PIMCO

PIMCO Income Portfolio

Portfolio Holdings

PIMCO Income Portfolio
Notes to Financial Statements

Schedule of Investments PIMCO Income Portfolio

March 31, 2026 (Unaudited)

(AMOUNTS IN THOUSANDS*, EXCEPT NUMBER OF SHARES, CONTRACTS, UNITS AND OUNCES, IF ANY)

		PRINCIPAL AMOUNT (000s)	MARKET VALUE (000s)
INVESTMENTS IN SECURITIES 161.2% ¤			
LOAN PARTICIPATIONS AND ASSIGNMENTS 1.4%			
Altice France SA			
8.891% (EUR003M + 6.875%) due 05/30/2031 ~	EUR	75	$ 87
10.547% (TSFR3M + 6.875%) due 05/31/2031 ~	$	527	529
Envision Healthcare Corp.			
11.641% (TSFR3M + 7.875%) due 07/20/2026 «~		687	687
11.641% (TSFR3M + 7.875%) due 11/03/2028 «~		4,653	4,792
Jane Street Group LLC			
5.673% (TSFR3M + 2.000%) due 12/15/2031 ~		1,293	1,271
Lealand Finance Co. BV			
6.782% (TSFR1M + 3.000%) due 06/30/2027 ~		6	5
Lealand Finance Co. BV (7.782% Cash)			
7.782% (TSFR1M + 4.000%) due 12/31/2027 ~		17	14
Mercury Aggregator LP			
TBD% due 04/03/2027 «~		168	0
Poseidon Bidco SASU			
7.504% (EUR006M + 5.000%) due 03/13/2030 ~	EUR	1,000	347
SCUR-Alpha 1503 GmbH			
9.167% (TSFR3M + 5.500%) due 03/29/2030 ~	$	1,262	1,110
Softbank Vision Fund II			
7.350% (TSFR3M + 3.650%) due 04/25/2029 «~		2,008	2,041
Syniverse Holdings, Inc.			
10.700% (TSFR3M + 7.000%) due 05/13/2027 «~		907	840
TransDigm, Inc.			
6.168% (TSFR1M + 2.500%) due 02/28/2031 ~		2,973	2,977
U.S. Renal Care, Inc.			
8.782% (TSFR1M + 5.000%) due 06/28/2028 ~		118	111
Westmoreland Coal Co.			
8.000% due 03/15/2029 «~		7	3
Total Loan Participations and Assignments (Cost $15,591)			14,814
CORPORATE BONDS & NOTES 12.0%			
BANKING & FINANCE 4.3%			
Avolon Holdings Funding Ltd.			
2.528% due 11/18/2027		865	836
Banco Santander SA			
6.607% due 11/07/2028		2,500	2,628
BPCE SA			
6.612% due 10/19/2027 •		1,250	1,264
6.714% due 10/19/2029 •		1,250	1,308
Credicorp Capital Sociedad Titulizadora SA			
9.700% due 03/05/2045	PEN	700	214
10.100% due 12/15/2043		500	156
Credit Suisse AG AT1 Claim	$	2,845	996
Deutsche Bank AG			
6.720% due 01/18/2029 •		400	414
EPR Properties			
4.750% due 12/15/2026		5	5
4.950% due 04/15/2028		10	10
Ford Motor Credit Co. LLC			
3.815% due 11/02/2027		2,963	2,905
4.125% due 08/17/2027		260	257
4.271% due 01/09/2027		1,970	1,961
GLP Capital LP/GLP Financing II, Inc.			
4.000% due 01/15/2031		1,485	1,409
5.300% due 01/15/2029		66	67
Intesa Sanpaolo SpA			
7.200% due 11/28/2033		1,300	1,458
Jane Street Group/JSG Finance, Inc.			
6.750% due 05/01/2033		1,200	1,218
Marex Group PLC			
5.829% due 05/08/2028		2,600	2,629
Morgan Stanley			
0.000% due 04/02/2032 þ(i)		300	223
5.123% due 02/01/2029 •		1,629	1,647
Nationwide Building Society			
6.557% due 10/18/2027 •		2,500	2,528
NatWest Group PLC			
4.445% due 05/08/2030 •		400	398
5.076% due 01/27/2030 •		200	202
5.516% due 09/30/2028 •		2,200	2,233

Nissan Motor Acceptance Co. LLC			
5.625% due 09/29/2028		3,400	3,339
6.125% due 09/30/2030		1,000	962
Panama Infrastructure Receivable Purchaser PLC			
0.000% due 04/05/2032 (e)		2,525	1,977
Societe Generale SA			
6.691% due 01/10/2034 •		2,200	2,351
Starwood Property Trust, Inc.			
5.250% due 10/15/2028		5,100	5,045
Thames Ssnm Unfunded Comm			
9.750% due 10/10/2027	GBP	49	62
UBS Group AG			
5.959% due 01/12/2034 •	$	3,024	3,157
			43,859
INDUSTRIALS 6.2%			
Altice France SA			
9.500% due 11/01/2029		3,808	3,850
American Airlines Pass-Through Trust			
3.350% due 04/15/2031		12	12
Bayer U.S. Finance II LLC			
4.375% due 12/15/2028		3,100	3,069
Bayer U.S. Finance LLC			
6.500% due 11/21/2033		740	787
Beignet Investor LLC			
6.581% due 05/30/2049		21,030	21,638
Boeing Co.			
3.250% due 02/01/2028		1,700	1,667
5.150% due 05/01/2030		1,100	1,119
6.259% due 05/01/2027		290	295
6.298% due 05/01/2029		50	53
Carvana Co.			
9.000% due 06/01/2030		1,021	1,063
9.000% due 06/01/2031		1,181	1,278
DISH DBS Corp.			
5.250% due 12/01/2026		2,300	2,282
5.750% due 12/01/2028		2,630	2,545
Energy Transfer LP			
4.950% due 05/15/2028		9	9
Flora Food Management BV			
6.875% due 07/02/2029	EUR	500	543
7.500% due 10/31/2030		1,000	1,146
GSG Bidco Ltd.			
5.375% due 06/15/2036		1,700	1,951
Hyundai Capital America			
4.300% due 09/24/2027	$	3,900	3,886
Mitchells & Butlers Finance PLC			
6.013% due 12/15/2030	GBP	6	7
Nissan Motor Co. Ltd.			
4.810% due 09/17/2030	$	100	91
Petroleos de Venezuela SA			
5.375% due 04/12/2027 ^(b)		1,585	531
5.500% due 04/12/2037 ^(b)		382	129
6.000% due 11/15/2026 ^(b)		63	22
9.750% due 05/17/2035 ^(b)		800	334
Petroleos Mexicanos			
6.700% due 02/16/2032		3,081	3,018
Prosus NV			
2.778% due 01/19/2034	EUR	2,456	2,532
Saudi Arabian Oil Co.			
4.750% due 06/02/2030	$	1,800	1,785
Thames Water Super Senior Issuer PLC			
9.750% due 10/10/2027	GBP	210	303
Topaz Solar Farms LLC			
4.875% due 09/30/2039	$	23	20
5.750% due 09/30/2039		164	163
U.S. Renal Care, Inc.			
10.625% due 06/28/2028		13	11
United Airlines Pass-Through Trust			
5.875% due 04/15/2029		1,129	1,149
Venture Global Calcasieu Pass LLC			
3.875% due 08/15/2029		1,500	1,427
Venture Global LNG, Inc.			
7.000% due 01/15/2030		1,460	1,492
9.875% due 02/01/2032		800	860
Venture Global Plaquemines LNG LLC			
6.500% due 01/15/2034		2,330	2,430
			63,497
UTILITIES 1.5%			
Edison International			
6.250% due 03/15/2030		200	207
ENEL Finance International NV			
4.375% due 09/30/2030		2,000	1,965

Gazprom PJSC via Gaz Finance PLC		
2.950% due 01/27/2029	1,500	1,133
Pacific Gas & Electric Co.		
3.250% due 06/01/2031	3,395	3,133
3.300% due 03/15/2027	90	89
3.300% due 12/01/2027	5,600	5,486
4.200% due 03/01/2029	1,100	1,087
4.550% due 07/01/2030	1,259	1,242
Southern California Edison Co.		
2.750% due 02/01/2032	100	89
5.950% due 11/01/2032	1,500	1,578
		16,009
Total Corporate Bonds & Notes (Cost $121,608)		123,365
CONVERTIBLE BONDS & NOTES 0.0%		
BANKING & FINANCE 0.0%		
Country Garden Holdings Co. Ltd.		
0.000% due 12/31/2031 (e)(i)	407	46
Total Convertible Bonds & Notes (Cost $58)		46
U.S. GOVERNMENT AGENCIES 60.7%		
Federal Home Loan Mortgage Corp.		
3.000% due 06/01/2046 - 01/01/2049	1,771	1,596
4.000% due 08/01/2042 - 07/01/2050	408	397
5.000% due 07/01/2054	925	914
5.500% due 01/01/2053	261	263
6.000% due 10/01/2053	68	70
6.500% due 10/01/2053 - 02/01/2055	15,770	16,315
7.000% due 02/01/2054 - 06/01/2055	834	877
Federal National Mortgage Association		
3.000% due 08/01/2027 - 02/01/2034	113	110
4.000% due 08/01/2042 - 06/01/2049	1,666	1,599
4.500% due 10/01/2050 - 07/01/2053	1,593	1,554
5.000% due 09/01/2053 - 07/01/2054	416	412
5.500% due 11/01/2052 - 01/01/2053	604	609
6.000% due 11/01/2052 - 09/01/2054	7,307	7,489
6.500% due 10/01/2053 - 12/01/2053	3,570	3,699
Government National Mortgage Association		
2.500% due 04/20/2052	359	309
3.500% due 10/20/2052 - 10/20/2054	3,086	2,835
4.500% due 12/20/2053	274	266
5.500% due 07/20/2053 - 08/20/2053	2,314	2,346
6.500% due 12/20/2054 - 05/20/2055	849	883
Government National Mortgage Association REMICS		
7.045% due 09/20/2066 ~	61	62
Government National Mortgage Association, TBA		
3.000% due 04/01/2056	2,000	1,786
3.500% due 04/01/2056	800	734
4.000% due 04/01/2056	2,600	2,436
4.500% due 06/01/2040	7,900	7,620
5.000% due 05/01/2056	5,200	5,140
5.500% due 06/01/2040	3,900	3,912
6.000% due 05/01/2056	22,500	22,854
6.500% due 05/01/2056	17,200	17,826
Uniform Mortgage-Backed Security, TBA		
3.000% due 04/01/2041 - 05/01/2056	10,800	9,502
3.500% due 05/01/2056	4,000	3,663
4.000% due 05/01/2056 - 06/01/2056	49,600	46,766
4.500% due 05/01/2056	11,100	10,702
5.000% due 04/01/2056 - 06/01/2056	154,280	151,924
5.500% due 05/01/2056	13,000	13,043
6.000% due 06/01/2056 - 07/01/2056	160,330	163,171
6.500% due 05/01/2056 - 06/01/2056	117,350	121,310
Total U.S. Government Agencies (Cost $624,921)		624,994
U.S. TREASURY OBLIGATIONS 13.8%		
U.S. Treasury Bonds		
2.875% due 11/15/2046 (n)	1,400	1,024
3.000% due 08/15/2048	10	7
3.000% due 02/15/2049	500	365
4.250% due 08/15/2054 (j)(n)	1,600	1,433
4.375% due 08/15/2043 (n)	1,600	1,511
4.500% due 11/15/2054 (j)	9,000	8,410
4.625% due 11/15/2045 (j)	3,619	3,491
4.625% due 02/15/2046 (j)	600	579
4.625% due 05/15/2054 (j)(n)	5,800	5,532
4.750% due 02/15/2056 (j)	17,201	16,779
4.875% due 08/15/2045 (j)	583	581
U.S. Treasury Inflation Protected Securities (g)		
0.125% due 02/15/2051	1,999	1,064
0.250% due 02/15/2050 (j)	759	430

0.750% due 02/15/2042		144	111
0.750% due 02/15/2045		829	596
0.875% due 02/15/2047		943	670
1.000% due 02/15/2046		275	204
1.000% due 02/15/2048		923	664
1.000% due 02/15/2049		2,197	1,557
1.375% due 02/15/2044		140	115
1.500% due 02/15/2053		1,313	1,007
0.125% due 01/15/2031		125	118
0.125% due 07/15/2031		3,337	3,119
0.125% due 01/15/2032		352	324
0.250% due 07/15/2029		3,969	3,862
0.375% due 01/15/2027		228	228
0.375% due 07/15/2027		66	66
0.625% due 07/15/2032		4,701	4,437
0.750% due 07/15/2028 (l)		921	919
0.875% due 01/15/2029 (l)		2,430	2,413
1.125% due 01/15/2033 (j)		328	316
1.375% due 07/15/2033		11,779	11,518
1.625% due 04/15/2030 (l)		1,941	1,961
1.750% due 01/15/2034		4,655	4,637
1.875% due 07/15/2034 (j)		19,381	19,484
U.S. Treasury Notes			
0.375% due 09/30/2027 (n)		340	323
0.500% due 10/31/2027 (n)		300	285
0.625% due 11/30/2027 (l)(n)		4,140	3,928
0.625% due 12/31/2027 (l)(n)		1,750	1,656
0.750% due 01/31/2028 (l)(n)		1,600	1,514
4.000% due 07/31/2032 (j)(n)		19,300	19,205
4.125% due 02/15/2036		1,300	1,280
4.250% due 08/15/2035 (j)		955	951
4.500% due 04/15/2027 (j)		13,300	13,403
Total U.S. Treasury Obligations (Cost $148,761)			142,077
NON-AGENCY MORTGAGE-BACKED SECURITIES 20.9%			
American Home Mortgage Investment Trust			
7.100% due 06/25/2036 þ		6,155	724
Avon Finance			
4.645% due 12/28/2049 •	GBP	2,976	3,942
BBCCRE Trust			
3.966% due 08/10/2033	$	4,100	3,833
Bear Stearns ALT-A Trust			
4.113% due 06/25/2046 •		2,743	2,540
Bridgegate Funding PLC			
5.994% due 10/16/2062 •	GBP	8,737	11,570
Chase Home Lending Mortgage Trust			
3.250% due 09/25/2064 ~	$	6,541	5,817
3.500% due 06/25/2062 ~		3,955	3,646
Chase Mortgage Finance Trust			
4.202% due 12/25/2035 ~		24	22
CIM Trust			
4.750% due 06/25/2064 ~		2,631	2,590
5.000% due 05/25/2062 ~		3,164	3,147
CitiMortgage Alternative Loan Trust			
6.000% due 03/25/2037 •		1,071	951
COMM Mortgage Trust			
3.140% due 10/10/2036		4,100	3,975
Countrywide Alternative Loan Trust			
4.113% due 11/25/2036 •		3,184	3,032
6.500% due 09/25/2037		8,483	3,121
Cross Mortgage Trust			
5.549% due 12/25/2069 ~		4,084	4,100
CSMC Mortgage-Backed Trust			
5.750% due 03/25/2037		8,661	4,414
CSMC Trust			
3.375% due 01/25/2060		3,183	2,591
3.629% due 11/30/2037 ~		5,268	4,875
Ellington Financial Mortgage Trust			
5.900% due 09/25/2067 þ		3,268	3,267
Eurohome U.K. Mortgages PLC			
4.215% due 09/15/2044 •	GBP	2,401	3,165
Eurosail-U.K. PLC			
4.815% due 06/13/2045 •		224	296
Grifonas Finance No. 1 PLC			
2.419% due 08/28/2039 •	EUR	299	339
GS Mortgage-Backed Securities Trust			
3.900% due 09/25/2061 þ	$	6,352	6,208
HarborView Mortgage Loan Trust			
4.271% due 03/19/2036 •		33	31
JP Morgan Chase Commercial Mortgage Securities Trust			
4.519% due 04/15/2037 •		3,757	3,721
7.235% due 10/05/2040		2,600	2,691
JP Morgan Mortgage Trust			
5.567% due 09/25/2065 ~		1,677	1,685
5.990% due 07/25/2064 ~		4,311	4,335

