

Port Name	Date	Security Name	Coupon	Maturity	Quantity	Market Value Base
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	0.75	07/15/2028	4,064,140.30	3,986,939.39
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	0.50	01/15/2028	2,462,105.80	2,377,114.28
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	0.88	01/15/2029	1,836,471.00	1,805,131.82
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	0.38	07/15/2027	1,846,745.10	1,784,595.02
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	0.50	04/15/2024	1,779,300.00	1,750,773.64
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	0.13	07/15/2024	1,511,940.00	1,482,598.72
PF Inflation Managed PIMCO SI	03/31/2023	US 10YR ULTRA FUT JUN23	0.00	06/21/2023	12.00	1,453,687.56
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	1.38	02/15/2044	1,386,363.60	1,344,596.65
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	0.13	01/15/2030	1,406,988.00	1,311,977.07
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	0.13	01/15/2032	1,295,100.00	1,183,882.15
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	0.13	10/15/2026	1,204,313.00	1,156,718.26
PF Inflation Managed PIMCO SI	03/31/2023	USD/EUR FWD 20230404 UBSWUS33	0.00	04/04/2023	1,134,979.75	1,134,979.75
PF Inflation Managed PIMCO SI	03/31/2023	US 2YR NOTE (CBT) JUN23	0.00	06/30/2023	5.00	1,032,265.63
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	0.13	10/15/2024	1,049,454.00	1,025,136.16
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	1.00	02/15/2046	1,093,428.92	979,227.44
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	0.38	01/15/2027	990,800.00	955,201.63
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	0.13	01/15/2031	999,856.20	924,720.11
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	0.63	02/15/2043	1,067,016.80	901,979.81
PF Inflation Managed PIMCO SI	03/31/2023	EURO-BUND FUTURE JUN23	0.00	06/08/2023	6.00	883,910.88
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	0.13	07/15/2030	933,480.00	869,109.63
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	0.13	10/15/2025	807,100.00	782,074.61
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	0.63	07/15/2032	720,769.00	689,023.33
PF Inflation Managed PIMCO SI	03/31/2023	FANNIE MAE OR FREDDIE MAC	4.50	04/01/2053	700,000.00	685,911.76
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	0.63	01/15/2026	692,488.50	677,174.55
PF Inflation Managed PIMCO SI	03/31/2023	ITALY BUONI POLIENNALI DEL TESORO	1.40	05/26/2025	625,632.00	674,135.16
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	0.13	04/15/2025	694,932.00	673,391.72
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	0.75	02/15/2045	724,162.20	617,628.43
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	0.25	07/15/2029	584,790.00	554,398.18
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	0.13	04/15/2026	570,390.00	547,501.30
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	0.38	07/15/2025	510,931.80	499,854.92
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	0.88	02/15/2047	526,723.75	456,667.08
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	2.13	02/15/2041	409,839.00	452,944.33
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	0.13	02/15/2052	644,820.00	448,517.02
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	0.25	01/15/2025	442,085.00	431,437.24
PF Inflation Managed PIMCO SI	03/31/2023	FANNIE MAE OR FREDDIE MAC	5.00	04/01/2053	400,000.00	398,968.75
PF Inflation Managed PIMCO SI	03/31/2023	FEDERAL HOME LOAN BANK DISCOUNT NOTES	4.71	04/24/2023	400,000.00	398,951.78
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	2.00	01/15/2026	319,553.96	324,251.86
