

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">・ 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。・ 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。・ 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。

*「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6期

決算日:2024年10月3日

作成対象期間:2023年10月4日~2024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、2024年10月3日に第6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.sbi-am.co.jp/>

◀ 最近5期の運用実績 ▶

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		
	円	円	%	%	百万円
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
6期(2024年10月3日)	14,059	0	10.8	98.8	3,338

(注) 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 ▶

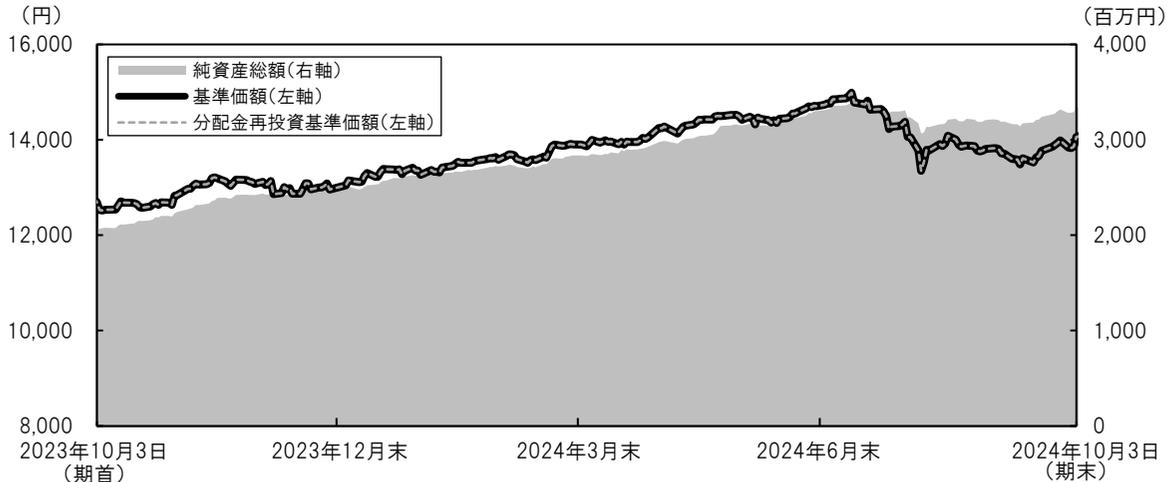
年月日	基準価額		投資信託証券 組入比率
	騰落率		
(期首) 2023年10月3日	円	%	%
	12,690	—	98.2
10月末	12,635	△ 0.4	98.2
11月末	13,109	3.3	98.4
12月末	12,955	2.1	98.3
2024年 1月末	13,352	5.2	98.5
2月末	13,637	7.5	98.4
3月末	13,900	9.5	98.4
4月末	14,245	12.3	98.6
5月末	14,417	13.6	98.5
6月末	14,703	15.9	98.6
7月末	14,373	13.3	98.4
8月末	13,804	8.8	98.8
9月末	13,837	9.0	98.8
(期末) 2024年10月3日	14,059	10.8	98.8

(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 ▶ (2023年10月4日～2024年10月3日)



期 首 : 12,690円

期 末 : 14,059円(既払分配金(税込み):0円)

騰 落 率 : 10.8%(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 ▶ (2023年10月4日～2024年10月3日)

【上昇要因】

世界的にインフレ率がピークアウトし、金融引き締めサイクルの終焉が意識されたことにより金利が低下(債券価格は上昇)したことや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が、基準価額の上昇要因となりました。

【下落要因】

インフレ率目標達成のため米連邦準備制度理事会(FRB)や欧州中央銀行(ECB)が政策金利を高止まりさせたことや米国の堅調な経済環境や労働市場を示唆する経済指標が確認されることで米国景気の軟着陸観測が高まり、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 ▶ (2023年10月4日～2024年10月3日)

米国債券市場は、堅調な経済環境や労働市場、低下基調ではあるものの根強いインフレなどを背景に、2024年年初に想定されていたFRBによる早期利下げの織り込みが後退したことや利下げペースが鈍化し、債券価格は下落しました。

ドイツ債券市場は、2024年6月にECBによる利下げが開始されましたが、当初は追加利下げに対して慎重な姿勢もあったことと米国金利の上昇の影響もうけて債券価格は下落しました。

米ドル／円相場は、FRBの利下げ観測の後退に伴う金利上昇および日銀の慎重な金融引き締め姿勢で日米金利差拡大が意識され米ドル高／円安となりましたが、日本政府による為替介入が実施されたこともあり大きく米ドル安／円高となる場面もありました。

ユーロ／円相場も、上記の理由により円安基調となり、当該期間を通じてみるとユーロ高／円安で推移しました。

◀ 当ファンドのポートフォリオ ▶ (2023年10月4日～2024年10月3日)

< 当ファンド >

「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、期を通じて上昇しました。

米国債券市場は、期の前半、市場予想を下回る雇用統計や消費者物価指数(CPI)の前年同月比での伸びが大幅に鈍化したことを受け、米連邦準備制度理事会(FRB)高官が2024年前半に利下げを実施する可能性に言及したことなどを背景に上昇しました。その後、米供給管理協会(ISM)製造業景気指数や雇用統計などの主要経済指標が市場予想を上回ったことなどから下落基調となったものの、期の後半は市場予想を下回る米雇用統計、CPIや購買担当者景気指数(PMI)などを受け、9月の米連邦公開市場委員会(FOMC)にて0.5%の利下げが決定されたことを背景に米国債券相場は上昇しました。

欧州債券市場は、期の前半、エネルギー価格の下落などを背景にインフレ率の上昇ペースが大幅に鈍化したことから欧州中央銀行(ECB)による追加利上げ観測が後退したことや、総合購買担当者景気指数(PMI)が6ヵ月連続で50を下回るなど景気後退に対する懸念が高まったことなどを背景に上昇しました。期の後半、ECBが6月の理事会において予想通り利下げを実施したことが上昇要因となったほか、小売売上高や総合PMIの悪化など景気の減速が鮮明になるなか、ECBによる追加利下げが8月に決定されたことに加え、今後も継続的な利下げを示唆していることなどから、期を通じて欧州債券相場は上昇しました。

英国債券市場は、期の前半、イングランド銀行(BOE)が政策金利を据え置きインフレ率の低下見通しを示したことを背景に上昇しました。期の後半も、市場の想定どおり8月にBOEが利下げに踏み切り、今後も利下げの継続が見込まれていることなどが上昇要因となり、期を通じて上昇しました。

米ドル／円為替市場では、期の前半、欧米における利下げ見通しが後ろ倒しになるなか、ドル高円安の展開となりました。期の後半は、FRBの大幅利下げ見通しは日銀による利上げ実施などを背景に円高ドル安に大きく振れる局面がありましたが、米国の雇用統計の弱含みなどを背景に株式相場が大幅に調整をするなか、日銀の年内追加利上げの可能性が後退したとの見方から、ドルが再び買われる展開となり、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は、ECBによる利下げが決定されたことから金利差縮小が進んだものの、日銀の年内追加利上げの可能性が後退したとの見方を背景に期を通じては上昇しました(円安ユーロ高)。

< PIMCOバミューダ・エマーシング・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、期の前半、米国の金融引き締めが長期化すると観測の高まりや中東情勢の緊迫化を背景としたリスク回避姿勢の強まりなどがマイナス要因となりましたが、期の後半においては米国や欧州における利下げのほか、中国当局による大規模な景気刺激策の発表などを背景に、新興国通貨は上昇しました。

なお、対円でも、日銀の年内追加利上げの可能性が後退しているとの見方が広がったことから、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 ▶ (2023年10月4日～2024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 ▶ (2023年10月4日～2024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6期
	2023年10月4日～2024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	4,058

(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) ＞

主要先進国においては、消費や賃金上昇率の正常化が進行していることから、インフレ率は2025年に目標水準に戻っていくと予想されます。先進国の主要中央銀行は、政策金利を中立的な水準に戻すことに焦点を当てており、2025年も引き続き利下げを継続するとみています。

米国については、インフレが沈静化し、成長率と雇用の伸びが鈍化するなか、FRBは9月に利下げを開始しました。大統領選挙に勝利したトランプ氏の政策を踏まえれば、米国経済はソフトランディング(軟着陸)する可能性が高いとみていますが、長期的には経済にプラスとなる政策が更なるインフレ圧力を生み出すリスクもあります。11月のFOMCにおいて利下げが実施されましたが、インフレが再燃すればFRBは政策金利を据え置く公算が大きいと考えており、状況によっては再び利上げに追い込まれるリスクにも留意する必要があります。

ユーロ圏については、金利の低下と2022年のエネルギー価格高騰後の貿易状況の改善に伴い、成長率はより正常なペースに回復する可能性が高いとみているものの、米国大統領選挙において勝利したトランプ氏の政策による影響には留意が必要と考えます。緩やかな経済成長のなかで企業の利益率が鈍化すると共に賃金上昇も抑えられるとみるなか、インフレ率については2025年内には政策目標水準に収れんしていくと予想しており、金融政策については、ECBは今後も利下げを継続し、最終的な政策金利水準は2%程度になるとみています。

英国については、高インフレや金融引き締めによる影響を大きく受け昨年後半にテクニカル・リセッション(景気後退)に陥りましたが、国内の労働市場は依然として底堅さを維持するなか、財政緊縮の緩和、景況感の改善の兆しなどを背景に今年後半に向けて景気は緩やかに回復するとみています。インフレの低下傾向を踏まえ、BOEは8月初めには利下げを開始しており、次の利下げは11月に実施される可能性が高いとみています。

< 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) >

主要先進国においては、消費や賃金上昇率の正常化が進行していることから、インフレ率は2025年に目標水準に戻っていくと予想されます。先進国の主要中央銀行は、政策金利を中立的な水準に戻すことに焦点を当てており、2025年も引き続き利下げを継続するとみています。

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エマージング諸国は、先進国に比べて全体的に対国内総生産(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。一部の国では高水準の金利負担が財政の重しとなっているものの、米国の利下げが今後の支援材料になると見込まれます。米大統領選挙におけるトランプ氏の勝利に伴い関税の大幅引き上げが確実視されるなか、その影響を受ける国については注意が必要であるとみています。このような環境下、新興国高金利通貨においては、政府や中央銀行の政策転換により、経済の安定が期待されるトルコリラなどを積極姿勢とします。

≪ 1万口当たりの費用明細 ≫ (2023年10月4日～2024年10月3日)

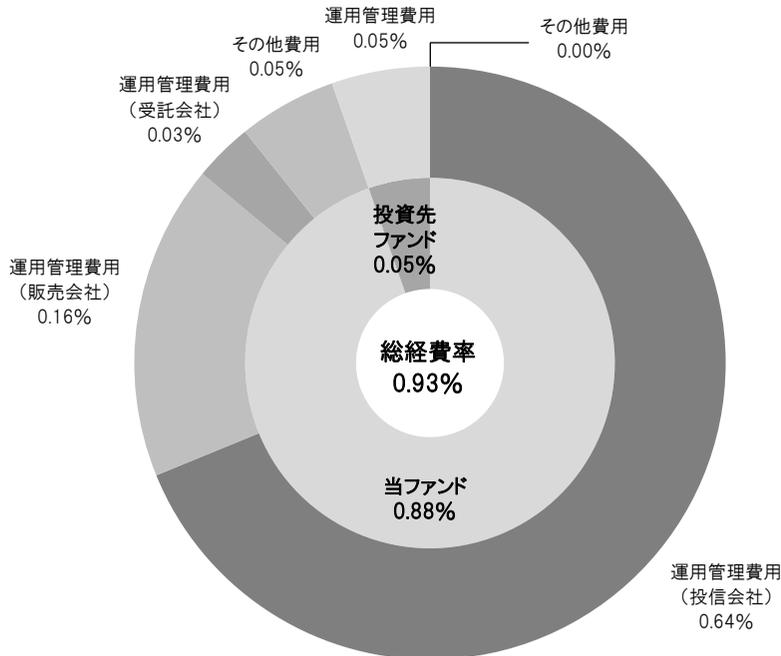
項 目	当 期		項 目 の 概 要
	金 額	比 率	
(a) 信 託 報 酬	円 114	% 0.829	(a) 信託報酬＝ 期中の平均基準価額×信託報酬率
（投 信 会 社）	(88)	(0.637)	委託した資金の運用の対価
（販 売 会 社）	(23)	(0.165)	交付運用報告書等各種書類の送付、口座内でのファンドの管理、購入後の情報提供等の対価
（受 託 会 社）	(4)	(0.027)	運用財産の管理、投信会社からの指図の実行の対価
(b) そ の 他 費 用	7	0.051	(b) その他費用＝ 期中のその他費用÷期中の平均受益権口数
（監 査 費 用）	(4)	(0.027)	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）	(3)	(0.024)	開示資料等の作成・印刷費用等
合 計	121	0.880	
期中の平均基準価額は、13,747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0.93%です。



(単位:%)

総経費率(①+②+③)	0.93
①当ファンドの費用の比率	0.88
②投資先ファンドの運用管理費用の比率	0.05
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 ▶ (2023年10月4日～2024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)	21.193	353,235	3.848	63,540
	PIMCOグローバル債券ストラテジーファンドJ(JPY)	318.150	1,003,085	47.303	148,260

(注) 金額は受渡し代金。

◀ 利害関係人との取引状況等 ▶ (2023年10月4日～2024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 ▶ (2024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)	42	59	1,015,800	30.4	
PIMCOグローバル債券ストラテジーファンドJ(JPY)	461	732	2,281,795	68.3	
合計	口数・金額	503	791	3,297,595	—
	銘柄数<比率>	—	—	2銘柄	<98.8%>

(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 ▶ (2024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	3,297,595	98.1
コール・ローン等、その他	63,284	1.9
投資信託財産総額	3,360,879	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 ≫

(2024年10月3日現在)

項目	当期末
	円
(A) 資産	3,360,879,454
コール・ローン等	63,184,120
投資信託受益証券(評価額)	3,297,595,144
未収入金	100,000
未収利息	190
(B) 負債	22,058,597
未払解約金	8,270,897
未払信託報酬	13,067,750
その他未払費用	719,950
(C) 純資産総額(A-B)	3,338,820,857
元本	2,374,889,144
次期繰越損益金	963,931,713
(D) 受益権総口数	2,374,889,144口
1万口当たり基準価額(C/D)	14,059円

<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	1,647,442,606円
期中追加設定元本額	1,175,008,706円
期中一部解約元本額	447,562,168円

≪ 損益の状況 ≫

(2023年10月4日～2024年10月3日)

項目	当期
	円
(A) 配当等収益	163,809,800
受取配当金	163,822,695
受取利息	12,961
支払利息	△ 25,856
(B) 有価証券売買損益	78,861,010
売買益	100,123,904
売買損	△ 21,262,894
(C) 信託報酬等	△ 24,830,497
(D) 当期損益金(A+B+C)	217,840,313
(E) 前期繰越損益金	140,719,560
(F) 追加信託差損益金	605,371,840
(配当等相当額)	(296,646,346)
(売買損益相当額)	(308,725,494)
(G) 合計(D+E+F)	963,931,713
(H) 収益分配金	0
次期繰越損益金(G+H)	963,931,713
追加信託差損益金	605,371,840
(配当等相当額)	(296,646,346)
(売買損益相当額)	(308,725,494)
分配準備積立金	358,559,873

(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(147,049,215円)、費用控除後の有価証券等損益額(70,791,098円)、信託約款に規定する収益調整金(605,371,840円)および分配準備積立金(140,719,560円)より分配対象収益は963,931,713円(1万口当たり4,058円)ですが、当期に分配した金額はありません。

≪ お知らせ ≫

該当事項はありません。

(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"> ・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。 ・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。
主な投資制限	<ul style="list-style-type: none"> ・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。 ・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&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。 ・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。 ・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。 ・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。
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)

2024年10月3日現在入手している最新(2024年6月30日現在)の状況です。

(1) 損益計算書 (2023年7月1日～2024年6月30日)

収益:	(単位:千米ドル)
受取利息(外国税控除後)	8,497
雑収入	46
収益合計	8,543
費用:	
助言報酬	650
委託者報酬	22
利息費用	69
費用合計	741
純投資損益	7,802
<hr/>	
当期実現損益	
投資有価証券(外国税控除後)	△ 5,580
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	781
相対デリバティブ取引	4,626
外貨通貨	464
当期実現損益	291
当期末実現評価損益	
投資有価証券	2,983
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	582
相対デリバティブ取引	875
外貨通貨	△ 4
当期末実現評価損益	4,436
当期実現および未実現評価損益	4,727
運用の結果による純資産の増減額	12,529
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 (2024年6月30日現在)

	PRINCIPAL AMOUNT (000s)	VALUE (000s)		PRINCIPAL AMOUNT (000s)	VALUE (000s)		PRINCIPAL AMOUNT (000s)	VALUE (000s)
INVESTMENTS IN SECURITIES 123.9%			Total Bermuda	\$	700		\$	8,719
AUSTRALIA 3.5%			(Cost \$699)			CORPORATE BONDS & NOTES 0.3%		
CORPORATE BONDS & NOTES 0.5%			CANADA 0.4%			Gaci First Investment Co.		
Santos Finance Ltd.			CORPORATE BONDS & NOTES 0.3%			5,000% due 01/29/2029	\$ 1,000	988
3.64% due 04/23/2031	\$ 100	\$ 88	Enbridge, Inc.			Total Cayman Islands		9,707
6.87% due 03/19/2033	500	529	5.700% due 03/08/2033	\$ 200	202	(Cost \$9,696)		
Westpac Banking Corp.			Fairfax Financial Holdings Ltd.			CHILE 0.1%		
3.131% due 04/15/2031	EUR 700	746	6.350% due 03/22/2054	100	100	SOVEREIGN ISSUES 0.1%		
		1,363	Toronto-Dominion Bank			Chile Government International Bond		
MORTGAGE-BACKED SECURITIES 1.5%			3.181% due 02/16/2029	EUR 700	749	4.950% due 01/05/2036	269	258
AFG Trust					1,051	Total Chile		258
5.041% due 03/10/2053	AUD 230	153	SOVEREIGN ISSUES 0.1%			(Cost \$266)		
5.541% due 11/10/2055	500	334	Canada Government Bond			CHINA 4.2%		
Bluestone Prime Trust			3.750% due 05/01/2025	CAD 300	218	SOVEREIGN ISSUES 4.2%		
5.548% due 07/14/2065	500	334	Total Canada		1,269	China Government International Bond		
Bluestone Sapphire XXV			(Cost \$1,272)			2.600% due 09/01/2032	CNY 8,400	1,190
5.350% due 03/21/2053	75	50	CAYMAN ISLANDS 3.3%			2.620% due 06/25/2030	13,500	1,913
Firstmac Mortgage Funding Trust No.4			ASSET-BACKED SECURITIES 3.0%			2.680% due 05/21/2030	8,600	1,222
5.038% due 02/19/2053	266	183	Anchorage Capital CLO 9 Ltd.			2.750% due 02/17/2032	4,000	573
IDOL Trust			6.730% due 07/15/2032	\$ 500	500	2.800% due 11/15/2032	18,000	2,589
5.300% due 08/21/2054	1,000	668	Anchorage Capital CLO Ltd.			3.020% due 05/27/2031	11,900	1,734
La Trobe Financial Capital Markets Trust			T80% due 10/15/2031 (c)	500	500	3.190% due 04/15/2053	6,600	1,046
4.934% due 01/14/2053	194	130	Betony CLO 2 Ltd.			3.270% due 11/19/2030	4,700	696
Liberty PRIME			6.671% due 04/30/2031	461	462	3.390% due 03/16/2050	900	145
4.939% due 01/25/2053	248	166	Carlyle Global Market Strategies CLO Ltd.			3.530% due 10/18/2051	4,700	782
Lion Trust			6.566% due 07/20/2031	229	229	3.720% due 04/12/2051	1,200	205
5.317% due 05/19/2055	1,000	668	CarVal CLO I Ltd.			3.810% due 03/14/2050	1,500	260
Pepper I-Prime Trust			6.554% due 07/16/2031	500	500	Total China		12,355
4.985% due 07/15/2053	105	70	Dryden 58 CLO Ltd.			(Cost \$11,931)		
Pepper Residential Securities Trust No.30			6.579% due 07/17/2031	472	472	DENMARK 5.5%		
5.095% due 01/15/2063	150	100	Dryden Senior Loan Fund			CORPORATE BONDS & NOTES 5.5%		
PUMA			6.570% due 04/15/2028	256	256	Jyske Realkredit A/S		
5.278% due 03/23/2055	1,200	801	Elmwood CLO VII Ltd.			1.000% due 10/01/2050	DKK 24	3
Resimac Premier			6.947% due 01/17/2034	600	602	1.500% due 10/01/2050	123	14
4.971% due 02/13/2053	266	176	Golub Capital Partners CLO 26B Ltd.			1.500% due 10/01/2053	286	33
Westpac Securitisation Trust			6.806% due 04/20/2031	405	406	2.000% due 10/01/2050	7	1
5.350% due 08/21/2055	798	534	HERA Commercial Mortgage Ltd.			2.500% due 10/01/2047	1	0
		4,373	6.496% due 02/18/2038	145	143	Nordea Kredit Realkreditaktieselskab		
SOVEREIGN ISSUES 1.5%			LoanCore Issuer Ltd.			1.000% due 10/01/2050	26	3
Australia Government Bond			6.863% due 01/17/2037	498	499	1.500% due 10/01/2050	1,262	142
3.250% due 04/21/2029	4,200	2,705	Mountain View CLO LLC			1.500% due 10/01/2053	367	43
New South Wales Treasury Corp.			6.629% due 01/16/2031	345	345	2.000% due 10/01/2050	16	2
4.750% due 02/20/2035	1,600	1,037	Mountain View CLO XVI Ltd.			2.500% due 10/01/2047	4	1
South Australian Government Financing Authority			6.789% due 04/15/2034	700	701	3.000% due 10/01/2047	1	0
1.750% due 05/24/2032	100	53	Northwoods Capital XIV-B Ltd.			Nykredit Realkredit A/S		
Treasury Corp. of Victoria			6.574% due 11/13/2031	500	502	1.000% due 10/01/2050	162	17
2.250% due 09/15/2033	1,100	585	OZLM XVII Ltd.			1.000% due 10/01/2053	32	10
4.250% due 12/20/2032	100	64	6.479% due 07/20/2030	500	500	1.500% due 10/01/2050	387	43
		4,444	Rad CLO 4 Ltd.			1.500% due 10/01/2052	1,260	142
Total Australia		10,180	0.000% due 04/25/2032	500	501	2.000% due 10/01/2050	212	26
(Cost \$10,632)			Regatta XV Funding Ltd.			2.500% due 10/01/2047	2	0
BERMUDA 0.2%			6.523% due 10/25/2031	600	601	3.000% due 10/01/2047	2	1
ASSET-BACKED SECURITIES 0.2%			Sound Point CLO XXVIII Ltd.			5.000% due 10/01/2053	10,657	1,552
Symphony CLO 39 Ltd.			6.604% due 01/25/2032	500	500	Realkredit Danmark A/S		
6.314% due 04/25/2034	\$ 600	603	Vibrant CLO IV Ltd.			1.000% due 04/01/2025	39,800	5,624
CORPORATE BONDS & NOTES 0.0%			6.706% due 07/20/2032	500	500	1.000% due 10/01/2050	71	8
Bacardi Ltd.						1.000% due 10/01/2053	191	20
4.700% due 05/15/2028	100	97				1.500% due 10/01/2053	1,753	193
						2.500% due 04/01/2036	23	3
						2.500% due 04/01/2047	8	1
						3.000% due 07/01/2046	1	0

