

当ファンドの仕組みは、次の通りです。

商品分類	追加型投信 / 海外 / 債券
信託期間	無期限(2018年10月4日設定)
運用方針	信託財産の着実な成長と安定した収益の確保を目指して運用を行います。
主要投資対象	別に定める投資信託証券*を主要投資対象とします。なお、短期金融商品等に直接投資する場合があります。
運用方法	<p>主として、投資対象ファンドへの投資を通じ、先進国債券および新興国債券等世界の債券市場に幅広く分散投資を行うことにより、安定したインカムゲインの確保と信託財産の中長期的な成長を目指して運用を行います。</p> <p>投資対象ファンドの組入比率は高位を維持することを基本とします。各投資対象ファンドへの投資比率は、原則として、市況環境および投資対象ファンドの収益性等を勘案して決定します。なお、資金動向等によっては、投資対象ファンドへの投資比率を引き下げることがあります。投資対象ファンドについては、収益機会の追求やリスクの分散などを目的として、適宜見直しを行いません。この際、定性評価や定量評価等を勘案のうえ、新たに投資対象ファンドを指定したり、既に指定されていた投資対象ファンドを外したりする場合があります。</p> <p>外国投資信託受益証券の運用指図に関する権限を、ピムコジャパンリミテッドに委託します。</p> <p>資金動向、市況動向等によっては、上記のような運用ができない場合があります。</p>
分配方針	<p>毎決算時(年1回、毎年10月3日。休業日の場合は翌営業日)に決算を行い、原則として以下の方針に基づき収益の分配を行います。分配金は決算日から起算して5営業日以内に支払いを開始します。</p> <ul style="list-style-type: none"><li>・ 分配対象額の範囲 経費控除後の配当等収益および売買益(評価益を含みます。)等の全額とします。</li><li>・ 分配対象額についての分配方針 委託会社が基準価額水準、市況動向等を勘案して決定します。ただし、分配対象額が少額の場合は、分配を行わないことがあります。</li><li>・ 留保益の運用方針 収益分配にあらず信託財産内に留保した利益については、運用の基本方針に基づき、元本部分と同一の運用を行います。</li></ul>

\*「別に定める投資信託証券」とは、バミューダ籍外国投資信託「PIMCOグローバル債券 ストラテジーファンド」(JPY)およびバミューダ籍外国投資信託「PIMCOバミューダ・エマージング・カレンシー・ハイインカム・ファンド」(S(円))です。

# SBI-PIMCO 世界債券 アクティブファンド(DC)

追加型投信 / 海外 / 債券

## 運用報告書(全体版)

### 第5期

決算日:2023年10月3日

作成対象期間:2022年10月4日~2023年10月3日

### 受益者のみなさまへ

平素は格別のご愛顧を賜り厚く御礼申し上げます。さて、「SBI-PIMCO 世界債券アクティブファンド(DC)」は、2023年10月3日に第5期の決算を行いました。ここに期中の運用状況と収益分配状況についてご報告申し上げます。今後とも引き続きお引き立て賜りますようお願い申し上げます。



SBIアセットマネジメント株式会社

東京都港区六本木1-6-1

お問い合わせ先

電話番号 03-6229-0097

受付時間:営業日の9:00~17:00

ホームページから、ファンドの商品概要、レポート等をご覧いただけます。  
<https://www.sbiasset.co.jp/>

## ◀ 設定以来の運用実績 ▶

決算期	基準価額			投資信託証券 組入比率	純資産総額
	(分配落)	税込分配金	期中騰落率		
(設定日) 2018年10月4日	円 10,000	円 —	% —	% —	百万円 0
1期(2019年10月3日)	10,151	0	1.5	98.5	64
2期(2020年10月5日)	10,415	0	2.6	99.5	216
3期(2021年10月4日)	11,092	0	6.5	99.1	574
4期(2022年10月3日)	11,607	0	4.6	100.3	1,071
5期(2023年10月3日)	12,690	0	9.3	98.2	2,090

(注1) 設定日の基準価額は、設定時の価額です。

(注2) 設定日の純資産総額は、設定元本を表示しています。

(注3) 当ファンドにはベンチマークはありません。また、適当な参考指数もないことから、ベンチマーク、参考指数を記載しておりません。

## ◀ 当期中の基準価額と市況等の推移 ▶

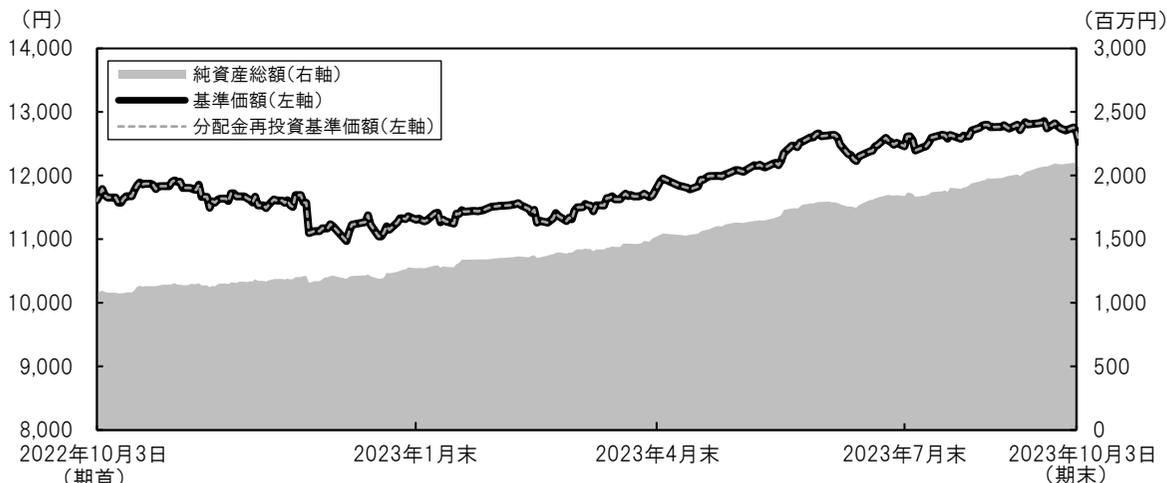
年月日	基準価額		投資信託証券 組入比率
	騰落率		
(期首) 2022年10月3日	円 11,607	% —	% 100.3
10月末	11,902	2.5	100.1
11月末	11,577	△ 0.3	100.5
12月末	11,202	△ 3.5	99.8
2023年 1月末	11,324	△ 2.4	99.9
2月末	11,512	△ 0.8	99.9
3月末	11,500	△ 0.9	99.7
4月末	11,685	0.7	98.6
5月末	12,070	4.0	98.1
6月末	12,617	8.7	98.1
7月末	12,458	7.3	98.3
8月末	12,795	10.2	98.2
9月末	12,708	9.5	98.3
(期末) 2023年10月3日	12,690	9.3	98.2

(注1) 騰落率は期首比。

(注2) 当ファンドにはベンチマークはありません。また、適当な参考指数もないことから、ベンチマーク、参考指数を記載しておりません。

## 当期の運用状況と今後の運用方針

### ◀ 基準価額等の推移 ▶ (2022年10月4日～2023年10月3日)



期 首 : 11,607円

期 末 : 12,690円(既払分配金(税込み):0円)

騰 落 率 : 9.3%(分配金再投資ベース)

- (注1) 当ファンドにはベンチマークはありません。また、適当な参考指数もないことから、ベンチマーク、参考指数を記載しておりません。
- (注2) 分配金再投資基準価額は、収益分配金(税込み)を分配時に再投資したとみなして計算し、ファンド運用の実質的なパフォーマンスを示すものです。
- (注3) 分配金の再投資についてはお客様がご利用のコース等により異なります。また、ファンドの運用経過については、当ファンドのパフォーマンスを示したものであり、ファンドの購入価額により課税条件等が異なるため、お客様の損益の状況を示すものではありません。

### ◀ 基準価額の主な変動要因 ▶ (2022年10月4日～2023年10月3日)

#### 【上昇要因】

世界的に金利が上昇し、日本と欧米との金利差が拡大したことで円安基調となったことや、金融引き締め観測後退の局面では金利が低下(債券価格は上昇)したことが、基準価額の上昇要因となりました。

#### 【下落要因】

インフレ対策のため連邦準備制度理事会(FRB)や欧州中央銀行(ECB)が金融引き締めを行い、継続的に保有する米国債および欧州国債などの利回りが上昇(債券価格は下落)したことが、基準価額の下落要因となりました。

## ◀ 投資環境 ▶ (2022年10月4日～2023年10月3日)

米国債券市場は、FRBによる利上げが継続的に実施されましたが、インフレが高止まりし今後も金融引き締め局面の継続が見込まれたため、国債や社債等の利回りが上昇(債券価格は下落)しました。

ドイツ債券市場は、ECBによる利上げの継続や、金融引き締めに対する積極的な姿勢が示されたため、利回りが上昇(債券価格は下落)しました。一時クレディ・スイス・グループの信用不安が広がり、金利が大幅に低下する場面もありましたが、金融大手であるUBSが買収を決定したことで、金利は上昇しました。

米ドル/円相場は、日本政府の為替介入や日銀による長期金利の許容変動額の拡大をうけ、一時円高方向に大きく推移しましたが、引き続き金利差が大きいことから米ドル高円安基調で推移しました。

ユーロ/円相場も、上記の理由に加え、クレディ・スイス・グループの信用不安によりユーロが売られる展開もありましたが、当該期間を通じてみるとユーロ高円安基調に推移しました。

## ◀ 当ファンドのポートフォリオ ▶ (2022年10月4日～2023年10月3日)

### < 当ファンド >

「PIMCOバミューダ・グローバル・ボンド・エクス・ジャパン・ファンド・クラスS(円)」、「PIMCOグローバル債券ストラテジーファンドJ(JPY)」および「PIMCOバミューダ・エマーゼン・カレンシー・ハイインカム・ファンド・クラスS(円)」への投資を通じて、先進国債券および新興国債券等世界の債券市場に幅広く分散投資を行うことにより、安定したインカムゲインの確保と信託財産の中長期的な成長をめざして運用を行いました。

### < PIMCOバミューダ・グローバル・ボンド・エクス・ジャパン・ファンド・クラスS(円) >

### < PIMCOグローバル債券 ストラテジーファンドJ(JPY) >

当期の世界の債券市場は、期を通じて大幅に下落しました。

米国債券市場は、期前半、米利上げペースが減速するとの期待が高まったほか、米地方銀行の破綻やクレディ・スイスの経営危機を受けて投資家がリスク回避姿勢を強めたことなどから、上昇基調となりました。しかし、その後は米実質国内総生産(GDP)成長率や雇用統計など堅調な経済指標が発表されるなか、追加利上げの可能性が意識されたことを受けて下落に転じ、期を通じても下落しました。

欧州債券市場は、欧米の金融システムに対する懸念が高まったことに加え、景気後退懸念が強まったことなどを受けて上昇する局面もみられました。しかし、期中、域内のインフレ上昇ペースの加速を受けて、ECBが大幅な利上げを継続したことなどから下落し、期を通じても下落しました。

英国債券市場は、英国国内でのインフレ高止まりなどを受けてイングランド銀行(BOE)が利上げを継続したことや、同国の賃金上昇率の加速を受けて金融引き締めが長期化するとの懸念が強まったことなどから、期を通じて下落しました。

米ドル/円為替市場では、FRBの積極的な利上げが進む一方、日銀が金融緩和策の維持を決定し、日米の金融政策のスタンスの違いが意識され、期を通じてみると上昇しました(円安米ドル高)。ユーロ/円為替市場においても、ECBの利上げが進んだことを受け上昇しました(円安ユーロ高)。

※1 「PIMCOグローバル債券ストラテジーファンドJ(JPY)」を投資対象ファンドに追加いたしました。(2022年12月29日)

※2 「PIMCOバミューダ・グローバル・ボンド・エクス・ジャパン・ファンド・クラスS(円)」は「PIMCOグローバル債券ストラテジーファンドJ(JPY)」へ入れ替えが完了しましたので投資対象ファンドから除きました。(2023年7月3日)

## < PIMCOバミューダ・エマージング・カレンシー・ハイインカム・ファンド・クラスS(円) >

当期の新興国通貨市場では、米国における利上げの継続のほか、期後半にかけては中国経済減速に対する懸念や中東情勢の緊迫化などを受けて投資家がリスク回避姿勢を強める局面がみられたことから、多くの通貨が対米ドルで下落しました。ただし、一部の新興国通貨については資源価格の上昇等を背景に対米ドルで上昇しました。

なお、対円では、米金利の大幅上昇を背景に急激な米ドル高・円安が進行するなか、新興国通貨は上昇しました。

## ◀ 当ファンドのベンチマークとの差異 ▶ (2022年10月4日～2023年10月3日)

当ファンドにはベンチマークはありません。また、適当な参考指数もないことから、ベンチマーク、参考指数を記載しておりません。

## ◀ 分配金 ▶ (2022年10月4日～2023年10月3日)

当作成期の分配金は、当ファンドの分配方針に基づき、基準価額水準や市況動向等を勘案し、下表の通りといたしました。

なお、分配に充てずに信託財産に留保した収益につきましては、元本部分と同一の運用を行います。

## ● 分配原資の内訳

(単位:円、1万口当たり、税込み)

項 目	第5期
	2022年10月4日～2023年10月3日
当期分配金	—
(対基準価額比率)	—%
当期の収益	—
当期の収益以外	—
翌期繰越分配対象額	2,690

(注1) 対基準価額比率は当期分配金(税込み)の期末基準価額(分配金込み)に対する比率であり、ファンドの収益率とは異なります。

(注2) 当期の収益、当期の収益以外は小数点以下切捨てで算出しているため合計が当期分配金と一致しない場合があります。

## ◀ 今後の運用方針 ▶

### ＜ 当ファンド ＞

引き続き、「PIMCOグローバル債券ストラテジーファンドJ(JPY)」への配分比率70%程度、「PIMCOバミューダ・エマージング・カレンシー・ハイインカム・ファンド・クラスS(円)」への配分比率30%程度を基本とし、安定したインカムゲインの確保と信託財産の中長期的な成長を図ることを目標に運用を行います。

### ＜ PIMCOグローバル債券 ストラテジーファンドJ(JPY) ＞

先進国では足元の景気に底堅さがみられるものの、これまでの金融引き締めによる影響が徐々に波及することで、2024年の景気は減速する可能性が高いとみております。足元における景気の底堅さの背景としては、特に米国では過去の低金利時において長期固定金利で住宅ローンの借り入れを行った世帯が大半を占めており、これまでの急速な金利上昇が消費に与えるマイナスの影響が限定的となっていることが挙げられます。ただし、政策金利が高水準に留まる期間が長期化することに伴い、金融引き締めの影響が蓄積され個人消費や投資を圧迫するとみています。なお、欧米の中央銀行による金融引き締めは最終局面に近いとみていますが、インフレ率が中央銀行の目標水準まで低下するには時間を要すると想定されることから、利下げは慎重に進められるものと考えられます。ただし、オーストラリア、ニュージーランド、カナダといった変動金利型の住宅ローンの割合が大きい国々は、想定よりも早いペースで利下げが進む可能性があるとみています。

米国については、最新の経済見通しにおいてFRB当局者は2024年に米経済がソフトランディング(軟着陸)を達成することに自信を深めていることが示唆されているものの、PIMCOはこの見通しに対して懐疑的です。歴史的には、長期に渡る金融引き締めが失業率の上昇と景気後退に繋がることなく終了する可能性が低いことに加えて、利上げ開始時点においてインフレ率が高まっていた場合には景気後退入りの確率が更に高まる傾向があります。コロナショックにより停滞がみられたサプライチェーン(供給網)の改善が引き続きインフレ圧力の緩和に繋がる一方、生産性が大幅に改善しない限り、労働市場のひっ迫などによる賃金への上昇圧力を背景にインフレ率はFRBの目標水準を上回って推移する可能性が高いとみています。なお、PIMCOでは、FRBによる2023年内の追加利上げの可能性は排除できないものの、インフレ率の更なる鈍化を背景に利上げが停止される可能性をメインシナリオとして想定しています。

ユーロ圏については、クレディ・スイス救済時にスイス当局が市場で想定されていた資本構造における優先順位とは異なる形で普通株式よりも先にAT1債を無価値化するという対応を行ったことを背景に、今後の金融機関の資本調達コストが上昇し、域内における融資が縮小することなどが想定され、景気の重しになるとみています。金融政策については、ECBは10月に利上げを停止しましたが、PIMCOでは同地域のインフレ率がECBの目標値である2%にまで低下するには相応の時間を要するとみており、政策金利は引き続き据え置かれる可能性が高いものと考えています。

英国については、他の主要先進国に比べて特に賃金を中心に根強いインフレ圧力に直面しており、BOEはインフレ抑制と景気対応との間で難しいかじ取りに迫られています。また、英国の住宅ローンの多くは5年以下の固定金利が大半のため、利払い費の増加が徐々に家計の重しとなり個人消費が抑制されるとみています。BOEは9月に利上げを停止したものの、今後のインフレ次第では、追加利上げが検討される可能性もあると考えています。

## < PIMCOバミューダ・エマージング・カレンシー・ハイインカム・ファンド・クラスS(円) >

先進国では足元の景気に底堅さがみられるものの、これまでの金融引き締めによる影響が徐々に波及することで、2024年の景気は減速する可能性が高いとみております。足元における景気の底堅さの背景としては、特に米国では過去の低金利時において長期固定金利で住宅ローンの借り入れを行った世帯が大半を占めており、これまでの急速な金利上昇が消費に与えるマイナスの影響が限定的となっていることが挙げられます。ただし、政策金利が高水準に留まる期間が長期化することに伴い、金融引き締めの影響が蓄積され個人消費や投資を圧迫するとみています。なお、欧米の中央銀行による金融引き締めは最終局面に近いとみていますが、インフレ率が中央銀行の目標水準まで低下するには時間を要すると想定されることから、利下げは慎重に進められるものと考えられます。ただし、オーストラリア、ニュージーランド、カナダといった変動金利型の住宅ローンの割合が大きい国々は、想定よりも早いペースで利下げが進む可能性があるかとみています。

エマージング諸国は、先進国に比べて全体的に対GDPでの債務比率が低くバランスシートの安定性が保たれていることはサポート材料です。また、エマージング諸国の中央銀行の多くは景気の急減速を避けながらインフレ率の抑制に取り組んでいることなどを踏まえ、2024年の経済成長率は2023年同様の4%台を維持するとみています。ただし、中国では不動産市場の停滞が足かせとなり、2024年は減速する可能性が高い点には注視が必要だと考えます。なお、エマージング債券市場はスプレッドが相応に拡大し、利回りも上昇していることなどが今後のパフォーマンスの下支えとなるものと引き続き期待されます。

≪ 1万口当たりの費用明細 ≫ (2022年10月4日～2023年10月3日)

項 目	当 期		項 目 の 概 要
	金 額	比 率	
(a) 信 託 報 酬	99	0.829	(a) 信託報酬＝ 期中の平均基準価額×信託報酬率
(投 信 会 社)	(76)	(0.637)	委託した資金の運用の対価
(販 売 会 社)	(20)	(0.165)	交付運用報告書等各種書類の送付、口座内でのファンドの管理、購入後の情報提供等の対価
(受 託 会 社)	( 3)	(0.027)	運用財産の管理、投信会社からの指図の実行の対価
(b) そ の 他 費 用	16	0.137	(b) その他費用＝ 期中のその他費用÷期中の平均受益権口数
(監 査 費 用)	( 7)	(0.060)	監査費用は、監査法人等に支払うファンドの監査に係る費用
(印 刷 費 用)	( 9)	(0.077)	開示資料等の作成・印刷費用等
合 計	115	0.966	
期中の平均基準価額は、11,945円です。			

(注1) 期中の費用(消費税等のかかるものは消費税等を含む)は、追加・解約により受益権口数に変動があるため、簡便法により算出した結果です。

(注2) 消費税は報告日の税率を採用しています。

(注3) 項目ごとに円未満は四捨五入しております。

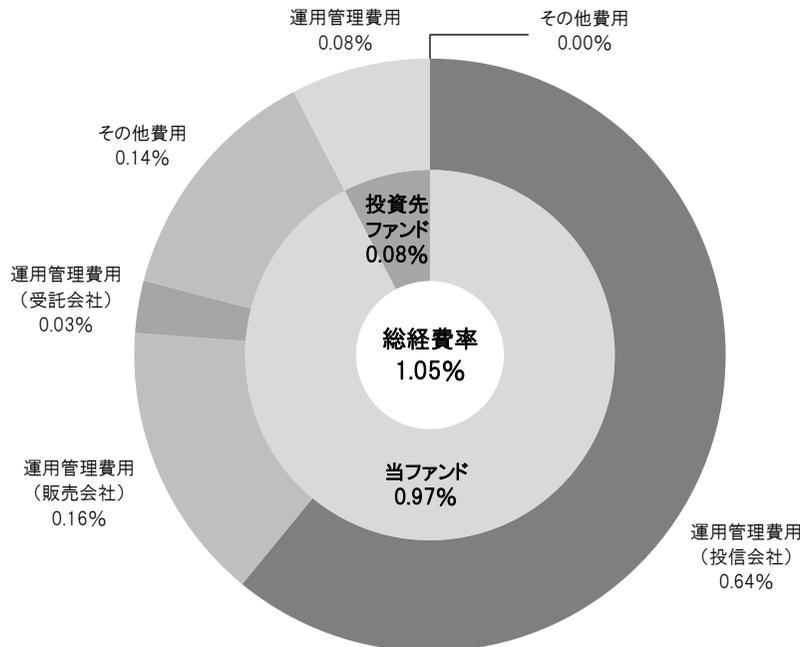
(注4) 各項目の費用は、このファンドが組入れている投資信託証券が支払った費用を含みません。

(注5) 各比率は1万口当たりのそれぞれの費用金額を期中の平均基準価額で除して100を乗じたものです。

## (参考情報)

## 総経費率

当期中の運用・管理にかかった費用の総額(原則として、募集手数料、売買委託手数料及び有価証券取引税を除く。)を期中の平均受益権口数に期中の平均基準価額(1口当たり)を乗じた数で除した総経費率(年率)は1.05%です。



(単位:%)

総経費率(①+②+③)	1.05
①当ファンドの費用の比率	0.97
②投資先ファンドの運用管理費用の比率	0.08
③投資先ファンドの運用管理費用以外の比率	0.00

(注1) ①の費用は、1万口当たりの費用明細において用いた簡便法により算出したものです。

(注2) ②の費用は、各月末の投資先ファンドの保有比率に当該投資先ファンドの運用管理比率を乗じて算出した概算値です。

(注3) 各費用は、原則として、募集手数料、売買委託手数料及び有価証券取引税を含みません。

(注4) 各比率は、年率換算した値です。なお、四捨五入の関係により、合計が一致しない場合があります。

(注5) 投資先ファンドとは、このファンドが組入れている投資信託証券です。

(注6) ①と②③の費用は、計上された期間が異なる場合があります。

(注7) 上記の前提条件で算出したものです。このため、これらの値はあくまでも参考であり、実際に発生した費用の比率とは異なります。

### ◀ 売買及び取引の状況 ▶ (2022年10月4日～2023年10月3日)

#### 投資信託証券

銘柄		買付額		売付額	
		口数	金額	口数	金額
		千口	千円	千口	千円
国内	PIMCOバミューダ・エマージング・カレンシー・ハイインカム・ファンド・クラスS(円)	40,374	278,115	5,688	75,522
	PIMCOグローバル債券ストラテジーファンドJ(JPY)	477,835	1,430,637	16,692	50,435
	PIMCOバミューダ・グローバル・ボンド・エクス・ジャパン・ファンド・クラスS(円)	16,798	193,767	79,193	891,075

