

CUSIP	DESCRIPTION	SECTOR	COUPON	MATURITY	CURRENCY	PAR/SHARES/QTY	PRICE	MKT VALUE (BASE)	DURATION	BASE CURRENCY
BRL4184C0	BRAZILIAN REAL-NDF	Emerging Markets	0	7/2/2024	USD	0	5.5545	0.00	0.01	USD
BRL5092C8	BRAZILIAN REAL-NDF	Emerging Markets	0	4/2/2025	USD	-6900000	5.7266	-1,204,912.69	0.70	USD
72201W154	PIMCO PRV SHORT-TERM FLTIII(3376) NAV	Net Short Duration Instruments	5.66	8/22/2024	USD	86884.585	9.7290	845,300.13	0.11	USD
317U5EXA9	ORO USD 1Y P 4.90000 L 09/09/24 FAR	Net Short Duration Instruments	0	9/9/2024	USD	12500000	0.1013	12,662.50	0.95	USD
00130HCE3	AES CORP/THE SR UNSEC	Invest. Grade Credit	1.375	1/15/2026	USD	1300000	93.7546	1,218,810.16	1.49	USD
694308HP5	PACIFIC GAS & ELECTRIC SR SEC	Invest. Grade Credit	2.95	3/1/2026	USD	100000	95.7734	95,773.43	1.58	USD
694308KE6	PACIFIC GAS & ELECTRIC 1LIEN	Invest. Grade Credit	4.95	6/8/2025	USD	500000	99.1369	495,684.73	0.90	USD
EK5851408	ISRAEL ELECTRIC CORP LTD SEC	Invest. Grade Credit	5	11/12/2024	USD	500000	99.3403	496,701.32	0.36	USD
893045AE4	TRANS-ALLEGHENY INTERSTA UNSEC 144A	Invest. Grade Credit	3.85	6/1/2025	USD	100000	98.1729	98,172.89	0.88	USD
11135FAN1	BROADCOM INC SR UNSEC 144A	Invest. Grade Credit	3.459	9/15/2026	USD	900000	96.2821	866,538.81	2.05	USD
55903VAZ6	WARNERMEDIA HOLDINGS INC SR UNSEC SMR	Invest. Grade Credit	3.638	3/15/2025	USD	700000	98.4683	689,278.33	0.69	USD
87162WAD2	TD SYNEX CORP SR UNSEC	Invest. Grade Credit	1.25	8/9/2024	USD	1000000	99.4701	994,700.93	0.11	USD
BS4737828	RENESAS ELECTRONICS CORP SR UNSEC REGS	Invest. Grade Credit	1.543	11/26/2024	USD	1700000	98.2090	1,669,552.46	0.40	USD
00084DBC3	ABN AMRO BANK NV SR NON PREF 144A	Invest. Grade Credit	6.575	10/13/2026	USD	300000	101.0417	303,124.98	1.22	USD
04685A3S8	ATHENE GLOBAL FUNDING SEC 144A	Invest. Grade Credit	5.684	2/23/2026	USD	800000	100.2786	802,228.91	1.55	USD
05571AAQ8	BPCE SA SR NON PREF 144A SOFR	Invest. Grade Credit	6.612	10/19/2027	USD	400000	101.5820	406,327.97	2.10	USD
53944YAT0	LLOYDS BANKING GROUP PLC SR UNSEC	Invest. Grade Credit	4.716	8/11/2026	USD	1000000	98.8710	988,710.37	1.06	USD
06738EBZ7	BARCLAYS PLC SR UNSEC	Invest. Grade Credit	5.304	8/9/2026	USD	600000	99.3623	596,173.70	1.06	USD
302635AJ6	FS KKR CAPITAL CORP SR UNSEC	Invest. Grade Credit	1.65	10/12/2024	USD	1200000	98.7320	1,184,783.54	0.29	USD
23371DAJ3	DAE FUNDING LLC SR UNSEC 144A	Invest. Grade Credit	1.55	8/1/2024	USD	600000	99.5946	597,567.65	0.08	USD
925650AA1	VICI PROPERTIES LP SR UNSEC	Invest. Grade Credit	4.375	5/15/2025	USD	300000	98.7553	296,265.84	0.84	USD
87165BAD5	SYNCHRONY FINANCIAL SR UNSEC	Invest. Grade Credit	4.25	8/15/2024	USD	600000	99.7636	598,581.86	0.12	USD
459506AN1	INTL FLAVOR & FRAGRANCES SR UNSEC 144A	Invest. Grade Credit	1.23	10/1/2025	USD	1000000	94.6171	946,171.30	1.21	USD
45262BAA1	IMPERIAL BRANDS FIN PLC SR UNSEC 144A	Invest. Grade Credit	3.125	7/26/2024	USD	650000	99.8122	648,779.39	0.06	USD
52206AAD2	LEASEPLAN CORPORATION NV SR UNSEC 144A	Invest. Grade Credit	2.875	10/24/2024	USD	2100000	99.0700	2,080,468.99	0.31	USD
08576PAH4	BERRY GLOBAL INC	Invest. Grade Credit	1.57	1/15/2026	USD	600000	93.9955	563,972.93	1.48	USD
085770AA3	BERRY GLOBAL INC 1L SR SEC 144A SMR	Invest. Grade Credit	4.875	7/15/2026	USD	280000	98.2783	275,179.35	1.50	USD
097023DG7	BOEING CO SR UNSEC	Invest. Grade Credit	2.196	2/4/2026	USD	300000	94.0345	282,103.44	1.53	USD
345397C50	FORD MOTOR CREDIT CO LLC SOFR	Invest. Grade Credit	8.279623	3/6/2026	USD	500000	103.5841	517,920.62	0.00	USD