		PRINCIPAL AMOUNT (000)	VALUE (000)
5.000% due 10/01/2053	DKK	57,527	\$ 8,352
6.000% due 10/01/2053		562	83
Total Denmark			16,317
(Cost \$16,505)			
FRANCE 1.3%			
CORPORATE BONDS & NOTES 0.7%			
BNP Paribas S.A.			
5.198% due 01/10/2030	\$	400	395
5.497% due 05/20/2030		700	637
7.000% due 08/16/2028 (all)		200	197
BPCE S.A.			
6.612% due 10/19/2027		500	509
Societe Generale S.A.			
6.691% due 01/10/2034		400	413
			2,710
SOVEREIGN ISSUES 0.6%			
France Government Bond			
0.750% due 05/25/2052	EUR	1,120	601
2.000% due 05/25/2048		1,304	1,035
			1,636
Total France			3,846
(Cost \$4,456)			
GERMANY 1.0%			
CORPORATE BONDS & NOTES 1.0%			
Deutsche Bank AG			
1.000% due 11/19/2025		800	848
3.035% due 05/29/2032 (g)	\$	600	504
3.961% due 11/26/2025		200	199
6.819% due 11/20/2023		600	624
7.146% due 07/13/2027		700	717
Total Germany			2,892
(Cost \$2,908)			
HUNGARY 0.2%			
SOVEREIGN ISSUES 0.2%			
Hungary Government International Bond			
0.125% due 03/21/2028	EUR	100	91
4.250% due 06/16/2031		600	642
Total Hungary			733
(Cost \$719)			
INDONESIA 0.1%			
SOVEREIGN ISSUES 0.1%			
Indonesia Government International Bond			
3.700% due 10/30/2049	\$	300	229
Total Indonesia			229
(Cost \$229)			
IRELAND 2.6%			
ASSET BACKED SECURITIES 2.6%			
Accunia European CLO I DAC			
4.856% due 07/15/2030	EUR	36	38
Arbour CLO XI DAC			
5.114% due 05/15/2038		1,200	1,286
Aurium CLO IV DAC			
4.653% due 01/16/2031		299	320
Blackrock European CLO IV DAC			
4.756% due 07/15/2030		415	444

		PRINCIPAL AMOUNT (000)	VALUE (000)
Carlyle Euro CLO DAC			
4.718% due 08/15/2032	EUR	500	\$ 535
CIFC European Funding CLO III DAC			
4.956% due 01/15/2034		500	536
Citizen Irish Auto Receivables Trust DAC			
4.424% due 12/15/2032		666	716
Contago CLO IV DAC			
4.532% due 01/23/2030		100	107
Cumulus Static CLO DAC			
5.493% due 04/25/2033		600	643
Dryden 35 Euro CLO DAC			
4.868% due 01/17/2033		250	268
Golden Tree Loan Management EUR CLO 1 DAC			
4.627% due 10/20/2030		193	207
Harvest CLO XXII DAC			
4.756% due 01/15/2032		200	214
Invesco Euro CLO I DAC			
4.556% due 07/15/2031		200	219
Jubilee CLO XI DAC			
4.516% due 04/15/2030		80	86
OCF Euro CLO DAC			
4.777% due 03/22/2034		500	534
Palmer Square European Loan Funding DAC			
4.886% due 04/15/2031		352	377
5.123% due 08/15/2033		1,000	1,071
			7,595
CORPORATE BONDS & NOTES 0.0%			
AerCap Ireland Capital DAC			
2.450% due 10/23/2026	\$	200	187
Total Ireland			7,782
(Cost \$7,975)			
ISRAEL 0.9%			
SOVEREIGN ISSUES 0.9%			
Israel Government International Bond			
1.500% due 01/18/2027	EUR	500	497
3.375% due 01/15/2050	\$	700	448
5.000% due 10/30/2026	EUR	1,200	1,306
5.500% due 03/12/2034	\$	300	286
Total Israel			2,537
(Cost \$2,664)			
ITALY 1.2%			
SOVEREIGN ISSUES 1.2%			
Cassa Depositi e Prestiti SpA			
5.750% due 05/05/2026		280	279
Italy Buoni Poliennali del Tesoro			
2.800% due 03/01/2067	EUR	46	35
4.350% due 11/01/2033		3,000	3,311
Total Italy			3,625
(Cost \$3,558)			
JAPAN 1.0%			
CORPORATE BONDS & NOTES 0.7%			
Mitsubishi UFJ Financial Group, Inc.			
2.303% due 07/20/2032		400	329
2.852% due 01/19/2033		400	338
3.741% due 03/07/2028		200	189
5.242% due 04/19/2029		500	502

		PRINCIPAL AMOUNT (000)	VALUE (000)
Sumitomo Mitsui Trust Bank Ltd.			
5.350% due 03/07/2034	\$	600	\$ 602
			1,960
SOVEREIGN ISSUES 0.3%			
Japan Government International Bond			
1.800% due 03/20/2054	¥	180,000	1,033
Total Japan			2,993
(Cost \$3,179)			
LUXEMBOURG 0.5%			
ASSET BACKED SECURITIES 0.5%			
Compartment Driver UK Eight			
5.801% due 03/25/2031	GBP	1,100	1,394
Total Luxembourg			1,394
(Cost \$1,385)			
MEXICO 0.5%			
SOVEREIGN ISSUES 0.5%			
Mexico Government International Bond			
2.659% due 05/24/2031	\$	1,000	823
4.430% due 05/25/2032	EUR	300	318
6.350% due 02/09/2035	\$	200	202
Total Mexico			1,343
(Cost \$1,365)			
MULTINATIONAL 0.2%			
CORPORATE BONDS & NOTES 0.2%			
Bacardi Ltd.			
5.250% due 01/15/2029		300	296
Delta Air Lines, Inc.			
4.750% due 10/20/2028		300	292
NXP BV			
5.000% due 01/15/2033		100	98
Total Multinational			686
(Cost \$714)			
NETHERLANDS 1.2%			
ASSET BACKED SECURITIES 0.3%			
Mila BV			
4.379% due 03/16/2041	EUR	750	807
CORPORATE BONDS & NOTES 0.5%			
Enel Finance International NV			
3.500% due 04/08/2028	\$	400	374
7.500% due 10/14/2032		200	222
ING Groep NV			
4.550% due 10/02/2028		200	195
4.875% due 05/16/2029 (all)		200	174
JT International Financial Services BV			
3.875% due 03/28/2028		200	191
OCI NV			
6.700% due 03/16/2033		300	296
			1,452
MORTGAGE-BACKED SECURITIES 0.4%			
Domi BV			
4.413% due 06/15/2056	EUR	1,000	1,073
Dutch Property Finance BV			
4.514% due 07/28/2058		62	67
			1,140

	PRINCIPAL AMOUNT (000s)	VALUE (000s)		PRINCIPAL AMOUNT (000s)	VALUE (000s)		PRINCIPAL AMOUNT (000s)	VALUE (000s)
Total Netherlands		\$ 3,399						
(Cost \$3,453)								
NORWAY 0.1%								
CORPORATE BONDS & NOTES 0.1%								
Variable Energi ASA								
7.500% due 01/15/2028	\$	200			211			
SOVEREIGN ISSUES 0.0%								
Norway Government Bond								
1.750% due 03/13/2025	NOK	600			55			
Total Norway					266			
(Cost \$278)								
POLAND 0.3%								
SOVEREIGN ISSUES 0.3%								
Poland Government International Bond								
5.125% due 03/18/2034	\$	550			542			
5.500% due 03/18/2054		200			194			
Total Poland					736			
(Cost \$743)								
PORTUGAL 0.3%								
CORPORATE BONDS & NOTES 0.3%								
Banco BPI S.A.								
3.250% due 03/22/2030	EUR	700			745			
Total Portugal					745			
(Cost \$751)								
QATAR 0.2%								
CORPORATE BONDS & NOTES 0.1%								
Qatar Energy								
3.125% due 07/12/2041	\$	300			224			
SOVEREIGN ISSUES 0.1%								
Qatar Government International Bond								
4.625% due 06/02/2046		200			183			
5.103% due 04/23/2048		300			293			
Total Qatar					476			
(Cost \$846)								
ROMANIA 0.7%								
SOVEREIGN ISSUES 0.7%								
Romania Government International Bond								
1.750% due 07/13/2030	EUR	300			263			
2.000% due 04/14/2033		500			402			
3.875% due 10/29/2035		618			740			
5.375% due 03/22/2031		400			426			
6.625% due 03/27/2029		200			230			
Total Romania					2,061			
(Cost \$2,029)								
SAUDI ARABIA 0.5%								
CORPORATE BONDS & NOTES 0.1%								
Saudi Arabian Oil Co.								
2.250% due 11/24/2030	\$	400			337			
SOVEREIGN ISSUES 0.4%								
Saudi Government International Bond								
3.750% due 01/21/2055		1,100			779			
4.875% due 07/18/2033 (i)	\$	500			463			
Total Saudi Arabia					1,268			
(Cost \$1,659)								
SINGAPORE 0.4%								
SOVEREIGN ISSUES 0.4%								
Singapore Government Bond								
2.250% due 09/01/2036	SGD	300			200			
2.625% due 09/01/2032		300			212			
3.250% due 06/01/2054		1,000			765			
Total Singapore					1,177			
(Cost \$1,186)								
SOUTH KOREA 2.9%								
SOVEREIGN ISSUES 2.9%								
Korea Treasury Bond								
2.000% due 06/10/2031	KRW	680,250			456			
2.125% due 06/10/2027		1,070,300			755			
2.375% due 12/10/2027		270,000			191			
2.375% due 12/10/2028		1,523,200			1,069			
2.375% due 12/10/2031		472,600			324			
2.625% due 06/10/2026		1,220,400			868			
3.250% due 06/10/2033		64,240			47			
3.500% due 03/10/2028		3,313,700			2,460			
4.250% due 12/10/2032		3,011,120			2,348			
Total South Korea					8,518			
(Cost \$9,036)								
SPAIN 0.9%								
SOVEREIGN ISSUES 0.9%								
Spain Government Bond								
1.450% due 04/30/2029	EUR	980			977			
1.450% due 10/31/2071		337			203			
3.250% due 04/30/2034		700			742			
3.450% due 07/30/2066		780			751			
Total Spain					2,673			
(Cost \$3,064)								
SWITZERLAND 1.2%								
CORPORATE BONDS & NOTES 1.2%								
UBS Group AG								
3.750% due 03/26/2025	\$	900			888			
3.863% due 01/12/2028		400			378			
4.194% due 04/01/2031		500			467			
4.262% due 01/03/2026		500			480			
6.442% due 09/11/2026		300			307			
9.016% due 11/15/2033		300			362			
UBS Switzerland AG								
3.304% due 03/05/2029	EUR	600			645			
Total Switzerland					3,527			
(Cost \$3,569)								
UNITED ARAB EMIRATES 0.5%								
CORPORATE BONDS & NOTES 0.4%								
Abu Dhabi Developmental Holding Co. PJSC								
5.375% due 05/09/2029	\$	500			508			
5.500% due 05/09/2034		400			411			
DAE Sukuk Dife Ltd.								
3.750% due 02/15/2026		200			193			
Total United Arab Emirates					1,112			
(Cost \$1,547)								
SOVEREIGN ISSUES 0.1%								
Abu Dhabi Government International Bond								
3.875% due 04/16/2050	\$	400			\$ 319			
Total United Arab Emirates					1,431			
(Cost \$1,547)								
UNITED KINGDOM 6.5%								
CORPORATE BONDS & NOTES 2.1%								
Barclays PLC								
5.501% due 09/09/2028		200			200			
5.630% due 03/12/2030		600			602			
6.430% due 09/13/2029		400			414			
7.385% due 11/02/2028		400			422			
HSBC Holdings PLC								
2.804% due 05/24/2032		200			167			
2.848% due 06/04/2031		200			173			
4.583% due 06/19/2029		500			483			
Imperial Brands Finance PLC								
3.500% due 07/26/2026		300			288			
Lloyds Banking Group PLC								
5.679% due 01/05/2035		500			498			
5.871% due 03/06/2029		500			507			
Nationwide Building Society								
6.557% due 10/18/2027		500			510			
NatWest Group PLC								
4.445% due 05/08/2030		300			287			
5.076% due 01/27/2030		200			197			
5.778% due 03/01/2035		600			602			
Santander UK Group Holdings PLC								
6.534% due 01/10/2029		200			206			
Standard Chartered PLC								
1.456% due 01/14/2027		400			375			
Weir Group PLC								
2.200% due 05/19/2026		300			282			
Total United Kingdom					6,213			
(Cost \$6,213)								
MORTGAGE-BACKED SECURITIES 2.9%								
Atlas Funding PLC								
0.000% due 09/20/2061	GBP	800			1,013			
Auburn 15 PLC								
0.000% due 07/20/2045		500			633			
Canada Square Funding PLC								
6.154% due 06/17/2058		55			70			
Euroail PLC								
3.959% due 12/15/2044	EUR	125			133			
Finsbury Square PLC								
6.033% due 12/16/2071		105			132			
Holmes Master Issuer PLC								
5.776% due 10/15/2072		600			760			
Hops Hill No.4 PLC								
0.000% due 04/21/2056		600			760			
Leasebrook Mortgage Transaction PLC								
0.000% due 03/15/2061		300			360			
5.883% due 07/20/2058		70			89			
London Wall Mortgage Capital PLC								
5.984% due 05/15/2051		118			148			
Pierpont BU PLC								
6.302% due 09/21/2054		354			450			
Pierpont BTL PLC								
6.034% due 12/22/2053		140			177			

	PRINCIPAL AMOUNT (000)	VALUE (000)		PRINCIPAL AMOUNT (000)	VALUE (000)		PRINCIPAL AMOUNT (000)	VALUE (000)
PMF PLC			Arizona Public Service Co.			Crown Castle, Inc.		
6.184% due 07/18/2060	\$ 497	\$ 631	5.700% due 08/15/2034	\$ 300	\$ 300	2.250% due 01/15/2031	\$ 400	\$ 329
Polaris PLC			Ashtead Capital, Inc.			3.650% due 03/01/2027	200	190
6.000% due 12/23/2058	41	51	5.950% due 10/15/2033	400	401	CVS Health Corp.		
Towd Point Mortgage Funding Granite 6 PLC			AT&T, Inc.			5.125% due 02/21/2030	300	297
0.000% due 07/20/2053	1,000	1,266	2.900% due 06/01/2027	600	555	5.875% due 06/01/2053	200	192
Tower Bridge Funding PLC			4.350% due 03/01/2023	400	398	Duke Energy Florida LLC		
6.014% due 11/20/2063	80	101	5.400% due 02/15/2034	100	100	5.875% due 11/15/2033	200	208
Trinity Square PLC			Aviation Capital Group LLC			Elevance Health, Inc.		
6.038% due 07/15/2059	400	507	4.125% due 08/01/2025	100	98	2.250% due 05/15/2030	400	343
Twinn Bridges PLC			5.500% due 12/15/2024	100	100	5.375% due 08/15/2034	300	302
6.055% due 03/12/2055	131	166	Bank of America Corp.			Energy Transfer LP		
6.155% due 06/12/2055	435	562	3.419% due 12/20/2028	415	330	5.300% due 04/01/2044	50	45
6.336% due 05/15/2056	408	519	4.571% due 04/27/2033	500	472	6.000% due 06/15/2048	138	133
		8,539	4.948% due 07/22/2028	1,500	1,488	6.100% due 12/01/2028	400	412
			5.268% due 04/25/2034	400	336	Entergy Arkansas LLC		
SOVEREIGN ISSUES 1.5%			BAT Capital Corp.			5.450% due 06/01/2034	300	301
United Kingdom Gilt			6.343% due 08/02/2030	100	104	Essential Utilities, Inc.		
1.125% due 01/31/2039	200	163	Becton Dickinson & Co.			3.351% due 04/15/2050	38	24
1.750% due 03/01/2037	150	140	2.823% due 05/20/2030	400	354	Energy Kansas Central, Inc.		
3.750% due 01/29/2038	400	473	Berkshire Hathaway, Inc.			5.900% due 11/15/2033	200	206
4.250% due 12/07/2040	3,002	3,678	0.907% due 04/20/2026	¥ 100,000	621	Energy Metro, Inc.		
		4,454	Black Hills Corp.			2.250% due 06/01/2030	100	85
Total United Kingdom		19,208	2.500% due 06/15/2030	\$ 100	84	Eversource Energy		
(Cost \$19,876)			6.150% due 05/15/2034	200	204	5.950% due 02/01/2029	500	511
UNITED STATES 59.4%			Boeing Co.			Ford Motor Co.		
ASSET-BACKED SECURITIES 0.9%			3.600% due 05/01/2034	100	81	4.348% due 12/08/2026 (i)	400	388
Leadmark Funding Trust			3.625% due 02/01/2031	50	44	Ford Motor Credit Co. LLC		
2.000% due 04/20/2032	700	634	5.150% due 05/01/2030	300	288	4.000% due 11/13/2030	500	447
Mariner Finance Issuance Trust			British Airways 2018-1 Class A Pass-Through Trust			Global Payments, Inc.		
2.100% due 11/20/2036	700	641	4.125% due 03/20/2031	61	57	4.950% due 09/15/2027	200	198
Navigent Private Education Refi Loan Trust			Broadcom, Inc.			Goldman Sachs Group, Inc.		
2.120% due 01/15/2069	38	35	2.450% due 02/15/2031	50	42	1.250% due 02/07/2029	EUR 100	97
Navigent Student Loan Trust			3.419% due 04/15/2033	100	86	2.383% due 07/21/2032	\$ 200	164
6.600% due 03/25/2066	391	393	3.463% due 04/15/2034	200	171	2.615% due 04/22/2032	100	84
Ready Capital Mortgage Financing LLC			4.300% due 11/15/2032	48	45	3.631% due 06/05/2028 (i)	200	191
6.410% due 07/25/2036	103	103	Centene Corp.			4.482% due 08/23/2028	2,100	2,053
SMB Private Education Loan Trust			2.500% due 03/01/2031	200	164	HCA, Inc.		
1.600% due 09/15/2054	355	324	3.375% due 02/15/2030	200	178	3.500% due 09/01/2030	300	271
Synchrony Card Funding LLC			Charter Communications Operating LLC			3.625% due 03/15/2032	200	176
5.040% due 03/15/2030	600	599	2.250% due 01/15/2029	300	257	4.125% due 08/15/2029	100	95
		2,729	3.850% due 04/01/2061	24	14	4.500% due 02/15/2027	250	244
			3.900% due 06/01/2052	24	15	5.900% due 06/01/2053	100	97
			3.950% due 06/30/2062	150	89	JPMorgan Chase & Co.		
CORPORATE BONDS & NOTES 12.6%			Cheniere Energy Partners LP			2.522% due 04/22/2031	650	562
AbbVie, Inc.			4.000% due 03/01/2031	200	182	2.738% due 10/15/2030	100	89
3.200% due 11/21/2029	1,100	1,010	Citigroup, Inc.			2.963% due 01/25/2033	300	256
AES Corp.			2.376% due 11/05/2030	100	89	4.586% due 04/26/2033	300	286
1.375% due 01/15/2026	300	281	3.078% due 02/24/2028	600	566	4.851% due 07/25/2028	1,600	1,584
2.450% due 01/15/2031	300	247	4.412% due 03/31/2031	200	191	Mileage Plus Holdings LLC		
American Tower Corp.			4.658% due 05/24/2028	700	689	6.500% due 06/20/2027	120	120
2.100% due 06/15/2030	600	503	CNA Financial Corp.			Monongahela Power Co.		
2.900% due 01/15/2030	200	176	5.125% due 02/15/2034	300	291	5.850% due 02/15/2034	400	408
5.900% due 11/15/2033	100	102	Comcast Corp.			Morgan Stanley		
Amgen, Inc.			2.937% due 11/01/2056	131	79	1.512% due 07/20/2027	200	185
3.350% due 02/22/2032	100	89	Constellation Brands, Inc.			5.123% due 02/01/2029	500	498
4.200% due 03/01/2033	400	371	2.250% due 09/01/2031	800	657	5.424% due 07/21/2034	200	199
5.150% due 03/02/2028	300	300	Constellation Energy Generation LLC			6.298% due 10/18/2028	1,500	1,548
Anheuser-Busch InBev Worldwide, Inc.			6.125% due 01/15/2034	200	209	MSCI, Inc.		
5.550% due 01/23/2049	100	101			3.625% due 03/01/2030	200	180	

	PRINCIPAL AMOUNT (000)	VALUE (000)
3.625% due 11/01/2031	\$ 200	\$ 176
NVR, Inc.		
3.000% due 05/15/2030	700	621
Occidental Petroleum Corp.		
8.875% due 07/15/2030	200	231
ONEOK, Inc.		
5.800% due 11/01/2030	100	102
Oracle Corp.		
3.950% due 03/25/2051 (g)	100	74
Pacific Gas & Electric Co.		
3.150% due 01/01/2026	100	96
3.250% due 06/01/2031	200	172
4.550% due 07/01/2030	100	95
5.450% due 08/15/2027	300	300
PacificCorp		
5.450% due 02/15/2034	300	296
Revvity, Inc.		
1.900% due 03/15/2028	700	613
San Diego Gas & Electric Co.		
1.700% due 10/01/2030	300	246
Santander Holdings USA, Inc.		
4.500% due 07/11/2025	200	197
Southern California Edison Co.		
3.600% due 02/01/2045	50	37
3.650% due 06/01/2051	100	71
5.450% due 06/01/2052	300	262
Southern California Gas Co.		
2.550% due 02/01/2030	150	131
Sysco Corp.		
5.750% due 01/17/2029	700	717
T-Mobile USA, Inc.		
3.300% due 02/15/2051	126	85
3.600% due 11/15/2060	176	119
3.875% due 04/15/2030	400	374
UMass Memorial Health Care Obligated Group		
5.363% due 07/01/2052	200	191
United Airlines 2019-2 Class A Pass-Through Trust		
2.300% due 05/01/2028	80	72
Vistra Operations Co. LLC		
6.950% due 10/15/2033	300	321
VMware LLC		
2.200% due 08/15/2031	100	81
4.700% due 05/15/2030	100	97
Volkswagen Group of America Finance LLC		
6.200% due 11/16/2028	500	516
Wells Fargo & Co.		
2.383% due 06/02/2028	200	184
2.572% due 02/11/2031	100	87
3.526% due 03/24/2028	300	266
3.584% due 05/22/2028	100	95
4.808% due 07/25/2028	1,600	1,578
5.389% due 04/24/2034	400	396
Westinghouse Air Brake Technologies Corp.		
3.200% due 06/15/2025	300	293
		36,949
MORTGAGE-BACKED SECURITIES 0.9%		
Adjustable Rate Mortgage Trust		
5.600% due 09/25/2035	7	6

