

Interim Unaudited Financial Statements

For the Six-Month Period Ended September 30, 2023

These Interim Unaudited Financial Statements do not contain the Interim Management Report of Fund Performance (“MRFP”) of the investment fund. You may obtain a copy of the Interim MRFP, at no cost, by contacting us using one of the methods noted under Other Information note or by visiting the SEDAR+ website at www.sedarplus.ca. Copies of the Annual Financial Statements or Annual MRFP may also be obtained, at no cost, using any of the methods outlined above.

Securityholders may also contact us using one of these methods to request a copy of the investment fund’s proxy voting policies and procedures, proxy voting disclosure record or quarterly portfolio disclosure.

NOTICE OF NO AUDITOR REVIEW OF THE INTERIM FINANCIAL STATEMENTS

I.G. Investment Management, Ltd., the Manager of the PIMCO – IG Global Bond Pool (the “Fund”), appoints independent auditors to audit the Fund’s Annual Financial Statements. Under Canadian securities laws (National Instrument 81-106), if an auditor has not reviewed the Interim Financial Statements, this must be disclosed in an accompanying notice. The Fund’s independent auditors have not performed a review of these Interim Financial Statements in accordance with standards established by the Chartered Professional Accountants of Canada.

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PIMCO — IG GLOBAL BOND POOL

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

STATEMENTS OF FINANCIAL POSITION

at (in \$ 000 except per security amounts)

	Sep. 30 2023	Mar. 31 2023 (Audited)
	\$	\$
ASSETS		
Current assets		
Investments at fair value	823,061	797,428
Cash and cash equivalents	283,294	197,155
Accrued interest receivable	4,215	3,208
Accounts receivable for investments sold	293,008	149,630
Accounts receivable for securities issued	—	—
Margin on derivatives	7,254	19,991
Derivative assets	41,573	26,327
Total assets	1,452,405	1,193,739
LIABILITIES		
Current liabilities		
Accounts payable for investments purchased	317,275	147,103
Accounts payable for securities redeemed	—	—
Liability for options written	128	69
Derivative liabilities	46,243	29,605
Total liabilities	363,646	176,777
Net assets attributable to securityholders	1,088,759	1,016,962

STATEMENTS OF COMPREHENSIVE INCOME

for the periods ended September 30 (in \$ 000 except per security amounts)

	2023 \$	2022 \$
Income		
Interest income for distribution purposes	13,097	6,534
Other changes in fair value of investments and other net assets		
Net realized gain (loss)	(20,010)	(25,925)
Net unrealized gain (loss)	(25,536)	(71,159)
Other	4,717	1,922
Total income (loss)	(27,732)	(88,628)
Expenses (note 6)		
Interest charges	115	41
Commissions and other portfolio transaction costs	8	9
Independent Review Committee fees	1	1
Other	1	2
Expenses before amounts absorbed by Manager	125	53
Expenses absorbed by Manager	—	—
Net expenses	125	53
Increase (decrease) in net assets attributable to securityholders from operations before tax	(27,857)	(88,681)
Foreign withholding tax expense (recovery)	19	(14)
Foreign income tax expense (recovery)	—	—
Increase (decrease) in net assets attributable to securityholders from operations	(27,876)	(88,667)

Net assets attributable to securityholders (note 3)

	per security		per series	
	Sep. 30 2023	Mar. 31 2023 (Audited)	Sep. 30 2023	Mar. 31 2023 (Audited)
Series P	8.95	9.19	1,088,759	1,016,962

Increase (decrease) in net assets attributable to securityholders from operations (note 3)

	per security		per series	
	2023	2022	2023	2022
Series P	(0.24)	(0.92)	(27,876)	(88,667)

The accompanying notes are an integral part of these financial statements.

PIMCO – IG GLOBAL BOND POOL

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

STATEMENTS OF CHANGES IN FINANCIAL POSITION

for the periods ended September 30 (in \$ 000 except per security amounts)

	Series P	
	2023	2022
NET ASSETS ATTRIBUTABLE TO SECURITYHOLDERS		
Beginning of period	1,016,962	902,907
Increase (decrease) in net assets from operations	(27,876)	(88,667)
Distributions paid to securityholders:		
Investment income	–	(4,931)
Capital gains	–	–
Total distributions paid to securityholders	–	(4,931)
Security transactions:		
Proceeds from securities issued	137,193	83,524
Reinvested distributions	–	4,931
Payments on redemption of securities	(37,520)	(11,278)
Total security transactions	99,673	77,177
Increase (decrease) in net assets attributable to securityholders	71,797	(16,421)
End of period	1,088,759	886,486
Increase (decrease) in fund securities (in thousands) (note 7):		
Securities outstanding, beginning of period	110,689	92,530
Issued	21,325	8,981
Reinvested distributions	–	529
Redeemed	(10,420)	(1,209)
Securities outstanding – end of period	121,594	100,831

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STATEMENTS OF CASH FLOWS

for the periods ended September 30 (in \$ 000)

	2023	2022
	\$	\$
Cash flows from operating activities		
Net increase (decrease) in net assets attributable to securityholders from operations	(27,876)	(88,667)
Adjustments for:		
Net realized loss (gain) on investments	20,010	25,925
Change in net unrealized loss (gain) on investments	25,536	71,159
Purchase of investments	(2,400,717)	(239,774)
Proceeds from sale and maturity of investments	2,363,639	273,640
(Increase) decrease in accounts receivable and other assets	11,730	(14,392)
Net cash provided by (used in) operating activities	(7,678)	27,891
Cash flows from financing activities		
Proceeds from securities issued	137,193	83,524
Payments on redemption of securities	(37,520)	(11,278)
Distributions paid net of reinvestments	—	—
Net cash provided by (used in) financing activities	99,673	72,246
Net increase (decrease) in cash and cash equivalents	91,995	100,137
Cash and cash equivalents at beginning of period	197,155	364,585
Effect of exchange rate fluctuations on cash and cash equivalents	(5,856)	14,142
Cash and cash equivalents at end of period	283,294	478,864
Cash	283,294	199,605
Cash equivalents	—	279,259
Cash and cash equivalents at end of period	283,294	478,864
Supplementary disclosures on cash flow from operating activities:		
Dividends received	—	—
Foreign taxes recovered	19	14
Interest received	12,090	6,145
Interest paid	115	41

The accompanying notes are an integral part of these financial statements.

PIMCO — IG GLOBAL BOND POOL

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

SCHEDULE OF INVESTMENTS

as at September 30, 2023

	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS					
Aareal Bank AG F/R 04-29-2025	Germany	Corporate - Non Convertible	GBP 700,000	1,244	1,167
ACE Securities Corp. Home Equity Loan Trust Series 2005-HE5 F/R 08-25-2035	United States	Mortgage Backed	USD 604,297	772	786
ACREC 2023-FL2 LLC 0% 02-19-2038	United States	Mortgage Backed	USD 800,000	1,069	1,086
AerCap Ireland Capital DAC 3.00% 10-29-2028	Ireland	Corporate - Non Convertible	USD 500,000	618	583
AIB Group PLC 6.61% 09-13-2029	Ireland	Corporate - Non Convertible	USD 2,000,000	2,728	2,707
Alternative Loan Trust 2007-5CB 6.00% 04-25-2037	United States	Mortgage Backed	USD 226,508	256	169
AMCO - Asset Management Co SpA 0.75% 04-20-2028	Italy	Corporate - Non Convertible	EUR 700,000	1,041	830
American Tower Corp. 2.95% 01-15-2025 Callable 2024	United States	Corporate - Non Convertible	USD 600,000	811	784
Anchorage Capital CLO 11 Ltd. F/R 07-22-2032	Cayman Islands	Mortgage Backed	USD 1,300,000	1,638	1,754
Arbor Realty Collateralized Loan Obligation Ltd. F/R 01-15-2037	Cayman Islands	Mortgage Backed	USD 1,700,000	2,155	2,291
Ares LII CLO Ltd. F/R 04-22-2031	Cayman Islands	Mortgage Backed	USD 1,300,000	1,638	1,756
Argent Securities Inc. F/R 03-25-2036	United States	Mortgage Backed	USD 1,004,009	1,201	1,197
Aroundtown SA 0.00% 07-16-2026	Luxembourg	Corporate - Non Convertible	EUR 200,000	307	232
Aroundtown SA 0.38% 04-15-2027	Luxembourg	Corporate - Non Convertible	EUR 300,000	423	328
Aroundtown SA 5.38% 03-21-2029	Luxembourg	Corporate - Non Convertible	USD 400,000	594	428
Assurant CLO Ltd. F/R 10-20-2031	Cayman Islands	Mortgage Backed	USD 1,200,000	1,476	1,618
Atlas Funding F/R 07-25-2058	United Kingdom	Mortgage Backed	GBP 681,782	1,183	1,131
Atrium European Real Estate Ltd. 3.00% 09-11-2025	Jersey	Corporate - Non Convertible	EUR 400,000	612	512
Avis Budget Rental Car Funding AESOP LLC 1.66% 02-20-2028	United States	Mortgage Backed	USD 1,400,000	1,742	1,664
Bain Capital Credit CLO 2018-1F/R 04/23/2031	Cayman Islands	Mortgage Backed	USD 1,986,875	2,514	2,693
Banca Monte dei Paschi di Siena 0.88% 10-08-2026	Italy	Corporate - Non Convertible	EUR 500,000	720	647
Banca Monte dei Paschi di Siena SpA 6.75% 09-05-2027 Callable	Italy	Corporate - Non Convertible	EUR 800,000	1,181	1,139
Banco Santander SA 1.85% 03-25-2026	Spain	Corporate - Non Convertible	USD 200,000	252	244
Bank of America Corp. F/R 08-24-2025 Callable	United States	Corporate - Non Convertible	EUR 700,000	1,046	1,010
Bank of America Corp. F/R 09-22-2026 Callable	United States	Corporate - Non Convertible	EUR 400,000	586	576
Bank of America Corp. 5.29% 04-25-2034 Callable	United States	Corporate - Non Convertible	USD 1,900,000	2,557	2,403
Bank of Montreal F/R 09-02-2027	Canada	Corporate - Non Convertible	GBP 2,900,000	4,871	4,809
Banque Federative du Credit Mutuel SA 5.90% 07-13-2026	France	Corporate - Non Convertible	USD 1,900,000	2,524	2,568
Barclays Bank PLC 6.22% 05-09-2034 Callable	United Kingdom	Corporate - Non Convertible	USD 2,300,000	3,133	2,962
Barclays Commercial Mortgage Securities LLC 4.32% 12-15-2051	United States	Mortgage Backed	USD 500,000	791	630
Barclays PLC 4.38% 01-12-2026	United Kingdom	Corporate - Non Convertible	USD 700,000	988	912
Barley Hill NO 2 PLC F/R 08-27-2058	United Kingdom	Mortgage Backed	GBP 601,764	1,041	995
BAT Capital Corp. 6.42% 08-02-2033	United States	Corporate - Non Convertible	USD 1,500,000	1,978	1,983
BDS 2021-FL10 Ltd. F/R 12-18-2036	Cayman Islands	Mortgage Backed	USD 1,600,000	2,024	2,143
BDS 2022-FL11 LLC F/R 03-19-2039	United States	Mortgage Backed	USD 2,100,000	2,622	2,834
Birch Grove CLO Ltd. F/R 06-15-2031	Cayman Islands	Mortgage Backed	USD 1,144,429	1,395	1,551
Blackstone Holdings Finance Co LLC 3.50% 06-01-2034	United States	Corporate - Non Convertible	EUR 600,000	809	751
BlueMountain CLO 2013-2 Ltd. F/R 10-22-2030	Cayman Islands	Mortgage Backed	USD 1,122,742	1,433	1,522
BlueMountain Fuji EUR CLO II DAC F/R 07-15-2030	Ireland	Mortgage Backed	EUR 481,914	741	685
BNP Paribas SA 1.32% 01-13-2027 Callable	France	Corporate - Non Convertible	USD 900,000	1,140	1,095
BPCE SA 3.38% 03-13-2029	France	Corporate - Non Convertible	EUR 1,800,000	2,623	2,544
BWAY 2021-1450 Mortgage Trust F/R 09-15-2036	United States	Mortgage Backed	USD 1,300,000	1,637	1,715
BX Commercial Mortgage Trust 2021-21M F/R 10-15-2026	United States	Mortgage Backed	USD 1,192,018	1,458	1,589
CaixaBank SA 6.68% 09-13-2027	Spain	Corporate - Non Convertible	USD 800,000	1,091	1,087
Canada Square Funding F/R 12-17-2057	United Kingdom	Mortgage Backed	GBP 260,620	439	433
Canada Square Funding 2021-1 PLC F/R 06-17-2058	United Kingdom	Mortgage Backed	GBP 419,871	741	696
Canada Square Funding 2021-2 PLC F/R 06-17-2058	United Kingdom	Mortgage Backed	GBP 629,969	1,082	1,040
Carlyle Global Market Strategies CLO 2014-3-R Ltd. F/R 07-27-2031	Cayman Islands	Mortgage Backed	USD 495,916	621	672
Cassa Depositi e Prestiti SpA 5.75% 05-05-2026	Italy	Foreign Governments	USD 1,100,000	1,493	1,467
CBRE Global Investors Open-Ended Fund 0.90% 10-12-2029 Callable	Luxembourg	Corporate - Non Convertible	EUR 500,000	723	547
Charter Communications Operating LLC 2.25% 01-15-2029 Callable	United States	Corporate - Non Convertible	USD 1,600,000	2,017	1,775
Charter Communications Operating LLC 5.13% 07-01-2049	United States	Corporate - Non Convertible	USD 300,000	395	296
Charter Communications Operating LLC 3.95% 06-30-2062	United States	Corporate - Non Convertible	USD 1,400,000	1,713	1,077
CIFC Funding IV Ltd. F/R 10-14-2030	Cayman Islands	Mortgage Backed	USD 1,122,810	1,355	1,519
CIM Trust 5.50% 08-25-2064	United States	Mortgage Backed	USD 1,668,077	2,259	2,211
CIT Mortgage Loan Trust F/R 10-25-2037 Callable 2029 144A	United States	Mortgage Backed	USD 1,200,000	1,561	1,583
Citigroup Inc. F/R 07-06-2026	United States	Corporate - Non Convertible	EUR 150,000	244	204
COLT 2022-6 Mortgage Loan Trust 0% 06-27-2067	United States	Mortgage Backed	USD 1,312,731	1,732	1,683

