PCM FUND, INC. Form N-CSR August 28, 2018

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-CSR

CERTIFIED SHAREHOLDER REPORT OF REGISTERED MANAGEMENT

INVESTMENT COMPANIES

Investment Company Act file number: 811-07816

PCM Fund Inc.

(Exact name of registrant as specified in charter)

1633 Broadway, New York, NY 10019

(Address of principal executive offices)

Trent W. Walker

Treasurer (Principal Financial & Accounting Officer)

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Newport Beach, CA 92660

(Name and address of agent for service)

Copies to:

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Ropes & Gray LLP

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Registrant s telephone number, including area code: (844) 337-4626

Date of fiscal year end: June 30

Date of reporting period: June 30, 2018

Form N-CSR is to be used by management investment companies to file reports with the Commission not later than 10 days after the transmission to stockholders of any report that is required to be transmitted to stockholders under Rule 30e-1 under the Investment Company Act of 1940 (17 CFR 270.30e-1). The Commission may use the information provided on Form N-CSR in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-CSR, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-CSR unless the Form displays a currently valid Office of Management and Budget (OMB) control number. Please direct comments concerning the accuracy of the information collection burden estimate and any suggestions for reducing the burden to Secretary, Securities and Exchange Commission, 450 Fifth Street, NW, Washington, DC 20549-0609. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. § 3507.

Item 1. Reports to Shareholders.

The following is a copy of the report transmitted to shareholders pursuant to Rule 30e-1 under the Investment Company Act of 1940, as amended (the 1940 Act) (17 CFR 270.30e-1).

PIMCO Closed-End Funds

Annual Report

June 30, 2018

PCM Fund, Inc. | PCM | NYSE PIMCO Global StocksPLUS[®] & Income Fund | PGP | NYSE PIMCO Income Opportunity Fund | PKO | NYSE PIMCO Strategic Income Fund, Inc. | RCS | NYSE PIMCO Dynamic Credit and Mortgage Income Fund | PCI | NYSE PIMCO Dynamic Income Fund | PDI | NYSE

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(1) Consolidated Schedule of Investments

Letter from the Chairman of the Board & President

Dear Shareholder,

Following is the PIMCO Closed-End Funds Annual Report, which covers the 12-month reporting period ended June 30, 2018. On the subsequent pages you will find specific details regarding investment results and a discussion of factors that most affected performance over the reporting period.

For the 12-month reporting period ended June 30, 2018

The U.S. economy continued to expand during the reporting period. Looking back, U.S. gross domestic product (GDP) expanded at a revised annual pace of 2.8% and 2.3% during the third and fourth quarters of 2017, respectively. First-quarter 2018 GDP then moderated to a revised annual pace of 2.2%. The Commerce Department s initial reading released after the reporting period had ended showed that second-quarter 2018 GDP grew at an annual pace of 4.1%.

The Federal Reserve (Fed) continued to normalize monetary policy during the reporting period. After raising interest rates in March and June 2017, the Fed again raised rates in December, moving the federal funds rate up to a range between 1.25% and 1.50%. And, in October 2017, the Fed started to reduce its balance sheet. At its March 2018 meeting, the Fed again increased rates to a range between 1.50% and 1.75%. Finally, at its meeting that concluded on June 13, 2018, the Fed raised rates to a range between 1.75% and 2.00%.

Economic activity outside the U.S. initially accelerated during the reporting period, but then moderated somewhat as the reporting period progressed. Against this backdrop, the European Central Bank (ECB) and Bank of Japan largely maintained their highly accommodative monetary policies. Other central banks took a more hawkish stance. In November 2017, the Bank of England instituted its first rate hike since 2007, and the Bank of Canada raised rates twice during the reporting period. Meanwhile, in June 2018, the ECB indicated that it plans to end its quantitative easing program by the end of the year, but it did not expect to raise interest rates at least through the summer of 2019.

The U.S. Treasury yield curve flattened during the reporting period, as short-term rates moved up more than their longer-term counterparts. The increase in rates at the short end of the yield curve was mostly due to Fed interest rate hikes. The yield on the benchmark 10-year U.S. Treasury note was 2.85% at the end of the reporting period, up from 2.31% on June 30, 2017. U.S. Treasuries, as measured by the Bloomberg Barclays U.S. Treasury Index, returned -0.65% over the 12 months ended June 30, 2018. Meanwhile, the Bloomberg Barclays U.S. Aggregate Bond Index, a widely used index of U.S. investment grade bonds, returned -0.40% over the period. Riskier fixed income asset classes, including high yield corporate bonds and emerging market debt, generated mixed results versus the broad U.S. market. The ICE BofAML U.S. High Yield Index gained 2.53% over the reporting period, whereas emerging market external debt, as represented by the JPMorgan Emerging Markets Bond Index. (EMBI) Global, returned -2.45% over the reporting period. Emerging market local bonds, as represented by the JPMorgan Government Bond Index-Emerging Markets Global Diversified Index (Unhedged), returned -2.33% over the period.

Global equities generally rose over the first seven months of the period. This rally was driven by a number of factors, including improving global growth, corporate profits that often exceeded expectations and, in the U.S., optimism surrounding the passage of a tax reform bill in December 2017. In the U.S., a portion of those gains were given back in February and March 2018. This was partially due to concerns over less accommodative central bank policies and fears of a trade war. However, U.S. equities then rallied over the last three months of the reporting period. All told, U.S. equities, as represented by the S&P 500 Index, returned 14.37% during the reporting period. Emerging market equities, as

measured by the MSCI Emerging Markets Index, returned 8.20% over the period, whereas global equities, as represented by the MSCI World Index, returned 11.09%. Elsewhere, Japanese equities, as represented by the Nikkei 225 Index (in JPY), returned 13.45% over the reporting period and European equities, as represented by the MSCI Europe Index (in EUR), returned 2.85%.

Commodity prices fluctuated but generally moved higher during the 12 months ended June 30, 2018. When the reporting period began, crude oil was approximately \$46 a barrel. By the end of the period, it was roughly \$74 a barrel. This ascent was driven in part by planned and observed production cuts by OPEC and the collapse in Venezuelan oil production, as well as global growth maintaining demand. Elsewhere, gold and copper prices moved modestly higher over the reporting period.

Finally, during the reporting period, there were periods of volatility in the foreign exchange markets, due in part to signs of improving global growth, decoupling central bank policies, and a number of geopolitical events. The U.S. dollar generally weakened against other major currencies over the reporting period. For example, the U.S. dollar returned -2.26%, -1.40% and -1.45% versus the euro, British pound and Japanese yen, respectively, during the 12 months ended June 30, 2018.

Thank you for the assets you have placed with us. We deeply value your trust, and will continue to work diligently to meet your broad investment needs. For any questions regarding your PIMCO Closed-End Funds investments, please contact your financial adviser, or call the Funds shareholder servicing agent at (844) 33-PIMCO. We also invite you to visit our website at pimco.com to learn more about our global viewpoints.

Sincerely,

Hans W. Kertess Chairman of the Board

Past performance is no guarantee of future results.

Peter G. Strelow

President

Important Information About the Funds

We believe that bond funds have an important role to play in a well-diversified investment portfolio. It is important to note, however, that in an environment where interest rates may trend upward, rising rates would negatively impact the performance of most bond funds, and fixed-income securities and other instruments held by a Fund are likely to decrease in value. A wide variety of factors can cause interest rates to rise (e.g., central bank monetary policies, inflation rates, general economic conditions). In addition, changes in interest rates can be sudden and unpredictable, and there is no guarantee that Fund management will anticipate such movement accurately. A Fund may lose money as a result of movement in interest rates.

As of the date of this report, interest rates in the U.S. and many parts of the world, including certain European countries, are at or near historically low levels. As such, bond funds may currently face an increased exposure to the risks associated with a rising interest rate environment. This is especially true as the Fed ended its quantitative easing program in October 2014 and has begun, and may continue, to raise interest rates. To the extent the Federal Reserve Board continues to raise interest rates, there is a risk that rates across the financial system may rise. Further, while bond markets have steadily grown over the past three decades, dealer inventories of corporate bonds are near historic lows in relation to market size. As a result, there has been a significant reduction in the ability of dealers to make markets. Bond funds and individual bonds with a longer duration (a measure used to determine the sensitivity of a security s price to changes in interest rates) tend to be more sensitive to changes in interest rates, usually making them more volatile than securities or funds with shorter durations. In addition, in the current low interest rate environment, the market price of the Funds common shares may be particularly sensitive to changes in interest rates or the perception that there will be a change in interest rates. All of the factors mentioned above, individually or collectively, could lead to increased volatility and/or lower liquidity in the fixed income markets or negatively impact a Fund s performance or cause a Fund to incur losses.

The use of derivatives may subject the Funds to greater volatility than investments in traditional securities. The Funds may use derivative instruments for hedging purposes or as part of an investment strategy. Use of these instruments may involve certain costs and risks such as liquidity risk, interest rate risk, market risk, call risk, credit risk, leverage risk, management risk and the risk that a Fund may not be able to close out a position when it would be most advantageous to do so. Changes in regulation relating to a Fund s use of derivatives and related instruments could potentially limit or impact a Fund s ability to invest in derivatives, limit a Fund s ability to employ certain strategies that use derivatives and/or adversely affect the value or performance of derivatives and the Fund. Certain derivative transactions may have a

leveraging effect on a Fund. For example, a small investment in a derivative instrument may have a significant impact on a Fund s exposure to interest rates, currency exchange rates or other investments. As a result, a relatively small price movement in an asset, instrument or component of the index underlying a derivative instrument may cause an immediate and substantial loss or gain, which translates into heightened volatility in a Fund s net asset value (NAV). A Fund may engage in such transactions regardless of whether the Fund owns the asset, instrument or components of the index underlying the derivative instrument. A Fund may invest a significant portion of its assets in these types of instruments. If it does, a Fund s investment exposure could far exceed the value of its portfolio securities and its investment performance could be primarily dependent upon securities it does not own.

PIMCO Global StocksPLUS[®] & Income Fund s (PGP) monthly distributions are expected to include, among other possible sources, interest income from its debt portfolio and payments and premiums (characterized as capital for financial accounting purposes and as ordinary income for tax purposes) generated by certain types of interest rate derivatives.

Strategies involving interest rate derivatives may attempt to capitalize on differences between short-term and long-term interest rates as part of PGP s duration and yield curve active management strategies. For instance, in the event that long-term interest rates are higher than short-term interest rates, the Fund may elect to pay a floating short-term interest rate and to receive a long-term fixed interest rate for a stipulated period of time, thereby generating payments as a function of the difference between current short-term interest rates and long-term interest rates, so long as the floating short-term interest rate (which may rise) is lower than the fixed long-term interest rate.

PGP and other Funds may also enter into opposite sides of multiple interest rate swaps or other derivatives with respect to the same underlying reference instrument (e.g., a 10-year U.S. treasury) that have different effective dates with respect to interest accrual time periods for the principal purpose of generating distributable gains (characterized as ordinary income for tax purposes) and that are not part of the Fund s duration or yield curve management strategies (paired swap transactions). In a paired swap transaction, a Fund would generally enter into one or more interest rate swap agreements whereby the Fund agrees to make regular payments starting at the time the Fund enters into the agreements equal to a floating interest rate in return for payments equal to a fixed interest rate (the initial leg). The Fund would also enter into one or more interest rate swap agreements on the same underlying instrument, but take the opposite position (i.e., in this example, the Fund would make regular payments equal to a fixed interest rate in return for receiving payments equal to a

floating interest rate) with respect to a contract whereby the payment obligations do not commence until a date following the commencement of the initial leg (the forward leg).

A Fund s income- and gain-generating strategies including certain derivative strategies may generate current, distributable income, even if such strategies could potentially result in declines in a Fund s net asset value. A Fund s income and gain-generating strategies, including certain derivatives strategies, may generate current income and gains taxable as ordinary income sufficient to support monthly distributions even in situations when the Fund has experienced a decline in net assets due to, for example, adverse changes in the broad U.S. or non-U.S. equity markets or the Fund s debt investments, or arising from its use of derivatives. For instance, a significant portion of PGP s monthly distributions may be sourced from paired swap transactions utilized to produce current distributable ordinary income for tax purposes on the initial leg, with a substantial possibility that the Fund will later realize a corresponding capital loss and potential decline in its net asset value with respect to the forward leg (to the extent there are not corresponding offsetting capital gains, portions of a Fund s distributions recognized as ordinary income for tax purposes (such as from paired swap transactions) may be economically similar to a taxable return of capital when considered together with such capital losses.

PGP s index option strategy, to the extent utilized, seeks to generate payments and premiums from writing options that may offset some or all of the capital losses incurred as a result of paired swaps transactions. However, the Fund may use paired swap transactions to support monthly distributions where the index option strategy does not produce an equivalent amount of offsetting gains, including without limitation when such strategy is not being used to a significant extent.

In addition, gains (if any) generated from the index option strategy may be offset by the Fund s realized capital losses, including any available capital loss carryforwards. PGP currently has significant capital loss carryforwards, some of which will expire at particular dates, and to the extent that the Fund s capital losses exceed capital gains, the Fund cannot use its capital loss carryforwards to offset capital gains.

The notional exposure of a Fund s interest rate derivatives may represent a multiple of the Fund s total net assets. There can be no assurance a Fund s strategies involving interest rate derivatives will work as intended and such strategies are subject to the risks related to the use of derivatives generally, as discussed above (see also Notes 6 and 7 in the Notes to Financial Statements for further discussion on the use of derivative instruments and certain of the risks associated therewith).

A Fund s use of leverage creates the opportunity for increased income for the Fund s common shareholders, but also creates special risks. Leverage is a speculative technique that may expose a Fund to greater risk and increased costs. If shorter-term interest rates rise relative to the rate of return on a Fund s portfolio, the interest and other costs of leverage to the Fund could exceed the rate of return on the debt obligations and other investments held by the Fund, thereby reducing return to the Fund s common shareholders. In addition, fees and expenses of any form of leverage used by a Fund will be borne entirely by its common shareholders (and not by preferred shareholders, if any) and will reduce the investment return of the Fund s common shares. Moreover, to make payments of interest and other loan costs, a Fund may be forced to sell portfolio securities when it is not otherwise advantageous to do so.

There can be no assurance that a Fund s use of leverage will result in a higher yield on its common shares, and it may result in losses. Leverage creates several major types of risks for a Fund s common shareholders, including: (1) the likelihood of greater volatility of net asset value and market price of the Fund s common shares, and of the investment return to the Fund s common shareholders, than a comparable portfolio without leverage; (2) the possibility either that the Fund s common share dividends will fall if the interest and other costs of leverage rise, or that dividends paid on the Fund s common shares will fluctuate because such costs vary over time; and (3) the effects of leverage in a declining market or a rising interest rate environment, as leverage is likely to cause a greater decline in the net asset value of the Fund s common shares than if the Fund were not leveraged and may result in a greater decline in the market value of the Fund s common shares.

A Fund s investments in and exposure to foreign securities involve special risks. For example, the value of these investments may decline in response to unfavorable political and legal developments, unreliable or untimely information or economic and financial instability. Foreign securities may experience more rapid and extreme changes in value than investments in securities of U.S. issuers. The securities markets of certain foreign countries are relatively small, with a limited number of companies representing a small number of industries. Issuers of foreign securities are usually not subject to the same degree of regulation as U.S. issuers.

Reporting, accounting, auditing and custody standards of foreign countries differ, in some cases significantly, from U.S. standards. Also, nationalization, expropriation or other confiscation, currency blockage, political changes or diplomatic developments could adversely affect a Fund s investments in foreign securities. In the event of nationalization, expropriation or other confiscation, a Fund could lose its entire investment in foreign securities. Investing in foreign (non-U.S.) securities may entail risk due to foreign (non-U.S.) economic and

Important Information About the Funds (Cont.)

political developments; this risk may be increased when investing in emerging markets. For example, if a Fund invests in emerging market debt, it may face increased exposure to interest rate, liquidity, volatility, and redemption risk due to the specific economic, political, geographical, or legal background of the foreign (non-U.S.) issuer.

The geographical classification of foreign (non-U.S.) securities in this report are classified by the country of incorporation of a holding. In certain instances, a security s country of incorporation may be different from its country of economic exposure. The United States presidential administration s enforcement of tariffs on goods from other countries, with a focus on China, has contributed to international trade tensions and may impact portfolio securities.

Investments in loans (including whole loans) are generally subject to risks similar to those of investments in other types of debt obligations, including, among others, credit risk, interest rate risk, variable and floating rate securities risk, and, as applicable, risks associated with mortgage-related securities. In addition, in many cases loans are subject to the risks associated with below-investment grade securities. In the case of a loan participation or assignment, a Fund generally has no right to enforce compliance with the terms of the loan agreement with the borrower. As a result, a Fund may be subject to the credit risk of both the borrower and the lender that is selling the loan agreement. In the event of the insolvency of the lender selling a loan participation, a Fund may be treated as a general creditor of the lender and may not benefit from any set-off between the lender and the borrower. A Fund may be subject to heightened or additional risks and potential liabilities and costs by investing in mezzanine and other subordinated loans, including those arising under bankruptcy, fraudulent conveyance, equitable subordination, lender liability, environmental and other laws and regulations, and risks and costs associated with debt servicing and taking foreclosure actions associated with the loans.

Mortgage-related and other asset-backed securities represent interests in pools of mortgages or other assets such as consumer loans or receivables held in trust and often involve risks that are different from or possibly more acute than risks associated with other types of debt instruments. Generally, rising interest rates tend to extend the duration of fixed rate mortgage-related securities, making them more sensitive to changes in interest rates. As a result, in a period of rising interest rates, if a Fund holds mortgage-related securities, it may exhibit additional volatility since individual mortgage holders are less likely to exercise prepayment options, thereby putting additional downward pressure on the value of these securities and potentially causing the Fund to lose money. This is known as extension risk. Mortgage-backed securities can be highly sensitive to rising interest rates, such that even small movements can cause an investing Fund to lose value. Mortgage-backed securities, and in particular those not backed by a government guarantee, are subject to credit risk. In addition, adjustable and fixed

rate mortgage-related securities are subject to prepayment risk. When interest rates decline, borrowers may pay off their mortgages sooner than expected. This can reduce the returns of the Funds because the Funds may have to reinvest that money at the lower prevailing interest rates. The Funds investments in other asset-backed securities are subject to risks similar to those associated with mortgage-related securities, as well as additional risks associated with the nature of the assets and the servicing of those assets. Payment of principal and interest on asset-backed securities may be largely dependent upon the cash flows generated by the assets backing the securities, and asset-backed securities may not have the benefit of any security interest in the related assets. Additionally, investments in subordinate mortgage-backed and other asset-backed securities will be subject to risks arising from delinquencies and foreclosures, thereby exposing a Fund s investment portfolio to potential losses. Subordinate securities of mortgage-backed and other asset-backed securities are also subject to greater credit risk than those mortgage-backed or other asset-backed securities that are more highly rated.

A Fund may also invest in the residual or equity tranches of mortgage-related and other asset-backed instruments, which may be referred to as subordinate mortgage-backed or asset-backed instruments and interest-only mortgage-backed or asset-backed instruments. Subordinate mortgage-backed or asset-backed instruments are paid interest only to the extent that there are funds available to make payments. To the extent the collateral pool includes a large percentage of delinquent loans, there is a risk that interest payment on subordinate mortgage-backed or asset-backed instruments will not be fully paid. There are multiple tranches of mortgage-backed and asset-backed instruments, offering investors various maturity and credit risk characteristics. Tranches are categorized as senior, mezzanine, and subordinated/equity or first loss, according to their degree of risk. The most senior tranche of a mortgage-backed or asset-backed instrument has the greatest collateralization and pays the lowest interest rate. If there are defaults or the collateral otherwise underperforms, scheduled payments to senior tranches take precedence over

those of mezzanine tranches, and scheduled payments to mezzanine tranches take precedence over those to subordinated/equity tranches. Lower tranches represent lower degrees of credit quality and pay higher interest rates intended to compensate for the attendant risks. The return on the lower tranches is especially sensitive to the rate of defaults in the collateral pool. The lowest tranche (i.e., the equity or residual tranche) specifically receives the residual interest payments (i.e., money that is left over after the higher tranches have been paid and expenses of the issuing entities have been paid) rather than a fixed interest rate. Each Fund expects that investments in subordinate mortgage-backed and other asset-backed instruments will be subject to risks arising from delinquencies and foreclosures, thereby exposing its investment portfolio to potential losses. Subordinate

securities of mortgage-backed and other asset-backed instruments are also subject to greater credit risk than those mortgage-backed or other asset-backed securities that are more highly rated.

The risk of investing in collateralized loan obligations (CLOs), include prepayment risk, credit risk, liquidity risk, market risk, structural risk, legal risk and interest rate risk. CLOs may carry additional risks, including, but not limited to: (i) the possibility that distributions from collateral securities will not be adequate to make interest or other payments; (ii) the quality of the collateral may decline in value or default; (iii) the possibility that the investments in CLOs are subordinate to other classes or tranches thereof; and (iv) the complex structure of the security may not be fully understood at the time of investment and may produce disputes with the issuer or unexpected investment results.