	PRINCIPAL AMOUNT (000)	VALUE (000)
Alternative Loan Trust		
6.000% due 04/25/2037	\$ 115	\$ 51
Banc of America Funding Trust		
5.020% due 01/20/2047	12	10
Bear Stearns Adjustable Rate Mortgage Trust		
4.000% due 05/25/2034	6	5
5.416% due 11/25/2034	3	3
5.503% due 02/25/2034	1	1
5.882% due 10/25/2033	5	5
5.979% due 07/25/2033	7	6
6.640% due 05/25/2033	25	22
6.997% due 05/25/2034	17	16
Bear Stearns Alternative-A Trust		
4.531% due 02/25/2036	20	13
5.306% due 01/25/2036	74	68
Bear Stearns Structured Products, Inc. Trust		
4.200% due 12/26/2046	11	8
Benchmark Mortgage Trust		
4.470% due 07/15/2055	600	567
BSREP Commercial Mortgage Trust		
6.393% due 09/15/2038	474	444
Citigroup Mortgage Loan Trust, Inc.		
6.466% due 09/25/2035	10	10
7.560% due 09/25/2035	18	17
Countrywide Home Loan Mortgage Pass-Through Trust		
4.712% due 11/25/2034	20	18
6.040% due 04/25/2035	4	4
6.100% due 03/25/2035	44	38
7.884% due 02/20/2036	8	7
7.940% due 02/20/2036	25	22
Credit-Based Asset Servicing & Securitization LLC		
5.959% due 07/25/2037	177	114
Downey Savings & Loan Association Mortgage Loan Trust		
5.973% due 09/19/2045	4	3
First Horizon Mortgage Pass-Through Trust		
6.231% due 09/25/2035	8	5
Freddie Mac Multifamily Structured Pass-Through Certificates		
3.600% due 01/25/2029	200	190
GMACM Mortgage Loan Trust		
3.651% due 11/19/2035	5	5
Greenpoint Mortgage Pass-Through Certificates		
6.724% due 10/25/2033	1	1
GSR Mortgage Loan Trust		
6.750% due 03/25/2033	2	2
HarborView Mortgage Loan Trust		
5.111% due 07/19/2035	6	4
IndyMac INDX Mortgage Loan Trust		
4.767% due 12/25/2034	8	7
JPMCC Commercial Mortgage Securities Trust		
3.723% due 03/15/2050	100	95
JPMDB Commercial Mortgage Securities Trust		
3.694% due 03/15/2050	100	94
JPMorgan Chase Commercial Mortgage Securities Trust		
2.812% due 01/16/2037	100	89
JPMorgan Mortgage Trust		
5.266% due 07/25/2035	18	17
5.571% due 11/25/2033	9	9
5.643% due 02/25/2035	5	5

	PRINCIPAL AMOUNT (000)	VALUE (000)
Lehman Asset-Backed Securities Mortgage Loan Trust		
5.550% due 06/25/2037	\$ 22	\$ 14
Long Beach Mortgage Loan Trust		
6.020% due 10/25/2034	38	37
Mellon Residential Funding Corporation Mortgage Pass-Through Trust		
5.863% due 12/15/2030	23	22
Merrill Lynch Mortgage Investors Trust		
6.208% due 02/25/2033	9	9
Morgan Stanley Bank of America Merrill Lynch Trust		
3.102% due 11/15/2049	100	94
Morgan Stanley Capital I Trust		
3.530% due 06/15/2050	100	94
Nomura Asset Acceptance Corporation Alternative Loan Trust		
4.769% due 10/25/2035	14	12
Residential Asset Securitization Trust		
5.500% due 06/25/2033	34	31
Securitized Asset-Backed Receivables LLC Trust		
5.580% due 05/25/2037	273	202
Sequoia Mortgage Trust		
6.597% due 04/20/2035	4	4
Structured Adjustable Rate Mortgage Loan Trust		
5.900% due 05/25/2037	24	20
6.814% due 04/25/2034	3	3
7.282% due 02/25/2034	8	8
Structured Asset Mortgage Investments II Trust		
5.860% due 05/25/2036	40	26
6.153% due 03/19/2034	5	5
Structured Asset Securities Corporation Mortgage Loan Trust		
6.944% due 04/25/2035	3	3
WalMart Mortgage Pass-Through Certificates Trust		
5.618% due 03/25/2033	46	43
6.031% due 03/25/2034	32	31
6.080% due 01/25/2045	6	5
6.292% due 06/25/2033	6	6
		2,650
MUNICIPAL BONDS & NOTES 0.1%		
Illinois, Electric Agency Revenue Bonds, Series 2009		
6.832% due 02/01/2035	190	201
Oklahoma Development Finance Authority, Revenue Bonds, Series 2022		
5.087% due 02/01/2052	100	98
		299
STRUCTURED NOTES 0.1%		
JPMorgan Chase Bank N.A.		
6.375% due 04/19/2032	IDR 5,922,000	348
U.S. GOVERNMENT AGENCIES 32.8%		
Fannie Mae		
4.000% due 12/01/2025	\$ 3	3
4.000% due 02/01/2026	4	4
4.000% due 06/01/2048	30	28
4.000% due 09/01/2048	52	48
4.500% due 06/01/2038	35	34
6.000% due 12/01/2037	6	6
6.000% due 11/01/2053	2,204	2,212
6.000% due 01/01/2054	432	433
6.287% due 02/01/2036	19	19
6.500% due 03/01/2053	3,343	3,411
6.500% due 12/01/2053	3,459	3,523

	PRINCIPAL AMOUNT (000)	VALUE (000)		PRINCIPAL AMOUNT (000)	VALUE (000)		PRINCIPAL AMOUNT (000)	VALUE (000)
Fannie Mae, TBA (c)			Crown Castle, Inc.			Royal Bank of Canada		
2.500% due 08/01/2054	\$ 2,380	\$ 1,946	5.880% due 07/11/2024 (e)	\$ 400	\$ 399	3.770% due 07/02/2024	CAD 128	\$ 93
3.000% due 08/01/2054	2,700	2,299	Intercontinental Exchange, Inc. (e)			4.400% due 07/01/2024	GBP 1	2
3.500% due 07/01/2054	1,400	1,239	5.523% due 07/11/2024	250	250	4.830% due 07/01/2024	\$ 19	19
4.000% due 07/01/2054	3,450	3,157	5.534% due 07/22/2024	250	249	Sumitomo Mitsui Banking Corp.		
4.500% due 08/01/2054	21,800	20,558	L3Harris Technologies, Inc.			(0.140%) due 07/01/2024	¥ 934	6
5.000% due 07/01/2054	6,300	6,669	5.549% due 07/24/2024 (e)	500	498	2.840% due 07/01/2024	EUR 6	7
5.000% due 08/01/2054	9,300	8,988	NextEra Energy Capital Holdings, Inc.			4.400% due 07/01/2024	GBP 2	2
5.000% due 09/01/2054	1,000	967	5.820% due 08/12/2024 (e)	400	397	4.830% due 07/01/2024	\$ 89	89
5.500% due 08/01/2054	1,500	1,479	Parker-Hannifin Corp.			Sumitomo Mitsui Trust Bank Ltd.		
6.000% due 08/01/2054	2,300	2,306	5.585% due 08/28/2024 (e)	400	396	(0.140%) due 07/01/2024	¥ 32,866	204
6.500% due 07/01/2054	12,100	12,316	Penske Truck Leasing Co. LP			2.840% due 07/01/2024	EUR 41	44
6.500% due 08/01/2054	11,450	11,648	5.516% due 07/09/2024 (e)	250	250	4.400% due 07/01/2024	GBP 127	180
Freddie Mac			Southern California Edison Co.			4.830% due 07/01/2024	\$ 88	88
5.000% due 02/01/2053	1,504	1,456	5.610% due 07/12/2024 (e)	500	499			2,069
5.000% due 03/01/2053	692	672						
5.000% due 12/01/2053	1,412	1,365	REPURCHASE AGREEMENTS (b) 5.8%					
6.000% due 12/01/2033	61	41						
6.000% due 04/15/2036	48	70						
6.000% due 10/01/2053	9,033	9,063	TIME DEPOSITS 0.7%					
6.000% due 12/01/2053	237	236						
Ginnie Mae			Australia and New Zealand Banking Group Ltd.			JAPAN TREASURY BILLS 14.2%		
3.000% due 04/20/2047	135	119	3.360% due 07/01/2024	AUD 39	26	(0.024%) due 07/01/2024 (f)	¥ 400,000	2,487
3.500% due 01/20/2048	145	131	3.930% due 07/02/2024	HKD 11	1	(0.003%) due 07/08/2024 (e)	690,000	4,289
5.000% due 02/15/2039	70	70	4.400% due 07/01/2024	GBP 13	17	(0.003%) due 07/22/2024 (e)	300,000	2,424
		96,518	4.830% due 07/01/2024	\$ 38	38	0.002% due 07/29/2024 (e)	84,000	522
U.S. TREASURY OBLIGATIONS 12.0%			Bank of Nova Scotia			0.004% due 09/17/2024 (e)	396,000	2,462
Treasury Inflation Protected Securities (d)			3.770% due 07/02/2024	CAD 45	33	0.005% due 07/18/2024 (e)	530,000	3,295
0.375% due 07/15/2027	513	487	4.830% due 07/01/2024	\$ 8	8	0.009% due 09/09/2024 (e)	1,650,000	10,257
0.625% due 07/15/2032	216	193	BNP Paribas Bank			0.011% due 09/30/2024 (f)	400,000	2,486
0.750% due 02/15/2045 (k)	115	86	(0.140%) due 07/01/2024	¥ 518	3	0.018% due 08/05/2024 (e)	160,000	995
1.125% due 01/15/2033	2,842	2,831	0.320% due 07/01/2024	CHF 14	16	0.028% due 09/02/2024 (e)	420,000	2,611
1.625% due 10/15/2027	5,292	5,207	2.600% due 07/01/2024	SGD 54	40	0.036% due 09/26/2024 (e)	1,580,000	9,822
2.375% due 10/15/2028	10,134	10,270	3.360% due 07/01/2024	AUD 1	1			41,650
U.S. Treasury Bonds			3.800% due 07/01/2024	NOK 727	68	Total Short-Term Instruments		64,955
1.625% due 11/15/2050	232	127	3.930% due 07/02/2024	HKD 68	9	(Cost \$66,391)		
1.875% due 02/15/2041	7,500	5,135	4.090% due 07/01/2024	NZD 85	52	Total Investments in Securities 123.9%		\$ 364,556
1.875% due 11/15/2051	400	232	Brown Brothers Harriman & Co.			(Cost \$372,809)		
2.000% due 11/15/2041	300	206	(0.140%) due 07/01/2024	¥ 100	1	Financial Derivative		
2.250% due 02/15/2052	300	191	2.500% due 07/01/2024	DKK 2	0	Instruments (i)(0.5%		1,410
2.375% due 02/15/2042	3,200	2,330	4.400% due 07/01/2024	GBP 1	2	(Cost or Premiums, net \$19)		
2.500% due 02/15/2045	134	96	4.830% due 07/01/2024	\$ 2	2	Other Assets and Liabilities, net (24.4%)		(71,847)
2.875% due 05/15/2043	1	1	Citibank N.A.			Net Assets: 100.0%		\$ 294,119
2.875% due 05/15/2052	900	680	2.840% due 07/01/2024	EUR 4	4			
3.625% due 08/15/2043	321	279	4.830% due 07/01/2024	\$ 482	482			
3.875% due 02/15/2043	220	199	DBS Bank Ltd.					
4.000% due 11/15/2042	4,200	3,872	3.330% due 07/02/2024	HKD 5	1			
4.375% due 05/15/2041	237	232	4.830% due 07/01/2024	\$ 77	77			
U.S. Treasury Notes			DeB Bank ASA					
4.250% due 02/28/2031	2,800	2,784	2.760% due 07/01/2024	SEK 3	0			
		35,218	2.840% due 07/01/2024	EUR 6	7			
Total United States		174,711	3.360% due 07/01/2024	AUD 10	7			
(Cost \$178,028)			HSBC Bank					
SHORT-TERM INSTRUMENTS 22.1%			2.600% due 07/01/2024	SGD 105	77			
SHORT-TERM NOTES 0.2%			3.330% due 07/02/2024	HKD 174	22			
Toyota Motor Credit Corp.			HSBC Bank PLC					
5.783% due 09/22/2024 (e)	500	500	2.840% due 07/01/2024	EUR 183	197			
COMMERCIAL PAPER 1.2%			4.400% due 07/01/2024	GBP 59	75			
Alimentation Couche-Tard, Inc.			JPMorgan Chase Bank N.A.					
5.543% due 07/02/2024 (e)	300	300	4.830% due 07/01/2024	\$ 88	88			
Constellation Brands, Inc.			MUFG Bank Ltd.					
5.679% due 07/30/2024 (e)	300	298	(0.140%) due 07/01/2024	¥ 6,649	41			

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) When-Issued security.
 (d) Principal amount of security is adjusted for inflation.
 (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
Deutsche Bank AG	3.035%	05/28/2032	07/27/2021	\$ 573	\$ 504	0.17%
Oracle Corp.	3.950%	03/25/2051	07/27/2021	110	74	0.03%
Total Restricted Securities				\$ 683	\$ 578	0.20%

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 ⁽¹⁾
SAL	5.400%	06/28/2024	07/01/2024	\$ 17,200	U.S. Treasury Notes 0.750% due 03/31/2026	\$ (17,568)	\$ 17,200	\$ 17,208
Total Repurchase Agreements						\$ (17,568)	\$ 17,200	\$ 17,208

REVERSE REPURCHASE AGREEMENTS:

Counterparty	Borrowing Rate ⁽¹⁾	Settlement Date	Maturity Date	Amount Borrowed ⁽¹⁾	Payable for Reverse Repurchase Agreements
BGS	5.000%	06/14/2024	07/11/2024	\$ (181)	\$ (182)
BGS	5.150%	06/14/2024	07/11/2024	(292)	(292)
BRC	5.050%	02/15/2024	TBD ⁽¹⁾	(294)	(293)
Total Reverse Repurchase Agreements					\$ (773)

CERTAIN TRANSFERS ACCOUNTED FOR AS SECURED BORROWINGS

	Overnight and Continuous	Remaining Contractual Maturity of the Agreements			Total
		Up to 30 days	31-90 days	Greater Than 90 days	
Reverse Repurchase Agreements					
U.S. Corporate Debt	\$ 0	\$ (474)	\$ 0	\$ 0	\$ (474)
Non-U.S. Government Debt	0	0	0	(299)	(299)
Total Reverse Repurchase Agreements	\$ 0	\$ (474)	\$ 0	\$ (299)	\$ (773)
Total Borrowings	\$ 0	\$ (474)	\$ 0	\$ (299)	\$ (773)
Payable for Reverse Repurchase Agreements					\$ (773)

SHORT SALES:

Counterparty	Description	Coupon	Maturity Date	Principal Amount	Proceeds	Payable for Short Sales
GSC	Fannie Mae, TBA	2.000%	08/01/2054	\$ 14,340	\$ (11,282)	\$ (11,228)
Total Short Sales (3.8%)					\$ (11,282)	\$ (11,228)

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, 2024.

- (i) Securities with an aggregate market value of \$873 have been pledged as collateral under the terms of the following master agreements as of June 30, 2024.

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 ⁽¹⁾
Global/Master Repurchase Agreement							
BOS	\$ 0	\$ (474)	\$ 0	\$ 0	\$ (474)	\$ 590	\$ 106
BRC	0	(293)	0	0	(293)	293	(6)
SAL	17,209	0	0	0	17,209	(17,569)	(360)
Master Securities Forward Transactions Agreement							
GSC	0	0	0	(11,228)	(11,228)	0	(11,228)
Total Borrowings and Other Financing Transactions	\$ 17,209	\$ (773)	\$ 0	\$ (11,228)	\$ 5,207		

⁽¹⁾ Includes accrued interest.

⁽²⁾ The average amount of borrowings outstanding during the period ended June 30, 2024 was 4492 at a weighted average interest rate of 5.132%. Average borrowings may include sale-buyback transactions and reverse repurchase agreements, if held during the period.

⁽³⁾ Open maturity reverse repurchase agreement.

⁽⁴⁾ 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.

FINANCIAL DERIVATIVE INSTRUMENTS: EXCHANGE-TRADED OR CENTRALLY CLEARED

FUTURES CONTRACTS:

Description	Type	Expiration Month	# of Contracts	Unrealized Appreciation/(Depreciation)	Variation Margin	
					Asset	Liability
3-Month SOFR December Futures	Short	03/2025	72	\$ 47	\$ 0	\$ (1)
3-Month SOFR June Futures	Long	03/2025	7	4	0	0
3-Month SOFR March Futures	Short	06/2025	157	194	0	(4)
3-Month SOFR September Futures	Long	12/2024	51	(61)	1	0
3-Month SOFR September Futures	Long	12/2025	78	(81)	1	0
Australia Government 3-Year Bond September Futures	Short	09/2024	66	15	0	(3)
Australia Government 10-Year Bond September Futures	Short	09/2024	52	0	0	0
Canada Government 10-Year Bond September Futures	Long	09/2024	73	44	0	(17)
Euro-Bobl 5-Year Note September Futures	Short	03/2024	22	(27)	3	0
Euro-BTP 10-Year Bond September Futures	Long	03/2024	36	(37)	0	(25)
Euro-Bund 10-Year Bond September Futures	Long	03/2024	20	7	0	(4)
Euro-Buxl 30-Year Bond September Futures	Long	03/2024	7	23	0	(9)
Euro-OAT 10-Year Bond September Futures	Long	03/2024	35	(23)	0	(25)
Euro-Schatz 2-Year Note September Futures	Long	03/2024	39	19	0	(1)
Japan Government 10-Year Bond September Futures	Short	09/2024	42	61	99	0
U.S. Treasury 2-Year Note September Futures	Short	03/2024	67	(41)	1	0
U.S. Treasury 5-Year Note September Futures	Short	03/2024	66	(21)	11	0
U.S. Treasury 10-Year Note September Futures	Long	03/2024	28	(20)	9	0
U.S. Treasury 20-Year Bond September Futures	Short	03/2024	10	(7)	15	0
U.S. Treasury Ultra 10-Year Note September Futures	Short	03/2024	20	6	15	0
United Kingdom Treasury 10-Year Gilt September Futures	Short	09/2024	38	(15)	19	0
Total Futures Contracts				\$ 87	\$ 174	\$ (89)

SWAP AGREEMENTS:

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Implied Credit Spread at June 30, 2024 ⁽²⁾	Notional Amount ⁽³⁾	Market Value	Unrealized Appreciation/(Depreciation)	Variation Margin	
							Asset	Liability
AT&T, Inc.	1.000%	06/20/2026	0.393%	\$ 100	\$ 1	\$ (1)	\$ 0	\$ 0
AT&T, Inc.	1.000%	06/20/2026	0.564%	100	2	2	0	0
					\$ 3	\$ 1	\$ 0	\$ 0

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

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽¹⁾	Market Value ⁽²⁾	Unrealized Appreciation/(Depreciation)	Variation Margin	
						Asset	Liability
CDX IG-41 Index	(1.000%)	12/20/2033	\$ 1,000	\$ (7)	\$ (10)	\$ 0	\$ 0
CDX IG-42 Index	(1.000%)	06/20/2034	3,800	(19)	5	2	0
				\$ (26)	\$ (9)	\$ 2	\$ 0

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

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽¹⁾	Market Value ⁽¹⁾	Unrealized Appreciation/ (Depreciation)	Variation Margin	
						Asset	Liability
CDX IG-40 Index	1.000%	06/20/2028	\$ 200	\$ 4	\$ 1	\$ 0	\$ 0
CDX IG-41 Index	1.000%	12/20/2028	2,000	43	3	0	0
CDX IG-42 Index	1.000%	06/20/2029	36,100	750	(20)	0	(6)
				\$ 797	\$ (16)	\$ 0	\$ (6)

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 ⁽¹⁾	3-Month EURIBOR	2.000%	03/19/2026	EUR 14,500	\$ (138)	\$ (136)	\$ 0	\$ (3)
Pay	3-Month FRA New Zealand Bank Bill	1.250%	12/15/2024	NZD 2,800	(37)	23	2	0
Pay	3-Month FRA New Zealand Bank Bill	3.750%	06/15/2027	900	(15)	(9)	0	0
Pay	3-Month FRA New Zealand Bank Bill	4.750%	06/19/2029	1,300	10	0	0	(2)
Receive ⁽¹⁾	3-Month THOR	2.250%	09/18/2029	THB 155,300	40	31	0	(2)
Receive ⁽¹⁾	3-Month THOR	2.500%	09/18/2029	335,190	(22)	(45)	0	(6)
Pay	6-Month Australian Bank Bill	2.131%	01/11/2032	AUD 400	(42)	(42)	0	0
Pay	6-Month Australian Bank Bill	2.100%	01/18/2032	200	(22)	(4)	1	0
Pay ⁽¹⁾	6-Month Australian Bank Bill	4.250%	09/15/2032	600	(3)	(2)	0	0
Pay ⁽¹⁾	6-Month Australian Bank Bill	4.500%	09/15/2032	11,500	16	62	0	0
Pay	6-Month Australian Bank Bill	4.000%	06/21/2033	8,300	(182)	101	1	0
Pay ⁽¹⁾	6-Month Australian Bank Bill	4.750%	12/20/2033	19,500	71	229	0	(15)
Pay	6-Month EURIBOR	0.550%	08/10/2024	EUR 200	(3)	(3)	0	0
Receive ⁽¹⁾	6-Month EURIBOR	3.000%	09/18/2026	1,800	3	13	0	0
Pay	6-Month EURIBOR	0.500%	12/15/2026	460	(29)	(45)	0	(1)
Pay	6-Month EURIBOR	0.650%	04/12/2027	1,050	(80)	(68)	0	0
Pay	6-Month EURIBOR	0.650%	05/11/2027	800	(60)	(52)	0	0
Pay	6-Month EURIBOR	3.415%	12/18/2028	2,300	94	66	0	(1)
Pay	6-Month EURIBOR	2.770%	04/16/2029	300	(2)	(2)	0	0
Pay	6-Month EURIBOR	2.860%	04/24/2029	200	(1)	(1)	0	0
Pay	6-Month EURIBOR	2.780%	05/02/2029	300	(2)	(2)	0	0
Pay	6-Month EURIBOR	2.827%	05/06/2029	300	(1)	(1)	0	0
Pay	6-Month EURIBOR	2.950%	06/12/2029	200	1	0	0	0
Receive	6-Month EURIBOR	8.818%	06/26/2029	300	1	1	0	0
Pay ⁽¹⁾	6-Month EURIBOR	2.750%	09/18/2029	34,800	(100)	(51)	0	(32)
Pay	6-Month EURIBOR	2.547%	03/09/2033	650	(15)	(15)	0	(1)
Pay	6-Month EURIBOR	1.750%	03/15/2033	100	(9)	1	0	0
Receive ⁽¹⁾	6-Month EURIBOR	3.000%	03/15/2033	2,800	(38)	(16)	5	0
Pay	6-Month EURIBOR	(0.175%)	03/17/2033	800	(206)	(130)	0	(1)
Pay	6-Month EURIBOR	2.760%	03/04/2034	200	(2)	(2)	0	0
Pay	6-Month EURIBOR	2.750%	03/05/2034	200	(2)	(2)	0	(1)
Pay	6-Month EURIBOR	2.770%	04/29/2034	200	(1)	(1)	0	0
Pay ⁽¹⁾	6-Month EURIBOR	2.750%	09/18/2034	19,800	(81)	(438)	0	(46)
Receive	6-Month EURIBOR	0.000%	03/17/2053	300	166	166	0	0
Receive ⁽¹⁾	6-Month EURIBOR	2.500%	09/18/2054	6,500	5	342	22	0
Receive	Bank of Japan Uncollateralized Overnight Call Rate	0.350%	03/21/2026	¥ 110,000	0	2	1	0
Receive ⁽¹⁾	Bank of Japan Uncollateralized Overnight Call Rate	0.500%	06/18/2026	2,310,000	10	8	5	0
Receive ⁽¹⁾	Bank of Japan Uncollateralized Overnight Call Rate	0.400%	09/18/2026	2,190,000	23	0	7	0
Receive ⁽¹⁾	Bank of Japan Uncollateralized Overnight Call Rate	0.600%	09/18/2029	1,420,000	53	10	14	0
Pay	Bank of Japan Uncollateralized Overnight Call Rate	0.700%	06/19/2031	4,610,000	(240)	3	0	(6)
Pay ⁽¹⁾	Canadian Overnight Repo Rate Average	5.000%	10/04/2025	CAD 10,100	60	43	1	0
Pay ⁽¹⁾	Canadian Overnight Repo Rate Average	3.500%	12/18/2025	10,700	(35)	(27)	1	0
Pay ⁽¹⁾	Canadian Overnight Repo Rate Average	3.500%	06/19/2026	18,600	(12)	36	1	0
Pay ⁽¹⁾	Canadian Overnight Repo Rate Average	3.898%	06/19/2026	10,100	20	22	1	0
Pay ⁽¹⁾	Canadian Overnight Repo Rate Average	3.925%	06/19/2026	10,300	23	23	1	0

INTEREST RATE SWAPS (Cont.)