PIMCO – IG GLOBAL BOND POOL

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

SCHEDULE OF INVESTMENTS (cont'd)

as at September 30, 2023

	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
Cooperatieve Rabobank UA 3.76% 04-06-2033 Callable	Netherlands	Corporate - Non Convertible	USD 250,000	311	284
Country Garden Holdings Co. Ltd. F/R 06-25-2047	United States	Mortgage Backed	USD 873,665	1,053	1,072
Countrywide Asset-Backed Certificates F/R 07-25-2037	United States	Mortgage Backed	USD 720,945	859	881
Countrywide Asset-Backed Certificates F/R 01-25-2045	United States	Mortgage Backed	USD 1,800,000	2,177	2,153
Countrywide Asset-Backed Certificates F/R 04-25-2047	United States	Mortgage Backed	USD 1,581,221	1,881	1,922
Coventry Building Society 0.01% 07-07-2028	United Kingdom	Corporate - Non Convertible	EUR 500,000	734	602
CPI Property Group SA 1.63% 04-23-2027	Luxembourg	Corporate - Non Convertible	EUR 300,000	434	324
CPI Property Group SA 1.50% 01-27-2031	Luxembourg	Corporate - Non Convertible	EUR 700,000	999	566
CPPIB Capital Inc. 0.75% 02-02-2037	Canada	Federal Government	EUR 800,000	1,136	777
Credit Suisse First Boston Mortgage Securities Corp. F/R 05-25-2044 144A	United States	Mortgage Backed	USD 178,298	224	243
Credit Suisse Group AG 07-15-2026	Switzerland	Corporate - Non Convertible	USD 2,400,000	3,087	3,249
Credit Suisse Group F/R 06-24-2027 Callable 2026	Switzerland	Corporate - Non Convertible	EUR 300,000	450	388
Credit Suisse Group AG F/R 01-12-2029 Callable 2028 144A	Switzerland	Corporate - Non Convertible	USD 500,000	702	616
Credit Suisse Group AG 0.63% 01-18-2033	Switzerland	Corporate - Non Convertible	EUR 200,000	308	196
Credit Suisse Group AG 6.54% 08-12-2033	Switzerland	Corporate - Non Convertible	USD 1,800,000	2,316	2,421
Cromwell Ereit Lux Finco SARL 2.13% 11-19-2025 Callable	Luxembourg	Corporate - Non Convertible	EUR 400,000	625	507
CSMC 2021-RPL6 Trust 0% 10-25-2060	United States	Mortgage Backed	USD 2,311,123	2,752	2,735
CTP NV 0.63% 09-27-2026 Callable	Netherlands	Corporate - Non Convertible	EUR 300,000	451	367
CTP NV 1.50% 09-27-2031 Callable	Netherlands	Corporate - Non Convertible	EUR 400,000	598	407
CVC Cordatus Loan Fund XI DAC F/R 10-15-2031	Ireland	Mortgage Backed	EUR 599,797	921	847
CWABS Asset-Backed Certificates Trust 2005-17 F/R 05-25-2036	United States	Mortgage Backed	USD 144,188	187	192
Deutsche Alt-A Securities Mortgage Loan Trust Series 2006-AR3 F/R 08-25-2036	United States	Mortgage Backed	USD 1,169,711	1,463	1,417
Deutsche Bank AG F/R 11-19-2025	Germany	Corporate - Non Convertible	EUR 100,000	151	137
Deutsche Bank AG 1.63% 01-20-2027	Germany	Corporate - Non Convertible	EUR 1,200,000	1,801	1,547
Deutsche Bank AG 1.88% 02-23-2028	Germany	Corporate - Non Convertible	EUR 2,600,000	3,737	3,340
Deutsche Bank AG F/R 11-19-2030	Germany	Corporate - Non Convertible	EUR 500,000	770	570
Deutsche Bank AG F/R 02-17-2032	Germany	Corporate - Non Convertible	EUR 200,000	310	214
Deutsche Bank AG 3.96% 11-26-2025 Callable 2024	United States	Corporate - Non Convertible	USD 400,000	536	525
Deutsche Bank AG/New York NY 5.88% 07-08-2031	United States	Corporate - Non Convertible	USD 400,000	572	477
Deutsche Bank AG/New York NY 3.54% 09-18-2031 Callable	United States	Corporate - Non Convertible	USD 700,000	941	767
Deutsche Bank AG/New York NY 7.08% 02-10-2034 Callable	United States	Corporate - Non Convertible	USD 1,500,000	2,017	1,843
Deutsche Bank Aktiengesellschaft 2.55% 01-07-2028 Callable	United States	Corporate - Non Convertible	USD 2,200,000	2,797	2,609
Development Bank of Japan Inc. 0.05% 08-27-2025	Japan	Corporate - Non Convertible	USD 1,000,000	1,333	1,238
DLR Kredit AS 1.00% 10-01-2023	Denmark	Corporate - Non Convertible	DKK 12,500,000	2,407	2,407
The Doctors Co An Interinsurance Exchange 4.50% 01-18-2032	United States	Corporate - Non Convertible	USD 200,000	250	205
Doosan Enerbility 5.55% 07-17-2026	Korea	Foreign Governments	USD 1,800,000	2,385	2,443
DROP Mortgage Trust 2021-FILE F/R 04-15-2026	United States	Mortgage Backed	USD 1,100,000	1,374	1,396
Dryden 55 CLO Ltd. F/R 04-15-2031	Cayman Islands	Mortgage Backed	USD 633,757	801	859
Dryden Senior Loan Fund F/R 04-15-2028	Cayman Islands	Mortgage Backed	USD 793,678	995	1,075
Dryden XXVII-R Euro CLO 2017 BV F/R 04-15-2033	Ireland	Mortgage Backed	EUR 498,202	758	698
Dutch Property Finance 2021-1 BV F/R 07-28-2058	Netherlands	Mortgage Backed	EUR 350,587	536	503
Elmwood CLO VII Ltd. 0% 01-17-2034	Cayman Islands	Mortgage Backed	USD 1,800,000	2,427	2,445
EQT AB 2.38% 04-06-2028 Callable	Sweden	Corporate - Non Convertible	EUR 600,000	831	763
European Loan Conduit No 36 DAC F/R 02-17-2030	Ireland	Mortgage Backed	EUR 477,795	696	672
Extended Stay America Trust F/R 07-15-2038	United States	Mortgage Backed	USD 1,140,585	1,405	1,537
First Franklin Mortgage Loan Trust 2006-FF15 F/R 11-25-2036	United States	Mortgage Backed	USD 1,000,000	1,076	1,065
Ford Credit Canada Co. 7.38% 05-12-2026	Canada	Corporate - Non Convertible	4,300,000	4,300	4,336
Ford Motor Credit Co. LLC 3.37% 11-17-2023	United States	Corporate - Non Convertible	USD 400,000	517	541
Ford Motor Credit Co. LLC 5.58% 03-18-2024 Callable	United States	Corporate - Non Convertible	USD 600,000	824	811
Ford Motor Credit Co. LLC 4.06% 11-01-2024 Callable	United States	Corporate - Non Convertible	USD 900,000	1,147	1,185
French Republic Government Bond OAT 3.25% 05-25-2045	France	Foreign Governments	EUR 500,000	1,097	662
GA Global Funding Trust 2.25% 01-06-2027	United States	Corporate - Non Convertible	USD 400,000	506	477
Gaci First Investment Company 4.75% 02-14-2030 Callable	Cayman Islands	Corporate - Non Convertible	USD 1,400,000	1,857	1,818
Gaci First Investment Company 4.88% 02-14-2035 Callable	Cayman Islands	Corporate - Non Convertible	USD 1,500,000	1,965	1,854
Gaci First Investment Company 5.13% 02-14-2053 Callable	Cayman Islands	Corporate - Non Convertible	USD 700,000	875	776
Genesis Mortgage Funding 2022-1 PLC F/R 09-15-2059	United Kingdom	Mortgage Backed	GBP 2,114,541	3,401	3,518
GLP Capital LP/GLP Financing II Inc. 5.25% 06-01-2025	United States	Corporate - Non Convertible	USD 500,000	724	666
Golden State Tobacco Securitization Corp. 2.59% 06-01-2029	United States	Foreign Governments	USD 600,000	759	684
Golden State Tobacco Securitization Corp. 2.75% 06-01-2034	United States	Foreign Governments	USD 600,000	760	643
The Goldman Sachs Group Inc. 0.01% 04-30-2024 Callable	United States	Corporate - Non Convertible	EUR 300,000	448	431
The Goldman Sachs Group Inc. F/R 02-07-2025 Callable	United States	Corporate - Non Convertible	EUR 700,000	1,010	1,008
The Goldman Sachs Group Inc. F/R 02-24-2028 Callable	United States	Corporate - Non Convertible	USD 1,300,000	1,625	1,751

PIMCO — IG GLOBAL BOND POOL

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SCHEDULE OF INVESTMENTS (cont'd)

as at September 30, 2023

	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
BONDS (cont'd)					
Government National Mortgage Association 3.00% 07-20-2046	United States	Mortgage Backed	USD 4,500	6	6
Government of Australia 4.25% 04-21-2026	Australia	Foreign Governments	AUD 3,800,000	4,164	3,332
Government of Australia 0.50% 09-21-2026	Australia	Foreign Governments	AUD 1,900,000	1,801	1,495
Government of Australia 4.50% 04-21-2033	Australia	Foreign Governments	AUD 4,200,000	3,861	3,678
Government of Australia 1.25% 04-01-2037	Australia	Foreign Governments	AUD 400,000	286	270
Government of Australia 1.75% 06-21-2051	Australia	Foreign Governments	AUD 350,000	324	162
Government of France 2.00% 05-25-2048	France	Foreign Governments	EUR 50,000	96	51
Government of France 0.75% 05-25-2052	France	Foreign Governments	EUR 2,600,000	4,203	1,765
Government of France 0.50% 05-25-2072	France	Foreign Governments	EUR 300,000	444	135
Government of Hungary 5.00% 02-22-2027	Hungary	Foreign Governments	EUR 200,000	272	289
Government of Hungary 5.25% 06-16-2029	Hungary	Foreign Governments	USD 4,000,000	4,960	5,198
Government of Israel 0% 11-30-2023	Israel	Foreign Governments	ILS 18,095,000	7,105	6,497
Government of Israel 4.50% 01-17-2033	Israel	Foreign Governments	USD 500,000	667	636
Government of Israel 3.80% 05-13-2060	Israel	Foreign Governments	USD 700,000	999	636
Government of Japan 0.01% 05-01-2024	Japan	Foreign Governments	JPY 2,650,000,000	25,812	24,102
Government of Japan 0.10% 03-10-2028	Japan	Foreign Governments	JPY 591,000,000	6,686	6,054
Government of Japan 1.20% 09-20-2035	Japan	Foreign Governments	JPY 447,000,000	6,374	4,183
Government of Japan 30 Year Bond 1.40% 09-20-2045	Japan	Foreign Governments	JPY 220,000,000	3,281	1,961
Government of Japan 0.50% 03-20-2049	Japan	Foreign Governments	JPY 400,000,000	4,670	2,810
Government of Japan 30 Year Bond 1.00% 03-20-2052	Japan	Foreign Governments	JPY 40,000,000	360	311
Government of Peru 5.94% 02-12-2029	Peru	Foreign Governments	PEN 500,000	212	174
Government of Poland 5.50% 11-16-2027	Poland	Foreign Governments	USD 100,000	134	136
Government of Poland 3.88% 02-14-2033	Poland	Foreign Governments	EUR 900,000	1,287	1,249
Government of Poland 4.88% 10-04-2033	Poland	Foreign Governments	USD 500,000	675	633
Government of Poland 4.25% 02-14-2043	Poland	Foreign Governments	EUR 200,000	287	265
Government of Poland 5.50% 04-04-2053	Poland	Foreign Governments	USD 300,000	403	370
Government of Romania 2.13% 01-18-2028	Romania	Foreign Governments	EUR 400,000	571	500
Government of Romania 6.63% 09-27-2029	Romania	Foreign Governments	EUR 2,600,000	3,726	3,846
Government of Romania 1.75% 07-13-2030	Romania	Foreign Governments	EUR 700,000	1,034	763
Government of Romania 2.00% 04-14-2033	Romania	Foreign Governments	EUR 400,000	593	396
Government of Romania 3.75% 02-07-2034	Romania	Foreign Governments	EUR 600,000	854	682
Government of Romania 2.63% 12-02-2040	Romania	Foreign Governments	EUR 100,000	154	85
Government of Romania 2.75% 04-14-2041	Romania	Foreign Governments	EUR 200,000	299	169
Government of Romania 2.88% 04-13-2042	Romania	Foreign Governments	EUR 600,000	868	509
Government of Saudi Arabia 4.75% 01-18-2028	Saudi Arabia	Foreign Governments	USD 1,700,000	2,275	2,258
Government of Saudi Arabia 3.25% 10-22-2030	Saudi Arabia	Foreign Governments	USD 600,000	748	715
Government of Saudi Arabia 4.88% 07-18-2033	Saudi Arabia	Foreign Governments	USD 2,000,000	2,654	2,587
Government of Saudi Arabia 5.00% 01-18-2053	Saudi Arabia	Foreign Governments	USD 500,000	622	566
Government of Serbia 1.00% 09-23-2028	Serbia	Foreign Governments	EUR 300,000	433	256
Government of Serbia 1.65% 03-03-2033	Serbia	Foreign Governments	EUR 500,000	739	470
Government of Spain 3.90% 07-30-2039	Spain	Foreign Governments	EUR 100,000	144	137
Government of Spain 3.45% 07-30-2066	Spain	Foreign Governments	EUR 2,500,000	5,491	2,865
Government of Spain 1.45% 10-31-2071	Spain	Foreign Governments	EUR 600,000	921	356
Government of United Kingdom 0.63% 10-22-2050	United Kingdom	Foreign Governments	GBP 1,700,000	2,461	1,041
Greensaf Pipelines Bidco Sarl 6.13% 02-23-2038	Luxembourg	Corporate - Non Convertible	USD 700,000	942	930
Greensaf Pipelines Bidco Sarl 6.51% 02-23-2042	Luxembourg	Corporate - Non Convertible	USD 1,100,000	1,481	1,466
Griffith Park CLO DAC F/R 11-21-2031	Ireland	Mortgage Backed	EUR 600,000	905	847
GSAMP Trust 2005-HE6 F/R 11-25-2035	United States	Mortgage Backed	USD 1,700,000	2,015	1,884
Halseypoint Clo 2 Ltd.F/R 07-20-2031	Cayman Islands	Mortgage Backed	USD 1,604,459	2,007	2,171
Hana Bank 3.75% 05-04-2026	Korea	Corporate - Non Convertible	EUR 1,500,000	2,257	2,134
Harvest CLO XI DAC F/R 06-26-2030	Ireland	Mortgage Backed	EUR 857,574	1,263	1,212
Harvest CLO F/R 10-15-2031	Ireland	Mortgage Backed	EUR 498,983	768	703
Hops Hill F/R 05-27-2054	United Kingdom	Mortgage Backed	GBP 461,132	798	766
HSBC Holdings PLC 4.76% 06-09-2028 Callable	United Kingdom	Corporate - Non Convertible	USD 2,000,000	2,530	2,572
HSBC Holdings PLC 5.21% 08-11-2028 Callable	United Kingdom	Corporate - Non Convertible	USD 1,000,000	1,277	1,308
HSBC Holdings PLC 3.97% 05-22-2030 Callable	United Kingdom	Corporate - Non Convertible	USD 500,000	672	598
HSI Asset Loan Obligation Trust 2007-WF1 F/R 12-25-2036	United States	Mortgage Backed	USD 344,869	209	146
HSI Asset Securitization Corp. Trust 2005-NC2 F/R 08-25-2035	United States	Mortgage Backed	USD 527,027	666	682
Huarong Finance 2019 Co. Ltd. 2.13% 09-30-2023 Callable	Hong Kong	Corporate - Non Convertible	USD 400,000	533	543
Intesa Sanpaolo SpA 6.63% 06-20-2033	Italy	Corporate - Non Convertible	USD 1,400,000	1,870	1,790
Japan Finance Organization for Municipalities 0.63% 09-02-2025	Japan	Foreign Governments	USD 900,000	1,192	1,114
JP Morgan Chase Commercial Mortgage Securities Trust 2019-FL12 F/R 12-15-2031	United States	Mortgage Backed	USD 190,471	253	221
JP Morgan Mortgage Acquisition F/R 10-25-2036	United States	Mortgage Backed	USD 141,969	183	189