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	0.13	07/15/2031	334,866.00	308,633.82
PF Inflation Managed PIMCO SI	03/31/2023	FANNIE MAE OR FREDDIE MAC	3.00	04/01/2053	300,000.00	269,201.31
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	0.13	07/15/2026	249,618.00	240,507.95
PF Inflation Managed PIMCO SI	03/31/2023	Morgan Stanley Client Owned Collateral	0.00		197,000.00	197,000.00
PF Inflation Managed PIMCO SI	03/31/2023	FANNIE MAE OR FREDDIE MAC	4.00	04/01/2053	200,000.00	191,297.64
PF Inflation Managed PIMCO SI	03/31/2023	BLCKRCK LIQ FND T-FND-INST	4.69	12/01/2099	189,280.99	189,280.99
PF Inflation Managed PIMCO SI	03/31/2023	SWAP VM MS EUR	0.00	12/31/2060	168,292.93	182,513.68
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	0.13	02/15/2051	229,820.00	159,444.32
PF Inflation Managed PIMCO SI	03/31/2023	FRENCH REPUBLIC GOVERNMENT BOND OAT	0.25	07/25/2024	121,634.00	133,865.43
PF Inflation Managed PIMCO SI	03/31/2023	FRENCH REPUBLIC GOVERNMENT BOND OAT	0.10	03/01/2026	114,115.00	124,597.29

PF Inflation Managed PIMCO SI	03/31/2023	USD/EUR FWD 20230404 00573	0.00	04/04/2023	123,594.60	123,594.60
PF Inflation Managed PIMCO SI	03/31/2023	USD/GBP FWD 20230404 UBSWUS33	0.00	04/04/2023	123,011.90	123,011.90
PF Inflation Managed PIMCO SI	03/31/2023	SWAP COLLATERAL MS USD	0.00	12/31/2060	120,000.00	120,000.00
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	3.38	04/15/2032	99,442.14	117,696.58
PF Inflation Managed PIMCO SI	03/31/2023	TOWD POINT MORTGAGE FUNDING 2019 - GRANI	5.04	10/20/2051	94,654.32	116,905.22
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	0.75	02/15/2042	132,399.00	115,771.14
PF Inflation Managed PIMCO SI	03/31/2023	ITALY BUONI POLIENNALI DEL TESORO	0.40	05/15/2030	115,884.00	115,754.82
PF Inflation Managed PIMCO SI	03/31/2023	FRENCH REPUBLIC GOVERNMENT BOND OAT	0.10	07/25/2038	112,218.00	114,061.77
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	1.63	10/15/2027	100,993.00	103,002.59
PF Inflation Managed PIMCO SI	03/31/2023	SWP: EUR 0.1970 11-08-22-30Y LCH	0.00	11/08/2052	-200,000.00	101,090.47
PF Inflation Managed PIMCO SI	03/31/2023	AVOLON HOLDINGS FUNDING LTD	3.95	07/01/2024	100,000.00	97,361.41
PF Inflation Managed PIMCO SI	03/31/2023	LCH: INF SWAP US IT 1.7975 08/25/20	0.00	08/25/2027	-500,000.00	75,977.65
PF Inflation Managed PIMCO SI	03/31/2023	USD/EUR FWD 20230404 2467	0.00	04/04/2023	74,339.59	74,339.59
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	3.88	04/15/2029	63,694.40	73,412.17
PF Inflation Managed PIMCO SI	03/31/2023	LCH: SWP INF US IT 1.89 08-27-20-7Y	0.00	08/27/2027	-500,000.00	72,744.49
PF Inflation Managed PIMCO SI	03/31/2023	EUR/USD FWD 20230404 00573	0.00	04/04/2023	56,000.00	60,745.60
PF Inflation Managed PIMCO SI	03/31/2023	JPY/USD FWD 20230404 2467	0.00	04/04/2023	8,000,000.00	60,291.64
PF Inflation Managed PIMCO SI	03/31/2023	IRO USD 30Y P 2.23650 L 11-17-23 DUB	0.00	11/17/2023	300,000.00	55,520.73
PF Inflation Managed PIMCO SI	03/31/2023	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	3.86	08/20/2068	47,638.08	46,390.92
PF Inflation Managed PIMCO SI	03/31/2023	USD/JPY FWD 20230404 00573	0.00	04/04/2023	42,525.11	42,525.11
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	1.00	02/15/2049	47,556.00	42,361.78
PF Inflation Managed PIMCO SI	03/31/2023	USD/JPY FWD 20230404 2467	0.00	04/04/2023	40,484.74	40,484.74
PF Inflation Managed PIMCO SI	03/31/2023	MS FUTURE EUR SECURED - TOTAL EQUITY	0.00		34,208.33	37,098.93
PF Inflation Managed PIMCO SI	03/31/2023	EUR/USD FWD 20230404 SCSEUS31	0.00	04/04/2023	34,000.00	36,881.26
PF Inflation Managed PIMCO SI	03/31/2023	Euro	0.00		33,126.21	35,925.37
PF Inflation Managed PIMCO SI	03/31/2023	IRS EUR 0.19000 11/04/22-30Y LCH	0.00	11/04/2052	-60,000.00	30,416.03