Pay/Receive			Maturity	Notional	Market	Unrealized	Variation Margin	
Floating Rate	Floating Rate Index	Fixed Rate	Date	Amount	Value	Appreciation/ (Depreciation)	Asset	Liability
Pay	Canadian Overnight Repo Rate Average	3.250%	12/20/2028	CAD 800	\$ (5)	\$ 20	\$ 0	\$ 0
Pay	Canadian Overnight Repo Rate Average	1.900%	12/18/2029	2,000	(110)	14	5	0
Receive	Canadian Overnight Repo Rate Average	3.500%	06/01/2032	4,200	(18)	34	7	0
Pay	Canadian Overnight Repo Rate Average	2.200%	12/18/2049	350	(53)	4	1	0
Pay	Canadian Overnight Repo Rate Average	1.750%	06/17/2050	20	(4)	0	0	0
Pay ^{RI}	Financial Benchmarks India Overnight Mumbai Interbank Outright Rate	6.250%	09/18/2029	INR 283,650	(21)	(5)	2	0
Pay	IBMEXID	8.450%	01/24/2028	MXN 6,300	(15)	(15)	1	0
Pay	IBMEXID	5.970%	05/06/2030	2,800	(25)	(22)	0	0
Receive ^{RI}	KRW-CD-KSDA Bloomberg	3.250%	09/18/2029	KRW 3,679,220	(16)	(2)	0	(4)
Receive	Secured Overnight Financing Rate	1.050%	12/15/2024	1,000	43	9	0	0
Receive	Secured Overnight Financing Rate	3.200%	05/10/2025	6,200	120	48	0	0
Receive ^{RI}	Secured Overnight Financing Rate	3.500%	12/18/2025	7,900	77	71	0	0
Receive	Secured Overnight Financing Rate	4.250%	12/20/2025	20,400	281	182	0	(1)
Receive	Secured Overnight Financing Rate	4.000%	06/12/2026	2,700	32	50	0	0
Receive	Secured Overnight Financing Rate	4.000%	06/20/2026	3,000	35	12	0	0
Receive	Secured Overnight Financing Rate	3.196%	02/28/2027	3,250	121	121	1	0
Receive	Secured Overnight Financing Rate	1.750%	06/15/2027	1,300	94	6	0	(5)
Receive	Secured Overnight Financing Rate	3.800%	03/10/2028	100	2	4	0	0
Pay	Secured Overnight Financing Rate	1.665%	01/12/2029	1,300	(220)	(220)	0	(3)
Receive	Secured Overnight Financing Rate	3.940%	04/10/2029	9,600	93	(99)	16	0
Pay	Secured Overnight Financing Rate	1.000%	06/15/2029	800	(111)	(38)	0	(1)
Pay	Secured Overnight Financing Rate	3.500%	12/20/2030	8,600	(332)	(43)	0	(27)
Pay	Secured Overnight Financing Rate	3.750%	06/20/2031	3,300	(50)	(69)	0	(12)
Receive	Secured Overnight Financing Rate	2.750%	09/21/2032	1,500	158	118	6	0
Pay	Secured Overnight Financing Rate	3.650%	07/10/2033	200	(8)	(8)	0	(1)
Pay	Secured Overnight Financing Rate	3.750%	07/12/2033	210	(7)	(7)	0	(1)
Pay	Secured Overnight Financing Rate	4.435%	11/01/2033	70	2	2	0	0
Pay	Secured Overnight Financing Rate	4.450%	11/01/2033	2,430	78	(9)	0	(14)
Pay	Secured Overnight Financing Rate	3.500%	12/20/2033	1,700	(78)	(25)	0	(10)
Pay	Secured Overnight Financing Rate	3.620%	01/31/2034	100	(3)	(3)	0	(1)
Pay	Secured Overnight Financing Rate	3.783%	02/07/2034	200	(4)	(4)	0	(1)
Pay	Secured Overnight Financing Rate	3.660%	02/21/2034	200	(3)	(3)	0	(1)
Receive	Secured Overnight Financing Rate	3.750%	06/20/2034	7,500	130	108	46	0
Receive	Secured Overnight Financing Rate	1.842%	09/19/2033	3,100	1,122	(14)	43	0
Receive	Secured Overnight Financing Rate	3.250%	12/20/2033	1,100	110	8	18	0
Receive	Secured Overnight Financing Rate	3.500%	06/20/2034	2,500	110	54	43	0
Receive ^{RI}	Singapore Overnight Index Average	3.000%	09/18/2026	9,800	12	19	2	0
Receive ^{RI}	Singapore Overnight Index Average	2.750%	09/18/2029	7,510	53	5	8	0
Receive ^{RI}	Singapore Overnight Index Average	3.000%	09/18/2034	280	(1)	0	1	0
Pay	Sterling Overnight Interbank Average Rate	4.160%	12/18/2028	GBP 4,100	(8)	(56)	0	(4)
Pay ^{RI}	Sterling Overnight Interbank Average Rate	4.000%	09/18/2029	12,600	62	(135)	0	(19)
Pay ^{RI}	Sterling Overnight Interbank Average Rate	3.750%	09/18/2034	8,450	(84)	(174)	0	(36)
Pay	Swiss Overnight Rate Average	1.750%	03/20/2034	CHF 500	(12)	(18)	0	(3)
					41	6	0	0
					\$ 803	\$ (445)	\$ 263	\$ (316)
Total Swap Agreements					\$ 1,577	\$ (465)	\$ 265	\$ (322)

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, 2024:

- (k) Securities with an aggregate market value of \$18 and cash of \$6,085 have been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as of June 30, 2024. 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		
		Asset				Liability		
	Purchased Options	Futures	Swap Agreements	Total	Written Options	Futures	Swap Agreements	Total
Total Exchange-Traded or Centrally Cleared	\$ 0	\$ 174	\$ 265	\$ 439	\$ 0	\$ (89)	\$ (322)	\$ (411)

¹¹ 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.

¹² 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.

¹³ 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.

¹⁴ 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.

¹⁵ 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.

¹⁶ The 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	07/2024	NZD	166	\$ 102	1	\$ 0
AZD	08/2024		\$ 102	NZD 166	0	0
BOA	07/2024	EUR	829	\$ 892	4	0
BOA	07/2024	KRW	1,875,330	1,372	10	0
BOA	07/2024	SGD	126	93	0	0
BOA	07/2024		\$ 93	SGD 126	0	0
BOA	08/2024	SGD	126	\$ 93	0	0
BOA	02/2025	CNH	527	74	0	0
BPS	07/2024	AUD	975	650	0	(1)
BPS	07/2024	CNY	27,824	3,911	82	0
BPS	07/2024	DKK	276	40	1	0
BPS	07/2024	EUR	1,101	1,186	6	0
BPS	07/2024	GBP	918	1,167	7	0
BPS	07/2024	JPY	630,000	4,617	324	0
BPS	07/2024		530,000	3,562	260	0
BPS	07/2024		316	2	0	0
BPS	07/2024	KRW	1,862,245	1,357	4	0
BPS	07/2024	PLN	231	57	0	0
BPS	07/2024	SGD	57	42	0	0
BPS	07/2024		\$ 3,811	AUD 5,819	9	0
BPS	07/2024		1,231	CAD 1,690	0	(3)
BPS	07/2024		23	CHF 21	0	0
BPS	07/2024		3,911	CNH 28,352	0	(26)
BPS	07/2024		955	CNY 6,798	0	(3)
BPS	07/2024		3,527	25,083	0	(18)
BPS	07/2024		3,904	27,824	0	(75)
BPS	07/2024		16	CZK 374	0	0
BPS	07/2024		115	GBP 90	0	(1)
BPS	07/2024		156	KRW 215,915	1	0
BPS	07/2024		18	NOK 196	0	0
BPS	07/2024		1,532	PLN 6,201	10	0
BPS	07/2024		595	SGD 806	0	0
BPS	08/2024	AUD	5,819	\$ 3,981	0	(9)
BPS	08/2024	CAD	245	179	0	0
BPS	08/2024	DKK	748	108	0	0
BPS	08/2024	EUR	95	102	0	0
BPS	08/2024	GBP	89	113	0	0
BPS	08/2024	JPY	16,291	102	0	0
BPS	08/2024	SEK	394	37	0	0
BPS	08/2024	SGD	805	595	0	0
BPS	08/2024		\$ 152	AUD 227	0	0
BPS	08/2024		30	CHF 27	0	0

FORWARD FOREIGN CURRENCY CONTRACTS (Cont.):

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealized Appreciation/(Depreciation)					
				Asset	Liability				
BFS	08/2024	\$	15	NZD	25	\$	0	\$	0
BFS	08/2024		29	SGD	39		0		0
BFS	09/2024	CNH	32,318	\$	4,509		55		0
BFS	09/2024	TWD	25,677		798		5		0
BFS	10/2024	CNH	10,202		1,425		15		0
BFS	10/2024	\$	1,435	CNH	10,342		0		(6)
BFS	12/2024		134		961		0		(1)
BFS	01/2025	CNH	1,007	\$	141		1		0
BRC	07/2024	AUD	2,064		1,266		0		(12)
BRC	07/2024	CNH	30,983		4,282		35		0
BRC	07/2024	CNY	270		38		1		0
BRC	07/2024	DKK	27,590		4,017		52		0
BRC	07/2024	EUR	1,364	CHF	1,294		0		(22)
BRC	07/2024	JPY	84,000	\$	552		28		0
BRC	07/2024		400,000		2,679		193		0
BRC	07/2024	\$	38	CNY	270		0		(1)
BRC	07/2024		38		270		0		0
BRC	07/2024		256		1,819		0		(3)
BRC	07/2024		44	MYR	208		0		0
BRC	07/2024		128	NOK	1,348		6		(2)
BRC	07/2024		294	RON	1,357		0		(2)
BRC	07/2024		0	THB	14		0		0
BRC	08/2024	AUD	263	\$	175		0		(1)
BRC	09/2024	JPY	400,000		2,516		0		(6)
BRC	09/2024		396,000		2,561		69		0
BRC	09/2024	\$	5,695	CNH	41,019		0		(41)
BRC	09/2024		2,345	MXN	43,943		28		0
BRC	10/2024		11	CNH	77		0		0
BRC	02/2025		74		527		0		0
CBK	07/2024	AUD	781	\$	515		0		(7)
CBK	07/2024	CHF	95		105		0		(1)
CBK	07/2024	CNY	6,773		951		18		0
CBK	07/2024		30,511		4,286		21		0
CBK	07/2024	GBP	581		733		5		0
CBK	07/2024	IDR	17,871,911		1,087		0		(5)
CBK	07/2024	KRW	147,367		107		0		0
CBK	07/2024	\$	310	CAD	426		1		0
CBK	07/2024		4,286	CNH	31,074		0		(28)
CBK	07/2024		353	CNY	2,513		0		(1)
CBK	07/2024		952		6,773		0		(20)
CBK	07/2024		16		112		0		0
CBK	07/2024		334	GBP	261		0		(4)
CBK	07/2024		432	SEK	4,591		1		0
CBK	07/2024		902	THB	35,925		0		(1)
CBK	08/2024	CAD	228	\$	167		0		0
CBK	09/2024	TWD	9,790		304		1		0
CBK	09/2024	\$	1,538	INR	128,547		0		0
CBK	01/2025		141	CNH	1,007		0		(1)
DUB	07/2024	KRW	757,579	\$	551		0		0
DUB	07/2024	\$	153	CLP	141,953		0		(3)
DUB	07/2024		260	MYR	1,228		0		0
FAR	07/2024	AUD	2,869	\$	1,911		0		(5)
FAR	07/2024	NZD	320		195		0		0
FAR	07/2024	\$	45,693	EUR	41,952		0		(730)
FAR	07/2024		1,323	JPY	210,812		0		(13)
FAR	07/2024		449	NZD	729		0		(5)
FAR	08/2024	JPY	209,823	\$	1,323		12		0
FAR	08/2024	\$	195	NZD	320		0		0
FAR	09/2024		176	PEN	659		0		(4)
GLM	07/2024	CNY	109	\$	15		0		0
GLM	07/2024	SEK	7,347		692		0		(2)
GLM	07/2024	SGD	813		604		4		0
GLM	07/2024	\$	15	CNY	109		0		0
GLM	07/2024		15		109		0		0
GLM	07/2024		8		56		0		0
GLM	07/2024		884	MYR	4,164		0		(1)
GLM	08/2024	DKK	84	\$	12		0		0

FORWARD FOREIGN CURRENCY CONTRACTS (Cont.):

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealized Appreciation/(Depreciation)					
				Asset	Liability				
GLM	10/2024	\$	1,378	CNH	9,875	\$	0	\$	(14)
GLM	04/2025	DKK	17,200	\$	2,555		42		0
IND	07/2024	CNY	5,241		735		14		0
IND	07/2024	\$	735	CNY	5,243		0		(1)
IND	07/2024		735		5,241		0		(14)
IND	10/2024		1,073	CNH	7,730		0		(5)
JPM	07/2024	CNY	10,069	\$	1,412		15		0
JPM	07/2024	GBP	128		162		0		0
JPM	07/2024	KRW	934,955		878		0		(1)
JPM	07/2024	SEK	6,713	EUR	584		0		(8)
JPM	07/2024	\$	519	AUD	779		1		0
JPM	07/2024		1,200	CHF	1,077		0		(2)
JPM	07/2024		21	CNY	151		0		0
JPM	07/2024		6,004	DKK	41,843		9		0
JPM	07/2024		2,182	IDR	35,391,205		0		(19)
JPM	07/2024		47	SGD	64		0		0
JPM	08/2024	AUD	779	\$	520		0		(1)
JPM	08/2024	CHF	1,073		1,200		1		0
JPM	08/2024	DKK	41,769		6,004		0		(10)
JPM	08/2024	SEK	6,637	EUR	594		6		(1)
JPM	08/2024	\$	1,412	CNY	10,076		0		0
JPM	08/2024		337	DKK	2,345		0		0
JPM	09/2024	TWD	16,855	\$	517		3		0
JPM	09/2024	\$	209	INR	17,528		1		0
JPM	10/2024	CNH	20,078	\$	2,806		31		0
JPM	12/2024		962		134		1		0
MBC	07/2024	CAD	7,361		5,814		0		(3)
MBC	07/2024	CNH	28,280		3,307		33		0
MBC	07/2024	DKK	71		10		0		0
MBC	07/2024	EUR	1,349		1,468		22		0
MBC	07/2024	IDR	47,4468		23		0		0
MBC	07/2024	JPY	210,676		1,347		38		0
MBC	07/2024	NOK	1,194		112		0		0
MBC	07/2024	\$	61	AUD	91		0		0
MBC	07/2024		4,296	CAD	5,850		0		(21)
MBC	07/2024		398	CZK	9,168		0		(5)
MBC	07/2024		636	EUR	644		0		(6)
MBC	07/2024		1,614	GBP	1,276		0		(1)
MBC	07/2024		234	HUF	87,234		3		0
MBC	07/2024		702	PLN	2,811		0		(3)
MBC	08/2024	GBP	1,276	\$	1,615		1		0
MBC	08/2024	\$	5,814	CAD	7,955		4		0
MBC	08/2024		112	NOK	1,193		0		0
MBC	09/2024	JPY	1,650,000	\$	10,738		369		0
MBC	09/2024	\$	10,858	CNH	78,184		0		(82)
MBC	04/2025	DKK	22,600	\$	3,362		61		0
MYI	07/2024	CHF	1,295	EUR	1,349		4		0
MYI	07/2024	NOK	341	\$	32		0		0
MYI	07/2024	\$	2,005	CNY	14,274		0		(10)
MYI	07/2024		4,114	DKK	26,718		13		0
MYI	07/2024		297	EUR	277		0		0
MYI	07/2024		28	PLN	113		0		0
MYI	07/2024		261	SEK	2,758		0		(1)
MYI	08/2024	DKK	26,667	\$	4,114		0		(13)
MYI	08/2024	EUR	1,349	CHF	1,293		0		(4)
MYI	08/2024	JPY	1,580,000	\$	10,198		290		0
MYI	08/2024		160,000		1,039		39		0
MYI	08/2024	SEK	2,755		261		1		0
MYI	08/2024	\$	32	NOK	341		0		0
MYI	09/2024	TWD	6,626	\$	207		2		0
MYI	09/2024	\$	19	CLP	17,963		0		0
MYI	09/2024		140	INR	11,704		0		0
NGF	07/2024	JPY	390,000	\$	2,595		153		0
SCX	07/2024	CNY	28,593		4,013		77		0
SCX	07/2024	EUR	39,433		42,249		0		(14)
SCX	07/2024	KRW	1,166,478		670		8		0
SCX	07/2024	MXN	47		3		0		0

FORWARD FOREIGN CURRENCY CONTRACTS (Cont.):

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealized Appreciation/(Depreciation)	
				Asset	Liability
SCX	07/2024	\$ 4,018	CNY 28,593	\$ 0	\$(82)
SCX	07/2024	1,138	8,692	0	(15)
SCX	08/2024	42,311	EUR 39,433	15	0
SCX	09/2024	CNH 14,045	\$ 1,958	22	0
SCX	09/2024	TWD 9,631	293	1	0
SCX	09/2024	\$ 948	INR 79,421	1	0
SCX	10/2024	351	CNH 2,531	0	(1)
SSB	09/2024	JPY 420,000	\$ 2,717	80	0
TOR	07/2024	NZD 242	148	1	0
TOR	08/2024	\$ 367	COP 1,473,999	0	(14)
TOR	08/2024	148	NZD 242	0	(1)
UAG	07/2024	CHF 1,003	\$ 1,110	0	(6)
UAG	07/2024	DKK 42,708	6,202	65	0
UAG	07/2024	\$ 386	ILS 1,429	0	(6)
UAG	08/2024	EUR 15	CHF 14	0	0
Total Forward Foreign Currency Contracts				\$ 2,685	\$ (1,430)

PURCHASED OPTIONS:

INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Market Value	
BOA	Put - OTC 30-Year Interest Rate Swap	Secured Overnight Financing Rate Bank of Japan Uncollateralized	Receive	3.930%	06/23/2025	600	\$ 29	\$ 35	
BRC	Put - OTC 5-Year Interest Rate Swap	Overnight Call Rate	Receive	0.450%	07/12/2024	880,000	46	62	
BRC	Put - OTC 30-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	4.005%	09/25/2025	200	7	9	
DUB	Put - OTC 30-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	4.065%	06/24/2025	600	24	29	
DUB	Put - OTC 30-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	3.960%	06/25/2025	1,100	38	47	
DUB	Put - OTC 30-Year Interest Rate Swap	Secured Overnight Financing Rate Bank of Japan Uncollateralized	Receive	4.005%	09/25/2025	300	12	14	
JPM	Put - OTC 10-Year Interest Rate Swap	Overnight Call Rate	Receive	0.850%	07/18/2024	330,000	40	40	
							\$ 196	\$ 236	

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Strike Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Market Value	
BPS	Call - OTC U.S. dollar versus Chinese renminbi (Offshore)	CNH 7.275	12/06/2024	33	\$ 4	\$ 8	
BPS	Call - OTC U.S. dollar versus Chinese renminbi (Offshore)	7.325	12/06/2024	28	4	5	
BPS	Call - OTC U.S. dollar versus Chinese renminbi (Offshore)	7.350	12/06/2024	34	3	6	
BPS	Call - OTC U.S. dollar versus Chinese renminbi (Offshore)	7.400	12/06/2024	39	4	6	
BPS	Call - OTC U.S. dollar versus Chinese renminbi (Offshore)	7.325	01/14/2025	33	3	6	
BPS	Call - OTC U.S. dollar versus Chinese renminbi (Offshore)	7.400	01/14/2025	39	3	5	
BPS	Call - OTC U.S. dollar versus Chinese renminbi (Offshore)	7.400	01/23/2025	39	4	5	
BRC	Call - OTC U.S. dollar versus Chinese renminbi (Offshore)	7.300	02/14/2025	19	2	3	
CBK	Call - OTC U.S. dollar versus Chinese renminbi (Offshore)	7.300	01/14/2025	39	4	7	
CBK	Call - OTC U.S. dollar versus Chinese renminbi (Offshore)	7.450	02/14/2025	39	4	5	
MBC	Call - OTC U.S. dollar versus Chinese renminbi (Offshore)	7.300	02/14/2025	1	0	0	
MBC	Call - OTC U.S. dollar versus Chinese renminbi (Offshore)	7.375	02/14/2025	44	4	6	
SCX	Call - OTC U.S. dollar versus Chinese renminbi (Offshore)	7.300	02/14/2025	13	1	2	
					\$ 40	\$ 64	
Total Purchased Options					\$ 236	\$ 300	

WRITTEN OPTIONS:

INTEREST RATE SWAPIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premiums (Received)	Market Value	
AZD	Call - OTC 10-Year Interest Rate Swap	6-Month Australian Bank Bill	Receive	4.350%	07/01/2024	2,800	\$(4)	\$ 0	
AZD	Put - OTC 10-Year Interest Rate Swap	6-Month Australian Bank Bill	Pay	4.950%	07/01/2024	2,800	(4)	0	
BOA	Put - OTC 5-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	4.250%	06/23/2025	3,100	(29)	(34)	

INTEREST RATE SWAPPTIONS (Cont.)