(注) 金額は受渡し代金。

### ◀ 利害関係人との取引状況等 ▶ (2022年10月4日～2023年10月3日)

当期中における利害関係人との取引はありません。

(注) 利害関係人とは、投資信託及び投資法人に関する法律第11条第1項に規定される利害関係人です。

## ◀ 組入資産の明細 ▶ (2023年10月3日現在)

### 国内投資信託証券

銘柄	期首(前期末)	当期末		
	口数	口数	評価額	比率
	千口	千口	千円	%
PIMCOバミューダ・エマージング・カレンシー・ハイインカム・ファンド・クラスS(円)	27	42	640,878	30.7
PIMCOグローバル債券ストラテジーファンドJ(JPY)	—	461	1,413,120	67.6
PIMCOバミューダ・グローバル・ボンド・エクス・ジャパン・ファンド・クラスS(円)	62	—	—	—
合計	口数・金額	89	2,053,998	—
	銘柄数<比率>	—	2銘柄	<98.2%>

(注1) 合計欄の<>内は、純資産総額に対する評価額の比率。

(注2) 単位未満は切捨て。

## ◀ 投資信託財産の構成 ▶ (2023年10月3日現在)

項目	当期末	
	評価額	比率
	千円	%
投資信託受益証券	2,053,998	97.7
コール・ローン等、その他	49,082	2.3
投資信託財産総額	2,103,080	100.0

(注) 金額の単位未満は切捨て。

## ◀ 特定資産の価格等の調査 ▶

該当事項はありません。

## ≪ 資産、負債、元本及び基準価額の状況 ≫

(2023年10月3日現在)

項目	当期末
	円
<b>(A) 資産</b>	<b>2,103,080,684</b>
コール・ローン等	49,082,300
投資信託受益証券(評価額)	2,053,998,384
<b>(B) 負債</b>	<b>12,455,975</b>
未払金	700,000
未払解約金	3,036,176
未払信託報酬	7,272,872
未払利息	147
その他未払費用	1,446,780
<b>(C) 純資産総額(A-B)</b>	<b>2,090,624,709</b>
元本	1,647,442,606
次期繰越損益金	443,182,103
<b>(D) 受益権総口数</b>	<b>1,647,442,606口</b>
1万円当たり基準価額(C/D)	<b>12,690円</b>

<注記事項(運用報告書作成時には監査未了)>

(貸借対照表関係)

期首元本額	923,233,580円
期中追加設定元本額	1,011,626,412円
期中一部解約元本額	287,417,386円

## ≪ 損益の状況 ≫

(2022年10月4日～2023年10月3日)

項目	当期
	円
<b>(A) 配当等収益</b>	<b>69,642,773</b>
受取配当金	69,559,906
受取利息	14
その他収益金	108,952
支払利息	△ 26,099
<b>(B) 有価証券売買損益</b>	<b>89,914,458</b>
売買益	124,419,543
売買損	△ 34,505,085
<b>(C) 信託報酬等</b>	<b>△ 14,464,863</b>
<b>(D) 当期損益金(A+B+C)</b>	<b>145,092,368</b>
<b>(E) 前期繰越損益金</b>	<b>29,913,278</b>
<b>(F) 追加信託差損益金</b>	<b>268,176,457</b>
(配当等相当額)	( 100,120,786)
(売買損益相当額)	( 168,055,671)
<b>(G) 合計(D+E+F)</b>	<b>443,182,103</b>
<b>(H) 収益分配金</b>	<b>0</b>
<b>次期繰越損益金(G+H)</b>	<b>443,182,103</b>
追加信託差損益金	268,176,457
(配当等相当額)	( 100,120,786)
(売買損益相当額)	( 168,055,671)
分配準備積立金	175,005,646

- (注1) 損益の状況の中で**(B)有価証券売買損益**は期末の評価換えによるものを含みます。
- (注2) 損益の状況の中で**(C)信託報酬等**には信託報酬に対する消費税等相当額を含めて表示しています。
- (注3) 損益の状況の中で**(F)追加信託差損益金**とあるのは、信託の追加設定の際、追加設定をした価額から元本を差し引いた差額分をいいます。
- (注4) 計算期間末における費用控除後の配当等収益(63,328,860円)、費用控除後の有価証券等損益額(81,762,429円)、信託約款に規定する収益調整金(268,176,457円)および分配準備積立金(29,914,357円)より分配対象収益は443,182,103円(1万円当たり2,690円)ですが、当期に分配した金額はありません。

## ≪ お知らせ ≫

「PIMCOグローバル債券ストラテジーファンドJ(JPY)」を投資対象ファンドに追加いたしました。(2022年12月29日)

「PIMCOバミューダ・グローバル・ボンド・エクス・ジャパン・ファンド・クラスS(円)」は「PIMCOグローバル債券ストラテジーファンドJ(JPY)」へ入れ替えが完了しましたので投資対象ファンドから除きました。(2023年7月3日)

## ( ご参考 )

## ■ 主要投資対象の投資信託証券の概要

ファンド名	PIMCOグローバル債券ストラテジーファンドJ(JPY)
実質的な 主要投資対象	日本を除く先進国の国債・モーゲージ債・社債等を主要投資対象とします。
投資方針	<ul style="list-style-type: none"> <li>・ブルームバーグ・グローバル・アグリゲート・インデックス(除く日本、ヘッジなし・円ベース)をベンチマークとし、トータルリターンを最大化をめざします。</li> <li>・外貨建資産については、原則として為替ヘッジを行いません。</li> </ul>
主な投資制限	<ul style="list-style-type: none"> <li>・通常、ファンドの純資産総額の90%以上を、日本を除く3カ国以上の発行体が発行する債券などに投資します。</li> <li>・原則として投資時において、Baa格(ムーディーズ社による格付。また、スタンダード&amp;プアーズ社、フィッチ社およびその他の一般的に認められた格付会社による同等格の格付、またはこれらの社による格付がない場合でも、投資顧問会社が同等格の信用度を有すると判断したものを含みます。以下同じ。)以上の債券などに投資します。</li> <li>・ポートフォリオの平均格付は、原則としてAa格以上とします。</li> <li>・ファンドの平均デュレーションは、ベンチマークの平均デュレーション±2年以内とします。</li> <li>・新興国の発行体の債券などへの投資は、純資産総額の10%以下とします。</li> </ul>
委託会社	パシフィック・インベストメント・マネジメント・カンパニー・エルエルシー

## ● PIMCOグローバル債券 ストラテジーファンドJ(JPY)

2023年10月3日現在入手している最新(2023年6月30日現在)の状況です。

### (1) 損益計算書 (2022年7月1日～2023年6月30日)

収益:	(単位:千米ドル)
受取利息	3,406
雑収入	116
収益合計	3,522
<b>費用:</b>	
助言報酬	362
委託者報酬	57
利息費用	35
費用合計	454
<b>純投資損益</b>	<b>3,068</b>
<hr/>	
<b>当期実現損益</b>	
投資有価証券	△ 13,274
為替デリバティブ取引又は中央清算機関経由デリバティブ取引	△ 2,794
相対デリバティブ取引	2,723
外貨通貨	△ 306
当期実現損益	△ 13,651
<b>当期末実現評価損益</b>	
投資有価証券	5,077
為替デリバティブ取引又は中央清算機関経由デリバティブ取引	1,142
相対デリバティブ取引	△ 309
外貨通貨	133
当期末実現評価損益	6,043
当期実現および未実現評価損益	△ 7,608
<b>運用の結果による純資産の増減額</b>	<b>△ 4,540</b>
外国税	0

残高が0と表記されているものは、実際の金額を四捨五入した結果、千ドル未満となったものを含みます。

## (2) 投資有価証券明細 (2023年6月30日現在)

	PRINCIPAL AMOUNT (000)	VALUE (000)
<b>INVESTMENTS IN SECURITIES 128.9%</b>		
<b>AUSTRALIA 2.7%</b>		
<b>CORPORATE BONDS &amp; NOTES 0.1%</b>		
<b>Santos Finance Ltd.</b>		
3.649% due 04/29/2031	\$ 100	\$ 83
<b>MORTGAGE-BACKED SECURITIES 1.3%</b>		
<b>AFG Trust</b>		
4.810% due 03/10/2053	AUD 373	247
<b>Bluestone Sapphire XXV</b>		
5.145% due 03/21/2053		184
<b>Firstmac Mortgage Funding Trust No.4</b>		
4.910% due 02/19/2053		419
<b>La Trobe Financial Capital Markets Trust</b>		
4.873% due 01/14/2053		307
<b>Liberty PRIME</b>		
4.815% due 01/25/2053		354
<b>Pepper I-Prime Trust</b>		
4.770% due 07/15/2053		188
<b>Pepper Residential Securities Trust No.30</b>		
4.870% due 01/15/2063		241
<b>RedZed Trust</b>		
4.859% due 06/09/2053		165
<b>Resimac Premier</b>		
4.740% due 02/13/2053		403
<b>Securitized Australian Mortgage Trust</b>		
4.834% due 02/20/2046		45
		<b>30</b>
		<b>1,789</b>
<b>SOVEREIGN ISSUES 1.3%</b>		
<b>Australia Government Bond</b>		
3.250% due 04/21/2029	2,600	1,667
<b>South Australian Government Financing Authority</b>		
1.750% due 05/24/2032	100	53
<b>Treasury Corp. of Victoria</b>		
4.250% due 12/20/2032	100	65
		<b>1,785</b>
<b>Total Australia</b>		<b>3,637</b>
<b>(Cost \$4,276)</b>		
<b>BERMUDA 0.1%</b>		
<b>CORPORATE BONDS &amp; NOTES 0.1%</b>		
<b>Bacardi Ltd.</b>		
4.700% due 05/15/2028	\$ 100	97
<b>Total Bermuda</b>		<b>97</b>
<b>(Cost \$98)</b>		
<b>CANADA 0.5%</b>		
<b>SOVEREIGN ISSUES 0.5%</b>		
<b>Canada Government Bond</b>		
1.750% due 12/01/2053	CAD 100	56
<b>Province of Ontario</b>		
7.500% due 02/07/2024	800	613
<b>Total Canada</b>		<b>669</b>
<b>(Cost \$720)</b>		
<b>CAYMAN ISLANDS 2.5%</b>		
<b>ASSET-BACKED SECURITIES 2.1%</b>		
<b>Ammc CLO 20 Ltd.</b>		
6.130% due 04/17/2029	\$ 49	49

	PRINCIPAL AMOUNT (000)	VALUE (000)
<b>Anchorage Capital CLO 9 Ltd.</b>		
6.400% due 07/15/2032	\$ 500	\$ 493
<b>Ares XXXIX CLO Ltd.</b>		
6.312% due 04/18/2031	500	495
<b>HERA Commercial Mortgage Ltd.</b>		
6.207% due 02/18/2038	173	167
<b>LoanCore Issuer Ltd.</b>		
6.616% due 01/17/2037	500	492
<b>Mountain View CLO LLC</b>		
6.300% due 01/16/2031	495	489
<b>Nassau Ltd.</b>		
6.410% due 10/15/2029	103	102
<b>Vibrant CLO IV Ltd.</b>		
6.370% due 07/20/2032	500	491
		<b>2,778</b>
<b>CORPORATE BONDS &amp; NOTES 0.4%</b>		
<b>Mizeho Financial Group Cayman 3 Ltd.</b>		
4.600% due 03/27/2074 (a)	200	198
<b>Tencent Holdings Ltd.</b>		
2.380% due 06/03/2030	200	166
3.875% due 04/11/2029	200	186
		<b>550</b>
<b>Total Cayman Islands</b>		<b>3,328</b>
<b>(Cost \$3,404)</b>		
<b>CHILE 0.2%</b>		
<b>SOVEREIGN ISSUES 0.2%</b>		
<b>Chile Government International Bond</b>		
2.450% due 01/31/2031	300	259
<b>Total Chile</b>		<b>259</b>
<b>(Cost \$265)</b>		
<b>CHINA 3.6%</b>		
<b>SOVEREIGN ISSUES 3.6%</b>		
<b>China Development Bank</b>		
3.400% due 01/08/2028	CNY 4,300	612
<b>China Government International Bond</b>		
2.600% due 03/01/2032	8,400	1,146
2.750% due 02/17/2032	4,000	552
3.010% due 05/13/2026	5,300	750
3.190% due 04/15/2053	3,900	556
3.270% due 11/19/2030	4,700	679
3.330% due 03/16/2050	900	130
3.720% due 04/12/2051	1,200	165
3.810% due 03/14/2050	1,600	234
<b>Total China</b>		<b>4,844</b>
<b>(Cost \$5,014)</b>		
<b>DENMARK 3.6%</b>		
<b>CORPORATE BONDS &amp; NOTES 3.6%</b>		
<b>Jyske Realkredit A/S</b>		
1.000% due 10/01/2050	DKK 25	2
1.500% due 10/01/2050	124	13
1.500% due 10/01/2053	292	31
2.000% due 10/01/2050	8	1
2.500% due 10/01/2047	1	0

	PRINCIPAL AMOUNT (000)	VALUE (000)
<b>Nordea Kredit Realkreditaktieselskab</b>		
1.000% due 10/01/2050	DKK 27	\$ 3
1.500% due 10/01/2050		1,264
1.500% due 10/01/2053		332
2.000% due 10/01/2050		17
2.500% due 10/01/2047		5
3.000% due 10/01/2047		1
<b>Nykredit Realkredit A/S</b>		
1.000% due 10/01/2050		168
1.000% due 10/01/2053		95
1.500% due 10/01/2050		398
1.500% due 10/01/2053		2,199
2.000% due 10/01/2050		217
2.500% due 10/01/2047		2
3.000% due 10/01/2047		2
3.000% due 10/01/2053	18,393	2,367
<b>Realkredit Danmark A/S</b>		
1.000% due 10/01/2050		73
1.000% due 10/01/2053		195
1.500% due 10/01/2053		6,080
2.500% due 04/01/2036		25
2.500% due 04/01/2047		8
3.000% due 07/01/2046		1
5.000% due 10/01/2053		7,684
6.000% due 10/01/2053		1,414
<b>Total Denmark</b>		<b>4,916</b>
<b>(Cost \$5,574)</b>		
<b>FRANCE 1.4%</b>		
<b>CORPORATE BONDS &amp; NOTES 0.7%</b>		
<b>BNP Paribas S.A.</b>		
2.871% due 04/19/2032	\$ 250	205
5.189% due 01/10/2030	200	193
7.000% due 08/16/2028 (altb)	200	160
<b>Societe Generale S.A.</b>		
6.691% due 01/10/2034	400	407
		<b>985</b>
<b>SOVEREIGN ISSUES 0.7%</b>		
<b>France Government Bond</b>		
0.750% due 05/25/2052	EUR 420	250
2.000% due 05/25/2048	804	694
		<b>944</b>
<b>Total France</b>		<b>1,929</b>
<b>(Cost \$2,519)</b>		
<b>GERMANY 0.5%</b>		
<b>CORPORATE BONDS &amp; NOTES 0.5%</b>		
<b>Deutsche Bank AG</b>		
3.035% due 05/28/2032 (h)	\$ 600	473
3.361% due 11/26/2025	200	191
<b>Total Germany</b>		<b>664</b>
<b>(Cost \$776)</b>		
<b>HUNGARY 0.1%</b>		
<b>SOVEREIGN ISSUES 0.1%</b>		
<b>Hungary Government International Bond</b>		
0.125% due 03/21/2028	EUR 100	86
<b>Total Hungary</b>		<b>86</b>
<b>(Cost \$84)</b>		

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
<b>INDONESIA 0.1%</b>		
<b>SOVEREIGN ISSUES 0.1%</b>		
<b>Indonesia Government International Bond</b>		
5.125% due 01/15/2045	\$ 200	\$ 199
<b>Total Indonesia</b>		<b>199</b>
<b>(Cost \$249)</b>		
<b>IRELAND 3.6%</b>		
<b>ASSET BACKED SECURITIES 3.5%</b>		
<b>Accunia European CLO I DAC</b>		
4.127% due 07/15/2030	EUR 71	77
<b>Aurium CLO IV DAC</b>		
3.907% due 01/16/2031	300	321
<b>Blackrock European CLO IV DAC</b>		
4.027% due 07/15/2030	528	568
<b>Cairn CLO IV DAC</b>		
3.642% due 04/30/2031	197	211
<b>Carlyle Euro CLO DAC</b>		
4.213% due 08/15/2032	500	533
<b>CIFC European Funding CLO III DAC</b>		
4.227% due 01/15/2034	500	535
<b>Contego CLO IV DAC</b>		
3.951% due 01/23/2030	100	107
<b>Dryden 35 Euro CLO DAC</b>		
4.157% due 01/17/2033	250	266
<b>GoldenTree Loan Management EUR CLO I DAC</b>		
3.930% due 10/20/2030	396	414
<b>Harvest CLO XXII DAC</b>		
4.027% due 01/15/2032	200	213
<b>Invesco Euro CLO I DAC</b>		
3.627% due 07/15/2031	200	213
<b>Jubilee CLO XI DAC</b>		
3.787% due 04/15/2030	200	214
<b>OCP Euro CLO DAC</b>		
4.031% due 03/22/2034	500	531
<b>Palmer Square European CLO DAC</b>		
3.957% due 04/15/2031	488	523
		<b>4,726</b>
<b>CORPORATE BONDS &amp; NOTES 0.1%</b>		
<b>AerCap Ireland Capital DAC</b>		
2.450% due 10/23/2026	\$ 200	179
<b>Total Ireland</b>		<b>4,905</b>
<b>(Cost \$5,122)</b>		
<b>ISRAEL 0.1%</b>		
<b>SOVEREIGN ISSUES 0.1%</b>		
<b>Israel Government International Bond</b>		
3.375% due 01/15/2050	200	151
<b>Total Israel</b>		<b>151</b>
<b>(Cost \$219)</b>		
<b>ITALY 1.6%</b>		
<b>CORPORATE BONDS &amp; NOTES 0.1%</b>		
<b>AMCO - Asset Management Co. SpA</b>		
1.500% due 07/17/2023	EUR 100	109

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
<b>SOVEREIGN ISSUES 1.5%</b>		
<b>Cassa Depositi e Prestiti SpA</b>		
5.750% due 05/05/2026	\$ 260	\$ 276
<b>Italy Buoni Poliennali del Tesoro</b>		
2.800% due 03/01/2067	EUR 46	36
4.350% due 11/01/2033	1,500	1,681
		<b>1,993</b>
<b>Total Italy</b>		<b>2,102</b>
<b>(Cost \$2,066)</b>		
<b>JAPAN 1.3%</b>		
<b>CORPORATE BONDS &amp; NOTES 1.3%</b>		
<b>Mitsubishi UFJ Financial Group, Inc.</b>		
2.303% due 07/20/2032	\$ 400	319
2.852% due 01/19/2033	400	330
3.407% due 03/07/2024	150	148
3.741% due 03/07/2029	200	183
5.242% due 04/19/2029	500	492
<b>Sumitomo Mitsui Financial Group, Inc.</b>		
4.436% due 04/02/2024 (a)	300	295
<b>Total Japan</b>		<b>1,767</b>
<b>(Cost \$1,881)</b>		
<b>MALAYSIA 0.2%</b>		
<b>SOVEREIGN ISSUES 0.2%</b>		
<b>Malaysia Government International Bond</b>		
3.893% due 11/16/2027	MYR 1,000	217
4.736% due 03/15/2046	200	46
<b>Total Malaysia</b>		<b>263</b>
<b>(Cost \$280)</b>		
<b>MEXICO 0.2%</b>		
<b>SOVEREIGN ISSUES 0.2%</b>		
<b>Mexico Government International Bond</b>		
6.350% due 02/09/2035	\$ 200	211
<b>Total Mexico</b>		<b>211</b>
<b>(Cost \$213)</b>		
<b>MULTINATIONAL 0.3%</b>		
<b>CORPORATE BONDS &amp; NOTES 0.3%</b>		
<b>Delta Air Lines, Inc.</b>		
4.750% due 10/20/2028	300	292
<b>NXP BV</b>		
5.000% due 01/15/2033	100	96
<b>Total Multinational</b>		<b>388</b>
<b>(Cost \$428)</b>		
<b>NETHERLANDS 0.4%</b>		
<b>CORPORATE BONDS &amp; NOTES 0.4%</b>		
<b>ING Groep NV</b>		
4.550% due 10/02/2028	200	192
4.875% due 05/16/2029 (a)(b)	200	155
<b>JT International Financial Services BV</b>		
3.875% due 09/28/2026	200	186
		<b>533</b>
<b>MORTGAGE-BACKED SECURITIES 0.0%</b>		
<b>Dutch Property Finance BV</b>		
3.892% due 07/28/2058	EUR 73	79
<b>Total Netherlands</b>		<b>612</b>
<b>(Cost \$681)</b>		

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
<b>NORWAY 0.0%</b>		
<b>SOVEREIGN ISSUES 0.0%</b>		
<b>Norway Government Bond</b>		
1.750% due 03/13/2025	NOK 600	\$ 54
<b>Total Norway</b>		<b>54</b>
<b>(Cost \$74)</b>		
<b>QATAR 0.3%</b>		
<b>CORPORATE BONDS &amp; NOTES 0.2%</b>		
<b>Qatar Energy</b>		
3.125% due 07/12/2041	\$ 300	230
<b>SOVEREIGN ISSUES 0.1%</b>		
<b>Qatar Government International Bond</b>		
4.625% due 08/02/2046	200	191
<b>Total Qatar</b>		<b>421</b>
<b>(Cost \$559)</b>		
<b>ROMANIA 0.4%</b>		
<b>SOVEREIGN ISSUES 0.4%</b>		
<b>Romania Government International Bond</b>		
1.750% due 07/13/2030	EUR 300	250
3.875% due 10/29/2035	100	87
6.625% due 09/27/2029	200	227
<b>Total Romania</b>		<b>564</b>
<b>(Cost \$577)</b>		
<b>SAUDI ARABIA 0.6%</b>		
<b>CORPORATE BONDS &amp; NOTES 0.2%</b>		
<b>Saudi Arabian Oil Co.</b>		
2.250% due 11/24/2030	\$ 400	333
<b>SOVEREIGN ISSUES 0.4%</b>		
<b>Saudi Government International Bond</b>		
4.875% due 07/18/2033	500	500
<b>Total Saudi Arabia</b>		<b>833</b>
<b>(Cost \$897)</b>		
<b>SINGAPORE 0.2%</b>		
<b>SOVEREIGN ISSUES 0.2%</b>		
<b>Singapore Government Bond</b>		
2.625% due 08/01/2032	SGD 300	214
<b>Total Singapore</b>		<b>214</b>
<b>(Cost \$216)</b>		
<b>SOUTH KOREA 3.6%</b>		
<b>SOVEREIGN ISSUES 3.6%</b>		
<b>Korea Treasury Bond</b>		
2.000% due 06/10/2031	KRW 680,250	458
2.125% due 06/10/2027	1,070,300	768
2.375% due 12/10/2027	270,000	194
2.625% due 06/10/2028	1,220,400	884
3.250% due 06/10/2033	253,330	186
4.250% due 12/10/2032	3,011,120	2,394
<b>Total South Korea</b>		<b>4,884</b>
<b>(Cost \$5,325)</b>		