PF Inflation Managed PIMCO SI	03/31/2023	IRS USD 1.84 11-21-23-5Y LCH	0.00	11/21/2028	-400,000.00	27,581.32
PF Inflation Managed PIMCO SI	03/31/2023	Japanese Yen	0.00		3,283,349.00	24,728.67
PF Inflation Managed PIMCO SI	03/31/2023	EUR/USD FWD 20230404 NWBKGB2L	0.00	04/04/2023	22,000.00	23,864.34
PF Inflation Managed PIMCO SI	03/31/2023	LCH: INF SWAP US IT 2.31 125 02-24-21-10	0.00	02/24/2031	-200,000.00	23,303.30
PF Inflation Managed PIMCO SI	03/31/2023	LCH: INF SWAP US IT 2.31375 02/26/21-5Y	0.00	02/26/2026	-200,000.00	20,371.93
PF Inflation Managed PIMCO SI	03/31/2023	EUR/USD FWD 20230404 229	0.00	04/04/2023	16,000.00	17,355.89
PF Inflation Managed PIMCO SI	03/31/2023	LCH - IFS USD 2.281 05-10-2023 - MS	0.00	05/10/2023	-180,000.00	15,760.15
PF Inflation Managed PIMCO SI	03/31/2023	LCH - INF SWAP FR NI 1.03 03-15-19-5Y	0.00	03/15/2024	-140,000.00	13,423.45
PF Inflation Managed PIMCO SI	03/31/2023	FANNIE MAE REMICS	5.23	07/25/2037	13,491.00	13,242.73
PF Inflation Managed PIMCO SI	03/31/2023	MS FUTURE JPY SECURED - TOTAL EQUITY	0.00		1,551,399.00	11,684.42
PF Inflation Managed PIMCO SI	03/31/2023	TRS R 4.77/912828B25 MYC	0.00	04/21/2023	1,000,000.00	10,859.06
PF Inflation Managed PIMCO SI	03/31/2023	LCH - IFS USD 2.2625 05-09-2023 - MS	0.00	05/09/2023	-120,000.00	10,831.56
PF Inflation Managed PIMCO SI	03/31/2023	LCH: INF SWAP US IT 2.41875 03/05/21-5Y	0.00	03/05/2026	-100,000.00	9,673.40
PF Inflation Managed PIMCO SI	03/31/2023	INF SWAP EM NI 2.359 08/15/22-8Y LCH	0.00	08/15/2030	-200,000.00	9,026.15
PF Inflation Managed PIMCO SI	03/31/2023	BANK OF AMERICA CORP	5.88	09/15/2171	10,000.00	9,010.00
PF Inflation Managed PIMCO SI	03/31/2023	FANNIE MAE REMICS	5.20	07/25/2037	8,838.88	8,663.76
PF Inflation Managed PIMCO SI	03/31/2023	LCH: INF SWAP US IT 2.69 06/01/21-5Y	0.00	06/01/2026	-100,000.00	7,836.96
PF Inflation Managed PIMCO SI	03/31/2023	LCH: INF SWAP US IT 2.7675 05/13/21-5Y	0.00	05/13/2026	-100,000.00	7,622.40
PF Inflation Managed PIMCO SI	03/31/2023	TRS R 4.77/912828ZJ2 MYC	0.00	04/21/2023	1,000,000.00	7,584.53
PF Inflation Managed PIMCO SI	03/31/2023	FANNIE MAE REMICS	5.29	05/25/2036	7,179.23	7,079.47
PF Inflation Managed PIMCO SI	03/31/2023	TRS R 4.77/912828YL8 MYC	0.00	04/21/2023	1,000,000.00	6,955.07
PF Inflation Managed PIMCO SI	03/31/2023	SWAP VM MS NZD	0.00	12/31/2060	10,515.44	6,575.30

PF Inflation Managed PIMCO SI	03/31/2023	LCH: INF SWAP US IT 2.645 09/10/21-7Y	0.00	09/10/2028	-100,000.00	6,130.37
PF Inflation Managed PIMCO SI	03/31/2023	TRS R 4.77/91282CCM1 MYC	0.00	04/21/2023	1,000,000.00	5,904.66
PF Inflation Managed PIMCO SI	03/31/2023	LCH - IFS 2.26325 USD 04-27-2023 - MS	0.00	04/27/2023	-60,000.00	5,360.71
PF Inflation Managed PIMCO SI	03/31/2023	TRS R 4.77/912828H45 MYC	0.00	04/21/2023	500,000.00	5,055.66
PF Inflation Managed PIMCO SI	03/31/2023	MS FUTURE AUD SECURED - TOTAL EQUITY	0.00		6,168.65	4,123.43
PF Inflation Managed PIMCO SI	03/31/2023	RFR USD SOFR/3.08500 02/13/24-10Y LCH	0.00	02/13/2034	1,000,000.00	3,906.40
PF Inflation Managed PIMCO SI	03/31/2023	INF SWAP EM NI 3.0 5/15/22-5Y LCH	0.00	05/15/2027	-100,000.00	3,411.51
PF Inflation Managed PIMCO SI	03/31/2023	CME - NZD IRS 3.25 03-21-18-10Y MS	0.00	03/21/2028	-100,000.00	3,238.89
PF Inflation Managed PIMCO SI	03/31/2023	IRS EUR 3.00000 09/20/23-10Y LCH	0.00	09/20/2033	400,000.00	2,481.68
PF Inflation Managed PIMCO SI	03/31/2023	FANNIE MAE REMICS	5.29	02/25/2037	2,064.68	2,024.94
PF Inflation Managed PIMCO SI	03/31/2023	New Zealand Dollar	0.00		3,214.99	2,010.33
PF Inflation Managed PIMCO SI	03/31/2023	INF SWAP EM NI 2.72 06-15-22-LOY LCH	0.00	06/15/2032	-100,000.00	1,585.26