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premiums (Received)	Market Value
BRC	Call - OTC 5-Year Interest Rate Swap	6-Month EURIBOR	Receive	2.700%	07/04/2024	300	\$ 0	\$ 0
BRC	Call - OTC 10-Year Interest Rate Swap	Sterling Overnight Interbank Average Rate	Receive	3.700%	07/05/2024	200	(1)	0
BRC	Put - OTC 5-Year Interest Rate Swap	6-Month EURIBOR	Pay	3.000%	07/04/2024	300	0	0
BRC	Put - OTC 5-Year Interest Rate Swap	Bank of Japan Uncollateralized Overnight Call Rate	Pay	0.650%	07/12/2024	1,760,000	(49)	(26)
BRC	Put - OTC 5-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	4.350%	09/25/2025	800	(8)	(9)
BRC	Put - OTC 10-Year Interest Rate Swap	Sterling Overnight Interbank Average Rate	Pay	4.070%	07/05/2024	200	(1)	0
DUB	Put - OTC 5-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	4.400%	06/24/2025	3,100	(24)	(28)
DUB	Put - OTC 5-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	4.280%	06/25/2025	800	(8)	(9)
DUB	Put - OTC 5-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	4.300%	06/25/2025	3,500	(31)	(37)
DUB	Put - OTC 5-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	4.330%	09/25/2025	1,200	(13)	(14)
GLM	Call - OTC 10-Year Interest Rate Swap	6-Month EURIBOR	Receive	2.550%	07/15/2024	100	0	0
GLM	Call - OTC 10-Year Interest Rate Swap	6-Month EURIBOR	Receive	2.550%	07/18/2024	200	(1)	0
GLM	Put - OTC 10-Year Interest Rate Swap	6-Month EURIBOR	Pay	2.880%	07/15/2024	100	0	0
GLM	Put - OTC 10-Year Interest Rate Swap	6-Month EURIBOR	Pay	2.830%	07/18/2024	200	(1)	(1)
JPM	Call - OTC 5-Year Interest Rate Swap	6-Month EURIBOR	Receive	2.610%	07/15/2024	200	0	0
JPM	Call - OTC 10-Year Interest Rate Swap	Sterling Overnight Interbank Average Rate	Receive	3.800%	07/03/2024	100	0	0
JPM	Put - OTC 5-Year Interest Rate Swap	6-Month EURIBOR	Pay	2.940%	07/15/2024	200	0	0
JPM	Put - OTC 10-Year Interest Rate Swap	Sterling Overnight Interbank Average Rate	Pay	4.150%	07/03/2024	100	0	0
JPM	Put - OTC 10-Year Interest Rate Swap	Bank of Japan Uncollateralized Overnight Call Rate	Pay	1.150%	07/18/2024	660,000	(33)	(5)
MYC	Call - OTC 5-Year Interest Rate Swap	6-Month EURIBOR	Receive	2.820%	07/11/2024	200	0	(1)
MYC	Put - OTC 5-Year Interest Rate Swap	6-Month EURIBOR	Pay	3.120%	07/11/2024	200	0	0
RYL	Call - OTC 5-Year Interest Rate Swap	6-Month EURIBOR	Receive	2.740%	07/15/2024	200	0	0
RYL	Call - OTC 5-Year Interest Rate Swap	6-Month EURIBOR	Receive	2.630%	07/17/2024	300	(1)	0
RYL	Call - OTC 5-Year Interest Rate Swap	6-Month EURIBOR	Receive	2.630%	07/22/2024	300	(1)	0
RYL	Put - OTC 5-Year Interest Rate Swap	6-Month EURIBOR	Pay	3.040%	07/15/2024	200	0	0
RYL	Put - OTC 5-Year Interest Rate Swap	6-Month EURIBOR	Pay	2.970%	07/17/2024	300	(1)	(1)
RYL	Put - OTC 5-Year Interest Rate Swap	6-Month EURIBOR	Pay	2.940%	07/22/2024	300	(1)	(1)
UAG	Call - OTC 10-Year Interest Rate Swap	6-Month EURIBOR	Receive	2.570%	07/25/2024	200	(1)	0
UAG	Put - OTC 10-Year Interest Rate Swap	6-Month EURIBOR	Pay	2.900%	07/25/2024	200	(1)	(1)
Total Written Options							\$ (213)	\$ (167)

SWAP AGREEMENTS:

INTEREST RATE SWAPS

Counterparty	Pay/Receive Floating Rate ⁽²⁾	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealized Appreciation/ (Depreciation)	Swap Agreements, at Value	Swap Agreements, at Value Liability
BPS	Receive	3-Month MYR-KLIBOR	3.500%	03/18/2023	MYR 6,880	\$ 12	\$ (2)	\$ 10	\$ 0
JPM	Receive	3-Month MYR-KLIBOR	3.750%	03/18/2023	14,550	(16)	0	0	(16)
Total Swap Agreements						\$ (4)	\$ (2)	\$ 10	\$ (16)

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, 2024.

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 ⁽¹⁾
AZD	\$ 1	\$ 0	\$ 0	\$ 1	\$ 0	\$ 0	\$ 0	\$ 0	\$ 1	\$ 0	\$ 1
BOA	14	35	0	49	0	(34)	0	(34)	15	0	15
BPS	780	41	10	831	(145)	0	0	(145)	686	(610)	76
BRC	406	74	0	480	(90)	(35)	0	(125)	355	(230)	125
CBK	47	12	0	59	(68)	0	0	(68)	(9)	(60)	(63)
DUB	0	90	0	90	(3)	(68)	0	(91)	(1)	0	(1)

Financial Derivative Assets					Financial Derivative Liabilities						
Counterparty	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 ⁽¹⁾
FAR	\$ 12	\$ 0	\$ 0	\$ 12	\$ (757)	\$ 0	\$ 0	\$ (757)	\$ (745)	\$ 0	\$ (745)
GLM	46	0	0	46	(17)	(1)	0	(18)	28	0	28
IND	14	0	0	14	(20)	0	0	(20)	(6)	0	(6)
JPM	62	40	0	102	(42)	(5)	(16)	(63)	39	0	39
MBC	531	6	0	537	(121)	0	0	(121)	416	(390)	26
MYC	0	0	0	0	0	(1)	0	(1)	(1)	0	(1)
MYI	349	0	0	349	(28)	0	0	(28)	321	(310)	11
NGF	153	0	0	153	0	0	0	0	153	0	153
RYL	0	0	0	0	0	(2)	0	(2)	(2)	0	(2)
SCX	124	2	0	126	(112)	0	0	(112)	14	0	14
SSB	80	0	0	80	0	0	0	0	80	0	80
TOR	1	0	0	1	(15)	0	0	(15)	(14)	0	(14)
UAG	65	0	0	65	(12)	(1)	0	(13)	52	0	52
Total Over the Counter	\$ 2,685	\$ 300	\$ 10	\$ 2,995	\$ (1,430)	\$ (167)	\$ (16)	\$ (1,613)			

⁽¹⁾ Notional amount represents the number of contracts.

⁽²⁾ 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.

⁽³⁾ 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, 2024:

	Derivatives not accounted for as hedging instruments						Total
	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Contracts	Interest Rate Contracts		
Financial Derivative Instruments - Assets							
Exchange-traded or centrally cleared							
Futures	\$ 0	\$ 0	\$ 0	\$ 0	\$ 174	\$ 174	\$ 174
Swap Agreements	0	2	0	0	263	265	265
	\$ 0	\$ 2	\$ 0	\$ 0	\$ 437	\$ 439	\$ 439
Over the counter							
Forward Foreign Currency Contracts	\$ 0	\$ 0	\$ 0	\$ 2,685	\$ 0	\$ 2,685	\$ 2,685
Purchased Options	0	0	0	64	236	300	300
Swap Agreements	0	0	0	0	10	10	10
	\$ 0	\$ 0	\$ 0	\$ 2,749	\$ 246	\$ 2,995	\$ 2,995
	\$ 0	\$ 2	\$ 0	\$ 2,749	\$ 683	\$ 3,434	\$ 3,434
Financial Derivative Instruments - Liabilities							
Exchange-traded or centrally cleared							
Futures	\$ 0	\$ 0	\$ 0	\$ 0	\$ (89)	\$ (89)	\$ (89)
Swap Agreements	0	(6)	0	0	(316)	(322)	(322)
	\$ 0	\$ (6)	\$ 0	\$ 0	\$ (405)	\$ (411)	\$ (411)
Over the counter							
Forward Foreign Currency Contracts	\$ 0	\$ 0	\$ 0	\$ (1,430)	\$ 0	\$ (1,430)	\$ (1,430)
Written Options	0	0	0	0	(167)	(167)	(167)
Swap Agreements	0	0	0	0	(16)	(16)	(16)
	\$ 0	\$ 0	\$ 0	\$ (1,430)	\$ (183)	\$ (1,613)	\$ (1,613)
	\$ 0	\$ (6)	\$ 0	\$ (1,430)	\$ (588)	\$ (2,024)	\$ (2,024)

The Effect of Financial Derivative Instruments on the Statements of Operations for the period ended June 30, 2024:

Derivatives not accounted for as hedging instruments						
	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Contracts	Interest Rate Contracts	Total
Net Realized Gain (Loss) on Financial Derivative Instruments						
Exchange-traded or centrally cleared						
Written Options	\$ 0	\$ 0	\$ 0	\$ 0	\$ 4	\$ 4
Futures	0	0	0	0	72	72
Swap Agreements	0	310	0	0	395	705
	\$ 0	\$ 310	\$ 0	\$ 0	\$ 471	\$ 781
Over the counter						
Forward Foreign Currency Contracts	\$ 0	\$ 0	\$ 0	\$ 4,596	\$ 0	\$ 4,596
Purchased Options	0	0	0	0	(18)	(18)
Written Options	0	0	0	13	105	118
Swap Agreements	0	(1)	0	0	(69)	(70)
	\$ 0	\$ (1)	\$ 0	\$ 4,609	\$ 18	\$ 4,626
	\$ 0	\$ 309	\$ 0	\$ 4,609	\$ 489	\$ 5,407
Net Change in Unrealized Appreciation (Depreciation) on Financial Derivative Instruments						
Exchange-traded or centrally cleared						
Written Options	\$ 0	\$ 0	\$ 0	\$ 0	\$ (1)	\$ (1)
Futures	0	0	0	0	(59)	(59)
Swap Agreements	0	(99)	0	0	741	642
	\$ 0	\$ (99)	\$ 0	\$ 0	\$ 681	\$ 582
Over the counter						
Forward Foreign Currency Contracts	\$ 0	\$ 0	\$ 0	\$ 743	\$ 0	\$ 743
Purchased Options	0	0	0	24	40	64
Written Options	0	0	0	0	44	44
Swap Agreements	0	0	0	0	24	24
	\$ 0	\$ 0	\$ 0	\$ 767	\$ 108	\$ 875
	\$ 0	\$ (99)	\$ 0	\$ 767	\$ 789	\$ 1,457

FAIR VALUE MEASUREMENTS

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

Category and Sub-category	Level 1	Level 2	Level 3	Fair Value at 06/30/2024	Category and Sub-category	Level 1	Level 2	Level 3	Fair Value at 06/30/2024
Investments in Securities, at Value					Investments in Securities, at Value				
Australia					Indonesia				
Corporate Bonds & Notes	\$ 0	\$ 1,363	\$ 0	\$ 1,363	Sovereign Issues	\$ 0	\$ 229	\$ 0	\$ 229
Mortgage-Backed Securities	0	4,373	0	4,373	Ireland				
Sovereign Issues	0	4,444	0	4,444	Asset-Backed Securities	0	7,595	0	7,595
Bermuda					Corporate Bonds & Notes	0	187	0	187
Asset-Backed Securities	0	603	0	603	Israel				
Corporate Bonds & Notes	0	97	0	97	Sovereign Issues	0	2,537	0	2,537
Canada					Italy				
Corporate Bonds & Notes	0	1,051	0	1,051	Sovereign Issues	0	3,625	0	3,625
Sovereign Issues	0	218	0	218	Japan				
Cayman Islands					Corporate Bonds & Notes	0	1,960	0	1,960
Asset-Backed Securities	0	8,719	0	8,719	Sovereign Issues	0	1,033	0	1,033
Corporate Bonds & Notes	0	988	0	988	Luxembourg				
Chile					Asset-Backed Securities	0	1,394	0	1,394
Sovereign Issues	0	258	0	258	Mexico				
China					Sovereign Issues	0	1,343	0	1,343
Sovereign Issues	0	12,355	0	12,355	Multinational				
Denmark					Corporate Bonds & Notes	0	686	0	686
Corporate Bonds & Notes	0	16,317	0	16,317	Netherlands				
France					Asset-Backed Securities	0	807	0	807
Corporate Bonds & Notes	0	2,210	0	2,210	Corporate Bonds & Notes	0	1,452	0	1,452
Sovereign Issues	0	1,636	0	1,636	Mortgage-Backed Securities	0	1,140	0	1,140
Germany					Norway				
Corporate Bonds & Notes	0	2,892	0	2,892	Corporate Bonds & Notes	0	211	0	211
Hungary					Sovereign Issues	0	55	0	55
Sovereign Issues	0	733	0	733	Poland				
					Sovereign Issues	0	736	0	736

Category and Sub-category	Level 1	Level 2	Level 3	Fair Value at 06/30/2024
Investments in Securities, at Value				
Portugal				
Corporate Bonds & Notes	\$ 0	\$ 745	\$ 0	\$ 745
Qatar				
Corporate Bonds & Notes	0	224	0	224
Sovereign Issues	0	476	0	476
Romania				
Sovereign Issues	0	2,061	0	2,061
Saudi Arabia				
Corporate Bonds & Notes	0	337	0	337
Sovereign Issues	0	1,268	0	1,268
Singapore				
Sovereign Issues	0	1,177	0	1,177
South Korea				
Sovereign Issues	0	8,518	0	8,518
Spain				
Sovereign Issues	0	2,673	0	2,673
Switzerland				
Corporate Bonds & Notes	0	3,527	0	3,527
United Arab Emirates				
Corporate Bonds & Notes	0	1,112	0	1,112
Sovereign Issues	0	319	0	319
United Kingdom				
Corporate Bonds & Notes	0	6,213	0	6,213
Mortgage-Backed Securities	0	8,539	0	8,539
Sovereign Issues	0	4,454	0	4,454
United States				
Asset-Backed Securities	0	2,729	0	2,729
Corporate Bonds & Notes	0	36,949	0	36,949
Mortgage-Backed Securities	0	2,521	129	2,650
Municipal Bonds & Notes	0	293	0	293
Structured Notes	0	348	0	348
U.S. Government Agencies	0	96,518	0	96,518
U.S. Treasury Obligations	0	35,218	0	35,218
Short-Term Instruments	0	64,955	0	64,955
Total Investments	\$ 0	\$ 364,427	\$ 129	\$ 364,556
Short Sales, at value	\$ 0	\$ (11,228)	\$ 0	\$ (11,228)
Financial Derivative Instruments - Assets				
Exchange-traded or centrally cleared				
Over the counter	121	318	0	439
Over the counter	0	2,995	0	2,995
	\$ 121	\$ 3,313	\$ 0	\$ 3,434
Financial Derivative Instruments - Liabilities				
Exchange-traded or centrally cleared				
Over the counter	(84)	(327)	0	(411)
Over the counter	0	(1,613)	0	(1,613)
	\$ (84)	\$ (1,940)	\$ 0	\$ (2,024)
Totals	\$ 37	\$ 354,572	\$ 129	\$ 354,738

There were no significant transfers into or out of Level 3 during the period ended June 30, 2024.

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"> ・ 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を最大化を目指します。 ・ 新興国投資の相対的なリスクや期待リターン水準により、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。
主な投資制限	<ul style="list-style-type: none"> ・ 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。 ・ 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。
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)

2024年10月3日現在入手している最新(2024年6月30日現在)の状況です。

(1) 損益計算書 (2023年7月1日～2024年6月30日)

収益:	(単位:千米ドル)
受取利息(外国税控除後)	1,507
雑収入	4
収益合計	1,511
費用:	
利息費用	0
費用合計	0
純投資損益	1,511
<hr/>	
当期実現損益	
投資有価証券(外国税控除後)	△ 878
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	383
相対デリバティブ取引	491
外貨通貨	△ 27
当期実現損益	△ 31
当期末実現評価損益	
投資有価証券	242
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	△ 185
相対デリバティブ取引	568
外貨通貨	2
当期末実現評価損益	627
当期実現および未実現評価損益	596
運用の結果による純資産の増減額	2,107
外国税	17

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 (2024年6月30日現在)

	PRINCIPAL AMOUNT (000\$)	VALUE (000\$)
INVESTMENTS IN SECURITIES 100.1%		
AZERBAIJAN 1.2%		
CORPORATE BONDS & NOTES 1.2%		
SOCAR Turkey Enerji AS via Steas Funding 1 DAC		
7.230% due 03/17/2026	\$ 300	298
Total Azerbaijan		298
(Cost \$299)		
BRAZIL 1.8%		
CORPORATE BONDS & NOTES 1.2%		
Banco BTG Pactual S.A.		
8.300% due 08/15/2024	BRL 1,000	180
Banco do Brasil S.A.		
8.500% due 07/29/2026	MXN 2,000	104
Di S.A.		
1.913% due 02/25/2035	BRL 1	2
Total Brazil		286
(Cost \$656)		
STRUCTURED NOTES 0.6%		
Vale S.A.		
1.971% due 03/31/2173 (a)	2,100	132
Total Brazil		418
(Cost \$656)		
CAYMAN ISLANDS 0.9%		
CORPORATE BONDS & NOTES 0.9%		
Interoceania IV Finance Ltd.		
0.000% due 11/30/2025	\$ 6	5
Kaisa Group Holdings Ltd.		
11.700% due 11/11/2025 (b)	400	14
OMB Finance Ltd.		
4.875% due 01/30/2029	200	198
Total Cayman Islands		217
(Cost \$550)		
CHILE 4.1%		
SOVEREIGN ISSUES 4.1%		
Bonos de la Tesorería de la República		
3.400% due 10/01/2038 (c)	CLP 37,576	42
Bonos de la Tesorería de la República en pesos		
5.000% due 10/01/2028	240,000	249
5.300% due 11/01/2037	20,000	20
5.600% due 10/01/2034	80,000	84
6.000% due 04/01/2033	115,000	122
Chile Government International Bond		
4.850% due 01/22/2029	\$ 200	198
Títulos de Tesorería (d)		
6.250% due 11/03/2027	COP 516,000	111
6.250% due 03/18/2030	184,400	30
6.250% due 03/26/2031	395,600	78
6.250% due 06/30/2032	167,000	33
Total Chile		976
(Cost \$1,016)		
COLOMBIA 1.0%		
SOVEREIGN ISSUES 1.0%		
Colombian TES		
6.000% due 04/28/2028	977,000	207
13.250% due 02/03/2033	113,900	31
Financiera de Desarrollo Territorial S.A. Findeter		
7.875% due 08/12/2024	23,000	5

	PRINCIPAL AMOUNT (000\$)	VALUE (000\$)
Total Colombia		\$ 243
(Cost \$241)		
CZECH REPUBLIC 2.7%		
SOVEREIGN ISSUES 2.7%		
Czech Republic Government Bond		
0.250% due 02/10/2027	CZK 8,200	318
1.000% due 06/26/2026	5,600	226
2.000% due 10/13/2033	300	11
2.500% due 08/25/2028	2,200	89
Total Czech Republic		644
(Cost \$624)		
DOMINICAN REPUBLIC 2.1%		
SOVEREIGN ISSUES 2.1%		
Dominican Republic Central Bank Notes		
12.000% due 10/03/2025	DOP 2,900	50
13.000% due 01/30/2026	8,100	140
Dominican Republic International Bond		
9.750% due 06/05/2026	8,000	136
10.750% due 06/01/2036 (d)	10,700	165
Total Dominican Republic		511
(Cost \$509)		
ECUADOR 0.1%		
SOVEREIGN ISSUES 0.1%		
Ecuador Government International Bond		
3.500% due 07/31/2035	\$ 62	31
Total Ecuador		31
(Cost \$25)		
HUNGARY 1.8%		
SOVEREIGN ISSUES 1.8%		
Hungary Government Bond		
2.000% due 05/23/2029	HUF 5,500	12
2.250% due 04/20/2033	6,400	12
3.000% due 08/21/2030	9,300	22
3.000% due 10/27/2038	1,600	3
4.750% due 11/24/2032	9,300	23
6.750% due 10/22/2028	69,600	190
9.500% due 10/21/2026	21,400	62
Magyar Export-Import Bank Zrt		
6.000% due 05/16/2029	EUR 100	113
Total Hungary		437
(Cost \$429)		
INDIA 0.5%		
CORPORATE BONDS & NOTES 0.5%		
HDFC Bank Ltd.		
8.100% due 03/22/2025	INR 10,000	120
Total India		120
(Cost \$121)		
INDONESIA 0.8%		
CORPORATE BONDS & NOTES 0.8%		
Indonesia Asahan Aluminium PT		
4.750% due 05/15/2025	\$ 200	198
Total Indonesia		198
(Cost \$198)		

	PRINCIPAL AMOUNT (000\$)	VALUE (000\$)
IRELAND 1.2%		
CORPORATE BONDS & NOTES 1.2%		
Alfa Bank AO Via Alfa Bond Issuance PLC		
9.350% due 08/06/2048 (b)	RUB 64,000	22
Iridium Capital PLC		
9.250% due 06/18/2029	EUR 250	270
Total Ireland		292
(Cost \$1,152)		
ISRAEL 0.5%		
SOVEREIGN ISSUES 0.5%		
Israel Government International Bond		
5.000% due 10/30/2026	100	109
Total Israel		109
(Cost \$105)		
ITALY 0.9%		
SOVEREIGN ISSUES 0.9%		
Cassa Depositi e Prestiti SpA		
5.875% due 04/30/2029	\$ 200	203
Total Italy		203
(Cost \$198)		
IVORY COAST 0.4%		
SOVEREIGN ISSUES 0.4%		
Ivory Coast Government International Bond		
5.250% due 03/22/2030	EUR 100	98
Total Ivory Coast		98
(Cost \$98)		
LUXEMBOURG 0.1%		
CORPORATE BONDS & NOTES 0.1%		
Sberbank of Russia Via SB Capital S.A.		
5.125% due 10/29/2048 (b)	\$ 200	12
Total Luxembourg		12
(Cost \$193)		
MALAYSIA 1.3%		
SOVEREIGN ISSUES 1.3%		
Malaysia Government International Bond		
2.632% due 04/15/2031	MYR 970	192
3.885% due 08/15/2029	390	84
4.291% due 08/14/2043	20	4
4.504% due 04/30/2029	180	39
Total Malaysia		319
(Cost \$319)		
MEXICO 2.5%		
SOVEREIGN ISSUES 2.5%		
Mexico Government International Bond		
3.000% due 12/03/2026 (c)	MXN 11,706	592
Total Mexico		592
(Cost \$642)		
PARAGUAY 0.2%		
SOVEREIGN ISSUES 0.2%		
Paraguay Government International Bond		
7.900% due 02/09/2031	PYG 368,000	51
Total Paraguay		51
(Cost \$50)		

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
PERU 3.4%		
CORPORATE BONDS & NOTES 2.0%		
Banco de Credito del Peru S.A.		
4.650% due 09/17/2024	PEN 360	\$ 243
Credicorp Capital Sociedad Tituladora S.A.		
10.100% due 12/15/2043	300	241
		490
SOVEREIGN ISSUES 1.4%		
Peru Government International Bond		
5.350% due 08/12/2040	100	21
6.150% due 08/12/2032	800	202
6.900% due 08/12/2037	400	100
		323
Total Peru		813
(Cost \$843)		
PHILIPPINES 0.4%		
SOVEREIGN ISSUES 0.4%		
Philippines Government International Bond		
6.250% due 02/28/2044	PHP 5,980	96
Total Philippines		96
(Cost \$95)		
ROMANIA 0.9%		
SOVEREIGN ISSUES 0.9%		
Romania Government International Bond		
4.750% due 10/11/2034	RON 100	19
5.250% due 05/30/2032	EUR 100	104
5.625% due 05/30/2037	100	104
Total Romania		226
(Cost \$233)		
SINGAPORE 2.7%		
SOVEREIGN ISSUES 2.7%		
Singapore Government Bond		
1.875% due 10/01/2051	SGD 100	57
2.125% due 06/01/2026	820	591
Total Singapore		648
(Cost \$656)		
SOUTH AFRICA 8.9%		
CORPORATE BONDS & NOTES 2.1%		
Development Bank of Southern Africa Ltd.		
8.600% due 10/21/2024 (h)	ZAR 5,700	310
Prosus NV		
5.500% due 07/21/2025	\$ 200	200
		510
SOVEREIGN ISSUES 6.8%		
South Africa Government CPI-Linked Bond		
2.000% due 01/31/2025 (c)	ZAR 4,408	237
South Africa Government International Bond		
8.000% due 01/31/2030	3,700	186
8.500% due 01/31/2037	200	9
10.500% due 12/21/2026	20,800	1,182
		1,614
Total South Africa		2,124
(Cost \$2,208)		