	PRINCIPAL AMOUNT (00s)	VALUE (00s)
<b>SPAIN 1.0%</b>		
<b>SOVEREIGN ISSUES 1.0%</b>		
<b>Spain Government Bond</b>		
1.450% due 04/30/2023	EUR 580	\$ 574
1.450% due 10/31/2071		337
3.450% due 07/30/2066		230
3.550% due 10/31/2033		200
<b>Total Spain</b>		<b>1,293</b>
<b>(Cost \$1,679)</b>		
<b>SUPRANATIONAL 0.2%</b>		
<b>SOVEREIGN ISSUES 0.2%</b>		
<b>European Investment Bank</b>		
0.500% due 07/21/2023	AUD 300	199
0.500% due 08/10/2023		200
<b>Total Supranational</b>		<b>332</b>
<b>(Cost \$436)</b>		
<b>SWITZERLAND 1.1%</b>		
<b>CORPORATE BONDS &amp; NOTES 1.1%</b>		
<b>Credit Suisse AG</b>		
6.500% due 08/08/2023 (a)	\$ 800	797
<b>UBS Group AG</b>		
4.194% due 04/01/2031	500	445
6.442% due 08/11/2028	300	302
<b>Total Switzerland</b>		<b>1,544</b>
<b>(Cost \$1,658)</b>		
<b>UNITED ARAB EMIRATES 0.4%</b>		
<b>CORPORATE BONDS &amp; NOTES 0.1%</b>		
<b>DAE Sukuk Dific Ltd.</b>		
3.750% due 02/15/2026	200	191
<b>SOVEREIGN ISSUES 0.3%</b>		
<b>Abu Dhabi Government International Bond</b>		
3.875% due 04/16/2050	400	337
<b>Total United Arab Emirates</b>		<b>528</b>
<b>(Cost \$855)</b>		
<b>UNITED KINGDOM 7.1%</b>		
<b>CORPORATE BONDS &amp; NOTES 2.6%</b>		
<b>Barclays PLC</b>		
5.501% due 08/09/2028	200	195
7.437% due 11/02/2033	300	325
<b>HSBC Holdings PLC</b>		
2.804% due 05/24/2032	200	182
2.848% due 06/04/2031	200	186
5.210% due 08/11/2028	200	196
6.000% due 09/29/2023 (a)(b)	EUR 200	217
6.254% due 03/09/2034	\$ 200	205
<b>Imperial Brands Finance PLC</b>		
3.550% due 07/26/2026	300	280
<b>Lloyds Banking Group PLC</b>		
5.871% due 03/06/2029	500	496
<b>NatWest Group PLC</b>		
4.449% due 05/09/2030	300	276
5.076% due 01/27/2030	200	191
<b>Santander UK Group Holdings PLC</b>		
6.534% due 01/10/2029	200	201
<b>Standard Chartered PLC</b>		
1.456% due 01/14/2027	400	355

	PRINCIPAL AMOUNT (00s)	VALUE (00s)
<b>Weir Group PLC</b>		
2.200% due 05/13/2026	\$ 300	\$ 269
<b>Total Weir Group PLC</b>		<b>3,534</b>
<b>MORTGAGE-BACKED SECURITIES 2.9%</b>		
<b>Avon Finance No.2 PLC</b>		
5.360% due 09/20/2046	GBP 359	457
<b>Canada Square Funding PLC</b>		
5.426% due 06/17/2059	63	80
<b>Eurocoil PLC</b>		
3.788% due 12/15/2044	EUR 222	238
<b>Finbury Square PLC</b>		
5.689% due 12/16/2071	GBP 452	572
<b>Lanebrook Mortgage Transaction PLC</b>		
5.141% due 07/20/2058	82	103
<b>London Wall Mortgage Capital PLC</b>		
5.452% due 05/15/2051	134	169
<b>Pierpont BH PLC</b>		
0.000% due 09/21/2054	400	507
<b>Pierpont BTL PLC</b>		
5.714% due 12/22/2053	176	222
<b>Polaris PLC</b>		
5.631% due 12/23/2059	67	84
<b>Towd Point Mortgage Funding Auburn 14 PLC</b>		
5.801% due 05/20/2045	356	451
<b>Towd Point Mortgage Funding Granite4 PLC</b>		
5.639% due 10/20/2051	35	44
<b>Tower Bridge Funding PLC</b>		
5.527% due 11/20/2063	65	83
<b>Trinity Square PLC</b>		
5.316% due 07/15/2059	127	162
<b>Twin Bridges PLC</b>		
5.310% due 03/12/2055	70	89
5.410% due 06/12/2055	497	618
<b>Total Twin Bridges PLC</b>		<b>3,879</b>
<b>SOVEREIGN ISSUES 1.6%</b>		
<b>United Kingdom Gift</b>		
1.125% due 01/31/2039	200	159
1.750% due 09/07/2037	150	136
3.700% due 01/29/2030	400	467
4.250% due 12/07/2040	1,152	1,418
<b>Total United Kingdom</b>		<b>2,180</b>
<b>(Cost \$10,672)</b>		
<b>UNITED STATES 54.1%</b>		
<b>ASSET-BACKED SECURITIES 1.8%</b>		
<b>Landmark Funding Trust</b>		
2.000% due 04/20/2032	\$ 700	597
<b>Mariner Finance Issuance Trust</b>		
2.100% due 11/20/2036	700	608
<b>Navient Private Education Refi Loan Trust</b>		
2.120% due 01/15/2069	48	44
<b>Navient Student Loan Trust</b>		
6.300% due 03/25/2066	468	462
<b>Ready Capital Mortgage Financing LLC</b>		
6.100% due 07/29/2036	377	366

	PRINCIPAL AMOUNT (00s)	VALUE (00s)
<b>SMB Private Education Loan Trust</b>		
1.600% due 09/15/2054	\$ 457	\$ 406
<b>Total SMB Private Education Loan Trust</b>		<b>2,483</b>
<b>CORPORATE BONDS &amp; NOTES 6.9%</b>		
<b>AbbVie, Inc.</b>		
3.200% due 11/21/2029	300	271
<b>AES Corp.</b>		
2.450% due 01/15/2031	200	162
<b>American Tower Corp.</b>		
2.900% due 01/15/2030	200	173
<b>Amgen, Inc.</b>		
3.350% due 02/22/2032	100	88
<b>Anheuser-Busch InBev Worldwide, Inc.</b>		
5.550% due 01/23/2049	100	106
<b>Aviation Capital Group LLC</b>		
4.125% due 08/01/2025	100	93
5.500% due 12/15/2024	100	98
<b>Bank of America Corp.</b>		
3.419% due 12/20/2028	415	381
4.571% due 04/27/2033	500	470
<b>Black Hills Corp.</b>		
2.500% due 06/15/2030	100	83
<b>Boeing Co.</b>		
3.600% due 05/01/2034	100	85
3.625% due 02/01/2031	50	45
<b>British Airways 2018-1 Class A Pass-Through Trust</b>		
4.125% due 09/20/2031	68	61
<b>Broadcom, Inc.</b>		
2.450% due 02/15/2031	50	41
3.419% due 04/15/2033	100	84
3.463% due 04/15/2034	300	246
4.300% due 11/15/2032	48	44
<b>Charter Communications Operating LLC</b>		
3.850% due 04/01/2061	24	15
3.900% due 06/01/2052	24	16
3.950% due 06/30/2062	150	92
<b>Citigroup, Inc.</b>		
2.978% due 11/05/2030	100	87
3.070% due 02/24/2028	600	552
<b>Comcast Corp.</b>		
2.937% due 11/01/2056	131	85
<b>Crown Castle, Inc.</b>		
2.250% due 01/15/2031	400	326
<b>CVS Health Corp.</b>		
5.875% due 08/01/2053	100	103
<b>Energy Transfer LP</b>		
5.300% due 04/01/2044	50	43
6.000% due 06/15/2048	138	131
<b>Essential Utilities, Inc.</b>		
3.351% due 04/15/2050	36	25
<b>Evergy Metro, Inc.</b>		
2.250% due 06/01/2030	100	63
<b>Goldman Sachs Group, Inc.</b>		
1.250% due 02/07/2029	EUR 100	93
2.383% due 07/21/2032	\$ 200	160
2.615% due 04/22/2032	100	82
3.631% due 06/05/2028	200	188

	PRINCIPAL AMOUNT (000s)	VALUE (000s)		PRINCIPAL AMOUNT (000s)	VALUE (000s)		PRINCIPAL AMOUNT (000s)	VALUE (000s)
<b>HCA, Inc.</b>								
4.125% due 06/15/2029	\$ 100	\$ 93		\$ 4	\$ 4		\$ 39	\$ 36
4.500% due 02/15/2027	250	241		11	9			
5.900% due 06/01/2033	100	99		6	5			
<b>JPMorgan Chase &amp; Co.</b>								
2.522% due 04/22/2031	250	212		1	1		37	35
2.739% due 10/15/2030	100	86		8	8			
2.963% due 01/25/2033	300	253		30	28			
<b>JPMorgan Chase Bank N.A.</b>								
6.375% due 04/19/2032	10R 5,922,000	398		19	17			
<b>Mileage Plus Holdings LLC</b>								
6.500% due 06/20/2027	\$ 160	161		22	15			
<b>Morgan Stanley</b>								
1.512% due 07/20/2027	200	177		82	75			
<b>Oracle Corp.</b>								
3.950% due 03/25/2051 (H)	100	76		13	10			
<b>Pacific Gas &amp; Electric Co.</b>								
3.150% due 01/01/2026	100	93		6	6			
3.250% due 06/01/2031	200	163		23	23			
5.450% due 06/15/2027	300	232		15	14			
<b>Santander Holdings USA, Inc.</b>								
4.500% due 07/17/2025	200	194		24	22			
<b>Southern California Edison Co.</b>								
3.600% due 02/01/2045	50	37		5	4			
3.650% due 06/01/2051	100	74		46	40			
<b>Southern California Gas Co.</b>								
2.550% due 02/01/2030	150	129		10	8			
<b>T-Mobile USA, Inc.</b>								
3.300% due 02/15/2051	126	89		28	25			
3.600% due 11/15/2050	176	124		1	1			
<b>Toyota Motor Credit Corp.</b>								
5.810% due 12/11/2023	300	300		4	3			
<b>UMass Memorial Health Care Obligated Group</b>								
5.363% due 07/01/2052	200	197		8	6			
<b>United Airlines 2019-2 Class A Pass-Through Trust</b>								
2.900% due 05/01/2028	85	74						
<b>VMware, Inc.</b>								
2.200% due 08/15/2031	100	79		200	189			
4.700% due 05/15/2030	100	96		6	5			
<b>Wells Fargo &amp; Co.</b>								
2.333% due 06/02/2028	200	178		1	1			
2.572% due 02/11/2031	100	85		4	3			
3.526% due 03/24/2028	300	280						
3.584% due 05/22/2028	100	93		6	5			
<b>Westinghouse Air Brake Technologies Corp.</b>								
3.200% due 06/15/2025	300	285		6	5			
		<b>9,270</b>						
<b>MORTGAGE-BACKED SECURITIES 2.1%</b>								
<b>Adjustable Rate Mortgage Trust</b>								
4.335% due 03/25/2035 (c)	8	7						
<b>Alternative Loan Trust</b>								
6.000% due 04/25/2037 (c)	115	55						
<b>Banc of America Funding Trust</b>								
4.416% due 01/20/2047 (c)	15	14						
<b>Bear Stearns Adjustable Rate Mortgage Trust</b>								
4.033% due 11/25/2034	\$ 4	\$ 4						
4.036% due 05/25/2034	11	9						
4.403% due 10/25/2033	6	5						
4.439% due 02/25/2034	1	1						
4.639% due 07/25/2033	8	8						
4.719% due 05/25/2033	30	28						
4.986% due 05/25/2034	19	17						
<b>Bear Stearns Alternative-A Trust (c)</b>								
3.950% due 02/25/2036	22	15						
4.365% due 01/25/2036	82	75						
<b>Bear Stearns Structured Products, Inc. Trust</b>								
3.484% due 12/26/2046 (c)	13	10						
<b>Benchmark Mortgage Trust</b>								
4.470% due 07/15/2055	600	564						
<b>BSREP Commercial Mortgage Trust</b>								
6.144% due 08/15/2038	500	454						
<b>Citigroup Mortgage Loan Trust, Inc.</b>								
6.080% due 03/25/2035	23	23						
6.780% due 03/25/2035	15	14						
<b>Countrywide Home Loan Mortgage Pass-Through Trust</b>								
3.810% due 11/25/2034	24	22						
5.730% due 04/25/2035	5	4						
5.790% due 03/25/2035	46	40						
5.910% due 02/20/2036 (c)	10	8						
6.537% due 02/20/2036 (c)	28	25						
<b>Credit-Based Asset Servicing &amp; Securitization LLC</b>								
5.270% due 07/25/2037	189	125						
<b>CS First Boston Mortgage-Backed Pass-Through Certificates</b>								
4.260% due 07/25/2033	1	1						
<b>Downey Savings &amp; Loan Association Mortgage Loan Trust</b>								
5.677% due 08/19/2045	4	3						
<b>First Horizon Mortgage Pass-Through Trust</b>								
4.715% due 08/25/2035 (c)	8	6						
<b>Freddie Mac Multifamily Structured Pass-Through Certificates</b>								
3.600% due 01/25/2029	200	189						
<b>GMACM Mortgage Loan Trust</b>								
3.623% due 11/19/2035 (c)	6	5						
<b>Greenpoint Mortgage Pass-Through Certificates</b>								
4.725% due 10/25/2033	1	1						
<b>GSR Mortgage Loan Trust</b>								
6.760% due 03/25/2033	4	3						
<b>HarborView Mortgage Loan Trust</b>								
4.201% due 07/19/2035 (c)	6	5						
<b>IndyMac INDX Mortgage Loan Trust</b>								
3.916% due 12/25/2034	8	8						
<b>JPMCC Commercial Mortgage Securities Trust</b>								
3.723% due 03/15/2050	100	92						
<b>JPMDB Commercial Mortgage Securities Trust</b>								
3.634% due 03/15/2050	100	92						
<b>JPMorgan Chase Commercial Mortgage Securities Trust</b>								
2.812% due 01/16/2037	100	91						
<b>JPMorgan Mortgage Trust</b>								
3.854% due 11/25/2033	10	9						
4.066% due 02/25/2035	6	5						
4.186% due 07/25/2035	22	21						
<b>Lehman Asset-Backed Securities Mortgage Loan Trust</b>								
5.240% due 06/25/2037	22	14						
<b>Long Beach Mortgage Loan Trust</b>								
5.710% due 10/25/2034	\$ 39	\$ 36						
<b>Mellon Residential Funding Corporation Mortgage Pass-Through Trust</b>								
5.633% due 12/15/2030		37						35
<b>Merrill Lynch Mortgage Investors Trust</b>								
4.366% due 02/25/2033		12						11
<b>Morgan Stanley Bank of America Merrill Lynch Trust</b>								
3.102% due 11/15/2049		100						91
<b>Morgan Stanley Capital I Trust</b>								
3.630% due 06/15/2050		100						92
<b>Nomura Asset Acceptance Corporation Alternative Loan Trust</b>								
3.834% due 10/25/2035		17						10
<b>Residential Asset Securitization Trust</b>								
5.500% due 08/25/2033		38						35
<b>Securitized Asset-Backed Receivables LLC Trust</b>								
5.260% due 05/25/2037 (c)		298						224
<b>Sequoia Mortgage Trust</b>								
4.601% due 04/20/2035		6						6
<b>Structured Adjustable Rate Mortgage Loan Trust</b>								
5.262% due 02/25/2034		11						10
5.630% due 05/25/2037		26						23
5.701% due 04/25/2034		8						8
<b>Structured Asset Mortgage Investments II Trust</b>								
5.570% due 05/25/2036		43						29
5.846% due 03/19/2034		6						6
<b>Structured Asset Securities Corporation Mortgage Loan Trust</b>								
6.670% due 04/25/2035		4						4
<b>WaMu Mortgage Pass-Through Certificates Trust</b>								
4.016% due 02/25/2033		54						51
4.280% due 03/25/2034		36						35
4.830% due 08/25/2033		7						7
5.770% due 01/25/2045		6						6
		<b>2,791</b>						
<b>MUNICIPAL BONDS &amp; NOTES 0.2%</b>								
<b>Illinois, Electric Agency Revenue Bonds, Series 2009</b>								
6.832% due 02/01/2035		200						217
<b>Oklahoma Development Finance Authority, Revenue Bonds, Series 2022</b>								
5.087% due 02/01/2052		100						101
		<b>318</b>						
<b>U.S. GOVERNMENT AGENCIES 28.9%</b>								
<b>Fannie Mae</b>								
4.000% due 12/01/2025		6						6
4.000% due 02/01/2028		11						11
4.000% due 06/01/2048		33						31
4.000% due 09/01/2048		57						55
4.267% due 02/01/2036		20						19
4.500% due 08/01/2038		41						41
6.000% due 12/01/2037		7						7
<b>Fannie Mae, TBA (d)</b>								
2.500% due 08/01/2053		1,280						1,087
3.000% due 08/01/2053		3,100						2,733
3.500% due 08/01/2053		3,600						3,284
4.000% due 08/01/2053		5,300						4,978
4.500% due 08/01/2053		8,100						7,792
5.000% due 03/01/2053		3,700						3,628
5.500% due 03/01/2053		6,300						6,269
6.000% due 08/01/2053		8,600						8,675

	PRINCIPAL AMOUNT (000s)	VALUE (000s)		PRINCIPAL AMOUNT (000s)	VALUE (000s)		PRINCIPAL AMOUNT (000s)	VALUE (000s)
<b>Freddie Mac</b>								
6.000% due 12/01/2033	\$ 44	\$ 44						
6.000% due 04/15/2036	77	80						
<b>Ginnie Mae</b>								
3.000% due 04/20/2047	148	134						
3.500% due 01/20/2048	160	150						
5.000% due 02/15/2039	75	76						
		<b>39,100</b>						
<b>U.S. TREASURY OBLIGATIONS 14.2%</b>								
<b>Treasury Inflation Protected Securities (e)</b>								
0.375% due 07/15/2027	496	465						
0.625% due 07/15/2032	209	192						
0.750% due 02/15/2045 (k)	111	92						
1.125% due 01/15/2033	1,324	1,269						
1.625% due 10/15/2027	2,355	2,321						
<b>U.S. Treasury Bonds</b>								
1.625% due 11/15/2050	232	144						
1.875% due 02/15/2041	3,850	2,799						
1.875% due 11/15/2051	400	264						
2.000% due 11/15/2041	300	220						
2.250% due 02/15/2052	300	217						
2.375% due 02/15/2042	900	701						
2.500% due 02/15/2045	134	104						
2.875% due 05/15/2043	1	1						
2.875% due 05/15/2052	400	332						
3.625% due 08/15/2043	221	208						
3.875% due 02/15/2043	220	215						
4.000% due 11/15/2042	1,200	1,193						
4.375% due 05/15/2041	237	249						
<b>U.S. Treasury Notes</b>								
0.375% due 04/30/2025	50	46						
2.750% due 08/31/2023	1,700	1,633						
2.750% due 02/28/2025	6,800	6,552						
		<b>19,277</b>						
<b>Total United States (Cost \$77,409)</b>		<b>73,239</b>						
<b>SHORT-TERM INSTRUMENTS 36.8%</b>								
<b>COMMERCIAL PAPER 2.2%</b>								
<b>Ameren Corp.</b>								
5.426% due 07/24/2023 (f)	500	498						
<b>American Electric Power Co., Inc.</b>								
5.526% due 08/14/2023 (f)	400	397						
<b>Constellation Brands, Inc.</b>								
5.611% due 07/03/2023 (f)	500	500						
<b>Dominion Energy, Inc.</b>								
5.483% due 07/26/2023 (f)	300	299						
<b>Electricite de France S.A. (f)</b>								
5.547% due 08/03/2023	350	348						
5.547% due 08/04/2023	350	348						
<b>Marriott International, Inc.</b>								
5.443% due 07/18/2023 (f)	250	250						
<b>Mondelez International, Inc.</b>								
5.468% due 08/01/2023 (f)	400	398						
		<b>3,038</b>						
<b>REPURCHASE AGREEMENTS (i) 8.4%</b>								
		<b>11,300</b>						
<b>TIME DEPOSITS 0.8%</b>								
<b>Australia and New Zealand Banking Group Ltd.</b>								
3.020% due 07/03/2023	AUD 53	35						
<b>Bank of Nova Scotia</b>								
3.790% due 07/04/2023	CAD 38	\$ 29						
4.570% due 07/03/2023	\$ 9	9						
<b>BNP Paribas Bank</b>								
(0.370%) due 07/03/2023	¥ 6	0						
2.220% due 07/03/2023	DKK 4	0						
2.470% due 07/03/2023	SEK 57	5						
2.850% due 07/03/2023	NOK 587	55						
3.020% due 07/03/2023	AUD 117	78						
3.050% due 07/03/2023	SGD 4	3						
3.720% due 07/03/2023	HKD 27	3						
4.150% due 07/03/2023	NZD 85	52						
<b>Brown Brothers Harriman &amp; Co.</b>								
(0.370%) due 07/03/2023	¥ 1	0						
0.850% due 07/03/2023	CHF 7	8						
4.170% due 07/03/2023	GBP 1	2						
<b>Citibank N.A.</b>								
4.570% due 07/03/2023	\$ 66	66						
<b>DBS Bank Ltd.</b>								
4.570% due 07/03/2023	52	52						
<b>DeB Bank ASA</b>								
2.470% due 07/03/2023	SEK 18	2						
3.020% due 07/03/2023	AUD 64	43						
<b>HSBC Bank</b>								
3.050% due 07/03/2023	SGD 1	1						
3.720% due 07/03/2023	HKD 117	15						
<b>HSBC Bank PLC</b>								
2.620% due 07/03/2023	EUR 98	107						
4.170% due 07/03/2023	GBP 17	22						
<b>JPMorgan Chase Bank N.A.</b>								
4.570% due 07/03/2023	\$ 51	51						
<b>MUFG Bank Ltd.</b>								
(0.370%) due 07/03/2023	¥ 16	0						
<b>Royal Bank of Canada</b>								
3.790% due 07/04/2023	CAD 21	16						
<b>Sanitomo Mitsui Banking Corp.</b>								
(0.370%) due 07/03/2023	¥ 159	1						
2.620% due 07/03/2023	EUR 15	17						
4.170% due 07/03/2023	GBP 45	57						
4.570% due 07/03/2023	\$ 101	101						
<b>Sanitomo Mitsui Trust Bank Ltd.</b>								
(0.370%) due 07/03/2023	¥ 41	0						
2.620% due 07/03/2023	EUR 25	27						
4.170% due 07/03/2023	GBP 58	74						
4.570% due 07/03/2023	\$ 118	118						
		<b>1,049</b>						
<b>JAPAN TREASURY BILLS 25.5%</b>								
(0.244%) due 07/03/2023 (f)	¥ 530,000	3,867						
(0.200%) due 07/24/2023 (f)	160,000	1,107						
(0.200%) due 07/18/2023 (g)	84,000	581						
(0.196%) due 09/11/2023 (g)	953,000	6,585						
(0.193%) due 08/14/2023 (g)	630,000	4,360						
(0.192%) due 07/31/2023 (g)	27,000	187						
(0.186%) due 08/29/2023 (g)	560,000	3,875						
(0.183%) due 08/21/2023 (f)	420,000	2,906						
(0.182%) due 09/04/2023 (f)	396,000	2,741						
(0.150%) due 09/25/2023 (f)	630,000	4,775						
(0.143%) due 10/02/2023 (d)(g)	530,000	3,688						
		<b>34,462</b>						
<b>Total Short-Term Instruments (Cost \$51,337)</b>		<b>49,849</b>						
<b>Total Investments in Securities 128.9% (Cost \$185,363)</b>		<b>\$ 174,375</b>						
<b>Financial Derivative</b>								
<b>Instruments (j)(i) 0.2% (Cost or Premiums, net \$(18))</b>		<b>324</b>						
<b>Other Assets and Liabilities, net (29.1%)</b>		<b>(39,447)</b>						
<b>Net Assets 100.0%</b>		<b>\$ 135,252</b>						

## NOTES TO SCHEDULE OF INVESTMENTS:

- \* A zero balance may reflect actual amounts rounding to less than one thousand.  
 (a) Contingent convertible security.  
 (b) Perpetual maturity; date shown, if applicable, represents next contractual call date.  
 (c) Security is in default.  
 (d) When-issued security.  
 (e) Principal amount of security is adjusted for inflation.  
 (f) Coupon represents a yield to maturity.  
 (g) Coupon represents a weighted average yield to maturity.

