The collateral fair value for Repurchase Agreements includes interest accrued.

Master Forward Agreements cover a combination of buy-sellback transactions, sale-buyback transactions and other financing transactions not included above. The total amount of the collateral received as at 30 June 2026 and 31 December 2025 for all transactions entered into under these Agreements is included above. It is not possible to separately analyse the collateral for each specific SFT.

ISDA Agreements cover a combination of swap contracts and the total amount of the collateral for these agreements is included above.

A portion of the collateral disclosed relates to derivatives not in scope of SFTR.

(iv) Data on Reuse of Collateral:

Securities received as collateral are not reused as of 30 June 2026 or 31 December 2025.

Collateral received as at 30 June 2026 and 31 December 2025 is held within the custodial network of State Street Bank and Trust.

(v) Safekeeping of Collateral Granted:

The collateral pledged by the Funds as of 30 June 2026 and 31 December 2025 are held by the counterparties in accounts other than segregated or pooled accounts.

(c) Returns/Costs

The tables below detail the data on returns and costs for each type of SFT and total return swap for the financial periods ended 30 June 2026 and 30 June 2025. Amounts are shown in the base currency of the Funds.

Fund	30-Jun-2026							
	Repurchase Agreements		Reverse Repurchase Agreements		Buy-sellback Financing Transactions		Sale-buyback Financing Transactions	
	Returns (000S)	Costs (000S)	Returns (000S)	Costs (000S)	Returns (000S)	Costs (000S)	Returns (000S)	Costs (000S)
PIMCO Asia High Yield Bond Fund	\$ 0	\$ 0	\$ 3	\$ (224)	\$ 0	\$ 0	\$ 0	\$ (24)
Asia Strategic Interest Bond Fund	6	0	0	(4)	0	0	0	0
PIMCO Balanced Income and Growth Fund	3,041	0	0	(64)	0	0	0	0
PIMCO Capital Securities Fund	22	(5)	26	(4,626)	0	0	0	0
PIMCO Climate Bond Fund	142	0	0	(18)	0	0	0	0
Commodity Real Return Fund	257	0	0	(4,353)	0	(2)	0	(79)
PIMCO Credit Opportunities Bond Fund	212	0	0	(5)	0	0	0	0
Diversified Income Fund	621	0	10	(1,321)	0	0	0	0
Diversified Income Duration Hedged Fund	0	(3)	0	(36)	0	0	0	0
Diversified Income ESG Fund	0	0	0	(4)	0	0	0	0
Dynamic Bond Fund	10,208	0	0	(68)	0	0	0	0
Emerging Local Bond Fund	0	(238)	942	(16,522)	0	0	0	0
Emerging Local Bond ESG Fund	234	0	0	(529)	0	0	0	0
Emerging Markets Bond Fund	0	0	0	(5,963)	52	0	0	(29)
Emerging Markets Bond ESG Fund	558	0	0	(5,103)	0	0	0	0
Emerging Markets Corporate Bond Fund	0	0	0	(15)	0	0	0	0
PIMCO Emerging Markets Opportunities Fund	311	0	0	(540)	0	0	0	0
Emerging Markets Short-Term Local Currency Fund	18	0	0	0	0	0	0	0
PIMCO ESG Income Fund	3,371	0	0	(33)	0	0	0	0
Euro Bond Fund	€ 87	€ 0	€ 0	€ (2,987)	€ 0	€ 0	€ 0	€ 0
Euro Credit Fund	13	0	0	0	0	0	0	0
Euro Income Bond Fund	2,291	0	0	(24)	0	0	0	0
Euro Long Average Duration Fund	48	0	0	(6,040)	0	0	0	0
Euro Short-Term Fund	55	0	0	0	0	0	0	0
PIMCO European High Yield Bond Fund	212	0	26	(101)	0	0	0	0
PIMCO European Short-Term Opportunities Fund	108	0	0	(1,568)	0	0	0	0
Global Advantage Fund	\$ 0	\$ 0	\$ 0	\$ (1,028)	\$ 0	\$ 0	\$ 0	\$ (5)
Global Bond Fund	10	0	0	(17,385)	0	0	0	(105)
Global Bond ESG Fund	135	0	11	(9,050)	0	(2)	0	(773)
Global Bond Ex-US Fund	0	(811)	0	0	0	0	0	(23)
Global Bond Opportunities Fund	4	0	0	0	0	0	0	0
Global High Yield Bond Fund	3,106	0	0	(304)	0	0	0	0
Global Investment Grade Credit Fund	30	0	3	(7,825)	0	0	0	(40)
Global Investment Grade Credit ESG Fund	167	0	0	(979)	0	0	0	(206)
Global Low Duration Real Return Fund	0	0	0	(18,284)	0	0	0	(44)
Global Real Return Fund	12	0	0	(19,486)	0	(33)	0	(377)
Income Fund	169,916	0	789	(1,003)	0	0	0	(1)
Income Fund II	1	0	0	(98)	0	0	0	(65)
Low Average Duration Fund	521	0	0	(32)	0	0	0	0
Low Duration Global Investment Grade Credit Fund	1,472	0	0	(2)	0	0	0	0
Low Duration Income Fund	21,171	0	30	(45)	0	0	0	0
Low Duration Opportunities Fund	4,565	0	0	(3)	0	0	0	0
Low Duration Opportunities ESG Fund	0	0	0	(11)	0	0	0	(8)
MAARS Multi-Strategy Fund	42	0	0	0	0	0	0	0
Mortgage Opportunities Fund	1,239	0	0	(13,556)	0	0	0	(10)
PIMCO Real Asset Growth Fund	0	0	0	(254)	0	0	0	(29)
StocksPLUS™ Fund	427	0	0	(2,922)	0	0	0	(17)
PIMCO StocksPLUS™ AR Fund	79	0	0	0	0	0	0	0
Strategic Income Fund	1,953	0	0	0	0	0	0	0
Total Return Bond Fund	137	0	0	(694)	0	0	0	(7)
PIMCO TRENDS Managed Futures Strategy Fund	35	0	0	(1)	0	0	0	0
UK Corporate Bond Fund	£ 15	£ 0	£ 0	£ (4)	£ 0	£ 0	£ 0	£ 0
US High Yield Bond Fund	\$ 2,406	\$ 0	\$ 0	\$ (178)	\$ 0	\$ 0	\$ 0	\$ 0
US Investment Grade Corporate Bond Fund	227	0	0	(25)	0	0	0	0
US Short-Term Fund	49	0	0	(285)	0	(2)	0	(1,002)

Notes to Financial Statements (Cont.)

30-Jun-2025

Fund	Repurchase Agreements		Reverse Repurchase Agreements		Buy-sellback Financing Transactions		Sale-buyback Financing Transactions	
	Returns (0005)	Costs (0005)	Returns (0005)	Costs (0005)	Returns (0005)	Costs (0005)	Returns (0005)	Costs (0005)
PIMCO Asia High Yield Bond Fund	\$ 167	\$ 0	\$ 0	\$ (388)	\$ 0	\$ 0	\$ 0	\$ 0
Asia Strategic Interest Bond Fund	50	0	0	(3)	0	0	0	0
PIMCO Balanced Income and Growth Fund	951	0	0	(49)	0	0	0	0
PIMCO Capital Securities Fund	252	0	0	(6,302)	0	0	0	0
PIMCO Climate Bond Fund	45	0	0	(12)	0	0	0	0
Commodity Real Return Fund	232	0	0	(5,431)	0	(13)	0	(160)
PIMCO Credit Opportunities Bond Fund	1,159	0	0	(23)	0	0	0	0
Diversified Income Fund	7,242	0	34	(1,413)	0	0	0	0
Diversified Income Duration Hedged Fund	51	0	0	(15)	0	0	0	0
Diversified Income ESG Fund	0	0	0	(3)	0	0	0	0
Dynamic Bond Fund	14,840	0	0	(86)	0	0	0	0
Emerging Local Bond Fund	647	0	301	(9,085)	0	0	0	0
Emerging Local Bond ESG Fund	131	0	0	(325)	0	0	0	0
Emerging Markets Bond Fund	1	0	0	(6,961)	0	0	0	0
Emerging Markets Bond ESG Fund	808	0	0	(6,095)	0	0	0	(5)
Emerging Markets Corporate Bond Fund	0	0	0	(73)	0	0	0	0
PIMCO Emerging Markets Opportunities Fund	101	0	0	(809)	0	0	0	0
Emerging Markets Short-Term Local Currency Fund	26	0	0	(8)	0	0	0	0
PIMCO ESG Income Fund	1,486	0	0	(46)	0	0	0	(2)
Euro Bond Fund	€ 155	€ 0	€ 0	€ (23)	€ 0	€ 0	€ 0	€ 0
Euro Credit Fund	75	0	0	0	0	0	0	0
Euro Income Bond Fund	2,045	0	0	(74)	0	0	0	0
Euro Long Average Duration Fund	61	0	0	(3,911)	0	0	0	0
Euro Short-Term Fund	177	0	0	0	0	0	0	0
PIMCO European High Yield Bond Fund	171	0	0	(30)	0	0	0	0
PIMCO European Short-Term Opportunities Fund	342	0	0	(8)	0	0	0	0
Global Advantage Fund	\$ 0	\$ 0	\$ 0	\$ (488)	\$ 0	\$ (1)	\$ 0	\$ (299)
Global Bond Fund	261	0	3	(3,270)	0	0	0	(698)
Global Bond ESG Fund	386	0	0	(3,166)	0	0	0	(3,772)
Global Bond Ex-US Fund	0	0	0	(268)	0	0	0	(453)
Global High Yield Bond Fund	335	0	0	(1,966)	0	0	0	(11)
Global Investment Grade Credit Fund	3,158	0	0	(505)	0	0	0	(216)
Global Investment Grade Credit ESG Fund	548	0	0	(848)	0	(29)	0	(573)
Global Low Duration Real Return Fund	1	0	0	(14,020)	0	(54)	0	(517)
Global Real Return Fund	7	0	0	(23,610)	0	(7)	0	(367)
Income Fund	78,006	0	0	(466)	0	0	0	0
Income Fund II	1	0	0	(60)	0	0	0	(57)
Low Average Duration Fund	579	0	0	(1,079)	0	0	0	(79)
Low Duration Global Investment Grade Credit Fund	2,276	0	0	(161)	0	0	0	0
Low Duration Income Fund	1,990	0	0	(81)	0	0	0	0
Low Duration Opportunities Fund	2,005	0	0	(6)	0	0	0	0
Low Duration Opportunities ESG Fund	0	0	0	(7)	0	0	0	(12)
Mortgage Opportunities Fund	914	0	0	(4,698)	0	0	0	(5)
PIMCO Real Asset Growth Fund	0	0	0	(299)	0	(17)	0	(399)
StocksPLUS™ Fund	13,825	0	0	0	0	0	0	0
PIMCO StocksPLUS™ AR Fund	50	0	0	0	0	0	0	0
Strategic Income Fund	151	0	0	(1,420)	0	0	0	(485)
Total Return Bond Fund	0	0	0	(2,847)	0	0	0	(409)
PIMCO TRENDS Managed Futures Strategy Fund	105	0	0	(80)	0	0	0	0
UK Corporate Bond Fund	£ 39	£ 0	£ 0	£ (6)	£ 0	£ 0	£ 0	£ 0
UK Long Term Corporate Bond Fund	14	0	0	0	0	0	0	0
US High Yield Bond Fund	\$ 1,218	\$ 0	\$ 2	\$ (846)	\$ 0	\$ 0	\$ 0	\$ 0
US Investment Grade Corporate Bond Fund	351	0	0	(290)	0	0	0	(2)
US Short-Term Fund	979	0	0	0	0	(6)	0	(22)

All returns from SFT derivative transactions will accrue to the Fund and are not subject to any returns sharing agreement with the Company's Manager or any other third parties.

For total return swaps transactions costs are not separately identifiable. For these investments, transaction costs are included in the purchase and sale price and are part of the gross investment performance of each Fund. Returns are identified as the realised gains and change in unrealised gains on the swap contract during the financial period which are included within Net realised gain/(loss) on financial derivative instruments and Net change in unrealised appreciation/(depreciation) on financial derivative instruments within the Statement of Operations.

21. SIGNIFICANT EVENTS

In February 2022, Russia launched an invasion of Ukraine. As a result, Russia and other countries, persons and entities that provided material aid to Russia's aggression against Ukraine, have been the subject of economic sanctions and import and export controls imposed by countries throughout the world, including the United States. Such measures, including the United States' enforcement of sanctions or other similar measures on various Russian entities and persons, and the Russian government's response, have had and may continue to have an adverse effect on the Russian, Belarusian and other securities, instruments and economies, which may, in turn, negatively impact the Funds. The extent, duration and impact of Russia's military action in Ukraine, related sanctions and retaliatory actions are difficult to ascertain, but could be significant and have severe adverse effects on the region, including significant adverse effects on the regional, European and global economies and the markets for certain securities and commodities, such as oil and natural gas, as well as other sectors. Further, the Funds may have investments in securities and instruments that are economically tied to the region and may have been negatively impacted by the sanctions and counter-sanctions by Russia, including declines in value and reductions in liquidity. The sanctions may cause the Funds to sell portfolio holdings at a disadvantageous time or price or to continue to hold investments that the Funds may no longer seek to hold.

Since October 2023, there has been ongoing armed conflict in Israel and Gaza, and beginning in April 2024 Iran and Israel have engaged in military offensives against each other. Since February 2026, there has been an outbreak of war in the wider Middle East impacting the Strait of Hormuz. The Funds may have invested in securities and instruments that are economically tied to these conflict zones. Such investments may have been negatively impacted by sanctions and counter sanctions, if applicable, including declines in value and reduction in liquidity. The reductions in liquidity in investments may cause the Funds to sell portfolio holdings at a disadvantageous time or price hold. In addition, the conflict in the Middle East has caused, and could continue to cause, significant market disruption and volatility. PIMCO will continue to actively manage these positions in the best interests of the Funds and their shareholders.

The United States' enforcement of restrictions on U.S. investments in certain issuers and tariffs on goods from certain other countries has contributed to and may continue to contribute to international trade tensions and may impact portfolio securities. In April 2025, the U.S. government indicated an intent to alter its approach to international trade policy, including in some cases renegotiating, modifying or terminating certain bilateral or multilateral trade arrangements with foreign countries, and it has proposed to take and/or taken related actions, including the imposition of or stated potential imposition of a broad range of tariffs. The imposition of tariffs, trade restrictions, currency restrictions or similar actions (or retaliatory measures taken in response) could lead to, for example, price volatility, reduced market sentiment, and changes in inflation expectations. These and other geopolitical events may contribute to increased instability in the U.S. and global economies and markets, which may have an adverse effect on the performance of the Funds and their investments.

On 19 February 2026, the Company was approved by the FCA under the Overseas Funds Regime.

On 14 April 2026, the distribution frequency of the Income and Income II share Classes of the Strategic Income Fund was changed from quarterly to monthly.

On 21 April 2026, the distribution frequency of the Income and Income II share Classes of the PIMCO Balanced Income and Growth Fund was changed from quarterly to monthly.

On 12 May 2026, the MAARS Multi-Strategy Fund was launched.

On 14 May 2026, a Management Fee Waiver of 30 bps was introduced for the H Institutional share Class of the Emerging Markets Bond ESG Fund until 13 May 2027.

On 10 June 2026, the Global Bond Opportunities Fund was launched.

On 30 June 2026, the Management Fee waiver on the H Institutional share Class of the Euro Credit Fund was extended by one year to 30 June 2027.

Other than the above, there were no other significant events during the financial period.

22. SUBSEQUENT EVENTS

On 31 July 2026, the Inflation Multi-Asset Fund was renamed to the PIMCO Real Asset Growth Fund. On the same date, the benchmark for the Fund was changed to 30% S&P Global Infrastructure Net Total Return Index, 10% FTSE EPRA NAREIT Developed Index, 10% Alerian MLP Index Total Return Index (USD Unhedged), 10% S&P Global Natural Resources Net Total Return Index, 20% Bloomberg Commodity Total Return Index, 10% BCOM Gold Subindex Total Return Index, 10% Bloomberg World Govt ILB 1-5yr Total Return Index (USD Hedged).

Other than the above, there were no other significant events after the financial period end.

23. APPROVAL OF FINANCIAL STATEMENTS

The financial statements were approved by the Board on 25 August 2026.

DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	46,811,768	\$ 466,852
	PAR (000S)	
U.S. Treasury Notes 3.625% due 31/12/2030	\$ 13,700	13,646
Bank Negara Indonesia Persero Tbk PT 7.150% due 22/10/2031	12,500	12,500
PCPD Capital Ltd. 7.500% due 15/05/2029	11,200	10,969
San Miguel Global Power Holdings Corp. 8.375% due 20/10/2030	10,800	10,854
U.S. Treasury Notes 3.750% due 31/01/2031	10,800	10,831
Colombian TES 11.750% due 24/01/2035	COP 37,705,600	9,484
U.S. Treasury Notes 4.000% due 15/11/2035	\$ 9,500	9,391
Muthoot Finance Ltd. 5.750% due 04/08/2030	8,800	8,767
Cas Capital Ltd. 6.250% due 13/01/2031	8,700	8,697
West China Cement Ltd. 10.500% due 11/11/2029	7,900	7,865
Wynn Macau Ltd. 5.500% due 01/10/2027	7,400	7,390
Melco Resorts Finance Ltd. 5.375% due 04/12/2029	7,500	7,283
SJM International Ltd. 6.500% due 15/01/2031	7,150	7,108
Renew Treasury Ifsc Pvt Ltd. 6.500% due 02/02/2031	7,100	7,100
U.S. Treasury Notes 4.125% due 15/02/2036	7,092	6,978
Shui On Development Holding Ltd. 9.750% due 26/01/2029	6,000	5,905
Yuexiu REIT MTN Co. Ltd. 6.500% due 12/02/2029	5,900	5,900
Wynn Macau Ltd. 5.125% due 15/12/2029	6,000	5,801
Treasury Corp. of Victoria 2.000% due 20/11/2037	AUD 12,100	5,780

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	48,637,107	\$ 485,060
	PAR (000S)	
Philippines Government International Bond 6.250% due 28/02/2029	PHP 1,991,150	33,429
Standard Chartered PLC 7.750% due 15/08/2027	\$ 17,200	17,719
Melco Resorts Finance Ltd. 6.500% due 24/09/2033	10,100	9,872
San Miguel Global Power Holdings Corp. 8.125% due 02/12/2029	9,300	9,316
Wynn Macau Ltd. 6.750% due 15/02/2034	9,300	9,240
City of Ulaanbaatar Mongolia 7.750% due 21/08/2027	8,100	8,302
Shriram Finance Ltd. 6.625% due 22/04/2027	7,053	7,171
IRB Infrastructure Developers Ltd. 7.110% due 11/03/2032	6,300	6,549
Franshion Brilliant Ltd. 4.250% due 23/07/2029	6,900	6,401
UPL Corp. Ltd. 4.625% due 16/06/2030	6,300	5,737
QNB Finance Ltd. 4.679% due 27/04/2029	5,500	5,509
GLP Pte. Ltd. 9.750% due 20/05/2028	6,600	5,464
Wynn Macau Ltd. 5.125% due 15/12/2029	5,409	5,333
Meituan 5.125% due 05/11/2035	5,400	5,327
Banco Bilbao Vizcaya Argentaria S.A. 7.750% due 14/01/2032	4,900	5,279
Standard Chartered PLC 7.000% due 14/11/2035	5,200	5,244
Medco Maple Tree Pte Ltd. 8.960% due 27/04/2029	5,000	5,209
Nomura Holdings, Inc. 7.000% due 15/07/2030	5,000	5,177
	SHARES	
PIMCO Specialty Funds Ireland p.l.c. - PIMCO China Bond Fund (a)	324,886	5,000

(a) The PIMCO Asia High Yield Bond Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	6,128,007	\$ 61,112
	PAR (000S)	
U.S. Treasury Notes 3.750% due 31/01/2031	\$ 7,900	7,919
Singapore Airlines Ltd. 3.000% due 20/07/2026	4,300	4,295
Malaysia Government Investment Issue 3.726% due 31/03/2026	MYR 14,959	3,805
PCPD Capital Ltd. 7.500% due 15/05/2029	\$ 3,200	3,134
San Miguel Global Power Holdings Corp. 8.375% due 10/10/2030	2,900	2,915
Colombian TES 11.750% due 24/01/2035	COP 10,455,200	2,630
Malaysia Government International Bond 3.900% due 30/11/2026	MYR 8,910	2,306
Bank Negara Indonesia Persero Tbk PT 7.150% due 22/10/2031	\$ 2,300	2,300
Melco Resorts Finance Ltd. 5.625% due 17/07/2027	2,090	2,083
Bank of East Asia Ltd. 5.375% due 13/05/2032	1,750	1,748
Yuexiu REIT MTN Co. Ltd. 6.500% due 12/02/2029	1,700	1,700
Advanced Info Service PCL 4.894% due 04/03/2036	1,700	1,700
Renew Treasury Ifsc Pvt Ltd. 6.500% due 02/02/2031	1,600	1,600
Axis Bank Ltd. 4.100% due 08/09/2026	1,600	1,591
Fubon Life Singapore Pte. Ltd. 5.450% due 10/12/2035	1,600	1,577
Greenko Wind Projects Mauritius Ltd. 7.250% due 27/09/2028	1,500	1,534
Treasury Corp. of Victoria 2.000% due 20/11/2037	AUD 3,200	1,529
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara 5.450% due 03/02/2036	\$ 1,500	1,496
HDFC Bank Ltd. 5.067% due 24/06/2031	1,400	1,400

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	7,370,040	\$ 73,500
	PAR (000S)	
Philippines Government International Bond 6.250% due 28/02/2029	PHP 300,000	4,961
Malaysia Government Investment Issue 3.726% due 31/03/2026	MYR 14,013	3,601
GLP Pte. Ltd. 9.750% due 20/05/2028	\$ 2,200	1,830
Philippines Government International Bond 8.000% due 19/07/2031	PHP 93,300	1,696
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara 4.000% due 30/06/2050	\$ 2,300	1,657
BDO Unibank, Inc. 4.375% due 03/12/2030	1,400	1,402
San Miguel Global Power Holdings Corp. 8.375% due 20/10/2030	1,400	1,398
PRIO Luxembourg Holding SARL 6.750% due 15/10/2030	1,400	1,376
Turk Telekomunikasyon A/S 6.950% due 07/10/2032	1,300	1,327
PCPD Capital Ltd. 7.500% due 15/05/2029	1,300	1,297
CTF Services Ltd. 0.750% due 03/10/2028	HKD 10,000	1,291
Pertamina Hulu Energi PT 5.250% due 21/05/2030	\$ 1,200	1,204
Philippines Government International Bond 6.500% due 19/05/2029	PHP 62,950	1,079
U.S. Treasury Notes 4.125% due 15/02/2036	\$ 1,020	1,001
Indonesia Government International Bond 3.550% due 31/03/2032	1,000	942
Shriram Finance Ltd. 6.625% due 22/04/2027	900	913
Greentown China Holdings Ltd. 8.450% due 24/02/2028	900	913
Standard Chartered PLC 7.000% due 14/11/2035	900	907
Wynn Macau Ltd. 5.125% due 15/12/2029	900	893

(a) The Asia Strategic Interest Bond Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	555,497,527	\$ 5,540,057
NVIDIA Corp.	1,341,312	260,085
	PAR (000S)	
U.S. Treasury Inflation Protected Securities 1.875% due 15/07/2035 (b)	\$ 207,693	205,365
	SHARES	
Apple, Inc.	708,556	196,709
Microsoft Corp.	415,094	172,460
Taiwan Semiconductor Manufacturing Co. Ltd.	2,240,000	138,385
Meta Platforms, Inc. 'A'	224,408	135,391
Texas Instruments, Inc.	476,140	134,628
	PAR (000S)	
Uniform Mortgage-Backed Security 5.000% due 01/05/2056	\$ 133,219	131,049
Uniform Mortgage-Backed Security 5.500% due 01/01/2056	129,794	130,362
	SHARES	
Amgen, Inc.	366,318	124,534
ASML Holding NV	87,024	124,032
AbbVie, Inc.	552,908	122,984
Charles Schwab Corp.	1,238,945	113,192
	PAR (000S)	
Uniform Mortgage-Backed Security 6.000% due 01/07/2055	\$ 104,506	107,396
	SHARES	
AT&T, Inc.	4,142,747	107,352
TJX Cos., Inc.	672,349	105,213
Progressive Corp.	442,270	91,728
Amazon.com, Inc.	353,525	90,663
Tokyo Electron Ltd.	310,200	90,065

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	476,090,471	\$ 4,748,125
	PAR (000S)	
Uniform Mortgage-Backed Security 5.500% due 01/01/2056	\$ 129,794	130,646
	SHARES	
QUALCOMM, Inc.	545,281	125,395
Verizon Communications, Inc.	1,945,867	93,038
Micron Technology, Inc.	107,222	78,912
Procter & Gamble Co.	516,878	74,337
	PAR (000S)	
U.S. Treasury Notes 4.125% due 15/02/2036	\$ 73,190	71,841
Uniform Mortgage-Backed Security 6.500% due 01/08/2054	57,529	59,804
	SHARES	
Murata Manufacturing Co. Ltd.	892,000	58,021
Johnson & Johnson	234,676	55,547
Intesa Sanpaolo SpA	8,092,810	54,700
SK Hynix, Inc.	50,233	53,653
Philip Morris International, Inc.	288,261	50,238
	PAR (000S)	
Uniform Mortgage-Backed Security 6.500% due 01/02/2054	\$ 46,196	48,022
	SHARES	
Newmont Corp.	399,021	46,337
Lam Research Corp.	126,912	43,727
Goldman Sachs Group, Inc.	34,976	35,827
ConocoPhillips Co.	299,760	35,708
Corteva, Inc.	427,901	34,881
Applied Materials, Inc.	58,776	34,655

(a) The PIMCO Balanced Income and Growth Fund is investing in shares of an affiliated fund.

(b) Principal amount of security is adjusted for inflation.

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	PAR (000S)	COST (000S)
PURCHASES THROUGH 30 JUNE 2026		
Goldman Sachs Group, Inc. 3.509% due 17/08/2033	€ 56,800	\$ 64,595
Cooperatieve Rabobank UA 5.500% due 01/08/2033	53,400	63,060
UBS Group AG 6.875% due 05/06/2032	\$ 44,200	44,200
BNP Paribas Cardif S.A. 6.125% due 19/12/2033	€ 35,100	40,549
Morgan Stanley 4.555% due 10/04/2030	\$ 30,200	30,261
U.S. Treasury Notes 4.125% due 15/02/2036	30,350	30,046
Goldman Sachs Group, Inc. 4.516% due 21/01/2032	29,700	29,700
Banco Santander S.A. 7.250% due 03/12/2035	28,800	28,800
RD Michigan Property Owner LLC 7.500% due 30/03/2045	29,700	28,133
BNP Paribas S.A. 5.625% due 16/02/2033	€ 22,200	26,446
Erste Group Bank AG 5.875% due 15/04/2033	21,800	24,951
Deutsche Bank AG 6.750% due 30/10/2035	21,000	24,732
Stellantis NV 6.875% due 16/12/2033	21,400	24,575
Goldman Sachs Group, Inc. 1.000% due 17/02/2039	20,000	23,834
Banco Nacional de Mexico S.A. 6.697% due 07/08/2036	\$ 20,500	20,500
Aviva PLC 4.750% due 28/11/2057	€ 17,500	20,119
Credit Agricole S.A. 4.125% due 17/12/2036	16,700	19,264
UBS Group AG 7.000% due 10/02/2030	\$ 17,800	18,211
Nippon Life Insurance Co. 4.114% due 23/01/2055	€ 14,000	16,328
Lloyds Banking Group PLC 7.875% due 27/06/2029	£ 11,000	15,470
PNC Financial Services Group, Inc. 1.000% due 26/01/2029	\$ 15,000	15,000
American Express Co. 4.456% due 10/02/2032	14,900	14,900
HSBC Holdings PLC 1.000% due 31/12/2099	14,700	14,700
HSBC Holdings PLC 6.750% due 18/11/2032	14,700	14,700
Bank of Ireland Group PLC 6.375% due 10/03/2030	€ 12,000	14,573
BNP Paribas Cardif S.A. 4.414% due 27/05/2041	12,400	14,380
Intesa Sanpaolo SpA 1.000% due 31/12/2099	12,000	14,297
Engie S.A. 6.125% due 16/01/2032	£ 10,400	14,084
Athora Holding Ltd. 5.375% due 16/12/2037	€ 12,300	13,976
BNP Paribas S.A. 7.200% due 17/04/2036	\$ 13,200	13,200
Societe Generale S.A. 10.000% due 14/11/2028	11,200	12,477
BNP Paribas Cardif S.A. 4.875% due 27/11/2046	€ 10,600	12,292
Marex Group PLC 7.700% due 09/06/2032	\$ 11,500	11,500

DESCRIPTION	PAR (000S)	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
Intesa Sanpaolo SpA 7.778% due 20/06/2054	\$ 39,600	\$ 47,103
U.S. Treasury Notes 4.125% due 15/02/2036	30,350	29,790
Goldman Sachs Group, Inc. 3.984% due 18/12/2036	€ 23,700	27,080
UBS Group AG 4.875% due 12/02/2027	\$ 25,700	25,610
Deutsche Bank AG 6.750% due 30/10/2034	€ 21,000	25,160
UBS Group AG 4.875% due 12/02/2027	\$ 25,000	24,938
Goldman Sachs Group, Inc. 1.000% due 17/02/2039	€ 20,000	22,777
Sumitomo Mitsui Financial Group, Inc. 6.600% due 05/06/2034	\$ 20,800	21,472
Intesa Sanpaolo SpA 8.248% due 21/11/2033	17,000	20,259
Lloyds Banking Group PLC 6.625% due 27/09/2035	20,000	19,936
Credit Agricole S.A. 4.125% due 17/12/2036	€ 16,700	19,410
AXA S.A. 4.125% due 24/07/2056	14,000	16,316
Svenska Handelsbanken AB 4.750% due 01/03/2031	\$ 17,000	16,129
Prudential Financial, Inc. 6.500% due 15/03/2054	15,100	15,802
Lloyds Banking Group PLC 8.500% due 27/09/2027	£ 10,700	14,998
PNC Financial Services Group, Inc. 1.000% due 26/01/2029	\$ 15,000	14,963
HSBC Holdings PLC 1.000% due 31/12/2099	14,700	14,834
CCF Holding S.A.S. 5.000% due 27/05/2035	€ 12,500	14,668
Charles Schwab Corp. 4.343% due 14/11/2031	\$ 14,500	14,424
BPCE S.A. 2.125% due 13/10/2046	€ 14,000	14,417
Legal & General Group PLC 5.250% due 21/03/2047	\$ 14,400	14,404
Intesa Sanpaolo SpA 1.000% due 31/12/2099	€ 12,000	14,174
Banco Santander S.A. 8.000% due 01/02/2034	\$ 13,200	14,170
Standard Chartered PLC 7.000% due 14/11/2035	14,000	14,132
ELO SACA 3.250% due 23/07/2027	€ 11,900	13,928
BNP Paribas S.A. 5.625% due 16/02/2033	12,000	13,655
Mutuelle Assurance Travailleur Mutualiste SAM 4.625% due 23/02/2036	10,900	13,216
ASR Nederland NV 7.000% due 07/12/2043	9,100	12,813
Eni SpA 4.875% due 21/01/2034	10,000	12,144
Verizon Communications, Inc. 3.996% due 15/06/2056	10,750	12,142
Ocado Group PLC 11.000% due 15/06/2030	£ 8,500	11,810
ABN AMRO Bank NV 6.375% due 22/09/2034	€ 8,600	10,506
ABN AMRO Bank NV 6.875% due 22/09/2031	8,400	10,471
DNB Bank ASA 7.375% due 30/05/2029	\$ 10,000	10,363
Groupe des Assurances du Credit Mutuel SADIR 5.000% due 30/10/2044	€ 8,700	10,306
Goldman Sachs Group, Inc. 5.851% due 25/04/2035	\$ 9,900	10,281
Bank of Nova Scotia 7.350% due 27/04/2085	9,500	9,842