High-yield bonds (commonly referred to as junk bonds) typically have a lower credit rating than other bonds. Lower-rated bonds generally involve a greater risk to principal than higher-rated bonds. Further, markets for lower-rated bonds are typically less liquid than for higher-rated bonds, and public information is usually less abundant in markets for lower-rated bonds. Thus, high yield investments increase the chance that a Fund will lose money. PIMCO does not rely solely on credit ratings, and develops its own analysis of issuer credit quality. A Fund may purchase unrated securities (which are not rated by a rating agency) if PIMCO determines that the security is of comparable quality to a rated security that a Fund may purchase. Unrated securities may be less liquid than comparable rated securities and involve the risk that PIMCO may not accurately evaluate the security s comparative credit quality, which could result in a Fund s portfolio having a higher level of credit and/or high yield risk than PIMCO has estimated or desires for the Fund, and could negatively impact the Fund s performance and/or returns. Certain Funds may invest a substantial portion of their assets in unrated securities and therefore may be particularly subject to the associated risks. Analysis of the creditworthiness of issuers of high yield securities may be more complex than for issuers of higher-quality debt obligations. To the extent that a Fund invests in high yield and/or unrated securities, the Fund s success in achieving its investment objectives may depend more heavily on the portfolio manager s creditworthiness analysis than if the Fund invested exclusively in higher-quality and rated securities. The Funds may hold defaulted securities that may involve special considerations including bankruptcy proceedings, other regulatory and legal restrictions affecting the Funds ability to trade, and the availability of prices from independent pricing services or dealer quotations. Defaulted obligations might be repaid only after lengthy workout or bankruptcy proceedings, during which the issuer might not make any interest or other payments. Defaulted securities are often illiquid and may not be actively traded. Sales of securities in bankrupt companies at an acceptable price may be difficult and differences compared to the value of the securities used by the Funds

could be material. The credit quality of a particular security or group of securities does not ensure the stability or safety of the overall portfolio.

Contingent convertible securities (CoCos) are a form of hybrid debt security issued primarily hon-U.S. issuers, which have loss absorption mechanisms built into their terms. CoCos have no stated maturity, have fully discretionary coupons and are typically issued in the form of subordinated debt instruments. CoCos generally either convert into equity of the issuer or have their principal written down upon the occurrence of certain triggering events (triggers) linked to regulatory capital thresholds or regulatory actions relating to the issuer s continued viability. As a result, an investment by a Fund in CoCos is subject to the risk that interest payments will be cancelled by the issuer or a regulatory authority, the risk of ranking junior to other creditors in the event of a liquidation or other bankruptcy-related event as a result of holding subordinated debt, the risk of the Fund s investment becoming further subordinated as a result of conversion from debt to equity, the risk that the principal amount due can be written down to a lesser amount, and the general risks applicable to fixed income investments, including interest rate risk, credit risk, market risk and liquidity risk, any of which could result in losses to the Fund. In certain scenarios, investors in CoCos may suffer a loss of capital ahead of equity holders or when equity holders do not. There is no guarantee that a Fund will receive a return of principal on CoCos. Any indication that an automatic write-down or conversion event may occur can be expected to have an adverse effect on the market price of CoCos. CoCos are often rated below investment grade and are subject to the risks of high yield securities. Because CoCos are issued primarily by financial institutions, CoCos may present substantially increased risks at times of financial turmoil, which could affect financial institutions more than companies in other sectors and industries. Further, the value of an investment in CoCos is unpredictable and will be influenced by many factors and risks, including interest rate risk, credit risk, market risk and liquidity risk. An investment by a Fund in CoCos may result in losses to the Fund.

Variable and floating rate securities generally are less sensitive to interest rate changes but may decline in value if their interest rates do not rise as much, or as quickly, as interest rates in general. Conversely, floating rate securities will not generally increase in value if interest rates decline. Inverse floating rate securities may decrease in value if interest rates increase. Inverse floating rate securities may also exhibit greater

price volatility than a fixed rate obligation with similar credit quality. When a Fund holds variable or floating rate securities, a decrease (or, in the case of inverse floating rate securities, an increase) in market interest rates will adversely affect the income received from such securities and the NAV of the Funds shares.

The global economic crisis brought several small countries in Europe to the brink of default and many other economies into recession and weakened the banking and financial sectors of many European

Important Information About the Funds (Cont.)

countries. For example, the governments of Greece, Spain, Portugal, and the Republic of Ireland have all experienced large public budget deficits, the effects of which are still yet unknown and may slow the overall recovery of the European economies from the global economic crisis. In addition, due to large public deficits, some European countries may be dependent on assistance from other European governments and institutions or other central banks or supranational agencies such as the International Monetary Fund. Assistance may be dependent on a country s implementation of reforms or reaching a certain level of performance. Failure to reach those objectives or an insufficient level of assistance could result in a deep economic downturn which could significantly affect the value of a Fund s European investments. It is possible that one or more Economic and Monetary Union of the European Union member countries could abandon the euro and return to a national currency and/or that the euro will cease to exist as a single currency in its current form. The exit of any country out of the euro may have an extremely destabilizing effect on other eurozone countries and their economies and a negative effect on the global economy as a whole. Such an exit by one country may also increase the possibility that additional countries may exit the euro should they face similar financial difficulties. In June 2016, the United Kingdom approved a referendum to leave the European Union. Significant uncertainty remains in the market regarding the ramifications of that development, and the range and potential implications of possible political, regulatory, economic and market outcomes are difficult to predict.

Certain Funds may make investments in debt instruments and other securities directly or through one or more direct or indirect fully owned subsidiaries formed by the Fund (each, a Subsidiary). Each Subsidiary may invest, for example, in whole loans or in shares, certificates, notes or other securities representing the right to receive principal and interest payments due on fractions of whole loans or pools of whole loans, or any other security or other instrument that the Fund may hold directly. References herein to a Fund include references to a Subsidiary in respect of the Fund s investment exposure. The allocation of a Fund s portfolio in a Subsidiary will vary over time and might not always include all of the different types of investments described herein. By investing through its Subsidiaries, certain Funds are exposed to the risks associated with the Subsidiaries investments. The Subsidiaries are not registered as investment companies under the 1940 Act and are not subject to all of the investor protections of the 1940 Act, although each Subsidiary is managed pursuant to the compliance policies and procedures of the Fund applicable to it. Changes in the laws of the United States and/or the jurisdiction in which a Subsidiary is organized could result in the inability of certain Funds and/or their Subsidiaries to operate as described in this report and could adversely affect the Funds.

Certain Funds may acquire residential mortgage loans and unsecured consumer loans through a Subsidiary. Subsidiaries directly holding a beneficial interest in loans will be formed as domestic common law or statutory trusts with a federally chartered bank serving as trustee. Each

such Subsidiary will hold the beneficial interests of loans and the federally chartered bank acting as trustee will hold legal title to the loans for the benefit of the Subsidiary and/or the trust s beneficial owners (i.e., a Fund or its Subsidiary). State licensing laws typically exempt federally chartered banks from their licensing requirements, and federally chartered banks may also benefit from federal preemption of state laws, including any licensing requirements. The use of common law or statutory trusts with a federally chartered bank serving as trustee is intended to address any state licensing requirements that may be applicable to purchasers or holders of loans, including state licensing requirements related to foreclosure. The Funds believe that such Subsidiaries will not be treated as associations or publicly traded partnerships taxable as corporations for U.S. federal income tax purposes, and that therefore, the Subsidiaries will not be subject to U.S. federal income tax at the subsidiary level. Investments in residential mortgage loans or unsecured consumer loans through entities that are not so treated can potentially be limited by a Fund s intention to qualify as a regulated investment company, and limit the Fund s ability to qualify as such.

If a Fund or its Subsidiary is required to be licensed in any particular jurisdiction in order to acquire, hold, dispose or foreclose loans, obtaining the required license may not be viable (because, for example, it is not possible or practical) and the Fund or its Subsidiary may be unable to restructure its holdings to address the licensing requirement. In that case, a Fund or its Subsidiary may be forced to cease activities involving the affected loans, or may be forced to sell such loans. If a state regulator or court were to determine that a Fund or its Subsidiary acquired, held or foreclosed a loan without a required state license, the Fund or its Subsidiary could be subject to penalties or other sanctions, prohibited or restricted in its ability to enforce its rights under the loan, or subject to litigation risk or other losses or damages.

As the use of technology has become more prevalent in the course of business, the Funds have become potentially more susceptible to operational and information security risks resulting from breaches in cyber security. A breach in cyber security refers to both intentional and unintentional cyber events that may, among other things, cause a Fund to lose proprietary information, suffer data corruption and/or destruction or lose operational capacity, result in the unauthorized release or other misuse of confidential information, or otherwise disrupt normal business operations. Cyber security breaches may involve unauthorized access to a Fund's digital information systems (e.g., through hacking or malicious software coding), but may also result from outside attacks such as denial-of-service attacks (i.e., efforts to make network services unavailable to intended users). In addition, cyber security breaches involving a Fund's third party service providers (including but not limited to advisers, sub-advisers, administrators, transfer agents, custodians, distributors and other third parties), trading counterparties or issuers in which a Fund invests can also subject a Fund to many of the same risks

associated with direct cyber security breaches. Moreover, cyber security breaches involving trading counterparties or issuers in which a Fund invests could adversely impact such counterparties or issuers and cause the Fund s investment to lose value.

Cyber security failures or breaches may result in financial losses to a Fund and its shareholders. These failures or breaches may also result in disruptions to business operations, potentially resulting in financial losses; interference with a Fund s ability to calculate its net asset value, process shareholder transactions or otherwise transact business with shareholders; impediments to trading; violations of applicable privacy and other laws; regulatory fines; penalties; reputational damage; reimbursement or other compensation costs; additional compliance and cyber security risk management costs and other adverse consequences. In addition, substantial costs may be incurred in order to prevent any cyber incidents in the future.

Like with operational risk in general, the Funds have established business continuity plans and risk management systems designed to reduce the risks associated with cyber security. However, there are inherent limitations in these plans and systems, including that certain risks may not have been identified, in large part because different or unknown threats may emerge in the future. As such, there is no guarantee that such efforts will succeed, especially because the Funds do not directly control the cyber security systems of issuers in which a Fund may invest, trading counterparties or third party service providers to the Funds. There is also a risk that cyber security breaches may not be detected. The Funds and their shareholders could be negatively impacted as a result.

The Funds may invest in securities and instruments that are economically tied to Russia. Investments in Russia are subject to various risks such as political, economic, legal, market and currency risks. The risks include uncertain political and economic policies, short-term market volatility, poor accounting standards, corruption and crime, an inadequate regulatory system, and unpredictable taxation. Investments in Russia are particularly subject to the risk that economic sanctions may be imposed by the United States and/or other countries. Such sanctions which may impact companies in many sectors, including energy, financial services and defense, among others may negatively impact the Funds performance and/or ability to achieve their investment objectives. The Russian securities market is characterized by limited volume of trading, resulting in difficulty in obtaining accurate prices. The Russian securities market, as compared to U.S. markets, has significant price volatility, less liquidity, a smaller market capitalization and a smaller number of traded securities. There may be little publicly available information about issuers. Settlement, clearing and registration of securities transactions are subject to risks because of registration systems that may not be subject to effective government supervision. This may result in significant delays or problems in registering the transfer of securities. Russian securities laws may not recognize foreign nominee accounts held with a custodian bank, and

therefore the custodian may be considered the ultimate owner of securities they hold for their clients. Ownership of securities issued by Russian companies is recorded by companies themselves and by registrars instead of through a central registration system. It is possible that the ownership rights of the Funds could be lost through fraud or negligence. While applicable Russian regulations impose liability on registrars for losses resulting from their errors, it may be difficult for the Funds to enforce any rights they may have against the registrar or issuer of the securities in the event of loss of share registration. Adverse currency exchange rates are a risk and there may be a lack of available currency hedging instruments. Investments in Russia may be subject to the risk of nationalization or expropriation of assets. Oil, natural gas, metals, and timber account for a significant portion of Russia s exports, leaving the country vulnerable to swings in world prices.

The common shares of the Funds trade on the New York Stock Exchange. As with any stock, the price of a Fund s common shares will fluctuate with market conditions and other factors. If you sell your common shares of a Fund, the price received may be more or less than your original investment. Shares of closed-end management investment companies frequently trade at a discount from their net asset value.

The common shares of a Fund may trade at a price that is less than the initial offering price and/or the net asset value of such shares. Further, if a Fund s shares trade at a price that is more than the initial offering price and/or the net asset value of such shares, including at a substantial premium and/or for an extended period of time, there is no assurance that any such premium will be sustained for any period of time and will not decrease, or that the shares will not trade at a discount to net asset value thereafter.

The Funds may be subject to various risks, including, but not limited to, the following: asset allocation risk, credit risk, stressed securities risk, distressed and defaulted securities risk, corporate bond risk, contingent convertible securities risk, high yield risk, market risk, issuer risk, liquidity risk, equity securities and related market risk, mortgage-related and other asset-backed securities risk, extension risk, prepayment risk, privately issued mortgage-related securities risk, mortgage market/ subprime risk, foreign (non-U.S.) investment risk, emerging markets risk, currency risk, redenomination risk, non-diversification risk, management risk, municipal bond risk, inflation-indexed security risk, senior debt risk, loans, participations and

assignments risk, reinvestment risk, real estate risk, U.S. Government securities risk, foreign (non-U.S.) government securities risk, valuation risk, segregation and cover risk, focused investment risk, credit default swaps risk, event-linked securities risk, counterparty risk, preferred

securities risk, confidential information access risk, other investment companies risk, private placements risk, inflation/deflation risk, regulatory risk, tax risk, recent economic conditions risk, market disruptions and geopolitical risk, potential conflicts of interest involving allocation of investment opportunities, repurchase agreements risk,

Important Information About the Funds (Cont.)

securities lending risk, zero-coupon bond and payment-in-kind securities risk, portfolio turnover risk, smaller company risk, short sale risk and convertible securities risk. A description of certain of these risks is available in the Notes to Financial Statements of this Report.

On each Fund Summary page in this Shareholder Report, the Average Annual Total Return table measures performance assuming that all dividend and capital gain distributions were reinvested. Total return is calculated by determining the percentage change in NAV or market price (as applicable) in the specified period. Returns do not reflect the deduction of taxes that a shareholder would pay on Fund distributions. Total return for a period of more than one year represents the average annual total return. Performance at market price will differ from results at NAV. Although market price returns tend to reflect investment results over time, during shorter periods returns at market price can also be influenced by factors such as changing views about a Fund, market conditions, supply and demand for the Fund s shares, or changes in the Fund s dividends. Performance shown is net of fees and expenses.

The following table discloses the commencement of operations and diversification status of each Fund:

	Commencement	Diversification
Fund Name	of Operations	Status
PCM Fund, Inc.	09/02/93	Diversified
PIMCO Global StocksPLUS [®] & Income Fund	05/31/05	Diversified
PIMCO Income Opportunity Fund	11/30/07	Diversified
PIMCO Strategic Income Fund, Inc.	02/24/94	Diversified
PIMCO Dynamic Credit and Mortgage Income Fund	01/31/13	Diversified
PIMCO Dynamic Income Fund	05/30/12	Diversified

An investment in a Fund is not a deposit of a bank and is not guaranteed or insured by the Federal Deposit Insurance Corporation or any other government agency. It is possible to lose money on investments in the Funds.

The Trustees/Directors¹ are responsible generally for overseeing the management of the Funds. The Trustees authorize the Funds to enter into service agreements with the Investment Manager and other service providers in order to provide, and in some cases authorize service providers to procure through other parties, necessary or desirable services on behalf of the Funds. Shareholders are not parties to or third-party beneficiaries of such service agreements. Neither a Fund s original or any subsequent prospectus or Statement of Additional Information (SAI), any press release or shareholder report, any contracts filed as exhibits to a Fund s registration statement, nor any other communications, disclosure documents or regulatory filings from or on behalf of a Fund creates a contract between or among any shareholders of a Fund, on the one hand, and the Fund, a service provider to the Fund, and/or the Trustees or officers of the Fund, on the other hand.

The Trustees (or the Funds and their officers, service providers or other delegates acting under authority of the Trustees) may amend its most recent or use a new prospectus or SAI with respect to a Fund, adopt and disclose new or amended policies and other changes in press releases and shareholder reports and/or amend, file and/or issue any other communications, disclosure documents or regulatory filings, and may amend or enter into any contracts to which a Fund is a party, and interpret the investment objective(s), policies, restrictions and contractual provisions applicable to any Fund, without shareholder input or approval, except in circumstances in which shareholder approval is specifically required by law (such as changes to fundamental investment policies) or where a shareholder approval requirement was specifically disclosed in a Fund s prospectus, SAI or shareholder report and is otherwise still in effect.

PIMCO has adopted written proxy voting policies and procedures (Proxy Policy) as required by Rulo6(4)-6 under the Investment Advisers Act of 1940. The Proxy Policy has been adopted by the Funds as the policies and procedures that PIMCO will use when voting proxies on behalf of the Funds. A description of the policies and procedures that PIMCO uses to vote proxies relating to portfolio securities of each Fund, and

information about how each Fund voted proxies relating to portfolio securities held during the most recent twelve-month period ended June 30, are available without charge, upon request, by calling the Funds at (844) 33-PIMCO, on the Funds website at www.pimco.com, and on the Securities and Exchange Commission s (SEC) website at http://www.sec.gov.

Each Fund files a complete schedule of its portfolio holdings with the SEC for the first and third quarters of its fiscal year on Form N-Q. A copy of each Fund s FornN-Q is available on the SEC s website at http://www.sec.gov and may be reviewed and copied at the SEC s Public Reference Room in Washington, D.C., and is available without charge, upon request by calling the Funds at (844) 33-PIMCO and on the Funds website at www.pimco.com.

Updated portfolio holdings information about a Fund will be available at www.pimco.com approximately 15 calendar days after such Fund s most recent fiscal quarter end, and will remain accessible until such Fund files a Form N-Q or a shareholder report for the period which includes the date of the information. Information on the operation of the Public Reference Room may be obtained by calling 1-800-SEC-0330.

The SEC adopted a rule that generally allows funds to deliver shareholder reports to investors by providing access to such reports online free of charge and by mailing a notice that the report is electronically available. Pursuant to the rule, investors may still elect to receive a complete shareholder report in the mail. PIMCO is evaluating how to make the electronic delivery option available to shareholders in the future.

¹ Hereinafter, the terms Trustee or Trustees used herein shall refer to a Director or Directors of applicable Funds.

PCM Fund, Inc.

Symbol on NYSE - PCM

Allocation Breakdown as of 06/30/2018 §

Asset-Backed Securities	44.9%
Non-Agency Mortgage-Backed Securities	32.8%
Corporate Bonds & Notes	8.0%
Short-Term Instruments	4.2%
U.S. Government Agencies	3.4%
Loan Participations and Assignments	3.3%
Real Estate Investment Trusts	1.2%
Preferred Securities	1.1%
Other	1.1%
% of Investments, at value.	

§ Allocation Breakdown and % of investments exclude securities sold short and financial derivative instruments, if any.

Fund Information (as of June 30, 2018)⁽¹⁾

Market Price	\$11.45
NAV	\$10.23
Premium/(Discount) to NAV	11.93%
Market Price Distribution Rate ⁽²⁾	8.38%
NAV Distribution Rate ⁽²⁾	9.38%
Total Effective Leverage ⁽³⁾	39%

Average Annual Total Return⁽¹⁾ for the period ended June 30, 2018

	1 Year	5 Year	10 Year	Commencement of Operations (09/02/93)
Market Price	11.48%	10.62%	13.72%	9.26%
NAV	10.85%	9.06%	12.91%	9.33%

All Fund returns are net of fees and expenses.

- (1) Performance quoted represents past performance. Past performance is not a guarantee or a reliable indicator of future results. Current performance may be lower or higher than performance shown. Investment return and the principal value of an investment will fluctuate. Returns shown do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or the sale of Fund shares. Total return, market price, NAV, market price distribution rate, and NAV distribution rate will fluctuate with changes in market conditions. Performance current to the most recent month-end is available at www.pimco.com or via (844) 33-PIMCO. Performance is calculated assuming all dividends and distributions are reinvested at prices obtained under the Fund s dividend reinvestment plan. Performance does not reflect any brokerage commissions in connection with the purchase or sale of Fund shares.
- (2) Distribution rates are not performance and are calculated by annualizing the most recent distribution per share and dividing by the NAV or Market Price, as applicable, as of the reported date. Distributions may be comprised of ordinary income, net capital gains, and/or a return of capital (ROC) of your investment in the Fund. Because the distribution rate may include a ROC, it should not be confused with yield or income. If the Fund estimates that a portion of its

distribution may be comprised of amounts from sources other than net investment income in accordance with its policies and good accounting practices, the Fund will notify shareholders of the estimated composition of such distribution through a Section 19 Notice. Please refer to the most recent Section 19 Notice, if applicable, for additional information regarding the estimated composition of distributions. Please visit www.pimco.com for most recent Section 19 Notice, if applicable. Final determination of a distribution s tax character will be made on Form 1099 DIV sent to shareholders each January.

(3) Represents total effective leverage outstanding, as a percentage of total managed assets. Total effective leverage consists of preferred shares, reverse repurchase agreements and other borrowings, credit default swap notional and floating rate notes issued in tender option bond transactions, as applicable (collectively Total Effective Leverage). The Fund may engage in other transactions not included in Total Effective Leverage disclosed above that may give rise to a form of leverage, including certain derivative transactions. For the purpose of calculating Total Effective Leverage outstanding as a percentage of total managed assets, total managed assets refer to total assets (including assets attributable to Total Effective Leverage that may be outstanding) minus accrued liabilities (other than liabilities representing Total Effective Leverage).