## (b) RESTRICTED SECURITIES:

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Market Value	Market Value as Percentage of Net Assets
Deutsche Bank AG	3.035%	05/28/2032	07/27/2021	\$ 571	\$ 473	0.35%
Oracle Corp.	3.950%	03/25/2051	07/27/2021	111	76	0.06%
<b>Total Restricted Securities</b>				<b>\$ 682</b>	<b>\$ 549</b>	<b>0.41%</b>

## BORROWINGS AND OTHER FINANCING TRANSACTIONS

## (i) REPURCHASE AGREEMENTS:

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralized By	Collateral Received, at Value	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received <sup>(1)</sup>
BPS	5.160%	06/30/2023	07/03/2023	\$ 11,300	U.S. Treasury Inflation Protected Securities 0.125% due 07/15/2031	\$ (11,585)	\$ 11,300	\$ 11,305
<b>Total Repurchase Agreements</b>						<b>\$ (11,585)</b>	<b>\$ 11,300</b>	<b>\$ 11,305</b>

## SHORT SALES:

Counterparty	Description	Coupon	Maturity Date	Principal Amount	Proceeds	Payable for Short Sales
MSC	Fannie Mae, TBA	2.000%	08/01/2053	\$ 4,440	\$ (3,643)	\$ (3,627)
<b>Total Short Sales (2.7%)</b>					<b>\$ (3,643)</b>	<b>\$ (3,627)</b>

## BORROWINGS AND OTHER FINANCING TRANSACTIONS SUMMARY

The following is a summary by counterparty of the market value of Borrowings and Other Financing Transactions and collateral pledged/(received) as of June 30, 2023:

Counterparty	Repurchase Agreement Proceeds to be Received	Payable for Reverse Repurchase Agreements	Payable for Sale-Buyback Transactions	Payable for Short Sales	Total Borrowings and Other Financing Transactions	Collateral Pledged/(Received)	Net Exposure <sup>(1)</sup>
Global/Master Repurchase Agreement							
BPS	\$ 11,305	\$ 0	\$ 0	\$ 0	\$ 11,305	\$ (11,585)	\$ (280)
Master Securities Forward Transactions Agreement							
MSC	0	0	0	(3,627)	(3,627)	0	(3,627)
<b>Total Borrowings and Other Financing Transactions</b>	<b>\$ 11,305</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ (3,627)</b>			

<sup>(1)</sup> Includes accrued interest.

<sup>(2)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. Exposure from borrowings and other financing transactions can only be netted across transactions governed under the same master agreement with the same legal entity. See Note 8, Master Netting Arrangements, in the Notes to Financial Statements for more information regarding master netting arrangements.

The average amount of borrowings outstanding during the period ended June 30, 2023 was \$98 at a weighted average interest rate of 1.026%. Average borrowings may include sale-buyback transactions and reverse repurchase agreements, if held during the period.

## ① FINANCIAL DERIVATIVE INSTRUMENTS: EXCHANGE-TRADED OR CENTRALLY CLEARED

## WRITTEN OPTIONS:

## OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS

Description	Strike Price	Expiration Date	# of Contracts	Premiums (Received)	Market Value
Call - U.S. Treasury Bond August 2023 Futures	\$ 131,000	07/21/2023	1	\$ (1)	\$ 0
Put - U.S. Treasury Bond August 2023 Futures	123,000	07/21/2023	1	0	0
<b>Total Written Options</b>				<b>\$ (1)</b>	<b>\$ 0</b>

## FUTURES CONTRACTS:

Description	Type	Expiration Month	# of Contracts	Unrealized Appreciation/ (Depreciation)	Variation Margin	
					Asset	Liability
3-Month SOFR December Futures	Short	03/2024	46	\$ 108	\$ 0	\$ (67)
Australia Government 3-Year Bond September Futures	Short	09/2023	37	15	13	0
Australia Government 10-Year Bond September Futures	Short	09/2023	14	5	13	0
Canada Government 10-Year Bond September Futures	Long	09/2023	17	(23)	12	0
Euro-Robl 5-Year Note September Futures	Short	09/2023	54	44	30	0
Euro-BTP 10-Year Bond September Futures	Long	09/2023	3	3	0	(3)
Euro-Bund 10-Year Bond September Futures	Short	09/2023	18	25	15	0
Euro-Buxl 30-Year Bond September Futures	Long	09/2023	2	4	0	(2)
Euro-OAT 10-Year Bond September Futures	Short	09/2023	8	6	8	0
Euro-Schatz 2-Year Note September Futures	Short	09/2023	2	0	19	0
Japan Government 10-Year Bond September Futures	Short	09/2023	1	(4)	0	0
U.S. Treasury 2-Year Note September Futures	Short	09/2023	22	65	0	0
U.S. Treasury 5-Year Note September Futures	Long	09/2023	11	(23)	1	0
U.S. Treasury 10-Year Note September Futures	Long	09/2023	52	(37)	30	0
U.S. Treasury 20-Year Bond September Futures	Short	09/2023	2	1	0	(2)
U.S. Treasury Ultra 10-Year Note September Futures	Short	09/2023	21	28	0	(8)
U.S. Treasury Ultra 30-Year Bond September Futures	Short	09/2023	1	0	0	(2)
United Kingdom Treasury 10-Year Gilt September Futures	Long	09/2023	10	(11)	0	(9)
<b>Total Futures Contracts</b>				<b>\$ 146</b>	<b>\$ 141</b>	<b>\$ (93)</b>

## SWAP AGREEMENTS:

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Implied Credit Spread at June 30, 2023 <sup>(2)</sup>	Notional Amount <sup>(4)</sup>	Market Value	Unrealized Appreciation/ (Depreciation)	Variation Margin	
							Asset	Liability
AT&T, Inc.	1.000%	06/20/2026	0.744%	\$ 100	\$ 1	\$ (1)	\$ 0	\$ 0
AT&T, Inc.	1.000%	06/20/2028	0.962%	100	0	1	0	0
British Telecommunications PLC	1.000%	12/20/2028	1.224%	EUR 100	(1)	1	0	0
					\$ 0	\$ 1	\$ 0	\$ 0

CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION<sup>(2)</sup>

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount <sup>(4)</sup>	Market Value <sup>(5)</sup>	Unrealized Appreciation/ (Depreciation)	Variation Margin	
						Asset	Liability
CDX IG-40 Index	(1.000%)	06/20/2033	\$ 1,400	\$ 5	\$ (14)	\$ 0	\$ (5)

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION<sup>(1)</sup>

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount <sup>(4)</sup>	Market Value <sup>(5)</sup>	Unrealized Appreciation/ (Depreciation)	Variation Margin	
						Asset	Liability
CDX IG-40 Index	1.000%	06/20/2028	\$ 13,200	\$ 201	\$ 92	\$ 17	\$ 0

## INTEREST RATE SWAPS

Pay/Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Market Value	Unrealized Appreciation/ (Depreciation)	Variation Margin		
								Asset	Liability	
Pay	3-Month Canadian Bank Bill		0.900%	03/10/2024	CAD 600	\$ (20)	\$ (20)	\$ 0	\$ 0	
Pay	3-Month Canadian Bank Bill		1.900%	12/18/2023	2,000	(174)	(137)	10	0	
Pay	3-Month Canadian Bank Bill		2.200%	12/18/2049	350	(86)	(53)	4	0	
Pay	3-Month Canadian Bank Bill		1.750%	08/17/2050	20	(5)	(6)	0	0	
Pay	3-Month FRA New Zealand Bank Bill		4.000%	08/14/2024	NZD 10,600	(115)	(98)	0	(2)	
Pay	3-Month FRA New Zealand Bank Bill		1.250%	12/15/2024	2,800	(103)	(49)	0	0	
Pay	3-Month FRA New Zealand Bank Bill		3.750%	06/15/2027	900	(22)	(16)	0	(1)	
Receive	3-Month THOR		2.000%	03/15/2025	THB 94,240	14	14	14	0	
Pay	3-Month THOR		2.750%	03/15/2033	12,440	2	(4)	0	(3)	
Pay	3-Month USD-LIBOR		1.665%	07/12/2023	\$ 1,900	(7)	(7)	0	0	
Pay	3-Month USD-LIBOR		0.000%	08/04/2023	12,700	(174)	(174)	0	0	
Receive	3-Month USD-LIBOR		1.500%	09/21/2023	2,400	25	24	0	(1)	
Pay	6-Month Australian Bank Bill		2.131%	01/11/2032	AUD 400	(45)	(45)	0	(2)	
Pay	6-Month Australian Bank Bill		2.100%	01/18/2032	200	(23)	(5)	0	(1)	
Pay <sup>RI</sup>	6-Month Australian Bank Bill		4.250%	03/15/2032	600	(4)	(3)	0	(2)	
Pay <sup>RI</sup>	6-Month Australian Bank Bill		4.500%	09/15/2032	7,000	5	23	0	(22)	
Pay	6-Month Australian Bank Bill		4.000%	06/21/2033	3,000	(63)	(47)	0	(20)	
Pay	6-Month EUR LIBOR		0.550%	09/10/2024	EUR 200	(10)	(10)	0	0	
Pay	6-Month EUR LIBOR		0.500%	12/15/2026	480	(46)	(64)	0	(2)	
Pay <sup>RI</sup>	6-Month EUR LIBOR		3.000%	03/19/2027	6,290	(1)	(34)	0	(14)	
Pay	6-Month EUR LIBOR		0.650%	04/12/2027	1,050	(116)	(106)	0	(4)	
Pay	6-Month EUR LIBOR		0.650%	05/11/2027	800	(89)	(61)	0	(3)	
Pay <sup>RI</sup>	6-Month EUR LIBOR		3.000%	09/20/2028	15,800	(162)	21	0	(77)	
Pay	6-Month EUR LIBOR		2.547%	03/09/2033	550	(24)	(24)	0	(3)	
Pay	6-Month EUR LIBOR		1.750%	03/15/2033	100	(11)	(1)	0	(1)	
Receive <sup>RI</sup>	6-Month EUR LIBOR		3.000%	03/15/2033	2,800	(37)	(15)	5	0	
Pay	6-Month EUR LIBOR	(0.175%)	03/17/2033	900	(263)	(263)	0	(5)		
Pay <sup>RI</sup>	6-Month EUR LIBOR		3.000%	03/20/2033	11,400	19	79	0	(72)	
Receive	6-Month EUR LIBOR		0.000%	03/17/2053	300	171	171	1	0	
Receive <sup>RI</sup>	6-Month EUR LIBOR		2.500%	09/20/2053	2,200	6	(69)	17	0	
Receive <sup>RI</sup>	Bank of Japan Uncollateralized Overnight Call Rate		0.850%	09/20/2033	¥ 570,000	(90)	(15)	8	0	
Pay <sup>RI</sup>	Canadian Overnight Repo Rate Average		3.500%	05/10/2025	CAD 19,700	(147)	(65)	15	0	
Pay	Euro Short-Term Rate		2.750%	06/21/2024	EUR 6,100	(70)	(70)	0	(2)	
Pay	IBMXID		8.450%	01/24/2028	MXN 6,900	0	0	0	0	
Pay	IBMXID		5.970%	05/06/2030	2,800	(19)	(16)	0	(1)	
Pay	KRW-CO-KSDA-Bloomberg		3.500%	03/21/2027	KRW 4,454,900	(5)	12	0	(8)	
Receive	KRW-CO-KSDA-Bloomberg		3.250%	03/15/2033	1,167,010	13	5	3	0	
Receive <sup>RI</sup>	KRW-CO-KSDA-Bloomberg		3.250%	03/20/2033	523,170	5	1	2	0	
Receive	Secured Overnight Financing Rate		0.000%	09/04/2023	\$ 12,700	175	175	0	0	
Pay	Secured Overnight Financing Rate		1.270%	11/04/2023	12,700	(276)	(276)	1	0	
Receive <sup>RI</sup>	Secured Overnight Financing Rate		1.500%	06/21/2024	2,400	71	144	0	(1)	
Receive	Secured Overnight Financing Rate		1.050%	12/15/2024	1,000	76	42	0	0	
Receive <sup>RI</sup>	Secured Overnight Financing Rate		3.200%	05/10/2025	15,300	170	32	0	(3)	
Receive <sup>RI</sup>	Secured Overnight Financing Rate		4.250%	12/20/2025	6,800	13	28	0	0	
Receive	Secured Overnight Financing Rate		3.196%	02/29/2027	3,250	125	125	0	(1)	
Receive	Secured Overnight Financing Rate		1.750%	06/15/2027	1,300	112	24	0	(6)	
Receive	Secured Overnight Financing Rate		3.800%	03/10/2028	1,400	15	38	0	(1)	
Pay <sup>RI</sup>	Secured Overnight Financing Rate		1.665%	01/12/2029	1,800	(226)	(226)	1	0	
Pay	Secured Overnight Financing Rate		1.000%	06/15/2029	800	(119)	(46)	1	0	
Pay <sup>RI</sup>	Secured Overnight Financing Rate		3.500%	12/20/2030	2,300	(4)	(25)	3	0	
Receive	Secured Overnight Financing Rate		2.750%	03/21/2032	1,500	115	75	0	(3)	
Receive <sup>RI</sup>	Secured Overnight Financing Rate		3.500%	12/20/2033	1,000	(5)	5	0	(3)	
Pay	Singapore Overnight Index Average		3.000%	06/15/2027	SGD 1,100	(12)	(22)	0	(2)	
Receive	Singapore Overnight Index Average		3.000%	12/21/2032	300	3	6	1	0	
Pay <sup>RI</sup>	Sterling Overnight Interbank Average Rate		3.500%	03/20/2033	GBP 1,500	(121)	(67)	0	(13)	
Pay <sup>RI</sup>	Sterling Overnight Interbank Average Rate		3.250%	03/20/2053	200	(24)	(18)	0	(2)	
Pay	Swiss Overnight Rate Average	(0.500%)	03/15/2026	CHF 1,300	(125)	(13)	0	0	(12)	
							\$ (1,710)	\$ (1,166)	\$ 86	\$ (293)
<b>Total Swap Agreements</b>							<b>\$ (1,504)</b>	<b>\$ (1,107)</b>	<b>\$ 103</b>	<b>\$ (298)</b>

## FINANCIAL DERIVATIVE INSTRUMENTS: EXCHANGE-TRADED OR CENTRALLY CLEARED SUMMARY

The following is a summary of the market value and variation margin of Exchange-Traded or Centrally Cleared Financial Derivative Instruments as of June 30, 2023.

- (k) Securities with an aggregate market value of \$19 and cash of \$2,804 have been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as of June 30, 2023. See Note 8, Master Netting Arrangements, in the Notes to Financial Statements for more information regarding master netting arrangements.

	Financial Derivative Assets					Financial Derivative Liabilities				
	Market Value		Variation Margin Asset			Market Value		Variation Margin Liability		
	Purchased Options	Futures	Swap Agreements	Total		Written Options	Futures	Swap Agreements	Total	
<b>Total Exchange-Traded or Centrally Cleared</b>	\$ 0	\$ 141	\$ 103	\$ 244		\$ 0	\$ (93)	\$ (298)	\$ (391)	

<sup>11</sup> If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

<sup>12</sup> If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

<sup>13</sup> Implied credit spreads, represented in absolute terms, utilized in determining the market value of credit default swap agreements on corporate issues, U.S. Municipal issues 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 reference 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.

<sup>14</sup> The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

<sup>15</sup> 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 referenced underlying's credit soundness and a greater likelihood or risk of default or other credit event occurring as defined under the terms of the agreement.

<sup>16</sup> This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

## ① FINANCIAL DERIVATIVE INSTRUMENTS: OVER THE COUNTER

## FORWARD FOREIGN CURRENCY CONTRACTS:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealized Appreciation/(Depreciation)	
				Asset	Liability
AZD	07/2023	AUD	56	\$ 36	\$ 0
AZD	07/2023	\$	80	AUD 120	0
AZD	08/2023	AUD	120	\$ 80	0
BOA	07/2023	\$	390	MXN 7,174	27
BOA	07/2023		42	NZD 69	0
BOA	08/2023	EUR	188	\$ 206	1
BOA	08/2023	JPY	109,192	792	30
BOA	08/2023	\$	12	CAD 16	0
BOA	08/2023		1,298	CNY 8,907	0
BOA	09/2023	KRW	1,080,744	\$ 850	19
BOA	09/2023	TWD	5,199	171	4
BOA	09/2023	\$	240	IDR 3,597,141	0
BOA	09/2023		353	INR 29,226	2
BPS	07/2023	AUD	57	\$ 38	0
BPS	07/2023	\$	57	AUD 86	0
BPS	07/2023		121	CZK 2,605	0
BPS	07/2023		2,234	JPY 310,488	0
BPS	08/2023	AUD	86	\$ 57	0
BPS	08/2023	CNY	468	66	1
BPS	08/2023	EUR	169	163	0
BPS	08/2023	TWD	2,602	85	2
BPS	08/2023	\$	28	AUD 43	1
BPS	08/2023		716	CNH 4,944	0
BPS	08/2023		1,601	CNY 10,956	0
BPS	08/2023		598	EUR 547	0
BPS	08/2023		1,366	JPY 199,434	1
BPS	08/2023		28	TWD 855	0
BPS	09/2023	THB	2	\$ 0	0
BPS	09/2023	\$	27	IDR 403,191	0
BRC	07/2023	JPY	530,000	\$ 4,119	452
BRC	07/2023		84,000	649	67
BRC	07/2023	PHP	22,042	392	0
BRC	07/2023	\$	1,034	MYR 4,745	0
BRC	07/2023		124	RON 560	0

## FORWARD FOREIGN CURRENCY CONTRACTS (Cont.):

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealized Appreciation/(Depreciation)					
				Asset	Liability				
BRC	08/2023	GBP	94	\$	117	\$	0	\$	(2)
BRC	08/2023	\$	195	COP	658,934		1		0
BRC	08/2023		259	EUR			2		0
BRC	09/2023	JPY	396,000	\$	2,893		126		0
BRC	09/2023	PHP	37,125		662		0		(8)
BRC	09/2023	\$	12	COP	51,336		0		0
BRC	09/2023		59	ILS	209		0		(2)
BRC	10/2023	JPY	530,000	\$	3,711		0		(8)
CBK	07/2023	\$	107	CZK	2,299		0		(1)
CBK	08/2023	AUD	14	\$	9		0		0
CBK	08/2023	CAD	93		71		0		0
CBK	08/2023	CNY	1,001		140		1		0
CBK	08/2023	DKK	32,100		4,637		0		(80)
CBK	08/2023	EUR	893		993		0		0
CBK	08/2023	GBP	344		427		0		(10)
CBK	08/2023	JPY	60,808		441		17		0
CBK	08/2023	TWD	2,504		82		2		0
CBK	08/2023	\$	1,347	CAD	1,797		11		0
CBK	08/2023		65	CLP	53,023		1		0
CBK	09/2023		355	CNY	2,463		0		(12)
CBK	08/2023		266	EUR	248		5		0
CBK	08/2023		369	NOK	3,854		0		(9)
CBK	08/2023		584	SEK	5,925		0		(35)
CBK	09/2023	KRW	64,315	\$	49		0		0
CBK	09/2023	\$	4	KRW	4,789		0		0
DUB	08/2023	CNH	4,962	\$	723		38		0
DUB	08/2023	\$	73	DKK	500		0		0
FAR	07/2023		25	CLP	19,965		0		0
GLM	07/2023	NZD	847	AUD	778		0		(1)
GLM	08/2023	CNH	2,429	\$	348		13		0
GLM	08/2023	\$	314	CHF	278		0		(2)
GLM	08/2023		162	NOK	1,723		0		(1)
GLM	09/2023		358	THB	12,331		0		(7)
IND	08/2023	CNH	326	\$	47		2		0
IND	08/2023	JPY	390,000		2,834		112		0
IND	08/2023	\$	417	NOK	4,372		0		(8)
JPM	07/2023	JPY	36,782	EUR	247		15		0
JPM	07/2023		103,658	\$	725		8		0
JPM	07/2023	KRW	1,206,363		943		27		0
JPM	07/2023	SGD	21		16		0		0
JPM	08/2023	CNH	8,072		1,132		19		0
JPM	08/2023	\$	2,209	CAD	2,953		24		0
JPM	08/2023		473	CHF	416		0		(6)
JPM	09/2023		574	CNH	3,369		0		(27)
JPM	08/2023		1,483	CNY	10,142		0		(80)
JPM	08/2023		106	EUR	97		0		0
JPM	08/2023		297	GBP	234		1		0
JPM	08/2023		67	HUF	23,375		1		0
JPM	08/2023		725	JPY	103,218		0		(7)
JPM	08/2023		60	NOK	636		0		(1)
JPM	09/2023		100	IDR	1,500,598		0		0
JPM	09/2023		1		7,881		0		0
JPM	09/2023		56	ILS	200		0		(2)
JPM	09/2023		85	PEN	314		1		0
JPM	09/2023		340	THB	11,661		0		(9)
JPM	12/2023		676	INR	55,784		0		0
MBC	07/2023	JPY	160,000	\$	1,225		115		0
MBC	07/2023		6,100		43		1		0
MBC	08/2023	CAD	96		72		0		(1)
MBC	08/2023	CNH	2,104		302		12		0
MBC	08/2023	CNY	468		66		1		0
MBC	08/2023	JPY	420,000		3,074		146		0
MBC	08/2023	TWD	249		8		0		0
MBC	08/2023	\$	25,199	EUR	22,836		0		(230)
MBC	09/2023	JPY	953,000	\$	6,942		277		0
MBC	09/2023	KRW	905,698		710		20		0
MYI	07/2023	IDR	945,619		63		0		0

## FORWARD FOREIGN CURRENCY CONTRACTS (Cont.):

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealized Appreciation/(Depreciation)					
				Asset	Liability				
MYI	07/2023	PLN	28	\$	7	\$	0	\$	0
MYI	07/2023	\$	63	IDR	945,619		0		0
MYI	07/2023		327	MYR	1,506		0		(4)
MYI	08/2023	AUD	152	\$	101		0		0
MYI	08/2023	CAD	93		70		0		0
MYI	08/2023	CHF	13		15		0		0
MYI	08/2023	CNH	529		73		0		0
MYI	08/2023	DKK	104		15		0		0
MYI	08/2023	EUR	1,672		1,809		0		(19)
MYI	08/2023	GBP	52		66		0		0
MYI	08/2023	NOK	782		73		0		0
MYI	08/2023	NZD	9		6		0		0
MYI	08/2023	SEK	188		17		0		0
MYI	08/2023	TWD	17,061		560		12		0
MYI	08/2023	\$	83	CAD	113		2		0
MYI	08/2023		28	CHF	25		0		0
MYI	08/2023		42	DKK	289		1		0
MYI	08/2023		121	EUR	111		0		0
MYI	08/2023		28	JPY	3,866		0		(1)
MYI	09/2023		117		16,775		0		0
MYI	08/2023		112	NOK	1,244		4		0
MYI	08/2023		14	SEK	151		0		0
MYI	09/2023	KRW	1,017,857	\$	795		20		0
MYI	09/2023	MXN	104		6		0		0
MYI	09/2023	\$	63	IDR	946,441		0		0
MYI	09/2023		15		221,852		0		0
MYI	09/2023		155	THB	5,316		0		(4)
NGF	08/2023		884	CNH	6,067		0		(47)
NGF	09/2023	SGD	704	\$	528		7		0
RBC	08/2023	\$	57	GBP	45		0		0
RBC	08/2023		87	MXN	1,516		0		0
SCX	07/2023		117	AUD	177		0		0
SCX	07/2023		110	NZD	181		1		0
SCX	08/2023	AUD	177	\$	117		0		0
SCX	08/2023	CNY	305		43		1		0
SCX	08/2023	TWD	11,243		368		7		0
SCX	08/2023	\$	273	CNH	1,881		0		(14)
SCX	08/2023		3,945	CNY	26,930		0		(218)
SCX	09/2023	TWD	4,368	\$	143		3		0
SCX	09/2023	\$	46	IDR	684,986		0		0
SCX	09/2023		525		7,804,101		0		(6)
SCX	09/2023		349	THB	12,068		0		(6)
SOG	07/2023	AUD	367	\$	240		0		(4)
SOG	07/2023	\$	270	PLN	1,190		17		0
SOG	07/2023		140	SGD	185		0		(3)
SSB	07/2023	CLP	19,994	\$	25		0		0
SSB	07/2023	JPY	27,000		205		17		0
SSB	08/2023		630,000		4,746		359		0
SSB	08/2023	\$	25	CLP	20,052		0		0
TOR	07/2023	AUD	194	\$	127		0		(2)
TOR	07/2023	NZD	250		152		0		(1)
TOR	07/2023	\$	144	AUD	217		1		0
TOR	08/2023	AUD	217	\$	144		0		(1)
TOR	08/2023	\$	42	HUF	14,805		0		0
TOR	08/2023		152	NZD	250		1		0
TOR	09/2023	JPY	690,000	\$	4,837		60		0
UAG	07/2023	AUD	44		29		0		0
UAG	07/2023	\$	69	AUD	105		0		0
UAG	08/2023	AUD	105	\$	69		0		0
UAG	08/2023	CAD	66		49		0		(1)
UAG	08/2023	\$	259	GBP	205		2		0
UAG	09/2023	SGD	205	\$	154		1		0
UAG	09/2023	\$	48	ILS	173		0		(2)
UAG	09/2023		334	INR	27,649		2		0
						\$	2,124	\$	(1,181)