Kinbane 2 DAC			
3.019% due 08/24/2075 ~	EUR	4,062	4,693
Lugo Funding DAC			
3.041% due 05/26/2066 •		2,845	3,285
MASTR Adjustable Rate Mortgages Trust			
4.893% due 09/25/2037 •	$	10,516	4,013
Merrion Square Residential DAC			
3.019% due 03/24/2081 •	EUR	2,295	2,661
MFA Trust			
4.250% due 02/25/2066 ~	$	3,058	2,919
4.400% due 03/25/2068 þ		3,086	3,070
Morgan Stanley Capital I Trust			
4.787% due 05/15/2036 •		1,400	199
6.165% due 12/15/2038 •		2,645	2,397
Morgan Stanley Residential Mortgage Loan Trust			
4.963% due 09/25/2070 ~		4,752	4,746
5.530% due 05/25/2070 ~		4,541	4,557
Opteum Mortgage Acceptance Corp. Trust			
4.393% due 04/25/2036 •		6,111	5,847
Pretium Mortgage Credit Partners LLC			
4.000% due 03/25/2065 þ		4,867	4,717
5.249% due 10/25/2055		4,963	4,945
PRKCM Trust			
5.101% due 10/25/2060 þ		4,977	4,968
PRPM LLC			
3.750% due 03/25/2054 þ		2,286	2,242
4.500% due 02/25/2055 þ		760	751
4.839% due 10/25/2055 þ		4,679	4,632
5.385% due 10/25/2030 þ		4,669	4,652
5.897% due 12/25/2029 þ		2,699	2,699
6.179% due 06/25/2030 þ		4,055	4,051
PRPM Trust			
5.674% due 12/26/2069 þ		2,571	2,582
6.327% due 06/25/2069 þ		2,123	2,143
RBSSP Resecuritization Trust			
4.108% due 12/26/2036 ~		329	315
Sequoia Mortgage Trust			
5.046% due 10/25/2055 ~		3,868	3,869
SFO Commercial Mortgage Trust			
6.687% due 05/15/2038 •		2,400	2,374
Towd Point Mortgage Funding - Granite 6 PLC			
4.669% due 07/20/2053 •	GBP	1,561	2,067
Towd Point Mortgage Funding 3 PLC			
5.145% due 02/20/2054 •		3,645	4,838
Towd Point Mortgage Trust			
2.900% due 10/25/2059 ~	$	1,726	1,661
4.612% due 10/25/2064 ~		3,918	3,887
5.012% due 07/25/2065 ~		5,081	5,060
Verus Securitization Trust			
5.799% due 07/25/2069 þ		4,298	4,325
6.259% due 12/25/2068 þ		1,202	1,209
WaMu Mortgage Pass-Through Certificates Trust			
4.929% due 01/25/2046 •		10,287	9,320
5.364% due 03/25/2033 ~		29	28
Washington Mutual Mortgage Pass-Through Certificates Trust			
4.709% due 10/25/2046 •		1,680	1,536
Wells Fargo Commercial Mortgage Trust			
5.266% due 10/15/2042 •		5,100	5,096
WSTN Trust			
6.297% due 07/05/2037 ~		2,500	2,527
Total Non-Agency Mortgage-Backed Securities (Cost $218,825)			215,509
ASSET-BACKED SECURITIES 39.8%			
AUTOMOBILE ABS OTHER 0.4%			
Golden Bar Securitisation SRL			
3.158% due 09/22/2043 •	EUR	2,069	2,402
Santander Bank Auto Credit-Linked Notes			
4.965% due 01/18/2033	$	1,569	1,579
			3,981
AUTOMOBILE SEQUENTIAL 1.0%			
Carvana Auto Receivables Trust			
5.050% due 04/10/2029		3,404	3,419
First Investors Auto Owner Trust			
6.440% due 10/16/2028		319	321
Flagship Credit Auto Trust			
5.640% due 03/15/2028		142	142
GLS Auto Select Receivables Trust			
6.370% due 06/15/2028		135	135
Oscar U.S. Funding XIII LLC			
1.270% due 09/11/2028		525	522

SCCU Auto Receivables Trust		
5.110% due 06/15/2029	3,107	3,122
World Omni Select Auto Trust		
4.980% due 02/15/2030	3,028	3,038
		10,699
CMBS OTHER 2.5%		
BRSP Ltd.		
5.127% due 08/19/2043 •	3,800	3,793
FS Rialto Issuer LLC		
0.000% due 01/19/2044 •	5,200	5,201
Greystone CRE Notes LLC		
5.154% due 01/15/2043 •	4,185	4,187
PFP Ltd.		
5.180% due 08/18/2043 •	5,200	5,206
5.501% due 09/17/2039 •	1,525	1,528
Starwood LLC		
5.127% due 11/19/2042 •	5,400	5,400
		25,315
HOME EQUITY OTHER 14.9%		
ABFC Trust		
4.073% due 11/25/2036 •	3,331	1,995
Aegis Asset-Backed Securities Trust		
4.133% due 01/25/2037 •	2,848	2,172
Aegis Asset-Backed Securities Trust Mortgage Pass-Through Certificates		
5.623% due 12/25/2034 •	734	678
Ameriquest Mortgage Securities, Inc. Asset-Backed Pass-Through Certificates		
4.888% due 09/25/2034 •	1,815	1,724
Argent Securities Trust		
4.273% due 07/25/2036 •	13,307	3,577
Asset-Backed Securities Corp. Home Equity Loan Trust		
4.768% due 06/25/2035 •	11,000	9,826
Bear Stearns Asset-Backed Securities I Trust		
5.668% due 12/25/2034 •	5,299	5,361
Citigroup Mortgage Loan Trust, Inc.		
4.053% due 03/25/2037 •	14	13
4.113% due 12/25/2036 •	1,178	663
4.313% due 03/25/2036 •	1,470	1,359
4.423% due 02/25/2035 •	1,487	1,420
4.483% due 10/25/2035 •	900	855
4.528% due 09/25/2035 •	92	92
Countrywide Asset-Backed Certificates Trust		
4.073% due 06/25/2035 •	982	911
4.073% due 05/25/2037 •	769	744
4.073% due 04/25/2047 •	691	679
4.073% due 06/25/2047 •	706	677
4.168% due 06/25/2037 •	14,426	14,015
4.228% due 01/25/2045 •	897	854
4.233% due 05/25/2037 •	735	717
4.233% due 06/25/2037 •	566	558
4.233% due 06/25/2047 •	355	346
4.588% due 05/25/2036 •	9,800	9,767
4.693% due 02/25/2036 •	6,150	6,080
5.093% due 08/25/2035 •	1,594	1,568
Fremont Home Loan Trust		
4.408% due 11/25/2035 •	2,010	1,878
4.723% due 06/25/2035 •	3,072	2,904
GSAA Home Equity Trust		
4.573% due 06/25/2035 •	4,831	4,138
GSAMP Trust		
4.438% due 11/25/2035 •	1,807	1,807
4.693% due 11/25/2035 •	1,246	1,231
Home Equity Mortgage Loan Asset-Backed Trust		
4.013% due 04/25/2037 •	1,326	1,049
4.393% due 03/25/2036 •	3,458	3,190
HSI Asset Securitization Corp. Trust		
3.933% due 12/25/2036 •	814	718
3.943% due 12/25/2036 •	2,620	2,372
4.013% due 12/25/2036 •	917	219
4.073% due 01/25/2037 •	2,192	1,684
IXIS Real Estate Capital Trust		
4.093% due 01/25/2037 •	3,494	1,125
Long Beach Mortgage Loan Trust		
4.093% due 11/25/2036 •	368	262
MASTR Asset-Backed Securities Trust		
4.943% due 08/25/2037 •	1,298	1,159
Merrill Lynch Mortgage Investors Trust		
3.933% due 04/25/2047 •	4,225	1,601
Morgan Stanley ABS Capital I, Inc. Trust		
3.863% due 10/25/2036 •	1,844	963
3.873% due 11/25/2036 •	3,638	2,143
4.333% due 12/25/2034 •	1,002	962
4.333% due 03/25/2036 •	540	530

4.393% due 12/25/2034 •		754	720
New Century Home Equity Loan Trust			
4.723% due 11/25/2034 •		6,555	6,566
Nomura Home Equity Loan, Inc. Home Equity Loan Trust			
4.093% due 07/25/2036 •		327	310
NovaStar Mortgage Funding Trust			
4.333% due 05/25/2036 •		4,375	4,293
Option One Mortgage Loan Trust			
4.013% due 04/25/2037 •		998	720
4.333% due 01/25/2036 •		4,066	3,884
RCKT Mortgage Trust			
4.795% due 09/25/2055 þ		4,552	4,517
4.966% due 11/25/2055 þ		5,115	5,090
5.158% due 10/25/2044 þ		4,772	4,770
5.846% due 08/25/2044 þ		2,079	2,091
Renaissance Home Equity Loan Trust			
5.285% due 01/25/2037 þ		4,629	1,365
Residential Asset Securities Corporation Trust			
4.393% due 02/25/2036 •		241	239
4.473% due 05/25/2037 •		59	58
4.498% due 10/25/2035 •		2,000	1,838
Saxon Asset Securities Trust			
4.768% due 12/26/2034 •		629	587
5.543% due 12/25/2037 •		579	560
Soundview Home Loan Trust			
4.013% due 02/25/2037 •		997	263
4.198% due 12/25/2036 •		1,101	1,084
4.543% due 01/25/2035 •		4,150	3,889
4.768% due 11/25/2035 •		1,819	1,809
Structured Asset Securities Corp.			
4.498% due 02/25/2035 •		554	565
Structured Asset Securities Corp. Mortgage Loan Trust			
4.318% due 07/25/2036 •		687	667
4.393% due 01/25/2037 •		2,865	2,377
4.793% due 04/25/2031 •		4,114	4,220
Towd Point Mortgage Trust			
5.091% due 10/25/2065 þ		4,702	4,681
			153,749
WHOLE LOAN COLLATERAL 2.7%			
First Franklin Mortgage Loan Trust			
3.913% due 12/25/2036 •		307	294
4.738% due 06/25/2034 •		2,180	2,165
Lehman XS Trust			
6.260% due 11/25/2035 þ		6,605	2,982
Pretium Mortgage Credit Partners LLC			
5.184% due 11/25/2055 þ		4,972	4,941
5.193% due 10/25/2055 þ		4,891	4,895
RCO X Mortgage LLC			
5.418% due 10/25/2030 þ		4,949	4,940
Residential Asset Mortgage Products Trust			
4.918% due 06/25/2035 •		2,600	2,568
VCAT LLC			
5.062% due 02/25/2056 þ		4,960	4,941
			27,726
OTHER ABS 18.3%			
37 Capital CLO II Ltd.			
4.962% due 07/15/2034 •		3,600	3,604
Affirm Master Trust			
4.450% due 10/16/2034		5,100	5,083
Anchorage Credit Funding 10 Ltd.			
3.619% due 04/25/2038		3,877	3,788
Anchorage Credit Funding 12 Ltd.			
3.177% due 10/25/2038		951	922
Anchorage Credit Funding 19 Ltd.			
5.036% due 10/25/2040		5,200	5,155
Anchorage Credit Funding 8 Ltd.			
4.430% due 07/25/2037		3,343	3,311
Anchorage Credit Funding 9 Ltd.			
3.793% due 10/25/2037		3,419	3,372
Arbour CLO VII DAC			
3.330% due 12/15/2038 •	EUR	3,600	4,168
Atlas Senior Loan Fund XV Ltd.			
4.891% due 10/23/2032 •	$	1,728	1,731
Boyce Park CLO Ltd.			
4.668% due 04/21/2035 •		5,100	5,101
Cairn CLO XI DAC			
3.187% due 01/15/2040 •	EUR	4,700	5,430
Centerbridge Credit Funding 1 Ltd.			
3.164% due 07/25/2039	$	6,450	6,252
Crossroads Asset Trust			
4.910% due 02/20/2032		3,951	3,972

Fortress Credit BSL X Ltd.			
4.768% due 04/20/2033 •		3,627	3,629
Gallatin CLO VIII Ltd.			
5.024% due 07/15/2031 •		116	116
GreenSky Home Improvement Issuer Trust			
5.250% due 10/27/2059		241	241
5.320% due 03/25/2060		4,400	4,475
5.880% due 06/25/2059		101	102
Guggenheim CLO Ltd.			
4.822% due 01/15/2035 •		2,600	2,601
Invesco Euro CLO III DAC			
3.136% due 10/30/2038 •	EUR	3,600	4,159
Invesco Euro CLO XI DAC			
3.287% due 10/22/2036 •		4,500	5,198
KKR CLO 33 Ltd.			
4.748% due 07/20/2034 •	$	5,400	5,406
LCM 31 Ltd.			
4.948% due 07/20/2034 •		3,300	3,304
LCM 39 Ltd.			
4.703% due 10/15/2034 •		5,100	5,101
Lendmark Funding Trust			
5.530% due 06/21/2032		1,400	1,411
Navesink CLO 6 Ltd.			
0.000% due 04/15/2037 •		5,100	5,100
Nelnet Student Loan Trust			
4.610% due 02/21/2061		4,891	4,832
5.873% due 02/20/2041 •		1,059	1,082
Neuberger Berman Loan Advisers Lasalle Street Lending CLO I Ltd.			
4.918% due 10/25/2036 •		5,200	5,201
Pagaya AI Debt Grantor Trust			
5.092% due 07/15/2032		1,243	1,248
5.183% due 06/15/2032		1,026	1,029
Pagaya AI Debt Selection Trust			
6.117% due 12/15/2031		744	746
Pagaya AI Debt Trust			
5.373% due 01/17/2033		3,908	3,926
Palmer Square European Loan Funding DAC			
2.954% due 05/15/2033 •	EUR	1,039	1,202
2.974% due 05/15/2034 •		1,993	2,306
3.566% due 10/15/2034 •		4,200	4,857
Palmer Square Loan Funding Ltd.			
4.660% due 01/15/2034 •	$	5,000	5,002
Providus CLO V DAC			
3.214% due 11/15/2039 •	EUR	4,500	5,198
RCKT Trust			
4.480% due 11/27/2034	$	3,408	3,409
Reach ABS Trust			
5.880% due 07/15/2031		389	389
Sandstone Peak Ltd.			
4.842% due 04/15/2038 •		5,100	5,088
SLM Private Credit Student Loan Trust			
4.266% due 06/15/2039 •		1,137	1,115
SMB Private Education Loan Trust			
4.772% due 07/15/2053 •		5,163	5,160
5.030% due 03/15/2056 (a)		5,100	5,106
5.060% due 03/16/2054		3,103	3,126
5.122% due 02/16/2055 •		2,291	2,314
5.122% due 03/15/2056 •		4,600	4,646
5.240% due 03/15/2056		3,710	3,746
SoFi Consumer Loan Program Trust			
4.240% due 08/25/2035		2,487	2,484
Sycamore Tree CLO Ltd.			
0.000% due 01/20/2037 •		5,100	5,097
Tesla Sustainable Energy Trust			
5.080% due 06/21/2050		2,817	2,819
Trysail CLO Ltd.			
4.907% due 10/20/2033 •		4,000	4,005
Vibrant CLO XII Ltd.			
4.818% due 04/20/2034 •		5,100	5,106
Voya CLO Ltd.			
5.009% due 10/17/2032 •		1,767	1,769
5.192% due 04/15/2037 •		3,100	3,108
			187,848
Total Asset-Backed Securities (Cost $410,162)			409,318
SOVEREIGN ISSUES 11.6%			
Argentina Bonar Bonds			
0.750% due 07/09/2030 þ		770	626
4.125% due 07/09/2035 þ		726	508
Argentina Republic Government International Bonds			
0.750% due 07/09/2030 þ		409	343
1.000% due 07/09/2029		87	77
3.500% due 07/09/2041 þ		5,071	3,402
4.125% due 07/09/2035 þ		1,080	783
5.000% due 01/09/2038 þ		82	62

Brazil Letras do Tesouro Nacional			
0.000% due 07/01/2026 (e)	BRL	138,100	25,820
0.000% due 10/01/2026 (e)		65,400	11,828
Colombia Government International Bonds			
1.000% due 03/26/2031	COP	203,300	43
5.000% due 09/19/2032	EUR	2,600	2,837
5.375% due 01/21/2029	$	900	893
Colombia TES			
1.000% due 08/22/2029	COP	600	0
9.250% due 05/28/2042		648,000	132
11.000% due 08/22/2029		6,898,300	1,739
11.500% due 07/25/2046		707,200	171
11.750% due 01/24/2035		10,699,100	2,653
12.000% due 03/13/2058		459,300	113
12.750% due 11/28/2040		9,681,400	2,566
13.250% due 02/09/2033		11,999,500	3,217
Costa Rica Government International Bonds			
5.500% due 11/21/2030	EUR	1,000	1,183
Development Bank of Kazakhstan JSC			
18.400% due 10/16/2028	KZT	562,000	1,208
Eagle Funding Luxco SARL			
5.500% due 08/17/2030	$	5,000	5,032
Egypt Government Bonds			
19.698% due 10/14/2030	EGP	248,600	4,478
Israel Government International Bonds			
5.375% due 02/19/2030	$	1,200	1,219
Japan Government Thirty Year Bonds			
1.800% due 03/20/2054	JPY	46,000	196
2.100% due 09/20/2054		170,750	780
2.200% due 06/20/2054		21,000	99
2.300% due 12/20/2054		160,550	768
2.400% due 03/20/2055		190,200	930
3.200% due 09/20/2055		1,041,600	6,032
3.400% due 12/20/2055		391,050	2,354
Japan Government Twenty Year Bonds			
2.400% due 03/20/2045		95,000	529
2.700% due 09/20/2045		135,800	788
Kuwait International Government Bonds			
4.016% due 10/09/2028	$	900	888
Mexico Bonos			
7.500% due 05/26/2033	MXN	2,200	113
7.750% due 05/29/2031		15,600	830
7.750% due 11/23/2034		38,620	1,973
8.500% due 03/01/2029		42,600	2,383
8.500% due 05/31/2029		10,100	564
Mexico Udibonos			
3.000% due 12/03/2026 (g)		176	10
Peru Government Bonds			
5.350% due 08/12/2040	PEN	100	24
5.400% due 08/12/2034		300	82
6.150% due 08/12/2032		627	188
7.300% due 08/12/2033		8,800	2,771
7.600% due 08/12/2039		3,600	1,074
Peru Government International Bonds			
5.400% due 08/12/2034		571	156
6.150% due 08/12/2032		9,710	2,918
6.900% due 08/12/2037		1,966	561
6.950% due 08/12/2031		7,618	2,374
Republic of South Africa Government Bonds			
7.000% due 02/28/2031	ZAR	39,900	2,210
8.000% due 01/31/2030		6,700	392
8.500% due 01/31/2037		28,100	1,552
8.875% due 02/28/2035		79,400	4,612
9.000% due 01/31/2040		6,800	378
Romania Government International Bonds			
5.125% due 09/24/2031	EUR	600	689
5.250% due 03/10/2030		1,600	1,877
5.375% due 06/07/2033		1,200	1,352
6.250% due 09/10/2034		1,200	1,409
Russia Foreign Bonds - Eurobond			
5.100% due 03/28/2035 «	$	400	0
5.250% due 06/23/2047 «		1,600	0
5.625% due 04/04/2042		2,000	1,400
Turkiye Government Bonds			
39.740% (BISTREFI) due 05/20/2026 ~	TRY	200	5
39.740% (BISTREFI) due 08/19/2026 ~		200	5
39.740% (BISTREFI) due 05/17/2028 ~		52,000	1,166
40.299% (BISTREFI) due 09/06/2028 ~		2,500	56
Turkiye Government International Bonds			
5.250% due 03/13/2030	$	600	574
7.625% due 04/26/2029		700	724
Venezuela Government International Bonds			
6.000% due 12/09/2049 ^(b)		122	47
7.000% due 03/31/2038 ^(b)		43	18
7.650% due 04/21/2035 ^(b)		105	44
9.250% due 09/15/2027 ^(b)		243	117