345397XL2	FORD MOTOR CREDIT CO LLC SR UNSEC	Invest. Grade Credit	4.134	8/4/2025	USD	400000	98.1643	392,657.10	1.04	USD
44891ACB1	HYUNDAI CAPITAL AMERICA SR UNSEC 144A	Invest. Grade Credit	5.5	3/30/2026	USD	800000	99.9476	799,580.72	1.64	USD
517834AJ6	LAS VEGAS SANDS CORP SR UNSEC	Invest. Grade Credit	5.9	6/1/2027	USD	500000	100.5658	502,829.19	2.59	USD
960386AM2	WABTEC SR UNSEC SMR	Invest. Grade Credit	4.95	9/15/2028	USD	300000	98.0672	294,201.73	3.63	USD
SWU01PDU1	IRS AUD 4.50000 09/20/23-10Y LCH	Government Related	4.5	9/20/2033	AUD	3300000	0.4152	9,151.01	7.37	USD
XMU400021	FIN FOT AOS 10YK BOND SFL 09/16/24	Government Related	6	9/17/2024	AUD	2200000	95.6850	1,668,635.05	7.72	USD
EK6424791	TRANSURBAN QLD FINANCE	Invest. Grade Credit	6.4209	12/16/2024	AUD	1500000	100.3774	1,005,555.64	0.21	USD

AR5033816	LLOYDS BANKING GROUP PLC	Invest. Grade Credit	5.7537	3/7/2025	AUD	1000000	100.3112	669,928.61	0.19	USD
CX2ND60S5	HARVT 21A A2R 144A	Securitized	1.04	7/15/2031	EUR	397137.65	95.1521	404,998.10	2.52	USD
SWU022DV9	RFR GBP SONIO/4.00000 09/18/24-5Y LCH	Government Related	4	9/18/2029	GBP	1900000	0.3908	9,385.71	4.38	USD
G U40002	FIN FUT UK GILT ICE 09/26/24	Government Related	4	9/27/2024	GBP	900000	97.5700	1,110,043.64	9.40	USD
ZM0252431	LETRA TESOURO NACIONAL	Emerging Markets	0	4/1/2025	BRL	6900	925.7243	1,149,978.45	0.68	USD
147918AC0	CASSA DEPOSITI E PRESTIT SR UNSEC 144A	Government Related	5.875	4/30/2029	USD	300000	101.5920	304,776.00	4.15	USD
920089497	STIF FUND (CAD)	Net Short Duration Instruments	0.51	12/31/2030	CAD	3121.75	100.0000	2,281.40	0.00	USD
929072692	STATE STREET STIF FUND (EUR)	Net Short Duration Instruments	0.65	12/1/2030	EUR	156.26	100.0000	167.47	0.00	USD
948642392	STIF FUND (JPY) (SSKC)	Net Short Duration Instruments	-0.25	12/31/2030	JPY	841700	100.0000	5,232.50	0.00	USD
988072690	STATE STREET STIF FUND (GBP)	Net Short Duration Instruments	0.54	12/1/2030	GBP	21615.23	100.0000	27,323.80	0.00	USD
998001382	FIXED INC CLEARING CORP REPO (FICC)	Net Short Duration Instruments	2.6	12/1/2030	USD	245562.9	100.0000	245,562.90	0.00	USD
EUR4215A1	EUROPEAN MONETARY UNION EURO	Net Short Duration Instruments	0	8/2/2024	USD	-6333000	0.9318	-6,796,690.62	0.10	USD
908209794	STIF FUND (AUD) (SSKC)	Net Short Duration Instruments	0.45	12/31/2030	AUD	46268.32	100.0000	30,900.30	0.00	USD
AUD4184C3	AUSTRALIAN DOLLARS	Net Short Duration Instruments	0	7/2/2024	USD	0	1.4973	0.01	0.01	USD
AUD4215A0	AUSTRALIAN DOLLARS	Net Short Duration Instruments	0	8/2/2024	USD	-1383000	1.4962	-924,358.97	0.10	USD
CAD4184D3	CANADIAN DOLLAR	Net Short Duration Instruments	0	7/2/2024	USD	-1039.79	1.3683	-759.90	0.01	USD
CAD4215B0	CANADIAN DOLLAR	Net Short Duration Instruments	0	8/2/2024	USD	-988314.31	1.3674	-722,764.76	0.10	USD
CHF4184B0	SWISS FRANCS	Net Short Duration Instruments	0	7/2/2024	USD	-267.69	0.8986	-297.90	0.01	USD
CHF4215A5	SWISS FRANCS	Net Short Duration Instruments	0	8/2/2024	USD	-483212.09	0.8955	-539,626.24	0.10	USD
EUR4184K6	EUROPEAN MONETARY UNION EURO	Net Short Duration Instruments	0	7/2/2024	USD	0	0.9331	0.00	0.01	USD
GBP4184E2	BRITISH POUND STERLING	Net Short Duration Instruments	0	7/2/2024	USD	0	0.7911	0.00	0.01	USD
USDU3UUM6	CAD - USD (UNDERLYING)	Net Short Duration Instruments	0	8/2/2024	CAD	988314.31	0.0000	722,082.07	0.09	USD
GBP4215A3	BRITISH POUND STERLING	Net Short Duration Instruments	0	8/2/2024	USD	-497000	0.7909	-628,365.46	0.10	USD
USDU3TIR2	EUR - USD (UNDERLYING)	Net Short Duration Instruments	0	8/2/2024	EUR	6333000	0.0000	6,795,150.68	0.09	USD