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BONDS (cont'd)					
JPMorgan Chase & Co. 5.35% 06-01-2034 Callable	United States	Corporate - Non Convertible	USD 3,800,000	5,167	4,902
Jubilee Place 2021-1 BV F/R 07-17-2058	Netherlands	Mortgage Backed	EUR 499,007	741	718
Jyske Realkredit AS 1.00% 10-01-2023	Denmark	Corporate - Non Convertible	DKK 24,600,000	4,736	4,744
Jyske Realkredit AS 1.00% 01-01-2024	Denmark	Corporate - Non Convertible	DKK 10,300,000	1,972	1,968
Jyske Realkredit AS 1.00% 04-01-2024	Denmark	Corporate - Non Convertible	DKK 10,100,000	1,922	1,919
Jyske Realkredit AS 1.00% 10-01-2050	Denmark	Corporate - Non Convertible	DKK 11,512,601	2,198	1,453
Jyske Realkredit AS 1.50% 10-01-2053	Denmark	Corporate - Non Convertible	DKK 8,442,903	1,592	1,162
Kayne CLO 5 Ltd. F/R 07-24-2032	Cayman Islands	Mortgage Backed	USD 1,600,000	2,034	2,161
KKR CLO 18 Ltd. F/R 07-18-2030	Cayman Islands	Mortgage Backed	USD 1,183,865	1,490	1,598
Kodit Global 2022 The 1st Securitization Specialty Co. Ltd. 3.62% 05-27-2025	Korea	Corporate - Non Convertible	USD 1,900,000	2,496	2,489
Korea Treasury Bond 3.25% 03-10-2028	Korea	Foreign Governments	KRW 993,630,000	1,027	974
Korea Treasury Bond 2.63% 06-10-2028	Korea	Foreign Governments	KRW 1,463,260,000	1,415	1,392
Korea Treasury Bond 2.38% 12-10-2028	Korea	Foreign Governments	KRW 1,388,440,000	1,318	1,295
Korea Treasury Bond 1.38% 12-10-2029	Korea	Foreign Governments	KRW 17,844,810,000	15,395	15,466
Korea Treasury Bond 1.50% 12-10-2030	Korea	Foreign Governments	KRW 705,520,000	608	602
KREF 2022-FL3 Ltd. F/R 02-15-2039	United States	Mortgage Backed	USD 1,700,000	2,157	2,276
KSA Sukuk Ltd. 5.27% 10-25-2028	Saudi Arabia	Corporate - Non Convertible	USD 700,000	962	953
LCM Ltd. Partnership F/R 10-20-2027	Cayman Islands	Mortgage Backed	USD 2,693	4	4
LCM XIII LP F/R 07-19-2027	Cayman Islands	Mortgage Backed	USD 721,574	920	977
LL ABS Trust 2021-1 1.07% 05-15-2029	United States	Mortgage Backed	USD 155,738	197	209
Logicor Financing SARL 1.63% 07-15-2027 Callable 2027	Luxembourg	Corporate - Non Convertible	EUR 500,000	749	617
London Wall Mortgage Capital PLC F/R 05-15-2051	United Kingdom	Mortgage Backed	GBP 574,632	977	947
LT Autorahoitus 4.31% 07-18-2033	Ireland	Mortgage Backed	EUR 1,454,627	2,164	2,094
Luminent Mortgage Trust 2006-7 F/R 12-25-2036	United States	Mortgage Backed	USD 1,593,087	1,941	1,861
Man GLG Euro CLO F/R 10-15-2030 144A	Ireland	Mortgage Backed	EUR 402,343	619	571
Marathon CLO Ltd. F/R 04-15-2029 144A	Cayman Islands	Mortgage Backed	USD 348,969	447	474
Marble Point CLO Ltd. F/R 10-15-2030	Cayman Islands	Mortgage Backed	USD 1,025,742	1,276	1,386
Marvell Technology Inc. 1.65% 04-15-2026 Callable	United States	Corporate - Non Convertible	USD 200,000	249	246
Mastr Asset Backed Securities Trust 2006-WMC3 F/R 08-25-2036	United States	Mortgage Backed	USD 3,596,183	2,050	1,784
MDGH GMTN RSC Ltd. 5.50% 04-28-2033 Callable	United Arab Emirates	Corporate - Non Convertible	USD 300,000	407	407
Merrill Lynch Alternative Note Asset Trust Series 2007-OAR5 0% 10-25-2047	United States	Mortgage Backed	USD 3,159,475	1,746	1,324
MF1 2021-FL7 Ltd. F/R 10-18-2036	Cayman Islands	Mortgage Backed	USD 1,500,000	1,902	2,006
MF1 Multifamily Housing Mortgage Loan Trust F/R 07-15-2036	United States	Mortgage Backed	USD 152,042	192	204
MF1 Multifamily Housing Mortgage Loan Trust F/R 07-16-2036	Cayman Islands	Mortgage Backed	USD 1,288,891	1,559	1,713
MFRA Trust 1.38% 04-25-2065 144A	United States	Mortgage Backed	USD 319,117	419	389
MFRA Trust 6.77% 09-25-2066	United States	Mortgage Backed	USD 2,700,000	3,651	3,685
Mill City Mortgage Trust F/R 11-25-2060 144A	United States	Mortgage Backed	USD 374,232	483	467
Miravet SARL F/R 05-26-2065	Luxembourg	Mortgage Backed	EUR 266,320	404	382
Mizuho Financial Group Inc. 4.61% 08-28-2030	Japan	Corporate - Non Convertible	EUR 2,200,000	3,235	3,142
Morgan Stanley 5.16% 04-20-2029 Callable	United States	Corporate - Non Convertible	USD 1,900,000	2,557	2,487
Morgan Stanley ABS Capital I Inc. Trust 2005-NC2 F/R 03-25-2035	United States	Mortgage Backed	USD 700,000	873	882
Morgan Stanley ABS Capital I Inc. Trust 2007-NC2 F/R 02-25-2037	United States	Mortgage Backed	USD 1,888,290	1,378	1,235
Morgan Stanley Capital I Trust 2019-L2 4.07% 03-15-2052	United States	Mortgage Backed	USD 500,000	803	613
Mortimer BTL 2021-1 PLC F/R 06-23-2053	United Kingdom	Mortgage Backed	GBP 655,508	1,122	1,078
NatWest Group PLC 5.52% 09-30-2028	United Kingdom	Corporate - Non Convertible	USD 1,800,000	2,318	2,367
Navent Student Loan Trust 3.13% 02-15-2068 144A	United States	Mortgage Backed	USD 186,930	260	241
New Century Home Equity Loan Trust 2006-2 F/R 08-25-2036	United States	Mortgage Backed	USD 728,766	856	943
New Jersey Transportation Trust Fund Authority 5.75% 12-15-2028	United States	Foreign Governments	USD 400,000	589	545
New Residential Mortgage Loan Trust 2.75% 11-25-2059	United States	Mortgage Backed	USD 277,328	372	347
Nomura Holdings Inc. 2.33% 01-22-2027	Japan	Corporate - Non Convertible	USD 500,000	636	598
Nomura Home Equity Loan Inc. Home Equity Loan Trust Series 2006-HE1F/R 02-25-2036	United States	Mortgage Backed	USD 1,484,050	1,823	1,796
Nomura Home Equity Loan Inc. 6.04% 10-25-2036	United States	Mortgage Backed	USD 487,838	268	157
Nomura Resecuritization Trust F/R 03-25-2037 Callable	United States	Mortgage Backed	USD 223,640	292	288
Nordea Kredit Realkreditaktieselskab 1.00% 04-01-2024	Denmark	Corporate - Non Convertible	DKK 10,200,000	1,942	1,938
Nordea Kredit Realkreditaktieselskab 1.00% 10-01-2050	Denmark	Corporate - Non Convertible	DKK 5,927,748	1,100	803
Nordea Kredit Realkreditaktieselskab 1.00% 10-01-2050 Callable	Denmark	Corporate - Non Convertible	DKK 420,733	81	53
Nordea Kredit Realkreditaktieselskab 1.50% 10-01-2053	Denmark	Corporate - Non Convertible	DKK 11,264,151	2,132	1,594
Nova Kreditna Banka Maribor dd 1.88% 01-27-2025	Slovenia	Corporate - Non Convertible	EUR 500,000	707	707
Nykredit Realkredit AS F/R 10-01-2023	Denmark	Corporate - Non Convertible	DKK 114,100,000	22,553	21,944
Nykredit Realkredit AS 1.00% 10-01-2050	Denmark	Corporate - Non Convertible	DKK 3,837,311	733	484

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BONDS (cont'd)					
Nykredit Realkredit AS 1.00% 10-01-2050 Callable	Denmark	Corporate - Non Convertible	DKK 13,276,738	2,444	1,796
Nykredit Realkredit AS 1.00% 10-01-2053	Denmark	Corporate - Non Convertible	DKK 43	–	–
Nykredit Realkredit AS 1.00% 10-01-2053 Callable	Denmark	Corporate - Non Convertible	DKK 2	–	–
Nykredit Realkredit AS 1.50% 10-01-2053	Denmark	Corporate - Non Convertible	DKK 13,043,862	2,465	1,843
Nykredit Realkredit AS 1.50% 10-01-2053 Callable	Denmark	Corporate - Non Convertible	DKK 40,541,788	7,904	5,378
Nykredit Realkredit AS 2.00% 10-01-2053	Denmark	Corporate - Non Convertible	DKK 1	–	–
NYO Commercial Mortgage Trust 2021-1290 F/R 11-15-2038	United States	Mortgage Backed	USD 1,600,000	1,981	1,986
Oaktree CLO 2019-4 Ltd. F/R 10-20-2032	Cayman Islands	Mortgage Backed	USD 1,300,000	1,648	1,760
Option One Mortgage Loan Trust 2006-1 F/R 01-25-2036	United States	Mortgage Backed	USD 1,582,000	1,965	1,930
Organon Finance 1 LLC 4.13% 04-30-2028 Callable	United States	Corporate - Non Convertible	USD 200,000	251	236
OZLM VI Ltd F/R 04-17-2031	Cayman Islands	Mortgage Backed	USD 1,680,297	2,094	2,270
Pacific Gas and Electric Co. 4.55% 07-01-2030 Callable 2030	United States	Corporate - Non Convertible	USD 100,000	150	120
Pacific Gas and Electric Co. 4.40% 03-01-2032 Callable	United States	Corporate - Non Convertible	USD 1,000,000	1,265	1,152
Pacific Gas and Electric Co. 4.25% 03-15-2046	United States	Corporate - Non Convertible	USD 100,000	141	90
Pacific Gas and Electric Co. 4.00% 12-01-2046	United States	Corporate - Non Convertible	USD 100,000	129	86
Pacific Gas and Electric Co. 4.95% 07-01-2050	United States	Corporate - Non Convertible	USD 100,000	148	101
Pagaya AI Debt Selection Trust 2021-3 1.15% 05-15-2029	United States	Mortgage Backed	USD 54,598	69	74
Penske Truck Leasing Co. LP 3.45% 07-01-2024	United States	Corporate - Non Convertible	USD 600,000	824	800
Pepper SPARKZ Trust No.3 F/R 08-17-2028	Australia	Mortgage Backed	AUD 105,614	102	92
Petronas Capital Ltd. 4.55% 04-21-2050 Callable	Malaysia	Corporate - Non Convertible	USD 200,000	278	222
Petronas Capital Ltd. 3.40% 04-28-2061	Malaysia	Corporate - Non Convertible	USD 600,000	750	508
Polaris 2021-1 PLC F/R 12-23-2058	United Kingdom	Mortgage Backed	GBP 523,018	911	865
Precise Mortgage Funding F/R 10-16-2056 Callable 2024	United Kingdom	Mortgage Backed	GBP 180,544	307	299
Pretium Mortgage Credit Partners LLC 0% 09-27-2060	United States	Mortgage Backed	USD 288,921	363	369
Progress Residential 2021-SFR10 Trust 2.39% 12-17-2040	United States	Mortgage Backed	USD 1,682,432	2,128	1,921
Qatar Petroleum 2.25% 07-12-2031 Callable	Qatar	Corporate - Non Convertible	USD 200,000	245	218
Qatar Petroleum 3.13% 07-12-2041	Qatar	Corporate - Non Convertible	USD 300,000	371	282
Qatar Petroleum 3.30% 07-12-2051 Callable	Qatar	Corporate - Non Convertible	USD 400,000	503	354
RASC Series 2004-KS7 Trust F/R 08-25-2034	United States	Mortgage Backed	USD 596,250	728	771
Real Estate Asset Liquidity Trust 2.38% 12-12-2028	Canada	Mortgage Backed	353,340	353	318
Real Estate Asset Liquidity Trust 2.87% 02-12-2055	Canada	Mortgage Backed	800,000	800	669
Realkredit Danmark AS 1.00% 01-01-2024	Denmark	Corporate - Non Convertible	DKK 49,900,000	9,559	9,545
Realkredit Danmark AS 1.00% 04-01-2024	Denmark	Corporate - Non Convertible	DKK 38,700,000	7,420	7,352
Realkredit Danmark AS 1.00% 10-01-2050	Denmark	Corporate - Non Convertible	DKK 6,311,512	1,154	854
Realkredit Danmark AS 1.00% 10-01-2053	Denmark	Corporate - Non Convertible	DKK 1,608,537	288	215
Realkredit Danmark AS 1.50% 10-01-2053	Denmark	Corporate - Non Convertible	DKK 9,207,946	1,732	1,289
RIPON Mortgages PLC 1X F/R 08-28-2056	United Kingdom	Mortgage Backed	GBP 3,767,274	6,513	6,225
RMAC NO 3 PLC F/R 02-15-2047	United Kingdom	Mortgage Backed	GBP 3,200,000	5,462	5,314
Sagax Euro Mtn NL BV 1.63% 02-24-2026 Callable	Netherlands	Corporate - Non Convertible	EUR 600,000	864	796
Sands China Ltd. 5.40% 08-08-2028 Callable 2028	Macau	Corporate - Non Convertible	USD 600,000	891	768
Santander UK Group Holdings PLC 2.47% 01-11-2028	United Kingdom	Corporate - Non Convertible	USD 1,900,000	2,415	2,248
Santander UK Group Holdings PLC 3.53% 08-25-2028	United Kingdom	Corporate - Non Convertible	EUR 1,800,000	2,350	2,460
Santander UK Group Holdings PLC 6.53% 01-10-2029 Callable	United Kingdom	Corporate - Non Convertible	USD 1,700,000	2,324	2,290
Santander UK PLC F/R 02-12-2027 144A	United Kingdom	Corporate - Non Convertible	GBP 200,000	346	332
Saudi Arabian Oil Co. 3.25% 11-24-2050 144A	Saudi Arabia	Corporate - Non Convertible	USD 200,000	259	170
SFO Commercial Mortgage Trust 2021-555 F/R 05-15-2038	United States	Mortgage Backed	USD 1,100,000	1,352	1,363
SG Mortgage Securities Trust F/R 10-25-2036	United States	Mortgage Backed	USD 566,570	698	693
SNCF Reseau 0.75% 05-25-2036	France	Foreign Governments	EUR 700,000	1,184	689
Societe Generale SA F/R 12-14-2026 144A	France	Corporate - Non Convertible	USD 1,300,000	1,669	1,577
Societe Generale SA 2.80% 01-19-2028	France	Corporate - Non Convertible	USD 400,000	503	483
Societe Generale SA 6.45% 01-10-2029 Callable	France	Corporate - Non Convertible	USD 1,400,000	1,914	1,881
Societe Generale SA 3.34% 01-21-2033	France	Corporate - Non Convertible	USD 600,000	755	633
Societe Generale SA 6.69% 01-10-2034 Callable	France	Corporate - Non Convertible	USD 3,900,000	5,316	5,151
Sound Point CLO XIV Ltd. F/R 01-23-2029	Cayman Islands	Mortgage Backed	USD 597	1	1
Sound Point CLO XV Ltd. F/R 01-23-2029 144A	Cayman Islands	Mortgage Backed	USD 329,315	414	447
Sound Point Clo XVI Ltd. F/R 07-25-2030	Cayman Islands	Mortgage Backed	USD 1,282,200	1,636	1,739
Sound Point Clo XVII F/R 10-20-2030	Cayman Islands	Mortgage Backed	USD 1,302,988	1,665	1,759
Southern California Edison Company F/R 04-01-2024	United States	Corporate - Non Convertible	USD 100,000	126	136
Standard Chartered PLC 0.99% 01-12-2025 Callable 2024	United Kingdom	Corporate - Non Convertible	USD 500,000	634	668
Standard Chartered PLC 2.61% 01-12-2028 Callable	United Kingdom	Corporate - Non Convertible	USD 800,000	1,021	963
Standard Chartered PLC 2.68% 06-29-2032 Callable	United Kingdom	Corporate - Non Convertible	USD 1,000,000	1,247	1,042
Starwood Property Trust STWD 2021 HTS A F/R 04-15-2034	Cayman Islands	Mortgage Backed	USD 1,300,000	1,634	1,743
Starwood Property Trust STWD 2021 FL2 A F/R 04-18-2038	Cayman Islands	Mortgage Backed	USD 1,100,000	1,378	1,466
Stratton Mortgage Funding F/R 09-25-2051	United Kingdom	Mortgage Backed	GBP 645,698	1,134	1,071