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
SOUTH KOREA 0.8%		
CORPORATE BONDS & NOTES 0.8%		
Korea Southern Power Co. Ltd.		
5.375% due 03/21/2026	\$ 200	\$ 200
Total South Korea		200
(Cost \$199)		
SUPRANATIONAL 3.9%		
CORPORATE BONDS & NOTES 1.5%		
Arab Bank for Economic Development in Africa		
3.750% due 01/25/2027	EUR 100	107
Asian Infrastructure Investment Bank		
7.000% due 03/01/2029	INR 15,600	186
7.200% due 01/25/2029	2,600	31
Inter-American Development Bank		
7.000% due 01/25/2029	2,000	23
		347
SOVEREIGN ISSUES 2.4%		
Asian Development Bank		
6.720% due 02/09/2026	27,700	332
European Investment Bank		
2.875% due 11/15/2029	PLN 1,000	217
6.950% due 03/01/2029	INR 2,100	25
		574
Total Supranational		921
(Cost \$936)		
THAILAND 0.0%		
SOVEREIGN ISSUES 0.0%		
Thailand Government Bond		
4.000% due 06/17/2055	THB 150	4
Total Thailand		4
(Cost \$4)		
TURKEY 1.2%		
SOVEREIGN ISSUES 1.2%		
Turkiye Government Bond		
26.200% due 10/05/2033	TRY 1,600	48
50.000% due 05/17/2028	7,700	234
Total Turkey		282
(Cost \$284)		
UNITED KINGDOM 1.2%		
CORPORATE BONDS & NOTES 1.2%		
Panama Infrastructure Receivable Purchaser PLC		
0.000% due 04/05/2032	\$ 300	196
Petra Diamonds U.S. Treasury PLC		
9.750% due 03/09/2026 (e)	123	87
Total United Kingdom		283
(Cost \$303)		
UNITED STATES 6.0%		
ASSET-BACKED SECURITIES 0.8%		
ECM Group Student Loan Trust		
6.500% due 05/25/2067	45	45
Nelnet Student Loan Trust		
6.300% due 02/25/2066	36	36
OneMain Financial Issuance Trust		
4.130% due 05/14/2035	100	98
		179

	PRINCIPAL AMOUNT (000s)	VALUE (000s)
MORTGAGE-BACKED SECURITIES 0.5%		
Ellington Loan Acquisition Trust		
6.510% due 05/25/2037	\$ 37	\$ 36
GSAA Home Equity Trust		
6.502% due 11/25/2036	99	98
RAAC Trust		
6.160% due 02/25/2046	3	3
Soundview Home Loan Trust		
6.360% due 10/25/2037	69	54
		131
U.S. GOVERNMENT AGENCIES 4.7%		
Freddie Mac		
5.000% due 06/01/2053	1,168	1,129
Total United States		1,439
(Cost \$1,503)		
URUGUAY 1.0%		
SOVEREIGN ISSUES 1.0%		
Uruguay Government International Bond		
3.400% due 05/16/2045 (c)	UYU 5,239	132
9.750% due 07/20/2033	3,800	97
Total Uruguay		229
(Cost \$238)		
UZBEKISTAN 0.3%		
SOVEREIGN ISSUES 0.3%		
National Bank of Uzbekistan		
19.875% due 07/05/2027 (d)	UZS 850,000	68
Total Uzbekistan		68
(Cost \$68)		
ZAMBIA 0.3%		
SOVEREIGN ISSUES 0.3%		
Zambia Government International Bond		
11.000% due 07/27/2025	ZMW 1,000	39
13.000% due 01/25/2031	50	2
23.000% due 01/22/2031	500	20
Total Zambia		61
(Cost \$65)		
SHORT-TERM INSTRUMENTS 45.0%		
REPURCHASE AGREEMENTS (i) 29.8%		
		7,100
STRUCTURED NOTES 1.1%		
Egypt Treasury Bills (Issuer JPMorgan Structured Product BV) (h)		
25.580% due 03/13/2025 (f)	EGP 1,900	31
30.854% due 03/13/2025 (g)	4,400	78
31.880% due 12/12/2024 (f)	8,300	155
		264
TIME DEPOSITS 1.1%		
Australia and New Zealand Banking Group Ltd.		
3.360% due 07/01/2024	AUD 24	16
3.930% due 07/02/2024	HKD 2	0
4.400% due 07/01/2024	GBP 0	1
4.830% due 07/01/2024	\$ 8	8
Bank of Nova Scotia		
4.830% due 07/01/2024	2	2
BNP Paribas Bank		
(0.140%) due 07/01/2024	¥ 35	0

		PRINCIPAL AMOUNT (000s)	VALUE (000s)
2.600% due 07/01/2024	SGD	7	6
3.380% due 07/01/2024	NOK	5	1
3.330% due 07/02/2024	HKD	12	2
6.330% due 07/01/2024	ZAR	107	6
Brown Brothers Harriman & Co.			
(0.140%) due 07/01/2024	¥	7	0
2.500% due 07/01/2024	DKK	2	0
4.630% due 07/01/2024	\$	1	1
Citibank N.A.			
4.630% due 07/01/2024		102	102
DBS Bank Ltd.			
3.330% due 07/02/2024	HKD	1	0
4.630% due 07/01/2024	\$	16	16
DeB Bank ASA			
3.360% due 07/01/2024	AUD	6	4
HSBC Bank			
2.600% due 07/01/2024	SGD	14	11
3.330% due 07/02/2024	HKD	30	4
HSBC Bank PLC			
2.640% due 07/01/2024	EUR	8	8
4.400% due 07/01/2024	GBP	2	2
JPMorgan Chase Bank N.A.			
4.630% due 07/01/2024	\$	19	19
MUFG Bank Ltd.			
(0.140%) due 07/01/2024	¥	447	3
Royal Bank of Canada			
3.770% due 07/02/2024	CAD	1	1
4.630% due 07/01/2024	\$	4	4
Sanmitomo Mitsui Banking Corp.			
(0.140%) due 07/01/2024	¥	63	0
4.630% due 07/01/2024	\$	15	15
Sanmitomo Mitsui Trust Bank Ltd.			
(0.140%) due 07/01/2024	¥	2,210	14
2.640% due 07/01/2024	EUR	2	2
4.400% due 07/01/2024	GBP	4	5
4.630% due 07/01/2024	\$	14	14
			267
JAPAN TREASURY BILLS 6.8%			
0.038% due 09/19/2024 (f)	¥	260,000	1,616
NIGERIA TREASURY BILLS 6.2%			
6.383% due 07/04/2024 (f)	NIF	499,000	1,353
24.356% due 04/01/2025 (f)	NGN	50,100	29
25.462% due 02/25/2025 (g)		30,300	17
26.093% due 03/06/2025 (f)		66,200	38
27.169% due 05/20/2025 (f)		59,200	32
27.687% due 05/27/2025 (f)		31,130	17
			1,485
Total Short-Term Instruments			10,732
(Cost \$10,776)			
Total Investments in Securities 100.1%	\$		23,895
(Cost \$25,835)			
Financial Derivative			
Instruments (I)(K) (0.5%)			(117)
(Cost or Premiums, net \$(70))			
Other Assets and Liabilities, net 0.4%			84
Net Assets 100.0%	\$		23,862

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) When-issued security.
- (e) Payment in-kind security.
- (f) Coupon represents a yield to maturity.
- (g) Coupon represents a weighted average yield to maturity.

(h) 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.	8.600%	10/21/2024	10/07/2021	\$ 383	\$ 310	1.30%
Egypt Treasury Bills (Issuer: JPMorgan Structured Product BV)	25.580%	03/13/2025	06/05/2024	32	31	0.13%
Egypt Treasury Bills (Issuer: JPMorgan Structured Product BV)	30.854%	03/13/2025	03/07/2024	75	78	0.33%
Egypt Treasury Bills (Issuer: JPMorgan Structured Product BV)	31.880%	12/12/2024	03/11/2024	150	155	0.65%
Total Restricted Securities				\$ 640	\$ 574	2.41%

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 ⁽¹⁾
BPS	5.340%	06/28/2024	07/01/2024	\$ 7,100	U.S. Treasury Notes 0.825% due 07/31/2026	\$ (7,239)	\$ 7,100	\$ 7,103
Total Repurchase Agreements						\$ (7,239)	\$ 7,100	\$ 7,103

SHORT SALES:

Counterparty	Description	Coupon	Maturity Date	Principal Amount	Proceeds	Payable for Short Sales
WFS	Fannie Mae, TRA	5.000%	07/01/2054	\$ 1,200	\$ (1,189)	\$ (1,180)
Total Short Sales (4.9%)					\$ (1,189)	\$ (1,180)

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, 2024.

Counterparty	Repurchase Agreements 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 ⁽²⁾
Global/Master Repurchase Agreement							
BPS	\$ 7,103	\$ 0	\$ 0	\$ 0	\$ 7,103	\$ (7,239)	\$ (136)
Master Securities Forward Transactions Agreement							
WFS	0	0	0	(1,180)	(1,160)	0	(1,160)
Total Borrowings and Other Financing Transactions	\$ 7,103	\$ 0	\$ 0	\$ (1,180)	\$ 5,943		

⁽¹⁾ Includes accrued interest.

⁽²⁾ 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.

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

FUTURES CONTRACTS:

Description	Type	Expiration Month	# of Contracts	Unrealized Appreciation/(Depreciation)	Variation Margin Asset	Variation Margin Liability
U.S. Treasury 2-Year Note September Futures	Long	09/2024	10	\$ (1)	\$ 0	\$ 0
U.S. Treasury 5-Year Note September Futures	Long	09/2024	7	2	0	(1)

FUTURES CONTRACTS (Cont.):

Description	Type	Expiration Month	# of Contracts	Unrealized Appreciation/ (Depreciation)	Variation Margin	
					Asset	Liability
U.S. Treasury 10-Year Note September Futures	Long	09/2024	2	\$ 1	\$ 0	\$ (1)
Total Futures Contracts				\$ 2	\$ 0	\$ (2)

SWAP AGREEMENTS:

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	ILS-TELBOR	3.792%	11/06/2028	ILS 250	\$ 0	\$ 1	\$ 0	\$ 0
Pay	3-Month	THOR	2.770%	12/20/2028	THB 1,000	0	0	0	0
Receive ^{III}	3-Month	THOR	2.250%	09/18/2029	14,620	4	5	0	(1)
Receive ^{III}	3-Month	THOR	2.500%	09/18/2029	13,840	(1)	(2)	0	(1)
Pay	3-Month	ZAR-SAJBOR	5.255%	07/09/2025	ZAR 100	0	0	0	0
Receive	3-Month	ZAR-SAJBOR	7.881%	02/09/2026	13,900	1	(1)	0	(1)
Receive	3-Month	ZAR-SAJBOR	8.855%	02/11/2026	37,400	37	3	0	(2)
Receive	3-Month	ZAR-SAJBOR	7.585%	09/22/2026	4,400	2	0	0	0
Receive	3-Month	ZAR-SAJBOR	8.100%	06/05/2026	1,900	0	0	0	0
Receive	3-Month	ZAR-SAJBOR	8.195%	12/21/2026	6,100	(3)	0	0	(1)
Receive	3-Month	ZAR-SAJBOR	8.210%	12/21/2026	1,100	(1)	0	0	0
Pay	3-Month	ZAR-SAJBOR	8.670%	12/21/2026	3,300	3	(1)	0	0
Pay	3-Month	ZAR-SAJBOR	8.500%	10/17/2027	15,860	15	(3)	2	0
Pay	3-Month	ZAR-SAJBOR	8.440%	11/02/2028	3,600	3	4	1	0
Receive	3-Month	ZAR-SAJBOR	8.410%	11/10/2028	1,100	(1)	0	0	0
Receive	3-Month	ZAR-SAJBOR	8.599%	06/05/2029	1,400	(1)	(1)	0	0
Receive	3-Month	ZAR-SAJBOR	8.735%	01/31/2030	500	0	0	0	0
Receive	6-Month	CZK-FRIBOR	4.611%	06/06/2028	CZK 11,000	(12)	3	0	(1)
Pay	6-Month	CZK-FRIBOR	4.388%	11/15/2028	2,300	5	(1)	0	0
Pay	6-Month	CZK-FRIBOR	3.765%	01/09/2029	1,700	(1)	(2)	0	0
Pay	6-Month	CZK-FRIBOR	3.645%	02/01/2029	5,000	(4)	(4)	1	0
Receive	6-Month	CZK-FRIBOR	3.534%	03/21/2029	2,400	2	2	0	0
Pay	6-Month	CZK-FRIBOR	3.850%	05/10/2029	1,400	0	0	0	0
Receive	6-Month	CZK-FRIBOR	4.130%	06/03/2029	700	0	0	0	0
Pay	6-Month	EURIBOR	2.860%	04/24/2029	EUR 200	(1)	(1)	0	0
Pay	6-Month	EURIBOR	2.780%	05/02/2029	100	(1)	(1)	0	0
Pay	6-Month	EURIBOR	2.827%	05/06/2029	100	0	0	0	0
Receive ^{III}	6-Month	EURIBOR	2.750%	09/18/2029	200	0	0	0	0
Pay	6-Month	EURIBOR	3.100%	09/20/2030	300	9	0	0	0
Receive	6-Month	EURIBOR	3.300%	10/03/2033	100	(5)	0	0	0
Receive ^{III}	6-Month	EURIBOR	2.750%	09/18/2034	550	2	2	1	0
Pay	6-Month	EURIBOR	2.250%	03/20/2044	10	(1)	0	0	0
Pay	6-Month	EURIBOR	2.750%	03/20/2054	25	1	0	0	0
Receive ^{III}	6-Month	EURIBOR	2.500%	09/18/2054	100	0	0	0	0
Receive	6-Month	HUF-BUBOR	13.550%	12/12/2024	HUF 69,900	(19)	(10)	0	0
Receive	6-Month	HUF-BUBOR	13.600%	12/12/2024	80,400	(22)	(11)	0	0
Receive	6-Month	HUF-BUBOR	6.220%	02/15/2026	78,000	3	1	0	0
Pay	6-Month	HUF-BUBOR	7.330%	11/06/2028	49,600	10	5	0	0
Pay	6-Month	HUF-BUBOR	5.735%	03/14/2029	18,000	(1)	(1)	0	0
Pay	6-Month	HUF-BUBOR	6.400%	03/28/2029	8,400	0	0	0	0
Pay	6-Month	HUF-BUBOR	6.500%	04/02/2029	14,200	0	0	0	0
Receive	6-Month	HUF-BUBOR	6.450%	06/06/2029	7,500	0	0	0	0
Receive	6-Month	HUF-BUBOR	6.299%	06/10/2029	15,100	0	0	0	0
Receive	6-Month	HUF-BUBOR	7.840%	02/07/2033	10,500	(3)	1	0	0
Pay	6-Month	HUF-BUBOR	6.140%	02/15/2034	15,600	(2)	0	0	0
Receive	6-Month	PLN-WIBOR	6.630%	08/19/2024	PLN 2,100	(21)	(19)	0	0
Receive	6-Month	PLN-WIBOR	0.655%	05/21/2025	1,500	19	(4)	0	0
Pay	6-Month	PLN-WIBOR	5.520%	03/20/2026	800	0	(2)	0	0
Pay	6-Month	PLN-WIBOR	5.620%	03/21/2026	800	0	(2)	0	0
Receive	6-Month	PLN-WIBOR	5.335%	06/28/2026	700	0	0	0	0
Receive	6-Month	PLN-WIBOR	2.950%	12/13/2026	2,500	24	(7)	1	0
Receive	6-Month	PLN-WIBOR	4.320%	03/09/2027	150	0	0	0	0
Receive	6-Month	PLN-WIBOR	4.885%	03/22/2027	400	1	1	0	0
Receive	6-Month	PLN-WIBOR	5.340%	03/28/2027	200	0	1	0	0
Pay	6-Month	PLN-WIBOR	6.843%	06/28/2027	300	4	(1)	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
Pay	6-Month PLN-WIBOR		7.310%	08/30/2027	PLN 600	\$ 9	\$ (3)	\$ 0	\$ 0
Receive	6-Month PLN-WIBOR		4.910%	07/25/2027	510	(1)	(4)	0	0
Receive	6-Month PLN-WIBOR		4.735%	10/03/2028	300	(1)	(1)	0	0
Receive	6-Month PLN-WIBOR		4.560%	11/06/2026	350	(1)	(6)	1	0
Pay	6-Month PLN-WIBOR		4.730%	02/16/2029	200	(1)	(1)	0	0
Pay	6-Month PLN-WIBOR		4.810%	02/16/2029	300	(1)	(1)	0	0
Pay	6-Month PLN-WIBOR		4.680%	02/19/2029	100	0	4	0	0
Pay	6-Month PLN-WIBOR		4.323%	03/22/2029	500	(1)	(1)	0	0
Receive	6-Month PLN-WIBOR		5.310%	03/21/2033	300	(1)	(2)	0	0
Pay	6-Month PLN-WIBOR		5.087%	06/28/2034	175	0	0	0	0
Receive	7-Day China Fixing Repo Rate		2.405%	12/20/2025	CNY 2,200	(6)	(1)	0	0
Receive ¹⁾	7-Day China Fixing Repo Rate		2.250%	03/18/2029	1,370	(4)	(2)	0	0
Receive	Bank of Japan Uncollateralized Overnight Call Rate		0.200%	06/19/2025	¥ 220,000	0	0	0	0
Receive	Bank of Japan Uncollateralized Overnight Call Rate		0.232%	10/05/2025	190,000	(1)	0	0	0
Receive	BRL-CDI-Compounded		12.350%	07/01/2024	BRL 2,100	(1)	0	0	0
Receive	BRL-CDI-Compounded		12.490%	07/01/2024	2,300	(1)	0	0	0
Pay	BRL-CDI-Compounded		12.595%	07/01/2024	1,700	1	0	0	0
Pay	BRL-CDI-Compounded		13.080%	07/01/2024	4,100	7	0	0	0
Pay	BRL-CDI-Compounded		10.670%	01/02/2025	10,800	0	0	0	(1)
Receive	BRL-CDI-Compounded		10.710%	01/02/2025	11,400	(1)	(1)	0	0
Pay	BRL-CDI-Compounded		10.811%	01/02/2025	1,310	(3)	(2)	0	0
Pay	BRL-CDI-Compounded		10.083%	01/02/2026	110	0	0	0	0
Receive	BRL-CDI-Compounded		10.523%	01/02/2026	800	3	4	1	0
Receive	BRL-CDI-Compounded		8.261%	01/04/2027	600	20	4	0	0
Receive	BRL-CDI-Compounded		6.462%	01/04/2027	590	19	4	0	0
Pay	BRL-CDI-Compounded		9.815%	01/04/2027	600	(4)	(4)	0	0
Pay	BRL-CDI-Compounded		9.832%	01/04/2027	600	(4)	(4)	0	0
Pay	BRL-CDI-Compounded		9.840%	01/04/2027	800	(6)	(6)	0	(1)
Receive	BRL-CDI-Compounded		9.840%	01/04/2027	1,100	8	8	1	0
Pay	BRL-CDI-Compounded		9.842%	01/04/2027	1,600	(11)	(11)	0	(1)
Receive	BRL-CDI-Compounded		9.946%	01/04/2027	800	7	6	1	0
Receive	BRL-CDI-Compounded		10.105%	01/04/2027	400	(4)	3	0	0
Receive	BRL-CDI-Compounded		10.192%	01/04/2027	300	2	2	0	0
Pay	BRL-CDI-Compounded		10.225%	01/04/2027	450	(2)	(2)	0	0
Pay	BRL-CDI-Compounded		10.235%	01/04/2027	450	(2)	(2)	0	0
Pay	BRL-CDI-Compounded		10.565%	01/04/2027	3,500	(14)	(12)	0	(2)
Receive	BRL-CDI-Compounded		10.768%	01/04/2027	500	1	3	0	0
Pay	BRL-CDI-Compounded		10.792%	01/04/2027	6,000	(24)	(42)	0	(4)
Receive	BRL-CDI-Compounded		10.672%	01/04/2027	800	3	6	1	0
Receive	BRL-CDI-Compounded		10.680%	01/04/2027	1,800	5	5	1	0
Receive	BRL-CDI-Compounded		10.943%	01/04/2027	3,800	11	11	3	0
Pay	BRL-CDI-Compounded		10.980%	01/04/2027	1,200	(3)	(3)	0	(1)
Receive	BRL-CDI-Compounded		11.133%	01/04/2027	400	1	1	0	0
Receive	BRL-CDI-Compounded		11.239%	01/04/2027	500	1	3	1	0
Receive	BRL-CDI-Compounded		11.510%	01/04/2027	2,800	3	3	2	0
Receive	BRL-CDI-Compounded		11.641%	01/04/2027	300	1	2	0	0
Receive	BRL-CDI-Compounded		11.946%	01/04/2027	200	0	1	0	0
Pay	BRL-CDI-Compounded		10.044%	01/02/2029	1,800	(19)	(6)	0	(1)
Receive	BRL-CDI-Compounded		10.985%	01/02/2029	1,800	10	6	2	0
Receive	Colombia IBA Overnight Interbank Reference Rate		8.340%	02/26/2026	COP 2,019,000	3	2	0	0
Receive	Colombia IBA Overnight Interbank Reference Rate		8.500%	04/04/2026	459,000	1	1	0	0
Receive	Colombia IBA Overnight Interbank Reference Rate		8.540%	04/05/2026	215,000	0	0	0	0
Receive	Colombia IBA Overnight Interbank Reference Rate		8.500%	04/09/2026	79,000	0	0	0	0
Receive	Colombia IBA Overnight Interbank Reference Rate		8.515%	04/09/2026	157,200	0	0	0	0
Pay	Colombia IBA Overnight Interbank Reference Rate		8.600%	04/11/2026	361,400	0	0	0	0
Pay	Colombia IBA Overnight Interbank Reference Rate		8.653%	04/11/2026	219,300	0	0	0	0

INTEREST RATE SWAPS (Cont.)