PF Inflation Managed PIMCO SI	03/31/2023	ORO USD 5Y C 2.20000 L 05/31/23 MYC	0.00	05/31/2023	1,200,000.00	1,112.88
PF Inflation Managed PIMCO SI	03/31/2023	Australian Dollar	0.00		1,359.51	908.76
PF Inflation Managed PIMCO SI	03/31/2023	Canadian Dollar	0.00		606.00	448.39
PF Inflation Managed PIMCO SI	03/31/2023	JP MORGAN MORTGAGE TRUST 2005-A3	3.58	06/01/2035	449.67	446.14
PF Inflation Managed PIMCO SI	03/31/2023	FREDDIE MAC STRUCTURED PASS-THROUGH CERT	5.13	09/25/2031	386.65	384.76
PF Inflation Managed PIMCO SI	03/31/2023	British Pound Sterling	0.00		78.86	97.28
PF Inflation Managed PIMCO SI	03/31/2023	ORO USD 5Y C 2.20000 L 04/26/23 GLM	0.00	04/26/2023	600,000.00	94.20
PF Inflation Managed PIMCO SI	03/31/2023	MS FUTURE GBP SECURED - TOTAL EQUITY	0.00		1.50	1.85
PF Inflation Managed PIMCO SI	03/31/2023	SWAP VM MS GBP	0.00	12/31/2060	1.36	1.68
PF Inflation Managed PIMCO SI	03/31/2023	ARS CASH HAIRCUT	0.00		672.74	1.64
PF Inflation Managed PIMCO SI	03/31/2023	SWAP VM MS CAD	0.00	12/31/2060	0.56	0.41
PF Inflation Managed PIMCO SI	03/31/2023	Mexican Peso	0.00		1.47	0.08
PF Inflation Managed PIMCO SI	03/31/2023	SWAP VM MS MXN	0.00	12/31/2060	1.41	0.08
PF Inflation Managed PIMCO SI	03/31/2023	Argentine Peso	0.00		-0.17	0.00
PF Inflation Managed PIMCO SI	03/31/2023	CME - NZD IRS 3.25 03-21-18-10Y MS_P	5.23	03/21/2028	100,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	CME - NZD IRS 3.25 03-21-18-10Y MS_R	3.25	03/21/2028	-100,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	INF SWAP EM NI 2.359 08/15/22-8Y LCH_P	0.00	08/15/2030	200,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	INF SWAP EM NI 2.359 08/15/22-8Y LCH_R	0.00	08/15/2030	-200,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	INF SWAP EM NI 2.421 05/15/22-30Y LCH MS	0.00	05/15/2052	10,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	INF SWAP EM NI 2.421 05/15/22-30Y LCH MS	0.00	05/15/2052	-10,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	INF SWAP EM NI 2.4875 05/15/22-15Y LCH M	0.00	05/15/2037	70,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	INF SWAP EM NI 2.4875 05/15/22-15Y LCH M	0.00	05/15/2037	-70,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	INF SWAP EM NI 2.72 06-15-22-LOY LCH_P	0.00	06/15/2032	100,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	INF SWAP EM NI 2.72 06-15-22-LOY LCH_R	0.00	06/15/2032	-100,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	INF SWAP EM NI 3.0 5/15/22-5Y LCH_P	0.00	05/15/2027	100,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	INF SWAP EM NI 3.0 5/15/22-5Y LCH_R	0.00	05/15/2027	-100,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	INF SWAP US IT 1.9975 07-25-19-10Y LCH_P	0.00	07/25/2029	-100,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	INF SWAP US IT 1.9975 07-25-19-10Y LCH_R	0.00	07/25/2029	100,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	INF SWAP US IT 5.15 05/23/22-1Y LCH_P	0.00	05/23/2023	-100,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	INF SWAP US IT 5.15 05/23/22-1Y LCH_R	0.00	05/23/2023	100,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	INF SWAP US IT 5.185 05-24-22-LY LCH MS	0.00	05/24/2023	200,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	INF SWAP US IT 5.185 05-24-22-LY LCH MS	0.00	05/24/2023	-200,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	IRS EUR 0.00000 11/04/22-10Y LCH_P	3.34	11/04/2032	-200,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	IRS EUR 0.00000 11/04/22-10Y LCH_R	0.00	11/04/2032	200,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	IRS EUR 0.19000 11/04/22-30Y LCH_P	3.34	11/04/2052	60,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	IRS EUR 0.19000 11/04/22-30Y LCH_R	0.19	11/04/2052	-60,000.00	0.00