Investment Objective and Strategy Overview

PCM Fund, Inc. s primary investment objective is to achieve high current income. Capital gains from the disposition of investments are a secondary objective of the Fund.

Fund Insights at NAV

The following affected performance during the reporting period:

- » Exposure to non-agency residential mortgage-backed securities contributed to absolute performance, as spreads tightened during the period.
- » Exposure to the U.S. dollar contributed to absolute performance, as the dollar appreciated against most major currencies.
- » Exposure to non-agency commercial mortgage-backed securities contributed to absolute performance, as the asset class outperformed like-duration Treasuries.
- » Exposure to select asset-backed securities (ABS), specifically student loan ABS, contributed to absolute performance, as the asset class outperformed like-duration Treasuries.
- » Exposure to the intermediate portion of the U.S. yield curve detracted from absolute performance, as rates increased during the period.
- » Exposure to a select gaming and entertainment company detracted from absolute performance.

PIMCO Global StocksPLUS® & Income Fund

Symbol on NYSE - PGP

Allocation Breakdown as of 06/30/2018 §

Corporate Bonds & Notes	28.1%
Non-Agency Mortgage-Backed Securities	23.6%
U.S. Government Agencies	22.3%
Asset-Backed Securities	6.6%
Short-Term Instruments	6.1%
Sovereign Issues	3.0%
Loan Participations and Assignments	2.9%
Preferred Securities	1.9%
Common Stocks	1.7%
Real Estate Investment Trusts	1.5%
Municipal Bonds & Notes	1.4%
Other	0.9%
0/ of lawastmenta of value	

% of Investments, at value.

§ Allocation Breakdown and % of investments exclude securities sold short and financial derivative instruments, if any. Fund Information (as of June 30, 2018)⁽¹⁾

Market Price NAV Premium/(Discount) to NAV Market Price Distribution Rate ⁽²⁾	\$14.98 \$10.50 42.67% 9.77%
NAV Distribution Rate ⁽²⁾	13.94%
Total Effective Leverage ⁽³⁾	24%

Average Annual Total Return⁽¹⁾ for the period ended June 30, 2018

Trochage Annual Total Retain Tot de pe	1 Year	5 Year	10 Year	Commencement of Operations (05/31/05)
Market Price	(8.96)%	3.95%	12.12%	10.22%
NAV	8.53%	12.23%	14.10%	12.45%

All Fund returns are net of fees and expenses.

(1) Performance quoted represents past performance. Past performance is not a guarantee or a reliable indicator of future results. Current performance may be lower or higher than performance shown. Investment return and the principal value of an investment will fluctuate. Returns shown do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or the sale of Fund shares. Total return, market price, NAV, market price distribution rate, and NAV distribution rate will fluctuate with changes in market conditions. Performance current to the most recent month-end is available at www.pimco.com or via (844) 33-PIMCO. Performance is calculated assuming all dividends and distributions are reinvested at prices obtained under the Fund s dividend reinvestment plan. Performance does not reflect any brokerage commissions in connection with the purchase or sale of Fund shares.

- (2) Distribution rates are not performance and are calculated by annualizing the most recent distribution per share and dividing by the NAV or Market Price, as applicable, as of the reported date. Distributions may be comprised of ordinary income, net capital gains, and/or a return of capital (ROC) of your investment in the Fund. Because the distribution rate may include a ROC, it should not be confused with yield or income. If the Fund estimates that a portion of its distribution may be comprised of amounts from sources other than net investment income in accordance with its policies and good accounting practices, the Fund will notify shareholders of the estimated composition of such distributions. Please visit www.pimco.com for most recent Section 19 Notice, if applicable, for additional information regarding the estimated composition of distributions. Please visit www.pimco.com for most recent Section 19 Notice, if applicable. Final determination of a distribution s tax character will be made on Form 1099 DIV sent to shareholders each January.
- (3) Represents total effective leverage outstanding, as a percentage of total managed assets. Total effective leverage consists of preferred shares, reverse repurchase agreements and other borrowings, credit default swap notional and floating rate notes issued in tender option bond transactions, as applicable (collectively Total Effective Leverage). The Fund may engage in other transactions not included in Total Effective Leverage disclosed above that may give rise to a form of leverage, including certain derivative transactions. For the purpose of calculating Total Effective Leverage outstanding as a percentage of total managed assets, total managed assets refer to total assets (including assets attributable to Total Effective Leverage that may be outstanding) minus accrued liabilities (other than liabilities representing Total Effective Leverage).

Investment Objective and Strategy Overview

PIMCO Global StocksPLUS[®] & Income Fund s primary investment objective is to seek total return comprised of current income, current gains and long-term capital appreciation.

Fund Insights at NAV

The following affected performance during the reporting period:

- » The Fund s exposure to equity index derivatives linked to the S&P 500 Index contributed to absolute returns, as the S&P 500 Index returned 14.37%.
- » The Fund s exposure to equity index derivatives linked to the MSCI EAFE Index contributed to absolute returns, as the MSCI EAFE Index returned 6.84%.
- » A defensive options strategy involving written calls and purchased puts on the S&P 500 Index detracted from absolute performance, as the S&P 500 Index returned 14.37% during the period.
- » U.S. duration strategies detracted from performance, as U.S. Treasury yields increased.
- » Holdings of non-agency mortgages added to absolute returns, as this sector generated positive returns.
- » The Fund s use of paired swap transactions supported the Fund s monthly distributions, but generally resulted in a decline in the Fund s net asset value.

PIMCO Income Opportunity Fund

Symbol on NYSE - PKO

Allocation Breakdown as of 06/30/2018 §

Corporate Bonds & Notes	29.6%
Asset-Backed Securities	26.6%
Non-Agency Mortgage-Backed Securities	26.3%
Loan Participations and Assignments	3.3%
Sovereign Issues	2.7%
Short-Term Instruments	2.3%
U.S. Government Agencies	2.3%
Convertible Preferred Securities	2.3%
Common Stocks	1.5%
Real Estate Investments Trusts	1.3%
Other	1.8%
% of Investments, at value.	

[§] Allocation Breakdown and % of investments exclude securities sold short and financial derivative instruments, if any. Fund Information (as of June 30, 2018)⁽¹⁾

Market Price	\$27.31
NAV	\$25.06
Premium/(Discount) to NAV	8.98%
Market Price Distribution Rate ⁽²⁾	8.35%
NAV Distribution Rate ⁽²⁾	9.10%
Total Effective Leverage ⁽³⁾	35%

Average Annual Total Return⁽¹⁾ for the period ended June 30, 2018

	1 Year	5 Year	10 Year	Commencement of Operations (11/30/07)
Market Price	11.13%	11.16%	14.42%	12.76%
NAV	8.91%	9.42%	13.38%	12.34%

All Fund returns are net of fees and expenses.

(1) Performance quoted represents past performance. Past performance is not a guarantee or a reliable indicator of future results. Current performance may be lower or higher than performance shown. Investment return and the principal value of an investment will fluctuate. Returns shown do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or the sale of Fund shares. Total return, market price, NAV, market price distribution rate, and NAV distribution rate will fluctuate with changes in market conditions. Performance current to the most recent month-end is available at www.pimco.com or via (844) 33-PIMCO. Performance is calculated assuming all dividends and distributions are reinvested at prices obtained under the Fund s dividend reinvestment plan. Performance does not reflect any brokerage commissions in connection with the purchase or sale of Fund shares.

- (2) Distribution rates are not performance and are calculated by annualizing the most recent distribution per share and dividing by the NAV or Market Price, as applicable, as of the reported date. Distributions may be comprised of ordinary income, net capital gains, and/or a return of capital (ROC) of your investment in the Fund. Because the distribution rate may include a ROC, it should not be confused with yield or income. If the Fund estimates that a portion of its distribution may be comprised of amounts from sources other than net investment income in accordance with its policies and good accounting practices, the Fund will notify shareholders of the estimated composition of such distributions. Please visit www.pimco.com for most recent Section 19 Notice, if applicable, for additional information regarding the estimated composition of distributions. Please visit www.pimco.com for most recent Section 19 Notice, if applicable. Final determination of a distribution s tax character will be made on Form 1099 DIV sent to shareholders each January.
- (3) Represents total effective leverage outstanding, as a percentage of total managed assets. Total effective leverage consists of preferred shares, reverse repurchase agreements and other borrowings, credit default swap notional and floating rate notes issued in tender option bond transactions, as applicable (collectively Total Effective Leverage). The Fund may engage in other transactions not included in Total Effective Leverage disclosed above that may give rise to a form of leverage, including certain derivative transactions. For the purpose of calculating Total Effective Leverage outstanding as a percentage of total managed assets, total managed assets refer to total assets (including assets attributable to Total Effective Leverage that may be outstanding) minus accrued liabilities (other than liabilities representing Total Effective Leverage).

Investment Objective and Strategy Overview

PIMCO Income Opportunity Fund s investment objective is to seek current income as a primary focus and also capital appreciation.

Fund Insights at NAV

The following affected performance during the reporting period:

- » Exposure to non-agency residential mortgage-backed securities contributed to absolute performance, as spreads tightened during the period.
- » Exposure to high yield corporate debt securities contributed to absolute performance, as the asset class outperformed like-duration Treasuries.
- » Exposure to the U.S. dollar contributed to absolute performance, as the dollar appreciated against most major currencies.
- » Exposure to a select energy company contributed to absolute performance.
- » Exposure to the intermediate portion of the U.S. yield curve detracted from absolute performance, as U.S. interest rates increased during the period.
- » Exposure to Argentine debt and currency detracted from absolute performance.

PIMCO Strategic Income Fund, Inc.

Symbol on NYSE - RCS

Allocation Breakdown as of 06/30/2018 §

U.S. Government Agencies	70.1%
Non-Agency Mortgage-Backed Securities	10.0%
Corporate Bonds & Notes	7.1%
Asset-Backed Securities	5.5%
U.S. Treasury Obligations	4.9%
Sovereign Issues	1.0%
Short-Term Instruments	0.4%
Other	1.0%
% of Investments, at value.	

§ Allocation Breakdown and % of investments exclude securities sold short and financial derivative instruments, if any. Fund Information (as of June 30, 2018)⁽¹⁾

Market Price	\$9.68
NAV	\$7.32
Premium/(Discount) to NAV	32.24%
Market Price Distribution Rate ⁽²⁾	8.93%
NAV Distribution Rate ⁽²⁾	11.80%
Total Effective Leverage ⁽³⁾	29%

Average Annual Total Return⁽¹⁾ for the period ended June 30, 2018

	1 Year	5 Year	10 Year	Commencement of Operations (02/24/94)
Market Price	4.59%	9.43%	12.44%	9.45%
NAV	5.78%	7.21%	11.48%	8.59%

All Fund returns are net of fees and expenses.

- (1) Performance quoted represents past performance. Past performance is not a guarantee or a reliable indicator of future results. Current performance may be lower or higher than performance shown. Investment return and the principal value of an investment will fluctuate. Returns shown do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or the sale of Fund shares. Total return, market price, NAV, market price distribution rate, and NAV distribution rate will fluctuate with changes in market conditions. Performance current to the most recent month-end is available at www.pimco.com or via (844) 33-PIMCO. Performance does not reflect any brokerage commissions in connection with the purchase or sale of Fund shares.
- (2) Distribution rates are not performance and are calculated by annualizing the most recent distribution per share and dividing by the NAV or Market Price, as applicable, as of the reported date. Distributions may be comprised of ordinary income, net capital gains, and/or a return of capital (ROC) of your investment in the Fund. Because the distribution rate may include a ROC, it should not be confused with yield or income. If the Fund estimates that a portion of its

distribution may be comprised of amounts from sources other than net investment income in accordance with its policies and good accounting practices, the Fund will notify shareholders of the estimated composition of such distribution through a Section 19 Notice. Please refer to the most recent Section 19 Notice, if applicable, for additional information regarding the estimated composition of distributions. Please visit www.pimco.com for most recent Section 19 Notice, if applicable. Final determination of a distribution s tax character will be made on Form 1099 DIV sent to shareholders each January.

(3) Represents total effective leverage outstanding, as a percentage of total managed assets. Total effective leverage consists of preferred shares, reverse repurchase agreements and other borrowings, credit default swap notional and floating rate notes issued in tender option bond transactions, as applicable (collectively Total Effective Leverage). The Fund may engage in other transactions not included in Total Effective Leverage disclosed above that may give rise to a form of leverage, including certain derivative transactions. For the purpose of calculating Total Effective Leverage outstanding as a percentage of total managed assets, total managed assets refer to total assets (including assets attributable to Total Effective Leverage that may be outstanding) minus accrued liabilities (other than liabilities representing Total Effective Leverage).

Investment Objective and Strategy Overview

The primary investment objective of PIMCO Strategic Income Fund, Inc. is to generate a level of income that is higher than that generated by high quality, intermediate-term U.S. debt securities. The Fund also seeks capital appreciation to the extent consistent with this objective.

Fund Insights at NAV

The following affected performance during the reporting period:

- » Exposure to non-agency residential mortgage-backed securities contributed to absolute performance, as spreads tightened during the period.
- » Exposure to the U.S. dollar contributed to absolute performance, as the dollar appreciated against most major currencies.
- » Exposure to non-agency commercial mortgage-backed securities contributed to absolute performance, as the asset class outperformed like-duration Treasuries.
- » Exposure to asset-backed securities (ABS), specifically student loan ABS, contributed to absolute performance, as the asset class outperformed like-duration Treasuries during the period.
- » Exposure to the intermediate portion of the U.S. yield curve detracted from absolute performance, as U.S. interest rates increased during the period.
- » Exposure to agency mortgage-backed securities detracted from absolute performance, as the asset class underperformed like-duration Treasuries during the period.
- » Exposure to Argentine debt and currency detracted from absolute performance.

PIMCO Dynamic Credit and Mortgage Income Fund

Symbol on NYSE - PCI

Allocation Breakdown as of 06/30/2018 §

Asset-Backed Securities	35.9%
Non-Agency Mortgage-Backed Securities	28.0%
Corporate Bonds & Notes	21.1%
Loan Participations and Assignments	3.8%
U.S. Government Agencies	2.9%
Short-Term Instruments	2.3%
Sovereign Issues	2.2%
Common Stocks	1.3%
Other	2.5%
% of Investments, at value.	

[§] Allocation Breakdown and % of investments exclude securities sold short and financial derivative instruments, if any. Fund Information (as of June 30, 2018)⁽¹⁾

Market Price	\$23.57
NAV	\$23.74
Premium/(Discount) to NAV	(0.72)%
Market Price Distribution Rate ⁽²⁾	8.35%
NAV Distribution Rate ⁽²⁾	8.29%
Total Effective Leverage ⁽³⁾	45%

Average Annual Total Return⁽¹⁾ for the period ended June 30, 2018

	1 Year	5 Year	Commencement of Operations (01/31/13)
Market Price	15.03%	12.09%	9.75%
NAV	12.64%	10.86%	10.19%

All Fund returns are net of fees and expenses.

- (1) Performance quoted represents past performance. Past performance is not a guarantee or a reliable indicator of future results. Current performance may be lower or higher than performance shown. Investment return and the principal value of an investment will fluctuate. Returns shown do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or the sale of Fund shares. Total return, market price, NAV, market price distribution rate, and NAV distribution rate will fluctuate with changes in market conditions. Performance current to the most recent month-end is available at www.pimco.com or via (844) 33-PIMCO. Performance is calculated assuming all dividends and distributions are reinvested at prices obtained under the Fund s dividend reinvestment plan. Performance does not reflect any brokerage commissions in connection with the purchase or sale of Fund shares.
- ⁽²⁾ Distribution rates are not performance and are calculated by annualizing the most recent distribution per share and dividing by the NAV or Market Price, as applicable, as of the reported date. Distributions may be comprised of ordinary income, net capital gains, and/or a return of capital (ROC) of your investment in

the Fund. Because the distribution rate may include a ROC, it should not be confused with yield or income. If the Fund estimates that a portion of its distribution may be comprised of amounts from sources other than net investment income in accordance with its policies and good accounting practices, the Fund will notify shareholders of the estimated composition of such distribution through a Section 19 Notice. Please refer to the most recent Section 19 Notice, if applicable, for additional information regarding the estimated composition of distributions. Please visit www.pimco.com for most recent Section 19 Notice, if applicable. Final determination of a distribution s tax character will be made on Form 1099 DIV sent to shareholders each January.

(3) Represents total effective leverage outstanding, as a percentage of total managed assets. Total effective leverage consists of preferred shares, reverse repurchase agreements and other borrowings, credit default swap notional and floating rate notes issued in tender option bond transactions, as applicable (collectively Total Effective Leverage). The Fund may engage in other transactions not included in Total Effective Leverage disclosed above that may give rise to a form of leverage, including certain derivative transactions. For the purpose of calculating Total Effective Leverage outstanding as a percentage of total managed assets, total managed assets refer to total assets (including assets attributable to Total Effective Leverage that may be outstanding) minus accrued liabilities (other than liabilities representing Total Effective Leverage).

Investment Objective and Strategy Overview

PIMCO Dynamic Credit and Mortgage Income Fund s primary investment objective is to seek current income and capital appreciation as a secondary objective.

Fund Insights at NAV

The following affected performance during the reporting period:

- » Exposure to non-agency residential mortgage-backed securities benefited absolute performance, as spreads tightened during the period.
- » Exposure to non-agency commercial mortgage-backed securities benefited absolute performance, as the asset class outperformed like-duration Treasuries.
- » Exposure to the U.S. dollar benefited absolute performance, as the dollar appreciated against most major currencies.
- » Exposure to high yield corporate debt securities benefited absolute performance, as the asset class outperformed like-duration Treasuries.
- » Exposure to the intermediate portion of the U.S. yield curve detracted from absolute performance, as rates rose during the period.
- » Exposure to Argentine debt and currency detracted from absolute performance.

PIMCO Dynamic Income Fund

Symbol on NYSE - PDI

Allocation Breakdown as of 06/30/2018 §

Non-Agency Mortgage-Backed Securities	41.5%
Asset-Backed Securities	25.9%
Corporate Bonds & Notes	17.7%
Short-Term Instruments	4.5%
Loan Participations and Assignments	3.5%
U.S. Government Agencies	2.9%
Sovereign Issues	1.9%
Common Stocks	1.0%
Other	1.1%
% of Investments, at value.	

§ Allocation Breakdown and % of investments exclude securities sold short and financial derivative instruments, if any. Fund Information (as of June 30, 2018)⁽¹⁾

Market Price	\$31.87
NAV	\$28.98
Premium/(Discount) to NAV	9.97%
Market Price Distribution Rate ⁽²⁾	8.30%
NAV Distribution Rate ⁽²⁾	9.13%
Total Effective Leverage ⁽³⁾	41%

Average Annual Total Return⁽¹⁾ for the period ended June 30, 2018

	1 Year	5 Year	Commencement of Operations (05/30/12)
Market Price	15.54%	16.49%	18.04%
NAV	12.16%	13.22%	17.28%

All Fund returns are net of fees and expenses.

- (1) Performance quoted represents past performance. Past performance is not a guarantee or a reliable indicator of future results. Current performance may be lower or higher than performance shown. Investment return and the principal value of an investment will fluctuate. Returns shown do not reflect the deduction of taxes that a shareholder would pay on Fund distributions or the sale of Fund shares. Total return, market price, NAV, market price distribution rate, and NAV distribution rate will fluctuate with changes in market conditions. Performance current to the most recent month-end is available at www.pimco.com or via (844) 33-PIMCO. Performance is calculated assuming all dividends and distributions are reinvested at prices obtained under the Fund s dividend reinvestment plan. Performance does not reflect any brokerage commissions in connection with the purchase or sale of Fund shares.
- ⁽²⁾ Distribution rates are not performance and are calculated by annualizing the most recent distribution per share and dividing by the NAV or Market Price, as applicable, as of the reported date. Distributions may be comprised of ordinary income, net capital gains, and/or a return of capital (ROC) of your investment in

the Fund. Because the distribution rate may include a ROC, it should not be confused with yield or income. If the Fund estimates that a portion of its distribution may be comprised of amounts from sources other than net investment income in accordance with its policies and good accounting practices, the Fund will notify shareholders of the estimated composition of such distribution through a Section 19 Notice. Please refer to the most recent Section 19 Notice, if applicable, for additional information regarding the estimated composition of distributions. Please visit www.pimco.com for most recent Section 19 Notice, if applicable. Final determination of a distribution s tax character will be made on Form 1099 DIV sent to shareholders each January.

(3) Represents total effective leverage outstanding, as a percentage of total managed assets. Total effective leverage consists of preferred shares, reverse repurchase agreements and other borrowings, credit default swap notional and floating rate notes issued in tender option bond transactions, as applicable (collectively Total Effective Leverage). The Fund may engage in other transactions not included in Total Effective Leverage disclosed above that may give rise to a form of leverage, including certain derivative transactions. For the purpose of calculating Total Effective Leverage outstanding as a percentage of total managed assets, total managed assets refer to total assets (including assets attributable to Total Effective Leverage that may be outstanding) minus accrued liabilities (other than liabilities representing Total Effective Leverage).