## C (JPY, HEDGED) CLASS FORWARD FOREIGN CURRENCY CONTRACTS:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealized Appreciation/(Depreciation)	
				Asset	Liability
BOA	07/2023	AUD	76	\$ 49	\$ 0 (1)
BOA	07/2023	CAD	487	358	0 (10)
BOA	07/2023	CLP	5,630	7	0 0
BOA	07/2023	COP	45,955	10	0 (1)
BOA	07/2023	DKK	40	6	0 0
BOA	07/2023	HUF	2,798	8	0 0
BOA	07/2023	JPY	4,446	32	1 0
BOA	07/2023	KRW	645	0	0 0
BOA	07/2023	NOK	53	5	0 0
BOA	07/2023	NZD	7	4	0 0
BOA	07/2023	PEN	25	7	0 0
BOA	07/2023	SEK	10	1	0 0
BOA	07/2023	\$	3	AUD 4	0 0
BOA	07/2023		7	CLP 5,630	0 0
BOA	07/2023		11	COP 45,955	0 0
BOA	07/2023		11	DKK 73	0 0
BOA	07/2023		5	EUR 5	0 0
BOA	07/2023		3	JPY 439	0 0
BOA	07/2023		7	PEN 25	0 0
BOA	07/2023		19	PLN 79	0 0
BOA	07/2023		47	SEK 505	0 0
BOA	07/2023		0	SGD 0	0 0
BOA	08/2023	CLP	5,630	\$ 7	0 0
BOA	08/2023	DKK	73	11	0 0
BOA	08/2023	PEN	25	7	0 0
BOA	08/2023	PLN	79	19	0 0
BOA	08/2023	SEK	505	47	0 0
BOA	08/2023	SGD	0	0	0 0
BPS	07/2023	CZK	310	14	0 0
BPS	07/2023	DKK	0	0	0 0
BPS	07/2023	JPY	48,912	339	1 0
BPS	07/2023		3,320	23	0 0
BPS	07/2023	NZD	1	0	0 0
BPS	07/2023	\$	35	AUD 53	0 0
BPS	07/2023		60	CHF 54	0 0
BPS	07/2023		365	CNY 2,777	0 (2)
BPS	07/2023		2,623	EUR 2,394	0 (11)
BPS	07/2023		23	JPY 3,320	0 0
BPS	07/2023		3,462	483,803	0 (135)
BPS	07/2023		1	NOK 13	0 0
BPS	08/2023	AUD	28	\$ 19	0 0
BPS	08/2023	CHF	53	60	0 0
BPS	08/2023	CNY	2,666	370	1 0
BPS	08/2023	EUR	2,302	2,526	11 0
BPS	08/2023	NOK	13	1	0 0
BPS	08/2023	\$	11	CNY 77	0 0
BPS	08/2023		331	JPY 47,593	0 0
BRC	07/2023	PLN	79	\$ 19	0 (1)
BRC	07/2023	\$	1	JPY 110	0 0
BRC	07/2023		136	KRW 179,132	0 0
BRC	08/2023	KRW	179,907	\$ 136	0 0
CBK	07/2023	JPY	772	5	0 0
CBK	07/2023	MXN	748	42	0 (2)
CBK	07/2023	NOK	5	0	0 0
CBK	07/2023	\$	20	CNY 144	0 0
CBK	07/2023		89	EUR 82	1 0
CBK	07/2023		43	MXN 745	0 0
CBK	08/2023	MXN	745	\$ 43	0 0
GLM	07/2023	COP	45,955	11	0 0
GLM	07/2023	MYR	204	46	2 0
GLM	07/2023	\$	11	COP 45,955	0 0
GLM	07/2023		7	NOK 80	0 0
GLM	08/2023	COP	45,955	\$ 11	0 0
GLM	08/2023	NOK	60	7	0 0
IND	07/2023	DKK	119	17	0 0
IND	07/2023	\$	2	CHF 1	0 0
IND	08/2023	CHF	1	\$ 2	0 0

## C (JPY, HEDGED) CLASS FORWARD FOREIGN CURRENCY CONTRACTS (Cont.):

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealized Appreciation/(Depreciation)	
				Asset	Liability
JPM	07/2023	JPY 68,810	\$ 477	\$ 1	\$ 0
JPM	07/2023	\$ 1	SGD 2	0	0
JPM	08/2023	SGD 2	\$ 1	0	0
JPM	08/2023	\$ 477	JPY 68,520	0	(1)
MBC	07/2023	CNY 22	\$ 3	0	0
MBC	07/2023	GBP 402	498	0	(14)
MBC	07/2023	JPY 601,535	4,169	7	0
MBC	07/2023	SGD 32	24	0	0
MBC	07/2023	\$ 31	CAD 41	1	0
MBC	07/2023	6	EUR 6	0	0
MBC	07/2023	42	GBP 34	1	0
MBC	07/2023	1,249	JPY 173,638	0	(48)
MBC	08/2023	3,970	570,863	0	(2)
MYI	07/2023	CHF 1	\$ 1	0	0
MYI	07/2023	ILS 57	15	0	0
MYI	07/2023	JPY 3,583	25	0	0
MYI	07/2023	KRW 317	0	0	0
MYI	07/2023	SEK 495	46	0	0
MYI	07/2023	\$ 22	CAD 29	0	0
MYI	07/2023	14	CZK 310	0	0
MYI	07/2023	10	DKK 65	0	0
MYI	07/2023	21	GBP 17	0	0
MYI	07/2023	60	IDR 901,800	0	0
MYI	07/2023	3,008	JPY 417,688	0	(119)
MYI	07/2023	44	MYR 204	0	0
MYI	07/2023	25	SGD 34	0	0
MYI	08/2023	CZK 311	\$ 14	0	0
MYI	08/2023	DKK 65	10	0	0
MYI	08/2023	IDR 902,141	60	0	0
MYI	08/2023	MYR 204	44	0	0
MYI	08/2023	SGD 34	25	0	0
MYI	08/2023	\$ 0	KRW 317	0	0
RBC	07/2023	5	CAD 6	0	0
RBC	07/2023	3,008	JPY 417,688	0	(118)
SCX	07/2023	AUD 72	\$ 47	0	(1)
SCX	07/2023	CHF 52	58	0	0
SCX	07/2023	NZD 19	12	0	0
SCX	07/2023	\$ 38	AUD 58	0	0
SCX	07/2023	1	CNY 7	0	0
SCX	07/2023	0	IDR 1,273	0	0
SCX	07/2023	4	JPY 468	0	0
SCX	08/2023	AUD 58	\$ 38	0	0
SCX	08/2023	CNY 7	1	0	0
SOG	07/2023	AUD 01	53	0	(1)
SOG	07/2023	EUR 2,463	2,650	0	(38)
SOG	07/2023	HKD 15	2	0	0
SOG	07/2023	IDR 4,723	0	0	0
SOG	07/2023	\$ 41	CNY 294	0	0
SOG	08/2023	0	IDR 4,725	0	0
TOR	07/2023	AUD 43	\$ 28	0	(1)
TOR	07/2023	JPY 483,704	3,359	12	0
TOR	07/2023	\$ 47	AUD 71	0	0
TOR	07/2023	332	CAD 439	0	0
TOR	07/2023	468	GBP 369	0	0
TOR	07/2023	8	HUF 2,804	0	0
TOR	07/2023	16	NZD 27	0	0
TOR	08/2023	AUD 71	\$ 47	0	0
TOR	08/2023	CAD 439	332	0	0
TOR	08/2023	GBP 369	468	0	0
TOR	08/2023	HUF 2,825	8	0	0
TOR	08/2023	NZD 27	16	0	0
TOR	08/2023	\$ 3,359	JPY 481,653	0	(11)
UAG	07/2023	AUD 15	\$ 10	0	0
UAG	07/2023	CHF 3	4	0	0
UAG	07/2023	CNY 3,200	455	14	0
UAG	07/2023	CZK 0	0	0	0
UAG	07/2023	IDR 898,375	60	0	0

## C (JPY, HEDGED) CLASS FORWARD FOREIGN CURRENCY CONTRACTS (Cont.):

Counterparty	Settlement Month	Currency to be Delivered		Currency to be Received	Unrealized Appreciation/(Depreciation)		
					Asset	Liability	
UAG	07/2023	JPY	285,575	\$	1,380	\$ 4	\$ 0
UAG	07/2023	KRW	194,217		147	0	0
UAG	07/2023	NDK	39		4	0	0
UAG	07/2023	SGD	3		2	0	0
UAG	07/2023	\$	67	AUD	100	0	0
UAG	07/2023		1	CHF	1	0	0
UAG	07/2023		3	DKK	21	0	0
UAG	07/2023		16	ILS	57	0	0
UAG	07/2023		12	KRW	16,046	0	0
UAG	07/2023		0	MXN	3	0	0
UAG	08/2023	AUD	100	\$	67	0	0
UAG	08/2023	CHF	1		1	0	0
UAG	08/2023	CNY	4,575		665	32	0
UAG	08/2023	DKK	21		3	0	0
UAG	08/2023	ILS	57		16	0	0
UAG	08/2023	\$	1,380	JPY	284,372	0	(3)
					\$	89	\$ (520)
<b>Total Forward Foreign Currency Contracts</b>					\$	<b>2,213</b>	\$ <b>(1,701)</b>

## WRITTEN OPTIONS:

## INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive		Expiration Date	Notional Amount <sup>(1)</sup>	Premiums (Received)	Market Value
			Floating Rate	Exercise Rate				
BPS	Call - OTC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	3.200%	07/08/2023	100	\$ 0	\$ 0
BPS	Put - OTC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	3.650%	07/08/2023	100	0	0
JPM	Call - OTC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	3.300%	07/10/2023	105	(1)	0
JPM	Call - OTC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	3.250%	07/20/2023	200	(1)	0
JPM	Put - OTC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	3.750%	07/10/2023	105	(1)	0
JPM	Put - OTC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	3.650%	07/20/2023	200	(1)	(1)
MYC	Call - OTC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	3.200%	07/08/2023	100	0	0
MYC	Call - OTC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	3.300%	07/10/2023	105	0	0
MYC	Call - OTC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	3.270%	07/24/2023	400	(1)	(1)
MYC	Put - OTC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	3.650%	07/08/2023	100	0	0
MYC	Put - OTC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	3.750%	07/10/2023	105	(1)	0
MYC	Put - OTC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	3.670%	07/24/2023	400	(1)	(2)
NGF	Call - OTC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	3.270%	07/24/2023	400	(1)	(1)
NGF	Put - OTC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	3.670%	07/24/2023	400	(1)	(2)
<b>Total Written Options</b>							\$ <b>(9)</b>	\$ <b>(7)</b>

## SWAP AGREEMENTS:

## INTEREST RATE SWAPS

Counterparty	Pay/Receive Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealized Swap Agreements, at Value		
							Appreciation/(Depreciation) Asset	Liability	
BOA	Receive	3-Month MYR-KLIBOR	4.000%	06/15/2027	MYR 1,100	\$ (6)	\$ (26)	\$ 0	\$ (32)
MYC	Receive	3-Month MYR-KLIBOR	3.750%	12/21/2027	2,400	(2)	0	0	(2)
<b>Total Swap Agreements</b>						\$ <b>(8)</b>	\$ <b>(26)</b>	\$ <b>0</b>	\$ <b>(34)</b>

## FINANCIAL DERIVATIVE INSTRUMENTS: OVER THE COUNTER SUMMARY

The following is a summary by counterparty of the market value of OTC financial derivative instruments and collateral pledged/received) as of June 30, 2023.

Counterparty	Financial Derivative Assets				Financial Derivative Liabilities				Net Market Value of OTC Derivatives	Collateral Pledged/ (Received)	Net Exposure <sup>(1)</sup>
	Forward Foreign Currency Contracts	Purchased Options	Swap Agreements	Total Over the Counter	Forward Foreign Currency Contracts	Written Options	Swap Agreements	Total Over the Counter			
AZD	\$ 0	\$ 0	\$ 0	\$ 0	\$ (1)	\$ 0	\$ 0	\$ (1)	\$ (1)	\$ 0	\$ (1)
BOA	84	0	0	84	(78)	0	(32)	(110)	(26)	0	(26)
BPS	18	0	0	18	(357)	0	0	(357)	(339)	0	(339)
BRC	648	0	0	648	(44)	0	0	(44)	604	(380)	224
CBK	38	0	0	38	(149)	0	0	(149)	(111)	0	(111)
DUB	38	0	0	38	0	0	0	0	38	0	38
FAR	0	0	0	0	0	0	0	0	0	0	0
GLM	15	0	0	15	(11)	0	0	(11)	4	0	4
IND	114	0	0	114	(8)	0	0	(8)	106	0	106
JPM	97	0	0	97	(133)	(1)	0	(134)	(37)	0	(37)
MBC	581	0	0	581	(295)	0	0	(295)	286	(210)	76
MYC	0	0	0	0	0	(3)	(2)	(5)	(5)	0	(5)
MYI	39	0	0	39	(147)	0	0	(147)	(108)	0	(108)
NGF	7	0	0	7	(47)	(3)	0	(50)	(43)	0	(43)
RBC	0	0	0	0	(118)	0	0	(118)	(118)	0	(118)
SCX	12	0	0	12	(245)	0	0	(245)	(233)	0	(233)
SOG	17	0	0	17	(46)	0	0	(46)	(29)	0	(29)
SSB	376	0	0	376	0	0	0	0	376	(330)	46
TOR	74	0	0	74	(16)	0	0	(16)	58	0	58
UAG	55	0	0	55	(6)	0	0	(6)	49	0	49
<b>Total Over the Counter</b>	<b>\$ 2,213</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 2,213</b>	<b>\$ (1,701)</b>	<b>\$ (7)</b>	<b>\$ (34)</b>	<b>\$ (1,742)</b>			

<sup>(1)</sup> Notional amount represents the number of contracts.

<sup>(2)</sup> Net exposure represents the net receivable/payable that would be due from/to the counterparty in the event of default. Exposure from OTC financial derivative instruments can only be netted across transactions governed under the same master agreement with the same legal entity. See Note 8, Master Netting Arrangements, in the Notes to Financial Statements for more information regarding master netting arrangements.

## FAIR VALUE OF FINANCIAL DERIVATIVE INSTRUMENTS

The following is a summary of the fair valuation of the Fund's derivative instruments categorized by risk exposure. See Note 7, Principal and Other Risks, in the Notes to Financial Statements on risks of the Fund.

## Fair Values of Financial Derivative Instruments on the Statements of Assets and Liabilities as of June 30, 2023:

	Derivatives not accounted for as hedging instruments						Total
	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Contracts	Interest Rate Contracts		
<b>Financial Derivative Instruments - Assets</b>							
Exchange-traded or centrally cleared							
Futures	\$ 0	\$ 0	\$ 0	\$ 0	\$ 141	\$ 0	\$ 141
Swap Agreements	0	17	0	0	0	86	103
	\$ 0	\$ 17	\$ 0	\$ 0	\$ 227	\$ 0	\$ 244
Over the counter							
Forward Foreign Currency Contracts	\$ 0	\$ 0	\$ 0	\$ 2,213	\$ 0	\$ 0	\$ 2,213
	\$ 0	\$ 17	\$ 0	\$ 2,213	\$ 227	\$ 0	\$ 2,457
<b>Financial Derivative Instruments - Liabilities</b>							
Exchange-traded or centrally cleared							
Written Options	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Futures	0	0	0	0	(93)	0	(93)
Swap Agreements	0	(5)	0	0	0	(293)	(298)
	\$ 0	\$ (5)	\$ 0	\$ 0	\$ (386)	\$ 0	\$ (391)
Over the counter							
Forward Foreign Currency Contracts	\$ 0	\$ 0	\$ 0	\$ (1,701)	\$ 0	\$ 0	\$ (1,701)
Written Options	0	0	0	0	(7)	0	(7)
Swap Agreements	0	0	0	0	(34)	0	(34)
	\$ 0	\$ 0	\$ 0	\$ (1,701)	\$ (41)	\$ 0	\$ (1,742)
	\$ 0	\$ (5)	\$ 0	\$ (1,701)	\$ (427)	\$ 0	\$ (2,133)

## The Effect of Financial Derivative Instruments on the Statements of Operations for the period ended June 30, 2023:

## Derivatives not accounted for as hedging instruments

	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Contracts	Interest Rate Contracts	Total
<b>Net Realized Gain (Loss) on Financial Derivative Instruments</b>						
Exchange-traded or centrally cleared						
Futures	\$ 0	\$ 0	\$ 0	\$ 0	\$ (16)	\$ (16)
Written Options	0	0	0	0	19	19
Swap Agreements	0	20	0	0	(2,817)	(2,797)
	\$ 0	\$ 20	\$ 0	\$ 0	\$ (2,814)	\$ (2,794)
Over the counter						
Forward Foreign Currency Contracts	\$ 0	\$ 0	\$ 0	\$ 2,646	\$ 0	\$ 2,646
Purchased Options	0	0	0	14	(77)	(63)
Written Options	0	3	0	4	203	210
Swap Agreements	0	16	0	0	(86)	(70)
	\$ 0	\$ 19	\$ 0	\$ 2,664	\$ 40	\$ 2,723
	\$ 0	\$ 39	\$ 0	\$ 2,664	\$ (2,774)	\$ (71)

## Net Change in Unrealized Appreciation (Depreciation) on Financial Derivative Instruments

Exchange-traded or centrally cleared						
Futures	\$ 0	\$ 0	\$ 0	\$ 0	\$ 300	\$ 300
Written Options	0	0	0	0	1	1
Swap Agreements	0	279	0	0	562	841
	\$ 0	\$ 279	\$ 0	\$ 0	\$ 863	\$ 1,142
Over the counter						
Forward Foreign Currency Contracts	\$ 0	\$ 0	\$ 0	\$ (624)	\$ 0	\$ (624)
Purchased Options	0	0	0	(2)	(113)	(115)
Written Options	0	(1)	0	0	448	447
Swap Agreements	0	(12)	0	0	(5)	(17)
	\$ 0	\$ (13)	\$ 0	\$ (626)	\$ 330	\$ (309)
	\$ 0	\$ 266	\$ 0	\$ (626)	\$ 1,193	\$ 833

## FAIR VALUE MEASUREMENTS

The following is a summary of the fair valuations according to the inputs used as of June 30, 2023 in valuing the Fund's assets and liabilities.

Category and Sub-category	Level 1	Level 2	Level 3	Fair Value at 06/30/2023	Category and Sub-category	Level 1	Level 2	Level 3	Fair Value at 06/30/2023
<b>Investments in Securities, at Value</b>					<b>Investments in Securities, at Value</b>				
Australia					Ireland				
Corporate Bonds & Notes	\$ 0	\$ 83	\$ 0	\$ 83	Asset-Backed Securities	\$ 0	\$ 4,726	\$ 0	\$ 4,726
Mortgage-Backed Securities	0	1,769	0	1,769	Corporate Bonds & Notes	0	179	0	179
Sovereign Issues	0	1,785	0	1,785	Israel				
Bermuda					Sovereign Issues	0	151	0	151
Corporate Bonds & Notes	0	97	0	97	Italy				
Canada					Corporate Bonds & Notes	0	109	0	109
Sovereign Issues	0	669	0	669	Sovereign Issues	0	1,993	0	1,993
Cayman Islands					Japan				
Asset-Backed Securities	0	2,778	0	2,778	Corporate Bonds & Notes	0	1,767	0	1,767
Corporate Bonds & Notes	0	550	0	550	Malaysia				
Chile					Sovereign Issues	0	263	0	263
Sovereign Issues	0	259	0	259	Mexico				
China					Sovereign Issues	0	211	0	211
Sovereign Issues	0	4,844	0	4,844	Multinational				
Denmark					Corporate Bonds & Notes	0	388	0	388
Corporate Bonds & Notes	0	4,916	0	4,916	Netherlands				
France					Corporate Bonds & Notes	0	533	0	533
Corporate Bonds & Notes	0	985	0	985	Mortgage-Backed Securities	0	79	0	79
Sovereign Issues	0	944	0	944	Norway				
Germany					Sovereign Issues	0	54	0	54
Corporate Bonds & Notes	0	664	0	664	Qatar				
Hungary					Corporate Bonds & Notes	0	230	0	230
Sovereign Issues	0	86	0	86	Sovereign Issues	0	191	0	191
Indonesia					Romania				
Sovereign Issues	0	199	0	199	Sovereign Issues	0	564	0	564

Category and Sub-category	Level 1	Level 2	Level 3	Fair Value at 06/30/2023
<b>Investments in Securities, at Value</b>				
Saudi Arabia				
Corporate Bonds & Notes	\$ 0	\$ 333	\$ 0	\$ 333
Sovereign Issues	0	500	0	500
Singapore				
Sovereign Issues	0	214	0	214
South Korea				
Sovereign Issues	0	4,884	0	4,884
Spain				
Sovereign Issues	0	1,293	0	1,293
Supranational				
Sovereign Issues	0	332	0	332
Switzerland				
Corporate Bonds & Notes	0	1,544	0	1,544
United Arab Emirates				
Corporate Bonds & Notes	0	191	0	191
Sovereign Issues	0	337	0	337
United Kingdom				
Corporate Bonds & Notes	0	3,534	0	3,534
Mortgage-Backed Securities	0	3,879	0	3,879
Sovereign Issues	0	2,180	0	2,180
United States				
Asset-Backed Securities	0	2,483	0	2,483
Corporate Bonds & Notes	0	9,270	0	9,270
Mortgage-Backed Securities	0	2,649	142	2,791
Municipal Bonds & Notes	0	318	0	318
U.S. Government Agencies	0	39,100	0	39,100
U.S. Treasury Obligations	0	19,277	0	19,277
Short-Term Instruments	0	49,849	0	49,849
Total Investments	\$ 0	\$ 174,233	\$ 142	\$ 174,375
<b>Short Sales, at value</b>	<b>\$ 0</b>	<b>\$ (3,627)</b>	<b>\$ 0</b>	<b>\$ (3,627)</b>
<b>Financial Derivative Instruments - Assets</b>				
Exchange-traded or centrally				
cleared	110	134	0	244
Over the counter	0	2,213	0	2,213
	\$ 110	\$ 2,347	\$ 0	\$ 2,457
<b>Financial Derivative Instruments - Liabilities</b>				
Exchange-traded or centrally				
cleared	(72)	(319)	0	(391)
Over the counter	0	(1,742)	0	(1,742)
	\$ (72)	\$ (2,061)	\$ 0	\$ (2,133)
<b>Totals</b>	<b>\$ 38</b>	<b>\$ 170,892</b>	<b>\$ 142</b>	<b>\$ 171,072</b>

There were no significant transfers into or out of Level 3 during the period ended June 30, 2023.