USDU3TOF1	EUR - USD (UNDERLYING)	Net Short Duration Instruments	0	7/2/2024	EUR	0	0.0000	84,201.80	0.00	USD
USDU3U5U6	GBP - USD (UNDERLYING)	Net Short Duration Instruments	0	8/2/2024	GBP	497000	0.0000	628,550.92	0.09	USD
USDU3UBR6	GBP - USD (UNDERLYING)	Net Short Duration Instruments	0	7/2/2024	GBP	0	0.0000	6,777.72	0.00	USD
USDU3UI57	AUD - USD (UNDERLYING)	Net Short Duration Instruments	0	8/2/2024	AUD	1383000	0.0000	922,206.53	0.09	USD
USDU3UOC5	AUD - USD (UNDERLYING)	Net Short Duration Instruments	0	7/2/2024	AUD	0	0.0000	-3,096.09	0.00	USD
USDU3V0N5	CAD - USD (UNDERLYING)	Net Short Duration Instruments	0	7/2/2024	CAD	1039.79	0.0000	1,350.04	0.00	USD
USDU3V716	CHF - USD (UNDERLYING)	Net Short Duration Instruments	0	8/2/2024	CHF	483212.09	0.0000	540,451.95	0.09	USD

USDU3VDA9	CHF - USD (UNDERLYING)	Net Short Duration Instruments	0	7/2/2024	CHF	267.69	0.0000	-3,273.36	0.00	USD
USDU3XU65	BRL - USD (UNDERLYING)	Net Short Duration Instruments	0	7/2/2024	BRL	0	0.0000	108,410.21	0.00	USD
USDU44C68	BRL - USD (UNDERLYING)	Net Short Duration Instruments	0	4/2/2025	BRL	6900000	0.0000	1,236,581.70	0.73	USD
38376RKZ8	GNR 2015-H30 FA TSFR1M+79.448BP	Net Short Duration Instruments	6.11732	8/20/2061	USD	700.68	99.4299	696.69	0.13	USD
031733AE8	ARC 2004-1 A5 TSFR1M+111.448BP	Net Short Duration Instruments	6.45971	10/25/2034	USD	115011.79	98.5594	113,354.87	0.01	USD
06051GAX7	BAFC 2004-A 1A3 T1Y AS PT	Net Short Duration Instruments	6.495995	9/20/2034	USD	7042.73	80.4640	5,666.86	0.69	USD
05608VAA4	BX 2021-MFM1 A TSFR1M+81.45BP 144A	Net Short Duration Instruments	6.14348	1/15/2034	USD	919514.2	99.1496	911,694.74	0.02	USD
05608XAA0	BXMT 2020-FL3 A TSFR1M+151.45BP 144A	Net Short Duration Instruments	6.84332	11/15/2037	USD	849899.22	98.1520	834,192.70	-0.02	USD
55282XAA8	MF1 2021-FL5 A (1MSOFR+11)+85BP 144A	Net Short Duration Instruments	6.29332	7/15/2036	USD	206761.58	99.7010	206,143.44	0.03	USD
38374XPT6	GNR 2009-16 NF TSFR1M+56.448BP	Net Short Duration Instruments	5.90315	10/20/2037	USD	16153.75	99.8820	16,134.68	0.09	USD
07384MTM4	BSARM 2003-1 5A1 WM31 WC6.2	Net Short Duration Instruments	6.253104	4/25/2033	USD	7878.03	96.1007	7,570.84	0.43	USD
07384YBM7	BSABS 2001-3 A2 TSFR1M+91.448BP	Net Short Duration Instruments	6.25971	10/27/2032	USD	10483.88	96.4514	10,111.85	0.03	USD
46651QAA5	JPMCC 2019-FL12 A TSFR1M+149.701BP 144A	Net Short Duration Instruments	6.82601	12/15/2031	USD	285858.71	90.2532	257,996.75	-0.06	USD
74160MDL3	PRIME 2004-CL1 1A2 TSFR1M+51.448BP	Net Short Duration Instruments	5.85971	2/25/2034	USD	2124.07	93.0537	1,976.53	-0.34	USD
466247NV1	JPMMT 2005-A2 5A2 WM33 WC4.5565 ARM	Net Short Duration Instruments	6.394429	4/25/2035	USD	6394.54	96.8646	6,194.04	0.29	USD
161546DQ6	CFAB 2002-4 2A1 TSFR1M+85.448BP	Net Short Duration Instruments	6.19971	10/25/2032	USD	31474.88	97.8520	30,798.79	0.03	USD
12430YAA8	BWAY 2021-1450 A TSFR1M+136.448BP 144A	Net Short Duration Instruments	6.69332	9/15/2036	USD	1000000	95.5424	955,424.30	-0.03	USD
36228FWS1	GSR 2003-9 A2 TSFR12M+246.5BP	Net Short Duration Instruments	7.69314	8/25/2033	USD	23947.78	91.7465	21,971.24	-0.09	USD
26210YAA4	DROP 2021-FILE A TSFR1M+126.448BP 144A	Net Short Duration Instruments	6.59348	10/15/2043	USD	1000000	95.4111	954,110.90	-0.02	USD
30227FAA8	ESA 2021-ESH A TSFR1M+119.448BP 144A	Net Short Duration Instruments	6.52348	7/15/2038	USD	1180132.83	99.6908	1,176,483.39	0.03	USD
46117NAA0	TOWN 2022-STAY A TSFR1M+248.86BP 144A	Net Short Duration Instruments	7.8176	8/15/2039	USD	400000	100.3530	401,411.96	0.03	USD