DESCRIPTION	PAR (000S)	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026 (Cont.)		
Nationwide Building Society 7.500% due 20/12/2030	£ 7,300	\$ 9,837
Ubisoft Entertainment S.A. 2.375% due 15/11/2028	€ 8,500	9,613
Swedbank AB 7.750% due 17/03/2030	\$ 8,800	9,295
Scotiabank Capital Trust 5.650% due 31/12/2056	CAD 12,000	9,132
Stichting AK Rabobank Certificaten 6.500% due 29/12/2049	€ 6,800	9,096
Generali 4.126% due 14/01/2036	7,600	9,085
ING Groep NV 4.250% due 16/05/2031	\$ 10,300	8,961
Nationwide Building Society 3.770% due 27/01/2036	€ 7,300	8,689

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	PAR (000S)	COST (000S)
PURCHASES THROUGH 30 JUNE 2026		
T-Mobile USA, Inc. 5.750% due 15/01/2034	\$ 3,000	\$ 3,150
BNP Paribas S.A. 3.739% due 20/04/2034	€ 2,300	2,680
Royal Bank of Canada 3.375% due 15/06/2030	2,300	2,659
Comunidad Autonoma de Canarias 3.500% due 30/04/2036	2,000	2,321
SR-Boligkredit A/S 2.750% due 27/02/2033	1,900	2,240
Orsted A/S 5.125% due 13/09/2034	£ 1,700	2,137
Kingspan Securities Ireland DAC 3.500% due 31/10/2031	€ 1,700	1,964
NTT Finance Corp. 3.325% due 01/11/2029	1,600	1,815
Lloyds Banking Group PLC 2.864% due 12/02/2030	1,500	1,769
Dhahrah Pv2 Energy Co. LLC 5.794% due 30/06/2053	\$ 1,700	1,700
Korea Ocean Business Corp. 4.279% due 27/04/2029	1,700	1,700
CPI Property Group S.A. 6.875% due 05/02/2033	£ 1,300	1,696
Stedin Holding NV 4.250% due 21/10/2035	€ 1,400	1,595
Clearway Energy Operating LLC 5.750% due 15/01/2034	\$ 1,500	1,500
Goodman Australia Finance Pty. Ltd. 4.250% due 03/05/2030	€ 1,200	1,447
Xylem, Inc. 5.450% due 01/06/2036	\$ 1,400	1,400
Astrazeneca Finance LLC 4.900% due 03/03/2030	1,300	1,334
Emirates NBD Bank PJSC 4.195% due 13/01/2029	1,300	1,300
ING Bank NV 3.625% due 12/05/2033	€ 1,100	1,282
Novonesis Novozymes 4.000% due 19/03/2037	1,100	1,256
Nova Securitisation SARL 6.500% due 03/02/2036	\$ 1,200	1,189
Treasury Corp. of Victoria 2.000% due 17/09/2035	AUD 2,300	1,184
IHO Verwaltungs GmbH 5.625% due 15/05/2031	€ 1,000	1,177
SPIE S.A. 3.875% due 18/05/2031	1,000	1,172
Oesterreichische Kontrollbank AG 2.875% due 29/04/2031	1,000	1,171
Chile Government International Bond 3.875% due 14/04/2036	1,000	1,164
E.ON International Finance BV 4.053% due 27/05/2036	1,000	1,162
First Abu Dhabi Bank PJSC 3.530% due 24/12/2029	1,000	1,149
Australia Government Bond 5.000% due 21/06/2036	AUD 1,600	1,128
Zurich Finance Ireland Designated Activity Co. 5.000% due 24/06/2033	\$ 1,100	1,097
Italy Buoni Poliennali Del Tesoro 4.050% due 30/10/2037	€ 900	1,076
Ile-de-France Mobilites 4.200% due 03/02/2046	900	1,072
Banque Federative du Credit Mutuel S.A. 3.500% due 07/07/2033	900	1,021

DESCRIPTION	PAR (000S)	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
Kreditanstalt fuer Wiederaufbau 1.375% due 07/06/2032	€ 8,500	\$ 8,935
Landwirtschaftliche Rentenbank 2.625% due 08/07/2032	2,335	2,730
Kerry Group Financial Services Unlimited Co. 3.375% due 05/03/2033	2,100	2,424
Cooperatieve Rabobank UA 4.875% due 01/11/2030	£ 1,600	2,130
European Investment Bank 2.500% due 17/02/2031	€ 1,600	1,848
Volkswagen Financial Services AG 3.875% due 10/09/2030	1,550	1,802
Lloyds Banking Group PLC 3.875% due 14/05/2032	1,300	1,531
Schneider Electric SE 3.624% due 02/09/2037	1,200	1,389
Bank of America Corp. 6.204% due 10/11/2028	\$ 1,300	1,335
ETSA Utilities Finance Pty. Ltd. 5.681% due 27/03/2035	AUD 1,770	1,238
Compass Group PLC 4.375% due 08/09/2032	£ 900	1,146
Terna - Rete Elettrica Nazionale 3.000% due 22/07/2031	€ 1,000	1,133
Symrise AG 3.250% due 24/09/2032	1,000	1,132
Derwent London PLC 1.875% due 17/11/2031	£ 1,000	1,093
Verbund AG 3.250% due 17/05/2031	€ 900	1,040
Credit Agricole S.A. 4.375% due 27/11/2033	800	966
Societe Nationale SNCF S.A. 3.250% due 02/09/2032	800	956
Aptiv Swiss Holdings Ltd. 4.250% due 11/06/2036	800	953
Queensland Treasury Corp. 5.000% due 10/03/2036	AUD 1,400	948
Cassa Depositi e Prestiti SpA 3.250% due 17/06/2033	€ 800	940
Autoliv, Inc. 3.000% due 29/10/2030	800	905
Brazil Government International Bond 5.500% due 04/02/2033	\$ 900	886
TenneT Holding BV 4.500% due 28/10/2034	€ 700	855
Pandora A/S 3.875% due 31/05/2030	700	830
CPI Property Group S.A. 6.875% due 05/02/2033	£ 650	807
Electricite de France S.A. 4.750% due 17/06/2044	€ 700	799
Moody's Corp. 2.000% due 19/08/2031	\$ 900	797
Interstate Power & Light Co. 4.100% due 26/09/2028	800	796
Sumitomo Mitsui Trust Bank Ltd. 2.800% due 10/03/2027	800	792
Alexandria Real Estate Equities, Inc. 2.000% due 18/05/2032	900	755
Vesteda Finance BV 4.000% due 07/05/2032	€ 600	724
British Telecommunications PLC 3.875% due 20/01/2034	600	710
KION Group AG 4.125% due 24/03/2031	600	690
CGI, Inc. 2.300% due 14/09/2031	\$ 800	689
CPI Property Group S.A. 4.750% due 22/07/2030	€ 600	687

1050 PIMCO FUNDS: GLOBAL INVESTORS SERIES PLC

DESCRIPTION	PAR (000S)	COST (000S)
PURCHASES THROUGH 30 JUNE 2026		
U.S. Treasury Inflation Protected Securities 1.250% due 15/04/2031 (a)	\$ 45,136	\$ 44,957
U.S. Treasury Inflation Protected Securities 1.250% due 15/04/2028 (a)	44,587	44,645
U.S. Treasury Inflation Protected Securities 2.125% due 15/04/2029 (a)	36,567	37,615
U.S. Treasury Inflation Protected Securities 0.125% due 15/01/2032 (a)	40,282	37,216
Italy Buoni Poliennali Del Tesoro 0.100% due 15/05/2033	€ 29,868	32,509
U.S. Treasury Inflation Protected Securities 0.750% due 15/07/2028 (a)	\$ 31,254	31,201
Italy Buoni Poliennali Del Tesoro 3.500% due 15/02/2031	€ 25,800	30,805
United Kingdom Gilt 0.125% due 10/08/2028	£ 17,541	23,393
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2030 (a)	\$ 24,049	22,947
Italy Buoni Poliennali Del Tesoro 0.400% due 15/05/2030	€ 20,014	22,808
France Government International Bond 0.100% due 01/03/2029	19,068	21,776
U.S. Treasury Inflation Protected Securities 1.125% due 15/10/2030 (a)	\$ 20,448	20,307
U.S. Treasury Inflation Protected Securities 1.625% due 15/04/2030 (a)	18,782	18,958
U.S. Treasury Inflation Protected Securities 0.500% due 15/01/2028 (a)	17,669	17,544
United Kingdom Gilt 4.000% due 22/10/2031	£ 12,800	17,362
U.S. Treasury Inflation Protected Securities 0.875% due 15/01/2029 (a)	\$ 16,119	16,021
U.S. Treasury Inflation Protected Securities 0.125% due 15/01/2031 (a)	15,817	14,990
U.S. Treasury Inflation Protected Securities 2.375% due 15/10/2028 (a)	14,232	14,726
U.S. Treasury Inflation Protected Securities 0.250% due 15/07/2029 (a)	11,423	11,157
Freddie Mac 4.628% due 25/03/2055	10,800	10,798
Italy Buoni Poliennali Del Tesoro 1.800% due 15/05/2036	€ 8,752	10,445
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2026 (a)	\$ 9,963	9,956
Freddie Mac 4.778% due 25/04/2055	7,428	7,455
Freddie Mac 4.578% due 25/06/2056	7,200	7,198
Bain Capital Euro CLO DAC 3.449% due 15/01/2037	€ 6,000	7,025
Freddie Mac 5.128% due 25/07/2055	\$ 6,900	6,898
Fannie Mae 4.728% due 25/07/2055	6,540	6,573

DESCRIPTION	PAR (000S)	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
U.S. Treasury Inflation Protected Securities 1.250% due 15/04/2028 (a)	\$ 27,147	\$ 26,991
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2026 (a)	26,866	26,736
U.S. Treasury Inflation Protected Securities 1.250% due 15/04/2031 (a)	17,323	17,038
U.S. Treasury Inflation Protected Securities 1.875% due 15/07/2035 (a)	12,575	12,322
U.S. Treasury Inflation Protected Securities 1.625% due 15/04/2030 (a)	6,654	6,622
U.S. Treasury Notes 4.125% due 15/02/2036	5,620	5,516
Ginnie Mae 3.500% due 20/07/2055	5,403	5,013
U.S. Treasury Inflation Protected Securities 0.125% due 15/01/2032 (a)	4,895	4,448
U.S. Treasury Inflation Protected Securities 0.250% due 15/07/2029 (a)	2,789	2,718
U.S. Treasury Inflation Protected Securities 2.375% due 15/02/2056 (a)	2,855	2,650
RD Michigan Property Owner LLC 7.500% due 30/03/2045	1,100	1,101
Ginnie Mae 3.500% due 20/06/2052	1,002	915
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2026 (a)	285	284
Peru Government International Bond 5.940% due 12/02/2029	PEN 400	124
Citigroup Mortgage Loan Trust Asset-Backed Pass-Through Certificates 5.398% due 25/10/2034	\$ 99	97
IndyMac Mortgage Loan Trust 5.093% due 25/07/2045	2	2

(a) Principal amount of security is adjusted for inflation.

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	PAR (000S)	COST (000S)
PURCHASES THROUGH 30 JUNE 2026		
Japan Government International Bond 2.400% due 20/03/2055	¥ 1,720,000	\$ 8,945
Mexico Government International Bond 8.500% due 01/03/2029	MXN 121,000	7,117
Poland Government International Bond 5.000% due 25/10/2035	PLN 15,600	4,165
United Kingdom Gilt 4.375% due 31/07/2054	£ 3,300	3,757
CI Financial Corp. 4.625% due 12/12/2031	€ 3,000	3,569
Rocket Cos., Inc. 6.375% due 01/08/2033	\$ 3,300	3,367
U.S. Treasury Notes 4.125% due 15/02/2036	3,370	3,336
Jubilee Place BV 2.900% due 17/10/2061	€ 2,800	3,303
QNB Finance Ltd. 4.538% due 19/09/2027	\$ 3,300	3,288
RD Michigan Property Owner LLC 7.500% due 30/03/2045	3,300	3,126
Teva Pharmaceutical Finance Netherlands BV 4.125% due 01/06/2031	€ 2,600	3,010
Banco Santander S.A. 4.867% due 15/04/2031	\$ 3,000	2,988
UBS Group AG 7.000% due 10/02/2030	2,900	2,965
Universal Music Group NV 3.750% due 30/06/2032	€ 2,300	2,726
Grupo Nutresa S.A. 9.000% due 12/05/2035	\$ 2,400	2,723
Mizrahi Tefahot Bank Ltd. 5.049% due 28/01/2031	2,700	2,700
Public Service Co. of Colorado 5.050% due 15/06/2036	2,600	2,594
Japan Government International Bond 3.200% due 20/09/2055	¥ 463,900	2,589
Israel Government International Bond 4.500% due 13/01/2031	\$ 2,600	2,588
Motion Finco SARL 7.375% due 15/06/2030	€ 2,400	2,581

DESCRIPTION	PAR (000S)	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
United Kingdom Gilt 4.375% due 07/03/2030	£ 9,000	\$ 12,164
Japan Government International Bond 2.400% due 20/03/2055	¥ 1,730,000	8,732
Mexico Government International Bond 8.500% due 01/03/2029	MXN 121,000	6,959
U.S. Treasury Bonds 2.875% due 15/05/2049	\$ 8,800	6,315
U.S. Treasury Notes 4.375% due 31/12/2029	4,500	4,590
U.S. Treasury Notes 3.875% due 30/04/2030	4,200	4,210
U.S. Treasury Notes 3.625% due 31/10/2030	4,100	4,061
Mexico Government International Bond 8.500% due 28/02/2030	MXN 65,000	3,815
U.S. Treasury Notes 4.125% due 15/02/2036	\$ 3,370	3,308
United Kingdom Gilt 4.375% due 31/07/2054	£ 2,800	3,018
Banco Santander S.A. 4.867% due 15/04/2031	\$ 3,000	2,981
UBS Group AG 7.000% due 10/02/2030	2,900	2,951
ZF North America Capital, Inc. 7.500% due 24/03/2031	2,900	2,908
Universal Music Group NV 3.750% due 30/06/2032	€ 2,300	2,740
Mizrahi Tefahot Bank Ltd. 5.049% due 28/01/2031	\$ 2,700	2,676
South Africa Government International Bond 8.250% due 31/03/2032	ZAR 43,500	2,639
Israel Government International Bond 4.500% due 13/01/2031	\$ 2,600	2,598
Public Service Co. of Colorado 5.050% due 15/06/2036	2,600	2,549
Las Vegas Sands Corp. 6.000% due 14/06/2030	2,300	2,375
P3 Group SARL 3.375% due 22/03/2031	€ 2,000	2,261

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DESCRIPTION	SHARES	COST (0005)
PURCHASES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	145,057,173	\$ 1,446,612
	PAR (0005)	
U.S. Treasury Notes 4.125% due 15/02/2036	\$ 80,540	79,446
RD Michigan Property Owner LLC 7.500% due 30/03/2045	77,700	73,601
Petroleos Mexicanos 6.750% due 21/09/2047	57,725	47,696
Triton Bond Trust 5.250% due 15/02/2058	AUD 60,000	42,507
Valerie Asset Ltd. 5.219% due 15/09/2050	\$ 42,730	41,749
AFG Trust 5.262% due 10/10/2057	AUD 58,500	41,728
Emirate of Abu Dhabi 4.625% due 20/04/2033	\$ 38,500	38,257
La Trobe Financial Capital Markets Trust 5.300% due 15/08/2057	AUD 53,825	37,416
Discovery Global Holdings, Inc. 6.144% due 03/06/2033	\$ 36,900	36,808
South Africa Government International Bond 8.500% due 31/01/2037	ZAR 612,700	36,544
Kuwait Government International Bond 4.804% due 20/04/2033	\$ 34,000	34,000
Fulvia Spv SRL 3.013% due 24/12/2042	€ 29,300	33,935
Saudi Arabia Government International Bond 4.125% due 12/01/2029	\$ 33,800	33,757
Sapphire Trust Central Finance 5.299% due 12/12/2067	AUD 44,500	31,635
Domi BV 2.892% due 15/02/2057	€ 25,000	29,741
Sapphire Trust Central Finance 5.501% due 12/03/2068	AUD 41,000	29,333
Romania Government International Bond 5.750% due 16/09/2030	\$ 28,200	29,229
Liberty Trust 5.312% due 10/10/2058	AUD 40,000	28,436
OCP Euro CLO DAC 3.156% due 20/04/2035	€ 22,500	26,623

DESCRIPTION	SHARES	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	138,540,778	\$1,381,600
PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (a)	971,694	97,714
	PAR (0005)	
U.S. Treasury Notes 4.125% due 15/02/2036	\$ 80,540	79,055
Petroleos Mexicanos 6.625% due 15/06/2035	72,500	69,089
U.S. Treasury Bonds 4.000% due 15/11/2042	75,500	68,547
RD Michigan Property Owner LLC 7.500% due 30/03/2045	54,875	54,906
U.S. Treasury Bonds 4.125% due 15/08/2044	59,000	52,094
	SHARES	
PIMCO Funds: Global Investors Series plc - US Short-Term Fund (a)	4,889,829	50,170
	PAR (0005)	
European Union 3.000% due 04/12/2034	€ 41,710	47,271
Chile Government International Bond 4.850% due 22/01/2029	\$ 33,000	33,482
Romania Government International Bond 5.750% due 16/09/2030	28,200	28,273
Saudi Arabia Government International Bond 5.125% due 13/01/2028	24,000	24,276
Poland Government International Bond 4.875% due 12/02/2030	22,725	23,209
Bacardi Ltd. 4.700% due 15/05/2028	21,840	21,820
Venture Global LNG, Inc. 8.375% due 01/06/2031	20,300	21,097
Hungary Government International Bond 4.000% due 25/07/2029	€ 17,675	21,012
Nexi SpA 2.125% due 30/04/2029	18,100	20,626
Charter Communications Operating LLC 3.850% due 01/04/2061	\$ 32,900	19,243
U.S. Treasury Bonds 4.625% due 15/05/2044	19,900	19,163
Romania Government International Bond 6.625% due 27/09/2029	€ 14,500	19,055

(a) The Diversified Income Fund is investing in shares of an affiliated fund.

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DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	8,788,632	\$ 87,647
	PAR (000S)	
U.S. Treasury Notes 4.125% due 15/02/2036	\$ 3,170	3,127
RD Michigan Property Owner LLC 7.500% due 30/03/2045	3,100	2,936
Invesco U.S. CLO Ltd. 4.831% due 20/07/2037	2,700	2,700
Castlelake Aircraft Structured Trust 5.073% due 15/03/2051	2,000	2,000
Blackrock DLF CLO LLC 5.253% due 25/07/2034	1,900	1,900
Resimac Bastille Trust 5.158% due 09/12/2057	AUD 2,500	1,807
Neuberger Berman Loan Advisers Euro CLO DAC 3.414% due 15/07/2039	€ 1,400	1,618
Gaci First Investment Co. 4.875% due 14/05/2029	\$ 1,600	1,599
Discovery Global Holdings, Inc. 6.144% due 03/06/2033	1,600	1,596
BBVA Consumer Auto 2.819% due 25/02/2042	€ 1,300	1,531
Emirate of Abu Dhabi 4.625% due 20/04/2033	\$ 1,500	1,491
South Africa Government International Bond 9.000% due 31/01/2040	ZAR 26,400	1,454
Sapphire Trust Central Finance 5.501% due 12/03/2068	AUD 2,000	1,431
Kuwait Government International Bond 4.804% due 20/04/2033	\$ 1,400	1,400
Invesco Commercial Real Estate Finance Trust LLC 5.050% due 19/01/2044	1,400	1,400
Saudi Arabia Government International Bond 4.125% due 12/01/2029	1,400	1,398
La Trobe Financial Capital Markets Trust 5.300% due 15/08/2057	AUD 2,000	1,390
Curzon Mortgages PLC 4.592% due 28/07/2049	£ 1,000	1,359
Hawksmoor Mortgage Funding PLC 4.587% due 25/02/2057	1,000	1,338

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	10,398,150	\$ 103,700
	PAR (000S)	
U.S. Treasury Notes 4.125% due 15/02/2036	\$ 3,170	3,112
RD Michigan Property Owner LLC 7.500% due 30/03/2045	2,025	2,027
South Africa Government International Bond 8.875% due 28/02/2035	ZAR 27,900	1,602
FTA Santander Consumer Spain Auto 3.689% due 22/09/2039	€ 1,059	1,236
Panama Government International Bond 6.853% due 28/03/2054	\$ 850	905
Occidental Petroleum Corp. 7.875% due 15/09/2031	750	856
Medline Borrower LP 3.875% due 01/04/2029	850	836
Saudi Arabia Government International Bond 4.125% due 12/01/2029	800	790
Charter Communications Operating LLC 3.850% due 01/04/2061	1,225	717
Nexi SpA 2.125% due 30/04/2029	€ 625	711
Emirate of Abu Dhabi Government International Bond 4.875% due 30/04/2029	\$ 700	710
Morgan Stanley 5.250% due 21/04/2034	700	706
NGPL PipeCo LLC 7.768% due 15/12/2037	600	697
Holding d'Infrastructures de Transport SASU 3.375% due 21/04/2029	€ 600	695
Electricite de France S.A. 9.125% due 15/03/2033	\$ 575	665
WMG Acquisition Corp. 3.000% due 15/02/2031	675	628
FORESEA Holding S.A. 7.500% due 15/06/2030	636	625
Itau Unibanco Holding S.A. 6.000% due 27/02/2030	600	620
Emirate of Abu Dhabi Government International Bond 5.000% due 30/04/2034	600	612
(a) The Diversified Income Duration Hedged Fund is investing in shares of an affiliated fund.		
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DESCRIPTION	PAR (0005)	COST (0005)
PURCHASES THROUGH 30 JUNE 2026		
First Mobility Swiss Lease 2.959% due 23/09/2033	€ 500	\$ 586
U.S. Treasury Notes 4.125% due 15/02/2036	\$ 405	399
RD Michigan Property Owner LLC 7.500% due 30/03/2045	375	375
Plenti PL & Green ABS Trust 5.276% due 11/07/2037	AUD 500	355
RD Michigan Property Owner LLC 7.500% due 30/03/2045	\$ 375	355
La Trobe Financial Capital Markets Trust 5.300% due 15/08/2057	AUD 500	348
Costa Rica Government International Bond 5.950% due 27/04/2033	€ 250	299
ZF Europe Finance BV 5.500% due 17/02/2032	200	238
GAMMA Sociedade de Titularizacao de Creditos S.A. 3.158% due 23/12/2036	200	233
Kuwait Government International Bond 4.804% due 20/04/2033	\$ 200	200
Dhafrah Pv2 Energy Co. LLC 5.794% due 30/06/2053	200	200
Bahrain Government International Bond 7.125% due 10/06/2036	200	200
Ford Motor Credit Co. LLC 4.970% due 06/04/2029	200	200
Poland Government International Bond 5.375% due 14/04/2036	200	200
Discovery Global Holdings, Inc. 6.144% due 03/06/2033	175	175
VZ Secured Financing BV 5.000% due 15/01/2032	150	135
SW Finance PLC 6.875% due 14/11/2034	£ 100	135
Nidda Healthcare Holding GmbH 5.625% due 21/02/2030	€ 100	123
Mahle GmbH 7.125% due 15/07/2032	100	121
Fastighets AB Balder 3.625% due 25/08/2031	100	119
Flora Food Management BV 7.500% due 31/10/2030	100	117
ARGAN S.A. 3.779% due 30/10/2029	100	117
Informa PLC 3.750% due 29/04/2032	100	116
Froneri Lux FinCo SARL 4.750% due 01/08/2032	100	116
Public Property Invest A/S 3.250% due 21/04/2029	100	116
Latvenergo A/S 4.162% due 25/06/2033	100	116
Molins Finance S.A. 5.500% due 15/06/2033	100	116
Volkswagen Bank GmbH 3.625% due 26/11/2028	100	116
Sagax AB 3.375% due 26/01/2031	100	115
CBRE Europe Logistics Partners S.C.A. SICAV-SIF 3.875% due 28/05/2031	100	115
Cellnex Finance Co. S.A. 3.000% due 19/01/2031	100	115
ams-OSRAM AG 7.250% due 31/05/2032	100	115
Anglian Water Services Financing PLC 4.250% due 23/06/2036	100	114
Wabtec Transportation Netherlands BV 1.250% due 03/12/2027	100	113
Romania Government International Bond 5.750% due 16/09/2030	\$ 100	104
Nexstar Media, Inc. 6.500% due 15/09/2033	100	100
VOC Escrow Ltd. 5.000% due 15/02/2028	100	100
WMG Acquisition Corp. 3.750% due 01/12/2029	100	96

DESCRIPTION	PAR (0005)	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2026		
First Mobility Swiss Lease 2.959% due 23/09/2033	€ 500	\$ 582
SHARES		
PIMCO Funds: Global Investors Series plc - PIMCO ESG Income Fund (a)	34,773	386
PAR (0005)		
RD Michigan Property Owner LLC 7.500% due 30/03/2045	\$ 375	375
U.S. Treasury Notes 4.125% due 15/02/2036	380	373
National Grid PLC 3.875% due 16/01/2029	€ 300	357
RD Michigan Property Owner LLC 7.500% due 30/03/2045	\$ 300	301
IQVIA, Inc. 2.250% due 15/01/2028	€ 250	291
Philippines Government International Bond 5.500% due 17/01/2048	\$ 250	242
Chobani LLC 4.625% due 15/11/2028	225	223
Barclays PLC 7.437% due 02/11/2033	200	222
Logicor Financing SARL 1.625% due 17/01/2030	€ 200	215
Colombia Government International Bond 7.500% due 02/02/2034	\$ 200	214
Smurfit Kappa Treasury ULC 5.200% due 15/01/2030	200	207
Brazil Government International Bond 6.250% due 18/03/2031	200	207
Sabesp Lux SARL 5.625% due 20/08/2030	200	200
TerraForm Power Operating LLC 5.000% due 31/01/2028	200	199
Mexico Government International Bond 4.875% due 19/05/2033	200	191
Avantor Funding, Inc. 3.875% due 01/11/2029	200	189
JPMorgan Chase & Co. 2.580% due 22/04/2032	200	180
AT&T, Inc. 4.300% due 15/02/2030	175	176
Quanta Services, Inc. 2.350% due 15/01/2032	200	176
National Rural Utilities Cooperative Finance Corp. 1.350% due 15/03/2031	200	171
Wabtec Transportation Netherlands BV 1.250% due 03/12/2027	€ 150	169
Panama Government International Bond 6.700% due 26/01/2036	\$ 150	161
Seagate Data Storage Technology Pte. Ltd. 5.750% due 01/12/2034	150	153
HCA, Inc. 4.125% due 15/06/2029	150	150
Hungary Government International Bond 4.000% due 25/07/2029	€ 125	149
Hilton Domestic Operating Co., Inc. 3.625% due 15/02/2032	\$ 150	138
Ball Corp. 2.875% due 15/08/2030	150	136
LSEGA Financing PLC 4.500% due 19/10/2028	£ 100	136
ams-OSRAM AG 10.500% due 30/03/2029	€ 100	126
American Tower Corp. 2.950% due 15/01/2051	\$ 200	124
British Telecommunications PLC 3.875% due 20/01/2034	€ 100	118
New Immo Holding S.A. 4.950% due 14/11/2030	100	118
Charter Communications Operating LLC 3.950% due 30/06/2062	\$ 200	118
CaixaBank S.A. 3.750% due 07/09/2029	€ 100	116

DESCRIPTION	PAR (0005)	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2026 (Cont.)		
Sandoz Finance BV 3.250% due 12/09/2029	€ 100	\$ 116
SCF Rahoituspalvelut DAC 3.381% due 25/06/2034	99	115
Nexi SpA 2.125% due 30/04/2029	100	114
SSE PLC 3.500% due 18/03/2032	100	113
Norsk Hydro ASA 3.625% due 23/01/2032	100	113
Smiths Group PLC 3.625% due 13/11/2033	100	112
Fastighets AB Balder 3.625% due 25/08/2031	100	112

(a) The Diversified Income ESG Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	SHARES	COST (0005)
PURCHASES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	49,791,302	\$ 496,579
	PAR (0005)	
U.S. Treasury Notes 4.125% due 15/02/2036	\$ 69,600	68,923
RD Michigan Property Owner LLC 7.500% due 30/03/2045	67,700	64,129
	SHARES	
Apple, Inc.	200,000	59,126
NVIDIA Corp.	286,000	58,593
Booking Holdings, Inc.	356,000	58,238
MercadoLibre, Inc.	35,700	57,477
	PAR (0005)	
Colombia Government International Bond 1.000% due 24/01/2035	COP 121,851,000	34,415
Colombia Government International Bond 1.000% due 24/01/2035	121,851,000	32,354
Colombia Government International Bond 1.000% due 24/01/2035	121,851,000	30,922
Colombia Government International Bond 1.000% due 24/01/2035	121,851,000	30,695
Colombia Government International Bond 1.000% due 24/01/2035	121,851,000	30,281
Colombia Government International Bond 1.000% due 24/01/2035	121,851,000	30,214
Colombia Government International Bond 1.000% due 24/01/2035	121,851,000	29,670
Colombia Government International Bond 1.000% due 18/09/2030	108,685,000	26,737
Colombia Government International Bond 1.000% due 18/09/2030	108,685,000	24,943
Colombia Government International Bond 1.000% due 18/08/2030	108,685,000	24,706
Colombia Government International Bond 1.000% due 18/09/2030	108,685,000	24,481
Colombia Government International Bond 1.000% due 18/09/2030	108,685,000	23,874
Colombia Government International Bond 1.000% due 18/09/2030	108,685,000	23,714
Colombia Government International Bond 1.000% due 18/09/2030	108,685,000	23,422
South Africa Government International Bond 8.875% due 28/02/2035	ZAR 312,900	18,990

DESCRIPTION	SHARES	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	49,533,828	\$ 494,000
	PAR (0005)	
U.S. Treasury Notes 4.250% due 15/11/2034	\$ 74,900	75,327
U.S. Treasury Notes 4.125% due 15/02/2036	69,190	67,914
Colombia Government International Bond 1.000% due 24/01/2035	COP 121,851,000	34,469
Colombia Government International Bond 1.000% due 24/01/2035	121,851,000	32,263
Colombia Government International Bond 1.000% due 24/01/2035	121,851,000	31,671
Colombia Government International Bond 1.000% due 24/01/2035	121,851,000	30,873
Colombia Government International Bond 1.000% due 24/01/2035	121,851,000	29,959
Colombia Government International Bond 1.000% due 24/01/2035	121,851,000	29,256
Colombia Government International Bond 1.000% due 24/01/2035	121,851,000	28,342
Colombia Government International Bond 1.000% due 18/08/2030	108,685,000	26,774
Colombia Government International Bond 1.000% due 18/09/2030	108,685,000	24,822
Colombia Government International Bond 1.000% due 18/09/2030	108,685,000	24,738
Colombia Government International Bond 1.000% due 18/09/2030	108,685,000	24,334
Colombia Government International Bond 1.000% due 18/09/2030	108,685,000	23,653
Colombia Government International Bond 1.000% due 18/09/2030	108,685,000	23,058
Colombia Government International Bond 1.000% due 18/09/2030	108,685,000	22,744
Turkey Government International Bond 7.625% due 15/05/2034	\$ 8,300	8,601
Japan Government International Bond 2.200% due 20/03/2064	¥ 2,017,000	8,479
ZF Europe Finance BV 7.000% due 12/06/2030	€ 5,000	6,335

(a) The Dynamic Bond Fund is investing in shares of an affiliated fund.