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BONDS (cont'd)					
Stratton Mortgage Funding F/R 03-12-2052	United Kingdom	Mortgage Backed	GBP 421,456	721	699
Stratton Mortgage Funding F/R 07-20-2060	United Kingdom	Mortgage Backed	GBP 676,932	1,190	1,123
Structured Asset Securities Corp. F/R 01-25-2036	United States	Mortgage Backed	USD 227,146	269	254
Structured Asset Securities Corp. F/R 07-25-2036	United States	Mortgage Backed	USD 824,925	999	1,053
Sumitomo Mitsui Banking Corp. 0.41% 11-07-2029	Japan	Corporate - Non Convertible	EUR 600,000	898	697
Sumitomo Mitsui Financial Group Inc. 5.52% 01-13-2028	Japan	Corporate - Non Convertible	USD 2,000,000	2,734	2,681
Sumitomo Mitsui Trust Bank Ltd. 0.28% 10-25-2028	Japan	Corporate - Non Convertible	EUR 1,500,000	2,153	1,793
Symphony CLO Ltd. 0% 04-25-2034	United States	Mortgage Backed	USD 1,500,000	2,023	2,037
TCI-Symphony CLO 2016-1 Ltd. F/R 10-13-2032	Cayman Islands	Mortgage Backed	USD 1,600,000	1,980	2,157
Texas Natural Gas Securitization Finance Corp. 5.17% 04-01-2041	United States	Foreign Governments	USD 400,000	553	520
THL Credit Wind River 2019-3 Clo Ltd. F/R 04-15-2031	Cayman Islands	Mortgage Backed	USD 1,200,000	1,522	1,619
Toronto Dominion Bank 5.14% 09-13-2028	Canada	Corporate - Non Convertible	USD 2,400,000	3,273	3,244
Towd Point Mortgage Funding F/R 02-20-2045	United Kingdom	Mortgage Backed	GBP 140,570	244	233
Towd Point Mortgage Funding F/R 07-20-2045	United Kingdom	Mortgage Backed	GBP 553,930	913	918
Towd Point Mortgage Funding F/R 10-20-2051	United Kingdom	Mortgage Backed	GBP 189,959	336	315
Towd Point Mortgage Trust F/R 07-25-2059 144A	United States	Mortgage Backed	USD 978,805	1,300	1,220
Toyota Auto Loan Extended Note 2.56% 11-25-2031	United States	Mortgage Backed	USD 200,000	265	266
TP ICAP Finance PLC 2.63% 11-18-2028 Callable	United Kingdom	Corporate - Non Convertible	GBP 400,000	666	511
Trinity Square 2021-1 PLC F/R 07-15-2059	United Kingdom	Mortgage Backed	GBP 420,259	727	698
TRTX 2022-FL5 Issuer Ltd. F/R 02-15-2039	Cayman Islands	Mortgage Backed	USD 1,700,000	2,160	2,268
TSB Bank PLC F/R 09-15-2028	United Kingdom	Corporate - Non Convertible	GBP 3,200,000	5,462	5,307
Twin Bridges 2021-1 PLC F/R 03-12-2055	United Kingdom	Mortgage Backed	GBP 678,275	1,200	1,122
UBS Group AG 6.25% 09-22-2029	Switzerland	Corporate - Non Convertible	USD 2,000,000	2,698	2,693
UBS Group AG 4.28% 01-09-2028 Callable	Switzerland	Corporate - Non Convertible	USD 250,000	349	313
UBS Group AG 4.19% 04-01-2031 Callable	Switzerland	Corporate - Non Convertible	USD 700,000	966	831
United Kingdom Gilt 1.75% 01-22-2049	United Kingdom	Foreign Governments	GBP 100,000	219	91
United Kingdom Gilt 1.25% 07-31-2051	United Kingdom	Foreign Governments	GBP 2,300,000	2,777	1,732
United Kingdom Gilt 1.50% 07-31-2053	United Kingdom	Foreign Governments	GBP 400,000	698	316
United States Treasury 0.25% 01-15-2025 Inflation Indexed	United States	Foreign Governments	USD 4,800,000	8,232	8,094
United States Treasury 0.13% 04-15-2025 Inflation Indexed	United States	Foreign Governments	USD 4,750,000	7,455	7,287
United States Treasury 0.38% 09-30-2027	United States	Foreign Governments	USD 100,000	116	115
United States Treasury 0.50% 10-31-2027	United States	Foreign Governments	USD 2,400,000	2,819	2,758
United States Treasury 0.50% 01-15-2028 Inflation Indexed	United States	Foreign Governments	USD 6,900,000	11,071	10,710
United States Treasury 1.75% 01-15-2028 Inflation Indexed	United States	Foreign Governments	USD 300,000	624	578
United States Treasury 0.75% 01-31-2028	United States	Foreign Governments	USD 7,400,000	8,684	8,525
United States Treasury 0.13% 07-15-2031 Inflation Indexed	United States	Foreign Governments	USD 2,600,000	3,579	3,422
United States Treasury 0.13% 01-15-2032 Inflation Indexed	United States	Foreign Governments	USD 3,900,000	5,302	4,897
United States Treasury 0.63% 07-15-2032 Inflation Indexed	United States	Foreign Governments	USD 400,000	529	498
United States Treasury 1.13% 01-15-2033 Inflation Indexed	United States	Foreign Governments	USD 6,900,000	9,620	8,692
United States Treasury 3.38% 02-15-2033	United States	Foreign Governments	USD 1,700,000	2,340	2,119
United States Treasury 4.25% 05-15-2039	United States	Foreign Governments	USD 2,400,000	3,737	3,072
United States Treasury 1.38% 11-15-2040	United States	Foreign Governments	USD 10,600,000	13,330	8,516
United States Treasury 1.88% 02-15-2041	United States	Foreign Governments	USD 6,300,000	7,340	5,519
United States Treasury 3.25% 05-15-2042	United States	Foreign Governments	USD 1,000,000	1,230	1,082
United States Treasury 1.63% 11-15-2050	United States	Foreign Governments	USD 500,000	624	355
United States Treasury 2.88% 05-15-2052	United States	Foreign Governments	USD 3,400,000	4,063	3,271
United States Treasury 4.00% 11-15-2052	United States	Foreign Governments	USD 200,000	294	241
VASA Trust 2021-VASA F/R 07-15-2039	United States	Mortgage Backed	USD 1,100,000	1,380	1,324
Venture 38 CLO Ltd. F/R 07/30/2032	Cayman Islands	Mortgage Backed	USD 1,600,000	1,992	2,150
Vibrant CLO VI Ltd. F/R 06-20-2029	Cayman Islands	Mortgage Backed	USD 226,974	274	308
Vibrant CLO VI Ltd. F/R 07-20-2032	Cayman Islands	Mortgage Backed	USD 1,400,000	1,753	1,885
Vibrant CLO VII Ltd. F/R 09-15-2030	Cayman Islands	Mortgage Backed	USD 712,573	899	963
Voya CLO 2017-1 Ltd. F/R 04-17-2030	Cayman Islands	Mortgage Backed	USD 1,334,790	1,663	1,811
WaMu Mortgage Pass-Through Certificates Series 2005-AR13 Trust F/R 10-25-2045	United States	Mortgage Backed	USD 1,432,779	1,751	1,800
Westpac Banking Corp. 3.46% 04-04-2025	Australia	Corporate - Non Convertible	EUR 1,900,000	2,794	2,705
Xcel Energy Inc. 5.45% 08-15-2033	United States	Corporate - Non Convertible	USD 2,100,000	2,765	2,726
Total bonds				640,150	589,918

PIMCO — IG GLOBAL BOND POOL

INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

SCHEDULE OF INVESTMENTS (cont'd)

as at September 30, 2023

	Country	Sector	Par Value/ Number of Shares/Units	Average Cost (\$ 000)	Fair Value (\$ 000)
SHORT-TERM NOTES					
AT&T Inc. 03-19-2024	United States	Corporate	3,000,000	3,929	3,963
Consolidated Edison Company Of New York Inc. 10-30-2023	United States	Corporate	1,000,000	1,345	1,352
Crown Castle Inc. 10-31-2023	United States	Corporate	800,000	1,076	1,081
Government of Canada Treasury Bill 10-26-2023	Canada	Federal Government	494,000	492	492
Government of Canada Treasury Bill 11-09-2023	Canada	Federal Government	5,770,000	5,738	5,738
Government of Canada Treasury Bill 11-23-2023	Canada	Federal Government	152,000	151	151
Japan Treasury Discount Bill 10-02-2023	Japan	Foreign Governments	390,000,000	3,581	3,545
Japan Treasury Discount Bill 10-30-2023	Japan	Foreign Governments	6,440,000,000	61,275	58,543
Japan Treasury Discount Bill 11-06-2023	Japan	Foreign Governments	330,000,000	3,115	3,000
Japan Treasury Discount Bill 11-13-2023	Japan	Foreign Governments	3,390,000,000	31,481	30,819
Japan Treasury Discount Bill 11-20-2023	Japan	Foreign Governments	5,160,000,000	48,106	46,912
Japan Treasury Discount Bill 11-27-2023	Japan	Foreign Governments	4,150,000,000	38,574	37,731
Japan Treasury Discount Bill 12-04-2023	Japan	Foreign Governments	1,770,000,000	16,475	16,093
Japan Treasury Discount Bill 12-11-2023	Japan	Foreign Governments	2,200,000,000	20,309	20,003
Japan Treasury Discount Bill 12-18-2023	Japan	Foreign Governments	400,000,000	3,660	3,637
Total short-term notes				239,307	233,060
OPTIONS					
Options purchased (see schedule of options purchased)				160	83
Total options				160	83
Total investments				879,617	823,061
Derivative instruments (see schedule of derivative instruments)					(4,670)
Liability for options written (see schedule of options written)					(128)
Cash and cash equivalents					283,294
Other assets less liabilities					(12,798)
Net assets attributable to securityholders					1,088,759

PIMCO – IG GLOBAL BOND POOL

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SUMMARY OF INVESTMENT PORTFOLIO

SEPTEMBER 30, 2023

PORTFOLIO ALLOCATION	% OF NAV
Bonds	81.5
<i>Bonds</i>	54.2
<i>Long bond futures</i>	27.1
<i>Short bond futures</i>	0.2
<i>Purchased options</i>	–
<i>Written options</i>	–
Short-term investments	21.4
Cash and cash equivalents	(1.1)
Other assets (liabilities)	(1.8)

REGIONAL ALLOCATION	% OF NAV
United States	45.1
Japan	24.9
Denmark	6.3
Cayman Islands	5.8
United Kingdom	5.5
Other	3.7
South Korea	2.5
Canada	1.9
France	1.8
Australia	1.2
Ireland	1.1
Switzerland	1.0
Israel	0.7
Germany	0.7
Saudi Arabia	0.7
Cash and cash equivalents	(1.1)
Other assets (liabilities)	(1.8)

SECTOR ALLOCATION	% OF NAV
Foreign government bonds	45.2
Corporate bonds	20.6
Foreign short-term discount notes	20.2
Mortgage backed	15.6
Corporate short-term discount notes	0.6
Federal short-term discount notes	0.6
Federal bonds	0.1
Cash and cash equivalents	(1.1)
Other assets (liabilities)	(1.8)

MARCH 31, 2023

PORTFOLIO ALLOCATION	% OF NAV
Bonds	88.7
<i>Bonds</i>	78.4
<i>Long bond futures</i>	10.4
<i>Short bond futures</i>	(0.1)
<i>Purchased options</i>	–
<i>Written options</i>	–
Cash and cash equivalents	9.3
Other assets (liabilities)	2.0
Swaps	–

REGIONAL ALLOCATION	% OF NAV
United States	28.0
Japan	26.3
Cash and cash equivalents	9.3
Cayman Islands	7.1
United Kingdom	5.5
Canada	4.9
Denmark	4.7
Other	3.4
Australia	2.4
Other assets (liabilities)	2.0
France	1.4
Israel	1.1
Germany	0.9
Switzerland	0.9
Saudi Arabia	0.7
Ireland	0.7
Romania	0.7

SECTOR ALLOCATION	% OF NAV
Foreign government bonds	51.2
Corporate bonds	19.3
Mortgage backed	17.2
Cash and cash equivalents	9.3
Other assets (liabilities)	2.0
Federal bonds	1.0

PIMCO – IG GLOBAL BOND POOL

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SCHEDULE OF OPTIONS PURCHASED

as at September 30, 2023

Underlying Interest	Number of Contracts	Option Type	Expiration Date	Strike Price \$	Premium Paid (\$ 000)	Fair Value (\$ 000)
Swap Option IRS OTC, Put	78,000,000	Put	Oct. 20, 2023	EUR 8.00	12	–
Swap Option IRS OTC, Put	50,000,000	Put	Nov. 24, 2023	USD 7.00	7	–
Swap Option IRS OTC, Put	12,000,000	Put	Nov. 30, 2023	AUD 9.00	1	–
Option OTC EPUT FN 54	11,000,000	Put	Dec. 7, 2023	USD 54.00	1	–
Option OTC EPUT FN 50	39,800,000	Put	Dec. 7, 2023	USD 50.00	2	–
Option OTC EPUT FN 46	8,000,000	Put	Dec. 7, 2023	USD 46.00	–	–
Option OTC EPUT FN 52	41,000,000	Put	Dec. 7, 2023	USD 52.00	2	–
Option OTC EPUT FN 58	15,300,000	Put	Dec. 7, 2023	USD 58.00	1	–
Option OTC EPUT FN 56	14,000,000	Put	Dec. 7, 2023	USD 56.00	1	–
Option OTC EPUT FN 48	8,500,000	Put	Dec. 7, 2023	USD 48.00	–	–
Swap Option IRS OTC, Put	55,000,000	Put	Dec. 14, 2023	USD 8.00	7	–
Swap Option IRS OTC, Put	12,000,000	Put	Dec. 14, 2023	USD 6.00	2	4
Swap Option IRS OTC, Put	55,000,000	Put	Dec. 29, 2023	GBP 10.00	19	–
Swap Option IRS OTC, Put	40,000,000	Put	Feb. 2, 2024	AUD 9.00	3	–
Swap Option IRS OTC, Put	5,000,000	Put	Feb. 6, 2024	USD 8.00	1	–
Swap Option IRS OTC, Put	40,000,000	Put	Feb. 6, 2024	EUR 8.00	6	–
Swap Option IRS OTC, Put	45,500,000	Put	Mar. 27, 2024	USD 6.00	95	79
Total options					160	83

SCHEDULE OF OPTIONS WRITTEN

as at September 30, 2023

Underlying Interest	Number of Contracts	Option Type	Expiration Date	Strike Price \$	Premium Received (\$ 000)	Fair Value (\$ 000)
Swap Option IRS OTC, Call	(2,700,000)	Written Call	Sep. 30, 2023	EUR 3.00	(14)	–
Swap Option IRS OTC, Put	(2,700,000)	Written Put	Sep. 30, 2023	EUR 3.00	(14)	(30)
Swap Option IRS OTC, Call	(2,600,000)	Written Call	Oct. 3, 2023	USD 4.00	(12)	–
Swap Option IRS OTC, Put	(2,600,000)	Written Put	Oct. 3, 2023	USD 4.00	(12)	(69)
Swap Option IRS OTC, Call	(1,200,000)	Written Call	Oct. 6, 2023	USD 4.00	(6)	–
Swap Option IRS OTC, Put	(1,200,000)	Written Put	Oct. 6, 2023	USD 4.00	(6)	(15)
Swap Option IRS OTC, Call	(500,000)	Written Call	Oct. 10, 2023	EUR 3.00	(2)	–
Swap Option IRS OTC, Put	(500,000)	Written Put	Oct. 10, 2023	EUR 3.00	(2)	(2)
Swap Option IRS OTC, Call	(500,000)	Written Call	Oct. 13, 2023	EUR 3.00	(2)	–
Swap Option IRS OTC, Put	(500,000)	Written Put	Oct. 13, 2023	EUR 3.00	(2)	(2)
Swap Option IRS OTC, Call	(500,000)	Written Call	Oct. 26, 2023	EUR 3.00	(3)	(2)
Swap Option IRS OTC, Put	(500,000)	Written Put	Oct. 26, 2023	EUR 3.00	(3)	(4)
CBOT U.S. 10 Year Treasury Note	(5)	Written Call	Oct. 27, 2023	USD 110.00	(2)	(1)
CBOT U.S. 10 Year Treasury Note	(5)	Written Put	Oct. 27, 2023	USD 107.00	(2)	(3)
Total options					(82)	(128)

PIMCO – IG GLOBAL BOND POOL

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SCHEDULE OF DERIVATIVE INSTRUMENTS

as at September 30, 2023

Schedule of MBS, TBA Commitment Contracts

Purchase Commitments	Settlement date	Par Value	Commitment amount to buy (\$ 000)	Fair Market Value (\$ 000)	Unrealized Gains (\$ 000)	Unrealized Losses (\$ 000)
Fannie Mae or Freddie Mac 3.00% 11-01-2051	Nov. 13, 2023	USD 9,100,000	10,465	10,250	–	(215)
FNCL 3.50% 11-01-2052	Nov. 13, 2023	USD 9,200,000	10,912	10,772	–	(140)
Fannie Mae or Freddie Mac 4.00% 11-01-2052	Nov. 13, 2023	USD 42,800,000	51,697	51,879	182	–
Fannie Mae or Freddie Mac 4.50% 11-01-2052	Nov. 13, 2023	USD 42,800,000	53,329	53,428	99	–
Fannie Mae or Freddie Mac 5.00% 11-01-2053	Nov. 13, 2023	USD 11,200,000	14,302	14,366	64	–
Fannie Mae or Freddie Mac 5.50% 11-13-2053	Nov. 13, 2023	USD 14,000,000	18,453	18,386	–	(67)
Fannie Mae or Freddie Mac 6.00% 11-01-2053	Nov. 13, 2023	USD 58,400,000	78,294	78,293	–	(1)
Fannie Mae or Freddie Mac 6.50% 11-01-2053	Nov. 13, 2023	USD 39,000,000	53,272	53,206	–	(66)
Total					345	(489)