9.250% due 05/07/2028 ^(b)		183	84
11.750% due 10/21/2026 ^(b)		10	5
11.950% due 08/05/2031 ^(b)		300	155
Total Sovereign Issues (Cost $115,821)			119,189
		SHARES	
COMMON STOCKS 0.2%			
COMMUNICATION SERVICES 0.1%			
Clear Channel Outdoor Holdings, Inc. (c)		133,771	317
iHeartMedia, Inc. Class A (c)		31,404	92
iHeartMedia, Inc. Class B «(c)		24,427	63
SES SA «(c)		28,556	428
Uniti Group, Inc. (c)		696	6
			906
FINANCIALS 0.0%			
Windstream Services LLC (c)		2,018	19
XBP Global Holdings, Inc. (c)		247	1
			20
HEALTH CARE 0.1%			
AmSurg Corp. «(c)(i)		22,386	985
INDUSTRIALS 0.0%			
Luxco Co. Ltd. «(c)(i)		3,759	70
Westmoreland Mining Holdings «(c)(i)		237	0
Westmoreland Mining LLC «(c)(i)		749	3
			73
REAL ESTATE 0.0%			
Country Garden Holdings Co. Ltd. (c)		194,266	8
Total Common Stocks (Cost $2,669)			1,992
WARRANTS 0.0%			
COMMUNICATION SERVICES 0.0%			
Windstream Holdings II LLC - Exp. 08/01/2035		393	4
Total Warrants (Cost $2)			4
PREFERRED SECURITIES 0.2%			
BANKING & FINANCE 0.2%			
Cooperatieve Rabobank UA			
6.500% due 12/31/2099 þ(h)		1,269,650	1,626
Windstream Holdings II LLC			
11.000% «		13	14
Total Preferred Securities (Cost $1,880)			1,640
		PRINCIPAL AMOUNT (000s)	
SHORT-TERM INSTRUMENTS 0.6%			
EGYPT TREASURY BILLS 0.0%			
24.060% due 10/20/2026 (e)(f)	EGP	4,050	65
NIGERIA TREASURY BILLS 0.5%			
31.446% due 06/11/2026 - 06/29/2026 (d)(e)	NGN	6,633,245	4,579
TURKEY TREASURY BILLS 0.1%			
38.693% due 04/07/2026 (d)(e)	TRY	39,000	871
U.S. TREASURY BILLS 0.0%			
3.614% due 04/07/2026 (e)(f)(n)	$	394	394

Total Short-Term Instruments (Cost $5,475)		5,909
Total Investments in Securities (Cost $1,665,773)		1,658,857
	SHARES	
INVESTMENTS IN AFFILIATES 0.5%		
SHORT-TERM INSTRUMENTS 0.5%		
CENTRAL FUNDS USED FOR CASH MANAGEMENT PURPOSES 0.5%		
PIMCO Short-Term Floating NAV Portfolio III	517,333	5,038
Total Short-Term Instruments (Cost $5,038)		5,038
Total Investments in Affiliates (Cost $5,038)		5,038
Total Investments 161.7% (Cost $1,670,811)		$ 1,663,895
Financial Derivative Instruments (k)(m) 0.2%(Cost or Premiums, net $4,232)		1,913
Other Assets and Liabilities, net (61.9)%		(636,805)
Net Assets 100.0%		$ 1,029,003

NOTES TO SCHEDULE OF INVESTMENTS:

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

¤ The geographical classification of foreign (non-U.S.) securities in this report, if any, are classified by the country of incorporation of a holding. In certain instances, a security's country of incorporation may be different from its country of economic exposure.

^ Security is in default.

« Security valued using significant unobservable inputs (Level 3).

~ Variable or Floating rate security. Rate shown is the rate in effect as of period end. Certain variable rate securities are not based on a published reference rate and spread, rather are determined by the issuer or agent and are based on current market conditions. Reference rate is as of reset date, which may vary by security. These securities may not indicate a reference rate and/or spread in their description.

• Rate shown is the rate in effect as of period end. The rate may be based on a fixed rate, a capped rate or a floor rate and may convert to a variable or floating rate in the future. These securities do not indicate a reference rate and spread in their description.

þ Coupon represents a rate which changes periodically based on a predetermined schedule or event. Rate shown is the rate in effect as of period end.

(a) When-issued security.

(b) Security is not accruing income as of the date of this report.

(c) Security did not produce income within the last twelve months.

(d) Coupon represents a weighted average yield to maturity.

(e) Zero coupon security.

(f) Coupon represents a yield to maturity.

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

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

(i) RESTRICTED SECURITIES:

Issuer Description	Acquisition Date	Cost	Market Value	Market Value as Percentage of Net Assets
AmSurg Corp.	11/02/2023 - 11/06/2023	$ 935	$ 985	0.10%
Country Garden Holdings Co. Ltd. 0.000% due 12/31/2031	12/30/2025 - 12/31/2025	58	46	0.00
Luxco Co. Ltd.	10/01/2025	66	70	0.01
Morgan Stanley 0.000% due 04/02/2032	02/11/2020	271	223	0.02
Westmoreland Mining Holdings	03/26/2019	1	0	0.00
Westmoreland Mining LLC	06/30/2023 - 02/03/2025	3	3	0.00
		$ 1,334	$ 1,327	0.13%

BORROWINGS AND OTHER FINANCING TRANSACTIONS

REVERSE REPURCHASE AGREEMENTS:

Counterparty	Borrowing Rate(1)	Settlement Date	Maturity Date	Amount Borrowed(1)	Payable for Reverse Repurchase Agreements
BOS	2.500%	03/25/2026	04/01/2026	$ (577)	$ (578)
	3.750	03/25/2026	04/01/2026	(976)	(977)
	3.800	03/26/2026	04/01/2026	(4,618)	(4,621)
BPS	3.690	04/01/2026	04/07/2026	(583)	(583)
	3.780	04/01/2026	04/07/2026	(689)	(688)
NOM	3.750	04/02/2026	04/16/2026	(43,001)	(43,001)
	3.760	02/19/2026	04/02/2026	(38,536)	(38,701)
Total Reverse Repurchase Agreements					**$ (89,149)**

SALE-BUYBACK TRANSACTIONS:

Counterparty	Borrowing Rate(1)	Borrowing Date	Maturity Date	Amount Borrowed(1)	Payable for Sale-Buyback Transactions(2)
BCY	3.770%	03/10/2026	04/14/2026	$ (3,627)	$ (3,635)
	3.770	03/11/2026	04/22/2026	(9,254)	(9,274)
	3.780	03/16/2026	04/06/2026	(8,458)	(8,473)
Total Sale-Buyback Transactions					**$ (21,382)**

SHORT SALES:

Description	Coupon	Maturity Date	Principal Amount	Proceeds	Payable for Short Sales
U.S. Government Agencies (0.3)%					
Government National Mortgage Association, TBA	2.500%	05/01/2056	$ 300	$ (257)	$ (258)
Uniform Mortgage-Backed Security, TBA	2.000	05/01/2056	3,200	(2,563)	(2,577)
Total Short Sales (0.3)%				**$ (2,820)**	**$ (2,835)**

(j) Securities with an aggregate market value of $65,858 have been pledged as collateral under the terms of master agreements as of March 31, 2026.

(1) The average amount of borrowings outstanding during the period ended March 31, 2026 was $(56,473) at a weighted average interest rate of 3.773%. Average borrowings may include reverse repurchase agreements and sale-buyback transactions, if held during the period.

(2) Payable for sale-buyback transactions includes $(30) of deferred price drop.

(k) FINANCIAL DERIVATIVE INSTRUMENTS: EXCHANGE-TRADED OR CENTRALLY CLEARED

WRITTEN OPTIONS:

OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS

Description	Strike Price	Expiration Date	# of Contracts	Notional Amount	Premiums (Received)	Market Value
Put - CBOE U.S. Treasury 10-Year Note May Futures	$ 110.000	04/24/2026	12	$ 12	$ (4)	$ (4)
Call - CBOE U.S. Treasury 10-Year Note May Futures	113.000	04/24/2026	12	12	(3)	(2)
Put - EUREX Euro-Bund 10-Year Bond April Futures	EUR 125.500	04/24/2026	5	5	(2)	(5)
Call - EUREX Euro-Bund 10-Year Bond April Futures	128.000	04/24/2026	5	5	(2)	(1)
Total Written Options					**$ (11)**	**$ (12)**

FUTURES CONTRACTS:

LONG FUTURES CONTRACTS

Description	Expiration Month	# of Contracts	Notional Amount	Unrealized Appreciation/ (Depreciation)	Variation Margin Asset	Variation Margin Liability
Australia Government 10-Year Bond June Futures	06/2026	101	$ 7,509	$ (37)	$ 71	$ 0
Long Gilt June Futures	06/2026	422	49,036	(2,219)	369	0
U.S. Treasury 2-Year Note June Futures	06/2026	360	74,680	(37)	28	0
U.S. Treasury 5-Year Note June Futures	06/2026	1,157	125,164	(1,806)	163	0
U.S. Treasury 10-Year Note June Futures	06/2026	1,836	203,882	(3,602)	430	0
U.S. Treasury Ultra Long-Term Bond June Futures	06/2026	244	28,441	(861)	53	0
				$ (8,562)	$ 1,114	$ 0

SHORT FUTURES CONTRACTS

Description	Expiration Month	# of Contracts	Notional Amount	Unrealized Appreciation/ (Depreciation)	Variation Margin Asset	Variation Margin Liability
3-Month SOFR Active Contract March Futures	06/2026	10	$ (2,408)	$ 37	$ 0	$ 0
Euro-Bobl June Futures	06/2026	22	(2,935)	46	0	(12)
Euro-Bund June Futures	06/2026	78	(11,305)	302	0	(82)
Japan Government 10-Year Bond June Futures	06/2026	1	(821)	11	0	(2)
U.S. Treasury 10-Year Ultra Long-Term Bond June Futures	06/2026	163	(18,503)	423	0	(48)
U.S. Treasury Long-Term Bond June Futures	06/2026	262	(29,835)	908	0	(98)
				$ 1,727	$ 0	$ (242)
Total Futures Contracts				**$ (6,835)**	**$ 1,114**	**$ (242)**

SWAP AGREEMENTS:

CREDIT DEFAULT SWAPS ON CORPORATE ISSUES - SELL PROTECTION(1)

Reference Entity	Fixed Receive Rate	Payment Frequency	Maturity Date	Implied Credit Spread at March 31, 2026(2)	Notional Amount(3)	Premiums Paid/ (Received)	Unrealized Appreciation/ (Depreciation)	Market Value(4)	Variation Margin Asset	Variation Margin Liability
Airbus Finance BV	1.000%	Quarterly	06/20/2026	0.113%	EUR 1,800	$ 51	$ (46)	$ 5	$ 0	$ 0
AT&T, Inc.	1.000	Quarterly	06/20/2028	0.395	$ 200	(1)	4	3	0	0
Ford Motor Credit Co. LLC	5.000	Quarterly	06/20/2027	0.653	400	21	0	21	0	0

General Electric Co.	1.000	Quarterly	06/20/2026	0.051	2,000	8	(3)	5	0	0
						$ 79	$ (45)	$ 34	$ 0	$ 0

CREDIT DEFAULT SWAPS ON CREDIT INDEXES - SELL PROTECTION[1]

									Variation Margin	
Index/Tranches	Fixed Receive Rate	Payment Frequency	Maturity Date		Notional Amount[3]	Premiums Paid/ (Received)	Unrealized Appreciation/ (Depreciation)	Market Value[4]	Asset	Liability
CDX.EM-36 5-Year Index	1.000%	Quarterly	12/20/2026	$	4,324	$ (162)	$ 174	$ 12	$ 2	$ 0
CDX.EM-38 5-Year Index	1.000	Quarterly	12/20/2027		400	(33)	35	2	2	0
CDX.EM-39 5-Year Index	1.000	Quarterly	06/20/2028		100	(7)	6	(1)	0	(1)
CDX.EM-40 5-Year Index	1.000	Quarterly	12/20/2028		1,600	(74)	74	0	7	0
CDX.EM-41 5-Year Index	1.000	Quarterly	06/20/2029		400	(15)	14	(1)	2	0
CDX.EM-42 5-Year Index	1.000	Quarterly	12/20/2029		400	(12)	9	(3)	2	0
CDX.EM-44 5-Year Index	1.000	Quarterly	12/20/2030		100	(2)	0	(2)	0	0
CDX.EM-45 5-Year Index	1.000	Quarterly	06/20/2031		200	(9)	1	(8)	1	0
CDX.HY-36 5-Year Index	5.000	Quarterly	06/20/2026		2,496	212	(204)	8	1	0
CDX.HY-37 5-Year Index	5.000	Quarterly	12/20/2026		1,056	57	(32)	25	5	0
CDX.HY-43 5-Year Index	5.000	Quarterly	12/20/2029		1,683	122	(22)	100	14	0
CDX.HY-44 5-Year Index	5.000	Quarterly	06/20/2030		198	5	7	12	2	0
CDX.HY-45 5-Year Index	5.000	Quarterly	12/20/2030		12,623	955	(269)	686	113	0
CDX.HY-46 5-Year Index	5.000	Quarterly	06/20/2031		3,800	149	39	188	35	0
CDX.IG-45 5-Year Index	1.000	Quarterly	12/20/2030		11,470	257	(50)	207	22	0
CDX.iTraxx Crossover 44 5-Year Index	1.000	Quarterly	12/20/2030	EUR	5,120	133	(44)	89	6	0
						$ 1,576	$ (262)	$ 1,314	$ 214	$ (1)

INTEREST RATE SWAPS

									Variation Margin	
Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date		Notional Amount	Premiums Paid/ (Received)	Unrealized Appreciation/ (Depreciation)	Market Value	Asset	Liability
Pay	1-Day GBP-SONIO Compounded-OIS	3.500%	Annual	03/18/2028	GBP	24,600	$ (542)	$ 68	$ (474)	$ 51	$ 0
Pay	1-Day GBP-SONIO Compounded-OIS	3.500	Annual	03/18/2031		34,380	(469)	(997)	(1,466)	110	0
Receive	1-Day GBP-SONIO Compounded-OIS	3.700	Annual	03/28/2034		200	(1)	12	11	0	(1)
Receive	1-Day GBP-SONIO Compounded-OIS	4.000	Annual	03/18/2036		3,030	9	136	145	0	(13)
Receive	1-Day GBP-SONIO Compounded-OIS	4.500	Annual	03/18/2056		180	1	11	12	0	(1)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.176	Annual	04/27/2027	JPY	180,000	(11)	(4)	(15)	0	0
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.020	Semi-Annual	09/20/2028		430,000	96	5	101	0	(2)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	Semi-Annual	03/15/2029		4,351,000	1,273	(10)	1,263	0	(28)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.700	Annual	09/18/2029		2,200,000	370	41	411	0	(19)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	Annual	06/15/2032		541,400	268	27	295	0	(8)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.000	Annual	09/18/2034		1,130,000	515	44	559	0	(22)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.250	Annual	06/18/2035		192,000	75	4	79	0	(4)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.500	Annual	03/15/2042		258,000	429	20	449	0	(4)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.711	Annual	04/27/2042		46,000	69	3	72	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	0.940	Semi-Annual	06/08/2026	$	1,100	0	6	6	0	0
Receive	1-Day USD-SOFR Compounded-OIS	0.500	Semi-Annual	06/16/2026		8,200	76	(14)	62	1	0
Receive	1-Day USD-SOFR Compounded-OIS	3.000	Semi-Annual	06/19/2026		11,200	(915)	862	(53)	1	0
Receive	1-Day USD-SOFR Compounded-OIS	3.500	Annual	06/21/2026		1,100	0	6	6	0	0
Pay	1-Day USD-SOFR Compounded-OIS	1.250	Semi-Annual	12/15/2026		12,400	114	(327)	(213)	0	0