Investment Objective and Strategy Overview

PIMCO Dynamic Income Fund s primary investment objective is to seek current income, and capital appreciation is a secondary objective.

Fund Insights at NAV

The following affected performance during the reporting period:

- » Exposure to non-agency residential mortgage-backed securities benefited absolute performance, as spreads tightened during the period.
- » Exposure to the U.S. dollar benefited absolute performance, as the dollar appreciated against most major currencies.
- » Exposure to non-agency commercial mortgage-backed securities benefited performance, as the asset class outperformed like-duration Treasuries.
- » Exposure to high yield corporate debt securities benefited absolute performance, as the asset class outperformed like-duration Treasuries.
- » Exposure to the intermediate portion of the U.S. yield curve detracted from absolute performance, as U.S. interest rates increased during the period.
- » Exposure to Argentine debt and currency detracted from absolute performance.

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Financial Highlights

	Investment Operations							Less Distributions ^(b)								
Selected Per Share Data for the Year or Period Ended^:	V Beg of		Net Net Realized/ Investment Unrealized Income ^(a) Gain (Loss) Total		Fotal	From Net Investment Income			From Net Realized Capital Gains		Tax Basis Return of Capital		`otal			
PCM Fund, Inc.																
06/30/2018	\$	10.15	\$	0.88	\$	0.18	\$	1.06	\$	(0.98)	\$	0.00	\$	0.00	\$	(0.98)
06/30/2017		9.71		0.98		0.92		1.90		(1.46)		0.00		0.00		(1.46)
06/30/2016		10.68		1.22		(1.23)		(0.01)		(0.96)		0.00		0.00		(0.96)
01/01/2015 - 06/30/2015 ^(e)		10.72		0.44		0.00		0.44		(0.48)		0.00		0.00		(0.48) ⁽ⁱ⁾
12/31/2014		11.17		0.94		(0.34)		0.60		(1.05)		0.00		0.00		(1.05)
12/31/2013		11.35		1.12		(0.20)		0.92		(1.10)		0.00		0.00		(1.10)
PIMCO Global StocksPLUS [®] & Income Fund																
06/30/2018	\$	11.18	\$	1.09	\$	(0.16)	\$	0.93	\$	(1.43)	\$	0.00	\$	(0.18)	\$	(1.61)
06/30/2017	Ψ	9.76	Ψ	1.15	Ψ	2.14	Ψ	3.29	Ψ	(1.67)	Ψ	0.00	Ψ	(0.20)	Ψ	(1.87)
06/30/2016		12.88		1.15		(2.07)		(0.92)		(2.02)		0.00		(0.18)		(2.20)
04/01/2015 - 06/30/2015 ^(f)		12.82		0.34		0.27		0.61		(0.55)		0.00		0.00		$(0.55)^{(i)}$
03/31/2015		14.72		1.15		(0.85)		0.30		(2.20)		0.00		0.00		(2.20)
03/31/2014		14.32		1.39		1.21		2.60		(2.20)		0.00		0.00		(2.20)
PIMCO Income Opportunity Fund																
06/30/2018	\$	25.17	\$	2.18	\$	(0.01)	\$	2.17	\$	(2.28)	\$	0.00	\$	0.00	\$	(2.28)
06/30/2017	Ψ	22.59	Ψ	2.28	Ψ	2.92	Ψ	5.20	Ψ	(2.56)	Ψ	0.00	Ψ	(0.06)	Ψ	(2.62)
06/30/2016		25.94		2.33		(2.89)		(0.56)		(2.30) (2.28)		(0.51)		0.00		(2.79)
11/01/2014 - 06/30/2015 ^(g)		28.38		1.54		(0.86)		0.68		(2.34)		(0.77)		(0.01)		$(3.12)^{(i)}$
10/31/2014		28.67		2.71		(0.12)		2.59		(2.88)		0.00		0.00		(2.88)
10/31/2013		27.86		2.87		0.77		3.64		(2.83)		0.00		0.00		(2.83)
PIMCO Strategic Income Fund, Inc.																
06/30/2018	\$	7.75	\$	0.77	\$	(0.34)	\$	0.43	\$	(0.86)	\$	0.00	\$	0.00	\$	(0.86)
06/30/2017	φ	7.89	φ	0.70	φ	0.08	φ	0.43	φ	(0.80) (0.80)	φ	0.00	φ	(0.12)	φ	(0.80) (0.92)
06/30/2016		8.58		0.76		(0.45)		0.31		(0.00) (1.00)		0.00		0.00		(0.92) (1.00)
02/01/2015 - 06/30/2015 ^(h)		8.57		0.30		0.11		0.41		(0.40)		0.00		0.00		$(0.40)^{(i)}$
01/31/2015		9.24		0.90		(0.55)		0.35		(1.02)		0.00		0.00		(1.02)
01/31/2014		9.66		0.99		(0.30)		0.69		(1.11)		0.00		0.00		(1.11)
PIMCO Dynamic Credit and Mortgage Income Fund (Consolidated)																
06/30/2018	\$	22.91	\$	1.95	\$	0.85	\$	2.80	\$	(1.97)	\$	0.00	\$	0.00	\$	(1.97)
06/30/2017		20.43		1.62		3.46		5.08		(2.60)		0.00		0.00		(2.60)
06/30/2016		23.00		2.01		(2.40)		(0.39)		(2.18)		0.00		0.00		(2.18)
01/01/2015 - 06/30/2015 ^(e)		22.83		0.76		0.35		1.11		(0.94)		0.00		0.00		(0.94) ⁽ⁱ⁾
12/31/2014		24.04		1.79		(0.53)		1.26		(2.47)		0.00		0.00		(2.47)
01/31/2013 - 12/31/2013		23.88		1.33		0.76		2.09		(1.68)		(0.24)		0.00		(1.92)
PIMCO Dynamic Income Fund (Consolidated)																
06/30/2018	\$	28.32	\$	2.95	\$	0.18	\$	3.13	\$	(2.65)	\$	0.00	\$	0.00	\$	(2.65)
06/30/2017		26.56		2.60		3.18		5.78		(4.10)		0.00		0.00		(4.10)
06/30/2016		31.38		3.87		(3.45)		0.42		(4.25)		(0.99)		0.00		(5.24)
04/01/2015 - 06/30/2015 ^(f)		30.74		0.80		0.47		1.27		(0.63)		0.00		0.00		(0.63) ⁽ⁱ⁾
03/31/2015		32.11		3.25		(0.49)		2.76		(4.13)		0.00		0.00		(4.13)
03/31/2014		30.69		3.70		1.24		4.94		(3.29)		(0.23)		0.00		(3.52)

^ A zero balance may reflect actual amounts rounding to less than \$0.01 or 0.01%.

* Annualized

(a) Per share amounts based on average number of shares outstanding during the year or period.

(b) The tax characterization of distributions is determined in accordance with Federal income tax regulations. See Note 2, Distributions Common Shares, in the Notes to Financial Statements for more information.

(c) Total investment return is calculated assuming a purchase of a share at the market price on the first day and a sale of a share at the market price on the last day of each year reported. Dividends and distributions, if any, are assumed, for purposes of this calculation, to be reinvested at prices obtained under the Funds dividend reinvestment plan. Total investment return does not reflect brokerage commissions in connection with the purchase or sale of Fund shares.

- (d) Interest expense primarily relates to participation in borrowing and financing transactions. See Note 5, Borrowings and Other Financing Transactions, in the Notes to Financial Statements for more information.
- ^(e) Fiscal year end changed from December 31st to June 30th.
- $^{(f)}\,$ Fiscal year end changed from March 31^{st} to June $30^{th}.$
- ^(g) Fiscal year end changed from October 31st to June 30th.
- $^{(h)}\,$ Fiscal year end changed from January 31^{st} to June $30^{th}.$
- (i) Total distributions for the period ended June 30, 2015 may be lower than prior fiscal years due to fiscal year end changes resulting in a reduction of the amount of days in the period ended June 30, 2015.

18 PIMCO CLOSED-END FUNDS

	Common Share									Ratios/Supplemental Data Ratios to Average Net Assets							
	Increa resultii		Offe	ering		Net .ssets	Ma	arket Price		N	et Assets			Expenses	Expenses Excluding		
	from		-				of	End of	Total		of Year	or		Excluding	Interest	Net	Portfolio
at-	-the-ma			ged to Capital		ear or		Year or Period	Investment Return ^(c)		Period (000s)	Evenopaad	Excluding			Investment ncome (Loss)	
	onern	ng P	aid in	Capital	P	erioa	0	or Period	Keturn(c)		(0005)	Expenses	waivers(u)	Expense(u)	waivers ^(u)	ncome (Loss)	Kate
	\$ N	J/A	¢	N/A	¢	10.23	\$	11.45	11.48%	\$	118,512	2 3.06%	3.06%	1.43%	1.43%	8.55%	9%
		J/A	¢	N/A	φ	10.25	φ	11.43	33.80	φ	117,402		3.00%	1.43%	1.43%	9.81	13
		VA VA		N/A		9.71		9.72	6.91		112,099		2.69	1.58	1.54	12.25	13
		J/A		N/A		10.68		10.05	(1.28)		123,235		2.26*	1.54*	1.54*	8.32*	20
		J/A		N/A		10.72		10.65	0.34		123,633		1.89	1.40	1.40	8.38	11
		J/A		N/A		11.17		11.65	6.49		128,672		2.05	1.52	1.52	9.75	6
											,						
	\$ N	J/A	\$	N/A	\$	10.50	\$	14.98	(8.96)%	\$	113,204	4 2.36%	2.36%	1.48%	1.48%	9.84%	63%
	1	J/A	Ψ	N/A	Ψ	11.18	Ψ	18.40	5.06	Ψ	119,538		3.20	1.88	1.88	11.09	25
		J/A		N/A		9.76		19.53	31.38		103,627		2.75	1.82	1.82	10.56	26
		J/A		N/A		12.88		16.92	(21.82)		135,468		2.34*	1.72*	1.72*	10.35*	3
		J/A		N/A		12.82		22.27	4.05		134,594		2.30	1.78	1.78	8.29	92
	N	J/A		N/A		14.72		23.67	19.44		153,393	3 1.94	1.94	1.67	1.67	9.62	197
	\$ N	J/A	\$	N/A	\$	25.06	\$	27.31	11.13%	\$	379,378	3 2.99%	2.99%	1.64%	1.64%	8.58%	17%
		J/A	Ψ	N/A	Ψ	25.17	Ψ	26.85	30.30	Ψ	378,706		2.997	1.72	1.72	9.57	28
		J/A		N/A		22.59		23.00	7.87		338,292		2.63	1.73	1.73	9.99	16
		J/A		N/A		25.94		24.20	0.22		388,353		2.43*	1.79*	1.79*	8.93*	14
		J/A		N/A		28.38		27.26	4.39		424,632		2.01	1.65	1.65	9.44	175
	N	J/A		N/A		28.67		28.90	6.81		426,561	1.93	1.93	1.66	1.66	10.03	65
	\$ N	J/A	\$	N/A	\$	7.32	\$	9.68	4.59%	\$	314,540) 1.85%	1.85%	0.97%	0.97%	10.12%	5%
		J/A	Ŷ	N/A	Ψ	7.75	Ψ	10.19	17.12	Ψ	329,673		1.52	0.97	0.97	8.94	8
		J/A		N/A		7.89		9.61	24.14		332,051		1.27	0.96	0.96	9.43	39
	N	J/A		N/A		8.58		8.69	(5.81)		357,692	2 1.16*	1.16*	0.96*	0.96*	8.58*	17
	N	J/A		N/A		8.57		9.65	5.92		355,942	2 1.18	1.18	0.98	0.98	10.01	90
	N	J/A		N/A		9.24		10.12	(4.58)		379,762	2 1.39	1.39	1.00	1.00	10.48	208
	\$ N	J/A	\$	N/A	\$	23.74	\$	23.57	15.03%	\$	3,257,195	5 4.20%	4.20%	2.10%	2.10%	8.30%	22%
	N	J/A		N/A		22.91		22.32	32.10		3,144,154	4 3.80	3.80	2.09	2.09	7.41	32
	N	J/A		N/A		20.43		19.13	6.69		2,804,003	3.20	3.20	2.03	2.03	9.63	26
	N	J/A		N/A		23.00		20.18	2.23		3,155,689	2.63*	2.63*	1.97*	1.97*	6.71*	31
	N	J/A		(0.00)		22.83		20.65	2.68		3,132,146	5 2.36	2.36	1.91	1.91	7.29	35
	N	J/A		(0.01)		24.04		22.48	(2.79)		3,298,673	3 1.52*	1.52*	1.42*	1.42*	6.06*	76
	\$ 0.	.18	\$	(0.00)	\$	28.98	\$	31.87	15.54%	\$	1,575,523	4.07%	4.07%	2.01%	2.01%	10.26%	9%
	0.	.08		0.00		28.32		30.18	27.07		1,372,674	4.08	4.08	2.14	2.14	9.58	20
		J/A		N/A		26.56		27.57	13.75		1,222,499		3.60	2.12	2.12	13.67	13
		J/A		N/A		31.38		29.21	2.87		1,426,891		2.83*	2.01*	2.01*	10.23*	5
		J/A		N/A		30.74		29.00	9.04		1,397,987		3.12	2.12	2.12	9.98	10
	N	J/A		N/A		32.11		30.32	9.62		1,458,961	3.15	3.15	2.17	2.17	11.90	18

Statements of Assets and Liabilities

June 30, 2018

(Amounts in thousands, except per share amounts)	PCM Fund, Inc.		PIMCO Global StocksPLUS® & Income Fund		PIMCO Income Opportunity Fund		PIMCO Strategic Income Fund Inc.	
Assets:								
Investments, at value								
Investments in securities*	\$	181,173	\$	171,105	\$	540,360	\$	1,205,767
Financial Derivative Instruments								
Exchange-traded or centrally cleared		25		513		168		318
Over the counter		0		2,260		646		615
Cash		1		0		48		1,550
Deposits with counterparty		1,772		4,391		10,368		12,711
Foreign currency, at value		0		411		1,731		678
Receivable for investments sold		2,905		679		11,151		1,341
Receivable for mortgage dollar rolls		0		0		0		552,805
Receivable for TBA investments sold		0		8,495		0		0
Interest and/or dividends receivable		860		1,578		4,640		3,274
Other assets		11		1		85		2
Total Assets		186,747		189,433		569,197		1,779,061
Liabilities:								
Borrowings & Other Financing Transactions								
Payable for reverse repurchase agreements	\$	62,464	\$	27,001	\$	172,762	\$	103,189
Payable for sale-buyback transactions		0		0		0		47,982
Payable for mortgage dollar rolls		0		0		0		552,805
Financial Derivative Instruments								
Exchange-traded or centrally cleared		67		246		327		57
Over the counter		1,050		918		2,352		1,995
Payable for investments purchased		1,193		1,123		3,289		2,629
Payable for TBA investments purchased		0		41,183		0		747,867
Payable for unfunded loan commitments		2,260		2,676		6,252		198
Deposits from counterparty		133		1,462		1,446		4,101
Distributions payable to common shareholders		926		1,315		2,877		3,095
Overdraft due to custodian		0		168		0		0
Accrued management fees		139		135		504		255
Other liabilities		3		2		10		348
Total Liabilities		68,235		76,229		189,819		1,464,521
Net Assets	\$	118,512	\$	113,204	\$	379,378	\$	314,540
Net Asset Consist of:								
Shares:								
Par value (\$0.001 per share), (\$0.00001 per share), (\$0.00001 per share), (\$0.00001	+	~	-	~	+		÷	-
per share)	\$	0	\$	0	\$	0	\$	0
Paid in capital in excess of par		110,813		135,810		346,449		357,111
Undistributed (overdistributed) net investment income		1,275		(1,570)		(1,068)		(3,145)
Accumulated undistributed net realized gain (loss)		(897)		(23,572)		(5,343)		(28,045)
Net unrealized appreciation (depreciation)		7,321		2,536		39,340		(11,381)
Net Assets Applicable to Common Shareholders	\$	118,512	\$	113,204	\$	379,378	\$	314,540
Common Shares Outstanding		11,580		10,779		15,140		42,986
Net Asset Value Per Common Share	\$	10.23	\$	10.50	\$	25.06	\$	7.32
Cost of investments in securities	\$	170,932	\$	167,223	\$	502 160	¢	1,225,058
Cost of Investments in securities		0		418		502,160 1,749	\$ \$	1,225,058
Cost of premiums of financial derivative instruments, net	\$ \$	(29)	\$ \$	9,625	\$ \$	(8,332)	\$ \$	704 8,407
cost or premiums or inflation derivative institutions, liet	φ	(29)	φ	9,025	φ	(0,332)	φ	0,407

* Includes repurchase agreements of:	\$ 6,388	\$ 10,183	\$ 6,163	\$ 1,992

A zero balance may reflect actual amounts rounding to less than one thousand.

20 PIMCO CLOSED-END FUNDS

Consolidated Statements of Assets and Liabilities

June 30, 2018

(Amounts in thousands, except per share amounts) Assets:	PIMCO Dynamic Credit and Mortgage Income Fund	1	PIMCO Dynamic come Fund
Investments, at value			
Investments in securities*	\$ 5.649,102	\$	2,608,673
Investments in Affiliates	10,856	Ψ	2,000,075
Financial Derivative Instruments	10,000		Ŭ
Exchange-traded or centrally cleared	1,464		408
Over the counter	14,782		3,982
Cash	797		0
Deposits with counterparty	119,446		25,606
Foreign currency, at value	8,423		2,997
Receivable for investments sold	104,809		6,263
Receivable for Fund shares sold	0		683
Interest and/or dividends receivable	38,160		15,318
Other assets	8		186
Total Assets	5,947,847		2,664,116
	-, ,		_,
Liabilities:			
Borrowings & Other Financing Transactions	¢ 0.490.155	¢	005.064
Payable for reverse repurchase agreements	\$ 2,489,155	\$	995,864
Financial Derivative Instruments	2.272		60.4
Exchange-traded or centrally cleared	2,373		604
Over the counter	24,966		13,729
Payable for investments purchased	92,627		27,641
Payable for unfunded loan commitments	34,835		32,252
Deposits from counterparty	18,421		4,050
Distributions payable to common shareholders	22,513		11,892
Overdraft due to custodian	0 5.707		9
Accrued management fees	· · · · · · · · · · · · · · · · · · ·		2,523
Other liabilities Total Liabilities	55 2,690.652		29 1,088,593
Total Liabilities	2,090,032		1,088,595
Net Assets	\$ 3,257,195	\$	1,575,523
Net Asset Consist of: Shares:			
Par value (\$0.00001 per share)	\$ 1	\$	1
Paid in capital in excess of par	3,274,390		1,350,728
Undistributed (overdistributed) net investment income	11,191		18,239
Accumulated undistributed net realized gain (loss)	(174,421)		(27,685)
Net unrealized appreciation (depreciation)	146,034		234,240
Net Assets Applicable to Common Shareholders	\$ 3,257,195	\$	1,575,523
Common Shares Outstanding	137,221		54,361
Net Asset Value Per Common Share	\$ 23.74	\$	28.98
Cost of investments in securities	\$ 5,430,022	\$	2,367,356
Cost of Investments in Affiliates	\$ 7,639	\$	0
Cost of foreign currency held	\$ 8,565	\$	3,109
Cost or premiums of financial derivative instruments, net	\$ (2,621)	\$	(46,412)
* Includes repurchase agreements of:	\$ 97,864	\$	97,512

A zero balance may reflect actual amounts rounding to less than one thousand.

Statements of Operations

Vear	Ended	Iune	30	2018
1 Cal	Ended	June	50,	2010

(Amounts in thousands) Investment Income:	PC	M Fund, Inc.	(Stock I	PIMCO Global ssPLUS® & íncome Fund	I Opj	PIMCO ncome portunity Fund	S	PIMCO trategic ome Fund, Inc.
Interest	\$	13,753	\$	14,395	\$	43,196	\$	38,843
Dividends		45		152		1,111		23
Total Income		13,798		14,547		44,307		38,866
Expenses:								
Management fees		1,689		1,742		6,211		3,102
Trustee fees and related expenses		14		14		46		42
Interest expense		1,936		1,055		5,174		2,843
Miscellaneous expense		1		9		24		5
Total Expenses		3,640		2,820		11,455		5,992
Net Investment Income (Loss)		10,158		11,727		32,852		32,874
Net Realized Gain (Loss):								
Investments in securities		806		(50)		4,737		1,644
Exchange-traded or centrally cleared financial derivative instruments		2,823		3,269		687		12,230
Over the counter financial derivative instruments		293		1,877		871		1,065
Short sales		(1)		(1)		(1)		(2)
Foreign currency		0		85		116		(104)
Net Realized Gain (Loss)		3,921		5,180		6,410		14,833
Net Change in Unrealized Appreciation (Depreciation):								
Investments in securities		1,277		(6,226)		(5,003)		(29,921)
Exchange-traded or centrally cleared financial derivative instruments		(3,634)		(3,836)		(4,364)		(804)
Over the counter financial derivative instruments		546		2,578		2,062		851
Foreign currency assets and liabilities		3		296		714		(61)
Net Change in Unrealized Appreciation (Depreciation)		(1,808)		(7,188)		(6,591)		(29,935)
Net Increase (Decrease) in Net Assets Resulting from Operations	\$	12,271	\$	9,719	\$	32,671	\$	17,772

A zero balance may reflect actual amounts rounding to less than one thousand.