466247BM4	JPMMT 2004-A1 2A1 ARM WM33 WC4.857	Net Short Duration Instruments	6.489948	2/25/2034	USD	7757.42	97.5408	7,566.65	0.22	USD
36266DAA2	GSMS 2022-GTWY A TSFR1M+340BP 144A	Net Short Duration Instruments	8.729	9/15/2027	USD	1200000	100.2249	1,202,699.04	0.07	USD
76120BAA8	RESI 2021-2NCA A1A TSFR1M+76.448BP 144A	Net Short Duration Instruments	6.09366	2/3/2053	USD	263695.94	99.8376	263,267.70	0.04	USD
45254NFL6	IMM 2003-9F A1 TSFR1M+111.448BP	Net Short Duration Instruments	6.45971	7/25/2033	USD	14301.57	97.3176	13,917.94	0.06	USD
585525ED6	MRFC 2000-TBC2 A1 TSFR1M+59.448BP	Net Short Duration Instruments	5.92332	6/15/2030	USD	3300.83	95.2292	3,143.35	0.21	USD
62955HAA5	NYO 2021-1290 A TSFR1M+120.95BP 144A	Net Short Duration Instruments	6.53848	11/15/2038	USD	1000000	96.2178	962,177.60	-0.06	USD
69357XAA9	PPF 2021-8 A TSFR1M+111.4BP 144A	Net Short Duration Instruments	6.44448	8/9/2037	USD	224721.85	98.8994	222,248.58	0.02	USD
885220DW0	TMST 2003-4 A1 TSFR1M+75.448BP	Net Short Duration Instruments	6.09971	9/25/2043	USD	2261.41	93.6611	2,118.06	-0.03	USD
89177HAA0	TPMT 2019-HY2 A1 TSFR1M+111.448BP 144A	Net Short Duration Instruments	6.45971	5/25/2058	USD	306799.49	102.3729	314,079.44	0.90	USD

89177XAA5	TPMT 2019-HY3 A1A TSFR1M+111.448BP 144A	Net Short Duration Instruments	6.45971	10/25/2059	USD	273066.39	101.7120	277,741.23	0.05	USD
CX2MGE016	GMG 2021-1A A SONIA+59BP 144A	Net Short Duration Instruments	5.79489	12/16/2067	GBP	493576.19	99.9319	623,504.31	0.02	USD
78449DAC0	SMB 2020-PTB A2B TSFR1M+96.448BP 144A	Net Short Duration Instruments	6.30971	9/15/2054	USD	437526.68	99.8211	436,743.86	0.00	USD
38013JAC7	GMCAR 2023-1 A2B SOFR30A+62BP	Net Short Duration Instruments	5.95303	3/16/2026	USD	194486.26	100.0555	194,594.24	0.00	USD
784442AC9	SLMA 2008-2 A3 SOFR90A+101.161BP	Net Short Duration Instruments	6.35948	4/25/2049	USD	68398.46	99.7096	68,199.80	0.06	USD
78449MAB2	SMB 2021-D A1B TSFR1M+71.448BP 144A	Net Short Duration Instruments	6.04332	3/17/2053	USD	90434.93	98.7478	89,302.50	0.00	USD
78449VAC0	SMB 2020-PTA A2B TSFR1M+96.448BP 144A	Net Short Duration Instruments	6.30971	9/15/2054	USD	887931.18	99.7334	885,563.51	0.06	USD
89179XAL9	TPAT 2021-SL1 A2 TSFR1M+81.448BP 144A	Net Short Duration Instruments	6.15315	11/20/2061	USD	191448.58	99.3626	190,228.27	0.04	USD
404280BW8	HSBC HOLDINGS PLC SR UNSEC TSFR3M	Net Short Duration Instruments	6.98482	9/12/2026	USD	2070000	101.1169	2,093,120.47	0.00	USD
902613AM0	UBS GROUP AG SR UNSEC 144A	Net Short Duration Instruments	4.488	5/12/2026	USD	700000	98.8391	691,873.50	0.83	USD
03767JAF2	APID 2017-27A A1R TSFR3M+119.161BP 144A	Net Short Duration Instruments	6.50868	7/17/2030	USD	218556.26	100.1308	218,842.09	0.00	USD
14314BAL1	CGMS 2017-1A A1R TSFR3M+126.161BP 144A	Net Short Duration Instruments	6.58617	4/20/2031	USD	824074.64	100.0867	824,789.21	0.00	USD
33835NAA9	MORGN 2018-3A AR TSFR3M+130.161BP 144A	Net Short Duration Instruments	6.62617	10/20/2031	USD	472778.85	100.0534	473,031.32	0.00	USD
40638TAA0	HLSY 2020-2A A1 TSFR3M+136.161BP 144A	Net Short Duration Instruments	6.68617	7/20/2031	USD	535685.91	100.0000	535,685.91	0.00	USD
42704RAA9	HERA 2021-FL1 A TSFR1M+116.45BP 144A	Net Short Duration Instruments	6.4964	2/18/2038	USD	650702.41	98.9062	643,585.03	0.03	USD
50200YAQ1	LCM 30A AR TSFR3M+134.161BP 144A	Net Short Duration Instruments	6.66617	4/20/2031	USD	250000	100.0557	250,139.16	0.00	USD
55284AAA6	MF1 2021-FL7 A TSFR1M+119.448BP 144A	Net Short Duration Instruments	6.5264	10/16/2036	USD	82529.19	99.5625	82,168.12	0.04	USD