ファンド名	PIMCOバミューダ・エマージング・カレンシー・ハイインカム・ファンド・クラスS(円)
実質的な 主要投資対象	通常、純資産総額の60%以上を、新興国(過去5年連続で高所得のOECD諸国として世界銀行に分類されている国以外の国。以下同じ。)の債券、通貨およびそれらの派生商品に分散投資を行ないます。派生商品は、先渡し取引もしくはオプション取引、先物取引、スワップ取引など
投資方針	<ul style="list-style-type: none"> <li>・ 新興国の債券、通貨などに投資を行ない、安定的な利子収入の確保とトータルリターンの最大化を目指します。</li> <li>・ 新興国投資の相対的なリスクや期待リターンの水準により、一部、為替ヘッジを行ったり、新興国以外の債券や通貨などに投資することがあります。</li> </ul>
主な投資制限	<ul style="list-style-type: none"> <li>・ 通常、純資産総額の60%以上を、新興国の債券、通貨およびそれらの派生商品に投資します。</li> <li>・ ファンドの平均デュレーションは、原則として、0～3年の範囲を超えないものとします。</li> </ul>
委託会社	パシフィック・インベストメント・マネジメント・カンパニー・エルエルシー

## ● PIMCOバミューダ・エマージング・カレンシー・ハイインカム・ファンド・クラスS(円)

2023年10月3日現在入手している最新(2023年6月30日現在)の状況です。

### (1) 損益計算書 (2022年7月1日～2023年6月30日)

<b>収益:</b>	(単位:千米ドル)
受取利息(外国税控除後)	1,425
雑収入	97
収益合計	1,522
<b>費用:</b>	
委託者報酬	17
利息費用	24
費用合計	41
<b>純投資損益</b>	<b>1,481</b>
<hr/>	
<b>当期実現損益</b>	
投資有価証券(外国税控除後)	△ 2,412
為替デリバティブ取引又は中央清算機関経由デリバティブ取引	988
相対デリバティブ取引	2,496
外貨通貨	116
当期実現損益	1,188
<b>当期末実現評価損益</b>	
投資有価証券	2,349
為替デリバティブ取引又は中央清算機関経由デリバティブ取引	△ 795
相対デリバティブ取引	△ 785
外貨通貨	56
当期末実現評価損益	825
当期実現および未実現評価損益	2,013
<b>運用の結果による純資産の増減額</b>	<b>3,494</b>
外国税	9

残高が0と表記されているものは、実際の金額を四捨五入した結果、千ドル未満となったものを含みます。

## (2) 投資有価証券明細 (2023年6月30日現在)

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
<b>INVESTMENTS IN SECURITIES 95.0%</b>		
<b>ARGENTINA 0.0%</b>		
<b>SOVEREIGN ISSUES 0.0%</b>		
<b>Autonomous City of Buenos Aires Argentina</b>		
95.317% due 03/29/2024	AFS 4,574	\$ 9
<b>Total Argentina</b>		<b>9</b>
<b>(Cost \$42)</b>		
<b>AZERBAIJAN 1.3%</b>		
<b>CORPORATE BONDS &amp; NOTES 1.3%</b>		
<b>SDCAR Turkey Enerji AS via Steas Funding 1 DAC</b>		
7.230% due 03/17/2026	\$ 300	293
<b>Total Azerbaijan</b>		<b>293</b>
<b>(Cost \$299)</b>		
<b>BRAZIL 4.9%</b>		
<b>CORPORATE BONDS &amp; NOTES 4.3%</b>		
<b>Banco BTG Pactual S.A.</b>		
8.300% due 08/15/2024	BRL 1,000	201
<b>Di S.A.</b>		
1.913% due 02/25/2035	1	21
<b>Swiss Insured Brazil Power Finance Sarl</b>		
9.850% due 07/16/2032	4,086	782
		<b>1,004</b>
<b>STRUCTURED NOTES 0.8%</b>		
<b>Vale S.A.</b>		
1.641% due 03/30/2172 (a)	2,100	137
<b>Total Brazil</b>		<b>1,141</b>
<b>(Cost \$1,650)</b>		
<b>CAYMAN ISLANDS 0.2%</b>		
<b>CORPORATE BONDS &amp; NOTES 0.2%</b>		
<b>Interoceania IV Finance Ltd.</b>		
0.000% due 11/30/2025	\$ 14	13
<b>Kaisa Group Holdings Ltd.</b>		
11.700% due 11/11/2025 (b)	400	27
<b>Total Cayman Islands</b>		<b>40</b>
<b>(Cost \$328)</b>		
<b>CHILE 0.7%</b>		
<b>SOVEREIGN ISSUES 0.7%</b>		
<b>Bonos de la Tesoreria de la Republica en pesos</b>		
5.000% due 10/01/2028	CLP 70,000	87
6.000% due 04/01/2033	60,000	80
<b>Total Chile</b>		<b>167</b>
<b>(Cost \$163)</b>		
<b>COLOMBIA 0.0%</b>		
<b>SOVEREIGN ISSUES 0.0%</b>		
<b>Financiera de Desarrollo Territorial S.A. Findeter</b>		
7.875% due 08/12/2024	COP 23,000	5
<b>Total Colombia</b>		<b>5</b>
<b>(Cost \$7)</b>		
<b>CZECH REPUBLIC 3.2%</b>		
<b>SOVEREIGN ISSUES 3.2%</b>		
<b>Czech Republic Government Bond</b>		
0.250% due 02/10/2027	CZK 8,200	321
1.000% due 08/28/2026	5,600	230
2.000% due 10/13/2033	300	11
2.500% due 08/25/2028	4,100	171

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
<b>Total Czech Republic</b>		<b>\$ 733</b>
<b>(Cost \$689)</b>		
<b>DOMINICAN REPUBLIC 4.2%</b>		
<b>SOVEREIGN ISSUES 4.2%</b>		
<b>Dominican Republic Central Bank Notes</b>		
12.000% due 10/03/2025	DOP 8,300	120
13.000% due 01/30/2026	13,100	256
<b>Dominican Republic International Bond</b>		
9.750% due 06/05/2026	13,900	256
13.625% due 02/03/2033	14,900	335
13.625% due 02/10/2034	200	5
<b>Total Dominican Republic</b>		<b>972</b>
<b>(Cost \$868)</b>		
<b>HUNGARY 2.1%</b>		
<b>SOVEREIGN ISSUES 2.1%</b>		
<b>Hungary Government Bond</b>		
4.750% due 11/24/2032	HUF 9,300	25
6.750% due 10/22/2028	56,400	158
<b>MFB Magyar Fejlesztési Bank Zrt</b>		
0.375% due 06/03/2026	EUR 100	95
6.500% due 06/23/2028	\$ 200	198
<b>Total Hungary</b>		<b>476</b>
<b>(Cost \$491)</b>		
<b>INDIA 0.8%</b>		
<b>CORPORATE BONDS &amp; NOTES 0.8%</b>		
<b>Periana Holdings LLC</b>		
5.950% due 04/19/2026	200	193
<b>Total India</b>		<b>193</b>
<b>(Cost \$210)</b>		
<b>INDONESIA 0.1%</b>		
<b>SOVEREIGN ISSUES 0.1%</b>		
<b>Indonesia Government International Bond</b>		
6.375% due 08/15/2028	IDR 208,000	14
<b>Total Indonesia</b>		<b>14</b>
<b>(Cost \$14)</b>		
<b>IRELAND 0.1%</b>		
<b>CORPORATE BONDS &amp; NOTES 0.1%</b>		
<b>Alfa Bank AO Via Alfa Bond Issuance PLC</b>		
9.350% due 08/08/2043 (b)	RUB 64,000	21
<b>Total Ireland</b>		<b>21</b>
<b>(Cost \$885)</b>		
<b>ISRAEL 3.8%</b>		
<b>SOVEREIGN ISSUES 3.8%</b>		
<b>Israel Government Bond</b>		
0.150% due 07/31/2023	ILS 2,900	780
1.500% due 11/30/2023	400	107
<b>Total Israel</b>		<b>887</b>
<b>(Cost \$924)</b>		
<b>JAPAN 0.9%</b>		
<b>CORPORATE BONDS &amp; NOTES 0.9%</b>		
<b>Mitsubishi HC Capital, Inc.</b>		
3.960% due 03/19/2023	\$ 200	199

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
<b>Total Japan</b>		<b>\$ 199</b>
<b>(Cost \$200)</b>		
<b>JERSEY, CHANNEL ISLANDS 0.9%</b>		
<b>CORPORATE BONDS &amp; NOTES 0.9%</b>		
<b>Corsair International Ltd.</b>		
7.772% due 01/28/2027	EUR 100	109
8.122% due 01/28/2029	100	108
<b>Total Jersey, Channel Islands</b>		<b>217</b>
<b>(Cost \$224)</b>		
<b>LUXEMBOURG 0.0%</b>		
<b>CORPORATE BONDS &amp; NOTES 0.0%</b>		
<b>Sberbank of Russia Via SB Capital S.A.</b>		
5.125% due 10/29/2043 (b)	\$ 200	12
<b>Total Luxembourg</b>		<b>12</b>
<b>(Cost \$197)</b>		
<b>MALAYSIA 3.4%</b>		
<b>SOVEREIGN ISSUES 3.4%</b>		
<b>Malaysia Government International Bond</b>		
2.632% due 04/15/2031	MYR 330	65
3.800% due 08/17/2023	2,700	579
3.930% due 10/15/2025	530	128
4.363% due 10/31/2028	60	13
<b>Total Malaysia</b>		<b>785</b>
<b>(Cost \$798)</b>		
<b>MEXICO 4.8%</b>		
<b>CORPORATE BONDS &amp; NOTES 0.2%</b>		
<b>Petrolcos Mexicanos</b>		
10.000% due 02/07/2033	\$ 50	46
<b>SOVEREIGN ISSUES 4.6%</b>		
<b>Mexico Government International Bond</b>		
5.000% due 03/08/2025	MXN 9,200	495
5.750% due 03/05/2026	2,000	106
7.000% due 03/03/2026	5,600	305
7.750% due 05/29/2031	1,200	66
8.500% due 05/31/2029	1,400	81
10.000% due 11/20/2036	200	13
		<b>1,066</b>
<b>Total Mexico</b>		<b>1,112</b>
<b>(Cost \$1,043)</b>		
<b>NETHERLANDS 0.3%</b>		
<b>SOVEREIGN ISSUES 0.3%</b>		
<b>Republic of Angola Via Avenir II BV</b>		
10.163% due 12/07/2023	\$ 15	15
12.772% due 07/03/2023	49	49
<b>Total Netherlands</b>		<b>64</b>
<b>(Cost \$64)</b>		
<b>PERU 1.0%</b>		
<b>CORPORATE BONDS &amp; NOTES 0.5%</b>		
<b>Banco de Credito del Peru S.A.</b>		
4.630% due 03/17/2024	PEN 460	121
<b>SOVEREIGN ISSUES 0.5%</b>		
<b>Fondo MIVIVIENDA S.A.</b>		
7.000% due 02/14/2024	60	16

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
<b>Peru Government International Bond</b>		
7.300% due 08/12/2033	PEN 300	\$ 86
		<u>102</u>
<b>Total Peru</b>		<b>223</b>
<b>(Cost \$234)</b>		
<b>POLAND 1.4%</b>		
<b>SOVEREIGN ISSUES 1.4%</b>		
<b>Poland Government International Bond</b>		
1.250% due 10/25/2030	PLN 500	92
2.750% due 10/25/2029	1,100	231
<b>Total Poland</b>		<b>323</b>
<b>(Cost \$256)</b>		
<b>ROMANIA 0.1%</b>		
<b>SOVEREIGN ISSUES 0.1%</b>		
<b>Romania Government International Bond</b>		
4.750% due 10/11/2034	RON 100	19
<b>Total Romania</b>		<b>19</b>
<b>(Cost \$17)</b>		
<b>SOUTH AFRICA 5.9%</b>		
<b>CORPORATE BONDS &amp; NOTES 4.1%</b>		
<b>Development Bank of Southern Africa Ltd.</b>		
8.600% due 10/21/2024 (g)	ZAR 5,700	297
<b>Eskom Holdings SOC Ltd.</b>		
0.000% due 12/31/2032	4,300	48
7.850% due 04/02/2026	12,000	605
		<u>950</u>
<b>SOVEREIGN ISSUES 1.8%</b>		
<b>South Africa Government CPI-Linked Bond</b>		
2.000% due 01/31/2025 (c)	4,185	215
<b>South Africa Government International Bond</b>		
7.000% due 02/28/2031	800	34
10.500% due 12/21/2026	3,100	171
		<u>420</u>
<b>Total South Africa</b>		<b>1,370</b>
<b>(Cost \$1,758)</b>		
<b>SOUTH KOREA 0.8%</b>		
<b>SOVEREIGN ISSUES 0.8%</b>		
<b>Korea National Oil Corp.</b>		
4.750% due 04/03/2026	\$ 200	196
<b>Total South Korea</b>		<b>196</b>
<b>(Cost \$199)</b>		
<b>UNITED KINGDOM 0.5%</b>		
<b>CORPORATE BONDS &amp; NOTES 0.5%</b>		
<b>Petra Diamonds U.S. Treasury PLC</b>		
10.033% due 03/09/2026 (d)	120	113
<b>Total United Kingdom</b>		<b>113</b>
<b>(Cost \$117)</b>		
<b>UNITED STATES 3.1%</b>		
<b>ASSET BACKED SECURITIES 0.8%</b>		
<b>ECMC Group Student Loan Trust</b>		
6.200% due 05/25/2067	52	51
<b>Walnet Student Loan Trust</b>		
6.000% due 02/25/2066	47	46

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
<b>OneMain Financial Issuance Trust</b>		
4.130% due 05/14/2035	\$ 100	\$ 96
		<u>193</u>
<b>CORPORATE BONDS &amp; NOTES 1.5%</b>		
<b>Penske Truck Leasing Co. LP</b>		
3.900% due 02/01/2024	100	99
<b>Rio Oil Finance Trust Series 2014-1</b>		
9.250% due 07/06/2024	46	47
<b>Southern Co.</b>		
2.950% due 07/01/2023	100	100
<b>Sprint LLC</b>		
7.875% due 09/15/2023	100	100
		<u>346</u>
<b>MORTGAGE BACKED SECURITIES 0.8%</b>		
<b>Ellington Loan Acquisition Trust</b>		
6.200% due 05/25/2037	42	39
<b>GSAA Home Equity Trust</b>		
6.502% due 11/25/2036 (b)	103	41
<b>RAAC Trust</b>		
5.850% due 02/25/2046	36	36
<b>Soundview Home Loan Trust</b>		
6.050% due 10/25/2037	74	59
		<u>174</u>
<b>Total United States</b>		<b>713</b>
<b>(Cost \$771)</b>		
<b>URUGUAY 0.4%</b>		
<b>SOVEREIGN ISSUES 0.4%</b>		
<b>Uruguay Government International Bond (c)</b>		
3.700% due 06/26/2037	UYU 691	19
3.875% due 07/02/2040	2,493	71
<b>Total Uruguay</b>		<b>90</b>
<b>(Cost \$87)</b>		
<b>ZAMBIA 0.2%</b>		
<b>SOVEREIGN ISSUES 0.2%</b>		
<b>Zambia Government International Bond</b>		
13.000% due 01/25/2031	ZMW 1,500	50
<b>Total Zambia</b>		<b>50</b>
<b>(Cost \$42)</b>		
<b>SHORT-TERM INSTRUMENTS 50.0%</b>		
<b>REPURCHASE AGREEMENTS (h) 25.1%</b>		
		<u>5,600</u>
<b>TIME DEPOSITS 1.1%</b>		
<b>Bank of Nova Scotia</b>		
3.790% due 07/04/2023	CAD 1	1
4.570% due 07/03/2023	\$ 6	6
<b>BNP Paribas Bank</b>		
(0.370%) due 07/03/2023	¥ 1	0
2.220% due 07/03/2023	DKK 1	0
2.650% due 07/03/2023	NOK 5	0
3.050% due 07/03/2023	SGD 5	4
3.720% due 07/03/2023	HKD 6	1
<b>Citibank N.A.</b>		
4.570% due 07/03/2023	\$ 40	40
<b>DBS Bank Ltd.</b>		
4.570% due 07/03/2023	32	32

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
<b>HSBC Bank</b>		
3.050% due 07/03/2023	SGD 1	1
3.720% due 07/03/2023	HKD 26	3
<b>HSBC Bank PLC</b>		
2.620% due 07/03/2023	EUR 3	3
4.170% due 07/03/2023	GBP 1	1
<b>JPMorgan Chase Bank N.A.</b>		
4.570% due 07/03/2023	\$ 31	31
<b>MUFG Bank Ltd.</b>		
(0.370%) due 07/03/2023	¥ 2	0
<b>Sumitomo Mitsui Banking Corp.</b>		
(0.370%) due 07/03/2023	19	0
2.620% due 07/03/2023	EUR 0	1
4.170% due 07/03/2023	GBP 1	2
4.570% due 07/03/2023	\$ 61	61
<b>Sumitomo Mitsui Trust Bank Ltd.</b>		
(0.370%) due 07/03/2023	¥ 5	0
2.620% due 07/03/2023	EUR 1	1
4.170% due 07/03/2023	GBP 2	2
4.570% due 07/03/2023	\$ 71	71
		<u>261</u>
<b>ARGENTINA TREASURY BILLS 0.1%</b>		
(32.423%) due 10/18/2023 (e)	ARS 1,298	3
(12.494%) due 11/23/2023 (f)	5,298	11
		<u>14</u>
<b>HUNGARY TREASURY BILLS 4.3%</b>		
15.938% due 07/06/2023 (e)	HUF 336,000	981
<b>ISRAEL TREASURY BILLS 4.4%</b>		
4.701% due 01/03/2024 (e)	ILS 3,300	1,026
<b>U.S. TREASURY BILLS 15.0%</b>		
5.335% due 09/26/2023 (e)(k)	\$ 3,500	3,458
<b>Total Short-Term Instruments</b>		<b>11,540</b>
<b>(Cost \$11,573)</b>		
<b>Total Investments in Securities 95.2%</b>	<b>\$</b>	<b>21,977</b>
<b>(Cost \$24,150)</b>		
<b>Financial Derivative</b>		
<b>Instruments (i)(j) (2.2%)</b>		<b>(503)</b>
<b>(Cost or Premiums, net \$2)</b>		
<b>Other Assets and Liabilities, net 7.0%</b>		<b>1,603</b>
<b>Net Assets 100.0%</b>	<b>\$</b>	<b>23,077</b>

## NOTES TO SCHEDULE OF INVESTMENTS:

- \* A zero balance may reflect actual amounts rounding to less than one thousand.  
 (a) Perpetual maturity; date shown, if applicable, represents next contractual call date.  
 (b) Security is in default.  
 (c) Principal amount of security is adjusted for inflation.  
 (d) Payment in-kind security.  
 (e) Coupon represents a yield to maturity.  
 (f) Coupon represents a weighted average yield to maturity.

## (g) RESTRICTED SECURITIES:

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Market Value	Market Value as Percentage of Net Assets
Development Bank of Southern Africa Ltd	6.600%	10/21/2024	10/07/2021	\$ 393	\$ 237	1.26%

## BORROWINGS AND OTHER FINANCING TRANSACTIONS

## (h) REPURCHASE AGREEMENTS:

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralized By	Collateral Received, at Value	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received <sup>(1)</sup>
MBC	5.160%	06/30/2023	07/03/2023	\$ 5,800	U.S. Treasury Notes 4.125% due 11/15/2032	\$ (5,991)	\$ 5,800	\$ 5,802
<b>Total Repurchase Agreements</b>						<b>\$ (5,991)</b>	<b>\$ 5,800</b>	<b>\$ 5,802</b>

## BORROWINGS AND OTHER FINANCING TRANSACTIONS SUMMARY

The following is a summary by counterparty of the market value of Borrowings and Other Financing Transactions and collateral pledged/(received) as of June 30, 2023.

Counterparty	Repurchase Agreement Proceeds to be Received	Payable for Reverse Repurchase Agreements	Payable for Sale-Buyback Transactions	Payable for Short Sales	Total Borrowings and Other Financing Transactions	Collateral Pledged/(Received)	Net Exposure <sup>(2)</sup>
Global/Master Repurchase Agreement							
MBC	\$ 5,802	\$ 0	\$ 0	\$ 0	\$ 5,802	\$ (5,991)	\$ (189)
<b>Total Borrowings and Other Financing Transactions</b>	<b>\$ 5,802</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>			

<sup>(1)</sup> Includes accrued interest.

<sup>(2)</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. Exposure from borrowings and other financing transactions can only be netted across transactions governed under the same master agreement with the same legal entity. See Note 8, Master Netting Arrangements, in the Notes to Financial Statements for more information regarding master netting arrangements.

The average amount of borrowings outstanding during the period ended June 30, 2023 was \$2 at a weighted average interest rate of 4.810%. Average borrowings may include sale-buyback transactions and reverse repurchase agreements, if held during the period.

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

## WRITTEN OPTIONS:

## OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS

Description	Strike Price	Expiration Date	# of Contracts	Premiums (Received)	Market Value
Call - U.S. Treasury 10-Year Note August 2023 Futures	\$ 110.750	07/21/2023	1	\$ 0	\$ 0
Put - U.S. Treasury 10-Year Note August 2023 Futures	113.750	07/21/2023	1	0	0
<b>Total Written Options</b>				<b>\$ 0</b>	<b>\$ 0</b>

## SWAP AGREEMENTS:

## INTEREST RATE SWAPS

Pay/Receive	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Market Value	Unrealized Appreciation/Depreciation	Variation Margin Asset	Variation Margin Liability
Receive	3Month THOR	2.250%	03/15/2028	THB 7,950	\$ 2	\$ 2	\$ 2	\$ 0