22 PIMCO CLOSED-END FUNDS

Consolidated Statements of Operations

Year Ended June 30, 2018

<pre>/ear Ended June 30, 2018 Amounts in thousands) nvestment Income:</pre>		PIMCO Dynamic redit and Iortgage ome Fund	D	PIMCO lynamic ome Fund
Investment income:	\$	401,067	\$	208,675
Dividends	¢	2,736	¢	610
Total Income		403,803		209,285
Expenses:				,
Management fees		67,185		29,060
Trustee fees and related expenses		420		172
Interest expense		67,907		30,150
Miscellaneous expense		238		78
Total Expenses		135,750		59,460
Net Investment Income (Loss)		268,053		149,825
Net Realized Gain (Loss):		11.007		(722)
Investments in securities		44,337		(733)
Exchange-traded or centrally cleared financial derivative instruments Over the counter financial derivative instruments		(36,458) 2,240		(1,001) 1.534
Short sales		(55))
Snort sales Foreign currency		4,219		(7) 501
roleign currency		4,219		501
Net Realized Gain (Loss)		14,283		294
Net Change in Unrealized Appreciation (Depreciation):				
Investments in securities		82,311		4,864
Investments in Affiliates		3,216		0
Exchange-traded or centrally cleared financial derivative instruments		(8,012)		(6,189)
Over the counter financial derivative instruments		11,665		6,393
Foreign currency assets and liabilities		11,680		1,981
Net Change in Unrealized Appreciation (Depreciation)		100,860		7,049

A zero balance may reflect actual amounts rounding to less than one thousand.

Statements of Changes in Net Assets

	PCM Fund, Inc.				PIMCO Global StocksPLUS® & Income Fund			
(Amounts in thousands)	Year Ended June 30, 2018	June	r Ended 30, 2017		Year Ended ae 30, 2018		ar Ended e 30, 2017	
Increase (Decrease) in Net Assets from:	June 30, 2010	,		June 30, 2010				
increase (Decrease) in Net Assets from:								
Operations:								
Net investment income (loss)	\$ 10,158	\$	11,304	\$	11,727	\$	12,253	
Net realized gain (loss)	3,921		(289)		5,180		22,795	
Net change in unrealized appreciation (depreciation)	(1,808)		10,943		(7,188)		(577)	
Net Increase (Decrease) in Net Assets Resulting from Operations	12,271		21,958		9,719		34,471	
Distributions to Common Shareholders:								
From net investment income	(11,341)		(16,862)		(15,394)		(17,812)	
Tax basis return of capital	0		0		(1,915)		(2,117)	
Total Distributions to Common Shareholders ^(a)	(11,341)		(16,862)		(17,309)		(19,929)	
Common Share Transactions**:								
Issued as reinvestment of distributions	180		207		1,256		1,369	
Total increase (decrease) in Net Assets	1,110		5,303		(6,334)		15,911	
Net Assets Applicable to Common Shareholders:								
Beginning of year	117,402		112,099		119,538		103,627	
End of year*	\$ 118,512	\$	117,402	\$	113,204	\$	119,538	
* Including undistributed (overdistributed) net investment income of:	\$ 1,275	\$	1,113	\$	(1,570)	\$	(2,155)	
** Common Share Transactions:								
Shares issued as reinvestment of distributions	17		21		85		80	

A zero balance may reflect actual amounts rounding to less than one thousand.

(a) The tax characterization of distributions is determined in accordance with Federal income tax regulations. See Note 2, Distributions Common Shares, in the Notes to Financial Statements for more information.

24 PIMCO CLOSED-END FUNDS

	Income	PIMCO Opportunity Fund	PIM Strategic Inco	ıc.	
Year Ended June 30, 2018		Year Ended June 30, 2017	Year Ended June 30, 2018	Inc. ear Ended ne 30, 2017 29,460 2,890 378 32,728 (33,902) (5,051) (38,953) 3,847 (2,378) 332,051 329,673 (3,133)	
\$	32,852	\$ 34,274	\$ 32,874	\$ 29,460	
	6,410	4,439	14,833	2,890	
	(6,591)	39,403	(29,935)	378	
	32,671	78,116	17,772	32,728	
	(34,421)	(38,429)	(36,951)	(22,002)	
	(34,421)	(899)	(50,951)		
	(34,421)	(39,328)	(36,951)	(38,953)	
	2,422	1,626	4,046	3,847	
	672	40,414	(15,133)	(2,378)	
	378,706	338,292	329,673	332.051	
\$	379,378	\$ 378,706	\$ 314,540	\$ 	
\$	(1,068)	\$ (2,777)	\$ (3,145)	\$ (3,133)	
	95	68	451	419	

Consolidated Statements of Changes in Net Assets

	Dynamic	ICO Credit and ncome Fund	PIMCO Dynamic Income Fund			
(Amounts in thousands)	Year Ended June 30, 2018	Year Ended June 30, 2017	Year Ended June 30, 2018	Year Ended June 30, 2017		
	Julie 30, 2018	Julie 30, 2017	Julie 30, 2018	Julie 30, 2017		
Increase (Decrease) in Net Assets from:						
Operations:						
Net investment income (loss)	\$ 268.053	\$ 221,765	\$ 149.825	\$ 121.122		
Net realized gain (loss)	14,283	153,108	294	31,672		
Net change in unrealized appreciation (depreciation)	100,860	321,883	7,049	118,299		
Net enange in unearized appreciation (depreciation)	100,000	521,005	7,047	110,299		
Net Increase (Decrease) in Net Assets Applicable to Common Shareholders Resulting from Operations	383,196	696,756	157,168	271,093		
Distributions to Common Shareholders:						
From net investment income	(270,155)	(356,605)	(134,192)	(190,382)		
Tax basis return of capital	0	0	0	0		
Total Distributions to Common Shareholders ^(a)	(270,155)	(356,605)	(134,192)	(190,382)		
Common Share Transactions**:	0	0	166.004	51.015		
Net proceeds from at-the-market offering	0	0	166,334	51,315		
At-the-market offering costs Issued as reinvestment of distributions	0	0	(104)	96 18.052		
Issued as reinvestment of distributions	0	0	13,643	18,053		
Net increase (decrease) resulting from common share transactions	0	0	179,873	69,464		
Total increase (decrease) in net assets applicable to common shareholders	113,041	340,151	202,849	150,175		
Net Assets Applicable to Common Shareholders:						
Beginning of year	3,144,154	2,804,003	1,372,674	1,222,499		
End of year*	\$ 3,257,195	\$ 3,144,154	\$ 1,575,523	\$ 1,372,674		
* Including undistributed (overdistributed) net investment income of:	\$ 11,191	\$ (10,953)	\$ 18,239	\$ (5,329)		
** Common Share Transactions:						
Shares sold	0	0	5.434	1.768		
Shares issued as reinvestment of distributions	0	0	5,434 467	667		
Net increase (decrease) in common shares outstanding	0	0	5,901	2,435		
The increase (decrease) in common shares outstanding	0	0	5,901	2,433		

A zero balance may reflect actual amounts rounding to less than one thousand.

(a) The tax characterization of distributions is determined in accordance with Federal income tax regulations. See Note 2, Distributions Common Shares, in the Notes to Financial Statements for more information.

26 PIMCO CLOSED-END FUNDS

Statements of Cash Flows

Year Ended June 30, 2018

(Amounts in thousands)	PCM Fund, Inc.	PIMCO Global StocksPLUS® & Income Fund	PIMCO Income Opportunity Fund	PIMCO Strategic Income Fund, Inc.		
Cash Flows Provided by (Used for) Operating Activities:	,			,		
Net increase (decrease) in net assets resulting from operations	\$ 12,271	\$ 9,719	\$ 32,671	\$ 17,772		
Adjustments to Reconcile Net Increase (Decrease) in Net Assets from Operations to Net Cash Provided by (Used for) Operating Activities:						
Purchases of long-term securities	(29,548)	(132,047)	(139,394)	(444,486)		
Proceeds from sales of long-term securities	36,339	103,600	156,090	118,543		
(Purchases) Proceeds from sales of short-term portfolio investments, net	(1,802)	5,228	26,386	9,726		
(Increase) decrease in deposits with counterparty	(364)	18,816	(3,028)	(12,132)		
(Increase) decrease in receivable for investments sold	5,464	(6,240)	6,976	(242)		
(Increase) decrease in interest and/or dividends receivable	(25)	(156)	(1,096)	(285)		
Proceeds from (Payments on) exchange-traded or centrally cleared financial derivative instruments	(826)	(1,092)	(3,609)	11,776		
Proceeds from (Payments on) over the counter financial derivative						
instruments	78	1,753	246	1,050		
(Increase) decrease in other assets	(10)	0	(84)	0		
Increase (decrease) in payable for investments purchased	799	40,288	(6,239)	284,899		
Increase (decrease) in payable for unfunded loan commitments	2,260	2,676	6,252	198		
Increase (decrease) in deposits from counterparty	133	1,202	1,305	3,799		
Increase (decrease) in accrued management fees	(5)	(38)	(36)	(22)		
Proceeds from (Payments on) short sales transactions, net	(1)	(1)	(1)	(2)		
Proceeds from (Payments on) foreign currency transactions	3	78	(8)	(165)		
Increase (decrease) in other liabilities Net Realized (Gain) Loss	(27)	(12)	(23)	82		
Investments in securities	(806)	50	(4,737)	(1,644)		
Exchange-traded or centrally cleared financial derivative instruments	(2,823)	(3,269)	(4,737)	(12,230)		
Over the counter financial derivative instruments	(2,823)	(1,877)	(871)	(12,250) (1,065)		
Short sales	(2)3)	(1,077)	(0,1)	(1,003)		
Foreign currency	0	(85)	(116)	104		
Net Change in Unrealized (Appreciation) Depreciation		()				
Investments in securities	(1,277)	6,226	5,003	29,921		
Exchange-traded or centrally cleared financial derivative instruments	3,634	3,836	4,364	804		
Over the counter financial derivative instruments	(546)	(2,578)	(2,062)	(851)		
Foreign currency assets and liabilities	(3)	(296)	(714)	61		
Non Cash Payment in Kind	(30)	(72)	(189)	(7)		
Net amortization (accretion) on investments	(544)	(248)	(4,279)	(130)		
Net Cash Provided by (Used for) Operating Activities	22,052	45,462	72,121	5,476		
Cash Flows Received from (Used for) Financing Activities:						
Increase (decrease) in overdraft due to custodian	(2)	25	(354)	(17)		
Cash distributions paid*	(11,160)	(16,307)	(31,981)	(32,873)		
Proceeds from reverse repurchase agreements	180,409	155,783	818,441	567,851		
Payments on reverse repurchase agreements	(191,299)	(184,555)	(856,964)	(549,021)		
Proceeds from sale-buyback transactions	0	0	0	2,643,036		
Payments on sale-buyback transactions	0	0	0	(2,632,224)		
Proceeds from mortgage dollar rolls Payments on mortgage dollar rolls	0 0	0 0	0 0	8,939,627 (8,939,627)		
Net Cash Received from (Used for) Financing Activities	(22,052)	(45,054)	(70,858)	(3,248)		
Net Increase (Decrease) in Cash and Foreign Currency	0	408	1,263	2,228		
Cash and Foreign Currency:						
Beginning of year	1	3	516	0		

End of year	\$ 1	\$ 411	\$ 1,779	\$ 2,228
* Reinvestment of distributions	\$ 180	\$ 1,256	\$ 2,422	\$ 4,046
Supplemental Disclosure of Cash Flow Information: Interest expense paid during the year	\$ 1,931	\$ 1,133	\$ 5,232	\$ 2,775

A zero balance may reflect actual amounts rounding to less than one thousand.

A Statement of Cash Flows is presented when a Fund has a significant amount of borrowing during the year, based on the average total borrowing outstanding in relation to total assets or when substantially all of a Fund s investments are not classified as Level 1 or 2 in the fair value hierarchy.

Consolidated Statements of Cash Flows

Year Ended June 30, 2018

Year Ended June 30, 2018				
(Amounts in thousands) Cash Flows Provided by (Used for) Operating Activities:	D Cr M	IMCO ynamic edit and ortgage ome Fund	D	PIMCO Dynamic ome Fund
Net increase (decrease) in net assets resulting from operations	\$	383,196	\$	157,168
Adjustments to Reconcile Net Increase (Decrease) in Net Assets from Operations to Net Cash Provided by				
(Used for) Operating Activities:				
Purchases of long-term securities	(1,677,028)		(536,363)
Proceeds from sales of long-term securities		1,625,731		455,861
(Purchases) Proceeds from sales of short-term portfolio investments, net		37,587		15,712
(Increase) decrease in deposits with counterparty		(11,737)		(5,686)
(Increase) decrease in receivable for investments sold		210,167		44,886
(Increase) decrease in interest and/or dividends receivable		(12,557)		(3,026)
Proceeds from (Payments on) exchange-traded or centrally cleared financial derivative instruments		(45,122)		(7,379)
Proceeds from (Payments on) over the counter financial derivative instruments		944		(114)
(Increase) decrease in other assets		0		64
Increase (decrease) in payable for investments purchased		(37,947)		(25,555)
Increase (decrease) in payable for unfunded loan commitments		34,835		32,252
Increase (decrease) in deposits from counterparty		7,949		(2,794)
Increase (decrease) in accrued management fees		22		37
Proceeds from (Payments on) short sales transactions, net		(55)		(7)
Proceeds from (Payments on) foreign currency transactions		3,376		187
Increase (decrease) in other liabilities		(158)		(386)
Net Realized (Gain) Loss		(100)		(200)
Investments in securities		(44,337)		733
Exchange-traded or centrally cleared financial derivative instruments		36,458		1,001
Over the counter financial derivative instruments		(2,240)		(1,534)
Short sales		(2,240)		(1,554)
Foreign currency		(4,219)		(501)
Net Change in Unrealized (Appreciation) Depreciation		(4,21))		(501)
Investments in securities		(82,311)		(4,864)
Investments in Affiliates		(3,216)		0
Exchange-traded or centrally cleared financial derivative instruments		8,012		6,189
Over the counter financial derivative instruments		(11,665)		(6,393)
Foreign currency assets and liabilities		(11,680)		(1,981)
Non Cash Payment in Kind		(1,623)		(24)
Net amortization (accretion) on investments		(47,487)		(19,326)
		(+7,+07)		(1),520)
Net Cash Provided by (Used for) Operating Activities		354,950		98,164
Cash Flows Received from (Used for) Financing Activities:				
Net proceeds from at-the-market offering		0		166,492
Net at-the-market offering costs		0		(104)
Increase (decrease) in overdraft due to custodian		(9,365)		(4,350)
Cash distributions paid*		(270,155)		(119,274)
Proceeds from reverse repurchase agreements		9,903,575		3,189,373
Payments on reverse repurchase agreements	(9,982,379)		(3,328,615)
Net Cash Received from (Used for) Financing Activities		(358,324)		(96,478)
Net Increase (Decrease) in Cash and Foreign Currency		(3,374)		1,686
Cash and Foreign Currency:				
· ·		12,594		1 211
Beginning of year	¢	,	¢	1,311
End of year	\$	9,220	\$	2,997
			\$	13,643

Supplemental Disclosure of Cash Flow Information:
Interest expense paid during the year

68,596 \$

\$

A zero balance may reflect actual amounts rounding to less than one thousand.

A Statement of Cash Flows is presented when a Fund has a significant amount of borrowing during the year, based on the average total borrowing outstanding in relation to total assets or when substantially all of a Fund s investments are not classified as Level 1 or 2 in the fair value hierarchy.

28 PIMCO CLOSED-END FUNDS

See Accompanying Notes

32,437

Schedule of Investments PCM Fund, Inc.

8.250% due 04/15/2025

Hunt Cos., Inc. 6.250% due 02/15/2026

June 30, 2018

 $(Amounts\ in\ thousands^*,\ except\ number\ of\ shares,\ contracts\ and\ units,\ if\ any)$

	RINCIPAL MOUNT (000S)	V	ARKET 'ALUE (000S)
INVESTMENTS IN SECURITIES 152.9%			
LOAN PARTICIPATIONS AND ASSIGNMENTS 5.0%			
Banff Merger Sub, Inc.			
TBD% due 06/21/2019	\$ 2,000	\$	1,992
Community Health Systems, Inc.			
5.557% (LIBOR03M + 3.250%) due 01/27/2021 ~	79		77
Forbes Energy Services LLC			
TBD% - 7.000% due 04/13/2021	462		468
Frontier Communications Corp.			
5.850% (LIBOR03M + 3.750%) due 06/15/2024 ~	99		99
iHeartCommunications, Inc.			
TBD% - 9.052% due 01/30/2019 ^(d)	3,000		2,299
McDermott International, Inc.			
7.094% (LIBOR03M + 5.000%) due 05/12/2025 ~	400		402
MH Sub LLC			
5.835% (LIBOR03M + 3.750%) due 09/13/2024 ~	20		20
Multi Color Corp.			
4.344% (LIBOR03M + 2.500%) due 10/31/2024 ~	3		3
PetSmart, Inc.			
5.010% (LIBOR03M + 3.000%) due 03/11/2022 ~	20		16
Sequa Mezzanine Holdings LLC			
7.046% (LIBOR03M + 5.000%) due 11/28/2021 ~	40		40
11.099% (LIBOR03M + 9.000%) due 04/28/2022 « ~	220		224
West Corp.			
6.094% (LIBOR03M + 4.000%) due 10/10/2024 ~	9		9
Westmoreland Coal Co.			
TBD% due 05/31/2020	273		279
Total Loan Participations and Assignments			
(Cost \$6,563)			5,928
CORPORATE BONDS & NOTES 12.2%			
BANKING & FINANCE 3.9%			
Athene Holding Ltd.			
4.125% due 01/12/2028	10		9
AXA Equitable Holdings, Inc.	10		
4.350% due 04/20/2028	24		23
5.000% due 04/20/2048	14		13
Cantor Fitzgerald LP			10
7.875% due 10/15/2019 (k)	740		774
CIT Group, Inc.			
5.250% due 03/07/2025	10		10
Exeter Finance Corp.			
9.750% due 05/20/2019 «	800		798
Fortress Transportation & Infrastructure Investors LLC	000		.,,0
6.750% due 03/15/2022	24		25
Freedom Mortgage Corp.			
8 2500 due 04/15/2025	22		22

22

6

22

6

iStar, Inc.		
4.625% due 09/15/2020	3	3
5.250% due 09/15/2022 Jefferies Finance LLC	10	10
7.500% due 04/15/2021	187	191
Kennedy-Wilson, Inc.	107	171
5.875% due 04/01/2024	14	14
Life Storage LP		
3.875% due 12/15/2027	6	6
LoanCore Capital Markets LLC	1.000	1.012
6.875% due 06/01/2020 MetLife, Inc.	1,000	1,013
5.875% due 03/15/2028 (h)	20	20
5.07576 dde 05/15/2020 (ff)	PRINCIPAL AMOUNT (000S)	MARKET VALUE (000S)
Nationstar Mortgage LLC		
6.500% due 07/01/2021	\$ 146	\$ 146
Navient Corp.	165	47.4
5.875% due 03/25/2021 (k) 6.500% due 06/15/2022	465	474
Oppenheimer Holdings, Inc.	10	10
6.750% due 07/01/2022	10	10
Provident Funding Associates LP	10	10
6.375% due 06/15/2025	6	6
Springleaf Finance Corp.		
5.625% due 03/15/2023 (k)	200	199
6.125% due 05/15/2022 (k)	131	134
6.875% due 03/15/2025	68	68
7.125% due 03/15/2026	74 150	74 162
7.750% due 10/01/2021 (k) Toll Road Investors Partnership LP	150	102
0.000% due 02/15/2045 (g)	1,174	291
Wand Merger Corp.	-,-,	
8.125% due 07/15/2023 (c)	118	120
WeWork Cos., Inc.		
7.875% due 05/01/2025	14	13
INDUSTRIALS 8.1%		4,650
Andeavor Logistics LP		
3.500% due 12/01/2022	2	2
4.250% due 12/01/2027	4	4
Associated Materials LLC		
9.000% due 01/01/2024	1,040	1,094
BMC Software Finance, Inc. 8.125% due 07/15/2021 (k)	285	292
Centene Escrow Corp.	203	272
5.375% due 06/01/2026	34	34
Charles River Laboratories International, Inc.		
5.500% due 04/01/2026	6	6
Charter Communications Operating LLC		
4.200% due 03/15/2028	27	25
Cheniere Energy Partners LP 5.250% due 10/01/2025	5	5
Chesapeake Energy Corp.	10	10
5.598% (US0003M + 3.250%) due 04/15/2019 ~	10	10
Clear Channel Worldwide Holdings, Inc. 7.625% due 03/15/2020	820	818
Cleveland-Cliffs, Inc.	620	010
4.875% due 01/15/2024	6	6
Community Health Systems, Inc.		
5.125% due 08/01/2021	235	218
6.250% due 03/31/2023	1,307	1,202
8.625% due 01/15/2024 (c)	50	50
CVS Pass-Through Trust	1.107	1.071
5.880% due 01/10/2028	1,187	1,261
DAE Funding LLC		