Receive	1-Day USD-SOFR Compounded-OIS	1.740	Semi-Annual	12/16/2026	400	(18)	23	5	0	0
Pay	1-Day USD-SOFR Compounded-OIS	1.570	Semi-Annual	01/11/2027	900	(1)	(20)	(21)	0	0
Pay	1-Day USD-SOFR Compounded-OIS	1.425	Semi-Annual	01/18/2027	1,000	(2)	(23)	(25)	0	0
Receive	1-Day USD-SOFR Compounded-OIS	1.350	Semi-Annual	01/20/2027	3,500	(1)	92	91	0	0
Pay	1-Day USD-SOFR Compounded-OIS	1.418	Semi-Annual	01/20/2027	500	0	(13)	(13)	0	0
Pay	1-Day USD-SOFR Compounded-OIS	1.550	Semi-Annual	01/20/2027	15,500	(36)	(337)	(373)	1	0
Pay	1-Day USD-SOFR Compounded-OIS	1.580	Semi-Annual	02/16/2027	1,100	(2)	(24)	(26)	0	0
Receive	1-Day USD-SOFR Compounded-OIS	1.450	Semi-Annual	02/17/2027	2,600	(1)	66	65	0	0
Pay	1-Day USD-SOFR Compounded-OIS	1.700	Semi-Annual	02/17/2027	10,200	(27)	(203)	(230)	1	0
Pay	1-Day USD-SOFR Compounded-OIS	1.573	Annual	02/28/2027	700	(1)	(14)	(15)	0	0
Pay	1-Day USD-SOFR Compounded-OIS	1.928	Annual	03/25/2027	1,200	(2)	(19)	(21)	0	0
Receive	1-Day USD-SOFR Compounded-OIS	1.000	Annual	06/15/2027	2,630	88	60	148	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	2.450	Annual	10/04/2027	1,790	0	45	45	0	(1)
Pay	1-Day USD-SOFR Compounded-OIS	2.900	Annual	10/04/2027	5,100	(37)	(45)	(82)	2	0
Pay	1-Day USD-SOFR Compounded-OIS	2.955	Annual	10/04/2027	1,100	(8)	(9)	(17)	0	0
Receive	1-Day USD-SOFR Compounded-OIS	2.000	Annual	12/21/2027	660	47	(26)	21	0	0
Pay	1-Day USD-SOFR Compounded-OIS	3.800	Annual	03/10/2028	500	(1)	3	2	0	0
Receive	1-Day USD-SOFR Compounded-OIS	1.235	Semi-Annual	05/12/2028	400	(1)	23	22	0	0
Pay	1-Day USD-SOFR Compounded-OIS	0.500	Semi-Annual	06/16/2028	3,213	(130)	(100)	(230)	1	0
Receive	1-Day USD-SOFR Compounded-OIS	2.250	Semi-Annual	06/20/2028	1,300	(111)	150	39	0	0
Receive	1-Day USD-SOFR Compounded-OIS	3.250	Annual	06/21/2028	29,180	204	206	410	0	(13)
Pay	1-Day USD-SOFR Compounded-OIS	3.800	Annual	09/05/2028	1,100	(8)	12	4	1	0
Pay	1-Day USD-SOFR Compounded-OIS	1.265	Semi-Annual	09/28/2028	800	(1)	(51)	(52)	0	0
Receive	1-Day USD-SOFR Compounded-OIS	3.510	Annual	11/30/2028	430	0	1	1	0	0
Receive	1-Day USD-SOFR Compounded-OIS	3.515	Annual	11/30/2028	750	0	2	2	0	0
Pay	1-Day USD-SOFR Compounded-OIS	1.500	Semi-Annual	12/15/2028	3,066	60	(238)	(178)	2	0
Receive	1-Day USD-SOFR Compounded-OIS	3.750	Annual	12/20/2028	14,450	74	(137)	(63)	0	(9)
Receive	1-Day USD-SOFR Compounded-OIS	1.500	Semi-Annual	01/12/2029	578	0	39	39	0	0
Pay	1-Day USD-SOFR Compounded-OIS	1.700	Semi-Annual	01/12/2029	2,100	(6)	(124)	(130)	1	0
Pay	1-Day USD-SOFR Compounded-OIS	1.518	Semi-Annual	01/20/2029	300	0	(20)	(20)	0	0
Pay	1-Day USD-SOFR Compounded-OIS	1.630	Semi-Annual	01/26/2029	500	(1)	(31)	(32)	0	0
Pay	1-Day USD-SOFR Compounded-OIS	3.940	Annual	02/22/2029	1,200	(3)	15	12	1	0
Pay	1-Day USD-SOFR Compounded-OIS	3.970	Annual	02/27/2029	400	(1)	5	4	0	0
Receive	1-Day USD-SOFR Compounded-OIS	3.300	Annual	02/28/2029	760	0	6	6	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	4.250	Annual	03/20/2029	1,100	(35)	14	(21)	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	1.000	Annual	06/15/2029	4,690	225	256	481	0	(3)
Receive	1-Day USD-SOFR Compounded-OIS	1.750	Annual	06/15/2029	1,866	115	23	138	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	Annual	06/20/2029	14,400	(257)	219	(38)	0	(12)
Receive	1-Day USD-SOFR Compounded-OIS	2.000	Semi-Annual	12/10/2029	800	(71)	119	48	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	1.500	Semi-Annual	12/18/2029	800	(45)	108	63	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	Annual	12/18/2029	68,730	(601)	189	(412)	0	(65)
Receive	1-Day USD-SOFR Compounded-OIS	2.000	Annual	12/21/2029	4,920	467	(174)	293	0	(4)
Receive	1-Day USD-SOFR Compounded-OIS	1.750	Semi-Annual	01/15/2030	2,800	(205)	427	222	0	(2)

Receive	1-Day USD-SOFR Compounded-OIS	2.000	Semi-Annual	02/12/2030	1,600	(145)	256	111	0	(1)
Pay	1-Day USD-SOFR Compounded-OIS	3.470	Annual	02/22/2030	900	(3)	(1)	(4)	1	0
Pay	1-Day USD-SOFR Compounded-OIS	3.340	Annual	02/23/2030	800	(3)	(4)	(7)	1	0
Receive	1-Day USD-SOFR Compounded-OIS	3.842	Annual	03/04/2030	1,400	(3)	(10)	(13)	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	2.000	Semi-Annual	03/10/2030	800	(74)	130	56	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	1.430	Semi-Annual	03/17/2030	800	(42)	114	72	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	3.000	Annual	03/19/2030	12,000	505	(244)	261	0	(11)
Receive	1-Day USD-SOFR Compounded-OIS	1.250	Semi-Annual	06/17/2030	24,800	(996)	3,473	2,477	0	(20)
Receive	1-Day USD-SOFR Compounded-OIS	3.250	Annual	06/18/2030	910	5	13	18	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	3.000	Annual	06/21/2030	16,590	153	370	523	0	(16)
Pay	1-Day USD-SOFR Compounded-OIS	3.500	Annual	06/22/2030	1,300	(5)	(6)	(11)	1	0
Pay	1-Day USD-SOFR Compounded-OIS	3.800	Annual	08/22/2030	200	(1)	2	1	0	0
Receive[5]	1-Day USD-SOFR Compounded-OIS	3.325	Annual	08/31/2030	15,840	52	105	157	0	(16)
Receive[5]	1-Day USD-SOFR Compounded-OIS	3.337	Annual	08/31/2030	880	0	8	8	0	(1)
Receive[5]	1-Day USD-SOFR Compounded-OIS	3.369	Annual	08/31/2030	870	0	7	7	0	(1)
Receive[5]	1-Day USD-SOFR Compounded-OIS	3.407	Annual	08/31/2030	330	0	2	2	0	0
Receive[5]	1-Day USD-SOFR Compounded-OIS	3.422	Annual	08/31/2030	440	0	3	3	0	0
Receive	1-Day USD-SOFR Compounded-OIS	3.750	Annual	09/17/2030	20,420	(258)	150	(108)	0	(21)
Receive	1-Day USD-SOFR Compounded-OIS	1.000	Semi-Annual	12/16/2030	719	4	85	89	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	Annual	12/17/2030	9,680	(188)	128	(60)	0	(10)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	Annual	12/20/2030	4,570	246	(222)	24	0	(5)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	Annual	03/18/2031	3,460	(25)	44	19	0	(4)
Receive	1-Day USD-SOFR Compounded-OIS	4.250	Annual	03/20/2031	320	(15)	6	(9)	0	0
Receive	1-Day USD-SOFR Compounded-OIS	3.328	Annual	04/30/2031	550	0	12	12	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	3.431	Annual	04/30/2031	880	0	14	14	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	0.750	Semi-Annual	06/16/2031	4,400	274	380	654	0	(4)
Pay	1-Day USD-SOFR Compounded-OIS	0.750	Semi-Annual	06/16/2031	6,495	(498)	(469)	(967)	6	0
Receive	1-Day USD-SOFR Compounded-OIS	3.750	Annual	06/20/2031	49,300	456	(603)	(147)	0	(54)
Receive	1-Day USD-SOFR Compounded-OIS	3.300	Annual	06/30/2031	1,790	0	39	39	0	(2)
Receive	1-Day USD-SOFR Compounded-OIS	1.450	Semi-Annual	07/16/2031	800	(3)	102	99	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	1.405	Semi-Annual	09/07/2031	900	(4)	117	113	0	(1)
Pay	1-Day USD-SOFR Compounded-OIS	1.500	Semi-Annual	10/05/2031	600	(1)	(73)	(74)	1	0
Pay	1-Day USD-SOFR Compounded-OIS	1.535	Semi-Annual	10/15/2031	600	(1)	(72)	(73)	1	0
Pay	1-Day USD-SOFR Compounded-OIS	1.545	Semi-Annual	10/26/2031	400	(1)	(49)	(50)	0	0
Receive	1-Day USD-SOFR Compounded-OIS	1.750	Semi-Annual	12/15/2031	7,000	(143)	903	760	0	(7)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	Annual	12/18/2031	24,620	(294)	173	(121)	0	(28)
Pay	1-Day USD-SOFR Compounded-OIS	1.735	Semi-Annual	01/12/2032	400	(1)	(47)	(48)	0	0
Pay	1-Day USD-SOFR Compounded-OIS	1.655	Semi-Annual	01/24/2032	500	(1)	(61)	(62)	1	0
Pay	1-Day USD-SOFR Compounded-OIS	1.768	Semi-Annual	02/02/2032	400	(1)	(46)	(47)	0	0
Pay	1-Day USD-SOFR Compounded-OIS	2.000	Semi-Annual	02/18/2032	900	(6)	(89)	(95)	1	0
Pay	1-Day USD-SOFR Compounded-OIS	1.730	Annual	02/24/2032	700	(3)	(70)	(73)	1	0
Receive	1-Day USD-SOFR Compounded-OIS	3.250	Annual	03/19/2032	10,100	393	(166)	227	0	(11)
Pay	1-Day USD-SOFR Compounded-OIS	1.817	Annual	04/05/2032	2,400	(12)	(283)	(295)	2	0

Pay	1-Day USD-SOFR Compounded-OIS	1.872	Annual	04/06/2032	1,200	(6)	(138)	(144)	1	0
Receive	1-Day USD-SOFR Compounded-OIS	3.750	Annual	05/15/2032	15,070	(15)	(29)	(44)	0	(18)
Receive	1-Day USD-SOFR Compounded-OIS	2.385	Annual	06/08/2032	300	3	23	26	0	0
Receive	1-Day USD-SOFR Compounded-OIS	1.250	Annual	06/15/2032	1,980	75	237	312	0	(2)
Pay	1-Day USD-SOFR Compounded-OIS	1.250	Annual	06/15/2032	2,170	(188)	(154)	(342)	2	0
Pay	1-Day USD-SOFR Compounded-OIS	1.750	Annual	06/15/2032	4,010	(173)	(331)	(504)	4	0
Receive	1-Day USD-SOFR Compounded-OIS	1.750	Annual	06/15/2032	2,108	176	90	266	0	(2)
Receive	1-Day USD-SOFR Compounded-OIS	3.250	Annual	06/18/2032	1,410	18	25	43	0	(2)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	Annual	09/17/2032	15,050	(230)	196	(34)	0	(18)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	Annual	12/17/2032	13,520	(231)	196	(35)	0	(16)
Receive	1-Day USD-SOFR Compounded-OIS	2.000	Annual	12/21/2032	11,180	1,312	(120)	1,192	0	(12)
Receive[5]	1-Day USD-SOFR Compounded-OIS	3.564	Annual	01/31/2033	330	0	3	3	0	0
Pay	1-Day USD-SOFR Compounded-OIS	3.400	Annual	02/23/2033	400	(2)	(6)	(8)	1	0
Pay	1-Day USD-SOFR Compounded-OIS	3.430	Annual	02/27/2033	500	(2)	(7)	(9)	1	0
Pay	1-Day USD-SOFR Compounded-OIS	3.370	Annual	03/01/2033	400	(2)	(7)	(9)	0	0
Pay	1-Day USD-SOFR Compounded-OIS	3.405	Annual	03/01/2033	500	(2)	(8)	(10)	1	0
Pay	1-Day USD-SOFR Compounded-OIS	3.425	Annual	03/01/2033	500	(2)	(7)	(9)	1	0
Pay	1-Day USD-SOFR Compounded-OIS	3.300	Annual	03/06/2033	500	(2)	(11)	(13)	1	0
Pay	1-Day USD-SOFR Compounded-OIS	3.450	Annual	03/07/2033	1,000	(4)	(12)	(16)	1	0
Receive	1-Day USD-SOFR Compounded-OIS	3.750	Annual	03/18/2033	18,407	(264)	232	(32)	0	(22)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	Annual	05/22/2033	45,500	440	456	896	0	(51)
Pay	1-Day USD-SOFR Compounded-OIS	3.420	Annual	05/24/2033	600	(2)	(13)	(15)	1	0
Receive	1-Day USD-SOFR Compounded-OIS	3.700	Annual	06/06/2033	19,440	(70)	172	102	0	(22)
Pay	1-Day USD-SOFR Compounded-OIS	3.300	Annual	06/14/2033	1,300	(6)	(38)	(44)	1	0
Receive[5]	1-Day USD-SOFR Compounded-OIS	3.500	Annual	06/17/2033	890	16	(3)	13	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	3.000	Annual	06/21/2033	3,995	60	160	220	0	(5)
Pay	1-Day USD-SOFR Compounded-OIS	3.500	Annual	06/21/2033	900	(4)	(13)	(17)	1	0
Pay	1-Day USD-SOFR Compounded-OIS	3.650	Annual	07/10/2033	400	(1)	(2)	(3)	0	0
Pay	1-Day USD-SOFR Compounded-OIS	3.750	Annual	07/12/2033	400	(1)	0	(1)	0	0
Pay	1-Day USD-SOFR Compounded-OIS	3.735	Annual	08/07/2033	200	(1)	1	0	0	0
Pay	1-Day USD-SOFR Compounded-OIS	3.900	Annual	08/30/2033	1,000	(3)	13	10	1	0
Pay	1-Day USD-SOFR Compounded-OIS	3.950	Annual	09/13/2033	800	(3)	14	11	1	0
Pay	1-Day USD-SOFR Compounded-OIS	4.165	Annual	09/27/2033	800	(3)	26	23	1	0
Pay	1-Day USD-SOFR Compounded-OIS	4.155	Annual	10/02/2033	600	(2)	19	17	1	0
Pay	1-Day USD-SOFR Compounded-OIS	4.030	Annual	10/04/2033	800	(3)	18	15	1	0
Pay	1-Day USD-SOFR Compounded-OIS	4.175	Annual	10/10/2033	400	(1)	13	12	0	0
Pay	1-Day USD-SOFR Compounded-OIS	4.150	Annual	10/12/2033	400	(2)	13	11	0	0
Pay	1-Day USD-SOFR Compounded-OIS	4.200	Annual	10/18/2033	300	(1)	10	9	0	0
Pay	1-Day USD-SOFR Compounded-OIS	4.220	Annual	10/20/2033	400	(1)	14	13	0	0
Pay	1-Day USD-SOFR Compounded-OIS	4.230	Annual	10/23/2033	200	(1)	8	7	0	0
Pay	1-Day USD-SOFR Compounded-OIS	4.255	Annual	10/23/2033	200	(1)	8	7	0	0
Pay	1-Day USD-SOFR Compounded-OIS	4.393	Annual	10/25/2033	200	(1)	10	9	0	0
Pay	1-Day USD-SOFR Compounded-OIS	4.435	Annual	11/01/2033	200	(1)	11	10	0	0

Pay	1-Day USD-SOFR Compounded-OIS	4.450	Annual	11/01/2033	400	(2)	22	20	1	0
Receive	1-Day USD-SOFR Compounded-OIS	4.250	Annual	11/22/2033	400	(2)	(12)	(14)	0	0
Receive	1-Day USD-SOFR Compounded-OIS	4.030	Annual	12/15/2033	400	(2)	(6)	(8)	0	0
Receive	1-Day USD-SOFR Compounded-OIS	3.950	Annual	12/19/2033	400	(2)	(3)	(5)	0	0
Pay	1-Day USD-SOFR Compounded-OIS	3.500	Annual	12/20/2033	1,560	(76)	48	(28)	2	0
Receive	1-Day USD-SOFR Compounded-OIS	3.854	Annual	12/29/2033	400	(2)	(1)	(3)	0	0
Receive	1-Day USD-SOFR Compounded-OIS	3.750	Annual	01/02/2034	200	(1)	1	0	0	0
Receive	1-Day USD-SOFR Compounded-OIS	3.810	Annual	01/02/2034	200	(1)	0	(1)	0	0
Receive	1-Day USD-SOFR Compounded-OIS	3.684	Annual	01/03/2034	200	(1)	2	1	0	0
Receive	1-Day USD-SOFR Compounded-OIS	3.648	Annual	01/08/2034	400	(2)	5	3	0	0
Receive	1-Day USD-SOFR Compounded-OIS	3.670	Annual	01/08/2034	400	(2)	4	2	0	0
Receive	1-Day USD-SOFR Compounded-OIS	3.594	Annual	01/09/2034	400	0	5	5	0	0
Receive	1-Day USD-SOFR Compounded-OIS	3.600	Annual	01/17/2034	200	(1)	3	2	0	0
Pay	1-Day USD-SOFR Compounded-OIS	3.735	Annual	01/23/2034	200	(1)	1	0	0	0
Pay	1-Day USD-SOFR Compounded-OIS	3.738	Annual	01/23/2034	100	0	0	0	0	0
Pay	1-Day USD-SOFR Compounded-OIS	3.665	Annual	01/24/2034	400	(2)	(1)	(3)	0	0
Pay	1-Day USD-SOFR Compounded-OIS	3.685	Annual	01/24/2034	400	(2)	0	(2)	0	0
Pay	1-Day USD-SOFR Compounded-OIS	3.725	Annual	02/07/2034	200	(1)	0	(1)	0	0
Pay	1-Day USD-SOFR Compounded-OIS	3.860	Annual	02/21/2034	800	(4)	9	5	1	0
Pay	1-Day USD-SOFR Compounded-OIS	3.650	Annual	03/05/2034	400	(2)	(1)	(3)	0	0
Pay	1-Day USD-SOFR Compounded-OIS	3.710	Annual	03/05/2034	400	(1)	(1)	(2)	0	0
Pay	1-Day USD-SOFR Compounded-OIS	3.900	Annual	04/10/2034	400	(1)	4	3	0	0
Pay	1-Day USD-SOFR Compounded-OIS	3.900	Annual	04/15/2034	200	(1)	2	1	0	0
Pay	1-Day USD-SOFR Compounded-OIS	4.080	Annual	04/17/2034	400	(1)	9	8	0	0
Pay	1-Day USD-SOFR Compounded-OIS	4.085	Annual	04/22/2034	400	(2)	10	8	0	0
Pay	1-Day USD-SOFR Compounded-OIS	4.150	Annual	04/22/2034	400	(1)	11	10	0	0
Pay	1-Day USD-SOFR Compounded-OIS	4.105	Annual	04/24/2034	700	(2)	18	16	1	0
Pay	1-Day USD-SOFR Compounded-OIS	4.078	Annual	04/29/2034	400	(1)	9	8	0	0
Pay	1-Day USD-SOFR Compounded-OIS	4.090	Annual	04/30/2034	1,300	(4)	32	28	1	0
Pay	1-Day USD-SOFR Compounded-OIS	4.130	Annual	05/03/2034	400	(1)	11	10	0	0
Pay	1-Day USD-SOFR Compounded-OIS	4.200	Annual	05/06/2034	700	(2)	23	21	1	0
Pay	1-Day USD-SOFR Compounded-OIS	3.750	Annual	06/20/2034	3,290	(92)	75	(17)	4	0
Receive	1-Day USD-SOFR Compounded-OIS	3.994	Annual	07/02/2034	700	(2)	(8)	(10)	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	4.060	Annual	07/02/2034	400	(1)	(7)	(8)	0	0
Receive	1-Day USD-SOFR Compounded-OIS	3.880	Annual	07/10/2034	900	(3)	(2)	(5)	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	3.885	Annual	07/12/2034	700	(2)	(2)	(4)	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	3.850	Annual	08/05/2034	500	(2)	0	(2)	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	3.795	Annual	08/06/2034	500	(2)	2	0	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	3.645	Annual	08/07/2034	500	(2)	8	6	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	3.715	Annual	08/07/2034	500	(2)	6	4	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	3.679	Annual	08/13/2034	500	(2)	7	5	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	3.569	Annual	08/14/2034	500	(2)	11	9	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	3.586	Annual	08/19/2034	700	(2)	14	12	0	(1)