Schedule of Swap Contracts

Counterparty credit rating	No. of contracts	Maturity date	Fund pays return on:	Fund receives return on:	Notional Value (\$ 000)	Unrealized Gains (\$ 000)	Unrealized Losses (\$ 000)
AA	1	December 20, 2023	Make A Payment Only Upon Default	Receive 1.00% Quarterly Times Notional Amount	543	1	–
AA	1	December 20, 2023	Pay 1% Quarterly Times Notional Amount	Receive A Payment Only Upon Default	7,059	–	(12)
AA	1	June 19, 2024	Floating Interest LIBOR JPY MUTKCALM	Fixed interest at 0.00%	3,452	–	(2)
A	1	June 20, 2024	Pay 1% Quarterly Times Notional Amount	Receive A Payment Only Upon Default	26,471	–	(147)
A	1	June 20, 2024	Pay 1% Quarterly Times Notional Amount	Receive A Payment Only Upon Default	15,475	–	(85)
AA	1	June 20, 2024	Pay 1% Quarterly Times Notional Amount	Receive A Payment Only Upon Default	27,693	–	(154)
A	1	June 20, 2024	Pay 1% Quarterly Times Notional Amount	Receive A Payment Only Upon Default	6,923	–	(38)
AA	1	September 21, 2024	Fixed interest at 0.00%	Floating Interest LIBOR JPY MUTKCALM	701,491	17	–
A	1	December 20, 2024	Pay 1% Quarterly Times Notional Amount	Receive A Payment Only Upon Default	6,652	–	(61)
AA	1	March 15, 2025	Floating interest USD Federal Funds Rate	Fixed interest at 2.75%	105,477	–	(5,070)
			Floating interest New Zealand Bank bill				
AA	1	March 20, 2025	3 month forward rate agreement	Fixed interest at 5.00%	3,824	–	(31)
AA	1	March 31, 2025	Fixed interest at 4.16%	Floating interest USD Federal Funds Rate	18,598	351	–
AA	1	June 21, 2025	Fixed interest at 3.75%	Floating interest USD Federal Funds Rate	36,788	980	–
AA	1	December 16, 2025	Floating interest USD Federal Funds Rate	Fixed interest at 1.00%	5,023	–	(428)
AA	1	December 20, 2025	Fixed interest at 4.25%	Floating interest USD Federal Funds Rate	93,046	975	–
AA	1	March 20, 2026	Fixed interest at 3.50%	Floating interest EURIBOR EUR 6 month	27,413	21	–
AA	1	March 20, 2026	Floating Interest GBP SONIO Annually	Fixed interest at 5.50%	6,792	70	–
AA	1	June 16, 2026	Floating interest BA CAD 3 month	Fixed interest at 1.00%	2,200	–	(229)
AA	1	November 30, 2026	Fixed interest at 2.96%	Floating interest USD Federal Funds Rate	26,981	2,696	–
AA	1	December 15, 2026	Fixed interest at 1.00%	Floating interest USD Federal Funds Rate	8,009	1,104	–
AA	1	December 15, 2026	Fixed interest at 1.25%	Floating interest USD Federal Funds Rate	12,896	1,397	–
AA	1	March 16, 2027	Floating interest BA AUD 6 month	Fixed interest at 1.75%	786	–	(67)
AA	1	June 15, 2027	Fixed interest at 1.75%	Floating interest USD Federal Funds Rate	42,641	4,176	–
			Floating interest New Zealand Bank bill				
AA	1	June 15, 2027	3 month forward rate agreement	Fixed interest at 3.75%	8,544	–	(456)
AA	1	November 30, 2027	Floating interest USD Federal Funds Rate	Fixed interest at 3.52%	6,787	–	(245)
AA	1	November 30, 2027	Floating interest USD Federal Funds Rate	Fixed interest at 3.99%	20,362	–	(370)
AA	1	November 30, 2027	Floating interest USD Federal Funds Rate	Fixed interest at 4.19%	8,009	–	(82)
AA	1	December 20, 2027	Pay 1% Quarterly Times Notional Amount	Receive A Payment Only Upon Default	5,701	74	–
A	1	December 21, 2027	Fixed interest at 2.50%	Floating Interest CNRR007	255,401	–	(313)
A	1	December 21, 2027	Fixed interest at 2.50%	Floating Interest CNRR007	92,270	–	(139)
A	1	December 21, 2027	Fixed interest at 2.75%	Floating Interest CNRR007	148	–	(463)
AA	1	March 15, 2028	Fixed interest at 3.00%	Floating Interest CNRR007	3,089	–	(85)
AA	1	June 18, 2028	Floating Interest LIBOR JPY MUTKCALM	Fixed interest at 0.38%	1,181	–	(11)
AA	1	June 20, 2028	Make A Payment Only Upon Default	Receive 1.00% Quarterly Times Notional Amount	34,073	451	–
AA	1	June 21, 2028	Floating interest USD Federal Funds Rate	Fixed interest at 3.25%	3,231	–	(175)
A	1	September 20, 2028	Fixed interest at 3.25%	Floating Interest LIBOR SGD 6 month	10,031	93	–
A	1	September 20, 2028	Fixed interest at 3.50%	Floating Interest LIBOR MYR 3 month	35,822	602	–
A	1	September 20, 2028	Floating interest KWDC	Fixed interest at 3.50%	5,901	–	(82)
AA	1	December 20, 2028	Make A Payment Only Upon Default	Receive 1.00% Quarterly Times Notional Amount	66,246	794	–

PIMCO – IG GLOBAL BOND POOL

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SCHEDULE OF DERIVATIVE INSTRUMENTS (cont'd)

as at September 30, 2023

Schedule of Swap Contracts (cont'd)

Counterparty credit rating	No. of contracts	Maturity date	Fund pays return on:	Fund receives return on:	Notional Value (\$ 000)	Unrealized Gains (\$ 000)	Unrealized Losses (\$ 000)
AA	1	December 20, 2028	Floating interest USD Federal Funds Rate	Fixed interest at 3.75%	15,501	–	(383)
AA	1	January 26, 2029	Floating interest USD Federal Funds Rate	Fixed interest at 1.63%	17,240	–	(2,559)
AA	1	March 20, 2029	Floating Interest LIBOR JPY MUTKCALM	Fixed interest at 0.45%	91	–	(1)
AA	1	March 20, 2029	Floating interest EURIBOR EUR 6 month	Fixed interest at 3.25%	171,654	–	(414)
AA	1	March 20, 2029	Floating Interest GBP SONIO Annually	Fixed interest at 5.00%	8,448	195	–
AA	1	June 16, 2029	Floating Interest LIBOR JPY MUTKCALM	Fixed interest at 0.20%	3,816	–	(105)
AA	1	June 30, 2029	Floating interest USD Federal Funds Rate	Fixed interest at 3.90%	1,195	–	(31)
AA	1	July 31, 2029	Floating rate equal to 3-Month AUD-LIBOR plus 0.420% based on the notional amount of currency received	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of currency delivered	715	11	–
AA	1	August 1, 2029	Floating rate equal to 3-Month AUD-LIBOR plus 0.4225% based on the notional amount of currency received	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of currency delivered	715	11	–
AA	1	September 30, 2029	Floating interest USD Federal Funds Rate	Fixed interest at 3.22%	11,131	–	(644)
AA	1	September 30, 2029	Floating interest USD Federal Funds Rate	Fixed interest at 3.16%	6,380	–	(390)
AA	1	November 29, 2029	Floating Interest LIBOR JPY MUTKCALM	Fixed interest at 0.04%	3,270	–	(139)
AA	1	March 31, 2030	Floating interest USD Federal Funds Rate	Fixed interest at 3.86%	13,711	–	(366)
AA	1	March 31, 2030	Floating interest USD Federal Funds Rate	Fixed interest at 3.85%	2,443	–	(66)
AA	1	June 17, 2030	Fixed interest at 1.25%	Floating interest BA AUD 6 month	1,921	371	–
AA	1	June 21, 2030	Floating interest USD Federal Funds Rate	Fixed interest at 3.00%	3,394	–	(279)
AA	1	June 22, 2030	Floating interest USD Federal Funds Rate	Fixed interest at 3.50%	2,579	–	(134)
AA	1	August 22, 2030	Floating interest USD Federal Funds Rate	Fixed interest at 3.80%	814	–	(26)
AA	1	December 20, 2030	Fixed interest at 3.50%	Floating interest USD Federal Funds Rate	271	12	–
AA	1	January 4, 2031	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of currency delivered	Floating rate equal to 3-Month AUD-LIBOR plus 0.29% based on the notional amount of currency received	1,640	–	(26)
AA	1	March 17, 2031	Floating Interest LIBOR JPY MUTKCALM	Fixed interest at 0.00%	11,447	–	(712)
AA	1	August 15, 2031	Floating interest USD Federal Funds Rate	Fixed interest at 1.49%	7,738	–	(1,468)
AA	1	December 15, 2031	Floating Interest LIBOR JPY MUTKCALM	Fixed interest at 0.05%	4,270	–	(270)
AA	1	December 15, 2031	Floating interest USD Federal Funds Rate	Fixed interest at 1.50%	1,765	–	(385)
AA	1	March 15, 2032	Floating Interest LIBOR JPY MUTKCALM	Fixed interest at 0.25%	3,452	–	(170)
AA	1	September 15, 2032	Floating interest BA AUD 6 month	Fixed interest at 4.50%	41,563	–	(743)
AA	1	September 15, 2032	Floating interest BA AUD 6 month	Fixed interest at 4.25%	10,906	–	(298)
AA	1	September 21, 2032	Floating interest BA CAD 3 month	Fixed interest at 2.25%	10,000	–	(1,663)
AA	1	November 15, 2032	Floating interest USD Federal Funds Rate	Fixed interest at 3.10%	7,398	–	(727)
AA	1	March 15, 2033	Floating interest BA AUD 6 month	Fixed interest at 4.25%	10,216	–	(375)
AA	1	May 24, 2033	Floating interest USD Federal Funds Rate	Fixed interest at 3.42%	1,222	–	(90)
AA	1	June 21, 2033	Fixed interest at 3.00%	Floating interest USD Federal Funds Rate	4,615	492	–
AA	1	June 21, 2033	Floating interest CAONREPO	Fixed interest at 3.25%	8,300	–	(635)
AA	1	June 21, 2033	Floating interest BA AUD 6 month	Fixed interest at 4.00%	26,544	–	(1,566)
AA	1	August 21, 2033	Floating interest EURIBOR EUR 6 month	Fixed interest at 3.27%	5,597	–	(52)
AA	1	August 30, 2033	Floating interest USD Federal Funds Rate	Fixed interest at 3.90%	2,986	–	(92)
AA	1	September 13, 2033	Floating interest USD Federal Funds Rate	Fixed interest at 3.95%	1,765	–	(46)
AA	1	September 20, 2033	Fixed interest at 0.85%	Floating Interest LIBOR JPY MUTKCALM	2,362	27	–
A	1	September 20, 2033	Floating interest KWDC	Fixed interest at 3.50%	8,868	–	(241)
AA	1	September 27, 2033	Floating interest USD Federal Funds Rate	Fixed interest at 4.17%	3,122	–	(27)
AA	1	December 20, 2033	Floating interest USD Federal Funds Rate	Fixed interest at 3.50%	7,435	–	(437)
AA	1	December 20, 2033	Floating interest BA AUD 6 month	Fixed interest at 4.75%	23,488	–	(321)
AA	1	March 20, 2034	Floating interest EURIBOR EUR 6 month	Fixed interest at 3.00%	91,281	–	(2,662)
AA	1	March 20, 2034	Floating Interest GBP SONIO Annually	Fixed interest at 4.50%	64,109	1,062	–
AA	1	September 21, 2037	Floating interest EURIBOR EUR 6 month	Fixed interest at 2.25%	6,545	–	(851)
AA	1	June 19, 2039	Floating Interest LIBOR JPY MUTKCALM	Fixed interest at 0.00%	333	–	(45)
AA	1	September 21, 2042	Floating interest EURIBOR EUR 6 month	Fixed interest at 2.25%	5,267	–	(817)
AA	1	December 15, 2051	Floating Interest LIBOR JPY MUTKCALM	Fixed interest at 0.45%	2,907	–	(721)
AA	1	December 15, 2051	Floating interest USD Federal Funds Rate	Fixed interest at 1.75%	4,059	–	(1,648)
AA	1	December 15, 2051	Floating interest USD Federal Funds Rate	Fixed interest at 2.00%	10,860	–	(4,188)
AA	1	March 15, 2052	Floating Interest LIBOR JPY MUTKCALM	Fixed interest at 0.70%	2,180	–	(416)
AA	1	June 15, 2052	Floating interest USD Federal Funds Rate	Fixed interest at 1.50%	679	–	(295)

PIMCO – IG GLOBAL BOND POOL

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SCHEDULE OF DERIVATIVE INSTRUMENTS (cont'd)

as at September 30, 2023

Schedule of Swap Contracts (cont'd)

Counterparty credit rating	No. of contracts	Maturity date	Fund pays return on:	Fund receives return on:	Notional Value (\$ 000)	Unrealized Gains (\$ 000)	Unrealized Losses (\$ 000)
AA	1	June 15, 2052	Floating interest USD Federal Funds Rate	Fixed interest at 1.50%	7,738	–	(3,366)
AA	1	November 17, 2052	Fixed interest at 0.06%	Floating interest EURIBOR EUR 6 month	431	245	–
AA	1	June 21, 2053	Floating interest USD Federal Funds Rate	Fixed interest at 2.75%	2,973	–	(663)
AA	1	June 21, 2053	Floating interest CAONREPO	Fixed interest at 3.25%	1,300	–	(151)
AA	1	July 12, 2053	Floating interest USD Federal Funds Rate	Fixed interest at 3.37%	1,357	–	(156)
AA	1	September 20, 2053	Floating Interest LIBOR JPY MUTKCALM	Fixed interest at 1.20%	363	–	(29)
AA	1	December 20, 2053	Floating interest USD Federal Funds Rate	Fixed interest at 3.25%	8,959	–	(1,126)
AA	1	March 20, 2054	Fixed interest at 2.75%	Floating interest EURIBOR EUR 6 month	22,677	1,291	–
AA	1	March 20, 2054	Floating Interest GBP SONIO Annually	Fixed interest at 4.25%	4,307	48	–
Total swap contracts					2,453,342	17,567	(41,760)

Schedule of Futures Contracts

Type of Contract	Number of Contracts	Expiration Date	Average Rate of Contracts (\$)	Notional Value* (\$ 000)	Unrealized Gains (\$ 000)	Unrealized Losses (\$ 000)	
Euro-Schatz Futures	(397)	Dec. 7, 2023	104.99 EUR	(59,854)	189	–	
EUX Euro-BOBL Future	(350)	Dec. 7, 2023	115.75 EUR	(58,176)	650	–	
EUX Euro-BTP Future	(20)	Dec. 7, 2023	109.73 EUR	(3,151)	158	–	
EUX Euro-BUND Future	1	Dec. 7, 2023	128.64 EUR	185	–	(5)	
EUX Euro-BUXL 30 Year Bond Future	(4)	Dec. 7, 2023	122.36 EUR	(703)	62	–	
EUX Euro-OAT Future	(76)	Dec. 7, 2023	123.20 EUR	(13,446)	385	–	
SGX Mini Japan Government 10 Year Bond Future	(16)	Dec. 13, 2023	144.96 JPY	(21,081)	154	–	
SFE ASX 10 Year Treasury Bond Future	(228)	Dec. 15, 2023	112.10 AUD	(22,320)	576	–	
SFE ASX 3 Year Treasury Bond Future	(2)	Dec. 15, 2023	105.37 AUD	(184)	1	–	
MSE Canadian 10 Year Bond Future	(37)	Dec. 18, 2023	115.13 CAD	(4,260)	74	–	
CBOT U.S. 10 Year Treasury Note	17	Dec. 19, 2023	108.06 USD	2,495	–	(41)	
CME Ultra 10 year U.S. Treasury Bond Future	(70)	Dec. 19, 2023	111.56 USD	(10,607)	225	–	
CME Ultra Long Term U.S. Treasury Bond Future	61	Dec. 19, 2023	118.69 USD	9,834	–	(728)	
ICE Long Gilt Future	(65)	Dec. 27, 2023	94.16 GBP	(10,143)	–	(91)	
CBOT U.S. 5 Year Treasury Note	12	Dec. 29, 2023	105.36 USD	1,717	–	(15)	
CME 3 Month SOFR Future	544	Jun. 18, 2024	94.63 USD	174,793	–	(418)	
CME 3 Month SOFR Future	(50)	Sep. 17, 2024	94.82 USD	(16,098)	104	–	
CME 3 Month SOFR Future	(170)	Dec. 17, 2024	95.09 USD	(54,891)	323	–	
CME 3 Month SOFR Future	(648)	Mar. 18, 2025	95.41 USD	(209,937)	742	–	
CME 3 Month SOFR Future	162	Sep. 16, 2025	95.89 USD	52,745	–	(168)	
CME 3 Month SOFR Future	162	Dec. 16, 2025	96.00 USD	52,806	–	(170)	
Total futures contracts					(190,276)	3,643	(1,636)

* Notional value represents the exposure to the underlying instruments as at September 30, 2023