4.500% due 08/01/2022	10	10
5.000% due 08/01/2024	30	29
Diamond Resorts International, Inc.		
10.750% due 09/01/2024	500	539
Energizer Gamma Acquisition, Inc.		
6.375% due 07/15/2026 (c)	58	59
Exela Intermediate LLC		
10.000% due 07/15/2023	23	24
Flex Acquisition Co., Inc.	10/	10/
7.875% due 07/15/2026	126	126
Fresh Market, Inc.	250	22.1
9.750% due 05/01/2023 (k)	350	224
Full House Resorts, Inc.	100	06
8.575% due 01/31/2024 « General Electric Co.	100	96
5.000% due $01/21/2021$ (h)	30	30
Hadrian Merger Sub, Inc.	50	50
8.500% due 05/01/2026	10	10
	PRINCIPAL AMOUNT (000S)	MARKET VALUE (000S)
Harland Clarke Holdings Corp.		
8.375% due 08/15/2022	\$ 8	\$ 8
Hilton Domestic Operating Co., Inc.		
5.125% due 05/01/2026	28	28
iHeartCommunications, Inc.		
9.000% due 12/15/2019 ^(d)	93	71
9.000% due 03/01/2021 ^(d)	374	286
Intrepid Aviation Group Holdings LLC	1 000	1.000
6.875% due 02/15/2019 (k)	1,800	1,802
Kronos Acquisition Holdings, Inc.	200	100
9.000% due 08/15/2023	200	180
Live Nation Entertainment, Inc.	1	4
5.625% due 03/15/2026	4	4
Matterhorn Merger Sub LLC	20	29
8.500% due 06/01/2026	30	29
PetSmart, Inc. 5.875% due 06/01/2025	22	17
Pisces Midco, Inc.	22	17
8.000% due 04/15/2026	36	35
Pitney Bowes, Inc.	50	55
4.700% due 04/01/2023	8	7
Radiate Holdco LLC	0	1
6.875% due 02/15/2023	10	10
Scientific Games International, Inc.	10	10
5.000% due 10/15/2025	3	3
Standard Industries, Inc.		-
4.750% due 01/15/2028	22	20
Sunoco LP		
4.875% due 01/15/2023	14	13
T-Mobile USA, Inc.		
4.750% due 02/01/2028	5	5
UAL Pass-Through Trust		
6.636% due 01/02/2024	484	510
ViaSat, Inc.		
5.625% due 09/15/2025	18	17
VOC Escrow Ltd.		
5.000% due 02/15/2028	14	13
Westmoreland Coal Co.		
8.750% due 01/01/2022 ^(d)	1,225	303

9,535

UTILITIES 0.2%		
AT&T, Inc.		
4.900% due 08/15/2037	70	66
5.150% due 02/15/2050	96	90
5.300% due 08/15/2058	32	30
Enable Midstream Partners LP		

4.950% due 05/15/2028	12	12
Sprint Corp.		
7.625% due 03/01/2026	54	55
		253
Total Corporate Bonds & Notes (Cost \$15,219)		14,438
CONVERTIBLE BONDS & NOTES 0.0%		
INDUSTRIALS 0.0%		
Caesars Entertainment Corp.		
5.000% due 10/01/2024	28	47
Total Convertible Bonds & Notes (Cost \$51)		47
MUNICIPAL BONDS & NOTES 0.8%		
ARKANSAS 0.1%		
Little Rock Municipal Property Owners Multipurpose Improvement District No. 10, Arkan	sas Special Tax Bonds, Series 2007	
7.200% due 03/01/2032	165	160

See Accompanying Notes

Schedule of Investments PCM Fund, Inc. (Cont.)

	PRINCIPAL AMOUNT (000S)	MARKET VALUE (000S)
WEST VIRGINIA 0.7%		
Tobacco Settlement Finance Authority, West Virginia Revenue Bonds, Series 2007		
7.467% due 06/01/2047	\$ 805	\$ 805
Total Municipal Bonds & Notes (Cost \$923)		965
U.S. GOVERNMENT AGENCIES 5.2%		
Fannie Mae		
5.641% (US0001M + 3.550%) due 07/25/2029 ~	170	185
7.841% (US0001M + 5.750%) due 07/25/2029 ~	230	275
Freddie Mac		
0.000% due 04/25/2045 - 11/25/2050 (b)(g)	3,517	2,325
0.000% due $04/25/2046$ (b)(g)(k)	1,046	896
0.100% due 05/25/2020 - 11/25/2050 (a)	52,660	164
0.200% due 04/25/2045 (a)	1,136	1
0.692% due 01/25/2021 ~(a)	2,572	31
0.806% due 10/25/2020 ~(a)	8,377	105
2.079% due 11/25/2045 ~(a)	1,027	151
3.615% due 06/25/2041 ~(a)(k)	10,500	952
7.241% (US0001M + 5.150%) due 10/25/2029 ~	500	572
9.641% (US0001M + 7.550%) due 12/25/2027 ~	448	544
Total U.S. Government Agencies (Cost \$5,981)		6,201
NON-AGENCY MORTGAGE-BACKED SECURITIES 50.0% Adjustable Rate Mortgage Trust		
3.824% due 01/25/2036 ^~	167	157
Banc of America Alternative Loan Trust	107	157
6.112% due 04/25/2037 ~~	205	202
Banc of America Funding Trust	205	202
3.119% due 12/20/2034 ~	340	280
3.772% due 03/20/2036 ~	98	93
5.806% due 03/25/2037 ^~	108	103
7.000% due 10/25/2037 ^	643	492
Banc of America Mortgage Trust	015	172
3.651% due 11/25/2034 ~	162	166
4.274% due 06/20/2031 ~	402	412
4.361% due 06/25/2035 ~	102	99
Bancorp Commercial Mortgage Trust	102	
5.796% due 08/15/2032 (k)	2,300	2,319
Barclays Commercial Mortgage Securities Trust	_;= • • •	_,>
7.073% due 08/15/2027 (k)	900	887
BCAP LLC Trust	200	007
2.148% due 07/26/2036 ~	87	70
Bear Stearns ALT-A Trust		
2.261% due 04/25/2037	858	677
3.453% due 05/25/2036 ^~	295	273
3.530% due 05/25/2036 ~	46	38
3.556% due 09/25/2034 ~	100	99
3.590% due 11/25/2036 ^~	808	689
3.636% due 01/25/2047 ~	45	35
3.737% due 08/25/2036 ^~	308	213
3.864% due 07/25/2035 ^~	153	136
3.911% due 08/25/2035 ^~	588	588
Bear Stearns Asset-Backed Securities Trust	500	500
5.500% due 12/25/2035	46	40
Bear Stearns Commercial Mortgage Securities Trust	UT	
5.657% due $10/12/2041 \sim (k)$	1,152	1,091
	1,152	1,071

5.911% due 04/12/2038 ~	40	31
BRAD Resecuritization Trust		
2.185% due 03/12/2021 «	1,996	94
6.550% due 03/12/2021 «	373	368
CBA Commercial Small Balance Commercial Mortgage	110	260
5.540% due 01/25/2039 ^x	440	369
CD Mortgage Trust 5.688% due 10/15/2048 (k)	1,459	737
Chase Mortgage Finance Trust	1,757	151
6.000% due 03/25/2037 ^	262	222
	PRINCIPAL	MARKET
	AMOUNT	VALUE
	(000S)	(000S)
Citigroup Commercial Mortgage Trust 5.800% due 12/10/2049 ~(k)	\$ 707	\$ 486
Citigroup Mortgage Loan Trust	\$ 707	ý 1 80
3.707% due 11/25/2036 ^~	115	111
4.011% due 11/25/2035 ~	1,874	1,316
4.111% due 08/25/2035 ^~	80	73
Citigroup Mortgage Loan Trust, Inc.		
3.545% due 10/25/2035 ~	632	493
Citigroup Mortgage Loan Trust, Inc. Mortgage Pass-Through Certificates 3.698% due 09/25/2035 ^~	182	159
Citigroup/Deutsche Bank Commercial Mortgage Trust	182	139
5.398% due 12/11/2049 ~	129	77
CitiMortgage Alternative Loan Trust		
5.500% due 04/25/2022 ^	25	25
Commercial Mortgage Asset Trust		
6.000% due 11/17/2032	124	124
Commercial Mortgage Loan Trust	957	522
6.254% due 12/10/2049 ~ Commercial Mortgage Trust	856	532
5.505% due 03/10/2039 ~(k)	313	215
6.285% due 07/10/2046 ~(k)	690	710
Countrywide Alternative Loan Trust		
2.371% due 02/25/2037	260	236
2.381% due 02/25/2036 ^	866	726
2.558% due 12/25/2035 (k)	1,427	1,310
2.641% due 10/25/2037 5.500% due 03/25/2035	5,216 584	1,779 442
6.000% due 11/25/2035 ^	182	70
6.000% due 04/25/2036 ^(k)	3,345	2,593
Countrywide Home Loan Mortgage Pass-Through Trust	-)	,
2.731% due 03/25/2035	178	157
3.462% due 02/20/2036 ^	11	10
3.466% due 09/25/2047 ^~	529	499
3.469% due 09/20/2036 ^~ 3.961% due 03/25/2046 ^ (k)	126 930	110 597
6.000% due 05/25/2037 ^	319	259
Credit Suisse First Boston Mortgage Securities Corp.	517	237
7.000% due 02/25/2033	68	74
Credit Suisse Mortgage Capital Certificates		
2.460% due 11/30/2037	2,900	2,557
Credit Suisse Mortgage Capital Mortgage-Backed Trust	25(101
5.896% due 04/25/2036 ×	256 1,399	181 1,171
6.000% due 07/25/2036 6.500% due 05/25/2036 ^	1,599	1,171
First Horizon Alternative Mortgage Securities Trust	1/1	100
3.645% due 08/25/2035 ^~	38	7
First Horizon Mortgage Pass-Through Trust		
3.978% due 04/25/2035 ~	51	52
GE Commercial Mortgage Corp. Trust		= < ^
5.606% due 12/10/2049 ~(k)	764	760
GS Mortgage Securities Corp.	1.000	904
4.744% due 10/10/2032 ~ GS Mortgage Securities Trust	1,000	904
1.503% due 08/10/2043 ~(a)	13,609	300
2.405% due 05/10/2045 ~(a)	4,353	227
5.622% due 11/10/2039 (k)	729	629
6.196% due 08/10/2043 ~(k)	1,670	1,682

GSR Mortgage Loan Trust		
3.584% due 03/25/2047 ~(k)	1,423	1,314
HarborView Mortgage Loan Trust		
2.585% due 01/19/2036	777	613
IndyMac Mortgage Loan Trust		
2.891% due 11/25/2034	121	110
3.437% due 05/25/2036 ~ 4.220% due 06/25/2027	177 329	136 307
4.229% due 06/25/2037 ~ JPMorgan Alternative Loan Trust	529	507
6.500% due 03/25/2036 (k)	1,216	1,085
JPMorgan Chase Commercial Mortgage Securities Corp.	1,210	1,000
1.776% due 03/12/2039 ~(a)	225	1
JPMorgan Chase Commercial Mortgage Securities Trust		
0.652% due 02/15/2046 ~(a)	59,583	802
2.972% due 05/15/2045 ~(k)	2,200	1,033
4.000% due 08/15/2046 ~(k)	1,000	620
5.768% due 01/12/2043 ~ 6.450% due 05/12/2034 ~	126 45	128 45
0.450 // due 05/12/2054 ~	PRINCIPAL	MARKET
	AMOUNT (000S)	VALUE (000S)
JPMorgan Mortgage Trust		
4.048% due 07/25/2035 ~ \$	77 \$	79
LB-UBS Commercial Mortgage Trust	1 200	1 0 1 1
5.350% due 09/15/2040 ~(k) 5.407% due 11/15/2038 (k)	1,200 355	1,211 274
5.562% due 02/15/2040 ~(k)	355 346	274 221
5.954% due 02/15/2040 ~ (K)	200	200
Lehman Mortgage Trust		
5.000% due 08/25/2021 ^	188	189
5.763% due 04/25/2036 ~	180	165
6.000% due 05/25/2037 ^	368	370
MASTR Adjustable Rate Mortgages Trust		
3.712% due 11/25/2035 ^~(k)	472	392
MASTR Asset Securitization Trust 6.000% due 06/25/2036 ^ (k)	427	418
Merrill Lynch Mortgage Investors Trust	427	410
2.511% due 07/25/2030	130	124
2.751% due 11/25/2029	114	111
3.655% due 11/25/2035	166	168
Merrill Lynch Mortgage Trust		
5.986% due 06/12/2050 ~(k)	218	218
Morgan Stanley Capital Trust		
0.508% due 11/12/2049 ~(a) 5 200% due 11/12/2049 (a)	6,191	27
5.399% due 12/15/2043 (k) 6.285% due 06/11/2049 ~	612 119	474 120
Morgan Stanley Mortgage Loan Trust	119	120
3.886% due 01/25/2035 ^~	270	212
6.000% due 08/25/2037 ^	256	212
Morgan Stanley Resecuritization Trust		
3.828% due 03/26/2037 ~	5,469	5,145
Mortgage Equity Conversion Asset Trust		
4.000% due 07/25/2060 « Matal 6 Trunt	212	187
Motel 6 Trust 9.000% due 08/15/2019 (k)	1,564	1,592
Regal Trust	1,304	1,372
2.316% due 09/29/2031	39	37
Residential Accredit Loans, Inc. Trust		51
4.566% due 01/25/2036 ^~(k)	396	344
6.000% due 08/25/2035 ^	273	257
6.500% due 09/25/2037 ^	267	237
Residential Asset Securitization Trust	007	1.50
6.000% due 03/25/2037 ^ Decidential Funding Montgoog Securities Inc. Trust	237	159
Residential Funding Mortgage Securities, Inc. Trust	256	251
5 UUU% (me U6/25/2U35 ^	230	<i>43</i> 1
6.000% due 06/25/2036 ^ Structured Adjustable Rate Mortgage Loan Trust		
Structured Adjustable Rate Mortgage Loan Trust 3.688% due 04/25/2036 ^~	374	334
Structured Adjustable Rate Mortgage Loan Trust	374 187	334 172
Structured Adjustable Rate Mortgage Loan Trust 3.688% due 04/25/2036 ^~		

2.301% due 08/25/2036 ^	887	810
TBW Mortgage-Backed Trust		
6.000% due 07/25/2036 ^	157	122
Wachovia Bank Commercial Mortgage Trust		
1.042% due 10/15/2041 ~(a)	1,146	0
5.691% due 10/15/2048 ~	98	100
5.720% due 10/15/2048 ~(k)	2,400	2,380
WaMu Mortgage Pass-Through Certificates Trust		
2.395% due 11/25/2046	462	454
2.581% due 06/25/2044	503	491
3.438% due 12/25/2036 ^~(k)	377	370
Washington Mutual Mortgage Pass-Through Certificates Trust		
6.500% due 08/25/2036 ^(k)	1,463	1,137
Wells Fargo Alternative Loan Trust		
5.500% due 07/25/2022	23	23
Wells Fargo-RBS Commercial Mortgage Trust		
0.969% due 02/15/2044 ~(a)(k)	14,362	258
Total Non-Agency Mortgage-Backed Securities (Cost \$54,844)		59,234
ASSET-BACKED SECURITIES 68.5%		
Airspeed Ltd.		
2.343% due 06/15/2032	660	577
Asset-Backed Securities Corp. Home Equity Loan Trust		
3.186% due 02/25/2035 (k)	3,374	3,408

