



PIMCO Monthly Income Fund (Canada)

Summary of Investment Portfolio

AS AT MARCH 31, 2024

CLASS ALLOCATION	% of NAV	TOP 25 HOLDINGS	% of NAV
U.S. Government Agencies	61.8%	Long Positions	
Non-Agency Mortgage-Backed Securities	21.7%	Cash and Cash Equivalents	15.3%
Asset-Backed Securities	16.5%	Uniform Mortgage-Backed Security, TBA	
Corporate Bonds & Notes	12.4%	5.500% 05/01/2054	17.5%
U.S. Treasury Obligations	11.0%	Uniform Mortgage-Backed Security, TBA	
Sovereign Issues	4.9%	6.000% 05/01/2054	10.1%
Loan Participations and Assignments	3.2%	Uniform Mortgage-Backed Security, TBA	
Other	2.5%	6.500% 05/01/2054	8.5%
Total Investments (Long Positions)	134.0%	Uniform Mortgage-Backed Security, TBA	
		4.000% 05/01/2054	6.1%
Cash and Cash Equivalents	15.3%	Uniform Mortgage-Backed Security, TBA	
		5.000% 05/01/2054	5.3%
Financial Derivative Positions (Long Positions) ⁽¹⁾	(3.8%)	Uniform Mortgage-Backed Security, TBA	
		3.500% 05/01/2054	2.7%
Financial Derivative Positions (Short Positions) ⁽¹⁾	8.0%	U.S. Treasury Inflation Protected Securities	
		0.125% 07/15/2024	2.4%
Liabilities Less Other Assets	(53.5%)	Uniform Mortgage-Backed Security, TBA	
		3.000% 05/01/2054	2.0%
Total Portfolio Allocation	100.0%	Uniform Mortgage-Backed Security, TBA	
		3.500% 04/01/2054	2.0%
		Uniform Mortgage-Backed Security, TBA	
		4.500% 05/01/2054	1.7%
		Citigroup Mortgage Loan Trust 0.000% 11/01/2061	1.6%
		Ginnie Mae, TBA 4.000% 04/01/2054	1.6%
		Pay 1-Day USD-SOFR Compounded-OIS 3.000%	
		12/19/2028 Centrally Cleared Interest Rate Swap ⁽¹⁾	(1.6%)
		Pay 1-Day USD-SOFR Compounded-OIS 2.250%	
		06/20/2028 Centrally Cleared Interest Rate Swap ⁽¹⁾	(1.4%)
		Jamestown Residential DAC 4.698% 06/24/2059	1.4%
		U.S. Treasury Bonds 4.000% 11/15/2052	1.4%
		U.S. Treasury Notes 2.375% 03/31/2029	1.3%
		U.S. Treasury Bonds 4.000% 11/15/2042	1.1%
		Artemis Mortgages PLC 6.293% 06/21/2052	1.1%
		Uniform Mortgage-Backed Security, TBA 6.500% 04/01/2054	0.9%

U.S. Treasury Notes 4.000% 10/31/2029	0.9%
Brazil Letras do Tesouro Nacional 0.000% 07/01/2024	0.9%
Short Positions	
Receive 1-Day USD-SOFR Compounded-OIS 0.950% 12/11/2050 Centrally Cleared Interest Rate Swap ⁽¹⁾	3.5%
Receive 1-Day USD-SOFR Compounded-OIS 0.750% 06/16/2031 Centrally Cleared Interest Rate Swap ⁽¹⁾	1.4%
Total Net Assets Attributable to Holders of Redeemable Units (amount in thousands)	\$25,310,135

⁽¹⁾ % of NAV Represents unrealized gain (loss).

The Summary of Investment Portfolio may change due to the Fund's ongoing portfolio transactions. Updates are available quarterly. To obtain a copy, please contact a member of our client services team at 1-866-341-3350.