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SCHEDULE OF DERIVATIVE INSTRUMENTS (cont'd)

as at September 30, 2023

Schedule of Forward Currency Contracts

Counterparty Credit Rating	Currency to be Received (\$ 000)	Currency to be Delivered (\$ 000)	Settlement Date	Contract Cost (\$ 000)	Current Fair Value (\$ 000)	Unrealized Gains (\$ 000)	Unrealized Losses (\$ 000)
A	3,994 AUD	(3,494) CAD	Oct. 3, 2023	3,494	3,488	–	(6)
A	4,867 CAD	(24,600) DKK	Oct. 3, 2023	(4,867)	(4,736)	131	–
A	2,444 CAD	(12,374) DKK	Oct. 3, 2023	(2,444)	(2,383)	61	–
AA	3,615 CAD	(390,000) JPY	Oct. 3, 2023	(3,615)	(3,545)	70	–
A	22,691 CAD	(114,370) DKK	Oct. 3, 2023	(22,691)	(22,021)	670	–
AA	365,829 CAD	(268,765) USD	Oct. 3, 2023	(365,829)	(365,050)	779	–
A	71,825 CAD	(48,585) EUR	Oct. 3, 2023	(71,825)	(69,770)	2,055	–
A	34,787 CAD	(25,732) USD	Oct. 3, 2023	(34,787)	(34,950)	–	(163)
AA	26,462 CAD	(19,549) USD	Oct. 3, 2023	(26,462)	(26,552)	–	(90)
AA	1,985 CAD	(1,345) EUR	Oct. 3, 2023	(1,985)	(1,931)	54	–
A	5,763 CAD	(4,267) USD	Oct. 3, 2023	(5,763)	(5,796)	–	(33)
A	19,080 CAD	(96,880) DKK	Oct. 3, 2023	(19,080)	(18,653)	427	–
A	39,824 CAD	(23,257) GBP	Oct. 3, 2023	(39,824)	(38,542)	1,282	–
A	2,470 CAD	(264,900) JPY	Oct. 3, 2023	(2,470)	(2,408)	62	–
A	16,505 CAD	(1,770,000) JPY	Oct. 3, 2023	(16,505)	(16,087)	418	–
A	4,932 CAD	(6,127) NZD	Oct. 3, 2023	(4,932)	(4,988)	–	(56)
A	7,911 CAD	(5,791) USD	Oct. 3, 2023	(7,911)	(7,866)	45	–
A	1,417 CAD	(964) EUR	Oct. 3, 2023	(1,417)	(1,384)	33	–
A	1,069 CAD	(629) GBP	Oct. 3, 2023	(1,069)	(1,042)	27	–
A	3,310 CAD	(2,423) USD	Oct. 3, 2023	(3,310)	(3,291)	19	–
A	2,747 CAD	(2,011) USD	Oct. 3, 2023	(2,747)	(2,731)	16	–
A	6,530 CAD	(4,809) USD	Oct. 3, 2023	(6,530)	(6,532)	–	(2)
A	3,510 CAD	(2,409) EUR	Oct. 3, 2023	(3,510)	(3,459)	51	–
A	4,080 CAD	(3,009) USD	Oct. 3, 2023	(4,080)	(4,087)	–	(7)
A	2,737 CAD	(3,142) AUD	Oct. 3, 2023	(2,737)	(2,744)	–	(7)
A	4,870 CAD	(2,881) GBP	Oct. 3, 2023	(4,870)	(4,774)	96	–
AA	4,872 CAD	(2,899) GBP	Oct. 3, 2023	(4,872)	(4,804)	68	–
A	1,934 CAD	(2,224) AUD	Oct. 3, 2023	(1,934)	(1,942)	–	(8)
A	624 CAD	(721) AUD	Oct. 3, 2023	(624)	(630)	–	(6)
AA	1,314 CAD	(913) EUR	Oct. 3, 2023	(1,314)	(1,311)	3	–
AA	2,692 CAD	(1,999) USD	Oct. 3, 2023	(2,692)	(2,715)	–	(23)
AA	473 CAD	(548) AUD	Oct. 3, 2023	(473)	(479)	–	(6)
AA	5,708 CAD	(4,227) USD	Oct. 3, 2023	(5,708)	(5,741)	–	(33)
A	895 EUR	(1,290) CAD	Oct. 3, 2023	1,290	1,285	–	(5)
A	30,862 EUR	(44,069) CAD	Oct. 3, 2023	44,069	44,318	249	–
A	664 GBP	(1,133) CAD	Oct. 3, 2023	1,133	1,100	–	(33)
AA	1,480 GBP	(2,440) CAD	Oct. 3, 2023	2,440	2,453	13	–
A	1,770,000 JPY	(16,498) CAD	Oct. 3, 2023	16,498	16,087	–	(411)
AA	42,275 NOK	(5,381) CAD	Oct. 3, 2023	5,381	5,368	–	(13)
A	2,536 NZD	(2,022) CAD	Oct. 3, 2023	2,022	2,064	42	–
AA	1,826 USD	(2,493) CAD	Oct. 3, 2023	2,493	2,480	–	(13)
AA	3,323 USD	(4,533) CAD	Oct. 3, 2023	4,533	4,513	–	(20)
AA	4,255 USD	(5,748) CAD	Oct. 3, 2023	5,748	5,779	31	–
AA	488 USD	(657) CAD	Oct. 3, 2023	657	663	6	–
A	21,889 USD	(29,515) CAD	Oct. 3, 2023	29,515	29,731	216	–
A	91,107 USD	(123,193) CAD	Oct. 3, 2023	123,193	123,745	552	–
A	727 USD	(981) CAD	Oct. 3, 2023	981	987	6	–
A	41,482 MXN	(2,406) USD	Oct. 4, 2023	3,268	3,232	–	(36)
A	883 USD	(15,455) MXN	Oct. 16, 2023	(1,199)	(1,202)	–	(3)
A	2 MYR	– USD	Oct. 18, 2023	–	–	–	–
AA	1 MYR	– USD	Oct. 18, 2023	–	–	–	–
A	410 USD	(1,923) MYR	Oct. 18, 2023	(557)	(557)	–	–
AA	671 CLP	(1) USD	Oct. 19, 2023	1	1	–	–
A	61,542 CAD	(6,440,000) JPY	Oct. 30, 2023	(61,542)	(58,799)	2,743	–
AA	9,892 MXN	(570) USD	Nov. 1, 2023	774	767	–	(7)
A	123,144 CAD	(91,107) USD	Nov. 2, 2023	(123,144)	(123,692)	–	(548)
A	44,105 CAD	(30,862) EUR	Nov. 2, 2023	(44,105)	(44,356)	–	(251)

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SCHEDULE OF DERIVATIVE INSTRUMENTS (cont'd)

as at September 30, 2023

Schedule of Forward Currency Contracts (cont'd)

Counterparty Credit Rating	Currency to be Received (\$ 000)	Currency to be Delivered (\$ 000)	Settlement Date	Contract Cost (\$ 000)	Current Fair Value (\$ 000)	Unrealized Gains (\$ 000)	Unrealized Losses (\$ 000)
A	31,927 CAD	(22,459) EUR	Nov. 2, 2023	(31,927)	(32,278)	–	(351)
A	19,733 BRL	(3,935) USD	Nov. 3, 2023	5,342	5,306	–	(36)
A	1,847 PEN	(497) USD	Nov. 3, 2023	675	661	–	(14)
A	3,126 CAD	(330,000) JPY	Nov. 6, 2023	(3,126)	(3,016)	110	–
AA	1,027 USD	(3,816) PEN	Nov. 7, 2023	(1,394)	(1,365)	29	–
A	32,034 CAD	(3,390,000) JPY	Nov. 14, 2023	(32,034)	(31,016)	1,018	–
AA	35,663 MXN	(2,031) USD	Nov. 17, 2023	2,756	2,756	–	–
AA	3 USD	(52) MXN	Nov. 17, 2023	(4)	(4)	–	–
A	48,615 CAD	(5,160,000) JPY	Nov. 20, 2023	(48,615)	(47,249)	1,366	–
AA	1,896 ZAR	(99) USD	Nov. 22, 2023	134	135	1	–
AA	39,084 CAD	(4,150,000) JPY	Nov. 27, 2023	(39,084)	(38,036)	1,048	–
AA	5,396 USD	(17,804) ILS	Nov. 30, 2023	(7,323)	(6,352)	971	–
A	16,648 CAD	(1,770,000) JPY	Dec. 4, 2023	(16,648)	(16,239)	409	–
A	20,720 CAD	(2,200,000) JPY	Dec. 11, 2023	(20,720)	(20,207)	513	–
AA	17,081 MXN	(982) USD	Dec. 14, 2023	1,332	1,313	–	(19)
A	26 USD	(443) MXN	Dec. 14, 2023	(35)	(34)	1	–
A	3,704 CAD	(400,000) JPY	Dec. 18, 2023	(3,704)	(3,678)	26	–
AA	118 ILS	(31) USD	Dec. 20, 2023	42	42	–	–
A	352,113 INR	(4,267) USD	Dec. 20, 2023	5,788	5,731	–	(57)
A	56,200 INR	(674) USD	Dec. 20, 2023	914	915	1	–
AA	110,675 INR	(1,330) USD	Dec. 20, 2023	1,804	1,801	–	(3)
AA	55,667 INR	(669) USD	Dec. 20, 2023	907	906	–	(1)
A	107,460 INR	(1,291) USD	Dec. 20, 2023	1,751	1,749	–	(2)
A	217 USD	(6,821) NTD	Dec. 20, 2023	(294)	(289)	5	–
A	404 USD	(12,742) NTD	Dec. 20, 2023	(548)	(541)	7	–
AA	1,487 USD	(1,962,273) KOR	Dec. 20, 2023	(2,017)	(1,982)	35	–
A	2 USD	(2,439) KOR	Dec. 20, 2023	(3)	(2)	1	–
AA	755 USD	(23,965) NTD	Dec. 20, 2023	(1,025)	(1,017)	8	–
AA	410 USD	(13,057) NTD	Dec. 20, 2023	(556)	(554)	2	–
A	2,298 USD	(3,039,471) KOR	Dec. 20, 2023	(3,117)	(3,070)	47	–
A	10,878 USD	(14,682,598) KOR	Dec. 20, 2023	(14,757)	(14,830)	–	(73)
AA	3,626 CAD	(18,260) DKK	Jan. 2, 2024	(3,626)	(3,530)	96	–
AA	2,006 CAD	(10,115) DKK	Jan. 2, 2024	(2,006)	(1,955)	51	–
A	2,530 CAD	(12,764) DKK	Jan. 2, 2024	(2,530)	(2,467)	63	–
AA	3,571 CAD	(17,969) DKK	Jan. 2, 2024	(3,571)	(3,474)	97	–
AA	1,072 USD	(7,575) CNY	Feb. 16, 2024	(1,453)	(1,425)	28	–
A	2,372 USD	(16,810) CNY	Feb. 16, 2024	(3,215)	(3,162)	53	–
AA	3,007 USD	(21,334) CNY	Feb. 16, 2024	(4,076)	(4,013)	63	–
A	1,806 USD	(12,813) CNY	Feb. 16, 2024	(2,448)	(2,410)	38	–
A	13 USD	(94) CNY	Feb. 16, 2024	(18)	(18)	–	–
A	3,162,419 IDR	(206) USD	Mar. 20, 2024	280	277	–	(3)
A	7,188,251 IDR	(468) USD	Mar. 20, 2024	634	630	–	(4)
AA	42,600,127 IDR	(2,762) USD	Mar. 20, 2024	3,742	3,732	–	(10)
AA	17,367,398 IDR	(1,127) USD	Mar. 20, 2024	1,527	1,522	–	(5)
AA	1,616,265 IDR	(105) USD	Mar. 20, 2024	142	142	–	–
AA	2,690 USD	(41,347,070) IDR	Mar. 20, 2024	(3,644)	(3,623)	21	–
A	4,803 USD	(151,607) NTD	Mar. 20, 2024	(6,507)	(6,503)	4	–
A	1,781 USD	(56,211) NTD	Mar. 20, 2024	(2,413)	(2,411)	2	–
A	3,798 CAD	(19,086) DKK	Apr. 2, 2024	(3,798)	(3,705)	93	–
A	1,996 CAD	(10,037) DKK	Apr. 2, 2024	(1,996)	(1,948)	48	–
A	4,759 CAD	(23,823) DKK	Apr. 2, 2024	(4,759)	(4,625)	134	–
A	1,055 CAD	(5,200) DKK	Apr. 2, 2024	(1,055)	(1,009)	46	–
A	11,944 USD	(1,488,880) JPY	Oct. 1, 2024	(16,160)	(14,292)	1,868	–
A	9,552 USD	(1,191,120) JPY	Oct. 1, 2024	(12,924)	(11,434)	1,490	–
Total forward currency contracts						20,018	(2,358)
Total Derivative assets							41,573
Total Derivative liabilities							(46,243)

NOTES TO FINANCIAL STATEMENTS

1. Organization of the Fund, Fiscal Periods and General Information

(a) Organization of the Fund

The Fund is organized as an open-ended mutual fund trust established under the laws of Manitoba and governed by a Declaration of Trust. The address of the Fund's registered office is 447 Portage Avenue, Winnipeg, Manitoba, Canada. The Fund is authorized to issue an unlimited number of securities of multiple series. Series P securities are only available for purchase by other IG Wealth Management Funds or other qualified investors.

The information provided in these financial statements and notes thereto is for the six-month periods ended or as at September 30, 2023 and 2022, except for the comparative information presented in the Statements of Financial Position and notes thereto, which is as at March 31, 2023, as applicable. In the year a Fund or series is established or reinstated, 'period' represents the period from inception or reinstatement. Where a Fund or series of a Fund was established during either period, the information for the Fund or series is provided from inception date. Where a series of a Fund was terminated during either period, the information for the series is provided up to close of business on the termination date.

(b) General information

I.G. Investment Management, Ltd. is the Manager, Portfolio Advisor and Trustee of the Fund. The Fund is distributed by Investors Group Financial Services Inc. and Investors Group Securities Inc. (collectively, the "Distributors"). These companies are, indirectly, wholly owned subsidiaries of IGM Financial Inc.

IGM Financial Inc. is a subsidiary of Power Corporation of Canada. Companies related to Power Corporation of Canada are therefore considered affiliates of the Trustee, the Manager and the Distributors. The Fund may invest in certain securities within the Power Group of Companies, subject to certain governance criteria, and these holdings, as at the end of the period, have been identified on the Schedule of Investments for the Fund. Any transactions during the periods, other than transactions with unlisted open-ended mutual funds, were executed through market intermediaries and under prevailing market terms and conditions.

2. Basis of Preparation and Presentation

These unaudited interim financial statements ("financial statements") have been prepared in accordance with International Financial Reporting Standards ("IFRS"), including international Accounting Standard ("IAS") 34, *Interim Financial Reporting*, as issued by the International Accounting Standards Board ("IASB"). These financial statements were prepared using the same accounting policies, critical accounting judgements and estimates as applied in the Fund's most recent audited annual financial statements for the year ended March 31, 2023. A summary of the Fund's significant accounting policies under IFRS is presented in Note 3.

These financial statements are presented in Canadian dollars, which is the Fund's functional currency, and rounded to the nearest thousand unless otherwise indicated. These financial statements are prepared on a going concern basis using the historical cost basis, except for financial instruments that have been measured at fair value.

These financial statements were authorized for issue by the Manager on November 13, 2023.

3. Significant Accounting Policies

(a) Financial instruments

Financial instruments include financial assets and liabilities such as debt and equity securities, open-ended investment funds and derivatives. The Fund classifies and measures financial instruments in accordance with IFRS 9, *Financial Instruments* ("IFRS 9"). Upon initial recognition, financial instruments are classified as fair value through profit or loss ("FVTPL"). All financial assets and liabilities are recognized in the Statement of Financial Position when the Fund becomes a party to the contractual requirements of the instrument. Financial instruments are derecognized when the right to receive cash flows from the instrument has expired or the Fund has transferred substantially all risks and rewards of ownership. Financial liabilities are derecognized when the obligation is discharged, cancelled and expires. Investment purchase and sale transactions are recorded as of the trade date.

Financial instruments are subsequently measured at FVTPL with changes in fair value recognized in the Statement of Comprehensive Income – Other changes in fair value of investments and other net assets – Net unrealized gain (loss). The cost of investments is determined on a weighted average cost basis.

Realized and unrealized gains and losses on investments are calculated based on the weighted average cost of investments and exclude commissions and other portfolio transaction costs, which are separately reported in the Statement of Comprehensive Income – Commissions and other portfolio transaction costs.

Gains and losses arising from changes in the fair value of the investments are included in the Statement of Comprehensive Income for the period in which they arise.

The Fund accounts for its holdings in unlisted open-ended investment funds, private funds ("Underlying Funds") and Exchange-Traded Funds ("ETFs"), if any, at FVTPL. For private funds, the Manager will rely on the valuations provided by the managers of the private funds, which represents the Fund's proportionate share of the net assets of these private funds. The Fund's investment in Underlying Funds and ETFs, if any, is presented in the Schedule of Investments at fair value which represents the Fund's maximum exposure on these investments.

The Fund's redeemable securities entitle securityholders the right to redeem their interest in the Fund for cash equal to their proportionate share of the net asset value of the Fund, amongst other contractual rights. The Fund's redeemable securities meet the criteria for classification as financial liabilities under IAS 32, *Financial Instruments: Presentation*. The Fund's obligation for net assets attributable to securityholders is presented at the redemption amount.