58003UAA6	MF1 2020-FL4 A (1MSOFR+11)+170BP 144A	Net Short Duration Instruments	7.14332	12/15/2035	USD	213209	99.9700	213,145.04	0.03	USD
59863KAS6	MIDO 2013-2A ARR TSFR3M+129.161BP 144A	Net Short Duration Instruments	6.61648	1/29/2030	USD	14881.53	100.1553	14,904.64	0.00	USD
87240UAR1	TCW 2018-1A A1R TSFR3M+123.161BP 144A	Net Short Duration Instruments	6.55516	4/25/2031	USD	756447.86	100.1439	757,536.74	0.00	USD
CCWFSXUS7	CASH COLLATERAL FUT WFS USD	Net Short Duration Instruments	5.23	12/31/2060	USD	661000	100.0000	661,000.00	0.00	USD
CM1A03232	JUBIL 2014-11A ARR 3MEUR+61BP 144A	Net Short Duration Instruments	4.516	4/15/2030	EUR	480358.1	100.1137	515,409.39	0.00	USD
CX32VR102	CGMSE 2014-2A AR1 3MEUR + 75BP	Net Short Duration Instruments	4.578	11/15/2031	EUR	649311.43	99.5414	692,708.51	-0.01	USD
CX35030M7	CGMSE 2017-3A A1R 3MEUR + 70BP 144A	Net Short Duration Instruments	4.606	1/15/2031	EUR	695966.23	100.1487	747,011.39	0.00	USD
CX37AP019	PSTET 2021-1A A 3MEUR + 78BP 144A	Net Short Duration Instruments	4.686	4/15/2031	EUR	175860.04	100.0550	188,581.75	0.00	USD
CX2NNU0K8	TCLO 6A AR 3MEUR + 92BP 144A	Net Short Duration Instruments	4.832	1/12/2032	EUR	500000	99.8757	535,209.11	0.00	USD
CX20L80J0	OCPE 2020-4A AR 3MEUR+88BP 144A	Net Short Duration Instruments	4.777	9/22/2034	EUR	500000	99.6388	533,939.63	-0.01	USD
CX2N7F0M5	BECLO 7A AR 3MEUR+62BP 144A	Net Short Duration Instruments	4.526	10/15/2031	EUR	1939864.46	99.7487	2,073,826.76	0.00	USD
92331MAE8	VENTR 2017-26A AR TSFR3M+136.161BP 144A	Net Short Duration Instruments	6.68617	1/20/2029	USD	84775.15	100.1989	84,943.78	0.00	USD
92916GBE3	INGIM 2012-4A A1R3 TSFR3M+126.16B 144A	Net Short Duration Instruments	6.59017	10/15/2030	USD	791577.83	100.1389	792,677.41	0.00	USD

CCSOGVUS0	CASH COLLATERAL RRP SOG USD	Net Short Duration Instruments	5.33	12/31/2060	USD	0	100.0000	0.00	0.00	USD
CCWFSHUS2	CASH COLLATERAL LCH WFS USD	Net Short Duration Instruments	5.23	12/31/2060	USD	152000	100.0000	152,000.00	0.00	USD
RRCABDW93	U S CORP REV REPO	Net Short Duration Instruments	5.5	7/26/2025	USD	-998806	100.0000	-998,806.00	0.00	USD
RRCABE2T0	U S CORP REV REPO	Net Short Duration Instruments	5.51	7/26/2025	USD	-1253525	100.0000	-1,253,525.00	0.00	USD
RRCABE310	U S CORP REV REPO	Net Short Duration Instruments	5.49	7/26/2025	USD	-2597383.13	100.0000	-2,597,383.13	0.00	USD
RRCABE5V2	U S CORP REV REPO	Net Short Duration Instruments	5.5	7/26/2025	USD	-1214955	100.0000	-1,214,955.00	0.00	USD
RRCACPJO7	U S CORP REV REPO	Net Short Duration Instruments	5.5	3/12/2026	USD	-1885962.67	100.0000	-1,885,962.67	0.00	USD
RRCACXV0	U S CORP REV REPO	Net Short Duration Instruments	5.51	4/12/2026	USD	-3798924.13	100.0000	-3,798,924.13	0.00	USD
RRCADBF29	U S CORP REV REPO	Net Short Duration Instruments	5.71	7/10/2024	USD	-1548699.98	100.0000	-1,548,699.98	0.02	USD
RRHABE7E3	U S HY CORP REV REPO	Net Short Duration Instruments	5.57	7/26/2025	USD	-692155.5	100.0000	-692,155.50	0.00	USD
XXWFS1US8	VM CASH FUT DOM WFS USD	Net Short Duration Instruments	0.005	12/31/2060	USD	35371	100.0000	35,371.00	0.00	USD
XXWFS2AU3	VM CASH FUT FOR WFS AUD	Net Short Duration Instruments	0.005	12/31/2060	AUD	11519.06	100.0000	7,693.01	0.00	USD
XXWFS2GB9	VM CASH FUT FOR WFS GBP	Net Short Duration Instruments	0.005	12/31/2060	GBP	2502.11	100.0000	3,162.92	0.00	USD
XXWFS5AU6	VM CASH CCP LCH WFS AUD	Net Short Duration Instruments	0.05	12/31/2060	AUD	11519.06	100.0000	7,693.01	0.00	USD
XXWFS5GB2	VM CASH CCP LCH WFS GBP	Net Short Duration Instruments	0.005	12/31/2060	GBP	4642.53	100.0000	5,868.62	0.00	USD