Receive	1-Day USD-SOFR Compounded-OIS	3.595	Annual	08/19/2034	300	(1)	6	5	0	0
Receive	1-Day USD-SOFR Compounded-OIS	3.532	Annual	08/20/2034	500	(2)	13	11	0	0
Receive	1-Day USD-SOFR Compounded-OIS	3.550	Annual	08/21/2034	700	(2)	16	14	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	3.558	Annual	08/21/2034	500	(2)	12	10	0	0
Receive	1-Day USD-SOFR Compounded-OIS	3.613	Annual	08/22/2034	500	(2)	10	8	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	3.555	Annual	08/28/2034	500	(2)	12	10	0	0
Receive	1-Day USD-SOFR Compounded-OIS	3.565	Annual	08/28/2034	500	(2)	11	9	0	0
Receive	1-Day USD-SOFR Compounded-OIS	3.599	Annual	08/28/2034	500	(2)	10	8	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	3.600	Annual	08/28/2034	1,000	(4)	20	16	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	3.605	Annual	08/28/2034	300	(1)	6	5	0	0
Receive	1-Day USD-SOFR Compounded-OIS	3.611	Annual	08/28/2034	1,100	(4)	21	17	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	3.643	Annual	08/28/2034	500	(2)	8	6	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	3.514	Annual	09/04/2034	1,000	(4)	27	23	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	3.408	Annual	09/05/2034	200	(1)	7	6	0	0
Receive	1-Day USD-SOFR Compounded-OIS	3.410	Annual	09/05/2034	500	(2)	17	15	0	0
Receive	1-Day USD-SOFR Compounded-OIS	3.232	Annual	09/10/2034	250	(1)	12	11	0	0
Receive	1-Day USD-SOFR Compounded-OIS	3.280	Annual	09/16/2034	800	(3)	36	33	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	3.231	Annual	09/18/2034	500	(2)	24	22	0	0
Receive	1-Day USD-SOFR Compounded-OIS	3.248	Annual	09/18/2034	500	(2)	24	22	0	0
Pay	1-Day USD-SOFR Compounded-OIS	3.450	Annual	10/11/2034	500	(2)	(12)	(14)	1	0
Pay	1-Day USD-SOFR Compounded-OIS	3.375	Annual	10/15/2034	500	(2)	(15)	(17)	1	0
Pay	1-Day USD-SOFR Compounded-OIS	3.395	Annual	10/17/2034	500	(2)	(14)	(16)	1	0
Pay	1-Day USD-SOFR Compounded-OIS	3.446	Annual	10/23/2034	500	(1)	(13)	(14)	1	0
Pay	1-Day USD-SOFR Compounded-OIS	3.463	Annual	10/23/2034	500	(1)	(12)	(13)	1	0
Pay	1-Day USD-SOFR Compounded-OIS	3.481	Annual	10/29/2034	500	(2)	(10)	(12)	1	0
Pay	1-Day USD-SOFR Compounded-OIS	3.465	Annual	10/30/2034	1,100	(4)	(25)	(29)	1	0
Pay	1-Day USD-SOFR Compounded-OIS	3.485	Annual	10/30/2034	900	(3)	(19)	(22)	1	0
Pay	1-Day USD-SOFR Compounded-OIS	3.455	Annual	11/01/2034	900	(3)	(21)	(24)	1	0
Pay	1-Day USD-SOFR Compounded-OIS	3.470	Annual	11/01/2034	900	(3)	(20)	(23)	1	0
Pay	1-Day USD-SOFR Compounded-OIS	3.435	Annual	11/05/2034	900	(3)	(22)	(25)	1	0
Pay	1-Day USD-SOFR Compounded-OIS	3.515	Annual	11/06/2034	3,100	(11)	(58)	(69)	3	0
Pay	1-Day USD-SOFR Compounded-OIS	3.535	Annual	11/06/2034	1,800	(6)	(31)	(37)	2	0
Pay	1-Day USD-SOFR Compounded-OIS	3.860	Annual	11/14/2034	600	(2)	5	3	1	0
Pay	1-Day USD-SOFR Compounded-OIS	3.793	Annual	11/19/2034	900	(4)	3	(1)	1	0
Pay	1-Day USD-SOFR Compounded-OIS	3.855	Annual	11/19/2034	300	(1)	2	1	0	0
Pay	1-Day USD-SOFR Compounded-OIS	3.750	Annual	12/18/2034	210	5	(6)	(1)	0	0
Pay	1-Day USD-SOFR Compounded-OIS	3.840	Annual	01/08/2035	600	(2)	4	2	1	0
Pay	1-Day USD-SOFR Compounded-OIS	3.890	Annual	01/08/2035	300	(1)	3	2	0	0
Pay	1-Day USD-SOFR Compounded-OIS	3.900	Annual	01/08/2035	600	(2)	6	4	1	0
Pay	1-Day USD-SOFR Compounded-OIS	3.880	Annual	01/13/2035	900	(2)	7	5	1	0
Pay	1-Day USD-SOFR Compounded-OIS	4.013	Annual	01/15/2035	900	(2)	16	14	1	0
Pay	1-Day USD-SOFR Compounded-OIS	4.071	Annual	01/15/2035	600	(2)	14	12	1	0
Pay	1-Day USD-SOFR Compounded-OIS	4.100	Annual	01/21/2035	300	(1)	8	7	0	0

Pay	1-Day USD-SOFR Compounded-OIS	4.090	Annual	01/22/2035	600	(2)	15	13	1	0
Receive	1-Day USD-SOFR Compounded-OIS	3.890	Annual	03/03/2035	300	(1)	(1)	(2)	0	0
Receive	1-Day USD-SOFR Compounded-OIS	3.908	Annual	03/04/2035	600	(2)	(2)	(4)	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	3.870	Annual	03/05/2035	300	(1)	0	(1)	0	0
Receive	1-Day USD-SOFR Compounded-OIS	3.874	Annual	03/05/2035	600	(2)	(1)	(3)	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	3.905	Annual	03/12/2035	600	(2)	(2)	(4)	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	3.975	Annual	03/21/2035	1,000	(3)	(9)	(12)	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	3.930	Annual	03/24/2035	1,200	(4)	(6)	(10)	0	(1)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	Annual	05/07/2035	1,200	(6)	(5)	(11)	1	0
Receive	1-Day USD-SOFR Compounded-OIS	3.250	Annual	06/18/2035	900	23	24	47	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	3.551	Annual	09/17/2035	600	(2)	17	15	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	Annual	09/17/2035	3,400	(29)	57	28	0	(3)
Receive[5]	1-Day USD-SOFR Compounded-OIS	3.712	Annual	11/15/2035	450	0	5	5	0	0
Receive	1-Day USD-SOFR Compounded-OIS	3.750	Annual	12/17/2035	1,020	(16)	24	8	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	3.679	Annual	02/15/2036	390	0	6	6	0	0
Receive	1-Day USD-SOFR Compounded-OIS	3.755	Annual	02/15/2036	870	0	8	8	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	4.066	Annual	02/15/2046	180	0	2	2	0	0
Receive	1-Day USD-SOFR Compounded-OIS	4.076	Annual	02/15/2046	360	0	4	4	1	0
Receive	1-Day USD-SOFR Compounded-OIS	1.910	Semi-Annual	10/17/2049	300	(65)	180	115	1	0
Receive	1-Day USD-SOFR Compounded-OIS	1.895	Semi-Annual	10/18/2049	300	(64)	180	116	1	0
Receive	1-Day USD-SOFR Compounded-OIS	3.368	Annual	11/15/2049	270	0	34	34	1	0
Receive	1-Day USD-SOFR Compounded-OIS	3.464	Annual	11/15/2049	270	0	30	30	1	0
Receive	1-Day USD-SOFR Compounded-OIS	3.527	Annual	11/15/2049	140	0	14	14	0	0
Receive	1-Day USD-SOFR Compounded-OIS	2.250	Semi-Annual	12/11/2049	2,200	(658)	1,384	726	5	0
Receive	1-Day USD-SOFR Compounded-OIS	1.625	Semi-Annual	02/03/2050	3,000	(443)	1,745	1,302	7	0
Receive	1-Day USD-SOFR Compounded-OIS	1.875	Semi-Annual	02/07/2050	1,200	(251)	726	475	3	0
Receive	1-Day USD-SOFR Compounded-OIS	2.250	Semi-Annual	03/12/2050	900	(274)	578	304	2	0
Pay	1-Day USD-SOFR Compounded-OIS	1.491	Semi-Annual	01/21/2051	400	(4)	(182)	(186)	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	1.250	Semi-Annual	06/16/2051	2,000	373	625	998	6	0
Receive	1-Day USD-SOFR Compounded-OIS	1.785	Semi-Annual	08/12/2051	500	(7)	218	211	1	0
Pay	1-Day USD-SOFR Compounded-OIS	2.000	Semi-Annual	12/15/2051	4,000	76	(1,608)	(1,532)	0	(12)
Pay	1-Day USD-SOFR Compounded-OIS	1.815	Semi-Annual	01/24/2052	100	(1)	(41)	(42)	0	0
Pay	1-Day USD-SOFR Compounded-OIS	1.867	Semi-Annual	01/26/2052	100	(1)	(40)	(41)	0	0
Pay	1-Day USD-SOFR Compounded-OIS	3.080	Annual	02/23/2053	200	(2)	(33)	(35)	0	(1)
Pay	1-Day USD-SOFR Compounded-OIS	3.370	Annual	07/12/2053	300	(2)	(38)	(40)	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	3.300	Annual	11/15/2053	390	(4)	60	56	1	0
Receive	1-Day USD-SOFR Compounded-OIS	3.975	Annual	11/15/2053	1,000	21	10	31	3	0
Receive[5]	1-Day USD-SOFR Compounded-OIS	3.998	Annual	11/15/2053	110	0	3	3	0	0
Receive[5]	1-Day USD-SOFR Compounded-OIS	4.010	Annual	11/15/2053	110	0	3	3	0	0
Receive[5]	1-Day USD-SOFR Compounded-OIS	4.015	Annual	11/15/2053	110	0	3	3	0	0
Receive[5]	1-Day USD-SOFR Compounded-OIS	4.082	Annual	11/15/2053	100	0	1	1	0	0
Receive[5]	1-Day USD-SOFR Compounded-OIS	4.083	Annual	11/15/2053	220	0	3	3	1	0
Receive	1-Day USD-SOFR Compounded-OIS	4.085	Annual	11/15/2053	3,068	5	35	40	10	0

Pay	1-Day USD-SOFR Compounded-OIS	3.555	Annual	03/05/2054		200	(2)	(18)	(20)	0	(1)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	Annual	09/17/2055		3,900	387	47	434	15	0
Receive	1-Day USD-SOFR Compounded-OIS	4.052	Annual	02/15/2056		180	0	3	3	1	0
Receive	1-Day USD-SOFR Compounded-OIS	4.059	Annual	02/15/2056		180	0	2	2	1	0
Pay	1-Year BRL-CDI	9.998	Maturity	01/04/2027	BRL	4,400	0	(75)	(75)	1	0
Pay	1-Year BRL-CDI	10.037	Maturity	01/04/2027		1,100	0	(19)	(19)	0	0
Pay	1-Year BRL-CDI	10.041	Maturity	01/04/2027		4,600	0	(78)	(78)	1	0
Pay	1-Year BRL-CDI	10.072	Maturity	01/04/2027		3,270	0	(47)	(47)	1	0
Pay	1-Year BRL-CDI	10.090	Maturity	01/04/2027		8,600	0	(144)	(144)	2	0
Pay	1-Year BRL-CDI	10.098	Maturity	01/04/2027		9,900	0	(142)	(142)	3	0
Pay	1-Year BRL-CDI	10.138	Maturity	01/04/2027		2,100	0	(35)	(35)	1	0
Pay	1-Year BRL-CDI	10.165	Maturity	01/04/2027		5,020	0	(70)	(70)	1	0
Pay	1-Year BRL-CDI	10.170	Maturity	01/04/2027		8,380	0	(117)	(117)	2	0
Pay	1-Year BRL-CDI	10.183	Maturity	01/04/2027		15,050	0	(210)	(210)	4	0
Pay	1-Year BRL-CDI	10.203	Maturity	01/04/2027		11,730	0	(163)	(163)	3	0
Pay	1-Year BRL-CDI	10.210	Maturity	01/04/2027		1,690	0	(23)	(23)	0	0
Pay	1-Year BRL-CDI	10.256	Maturity	01/04/2027		11,720	0	(159)	(159)	3	0
Pay	1-Year BRL-CDI	10.328	Maturity	01/04/2027		9,670	0	(128)	(128)	3	0
Pay	1-Year BRL-CDI	11.250	Maturity	01/04/2027		800	0	(12)	(12)	0	0
Pay	1-Year BRL-CDI	11.275	Maturity	01/04/2027		400	0	(6)	(6)	0	0
Pay	1-Year BRL-CDI	11.290	Maturity	01/04/2027		400	0	(6)	(6)	0	0
Pay	1-Year BRL-CDI	11.731	Maturity	01/04/2027		200	0	(2)	(2)	0	0
Pay	1-Year BRL-CDI	11.746	Maturity	01/04/2027		900	0	(10)	(10)	0	0
Pay	1-Year BRL-CDI	11.901	Maturity	01/04/2027		2,200	0	(21)	(21)	1	0
Pay	1-Year BRL-CDI	13.927	Maturity	01/04/2027		16,300	1	(30)	(29)	0	(1)
Pay	1-Year BRL-CDI	14.009	Maturity	01/04/2027		11,800	0	(14)	(14)	3	0
Pay	1-Year BRL-CDI	13.291	Maturity	01/02/2029		10,700	(1)	(49)	(50)	0	(6)
Pay	1-Year BRL-CDI	13.354	Maturity	01/02/2029		21,400	2	(59)	(57)	25	0
Pay	1-Year BRL-CDI	12.800	Maturity	01/02/2031		36,600	(3)	(170)	(173)	49	0
Pay	1-Year BRL-CDI	12.841	Maturity	01/02/2031		13,300	0	(60)	(60)	18	0
Pay	1-Year BRL-CDI	13.245	Maturity	01/02/2031		600	0	(2)	(2)	0	0
Pay	1-Year BRL-CDI	13.255	Maturity	01/02/2031		4,900	(1)	(16)	(17)	0	(1)
Pay	1-Year BRL-CDI	13.350	Maturity	01/02/2031		1,400	0	(2)	(2)	2	0
Pay	1-Year BRL-CDI	13.435	Maturity	01/02/2031		450	0	(1)	(1)	0	0
Pay	1-Year BRL-CDI	13.440	Maturity	01/02/2031		450	0	(1)	(1)	0	0
Pay	1-Year BRL-CDI	13.520	Maturity	01/02/2031		4,300	0	(3)	(3)	6	0
Pay	1-Year BRL-CDI	13.560	Maturity	01/02/2031		2,200	0	(2)	(2)	3	0
Pay	1-Year BRL-CDI	13.670	Maturity	01/02/2031		500	0	0	0	1	0
Pay	1-Year BRL-CDI	13.681	Maturity	01/02/2031		9,000	(5)	7	2	13	0
Pay	1-Year BRL-CDI	13.694	Maturity	01/02/2031		5,000	0	1	1	7	0
Pay	1-Year BRL-CDI	13.698	Maturity	01/02/2031		2,000	0	0	0	3	0
Pay	1-Year BRL-CDI	13.725	Maturity	01/02/2031		300	0	0	0	1	0
Pay	1-Year BRL-CDI	13.899	Maturity	01/02/2031		5,700	0	6	6	8	0
Pay	3-Month NZD-BBR	4.750	Semi-Annual	06/19/2029	NZD	3,800	23	69	92	4	0
Pay	3-Month ZAR-JIBAR	6.770	Quarterly	03/10/2028	ZAR	3,900	0	(2)	(2)	1	0
Pay	3-Month ZAR-JIBAR	8.410	Quarterly	07/31/2028		7,100	0	10	10	2	0
Pay	3-Month ZAR-JIBAR	8.415	Quarterly	07/31/2028		1,900	0	3	3	0	0
Pay	3-Month ZAR-JIBAR	8.420	Quarterly	07/31/2028		7,100	0	11	11	2	0
Pay	3-Month ZAR-JIBAR	8.426	Quarterly	08/01/2028		2,800	0	4	4	1	0
Pay	3-Month ZAR-JIBAR	8.460	Quarterly	08/01/2028		4,800	0	7	7	1	0
Pay	3-Month ZAR-JIBAR	8.460	Quarterly	08/02/2028		4,900	0	8	8	1	0
Pay	3-Month ZAR-JIBAR	8.550	Quarterly	08/03/2028		5,600	0	9	9	1	0
Pay	3-Month ZAR-JIBAR	8.380	Quarterly	08/04/2028		10,000	0	14	14	2	0
Pay	3-Month ZAR-JIBAR	8.415	Quarterly	08/04/2028		2,500	0	4	4	1	0
Pay	3-Month ZAR-JIBAR	8.421	Quarterly	08/04/2028		3,500	0	5	5	1	0
Pay	3-Month ZAR-JIBAR	8.543	Quarterly	08/04/2028		2,600	0	4	4	1	0
Pay	3-Month ZAR-JIBAR	8.360	Quarterly	08/07/2028		10,600	0	15	15	2	0
Pay	3-Month ZAR-JIBAR	8.410	Quarterly	08/07/2028		1,500	0	2	2	0	0
Pay	3-Month ZAR-JIBAR	8.000	Quarterly	01/03/2031		2,700	0	3	3	1	0
Pay	3-Month ZAR-JIBAR	8.001	Quarterly	01/06/2031		2,700	0	3	3	1	0
Pay	3-Month ZAR-JIBAR	8.010	Quarterly	01/07/2031		2,700	0	3	3	1	0
Pay	3-Month ZAR-JIBAR	8.030	Quarterly	01/07/2031		2,700	0	3	3	1	0
Pay	3-Month ZAR-JIBAR	8.053	Quarterly	01/07/2031		2,700	0	3	3	1	0
Pay	3-Month ZAR-JIBAR	8.058	Quarterly	01/07/2031		2,700	0	3	3	1	0
Pay	3-Month ZAR-JIBAR	8.063	Quarterly	01/08/2031		2,600	0	3	3	1	0
Pay	3-Month ZAR-JIBAR	8.080	Quarterly	01/08/2031		9,100	0	11	11	4	0
Pay	3-Month ZAR-JIBAR	8.203	Quarterly	01/10/2031		2,600	0	4	4	1	0
Pay	6-Month AUD-BBR-BBSW	2.750	Semi-Annual	06/17/2026	AUD	13,870	1,320	(1,383)	(63)	0	0
Pay	6-Month AUD-BBR-BBSW	3.000	Semi-Annual	03/21/2027		1,090	126	(140)	(14)	0	0
Pay	6-Month AUD-BBR-BBSW	4.000	Semi-Annual	09/18/2029		17,700	183	(533)	(350)	76	0
Pay	6-Month AUD-BBR-BBSW	4.500	Semi-Annual	09/20/2033		4,200	(7)	(81)	(88)	31	0
Pay	6-Month AUD-BBR-BBSW	4.500	Semi-Annual	03/20/2034		5,300	(20)	(101)	(121)	42	0
Pay	6-Month AUD-BBR-BBSW	4.500	Semi-Annual	09/18/2034		2,100	28	(80)	(52)	17	0
Pay	6-Month AUD-BBR-BBSW	4.500	Semi-Annual	06/18/2035		29,550	395	(1,165)	(770)	258	0