IAS 7, *Statement of Cash Flows*, requires disclosures related to changes in liabilities and assets, such as the securities of the Fund, arising from financing activities. Changes in securities of the Fund, including both changes from cash flows and non-cash changes, are included in the Statement of Changes in Financial Position. Any changes in the securities not settled in cash as at the end of the period are presented as either Accounts receivable for securities issued or Accounts payable for securities redeemed in the Statement of Financial Position. These accounts receivable and accounts payable amounts typically settle shortly after period-end.

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NOTES TO FINANCIAL STATEMENTS

3. Significant Accounting Policies (cont'd)

(b) Fair value measurement

Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date.

Investments listed on a public securities exchange or traded on an over-the-counter market are valued on the basis of the last traded market price or close price recorded by the security exchange on which the security is principally traded, where this price falls within the quoted bid-ask spread for the investment. In circumstances where this price is not within the bid-ask spread, Mackenzie determines the point within the bid-ask spread that is most representative of fair value based on the specific facts and circumstances. Mutual fund securities of an underlying fund are valued on a business day at the price calculated by the manager of such underlying fund in accordance with the constating documents of such underlying fund. Unlisted or non-exchange traded investments, or investments where a last sale or close price is unavailable or investments for which market quotations are, in Mackenzie's opinion, inaccurate, unreliable, or not reflective of all available material information, are valued at their fair value as determined by Mackenzie using appropriate and accepted industry valuation techniques including valuation models. The fair value determined using valuation models requires the use of inputs and assumptions based on observable market data including volatility and other applicable rates or prices. In limited circumstances, the fair value may be determined using valuation techniques that are not supported by observable market data.

The fair value of a MBS, TBA commitment contract held by the Pool is recorded based on the gain or loss that would be realized upon closure of this contract on the reporting date, this value is recorded as a "Derivative asset or liability" in the Statement of Financial Position.

Cash and cash equivalents which includes cash on deposit with financial institutions and short-term investments that are readily convertible to cash, are subject to an insignificant risk of changes in value, and are used by the Fund in the management of short-term commitments. Cash and cash equivalents are reported at fair value which closely approximates their amortized cost due to their nature of being highly liquid and having short terms to maturity. Bank overdraft positions are presented under current liabilities as bank indebtedness in the Statement of Financial Position.

The Fund may use derivatives (such as written options, futures, forward contracts, swaps or customized derivatives) to hedge against losses caused by changes in securities prices, interest rates or exchange rates. The Fund may also use derivatives for non-hedging purposes in order to invest indirectly in securities or financial markets, to gain exposure to other currencies, to seek to generate additional income, and/or for any other purpose considered appropriate by the Fund's portfolio manager(s), provided that the use of the derivative is consistent with the Fund's investment objectives. Any use of derivatives will comply with Canadian mutual fund laws, subject to the regulatory exemptions granted to the Fund, as applicable.

Valuations of derivative instruments are carried out daily, using normal exchange reporting sources for exchange-traded derivatives and specific broker enquiry for over-the-counter derivatives.

The value of forward contracts is the gain or loss that would be realized if, on the valuation date, the positions were to be closed out. The change in value of forward contracts is included in the Statement of Comprehensive Income – Other changes in fair value of investments and other net assets – Net unrealized gain (loss).

The value of futures contracts or swaps fluctuates daily, and cash settlements made daily, where applicable, by the Fund are equal to the change in unrealized gains or losses that are best determined at the settlement price. These unrealized gains or losses are recorded and reported as such until the Fund closes out the contract or the contract expires. Margin paid or deposited in respect of futures contracts or swaps is reflected as a receivable in the Statement of Financial Position – Margin on derivatives. Any change in the variation margin requirement is settled daily.

Premiums paid for purchasing an option are recorded in the Statement of Financial Position – Investments at fair value.

Premiums received from writing options are included in the Statement of Financial Position as a liability and subsequently adjusted daily to fair value. If a written option expires unexercised, the premium received is recognized as a realized gain. If a written call option is exercised, the difference between the proceeds of the sale plus the value of the premium, and the cost of the security is recognized as a realized gain or loss. If a written put option is exercised, the cost of the security acquired is the exercise price of the option less the premium received.

Refer to the Schedule of Derivative Instruments and Schedule of Options Purchased/Written, as applicable, included in the Schedule of Investments for a listing of derivative and options positions as at September 30, 2023.

The Fund categorizes the fair value of its assets and liabilities into three categories, which are differentiated based on the observable nature of the inputs and extent of estimation required.

Level 1 – Unadjusted quoted prices in active markets for identical assets or liabilities;

Level 2 – Inputs other than quoted prices that are observable for the asset or liability either directly or indirectly. Examples of Level 2 valuations include quoted prices for similar securities, quoted prices on inactive markets and from recognized investment dealers, and the application of factors derived from observable data to non-North American quoted prices in order to estimate the impact of differences in market closing times.

Financial instruments classified as Level 2 investments are valued based on the prices provided by an independent reputable pricing services company who prices the securities based on recent transactions and quotes received from market participants and through incorporating observable market data and using standard market convention practices. Short-term investments classified as Level 2 investments are valued based on amortized cost plus accrued interest which closely approximates fair value.

The estimated fair values for these securities may be different from the values that would have been used had a ready market for the investment existed; and Level 3 – Inputs that are not based on observable market data.

The inputs are considered observable if they are developed using market data, such as publicly available information about actual events or transactions, and that reflect the assumption that market participants would use when pricing the asset or liability.

See Note 10 for the fair value classifications of the Fund.

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NOTES TO FINANCIAL STATEMENTS

3. Significant Accounting Policies (cont'd)

(c) Income recognition

Interest income for distribution purposes represents the coupon interest received by the Fund which is accounted for on an accrual basis. The Fund does not amortize premiums paid or discounts received on the purchase of fixed income securities except for zero coupon bonds, which are amortized on a straight-line basis. Dividends are accrued as of the ex-dividend date. Unrealized gains or losses on investments, realized gains or losses on the sale of investments, including foreign exchange gains or losses on such investments, are calculated on an average cost basis. Distributions received from an underlying fund are included in interest income, dividend income, realized gains (losses) on sale of investments or fee rebate income, as appropriate, on the ex-dividend or distribution date.

Income, realized gains (losses) and unrealized gains (losses) are allocated daily among the series on a pro-rata basis.

(d) Securities lending and repurchase transactions

The Fund is permitted to enter into securities lending, repurchase and reverse repurchase transactions as set out in the Fund's Simplified Prospectus. These transactions involve the temporary exchange of securities for collateral with a commitment to redeliver the same securities on a future date.

Income is earned from these transactions in the form of fees paid by the counterparty and, in certain circumstances, interest paid on cash or securities held as collateral. Income earned from these transactions is included in the Statement of Comprehensive Income and recognized when earned. Securities lending transactions are administered by The Bank of New York Mellon (the "Securities Lending Agent"). The value of cash or securities held as collateral must be at least 102% of the fair value of the securities loaned, sold or purchased.

Note 10 summarizes the details of securities loaned and collateral received as at the end of period, as well as a reconciliation of securities lending income during the period, if applicable. Collateral received is comprised of debt obligations of the Government of Canada and other countries, Canadian provincial and municipal governments, and financial institutions.

(e) Commissions and other portfolio transaction costs

Commissions and other portfolio transaction costs are costs incurred to acquire, issue or dispose of financial assets or liabilities. They include fees and commissions paid to agents, exchanges, brokers, dealers and other intermediaries. The total brokerage commissions incurred by the Fund in connection with portfolio transactions for the periods, together with other transaction charges, is disclosed in the Statement of Comprehensive Income. Brokerage business is allocated to brokers based on the best net result for the Fund. Subject to this criteria, commissions may be paid to brokerage firms which provide (or pay for) certain services, other than order execution, which may include investment research, analysis and reports, and databases or software in support of these services. Where applicable and ascertainable, the value of these services generated during the periods is disclosed in Note 10. The value of certain proprietary services provided by brokers cannot be reasonably estimated.

(f) Increase (decrease) in net assets attributable to securityholders from operations per security

Increase (decrease) in net assets attributable to securityholders from operations per security in the Statement of Comprehensive Income represents the increase (decrease) in net assets attributable to securityholders from operations for the period, divided by the weighted average number of securities outstanding during the period.

(g) Currency

The functional and presentation currency of the Fund is Canadian dollars. Foreign currency purchases and sales of investments and foreign currency dividend and interest income and expenses are translated to Canadian dollars at the rate of exchange prevailing at the time of the transactions.

Foreign exchange gains (losses) on purchases and sales of foreign currencies are included in the Statement of Comprehensive Income – Net realized gain (loss).

The fair value of investments and other assets and liabilities, denominated in foreign currencies, are translated to Canadian dollars at the rate of exchange prevailing on each business day.

(h) Offsetting

Financial assets and liabilities are offset and the net amount reported in the Statement of Financial Position only when there is a legally enforceable right to offset the recognized amounts and there is an intention to settle on a net basis, or to realize the asset and settle the liability simultaneously. In the normal course of business, the Fund enters into various master netting agreements or similar agreements that do not meet the criteria for offsetting in the Statement of Financial Position but still allow for the related amounts to be set off in certain circumstances, such as bankruptcy or termination of the contracts. Note 10 summarizes the details of such offsetting, if applicable, subject to master netting arrangements or other similar agreements and the net impact to the Statement of Financial Position if all such rights were exercised.

Income and expenses are not offset in the Statement of Comprehensive Income unless required or permitted to by an accounting standard, as specifically disclosed in the IFRS policies of the Fund.

(i) Net assets attributable to securityholders per security

Net assets attributable to securityholders per security is computed by dividing the net assets attributable to securityholders of a series of securities on a business day by the total number of securities of the series outstanding on that day.

(j) Net asset value per security

The daily Net Asset Value ("NAV") of an investment fund may be calculated without reference to IFRS as per the Canadian Securities Administrators' ("CSA") regulations. The difference between NAV and Net assets attributable to securityholders (as reported in the financial statements), if any, is mainly due to differences in fair value of investments and other financial assets and liabilities and is disclosed in Note 10.

(k) Future accounting changes

The Fund has determined there are no material implications to the Fund's financial statements arising from IFRS issued but not yet effective.

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4. Critical Accounting Estimates and Judgments

The preparation of these financial statements requires management to make estimates and assumptions that primarily affect the valuation of investments. Estimates and assumptions are reviewed on an ongoing basis. Actual results may differ from these estimates.

The following discusses the most significant accounting judgments and estimates made in preparing the financial statements:

Use of Estimates

Fair value of securities not quoted in an active market

The Fund may hold financial instruments that are not quoted in active markets and are valued using valuation techniques that make use of observable data, to the extent practicable. Various valuation techniques are utilized, depending on a number of factors, including comparison with similar instruments for which observable market prices exist and recent arm's length market transactions. Key inputs and assumptions used are company specific and may include estimated discount rates and expected price volatilities. Changes in key inputs, could affect the reported fair value of these financial instruments held by the Fund.

Use of Judgements

Classification and measurement of investments

In classifying and measuring financial instruments held by the Fund, the Manager is required to make significant judgments in order to determine the most appropriate classification in accordance with IFRS 9. The Manager has assessed the Fund's business model, the manner in which all financial instruments are managed and performance evaluated as a group on a fair value basis, and concluded that FVTPL in accordance with IFRS 9 provides the most appropriate measurement and presentation of the Fund's financial instruments.

Functional currency

The Fund's functional and presentation currency is the Canadian dollar, which is the currency considered to best represent the economic effects of the Fund's underlying transactions, events and conditions taking into consideration the manner in which securities are issued and redeemed and how returns and performance by the Fund are measured.

Interest in unconsolidated structured entities

In determining whether an unlisted open-ended investment fund or an exchange-traded fund in which the Fund invests ("Underlying Funds"), but that it does not consolidate, meets the definition of a structured entity, the Manager is required to make significant judgments about whether these underlying funds have the typical characteristics of a structured entity. These Underlying Funds do meet the definition of a structured entity because:

- I. The voting rights in the Underlying Funds are not dominant factors in deciding who controls them;
- II. the activities of the Underlying Funds are restricted by their offering documents; and
- III. the Underlying Funds have narrow and well-defined investment objectives to provide investment opportunities for investors while passing on the associated risks and rewards.

As a result, such investments are accounted for at FVTPL. Note 10 summarizes the details of the Funds' interest in these Underlying Funds, if applicable.

5. Income Taxes

As a unit trust, the Fund, under the provisions of the Income Tax Act (Canada), is subject to tax on its income including net realized capital gains in the taxation year, which is not paid or payable to its securityholders as at the end of the taxation year. The Fund maintains a December year-end for tax purposes. The Fund may be subject to withholding taxes on foreign income. In general, the Fund treats withholding tax as a charge against income for tax purposes. The Fund will distribute sufficient amounts from net income for tax purposes, as required, so that the Fund will not pay income taxes.

Losses of the Fund cannot be allocated to investors and are retained in the Fund for use in future years. Non-capital losses may be carried forward up to 20 years to reduce taxable income and realized capital gains of future years. Capital losses may be carried forward indefinitely to reduce future realized capital gains. Refer to Note 10 for the Fund's loss carryforwards.

6. Fees and Other Expenses

- (a) The Fund is responsible for the payment of certain expenses related to its operation including taxes (including but not limited to GST/HST and income tax), transaction costs related to the purchase and sale of investments and derivatives, interest and borrowing costs, and Independent Review Committee ("IRC") costs.
- (b) The Manager provides or arranges for the provision of investment and advisory services, and administrative services. The Trustee is responsible for the overall direction and management of the Fund.
- (c) GST/HST paid by the Fund on its expenses is not recoverable. In these financial statements, reference to GST/HST includes QST (Quebec sales tax), as applicable.
- (d) Other expenses are comprised of bank charges and other miscellaneous expenses.
- (e) The Manager may, at its discretion, pay certain expenses of a Fund so that the Fund's performance remains competitive; however, there is no assurance that this will occur in the future. Any expenses absorbed by the Manager during the periods have been reported in the Statements of Comprehensive Income.
- (f) Investment in Underlying Funds will be in series that do not pay fees. The ETFs into which the Fund may invest may have their own fees and expenses which reduce the value of the ETF. Generally, the Manager has determined that fees paid by an ETF are not duplicative with the fees paid by the Fund. However, where the ETF is managed by Mackenzie Financial Corporation, the ETF may distribute a fee rebate to the Fund to offset fees paid within the ETF. There is no assurance that these distributions will continue in the future.
- (g) Agreements between the individual members of the Fund's IRC and the Trustee, on behalf of the Fund, provides for the indemnification of each IRC member by the Fund from and against liabilities and costs in respect of any action or suit against the member by reason of being or having been a member of the IRC, provided that the member acted honestly and in good faith with a view to the best interest of the Fund, or, in the case of a criminal or administrative action or proceeding that is enforced by a monetary penalty, that they had reasonable grounds for believing that his/her conduct was lawful. No claims with respect to such occurrences have been made and, as such, no amount has been recorded in these financial statements with respect to these indemnifications.

NOTES TO FINANCIAL STATEMENTS

7. Fund's Capital

The capital of the Fund, which is comprised of the net assets attributable to securityholders, is divided into different series with each series having an unlimited number of securities. The securities outstanding for the Fund as at September 30, 2023 and 2022 and securities issued, reinvested and redeemed for the periods are presented in the Statement of Changes in Financial Position. The Manager manages the capital of the Fund in accordance with the investment objectives as discussed in Note 10.

8. Financial Instruments Risk

(a) Risk management

The Fund's investment activities expose it to a variety of financial risks, as defined in IFRS 7, *Financial Instruments: Disclosures* ("IFRS 7"). The Fund's exposure to financial risks is concentrated in its investments, which are presented in the Schedule of Investments, as at September 30, 2023, grouped by asset type, with geographic and sector information.

The Manager seeks to minimize potential adverse effects of financial instrument risks on the Fund's performance by employing professional, experienced portfolio advisors, daily monitoring of the Fund's positions and market events, and diversifying the investment portfolio within the constraints of the investment objective. To assist in managing risk, the Manager also uses internal guidelines that identify the target exposures for each type of risk, maintains a governance structure that oversees the Fund's investment activities and monitors compliance with the Fund's stated investment strategy, internal guidelines and securities regulations.

(b) Liquidity risk

Liquidity risk arises when the Fund encounters difficulty in meeting its financial obligations as they become due. The Fund is exposed to liquidity risk due to potential daily cash redemptions of redeemable securities. In order to monitor the liquidity of its assets, the Fund utilizes a liquidity risk management program that calculates the number of days to convert the investments held by the Fund into cash using a multi-day liquidation approach. This liquidity risk analysis assesses the Fund's liquidity against predetermined minimum liquidity percentages, established for different time periods, and is monitored quarterly. In addition, the Fund has the ability to borrow up to 5% of its net assets for the purposes of funding redemptions. In order to comply with securities regulations, the Fund must maintain at least 85% of its assets in liquid investments (i.e., investments that can be readily sold).