XXWFS5US9	VM CASH CCP LCH WFS USD	Net Short Duration Instruments	0.005	12/31/2060	USD	7461.08	100.0000	7,461.08	0.00	USD
TYU400020	FIN FUT US 10YR CBT 09/19/24	Government Related	6	9/20/2024	USD	-2700000	109.8516	-2,965,992.19	5.73	USD
FVU400013	FIN FUT US 5YR CBT 09/30/24	Government Related	6	10/1/2024	USD	-4700000	106.5195	-5,006,417.97	3.81	USD
TUU400010	FIN FUT US 2YR CBT 09/30/24	Government Related	6	10/1/2024	USD	89000000	102.1113	90,879,082.01	1.76	USD
UXYU40008	FIN FUT US ULTRA 10YR CBT 09/19/24	Government Related	6	9/20/2024	USD	-9700000	113.2891	-10,989,039.06	7.74	USD
WNU400012	FIN FUT US ULTRA 30YR CBT 09/19/24	Government Related	6	9/20/2024	USD	-1600000	124.5469	-1,992,750.00	16.35	USD
91282CKL4	U S TREASURY INFLATE PROT BD	Government Related	2.125	4/15/2029	USD	3547985	100.1471	3,553,204.33	4.46	USD
SWU025TR4	RFR USD SOFR/3.75000 12/18/24-5Y LCH	Government Related	3.75	12/18/2029	USD	-2400000	-0.6952	16,684.80	4.38	USD
3137H0W53	FHR 5115 EM WM40 WC4.9399	Securitized	1	9/15/2044	USD	1276900.28	84.6660	1,081,100.26	4.51	USD
01F040677	FNMA TBA 4.0% JUL 30YR	Securitized	4	7/15/2054	USD	0	91.5117	0.00	6.30	USD
01F040685	FNMA TBA 4.0% AUG 30YR	Securitized	4	8/13/2054	USD	-11000000	91.5586	-10,071,445.34	6.30	USD
86359LBY4	SAMI 2007-AKS 1AZ TSFR1M+60 448BP	Securitized	6.03315	7/19/2034	USD	10180.13	88.4495	9,004.27	-0.18	USD
61772QAN0	MSRM 2021-6 A6 144A SOFR	Securitized	5	9/25/2051	USD	160009.4	92.5521	148,092.08	4.47	USD
17329VDF3	CMLTI 2021-INV3 A11 144A SOFR30A+85BP	Securitized	5	5/25/2051	USD	856219.72	92.6152	792,989.61	4.01	USD
22541NX20	CSFB 2005-6 5A1 SEQ WM51 WC7 750	Securitized	6.5	4/25/2033	USD	10588.43	95.6748	10,130.45	3.29	USD
86358HGW3	SAMI 1999-1-2A SEQ WM 19 W9.385	Securitized	3.90503	6/25/2029	USD	2550.58	90.9045	2,318.59	9.14	USD
74140QAA6	PRET 2021-RN1 A1 144A	Securitized	4.9917	2/25/2061	USD	268023.42	99.2437	265,996.39	2.30	USD
36262JAJ4	GSMBS 2021-GR2 A9 SOFR30A+85BP 144A	Securitized	5	2/25/2052	USD	1198310.04	92.6015	1,109,653.31	3.81	USD
36263KAJ0	GSMBS 2021-INV1 A9 30ALIB+85BP 144A SOFR	Securitized	5	12/25/2051	USD	404074.44	92.5889	374,127.92	3.92	USD
55283QAA2	MFRA 2021-RPL1 A1 144A	Securitized	1.1313	7/25/2060	USD	492084.3	88.4083	435,043.32	2.38	USD
585525DF2	MRFC 1999-TBC3 A2 TSFR1M+49	Securitized	6.0094	10/20/2029	USD	3454.95	100.1637	3,460.60	1.56	USD
61748HFE6	MSMI 2007-10AK ZAZ WM51 WC2 7224	Securitized	6.026799	11/25/2034	USD	703.17	90.3078	635.02	2.09	USD

64829VAA4	NRZT 2018-RPL1 A1	Securitized	3.5	12/25/2057	USD	477242.11	94.8183	452,513.00	2.78	USD
86358HNX3	JAMI 2002-AR3 A1 TSFR1M+77.448BP	Securitized	6.11315	9/19/2032	USD	1801.88	95.1489	1,714.47	0.31	USD
81743VAB9	SEMT 10 2A1 TSFR1M+87.448BP	Securitized	6.21315	10/20/2027	USD	2473.21	93.9989	2,324.79	0.02	USD
81743WAA9	SEMT 5 A TSFR1M+81.448BP	Securitized	6.15315	10/19/2026	USD	18820.44	95.2249	17,921.75	1.26	USD
89175MAA1	JPMI 2016-3 A1 WM43 WC4.0702 144A	Securitized	3.75	5/25/2058	USD	478846.74	96.7650	463,355.96	2.01	USD
89178WAU2	JPMI 2020-1 A1 WM40 WC4.0503 144A	Securitized	2.71	1/25/2060	USD	251440.47	93.6242	235,409.13	1.74	USD
92540EAA1	VERUS 2024-1 A1 144A	Securitized	5.712	1/25/2069	USD	279240.38	99.4286	277,644.80	2.29	USD
64352VHV6	INCHET 2004-3 M1 TSFR1M+104.448BP	Securitized	6.38971	11/25/2034	USD	475525.55	98.3594	467,724.27	0.60	USD
073879UQ9	BSABS 2005-AQ1 M3 TSFR1M+123.948BP	Securitized	6.58471	3/25/2035	USD	288190.03	98.9950	285,293.58	0.96	USD
24763LFX3	DELHE 1999-3 A1A TSFR1M+03.448BP	Securitized	6.26332	9/15/2029	USD	3543.06	93.0183	3,295.70	0.19	USD