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

Significant Changes in Portfolio Composition Emerging Local Bond Fund

30 June 2026

DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	215,522,239	\$ 2,149,399
	PAR (000S)	
Malaysia Government International Bond 3.900% due 30/11/2026	MYR 1,298,957	332,729
Malaysia Government Investment Issue 4.070% due 30/09/2026	864,411	220,641
Malaysia Government International Bond 3.844% due 15/04/2033	669,950	171,875
Malaysia Government Investment Issue 3.726% due 31/03/2026	620,684	157,932
China Development Bank 2.630% due 08/01/2034	CNY 1,000,250	151,919
Poland Government International Bond 4.500% due 25/07/2030	PLN 535,600	149,016
Mexico Government International Bond 8.500% due 31/05/2029	MXN 2,068,300	119,897
Mexico Government International Bond 8.500% due 01/03/2029	1,895,500	110,035
India Government International Bond 6.940% due 11/05/2036	INR 9,598,610	102,944
Poland Government International Bond 5.000% due 25/10/2035	PLN 379,100	100,815
Mexico Government International Bond 8.000% due 15/04/2032	MXN 1,787,600	97,467
Indonesia Government International Bond 5.875% due 15/03/2031	IDR 1,605,613,000	91,043
Thailand Government International Bond 2.700% due 17/06/2040	THB 2,842,320	90,632
Czech Republic Government International Bond 4.250% due 24/10/2034	CZK 1,814,900	86,987
Czech Republic Government International Bond 4.900% due 14/04/2034	1,569,600	77,834
China Development Bank 1.870% due 05/09/2035	CNY 527,870	75,960
Colombian TES 11.750% due 24/01/2035	COP 311,688,600	75,300
Mexico Government International Bond 8.500% due 28/02/2030	MXN 1,229,500	70,221
Malaysia Government Investment Issue 3.612% due 30/04/2035	MYR 256,370	65,263

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	242,756,836	\$ 2,420,924
	PAR (000S)	
Mexico Government International Bond 8.500% due 01/03/2029	MXN 6,945,000	405,163
Philippines Government International Bond 6.250% due 28/02/2029	PHP 21,384,210	361,912
Malaysia Government International Bond 3.900% due 30/11/2026	MYR 1,298,957	326,441
Malaysia Government Investment Issue 4.070% due 30/09/2026	864,411	217,817
Malaysia Government Investment Issue 3.726% due 31/03/2026	581,414	149,428
Peru Government International Bond 6.150% due 12/08/2032	PEN 350,900	107,930
Indonesia Government International Bond 6.750% due 15/07/2035	IDR 1,716,269,000	101,958
Mexico Government International Bond 8.500% due 31/05/2029	MXN 1,758,800	100,930
Czech Republic Government International Bond 4.900% due 14/04/2034	CZK 1,867,200	93,148
Thailand Government International Bond 2.980% due 17/06/2045	THB 2,811,530	86,472
South Africa Government International Bond 8.000% due 31/01/2030	ZAR 1,306,752	80,362
	SHARES	
PIMCO Funds: Global Investors Series plc - PIMCO Emerging Markets Opportunities Fund (a)	5,203,833	78,346
	PAR (000S)	
Indonesia Government International Bond 6.500% due 15/07/2030	IDR 1,226,584,000	75,560
Colombian TES 11.000% due 22/08/2029	COP 289,107,000	74,969
Malaysia Government Investment Issue 3.612% due 30/04/2035	MYR 296,230	74,594
Malaysia Government International Bond 4.254% due 31/05/2035	280,990	74,262
Mexico Government International Bond 8.000% due 15/04/2032	MXN 1,245,000	69,324
Mexico Government International Bond 8.500% due 28/02/2030	993,500	57,446
Indonesia Government International Bond 5.875% due 15/03/2031	IDR 878,892,000	50,830

(a) The Emerging Local Bond Fund is investing in shares of an affiliated fund.

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DESCRIPTION		PAR (000S)	COST (000S)
PURCHASES THROUGH 30 JUNE 2026			
Indonesia Government International Bond 5.875% due 15/03/2031	IDR	176,797,000	\$ 10,184
Poland Government International Bond 5.750% due 25/04/2029	PLN	31,800	8,922
Malaysia Government International Bond 3.900% due 30/11/2026	MYR	32,269	8,182
Mexico Government International Bond 8.500% due 31/05/2029	MXN	115,400	6,584
Colombian TES 7.000% due 26/03/2031	COP	30,042,700	6,474
Peru Government International Bond 7.300% due 12/08/2033	PEN	18,550	6,196
Indonesia Government International Bond 6.500% due 15/07/2030	IDR	102,787,000	5,953
South Africa Government International Bond 8.500% due 31/01/2037	ZAR	94,800	5,870
Malaysia Government Investment Issue 4.070% due 30/09/2026	MYR	22,290	5,689
Malaysia Government International Bond 3.844% due 15/04/2033		21,660	5,553
Thailand Government International Bond 2.700% due 17/06/2040	THB	171,090	5,439
Malaysia Government Investment Issue 4.662% due 31/03/2038	MYR	16,750	4,609
India Government International Bond 6.940% due 11/05/2036	INR	426,590	4,575
Poland Government International Bond 5.000% due 25/10/2035	PLN	15,900	4,187
Mexico Government International Bond 8.000% due 24/05/2035	MXN	76,000	4,115
Malaysia Government Investment Issue 3.726% due 31/03/2026	MYR	16,015	4,075
Czech Republic Government International Bond 4.550% due 03/10/2035	CZK	71,400	3,508
Czech Republic Government International Bond 4.900% due 14/04/2034		49,200	2,439
European Investment Bank 4.125% due 25/07/2030	PLN	8,600	2,421
Colombian TES 11.750% due 24/01/2035	COP	9,651,000	2,351
Mexico Government International Bond 8.500% due 28/02/2030	MXN	34,900	1,994
Mexico Government International Bond 8.500% due 01/03/2029		34,300	1,976
Mexico Government International Bond 8.000% due 15/04/2032		35,400	1,961
Bonos de la Tesorería de la República en Pesos 4.700% due 01/09/2030	CLP	1,645,000	1,829

DESCRIPTION		PAR (000S)	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026			
Philippines Government International Bond 6.250% due 28/02/2029	PHP	593,930	\$ 10,012
Malaysia Government International Bond 3.900% due 30/11/2026	MYR	32,269	8,004
Malaysia Government Investment Issue 4.070% due 30/09/2026		22,290	5,645
Indonesia Government International Bond 5.875% due 15/03/2031	IDR	83,077,000	4,594
Malaysia Government Investment Issue 3.726% due 31/03/2026	MYR	15,002	3,856
Malaysia Government Investment Issue 4.662% due 31/03/2038		13,910	3,607
Indonesia Government International Bond 6.500% due 15/07/2030	IDR	57,793,000	3,544
South Africa Government International Bond 8.000% due 31/01/2030	ZAR	53,600	3,300
Thailand Government International Bond 1.585% due 17/12/2035	THB	78,086	2,364
Mexico Government International Bond 8.500% due 28/02/2030	MXN	40,000	2,324
Poland Government International Bond 2.750% due 25/10/2029	PLN	8,500	2,254
Mexico Government International Bond 8.500% due 31/05/2029	MXN	35,700	2,064
Czech Republic Government International Bond 4.900% due 14/04/2034	CZK	38,300	1,910
Mexico Government International Bond 8.500% due 02/03/2028	MXN	33,100	1,871
Thailand Government International Bond 3.390% due 17/06/2037	THB	54,879	1,842
Thailand Government International Bond 2.700% due 17/06/2040		47,230	1,576
Thailand Government International Bond 3.450% due 17/06/2043		48,590	1,561
Mexico Government International Bond 7.750% due 13/11/2042	MXN	31,100	1,531
Colombian TES 12.750% due 28/11/2040	COP	5,448,100	1,526
Beignet Investor LLC 6.581% due 30/05/2049	\$	1,440	1,487
Indonesia Government International Bond 6.750% due 15/07/2035	IDR	24,402,000	1,409
Mexico Government International Bond 8.000% due 24/05/2035	MXN	26,000	1,401
Colombian TES 11.000% due 22/08/2029	COP	5,234,600	1,362
Dominican Republic Government International Bond 10.500% due 15/03/2037	DOP	80,000	1,356
Mexico Government International Bond 8.000% due 07/11/2047	MXN	26,200	1,303
Peru Government International Bond 7.300% due 12/08/2033	PEN	3,900	1,236
Romania Government International Bond 4.250% due 28/04/2036	RON	6,100	1,108
South Africa Government International Bond 7.000% due 28/02/2031	ZAR	18,600	1,097
Bonos de la Tesorería de la República en Pesos 4.700% due 01/09/2030	CLP	975,000	1,076
Mexico Government International Bond 8.500% due 01/03/2029	MXN	18,700	1,069

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DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	167,550,686	\$ 1,670,987
	PAR (000S)	
South Africa Government International Bond 8.500% due 31/01/2037	ZAR 853,000	50,626
Peru Government International Bond 6.850% due 12/08/2035	PEN 152,870	47,029
Congolese International Bond 9.500% due 26/05/2036	\$ 40,500	39,433
Qatar Government International Bond 4.800% due 08/04/2033	36,200	35,498
Argentina Government International Bond 4.125% due 09/07/2035	46,500	34,725
Luminis S.A. 9.649% due 15/09/2038	25,900	30,574
Sonangol Finance Ltd. 10.000% due 29/01/2031	31,000	29,663
First Abu Dhabi Bank PJSC 4.789% due 03/06/2031	29,600	29,304
Petroleos Mexicanos 7.690% due 23/01/2050	31,800	28,662
Angolan Government International Bond 9.875% due 31/03/2037	27,700	28,171
Colombia Government International Bond 6.125% due 21/01/2031	27,600	27,423
Banco Nacional de Mexico S.A. 6.697% due 07/08/2036	26,200	26,200
Chile Government International Bond 4.350% due 13/04/2031	25,800	25,775
Dhahrah Pv2 Energy Co. LLC 5.794% due 30/06/2053	25,600	25,600
Bahrain Government International Bond 7.125% due 10/06/2036	25,200	25,200
Gaci First Investment Co. 6.250% due 14/05/2056	25,300	25,019
Colombia Government International Bond 6.500% due 21/01/2033	24,900	24,643
QNB Finance Ltd. 4.679% due 27/04/2029	24,400	24,217
Emirates NBD Bank PJSC 5.125% due 29/06/2031	24,400	24,143

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	208,649,363	\$ 2,080,859
	PAR (000S)	
South Africa Government International Bond 8.875% due 28/02/2035	ZAR 649,500	40,553
Mexico Government International Bond 3.750% due 11/01/2028	\$ 38,500	38,014
Dominican Republic Government International Bond 5.950% due 25/01/2027	27,700	27,859
Colombia Government International Bond 6.125% due 21/01/2031	27,600	27,498
Colombia Government International Bond 3.250% due 22/04/2032	29,100	25,444
Qatar Government International Bond 4.800% due 08/04/2033	23,000	23,208
Japan Government International Bond 3.200% due 20/09/2055	¥ 3,750,000	22,690
KSA Sukuk Ltd. 3.628% due 20/04/2027	\$ 20,000	19,930
MTR Corp. Ltd. 5.250% due 01/04/2055	20,000	19,912
Global Sukuk Ventures 4.250% due 10/11/2035	19,500	19,344
Petroleos Mexicanos 6.700% due 16/02/2032	17,458	17,600
South Africa Government International Bond 4.300% due 12/10/2028	17,600	17,409
Vista Energy Argentina S.A.U. 8.500% due 10/06/2033	15,400	16,017
Brazil Government International Bond 6.625% due 15/03/2035	15,400	15,904
KSA Ijarah Sukuk Ltd. 4.875% due 09/09/2035	15,800	15,761
Oman Government International Bond 6.750% due 28/10/2027	14,800	15,382
Bahrain Government International Bond 7.125% due 10/06/2036	15,100	15,029
Oracle Corp. 5.700% due 04/02/2036	15,000	14,417
Oracle Corp. 6.700% due 04/02/2056	15,100	14,136

(a) The Emerging Markets Bond Fund is investing in shares of an affiliated fund.

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	PAR (000S)	COST (000S)
PURCHASES THROUGH 30 JUNE 2026		
Egypt Government International Bond 7.625% due 20/05/2034	\$ 44,600	\$ 44,600
Hungary Government International Bond 4.875% due 25/03/2038	€ 36,000	41,871
Peru Government International Bond 6.850% due 12/08/2035	PEN 73,380	22,571
Mexico Government International Bond 4.875% due 16/05/2036	€ 19,200	22,349
Mexico Government International Bond 4.875% due 19/05/2033	\$ 21,200	20,303
Costa Rica Government International Bond 6.001% due 16/01/2036	€ 17,000	20,086
Colombia Government International Bond 6.125% due 21/01/2031	\$ 20,000	19,880
South Africa Government International Bond 8.500% due 31/01/2037	ZAR 322,200	19,132
Industrial Subordinated Trust 2.0 6.550% due 15/04/2036	\$ 17,300	17,490
MTR Corp. Ltd. 4.125% due 10/06/2046	€ 15,000	17,192
Latvenergo A/S 4.162% due 25/06/2033	12,700	14,742
Luminis S.A. 9.649% due 15/09/2038	\$ 12,200	14,401
First Abu Dhabi Bank PJSC 4.789% due 03/06/2031	14,500	14,355
Dhahrah Pv2 Energy Co. LLC 5.794% due 30/06/2053	13,700	13,700
Serbia International Bond 4.875% due 06/05/2038	€ 11,700	13,333
Bahrain Government International Bond 7.125% due 10/06/2036	\$ 12,400	12,400
Kuwait Government International Bond 4.804% due 20/04/2033	12,100	12,100
Gaci First Investment Co. 6.250% due 14/05/2056	12,200	12,065
Emirates NBD Bank PJSC 5.125% due 29/06/2031	12,000	11,874
QNB Finance Ltd. 4.679% due 27/04/2029	11,900	11,811
Emirate of Abu Dhabi 4.625% due 20/04/2033	11,700	11,626
Alphabet, Inc. 6.125% due 13/02/2126	£ 8,400	11,456
Dominican Republic Government International Bond 7.150% due 24/02/2055	\$ 10,000	10,560
Mexico Government International Bond 6.338% due 04/05/2053	10,900	10,305
Emirates NBD Bank PJSC 4.195% due 13/01/2029	10,200	10,200
Colombia Government International Bond 6.500% due 21/01/2033	10,200	10,060
Qatar Government International Bond 4.800% due 08/04/2033	10,200	10,002
Emirate of Abu Dhabi Government International Bond 5.000% due 30/04/2034	9,600	9,742
Indonesia Government International Bond 4.460% due 04/03/2038	€ 8,200	9,666
Romania Government International Bond 5.625% due 30/05/2037	8,700	9,639
Philippines Government International Bond 5.750% due 27/01/2051	\$ 9,500	9,500
Bank Negara Indonesia Persero Tbk PT 7.150% due 22/10/2031	9,400	9,400
Mexico Government International Bond 6.250% due 27/08/2037	9,400	9,310
Pakistan Government International Bond 6.975% due 24/04/2029	9,300	9,269
Renew Treasury Ifsc Pvt Ltd. 6.500% due 02/02/2031	8,900	8,900

DESCRIPTION	PAR (000S)	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
Qatar Government International Bond 4.750% due 29/05/2034	\$ 41,400	\$ 42,153
Romania Government International Bond 5.625% due 22/02/2036	€ 25,400	28,945
Colombia Government International Bond 8.000% due 14/11/2035	\$ 21,000	22,581
South Africa Government International Bond 8.875% due 28/02/2035	ZAR 348,000	21,733
Colombia Government International Bond 6.125% due 21/01/2031	\$ 16,800	16,826
Egypt Government International Bond 6.375% due 11/04/2031	€ 14,200	16,460
Aegea Finance SARL 7.625% due 20/01/2036	\$ 16,200	15,830
Engie Energia Chile S.A. 6.375% due 17/04/2034	14,900	15,820
Dominican Republic Government International Bond 6.600% due 01/06/2036	15,000	15,625
Turkey Government International Bond 9.125% due 13/07/2030	13,100	14,492
Hungary Government International Bond 6.750% due 25/09/2052	13,200	13,912
Serbia Government International Bond 1.000% due 23/09/2028	€ 11,500	12,246
Egypt Government International Bond 7.625% due 29/05/2032	\$ 11,700	11,949
Bulgaria Government International Bond 3.375% due 18/07/2035	€ 9,800	11,514
LD Celulose International GmbH 7.950% due 26/01/2032	\$ 10,000	10,440
Brazil Government International Bond 6.250% due 18/03/2031	10,000	10,380
Metalsa S.A. de C.V. 3.750% due 04/05/2031	10,600	9,198
DIB Sukuk Ltd. 4.572% due 19/11/2030	8,500	8,309
Hong Kong Government International Bond 3.750% due 07/06/2032	€ 6,800	8,217
Magyar Export-Import Bank 6.000% due 16/05/2029	6,200	7,734
El Salvador Government International Bond 9.650% due 21/11/2054	\$ 6,700	7,636
BDO Unibank, Inc. 4.375% due 03/12/2030	7,300	7,333
Egypt Government International Bond 9.450% due 04/02/2033	6,600	7,290
Bangkok Bank PCL 5.082% due 26/11/2035	7,000	6,986

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	7,308,132	\$ 72,884
	PAR (000S)	
Grupo Nutresa S.A. 8.000% due 12/05/2030	\$ 1,700	1,811
Colombia Government International Bond 1.000% due 22/08/2029	COP 6,322,600	1,664
Colombia Government International Bond 1.000% due 22/08/2029	6,322,600	1,659
Colombia Government International Bond 1.000% due 22/08/2029	6,322,600	1,633
Colombia Government International Bond 1.000% due 22/08/2029	6,322,600	1,588
Colombia Government International Bond 1.000% due 22/08/2029	6,322,600	1,576
Colombia Government International Bond 1.000% due 22/08/2029	6,322,600	1,575
Sociedad Quimica y Minera de Chile S.A. 5.625% due 22/04/2056	\$ 1,400	1,400
Suzano Austria GmbH 3.750% due 15/01/2031	1,500	1,399
Gaci First Investment Co. 6.250% due 14/05/2056	1,400	1,392
Chile Electricity PEC SpA 0.000% due 25/01/2028	1,384	1,257
Millicom International Cellular S.A. 4.500% due 27/04/2031	1,300	1,213
Banco Internacional del Peru SAA Interbank 4.800% due 15/07/2031	1,100	1,097
Colombian TES 11.750% due 24/01/2035	COP 4,219,300	1,066
State Oil, Inc. 0.000% due 24/03/2031	\$ 1,000	989
GLP Pte. Ltd. 9.750% due 20/05/2028	900	914
Grupo Nutresa S.A. 9.000% due 12/05/2035	800	904
PacifiCorp 7.125% due 15/08/2056	900	902
Fresnillo PLC 4.250% due 02/10/2050	1,100	863

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	7,901,317	\$ 78,800
	PAR (000S)	
Beignet Investor LLC 6.581% due 30/05/2049	\$ 1,700	1,781
Colombia Government International Bond 1.000% due 22/08/2029	COP 6,322,600	1,762
Petrobras Global Finance BV 5.125% due 10/09/2030	\$ 1,700	1,680
Colombia Government International Bond 1.000% due 22/08/2029	COP 6,322,600	1,653
Colombia Government International Bond 1.000% due 22/08/2029	6,322,600	1,646
Colombia Government International Bond 1.000% due 22/08/2029	6,322,600	1,621
Grupo Nutresa S.A. 9.000% due 12/05/2035	\$ 1,400	1,582
Colombia Government International Bond 1.000% due 22/08/2029	COP 6,322,600	1,580
Colombia Government International Bond 1.000% due 22/08/2029	6,322,600	1,553
Colombia Government International Bond 1.000% due 22/08/2029	6,322,600	1,534
Sociedad Quimica y Minera de Chile S.A. 5.625% due 22/04/2056	\$ 1,400	1,393
Saudi Awwal Bank 5.947% due 04/09/2035	1,300	1,296
Windfall Mining Group, Inc. 5.854% due 13/05/2032	1,200	1,228
First Quantum Minerals Ltd. 8.625% due 01/06/2031	1,000	1,037
Cencosud S.A. 5.950% due 28/05/2031	900	948
Muthoot Finance Ltd. 6.375% due 02/03/2030	900	919
GLP Pte. Ltd. 9.750% due 20/05/2028	1,000	906
PRIO Luxembourg Holding SARL 6.750% due 15/10/2030	900	884
Digicel International Finance Ltd. 8.625% due 01/08/2032	850	867

(a) The Emerging Markets Corporate Bond Fund is investing in shares of an affiliated fund.

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	SHARES	COST (0005)
PURCHASES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	60,282,190	\$ 601,189
	PAR (0005)	
Mexico Government International Bond 8.000% due 15/04/2032	MXN 1,248,513	65,865
Colombian TES 11.750% due 24/01/2035	COP 166,321,700	43,672
Peru Government International Bond 6.850% due 12/08/2035	PEN 80,720	24,984
Malaysia Government International Bond 4.642% due 07/11/2033	MYR 75,200	20,234
China Development Bank 1.870% due 05/09/2035	CNY 138,350	19,913
Colombian TES 11.000% due 22/08/2029	COP 73,921,700	18,464
Mexico Government International Bond 8.500% due 31/05/2029	MXN 316,300	18,311
Luminis S.A. 9.649% due 15/09/2038	\$ 13,900	16,408
First Abu Dhabi Bank PJSC 4.789% due 03/06/2031	16,000	15,840
Peru Government International Bond 5.400% due 12/08/2034	PEN 53,100	15,312
Mexico Government International Bond 8.500% due 28/02/2030	MXN 236,500	13,657
State Oil, Inc. 0.000% due 24/03/2031	\$ 11,400	11,330
Angolan Government International Bond 9.875% due 31/03/2037	10,500	10,683
China Development Bank 2.630% due 08/01/2034	CNY 70,310	10,667
Petroleos Mexicanos 7.690% due 23/01/2050	\$ 11,500	10,375
Emirates NBD Bank PJSC 5.125% due 29/06/2031	10,400	10,290
Dominican Republic Government International Bond 10.500% due 15/03/2037	DOP 573,200	10,004
Qatar Government International Bond 4.800% due 08/04/2033	\$ 10,200	10,002
Bonos de la Tesoreria de la Republica en Pesos 4.700% due 01/09/2030	CLP 8,500,000	9,475

DESCRIPTION	SHARES	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	46,637,507	\$ 465,100
	PAR (0005)	
Mexico Government International Bond 8.000% due 15/04/2032	MXN 1,021,000	55,540
Angolan Government International Bond 9.875% due 31/03/2037	\$ 10,500	11,019
Beignet Investor LLC 6.581% due 30/05/2049	9,150	9,466
Poland Government International Bond 2.750% due 25/10/2029	PLN 25,900	6,946
Paraguay Government International Bond 8.500% due 04/04/2038	PYG 41,237,000	6,408
Emirate of Abu Dhabi Government International Bond 5.000% due 30/04/2034	\$ 5,900	5,932
Kuwait Government International Bond 4.652% due 09/10/2035	5,800	5,561
Costa Rica Government International Bond 5.950% due 27/04/2033	€ 4,200	5,138
Colombian TES 2.250% due 18/04/2029	COP 16,746,361	4,171
Angola Government International Bond 8.750% due 14/04/2032	\$ 3,700	3,769
Paraguay Government International Bond 8.500% due 04/04/2038	PYG 23,752,000	3,675
QatarEnergy 4.625% due 23/06/2029	\$ 3,600	3,586
Ecuador Government International Bond 0.000% due 31/07/2030	4,059	3,378
Dominican Republic Government International Bond 10.500% due 15/03/2037	DOP 193,100	3,357
Export-Import Bank of India 5.750% due 12/01/2056	\$ 3,300	3,349
CBB International Sukuk Programme Co. WLL 6.124% due 03/09/2034	3,400	3,290
Angolan Government International Bond 9.375% due 31/03/2033	3,100	3,233
Bahrain Government International Bond 7.100% due 03/02/2038	3,300	3,231
Congolese International Bond 8.750% due 16/04/2032	3,100	3,158

(a) The PIMCO Emerging Markets Opportunities Fund is investing in shares of an affiliated fund.

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	80,680	\$ 805
	PAR (000S)	
Malaysia Government International Bond 3.900% due 30/11/2026	MYR 2,014	513
South Africa Government International Bond 8.000% due 31/01/2030	ZAR 8,100	494
Mexico Government International Bond 8.500% due 31/05/2029	MXN 7,700	438
European Bank for Reconstruction & Development 6.750% due 16/01/2029	AZN 650	382
China Development Bank 1.870% due 05/09/2035	CNY 2,220	320
European Bank for Reconstruction & Development 6.060% due 02/12/2029	AZN 500	294
Luminis S.A. 9.649% due 15/09/2038	\$ 200	236
European Bank for Reconstruction & Development 6.300% due 31/03/2028	AZN 400	235
Colombian TES 11.750% due 24/01/2035	COP 951,000	228
Baiterek National Investment Holding JSC 16.950% due 02/04/2029	KZT 106,500	221
Baiterek National Investment Holding JSC 16.950% due 02/04/2031	106,500	221
Paraguay Government International Bond 8.500% due 04/04/2038	PYG 1,294,000	199
First Abu Dhabi Bank PJSC 4.789% due 03/06/2031	\$ 200	198
China Development Bank 2.630% due 08/01/2034	CNY 1,230	187
Indonesia Government International Bond 5.875% due 15/03/2031	IDR 2,456,000	142
Mexico Government International Bond 8.000% due 15/04/2032	MXN 2,600	141
Peru Government International Bond 6.850% due 12/08/2035	PEN 450	137
Republic of Kenya Infrastructure Bond 12.500% due 10/01/2033	KES 17,200	136
Malaysia Government Investment Issue 3.726% due 31/03/2026	MYR 510	130
Poland Government International Bond 5.000% due 25/01/2030	PLN 400	116
Poland Government International Bond 5.000% due 25/10/2035	400	107
Peru Government International Bond 5.400% due 12/08/2034	PEN 350	99
RD Michigan Property Owner LLC 7.500% due 30/03/2045	\$ 100	95
South Africa Government International Bond 8.750% due 31/01/2044	ZAR 1,600	87
Mexico Government International Bond 8.500% due 01/03/2029	MXN 1,400	81
Argentina Government International Bond 4.125% due 09/07/2035	\$ 100	79
Colombian TES 12.500% due 27/02/2030	COP 316,400	79

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	70,195	\$ 700
	PAR (000S)	
Philippines Government International Bond 6.250% due 28/02/2029	PHP 38,880	657
Malaysia Government Investment Issue 3.422% due 30/09/2027	MYR 1,730	440
Paraguay Government International Bond 8.500% due 04/04/2038	PYG 1,150,000	179
Mexico Government International Bond 8.500% due 01/03/2029	MXN 2,600	152
Indonesia Government International Bond 5.875% due 15/03/2031	IDR 2,456,000	140
Poland Government International Bond 2.750% due 25/10/2029	PLN 500	134
Malaysia Government Investment Issue 3.726% due 31/03/2026	MYR 478	123
Mexico Government International Bond 8.500% due 02/03/2028	MXN 1,800	106
Beignet Investor LLC 6.581% due 30/05/2049	\$ 95	97
Peru Government International Bond 6.850% due 12/08/2035	PEN 300	92
South Africa Government International Bond 6.250% due 31/03/2036	ZAR 1,600	78
Peru Government International Bond 6.950% due 12/08/2031	PEN 240	76
Mexico Government International Bond 8.500% due 31/05/2029	MXN 1,200	70
Colombian TES 11.000% due 22/08/2029	COP 246,800	64
Peru Government International Bond 7.300% due 12/08/2033	PEN 200	64
Thailand Government International Bond 3.450% due 17/06/2043	THB 1,710	60
Colombia Government International Bond 1.000% due 24/01/2035	COP 141,700	40
Thailand Government International Bond 1.840% due 17/05/2036	THB 1,290	40
Turkey Government International Bond 34.100% due 10/07/2030	TRY 1,900	40
Colombian TES 2.250% due 18/04/2029	COP 161,222	40

(a) The Emerging Markets Short-Term Local Currency Fund is investing in shares of an affiliated fund.