PF Inflation Managed PIMCO SI	03/31/2023	IRS EUR 2.50000 09/20/23-30Y LCH_P	3.34	09/20/2053	200,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	IRS EUR 2.50000 09/20/23-30Y LCH_R	2.50	09/20/2053	-200,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	IRS EUR 2.54700 03/09/23-10Y LCH_P	3.34	03/09/2033	-100,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	IRS EUR 2.54700 03/09/23-10Y LCH_R	2.55	03/09/2033	100,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	IRS EUR 2.87880 06/12/23-9Y* LCH_P	3.34	08/15/2032	-400,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	IRS EUR 2.87880 06/12/23-9Y* LCH_R	2.88	08/15/2032	400,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	IRS EUR 3.00000 09/20/23-10Y LCH_P	3.34	09/20/2033	-400,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	IRS EUR 3.00000 09/20/23-10Y LCH_R	3.00	09/20/2033	400,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	IRS USD 1.84 11-21-23-5Y LCH_P	5.19	11/21/2028	400,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	IRS USD 1.84 11-21-23-5Y LCH_R	1.84	11/21/2028	-400,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	IRS USD 1.88750 11-21-23-30Y LCH_P	5.19	11/21/2053	-100,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	IRS USD 1.88750 11-21-23-30Y LCH_R	1.89	11/21/2053	100,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH - IFS 2.26325 USD 04-27-2023 - MS_P_	0.00	04/27/2023	60,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH - IFS 2.26325 USD 04-27-2023 - MS_R_	0.00	04/27/2023	-60,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH - IFS 2.379 07-09-18-10Y - MS_P_P	0.00	07/09/2028	-500,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH - IFS 2.379 07-09-18-10Y - MS_R_R	0.00	07/09/2028	500,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH - IFS USD 2.2625 05-09-2023 - MS_P_P	0.00	05/09/2023	120,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH - IFS USD 2.2625 05-09-2023 - MS_R_R	0.00	05/09/2023	-120,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH - IFS USD 2.281 05-10-2023 - MS_P_P	0.00	05/10/2023	180,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH - IFS USD 2.281 05-10-2023 - MS_R_R	0.00	05/10/2023	-180,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH - IFS USD 2.364 05-10-2028 - MS_P_P	0.00	05/10/2028	-50,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH - IFS USD 2.364 05-10-2028 - MS_R_R	0.00	05/10/2028	50,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH - INF SWAP EM NI 1.387 08-15-19-30Y_	0.00	08/15/2049	20,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH - INF SWAP EM NI 1.387 08-15-19-30Y_	0.00	08/15/2049	-20,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH - INF SWAP FR NI 1.03 03-15-19-5Y_P_	0.00	03/15/2024	140,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH - INF SWAP FR NI 1.03 03-15-19-5Y_R_	0.00	03/15/2024	-140,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH - INF SWAP US IT 2.165 04-16-19-10Y_	0.00	04/16/2029	100,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH - INF SWAP US IT 2.165 04-16-19-10Y_	0.00	04/16/2029	-100,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH - INF USD 2.335 02-05-2028 - MS_P_P	0.00	02/05/2028	-190,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH - INF USD 2.335 02-05-2028 - MS_R_R	0.00	02/05/2028	190,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH: INF SWAP EM NI 1.38 03-15-21-10Y_P	0.00	03/15/2031	-200,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH: INF SWAP EM NI 1.38 03-15-21-10Y_R	0.00	03/15/2031	200,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH: INF SWAP US IT 1.7975 08/25/20_P	0.00	08/25/2027	