317350BD7	FINA 2004-2 M1 TSFR1M+93.948BP	Securitized	6.28471	8/25/2034	USD	85065.73	93.8928	79,870.56	4.56	USD
126670PJ1	CWEL 2003-10 M1V2 TSFR1M+87.448BP	Securitized	6.17971	5/25/2036	USD	192574.66	98.5732	189,826.99	0.99	USD
32027EAE1	TSFR1M+87.448BP	Securitized	5.77971	4/25/2036	USD	819344.78	96.3201	789,193.96	1.80	USD
74919TAB7	RAAC 2006-RP4 M1 TSFR1M+66.448BP 144A	Securitized	6.00971	1/25/2046	USD	323308.47	98.9054	319,769.66	0.32	USD
362439AE1	GSAMP 2006-HE4 A2D TSFR1M+63.448BP	Securitized	5.97971	6/25/2036	USD	387120.29	95.0557	367,979.86	2.36	USD
81375WCT1	SADR 2003-09 M1V2 TSFR1M+78.048BP	Securitized	6.13471	1/25/2035	USD	261830.17	86.4948	226,469.53	3.67	USD
66987WDE4	NHEL 2005-4 M1 TSFR1M+77.448BP	Securitized	6.11971	1/25/2036	USD	218344.3	98.8131	215,752.79	0.44	USD
59020UAR6	MLCC 2004-A A1 TSFR1M+57.448BP	Securitized	5.91971	4/25/2029	USD	1453.74	91.8482	1,335.23	2.23	USD
45254NLJ4	IMM 2004-10 1A1 TSFR1M+75.448BP*CONSENT*	Securitized	6.09971	3/25/2035	USD	111118.9	93.5055	103,902.25	0.52	USD
22541QCT7	CSFB 2003-AR15 2A1 ARM WM33 WC5.1835	Securitized	5.728756	6/25/2033	USD	4722.39	89.9559	4,248.07	1.50	USD
07384MZ96	BSARM 2004-8 11A2 AS ARM	Securitized	6.414151	11/25/2034	USD	14048.92	90.2687	12,681.78	0.86	USD
07384MZS4	BSARM 2003-8 2A1 NON-AGENCY ADM	Securitized	5.699794	1/25/2034	USD	2950.07	94.0724	2,775.20	1.06	USD
17307GW79	CMLTI 2005-11 A2A 1YRT+240	Securitized	7.78	10/25/2035	USD	1879.77	95.9789	1,804.18	1.48	USD
5899292M9	MLCC 2003-F A1 TSFR1M+75.448BP	Securitized	6.09971	10/25/2028	USD	735.08	90.9157	668.30	0.00	USD
59020USJ5	MLMI 2005-A2 A2 ARM	Securitized	5.782577	2/25/2035	USD	44772.45	93.8178	42,004.51	2.69	USD
466247EH2	JPMMT 2004-A4 2A2 WM34 WC4.9497 ARM	Securitized	5.575355	9/25/2034	USD	3929.63	88.3160	3,470.49	2.49	USD
362341RX9	GSR 2005-AR6 2A1 WM35 WC4.9	Securitized	5.057332	9/25/2035	USD	1575.37	92.3049	1,454.14	2.93	USD
466247LZ4	JPMMT 2005-A1 6T1 ARM WM33 WC5.2725	Securitized	5.642945	2/25/2035	USD	851	89.1511	758.68	1.54	USD
885220HB2	JPMI 2003-1 A3 WM33 WC3.0402 ADM	Securitized	5.588661	4/25/2045	USD	6557.16	91.9018	6,026.15	1.04	USD
929227QB5	WAMU 2002-AR6 A 12MTA+140	Securitized	6.55277	6/25/2042	USD	1994.79	91.0369	1,816.00	2.66	USD
92922F4M7	WAMU 2005-AR13 A1A1 TSFR1M+69.448BP	Securitized	6.03971	10/25/2045	USD	9452.79	95.9541	9,070.34	2.47	USD
92922FB72	WAMU 2004-AR13 A2A TSFR1M+85.448BP	Securitized	6.19971	11/25/2034	USD	25344.03	93.3228	23,651.76	1.19	USD
92922FUN6	WAMU 2004-AR6 A2 TSFR1M+01.448BP	Securitized	6.25971	6/25/2044	USD	9470.62	91.4604	8,661.87	2.11	USD
92925CBA9	WAMU 2005-AR19 A1A1 TSFR1M+65.448BP	Securitized	5.99971	12/25/2045	USD	60925.16	97.3087	59,285.49	2.37	USD
36167RAA1	GCT 2021-GCT A TSFR1M+91.448BP 144A	Securitized	6.24348	2/15/2038	USD	200000	82.5285	165,057.02	-0.42	USD
36167HAC9	GCAT 2021-NQM3 A2 WM51 WC5.0845 144A	Securitized	1.348	5/25/2066	USD	486621.29	83.3922	405,804.35	5.84	USD
78471AAB9	SOFI 2016-F A2 144A	Securitized	3.02	2/25/2040	USD	44596.29	96.4263	43,002.57	1.15	USD
552751AA7	MFRA 2020-NQM2 A1 144A	Securitized	1.381	4/25/2065	USD	101251.23	92.7751	93,935.88	2.41	USD
28628BAA6	ELFI 2021-A A 144A	Securitized	1.53	12/26/2046	USD	829539.47	86.1103	714,318.59	3.41	USD
36167HAD7	GCAT 2021-NQM3 A3 WM51 WC5.0845 144A	Securitized	1.503	5/25/2066	USD	486621.29	83.7927	407,753.07	5.79	USD
63941TAA4	NAVSL 2020-EA A 144A	Securitized	1.69	5/15/2069	USD	681148.66	91.5445	623,554.20	2.48	USD

63941UAA1	NAVSL 2020-GA A 144A	Securitized	1.17	9/16/2069	USD	387109.82	90.5016	350,340.54	2.13	USD