(c) Currency risk

Currency risk is the risk that financial instruments which are denominated or exchanged in a currency other than the Canadian dollar, which is the Fund's functional currency, will fluctuate due to changes in exchange rates. Generally, foreign denominated investments increase in value when the value of the Canadian dollar (relative to foreign currencies) falls. Conversely, when the value of the Canadian dollar rises relative to foreign currencies, the values of foreign denominated investments fall.

Note 10 indicates the foreign currencies, if applicable, to which the Fund had significant exposure, including both monetary and non-monetary financial instruments, and illustrates the potential impact, in Canadian dollar terms, to the Fund's net assets had the Canadian dollar strengthened or weakened by 5% relative to all foreign currencies, all other variables held constant. In practice, the actual trading results may differ, and the difference could be material.

The Fund's sensitivity to currency risk illustrated in Note 10 includes potential indirect impacts from Underlying Funds and ETFs in which the Fund invests, and/or derivative contracts including forward currency contracts. Other financial assets and liabilities (including dividends and interest receivable, and receivables/payables for investments sold/purchased) that are denominated in foreign currencies do not expose the Fund to significant currency risk.

(d) Interest rate risk

Interest rate risk arises on interest-bearing financial instruments. The Fund is exposed to the risk that the value of interest-bearing financial instruments will fluctuate due to changes in the prevailing levels of market interest rates. Generally, these securities increase in value when interest rates fall and decrease in value when interest rates rise.

If significant, Note 10 summarizes the Fund's interest-bearing financial instruments by remaining term to maturity and illustrates the potential impact to the Fund's net assets had prevailing interest rates increased or decreased by 1%, assuming a parallel shift in the yield curve, all other variables held constant.

The Fund's sensitivity to interest rate changes was estimated using weighted average duration, and a valuation model that estimates the impact to the fair value of mortgages based on changes in prevailing interest rates in a manner consistent with the valuation policy for mortgages. In practice, the actual trading results may differ and the difference could be material.

The Fund's sensitivity to interest rate risk illustrated in Note 10 includes potential indirect impacts from Underlying Funds and ETFs in which the Fund invests, and/or derivative contracts. Cash and cash equivalents and other money market instruments are short term in nature and are not generally subject to significant amounts of interest rate risk.

(e) Credit risk

Credit risk is the risk that a counterparty to a financial instrument will fail to discharge an obligation or commitment that it has entered into with the Fund.

Note 10 summarizes the Fund's exposure, if applicable and significant, to credit risk. If presented, credit ratings and rating categories are based on ratings issued by a designated rating organization. Indirect exposure to credit risk may arise from fixed-income securities, such as bonds, held by Underlying Funds and ETFs, if any. The fair value of debt securities includes consideration of the creditworthiness of the debt issuer.

To minimize the possibility of settlement default, securities are exchanged for payment simultaneously, where market practices permit, through the facilities of a central depository and/or clearing agency where customary. The carrying amount of other assets also represents the maximum credit risk exposure as at the date of the Statement of Financial Position.

The Fund may enter into securities lending transactions with counterparties and it may also be exposed to credit risk from the counterparties to the derivative instruments it may use. Credit risk associated with these transactions is considered minimal as all counterparties have a rating equivalent to a designated rating organization's credit rating of not less than A-1 (low) on their short-term debt and of A on their long-term debt, as applicable.

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NOTES TO FINANCIAL STATEMENTS

8. Financial Instruments Risk (cont'd)

(f) Other price risk

Other price risk is the risk that the value of financial instruments will fluctuate as a result of changes in market prices (other than those arising from interest rate risk or currency risk), whether caused by factors specific to an individual investment, its issuer or other factors affecting all instruments traded in a market or market segment. All investments present a risk of loss of capital. The Manager manages this risk through a careful selection of securities and other financial instruments within the parameters of the investment strategies. Except for certain derivative contracts, the maximum risk resulting from financial instruments is equivalent to their fair value. The maximum risk of loss on certain derivative contracts such as forwards, swaps and futures contracts is equal to their notional values. In the case of written call (put) options and futures contracts sold short, the maximum loss to the Fund increases, theoretically without limit, as the fair value of the underlying security increases (decreases). However, these instruments are generally used within the overall investment management process to manage the risk from the underlying investments and do not typically increase the overall risk of loss to the Fund. This risk is mitigated by ensuring that the Fund holds a combination of the underlying interest, cash cover and/or margin that is equal to or greater than the value of the derivative contract.

Other price risk typically arises from exposure to equity and commodity securities. If significant, Note 10 illustrates the potential increase or decrease in the Fund's net assets, had the prices on the respective exchanges for these securities increased or decreased by 10%, all other variables held constant. In practice, the actual trading results may differ and the difference could be material.

The Fund's sensitivity to other price risk illustrated in Note 10 includes potential indirect impacts from Underlying Funds and ETFs in which the Fund invests, and/or derivative contracts.

In addition, if the Fund invests in IG Mackenzie Real Property Fund, the Fund is exposed to the risk that the value of the Underlying Fund could change as a result of changes in the valuation of real properties. Valuations of real properties are sensitive to changes in capitalization rates. Note 10 also indicates the Fund's sensitivity, if any, to a 25 basis point change in the weighted average capitalization rates.

(g) Underlying funds

The Fund may invest in underlying funds and may be indirectly exposed to currency risk, interest rate risk, other price risk and credit risk from fluctuations in the value of financial instruments held by the underlying funds. Note 10 summarizes the Fund's exposure, if applicable and significant, to these risks from underlying funds.

9. Other Information

(a) Abbreviations

Foreign currencies, if any, are presented in these financial statements using the following abbreviated currency codes:

Currency Code	Description	Currency Code	Description	Currency Code	Description
AUD	Australian dollars	HUF	Hungarian forint	PEN	Peruvian nuevo sol
BRL	Brazilian real	IDR	Indonesian rupiah	PHP	Philippine peso
CAD	Canadian dollars	ILS	Israeli sheqel	PLN	Polish zloty
CHF	Swiss franc	INR	Indian rupee	RON	Romanian leu
CKZ	Czech koruna	JPY	Japanese yen	RUB	Russian ruble
CLP	Chilean peso	KOR	South Korean won	SEK	Swedish krona
CNY	Chinese yuan	MXN	Mexican peso	SGD	Singapore dollars
COP	Colombian peso	MYR	Malaysian ringgit	THB	Thailand baht
DKK	Danish krone	NGN	Nigerian naira	TRL	Turkish lira
EUR	Euro	NOK	Norwegian krona	USD	United States dollars
GBP	United Kingdom pounds	NTD	New Taiwan dollar	ZAR	South African rand
HKD	Hong Kong dollars	NZD	New Zealand dollars	ZMW	Zambian kwacha

(b) Additional information available

A copy of the Fund's current Simplified Prospectus, Annual Information Form and/or Management Report of Fund Performance, will be provided, without charge, by writing to: Investors Group Financial Services Inc., 447 Portage Avenue, Winnipeg, Manitoba, R3B 3H5 or, in Quebec, 2001, Robert-Bourassa Boulevard, Bureau 2000, Montreal, Quebec, H3A 2A6, or by calling toll-free 1-888-746-6344 (in Quebec 1-800-661-4578), or by visiting the IG Wealth Management website at www.ig.ca or SEDAR+ at www.sedarplus.ca. Copies of financial statements for all IG Wealth Management Funds are also available upon request or by visiting the IG Wealth Management website at www.ig.ca or SEDAR+ at www.sedarplus.ca.

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NOTES TO FINANCIAL STATEMENTS

10. Fund Specific Information (in '000, except for (a))

(a) Fund Formation and Series Information

Series	Inception/ Reinstatement Date	Management fee (%)	Service fee (%)	Administration fee (%)	Trustee fee (%)
Series P	12/03/2018	–	–	–	–

The fee rates in the table above are rounded to two decimals.

Inception dates of the series are shown if within 10½ years.

The Manager has engaged PIMCO Canada Corp. as sub-advisor to assist in investment management and trade execution for the Fund.

(b) Tax Loss Carryforwards

Total Capital Loss \$	Total Non-Capital Loss \$	Expiration Date of Non-Capital Losses														
		2029	2030	2031	2032	2033	2034	2035	2036	2037	2038	2039	2040	2041	2042	
31,703	23,398	–	–	–	–	–	–	–	–	–	–	–	–	–	–	23,398

(c) Securities Lending

As at September 30, 2023 and March 31, 2023, the Fund did not have any open securities lending, repurchase or reverse repurchase transactions.

(d) Commissions

	(\$)
September 30, 2023	–
September 30, 2022	–

(e) Risks Associated with Financial Instruments

i. Risk exposure and management

The Fund aims to provide interest income by investing primarily in bonds and debentures of non-Canadian issuers.

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NOTES TO FINANCIAL STATEMENTS

10. Fund Specific Information *(in '000, except for (a)) (cont'd)*

(e) Risks Associated with Financial Instruments (cont'd)

ii. Currency risk

The tables below summarize the Fund's exposure to currency risk.

Currency	September 30, 2023				Impact on net assets			
	Investments	Cash and Cash	Derivative	Net Exposure	Strengthened by 5%		Weakened by 5%	
	(\$)	Equivalents	Instruments	(\$)	(\$)	%	(\$)	%
USD	340,105	66,883	(391,843)	15,145				
INR	–	–	11,102	11,102				
JPY	259,704	2,596	(252,359)	9,941				
AUD	9,029	2,439	(2,033)	9,435				
MXN	–	–	6,828	6,828				
NOK	–	–	5,368	5,368				
BRL	–	–	5,306	5,306				
IDR	–	–	2,680	2,680				
GBP	44,792	(166)	(44,325)	301				
CHF	–	224	–	224				
ILS	6,497	–	(6,310)	187				
ZAR	–	28	135	163				
SGD	–	46	93	139				
MYR	–	–	45	45				
SEK	–	6	–	6				
CLP	–	–	1	1				
PEN	174	–	(704)	(530)				
KOR	19,729	16	(20,670)	(925)				
DKK	68,741	–	(70,506)	(1,765)				
NZD	–	456	(3,550)	(3,094)				
CNY	–	–	(11,096)	(11,096)				
NTD	–	–	(11,315)	(11,315)				
EUR	62,586	4,214	(106,550)	(39,750)				
Total	811,357	76,742	(889,703)	(1,604)				
% of Net Assets	74.5	7.0	(81.7)	(0.2)				
Total currency rate sensitivity					(80)	–	80	–

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INTERIM UNAUDITED FINANCIAL STATEMENTS | September 30, 2023

NOTES TO FINANCIAL STATEMENTS

10. Fund Specific Information (in '000, except for (a)) (cont'd)

(e) Risks Associated with Financial Instruments (cont'd)

ii. Currency risk (cont'd)

Currency	March 31, 2023				Impact on net assets			
	Investments (\$)	Cash and Cash Equivalents (\$)	Derivative Instruments (\$)	Net Exposure (\$)	Strengthened by 5%		Weakened by 5%	
					(\$)	%	(\$)	%
JPY	17,633	241,006	(238,252)	20,387				
AUD	7,291	(894)	3,982	10,379				
NOK	–	–	10,281	10,281				
IDR	–	–	7,510	7,510				
BRL	–	–	5,290	5,290				
EUR	56,830	2,609	(54,707)	4,732				
CNY	–	–	864	864				
NZD	–	470	(242)	228				
CHF	–	224	–	224				
PEN	2,623	142	(2,577)	188				
ZAR	146	30	–	176				
MXN	–	–	67	67				
ILS	6,711	2,997	(9,694)	14				
SEK	–	6	–	6				
MYR	–	–	1	1				
SGD	–	610	(615)	(5)				
CLP	–	–	(31)	(31)				
KOR	–	–	(93)	(93)				
GBP	38,342	405	(40,063)	(1,316)				
DKK	47,813	1	(49,230)	(1,416)				
NTD	–	–	(15,061)	(15,061)				
USD	300,265	61,453	(391,956)	(30,238)				
Total	477,654	309,059	(774,526)	12,187				
% of Net Assets	47.0	30.4	(76.2)	1.2				
Total currency rate sensitivity					(609)	(0.1)	609	0.1

iii. Interest rate risk

The tables below summarize the Fund's exposure to interest rate risks from its investments in bonds and derivative instruments by term to maturity.

September 30, 2023	Bonds (\$)	Derivative Instruments (\$)	Impact on net assets			
			Increase by 1%		Decrease by 1%	
			(\$)	(%)	(\$)	(%)
Less than 1 year	263,845	805,247				
1-5 years	126,045	789,496				
5-10 years	108,872	465,049				
Greater than 10 years	91,156	293,948				
Total	589,918	2,353,740				
Total sensitivity to interest rate changes			(92,335)	(8.5)	92,247	8.5

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NOTES TO FINANCIAL STATEMENTS

10. Fund Specific Information (in '000, except for (a)) (cont'd)

(e) Risks Associated with Financial Instruments (cont'd)

iii. Interest rate risk (cont'd)

March 31, 2023	Bonds (\$)	Derivative Instruments (\$)	Impact on net assets			
			Increase by 1%		Decrease by 1%	
			(\$)	(%)	(\$)	(%)
Less than 1 year	213,716	46,316				
1-5 years	93,730	529,922				
5-10 years	65,452	519,314				
Greater than 10 years	105,795	221,738				
Total	478,693	1,317,290				
Total sensitivity to interest rate changes			(94,235)	(9.3)	94,015	9.2

iv. Other price risk

As at September 30, 2023 and March 31, 2023, the Fund did not have a significant exposure to other price risk.

v. Credit risk

The Fund's greatest concentration of credit risk is in fixed-income securities, such as bonds, and certain derivative contracts, if applicable. The maximum exposure to any one issuer as at September 30, 2023, was 7.3% of the net assets of the Fund (March 31, 2023 – 6.6%).

As at September 30, 2023 and March 31, 2023, debt securities by credit rating are as follows:

Bond Rating*	September 30, 2023	March 31, 2023
	% of Net Assets	% of Net Assets
AAA	17.6	17.7
AA	8.4	37.2
A	6.6	4.9
BBB	7.1	7.9
Less than BBB	4.1	4.5
Unrated	10.4	6.2
Total	54.2	78.4

* Credit ratings and rating categories are based on ratings issued by a designated rating organization.

(f) Fair Value Classification

The table below summarizes the fair value of the Fund's financial instruments using the fair value hierarchy described in note 3.

	September 30, 2023				March 31, 2023			
	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Bonds	–	589,918	–	589,918	–	478,693	–	478,693
Options	–	83	–	83	–	2	–	2
Short-term investments	–	233,060	–	233,060	–	318,733	–	318,733
Derivative assets	3,643	37,930	–	41,573	2,900	23,427	–	26,327
Derivative liabilities	(1,636)	(44,735)	–	(46,371)	(1,619)	(28,055)	–	(29,674)
Total	2,007	816,256	–	818,263	1,281	792,800	–	794,081

During the periods, there were no significant transfers between Level 1 and Level 2.

(g) Manager's Investment in the Fund

The investments held by the Manager and other funds managed by the Manager, investing in series P, R or S of the Fund, as applicable (as described in *Fund Formation and Series Information* in note 10), were as follows:

	September 30, 2023 (\$)	March 31, 2023 (\$)
The Manager	–	–
Other funds managed by the Manager	1,088,759	1,016,962

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NOTES TO FINANCIAL STATEMENTS

10. Fund Specific Information *(in '000, except for (a)) (cont'd)*

(h) Offsetting of Financial Assets and Liabilities

The tables below present financial assets and financial liabilities that are subject to master netting arrangements or other similar agreements and the net impact on the Fund's Statements of Financial Position if all set-off rights were exercised as part of future events such as bankruptcy or termination of contracts. No amounts were offset in the financial statements.

	September 30, 2023			
	Gross amount of assets/liabilities (\$)	Amount available for offset (\$)	Margin (\$)	Net amount (\$)
Unrealized gains on derivative contracts	41,573	(21,437)	–	20,136
Unrealized losses on derivative contracts	(46,243)	21,437	7,254	(17,552)
Liability for options written	(128)	–	–	(128)
Total	(4,798)	–	7,254	2,456

	March 31, 2023			
	Gross amount of assets/liabilities (\$)	Amount available for offset (\$)	Margin (\$)	Net amount (\$)
Unrealized gains on derivative contracts	26,327	(20,830)	–	5,497
Unrealized losses on derivative contracts	(29,605)	20,830	19,991	11,216
Liability for options written	(69)	–	–	(69)
Total	(3,347)	–	19,991	16,644

(i) Interest in Unconsolidated Structured Entities

As at September 30, 2023 and March 31, 2023, the Fund had no investments in Underlying Funds.