30 PIMCO CLOSED-END FUNDS

June 30, 2018

3.816% due 12/25/2034 (k) \$ 5.338% (US0001M + 3.250%) due 06/21/2029 ~ Associates Manufactured Housing Pass-Through Certificates 7.150% due 03/15/2028 ~ Bayview Financial Acquisition Trust 2.882% due 12/28/2036 Bear Stearns Asset-Backed Securities Trust 2.471% due 04/25/2036 3.647% due 07/25/2036 ~ Bombardier Capital Mortgage Securitization Corp. 7.830% due 06/15/2030 ~ Centex Home Equity Loan Trust 2.841% due 11/25/2035 (k) Citigroup Mortgage Loan Trust 2.251% due 12/25/2036 (k) 2.311% due 12/25/2036 (k) 2.351% due 11/25/2046 Citigroup Mortgage Loan Trust, Inc. 2.251% due 12/25/2037 (k) Conseco Finance Securitizations Corp. 7.960% due 05/01/2031 ~ 0.163% due 05/01/2033 ~ Countrywide Asset-Backed Certificates 2.221% due 06/25/2037 (k) 2.231% due 06/25/20	(000S) 1,724 148 357 101 2,462 9 383 1,185 1,643 1,667 894 4,475 1,900 3,943 362 871 1,233 2,569	(000S) \$ 1,718 146 392 101 2,775 10 386 475 1,597 1,103 478 4,425 1,119 3,545 231 821 1,156 2,354
Associates Manufactured Housing Pass-Through Certificates	357 101 2,462 9 383 1,185 1,643 1,667 894 4,475 1,900 3,943 362 871 1,233 2,569	392 101 2,775 10 386 475 1,597 1,103 478 4,425 1,119 3,545 231 821 1,156
7. 150% due 03/15/2028 ~	101 2,462 9 383 1,185 1,643 1,667 894 4,475 1,900 3,943 3,943 362 871 1,233 2,569	101 2,775 10 386 475 1,597 1,103 478 4,425 1,119 3,545 231 821 1,156
Bayview Financial Acquisition Trust .382% due 12/28/2036 Bear Stearns Asset-Backed Securities Trust .471% due 04/25/2036 .471% due 04/25/2036 .471% due 04/25/2036 ~ Sombardier Capital Mortgage Securitization Corp. .830% due 06/15/2030 ~ Senter Home Equity Loan Trust .841% due 01/25/2036 (k) .21tigroup Mortgage Loan Trust .251% due 12/25/2036 (k) .311% due 12/25/2036 (k) .311% due 12/25/2036 (k) .311% due 12/25/2037 (k) Conscor Finance Securitizations Corp. .960% due 05/01/2031 .163% due 03/02/2035 (k) .221% due 12/25/2036 ^ .231% due 04/25/2047 (k) .231% due 04/25/2047 (k) .231% due 06/25/2035 (k) .231% due 06/25/2035 (k) .231% due 06/25/2035 (k) .231% due 06/25/2036 (k) .341% due 06/25/2037 (k) .291% due 06/25/2036 (k) .311% due 06/25/2035 (k) .311% due 06/25/	101 2,462 9 383 1,185 1,643 1,667 894 4,475 1,900 3,943 3,943 362 871 1,233 2,569	101 2,775 10 386 475 1,597 1,103 478 4,425 1,119 3,545 231 821 1,156
382% due 12/28/2036 Gerr Sterns Asset-Backed Securities Trust .471% due 04/25/2036 .471% due 04/25/2036 .647% due 07/25/2036 ~ Bombardier Capital Mortgage Securitization Corp. .830% due 06/15/2030 ~ Centex Home Equity Loan Trust .841% due 10/25/2035 (k) Citigroup Mortgage Loan Trust .841% due 11/25/2036 (k) .311% due 12/25/2036 (k) .311% due 12/25/2036 (k) .311% due 12/25/2037 (k) .791% due 11/25/2046 Citigroup Mortgage Loan Trust, Inc. .351% due 03/25/2037 (k) Conseco Finance Securitizations Corp. .960% due 05/01/2031 .163% due 03/01/2033 ~ Countrywide Asset-Backed Certificates .221% due 12/25/2036 ^ .231% due 06/25/2035 (k) .231% due 06/25/2035 (k) .231% due 06/25/2037 (k) .231% due 05/25/2036 (k) .331% due 05/25/2046 Creera Americ	2,462 9 383 1,185 1,643 1,667 894 4,475 1,900 3,943 362 871 1,233 2,569	2,775 10 386 475 1,597 1,103 478 4,425 1,119 3,545 231 821 1,156
tear Stearns Asset-Backed Securities Trust .471% due 04/25/2036 .471% due 06/25/2036 ~ tombardier Capital Mortgage Securitization Corp. .830% due 06/15/2030 ~ Sentes Home Equity Loan Trust .841% due 01/25/2035 (k) Citigroup Mortgage Loan Trust .841% due 01/25/2035 (k) .311% due 1/25/2036 (k) .311% due 1/25/2036 (k) .311% due 11/25/2045 (k) .791% due 11/25/2046 Citigroup Mortgage Loan Trust, Inc. .351% due 03/25/2037 (k) Conseco Finance Securitizations Corp. .960% due 05/01/2031 .000xf due 05/01/2033 ~ .211% due 04/25/2035 (k) .221% due 12/25/2036 ^ .221% due 04/25/2037 (k) .221% due 04/25/2037 (k) .221% due 04/25/2037 (k) .231% due 06/25/2037 (k) .231% due 06/25/2037 (k) .231% due 06/25/2037 (k) .231% due 04/25/2037 (k) .231% due 04/25/2040 (k) .331% due 05/25/	2,462 9 383 1,185 1,643 1,667 894 4,475 1,900 3,943 362 871 1,233 2,569	2,775 10 386 475 1,597 1,103 478 4,425 1,119 3,545 231 821 1,156
2.471% due 04/25/2036 4.471% due 06/25/2036 5.647% due 07/25/2036 ~ Sombardier Capital Mortgage Securitization Corp. 2.830% due 06/15/2030 ~ 2entex Home Equity Loan Trust 2.841% due 01/25/2035 (k) Citigroup Mortgage Loan Trust 2.251% due 12/25/2036 (k) 2.311% due 12/25/2036 (k) 2.311% due 12/25/2036 5.41% due 11/25/2045 (k) .791% due 03/25/2037 (k) Conseer Finance Securitizations Corp. 2.960% due 03/25/2037 (k) Conseer Finance Securitizations Corp. 2.960% due 03/01/2033 ~ Countrywide Asset-Backed Certificates 2.211% due 04/25/2036 ^ 2.231% due 06/25/2037 (k) 2.311% due 06/25/2035 (k) 2.311% due 06/25/2035 (k) 2.311% due 06/25/2035 (k) Countrywide Asset-Backed Certificates Trust .361% due 09/25/2046 Creeera Americas LLC 000% due 08/31/2020 <tr< td=""><td>9 383 1,185 1,643 1,667 894 4,475 1,900 3,943 362 871 1,233 2,569</td><td>10 386 475 1,597 1,103 478 4,425 1,119 3,545 231 821 1,156</td></tr<>	9 383 1,185 1,643 1,667 894 4,475 1,900 3,943 362 871 1,233 2,569	10 386 475 1,597 1,103 478 4,425 1,119 3,545 231 821 1,156
.471% due 06/25/2036 .647% due 07/25/2036 ~ Bombardier Capital Mortgage Securitization Corp. .830% due 06/15/2030 ~ Sentex Home Equity Loan Trust .841% due 01/25/2035 (k) Citigroup Mortgage Loan Trust .251% due 12/25/2036 (k) .311% due 12/25/2036 (k) .351% due 03/25/2037 (k) Onseco Finance Securitizations Corp. .960% due 03/01/2033 ~ Countrywide Asset-Backed Certificates .221% due 03/25/2037 (k) .231% due 06/25/2035 (k) .231% due 06/25/2037 (k) .231% due 06/25/2037 (k) .231% due 06/25/2037 (k) .231% due 06/25/2037 (k) .231% due 06/25/2035 (k) .241% due 06/25/2035 (k) .241% due 06/25/2035 (k) Countrywide Asset-Backed Certificates Trust .361% due 09/25/2046 Creeera Americas LLC .000% due 08/31/2020 CMC Mortgage Loan Trust .141% due 05/25/2040 .391% due 06/25/2041 'remont Home Loan Tru	9 383 1,185 1,643 1,667 894 4,475 1,900 3,943 362 871 1,233 2,569	10 386 475 1,597 1,103 478 4,425 1,119 3,545 231 821 1,156
.647% due 07/25/2036 ~ Sombardier Capital Mortgage Securitization Corp. .830% due 06/15/2030 ~ Centex Home Equity Loan Trust .841% due 01/25/2035 (k) Citigroup Mortgage Loan Trust .251% due 12/25/2036 (k) .311% due 12/25/2036 (k) .311% due 11/25/2045 (k) .791% due 11/25/2045 (k) .791% due 11/25/2046 (k) .791% due 03/25/2037 (k) Conseco Finance Securitizations Corp. .906% due 03/01/2033 ~ .2014% due 03/25/2037 (k) .2015% due 03/25/2037 (k) .2016% due 05/01/2031 .163% due 03/01/2033 ~ 20untrywide Asset-Backed Certificates .221% due 04/25/2047 (k) .231% due 06/25/2047 ^ (k) .231% due 06/25/2047 ^ (k) .331% due 05/25/2046 (k) .741% due 04/25/2047 (k) .331% due 05/25/2036 (k) .741% due 04/25/2047 (k) .331% due 05/25/2036 (k) .741% due 05/25/2040 .741% due 05/25/2	383 1,185 1,643 1,667 894 4,475 1,900 3,943 362 871 1,233 2,569	386 475 1,597 1,103 478 4,425 1,119 3,545 231 821 1,156
Sombardier Capital Mortgage Securitization Corp. 830% due $06/15/2030 \sim$ Sentex Home Equity Loan Trust 841% due $01/25/2035$ (k) Stitgroup Mortgage Loan Trust 2.51% due $12/25/2036$ (k) $.311\%$ due $12/25/2036$ (k) $.311\%$ due $11/25/2045$ (k) $.791\%$ due $11/25/2045$ (k) $.791\%$ due $11/25/2045$ (k) $.791\%$ due $11/25/2046$ Stitgroup Mortgage Loan Trust, Inc. $.351\%$ due $03/25/2037$ (k) Conseco Finance Securitizations Corp. $.960\%$ due $05/01/2031$ $.163\%$ due $03/01/2033 \sim$ Countrywide Asset-Backed Certificates $.221\%$ due $12/25/2036$ ^ $.231\%$ due $06/25/2035$ (k) $.231\%$ due $06/25/2047$ ^ (k) $.231\%$ due $06/25/2047$ ^ (k) $.231\%$ due $06/25/2037$ ^ (k) $.231\%$ due $06/25/2037$ ^ (k) $.231\%$ due $06/25/2037$ ^ (k) $.331\%$ due $05/25/2037$ ^ (k) $.331\%$ due $05/25/2037$ (k) $.331\%$ due $05/25/2037$ (k) $.331\%$ due $05/25/2035$ (k) $.331\%$ due $05/25/2036$ (k) $.714\%$ due $06/25/2037$ (k) $.300\%$ due $08/31/2020$	1,185 1,643 1,667 894 4,475 1,900 3,943 362 871 1,233 2,569	475 1,597 1,103 478 4,425 1,119 3,545 231 821 1,156
$\begin{array}{c} 830\% \ due \ 06/15/2030 \sim \\ \hline \\$	1,643 1,667 894 4,475 1,900 3,943 362 871 1,233 2,569	1,597 1,103 478 4,425 1,119 3,545 231 821 1,156
Centex Home Equity Loan Trust .841% due 01/25/2035 (k) ?titgroup Mortgage Loan Trust .251% due 12/25/2036 (k) .311% due 12/25/2036 (s) .311% due 11/25/2045 (k) .791% due 11/25/2046 (s) ?titgroup Mortgage Loan Trust, Inc. .351% due 03/25/2037 (k) Consecc Finance Securitizations Corp. .960% due 05/01/2031 .163% due 03/01/2033 ~ Countrywide Asset-Backed Certificates .221% due 04/25/2036 ^ .231% due 06/25/2035 (k) .231% due 06/25/2037 (k) .231% due 06/25/2037 (k) .231% due 06/25/2037 (k) .231% due 06/25/2037 (k) .331% due 05/25/2036 (k) .331% due 05/25/2036 (k) .331% due 05/25/2036 (k) .2000% due 08/31/2020 Countrywide Asset-Backed Certificates Trust .361% due 09/25/2046 Crecera Americas LLC .000% due 08/31/2020 CM Cortgage Loan Trust .141% due 05/25/2041 .141% due 05/25/2041 .271% due 04/25/2036	1,643 1,667 894 4,475 1,900 3,943 362 871 1,233 2,569	1,597 1,103 478 4,425 1,119 3,545 231 821 1,156
841% due 01/25/2035 (k) Citigroup Mortgage Loan Trust .251% due 12/25/2036 (k) .311% due 12/25/2045 (k) .791% due 11/25/2046 Citigroup Mortgage Loan Trust, Inc. .351% due 03/25/2037 (k) Conseco Finance Securitizations Corp. .960% due 03/01/2031 .163% due 03/01/2031 .163% due 03/01/2033 ~ Countrywide Asset-Backed Certificates .221% due 12/25/2036 ^ .231% due 06/25/2037 (k) .331% due 05/25/2036 (k) .331% due 05/25/2036 (k) .331% due 05/25/2036 (k) .331% due 05/25/2036 (k) .2000w due 08/31/2020 Countrywide Asset-Backed Certificates Trust .361% due 09/25/2046 Creera Americas LLC .000% due 08/31/2020 CM Contgage Loan Trust .141% due 05/25/2040 .391% due 02/25/2041 Termont Home Loan Trust .271% due 04/25/2036 <td>1,667 894 4,475 1,900 3,943 362 871 1,233 2,569</td> <td>1,103 478 4,425 1,119 3,545 231 821 1,156</td>	1,667 894 4,475 1,900 3,943 362 871 1,233 2,569	1,103 478 4,425 1,119 3,545 231 821 1,156
Citigroup Mortgage Loan Trust .251% due 12/25/2036 .311% due 12/25/2036 .541% due 11/25/2045 .791% due 11/25/2046 Citigroup Mortgage Loan Trust, Inc. .351% due 03/25/2037 .851% due 03/25/2037 .960% due 05/01/2031 .163% due 03/01/2033 ~ Countrywide Asset-Backed Certificates .221% due 06/25/2035 .231% due 06/25/2035 .231% due 06/25/2035 .231% due 06/25/2035 .231% due 06/25/2037 .231% due 06/25/2035 .231% due 06/25/2037 .231% due 06/25/2037 .231% due 06/25/2037 .231% due 06/25/2036 .231% due 06/25/2036 .231% due 06/25/2037 .331% due 05/25/2036 .231% due 05/25/2036 .231% due 05/25/2036 .200000 due 08/31/2020 Countrywide Asset-Backed Certificates Trust .361% due 09/25/2046 Crecera Americas LLC .0000% due 08/31/2020 CM Kortgage Loan Trus	1,667 894 4,475 1,900 3,943 362 871 1,233 2,569	1,103 478 4,425 1,119 3,545 231 821 1,156
251% due 12/25/2036 (k) .311% due 12/25/2036 (k) .541% due 11/25/2045 (k) .791% due 11/25/2046 (k) 2itigroup Mortgage Loan Trust, Inc. .351% due 03/25/2037 (k) Conseco Finance Securitizations Corp. .960% due 05/01/2031 .163% due 03/01/2033 ~ Countrywide Asset-Backed Certificates .221% due 12/25/2036 ^ .231% due 06/25/2035 (k) .231% due 06/25/2035 (k) .231% due 06/25/2037 ^ (k) .231% due 05/25/2037 ^ (k) .231% due 05/25/2037 ^ (k) .231% due 06/25/2037 ^ (k) .331% due 05/25/2037 ^ (k) .331% due 05/25/2036 (k) Countrywide Asset-Backed Certificates Trust .361% due 09/25/2035 (k) Countrywide Asset-Backed Certificates Trust .361% due 09/25/2046 Creera Americas LLC .000% due 08/31/2020 CMC Mortgage Loan Trust .141% due 05/25/2040 .391% due 02/25/2041 .741% due 02/25/2041 Creera Americas LLC .000% due 08/31/2020 CMC Mortgage Loan Trust .141% due 05/25/2040 .391% due 02/25/2041 </td <td>894 4,475 1,900 3,943 362 871 1,233 2,569</td> <td>478 4,425 1,119 3,545 231 821 1,156</td>	894 4,475 1,900 3,943 362 871 1,233 2,569	478 4,425 1,119 3,545 231 821 1,156
251% due 12/25/2036 (k) .311% due 12/25/2036 (k) .541% due 11/25/2045 (k) .791% due 11/25/2046 (k) 2itigroup Mortgage Loan Trust, Inc. .351% due 03/25/2037 (k) Conseco Finance Securitizations Corp. .960% due 05/01/2031 .163% due 03/01/2033 ~ Countrywide Asset-Backed Certificates .221% due 12/25/2036 ^ .231% due 06/25/2035 (k) .231% due 06/25/2035 (k) .231% due 06/25/2037 ^ (k) .231% due 05/25/2037 ^ (k) .231% due 05/25/2037 ^ (k) .231% due 06/25/2037 ^ (k) .331% due 05/25/2037 ^ (k) .331% due 05/25/2036 (k) Countrywide Asset-Backed Certificates Trust .361% due 09/25/2035 (k) Countrywide Asset-Backed Certificates Trust .361% due 09/25/2046 Creera Americas LLC .000% due 08/31/2020 CMC Mortgage Loan Trust .141% due 05/25/2040 .391% due 02/25/2041 .741% due 02/25/2041 Creera Americas LLC .000% due 08/31/2020 CMC Mortgage Loan Trust .141% due 05/25/2040 .391% due 02/25/2041 </td <td>894 4,475 1,900 3,943 362 871 1,233 2,569</td> <td>478 4,425 1,119 3,545 231 821 1,156</td>	894 4,475 1,900 3,943 362 871 1,233 2,569	478 4,425 1,119 3,545 231 821 1,156
3.311% due 12/25/2036 541% due 11/25/2045 791% due 11/25/2046 2.351% due 03/25/2037 (k) Conseco Finance Securitizations Corp. .960% due 05/01/2031 .163% due 03/01/2033 ~ Countrywide Asset-Backed Certificates .221% due 12/25/2036 ^ .221% due 06/25/2035 (k) .231% due 06/25/2035 (k) .231% due 06/25/2037 ^ (k) .231% due 06/25/2035 (k) .231% due 06/25/2035 (k) .231% due 06/25/2037 ^ (k) .231% due 06/25/2037 ^ (k) .241% due 04/25/2036 (k) .241% due 06/25/2035 (k) .241% due 06/25/2035 (k) .241% due 06/25/2035 (k) .241% due 06/25/2035 (k) Countrywide Asset-Backed Certificates Trust .361% due 09/25/2046 Crecera Americas LLC .0000% due 08/31/2020 CMC Mortgage Loan Trust .141% due 05/25/2040 .391% due 02/25/2041 Fremont Home Loan Trust .271% due 04/25/2036	894 4,475 1,900 3,943 362 871 1,233 2,569	478 4,425 1,119 3,545 231 821 1,156
791% due 11/25/2046 Citigroup Mortgage Loan Trust, Inc. 351% due 03/25/2037 (k) Conseco Finance Securitizations Corp. .960% due 05/01/2031 .163% due 03/01/2033 ~ Countrywide Asset-Backed Certificates .221% due 12/25/2036 ^ .231% due 06/25/2035 (k) .231% due 06/25/2047 ^ (k) .241% due 04/25/2047 (k) .291% due 06/25/2037 ^ (k) .291% due 06/25/2037 ^ (k) .331% due 05/25/2036 (k) .741% due 06/25/2035 (k) Countrywide Asset-Backed Certificates Trust .361% due 09/25/2046 Crecera Americas LLC .000% due 08/31/2020 CMC Mortgage Loan Trust .141% due 05/25/2040 .391% due 09/25/2041 Termont Home Loan Trust .211% due 04/25/2036	1,900 3,943 362 871 1,233 2,569	4,425 1,119 3,545 231 821 1,156
791% due 11/25/2046 Citigroup Mortgage Loan Trust, Inc. 351% due 03/25/2037 (k) Conseco Finance Securitizations Corp. .960% due 05/01/2031 .163% due 03/01/2033 ~ Countrywide Asset-Backed Certificates .221% due 12/25/2036 ^ .231% due 06/25/2035 (k) .231% due 06/25/2047 ^ (k) .241% due 04/25/2047 (k) .291% due 06/25/2037 ^ (k) .291% due 06/25/2037 ^ (k) .331% due 05/25/2036 (k) .741% due 06/25/2035 (k) Countrywide Asset-Backed Certificates Trust .361% due 09/25/2046 Crecera Americas LLC .000% due 08/31/2020 CMC Mortgage Loan Trust .141% due 05/25/2040 .391% due 09/25/2041 Termont Home Loan Trust .211% due 04/25/2036	1,900 3,943 362 871 1,233 2,569	1,119 3,545 231 821 1,156
Citigroup Mortgage Loan Trust, Inc. 2.351% due 03/25/2037 (k) Conseco Finance Securitizations Corp. 2.960% due 05/01/2031 2.163% due 03/01/2033 ~ Countrywide Asset-Backed Certificates 221% due 12/25/2036 ^ 231% due 06/25/2035 (k) 231% due 06/25/2047 ^ (k) 231% due 06/25/2047 ^ (k) 241% due 04/25/2047 (k) 291% due 06/25/2037 ^ (k) 291% due 05/25/2036 (k) 31% due 05/25/2036 (k) 31% due 05/25/2036 (k) 331% due 05/25/2036 (k) 331% due 05/25/2036 (k) 331% due 05/25/2036 (k) 341% due 06/25/2035 (k) Countrywide Asset-Backed Certificates Trust 361% due 09/25/2046 Cuercera Americas LLC .000% due 08/31/2020 CMC Mortgage Loan Trust 141% due 05/25/2040 391% due 02/25/2041 Fremont Home Loan Trust 271% due 04/25/2036	3,943 362 871 1,233 2,569	3,545 231 821 1,156
.351% due 03/25/2037 (k) Conseco Finance Securitizations Corp. .960% due 05/01/2031 .163% due 03/01/2033 ~ Countrywide Asset-Backed Certificates .221% due 12/25/2036 ^ .231% due 06/25/2037 (k) .231% due 06/25/2047 ^ (k) .241% due 04/25/2047 (k) .291% due 06/25/2037 ^ (k) .331% due 05/25/2036 (k) .741% due 06/25/2036 (k) .741% due 06/25/2036 (k) .741% due 09/25/2036 (k) .741% due 09/25/2046 Countrywide Asset-Backed Certificates Trust .361% due 09/25/2046 Crecera Americas LLC .000% due 08/31/2020 EMC Mortgage Loan Trust .141% due 05/25/2041 Tremont Home Loan Trust .271% due 04/25/2036	362 871 1,233 2,569	231 821 1,156
Sonseco Finance Securitizations Corp. .960% due 05/01/2031 .163% due 03/01/2033 ~ Countrywide Asset-Backed Certificates .221% due 12/25/2036 ^ .231% due 06/25/2035 (k) .231% due 06/25/2047 ^ (k) .241% due 04/25/2047 (k) .291% due 06/25/2037 ^ (k) .331% due 05/25/2036 (k) .311% due 05/25/2036 (k) .741% due 06/25/2035 (k) Countrywide Asset-Backed Certificates Trust .361% due 09/25/2046 Crecera Americas LLC .000% due 08/31/2020 CMC Mortgage Loan Trust .141% due 05/25/2041 `remont Home Loan Trust .271% due 04/25/2036	362 871 1,233 2,569	231 821 1,156
.960% due 05/01/2031 .163% due 03/01/2033 ~ Countrywide Asset-Backed Certificates .221% due 12/25/2036 ^ .231% due 06/25/2035 (k) .231% due 06/25/2047 ^ (k) .241% due 04/25/2047 (k) .291% due 05/25/2037 ^ (k) .331% due 05/25/2036 (k) .741% due 06/25/2037 ^ (k) .331% due 05/25/2036 (k) .741% due 06/25/2035 (k) Countrywide Asset-Backed Certificates Trust .361% due 09/25/2046 Crecera Americas LLC .000% due 08/31/2020 EMC Mortgage Loan Trust .141% due 05/25/2040 .391% due 02/25/2041 Fremont Home Loan Trust .271% due 04/25/2036	871 1,233 2,569	821 1,156
.163% due 03/01/2033 ~ Countrywide Asset-Backed Certificates .221% due 12/25/2036 ^ .231% due 06/25/2035 (k) .231% due 06/25/2047 ^ (k) .241% due 04/25/2047 (k) .291% due 05/25/2037 ^ (k) .331% due 05/25/2036 (k) .331% due 05/25/2036 (k) .741% due 06/25/2035 (k) Countrywide Asset-Backed Certificates Trust .361% due 09/25/2046 Crecera Americas LLC .000% due 08/31/2020 EMC Mortgage Loan Trust .141% due 05/25/2040 .391% due 02/25/2041 Fremont Home Loan Trust .271% due 04/25/2036	871 1,233 2,569	821 1,156
Countrywide Asset-Backed Certificates .221% due 12/25/2036 ^ .231% due 06/25/2035 (k) .231% due 06/25/2047 ^ (k) .241% due 04/25/2047 (k) .291% due 05/25/2037 ^ (k) .331% due 05/25/2036 (k) .741% due 06/25/2035 (k) Countrywide Asset-Backed Certificates Trust .361% due 09/25/2046 Crecera Americas LLC .000% due 08/31/2020 ZMC Mortgage Loan Trust .141% due 05/25/2040 .391% due 02/25/2041 Fremont Home Loan Trust .271% due 04/25/2036	1,233 2,569	1,156
.221% due 12/25/2036 ^ .231% due 06/25/2035 (k) .231% due 06/25/2047 ^ (k) .241% due 04/25/2047 (k) .291% due 06/25/2037 ^ (k) .331% due 05/25/2036 (k) .741% due 06/25/2035 (k) Countrywide Asset-Backed Certificates Trust .361% due 09/25/2046 Crecera Americas LLC .000% due 08/31/2020 EMC Mortgage Loan Trust .141% due 05/25/2040 .391% due 02/25/2041 Fremont Home Loan Trust .271% due 04/25/2036	2,569	
.231% due 06/25/2035 (k) .231% due 06/25/2047 ^ (k) .241% due 04/25/2047 (k) .291% due 06/25/2037 ^ (k) .331% due 05/25/2036 (k) .741% due 06/25/2035 (k) Countrywide Asset-Backed Certificates Trust .361% due 09/25/2046 Crecera Americas LLC .000% due 08/31/2020 EMC Mortgage Loan Trust .141% due 05/25/2040 .391% due 02/25/2041 Fremont Home Loan Trust .271% due 04/25/2036	2,569	
.231% due 06/25/2047 ^ (k) .241% due 04/25/2047 (k) .291% due 06/25/2037 ^ (k) .331% due 05/25/2036 (k) .741% due 06/25/2035 (k) Countrywide Asset-Backed Certificates Trust .361% due 09/25/2046 Crecera Americas LLC .000% due 08/31/2020 CMC Mortgage Loan Trust .141% due 05/25/2040 .391% due 02/25/2041 Sremont Home Loan Trust .271% due 04/25/2036		2,334
241% due 04/25/2047 (k) 291% due 06/25/2037 ^ (k) .331% due 05/25/2036 (k) .741% due 06/25/2035 (k) Countrywide Asset-Backed Certificates Trust .361% due 09/25/2046 Crecera Americas LLC .000% due 08/31/2020 CMC Mortgage Loan Trust .141% due 05/25/2040 .391% due 02/25/2041 Cremont Home Loan Trust .271% due 04/25/2036	2 0 4 9	2,727
.291% due 06/25/2037 ^ (k) .331% due 05/25/2036 (k) .741% due 06/25/2035 (k) Countrywide Asset-Backed Certificates Trust .361% due 09/25/2046 Crecera Americas LLC .000% due 08/31/2020 CMC Mortgage Loan Trust .141% due 05/25/2040 .391% due 02/25/2041 Sremont Home Loan Trust .271% due 04/25/2036	2,948 1,065	1,028
.331% due 05/25/2036 (k) .741% due 06/25/2035 (k) Countrywide Asset-Backed Certificates Trust .361% due 09/25/2046 Crecera Americas LLC .000% due 08/31/2020 CMC Mortgage Loan Trust .141% due 05/25/2040 .391% due 02/25/2041 Yremont Home Loan Trust .271% due 04/25/2036	816	737
.741% due 06/25/2035 (k) Countrywide Asset-Backed Certificates Trust .361% due 09/25/2046 Crecera Americas LLC .000% due 08/31/2020 CMC Mortgage Loan Trust .141% due 05/25/2040 .391% due 02/25/2041 Yremont Home Loan Trust .271% due 04/25/2036		
Countrywide Asset-Backed Certificates Trust .361% due 09/25/2046 Crecera Americas LLC .000% due 08/31/2020 CMC Mortgage Loan Trust .141% due 05/25/2040 .391% due 02/25/2041 Sremont Home Loan Trust .271% due 04/25/2036	8,428	6,060
.361% due 09/25/2046 Crecera Americas LLC .000% due 08/31/2020 EMC Mortgage Loan Trust .141% due 05/25/2040 .391% due 02/25/2041 Fremont Home Loan Trust .271% due 04/25/2036	4,000	3,566
Crecera Americas LLC 0.000% due 08/31/2020 CMC Mortgage Loan Trust .141% due 05/25/2040 .391% due 02/25/2041 Sremont Home Loan Trust .271% due 04/25/2036	5.000	2.7(0
.000% due 08/31/2020 EMC Mortgage Loan Trust .141% due 05/25/2040 .391% due 02/25/2041 Fremont Home Loan Trust .271% due 04/25/2036	5,000	3,769
EMC Mortgage Loan Trust .141% due 05/25/2040 .391% due 02/25/2041 Sremont Home Loan Trust .271% due 04/25/2036	1.000	1.002
.141% due 05/25/2040 .391% due 02/25/2041 Fremont Home Loan Trust .271% due 04/25/2036	1,900	1,902
.391% due 02/25/2041 Sremont Home Loan Trust .271% due 04/25/2036	551	5.40
Tremont Home Loan Trust .271% due 04/25/2036	551	549
.271% due 04/25/2036	318	313
	1,015	845
GE Capital Mortgage Services, Inc. Trust		
.705% due 04/25/2029 ~	95	80
GSAMP Trust		
.841% due 12/25/2034	2,050	1,234
.891% due 06/25/2035	2,200	2,161
Iarley Marine Financing LLC		
.869% due 05/15/2043	1,000	1,024
	PRINCIPAL AMOUNT (000S)	MARKET VALUE (000S)
lome Equity Mortgage Loan Asset-Backed Trust	· ····	()
.331% due 04/25/2037 (k) \$		\$ 3,683
ISI Asset Securitization Corp. Trust	4.871	
.201% due 04/25/2037 (k)	4,871	
Lehman XS Trust		2.312
.420% due 11/25/2035 ^×	4,871 3,892	2,312
ASTR Asset-Backed Securities Trust		2,312 60