Pay	6-Month CLP-CHILIBOR	4.000	Semi-Annual	09/17/2030		14,200	146	(495)	(349)	75	0
Pay	6-Month CZK-PRIBOR	4.480	Annual	03/11/2036	CZK	900	0	0	0	0	0
Pay	6-Month EUR-EURIBOR	3.450	Annual	10/20/2028	EUR	500	(1)	13	12	1	0
Pay	6-Month EUR-EURIBOR	2.770	Annual	04/16/2029		500	(1)	9	8	1	0
Pay	6-Month EUR-EURIBOR	2.780	Annual	05/02/2029		500	(1)	9	8	1	0
Pay	6-Month EUR-EURIBOR	2.827	Annual	05/06/2029		500	(1)	10	9	1	0
Pay	6-Month EUR-EURIBOR	2.950	Annual	06/12/2029		400	(1)	10	9	1	0
Receive	6-Month EUR-EURIBOR	2.650	Annual	08/14/2029		400	(1)	(3)	(4)	0	(1)
Receive	6-Month EUR-EURIBOR	2.300	Annual	09/25/2029		500	(1)	5	4	0	(2)
Receive	6-Month EUR-EURIBOR	2.360	Annual	10/07/2029		500	(1)	10	9	0	(2)
Receive	6-Month EUR-EURIBOR	2.400	Annual	04/09/2030		600	(1)	4	3	0	(2)
Pay[5]	6-Month EUR-EURIBOR	2.500	Annual	09/16/2031		42,500	11	(1,010)	(999)	213	0
Pay	6-Month EUR-EURIBOR	2.000	Annual	09/21/2032		1,920	(4)	(95)	(99)	11	0
Pay	6-Month EUR-EURIBOR	3.270	Annual	08/21/2033		300	(1)	14	13	2	0
Pay	6-Month EUR-EURIBOR	3.300	Annual	10/03/2033		800	(3)	28	25	6	0
Pay	6-Month EUR-EURIBOR	2.760	Annual	03/04/2034		300	(1)	(4)	(5)	2	0
Pay	6-Month EUR-EURIBOR	2.750	Annual	03/05/2034		300	(1)	(4)	(5)	2	0
Receive	6-Month EUR-EURIBOR	2.590	Annual	08/19/2034		300	(1)	7	6	0	(2)
Receive	6-Month EUR-EURIBOR	2.580	Annual	08/29/2034		300	(1)	7	6	0	(2)
Pay	6-Month EUR-EURIBOR	2.410	Annual	11/05/2034		1,000	(3)	(49)	(52)	8	0
Pay	6-Month EUR-EURIBOR	2.420	Annual	03/07/2035		300	(1)	(15)	(16)	2	0
Pay	6-Month EUR-EURIBOR	2.610	Annual	03/24/2035		300	(1)	(10)	(11)	2	0
Pay	6-Month EUR-EURIBOR	2.520	Annual	03/27/2035		300	(1)	(13)	(14)	2	0
Pay	6-Month EUR-EURIBOR	2.460	Annual	04/01/2035		400	(1)	(14)	(15)	3	0
Receive	6-Month EUR-EURIBOR	2.510	Annual	04/09/2035		300	(1)	10	9	0	(2)
Receive	6-Month EUR-EURIBOR	2.520	Annual	04/09/2035		300	(1)	10	9	0	(2)
Pay[5]	6-Month EUR-EURIBOR	2.750	Annual	09/16/2036		2,210	(37)	(43)	(80)	20	0
Receive	6-Month EUR-EURIBOR	0.250	Annual	03/18/2050		200	(13)	127	114	0	(1)
Receive	6-Month EUR-EURIBOR	0.500	Annual	06/17/2050		400	(63)	274	211	0	(2)
Receive[5]	6-Month EUR-EURIBOR	0.830	Annual	12/09/2052		12,500	132	1,412	1,544	15	0
Receive[5]	6-Month EUR-EURIBOR	3.000	Annual	09/16/2056		10,780	206	66	272	0	(120)
Pay	28-Day MXN-TIIE	8.990	Lunar	12/18/2029	MXN	4,600	0	9	9	1	0
Pay	28-Day MXN-TIIE	9.135	Lunar	12/27/2029		5,600	0	12	12	1	0
Pay	28-Day MXN-TIIE	9.150	Lunar	12/31/2029		8,000	0	18	18	2	0
Pay	28-Day MXN-TIIE	9.108	Lunar	03/13/2030		21,100	0	45	45	4	0
Pay	CDX.IG-46 5-Year Index	1.000	Quarterly	06/20/2031	$	7,900	134	5	139	17	0
Pay	UKRPI	4.000	Maturity	09/15/2031	GBP	300	0	(53)	(53)	0	(3)
Pay	UKRPI	4.055	Maturity	09/15/2031		400	2	(69)	(67)	0	(4)
Pay	UKRPI	4.066	Maturity	09/15/2031		700	(9)	(107)	(116)	0	(6)
Pay	UKRPI	4.020	Maturity	10/15/2031		400	(2)	(66)	(68)	0	(3)
Pay	UKRPI	4.140	Maturity	10/15/2031		1,000	(3)	(148)	(151)	0	(9)
Pay	UKRPI	4.400	Maturity	10/15/2031		500	4	(60)	(56)	0	(4)
Pay	UKRPI	4.250	Maturity	11/15/2031		900	(8)	(106)	(114)	0	(6)
							$ 2,467	$ 4,632	$ 7,099	$ 1,321	$ (837)
Total Swap Agreements							**$ 4,122**	**$ 4,325**	**$ 8,447**	**$ 1,535**	**$ (838)**

(l) Securities with an aggregate market value of $11,543 and cash of $11,999 have been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as of March 31, 2026.

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

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

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

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

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

(m) FINANCIAL DERIVATIVE INSTRUMENTS: OVER THE COUNTER

FORWARD FOREIGN CURRENCY CONTRACTS:

						Unrealized Appreciation/(Depreciation)	
Counterparty	Settlement Month	Currency to be Delivered		Currency to be Received		Asset	Liability
AZD	04/2026	CAD	10,775	$	7,866	$ 120	$ 0
	04/2026	SGD	11		9	0	0
BOA	04/2026	BRL	2,000		383	0	(3)
	04/2026	CNH	2,400		348	0	(1)
	04/2026	EUR	7,750		9,027	69	0
	04/2026	INR	87,851		936	8	0
	04/2026	JPY	130,691		819	0	(4)
	04/2026	KRW	262,484		179	5	0
	04/2026	NZD	3,764		2,243	80	0
	04/2026	PLN	1,901		514	2	0
	04/2026	$	381	BRL	2,000	5	0
	04/2026		120	CNH	827	0	0
	04/2026		66,389	EUR	57,765	378	0
	04/2026		2,649	GBP	1,980	0	(28)
	04/2026		471	ILS	1,453	0	(9)
	04/2026		936	INR	88,008	1	0
	04/2026		2	JPY	295	0	0
	04/2026		138	MXN	2,551	4	0
	05/2026	EUR	57,765	$	66,492	0	(377)
	05/2026	$	819	JPY	130,298	4	0
	06/2026	ILS	4,226	$	1,369	22	0
	06/2026	MXN	12,343		689	4	0
	06/2026	$	31	BRL	167	0	0
	06/2026		171	ILS	534	0	(1)
	07/2026	BRL	1,600	$	276	0	(26)
	10/2026		2,100		384	0	(4)
BPS	04/2026		24,872		4,658	0	(144)
	04/2026	CAD	497		367	9	0
	04/2026	CNH	828		120	0	0
	04/2026	EUR	49,102		58,053	1,298	0
	04/2026	ILS	3,346		1,084	19	0
	04/2026	KRW	1,300,829		873	9	(1)
	04/2026	PLN	721		194	0	(1)
	04/2026	THB	90,223		2,793	55	(1)
	04/2026	$	1,062	AUD	1,489	0	(35)
	04/2026		4,737	BRL	24,872	64	0
	04/2026		4,204	IDR	71,135,272	0	(14)
	04/2026		626	ILS	1,983	5	0
	04/2026		296	INR	27,334	0	(7)
	04/2026		491	KRW	732,993	1	(4)
	04/2026		1,328	PLN	4,789	0	(38)
	04/2026		1	THB	35	0	0
	04/2026		2,178	TWD	69,596	0	(6)
	04/2026	ZAR	19,629	$	1,159	1	0
	05/2026	ILS	1,981		626	0	(5)
	05/2026	INR	184,032		1,945	0	(8)
	05/2026	TWD	42,148		1,308	0	(6)
	05/2026	$	760	BRL	3,989	6	0
	05/2026		974	IDR	16,587,481	2	0
	05/2026		116	KWD	35	0	(2)
	05/2026		192	THB	6,303	0	0
	06/2026	IDR	4,052,396	$	241	3	0
	06/2026	$	797	BRL	4,234	10	0
	06/2026		482	IDR	8,129,084	0	(4)
	06/2026		84	KWD	26	0	(1)
	06/2026		118	TWD	3,776	0	0
	07/2026	BRL	32,000	$	5,627	0	(426)
	07/2026	$	1,853	BRL	9,954	30	0
	07/2026		52	KWD	16	0	(1)
	10/2026	BRL	14,600	$	2,663	0	(39)
	06/2027	$	41	KWD	12	0	(1)
	05/2029	KWD	174	$	600	29	0
	07/2029		23		80	4	0
	05/2030		130		447	20	0

	08/2030		39		133	3	0
	01/2031		22		75	2	0
BRC	04/2026	CAD	14		10	0	0
	04/2026	TRY	180,127		3,916	0	(59)
	04/2026	$	257	PLN	926	0	(8)
	04/2026		1,044	SEK	9,476	0	(43)
	04/2026		8,195	TRY	372,794	92	0
	04/2026		2,793	ZAR	45,707	0	(96)
	05/2026	TRY	42,169	$	904	0	(6)
	05/2026	$	10	CAD	14	0	0
	06/2026	ILS	876	$	285	6	0
BSH	04/2026	BRL	29,600		5,516	0	(198)
	04/2026	JPY	722,372		4,525	0	(27)
	04/2026	$	5,700	BRL	29,600	15	0
	04/2026		21,090	GBP	15,843	0	(120)
	04/2026		7,625	NZD	13,208	0	(35)
	04/2026		3,158	PLN	11,421	0	(81)
	05/2026	GBP	15,843	$	21,089	120	0
	05/2026	NZD	13,208		7,633	36	0
	05/2026	PEN	1,914		539	0	(10)
	05/2026	$	4,525	JPY	720,195	27	0
	07/2026	BRL	13,000	$	2,230	0	(229)
	07/2026	PEN	11,486		3,409	127	0
	10/2026	BRL	31,600		5,833	0	(16)
CBK	04/2026	CNH	827		120	0	0
	04/2026	COP	4,551,361		1,196	0	(42)
	04/2026	EUR	2,638		3,060	11	0
	04/2026	GBP	1,662		2,223	23	0
	04/2026	INR	670,486		7,174	93	0
	04/2026	NOK	995		102	0	(1)
	04/2026	SEK	1,880		202	3	0
	04/2026	THB	65		2	0	0
	04/2026	TWD	3,746		117	0	0
	04/2026	$	367	CNH	2,527	0	0
	04/2026		1,163	GBP	867	0	(15)
	04/2026		17,218	INR	1,587,157	14	(417)
	04/2026	ZAR	1,192	$	70	0	0
	06/2026	COP	8,144,406		2,155	0	(26)
	06/2026	ILS	804		261	5	0
	06/2026	$	261	IDR	4,379,476	0	(3)
	06/2026		1,193	MXN	21,093	0	(23)
	08/2026	COP	10,199,414	$	2,683	0	(9)
	09/2026	PEN	2,931		848	12	0
	09/2026	$	282	MXN	5,038	0	(5)
	11/2026	PEN	3,481	$	1,018	29	0
DUB	04/2026	CNH	898		131	1	0
	04/2026	ILS	6,752		2,181	33	0
	04/2026	INR	267,493		2,840	19	(4)
	04/2026	$	5,431	AUD	7,917	31	0
	04/2026		65	CNH	453	0	0
	04/2026		3,111	INR	293,216	21	(15)
	04/2026		12,357	SGD	15,784	0	(80)
	04/2026		853	THB	27,846	0	(7)
	05/2026	AUD	7,917	$	5,429	0	(31)
	05/2026	CNH	452		66	0	0
	05/2026	SGD	15,749		12,357	79	0
	06/2026	KZT	22,744		44	0	(2)
	06/2026	THB	27,789		853	5	0
	06/2026	TWD	22,631		711	7	0
	07/2026	PEN	2,123		628	21	0
FAR	04/2026	AUD	11,795		8,376	238	0
	04/2026	CHF	2,156		2,793	97	0
	04/2026	GBP	17,620		23,811	490	0
	04/2026	JPY	899,419		5,635	0	(32)
	04/2026	$	2,006	CHF	1,599	0	(7)
	04/2026		4,059	JPY	634,129	0	(63)
	04/2026		286	PLN	1,031	0	(8)
	04/2026		67	SGD	85	0	0
	05/2026	CHF	1,593	$	2,006	7	0
	05/2026	ILS	3,294		1,041	0	(8)
	05/2026	SGD	85		67	0	0
	05/2026	$	5,635	JPY	896,702	32	0
	06/2026	ILS	2,922	$	948	17	0
	06/2026	PEN	4,992		1,460	31	0
	06/2026	$	1,001	MXN	17,447	0	(34)
	09/2026	PEN	12,106	$	3,595	145	0
	09/2026	$	229	MXN	4,036	0	(7)
GLM	04/2026	BRL	140,654	$	25,860	0	(1,294)
	04/2026	ILS	3,622		1,165	13	0
	04/2026	INR	9,071		99	4	0
	04/2026	KZT	16,410		34	0	0
	04/2026	SGD	529		416	5	0
	04/2026	$	26,381	BRL	140,654	773	0
	04/2026		329	CNH	2,257	0	(1)
	04/2026		113	IDR	1,903,036	0	(1)
	04/2026		305	INR	28,237	0	(7)