## INTEREST RATE SWAPS (Cont.)

Pay/Receive			Maturity			Market	Unrealized	Variation Margin	
Floating Rate	Floating Rate Index	Fixed Rate	Date	Notional Amount	Value	Appreciation/ (Depreciation)	Asset	Liability	
Receive	3-Month ZAR-3AJIBOR	7.250%	09/19/2023	ZAR 2,800	\$ 0	\$ 2	\$	1	\$ 0
Pay	3-Month ZAR-3AJIBOR	5.255%	07/09/2025	100	0	0	0	0	0
Receive	3-Month ZAR-3AJIBOR	6.855%	02/11/2026	37,400	76	76	2	0	0
Receive	3-Month ZAR-3AJIBOR	7.585%	03/22/2026	4,400	5	5	0	0	0
Pay	3-Month ZAR-3AJIBOR	5.680%	06/08/2026	3,800	(14)	(15)	0	0	(1)
Pay	3-Month ZAR-3AJIBOR	5.601%	06/09/2026	1,500	(6)	(6)	0	0	0
Pay	3-Month ZAR-3AJIBOR	8.500%	10/17/2027	15,860	(1)	(4)	0	0	(2)
Receive	3-Month ZAR-3AJIBOR	7.460%	03/06/2030	1,300	6	6	0	0	0
Receive	3-Month ZAR-3AJIBOR	7.490%	03/06/2030	1,200	5	5	0	0	0
Receive	6-Month CZK-PRIBOR	4.611%	06/06/2028	CZK 1,800	(1)	0	0	0	0
Receive	6-Month HUF-BUBOR	1.250%	09/19/2023	HUF 124,900	25	14	0	0	(2)
Receive	6-Month HUF-BUBOR	13.550%	12/12/2024	69,300	(17)	(17)	0	0	0
Receive	6-Month HUF-BUBOR	13.600%	12/12/2024	80,400	(20)	(20)	1	0	0
Receive	6-Month HUF-BUBOR	7.840%	02/07/2033	10,500	(1)	(1)	0	0	0
Receive	6-Month PLN-WIBOR	6.630%	09/19/2024	PLN 2,100	(20)	(20)	0	0	0
Receive	6-Month PLN-WIBOR	0.655%	05/21/2025	1,500	35	35	0	0	(34)
Pay	6-Month PLN-WIBOR	5.520%	03/20/2026	800	0	0	0	0	0
Pay	6-Month PLN-WIBOR	5.620%	02/21/2026	800	0	0	0	0	0
Receive	6-Month PLN-WIBOR	2.950%	12/13/2026	2,500	35	35	0	0	(1)
Receive	6-Month PLN-WIBOR	4.075%	03/07/2027	1,100	12	12	0	0	(1)
Receive	6-Month PLN-WIBOR	4.320%	03/09/2027	150	1	1	0	0	0
Receive	6-Month PLN-WIBOR	4.885%	03/22/2027	400	1	1	0	0	0
Receive	6-Month PLN-WIBOR	5.340%	03/28/2027	200	0	0	0	0	0
Pay	6-Month PLN-WIBOR	6.843%	06/28/2027	500	7	7	0	0	0
Pay	6-Month PLN-WIBOR	7.310%	06/30/2027	600	11	9	1	0	0
Receive	6-Month PLN-WIBOR	5.220%	03/20/2033	300	(1)	(1)	0	0	0
Receive	6-Month PLN-WIBOR	5.310%	03/21/2033	300	(1)	(1)	0	0	0
Receive	7-Day China Fixing Repo Rate	2.500%	09/21/2027	CNY 2,270	(2)	(2)	0	0	(1)
Pay	7-Day China Fixing Repo Rate	2.500%	03/15/2028	870	0	0	1	0	0
Receive	7-Day China Fixing Repo Rate	2.750%	03/15/2028	120	0	0	0	0	0
Pay	7-Day China Fixing Repo Rate	3.000%	03/15/2028	1,300	5	1	0	0	0
Receive	BRL-CDI-Compounded	12.350%	07/01/2024	BRL 2,100	(1)	(1)	0	0	0
Receive	BRL-CDI-Compounded	12.430%	07/01/2024	2,300	(2)	(2)	0	0	(1)
Pay	BRL-CDI-Compounded	12.585%	07/01/2024	1,700	2	2	0	0	0
Pay	BRL-CDI-Compounded	13.080%	07/01/2024	4,100	8	8	1	0	0
Pay	BRL-CDI-Compounded	6.810%	01/02/2025	800	(11)	(11)	0	0	0
Pay	BRL-CDI-Compounded	12.425%	01/02/2025	2,100	4	4	1	0	0
Receive	BRL-CDI-Compounded	11.244%	01/02/2026	900	(4)	(4)	0	0	(1)
Pay	BRL-CDI-Compounded	11.420%	01/02/2026	1,000	5	5	1	0	0
Pay	BRL-CDI-Compounded	6.245%	01/04/2027	500	(15)	(15)	0	0	0
Receive	BRL-CDI-Compounded	6.250%	01/04/2027	600	16	16	0	0	(1)
Receive	BRL-CDI-Compounded	6.450%	01/04/2027	530	15	15	0	0	(1)
Receive	BRL-CDI-Compounded	7.770%	01/04/2027	500	10	10	0	0	0
Receive	BRL-CDI-Compounded	10.030%	01/04/2027	400	(7)	(8)	0	0	(1)
Receive	BRL-CDI-Compounded	10.240%	01/04/2027	600	(12)	(2)	0	0	(1)
Pay	BRL-CDI-Compounded	10.585%	01/04/2027	400	1	1	0	0	0
Receive	BRL-CDI-Compounded	11.200%	01/04/2027	500	(3)	(3)	0	0	(1)
Receive	BRL-CDI-Compounded	11.611%	01/04/2027	600	(3)	(3)	0	0	(1)
Receive	BRL-CDI-Compounded	11.905%	01/04/2027	200	(2)	(2)	0	0	0
Receive	BRL-CDI-Compounded	12.533%	01/02/2029	600	(8)	(8)	0	0	(1)
Pay	BRL-CDI-Compounded	12.684%	01/02/2029	700	10	10	1	0	0
Pay	BRL-CDI-Compounded	12.746%	01/02/2029	800	11	11	1	0	0
Receive	BRL-CDI-Compounded	13.218%	01/02/2029	1,600	(27)	(27)	0	0	(2)
Receive	Colombia IBR Overnight Interbank Reference Rate	7.500%	02/14/2024	COP 919,000	7	7	0	0	0
Receive	Colombia IBR Overnight Interbank Reference Rate	2.650%	07/24/2024	372,040	9	9	0	0	0
Receive	Colombia IBR Overnight Interbank Reference Rate	7.500%	02/15/2025	256,000	2	2	0	0	0
Receive	Colombia IBR Overnight Interbank Reference Rate	7.855%	02/22/2025	562,300	4	4	0	0	0
Receive	Colombia IBR Overnight Interbank Reference Rate	8.020%	04/08/2025	589,400	5	5	0	0	0
Receive	Colombia IBR Overnight Interbank Reference Rate	10.265%	04/12/2025	896,000	(2)	(2)	0	0	0

## INTEREST RATE SWAPS (Cont.)

Pay/Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Market Value	Unrealized Appreciation/ (Depreciation)	Variation Margin	
								Asset	Liability
Receive		Colombia IBR Overnight Interbank Reference Rate	3.800%	05/05/2025	COP 888,200	\$ 23	\$ 23	\$ 0	\$ 0
Receive		Colombia IBR Overnight Interbank Reference Rate	3.470%	07/01/2025	314,000	0	0	0	0
Receive		Colombia IBR Overnight Interbank Reference Rate	10.330%	11/21/2025	248,400	(3)	(3)	0	0
Receive		Colombia IBR Overnight Interbank Reference Rate	11.030%	11/21/2025	244,400	(3)	(3)	0	0
Receive		Colombia IBR Overnight Interbank Reference Rate	8.610%	11/26/2025	393,700	1	1	0	0
Receive		Colombia IBR Overnight Interbank Reference Rate	8.720%	11/26/2025	567,400	1	1	0	0
Receive		Colombia IBR Overnight Interbank Reference Rate	9.270%	11/26/2025	365,000	(1)	(1)	0	0
Receive		Colombia IBR Overnight Interbank Reference Rate	12.050%	11/26/2025	48,690	(1)	(1)	0	0
Receive		Colombia IBR Overnight Interbank Reference Rate	6.630%	01/11/2027	1,933,800	25	25	0	(2)
Pay		Colombia IBR Overnight Interbank Reference Rate	7.585%	02/14/2027	407,000	(2)	(2)	1	0
Pay		Colombia IBR Overnight Interbank Reference Rate	8.200%	03/11/2027	449,000	1	1	1	0
Pay		Colombia IBR Overnight Interbank Reference Rate	8.240%	03/15/2027	268,600	1	1	0	0
Pay		Colombia IBR Overnight Interbank Reference Rate	8.580%	03/30/2027	44,400	0	0	0	0
Pay		Colombia IBR Overnight Interbank Reference Rate	8.686%	03/30/2027	264,100	2	2	0	(3)
Pay		Colombia IBR Overnight Interbank Reference Rate	8.320%	03/31/2027	243,000	1	1	0	(1)
Receive		Colombia IBR Overnight Interbank Reference Rate	7.830%	04/08/2027	231,700	1	1	0	0
Receive		Colombia IBR Overnight Interbank Reference Rate	7.913%	04/08/2027	356,700	1	1	0	(1)
Receive		Colombia IBR Overnight Interbank Reference Rate	7.940%	04/08/2027	179,600	0	0	0	0
Pay		Colombia IBR Overnight Interbank Reference Rate	9.050%	11/03/2027	216,000	2	2	0	0
Pay		Colombia IBR Overnight Interbank Reference Rate	10.420%	12/02/2027	246,000	6	6	0	0
Pay		Colombia IBR Overnight Interbank Reference Rate	9.800%	01/17/2028	327,000	6	6	1	0
Pay		Colombia IBR Overnight Interbank Reference Rate	9.550%	01/18/2028	318,800	5	5	1	0
Pay		Colombia IBR Overnight Interbank Reference Rate	9.560%	01/18/2028	308,300	5	5	0	0
Pay		Colombia IBR Overnight Interbank Reference Rate	9.647%	01/18/2028	310,400	5	5	1	0
Pay		Colombia IBR Overnight Interbank Reference Rate	10.060%	03/08/2028	796,000	17	17	1	0
Pay		Colombia IBR Overnight Interbank Reference Rate	8.305%	04/28/2028	390,200	2	2	1	0
Pay		Colombia IBR Overnight Interbank Reference Rate	9.150%	05/02/2028	443,000	6	6	1	0
Pay		Colombia IBR Overnight Interbank Reference Rate	8.330%	06/13/2028	205,400	1	1	0	0
Pay		Colombia IBR Overnight Interbank Reference Rate	8.830%	05/12/2029	553,000	8	8	1	0
Pay		Colombia IBR Overnight Interbank Reference Rate	8.190%	06/13/2029	564,800	4	4	1	0
Receive		Colombia IBR Overnight Interbank Reference Rate	9.370%	03/17/2030	115,400	(3)	(3)	0	0
Receive		Colombia IBR Overnight Interbank Reference Rate	9.423%	03/17/2030	341,400	(8)	(8)	0	(1)
Receive		Colombia IBR Overnight Interbank Reference Rate	9.333%	03/21/2030	266,900	(6)	(6)	0	(1)

## INTEREST RATE SWAPS (Cont.)

Pay/Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Market Value	Unrealized Appreciation/ (Depreciation)		Variation Margin			
							Asset	Liability	Asset	Liability		
Receive		Colombia IBR Overnight Interbank Reference Rate	8.940%	03/24/2030	COP 709,000	\$ (13)	\$	(13)	\$	0	\$	(1)
Pay		Colombia IBR Overnight Interbank Reference Rate	8.435%	04/27/2030	191,000	2	2	0	0	0	0	0
Receive		Colombia IBR Overnight Interbank Reference Rate	8.300%	03/26/2031	340,200	(8)	(8)	0	0	0	0	(1)
Receive		Colombia IBR Overnight Interbank Reference Rate	9.410%	03/26/2031	307,100	(8)	(8)	0	0	0	0	(1)
Pay		Colombia IBR Overnight Interbank Reference Rate	6.620%	11/08/2031	272,300	(3)	(3)	1	0	0	0	0
Pay		Colombia IBR Overnight Interbank Reference Rate	9.050%	05/02/2033	67,920	2	2	0	0	0	0	0
Pay		IBMEXID	4.880%	11/07/2025	MXN 16,700	(95)	(95)	156	0	0	0	0
Receive		IBMEXID	7.510%	02/04/2027	4,800	10	10	0	0	0	0	0
Receive		IBMEXID	8.414%	12/14/2027	3,300	1	1	0	0	0	0	0
Receive		IBMEXID	8.515%	12/17/2027	1,700	0	0	0	0	0	0	0
Receive		IBMEXID	8.755%	05/19/2028	100	0	0	0	0	0	0	0
Receive		IBMEXID	7.800%	11/13/2031	3,000	4	4	0	0	0	0	0
Receive		IBMEXID	7.643%	11/18/2031	340	1	1	0	0	0	0	0
Pay		KRW-CD-KSDA-Bloomberg	3.250%	03/15/2033	KRW 347,523	(4)	(3)	0	0	0	0	(1)
Receive <sup>III</sup>		Secured Overnight Financing Rate	3.750%	12/20/2028	\$ 450	(1)	5	0	0	0	0	0
Pay		Sinacofi Chile Interbank Rate Average	6.360%	06/03/2027	CLP 118,000	4	4	0	0	0	0	0
Pay		Sinacofi Chile Interbank Rate Average	2.255%	12/10/2027	107,000	(17)	(17)	0	0	0	0	0
Pay		Sinacofi Chile Interbank Rate Average	5.690%	01/06/2028	119,500	(2)	(2)	0	0	0	0	0
Receive <sup>III</sup>		Sinacofi Chile Interbank Rate Average	5.250%	03/20/2028	109,500	0	0	0	0	0	0	0
Pay		Sinacofi Chile Interbank Rate Average	5.400%	03/20/2028	315,300	(5)	(5)	0	0	0	0	0
Receive		Sinacofi Chile Interbank Rate Average	3.920%	08/06/2028	168,000	18	18	0	0	0	0	0
Receive		Sinacofi Chile Interbank Rate Average	5.180%	10/01/2028	65,000	1	1	0	0	0	0	0
Receive		Sinacofi Chile Interbank Rate Average	5.370%	10/01/2028	40,200	0	0	0	0	0	0	0
Receive		Sinacofi Chile Interbank Rate Average	5.400%	10/01/2028	81,000	1	1	0	0	0	0	0
Receive		Sinacofi Chile Interbank Rate Average	5.420%	10/01/2028	178,000	1	1	0	0	0	0	0
Receive		Sinacofi Chile Interbank Rate Average	5.570%	10/01/2028	40,000	0	0	0	0	0	0	0
Pay		Sinacofi Chile Interbank Rate Average	6.000%	10/01/2028	130,000	4	4	0	0	0	0	0
Pay		Sinacofi Chile Interbank Rate Average	7.160%	10/01/2028	18,200	2	2	0	0	0	0	0
Pay		Sinacofi Chile Interbank Rate Average	7.195%	10/01/2028	10,100	1	1	0	0	0	0	0
Pay		Sinacofi Chile Interbank Rate Average	6.010%	02/16/2029	45,000	1	1	0	0	0	0	0
Pay		Sinacofi Chile Interbank Rate Average	6.020%	03/02/2029	5,700	0	0	0	0	0	0	0
Pay		Sinacofi Chile Interbank Rate Average	6.420%	03/24/2029	37,000	2	2	0	0	0	0	0
Pay		Sinacofi Chile Interbank Rate Average	6.370%	06/29/2029	36,000	3	3	0	0	0	0	(3)
Receive		Sinacofi Chile Interbank Rate Average	3.215%	01/14/2030	129,000	23	23	0	0	0	0	0
Pay		Sinacofi Chile Interbank Rate Average	3.120%	02/05/2030	29,000	(5)	(5)	0	0	0	0	0
Pay		Sinacofi Chile Interbank Rate Average	2.050%	06/01/2030	50,000	(12)	(12)	0	0	0	0	0
Pay		Sinacofi Chile Interbank Rate Average	2.110%	06/01/2030	20,000	(5)	(5)	0	0	0	0	0

## INTEREST RATE SWAPS (Cont.)

Pay/Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Market Value	Unrealized Appreciation/ (Depreciation)	Variation Margin	
								Asset	Liability
Receive		Sinacofi Chile Interbank Rate Average	5.240%	03/01/2030	CLP 61,940	\$ 1	\$ 1	\$ 0	\$ 0
Receive		Sinacofi Chile Interbank Rate Average	5.470%	03/01/2030	90,000	0	0	0	0
Pay		Sinacofi Chile Interbank Rate Average	6.110%	03/01/2030	87,800	5	5	0	0
Receive		Sinacofi Chile Interbank Rate Average	5.830%	03/17/2032	16,700	(1)	(1)	0	0
Receive		Sinacofi Chile Interbank Rate Average	5.330%	03/17/2032	16,600	(1)	(1)	0	0
Pay		Sinacofi Chile Interbank Rate Average	6.550%	06/15/2032	24,600	3	3	0	0
Pay		Sinacofi Chile Interbank Rate Average	6.530%	06/16/2032	7,200	1	1	0	0
Pay		Sinacofi Chile Interbank Rate Average	6.610%	06/17/2032	33,300	5	5	0	0
Receive		Sinacofi Chile Interbank Rate Average	5.030%	03/20/2033	265,700	7	7	0	(1)
<b>Total Swap Agreements</b>						<b>\$ 173</b>	<b>\$ 171</b>	<b>\$ 180</b>	<b>\$ (70)</b>

## FINANCIAL DERIVATIVE INSTRUMENTS: EXCHANGE-TRADED OR CENTRALLY CLEARED SUMMARY

The following is a summary of the market value and variation margin of Exchange-Traded or Centrally Cleared Financial Derivative Instruments as of June 30, 2023.

Cash of \$424 has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as of June 30, 2023. See Note 8, Master Netting Arrangements, in the Notes to Financial Statements for more information regarding master netting arrangements.

	Financial Derivative Assets				Financial Derivative Liabilities			
	Market Value	Variation Margin			Market Value	Variation Margin		
		Purchased Options	Futures	Swap Agreements		Total	Written Options	Futures
	Asset				Liability			
<b>Total Exchange-Traded or Centrally Cleared</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 180</b>	<b>\$ 180</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ (70)</b>	<b>\$ (70)</b>

<sup>10</sup> This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

## ① FINANCIAL DERIVATIVE INSTRUMENTS: OVER THE COUNTER

## FORWARD FOREIGN CURRENCY CONTRACTS:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealized Appreciation/(Depreciation)	
				Asset	Liability
BOA	01/2023	JPY 3,800	\$ 2/	\$ 1	\$ 0
BOA	07/2023	PEN 323	89	0	0
BOA	07/2023	PLN 7,871	1,891	0	(44)
BOA	07/2023	\$ 3,651	MXN 67,215	288	0
BOA	07/2023	5	PLN 21	0	0
BOA	07/2023	61	TRY 1,325	0	(10)
BOA	08/2023	CNY 174	\$ 25	1	0
BOA	08/2023	INR 42,717	519	0	(1)
BOA	08/2023	MXN 1,521	82	0	(6)
BOA	08/2023	\$ 3	AUD 4	0	0
BOA	08/2023	357	CNY 2,448	0	(18)
BOA	08/2023	20	EGP 663	1	0
BOA	09/2023	TWD 1,076	\$ 35	1	0
BOA	09/2023	\$ 23	CLP 18,475	0	0
BOA	09/2023	143	116,540	1	0
BOA	09/2023	23	COP 98,118	0	0
BOA	09/2023	5	HKD 38	0	0
BOA	09/2023	2	KRW 3,153	0	0
BPS	07/2023	BRL 518	\$ 108	1	0
BPS	07/2023	CZK 8,420	391	5	0
BPS	07/2023	MYR 448	98	1	0
BPS	07/2023	PHP 1,053	19	0	0
BPS	07/2023	PLN 756	175	0	(10)

## FORWARD FOREIGN CURRENCY CONTRACTS (Cont.):

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealized Appreciation/(Depreciation)	
				Asset	Liability
BPS	07/2023	RON 138	\$ 31	\$ 1	\$ 0
BPS	07/2023	\$ 104	BRL 518	3	0
BPS	07/2023	22	COP 97,721	2	0
BPS	07/2023	327	EUR 298	0	(1)
BPS	07/2023	31	JPY 4,335	0	(1)
BPS	08/2023	CNH 4,761	\$ 669	32	0
BPS	08/2023	CNY 852	124	6	0
BPS	08/2023	EUR 298	327	1	0
BPS	08/2023	MYR 2,740	590	1	0
BPS	08/2023	TWD 561	19	0	0
BPS	08/2023	\$ 421	CNY 2,879	0	(23)
BPS	08/2023	45	COP 202,540	3	0
BPS	08/2023	2	JPY 351	0	0
BPS	08/2023	491	ZAR 9,131	0	(9)
BPS	09/2023	THB 0	\$ 0	0	0
BPS	09/2023	\$ 25	COP 107,263	0	0
BPS	09/2023	19	IDR 286,089	0	0
BPS	09/2023	26	INR 2,138	0	0
BPS	09/2023	19	PHP 1,053	0	0
BPS	10/2023	ZAR 119	\$ 6	0	0
BPS	10/2023	390	21	1	0
BPS	11/2023	EGP 4,306	112	0	(13)
BPS	11/2023	ILS 199	58	4	0
BPS	12/2023	MXN 1,922	108	0	(1)
BPS	01/2024	ILS 3,800	1,068	35	0
BPS	01/2024	\$ 76	ZAR 1,511	3	0
BPS	01/2024	ZAR 1,511	\$ 86	8	0
BRC	07/2023	PLN 31	7	0	0
BRC	07/2023	RON 11,266	2,504	23	0
BRC	08/2023	MXN 109	6	0	0
BRC	08/2023	\$ 1,491	COP 6,353,875	10	0
BRC	08/2023	598	ZAR 11,048	0	(15)
BRC	08/2023	ZAR 2,306	\$ 123	1	0
BRC	09/2023	CLP 22,904	28	0	0
BRC	09/2023	IDR 26,546	2	0	0
BRC	09/2023	ILS 23	6	0	0
BRC	09/2023	MXN 2,770	159	0	0
BRC	09/2023	\$ 236	PEN 866	1	0
BRC	10/2023	MXN 4,016	\$ 214	0	(15)
BRC	10/2023	TRY 554	20	0	0
CBK	07/2023	BRL 330	68	0	0
CBK	07/2023	CZK 7,431	345	4	0
CBK	07/2023	EUR 5	5	0	0
CBK	07/2023	ILS 883	256	18	0
CBK	07/2023	PEN 4,468	1,150	0	(83)
CBK	07/2023	353	97	0	0
CBK	07/2023	PLN 677	157	0	(10)
CBK	07/2023	TRY 6,506	290	42	0
CBK	07/2023	\$ 69	BRL 330	0	0
CBK	07/2023	299	CLP 241,628	2	0
CBK	07/2023	116	COP 530,053	10	0
CBK	07/2023	144	MXN 2,546	4	0
CBK	07/2023	1,230	PEN 4,468	2	0
CBK	07/2023	18	PHP 989	0	0
CBK	07/2023	3,532	RON 15,971	0	(21)
CBK	07/2023	34	UYU 1,266	0	0
CBK	07/2023	UYU 595	\$ 16	0	0
CBK	07/2023	1,807	47	0	(1)
CBK	07/2023	1,266	33	0	(2)
CBK	08/2023	BRL 514	99	0	(7)
CBK	08/2023	CLP 113,395	139	0	(2)
CBK	08/2023	PEN 370	95	0	(7)
CBK	08/2023	TWD 518	17	0	0
CBK	08/2023	\$ 3	CAD 3	0	0
CBK	08/2023	1,690	CLP 1,400,425	49	0
CBK	09/2023	COP 126,207	\$ 29	0	(1)
CBK	09/2023	IDR 15,376,152	1,030	9	0

## FORWARD FOREIGN CURRENCY CONTRACTS (Cont.):

Counterparty	Settlement Month	Currency to be Delivered		Currency to be Received	Unrealized Appreciation/(Depreciation)		
					Asset	Liability	
CBK	09/2023	KRW	31	\$	0	\$	0
CBK	09/2023	MXN	2,262		121		(8)
CBK	09/2023	\$	25	CLP	20,195	0	0
CBK	09/2023		21	COP	86,892	0	0
CBK	09/2023	ZMW	854	\$	49	1	0
CBK	10/2023	CLP	444		1	0	0
CBK	10/2023	\$	6	ZAR	118	0	0
CBK	11/2023		31	EGP	1,000	0	(2)
CBK	02/2024		27		837	0	(2)
CBK	02/2024		167		5,817	0	(12)
DUB	07/2023	ILS	1,962	\$	560	31	0
DUB	07/2023	PEN	4,468		1,221	0	(11)
DUB	07/2023		4,468		1,230	0	(2)
DUB	07/2023	RON	360		79	0	0
DUB	07/2023	\$	756	EGP	23,422	1	0
DUB	07/2023		1,222	PEN	4,468	11	0
DUB	11/2023	EGP	23,331	\$	697	11	0
DUB	02/2024	\$	133	EGP	4,691	0	(8)
DUB	02/2024		592		20,609	0	(42)
FAR	07/2023		0	CLP	371	0	0
GLM	07/2023	BRL	1,964	\$	404	0	(3)
GLM	07/2023	COP	66,139		15	0	(1)
GLM	07/2023		25,335		6	0	0
GLM	07/2023	DOP	1,122		19	0	(1)
GLM	07/2023	RON	182		40	0	0
GLM	07/2023	\$	387	BRL	1,364	20	0
GLM	07/2023		3	COP	12,720	0	0
GLM	07/2023		16		66,139	0	0
GLM	07/2023		154		644,257	0	0
GLM	07/2023		43	EGP	1,428	3	0
GLM	07/2023		178	MXN	3,127	4	0
GLM	07/2023		1	PHP	65	0	0
GLM	07/2023		9	PLN	38	0	0
GLM	07/2023		1,770	RON	8,007	0	(9)
GLM	08/2023	BRL	195	\$	41	0	0
GLM	08/2023	DOP	2,969		53	0	(1)
GLM	08/2023		37,748		661	0	(28)
GLM	08/2023	EGP	1,504		47	0	0
GLM	08/2023	\$	105	BRL	539	6	0
GLM	08/2023		31	DOP	1,811	2	0
GLM	08/2023		92	ZAR	1,714	0	(2)
GLM	09/2023	TRY	1,914	\$	75	4	0
GLM	09/2023	\$	357	BRL	1,742	0	0
GLM	09/2023		233	THB	8,045	0	(4)
GLM	10/2023	DOP	4,637	\$	83	0	(1)
GLM	10/2023		6,376		114	0	(1)
GLM	10/2023	ZAR	1,119		60	1	0
GLM	11/2023	EGP	510		18	3	0
GLM	11/2023	\$	3,166	EGP	85,165	0	(69)
GLM	12/2023	DOP	1,002	\$	18	0	0
IND	06/2024	\$	156	TWD	4,014	0	(23)
JPM	07/2023	BRL	242	\$	50	0	0
JPM	07/2023	JPY	182		1	0	0
JPM	07/2023	TRY	1,328		51	0	0
JPM	07/2023	\$	49	BRL	242	2	0
JPM	07/2023		39	MXN	673	0	0
JPM	08/2023	CNH	3,621	\$	553	26	0
JPM	08/2023	CNY	15,313		2,152	33	0
JPM	08/2023	HUF	2,753		8	0	0
JPM	08/2023	MXN	817		47	0	0
JPM	08/2023	\$	4	CAD	6	0	0
JPM	08/2023		2,156	DNH	15,350	0	(38)
JPM	08/2023		444	CNY	3,037	0	(24)
JPM	08/2023		33	EGP	1,090	2	0
JPM	08/2023		788	HUF	268,206	6	0
JPM	08/2023		1	JPY	182	0	0
JPM	08/2023		32	ZAR	567	0	(1)