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DESCRIPTION	PAR (000S)	COST (000S)
PURCHASES THROUGH 30 JUNE 2026		
U.S. Treasury Notes		
4.125% due 15/02/2036	\$ 10,600	\$ 10,492
RD Michigan Property Owner LLC		
7.500% due 30/03/2045	10,013	9,485
Colombian TES		
12.500% due 27/02/2030	COP 30,932,900	8,979
U.S. Treasury Bonds		
4.750% due 15/02/2056	\$ 5,900	5,896
Colombia Government International Bond		
5.625% due 19/02/2036	€ 4,500	5,054
Peru Government International Bond		
6.850% due 12/08/2035	PEN 15,200	4,875
CBRE Europe Logistics Partners S.C.A. SICAV-SIF		
3.875% due 28/05/2031	€ 4,000	4,607
Ares European CLO DAC		
3.512% due 15/07/2037	3,300	3,814
Capital Four CLO DAC		
3.854% due 15/04/2038	2,900	3,436
PLS Group Ltd.		
6.875% due 01/05/2031	\$ 2,600	2,683
Australia Government Bond		
5.000% due 21/06/2036	AUD 3,800	2,679
Margay CLO DAC		
3.439% due 15/07/2037	€ 2,300	2,667
Rakuten Group, Inc.		
9.750% due 15/04/2029	\$ 2,440	2,663
ADT Security Corp.		
5.875% due 15/10/2033	2,480	2,435
Peru Government International Bond		
7.300% due 12/08/2033	PEN 7,000	2,340
Volkswagen Bank GmbH		
4.000% due 26/11/2030	€ 2,000	2,316
Goodman Australia Finance Pty. Ltd.		
3.875% due 29/04/2033	1,900	2,218
Qatar Government International Bond		
4.800% due 08/04/2033	\$ 2,200	2,157
Arbour CLO DAC		
3.883% due 15/08/2038	€ 1,800	2,145
U.S. Treasury Bonds		
4.625% due 15/11/2045	\$ 2,090	2,031
Gap, Inc.		
3.875% due 01/10/2031	2,200	2,010
ARGAN S.A.		
3.779% due 30/10/2029	€ 1,700	1,991
Anglian Water Services Financing PLC		
4.250% due 23/06/2036	1,700	1,956
OCP Euro CLO DAC		
3.513% due 15/04/2037	1,700	1,928
BPCE S.A.		
5.389% due 28/05/2031	\$ 1,760	1,811
Plenti PL & Green ABS Trust		
5.276% due 11/07/2037	AUD 2,500	1,777
CPI Property Group S.A.		
6.875% due 05/02/2033	£ 1,300	1,754
Mexico Government International Bond		
4.875% due 16/05/2036	€ 1,500	1,746
Altice France S.A.		
9.360% due 14/05/2029	\$ 1,728	1,728
Starwood Property Trust, Inc.		
6.125% due 01/06/2031	1,700	1,700
Toro European CLO DAC		
4.154% due 15/04/2037	€ 1,400	1,624
Nova Securitisation SARL		
5.750% due 03/02/2031	\$ 1,600	1,590
Colombian TES		
11.750% due 24/01/2035	COP 5,471,800	1,552
Colombian TES		
12.000% due 13/03/2058	4,879,000	1,418

DESCRIPTION	PAR (000S)	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
U.S. Treasury Notes		
4.125% due 15/02/2036	\$ 10,230	\$ 10,041
U.S. Treasury Notes		
4.500% due 31/03/2026	4,900	4,903
Uniform Mortgage-Backed Security		
6.500% due 01/05/2054	2,480	2,578
goeasy Ltd.		
9.250% due 01/12/2028	1,200	981
U.S. Treasury Notes		
4.500% due 15/04/2027	800	806
U.S. Treasury Notes		
4.250% due 15/08/2035	490	491
Oracle Corp.		
2.300% due 25/03/2028	350	335
Oracle Corp.		
4.800% due 03/08/2028	320	320
New Immo Holding S.A.		
2.750% due 26/11/2026	€ 200	232
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DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 30 JUNE 2026		
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)	1,518,344	€ 162,043
	PAR (000S)	
United Kingdom Gilt 4.125% due 07/03/2031	£ 57,500	66,574
	SHARES	
PIMCO Select Funds plc - PIMCO Euro Short-Term Floating NAV Fund (a)	5,622,216	56,222
	PAR (000S)	
Italy Buoni Poliennali Del Tesoro 1.100% due 15/08/2031	€ 41,010	41,531
Italy Buoni Poliennali Del Tesoro 3.500% due 15/02/2031	38,000	39,515
Italy Buoni Poliennali Del Tesoro 3.450% due 15/07/2031	32,200	33,303
Spain Government International Bond 3.400% due 31/10/2036	32,600	32,428
United Kingdom Gilt 4.000% due 22/10/2031	£ 24,100	27,745
Belgium Government International Bond 3.400% due 22/06/2036	€ 23,000	22,667
Italy Buoni Poliennali Del Tesoro 2.850% due 01/02/2031	22,100	22,336
Australia Government International Bond 1.500% due 21/06/2031	AUD 42,700	21,400
Slovenia Government International Bond 3.275% due 12/03/2036	€ 18,600	18,650
Italy Buoni Poliennali Del Tesoro 3.500% due 01/03/2030	16,700	17,363
Italy Buoni Poliennali Del Tesoro 1.250% due 15/09/2032	16,145	16,459
	SHARES	
PIMCO ETFs plc - PIMCO Advantage Euro Government Bond UCITS ETF (a)	568,658	14,056
	PAR (000S)	
United Kingdom Gilt 4.750% due 22/10/2043	£ 12,900	13,373
Ginnie Mae 3.500% due 20/10/2055	\$ 12,800	10,198
U.S. Treasury Inflation Protected Securities 1.125% due 15/10/2030 (b)	11,828	10,187
European Union 3.625% due 12/12/2040	€ 10,100	9,865
Spain Government International Bond 2.700% due 31/01/2030	9,600	9,503
Slovenia Government International Bond 3.125% due 02/07/2035	9,300	9,223
Aldbrook Mortgage Transaction PLC 4.587% due 18/02/2068	£ 7,800	8,998
Austria Government International Bond 3.200% due 20/02/2036	€ 9,000	8,997

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)	1,845,327	€ 196,872
PIMCO Select Funds plc - PIMCO Euro Short-Term Floating NAV Fund (a)	5,622,216	56,223
	PAR (000S)	
Netherlands Government International Bond 2.500% due 15/01/2030	€ 27,900	28,084
United Kingdom Gilt 4.125% due 07/03/2031	£ 22,800	25,990
Spain Government International Bond 3.200% due 31/10/2035	€ 20,500	20,174
Italy Buoni Poliennali Del Tesoro 3.150% due 15/11/2031	19,200	19,121
Italy Buoni Poliennali Del Tesoro 4.300% due 01/10/2054	18,900	18,195
Italy Buoni Poliennali Del Tesoro 3.500% due 01/03/2030	16,700	17,144
United Kingdom Gilt 4.750% due 22/10/2043	£ 12,900	13,831
Kreditanstalt fuer Wiederaufbau 2.625% due 10/01/2034	€ 13,700	13,476
Spain Government International Bond 1.900% due 31/10/2052	20,000	13,015
Spain Government International Bond 3.500% due 31/05/2029	11,300	11,500
Nykredit Realkredit A/S 4.000% due 01/10/2056	DKK 84,347	11,216
Nykredit Realkredit A/S 1.000% due 01/04/2026	81,800	10,929
Coventry Building Society 0.010% due 07/07/2028	€ 11,300	10,585
European Union 3.375% due 04/10/2039	10,900	10,493
Ginnie Mae 3.500% due 20/01/2055	\$ 12,756	10,163
Banco BPM SpA 3.750% due 27/06/2028	€ 10,000	10,143
Nordea Kredit Realkreditatieselskab 1.000% due 01/04/2026	DKK 75,300	10,061
Compartment Driver UK Ten 4.330% due 25/04/2033	£ 8,400	9,699
Saudi Arabia Government International Bond 5.125% due 13/01/2028	\$ 10,300	8,867
Ireland Government International Bond 2.600% due 18/10/2034	€ 9,000	8,718
Economic Master Issuer PLC 0.000% due 25/04/2075	£ 7,486	8,663
Mundys SpA 1.875% due 12/02/2028	€ 8,754	8,566
Mexico Government International Bond 6.625% due 29/01/2038	\$ 9,500	8,470
E-Carat DE 0.000% due 25/05/2034	€ 8,300	8,323
Holmes Master Issuer PLC 4.444% due 15/10/2072	£ 7,100	8,209
Permanent Master Issuer PLC 0.000% due 15/07/2073	7,100	8,199
SC Germany S.A., Compartment Leasing 2.425% due 14/09/2036	€ 8,100	8,102
White Rose Master Issuer PLC 4.316% due 16/07/2071	£ 6,716	7,770

(a) The Euro Bond Fund is investing in shares of an affiliated fund.

(b) Principal amount of security is adjusted for inflation.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	SHARES	COST (0005)
PURCHASES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO Euro Short-Term Floating NAV Fund (a)	3,350,958	€ 33,510
	PAR (0005)	
European Union 3.125% due 04/12/2030	€ 18,800	19,372
Goldman Sachs Group, Inc. 3.509% due 17/08/2033	5,100	5,079
BPCE S.A. 3.875% due 03/01/2034	3,400	3,396
UBS Group AG 1.000% due 13/01/2037	3,300	3,295
Mizuho Financial Group, Inc. 3.210% due 16/05/2032	3,200	3,200
Nykredit Realkredit A/S 3.750% due 26/09/2033	3,100	3,079
GSG Bidco Ltd. 4.700% due 15/06/2031	2,800	2,800
NextEra Energy Capital Holdings, Inc. 2.989% due 10/02/2030	2,600	2,600
Anglian Water Services Financing PLC 4.250% due 23/06/2036	2,600	2,577
Informa PLC 3.750% due 29/04/2032	2,400	2,385
Morgan Stanley 3.790% due 21/03/2030	2,300	2,362
Novartis Finance S.A. 3.100% due 13/01/2032	2,300	2,289
Japan Bank for International Cooperation 3.125% due 22/04/2031	2,200	2,198
Robert Bosch GmbH 4.000% due 21/05/2036	2,200	2,170
Stellantis NV 6.250% due 16/03/2031	2,000	1,990
Akelius Residential Property AB 3.950% due 25/03/2031	2,000	1,987
NTT Finance Corp. 2.906% due 16/03/2029	2,000	1,980
Toronto-Dominion Bank 3.641% due 22/10/2031	1,900	1,908
Orange S.A. 4.000% due 13/01/2029	\$ 2,200	1,880

DESCRIPTION	SHARES	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO Euro Short-Term Floating NAV Fund (a)	3,279,905	€ 32,800
	PAR (0005)	
European Union 0.000% due 04/10/2030	€ 7,900	7,049
European Financial Stability Facility 3.000% due 15/12/2028	6,100	6,162
Kreditanstalt fuer Wiederaufbau 2.750% due 15/05/2030	6,100	6,109
European Investment Bank 0.050% due 13/10/2034	6,800	5,342
Banco BPM SpA 3.250% due 28/05/2031	3,900	3,972
UBS Group AG 1.000% due 13/01/2037	3,300	3,272
Adif Alta Velocidad 3.500% due 30/07/2028	3,000	3,037
European Investment Bank 0.250% due 20/01/2032	3,100	2,713
Bureau Veritas S.A. 3.375% due 01/10/2033	2,600	2,582
Kommunekredit 2.375% due 15/09/2032	2,500	2,435
European Investment Bank 2.750% due 28/07/2028	2,400	2,406
CaixaBank S.A. 4.125% due 09/02/2032	2,200	2,291
Nykredit Realkredit A/S 3.625% due 24/07/2030	2,100	2,110
Banque Federative du Credit Mutuel S.A. 4.125% due 13/03/2029	2,000	2,081
Commonwealth Bank of Australia 2.853% due 09/10/2031	1,900	1,902
Credit Agricole Home Loan SFH S.A. 3.250% due 08/06/2033	1,900	1,896
Orange S.A. 4.000% due 13/01/2029	\$ 2,200	1,867
Holding d'Infrastructures de Transport SASU 1.625% due 18/09/2029	€ 1,900	1,817
BPCE S.A. 1.625% due 02/03/2029	1,800	1,765

(a) The Euro Credit Fund is investing in shares of an affiliated fund.

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

Significant Changes in Portfolio Composition Euro Income Bond Fund

30 June 2026

DESCRIPTION	PAR (0005)	COST (0005)
PURCHASES THROUGH 30 JUNE 2026		
U.S. Treasury Notes 4.125% due 15/02/2036	\$ 51,000	€ 42,902
Mexico Government International Bond 8.500% due 02/03/2028	MXN 831,200	41,639
RD Michigan Property Owner LLC 7.500% due 30/03/2045	\$ 49,062	39,701
	SHARES	
PIMCO Select Funds plc - PIMCO Euro Short-Term Floating NAV Fund (a)	3,212,577	32,127
	PAR (0005)	
Discovery Global Holdings, Inc. 0.000% due 03/06/2033	€ 32,200	32,120
Mexico Government International Bond 8.500% due 01/03/2029	MXN 613,300	30,695
Ginnie Mae 6.500% due 20/01/2056	\$ 30,808	26,879
Ginnie Mae 6.500% due 20/02/2055	29,992	26,166
Polaris PLC 0.000% due 27/03/2069	£ 20,000	23,165
Sculptor European CLO DAC 2.939% due 10/10/2034	€ 20,000	20,021
First Mobility Swiss Lease 2.959% due 23/09/2033	19,900	19,900
Mexico Government International Bond 8.500% due 31/05/2029	MXN 387,000	19,332
Frontier Mortgage Funding PLC 4.532% due 20/12/2066	£ 16,400	18,976
Davide Campari-Milano NV 4.250% due 17/06/2033	€ 19,000	18,849
Verisure Holding AB 4.125% due 02/01/2032	18,600	18,600
Curzon Mortgages PLC 4.592% due 28/07/2049	£ 15,600	18,035
Mexico Government International Bond 8.500% due 28/02/2030	MXN 333,300	16,561
VCL Multi-Compartment S.A. 2.394% due 21/03/2033	€ 16,500	16,500
Mahle GmbH 7.125% due 15/07/2032	15,300	15,989
Invesco Euro CLO DAC 3.277% due 15/07/2037	15,600	15,600
Madison Park Euro Funding DAC 3.979% due 15/07/2032	15,444	15,441
Anglian Water Services Financing PLC 4.250% due 23/06/2036	15,500	15,362
Mexico Government International Bond 3.875% due 16/05/2031	15,000	14,984
Mexico Government International Bond 4.875% due 16/05/2036	15,000	14,946
Goodman Australia Finance Pty. Ltd. 3.875% due 29/04/2033	14,600	14,544
Egypt Government International Bond 19.698% due 14/10/2030	EGP 766,000	13,689
Goldman Sachs Group, Inc. 2.743% due 17/02/2029	€ 13,600	13,600
BBVA Consumer FTA 2.849% due 20/05/2039	13,600	13,600
Arbour CLO DAC 3.453% due 15/08/2038	13,500	13,500
GSG Bidco Ltd. 5.375% due 15/06/2036	13,500	13,500
Auto ABS Italian Stella Loans SRL 2.953% due 26/12/2041	13,400	13,400
Bavarian Sky S.A. 2.705% due 20/02/2034	13,300	13,300
VCL Multi-Compartment S.A. 2.715% due 21/11/2032	13,300	13,300
	SHARES	
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)	120,500	12,836

DESCRIPTION	PAR (0005)	COST (0005)
PURCHASES THROUGH 30 JUNE 2026 (Cont.)		
GS Mortgage-Backed Securities Trust 3.133% due 24/11/2067	€ 12,700	€ 12,700
Colombian TES 12.750% due 28/11/2040	COP 53,081,700	12,331
Peru Government International Bond 6.850% due 12/08/2035	PEN 47,099	12,240
Informa PLC 3.750% due 29/04/2032	€ 12,000	11,927
Dilosk RMBS DAC 2.733% due 25/10/2064	11,700	11,700

DESCRIPTION	PAR (000S)	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
U.S. Treasury Notes		
4.125% due 15/02/2036	\$ 50,140	€ 42,043
Mexico Government International Bond		
8.500% due 02/03/2028	MXN 831,200	41,835
Ginnie Mae		
6.500% due 20/01/2056	\$ 30,808	27,714
Nissan Motor Co. Ltd.		
5.250% due 17/07/2029	€ 26,535	27,091
Ginnie Mae		
6.500% due 20/02/2055	\$ 29,992	26,979
SHARES		
PIMCO Select Funds plc - PIMCO Euro Short-Term Floating NAV Fund (a)	1,689,944	16,900
	PAR (000S)	
Mexico Government International Bond		
4.875% due 16/05/2036	€ 15,000	14,775
Goldman Sachs Group, Inc.		
2.743% due 17/02/2029	13,600	13,484
Vmed O2 UK Financing PLC		
5.625% due 15/04/2032	13,400	12,796
Intesa Sanpaolo SpA		
8.248% due 21/11/2033	\$ 11,740	11,978
Magnum Icc Finance BV		
3.250% due 26/11/2031	€ 11,700	11,559
Barry Callebaut Services NV		
3.750% due 19/02/2028	11,200	11,292
Mexico Government International Bond		
5.375% due 16/05/2040	10,000	10,070
EXOR NV		
3.750% due 05/11/2035	10,100	9,917
Smiths Group PLC		
3.625% due 13/11/2033	9,600	9,504
Venture Global LNG, Inc.		
9.500% due 01/02/2029	\$ 8,481	7,890
Sagax AB		
1.125% due 30/01/2027	€ 7,082	6,981
IHG Finance LLC		
4.375% due 28/11/2029	6,520	6,806
Emirate of Abu Dhabi		
4.625% due 20/04/2033	\$ 7,400	6,352
Warehouses De Pauw CVA		
3.125% due 15/01/2031	€ 6,500	6,282
AXA Logistics Europe Master S.C.A.		
3.375% due 13/05/2031	6,100	6,079
Morgan Stanley		
3.383% due 23/01/2032	5,820	5,831
Galderma Finance Europe BV		
3.375% due 17/03/2031	5,700	5,671
SoftBank Group Corp.		
6.375% due 22/04/2030	5,500	5,647
Qatar Government International Bond		
4.800% due 08/04/2033	\$ 5,700	4,931
Informa PLC		
3.750% due 29/04/2032	€ 4,600	4,602

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Significant Changes in Portfolio Composition Euro Long Average Duration Fund

30 June 2026

DESCRIPTION	PAR (000S)	COST (000S)
PURCHASES THROUGH 30 JUNE 2026		
France Government International Bond 4.100% due 25/05/2046	€ 60,300	\$ 59,820
	SHARES	
PIMCO Select Funds plc - PIMCO Euro Short-Term Floating NAV Fund (a)	4,900,297	49,002
	PAR (000S)	
United Kingdom Gilt 4.125% due 07/03/2031	£ 40,200	46,543
Italy Buoni Poliennali Del Tesoro 1.100% due 15/08/2031	€ 31,461	31,861
France Government International Bond 4.400% due 25/05/2057	28,200	28,077
Italy Buoni Poliennali Del Tesoro 3.450% due 15/07/2031	24,700	25,548
Republic of Germany 2.500% due 04/07/2044	28,600	25,259
Italy Buoni Poliennali Del Tesoro 3.500% due 15/02/2031	23,100	24,023
United Kingdom Gilt 4.000% due 22/10/2031	£ 17,900	20,603
Italy Buoni Poliennali Del Tesoro 2.850% due 01/02/2031	€ 19,700	19,911
U.S. Treasury Inflation Protected Securities 1.125% due 15/10/2030 (b)	\$ 21,953	18,906
Ginnie Mae 3.500% due 20/11/2055	22,000	17,495
Slovenia Government International Bond 3.275% due 12/03/2036	€ 17,300	17,341
France Government International Bond 3.750% due 25/05/2056	17,700	15,733
Italy Buoni Poliennali Del Tesoro 3.500% due 01/03/2030	14,900	15,492
U.S. Treasury Inflation Protected Securities 0.250% due 15/07/2029 (b)	\$ 17,238	14,306
Republic of Germany 2.900% due 15/08/2056	€ 14,500	12,825
Italy Buoni Poliennali Del Tesoro 1.250% due 15/09/2032	12,301	12,540
	SHARES	
PIMCO ETFs plc - PIMCO Advantage Euro Government Bond UCITS ETF (a)	496,500	12,381
	PAR (000S)	
Republic of Germany 1.250% due 15/08/2048	€ 17,700	11,668
Netherlands Government International Bond 3.500% due 15/01/2056	11,200	11,139
France Government International Bond 3.600% due 25/05/2042	11,500	10,951
United Kingdom Gilt 4.750% due 22/10/2043	£ 10,000	10,367
Ginnie Mae 3.500% due 20/01/2056	\$ 11,000	8,763
Netherlands Government International Bond 2.750% due 15/01/2047	€ 9,700	8,660
Slovakia Government International Bond 4.125% due 19/02/2046	8,000	7,874
France Government International Bond 4.000% due 25/04/2060	8,000	7,464
France Government International Bond 4.000% due 25/04/2055	7,900	7,355
France Government International Bond 3.250% due 25/05/2055	8,800	7,287
Aldbrook Mortgage Transaction PLC 4.587% due 18/02/2068	£ 6,200	7,152
Italy Buoni Poliennali Del Tesoro 3.700% due 15/06/2030	€ 6,900	7,126
Slovenia Government International Bond 3.125% due 02/07/2035	7,100	7,041
Italy Buoni Poliennali Del Tesoro 2.950% due 01/07/2030	7,000	7,021
	SHARES	
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)	64,500	6,859

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO Euro Short-Term Floating NAV Fund (a)	4,900,297	\$ 49,004
	PAR (000S)	
France Government International Bond 4.500% due 25/04/2041	€ 44,150	46,352
Italy Buoni Poliennali Del Tesoro 3.450% due 15/07/2031	24,700	25,047
Italy Buoni Poliennali Del Tesoro 3.500% due 15/02/2031	23,100	23,535
United Kingdom Gilt 4.125% due 07/03/2031	£ 20,100	22,912
Republic of Germany 1.800% due 15/08/2053	€ 31,400	22,008
Italy Buoni Poliennali Del Tesoro 2.850% due 01/02/2031	19,700	19,509
France Government International Bond 3.250% due 25/05/2055	22,500	18,365
France Government International Bond 2.000% due 25/05/2048	25,600	17,444
Italy Buoni Poliennali Del Tesoro 3.500% due 01/03/2030	14,900	15,296
U.S. Treasury Inflation Protected Securities 1.625% due 15/10/2029 (b)	\$ 16,528	14,293
Spain Government International Bond 4.200% due 31/01/2037	€ 13,300	14,113
	SHARES	
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)	127,000	13,511
	PAR (000S)	
United Kingdom Gilt 4.750% due 22/10/2043	£ 12,100	13,063
Republic of Germany 2.900% due 15/08/2056	€ 14,500	12,438
Kreditanstalt fuer Wiederaufbau 2.625% due 10/01/2034	12,100	11,613
France Government International Bond 0.500% due 25/06/2044	21,000	11,417
Netherlands Government International Bond 2.000% due 15/01/2054	14,400	10,308
Nykredit Realkredit A/S 4.000% due 01/10/2056	DKK 70,220	9,337
Republic of Germany 1.000% due 15/05/2038	€ 11,100	8,553
France Government International Bond 4.000% due 25/10/2038	8,400	8,382
Republic of Germany 2.200% due 15/02/2034	8,000	7,536
Republic of Germany 2.600% due 15/05/2041	7,900	7,191
Italy Buoni Poliennali Del Tesoro 3.700% due 15/06/2030	6,900	7,088
Compartment Driver UK Ten 4.330% due 25/04/2033	£ 6,100	7,043
Italy Buoni Poliennali Del Tesoro 2.950% due 01/07/2030	€ 7,000	6,991
European Union 3.375% due 12/12/2035	6,500	6,559
Italy Buoni Poliennali Del Tesoro 3.394% due 15/10/2031	6,100	6,313
Saudi Arabia Government International Bond 5.125% due 13/01/2028	\$ 7,200	6,199
Permanent Master Issuer PLC 0.000% due 15/07/2073	£ 5,300	6,120
E-Carat DE 0.000% due 25/05/2034	€ 6,100	6,117
France Government International Bond 0.750% due 25/05/2053	14,000	5,985
SC Germany S.A., Compartment Leasing 2.425% due 14/09/2036	5,900	5,902
(a) The Euro Long Average Duration Fund is investing in shares of an affiliated fund.		
(b) Principal amount of security is adjusted for inflation.		

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DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO Euro Short-Term Floating NAV Fund (a)	6,953,682	€ 69,538
	PAR (000S)	
Italy Buoni Poliennali Del Tesoro 2.100% due 26/08/2027	€ 18,000	17,863
Golden Bar Securitisation SRL 3.136% due 20/12/2044	3,300	3,309
Towd Point Mortgage Funding PLC 6.127% due 20/02/2054	£ 2,695	3,117
Aldbrook Mortgage Transaction PLC 4.587% due 18/02/2068	2,400	2,768
Alphabet, Inc. 4.125% due 31/02/2029	2,400	2,753
Hill FL BV 2.939% due 18/06/2034	€ 2,600	2,600
Harvest Funding PLC 4.643% due 15/11/2069	£ 2,200	2,526
Auto ABS Spanish Loans 3.713% due 28/09/2038	€ 2,446	2,453
Holmes Master Issuer PLC 4.277% due 15/10/2072	£ 2,000	2,308
Koromo UK PLC 4.305% due 23/11/2032	2,000	2,308
Polaris PLC 4.464% due 27/06/2070	2,000	2,308
First Mobility Swiss Lease 2.959% due 23/09/2033	€ 2,300	2,300
Bavarian Sky S.A. 2.705% due 20/02/2034	2,300	2,300
NIBC Bank NV 2.750% due 26/03/2029	2,300	2,299
Driver UK Multi-Compartment S.A. 4.315% due 25/09/2033	£ 2,000	2,298
Pony S.A., Compartment German Auto Loans 2.609% due 14/12/2036	€ 2,100	2,100
Dartry Park CLO DAC 2.963% due 28/01/2034	2,027	2,027
PMF PLC 4.495% due 16/02/2063	£ 1,500	1,733
Goldman Sachs Group, Inc. 0.875% due 09/05/2029	€ 1,700	1,596

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO Euro Short-Term Floating NAV Fund (a)	6,169,943	€ 61,700
	PAR (000S)	
Kuwait Government International Bond 4.016% due 09/10/2028	\$ 3,700	3,164
Sumitomo Mitsui Trust Bank Ltd. 3.629% due 06/04/2026	€ 3,000	3,006
Coventry Building Society 0.125% due 20/06/2026	2,800	2,781
SC Germany S.A., Compartment Leasing 2.425% due 14/09/2036	2,200	2,202
DNB Boligkredit A/S 0.250% due 07/09/2026	1,800	1,782
E-Carat DE 0.000% due 25/05/2034	1,500	1,504
Toronto-Dominion Bank 3.250% due 27/04/2026	1,500	1,503
Credit Mutuel Home Loan SFH S.A. 0.875% due 07/04/2026	1,466	1,464
Dell Bank International DAC 4.500% due 18/10/2027	1,400	1,439
Compartment VCL 2.431% due 21/04/2031	1,314	1,315
Lloyds Bank PLC 0.125% due 18/06/2026	1,203	1,195
Banco di Desio e della Brianza SpA 0.375% due 24/07/2026	1,100	1,092
Mediobanca Banca di Credito Finanziario SpA 0.500% due 01/10/2026	1,000	991
Cie de Financement Foncier S.A. 0.225% due 14/09/2026	900	892
Cie de Saint-Gobain S.A. 2.750% due 04/04/2028	800	803
Bavarian Sky S.A. 2.367% due 21/02/2033	800	801
State of North Rhine-Westphalia 3.150% due 20/11/2026	600	605
VCL Multi-Compartment S.A. 2.389% due 21/12/2030	556	557
E-Carat DE 3.529% due 25/11/2035	500	500

(a) The Euro Short-Term Fund is investing in shares of an affiliated fund.

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DESCRIPTION	SHARES	COST (000S)	DESCRIPTION	SHARES	PROCEEDS (000S)
PURCHASES THROUGH 30 JUNE 2026			SALES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO Euro Short-Term Floating NAV Fund (a)	6,227,506	€ 62,276	PIMCO Select Funds plc - PIMCO Euro Short-Term Floating NAV Fund (a)	4,459,742	€ 44,600
	PAR (000S)		PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)	77,882	8,298
IHO Verwaltungs GmbH 5.625% due 15/05/2031	€ 4,300	4,322		PAR (000S)	
Fibercop SpA 5.125% due 30/06/2032	3,500	3,567	Bellis Acquisition Co. PLC 8.125% due 14/05/2030	£ 3,500	3,757
Maxam Prill SARL 6.000% due 15/07/2030	3,350	3,414	Albion Financing 1 SARL 5.375% due 21/05/2030	€ 3,000	3,000
Metlen Energy & Metals S.A. 3.875% due 26/05/2031	3,500	3,398	Cidron Aida Finco SARL 7.000% due 27/10/2031	2,900	2,766
Infrastrutture Wireless Italiane SpA 3.750% due 01/04/2030	3,300	3,253	BNP Paribas Cardiff S.A. 6.000% due 07/11/2035	2,600	2,620
ACS Actividades de Construcción y Servicios S.A. 3.750% due 11/06/2030	3,200	3,194	IGT Lottery Holdings BV 4.250% due 15/03/2030	2,400	2,412
Stellantis NV 6.250% due 16/03/2031	3,200	3,177	Telefonica Emisiones S.A. 1.000% due 31/12/2099	2,500	2,412
Rakuten Group, Inc. 4.250% due 22/04/2027	3,200	3,158	CAB SELAS 3.375% due 01/02/2028	2,500	2,408
Vodafone Group PLC 8.000% due 30/08/2086	£ 2,500	3,058	Avis Budget Finance PLC 7.000% due 28/02/2029	2,400	2,348
Cheplapharm Arzneimittel GmbH 6.750% due 15/02/2032	€ 2,900	2,892	SPIE S.A. 3.875% due 18/05/2031	2,300	2,284
Stellantis NV 6.875% due 16/12/2033	2,900	2,878	Toronto-Dominion Bank 8.125% due 31/10/2082	\$ 2,500	2,280
SoftBank Group Corp. 8.250% due 22/10/2031	\$ 3,200	2,857	Altice France S.A. 10.860% due 31/05/2031	2,592	2,258
CPI Property Group S.A. 4.750% due 22/07/2030	€ 3,000	2,854	U.S. Treasury Notes 4.125% due 15/02/2036	2,660	2,230
CoreWeave, Inc. 8.500% due 15/07/2032	2,800	2,810	DVI Deutsche Vermögens- & Immobilienverwaltungs GmbH 4.875% due 21/08/2030	€ 2,200	2,218
LSF12 Pillar Investments US, Inc. 5.750% due 15/05/2033	2,800	2,800	VZ Secured Financing BV 3.500% due 15/01/2032	2,400	2,202
Telefonica Europe BV 5.752% due 15/01/2032	2,700	2,779	Ubisoft Entertainment S.A. 0.878% due 24/11/2027	2,600	2,175
Mahle GmbH 7.125% due 15/07/2032	2,600	2,717	BCP Modular Services Finance PLC 4.750% due 30/11/2028	2,300	2,171
Alexandrite Monnet UK Holdco PLC 6.875% due 31/05/2031	2,700	2,700	Beignet Investor LLC 6.581% due 30/05/2049	\$ 2,390	2,145
Ardagh Metal Packaging Finance USA LLC 3.250% due 01/09/2028	\$ 3,225	2,617	Kronos International, Inc. 9.500% due 15/03/2029	€ 2,239	2,060
			CPI Property Group S.A. 6.000% due 27/01/2032	1,900	1,931
			Tereos Finance Groupe S.A. 4.750% due 30/04/2027	1,900	1,904
			United Group BV 3.625% due 15/02/2028	1,900	1,895
			ZF Finance GmbH 3.750% due 21/09/2028	1,900	1,859
			CPI Property Group S.A. 4.875% due 18/08/2026	1,800	1,785
			International Personal Finance PLC 10.750% due 14/12/2029	1,700	1,771
			Vmed O2 UK Financing PLC 4.000% due 31/01/2029	£ 1,600	1,762
			Cheplapharm Arzneimittel GmbH 7.125% due 15/06/2031	€ 1,700	1,743
			BlueNord ASA 12.000% due 10/07/2085	\$ 1,800	1,657

(a) The PIMCO European High Yield Bond Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	SHARES	COST (0005)
PURCHASES THROUGH 30 JUNE 2026		
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)	1,294,967	€ 138,431
	PAR (0005)	
Italy Buoni Poliennali Del Tesoro 1.100% due 15/08/2031	€ 92,742	94,036
	SHARES	
PIMCO Select Funds plc - PIMCO Euro Short-Term Floating NAV Fund (a)	6,650,507	66,505
	PAR (0005)	
United Kingdom Gilt 4.125% due 07/03/2031	£ 48,600	56,247
Italy Buoni Poliennali Del Tesoro 3.087% due 15/04/2029	€ 51,900	52,416
European Union 3.375% due 12/12/2035	44,500	45,118
Italy Buoni Poliennali Del Tesoro 3.500% due 15/02/2031	42,300	43,988
United Kingdom Gilt 4.000% due 22/10/2031	£ 36,400	41,386
France Government International Bond 0.100% due 25/07/2031	€ 40,772	39,650
Italy Buoni Poliennali Del Tesoro 0.400% due 15/05/2030	39,997	39,476
Italy Buoni Poliennali Del Tesoro 2.400% due 15/03/2029	36,100	35,927
Australia Government International Bond 1.500% due 21/06/2031	AUD 57,000	28,869
Italy Buoni Poliennali Del Tesoro 2.850% due 01/02/2031	€ 27,400	27,693
Italy Buoni Poliennali Del Tesoro 3.450% due 15/07/2031	25,000	25,856
Spain Government International Bond 3.100% due 30/07/2031	21,800	22,203
Italy Buoni Poliennali Del Tesoro 3.500% due 01/03/2030	21,000	21,834
Slovenia Government International Bond 3.275% due 12/03/2036	18,050	18,120
Ginnie Mae 3.500% due 20/10/2055	\$ 20,500	16,284
U.S. Treasury Inflation Protected Securities 0.375% due 15/07/2027 (b)	17,894	15,384
Ginnie Mae 3.500% due 20/01/2056	18,900	15,056
U.S. Treasury Inflation Protected Securities 1.125% due 15/10/2030 (b)	15,142	13,046
QNB Finance Ltd. 4.538% due 19/09/2027	14,900	12,883
Saudi Arabia Government International Bond 4.125% due 12/01/2029	14,600	12,470
	SHARES	
PIMCO ETFs plc - PIMCO Advantage Euro Government Bond UCITS ETF (a)	493,941	12,312
	PAR (0005)	
Spain Government International Bond 4.200% due 31/01/2037	€ 10,900	11,592

DESCRIPTION	SHARES	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2026		
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)	2,228,504	€ 238,001
PIMCO Select Funds plc - PIMCO Euro Short-Term Floating NAV Fund (a)	6,650,507	66,506
	PAR (0005)	
United Kingdom Gilt 4.125% due 07/03/2031	£ 39,500	45,417
Italy Buoni Poliennali Del Tesoro 0.400% due 15/05/2030	€ 40,527	40,072
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2026 (b)	\$ 35,274	30,697
Italy Buoni Poliennali Del Tesoro 1.100% due 15/08/2031	€ 29,913	30,310
Italy Buoni Poliennali Del Tesoro 4.100% due 01/02/2029	21,900	22,964
United Kingdom Gilt 1.500% due 22/07/2026	£ 19,300	21,932
Italy Buoni Poliennali Del Tesoro 3.500% due 01/03/2030	€ 21,000	21,558
European Union 4.000% due 12/10/2055	21,100	20,400
United Kingdom Gilt 4.375% due 07/03/2030	£ 13,200	15,252
European Union 3.125% due 05/12/2028	€ 14,500	14,577
European Financial Stability Facility 2.625% due 16/07/2029	13,900	13,736
Netherlands Government International Bond 2.500% due 15/01/2030	13,600	13,713
Italy Buoni Poliennali Del Tesoro 3.394% due 15/10/2031	12,600	12,976
Kreditanstalt fuer Wiederaufbau 2.625% due 10/01/2034	13,300	12,743
Spain Government International Bond 3.200% due 31/10/2035	12,200	12,040
Spain Government International Bond 4.200% due 31/01/2037	10,900	11,577
United Kingdom Gilt 4.750% due 22/10/2043	£ 9,900	10,579
Republic of Germany 2.200% due 15/02/2034	€ 9,800	9,242
Ginnie Mae 3.500% due 20/06/2055	\$ 10,822	8,621
Ginnie Mae 3.500% due 20/10/2054	10,695	8,495
(a) The PIMCO European Short-Term Opportunities Fund is investing in shares of an affiliated fund.		
(b) Principal amount of security is adjusted for inflation.		
Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.		
Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.		

DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	9,950,179	\$ 99,233
	PAR (000S)	
Ginnie Mae 6.500% due 20/09/2055	\$ 16,900	17,486
Ginnie Mae 3.000% due 20/11/2055	13,400	12,034
Colombia Government International Bond 1.000% due 24/01/2035	COP 26,759,600	7,558
Colombia Government International Bond 1.000% due 24/01/2035	26,759,600	7,105
United Kingdom Gilt 4.125% due 07/03/2031	£ 5,400	7,090
Colombia Government International Bond 1.000% due 24/01/2035	COP 26,759,600	6,791
Colombia Government International Bond 1.000% due 24/01/2035	26,759,600	6,741
Colombia Government International Bond 1.000% due 24/01/2035	26,759,600	6,650
Colombia Government International Bond 1.000% due 24/01/2035	26,759,600	6,635
Colombia Government International Bond 1.000% due 24/01/2035	26,759,600	6,516
Colombia Government International Bond 1.000% due 18/09/2030	26,065,200	6,403
Colombia Government International Bond 1.000% due 18/09/2030	26,065,200	5,990
Colombia Government International Bond 1.000% due 19/09/2030	26,065,200	5,900
Colombia Government International Bond 1.000% due 18/09/2030	26,065,200	5,869
Colombia Government International Bond 1.000% due 18/09/2030	26,065,200	5,726
Colombia Government International Bond 1.000% due 18/09/2030	26,065,200	5,674
Colombia Government International Bond 1.000% due 18/09/2030	26,065,200	5,610
France Government International Bond 2.750% due 25/02/2029	€ 3,400	4,065
	SHARES	
PIMCO ETFs plc - PIMCO Advantage Global Government Bond UCITS ETF (a)	150,000	3,767
	PAR (000S)	
Brazil Government International Bond 4.875% due 23/04/2033	€ 3,100	3,624
	SHARES	
PIMCO Funds: Global Investors Series plc - Global Bond Opportunities Fund (a)	327,056	3,300

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	10,518,591	\$ 104,900
	PAR (000S)	
Ginnie Mae 6.500% due 20/09/2055	\$ 16,900	17,502
United Kingdom Gilt 4.375% due 07/03/2030	£ 6,600	8,786
Colombia Government International Bond 1.000% due 24/01/2035	COP 26,759,600	7,570
Colombia Government International Bond 1.000% due 24/01/2035	26,759,600	7,085
Colombia Government International Bond 1.000% due 24/01/2035	26,759,600	6,955
Colombia Government International Bond 1.000% due 24/01/2035	26,759,600	6,780
Colombia Government International Bond 1.000% due 24/01/2035	26,759,600	6,579
Colombia Government International Bond 1.000% due 24/01/2035	26,759,600	6,425
Colombia Government International Bond 1.000% due 19/09/2030	26,065,200	6,413
Colombia Government International Bond 1.000% due 24/01/2035	26,759,600	6,224
Colombia Government International Bond 1.000% due 18/09/2030	26,065,200	5,961
Canada Government International Bond 3.000% due 01/06/2034	CAD 8,200	5,923
Colombia Government International Bond 1.000% due 18/09/2030	COP 26,065,200	5,919
Colombia Government International Bond 1.000% due 18/09/2030	26,065,200	5,836
Colombia Government International Bond 1.000% due 18/09/2030	26,065,200	5,670
Colombia Government International Bond 1.000% due 18/09/2030	26,065,200	5,523
Colombia Government International Bond 1.000% due 18/09/2030	26,065,200	5,432
France Government International Bond 2.750% due 25/02/2029	€ 3,400	3,980
Spain Government International Bond 0.000% due 31/01/2028	3,500	3,942
France Government International Bond 2.750% due 25/10/2027	2,650	3,161
France Government International Bond 0.750% due 25/02/2028	2,750	3,160
(a) The Global Advantage Fund is investing in shares of an affiliated fund.		
Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.		
Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.		

DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	937,772,323	\$ 9,352,231
	PAR (000S)	
Ginnie Mae 6.500% due 20/08/2055	\$ 581,328	601,493
France Government International Bond 2.750% due 25/02/2029	€ 220,600	263,608
Italy Buoni Poliennali Del Tesoro 3.400% due 01/04/2028	206,300	247,105
China Development Bank 2.630% due 08/01/2034	CNY 918,400	139,007
Ginnie Mae 3.500% due 20/03/2055	\$ 148,853	136,851
European Union 3.375% due 12/12/2035	€ 109,715	131,121
U.S. Treasury Notes 4.125% due 15/02/2036	\$ 130,300	129,183
Thailand Government International Bond 2.700% due 17/06/2040	THB 3,847,400	122,611
Ginnie Mae 3.500% due 20/01/2055	\$ 110,065	102,120
Canada Government International Bond 2.750% due 01/03/2031	CAD 136,900	97,341
QNB Finance Ltd. 4.538% due 19/09/2027	\$ 91,900	91,555
RD Michigan Property Owner LLC 7.500% due 30/03/2045	89,000	84,305
Spain Government International Bond 3.500% due 31/05/2029	€ 65,500	79,801
Ginnie Mae 6.500% due 20/07/2055	\$ 72,472	74,986
Valerie Asset Ltd. 5.219% due 15/09/2050	74,451	72,742
Thailand Government International Bond 1.840% due 17/05/2036	THB 2,215,900	70,411
Ginnie Mae 3.500% due 20/10/2054	\$ 74,247	68,424
Ginnie Mae 3.500% due 20/05/2055	73,100	67,823
Peru Government International Bond 6.850% due 12/08/2035	PEN 199,190	61,100

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	941,037,398	\$ 9,384,800
	PAR (000S)	
Ginnie Mae 6.500% due 20/08/2055	\$ 581,328	602,038
Italy Buoni Poliennali Del Tesoro 2.100% due 26/08/2027	€ 286,500	334,770
France Government International Bond 2.750% due 25/10/2027	197,250	235,332
France Government International Bond 0.750% due 25/02/2028	144,250	165,745
Spain Government International Bond 0.000% due 31/01/2028	130,700	147,097
Ginnie Mae 3.500% due 20/07/2055	\$ 150,055	139,223
China Government International Bond 1.650% due 15/05/2035	CNY 824,300	117,299
Ginnie Mae 3.500% due 20/11/2054	\$ 116,093	106,660
Canada Government International Bond 2.750% due 01/03/2031	CAD 136,900	97,323
Uniform Mortgage-Backed Security 6.500% due 01/12/2053	\$ 93,356	96,959
U.S. Treasury Notes 4.125% due 15/02/2036	90,960	89,283
Thailand Government International Bond 2.500% due 17/11/2029	THB 2,355,170	78,810
Ginnie Mae 6.500% due 20/07/2055	\$ 72,472	75,054
Thailand Government International Bond 1.840% due 17/05/2036	THB 2,215,900	68,700
Ginnie Mae 3.500% due 20/06/2055	\$ 72,836	67,578
European Union 3.375% due 12/12/2035	€ 56,100	66,301
Ginnie Mae 3.500% due 20/12/2054	\$ 61,120	56,326
Ginnie Mae 3.500% due 20/04/2055	44,475	41,265
Ginnie Mae 3.500% due 20/10/2054	40,874	37,553

(a) The Global Bond Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	PAR (0005)	COST (0005)
PURCHASES THROUGH 30 JUNE 2026		
Ginnie Mae 6.500% due 20/08/2055	\$ 155,000	\$ 160,377
Italy Buoni Poliennali Del Tesoro 3.400% due 01/04/2028	€ 49,700	59,567
France Government International Bond 2.750% due 25/02/2029	31,100	37,178
China Development Bank 2.630% due 08/01/2034	CNY 222,300	33,647
U.S. Treasury Notes 4.125% due 15/02/2036	\$ 30,000	29,716
Thailand Government International Bond 2.700% due 17/06/2040	THB 907,600	29,003
New South Wales Treasury Corp. 2.500% due 22/11/2032	AUD 45,700	27,938
Mizuho Financial Group, Inc. 3.210% due 16/05/2032	€ 21,800	25,969
Ginnie Mae 3.000% due 20/04/2052	\$ 26,000	23,315
Spain Government International Bond 3.500% due 31/05/2029	€ 16,700	20,354
Peru Government International Bond 6.850% due 12/08/2035	PEN 63,200	19,194
RD Michigan Property Owner LLC 7.500% due 30/03/2045	\$ 20,000	18,945
	SHARES	
PIMCO ETFs plc - PIMCO Advantage Euro Government Bond UCITS ETF (a)	630,000	18,396
	PAR (0005)	
Treasury Corp. of Victoria 2.000% due 17/09/2035	AUD 29,400	15,654
Canada Government International Bond 2.750% due 01/03/2031	CAD 21,500	15,287
Morgan Stanley 3.383% due 23/01/2032	€ 12,400	14,543
Treasury Corp. of Victoria 2.000% due 20/11/2037	AUD 29,500	14,519
Qatar Government International Bond 4.800% due 08/04/2033	\$ 14,800	14,513
Italy Buoni Poliennali Del Tesoro 3.150% due 15/03/2033	€ 11,700	13,636
OCP Euro CLO DAC 3.156% due 20/04/2035	11,300	13,397
Thailand Government International Bond 1.840% due 17/05/2036	THB 382,640	12,166
SR-Boligkredit A/S 2.750% due 27/02/2033	€ 9,500	11,201
ICG Euro CLO DAC 3.455% due 26/01/2038	9,400	11,110
Central Nippon Expressway Co. Ltd. 4.124% due 25/02/2031	\$ 10,800	10,800
Kuwait Government International Bond 4.804% due 20/04/2033	10,500	10,500
Westpac Banking Corp. 3.038% due 01/03/2030	€ 9,000	10,417
Ares European CLO DAC 3.512% due 15/07/2037	9,000	10,403
Emirate of Abu Dhabi 4.625% due 20/04/2033	\$ 10,400	10,334
Lanebrook Mortgage Transaction PLC 5.527% due 15/03/2061	£ 7,639	10,200
National Bank of Canada 2.750% due 20/01/2031	€ 8,700	10,126
ING Bank NV 3.125% due 08/04/2031	8,800	10,055
Bank of Nova Scotia 3.084% due 17/06/2030	8,600	9,935
Sagax AB 3.375% due 26/01/2031	8,600	9,926
Freddie Mac 5.078% due 25/06/2055	\$ 9,789	9,868
Capital Four CLO DAC 3.394% due 15/04/2038	€ 8,300	9,835
Brazil Government International Bond 4.875% due 23/04/2033	8,400	9,821
Italy Buoni Poliennali Del Tesoro 3.300% due 15/06/2033	8,600	9,804
NTT Finance Corp. 4.665% due 20/06/2031	\$ 9,700	9,700

DESCRIPTION	PAR (0005)	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2026		
Ginnie Mae 6.500% due 20/08/2055	\$ 155,000	\$ 160,522
Italy Buoni Poliennali Del Tesoro 2.100% due 26/08/2027	€ 69,000	80,677
Italy Buoni Poliennali Del Tesoro 3.400% due 01/04/2028	49,700	58,096
Spain Government International Bond 0.000% due 31/01/2028	32,150	36,204
Uniform Mortgage-Backed Security 6.500% due 01/11/2053	\$ 29,533	30,673
France Government International Bond 2.750% due 25/10/2027	€ 24,700	29,469
France Government International Bond 0.750% due 25/02/2028	24,800	28,496
China Government International Bond 1.650% due 15/05/2035	CNY 199,500	28,389
Development Bank of Japan, Inc. 2.125% due 01/09/2026	€ 19,200	22,696
Thailand Government International Bond 2.500% due 17/11/2029	THB 609,880	20,408
U.S. Treasury Notes 4.125% due 15/02/2036	\$ 20,440	20,063
KEB Hana Bank 3.750% due 04/05/2026	€ 16,200	18,853
Uniform Mortgage-Backed Security 6.500% due 01/12/2053	\$ 17,645	18,326
Queensland Treasury Corp. 5.250% due 21/07/2036	AUD 26,000	18,281
Kreditanstalt fuer Wiederaufbau 0.010% due 05/05/2027	€ 16,000	18,096
European Union 2.750% due 13/12/2032	15,400	17,955
Uniform Mortgage-Backed Security 6.500% due 01/11/2053	\$ 16,966	17,634
Queensland Treasury Corp. 4.500% due 22/08/2035	AUD 25,900	17,305
Canada Government International Bond 2.750% due 01/03/2031	CAD 21,500	15,285
Qatar Government International Bond 4.800% due 08/04/2033	\$ 14,800	14,866
Morgan Stanley 3.622% due 01/04/2031	14,700	14,132
Italy Buoni Poliennali Del Tesoro 3.250% due 15/11/2032	€ 11,800	13,895
Queensland Treasury Corp. 1.750% due 20/07/2034	AUD 25,200	13,661
Poland Government International Bond 3.875% due 07/07/2037	€ 10,600	12,360
Thailand Government International Bond 1.840% due 17/05/2036	THB 382,640	12,139
Canada Government International Bond 3.000% due 01/06/2034	CAD 17,100	11,972
Toronto-Dominion Bank 3.563% due 16/04/2031	€ 9,000	10,794
Toronto-Dominion Bank 3.355% due 16/02/2027	8,900	10,267
Italy Buoni Poliennali Del Tesoro 3.150% due 15/03/2033	8,900	10,093
RELX Capital, Inc. 5.250% due 27/03/2035	\$ 9,900	10,091
(a) The Global Bond ESG Fund is investing in shares of an affiliated fund.		
Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.		
Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.		

DESCRIPTION	SHARES	COST (0005)
PURCHASES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	19,210,676	\$ 191,581
	PAR (0005)	
Ginnie Mae 6.500% due 20/08/2055	\$ 36,500	37,766
Ginnie Mae 3.500% due 20/01/2056	28,600	26,503
Ginnie Mae 3.000% due 20/06/2052	15,000	13,471
European Union 3.375% due 12/12/2035	€ 7,400	8,867
Thailand Government International Bond 2.700% due 17/06/2040	THB 274,100	8,813
	SHARES	
PIMCO ETFs plc - PIMCO Advantage Euro Government Bond UCITS ETF (a)	300,000	8,773
	PAR (0005)	
China Development Bank 2.630% due 08/01/2034	CNY 56,400	8,537
U.S. Treasury Notes 4.125% due 15/02/2036	\$ 7,900	7,827
Ginnie Mae 3.500% due 20/11/2055	7,000	6,431
Thailand Government International Bond 1.840% due 17/05/2036	THB 194,351	6,175
Spain Government International Bond 3.500% due 31/05/2029	€ 4,600	5,604
Peru Government International Bond 6.850% due 12/08/2035	PEN 17,600	5,330
Aldbrook Mortgage Transaction PLC 4.587% due 18/02/2068	£ 4,000	5,292
Hops Hill PLC 4.570% due 21/06/2058	4,000	5,292
QNB Finance Ltd. 4.538% due 19/09/2027	\$ 5,200	5,181
Toro European CLO DAC 3.474% due 15/04/2037	€ 4,400	5,103
RD Michigan Property Owner LLC 7.500% due 30/03/2045	\$ 5,300	5,020
Canada Government International Bond 2.750% due 01/03/2031	CAD 5,800	4,124
Qatar Government International Bond 4.800% due 08/04/2033	\$ 4,000	3,922

DESCRIPTION	SHARES	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	23,894,663	\$ 238,300
	PAR (0005)	
Ginnie Mae 6.500% due 20/08/2055	\$ 36,500	37,800
Ginnie Mae 3.500% due 20/06/2055	19,676	18,256
Thailand Government International Bond 2.500% due 17/11/2029	THB 290,370	9,716
China Government International Bond 1.650% due 15/05/2035	CNY 67,800	9,704
Spain Government International Bond 0.000% due 31/01/2028	€ 8,050	9,066
U.S. Treasury Notes 4.125% due 15/02/2036	\$ 6,720	6,601
Ginnie Mae 3.500% due 20/11/2054	7,003	6,434
Canada Government International Bond 3.000% due 01/06/2034	CAD 8,800	6,155
Thailand Government International Bond 1.840% due 17/05/2036	THB 194,351	6,088
European Union 3.375% due 12/12/2035	€ 4,400	5,163
Canada Government International Bond 2.750% due 01/03/2031	CAD 5,800	4,123
Ginnie Mae 3.500% due 20/07/2055	\$ 4,420	4,101
Ginnie Mae 3.500% due 20/10/2054	3,598	3,305
JPMorgan Chase & Co. 6.070% due 22/10/2027	3,000	3,044
Spain Government International Bond 2.500% due 31/05/2027	€ 2,300	2,751
United Kingdom Gilt 4.375% due 07/03/2030	£ 2,000	2,723
Thailand Government International Bond 2.980% due 17/06/2045	THB 84,878	2,553
Thailand Government International Bond 3.775% due 25/06/2032	68,870	2,462
Uniform Mortgage-Backed Security 6.000% due 01/06/2054	\$ 2,296	2,348

(a) The Global Bond Ex-US Fund is investing in shares of an affiliated fund.

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	PAR (0005)	COST (0005)
PURCHASES THROUGH 30 JUNE 2026		
Colombian TES 12.500% due 27/02/2030	COP 1,685,500	\$ 483
United Kingdom Gilt 4.125% due 07/03/2031	£ 350	461
France Government International Bond 0.750% due 25/02/2028	€ 400	445
U.S. Treasury Bonds 4.625% due 15/02/2046	\$ 358	344
Peru Government International Bond 7.300% due 12/08/2033	PEN 1,000	332
South Africa Government International Bond 8.500% due 31/01/2037	ZAR 5,150	311
U.S. Treasury Bonds 5.000% due 15/05/2056	\$ 306	310
U.S. Treasury Notes 4.125% due 31/05/2031	300	298
Israel Government International Bond 1.500% due 16/01/2029	€ 260	286
Spain Government International Bond 3.150% due 30/04/2035	250	284
Gaci First Investment Co. 2.750% due 14/10/2028	250	283
Spain Government International Bond 2.400% due 31/05/2028	220	252
Treasury Corp. of Victoria 1.500% due 10/09/2031	AUD 400	237
Italy Buoni Poliennali Del Tesoro 2.850% due 01/02/2031	€ 200	228
Poland Government International Bond 4.875% due 12/02/2030	\$ 210	213
U.S. Treasury Notes 4.375% due 15/05/2036	200	198
U.S. Treasury Notes 4.000% due 31/05/2028	150	150
New South Wales Treasury Corp. 3.500% due 20/11/2037	AUD 250	145
France Government International Bond 2.750% due 25/02/2029	€ 120	138
Hungary Government International Bond 4.000% due 25/07/2029	110	129
European Union 3.250% due 12/12/2036	100	113
Italy Buoni Poliennali Del Tesoro 3.450% due 01/02/2036	100	112
U.S. Treasury Bonds 1.875% due 15/02/2041	\$ 162	112
Morgan Stanley 5.664% due 17/04/2036	76	78
Goldman Sachs Group, Inc. 5.065% due 21/01/2037	76	74
Japan Government International Bond 0.400% due 20/06/2040	¥ 17,200	74
Bank of America Corp. 4.456% due 06/02/2032	\$ 75	74
Wells Fargo & Co. 4.960% due 23/01/2037	70	68

DESCRIPTION	PAR (0005)	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2026		

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	PAR (0005)	COST (0005)
PURCHASES THROUGH 30 JUNE 2026		
U.S. Treasury Notes 4.125% due 15/02/2036	\$ 21,225	€ 20,937
U.S. Treasury Notes 3.875% due 31/03/2028	19,225	19,260
RD Michigan Property Owner LLC 7.500% due 30/03/2045	20,150	19,087
ams-OSRAM AG 7.250% due 31/05/2032	€ 14,420	16,695
U.S. Treasury Notes 4.250% due 15/08/2035	\$ 16,500	16,531
Var Energi ASA 4.950% due 29/04/2086	€ 10,400	12,105
CCO Holdings LLC 4.750% due 01/02/2032	\$ 12,300	11,285
B.C. Ltd. 10.000% due 15/04/2032	10,550	10,936
Albertsons Cos., Inc. 5.625% due 31/03/2032	10,400	10,400
Standard Industries, Inc. 4.750% due 15/01/2028	8,875	8,826
Maxam Prill SARL 6.000% due 15/07/2030	€ 7,100	8,447
LBM Acquisition LLC 6.250% due 15/01/2029	\$ 8,925	8,304
Gg12 SpA 6.250% due 28/04/2033	€ 6,600	7,788
Coherent Corp. 5.000% due 15/12/2029	\$ 7,875	7,782
Sirius XM Radio LLC 5.875% due 15/04/2032	7,700	7,690
New Immo Holding S.A. 5.500% due 23/04/2031	€ 6,400	7,550
PacifiCorp 7.125% due 15/08/2056	\$ 7,150	7,150
Tutor Perini Corp. 6.625% due 15/07/2033	7,007	7,014
Schaeffler AG 4.125% due 13/05/2029	€ 5,800	6,825
HomeVi SASU 6.625% due 31/10/2031	5,600	6,641

DESCRIPTION	PAR (0005)	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2026		
Medline Borrower LP 3.875% due 01/04/2029	\$ 20,600	€ 20,237
U.S. Treasury Notes 4.125% due 15/02/2036	20,590	20,210
U.S. Treasury Notes 4.250% due 15/08/2035	17,695	17,674
INEOS U.S. Finance LLC 6.966% due 18/02/2030	18,603	16,682
U.S. Treasury Notes 3.761% due 31/07/2027	15,800	15,821
Albion Financing 1 SARL 7.000% due 21/05/2030	15,025	15,352
Beignet Investor LLC 6.581% due 30/05/2049	13,625	14,150
CCO Holdings LLC 5.000% due 01/02/2028	12,700	12,573
Bayer AG 7.000% due 25/09/2083	€ 10,000	12,242
RD Michigan Property Owner LLC 7.500% due 30/03/2045	\$ 12,125	12,145
Cerdia Finanz GmbH 9.375% due 03/10/2031	11,775	10,978
Albertsons Cos., Inc. 5.625% due 31/03/2032	10,400	10,194
CCO Holdings LLC 5.375% due 01/06/2029	9,650	9,541
SHARES		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	912,496	9,100
PAR (0005)		
Block, Inc. 3.500% due 01/06/2031	\$ 8,950	8,134
Iron Mountain, Inc. 4.500% due 15/02/2031	8,050	7,645
B.C. Ltd. 10.000% due 15/04/2032	7,300	7,448
Vmed O2 UK Financing PLC 5.625% due 15/04/2032	€ 6,725	7,261
Seagate Data Storage Technology Pte Ltd. 5.875% due 15/07/2030	\$ 6,975	7,182
Chord Energy Corp. 6.750% due 15/03/2033	6,975	7,179

(a) The Global High Yield Bond Fund is investing in shares of an affiliated fund.

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	PAR (0005)	COST (0005)
PURCHASES THROUGH 30 JUNE 2026		
Clearway Energy Operating LLC 3.750% due 15/01/2032	\$ 600	\$ 551
Axon Enterprise, Inc. 6.125% due 15/03/2030	400	415
ams-OSRAM AG 7.250% due 31/05/2032	€ 200	236
Schaeffler AG 5.000% due 13/05/2033	200	234
SoftBank Group Corp. 8.250% due 22/10/2031	\$ 200	208
U.S. Treasury Notes 4.125% due 15/02/2036	210	207
Centene Corp. 3.000% due 15/10/2030	225	202
RD Michigan Property Owner LLC 7.500% due 30/03/2045	200	189
SoftBank Group Corp. 7.000% due 22/04/2032	€ 150	184
Seagate Data Storage Technology Pte Ltd. 8.250% due 15/12/2029	\$ 175	183
Carnival Corp. Ltd. 5.125% due 01/05/2029	150	150
DISH DBS Corp. 5.250% due 01/12/2026	150	149
Allied Universal Holdco LLC 4.625% due 01/06/2028	150	148
VZ Secured Financing BV 5.000% due 15/01/2032	160	144
Cloud Software Group, Inc. 6.500% due 31/03/2029	140	139
OneMain Finance Corp. 7.125% due 15/11/2031	125	127
Avis Budget Car Rental LLC 8.375% due 15/06/2032	125	126
Univision Communications, Inc. 8.875% due 15/04/2033	125	125
Celsa Opco S.A. 8.250% due 15/12/2030	€ 100	123
Cheplapharm Arzneimittel GmbH 7.500% due 15/05/2030	100	120
Maxam Prill SARL 6.000% due 15/07/2030	100	120
ZF Europe Finance BV 5.500% due 17/02/2032	100	119
CAB SELAS 3.375% due 01/02/2028	100	116
Novelis Sheet Ingot GmbH 3.375% due 15/04/2029	100	116
Stellantis NV 6.250% due 16/03/2031	100	116
Stellantis NV 6.875% due 16/12/2033	100	116
Infrastrutture Wireless Italiane SpA 3.625% due 13/10/2032	100	112
Citycon Treasury BV 5.000% due 11/03/2030	100	109
ZF North America Capital, Inc. 7.500% due 24/03/2031	\$ 100	101

DESCRIPTION	PAR (0005)	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2026		
Clearway Energy Operating LLC 3.750% due 15/01/2032	\$ 530	\$ 488
Axon Enterprise, Inc. 6.125% due 15/03/2030	410	424
BCP Modular Services Finance PLC 6.500% due 10/07/2031	€ 200	207
U.S. Treasury Notes 4.125% due 15/02/2036	\$ 200	196
Tenet Healthcare Corp. 4.375% due 15/01/2030	195	188
Ball Corp. 2.875% due 15/08/2030	190	173
JetBlue Airways Corp. 9.875% due 20/09/2031	175	168
IQVIA, Inc. 6.250% due 01/06/2032	150	154
INEOS U.S. Finance LLC 6.966% due 18/02/2030	175	151
Avis Budget Car Rental LLC 4.750% due 01/04/2028	150	146
Novelis Sheet Ingot GmbH 3.375% due 15/04/2029	€ 120	139
CCO Holdings LLC 5.375% due 01/06/2029	\$ 140	138
Beignet Investor LLC 6.581% due 30/05/2049	125	130
ams-OSRAM AG 10.500% due 30/03/2029	€ 100	126
IWG U.S. Finance LLC 6.500% due 28/06/2030	100	123
Bayer AG 7.000% due 25/09/2083	100	122
Iron Mountain, Inc. 4.500% due 15/02/2031	\$ 126	120
United Group BV 6.500% due 31/10/2031	€ 100	120
Crowdstrike Holdings, Inc. 3.000% due 15/02/2029	\$ 125	119
New Immo Holding S.A. 4.950% due 14/11/2030	€ 100	117
Service Corp. International 3.375% due 15/08/2030	\$ 125	116
CAB SELAS 3.375% due 01/02/2028	€ 100	116
Flora Food Management BV 6.875% due 02/07/2029	100	113
Vmed O2 UK Financing PLC 5.625% due 15/04/2032	100	113
Cidron Aida Finco SARL 7.000% due 27/10/2031	100	113
RCI Banque S.A. 4.750% due 24/03/2037	100	112
Aston Martin Capital Holdings Ltd. 10.375% due 31/03/2029	£ 100	112
RD Michigan Property Owner LLC 7.500% due 30/03/2045	\$ 110	110
United Rentals North America, Inc. 6.125% due 15/03/2034	100	104
DISH DBS Corp. 5.250% due 01/12/2026	100	99
Organon & Co. 4.125% due 30/04/2028	100	98
Ladder Capital Finance Holdings LLLP 4.750% due 15/06/2029	100	98
goeasy Ltd. 7.375% due 01/10/2030	100	92

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DESCRIPTION	SHARES	COST (0005)
PURCHASES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	85,601,537	\$ 853,690
	PAR (0005)	
U.S. Treasury Notes 4.125% due 15/02/2036	\$ 75,570	74,828
RD Michigan Property Owner LLC 7.500% due 30/03/2045	56,200	53,235
U.S. Treasury Bonds 1.750% due 15/08/2041	60,600	41,982
U.S. Treasury Inflation Protected Securities 2.375% due 15/02/2056 (b)	27,198	25,364
U.S. Treasury Bonds 4.625% due 15/11/2055	23,900	23,285
Informa PLC 3.750% due 29/04/2032	€ 17,400	20,055
BNP Paribas S.A. 4.892% due 30/06/2030	\$ 20,000	20,000
Nationwide Building Society 5.167% due 12/12/2033	£ 14,200	19,175
Verisure Holding AB 4.125% due 02/01/2032	€ 16,800	19,123
QNB Finance Ltd. 4.538% due 19/09/2027	\$ 19,100	19,028
U.S. Treasury Bonds 2.250% due 15/05/2041	25,500	18,994
Colombian TES 11.750% due 24/01/2035	COP 74,655,500	18,721
Societe Generale S.A. 4.857% due 07/07/2029	\$ 18,700	18,700
U.S. Treasury Notes 3.875% due 31/03/2031	18,600	18,537
Colombian TES 12.500% due 27/02/2030	COP 71,641,900	17,910
Japan Government International Bond 3.200% due 20/09/2055	¥ 2,817,000	17,203
Brazil Government International Bond 4.000% due 23/04/2030	€ 14,600	17,075
Simon Global Development BV 3.650% due 15/06/2031	14,500	16,765
Lloyds Banking Group PLC 4.241% due 10/02/2030	\$ 16,400	16,400

DESCRIPTION	SHARES	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	91,297,489	\$ 910,500
	PAR (0005)	
U.S. Treasury Notes 4.125% due 15/02/2036	\$ 75,570	74,072
U.S. Treasury Bonds 4.625% due 15/11/2055	74,200	70,664
Uniform Mortgage-Backed Security 5.000% due 01/01/2056	48,656	47,306
Colombian TES 11.750% due 24/01/2035	COP 120,005,700	31,715
U.S. Treasury Inflation Protected Securities 2.375% due 15/02/2056 (b)	\$ 27,374	25,660
Bank of America N.A. 5.526% due 18/08/2026	22,300	22,384
AerCap Ireland Capital DAC 2.450% due 29/10/2026	21,120	20,883
U.S. Treasury Notes 3.875% due 31/03/2031	18,600	18,570
Fannie Mae 6.625% due 15/11/2030	16,854	18,469
Colombian TES 12.500% due 27/02/2030	COP 56,270,700	15,362
Kraft Heinz Foods Co. 4.375% due 01/06/2046	\$ 18,570	14,879
ONEOK, Inc. 5.700% due 01/11/2054	15,491	14,639
Marvell Technology, Inc. 2.450% due 15/04/2028	14,850	14,332
Citigroup, Inc. 6.875% due 31/12/2099	13,900	14,245
T-Mobile USA, Inc. 2.050% due 15/02/2028	14,740	14,176
BNP Paribas S.A. 5.786% due 13/01/2033	13,500	13,979
Charles Schwab Corp. 6.196% due 17/11/2029	13,300	13,803
Mercedes-Benz Finance North America LLC 4.125% due 10/03/2028	13,500	13,425
Werfen S.A. 4.625% due 06/06/2028	€ 11,000	13,140

(a) The Global Investment Grade Credit Fund is investing in shares of an affiliated fund.