500,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH: INF SWAP US IT 1.7975 08/25/20_R	0.00	08/25/2027	-500,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH: INF SWAP US IT 2.31 125 02-24-21-10	0.00	02/24/2031	200,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH: INF SWAP US IT 2.31 125 02-24-21-10	0.00	02/24/2031	-200,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH: INF SWAP US IT 2.31375 02/26/21-5Y_	0.00	02/26/2026	200,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH: INF SWAP US IT 2.31375 02/26/21-5Y_	0.00	02/26/2026	-200,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH: INF SWAP US IT 2.41875 03/05/21-5Y_	0.00	03/05/2026	100,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH: INF SWAP US IT 2.41875 03/05/21-5Y_	0.00	03/05/2026	-100,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH: INF SWAP US IT 2.645 09/10/21-7Y_P	0.00	09/10/2028	100,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH: INF SWAP US IT 2.645 09/10/21-7Y_R	0.00	09/10/2028	-100,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH: INF SWAP US IT 2.69 06/01/21-5Y_P	0.00	06/01/2026	100,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH: INF SWAP US IT 2.69 06/01/21-5Y_R	0.00	06/01/2026	-100,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH: INF SWAP US IT 2.7675 05/13/21-5Y_P	0.00	05/13/2026	100,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH: INF SWAP US IT 2.7675 05/13/21-5Y_R	0.00	05/13/2026	-100,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH: IRS EUR -0.52600 11-21-22-1Y GRN_P	3.34	11/21/2023	-800,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH: IRS EUR -0.52600 11-21-22-1Y GRN_R	-0.53	11/21/2023	800,000.00	0.00

PF Inflation Managed PIMCO SI	03/31/2023	LCH: SWP INF SWAP US IT 1.76 11-04-19-10	0.00	11/04/2029	400,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH: SWP INF SWAP US IT 1.76 11-04-19-10	0.00	11/04/2029	-400,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH: SWP INF US IT 1.89 08-27-20-7Y_P	0.00	08/27/2027	500,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	LCH: SWP INF US IT 1.89 08-27-20-7Y_R	0.00	08/27/2027	-500,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	RFR USD SOFR/2.86500 02/13/24-30Y LCH_P	4.82	02/13/2054	500,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	RFR USD SOFR/2.86500 02/13/24-30Y LCH_R	2.87	02/13/2054	-500,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	RFR USD SOFR/3.08500 02/13/24-10Y LCH_P	4.82	02/13/2034	-1,000,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	RFR USD SOFR/3.08500 02/13/24-10Y LCH_R	3.09	02/13/2034	1,000,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	RXX3C 140	0.00	04/21/2023	-2.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	RXX3P 132.5	0.00	04/21/2023	-2.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	SWP: EUR 0.000 11-08-22-10Y LCH_P	3.34	11/08/2032	-600,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	SWP: EUR 0.000 11-08-22-10Y LCH_R	0.00	11/08/2032	600,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	SWP: EUR 0.1970 11-08-22-30Y LCH_P	3.34	11/08/2052	200,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	SWP: EUR 0.1970 11-08-22-30Y LCH_R	0.20	11/08/2052	-200,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	SWP: EUR 0.650 04-12-22-5Y LCH_P	3.34	04/12/2027	-100,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	SWP: EUR 0.650 04-12-22-5Y LCH_R	0.65	04/12/2027	100,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	SWP: EUR 0.650 05-11-22-5Y LCH_P	3.34	05/11/2027	-100,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	SWP: EUR 0.650 05-11-22-5Y LCH_R	0.65	05/11/2027	100,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	