Pay/Receive	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Market Value	Unrealized Appreciation/ (Depreciation)	Variation Margin	
							Asset	Liability
Pay	Colombia IBR Overnight Interbank Reference Rate	8.860%	04/12/2026	COP 305,500	\$ 0	\$ 0	\$ 0	\$ 0
Pay	Colombia IBR Overnight Interbank Reference Rate	8.320%	04/12/2026	305,500	0	0	0	0
Pay	Colombia IBR Overnight Interbank Reference Rate	9.050%	04/15/2026	223,700	0	0	0	0
Receive	Colombia IBR Overnight Interbank Reference Rate	8.650%	06/17/2026	474,800	0	0	0	0
Pay	Colombia IBR Overnight Interbank Reference Rate	8.470%	06/21/2026	799,000	0	0	0	0
Pay	Colombia IBR Overnight Interbank Reference Rate	8.580%	06/28/2026	1,017,000	0	0	0	0
Receive	Colombia IBR Overnight Interbank Reference Rate	7.960%	09/01/2029	90,930	0	1	0	0
Receive	Colombia IBR Overnight Interbank Reference Rate	8.215%	11/14/2028	936,000	0	1	0	0
Pay	Colombia IBR Overnight Interbank Reference Rate	8.890%	05/12/2029	559,000	3	(6)	0	0
Receive	Colombia IBR Overnight Interbank Reference Rate	8.155%	06/24/2029	1,051,200	0	0	0	0
Receive	Colombia IBR Overnight Interbank Reference Rate	9.370%	03/17/2030	115,400	(2)	1	0	0
Receive	Colombia IBR Overnight Interbank Reference Rate	9.423%	03/17/2030	341,400	(4)	4	0	0
Receive	Colombia IBR Overnight Interbank Reference Rate	9.393%	03/21/2030	266,900	(3)	3	0	0
Receive	Colombia IBR Overnight Interbank Reference Rate	8.940%	03/24/2030	413,990	(3)	5	0	0
Receive	Colombia IBR Overnight Interbank Reference Rate	7.715%	03/18/2030	157,300	1	2	0	0
Receive	Colombia IBR Overnight Interbank Reference Rate	8.020%	12/04/2030	489,900	1	6	0	0
Receive	Colombia IBR Overnight Interbank Reference Rate	9.410%	03/26/2031	176,690	(3)	2	0	0
Pay	Colombia IBR Overnight Interbank Reference Rate	9.050%	05/02/2033	67,920	1	(1)	0	0
Pay	Colombia IBR Overnight Interbank Reference Rate	7.620%	02/26/2034	548,900	(6)	(4)	0	0
Receive	Colombia IBR Overnight Interbank Reference Rate	8.380%	06/28/2034	285,000	0	0	0	0
Pay	Financial Benchmarks India Overnight Mumbai Interbank Outright Rate	6.384%	06/20/2026	INR 68,900	(2)	0	0	0
Receive	Financial Benchmarks India Overnight Mumbai Interbank Outright Rate	6.384%	06/20/2026	127,900	5	5	0	0
Receive	Financial Benchmarks India Overnight Mumbai Interbank Outright Rate	6.621%	12/20/2028	12,000	(1)	0	0	0
Receive ^{III}	Financial Benchmarks India Overnight Mumbai Interbank Outright Rate	6.250%	03/18/2029	46,050	4	3	0	0
Receive ^{III}	Financial Benchmarks India Overnight Mumbai Interbank Outright Rate	6.500%	03/18/2029	6,170	0	0	0	0
Pay	Financial Benchmarks India Overnight Mumbai Interbank Outright Rate	6.397%	06/20/2034	32,700	(1)	(1)	0	0
Receive	Financial Benchmarks India Overnight Mumbai Interbank Outright Rate	6.397%	06/20/2034	17,600	0	0	0	0
Receive	IBMEXID	10.900%	06/04/2025	MXN 2,890	0	0	0	0
Pay	IBMEXID	9.763%	03/20/2026	4,700	(3)	(2)	1	0
Pay	IBMEXID	9.696%	03/23/2026	7,100	(5)	(4)	1	0
Pay	IBMEXID	9.705%	03/23/2026	3,500	(2)	(2)	0	0
Pay	IBMEXID	9.760%	03/23/2026	1,300	(1)	(1)	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		(1)
								Asset	Liability	
Receive	IBMEXID		10.285%	04/20/2026	MXN 4,700	\$ 0	\$ 0	\$ 0	\$ 0	(1)
Pay	IBMEXID		10.310%	06/04/2026		3,000	0	0	0	0
Receive	IBMEXID		10.560%	06/19/2026		16,600	(4)	(5)	0	(2)
Pay	IBMEXID		3.740%	09/03/2026		600	(1)	0	0	0
Pay	IBMEXID		10.230%	09/03/2026		5,320	0	(6)	1	0
Receive	IBMEXID		3.270%	03/23/2027		4,800	5	5	0	(1)
Receive	IBMEXID		3.295%	10/30/2028		1,900	1	0	0	0
Receive	IBMEXID		3.710%	04/11/2029		90	0	0	0	0
Pay	IBMEXID		3.800%	06/15/2029		8,600	5	5	1	0
Receive	IBMEXID		8.545%	07/27/2029		1,300	3	2	0	0
Receive	IBMEXID		8.565%	07/27/2029		1,200	2	2	0	0
Receive	IBMEXID		8.733%	03/13/2034		500	1	1	0	0
Receive	IBMEXID		3.022%	03/27/2034		490	0	0	0	0
Receive	KRW-CD-KSDA-Bloomberg		3.302%	06/20/2026	KRW 536,540	0	0	0	0	0
Pay	KRW-CD-KSDA-Bloomberg		3.820%	12/20/2026	237,400	4	1	0	0	0
Pay	KRW-CD-KSDA-Bloomberg		3.192%	06/20/2034	106,580	0	0	0	0	0
Receive ^{III}	Secured Overnight Financing Rate		4.455%	06/30/2026	\$ 2,200	1	1	0	0	0
Pay	Secured Overnight Financing Rate		3.750%	12/20/2026	450	(11)	(9)	0	(1)	(1)
Receive	Secured Overnight Financing Rate		3.750%	12/20/2026	200	5	4	0	0	0
Pay	Secured Overnight Financing Rate		3.750%	06/20/2029	3,014	(45)	31	0	(4)	(4)
Receive	Secured Overnight Financing Rate		3.750%	06/20/2029	1,620	24	12	2	0	0
Pay ^{III}	Secured Overnight Financing Rate		3.750%	12/18/2029	1,000	(6)	(2)	0	(2)	(2)
Receive ^{III}	Secured Overnight Financing Rate		3.750%	12/18/2029	2,200	15	5	3	0	0
Pay	Secured Overnight Financing Rate		3.750%	06/20/2031	250	(4)	(1)	0	(1)	(1)
Pay	Secured Overnight Financing Rate		3.735%	09/07/2033	100	(4)	(3)	0	0	0
Pay	Secured Overnight Financing Rate		4.170%	10/03/2033	100	1	(2)	0	0	0
Receive	Secured Overnight Financing Rate		4.250%	11/22/2033	100	(2)	2	0	0	0
Receive	Secured Overnight Financing Rate		4.030%	12/15/2033	100	0	2	1	0	0
Receive	Secured Overnight Financing Rate		3.500%	12/20/2033	130	6	3	0	0	0
Receive	Secured Overnight Financing Rate		3.842%	12/26/2033	100	2	2	0	0	0
Pay	Secured Overnight Financing Rate		4.130%	05/03/2034	200	2	2	0	(1)	(1)
Pay	Secured Overnight Financing Rate		4.200%	05/06/2034	100	2	2	0	0	0
Receive	Secured Overnight Financing Rate		3.750%	06/20/2034	300	16	(17)	3	0	0
Receive ^{III}	Secured Overnight Financing Rate		4.060%	07/02/2034	100	(1)	(1)	0	(1)	(1)
Pay ^{III}	Secured Overnight Financing Rate		3.750%	12/18/2034	200	(2)	(2)	0	(1)	(1)
Pay	Secured Overnight Financing Rate		3.500%	12/20/2035	200	(10)	(4)	0	(1)	(1)
Pay	Secured Overnight Financing Rate		3.830%	10/12/2033	100	0	(2)	0	(1)	(1)
Receive	Secured Overnight Financing Rate		3.250%	12/20/2033	150	15	3	2	0	0
Receive	Secured Overnight Financing Rate		3.500%	06/20/2054	620	27	(10)	6	0	0
Pay ^{III}	Secured Overnight Financing Rate		3.500%	12/18/2054	100	(3)	(2)	0	(1)	(1)
Receive	Sinacofi Chile Interbank Rate		Average							
Pay	Sinacofi Chile Interbank Rate		4.775%	02/23/2026	CLP 467,700	8	6	0	0	0
Pay	Sinacofi Chile Interbank Rate		Average							
Pay	Sinacofi Chile Interbank Rate		5.360%	06/28/2026	395,000	1	1	0	0	0
Receive	Sinacofi Chile Interbank Rate		Average							
Receive	Sinacofi Chile Interbank Rate		6.380%	06/03/2027	118,000	4	(3)	0	0	0
Receive	Sinacofi Chile Interbank Rate		Average							
Pay	Sinacofi Chile Interbank Rate		4.640%	10/01/2028	335,000	10	11	0	0	0
Pay	Sinacofi Chile Interbank Rate		Average							
Pay	Sinacofi Chile Interbank Rate		4.940%	10/01/2028	55,000	(1)	(1)	0	0	0
Pay	Sinacofi Chile Interbank Rate		Average							
Receive	Sinacofi Chile Interbank Rate		4.980%	10/01/2028	55,000	(1)	(1)	0	0	0
Receive	Sinacofi Chile Interbank Rate		Average							
Receive	Sinacofi Chile Interbank Rate		5.920%	10/02/2028	46,000	(2)	1	0	0	0
Receive	Sinacofi Chile Interbank Rate		Average							
Receive	Sinacofi Chile Interbank Rate		6.000%	10/02/2028	30,000	(2)	3	0	0	0
Receive	Sinacofi Chile Interbank Rate		Average							
Pay	Sinacofi Chile Interbank Rate		5.780%	10/03/2028	20,800	0	1	0	0	0
Pay	Sinacofi Chile Interbank Rate		Average							
Pay	Sinacofi Chile Interbank Rate		5.500%	11/13/2028	77,700	0	(1)	0	0	0
Pay	Sinacofi Chile Interbank Rate		Average							
Pay	Sinacofi Chile Interbank Rate		5.310%	11/16/2028	35,300	0	(1)	0	0	0
Pay	Sinacofi Chile Interbank Rate		Average							
Receive	Sinacofi Chile Interbank Rate		5.320%	11/16/2028	18,000	0	(1)	0	0	0
Receive	Sinacofi Chile Interbank Rate		Average							
Receive	Sinacofi Chile Interbank Rate		5.260%	11/17/2028	52,200	1	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		Sinacofi Chile Interbank Rate Average	4.635%	02/14/2029	CLP 44,900	\$ 1	\$ 1	\$ 0	\$ 0				
Pay		Sinacofi Chile Interbank Rate Average	6.370%	06/29/2029	36,000	2	(1)	0	0				
Receive		Sinacofi Chile Interbank Rate Average	5.240%	09/01/2030	61,940	1	3	0	0				
Receive		Sinacofi Chile Interbank Rate Average	5.350%	09/01/2030	42,200	0	2	0	0				
Receive		Sinacofi Chile Interbank Rate Average	5.470%	09/01/2030	85,640	0	4	0	0				
Receive		Sinacofi Chile Interbank Rate Average	5.630%	09/01/2030	2,600	0	0	0	0				
Pay		Sinacofi Chile Interbank Rate Average	5.070%	06/24/2031	150,100	(2)	(2)	0	0				
Receive		Sinacofi Chile Interbank Rate Average	6.146%	10/30/2032	148,300	(8)	5	0	0				
Receive		Sinacofi Chile Interbank Rate Average	5.400%	04/01/2033	39,800	0	2	0	0				
Receive ¹¹		Sinacofi Chile Interbank Rate Average	5.250%	05/13/2033	31,200	0	0	0	0				
Receive		Sinacofi Chile Interbank Rate Average	5.855%	10/05/2033	50,000	(2)	2	0	0				
Receive		Sinacofi Chile Interbank Rate Average	5.790%	10/06/2033	22,000	(1)	1	0	0				
Receive		Sinacofi Chile Interbank Rate Average	5.870%	10/11/2033	19,300	0	1	0	0				
Receive		Sinacofi Chile Interbank Rate Average	5.940%	10/20/2033	9,200	(1)	0	0	0				
Receive		Sinacofi Chile Interbank Rate Average	5.930%	10/20/2033	80,460	(4)	3	0	0				
Receive		Sinacofi Chile Interbank Rate Average	6.235%	10/26/2033	42,300	(3)	1	0	0				
Pay		Sinacofi Chile Interbank Rate Average	5.400%	11/16/2033	17,400	0	(1)	0	0				
Pay		Sinacofi Chile Interbank Rate Average	5.230%	11/17/2033	29,500	0	(1)	0	0				
Pay		Sinacofi Chile Interbank Rate Average	5.030%	02/23/2034	110,600	(4)	(3)	0	0				
Pay		Sinacofi Chile Interbank Rate Average	5.313%	04/25/2034	46,700	0	0	0	0				
Pay ¹¹		Sinacofi Chile Interbank Rate Average	5.380%	04/26/2034	27,400	0	0	0	0				
Receive		Sinacofi Chile Interbank Rate Average	5.750%	05/13/2034	31,900	0	0	0	0				
Receive ¹¹		Singapore Overnight Index Average	5.450%	06/28/2034	97,000	(1)	(1)	0	0				
Receive		Singapore Overnight Index Average	3.000%	03/18/2026	960	2	3	0	(1)				
Receive		Singapore Overnight Index Average	3.322%	12/20/2028	460	(4)	(1)	0	(1)				
Receive ¹¹		Singapore Overnight Index Average	2.750%	09/18/2029	320	2	1	0	(1)				
Total Swap Agreements						\$	62	\$	(16)	\$	41	\$	(39)

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, 2024.

Cash of \$440 has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as of June 30, 2024. 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
Total Exchange-Traded or Centrally Cleared	\$ 0	\$ 0	\$ 41	\$ 41	\$ 0	\$ (2)	\$ (39)	\$ (41)

¹¹ 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.

[6] 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	07/2024	DOP	595	\$	10	\$	0	\$	0
BOA	07/2024	PLN	970		239		0		(2)
BOA	07/2024	SGD	67		49		0		0
BOA	07/2024	\$	150	GBP	118		0		(1)
BOA	07/2024		3	HKD	26		0		0
BOA	07/2024		3	KRW	4,127		0		0
BOA	07/2024		8	PLN	31		0		0
BOA	08/2024	JPY	260,000	\$	1,692		64		0
BOA	08/2024	TRY	624		18		0		0
BOA	08/2024	\$	20	PKR	5,770		1		0
BOA	11/2024	TRY	443	\$	11		0		(1)
BOA	11/2024	ZMW	594		21		0		(2)
BOA	01/2025	TRY	1,222		28		0		(2)
BOA	05/2025		608		13		0		(1)
BPS	07/2024	BRL	638		118		3		0
BPS	07/2024	CLP	18,396		19		0		0
BPS	07/2024	EUR	601		651		7		0
BPS	07/2024	INR	30,218		361		0		(1)
BPS	07/2024	JPY	1,900		12		0		0
BPS	07/2024	PLN	1,092		269		0		(2)
BPS	07/2024	\$	14	AUD	21		0		0
BPS	07/2024		121	BRL	638		0		(6)
BPS	07/2024		19	CLP	18,396		0		0
BPS	07/2024		3	KRW	4,098		0		0
BPS	07/2024		661	SGD	896		0		0
BPS	07/2024		10	THB	375		0		0
BPS	08/2024	AUD	21	\$	14		0		0
BPS	08/2024	SGD	895		661		0		(1)
BPS	08/2024	\$	19	TRY	649		0		0
BPS	09/2024		5	ARS	5,185		0		(1)
BPS	09/2024		60	CLP	55,296		0		(1)
BPS	09/2024		15	CNH	109		0		0
BPS	09/2024		569	MXN	10,596		4		0
BPS	09/2024		7	TWD	222		0		0
BPS	12/2024		13	EGP	645		0		(1)
BRC	07/2024	CZK	3,260	\$	142		2		0
BRC	07/2024	RON	78		17		0		0
BRC	07/2024	TRY	1,249		35		0		(2)
BRC	07/2024	\$	283	PLN	1,139		1		0
BRC	07/2024		1,825	TRY	62,078		27		0
BRC	07/2024		108		3,643		0		0
BRC	07/2024		14		492		0		0
BRC	07/2024		50		1,766		3		0
BRC	07/2024		20		694		0		0
BRC	08/2024		132		4,652		1		0
BRC	08/2024		33		1,145		0		0
BRC	09/2024	MXN	2,269	\$	121		0		(1)
BRC	09/2024	TRY	137		4		0		0
BRC	09/2024		902		24		0		(1)
BRC	09/2024	\$	112	MXN	2,109		2		0
BRC	10/2024	TRY	771	\$	20		0		(1)
BRC	11/2024	\$	11	TRY	444		1		0
BRC	01/2025	TRY	875	\$	21		0		(1)
BRC	01/2025		874		21		0		(1)
BRC	01/2025		905		22		0		(1)
BRC	01/2025	\$	22	TRY	980		1		0
BRC	04/2025	TRY	917	\$	20		0		(1)
BRC	05/2025	\$	13	TRY	608		1		0
CBK	07/2024	BRL	1,794	\$	320		8		0
CBK	07/2024	CLP	9,200		10		0		0
CBK	07/2024	EUR	10		11		0		0
CBK	07/2024	GBP	172		219		1		0
CBK	07/2024	PEN	198		52		0		0
CBK	07/2024		296		79		2		0

FORWARD FOREIGN CURRENCY CONTRACTS (Cont.):

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealized Appreciation/(Depreciation)					
				Asset	Liability				
CBK	07/2024	TRY	1,923	\$	57	\$	0	\$	0
CBK	07/2024		318	BRL	1,734		0		(6)
CBK	07/2024		6	KES	828		0		0
CBK	07/2024		18	MXN	314		0		(1)
CBK	07/2024		189		3,459		0		(1)
CBK	07/2024		8	NGN	11,719		0		0
CBK	07/2024		78	PEN	296		0		(1)
CBK	07/2024		120	PLN	473		0		(3)
CBK	07/2024		37	TRY	1,255		1		0
CBK	07/2024		37	UYU	1,469		0		0
CBK	07/2024		31	ZAR	571		0		0
CBK	07/2024	UYU	1,469		38		1		0
CBK	07/2024		1,023		26		0		0
CBK	08/2024	EGP	369		8		0		0
CBK	08/2024		256	BRL	1,400		0		(5)
CBK	09/2024	BRL	910		164		2		0
CBK	09/2024	MXN	2,281		121		0		(2)
CBK	09/2024	PEN	813		219		6		0
CBK	09/2024		12	EGP	601		0		0
CBK	09/2024		1,200	INR	105,301		0		0
CBK	09/2024		3	TWD	86		0		0
CBK	09/2024	UYU	198		5		0		0
CBK	10/2024		37	COP	161,394		1		0
CBK	12/2024		17	EGP	907		0		(1)
CBK	01/2025		37	COP	163,036		1		0
CBK	04/2025		37		165,945		1		0
CBK	04/2025		20	TRY	916		1		0
CBK	10/2025		18	COP	87,696		2		0
DUB	07/2024	BRL	241		46		3		0
DUB	07/2024	CZK	69		3		0		0
DUB	07/2024	MYR	944		200		0		0
DUB	07/2024	NGN	11,284		9		2		0
DUB	07/2024	TRY	3,217		95		0		(1)
DUB	07/2024		43	BRL	241		0		0
DUB	07/2024		1,794	CLP	1,659,933		0		(36)
DUB	07/2024		3	EGP	161		0		0
DUB	07/2024		2	KRW	2,240		0		0
DUB	08/2024	BRL	1,061		200		9		0
DUB	08/2024		8	KES	1,066		0		0
DUB	10/2024		10	TRY	412		1		0
DUB	11/2024	ZMW	597		21		0		(2)
DUB	02/2025		10	PKR	3,000		0		0
FAR	07/2024	AUD	21		14		0		0
FAR	07/2024		12	JPY	1,999		0		0
FAR	08/2024	JPY	1,889		12		0		0
FAR	09/2024		1,893	PEN	7,087		0		(43)
GLM	07/2024	BRL	2,212		407		9		0
GLM	07/2024	CLP	9,196		10		0		0
GLM	07/2024		126,615		139		4		0
GLM	07/2024	DOP	26,325		450		5		0
GLM	07/2024		398	BRL	2,212		0		0
GLM	07/2024		105	CLP	99,049		0		(1)
GLM	07/2024		181	DOP	10,676		0		(1)
GLM	07/2024		317		19,006		4		0
GLM	07/2024		2	EGP	100		0		0
GLM	07/2024		7		317		0		0
GLM	07/2024		187	MXN	3,396		0		(1)
GLM	07/2024		164	TRY	5,615		4		0
GLM	07/2024		13	UYU	497		0		0
GLM	07/2024		234	ZAR	4,278		0		0
GLM	07/2024	UYU	497		13		0		0
GLM	08/2024	DOP	355		6		0		0
GLM	08/2024		1,736		29		0		0
GLM	08/2024		6,129		103		0		0
GLM	08/2024		2,978		50		0		0
GLM	08/2024		2,148	BRL	11,048		0		(166)
GLM	08/2024		30	COP	129,660		1		0

FORWARD FOREIGN CURRENCY CONTRACTS (Cont.):

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealized Appreciation/(Depreciation)	
				Asset	Liability
GLM	08/2024	\$ 5	EGP 243	\$ 0	\$ 0
GLM	09/2024	DOP 6,844	\$ 114	0	(1)
GLM	09/2024	1,503	25	0	0
GLM	09/2024	\$ 49	TRY 1,737	0	0
GLM	09/2024	140	5,585	18	0
GLM	09/2024	1	UYU 40	0	0
GLM	09/2024	21	831	0	0
GLM	10/2024	150	BRL 824	0	(3)
GLM	10/2024	20	TRY 788	1	0
GLM	10/2024	11	443	1	0
GLM	11/2024	5	199	0	0
GLM	11/2024	10	410	1	0
GLM	11/2024	5	216	0	0
GLM	01/2025	21	874	1	0
GLM	01/2025	21	875	1	0
GLM	01/2025	22	905	1	0
GLM	03/2025	158	7,557	20	0
GLM	04/2025	77	COP 351,775	5	0
JPM	07/2024	CNY 37	\$ 5	0	0
JPM	07/2024	CZK 2,740	119	1	0
JPM	07/2024	IDR 2,266,909	140	1	0
JPM	07/2024	KES 2,068	16	0	0
JPM	07/2024	PLN 459	114	0	0
JPM	07/2024	SGD 830	616	4	0
JPM	07/2024	TRY 133	4	0	0
JPM	07/2024	259	8	0	0
JPM	07/2024	\$ 30	CZK 682	0	0
JPM	07/2024	50	EGP 2,504	2	0
JPM	07/2024	11	JPY 1,766	0	0
JPM	07/2024	3	PLN 10	0	(1)
JPM	07/2024	12	UYU 472	0	0
JPM	07/2024	490	ZAR 9,005	3	0
JPM	08/2024	KES 1,066	\$ 8	0	0
JPM	08/2024	TRY 1,007	29	0	0
JPM	08/2024	1,344	39	0	0
JPM	08/2024	\$ 5	CNY 37	0	0
JPM	08/2024	64	COP 276,784	2	0
JPM	08/2024	3	NGN 4,862	0	0
JPM	08/2024	10	PKR 2,757	0	0
JPM	08/2024	144	TRY 5,165	7	0
JPM	08/2024	32	1,185	2	0
JPM	08/2024	4	127	0	0
JPM	09/2024	COP 934,675	\$ 237	0	0
JPM	09/2024	\$ 60	CLP 54,098	0	(2)
JPM	09/2024	11	EGP 543	0	0
JPM	09/2024	173	INR 14,512	0	0
JPM	09/2024	745	MXN 13,488	0	(17)
JPM	09/2024	5	TWD 163	0	0
JPM	10/2024	CNH 18	\$ 3	0	0
JPM	12/2024	EGP 2,270	46	2	0
JPM	01/2025	\$ 6	TRY 242	0	0
JPM	02/2025	EGP 32,108	\$ 630	22	0
MBC	07/2024	\$ 1,985	CZK 45,782	0	(25)
MBC	07/2024	915	EUR 856	2	0
MBC	07/2024	789	HUF 293,966	9	0
MBC	07/2024	3	PLN 14	0	0
MBC	07/2024	37	UYU 1,449	0	(1)
MBC	07/2024	UYU 357	\$ 9	0	0
MBC	07/2024	791	20	0	0
MBC	07/2024	472	12	0	0
MBC	07/2024	1,449	37	0	0
MBC	08/2024	EGP 738	15	0	0
MBC	08/2024	EUR 856	917	0	(2)
MBC	09/2024	\$ 13	UYU 512	0	0
MBC	09/2024	UYU 1,449	\$ 37	0	0
MBC	09/2024	40	1	0	0
MBC	02/2025	\$ 541	EGP 32,108	67	0

FORWARD FOREIGN CURRENCY CONTRACTS (Cont.):