(b) Principal amount of security is adjusted for inflation.

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DESCRIPTION	PAR (000S)	COST (000S)
PURCHASES THROUGH 30 JUNE 2026		
RD Michigan Property Owner LLC 7.500% due 30/03/2045	\$ 11,600	\$ 10,988
Brazil Government International Bond 4.000% due 23/04/2030	€ 8,200	9,590
ING Groep NV 3.125% due 10/02/2032	7,500	8,799
Nova Securitisation SARL 5.750% due 03/02/2031	\$ 8,200	8,156
Arcadis NV 4.000% due 20/05/2031	€ 6,700	7,785
U.S. Treasury Inflation Protected Securities 2.375% due 15/02/2056 (a)	\$ 7,115	6,610
Colombian TES 11.750% due 24/01/2035	COP 24,795,000	6,517
Treasury Corp. of Victoria 2.000% due 17/09/2035	AUD 12,500	6,466
South Australian Government Financing Authority 4.750% due 24/05/2035	9,600	6,395
Australia Government Bond 5.000% due 21/06/2036	9,000	6,344
P3 Group SARL 4.000% due 19/04/2032	€ 5,275	6,057
Latvenergo A/S 4.162% due 25/06/2033	5,100	5,920
Colombian TES 12.750% due 28/11/2040	COP 20,974,000	5,846
Japan Government International Bond 2.400% due 20/03/2055	¥ 1,130,000	5,841
BNP Paribas Cardif S.A. 6.125% due 19/12/2033	€ 4,900	5,661
South Africa Government International Bond 8.875% due 28/02/2035	ZAR 89,800	5,622
Anglian Water Services Financing PLC 4.250% due 23/06/2036	€ 4,600	5,292
SPIE S.A. 3.875% due 18/05/2031	4,400	5,156
CPI Property Group S.A. 6.875% due 05/02/2033	£ 3,800	5,126
Freddie Mac 4.498% due 25/12/2055	\$ 4,977	4,994

DESCRIPTION	PAR (000S)	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
Canada Government International Bond 2.250% due 01/12/2029	CAD 16,500	\$ 11,727
Mizuho Financial Group, Inc. 3.170% due 11/09/2027	\$ 8,126	8,030
Veralto Corp. 5.500% due 18/09/2026	7,200	7,249
NIBC Bank NV 2.875% due 24/01/2030	€ 5,900	7,029
Oracle Corp. 5.500% due 03/08/2035	\$ 7,000	6,796
P3 Group SARL 4.625% due 13/02/2030	€ 5,275	6,256
Corebridge Financial, Inc. 3.900% due 05/04/2032	\$ 6,150	5,848
Brazil Government International Bond 4.000% due 23/04/2030	€ 5,000	5,768
BNP Paribas S.A. 5.906% due 19/11/2035	\$ 5,500	5,596
Amgen, Inc. 5.150% due 02/03/2028	5,300	5,366
Kreditanstalt fuer Wiederaufbau 2.625% due 10/01/2034	€ 4,700	5,364
Equinix Europe Financing Corp. LLC 3.250% due 19/05/2029	4,100	4,909
Citigroup, Inc. 2.572% due 03/06/2031	\$ 5,300	4,873
Uniform Mortgage-Backed Security 3.000% due 01/07/2052	5,481	4,814
ABN AMRO Bank NV 3.000% due 25/02/2031	€ 4,000	4,776
Electricite de France S.A. 7.375% due 17/06/2035	£ 3,400	4,758
Wabtec Transportation Netherlands BV 1.250% due 03/12/2027	€ 4,200	4,754
Keysight Technologies, Inc. 5.350% due 30/07/2030	\$ 4,600	4,731
Sysco Corp. 5.400% due 23/03/2035	4,700	4,728
Norsk Hydro ASA 3.625% due 23/01/2032	€ 3,900	4,622

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DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	43,388,094	\$ 432,702
	PAR (000S)	
U.S. Treasury Inflation Protected Securities 1.125% due 15/10/2030 (b)	\$ 113,965	113,179
United Kingdom Gilt 4.125% due 07/03/2031	£ 48,300	65,195
U.S. Treasury Inflation Protected Securities 1.625% due 15/04/2030 (b)	\$ 53,388	53,846
Italy Buoni Poliennali Del Tesoro 3.500% due 15/02/2031	€ 43,200	52,980
U.S. Treasury Inflation Protected Securities 0.375% due 15/07/2027 (b)	\$ 49,779	49,616
Spain Government International Bond 4.200% due 31/01/2037	€ 36,500	45,764
Republic of Germany 0.500% due 15/04/2030	38,026	45,359
Italy Buoni Poliennali Del Tesoro 3.450% due 15/07/2031	31,500	38,816
U.S. Treasury Inflation Protected Securities 1.625% due 15/10/2029 (b)	\$ 33,566	34,241
Australia Government International Bond 1.500% due 21/06/2031	AUD 56,900	33,544
U.S. Treasury Inflation Protected Securities 1.250% due 15/04/2031 (b)	\$ 29,394	28,869
Italy Buoni Poliennali Del Tesoro 0.400% due 15/05/2030	€ 24,240	27,617
United Kingdom Gilt 4.000% due 22/10/2031	£ 20,300	27,203
U.S. Treasury Inflation Protected Securities 0.125% due 15/01/2032 (b)	\$ 24,695	22,894
Italy Buoni Poliennali Del Tesoro 1.100% due 15/08/2031	€ 18,241	21,339
Italy Buoni Poliennali Del Tesoro 2.850% due 01/02/2031	17,400	20,754
United Kingdom Gilt 0.125% due 10/08/2031	£ 15,292	19,843
Japan Government International Bond 1.300% due 20/09/2030	¥ 2,850,000	17,713
U.S. Treasury Inflation Protected Securities 1.250% due 15/04/2028 (b)	\$ 17,212	17,186
United Kingdom Gilt 4.750% due 22/10/2043	£ 14,000	17,033
Italy Buoni Poliennali Del Tesoro 3.500% due 01/03/2030	€ 13,200	16,177
Italy Buoni Poliennali Del Tesoro 1.250% due 15/09/2032	12,991	15,297

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	43,467,678	\$ 433,500
	PAR (000S)	
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2026 (b)	\$ 77,292	78,053
Italy Buoni Poliennali Del Tesoro 3.500% due 15/02/2031	€ 43,200	50,686
United Kingdom Gilt 4.125% due 07/03/2031	£ 35,300	47,307
Italy Buoni Poliennali Del Tesoro 3.450% due 15/07/2031	€ 31,500	36,838
Italy Buoni Poliennali Del Tesoro 0.400% due 15/05/2030	26,808	30,731
Spain Government International Bond 4.200% due 31/01/2037	19,800	24,396
Kreditanstalt fuer Wiederaufbau 3.125% due 10/10/2028	18,400	22,200
Italy Buoni Poliennali Del Tesoro 2.850% due 01/02/2031	17,400	19,845
United Kingdom Gilt 4.750% due 22/10/2043	£ 14,000	17,412
Uniform Mortgage-Backed Security 6.000% due 01/03/2054	\$ 16,068	16,391
U.S. Treasury Inflation Protected Securities 1.625% due 15/10/2029 (b)	15,977	16,293
European Financial Stability Facility 2.625% due 16/07/2029	€ 13,700	15,753
Italy Buoni Poliennali Del Tesoro 3.500% due 01/03/2030	13,200	15,600
European Union 3.375% due 12/12/2035	10,500	12,209
Nykredit Realkredit A/S 4.000% due 01/10/2056	DKK 75,964	11,921
United Kingdom Gilt 4.500% due 07/06/2028	£ 8,100	10,709
Italy Buoni Poliennali Del Tesoro 3.394% due 15/10/2031	€ 8,600	10,322
European Financial Stability Facility 2.875% due 13/02/2034	8,600	9,708
Kreditanstalt fuer Wiederaufbau 2.625% due 10/01/2034	8,000	8,940

(a) The Global Low Duration Real Return Fund is investing in shares of an affiliated fund.

(b) Principal amount of security is adjusted for inflation.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	36,154,664	\$ 360,568
	PAR (000S)	
Spain Government International Bond 3.500% due 31/01/2041	€ 61,700	68,328
Italy Buoni Poliennali Del Tesoro 3.500% due 15/02/2031	53,500	64,999
	SHARES	
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)	509,269	63,034
	PAR (000S)	
U.S. Treasury Inflation Protected Securities 1.875% due 15/01/2036 (b)	\$ 53,372	53,032
Italy Buoni Poliennali Del Tesoro 3.450% due 15/07/2031	€ 42,500	51,777
U.S. Treasury Inflation Protected Securities 1.125% due 15/10/2030 (b)	\$ 41,664	41,366
Australia Government International Bond 1.500% due 21/06/2031	AUD 69,700	41,346
France Government International Bond 0.600% due 25/07/2034	€ 35,963	40,093
U.S. Treasury Inflation Protected Securities 0.250% due 15/07/2029 (b)	\$ 39,521	38,421
Italy Buoni Poliennali Del Tesoro 2.400% due 15/03/2029	€ 30,100	34,892
United Kingdom Gilt 4.750% due 22/10/2043	£ 27,000	32,959
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2030 (b)	\$ 34,391	32,741
U.S. Treasury Inflation Protected Securities 1.250% due 15/04/2031 (b)	30,299	29,765
U.S. Treasury Inflation Protected Securities 2.125% due 15/01/2035 (b)	25,465	25,839
United Kingdom Gilt 0.750% due 22/11/2033	£ 17,769	23,098
United Kingdom Gilt 2.000% due 26/01/2035	7,100	23,055
Romania Government International Bond 5.875% due 11/07/2032	€ 17,700	21,206
	SHARES	
PIMCO ETFs plc - PIMCO Advantage Euro Government Bond UCITS ETF (a)	710,556	20,802
	PAR (000S)	
Spain Government International Bond 3.450% due 31/10/2034	€ 17,500	20,441
Japan Government International Bond 0.100% due 10/03/2029	¥ 3,155,311	20,113
Spain Government International Bond 4.200% due 31/01/2037	€ 16,000	19,935

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	36,157,956	\$ 360,600
	PAR (000S)	
Spain Government International Bond 3.450% due 31/10/2034	€ 84,000	97,773
	SHARES	
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)	585,539	72,631
	PAR (000S)	
Italy Buoni Poliennali Del Tesoro 3.500% due 15/02/2031	€ 53,500	62,827
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2026 (b)	\$ 54,016	54,032
Italy Buoni Poliennali Del Tesoro 3.450% due 15/07/2031	€ 42,500	49,759
Italy Buoni Poliennali Del Tesoro 2.400% due 15/03/2029	30,100	34,383
Kreditanstalt fuer Wiederaufbau 3.125% due 10/10/2028	28,300	33,733
U.S. Treasury Inflation Protected Securities 0.250% due 15/07/2029 (b)	\$ 34,392	33,532
Kreditanstalt fuer Wiederaufbau 0.000% due 31/03/2027	€ 25,600	29,146
Italy Buoni Poliennali Del Tesoro 4.100% due 01/02/2029	23,200	28,344
U.S. Treasury Inflation Protected Securities 0.125% due 15/01/2031 (b)	\$ 25,028	23,604
Nykredit Realkredit A/S 4.000% due 01/10/2056	DKK 147,843	23,200
Kreditanstalt fuer Wiederaufbau 0.375% due 23/04/2030	€ 21,200	23,063
Italy Buoni Poliennali Del Tesoro 0.400% due 15/05/2030	19,886	22,796
United Kingdom Gilt 4.750% due 22/10/2043	£ 17,600	21,894
European Union 3.375% due 12/12/2035	€ 18,300	21,279
Ginnie Mae 3.500% due 20/06/2055	\$ 20,660	19,169
Spain Government International Bond 3.500% due 31/01/2041	€ 16,000	17,911
Kreditanstalt fuer Wiederaufbau 2.625% due 10/01/2034	14,600	16,317
Italy Buoni Poliennali Del Tesoro 3.500% due 01/03/2030	12,900	15,246
U.S. Treasury Inflation Protected Securities 1.875% due 15/07/2034 (b)	\$ 14,255	14,432
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2026 (b)	14,350	14,364
Spain Government International Bond 3.000% due 31/01/2033	€ 11,300	12,943

(a) The Global Real Return Fund is investing in shares of an affiliated fund.

(b) Principal amount of security is adjusted for inflation.

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	740,765,806	\$ 7,387,403
	PAR (000S)	
U.S. Treasury Bonds 4.750% due 15/02/2056	\$ 2,145,679	2,124,621
U.S. Treasury Notes 4.125% due 15/02/2036	1,995,200	1,975,391
RD Michigan Property Owner LLC 7.500% due 30/03/2045	1,896,279	1,796,250
Ginnie Mae 6.500% due 20/07/2055	1,106,612	1,144,997
U.S. Treasury Notes 3.875% due 15/06/2028	1,105,400	1,110,706
Uniform Mortgage-Backed Security 5.000% due 01/02/2056	1,008,933	1,001,277
Fannie Mae 5.000% due 01/12/2055	701,417	697,553
Fannie Mae 5.000% due 01/01/2055	694,972	690,410
Ginnie Mae 6.500% due 20/06/2055	593,799	614,396
QNB Finance Ltd. 4.538% due 19/09/2027	569,300	567,165
Uniform Mortgage-Backed Security 5.000% due 01/12/2055	527,350	524,395
QatarEnergy 4.625% due 23/06/2029	522,400	518,566
Uniform Mortgage-Backed Security 5.000% due 01/01/2056	514,881	512,040
U.S. Treasury Bonds 4.625% due 15/11/2045	448,303	435,726
Qatar Government International Bond 4.800% due 08/04/2033	411,800	403,819
Discovery Global Holdings, Inc. 6.144% due 03/06/2033	388,800	387,828
Egypt Government International Bond 19.698% due 14/10/2030	EGP 18,213,800	387,222
Emirates NBD Bank PJSC 5.125% due 29/06/2031	\$ 379,200	375,207
U.S. Treasury Notes 3.500% due 15/01/2029	375,000	369,141

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	675,936,716	\$ 6,740,700
	PAR (000S)	
U.S. Treasury Notes 4.125% due 15/02/2036	\$ 1,938,000	1,902,268
Ginnie Mae 6.500% due 20/07/2055	1,106,612	1,146,035
U.S. Treasury Notes 4.000% due 15/12/2027	1,000,000	1,009,381
Ginnie Mae 6.500% due 20/06/2055	593,799	614,953
RD Michigan Property Owner LLC 7.500% due 30/03/2045	497,000	497,500
U.S. Treasury Notes 3.875% due 15/06/2028	405,400	407,789
Uniform Mortgage-Backed Security 7.000% due 01/03/2055	369,112	386,429
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2026 (b)	331,932	333,592
U.S. Treasury Notes 3.750% due 15/08/2027	300,000	299,156
U.S. Treasury Notes 4.625% due 15/11/2026	250,000	251,359
U.S. Treasury Notes 4.500% due 15/07/2026	250,000	250,891
U.S. Treasury Notes 4.125% due 31/10/2026	250,000	250,879
U.S. Treasury Notes 3.500% due 30/09/2026	250,000	249,834
Qatar Government International Bond 4.800% due 08/04/2033	215,500	217,610
QatarEnergy 4.625% due 23/06/2029	204,387	203,629
Uniform Mortgage-Backed Security 6.500% due 01/09/2054	169,909	176,008
Mexico Government International Bond 7.750% due 23/11/2034	MXN 3,012,590	157,732
iHeartCommunications, Inc. 10.216% due 01/05/2029	\$ 160,646	152,421
U.S. Treasury Notes 4.250% due 15/01/2028	150,000	152,297

(a) The Income Fund is investing in shares of an affiliated fund.

(b) Principal amount of security is adjusted for inflation.

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	SHARES	COST (0005)
PURCHASES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	25,397,418	\$ 253,294
	PAR (0005)	
Uniform Mortgage-Backed Security 5.500% due 01/12/2055	\$ 14,916	15,144
U.S. Treasury Bonds 4.750% due 15/02/2056	12,539	12,415
U.S. Treasury Notes 4.125% due 15/02/2036	12,000	11,877
RD Michigan Property Owner LLC 7.500% due 30/03/2045	11,612	10,999
Uniform Mortgage-Backed Security 4.000% due 01/01/2056	10,085	9,567
Uniform Mortgage-Backed Security 4.500% due 01/01/2056	7,787	7,607
JPMorgan Chase & Co. 4.457% due 13/11/2031	€ 5,700	7,127
U.S. Treasury Inflation Protected Securities 1.375% due 15/07/2033 (b)	\$ 6,960	6,810
South Africa Government International Bond 8.500% due 31/01/2037	ZAR 97,900	5,865
Goodman Australia Finance Pty. Ltd. 3.875% due 29/04/2033	€ 4,900	5,720
Harvest Funding PLC 4.643% due 15/11/2069	£ 4,200	5,675
Ginnie Mae 3.500% due 20/12/2055	\$ 5,588	5,086
Ginnie Mae 3.500% due 20/01/2056	5,000	4,639
First Mobility Swiss Lease 2.959% due 23/09/2033	€ 3,900	4,570
Countrywide Asset-Backed Certificates Trust, Inc. 4.933% due 25/03/2047	\$ 4,725	4,543
U.S. Treasury Inflation Protected Securities 1.875% due 15/07/2035 (b)	4,515	4,517
Dilosk RMBS DAC 2.733% due 25/10/2064	€ 3,600	4,245
Palmer Square European Loan Funding DAC 3.150% due 15/10/2035	3,400	3,918
FACT S.A. 2.915% due 20/04/2033	3,400	3,914

DESCRIPTION	SHARES	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	30,291,530	\$ 302,100
	PAR (0005)	
Uniform Mortgage-Backed Security 6.500% due 01/08/2054	\$ 14,460	15,031
U.S. Treasury Notes 4.125% due 15/02/2036	11,870	11,651
Uniform Mortgage-Backed Security 6.500% due 01/08/2055	8,227	8,552
Ginnie Mae 3.500% due 20/12/2055	5,563	5,162
FACT S.A. 2.915% due 20/04/2033	€ 3,400	3,986
Mexico Government International Bond 7.750% due 29/05/2031	MXN 56,000	3,107
AutoFlorence SRL 2.655% due 24/12/2044	€ 2,400	2,816
Uniform Mortgage-Backed Security 6.500% due 01/12/2053	\$ 2,693	2,800
SC Germany S.A., Compartment Consumer 2.665% due 14/12/2038	€ 2,144	2,519
Mexico Government International Bond 5.375% due 22/03/2033	\$ 2,000	1,947
Uniform Mortgage-Backed Security 6.500% due 01/01/2054	1,842	1,915
Uniform Mortgage-Backed Security 6.500% due 01/04/2054	1,825	1,897
Bavarian Sky S.A. 2.705% due 20/02/2034	€ 1,400	1,641
Marzio Finance SRL 3.743% due 28/05/2049	1,309	1,540
Mexico Government International Bond 5.625% due 09/02/2034	\$ 1,550	1,515
Mexico Government International Bond 8.500% due 01/03/2029	MXN 25,000	1,457
Lloyds Banking Group PLC 3.875% due 14/05/2032	€ 1,100	1,316
JPMorgan Chase & Co. 4.505% due 22/10/2028	\$ 700	702
Romania Government International Bond 6.250% due 10/09/2034	€ 400	485

(a) The Income Fund II is investing in shares of an affiliated fund.

(b) Principal amount of security is adjusted for inflation.

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	944,099	\$ 9,415
	PAR (000S)	
U.S. Treasury Notes 4.125% due 15/02/2036	\$ 2,975	2,945
RD Michigan Property Owner LLC 7.500% due 30/03/2045	2,900	2,747
Banco Santander S.A. 4.600% due 15/04/2029	2,400	2,400
Jubilee CLO DAC 3.034% due 15/07/2034	€ 1,879	2,205
Citigroup, Inc. 4.643% due 07/05/2028	\$ 2,100	2,105
HAT Holdings LLC 3.375% due 15/06/2026	2,000	1,998
U.S. Treasury Inflation Protected Securities 1.125% due 15/01/2033	1,964	1,905
Southwest Airlines Co. 5.125% due 15/06/2027	1,800	1,808
VICI Properties LP 3.750% due 15/02/2027	1,800	1,788
QNB Finance Ltd. 4.538% due 19/09/2027	1,600	1,594
Cheniere Corpus Christi Holdings LLC 5.125% due 30/06/2027	1,500	1,504
Danske Bank A/S 4.662% due 27/03/2029	1,500	1,500
Harvest Funding PLC 4.643% due 15/11/2069	£ 1,000	1,351
John Deere Capital Corp. 4.400% due 15/06/2029	\$ 1,300	1,299
Sempra 4.313% due 07/01/2028	1,200	1,200
Goldman Sachs Group, Inc. 4.594% due 20/04/2030	1,200	1,200
National Rural Utilities Cooperative Finance Corp. 4.189% due 03/12/2027	900	900
Sumisho Air Lease Corp. 4.500% due 24/03/2029	900	899
Corebridge Global Funding 4.550% due 09/01/2031	800	799
Towd Point Mortgage Funding PLC 6.127% due 20/02/2054	£ 588	797
Gartner, Inc. 4.500% due 01/07/2028	\$ 800	786
JPMorgan Chase & Co. 1.896% due 05/03/2028	CAD 1,100	781
Fannie Mae 3.061% due 25/06/2027	\$ 761	754
Freddie Mac 4.650% due 25/07/2056	750	751
Emirate of Abu Dhabi Government International Bond 4.875% due 30/04/2029	700	709
Lloyds Banking Group PLC 4.241% due 10/02/2030	700	700
Evergy, Inc. 4.250% due 15/03/2029	700	700

DESCRIPTION	PAR (000S)	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
U.S. Treasury Notes 4.875% due 31/05/2026	\$ 134,200	\$ 134,666
	SHARES	
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	942,564	9,400
	PAR (000S)	
Uniform Mortgage-Backed Security 3.000% due 01/02/2052	\$ 5,622	5,004
U.S. Treasury Notes 4.125% due 15/02/2036	2,960	2,905
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032 (b)	1,919	1,814
International Business Machines Corp. 4.650% due 10/02/2028	1,300	1,321
RD Michigan Property Owner LLC 7.500% due 30/03/2045	1,300	1,302
Oracle Corp. 4.772% due 04/02/2029	500	495
Oracle Corp. 5.120% due 03/08/2028	250	247
QatarEnergy 4.625% due 23/06/2029	200	199
(a) The Low Average Duration Fund is investing in shares of an affiliated fund.		
(b) Principal amount of security is adjusted for inflation.		
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DESCRIPTION	PAR (000S)	COST (000S)
PURCHASES THROUGH 30 JUNE 2026		
Japan Government International Bond 2.400% due 20/03/2055	¥ 3,580,000	\$ 18,408
	SHARES	
PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (a)	176,200	17,701
	PAR (000S)	
United Kingdom Gilt 4.375% due 31/07/2054	£ 12,000	13,661
Uniform Mortgage-Backed Security 4.000% due 01/05/2056	\$ 13,800	12,925
Bank of America Corp. 1.922% due 24/10/2031	13,100	11,805
Lloyds Banking Group PLC 3.750% due 18/03/2028	9,800	9,746
Morgan Stanley 3.622% due 01/04/2031	10,000	9,692
Wells Fargo & Co. 5.198% due 23/01/2030	9,400	9,528
South Africa Government International Bond 8.875% due 28/02/2035	ZAR 149,800	9,413
Goldman Sachs Group, Inc. 5.218% due 23/04/2031	\$ 8,200	8,484
Emirates NBD Bank PJSC 3.236% due 13/02/2031	€ 7,000	8,340
Northumbrian Water Finance PLC 2.375% due 05/10/2027	£ 6,200	8,035
QNB Finance Ltd. 4.538% due 19/09/2027	\$ 7,400	7,372
Peru Government International Bond 7.300% due 12/08/2033	PEN 22,300	7,259
JPMorgan Chase & Co. 2.522% due 22/04/2031	\$ 7,600	7,129
U.S. Treasury Notes 4.125% due 15/02/2036	7,150	7,078
Baker Hughes Holdings LLC 4.350% due 15/06/2031	7,000	6,987
365 bank A/S 7.125% due 04/07/2028	€ 5,500	6,862
Uniform Mortgage-Backed Security 4.000% due 01/05/2056	\$ 7,199	6,742
RD Michigan Property Owner LLC 7.500% due 30/03/2045	7,000	6,631

DESCRIPTION	PAR (000S)	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
Australia Government International Bond 2.750% due 21/11/2028	AUD 41,600	\$ 27,589
United Kingdom Gilt 4.375% due 07/03/2030	£ 15,800	21,247
Uniform Mortgage-Backed Security 5.500% due 01/03/2054	\$ 15,656	15,708
European Union 2.000% due 04/10/2027	€ 12,200	13,966
Uniform Mortgage-Backed Security 4.000% due 01/01/2049	\$ 13,818	13,002
United Kingdom Gilt 4.375% due 31/07/2054	£ 12,000	12,934
Province of Ontario 1.550% due 01/11/2029	CAD 18,600	12,764
Japan Government International Bond 2.400% due 20/03/2055	¥ 2,512,600	12,452
Bank of America Corp. 1.922% due 24/10/2031	\$ 13,100	11,614
Saudi Arabia Government International Bond 5.125% due 13/01/2028	10,600	10,802
Wells Fargo & Co. 5.198% due 23/01/2030	10,400	10,544
Lloyds Banking Group PLC 3.750% due 18/03/2028	9,800	9,752
Beignet Investor LLC 6.581% due 30/05/2049	9,300	9,573
European Union 2.875% due 05/10/2029	€ 7,700	8,944
Wells Fargo & Co. 5.574% due 25/07/2029	\$ 8,500	8,681
Uniform Mortgage-Backed Security 4.000% due 01/05/2049	9,033	8,633
Goldman Sachs Group, Inc. 5.218% due 23/04/2031	8,200	8,327
Northumbrian Water Finance PLC 2.375% due 05/10/2027	£ 6,200	8,039
Emirates NBD Bank PJSC 3.236% due 13/02/2031	€ 7,000	8,005
Morgan Stanley 3.622% due 01/04/2031	\$ 7,900	7,574
(a) The Low Duration Global Investment Grade Credit Fund is investing in shares of an affiliated fund.		
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DESCRIPTION	SHARES	COST (0005)
PURCHASES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	50,898,860	\$ 507,607
	PAR (0005)	
U.S. Treasury Notes 4.125% due 15/02/2036	\$ 109,400	108,325
RD Michigan Property Owner LLC 7.500% due 30/03/2045	101,064	95,733
Gaci First Investment Co. 4.875% due 14/05/2029	52,100	52,076
Frontier Mortgage Funding PLC 4.532% due 20/12/2066	£ 37,300	50,252
First Mobility Swiss Lease 2.959% due 23/09/2033	€ 40,700	47,694
Curzon Mortgages PLC 4.592% due 28/07/2049	£ 33,300	45,259
Freddie Mac 4.000% due 25/08/2056	\$ 45,013	43,675
Harvest Funding PLC 4.643% due 15/11/2069	£ 31,700	42,822
VCL Multi-Compartment S.A. 2.394% due 21/03/2033	€ 35,000	41,219
Panorama Auto Trust 5.367% due 20/05/2034	AUD 55,000	38,569
Emirates NBD Bank PJSC 5.125% due 29/06/2031	\$ 38,600	38,194
Hawksmoor Mortgage Funding PLC 4.587% due 25/02/2057	£ 28,000	37,462
FirstMac Mortgage Funding Trust 5.380% due 11/05/2058	AUD 52,900	37,458
Auto ABS Italian Stella Loans SRL 2.953% due 26/12/2041	€ 29,200	34,189
GS Mortgage-Backed Securities Trust 3.133% due 24/11/2067	27,100	31,860
AFG Trust 5.262% due 10/10/2057	AUD 44,400	31,671
VCL Multi-Compartment S.A. 2.715% due 21/11/2032	€ 26,700	30,977
Providus CLO DAC 3.415% due 20/11/2038	26,400	30,703
Brazil Government International Bond 4.000% due 23/04/2030	25,800	30,203

DESCRIPTION	SHARES	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	20,406,020	\$ 203,500
	PAR (0005)	
U.S. Treasury Notes 4.125% due 15/02/2036	\$ 103,290	101,386
VCL Multi-Compartment S.A. 2.715% due 21/11/2032	€ 25,702	29,684
Citizen Irish Auto Receivables Trust DAC 2.585% due 15/08/2033	18,665	21,566
Bavarian Sky S.A. 2.705% due 20/02/2034	16,700	19,283
Repsol E&P Capital Markets U.S. LLC 4.805% due 16/09/2028	\$ 16,300	16,324
Morgan Stanley 3.383% due 23/01/2032	€ 13,480	15,831
Goldman Sachs Group, Inc. 2.743% due 17/02/2029	12,400	14,265
Toronto-Dominion Bank 4.361% due 23/04/2029	\$ 13,200	13,127
Cornell University 4.169% due 15/06/2030	12,000	11,990
Qatar Government International Bond 4.800% due 08/04/2033	10,200	10,298
Nissan Motor Co. Ltd. 5.250% due 17/07/2029	€ 7,600	9,033
Petroleos Mexicanos 6.840% due 23/01/2030	\$ 8,700	8,971
Robert Bosch Finance LLC 3.250% due 21/05/2029	€ 7,500	8,635
Magnum Icc Finance BV 2.750% due 26/02/2029	7,500	8,618
QatarEnergy 4.625% due 23/06/2029	\$ 8,600	8,568
Imperial Brands Finance PLC 3.875% due 02/08/2033	€ 7,100	8,006
ARGAN S.A. 3.779% due 30/10/2029	5,700	6,617
Bank of America Corp. 4.477% due 23/04/2030	\$ 6,300	6,267
Microchip Technology, Inc. 5.050% due 15/02/2030	5,700	5,742

(a) The Low Duration Income Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	6,073,336	\$ 60,570
	PAR (000S)	
U.S. Treasury Notes 4.125% due 15/02/2036	\$ 16,350	16,196
	SHARES	
Apple, Inc.	47,000	13,895
NVIDIA Corp.	67,000	13,726
Booking Holdings, Inc.	83,000	13,578
	PAR (000S)	
RD Michigan Property Owner LLC 7.500% due 30/03/2045	\$ 13,500	12,788
	SHARES	
MercadoLibre, Inc.	6,600	10,626
	PAR (000S)	
U.S. Treasury Inflation Protected Securities 1.875% due 15/07/2034 (b)	\$ 7,859	7,946
Colombia Government International Bond 1.000% due 24/01/2035	COP 22,777,600	6,433
Colombia Government International Bond 1.000% due 24/01/2035	22,777,600	6,048
Colombia Government International Bond 1.000% due 24/01/2035	22,777,600	5,780
Colombia Government International Bond 1.000% due 24/01/2035	22,777,600	5,738
Colombia Government International Bond 1.000% due 24/01/2035	22,777,600	5,660
Colombia Government International Bond 1.000% due 24/01/2035	22,777,600	5,648
Colombia Government International Bond 1.000% due 24/01/2035	22,777,600	5,546
Colombia Government International Bond 1.000% due 18/09/2030	20,316,400	4,998
Colombia Government International Bond 1.000% due 18/09/2030	20,316,400	4,662
Peru Government International Bond 6.900% due 12/08/2037	PEN 14,800	4,626
Colombia Government International Bond 1.000% due 18/08/2030	COP 20,316,400	4,618
Colombia Government International Bond 1.000% due 18/09/2030	20,316,400	4,576
Capital Four CLO DAC 3.394% due 15/04/2038	€ 3,800	4,503
Colombia Government International Bond 1.000% due 18/09/2030	COP 20,316,400	4,463
Colombia Government International Bond 1.000% due 18/09/2030	20,316,400	4,433
Colombia Government International Bond 1.000% due 18/09/2030	20,316,400	4,378

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	4,301,953	\$ 42,900
	PAR (000S)	
U.S. Treasury Notes 4.250% due 15/11/2034	\$ 14,900	14,985
U.S. Treasury Notes 4.125% due 15/02/2036	13,800	13,546
Colombia Government International Bond 1.000% due 24/01/2035	COP 22,777,600	6,443
Colombia Government International Bond 1.000% due 24/01/2035	22,777,600	6,031
Colombia Government International Bond 1.000% due 24/01/2035	22,777,600	5,920
Colombia Government International Bond 1.000% due 24/01/2035	22,777,600	5,771
Colombia Government International Bond 1.000% due 24/01/2035	22,777,600	5,600
Colombia Government International Bond 1.000% due 24/01/2035	22,777,600	5,469
Colombia Government International Bond 1.000% due 24/01/2035	22,777,600	5,298
Colombia Government International Bond 1.000% due 18/08/2030	20,316,400	5,005
Colombia Government International Bond 1.000% due 18/09/2030	20,316,400	4,640
Colombia Government International Bond 1.000% due 18/09/2030	20,316,400	4,624
Colombia Government International Bond 1.000% due 18/09/2030	20,316,400	4,549
Colombia Government International Bond 1.000% due 18/09/2030	20,316,400	4,421
Colombia Government International Bond 1.000% due 18/09/2030	20,316,400	4,310
Colombia Government International Bond 1.000% due 18/09/2030	20,316,400	4,251
Japan Government International Bond 2.200% due 20/03/2064	¥ 418,000	1,757
Altice France S.A. 6.875% due 15/07/2032	\$ 1,601	1,552
Qatar Government International Bond 4.800% due 08/04/2033	1,000	1,010
(a) The Low Duration Opportunities Fund is investing in shares of an affiliated fund.		
(b) Principal amount of security is adjusted for inflation.		
Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.		
Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.		