SWP: EUR 1.000 05-13-22-5Y LCH_P	3.34	05/13/2027	-100,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	SWP: EUR 1.000 05-13-22-5Y LCH_R	1.00	05/13/2027	100,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	TRS R 4.77/912828B25 MYC_P	0.00	04/21/2023	-1,000,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	TRS R 4.77/912828B25 MYC_R	0.00	04/21/2023	1,000,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	TRS R 4.77/912828H45 MYC_P	0.00	04/21/2023	-500,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	TRS R 4.77/912828H45 MYC_R	0.00	04/21/2023	500,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	TRS R 4.77/912828YL8 MYC_P	0.00	04/21/2023	-1,000,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	TRS R 4.77/912828YL8 MYC_R	0.00	04/21/2023	1,000,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	TRS R 4.77/912828ZJ2 MYC_P	0.00	04/21/2023	-1,000,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	TRS R 4.77/912828ZJ2 MYC_R	0.00	04/21/2023	1,000,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	TRS R 4.77/91282CCM1 MYC_P	0.00	04/21/2023	-1,000,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	TRS R 4.77/91282CCM1 MYC_R	0.00	04/21/2023	1,000,000.00	0.00
PF Inflation Managed PIMCO SI	03/31/2023	INF CAP US @4 4/22/14-10YR JPM RATE CAP	0.00	04/22/2024	-700,000.00	-0.33
PF Inflation Managed PIMCO SI	03/31/2023	ORO USD 10Y C 2.35000 L 04/26/23 GLM	0.00	04/26/2023	-400,000.00	-82.84
PF Inflation Managed PIMCO SI	03/31/2023	TYK3P 112 PIT	0.00	04/21/2023	-1.00	-109.38
PF Inflation Managed PIMCO SI	03/31/2023	TYK3C 119 PIT	0.00	04/21/2023	-1.00	-125.00
PF Inflation Managed PIMCO SI	03/31/2023	INF SWAP US IT 5.15 05/23/22-1Y LCH	0.00	05/23/2023	100,000.00	-262.64
PF Inflation Managed PIMCO SI	03/31/2023	RFR USD SOFR/2.86500 02/13/24-30Y LCH	0.00	02/13/2054	-500,000.00	-368.10
PF Inflation Managed PIMCO SI	03/31/2023	INF SWAP US IT 5.185 05-24-22-LY LCH MS	0.00	05/24/2023	200,000.00	-400.22
PF Inflation Managed PIMCO SI	03/31/2023	ORO USD 10Y C 2.35000 L 05/31/23 MYC	0.00	05/31/2023	-600,000.00	-854.94
PF Inflation Managed PIMCO SI	03/31/2023	INF SWAP EM NI 2.421 05/15/22-30Y LCH MS	0.00	05/15/2052	10,000.00	-1,346.73
PF Inflation Managed PIMCO SI	03/31/2023	IRS EUR 2.50000 09/20/23-30Y LCH	0.00	09/20/2053	-200,000.00	-1,819.86
PF Inflation Managed PIMCO SI	03/31/2023	IRS EUR 2.87880 06/12/23-9Y* LCH	0.00	08/15/2032	400,000.00	-2,172.08
PF Inflation Managed PIMCO SI	03/31/2023	IRS EUR 2.54700 03/09/23-10Y LCH	0.00	03/09/2033	100,000.00	-3,821.06
PF Inflation Managed PIMCO SI	03/31/2023	INF SWAP EM NI 2.4875 05/15/22-15Y LCH M	0.00	05/15/2037	70,000.00	-4,269.46
PF Inflation Managed PIMCO SI	03/31/2023	LCH - IFS USD 2.364 05-10-2028 - MS	0.00	05/10/2028	50,000.00	-4,683.02
PF Inflation Managed PIMCO SI	03/31/2023	MS FUTURE USD SECURED - TOTAL EQUITY	0.00		-4,808.69	-4,808.69
PF Inflation Managed PIMCO SI	03/31/2023	MS FUTURE USD SEGREGATED - TOTAL EQUITY	0.00		-5,265.33	-5,265.33
PF Inflation Managed PIMCO SI	03/31/2023	SWP: EUR 1.000 05-13-22-5Y LCH	0.00	05/13/2027	100,000.00	-8,622.84
PF Inflation Managed PIMCO SI	03/31/2023	LCH - INF SWAP EM NI 1.387 08-15-19-30Y	0.00	08/15/2049	20,000.00	-8,766.34

PF Inflation Managed PIMCO SI	03/31/2023	SWP: EUR 0.650 04-12-22-5Y LCH	0.00	04/12/2027	100,000.00	-9,965.33
PF Inflation Managed PIMCO SI	03/31/2023	SWP: EUR 0.650 05-11-22-5Y LCH	0.00	05/11/2027	100,000.00	-10,068.21
PF Inflation Managed PIMCO SI	03/31/2023	LCH - INF SWAP US IT 2.165 04-16-19-10Y	0.00	04/16/2029	100,000.00	-12,310.64
PF Inflation Managed PIMCO SI	03/31/2023	INF SWAP US IT 1.9975 07-25-19-10Y LCH	0.00	07/25/2029	100,000.00	-13,582.11