Counterparty	Settlement Month	Currency to be Delivered		Currency to be Received	Unrealized Appreciation/(Depreciation)		
					Asset	Liability	
MYI	07/2024	BRL	2,010	\$	364	\$ 2	\$ 0
MYI	07/2024	\$	373	BRL	2,010	0	(11)
MYI	07/2024		136	EUR	127	0	0
MYI	07/2024		75	GBP	99	0	0
MYI	08/2024		76	BRL	417	0	(1)
MYI	08/2024		9	IDR	139,330	0	(1)
MYI	09/2024		114	INR	9,513	0	0
MYI	09/2024		178	MXN	3,342	3	0
NGF	08/2024		16	IDR	245,920	0	(1)
RBC	07/2024	BRL	279	\$	50	0	0
RBC	07/2024	\$	53	BRL	279	0	(2)
RYL	07/2024	EUR	240	\$	257	0	0
RYL	07/2024	GBP	4		5	0	0
SCX	07/2024	BRL	3		1	0	0
SCX	07/2024	EUR	132		142	0	0
SCX	07/2024	MYR	609		129	0	0
SCX	07/2024	\$	0	BRL	3	0	0
SCX	07/2024		5	CNY	37	0	0
SCX	07/2024		9	KES	1,240	1	0
SCX	07/2024		2	KFW	2,070	0	0
SCX	07/2024		0	MXN	2	0	0
SCX	07/2024		8	NGN	11,696	0	0
SCX	07/2024		8		11,284	0	0
SCX	07/2024	ZAR	3,191	\$	174	0	(1)
SCX	08/2024	NGN	12,311		9	1	0
SCX	08/2024	\$	28	COP	121,184	1	0
SCX	08/2024		5	NGN	7,449	0	0
SCX	09/2024	PHP	5,005	\$	85	0	0
SCX	09/2024	\$	11	EGP	531	0	0
SCX	09/2024		45		2,199	0	0
SCX	09/2024		542	INR	45,367	1	0
SCX	09/2024		3	TWD	95	0	0
SCX	12/2024		17	EGP	818	0	(1)
SOG	07/2024		4		200	0	0
SOG	09/2024		3		165	0	0
SSB	09/2024	PEN	100	\$	27	1	0
TOR	07/2024	\$	56	ZAR	1,016	0	(1)
TOR	08/2024		2,014	COP	9,077,038	0	(79)
UAG	07/2024		12	ILS	46	0	0
Total Forward Foreign Currency Contracts					\$ 370	\$ (45)	1

PURCHASED OPTIONS:

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Strike Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Market Value
BOA	Put - OTC U.S. dollar versus South African Rand	ZAR 18 100	07/11/2024	128	\$ 1	\$ 1
BOA	Put - OTC U.S. dollar versus South African Rand	18 300	07/11/2024	128	1	1
Total Purchased Options					\$ 2	\$ 2

WRITTEN OPTIONS:

INTEREST RATE SWAPPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive			Notional Amount ⁽¹⁾	Premiums (Received)	Market Value
			Floating Rate	Exercise Rate	Expiration Date			
BRC	Call - OTC 5-Year Interest Rate Swap	6-Month EURIBOR	Receive	2.700%	07/04/2024	300	\$ (1)	\$ 0
BRC	Put - OTC 5-Year Interest Rate Swap	6-Month EURIBOR	Pay	3.000%	07/04/2024	300	0	0
RYL	Call - OTC 5-Year Interest Rate Swap	6-Month EURIBOR	Receive	2.740%	07/15/2024	100	0	0
RYL	Put - OTC 5-Year Interest Rate Swap	6-Month EURIBOR	Pay	3.040%	07/15/2024	100	0	0
							\$ (1)	\$ 0

FOREIGN CURRENCY OPTIONS

Counterparty	Description	Strike Price	Expiration Date	Notional Amount ⁽¹⁾	Premiums (Received)	Market Value
BOA	Call - OTC U.S. dollar versus Turkish Lira	TRY 43 800	11/01/2024	70	\$ (2)	\$ (1)
BOA	Call - OTC U.S. dollar versus Turkish Lira	49 800	01/28/2025	188	(5)	(4)
BOA	Call - OTC U.S. dollar versus Turkish Lira	55 000	05/01/2025	70	(3)	(3)
BOA	Put - OTC U.S. dollar versus South African Rand	ZAR 17 840	07/11/2024	256	(1)	(1)
BOA	Put - OTC U.S. dollar versus South African Rand	18 000	07/11/2024	256	(1)	(1)
CBK	Call - OTC U.S. dollar versus Mexican peso	MXN 17 450	07/01/2024	100	(3)	(5)
CBK	Put - OTC U.S. dollar versus Mexican peso	17 450	07/01/2024	100	(4)	0
CBK	Put - OTC U.S. dollar versus Turkish Lira	TRY 33 000	04/03/2025	107	(2)	(3)
DUB	Call - OTC U.S. dollar versus Turkish Lira	40 395	10/28/2024	30	(3)	(1)
DUB	Put - OTC U.S. dollar versus Turkish Lira	40 395	10/28/2024	30	(3)	(3)
GLM	Call - OTC U.S. dollar versus Turkish Lira	40 250	10/30/2024	31	(3)	(1)
GLM	Call - OTC U.S. dollar versus Turkish Lira	39 800	10/31/2024	15	(2)	0
GLM	Call - OTC U.S. dollar versus Turkish Lira	40 330	11/07/2024	15	(1)	0
GLM	Call - OTC U.S. dollar versus Turkish Lira	41 150	11/07/2024	15	(1)	0
GLM	Call - OTC U.S. dollar versus Turkish Lira	41 160	11/11/2024	15	(1)	0
GLM	Put - OTC U.S. dollar versus Turkish Lira	33 000	07/04/2024	69	(1)	0
GLM	Put - OTC U.S. dollar versus Turkish Lira	35 500	10/03/2024	93	(1)	(3)
GLM	Put - OTC U.S. dollar versus Turkish Lira	40 250	10/30/2024	31	(3)	(3)
GLM	Put - OTC U.S. dollar versus Turkish Lira	39 800	10/31/2024	15	(2)	(2)
GLM	Put - OTC U.S. dollar versus Turkish Lira	40 330	11/07/2024	15	(1)	(2)
GLM	Put - OTC U.S. dollar versus Turkish Lira	41 150	11/07/2024	15	(1)	(2)
GLM	Put - OTC U.S. dollar versus Turkish Lira	41 160	11/11/2024	15	(1)	(2)
GLM	Put - OTC U.S. dollar versus Turkish Lira	36 500	01/03/2025	70	(2)	(1)
GLM	Put - OTC U.S. dollar versus Turkish Lira	36 500	01/07/2025	71	(2)	(1)
GLM	Put - OTC U.S. dollar versus Turkish Lira	36 757	01/03/2025	72	(2)	(2)
MYI	Call - OTC U.S. dollar versus Indonesian rupiah	IDR 15,370,000	08/13/2024	49	(2)	(3)
MYI	Put - OTC U.S. dollar versus Indonesian rupiah	15,370,000	08/13/2024	49	(2)	0
NGF	Call - OTC U.S. dollar versus Indonesian rupiah	15,370,000	08/13/2024	82	(3)	(5)
NGF	Put - OTC U.S. dollar versus Indonesian rupiah	15,370,000	08/13/2024	82	(3)	0
					\$ (61)	\$ (49)

STRADDLE OPTIONS

Counterparty	Description	Exercise Level ⁽²⁾	Expiration Date	Notional Amount ⁽¹⁾	Premiums (Received)	Market Value
MYI	Call & Put - OTC 3 Month vs. 9 Month Forward Volatility Agreement	14.500%	10/25/2024	100	\$ 0	\$ 0
Total Written Options					\$ (62)	\$ (49)

SWAP AGREEMENTS:

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

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Implied Credit Spread at June 30, 2024 ⁽²⁾	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealized Appreciation/ (Depreciation)	Swap Agreements, at Value Asset	Swap Agreements, at Value Liability
BOA	Brazil Government International Bond	(1.000%)	06/20/2029	1.630%	\$ 200	\$ 5	\$ 1	\$ 6	\$ 0
BRC	Brazil Government International Bond	(1.000%)	06/20/2029	1.630%	50	1	0	1	0
BRC	Chile Government International Bond	(1.000%)	12/20/2028	0.511%	100	(2)	0	0	(2)
BRC	Korea International Bond	(1.000%)	06/20/2029	0.364%	90	(3)	0	0	(3)
BRC	Mexico Government International Bond	(1.000%)	06/20/2029	1.106%	100	1	0	1	0
CBK	Mexico Government International Bond	(1.000%)	06/20/2029	1.106%	100	1	0	1	0
GST	Brazil Government International Bond	(1.000%)	06/20/2029	1.630%	50	1	0	1	0
MYC	Brazil Government International Bond	(1.000%)	06/20/2029	1.630%	100	3	0	3	0
						\$ 7	\$ 1	\$ 13	\$ (5)

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

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Implied Credit Spread at June 30, 2024 ⁽²⁾	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealized Appreciation/ (Depreciation)	Swap Agreements, at Value Asset	Swap Agreements, at Value Liability
BRC	South Africa Government International Bond	1.000%	06/20/2029	2.083%	\$ 100	\$ (4)	\$ 0	\$ 0	\$ (4)
CBK	Colombia Government International Bond	1.000%	06/20/2029	1.946%	100	(4)	0	0	(4)
GST	Colombia Government International Bond	1.000%	06/20/2029	1.946%	100	(4)	0	0	(4)
GST	Israel Government International Bond	1.000%	12/20/2025	1.005%	100	0	0	0	0
GST	Israel Government International Bond	1.000%	06/20/2026	1.036%	50	0	0	0	0

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

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Implied Credit Spread at June 30, 2024 ^(M)	Notional Amount ^(M)	Premiums Paid/(Received)	Unrealized Appreciation/ (Depreciation)	Swap Agreements, at Value	
								Asset	Liability
JPM	Brazil Government International Bond	1.000%	12/20/2024	0.530%	\$ 100	\$ (2)	\$ 2	\$ 0	\$ 0
JPM	South Africa Government International Bond	1.000%	06/20/2029	2.083%	200	(9)	0	0	(9)
MYC	South Africa Government International Bond	1.000%	06/20/2029	2.083%	25	(1)	0	0	(1)
						\$ (24)	\$ 2	\$ 0	\$ (22)

CROSS-CURRENCY SWAPS

Counterparty	Receive	Pay	Maturity Date ^(M)	Notional Amount Currency Received ^(M)	Notional Amount Currency Delivered ^(M)	Premiums Paid/(Received)	Unrealized Appreciation/ (Depreciation)	Swap Agreements, at Value	
								Asset	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 28.200% based on the notional amount of currency received	06/07/2027	ARS 898	\$ 20	\$ 0	\$ 19	\$ 19	\$ 0
GLM	Floating rate equal to Secured Overnight Financing Rate based on the notional amount of currency delivered	Fixed rate equal to 5.340% based on the notional amount of currency received	09/18/2029	PHP 14,337	244	(1)	(3)	0	(4)
JPM	Floating rate equal to Secured Overnight Financing Rate based on the notional amount of currency delivered	Fixed rate equal to 5.310% based on the notional amount of currency received	09/18/2029	930	16	0	0	0	0
MBC	Floating rate equal to Secured Overnight Financing Rate based on the notional amount of currency delivered	Fixed rate equal to 6.830% based on the notional amount of currency received	09/18/2029	\$ 99	INR 8,317	0	1	1	0
NGF	Floating rate equal to Secured Overnight Financing Rate based on the notional amount of currency delivered	Fixed rate equal to 6.813% based on the notional amount of currency received	09/18/2029	28	2,315	0	0	0	0
SCX	Floating rate equal to Secured Overnight Financing Rate based on the notional amount of currency delivered	Fixed rate equal to 6.772% based on the notional amount of currency received	09/18/2029	188	15,792	1	1	2	0
						\$ 0	\$ 18	\$ 22	\$ (4)

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	Liability
BOA	Receive ^(M)	3-Month MYR-KLIBOR	3.750%	09/18/2029	MYR 250	\$ 0	\$ 0	\$ 0	\$ 0
BPS	Receive ^(M)	3-Month MYR-KLIBOR	3.500%	09/18/2029	1,050	2	0	2	0
CBK	Receive ^(M)	3-Month MYR-KLIBOR	3.500%	09/18/2029	140	0	0	0	0
GLM	Pay	Sinacofi Chile Interbank Rate Average	4.040%	03/18/2029	CLP 1,100	0	0	0	0
GST	Pay	3-Month MYR-KLIBOR	3.868%	12/20/2028	MYR 1,300	2	1	3	0
GST	Receive	3-Month MYR-KLIBOR	3.500%	03/20/2029	530	0	0	0	0
JPM	Receive ^(M)	3-Month MYR-KLIBOR	3.500%	09/18/2029	140	0	0	0	0
JPM	Receive ^(M)	3-Month MYR-KLIBOR	3.750%	09/18/2029	260	0	0	0	0
SCX	Receive ^(M)	3-Month MYR-KLIBOR	3.500%	09/18/2029	1,400	3	(1)	2	0
						\$ 7	\$ 0	\$ 7	\$ 0
Total Swap Agreements						\$ (10)	\$ 21	\$ 42	\$ (31)

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, 2024.

Cash of \$170 has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as of June 30, 2024.

Counterparty	Financial Derivative Assets				Financial Derivative Liabilities				Net Market Value of OTC Derivatives	Collateral Pledged/ (Received)	Net Exposure ⁽¹⁾⁽²⁾
	Forward Foreign Currency Contracts	Purchased Options	Swap Agreements	Total Over the Counter	Forward Foreign Currency Contracts	Written Options	Swap Agreements	Total Over the Counter			
BOA	\$ 65	\$ 2	\$ 6	\$ 73	\$ (9)	\$ (10)	\$ 0	\$ (19)	\$ 54	\$ 0	\$ 54
BPS	14	0	2	16	(13)	0	0	(13)	3	0	3
BRC	39	0	2	41	(9)	0	(9)	(18)	23	0	23
CBK	27	0	1	28	(20)	(8)	(4)	(32)	(4)	0	(4)
DUB	15	0	0	15	(39)	(4)	0	(43)	(28)	0	(28)
FAR	0	0	0	0	(43)	0	0	(43)	(43)	0	(43)
GLM	76	0	19	95	(173)	(19)	(4)	(196)	(101)	0	(101)
GST	0	0	4	4	0	0	(4)	(4)	0	0	0
JPM	46	0	0	46	(19)	0	(9)	(28)	18	0	18
MBC	78	0	1	79	(28)	0	0	(28)	51	(260)	(209)
MVC	0	0	3	3	0	0	(1)	(1)	2	0	2
MYI	5	0	0	5	(13)	(3)	0	(16)	(11)	170	159
NGF	0	0	0	0	(1)	(5)	0	(6)	(6)	0	(6)
RBC	0	0	0	0	(2)	0	0	(2)	(2)	0	(2)
RYL	0	0	0	0	0	0	0	0	0	0	0
SCX	4	0	4	8	(2)	0	0	(2)	6	0	6
SOG	0	0	0	0	0	0	0	0	0	0	0
SSB	1	0	0	1	0	0	0	0	1	0	1
TOR	0	0	0	0	(80)	0	0	(80)	(80)	0	(80)
UAG	0	0	0	0	0	0	0	0	0	0	0
Total Over the Counter	\$ 370	\$ 2	\$ 42	\$ 414	\$ (451)	\$ (49)	\$ (31)	\$ (531)			

⁽¹⁾ Notional amount represents the number of contracts.

⁽²⁾ Exercise level and final cost determined on a future date, based upon implied volatility parameters.

⁽³⁾ 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.

⁽⁴⁾ 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.

⁽⁵⁾ 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.

⁽⁶⁾ 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.

⁽⁷⁾ At the maturity date, the notional amount of the currency received will be exchanged back for the notional amount of the currency delivered.

⁽⁸⁾ 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.

⁽⁹⁾ 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.

⁽¹⁰⁾ 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, 2024:

Financial Derivative Instruments - Assets	Derivatives not accounted for as hedging instruments					
	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Contracts	Interest Rate Contracts	Total
Exchange-traded or centrally cleared Swap Agreements	\$ 0	\$ 0	\$ 0	\$ 0	\$ 41	\$ 41

Derivatives not accounted for as hedging instruments

	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Contracts	Interest Rate Contracts	Total
Financial Derivative Instruments - Assets						
Over the counter						
Forward Foreign Currency Contracts	\$ 0	\$ 0	\$ 0	\$ 370	\$ 0	\$ 370
Purchased Options	0	0	0	2	0	2
Swap Agreements	0	13	0	22	7	42
	\$ 0	\$ 13	\$ 0	\$ 394	\$ 7	\$ 414
	\$ 0	\$ 13	\$ 0	\$ 394	\$ 48	\$ 455
Financial Derivative Instruments - Liabilities						
Exchange-traded or centrally cleared						
Futures	\$ 0	\$ 0	\$ 0	\$ 0	\$ (2)	\$ (2)
Swap Agreements	0	0	0	0	(39)	(39)
	\$ 0	\$ 0	\$ 0	\$ 0	\$ (41)	\$ (41)
Over the counter						
Forward Foreign Currency Contracts	\$ 0	\$ 0	\$ 0	\$ (451)	\$ 0	\$ (451)
Written Options	0	0	0	(49)	0	(49)
Swap Agreements	0	(27)	0	(4)	0	(31)
	\$ 0	\$ (27)	\$ 0	\$ (504)	\$ 0	\$ (531)
	\$ 0	\$ (27)	\$ 0	\$ (504)	\$ (41)	\$ (572)

The Effect of Financial Derivative Instruments on the Statements of Operations for the period ended June 30, 2024:

Derivatives not accounted for as hedging instruments

	Commodity Contracts	Credit Contracts	Equity Contracts	Foreign Currency Contracts	Interest Rate Contracts	Total
Net Realized Gain (Loss) on Financial Derivative Instruments						
Exchange-traded or centrally cleared						
Written Options	\$ 0	\$ 0	\$ 0	\$ 0	\$ 6	\$ 6
Futures	0	0	0	0	(23)	(23)
Swap Agreements	0	(1)	0	0	40	40
	\$ 0	\$ (1)	\$ 0	\$ 0	\$ 384	\$ 383
Over the counter						
Forward Foreign Currency Contracts	\$ 0	\$ 0	\$ 0	\$ 369	\$ 0	\$ 369
Purchased Options	0	0	0	(17)	0	(17)
Written Options	0	0	0	63	32	95
Swap Agreements	0	(10)	0	49	5	44
	\$ 0	\$ (10)	\$ 0	\$ 464	\$ 37	\$ 491
	\$ 0	\$ (11)	\$ 0	\$ 464	\$ 42	\$ 674
Net Change in Unrealized Appreciation (Depreciation) on Financial Derivative Instruments						
Exchange-traded or centrally cleared						
Futures	\$ 0	\$ 0	\$ 0	\$ 0	\$ 2	\$ 2
Swap Agreements	0	0	0	0	(187)	(187)
	\$ 0	\$ 0	\$ 0	\$ 0	\$ (185)	\$ (185)
Over the counter						
Forward Foreign Currency Contracts	\$ 0	\$ 0	\$ 0	\$ 602	\$ 0	\$ 602
Purchased Options	0	0	0	(10)	0	(10)
Written Options	0	0	0	17	1	18
Swap Agreements	0	8	0	(49)	(1)	(42)
	\$ 0	\$ 8	\$ 0	\$ 560	\$ 0	\$ 568
	\$ 0	\$ 8	\$ 0	\$ 560	\$ (185)	\$ 383

FAIR VALUE MEASUREMENTS

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

Category and Sub-category	Level 1	Level 2	Level 3	Fair Value at 06/30/2024	Category and Sub-category	Level 1	Level 2	Level 3	Fair Value at 06/30/2024
Investments in Securities, at Value					Investments in Securities, at Value				
Azerbaijan					United States				
Corporate Bonds & Notes	\$ 0	\$ 238	\$ 0	\$ 238	Asset-Backed Securities	\$ 0	\$ 179	\$ 0	\$ 179
Brazil					Mortgage-Backed Securities	0	128	3	131
Corporate Bonds & Notes	0	104	182	286	U.S. Government Agencies	0	1,129	0	1,129
Structured Notes	0	132	0	132	Uruguay				
Cayman Islands					Sovereign Issues	0	229	0	229
Corporate Bonds & Notes	0	217	0	217	Uzbekistan				
Chile					Sovereign Issues	0	68	0	68
Sovereign Issues	0	976	0	976	Zambia				
Colombia					Sovereign Issues	0	61	0	61
Sovereign Issues	0	243	0	243	Short-Term Instruments	0	10,468	764	10,732
Czech Republic					Total Investments	\$ 0	\$ 23,412	\$ 483	\$ 23,895
Sovereign Issues	0	644	0	644	Short Sales, at value	\$ 0	\$ (1,160)	\$ 0	\$ (1,160)
Dominican Republic					Financial Derivative Instruments - Assets				
Sovereign Issues	0	511	0	511	Exchange-traded or centrally cleared	0	41	0	41
Ecuador					Over the counter	0	414	0	414
Sovereign Issues	0	31	0	31		\$ 0	\$ 455	\$ 0	\$ 455
Hungary					Financial Derivative Instruments - Liabilities				
Sovereign Issues	0	437	0	437	Exchange-traded or centrally cleared	0	(41)	0	(41)
India					Over the counter	0	(531)	0	(531)
Corporate Bonds & Notes	0	120	0	120		\$ 0	\$ (572)	\$ 0	\$ (572)
Indonesia					Totals	\$ 0	\$ 22,135	\$ 483	\$ 22,618
Corporate Bonds & Notes	0	198	0	198					
Ireland									
Corporate Bonds & Notes	0	270	22	292					
Israel									
Sovereign Issues	0	109	0	109					
Italy									
Sovereign Issues	0	203	0	203					
Ivory Coast									
Sovereign Issues	0	98	0	98					
Luxembourg									
Corporate Bonds & Notes	0	0	12	12					
Malaysia									
Sovereign Issues	0	319	0	319					
Mexico									
Sovereign Issues	0	592	0	592					
Paraguay									
Sovereign Issues	0	51	0	51					
Peru									
Corporate Bonds & Notes	0	490	0	490					
Sovereign Issues	0	323	0	323					
Philippines									
Sovereign Issues	0	96	0	96					
Romania									
Sovereign Issues	0	226	0	226					
Singapore									
Sovereign Issues	0	648	0	648					
South Africa									
Corporate Bonds & Notes	0	510	0	510					
Sovereign Issues	0	1,614	0	1,614					
South Korea									
Corporate Bonds & Notes	0	200	0	200					
Supranational									
Corporate Bonds & Notes	0	347	0	347					
Sovereign Issues	0	574	0	574					
Thailand									
Sovereign Issues	0	4	0	4					
Turkey									
Sovereign Issues	0	262	0	262					
United Kingdom									
Corporate Bonds & Notes	0	283	0	283					

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, 2024, as applicable:

Category and Sub-category	Net Purchases	Issuances	Transfers into Level 3	Transfers out of Level 3
Investments in Securities, at Value				
South Africa				
Corporate Bonds & Notes	\$ 0	\$ 0	\$ 0	\$ (310)
United States				
Mortgage-Backed Securities	0	0	3	0
Short-Term Instruments	237	0	0	0
	\$ 237	\$ 0	\$ 3	\$ (310)

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 06/30/2024	Valuation Technique	Unobservable Inputs	Input Value(s) (% Unless Noted Otherwise)
Investments in Securities, at Value				
Brazil				
Corporate Bonds & Notes	\$ 2	Indicative Market Quotation	Broker Quote	\$ 0.99
	180	Discounted Cash Flow	Discount Rate	11.05
Ireland				
Corporate Bonds & Notes	22	Third Party Vendor	Expected Recovery	3.00
Luxembourg				
Corporate Bonds & Notes	12	Third Party Vendor	Expected Recovery	6.00
United States				
Mortgage-Backed Securities	3	Fair Valuation of odd lot positions	Adjustment factor	2.50
Short-Term Instruments	31	Proxy pricing	Base Price	83.30
	233	Other Valuation Techniques ⁽¹⁾	-	-
Totals	\$ 483			

⁽¹⁾ Includes valuation techniques not defined in the Notes to Financial Statements as securities valued using such techniques are not considered significant to the Fund.