	04/2026		1,172	MXN	21,603	33		0
	04/2026		476	THB	15,630	0		(2)
	06/2026	BRL	1	$	0	0		0
	06/2026	IDR	5,708,121		339	3		0
	06/2026	MXN	2,387		134	2		0
	06/2026	THB	15,603		476	0		0
	06/2026	$	94	BRL	500	1		0
	06/2026		593	IDR	10,043,989	0		(3)
	06/2026		2,091	MXN	36,424	0		(71)
	07/2026	BRL	61,500	$	10,927	0		(706)
	07/2026	$	17,037	BRL	92,227	408		0
	08/2026	NGN	47,250	$	30	0		(2)
	10/2026	BRL	13,000		2,278	0		(128)
JPM	04/2026		15,200		2,565	0		(370)
	04/2026	CNH	1,588		230	0		(1)
	04/2026	INR	139,011		1,479	10		0
	04/2026	PLN	4,130		1,125	14		(2)
	04/2026	SGD	15,330		12,164	241		0
	04/2026	$	2,890	BRL	15,200	44		0
	04/2026		69	CNH	477	0		0
	04/2026		2,025	EUR	1,725	0		(31)
	04/2026		1,478	INR	139,249	3		0
	04/2026		6,653	MXN	119,355	12		(13)
	04/2026		6,956	ZAR	116,153	0		(101)
	04/2026	ZAR	32,879	$	1,936	3		(7)
	05/2026	AUD	907		622	0		(4)
	05/2026	CNH	476		69	0		0
	06/2026	ILS	2,042		661	10		0
	06/2026	MXN	14,356		800	4		0
	06/2026	$	163	ILS	506	0		(2)
	07/2026	BRL	30,000	$	5,343	0		(332)
	10/2026		4,100		747	0		(12)
MBC	04/2026	CHF	294		372	4		0
	04/2026	GBP	812		1,076	2		0
	04/2026	JPY	278,024		1,739	0		(13)
	04/2026	KRW	1,157,500		791	21		0
	04/2026	SEK	4,310		459	4		0
	04/2026	THB	29,238		918	31		0
	04/2026	$	1,656	AUD	2,389	0		(7)
	04/2026		1,085	CHF	850	0		(22)
	04/2026		1,875	GBP	1,404	0		(16)
	04/2026		5,724	JPY	894,198	1		(91)
	04/2026		351	MXN	6,475	10		0
	04/2026		102	NOK	994	1		0
	05/2026	GBP	845	$	1,119	0		0
	05/2026	NOK	994		102	0		(1)
	05/2026	$	647	EUR	563	5		0
	05/2026		1,739	JPY	277,184	13		0
	06/2026	MXN	1,569	$	87	0		0
MYI	04/2026	PLN	390		110	5		0
	04/2026	$	21	JPY	3,265	0		0
NGF	04/2026		543	TRY	24,960	13		0
SCX	04/2026	NZD	9,444	$	5,646	219		0
	04/2026	THB	2,372		74	3		0
	04/2026	$	8,152	CAD	11,286	0		(38)
	04/2026		1,745	INR	158,885	0		(67)
	04/2026		3,197	JPY	498,717	0		(54)
	04/2026		429	PLN	1,553	0		(11)
	05/2026	CAD	11,271	$	8,152	38		0
	06/2026	$	1,245	IDR	21,020,739	0		(10)
	07/2026	COP	2,337,142	$	607	0		(14)
	11/2026	NGN	32,350		20	0		(2)
UAG	04/2026	PLN	1,861		506	4		0
	04/2026	$	674	COP	2,504,437	8		0
	04/2026		2,512	PLN	9,064	0		(70)
	05/2026	TRY	1,862	$	40	0		0
	06/2026	COP	2,541,384		674	0		(7)
	06/2026	ILS	3,623		1,174	19		0
	06/2026	MXN	2,002		112	1		0
	06/2026	$	1,591	MXN	27,797	0		(50)
Total Forward Foreign Currency Contracts						**$ 6,144**	**$**	**(6,527)**

WRITTEN OPTIONS:

FOREIGN CURRENCY OPTIONS

Counterparty	Description		Strike Price	Expiration Date	Notional Amount[1]	Premiums (Received)	Market Value
UAG	Call - OTC USD versus TRY	TRY	49.990	05/01/2026	400	$ (6)	$ (3)

INTEREST RATE SWAPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount[1]	Premiums (Received)	Market Value
GLM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Receive	3.600%	04/16/2026	1,500	$ (4)	$ (1)
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-SOFR	Pay	3.900	04/16/2026	1,500	(5)	(8)
MYC	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.540	04/16/2026	400	(1)	0
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.920	04/16/2026	400	(1)	(2)
							$ (11)	$ (11)
Total Written Options							**$ (17)**	**$ (14)**

SWAP AGREEMENTS:

CREDIT DEFAULT SWAPS ON CORPORATE AND SOVEREIGN ISSUES - SELL PROTECTION[2]

Counterparty	Reference Entity	Fixed Receive Rate	Payment Frequency	Maturity Date	Implied Credit Spread at March 31, 2026[3]	Notional Amount[4]	Premiums Paid/(Received)	Unrealized Appreciation/ (Depreciation)	Swap Agreements, at Value[5] Asset	Swap Agreements, at Value[5] Liability
BPS	Colombia Government International Bonds	1.000%	Quarterly	12/20/2027	1.208%	$ 300	$ (27)	$ 26	$ 0	$ (1)
BRC	Colombia Government International Bonds	1.000	Quarterly	12/20/2026	0.869	200	(9)	9	0	0
	Israel Government International Bonds	1.000	Quarterly	06/20/2029	0.600	100	(2)	3	1	0
CBK	Colombia Government International Bonds	1.000	Quarterly	06/20/2027	1.040	400	(14)	14	0	0
	Israel Government International Bonds	1.000	Quarterly	06/20/2027	0.387	700	(4)	9	5	0
	Israel Government International Bonds	1.000	Quarterly	06/20/2030	0.710	1,400	(19)	35	16	0
DUB	Petroleos Mexicanos «	4.750	Monthly	07/06/2026	—◆	330	0	2	2	0
	Petroleos Mexicanos «	4.850	Monthly	07/06/2026	—◆	141	0	1	1	0
GST	Colombia Government International Bonds	1.000	Quarterly	06/20/2027	1.040	400	(15)	15	0	0
	Colombia Government International Bonds	1.000	Quarterly	12/20/2027	1.208	200	(18)	17	0	(1)
	Israel Government International Bonds	1.000	Quarterly	12/20/2029	0.663	300	(8)	12	4	0
	Soft Bank Group,Inc.	1.000	Quarterly	06/20/2026	1.662	400	(3)	2	0	(1)
	South Africa Government International Bonds	1.000	Quarterly	12/20/2026	0.728	100	(4)	4	0	0
JPM	Israel Government International Bonds	1.000	Quarterly	06/20/2030	0.710	1,400	(15)	31	16	0
MYC	Colombia Government International Bonds	1.000	Quarterly	06/20/2027	1.040	300	(11)	11	0	0
	Colombia Government International Bonds	1.000	Quarterly	12/20/2027	1.208	400	(36)	35	0	(1)
	Israel Government International Bonds	1.000	Quarterly	06/20/2029	0.600	300	(5)	9	4	0
	Israel Government International Bonds	1.000	Quarterly	12/20/2029	0.663	200	(5)	8	3	0
	Mexico Government International Bonds	1.000	Quarterly	12/20/2028	0.669	200	(2)	4	2	0
	South Africa Government International Bonds	1.000	Quarterly	12/20/2026	0.728	700	(31)	33	2	0
							$ (228)	$ 280	$ 56	$ (4)

CREDIT DEFAULT SWAPS ON CREDIT INDEXES - SELL PROTECTION[2]

Counterparty	Index/Tranches	Fixed Receive Rate	Payment Frequency	Maturity Date		Notional Amount[4]	Premiums Paid/(Received)	Unrealized Appreciation/ (Depreciation)	Swap Agreements, at Value[5] Asset	Swap Agreements, at Value[5] Liability
BOA	CDX.iTraxx Crossover 44 5-Year 35-100% Index	5.000%	Quarterly	12/20/2030	EUR	1,200	$ 274	$ (34)	$ 240	$ 0
BPS	CDX.iTraxx Crossover 44 5-Year 35-100% Index	5.000	Quarterly	12/20/2030		500	115	(15)	100	0
CBK	CDX.iTraxx Crossover 44 5-Year 35-100% Index	5.000	Quarterly	12/20/2030		200	45	(5)	40	0
GST	CMBX.NA.AAA.10 Index	0.500	Monthly	11/17/2059	$	11,359	(247)	262	15	0
	CMBX.NA.AAA.13 Index	0.500	Monthly	12/16/2072		15,100	23	29	52	0
	CMBX.NA.AAA.9 Index	0.500	Monthly	09/17/2058		296	(12)	12	0	0
JPM	CDX.iTraxx Crossover 44 5-Year 35-100% Index	5.000	Quarterly	12/20/2030	EUR	900	206	(26)	180	0
SAL	CMBX.NA.AAA.10 Index	0.500	Monthly	11/17/2059	$	1,591	1	1	2	0
	CMBX.NA.AAA.11 Index	0.500	Monthly	11/18/2054		200	1	0	1	0
	CMBX.NA.AAA.12 Index	0.500	Monthly	08/17/2061		9,775	(40)	72	32	0

CMBX.NA.AAA.13 Index	0.500	Monthly	12/16/2072	11,200	0		39		39	0
					$ 366	$	335	$	701	$ 0
Total Swap Agreements					**$ 138**	**$**	**615**	**$**	**757**	**$ (4)**

(n) Securities with an aggregate market value of $2,067 have been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as of March 31, 2026.

◆ Implied credit spread is not available due to significant unobservable inputs being used in the fair valuation.

(1) Notional Amount represents the number of contracts.

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

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

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

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

FAIR VALUE MEASUREMENTS

The following is a summary of the fair valuations according to the inputs used as of March 31, 2026 in valuing the Portfolio's assets and liabilities:

Category and Subcategory	Level 1	Level 2	Level 3	Fair Value at 03/31/2026
Investments in Securities, at Value				
Loan Participations and Assignments	$ 0	$ 6,451	$ 8,363	$ 14,814
Corporate Bonds & Notes				
Banking & Finance	0	43,859	0	43,859
Industrials	0	63,497	0	63,497
Utilities	0	16,009	0	16,009
Convertible Bonds & Notes				
Banking & Finance	0	46	0	46
U.S. Government Agencies	0	624,994	0	624,994
U.S. Treasury Obligations	0	142,077	0	142,077
Non-Agency Mortgage-Backed Securities	0	215,509	0	215,509
Asset-Backed Securities				
Automobile ABS Other	0	3,981	0	3,981
Automobile Sequential	0	10,699	0	10,699
CMBS Other	0	25,315	0	25,315
Home Equity Other	0	153,749	0	153,749
Whole Loan Collateral	0	27,726	0	27,726
Other ABS	0	187,848	0	187,848
Sovereign Issues	0	119,189	0	119,189
Common Stocks				
Communication Services	415	0	491	906
Financials	1	19	0	20
Health Care	0	0	985	985
Industrials	0	0	73	73
Real Estate	0	8	0	8
Warrants				
Communication Services	0	4	0	4
Preferred Securities				
Banking & Finance	0	1,626	14	1,640
Short-Term Instruments				
Egypt Treasury Bills	0	65	0	65
Nigeria Treasury Bills	0	4,579	0	4,579
Turkey Treasury Bills	0	871	0	871
U.S. Treasury Bills	0	394	0	394
	$ 416	$ 1,648,515	$ 9,926	$ 1,658,857
Investments in Affiliates, at Value				
Short-Term Instruments				
Central Funds Used for Cash Management Purposes	$ 5,038	$ 0	$ 0	$ 5,038
Total Investments	$ 5,454	$ 1,648,515	$ 9,926	$ 1,663,895
Short Sales, at Value - Liabilities				
U.S. Government Agencies	$ 0	$ (2,835)	$ 0	$ (2,835)
Financial Derivative Instruments - Assets				
Exchange-traded or centrally cleared	440	2,209	0	2,649
Over the counter	0	6,898	3	6,901
	$ 440	$ 9,107	$ 3	$ 9,550
Financial Derivative Instruments - Liabilities				
Exchange-traded or centrally cleared	(102)	(990)	0	(1,092)
Over the counter	0	(6,545)	0	(6,545)

	$ (102)	$ (7,535)	$ 0	$ (7,637)
Total Financial Derivative Instruments	$ 338	$ 1,572	$ 3	$ 1,913
Totals	$ 5,792	$ 1,647,252	$ 9,929	$ 1,662,973

There were no significant transfers into or out of Level 3 during the period ended March 31, 2026.

1. INVESTMENT VALUATION AND FAIR VALUE MEASUREMENTS

(a) Investment Valuation Policies The net asset value ("NAV") of the Portfolio's shares, or each of its share classes, as applicable, is determined by dividing the total value of portfolio investments and other assets attributable to the Portfolio or class, less any liabilities, as applicable, by the total number of shares outstanding.

On each day that the New York Stock Exchange ("NYSE") is open, the Portfolio's shares are ordinarily valued as of the close of regular trading (normally 4:00 p.m., Eastern time) ("NYSE Close"). Information that becomes known to the Portfolio or its agents after the time as of which NAV has been calculated on a particular day will not generally be used to retroactively adjust the price of a security or the NAV determined earlier that day. If regular trading on the NYSE closes earlier than scheduled, the Portfolio may calculate its NAV as of the earlier closing time or calculate its NAV as of the NYSE Close for that day. The Portfolio generally does not calculate its NAV on days on which the NYSE is not open for business. If the NYSE is closed on a day it would normally be open for business, the Portfolio may calculate its NAV as of the NYSE Close for such day or such other time that the Portfolio may determine.

For purposes of calculating NAV, portfolio securities and other assets for which market quotations are readily available are valued at market value. A market quotation is readily available only when that quotation is a quoted price (unadjusted) in active markets for identical investments that the Portfolio can access at the measurement date, provided that a quotation will not be readily available if it is not reliable. Market value is generally determined on the basis of official closing prices or the last reported sales prices. The Portfolio will normally use pricing data for domestic equity securities received shortly after the NYSE Close and does not normally take into account trading, clearances or settlements that take place after the NYSE Close. A foreign (non-U.S.) equity security traded on a foreign exchange or on more than one exchange is typically valued using pricing information from the exchange considered by Pacific Investment Management Company LLC ("PIMCO") to be the primary exchange. If market value pricing is used, a foreign (non-U.S.) equity security will be valued as of the close of trading on the foreign exchange, or the NYSE Close, if the NYSE Close occurs before the end of trading on the foreign exchange.

Investments for which market quotations are not readily available are valued at fair value as determined in good faith pursuant to Rule 2a-5 under the Investment Company Act of 1940, as amended (the "Act"). As a general principle, the fair value of a security or other asset is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. Pursuant to Rule 2a-5, the Board of Trustees has designated PIMCO as the valuation designee ("Valuation Designee") for the Portfolio to perform the fair value determination relating to all Portfolio investments. PIMCO may carry out its designated responsibilities as Valuation Designee through various teams and committees. The Valuation Designee's policies and procedures govern the Valuation Designee's selection and application of methodologies for determining and calculating the fair value of portfolio investments. The Valuation Designee may value portfolio securities for which market quotations are not readily available and other Portfolio assets utilizing inputs from pricing services, quotation reporting systems, valuation agents and other third-party sources (together, "Pricing Sources").

Domestic and foreign (non-U.S.) fixed income securities, non-exchange traded derivatives and equity options are normally valued on the basis of quotes obtained from brokers and dealers or Pricing Sources using data reflecting the earlier closing of the principal markets for those securities. Prices obtained from Pricing Sources may be based on, among other things, information provided by market makers or estimates of market values obtained from yield data relating to investments or securities with similar characteristics. Certain fixed income securities purchased on a delayed-delivery basis are marked to market daily until settlement at the forward settlement date. Common stocks, exchange-traded funds ("ETFs"), exchange-traded notes and financial derivative instruments, such as futures contracts, rights and warrants, or options on futures that are traded on a national securities exchange, are stated at the last reported sale or settlement price on the day of valuation. Exchange-traded options, except equity options, futures and options on futures, are valued at the settlement price determined by the relevant exchange. Swap agreements and swaptions are valued on the basis of bid quotes obtained from brokers and dealers or market-based prices supplied by Pricing Sources. With respect to any portion of the Portfolio's assets that are invested in one or more open-end management investment companies (other than ETFs), the Portfolio's NAV will be calculated based on the NAVs of such investments. Open-end management investment companies may include affiliated funds.

If a foreign (non-U.S.) equity security's value has materially changed after the close of the security's primary exchange or principal market but before the NYSE Close, the security may be valued at fair value. Foreign (non-U.S.) equity securities that do not trade when the NYSE is open are also valued at fair value. With respect to foreign (non-U.S.) equity securities, the Portfolio may determine the fair value of investments based on information provided by Pricing Sources, which may recommend fair value or adjustments with reference to other securities, indexes or assets. In considering whether fair valuation is required and in determining fair values, the Valuation Designee may, among other things, consider significant events (which may be considered to include changes in the value of U.S. securities or securities indexes) that occur after the close of the relevant market and before the NYSE Close. The Portfolio may utilize modeling tools provided by third-party vendors to determine fair values of foreign (non-U.S.) securities. For these purposes, unless otherwise determined by the Valuation Designee, any movement in the applicable reference index or instrument ("zero trigger") between the earlier close of the applicable foreign market and the NYSE Close may be deemed to be a significant event, prompting the application of the pricing model (effectively resulting in daily fair valuations). Foreign exchanges may permit trading in foreign (non-U.S.) equity securities on days when the Trust is not open for business, which may result in the Portfolio's portfolio investments being affected when shareholders are unable to buy or sell shares.