DESCRIPTION	PAR (0005)	COST (0005)
PURCHASES THROUGH 30 JUNE 2026		
Public Property Invest A/S 3.250% due 21/04/2029	€ 100	\$ 116
Volkswagen Bank GmbH 3.625% due 26/11/2028	100	116
Japan Government International Bond 3.700% due 20/03/2056	¥ 10,000	61
CA Immobilien Anlagen AG 3.500% due 07/07/2029	€ 10	11

DESCRIPTION	PAR (0005)	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2026		
Electricite de France S.A. 4.125% due 17/06/2031	€ 100	\$ 121
Mizuho Financial Group, Inc. 3.490% due 05/09/2027	100	118
Mitsubishi UFJ Financial Group, Inc. 3.741% due 07/03/2029	\$ 50	49
Equinix, Inc. 1.550% due 15/03/2028	30	28
Japan Government International Bond 1.300% due 20/03/2063	¥ 7,250	23
FactSet Research Systems, Inc. 3.450% due 01/03/2032	\$ 18	16

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DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	521,428	\$ 5,200
PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (a)	19,900	1,997
	PAR (000S)	
Aries Capital DAC 0.000% due 10/06/2033	\$ 1,778	1,778
U.S. Treasury Bonds 5.000% due 15/05/2056	1,700	1,695
	SHARES	
NVIDIA Corp.	2,801	575
Apple, Inc.	1,968	573
	PAR (000S)	
Mizuho Financial Group, Inc. 4.486% due 13/07/2030	\$ 400	400
Harvest CLO DAC 3.523% due 25/07/2037	€ 300	343
Aqueduct European CLO DAC 3.511% due 15/07/2039	300	342
OCP Euro CLO DAC 3.513% due 15/04/2037	300	340
Marble Point CLO Ltd. 4.667% due 16/11/2034	\$ 250	250
Tikehau U.S. CLO Ltd. 4.767% due 18/01/2035	250	250
NTT Finance Corp. 5.104% due 02/07/2027	200	201
Penske Truck Leasing Co. LP 3.400% due 15/11/2026	202	201
HSBC Holdings PLC 4.755% due 09/06/2028	200	200
Volkswagen Group of America Finance LLC 5.428% due 14/08/2026	200	200
Cooperatieve Rabobank UA 4.048% due 09/06/2028	200	200
NTT Finance Corp. 4.465% due 20/06/2029	200	200
Glencore Funding LLC 4.000% due 27/03/2027	200	199
Santander Holdings USA, Inc. 3.244% due 05/10/2026	200	199
Goldman Sachs Group, Inc. 1.542% due 10/09/2027	200	199
First Abu Dhabi Bank PJSC 4.789% due 03/06/2031	200	198
KeyCorp 2.250% due 06/04/2027	200	197

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	350,960	\$ 3,500
	PAR (000S)	
U.S. Treasury Bonds 5.000% due 15/05/2056	\$ 1,700	1,707
Volkswagen Group of America Finance LLC 5.428% due 14/08/2026	200	200

(a) The MAARS Multi-Strategy Fund is investing in shares of an affiliated fund.

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Significant Changes in Portfolio Composition PIMCO MLP & Energy Infrastructure Fund

30 June 2026

DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	1,067,590	\$ 10,647
ONEOK, Inc.	62,118	5,530
Kinetik Holdings, Inc.	100,098	4,899
Targa Resources Corp.	18,700	4,340
DTE Midstream LLC	30,530	4,173
Enbridge, Inc.	54,206	2,867
Williams Cos., Inc.	38,370	2,811
TC Energy Corp.	44,042	2,771
Cheniere Energy, Inc.	9,480	2,199
Hess Midstream LP 'A'	45,523	1,675
Kinder Morgan, Inc.	45,160	1,465
	PAR (000S)	
Venture Global Calcasieu Pass LLC 6.954% due 11/04/2033	\$ 100	99

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
EQT Corp.	79,203	\$ 4,485
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	411,113	4,100
Expand Energy Corp.	36,262	3,520
	PAR (000S)	
Venture Global LNG, Inc. 9.875% due 01/02/2032	\$ 2,350	2,512
	SHARES	
TC Energy Corp.	25,870	1,712
Hess Midstream LP 'A'	19,862	782
Enbridge, Inc.	10,882	586
Targa Resources Corp.	1,456	394
Williams Cos., Inc.	5,014	390
	PAR (000S)	
Transocean International Ltd. 7.875% due 15/10/2032	\$ 356	376
Venture Global Calcasieu Pass LLC 6.954% due 11/04/2033	100	100
(a) The PIMCO MLP & Energy Infrastructure Fund is investing in shares of an affiliated fund.		
Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.		
Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.		

DESCRIPTION	PAR (0005)	COST (0005)
PURCHASES THROUGH 30 JUNE 2026		
Ginnie Mae 3.500% due 20/01/2055	\$ 159,600	\$ 145,564
Ginnie Mae 3.000% due 20/04/2052	159,529	145,141
Ginnie Mae 6.500% due 20/08/2055	71,995	74,493
Uniform Mortgage-Backed Security 6.000% due 01/11/2055	60,753	63,734
Uniform Mortgage-Backed Security 6.000% due 01/09/2040	45,717	47,189
Uniform Mortgage-Backed Security 6.500% due 01/07/2055	30,741	32,643
Barings Private Credit Corp. CLO 5.126% due 22/05/2034	27,500	27,466
Uniform Mortgage-Backed Security 6.000% due 01/11/2040	25,116	25,924
Ginnie Mae 3.000% due 20/02/2056	28,155	25,615
Fannie Mae 4.828% due 25/10/2055	23,870	24,087
Ginnie Mae 3.000% due 20/07/2052	25,200	22,601
Fannie Mae 4.728% due 25/04/2056	22,000	22,089
Freddie Mac 4.000% due 25/08/2056	22,458	21,791
FirstMac Mortgage Funding Trust 5.380% due 11/05/2058	AUD 20,000	14,162
Ginnie Mae 3.500% due 20/03/2056	\$ 12,812	11,876
Merrill Lynch First Franklin Mortgage Loan Trust 4.003% due 25/07/2037	10,432	10,448
Uniform Mortgage-Backed Security 5.500% due 01/03/2053	10,220	10,415
Ginnie Mae 4.359% due 20/01/2076	10,300	10,303
Polaris PLC 4.464% due 27/06/2070	£ 7,400	10,186
Uniform Mortgage-Backed Security 5.000% due 01/02/2056	\$ 9,892	10,035

DESCRIPTION	PAR (0005)	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2026		
Ginnie Mae 6.500% due 20/08/2055	\$ 71,995	\$ 74,560
Uniform Mortgage-Backed Security 6.000% due 01/04/2055	30,615	31,110
Ginnie Mae 3.000% due 20/02/2056	28,052	25,159
Uniform Mortgage-Backed Security 6.500% due 01/02/2055	19,435	20,141
Uniform Mortgage-Backed Security 6.500% due 01/03/2055	18,732	19,413
Uniform Mortgage-Backed Security 6.500% due 01/02/2055	16,251	16,891
Uniform Mortgage-Backed Security 6.500% due 01/08/2054	16,030	16,662
Uniform Mortgage-Backed Security 6.500% due 01/09/2054	16,006	16,637
Uniform Mortgage-Backed Security 6.000% due 01/05/2055	13,575	13,795
Uniform Mortgage-Backed Security 6.000% due 01/02/2055	11,671	11,860
Fannie Mae 4.300% due 01/12/2032	8,100	8,032
Uniform Mortgage-Backed Security 6.000% due 01/02/2055	5,272	5,358
Ginnie Mae 3.500% due 20/02/2056	4,987	4,595
Uniform Mortgage-Backed Security 4.800% due 01/05/2031	4,173	4,233
Fannie Mae 4.400% due 01/12/2029	3,648	3,651
Fannie Mae 4.280% due 01/11/2032	2,940	2,896
Ginnie Mae 3.000% due 20/01/2056	2,284	2,013
Fannie Mae 4.500% due 01/11/2032	2,000	1,991
Uniform Mortgage-Backed Security 6.000% due 01/01/2055	1,951	1,982
Ginnie Mae 3.500% due 20/03/2056	2,000	1,835

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	7,221,773	\$ 72,021
	PAR (000S)	
Italy Buoni Poliennali Del Tesoro 3.500% due 15/02/2031	€ 12,400	14,805
Italy Buoni Poliennali Del Tesoro 0.100% due 15/05/2033	8,158	8,897
	SHARES	
Invesco Physical Gold ETC	19,736	8,748
	PAR (000S)	
United Kingdom Gilt 4.000% due 22/10/2031	£ 6,200	8,410
Italy Buoni Poliennali Del Tesoro 1.800% due 15/05/2036	€ 3,856	4,604
Ginnie Mae 3.500% due 20/01/2056	\$ 4,400	4,042
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2030 (b)	2,690	2,540
U.S. Treasury Inflation Protected Securities 1.125% due 15/10/2030 (b)	2,552	2,516
France Government International Bond 0.100% due 25/07/2036	€ 2,401	2,465
United Kingdom Gilt 0.625% due 22/11/2042	£ 2,317	2,444
Fannie Mae 4.728% due 25/07/2055	\$ 2,370	2,381
Japan Government International Bond 3.400% due 20/12/2055	¥ 370,000	2,287
U.S. Treasury Inflation Protected Securities 0.125% due 15/01/2031 (b)	\$ 2,410	2,259
U.S. Treasury Inflation Protected Securities 1.250% due 15/04/2031 (b)	2,229	2,192
U.S. Treasury Notes 4.125% due 15/02/2036	1,900	1,881
RD Michigan Property Owner LLC 7.500% due 30/03/2045	1,800	1,705
U.S. Treasury Inflation Protected Securities 1.875% due 15/01/2036 (b)	1,600	1,583
Freddie Mac 4.578% due 25/06/2056	1,400	1,400
Fannie Mae 5.128% due 25/06/2055	1,326	1,341

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	7,239,686	\$ 72,200
	PAR (000S)	
Ginnie Mae 3.500% due 20/10/2054	\$ 4,376	4,020
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2031 (b)	3,023	2,834
	SHARES	
Invesco Physical Gold ETC	4,640	2,299
iShares Physical Gold ETC	23,134	2,073
	PAR (000S)	
U.S. Treasury Inflation Protected Securities 1.875% due 15/07/2035 (b)	\$ 2,019	2,026
U.S. Treasury Notes 4.125% due 15/02/2036	1,840	1,806
U.S. Treasury Inflation Protected Securities 0.125% due 15/01/2030 (b)	518	487
RD Michigan Property Owner LLC 7.500% due 30/03/2045	400	401
U.S. Treasury Inflation Protected Securities 2.375% due 15/02/2056 (b)	306	284
	SHARES	
Alexandria Real Estate Equities, Inc.	1,922	94
Sun Communities, Inc.	562	70
Rexford Industrial Realty, Inc.	1,911	67
Welltower, Inc.	321	67
Equity LifeStyle Properties, Inc.	979	62
Essential Properties Realty Trust, Inc.	1,922	58
CareTrust REIT, Inc.	1,502	57
STAG Industrial, Inc.	1,464	56
American Healthcare REIT, Inc.	1,096	53
Ventas, Inc.	616	51
(a) The PIMCO Real Asset Growth Fund is investing in shares of an affiliated fund.		
(b) Principal amount of security is adjusted for inflation.		
Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.		
Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.		

DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	339,984,225	\$ 3,390,538
	PAR (000S)	
South Africa Government International Bond 8.000% due 31/01/2030	ZAR 921,200	57,230
BMW U.S. Capital LLC 4.428% due 17/03/2028	\$ 55,600	55,600
First Abu Dhabi Bank PJSC 4.789% due 03/06/2031	52,700	52,173
National Bank of Canada 4.402% due 20/01/2029	51,500	51,500
Canadian Imperial Bank of Commerce 4.297% due 26/06/2028	48,200	48,200
QNB Finance Ltd. 4.538% due 19/09/2027	46,500	46,326
VICI Properties LP 4.250% due 01/12/2026	42,646	42,617
Citigroup, Inc. 4.643% due 07/05/2028	39,500	39,579
Canada Government International Bond 2.750% due 01/03/2031	CAD 52,200	37,118
Santander UK Group Holdings PLC 2.469% due 11/01/2028	\$ 37,299	36,730
NTT Finance Corp. 4.665% due 20/06/2031	35,000	35,000
Toro European CLO DAC 3.474% due 15/04/2037	€ 28,900	33,518
Volkswagen Group of America Finance LLC 6.000% due 16/11/2026	\$ 31,200	31,710
Freddie Mac 4.650% due 25/07/2056	31,000	31,029
Polaris PLC 4.464% due 27/06/2070	£ 22,400	30,832
Goldman Sachs Group, Inc. 4.632% due 20/04/2030	\$ 30,100	30,100
Global Payments, Inc. 4.450% due 01/06/2028	28,437	28,228
Israel Electric Corp. Ltd. 7.750% due 15/12/2027	26,500	28,089
Israel Government International Bond 5.000% due 30/10/2026	€ 22,900	27,645

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	387,642,165	\$ 3,865,900
	PAR (000S)	
Bonos de la Tesoreria de la Republica en Pesos 5.000% due 01/10/2028	CLP 54,555,000	62,390
Canada Government International Bond 2.750% due 01/03/2031	CAD 52,200	37,114
Volkswagen Group of America Finance LLC 6.000% due 16/11/2026	\$ 31,200	31,645
Mexico Government International Bond 8.500% due 01/03/2029	MXN 520,700	30,870
South Africa Government International Bond 8.000% due 31/01/2030	ZAR 488,300	30,692
Deutsche Bank AG 7.146% due 13/07/2027	\$ 28,961	29,322
Mexico Government International Bond 8.500% due 02/03/2028	MXN 506,000	29,144
Morgan Stanley 1.593% due 04/05/2027	\$ 23,850	23,729
Standard Chartered PLC 6.187% due 06/07/2027	23,152	23,339
Royal Caribbean Cruises Ltd. 5.375% due 15/07/2027	20,901	21,068
Hyundai Capital America 5.250% due 08/01/2027	20,800	21,042
Lloyds Banking Group PLC 5.530% due 26/11/2028	20,000	20,157
Xcel Energy, Inc. 3.350% due 01/12/2026	19,791	19,711
Fortis, Inc. 3.055% due 04/10/2026	19,400	19,276
Compartment Driver UK Nine 5.309% due 26/04/2032	£ 13,255	17,855
U.S. Treasury Notes 4.125% due 15/02/2036	\$ 17,680	17,354
Air Lease Corp. 1.875% due 15/08/2026	17,032	16,852
CNH Industrial Capital LLC 1.450% due 15/07/2026	14,250	14,101
Colombian TES 11.000% due 22/08/2029	COP 53,200,500	13,722

(a) The StocksPLUS™ Fund is investing in shares of an affiliated fund.

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION		PAR (000S)	COST (000S)
PURCHASES THROUGH 30 JUNE 2026			
Freddie Mac 4.728% due 25/07/2055	\$	1,200	\$ 1,204
		SHARES	
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		21,253	212
		PAR (000S)	
South Africa Government International Bond 7.000% due 28/02/2031	ZAR	3,500	202
South Africa Government International Bond 8.000% due 31/01/2030		1,790	111
Colombian TES 11.750% due 24/01/2035	COP	382,400	98
Fannie Mae 3.992% due 25/08/2035	\$	23	22
Freddie Mac 4.007% due 15/08/2035		23	22
Colombian TES 7.250% due 18/10/2034	COP	72,900	15

DESCRIPTION		PAR (000S)	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026			
South Africa Government International Bond 7.000% due 28/02/2031	ZAR	2,770	\$ 165
Mexico Government International Bond 8.500% due 01/03/2029	MXN	2,800	158
Bonos de la Tesorería de la República en Pesos 5.000% due 01/10/2028	CLP	110,000	126
South Africa Government International Bond 8.000% due 31/01/2030	ZAR	1,990	122
		SHARES	
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		10,028	100
		PAR (000S)	
Poland Government International Bond 4.750% due 25/07/2029	PLN	200	56
Colombian TES 11.000% due 22/08/2029	COP	102,100	26

(a) The PIMCO StocksPLUS™ AR Fund is investing in shares of an affiliated fund.

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DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	19,587,431	\$ 195,347
	PAR (000S)	
U.S. Treasury Bonds 4.750% due 15/02/2056	\$ 31,179	30,871
U.S. Treasury Notes 4.125% due 15/02/2036	29,300	29,009
RD Michigan Property Owner LLC 7.500% due 30/03/2045	27,683	26,223
Ginnie Mae 3.500% due 20/01/2056	25,229	23,407
	SHARES	
Amgen, Inc.	61,174	21,290
	PAR (000S)	
Ginnie Mae 6.500% due 20/08/2055	\$ 18,998	19,657
Ginnie Mae 3.000% due 20/07/2052	18,200	16,323
Goodman Australia Finance Pty. Ltd. 3.875% due 29/04/2033	€ 11,800	13,775
Frontier Mortgage Funding PLC 4.532% due 20/12/2066	£ 9,900	13,338
	SHARES	
AbbVie, Inc.	55,299	12,279
	PAR (000S)	
Aqueduct European CLO DAC 3.511% due 15/07/2039	€ 10,100	11,509
Ares European CLO DAC 3.512% due 15/07/2037	9,900	11,443
Neuberger Berman Loan Advisers Euro CLO DAC 3.414% due 15/07/2039	9,900	11,443
	SHARES	
Sanofi S.A.	122,745	11,117
	PAR (000S)	
First Mobility Swiss Lease 2.959% due 23/09/2033	€ 9,300	10,898
Ginnie Mae 6.500% due 20/01/2056	\$ 10,232	10,587
Dwight Issuer LLC 5.000% due 18/01/2044	10,100	10,100
Harvest CLO DAC 3.523% due 25/07/2037	€ 8,800	10,072
OCP Euro CLO DAC 3.513% due 15/04/2037	8,800	9,980

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	16,805,488	\$ 167,600
	PAR (000S)	
U.S. Treasury Notes 4.125% due 15/02/2036	\$ 28,290	27,768
	SHARES	
Cisco Systems, Inc.	191,900	24,944
	PAR (000S)	
Ginnie Mae 3.500% due 20/05/2055	\$ 24,724	22,939
Ginnie Mae 6.500% due 20/08/2055	18,998	19,675
U.S. Treasury Inflation Protected Securities 0.125% due 15/04/2026 (b)	17,941	17,963
	SHARES	
British American Tobacco PLC	255,390	15,119
Johnson & Johnson	53,041	12,491
Murata Manufacturing Co. Ltd.	195,600	11,829
MediaTek, Inc.	178,000	11,545
	PAR (000S)	
Ginnie Mae 6.500% due 20/01/2056	\$ 10,232	10,596
Ginnie Mae 6.500% due 20/09/2054	9,532	9,871
	SHARES	
Samsung Electronics Co. Ltd.	68,302	9,349
Pfizer, Inc.	303,985	8,286
Millrose Properties, Inc.	237,057	6,717
Bank of New York Mellon Corp.	44,202	6,365
Vale S.A.	327,900	5,686
Tokio Marine Holdings, Inc.	136,700	5,594
	PAR (000S)	
Ginnie Mae 6.500% due 20/12/2054	\$ 5,236	5,423
	SHARES	
LXP Industrial Trust	114,542	5,387

(a) The Strategic Income Fund is investing in shares of an affiliated fund.

(b) Principal amount of security is adjusted for inflation.

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Significant Changes in Portfolio Composition Total Return Bond Fund

30 June 2026

DESCRIPTION	SHARES	COST (0005)
PURCHASES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	64,964,146	\$ 647,889
	PAR (0005)	
Ginnie Mae		
3.500% due 20/07/2055	\$ 44,674	40,657
U.S. Treasury Notes		
4.125% due 15/02/2036	35,770	35,400
RD Michigan Property Owner LLC		
7.500% due 30/03/2045	32,500	30,786
U.S. Treasury Bonds		
3.375% due 15/08/2042	31,118	26,384
U.S. Treasury Bonds		
2.250% due 15/05/2041	34,200	25,618
U.S. Treasury Bonds		
4.625% due 15/11/2055	17,100	16,594
U.S. Treasury Notes		
3.750% due 30/04/2028	15,175	15,129
Saudi Arabia Government International Bond		
4.125% due 12/01/2029	14,800	14,781
U.S. Treasury Bonds		
3.625% due 15/08/2043	16,100	13,789
U.S. Treasury Bonds		
3.875% due 15/05/2043	14,059	12,091
Anglian Water Services Financing PLC		
5.875% due 20/06/2031	£ 8,500	11,471
QNB Finance Ltd.		
4.538% due 19/09/2027	\$ 11,000	10,959
U.S. Treasury Notes		
3.875% due 31/03/2031	10,800	10,764
Ford Motor Credit Co. LLC		
4.970% due 06/04/2029	10,500	10,499
Sempra		
4.313% due 07/01/2028	9,800	9,800
JPMorgan Chase & Co.		
3.136% due 18/02/2032	€ 8,000	9,508
Brazil Government International Bond		
4.000% due 23/04/2030	7,100	8,304
Edison International		
5.000% due 05/05/2028	\$ 8,200	8,192
Bank of America Corp.		
3.419% due 20/12/2028	8,200	8,115

DESCRIPTION	SHARES	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	82,876,851	\$ 826,500
	PAR (0005)	
U.S. Treasury Notes		
4.125% due 15/02/2036	\$ 35,770	35,090
U.S. Treasury Bonds		
4.750% due 15/08/2055	17,817	17,032
U.S. Treasury Inflation Protected Securities		
1.250% due 15/04/2028 (b)	15,042	15,143
U.S. Treasury Notes		
3.750% due 30/04/2028	15,175	15,068
U.S. Treasury Notes		
3.875% due 31/03/2031	10,800	10,783
Wells Fargo Bank N.A.		
5.493% due 11/12/2026	8,500	8,527
Canada Government International Bond		
3.000% due 01/06/2034	CAD 11,900	8,403
RD Michigan Property Owner LLC		
7.500% due 30/03/2045	\$ 7,650	7,660
Societe Generale S.A.		
4.677% due 15/06/2027	6,700	6,733
Sumitomo Mitsui Financial Group, Inc.		
5.880% due 13/07/2026	6,600	6,610
Colombian TES		
11.750% due 24/01/2035	COP 22,906,800	6,048
Morgan Stanley Bank N.A.		
5.882% due 30/10/2026	\$ 5,300	5,327
SoftBank Group Corp.		
7.250% due 10/07/2032	5,000	4,934
Beignet Investor LLC		
6.581% due 30/05/2049	4,810	4,919
Occidental Petroleum Corp.		
5.375% due 01/01/2032	4,600	4,714
Qatar Government International Bond		
4.800% due 08/04/2033	3,700	3,746
Japan Government International Bond		
2.200% due 20/03/2064	¥ 812,000	3,413
Banque Federative du Credit Mutuel S.A.		
5.896% due 13/07/2026	\$ 3,100	3,105
SoftBank Group Corp.		
7.500% due 10/07/2035	2,500	2,506

(a) The Total Return Bond Fund is investing in shares of an affiliated fund.

(b) Principal amount of security is adjusted for inflation.

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DESCRIPTION	SHARES	COST (0005)
PURCHASES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	3,059,973	\$ 30,516
	PAR (0005)	
Toyota Credit Canada, Inc. 4.420% due 28/06/2027	CAD 2,300	1,715
AerCap Ireland Capital DAC 6.450% due 15/04/2027	\$ 1,500	1,526
Cooperatieve Rabobank UA 4.048% due 09/06/2028	1,500	1,500
Aon Corp. 2.850% due 28/05/2027	1,400	1,382
Weyerhaeuser Co. 4.750% due 15/05/2026	1,300	1,300
Ford Motor Credit Co. LLC 4.271% due 09/01/2027	1,300	1,299
Wells Fargo & Co. 3.526% due 24/03/2028	1,300	1,289
SBA Tower Trust 2.328% due 15/07/2052	1,250	1,205
American Honda Finance Corp. 4.900% due 12/03/2027	1,200	1,204
HSBC Holdings PLC 4.755% due 09/06/2028	1,200	1,202
Toronto-Dominion Bank 4.258% due 17/12/2026	1,200	1,201
Aviation Capital Group LLC 1.950% due 20/09/2026	1,200	1,185
Canada Government International Bond 2.750% due 01/09/2030	CAD 1,602	1,151
Deutsche Bank AG 7.146% due 13/07/2027	\$ 1,100	1,107
Goldman Sachs Group, Inc. 4.937% due 23/04/2028	1,100	1,105
Jackson National Life Global Funding 4.528% due 09/06/2027	1,100	1,102
Freddie Mac 4.650% due 25/07/2056	1,100	1,101
Freddie Mac 4.778% due 25/11/2055	1,052	1,054
Bayerische Landesbank 4.012% due 18/04/2028	1,000	1,000
Freddie Mac 4.578% due 25/06/2056	1,000	1,000
RGA Global Funding 2.000% due 30/11/2026	1,000	990

DESCRIPTION	SHARES	PROCEEDS (0005)
SALES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	3,058,361	\$ 30,500
	PAR (0005)	
Aries Capital DAC 0.000% due 18/09/2030	\$ 2,437	2,500
Greenleaves Capital DAC 0.000% due 18/09/2030	2,437	2,500
Nordea Bank Abp 5.140% due 19/03/2027	1,300	1,304
Toronto-Dominion Bank 4.258% due 17/12/2026	1,200	1,202
Canada Government International Bond 2.750% due 01/09/2030	CAD 1,602	1,151
Athene Global Funding 5.487% due 27/08/2026	\$ 900	901
Canada Government International Bond 2.750% due 01/03/2031	CAD 1,100	782
White Rose Master Issuer PLC 5.229% due 16/04/2073	£ 470	632
Volkswagen Group of America Finance LLC 5.428% due 14/08/2026	\$ 600	601
HSBC Holdings PLC 6.075% due 14/08/2027	595	596
Bank of Nova Scotia 5.169% due 04/06/2027	400	402
Credit Agricole S.A. 5.632% due 05/07/2026	100	100

(a) The PIMCO TRENDS Managed Futures Strategy Fund is investing in shares of an affiliated fund.