PF Inflation Managed PIMCO SI	03/31/2023	USD/EUR FWD 20230404 229	0.00	04/04/2023	-17,269.69	-17,269.69
PF Inflation Managed PIMCO SI	03/31/2023	LCH - INF USD 2.335 02-05-2028 - MS	0.00	02/05/2028	190,000.00	-18,514.61
PF Inflation Managed PIMCO SI	03/31/2023	LCH: IRS EUR -0.52600 11-21-22-1Y GRN	0.00	11/21/2023	800,000.00	-20,928.33
PF Inflation Managed PIMCO SI	03/31/2023	USD/EUR FWD 20230404 NWBKGB2L	0.00	04/04/2023	-23,940.53	-23,940.53
PF Inflation Managed PIMCO SI	03/31/2023	IRS USD 1.88750 11-21-23-30Y LCH	0.00	11/21/2053	100,000.00	-24,376.18
PF Inflation Managed PIMCO SI	03/31/2023	US Dollar	0.00		-32,855.76	-32,855.76
PF Inflation Managed PIMCO SI	03/31/2023	USD/EUR FWD 20230404 SCSEUS31	0.00	04/04/2023	-36,191.07	-36,191.07
PF Inflation Managed PIMCO SI	03/31/2023	JPY/USD FWD 20230404 2467	0.00	04/04/2023	-5,400,000.00	-40,696.86
PF Inflation Managed PIMCO SI	03/31/2023	JPY/USD FWD 20230404 00573	0.00	04/04/2023	-5,787,957.00	-43,620.68
PF Inflation Managed PIMCO SI	03/31/2023	LCH: INF SWAP EM NI 1.38 03-15-21-10Y	0.00	03/15/2031	200,000.00	-44,630.09
PF Inflation Managed PIMCO SI	03/31/2023	LCH - IFS 2.379 07-09-18-10Y - MS	0.00	07/09/2028	500,000.00	-46,297.56
PF Inflation Managed PIMCO SI	03/31/2023	IRS EUR 0.00000 11/04/22-10Y LCH	0.00	11/04/2032	200,000.00	-52,937.13
PF Inflation Managed PIMCO SI	03/31/2023	USD/JPY FWD 20230404 2467	0.00	04/04/2023	-60,313.48	-60,313.48
PF Inflation Managed PIMCO SI	03/31/2023	USD/EUR FWD 20230404 00573	0.00	04/04/2023	-60,469.64	-60,469.64
PF Inflation Managed PIMCO SI	03/31/2023	LCH: SWP INF SWAP US IT 1.76 11-04-19-10	0.00	11/04/2029	400,000.00	-64,531.63
PF Inflation Managed PIMCO SI	03/31/2023	IRO USD 5Y P 2.34 L 11-17-23 DUB	0.00	11/17/2023	-1,300,000.00	-66,503.32
PF Inflation Managed PIMCO SI	03/31/2023	EUR/USD FWD 20230404 2467	0.00	04/04/2023	-70,000.00	-75,932.00
PF Inflation Managed PIMCO SI	03/31/2023	SWAP VM MS USD	0.00	12/31/2060	-97,551.45	-97,551.45
PF Inflation Managed PIMCO SI	03/31/2023	EUR/USD FWD 20230404 00573	0.00	04/04/2023	-115,000.00	-124,745.43
PF Inflation Managed PIMCO SI	03/31/2023	GBP/USD FWD 20230404 UBSWUS33	0.00	04/04/2023	-102,000.00	-125,837.68
PF Inflation Managed PIMCO SI	03/31/2023	AUST 3YR BOND FUT JUN23	0.00	06/15/2023	-2.00	-145,475.66
PF Inflation Managed PIMCO SI	03/31/2023	EURO-BUXL 30Y BND JUN23	0.00	06/08/2023	-1.00	-152,762.67
PF Inflation Managed PIMCO SI	03/31/2023	SWP: EUR 0.000 11-08-22-10Y LCH	0.00	11/08/2032	600,000.00	-158,966.53
PF Inflation Managed PIMCO SI	03/31/2023	EURO-BOBL FUTURE JUN23	0.00	06/08/2023	-2.00	-255,681.72
PF Inflation Managed PIMCO SI	03/31/2023	US ULTRA BOND CBT JUN23	0.00	06/21/2023	-2.00	-282,250.00
PF Inflation Managed PIMCO SI	03/31/2023	EURO-OAT FUTURE JUN23	0.00	06/08/2023	-2.00	-282,468.87
PF Inflation Managed PIMCO SI	03/31/2023	US 5YR NOTE (CBT) JUN23	0.00	06/30/2023	-4.00	-438,031.24
PF Inflation Managed PIMCO SI	03/31/2023	SHORT EURO-BTP FU JUN23	0.00	06/08/2023	-5.00	-571,368.82
PF Inflation Managed PIMCO SI	03/31/2023	EURO-BTP FUTURE JUN23	0.00	06/08/2023	-7.00	-875,679.52
PF Inflation Managed PIMCO SI	03/31/2023	US 10YR NOTE (CBT) JUN23	0.00	06/21/2023	-8.00	-919,375.04
PF Inflation Managed PIMCO SI	03/31/2023	EUR/USD FWD 20230404 UBSWUS33	0.00	04/04/2023	-1,069,000.00	-1,159,590.10
PF Inflation Managed PIMCO SI	03/31/2023	US LONG BOND(CBT) JUN23	0.00	06/21/2023	-9.00	-1,180,406.25
PF Inflation Managed PIMCO SI	03/31/2023	UNITED STATES TREASURY INFLATION INDEXED	0.63	01/15/2024	-1,282,170.00	-1,271,367.05
PF Inflation Managed PIMCO SI	03/31/2023	JPN 10Y BOND(OSE) JUN23	0.00	06/13/2023	-2.00	-2,231,142.91
PF Inflation Managed PIMCO SI	03/31/2023	EURO-SCHATZ FUT JUN23	0.00	06/08/2023	-67.00	-7,679,957.24