Investments valued in currencies other than the U.S. dollar are converted to the U.S. dollar using exchange rates obtained from Pricing Sources. As a result, the value of such investments and, in turn, the NAV of the Portfolio's shares may be affected by changes in the value of currencies in relation to the U.S. dollar. The value of investments traded in markets outside the United States or denominated in currencies other than the U.S. dollar may be affected significantly on a day that the Trust is not open for business. As a result, to the extent that the Portfolio holds foreign (non-U.S.) investments, the value of those investments may change at times when shareholders are unable to buy or sell shares and the value of such investments will be reflected in the Portfolio's next calculated NAV. An alternative exchange rate may be obtained from a Pricing Source or an exchange rate may otherwise be determined if believed to be more reflective of the rates at which the Portfolio may transact.

Fair valuation may require subjective determinations about the value of a security. While the Trust's and Valuation Designee's policies and procedures are intended to result in a calculation of the Portfolio's NAV that fairly reflects security values as of the time of pricing, the Trust cannot ensure that fair values accurately reflect the price that the Portfolio could obtain for a security if it were to dispose of that security as of the time of pricing (for instance, in a forced or distressed sale). The prices used by the Portfolio may differ from the value that would be realized if the securities were sold. The Portfolio's use of fair valuation may also help to deter "stale price arbitrage" as discussed under the " Frequent or Excessive Purchases, Exchanges and Redemptions " section in the Portfolio's prospectus.

Under certain circumstances, the per share NAV of a class of the Portfolio's shares may be different from the per share NAV of another class of shares as a result of the different daily expense accruals applicable to each class of shares.

(b) Fair Value Hierarchy U.S. GAAP describes fair value as the price that the Portfolio would receive to sell an asset or pay to transfer a liability in an orderly transaction between market participants at the measurement date. It establishes a fair value hierarchy that prioritizes inputs to valuation methods and requires disclosure of the fair value hierarchy, separately for each major category of assets and liabilities, that segregates fair value measurements into levels (Level 1, 2 or 3). The inputs or methodology used for valuing securities are not necessarily an indication of the risks associated with investing in those securities. Levels 1, 2 and 3 of the fair value hierarchy are defined as follows:

• Level 1 — Quoted prices (unadjusted) in active markets or exchanges for identical assets and liabilities.

• Level 2 — Significant other observable inputs, which may include, but are not limited to, quoted prices for similar assets or liabilities in markets that are active, quoted prices for identical or similar assets or liabilities in markets that are not active, inputs other than quoted prices that are observable for the assets or liabilities (such as interest rates, yield curves, volatilities, prepayment speeds, loss severities, credit risks and default rates) or other market corroborated inputs.

• Level 3 — Significant unobservable inputs based on the best information available in the circumstances, to the extent observable inputs are not available, which may include assumptions made by the Valuation Designee that are used in determining the fair value of investments.

In accordance with the requirements of U.S. GAAP, the amounts of transfers into and out of Level 3, if material, are disclosed in the Notes to Schedule of Investments for the Portfolio.

For fair valuations using significant unobservable inputs, U.S. GAAP requires a reconciliation of the beginning to ending balances for reported fair values that presents changes attributable to realized gain (loss), unrealized appreciation (depreciation), purchases and sales, accrued discounts (premiums), and transfers into and out of the Level 3 category during the period. The end of period value is used for the transfers between fair value Levels of the Portfolio's assets and liabilities. Additionally, U.S. GAAP requires quantitative information regarding the significant unobservable inputs used in the determination of fair value of assets or liabilities categorized as Level 3 in the fair value hierarchy. In accordance with the requirements of U.S. GAAP, a fair value hierarchy and, if material, a Level 3 reconciliation and details of significant unobservable inputs, have been included in the Notes to Schedule of Investments for the Portfolio.

(c) Valuation Techniques and the Fair Value Hierarchy
Level 1, Level 2 and Level 3 trading assets and trading liabilities, at fair value The valuation methods (or "techniques") and significant inputs used in determining the fair values of portfolio securities or other assets and liabilities categorized as Level 1, Level 2 and Level 3 of the fair value hierarchy are as follows:

Common stocks, ETFs, exchange-traded notes and financial derivative instruments, such as futures contracts, rights and warrants, or options on futures that are traded on a national securities exchange, are stated at the last reported sale or settlement price on the day of valuation. To the extent these securities are actively traded and valuation adjustments are not applied, they are categorized as Level 1 of the fair value hierarchy.

Investments in registered open-end investment companies (other than ETFs) will be valued based upon the NAVs of such investments and are categorized as Level 1 of the fair value hierarchy. Investments in unregistered open-end investment companies will be calculated based upon the NAVs of such investments and are considered Level 1 provided that the NAVs are observable, calculated daily and are the value at which both purchases and sales will be conducted.

Fixed income securities including corporate, convertible and municipal bonds and notes, U.S. government agencies, U.S. treasury obligations, sovereign issues, bank loans, convertible preferred securities, non-U.S. bonds and short-term debt instruments (such as commercial paper, time deposits and certificates of deposit) are normally valued on the basis of quotes obtained from brokers and dealers or Pricing Sources that use broker-dealer quotations, reported trades or valuation estimates from their internal pricing models. The Pricing Sources' internal models use inputs that are observable such as issuer details, interest rates, yield curves, prepayment speeds, credit risks/spreads, default rates and quoted prices for similar assets. Securities that use similar valuation techniques and inputs as described above are categorized as Level 2 of the fair value hierarchy.

Fixed income securities purchased on a delayed-delivery basis or as a repurchase commitment in a sale-buyback transaction are marked to market daily until settlement at the forward settlement date and are categorized as Level 2 of the fair value hierarchy.

Mortgage-related and asset-backed securities are usually issued as separate tranches, or classes, of securities within each deal. These securities are also normally valued by Pricing Sources that use broker-dealer quotations, reported trades or valuation estimates from their internal pricing models. The pricing models for these securities usually consider tranche-level attributes, current market data, estimated cash flows and market-based yield spreads for each tranche, and incorporate deal collateral performance, as available. Mortgage-related and asset-backed securities that use similar valuation techniques and inputs as described above are categorized as Level 2 of the fair value hierarchy.

Valuation adjustments may be applied to certain securities that are solely traded on a foreign exchange to account for the market movement between the close of the foreign market and the NYSE Close. These securities are valued using Pricing Sources that consider the correlation of the trading patterns of the foreign security to the intraday trading in the U.S. markets for investments. Securities using these valuation adjustments are categorized as Level 2 of the fair value hierarchy. Preferred securities and other equities traded on inactive markets or valued by reference to similar instruments are also categorized as Level 2 of the fair value hierarchy.

Valuation adjustments may be applied to certain exchange traded futures and options to account for market movement between the exchange settlement and the NYSE Close. These securities are valued using quotes obtained from a quotation reporting system, established market makers or Pricing Sources. Financial derivatives using these valuation adjustments are categorized as Level 2 of the fair value hierarchy.

Equity exchange-traded options and over the counter financial derivative instruments, such as forward foreign currency contracts and options contracts derive their value from underlying asset prices, indexes, reference rates and other inputs or a combination of these factors. These contracts are normally valued on the basis of quotes obtained from a quotation reporting system, established market makers or Pricing Sources (normally determined as of the NYSE Close). Depending on the product and the terms of the transaction, financial derivative instruments can be valued by Pricing Sources using a series of techniques, including simulation pricing models. The pricing models use inputs that are observed from actively quoted markets such as quoted prices, issuer details, indexes, bid/ask spreads, interest rates, implied volatilities, yield curves, dividends and exchange rates. Financial derivative instruments that use similar valuation techniques and inputs as described above are categorized as Level 2 of the fair value hierarchy.

Centrally cleared swaps and over the counter swaps derive their value from underlying asset prices, indexes, reference rates and other inputs or a combination of these factors. They are valued using a broker-dealer bid quotation or on market-based prices provided by Pricing Sources (normally determined as of the NYSE Close). Centrally cleared swaps and over the counter swaps can be valued by Pricing Sources using a series of techniques, including simulation pricing models. The pricing models may use inputs that are observed from actively quoted markets such as the overnight index swap rate, interest rates, yield curves and credit spreads. These securities are categorized as Level 2 of the fair value hierarchy.

Short-term debt instruments (such as commercial paper, time deposits and certificates of deposit) having a remaining maturity of 60 days or less may be valued at amortized cost, so long as the amortized cost value of such short-term debt instruments is approximately the same as the fair value of the instrument as determined without the use of amortized cost valuation. These securities are categorized as Level 2 or Level 3 of the fair value hierarchy depending on the source of the base price.

When a fair valuation method is applied by PIMCO that uses significant unobservable inputs, investments will be priced by a method that the Valuation Designee believes reflects fair value and are categorized as Level 3 of the fair value hierarchy.

2. FEDERAL INCOME TAX MATTERS

The Portfolio intends to qualify as a regulated investment company under Subchapter M of the Internal Revenue Code (the "Code") and distribute all of its taxable income and net realized gains, if applicable, to shareholders. Accordingly, no provision for Federal income taxes has been made.

The Portfolio may be subject to local withholding taxes, including those imposed on realized capital gains. Any applicable foreign capital gains tax is accrued daily based upon net unrealized gains, and may be payable following the sale of any applicable investments.

In accordance with U.S. GAAP, the Adviser has reviewed the Portfolio's tax positions for all open tax years. As of March 31, 2026, the Portfolio has recorded no liability for net unrecognized tax benefits relating to uncertain income tax positions it has taken or expects to take in future tax returns.

The Portfolio files U.S. federal, state and local tax returns as required. The Portfolio's tax returns are subject to examination by relevant tax authorities until expiration of the applicable statute of limitations, which is generally three years after the filing of the tax return but which can be extended to six years in certain circumstances. Tax returns for open years have incorporated no uncertain tax positions that require a provision for income taxes.

Shares of the Portfolio currently are sold to segregated asset accounts ("Separate Accounts") of insurance companies that fund variable annuity contracts and variable life insurance policies ("Variable Contracts"). Please refer to the prospectus for the Separate Account and Variable Contract for information regarding Federal income tax treatment of distributions to the Separate Account.

3. INVESTMENTS IN AFFILIATES

The Portfolio may invest in the PIMCO Short Asset Portfolio and the PIMCO Short-Term Floating NAV Portfolio III ("Central Funds") to the extent permitted by the Act, rules thereunder or exemptive relief therefrom. The Central Funds are registered investment companies created for use solely by the series of the Trust and other series of registered investment companies advised by the Adviser, in connection with their cash management activities. The main investments of the Central Funds are money market and short maturity fixed income instruments. The Central Funds may incur expenses related to their investment activities, but do not pay Investment Advisory Fees or Supervisory and Administrative Fees to the Adviser. The Central Funds are considered to be affiliated with the Portfolio. A copy of each affiliate fund's shareholder report is available at the U.S. Securities and Exchange Commission ("SEC") website at www.sec.gov, on the Portfolio's website at www.pimco.com, or upon request, as applicable. The table below shows the Portfolio's transactions in and earnings from investments in the affiliated funds for the period ended March 31, 2026 (amounts in thousands†):

Investment in PIMCO Short-Term Floating NAV Portfolio III

Market Value 12/31/2025	Purchases at Cost	Proceeds from Sales	Net Realized Gain (Loss)	Change in Unrealized Appreciation (Depreciation)	Market Value 03/31/2026	Dividend Income[1]	Realized Net Capital Gain Distributions[1]
$ 477	$ 96,659	$ (92,100)	$ 1	$ 1	$ 5,038	$ 60	$ 0

† A zero balance may reflect actual amounts rounding to less than one thousand.
[1] The tax characterization of distributions is determined in accordance with Federal income tax regulations and may contain a return of capital. The actual tax characterization of distributions received is determined at the end of the fiscal year of the affiliated fund.

Glossary: (abbreviations that may be used in the preceding statements) (Unaudited)

Counterparty Abbreviations:

AZD	Australia and New Zealand Banking Group	**CBK**	Citibank N.A.	**MYC**	Morgan Stanley Bank, N.A.
BCY	Barclays Capital, Inc.	**DUB**	Deutsche Bank AG	**MYI**	Morgan Stanley & Co. International PLC
BOA	Bank of America N.A.	**FAR**	Wells Fargo Bank National Association	**NGF**	Nomura Global Financial Products, Inc.
BOS	BofA Securities, Inc.	**GLM**	Goldman Sachs Bank USA	**NOM**	Nomura Securities International, Inc.
BPS	BNP Paribas S.A.	**GST**	Goldman Sachs International	**SAL**	Citigroup Global Markets, Inc.
BRC	Barclays Bank PLC	**JPM**	JP Morgan Chase Bank N.A.	**SCX**	Standard Chartered Bank, London
BSH	Banco Santander S.A. - New York Branch	**MBC**	HSBC Bank Plc	**UAG**	UBS AG Stamford

Currency Abbreviations:

AUD	Australian Dollar	**IDR**	Indonesian Rupiah	**NZD**	New Zealand Dollar
BRL	Brazilian Real	**ILS**	Israeli Shekel	**PEN**	Peruvian New Sol
CAD	Canadian Dollar	**INR**	Indian Rupee	**PLN**	Polish Zloty
CHF	Swiss Franc	**JPY**	Japanese Yen	**SEK**	Swedish Krona
CLP	Chilean Peso	**KRW**	South Korean Won	**SGD**	Singapore Dollar
CNH	Chinese Renminbi (Offshore)	**KWD**	Kuwaiti Dinar	**THB**	Thai Baht
COP	Colombian Peso	**KZT**	Kazakhstani Tenge	**TRY**	Turkish New Lira
CZK	Czech Koruna	**MXN**	Mexican Peso	**TWD**	Taiwanese Dollar
EGP	Egyptian Pound	**NGN**	Nigerian Naira	**USD (or $)**	United States Dollar
EUR	Euro	**NOK**	Norwegian Krone	**ZAR**	South African Rand
GBP	British Pound				

Exchange Abbreviations:

CBOE	Chicago Board Options Exchange	**EUREX**	Eurex Exchange	**OTC**	Over the Counter

Index/Spread Abbreviations:

BISTREFI	Turkish Lira Overnight Reference Rate	**CMBX**	Commercial Mortgage-Backed Index	**SONIO**	Sterling Overnight Interbank Average Rate
Bobl	Bundesobligation, the German word for federal government bond	**EUR003M**	3 Month EUR Swap Rate	**TSFR1M**	Term SOFR 1-Month
CDX.EM	Credit Derivatives Index - Emerging Markets	**EUR006M**	6 Month EUR Swap Rate	**TSFR3M**	Term SOFR 3-Month
CDX.HY	Credit Derivatives Index - High Yield	**MUTKCALM**	Tokyo Overnight Average Rate	**UKRPI**	United Kingdom Retail Prices Index
CDX.IG	Credit Derivatives Index - Investment Grade	**SOFR**	Secured Overnight Financing Rate		

Other Abbreviations:

ABS	Asset-Backed Security	**CMBS**	Collateralized Mortgage-Backed Security	**PRIBOR**	Prague Interbank Offered Rate
ALT	Alternate Loan Trust	**DAC**	Designated Activity Company	**REMIC**	Real Estate Mortgage Investment Conduit
BBR	Bank Bill Rate	**EURIBOR**	Euro Interbank Offered Rate	**TBA**	To-Be-Announced
BBSW	Bank Bill Swap Reference Rate	**JIBAR**	Johannesburg Interbank Agreed Rate	**TBD**	To-Be-Determined
BRL-CDI	Brazil Interbank Deposit Rate	**JSC**	Joint Stock Company	**TBD%**	Interest rate to be determined when loan settles or at the time of funding
CHILIBOR	Chile Interbank Offered Rate	**Lunar**	Monthly payment based on 28-day periods. One year consists of 13 periods.	**TIIE**	Tasa de Interés Interbancaria de Equilibrio "Equilibrium Interbank Interest Rate"
CLO	Collateralized Loan Obligation	**OIS**	Overnight Index Swap		

A word about risk: **All investments** contain risk and may lose value. Investing in the **bond market** is subject to risks, including market, interest rate, issuer, credit, inflation risk, and liquidity risk. The value of most bonds and bond strategies are impacted by changes in interest rates. Bonds and bond strategies with longer durations tend to be more sensitive and volatile than those with shorter durations; bond prices generally fall as interest rates rise, and the current low interest rate environment increases this risk. Current reductions in bond counterparty capacity may contribute to decreased market liquidity and increased price volatility. Bond investments may be worth more or less than the original cost when redeemed. Investing in **foreign denominated and/or domiciled securities** may involve heightened risk due to currency fluctuations, and economic and political risks, which may be enhanced in emerging markets. **Mortgage and asset-backed securities** may be sensitive to changes in interest rates, subject to early repayment risk, and their value may fluctuate in response to the market's perception of issuer creditworthiness; while generally supported by some form of government or private guarantee there is no assurance that private guarantors will meet their obligations. Equities may decline in value due to both real and perceived general market, economic, and industry conditions. **Derivatives** may involve certain costs and risks such as liquidity, interest rate, market, credit, management and the risk that a position could not be closed when most advantageous. Investing in derivatives could lose more than the amount invested. Please **refer to the Fund's prospectus** for a complete overview of the primary risks associated with the Fund.

Holdings are subject to change without notice and may not be representative of current or future allocations.

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

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