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DESCRIPTION	PAR (000S)	COST (000S)
PURCHASES THROUGH 30 JUNE 2026		
Cadent Finance PLC 5.750% due 14/03/2034	£ 2,700	£ 2,680
Eastern Power Networks PLC 6.250% due 12/11/2036	2,600	2,670
United Kingdom Gilt 4.125% due 07/03/2031	2,500	2,520
Wells Fargo & Co. 4.625% due 02/11/2035	2,500	2,314
Barclays PLC 5.851% due 21/03/2035	2,200	2,184
Manchester Airport Group Funding PLC 2.875% due 30/09/2044	3,475	2,173
Credit Agricole S.A. 5.375% due 20/12/2037	2,200	2,171
Motability Operations Group PLC 2.125% due 18/01/2042	3,750	2,170
Verizon Communications, Inc. 4.750% due 17/02/2034	2,300	2,164
United Utilities Water Finance PLC 5.125% due 06/10/2038	2,375	2,116
Electricite de France S.A. 5.500% due 17/10/2041	2,000	1,775
Banco Santander S.A. 5.500% due 28/04/2033	1,700	1,694
Metropolitan Life Global Funding 4.000% due 27/05/2033	€ 1,900	1,645
Deutsche Bank AG 5.000% due 26/02/2029	£ 1,600	1,597
BPCE S.A. 5.375% due 22/10/2031	1,600	1,591
BPCE S.A. 5.250% due 31/07/2032	1,600	1,584
Time Warner Cable LLC 5.250% due 15/07/2042	1,750	1,414
Clarion Funding PLC 1.875% due 07/09/2051	3,000	1,312
U.S. Treasury Inflation Protected Securities 1.125% due 15/10/2030 (a)	\$ 1,707	1,283
Heathrow Funding Ltd. 5.625% due 05/02/2034	£ 1,300	1,278

DESCRIPTION	PAR (000S)	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
United Kingdom Gilt 1.500% due 31/07/2053	£ 17,900	£ 7,921
United Kingdom Gilt 1.250% due 31/07/2051	13,400	5,542
United Kingdom Gilt 4.125% due 07/03/2031	2,500	2,461
Heathrow Funding Ltd. 6.450% due 10/12/2033	2,000	2,084
South Eastern Power Networks PLC 1.750% due 30/09/2034	2,500	1,851
NatWest Group PLC 2.057% due 09/11/2028	1,800	1,713
Metropolitan Life Global Funding 4.000% due 27/05/2033	€ 1,900	1,674
Wells Fargo & Co. 2.500% due 02/05/2029	£ 1,650	1,526
Credit Agricole S.A. 5.750% due 29/11/2027	1,400	1,419
ING Groep NV 1.125% due 07/12/2028	1,500	1,403
Westfield Stratford City Finance PLC 1.642% due 04/08/2031	1,400	1,383
United Utilities Water Finance PLC 5.125% due 06/10/2038	1,500	1,364
Severn Trent Utilities Finance PLC 6.250% due 07/06/2029	1,300	1,343
Prologis International Funding S.A. 2.750% due 22/02/2032	1,500	1,337
Barclays PLC 5.851% due 21/03/2035	1,300	1,299
Iberdrola Finanzas S.A. 5.250% due 31/10/2036	1,300	1,241
Volkswagen Financial Services NV 2.125% due 18/01/2028	1,300	1,229
Verizon Communications, Inc. 2.500% due 08/04/2031	1,400	1,225
Nationwide Building Society 6.178% due 07/12/2027	1,200	1,211
Berkshire Hathaway Finance Corp. 2.375% due 19/06/2039	1,600	1,145

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DESCRIPTION	PAR (0005)	COST (0005)
PURCHASES THROUGH 30 JUNE 2026		
Colombian TES 12.500% due 27/02/2030	COP 1,221,700	\$ 230
Flora Food Management BV 7.500% due 31/10/2030	€ 200	174
Anglian Water Services Financing PLC 4.250% due 23/06/2036	200	171
GlaxoSmithKline Capital PLC 4.250% due 18/12/2045	£ 200	166
Sony Group Corp. 5.089% due 30/06/2036	\$ 200	151
Green Palm Bidco SARL 6.462% due 30/06/2046	200	148
Australian Metcoal Financing Pty. Ltd. 6.250% due 22/10/2031	200	147
QNB Finance Ltd. 4.679% due 27/04/2029	200	147
U.S. Treasury Notes 4.125% due 15/02/2036	200	146
Esentia Energy Development S.A.B. de C.V. 6.125% due 30/07/2033	200	146
Gaci First Investment Co. 6.250% due 14/05/2056	200	145
RD Michigan Property Owner LLC 7.500% due 30/03/2045	200	140
Shell International Finance BV 1.750% due 10/09/2052	£ 300	130
Platform HG Financing PLC 1.625% due 10/08/2055	300	116
Weir Group PLC 6.875% due 14/06/2028	100	104
Scottish Widows Ltd. 7.000% due 16/06/2043	100	102
GA Global Funding Trust 5.414% due 15/12/2032	100	100
First Abu Dhabi Bank PJSC 4.697% due 19/08/2031	100	100
Engie S.A. 6.125% due 16/01/2032	100	100
Goldman Sachs Group, Inc. 5.770% due 22/09/2036	100	100
Westfield Stratford City Finance PLC 5.124% due 05/05/2036	100	100
Marks & Spencer PLC 5.125% due 18/08/2032	100	100
Alphabet, Inc. 5.875% due 13/02/2058	100	99
Stellantis NV 8.250% due 16/06/2032	100	98
Miller Homes Group Finco PLC 7.000% due 15/05/2029	100	95
Vonovia SE 5.500% due 18/01/2036	100	95
Alphabet, Inc. 5.500% due 13/11/2041	100	94
Anglian Water Osprey Financing PLC 2.000% due 31/07/2028	100	92
Costa Rica Government International Bond 5.950% due 27/04/2033	€ 100	88
Lottomatica Group SpA 4.625% due 30/04/2032	100	87
Froneri Lux FinCo SARL 4.750% due 01/08/2032	100	87
Kapla Holding S.A.S. 5.125% due 30/04/2032	100	87
CTP NV 3.375% due 19/07/2030	100	87
Molins Finance S.A. 5.500% due 15/06/2033	100	87
Birkenstock Group BV & Co. KG 4.500% due 15/06/2033	100	86
CoreWeave, Inc. 8.500% due 15/07/2032	100	86
INEOS Finance PLC 7.875% due 15/11/2031	100	86

DESCRIPTION	PAR (0005)	COST (0005)
PURCHASES THROUGH 30 JUNE 2026 (Cont.)		
Amprion GmbH 4.750% due 28/04/2056	€ 100	\$ 86
LSF12 Pillar Investments US, Inc. 5.750% due 15/05/2033	100	86
Credit Agricole Assurances S.A. 5.875% due 17/06/2032	100	86
Verisure Holding AB 4.125% due 02/01/2032	100	86
SSE PLC 4.750% due 09/03/2034	100	86
Var Energi ASA 4.950% due 29/04/2086	100	86
Engie S.A. 4.000% due 01/07/2038	100	86
Public Property Invest A/S 4.125% due 21/04/2033	100	86
ams-OSRAM AG 7.250% due 31/05/2032	100	86
Davide Campari-Milano NV 4.250% due 17/06/2033	100	86
Metlen Energy & Metals S.A. 4.000% due 17/10/2029	100	83
HSBC Bank PLC 4.750% due 24/03/2046	£ 100	82
ION Platform Finance SARL 6.500% due 30/09/2030	€ 100	79
Japan Government International Bond 0.400% due 20/06/2041	¥ 25,000	77
Venture Global Calcasieu Pass LLC 6.000% due 01/05/2036	\$ 100	74
PacifiCorp 7.125% due 15/08/2056	100	73

DESCRIPTION	PAR (000S)	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
Bavarian Sky UK PLC 0.000% due 20/11/2033	£ 500	\$ 500
J Sainsbury PLC 5.625% due 29/01/2035	300	307
Motability Operations Group PLC 1.500% due 20/01/2041	400	233
AT&T, Inc. 4.250% due 01/06/2043	300	229
Lloyds Banking Group PLC 7.500% due 27/06/2030	200	204
National Grid Electricity Transmission PLC 2.000% due 16/09/2038	300	202
LSEGA Financing PLC 4.875% due 19/09/2032	200	199
Mitchells & Butlers Finance PLC 6.721% due 15/09/2034	200	183
Aviva PLC 4.000% due 03/06/2055	200	176
Barclays PLC 6.125% due 15/12/2035	€ 200	172
EXOR NV 3.750% due 05/11/2035	200	167
Esentia Energy Development S.A.B. de C.V. 6.125% due 30/07/2033	\$ 200	151
FWD Group Holdings Ltd. 5.836% due 22/09/2035	200	149
Ubisoft Entertainment S.A. 0.878% due 24/11/2027	€ 200	147
U.S. Treasury Notes 4.125% due 15/02/2036	\$ 200	145
Notting Hill Genesis 3.250% due 12/10/2048	£ 200	127
JPMorgan Chase & Co. 1.895% due 28/04/2033	150	125
Colombian TES 12.500% due 27/02/2030	COP 610,900	124
National Grid Electricity Transmission PLC 2.000% due 17/04/2040	£ 175	113
CD&R Firefly Bidco PLC 8.625% due 30/04/2029	100	105
GA Global Funding Trust 6.454% due 11/09/2040	100	105
NIE Finance PLC 5.750% due 07/12/2035	100	104
Ocado Group PLC 11.000% due 15/06/2030	100	103
Ford Motor Credit Co. LLC 6.184% due 29/08/2031	100	103
Miller Homes Group Finco PLC 7.000% due 15/05/2029	100	101
British Telecommunications PLC 6.375% due 03/12/2055	100	101
Northwestern Mutual Global Funding 4.700% due 28/10/2030	100	101
LondonMetric Property PLC 4.875% due 10/12/2032	100	99
Skandinaviska Enskilda Banken AB 4.750% due 15/07/2031	100	98
Stellantis NV 8.250% due 16/06/2032	100	98
Electricite de France S.A. 5.500% due 27/03/2037	100	98
MassMutual Global Funding 5.000% due 29/09/2032	100	97
Gaci First Investment Co. 5.625% due 11/06/2039	100	95
Anglian Water Osprey Financing PLC 2.000% due 31/07/2028	100	93
Costa Rica Government International Bond 5.950% due 27/04/2033	€ 100	91
Cooperatieve Rabobank UA 5.375% due 03/08/2060	£ 100	90
Molins Finance S.A. 5.500% due 15/06/2033	€ 100	90

DESCRIPTION	PAR (000S)	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026 (Cont.)		
Aston Martin Capital Holdings Ltd. 10.375% due 31/03/2029	£ 100	\$ 88
ELO SACA 4.875% due 08/12/2028	€ 100	87
Kapla Holding S.A.S. 5.125% due 30/04/2032	100	87
Var Energi ASA 4.950% due 29/04/2086	100	87
Mundys SpA 3.700% due 29/09/2031	100	86
Verizon Communications, Inc. 3.375% due 27/10/2036	£ 100	80
PacifiCorp 7.125% due 15/08/2056	\$ 100	74
Mexico Government International Bond 5.625% due 19/03/2114	£ 100	72
Charter Communications Operating LLC 6.700% due 01/12/2055	\$ 100	70

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Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	PAR (000S)	COST (000S)
PURCHASES THROUGH 30 JUNE 2026		
U.S. Treasury Notes 3.500% due 28/02/2031	\$ 15,825	\$ 15,313
U.S. Treasury Notes 4.125% due 15/02/2036	13,320	13,137
RD Michigan Property Owner LLC 7.500% due 30/03/2045	12,650	11,983
ams-OSRAM AG 7.250% due 31/05/2032	€ 6,950	8,289
LBM Acquisition LLC 6.250% due 15/01/2029	\$ 6,356	5,908
PR RNO Property Owner LLC 6.500% due 01/05/2031	5,650	5,595
VistaJet Malta Finance PLC 8.750% due 15/01/2032	5,475	5,446
Bausch Health Cos., Inc. 10.561% due 08/10/2030	5,544	5,405
Michaels Cos., Inc. 8.500% due 15/03/2033	5,275	5,227
Venture Global Calcasieu Pass LLC 6.000% due 01/05/2036	5,225	5,225
OAK-Eagle Acquireco, Inc. 7.250% due 01/07/2033	4,950	5,090
Wynn Las Vegas LLC 5.250% due 15/05/2027	5,050	5,063
Core Scientific Finance LLC 7.750% due 15/05/2031	4,950	4,934
Coherent Corp. 5.000% due 15/12/2029	4,800	4,746
Connect Holding LLC 10.500% due 03/04/2031	4,550	4,611
Fair Isaac Corp. 6.250% due 15/09/2034	4,625	4,569
Tutor Perini Corp. 6.625% due 15/07/2033	4,500	4,503
U.S. Treasury Notes 4.000% due 15/11/2035	4,500	4,407
Iron Mountain, Inc. 4.500% due 15/02/2031	4,575	4,400
Venture Global LNG, Inc. 8.375% due 01/06/2031	4,231	4,220

DESCRIPTION	PAR (000S)	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
U.S. Treasury Notes 3.500% due 30/11/2030	\$ 15,700	\$ 15,217
U.S. Treasury Notes 4.125% due 15/02/2036	12,930	12,692
Medline Borrower LP 3.875% due 01/04/2029	10,475	10,290
Beignet Investor LLC 6.581% due 30/05/2049	8,225	8,538
CCO Holdings LLC 5.375% due 01/06/2029	8,475	8,384
RD Michigan Property Owner LLC 7.500% due 30/03/2045	7,525	7,537
U.S. Foods, Inc. 4.750% due 15/02/2029	7,000	6,887
Cordia Finanz GmbH 9.375% due 03/10/2031	7,200	6,682
Carnival Corp. 5.750% due 01/08/2032	6,175	6,273
Ball Corp. 2.875% due 15/08/2030	6,800	6,198
Churchill Downs, Inc. 4.750% due 15/01/2028	6,150	6,077
B.C. Ltd. 10.000% due 15/04/2032	5,800	5,950
Cotiviti Corp. 7.303% due 01/05/2031	6,395	5,907
SHARES		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	591,585	5,900
PAR (000S)		
B.C. Unlimited Liability Co. 4.000% due 15/10/2030	\$ 6,150	5,881
Block, Inc. 3.500% due 01/06/2031	6,325	5,748
Aston Martin Capital Holdings Ltd. 10.000% due 31/03/2029	6,750	5,532
DISH DBS Corp. 5.125% due 01/06/2029	5,975	5,442
Intesa Sanpaolo SpA 4.198% due 01/06/2032	5,650	5,346
Athenahealth Group, Inc. 6.500% due 15/02/2030	5,275	5,017

(a) The US High Yield Bond Fund is investing in shares of an affiliated fund.

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DESCRIPTION	PAR (000S)	COST (000S)
PURCHASES THROUGH 30 JUNE 2026		
U.S. Treasury Notes		
3.625% due 31/12/2030	\$ 25,200	\$ 24,941
U.S. Treasury Notes		
4.125% due 15/02/2036	9,000	8,892
U.S. Treasury Bonds		
4.625% due 15/11/2055	4,600	4,344
U.S. Treasury Bonds		
4.625% due 15/11/2045	4,200	4,068
U.S. Treasury Bonds		
4.750% due 15/08/2055	2,900	2,825
Credit Agricole Assurances S.A.		
5.875% due 17/06/2032	€ 2,000	2,312
RD Michigan Property Owner LLC		
7.500% due 30/03/2045	\$ 2,400	2,273
Swiss RE Subordinated Finance PLC		
4.399% due 22/04/2037	€ 1,900	2,242
Canadian Natural Resources Ltd.		
5.400% due 15/12/2034	\$ 2,000	2,024
QNB Finance Ltd.		
4.538% due 19/09/2027	2,000	1,993
Public Property Invest A/S		
4.125% due 21/04/2033	€ 1,700	1,965
Cooperatieve Rabobank UA		
5.500% due 01/08/2033	1,600	1,889
Ally Financial, Inc.		
6.184% due 26/07/2035	\$ 1,800	1,851
CPI Property Group S.A.		
6.875% due 05/02/2033	£ 1,300	1,754
Stellantis NV		
6.875% due 16/12/2033	€ 1,500	1,734
Diamondback Energy, Inc.		
5.900% due 18/04/2064	\$ 1,800	1,702
P3 Group SARL		
3.375% due 22/03/2031	€ 1,400	1,615
Grupo Nutresa S.A.		
9.000% due 12/05/2035	\$ 1,400	1,594
INEOS Finance PLC		
7.875% due 15/11/2031	€ 1,300	1,528
VMware LLC		
2.200% due 15/08/2031	\$ 1,700	1,507

DESCRIPTION	PAR (000S)	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
U.S. Treasury Notes		
3.625% due 31/12/2030	\$ 25,200	\$ 25,162
U.S. Treasury Bonds		
4.625% due 15/11/2045	4,200	4,061
U.S. Treasury Notes		
4.250% due 15/08/2035	3,900	3,894
U.S. Treasury Notes		
4.125% due 15/02/2036	2,750	2,699
Duke Energy Corp.		
3.750% due 01/04/2031	€ 2,000	2,425
Bayer U.S. Finance LLC		
4.375% due 15/12/2028	\$ 1,800	1,803
Diamondback Energy, Inc.		
5.900% due 18/04/2064	1,800	1,759
Charter Communications Operating LLC		
5.850% due 01/12/2035	1,700	1,700
Wessex Water Services Finance PLC		
6.125% due 19/09/2034	£ 1,200	1,662
Grupo Nutresa S.A.		
9.000% due 12/05/2035	\$ 1,400	1,559
INEOS Finance PLC		
7.875% due 15/11/2031	€ 1,300	1,474
Banco Bilbao Vizcaya Argentaria S.A.		
4.875% due 08/02/2036	1,200	1,469
RD Michigan Property Owner LLC		
7.500% due 30/03/2045	\$ 1,400	1,403
Las Vegas Sands Corp.		
3.900% due 08/08/2029	1,400	1,362
Ally Financial, Inc.		
6.184% due 26/07/2035	1,330	1,358
U.S. Treasury Bonds		
4.750% due 15/08/2055	1,375	1,341
Lincoln Financial Global Funding		
4.625% due 18/08/2030	1,300	1,305
U.S. Treasury Bonds		
4.875% due 15/08/2045	1,300	1,301
Marks & Spencer PLC		
5.125% due 18/08/2032	£ 900	1,210
HOCHTIEF AG		
4.000% due 15/04/2034	€ 1,000	1,170

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DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	32,483,781	\$ 323,954
PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (a)	960,170	96,485
	PAR (000S)	
U.S. Treasury Inflation Protected Securities 0.375% due 15/01/2027 (b)	\$ 40,681	40,448
Global Net Lease, Inc. 3.750% due 15/12/2027	38,565	37,840
HSBC Holdings PLC 4.755% due 09/06/2028	37,000	37,071
AT&T, Inc. 2.300% due 01/06/2027	36,102	35,423
Energy Transfer LP 5.500% due 01/06/2027	32,900	33,134
AEGON Funding Co. LLC 5.500% due 16/04/2027	32,764	32,991
Las Vegas Sands Corp. 5.900% due 01/06/2027	26,865	27,144
Saudi Arabia Government International Bond 5.125% due 13/01/2028	24,300	24,754
Freddie Mac 4.650% due 25/07/2056	22,700	22,721
Wells Fargo & Co. 5.707% due 22/04/2028	22,100	22,335
La Trobe Financial Capital Markets Trust 5.000% due 15/08/2057	AUD 31,200	21,689
Cheniere Corpus Christi Holdings LLC 5.125% due 30/06/2027	\$ 21,000	21,058
Canada Government International Bond 2.750% due 01/03/2031	CAD 29,600	21,048
Fannie Mae 4.728% due 25/04/2056	\$ 20,700	20,694
Sempra 3.250% due 15/06/2027	20,700	20,464
GA Global Funding Trust 4.400% due 23/09/2027	19,055	19,079
QNB Finance Ltd. 4.538% due 19/09/2027	19,100	19,028
Canadian Natural Resources Ltd. 3.850% due 01/06/2027	18,300	18,215

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 30 JUNE 2026		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	32,480,580	\$ 323,920
	PAR (000S)	
U.S. Treasury Notes 3.625% due 30/09/2030	\$ 98,400	97,160
U.S. Treasury Inflation Protected Securities 0.375% due 15/01/2027 (b)	40,667	40,583
U.S. Treasury Notes 3.625% due 31/10/2030	40,400	39,884
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2026 (b)	31,557	31,656
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2026 (b)	28,806	28,993
Pinnacle West Capital Corp. 5.250% due 10/06/2026	21,441	21,443
Canada Government International Bond 2.750% due 01/03/2031	CAD 29,600	21,046
Kommunalbanken A/S 4.785% due 03/03/2028	\$ 20,000	20,062
Canadian Imperial Bank of Commerce 5.138% due 20/12/2027	AUD 26,300	18,364
National Bank of Canada 5.424% due 02/07/2027	\$ 17,250	17,253
	SHARES	
PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (a)	154,300	15,500
	PAR (000S)	
Royal Caribbean Cruises Ltd. 5.375% due 15/07/2027	\$ 13,600	13,709
Koromo UK PLC 4.305% due 23/11/2032	£ 10,000	13,627
Bank of Montreal 5.310% due 10/09/2027	\$ 13,300	13,313
Mercedes-Benz Finance North America LLC 5.195% due 01/04/2027	12,730	12,781
Cooperatieve Rabobank UA 1.106% due 24/02/2027	12,150	12,146
NTT Finance Corp. 1.162% due 03/04/2026	12,000	11,957
Diamondback Energy, Inc. 3.250% due 01/12/2026	9,800	9,754
Federation des Caisses Desjardins du Quebec 4.985% due 27/01/2027	9,300	9,320

(a) The US Short-Term Fund is investing in shares of an affiliated fund.

(b) Principal amount of security is adjusted for inflation.

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Glossary: (abbreviations that may be used in the preceding statements)

Counterparty Abbreviations:

AZD	Australia and New Zealand Banking Group	DEU	Deutsche Bank Securities, Inc.	NXN	Natixis New York
BAR	Barclays PLC Corporate RRP/REPO trading	DUB	Deutsche Bank AG	RBC	Royal Bank of Canada
BCY	Barclays Capital, Inc.	FAR	Wells Fargo Bank National Association	RCE	Royal Bank of Canada Europe Limited
BOA	Bank of America N.A.	FCT	Credit Suisse Capital LLC	RDR	RBC Capital Markets LLC
BOM	Bank of Montreal	FICC	Fixed Income Clearing Corporation	RYL	NatWest Markets Plc
BOS	BofA Securities, Inc.	GLM	Goldman Sachs Bank USA	SAL	Citigroup Global Markets, Inc.
BPS	BNP Paribas S.A.	GSC	Goldman Sachs & Co. LLC	SBI	Citigroup Global Markets Ltd.
BRC	Barclays Bank PLC	GST	Goldman Sachs International	SCX	Standard Chartered Bank, London
BSH	Banco Santander S.A. - New York Branch	IND	Crédit Agricole Corporate and Investment Bank S.A.	SGY	Societe Generale, NY
BSN	The Bank of Nova Scotia - Toronto	JML	JP Morgan Securities Plc	SNF	Sanford C. Bernstein & Co.
BSS	Banco Santander S.A.	JPM	JP Morgan Chase Bank N.A.	SOG	Societe Generale Paris
BUS	The Bank of Nova Scotia - Toronto	JPS	J.P. Morgan Securities LLC	SSB	State Street Bank and Trust Co.
BYR	The Bank of Nova Scotia - Toronto	MAC	Macquarie Bank Limited	STR	State Street FICC Repo
CBK	Citibank N.A.	MBC	HSBC Bank Plc	TDL	Toronto Dominion Bank London
CDC	Natixis Securities Americas LLC	MEI	Merrill Lynch International	TDM	TD Securities (USA) LLC
CEW	Canadian Imperial Bank of Commerce World Markets	MSC	Morgan Stanley & Co. LLC.	TOR	The Toronto-Dominion Bank
CIB	Canadian Imperial Bank of Commerce	MYC	Morgan Stanley Capital Services LLC	UAG	UBS AG Stamford
CKL	Citibank N.A. London	MYI	Morgan Stanley & Co. International PLC	ULO	UBS AG London
COM	Commerz Bank AG	NOM	Nomura Securities International, Inc.	WFS	Wells Fargo Securities, LLC
DBL	Deutsche Bank AG London	NSL	Nomura International PLC	WST	Westpac Banking Corp.

Currency Abbreviations:

AED	UAE Dirham	HKD	Hong Kong Dollar	PKR	Pakistani Rupee
ARS	Argentine Peso	HUF	Hungarian Forint	PLN	Polish Zloty
AUD	Australian Dollar	IDR	Indonesian Rupiah	PYG	Paraguayan Guarani
AZN	Azerbaijani Manat	ILS	Israeli Shekel	QAR	Qatari Riyal
BRL	Brazilian Real	INR	Indian Rupee	RON	Romanian New Leu
CAD	Canadian Dollar	JPY (or ¥)	Japanese Yen	RSD	Serbian Dinar
CHF	Swiss Franc	KES	Kenyan Schilling	RUB	Russian Ruble
CLP	Chilean Peso	KRW	South Korean Won	SEK	Swedish Krona
CNH	Chinese Renminbi (Offshore)	KWD	Kuwaiti Dinar	SGD	Singapore Dollar
CNY	Chinese Renminbi (Mainland)	KZT	Kazakhstani Tenge	THB	Thai Baht
COP	Colombian Peso	LKR	Sri Lanka Rupee	TRY	Turkish New Lira
CRC	Costa Rican Colon	MNT	Mongolian Tugrik	TWD	Taiwanese Dollar
CZK	Czech Koruna	MXN	Mexican Peso	UGX	Ugandan Shilling
DKK	Danish Krone	MYR	Malaysian Ringgit	USD (or \$)	United States Dollar
DOP	Dominican Peso	NGN	Nigerian Naira	UYU	Uruguayan Peso
EGP	Egyptian Pound	NOK	Norwegian Krone	UZS	Uzbekistani Som
EUR (or €)	Euro	NZD	New Zealand Dollar	VND	Vietnamese Dong
GBP (or £)	British Pound	PEN	Peruvian New Sol	ZAR	South African Rand
GHS	Ghanaian Cedi	PHP	Philippine Peso	ZMW	Zambian Kwacha

Exchange Abbreviations:

CBOT	Chicago Board of Trade	CME	Chicago Mercantile Exchange	ICE	IntercontinentalExchange®
CME	Chicago Mercantile Exchange	FTSE	Financial Times Stock Exchange	OTC	Over the Counter

Index/Spread Abbreviations:

ABX.HE	Asset-Backed Securities Index - Home Equity	CPTFEMU	Eurozone HICP ex-Tobacco Index	PIMCDBU	PIMCO Custom Commodity Basket
ACS	Algonquin Cityfates Natural Gas Basis Futures Index	CPURNSA	Consumer Price All Urban Non-Seasonally Adjusted Index	PIMCDBV	PIMCO Diversified Bond Fund
BCOMF1TC	Bloomberg Commodity Index 1-Month Forward Total Return	DAX	Deutscher Aktien Index 30	PrimeX.ARM	Prime Mortgage-Backed Securities Index - Adjustable Rate Mortgage
BCOMTR	Bloomberg Commodity Index Total Return	FRCPXTOB	France Consumer Price ex-Tobacco Index	S&P 500	Standard & Poor's 500 Index
BCOMTR1	Bloomberg Custom Commodity Index	FTSE/JSE	South African Performance Index	SARON	Swiss Average Rate Overnight
BOBL	Bundesobligation, the German word for federal government note	FTSE/MIB	Borsa Italiana's 40 Most Liquid/Capitalised Italian Shares Equity Index	SET 50	Thailand Equity Index
BUND	Bundesanleihe, the German word for federal government bond	IBEX 35	Spanish Continuous Exchange Index	SHIR	Shenkel Overnight Interest Rate
CAC	Cotation Assistée en Continu	IBR	Indicador Bancario de Referencia	SIBCSORA	Singapore Overnight Rate Average
CAONREPO	Canadian Overnight Repo Rate Average	JMABDEWU	J.P. Morgan Custom Commodity Index	SOFR	Secured Overnight Financing Rate
CDX.EM	Credit Derivatives Index - Emerging Markets	JMABNIU5	J.P. Morgan Custom Commodity Index	SONIA	Sterling Overnight Index Average
CDX.HY	Credit Derivatives Index - High Yield	KOSPI	Korea Composite Stock Price Index	SONIO	Sterling Overnight Interbank Average Rate
CDX.IG	Credit Derivatives Index - Investment Grade	KOSPI2	Korea Stock Exchange KOSPI 200 Index	SPI 200	Australian Equity Futures Index
CIXBSTR3	Custom Commodity Index	MLPIREIL	Merrill Lynch Private Real Estate Index - Institutional	SRFXON3	Swiss Overnight Rate Average (6PM)
CMBX	Commercial Mortgage-Backed Index	MLPIREIS	Merrill Lynch Private Real Estate Index - Standard	TOPIX	Tokyo Price Index
CNREPOFIX	China Fixing Repo Rates 7-Day	MUTKCALM	Tokyo Overnight Average Rate	TRNGLU	FTSE EPRA/NAREIT Developed Index Net TRI USD
CORRA	Canadian Overnight Repo Rate Average	NDUEACWF	MSCI ACWI Index Future	UKRPI	United Kingdom Retail Prices Index
CPALEMU	Euro Area All Items Non-Seasonally Adjusted Index	OMXS30	Stockholm 30 Index	VSTOXX	Euro Stoxx 50 Volatility Index
				WIG20	Capitalisation-weighted Stock Market Index of the 20 largest companies on the Warsaw Stock Exchange

Municipal Bond or Agency Abbreviations:

AGM	Assured Guaranty Municipal	NPFGC	National Public Finance Guarantee Corp.	ST	State
CR	Custodial Receipts				

Other Abbreviations:

ABS	Asset-Backed Security	EURIBOR	Euro Interbank Offered Rate	REIT	Real Estate Investment Trust
ADR	American Depositary Receipt	FED	Federal Reserve	REMIC	Real Estate Mortgage Investment Conduit
ALT	Alternate Loan Trust	HIBOR	Hong Kong Interbank Offered Rate	RMBS	Residential Mortgage-Backed Security
BABs	Build America Bonds	JIBAR	Johannesburg Interbank Agreed Rate	SARL	Limited Liability Company
BBR	Bank Bill Rate	JSC	Joint Stock Company	STIBOR	Stockholm Interbank Offered Rate
BBSW	Bank Bill Swap Reference Rate	KLIBOR	Kuala Lumpur Interbank Offered Rate	STRIPS	Separate Trading of Registered Interest and Principal of Securities
BRL-CDI	Brazil Interbank Deposit Rate	KORIBOR	Korea Interbank Offered Rate	TAIBOR	Taipei Interbank Offered Rate
BTP	Buoni del Tesoro Poliennali "Long-term Treasury Bond"	MIBOR	Mumbai Interbank Offered Rate	TBA	To-Be-Announced
CBO	Collateralised Bond Obligation	MSCI	Morgan Stanley Capital International	TBD	To-Be-Determined
CHLIBOR	Chile Interbank Offered Rate	NIBOR	Norwegian Interbank Offered Rate	TBD%	Interest rate to be determined when loan settles or at the time of funding
CLO	Collateralised Loan Obligation	OAT	Obligations Assimilables du Trésor	THB-THOR	Thai Overnight Baht Repurchase Rate
CMBS	Collateralised Mortgage-Backed Security	OIS	Overnight Index Swap	TIIE	Tasa de Interés Interbancaria de Equilibrio "Equilibrium Interbank Interest Rate"
CREST	Certificateless Registry for Electronic Share Transfer	PIK	Payment-in-Kind	WIBOR	Warsaw Interbank Offered Rate
DAC	Designated Activity Company	PRIBOR	Prague Interbank Offered Rate		

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David M. Kennedy (Ireland)
Myles Lee (Independent Director) (Ireland)
Frances Ruane (Independent Director) (Ireland)

The Prospectus, Supplements to the Prospectus, Memorandum and Articles of Association, the Key Information Documents, annual and semi-annual reports are available free of charge from the representative or agent of each jurisdiction.

Shareholders may obtain a copy of the list of changes in the portfolio during the financial period ended 30 June 2026, free of charge, at the Depositary or Paying Agents, at the Paying and Information Agent in Germany and from the Swiss Representative.

¹ Employed by PIMCO.

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