## FORWARD FOREIGN CURRENCY CONTRACTS (Cont.):

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealized Appreciation/(Depreciation)	
				Asset	Liability
JPM	09/2023	BRL 245	\$ 48	\$ 0	\$ (2)
JPM	09/2023	ILS 22	6	0	0
JPM	09/2023	\$ 3,362	PEN 12,451	32	0
JPM	09/2023	47	THB 1,620	0	(1)
JPM	10/2023	MXN 17,971	\$ 1,024	0	(4)
JPM	11/2023	\$ 33	EGP 1,129	0	0
JPM	06/2024	9	IDR 135,000	0	0
MBC	07/2023	PLN 2,119	\$ 489	0	(32)
MBC	07/2023	\$ 103	COP 435,958	1	0
MBC	07/2023	137	562,793	2	0
MBC	08/2023	125	CNH 859	0	(6)
MBC	08/2023	518	INR 42,717	2	0
MBC	09/2023	25	2,068	0	0
MBC	09/2023	5	KRW 5,845	0	0
MYI	07/2023	CZK 548	\$ 25	0	0
MYI	07/2023	EGP 25,063	726	0	(85)
MYI	07/2023	MXN 905	50	0	(2)
MYI	07/2023	PLN 926	222	0	(5)
MYI	07/2023	\$ 221	COP 932,706	1	0
MYI	07/2023	14	CZK 916	0	0
MYI	07/2023	9	PLN 40	0	0
MYI	08/2023	TWD 580	\$ 19	1	0
MYI	09/2023	TRY 980	37	0	0
MYI	09/2023	\$ 547	IDR 8,166,872	0	(4)
MYI	09/2023	5	KRW 6,568	0	0
MYI	09/2023	22	THB 738	0	(1)
MYI	10/2023	76	ZAR 1,608	3	0
MYI	01/2024	29	EGP 971	0	(3)
NGF	08/2023	CNH 5,841	\$ 851	45	0
RBC	07/2023	MXN 1,075	58	0	(7)
RBC	08/2023	15,711	907	0	(2)
SCX	07/2023	MYR 447	97	1	0
SCX	07/2023	TRY 2,638	116	15	0
SCX	08/2023	CNH 1,811	263	13	0
SCX	08/2023	\$ 1,181	CNY 8,065	0	(65)
SCX	09/2023	TWD 899	\$ 29	1	0
SCX	09/2023	\$ 41	CLP 33,070	0	0
SCX	09/2023	663	IDR 9,944,005	0	(2)
SCX	09/2023	2,263	INR 187,643	17	0
SCX	09/2023	49	THB 1,676	0	(1)
SCX	11/2023	EGP 6,401	\$ 170	0	(15)
SCX	11/2023	\$ 33	EGP 1,267	4	0
SOG	07/2023	EUR 293	\$ 315	0	(4)
SOG	07/2023	RON 274	61	1	0
SOG	07/2023	\$ 2,542	PLN 10,950	151	0
SSB	07/2023	CLP 242,345	\$ 302	0	0
SSB	07/2023	COP 66,432	16	0	0
SSB	07/2023	66,922	16	0	0
SSB	07/2023	\$ 16	COP 66,432	0	0
SSB	07/2023	1,225	PEN 4,468	7	0
SSB	08/2023	PEN 4,468	\$ 1,223	0	(6)
SSB	08/2023	\$ 302	CLP 243,045	0	0
SSB	09/2023	1,163	BRL 5,897	45	0
SSB	09/2023	20	CLP 16,207	0	0
TOR	07/2023	COP 294	\$ 0	0	0
TOR	07/2023	\$ 0	COP 294	0	0
TOR	07/2023	0	297	0	0
TOR	08/2023	509	HUF 178,314	5	0
TOR	08/2023	ZAR 700	\$ 37	0	0
UAG	07/2023	COP 589,540	144	0	0
UAG	07/2023	PLN 38	9	0	0
UAG	07/2023	RON 11,815	2,599	1	0
UAG	07/2023	TRY 2,039	87	9	0
UAG	07/2023	\$ 36	MXN 638	1	0
UAG	07/2023	2,352	TRY 54,191	0	(287)
UAG	08/2023	144	COP 604,141	0	0
UAG	08/2023	ZAR 93	\$ 5	0	0

## FORWARD FOREIGN CURRENCY CONTRACTS (Cont.):

Counterparty	Settlement Month	Currency to be Delivered	Quantity	Currency to be Received	Unrealized Appreciation/(Depreciation)		
					Asset	Liability	
UAG	09/2023	ILS	100	\$	28	\$ 1	\$ 0
UAG	11/2023		199		59	4	0
<b>Total Forward Foreign Currency Contracts</b>						<b>\$ 1,075</b>	<b>\$ (1,758)</b>

## PURCHASED OPTIONS:

## FOREIGN CURRENCY OPTIONS

Counterparty	Description	Strike Price	Expiration Date	Notional Amount <sup>(1)</sup>	Cost	Market Value
MYI	Put - OTC U.S. dollar versus Brazilian real	BRL 4.820	08/22/2023	226	\$ 3	\$ 3
MYI	Put - OTC U.S. dollar versus Mexican peso	MXN 18.500	07/25/2023	237	6	18
RBC	Put - OTC U.S. dollar versus Canadian dollar	CAD 1.305	07/13/2023	238	1	0
UAG	Call - OTC Euro versus U.S. dollar	\$ 1.140	07/13/2023	216	1	0
					<b>\$ 11</b>	<b>\$ 21</b>

## WRITTEN OPTIONS:

## FOREIGN CURRENCY OPTIONS

Counterparty	Description	Strike Price	Expiration Date	Notional Amount <sup>(1)</sup>	Premiums (Received)	Market Value
JPM	Call - OTC U.S. dollar versus Indonesian rupiah	IDR 14,950,000	06/06/2024	66	\$ (2)	\$ (2)
JPM	Put - OTC U.S. dollar versus Indonesian rupiah	14,950,000	06/06/2024	66	(2)	(2)
MYI	Call - OTC U.S. dollar versus Chilean peso	CLP 850,000	07/18/2023	137	(2)	0
MYI	Call - OTC U.S. dollar versus Mexican peso	MXN 21,000	03/07/2024	330	(8)	(2)
MYI	Put - OTC U.S. dollar versus Mexican peso	17,750	07/25/2023	474	(3)	(16)
					<b>\$ (17)</b>	<b>\$ (22)</b>

## STRADDLE OPTIONS

Counterparty	Description	Exercise Level <sup>(2)</sup>	Expiration Date	Notional Amount <sup>(1)</sup>	Premiums (Received)	Market Value
BOA	Call & Put - OTC 6 Month vs. 6 Month Forward Volatility Agreement	12.600%	12/27/2023	100	\$ 0	\$ 0
BOA	Call & Put - OTC 6 Month vs. 6 Month Forward Volatility Agreement	15.050	12/27/2023	100	0	0
CBK	Call & Put - OTC 6 Month vs. 6 Month Forward Volatility Agreement	12.600	12/29/2023	100	0	0
CBK	Call & Put - OTC 6 Month vs. 6 Month Forward Volatility Agreement	15.100	12/29/2023	400	0	0
MYI	Call & Put - OTC 6 Month vs. 6 Month Forward Volatility Agreement	12.600	12/27/2023	200	0	0
					<b>\$ 0</b>	<b>\$ 0</b>
<b>Total Written Options</b>					<b>\$ (17)</b>	<b>\$ (22)</b>

## SWAP AGREEMENTS:

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

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Implied Credit Spread at June 30, 2023 <sup>(2)</sup>	Notional Amount <sup>(3)</sup>	Premiums Paid/(Received)	Unrealized Appreciation/(Depreciation)	Swap Agreements, at Value		
							Asset	Liability		
BOA	Turkey Government International Bond	(1.000%)	06/20/2024	3.119%	\$ 100	\$ 6	\$ (4)	\$ 2	\$ 0	
GST	Turkey Government International Bond	(1.000%)	06/20/2024	3.119%	100	4	(2)	2	0	
							<b>\$ 10</b>	<b>\$ (6)</b>	<b>\$ 4</b>	<b>\$ 0</b>

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

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Implied Credit Spread at June 30, 2023 <sup>(2)</sup>	Notional Amount <sup>(3)</sup>	Premiums Paid/(Received)	Unrealized Appreciation/(Depreciation)	Swap Agreements, at Value		
							Asset	Liability		
GST	Poland Government International Bond	1.000%	06/20/2024	0.257%	\$ 100	\$ 1	\$ 0	\$ 1	\$ 0	
JPM	Brazil Government International Bond	1.000%	12/20/2024	1.566%	100	(2)	1	0	(1)	
							<b>\$ (1)</b>	<b>\$ 1</b>	<b>\$ 1</b>	<b>\$ (1)</b>

## CROSS CURRENCY SWAPS

Counterparty	Receive	Pay	Maturity Date <sup>(1)</sup>	Notional Amount of Currency Received <sup>(1)</sup>	Notional Amount of Currency Delivered <sup>(1)</sup>	Premiums Paid/(Received)	Unrealized Appreciation/(Depreciation)	Swap Agreements, at Value Asset	Swap Agreements, at Value Liability
GLM	Floating rate equal to Secured Overnight Financing Rate plus 0.428% based on the notional amount of currency delivered	Fixed rate equal to 33.250% based on the notional amount of currency received	05/30/2024	ARS 2,223	\$ 50	\$ 0	\$ 48	\$ 48	\$ 0
GLM	Floating rate equal to Secured Overnight Financing Rate plus 0.428% based on the notional amount of currency delivered	Fixed rate equal to 28.200% based on the notional amount of currency received	06/07/2027	898	20	0	19	19	0
						\$ 0	\$ 67	\$ 67	\$ 0

## INTEREST RATE SWAPS

Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealized Appreciation/(Depreciation)	Swap Agreements, at Value Asset	Swap Agreements, at Value Liability
BOA	Receive	3-Month ILS-TELBOR	0.800%	04/24/2028	ILS 400	\$ 0	\$ 14	\$ 14	\$ 0
BOA	Receive	3-Month MYR-KLIBOR	3.500%	03/15/2028	MYR 20	0	0	0	0
BPS	Pay	3-Month ILS-TELBOR	1.278%	09/01/2029	ILS 400	0	(13)	0	(13)
GLM	Receive	3-Month MYR-KLIBOR	3.549%	05/05/2028	MYR 541	0	1	1	0
GLM	Pay	Sinacofi Chile Interbank Rate Average	4.040%	03/18/2029	CLP 1,100	0	0	0	0
GST	Receive	3-Month MYR-KLIBOR	3.750%	03/15/2028	MYR 50	0	0	0	0
JPM	Receive	3-Month MYR-KLIBOR	3.750%	03/15/2028	1,987	(1)	(1)	0	(2)
						\$ (1)	\$ 1	\$ 15	\$ (15)
<b>Total Swap Agreements</b>						<b>\$ 8</b>	<b>\$ 63</b>	<b>\$ 87</b>	<b>\$ (16)</b>

## FINANCIAL DERIVATIVE INSTRUMENTS: OVER THE COUNTER SUMMARY

The following is a summary by counterparty of the market value of OTC financial derivative instruments and collateral pledged/(received) as of June 30, 2023.

- (k) Securities with an aggregate market value of \$261 and cash of \$980 have been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as of June 30, 2023.

Counterparty	Financial Derivative Assets				Financial Derivative Liabilities						
	Forward Foreign Currency Contracts	Purchased Options	Swap Agreements	Total Over the Counter	Forward Foreign Currency Contracts	Written Options	Swap Agreements	Total Over the Counter	Net Market Value of OTC Derivatives	Collateral Pledged/(Received)	Net Exposure <sup>(1)</sup>
BOA	\$ 263	\$ 0	\$ 16	\$ 279	\$ (79)	\$ 0	\$ 0	\$ (79)	\$ 200	\$ 0	\$ 200
BPS	107	0	0	107	(58)	0	(13)	(71)	36	0	36
BRC	35	0	0	35	(30)	0	0	(30)	5	0	5
CBK	141	0	0	141	(153)	0	0	(153)	(17)	0	(17)
DUB	54	0	0	54	(63)	0	0	(63)	(9)	0	(9)
FAR	0	0	0	0	0	0	0	0	0	0	0
GLM	43	0	68	111	(750)	0	0	(750)	(639)	810	171
GST	0	0	3	3	0	0	0	0	3	0	3
IND	0	0	0	0	(23)	0	0	(23)	(23)	0	(23)
JPM	101	0	0	101	(70)	(4)	(3)	(77)	24	0	24
MBC	5	0	0	5	(38)	0	0	(38)	(33)	0	(33)
MYI	5	21	0	26	(100)	(18)	0	(118)	(32)	170	78
NGF	45	0	0	45	0	0	0	0	45	0	45
RBC	0	0	0	0	(9)	0	0	(9)	(9)	0	(9)
SCX	51	0	0	51	(83)	0	0	(83)	(32)	0	(32)
SOG	152	0	0	152	(4)	0	0	(4)	148	0	148
SSB	52	0	0	52	(6)	0	0	(6)	46	0	46
TOR	5	0	0	5	0	0	0	0	5	0	5
UAG	16	0	0	16	(287)	0	0	(287)	(271)	261	(10)
<b>Total Over the Counter</b>	<b>\$ 1,075</b>	<b>\$ 21</b>	<b>\$ 87</b>	<b>\$ 1,183</b>	<b>\$ (1,758)</b>	<b>\$ (22)</b>	<b>\$ (16)</b>	<b>\$ (1,796)</b>			

- <sup>14</sup> Notional amount represents the number of contracts.
- <sup>15</sup> Exercise level and final cost determined on a future date, based upon implied volatility parameters.
- <sup>16</sup> If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- <sup>17</sup> If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- <sup>18</sup> Implied credit spreads, represented in absolute terms, utilized in determining the market value of credit default swap agreements on corporate issues, U.S. Municipal issues 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.
- <sup>19</sup> The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- <sup>20</sup> At the maturity date, the notional amount of the currency received will be exchanged back for the notional amount of the currency delivered.
- <sup>21</sup> The notional amounts to be received or delivered may be determined and exchanged at a future date, based on the effective date of the cross-currency swap.
- <sup>22</sup> Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. Exposure from OTC financial derivative instruments can only be netted across transactions governed under the same master agreement with the same legal entity. See Note 8, Master Netting Arrangements, in the Notes to Financial Statements for more information regarding master netting arrangements.

#### FAIR VALUE OF FINANCIAL DERIVATIVE INSTRUMENTS

The following is a summary of the fair valuation of the Fund's derivative instruments categorized by risk exposure. See Note 7, Principal and Other Risks, in the Notes to Financial Statements on risks of the Fund.

#### Fair Values of Financial Derivative Instruments on the Statements of Assets and Liabilities as of June 30, 2023:

	Derivatives not accounted for as hedging instruments					
	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Contracts	Interest Rate Contracts	Total
<b>Financial Derivative Instruments - Assets</b>						
Exchange-traded or centrally cleared						
Swap Agreements	\$ 0	\$ 0	\$ 0	\$ 0	\$ 180	\$ 180
Over the counter						
Forward Foreign Currency Contracts	\$ 0	\$ 0	\$ 0	\$ 1,075	\$ 0	\$ 1,075
Purchased Options	0	0	0	21	0	21
Swap Agreements	0	5	0	67	15	87
	\$ 0	\$ 5	\$ 0	\$ 1,163	\$ 15	\$ 1,183
	\$ 0	\$ 5	\$ 0	\$ 1,163	\$ 135	\$ 1,383
<b>Financial Derivative Instruments - Liabilities</b>						
Exchange-traded or centrally cleared						
Written Options	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Swap Agreements	0	0	0	0	(70)	(70)
	\$ 0	\$ 0	\$ 0	\$ 0	\$ (70)	\$ (70)
Over the counter						
Forward Foreign Currency Contracts	\$ 0	\$ 0	\$ 0	\$ (1,758)	\$ 0	\$ (1,758)
Written Options	0	0	0	(22)	0	(22)
Swap Agreements	0	(1)	0	0	(15)	(16)
	\$ 0	\$ (1)	\$ 0	\$ (1,780)	\$ (15)	\$ (1,796)
	\$ 0	\$ (1)	\$ 0	\$ (1,780)	\$ (85)	\$ (1,866)

#### The Effect of Financial Derivative Instruments on the Statements of Operations for the period ended June 30, 2023:

	Derivatives not accounted for as hedging instruments					
	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Contracts	Interest Rate Contracts	Total
<b>Net Realized Gain (Loss) on Financial Derivative Instruments</b>						
Exchange-traded or centrally cleared						
Written Options	\$ 0	\$ 0	\$ 0	\$ 0	\$ 5	\$ 5
Futures	0	0	0	0	(15)	(15)
Swap Agreements	0	(53)	0	0	1,051	998
	\$ 0	\$ (53)	\$ 0	\$ 0	\$ 1,041	\$ 988
Over the counter						
Forward Foreign Currency Contracts	\$ 0	\$ 0	\$ 0	\$ 2,455	\$ 0	\$ 2,455
Purchased Options	0	0	0	11	0	11
Written Options	0	5	0	8	3	16
Swap Agreements	0	(22)	0	(3)	39	14
	\$ 0	\$ (17)	\$ 0	\$ 2,471	\$ 42	\$ 2,496
	\$ 0	\$ (70)	\$ 0	\$ 2,471	\$ 1,093	\$ 3,484

## Derivatives not accounted for as hedging instruments

	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Contracts	Interest Rate Contracts	Total
<b>Net Change in Unrealized Appreciation (Depreciation) on Financial Derivative Instruments</b>						
Exchange-traded or centrally cleared						
Written Options	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Futures	0	0	0	0	0	0
Swap Agreements	0	23	0	0	(818)	(795)
	\$ 0	\$ 23	\$ 0	\$ 0	\$ (818)	\$ (795)
Over the counter						
Forward Foreign Currency Contracts	\$ 0	\$ 0	\$ 0	\$ (753)	\$ 0	\$ (753)
Purchased Options	0	0	0	11	2	13
Written Options	0	1	0	(5)	0	(4)
Swap Agreements	0	(8)	0	7	(34)	(35)
	\$ 0	\$ (7)	\$ 0	\$ (746)	\$ (32)	\$ (785)
	\$ 0	\$ 16	\$ 0	\$ (746)	\$ (850)	\$ (1,580)

## FAIR VALUE MEASUREMENTS

The following is a summary of the fair valuations according to the inputs used as of June 30, 2023 in valuing the Fund's assets and liabilities:

Category and Sub-category	Level 1	Level 2	Level 3	Fair Value at 06/30/2023	Category and Sub-category	Level 1	Level 2	Level 3	Fair Value at 06/30/2023
<b>Investments in Securities, at Value</b>					<b>Investments in Securities, at Value</b>				
Argentina					Peru				
Sovereign Issues	\$ 0	\$ 9	\$ 0	\$ 9	Corporate Bonds & Notes	\$ 0	\$ 121	\$ 0	\$ 121
Azerbaijan					Sovereign Issues	0	102	0	102
Corporate Bonds & Notes	0	293	0	293	Poland				
Brazil					Sovereign Issues	0	323	0	323
Corporate Bonds & Notes	0	782	222	1,004	Romania				
Structured Notes	0	137	0	137	Sovereign Issues	0	19	0	19
Cayman Islands					South Africa				
Corporate Bonds & Notes	0	40	0	40	Corporate Bonds & Notes	0	653	297	950
Chile					Sovereign Issues	0	420	0	420
Sovereign Issues	0	167	0	167	South Korea				
Colombia					Sovereign Issues	0	196	0	196
Sovereign Issues	0	5	0	5	United Kingdom				
Czech Republic					Corporate Bonds & Notes	0	113	0	113
Sovereign Issues	0	733	0	733	United States				
Dominican Republic					Asset-Backed Securities	0	193	0	193
Sovereign Issues	0	972	0	972	Corporate Bonds & Notes	0	346	0	346
Hungary					Mortgage-Backed Securities	0	174	0	174
Sovereign Issues	0	476	0	476	Uruguay				
India					Sovereign Issues	0	90	0	90
Corporate Bonds & Notes	0	193	0	193	Zambia				
Indonesia					Sovereign Issues	0	50	0	50
Sovereign Issues	0	14	0	14	Short-Term Instruments	0	11,540	0	11,540
Ireland					<b>Total Investments</b>	\$ 0	\$ 21,425	\$ 552	\$ 21,977
Corporate Bonds & Notes	0	0	21	21	<b>Financial Derivative Instruments - Assets</b>				
Israel					Exchange-traded or centrally cleared	0	180	0	180
Sovereign Issues	0	887	0	887	Over the counter	0	1,183	0	1,183
Japan						\$ 0	\$ 1,363	\$ 0	\$ 1,363
Corporate Bonds & Notes	0	199	0	199	<b>Financial Derivative Instruments - Liabilities</b>				
Jersey, Channel Islands					Exchange-traded or centrally cleared	0	(70)	0	(70)
Corporate Bonds & Notes	0	217	0	217	Over the counter	0	(1,796)	0	(1,796)
Luxembourg						\$ 0	\$ (1,866)	\$ 0	\$ (1,866)
Corporate Bonds & Notes	0	0	12	12	<b>Totals</b>	\$ 0	\$ 20,822	\$ 552	\$ 21,474
Malaysia									
Sovereign Issues	0	785	0	785					
Mexico									
Corporate Bonds & Notes	0	46	0	46					
Sovereign Issues	0	1,066	0	1,066					
Netherlands									
Sovereign Issues	0	64	0	64					

The following is a summary of purchases, issuances, and transfers of the fair valuations using significant unobservable inputs (Level 3) for the Fund during the period ended June 30, 2023, as applicable:

Category and Sub-category	Net Purchases	Issuances	Transfers into Level 3	Transfers out of Level 3
<b>Investments in Securities, at Value</b>				
Brazil				
Corporate Bonds & Notes	\$ 0	\$ 0	\$ 201	\$ 0
Structured Notes	0	0	0	(137)
Ireland				
Corporate Bonds & Notes	0	0	21	0
Luxembourg				
Corporate Bonds & Notes	0	0	12	0
	\$ 0	\$ 0	\$ 234	\$ (137)

The following is a summary of significant unobservable inputs used in the fair valuations of assets and liabilities categorized within Level 3 of the fair value hierarchy.

Category and Sub-category	Ending Balance at 06/30/2023	Valuation Technique	Unobservable Inputs	Input Value(s) (% Unless Noted Otherwise)
<b>Investments in Securities, at Value</b>				
Brazil				
Corporate Bonds & Notes	\$ 201	Proxy pricing	Base Price	96.31
	21	Indicative Market Quotation	Broker Quote	7.23
Ireland				
Corporate Bonds & Notes	21	Third Party Vendor	Expected Recovery	3.00
Luxembourg				
Corporate Bonds & Notes	12	Third Party Vendor	Expected Recovery	6.00
South Africa				
Corporate Bonds & Notes	237	Discounted Cash Flow	Discount Rate	10.26
<b>Totals</b>	<b>\$ 552</b>			