69362GAA9	PRET 2021-NPL6 A1 WM63 WC4.8507 144A	Securitized	2.4871	11/25/2051	USD	334310.26	98.4596	329,160.38	2.30	USD
55286LAA0	MFRA 2023-NQM4 A1 144A	Securitized	6.105	12/25/2068	USD	181923.37	100.2758	182,425.08	2.41	USD
64831EAA8	NRZT 2021-NQ2R A1 WM48 WC6.6626 144A	Securitized	0.94054	10/25/2058	USD	245032.79	91.8020	224,944.98	2.70	USD
67117VAA8	OBX 2023-NQM6 A1 144A	Securitized	6.52	7/25/2063	USD	327529.9	100.4497	329,002.80	2.44	USD
78444YAD7	OBX 2023-NQM6 A1 144A WC6.6626 144A	Securitized	7.30948	10/25/2024	USD	130113.76	100.2413	130,427.67	0.07	USD
	Uninvested Cash							7,455.40		
	Interest Receivable							-13,406.47		
	Net Unsettled Trades							9,165,945.25		
	Bond/Stock Futures							-72,659,241.18		
	Swap Offset							-34,416.85		
	CD/CW Forecast							0.00		
	Total Market Value							51,749,958.25		

Additional Disclosures:

Investors should consider the investment objectives, risks, charges and expenses of the funds carefully before investing. This and other information are contained in the fund's prospectus and summary prospectus, if available, which may be obtained by contacting your PIMCO representative. Please read them carefully before you invest or send money.

The portfolio holdings and its presentation may differ from the complete schedule of investments in the annual and semiannual report to shareholders filed with the SEC on Form N-CSR, and the complete schedule of investments provided in the first and third quarter SEC Form N-Q filings for each fiscal year as it is not prepared in a manner to conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements.

A word about risk: 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 low interest rate environments increase this risk. 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. **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. **Diversification** does not ensure against loss. 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.

These vehicles are available only through managed accounts utilizing the managed account strategy and are available by prospectus only. No fees are charged to clients at the commingled vehicles level. The managed account strategies described in this material are offered by Pacific Investment Management Company, LLC and are available exclusively through financial professionals. Participation is restricted to accounts with a minimum asset level and may not be suitable for all investors. For more information, contact your financial advisor. Financial professionals seeking more information should contact their managed accounts department or PIMCO.

PIMCO as a general matter provides services to qualified institutions, financial intermediaries and institutional investors. Individual investors should contact their own financial professional to determine the most appropriate investment options for their financial situation. This material has been distributed for informational purposes only and should not be considered as investment advice or a recommendation of any particular security, strategy or investment product. Information contained herein has been obtained from sources believed to be reliable, but not guaranteed. No part of this material may be reproduced in any form, or referred to in any other publication, without express written permission. PIMCO is a trademark of Allianz Asset Management of America L.P. in the United States and throughout the world. Fixed Income Shares (FISH) are offered by PIMCO Investments LLC. ©2024, PIMCO.