2.201% due 08/25/2036 (k)	3,332	1,858
Morgan Stanley ABS Capital, Inc. Trust 2.871% due 12/25/2034	166	158
Morgan Stanley Home Equity Loan Trust	100	150
3.156% due 05/25/2035	1,978	1,243
National Collegiate Commutation Trust	2,500	1.000
0.000% due 03/25/2038 People s Financial Realty Mortgage Securities Trust	3,500	1,888
2.221% due 09/25/2036	1,537	484
Renaissance Home Equity Loan Trust		
7.238% due 09/25/2037 *×(k)	4,056	2,236
Residential Asset Securities Corp. Trust 2.781% due 08/25/2035 (k)	4,350	4,149
Securitized Asset-Backed Receivables LLC Trust	1,000	1,115
2.521% due 01/25/2035	1,167	1,097
2.541% due 10/25/2035 (k)	5,500	5,276
SoFi Professional Loan Program LLC 0.000% due 03/25/2036 «(g)	10	185
0.000% due 01/25/2039 «(g)	1,000	483
0.000% due 05/25/2040 «(g)	1,000	580
0.000% due 09/25/2040 «(a)(g)	339	203
Southern Pacific Secured Asset Corp. 2.431% due 07/25/2029	13	12
Structured Asset Investment Loan Trust	10	12
3.816% due 10/25/2034	1,986	1,960
6.591% due 10/25/2033	68	68
UCFC Manufactured Housing Contract 7.900% due 01/15/2028 ^~	366	361
UPS Capital Business Credit	500	501
7.823% due 04/15/2026 «	1,856	40
Total Asset-Backed Securities (Cost \$73,070)		81,148
COMMON STOCKS 1 20/	SHARES	
COMMON STOCKS 1.2% CONSUMER DISCRETIONARY 0.6%	SHARES	
COMMON STOCKS 1.2% CONSUMER DISCRETIONARY 0.6% Caesars Entertainment Corp. (e)	SHARES 71,398	764
CONSUMER DISCRETIONARY 0.6%		764
CONSUMER DISCRETIONARY 0.6% Caesars Entertainment Corp. (e) ENERGY 0.3%	71,398	
CONSUMER DISCRETIONARY 0.6% Caesars Entertainment Corp. (e)		764 322
CONSUMER DISCRETIONARY 0.6% Caesars Entertainment Corp. (e) ENERGY 0.3%	71,398	322
CONSUMER DISCRETIONARY 0.6% Caesars Entertainment Corp. (e) ENERGY 0.3%	71,398	322 MARKET
CONSUMER DISCRETIONARY 0.6% Caesars Entertainment Corp. (e) ENERGY 0.3%	71,398	322
CONSUMER DISCRETIONARY 0.6% Caesars Entertainment Corp. (e) ENERGY 0.3% Forbes Energy Services Ltd. (e)(i) Utilities 0.3%	71,398 35,625 SHARES	322 MARKET VALUE
CONSUMER DISCRETIONARY 0.6% Caesars Entertainment Corp. (e) ENERGY 0.3% Forbes Energy Services Ltd. (e)(i)	71,398 35,625	322 MARKET VALUE
CONSUMER DISCRETIONARY 0.6% Caesars Entertainment Corp. (e) ENERGY 0.3% Forbes Energy Services Ltd. (e)(i) Utilities 0.3% TexGen Power LLC «	71,398 35,625 SHARES	322 MARKET VALUE (000S) 314
CONSUMER DISCRETIONARY 0.6% Caesars Entertainment Corp. (e) ENERGY 0.3% Forbes Energy Services Ltd. (e)(i) Utilities 0.3%	71,398 35,625 SHARES	322 MARKET VALUE (000S)
CONSUMER DISCRETIONARY 0.6% Caesars Entertainment Corp. (e) ENERGY 0.3% Forbes Energy Services Ltd. (e)(i) Utilities 0.3% TexGen Power LLC « Total Common Stocks (Cost \$2,910)	71,398 35,625 SHARES	322 MARKET VALUE (000S) 314
CONSUMER DISCRETIONARY 0.6% Caesars Entertainment Corp. (e) ENERGY 0.3% Forbes Energy Services Ltd. (e)(i) Utilities 0.3% TexGen Power LLC « Total Common Stocks (Cost \$2,910) WARRANTS 0.0%	71,398 35,625 SHARES	322 MARKET VALUE (000S) 314
CONSUMER DISCRETIONARY 0.6% Caesars Entertainment Corp. (e) ENERGY 0.3% Forbes Energy Services Ltd. (e)(i) Utilities 0.3% TexGen Power LLC « Total Common Stocks (Cost \$2,910) WARRANTS 0.0% INDUSTRIALS 0.0%	71,398 35,625 SHARES	322 MARKET VALUE (000S) 314
CONSUMER DISCRETIONARY 0.6% Caesars Entertainment Corp. (e) ENERGY 0.3% Forbes Energy Services Ltd. (e)(i) Utilities 0.3% TexGen Power LLC « Total Common Stocks (Cost \$2,910) WARRANTS 0.0%	71,398 35,625 SHARES 9,914 \$	322 MARKET VALUE (000S) 314 1,400
CONSUMER DISCRETIONARY 0.6% Caesars Entertainment Corp. (e) ENERGY 0.3% Forbes Energy Services Ltd. (e)(i) Utilities 0.3% TexGen Power LLC « Total Common Stocks (Cost \$2,910) WARRANTS 0.0% INDUSTRIALS 0.0%	71,398 35,625 SHARES 9,914 \$	322 MARKET VALUE (000S) 314 1,400
CONSUMER DISCRETIONARY 0.6% Caesars Entertainment Corp. (e) ENERGY 0.3% Forbes Energy Services Ltd. (e)(i) Utilities 0.3% TexGen Power LLC « Total Common Stocks (Cost \$2,910) WARRANTS 0.0% INDUSTRIALS 0.0% Sequa Corp Exp. 04/28/2024 «	71,398 35,625 SHARES 9,914 \$	322 MARKET VALUE (000S) 314 1,400 30
CONSUMER DISCRETIONARY 0.6% Caesars Entertainment Corp. (e) ENERGY 0.3% Forbes Energy Services Ltd. (e)(i) Utilities 0.3% TexGen Power LLC « Total Common Stocks (Cost \$2,910) WARRANTS 0.0% INDUSTRIALS 0.0% Sequa Corp Exp. 04/28/2024 « Total Warrants (Cost \$0) PREFERRED SECURITIES 1.7%	71,398 35,625 SHARES 9,914 \$	322 MARKET VALUE (000S) 314 1,400 30
CONSUMER DISCRETIONARY 0.6% Caesars Entertainment Corp. (e) ENERGY 0.3% Forbes Energy Services Ltd. (e)(i) Utilities 0.3% TexGen Power LLC « Total Common Stocks (Cost \$2,910) WARRANTS 0.0% INDUSTRIALS 0.0% Sequa Corp Exp. 04/28/2024 « Total Warrants (Cost \$0) PREFERRED SECURITIES 1.7% INDUSTRIALS 1.7%	71,398 35,625 SHARES 9,914 \$	322 MARKET VALUE (000S) 314 1,400 30
CONSUMER DISCRETIONARY 0.6% Caesars Entertainment Corp. (e) ENERGY 0.3% Forbes Energy Services Ltd. (e)(i) Utilities 0.3% TexGen Power LLC « Total Common Stocks (Cost \$2,910) WARRANTS 0.0% INDUSTRIALS 0.0% Sequa Corp Exp. 04/28/2024 « Total Warrants (Cost \$0) PREFERRED SECURITIES 1.7% INDUSTRIALS 1.7% Sequa Corp.	71,398 35,625 SHARES 9,914 \$ 118,000	322 MARKET VALUE (000S) 314 1,400 30 30
CONSUMER DISCRETIONARY 0.6% Caesars Entertainment Corp. (e) ENERGY 0.3% Forbes Energy Services Ltd. (e)(i) Utilities 0.3% TexGen Power LLC « Total Common Stocks (Cost \$2,910) WARRANTS 0.0% INDUSTRIALS 0.0% Sequa Corp Exp. 04/28/2024 « Total Warrants (Cost \$0) PREFERRED SECURITIES 1.7% INDUSTRIALS 1.7%	71,398 35,625 SHARES 9,914 \$	322 MARKET VALUE (000S) 314 1,400 30
CONSUMER DISCRETIONARY 0.6% Caesars Entertainment Corp. (e) ENERGY 0.3% Forbes Energy Services Ltd. (e)(i) Utilities 0.3% TexGen Power LLC « Total Common Stocks (Cost \$2,910) WARRANTS 0.0% INDUSTRIALS 0.0% Sequa Corp Exp. 04/28/2024 « Total Warrants (Cost \$0) PREFERRED SECURITIES 1.7% INDUSTRIALS 1.7% Sequa Corp.	71,398 35,625 SHARES 9,914 \$ 118,000	322 MARKET VALUE (000S) 314 1,400 30 30
CONSUMER DISCRETIONARY 0.6% Caesars Entertainment Corp. (e) ENERGY 0.3% Forbes Energy Services Ltd. (e)(i) Utilities 0.3% TexGen Power LLC « Total Common Stocks (Cost \$2,910) WARRANTS 0.0% INDUSTRIALS 0.0% Sequa Corp Exp. 04/28/2024 « Total Warrants (Cost \$0) PREFERRED SECURITIES 1.7% INDUSTRIALS 1.7% Sequa Corp. 9.000% «	71,398 35,625 SHARES 9,914 \$ 118,000	322 MARKET VALUE (000S) 314 1,400 30 30 30
CONSUMER DISCRETIONARY 0.6% Caesars Entertainment Corp. (e) ENERGY 0.3% Forbes Energy Services Ltd. (e)(i) Utilities 0.3% TexGen Power LLC « Total Common Stocks (Cost \$2,910) WARRANTS 0.0% INDUSTRIALS 0.0% Sequa Corp Exp. 04/28/2024 « Total Warrants (Cost \$0) PREFERRED SECURITIES 1.7% INDUSTRIALS 1.7% Sequa Corp. 9.000% «	71,398 35,625 SHARES 9,914 \$ 118,000	322 MARKET VALUE (000S) 314 1,400 30 30 30
CONSUMER DISCRETIONARY 0.6% Caesars Entertainment Corp. (e) ENERGY 0.3% Forbes Energy Services Ltd. (e)(i) Utilities 0.3% TexGen Power LLC « Total Common Stocks (Cost \$2,910) WARRANTS 0.0% INDUSTRIALS 0.0% Sequa Corp Exp. 04/28/2024 « Total Warrants (Cost \$0) PREFERRED SECURITIES 1.7% INDUSTRIALS 1.7% Sequa Corp. 9.000% « Total Preferred Securities (Cost \$2,185) REAL ESTATE INVESTMENT TRUSTS 1.8% REAL ESTATE 1.8%	71,398 35,625 SHARES 9,914 \$ 118,000 2,185	322 MARKET VALUE (000S) 314 1,400 30 30 30 1,967 1,967
CONSUMER DISCRETIONARY 0.6% Caesars Entertainment Corp. (e) ENERGY 0.3% Forbes Energy Services Ltd. (e)(i) Utilities 0.3% TexGen Power LLC « Total Common Stocks (Cost \$2,910) WARRANTS 0.0% INDUSTRIALS 0.0% Sequa Corp Exp. 04/28/2024 « Total Warrants (Cost \$0) PREFERRED SECURITIES 1.7% INDUSTRIALS 1.7% Sequa Corp. 9.000% « Total Preferred Securities (Cost \$2,185) REAL ESTATE INVESTMENT TRUSTS 1.8%	71,398 35,625 SHARES 9,914 \$ 118,000	322 MARKET VALUE (000S) 314 1,400 30 30 30

Total Real Estate Investment Trusts (Cost \$1,538)		2,167
SHORT-TERM INSTRUMENTS 6.5% REPURCHASE AGREEMENTS (j) 5.4%		
		6,388
U.S. TREASURY BILLS 1.1%		
1.957% due 08/02/2018 - 10/04/2018 (f)(g)(n)	1,266	1,260
Total Short-Term Instruments (Cost \$7,648)		7,648
Total Investments in Securities		
(Cost \$170,932)		181,173
Total Investments 152.9%		
(Cost \$170,932)	\$	181,173
Financial Derivative Instruments (1)(m) (0.9)%		
(Cost or Premiums, net \$(29))		(1,092)
Other Assets and Liabilities, net (52.0)%		(61,569)
Net Assets 100.0%	\$	118,512
	Ψ	,•

NOTES TO SCHEDULE OF INVESTMENTS:

A zero balance may reflect actual amounts rounding to less than one thousand.

- Security is in default.
- Security valued using significant unobservable inputs (Level 3). All or a portion of this amount represent unfunded loan commitments. The interest rate for the unfunded portion will be determined at the time of funding. See Note 4, Securities and Other Investments, in the Notes to Financial Statements for more information regarding unfunded loan commitments.
- Variable or Floating rate security. Rate shown is the rate in effect as of period end. Certain variable rate securities are not based on a published reference rate and spread, rather are determined by the issuer or agent and are based on current market conditions. Reference rate is as of reset date, which may vary by security. These securities may not indicate a reference rate and/or spread in their description. Rate shown is the rate in effect as of period end. The rate may be based on a fixed rate, a capped rate or a floor rate and may convert to a variable or floating rate in the future. These securities do not indicate a reference rate and spread in their description.
- Coupon represents a rate which changes periodically based on a predetermined schedule. Rate shown is the rate in effect as of period end. ×
- (a) Interest only security.
- (b) Principal only security.
- (c) When-issued security.
- (d) Security is not accruing income as of the date of this report. (e) Security did not produce income within the last twelve months.

See Accompanying Notes

Schedule of Investments PCM Fund, Inc. (Cont.)

- (f) Coupon represents a weighted average yield to maturity.
- (g) Zero coupon security.

(h) Perpetual maturity; date shown, if applicable, represents next contractual call date.

(i) RESTRICTED SECURITIES:

Issuer Description	Acquisition Date	Cost	Market Value	Market Value as Percentage of Net Assets
Forbes Energy Services Ltd.	07/29/2014	\$ 1,769	\$ 322	0.27%
VICI Properties, Inc.	04/30/2014 - 11/06/2017	1,538	2,167	1.83
		\$ 3,307	\$ 2,489	2.10%

BORROWINGS AND OTHER FINANCING TRANSACTIONS

(j) REPURCHASE AGREEMENTS:

Counterparty	Lending Rate	Settlement Date	Maturity Date	ncipal	Collateralized By	llateral eceived)	Agr	ourchase eements, Value	Agr Pro	urchase reement oceeds to be eived ⁽¹⁾
FICC	1.500%	06/29/2018	07/02/2018	\$ 688	U.S. Treasury Notes 2.750% due 11/15/2023	\$ (702)	\$	688	\$	688
SAL	2.220	06/29/2018	07/02/2018	5,700	U.S. Treasury Notes 2.000% due 10/31/2022	(5,822)		5,700		5,701
Total Repurcl	hase Agreen	nents				\$ (6,524)	\$	6,388	\$	6,389

REVERSE REPURCHASE AGREEMENTS:

Counterparty	Borrowing Rate ⁽²⁾	Settlement Date	Maturity Date	Amount Borrowed ⁽²⁾	Payable for Reverse Repurchase Agreements
BCY	3.072%	01/17/2018	01/17/2019	\$ (2,832)	\$ (2,872)
	3.300	05/30/2018	08/30/2018	(693)	(695)
	3.312	04/03/2018	07/03/2018	(4,969)	(5,011)
	3.362	04/26/2018	07/26/2018	(551)	(554)
GSC	3.085	06/18/2018	07/18/2018	(738)	(739)
JPS	3.068	06/05/2018	09/04/2018	(4,117)	(4,126)
MSB	3.763	02/05/2018	02/05/2019	(1,110)	(1,115)

02/02/2018 02/07/2018 03/12/2018 05/29/2018 06/20/2018 02/02/2018 05/30/2018 01/31/2018 03/08/2018 04/05/2018	08/02/2018 08/07/2018 09/12/2018 08/29/2018 09/20/2018 08/02/2018 08/30/2018 07/31/2018 07/31/2018	$(1,764) \\ (783) \\ (6,635) \\ (176) \\ (667) \\ (1,139) \\ (706) \\ (1,717) \\ (1,717) \\ (1,764) \\ (1,717) \\ (1,764) \\ (1,717) \\ (1,764) \\ (1,717) \\ (1,764) \\ (1$	(1,788) (793) (6,706) (177) (668) (1,154) (708)
03/12/2018 05/29/2018 06/20/2018 02/02/2018 05/30/2018 01/31/2018 03/08/2018	09/12/2018 08/29/2018 09/20/2018 08/02/2018 08/30/2018 07/31/2018	(6,635) (176) (667) (1,139) (706)	(6,706) (177) (668) (1,154)
05/29/2018 06/20/2018 02/02/2018 05/30/2018 01/31/2018 03/08/2018	08/29/2018 09/20/2018 08/02/2018 08/30/2018 07/31/2018	(176) (667) (1,139) (706)	(177) (668) (1,154)
06/20/2018 02/02/2018 05/30/2018 01/31/2018 03/08/2018	09/20/2018 08/02/2018 08/30/2018 07/31/2018	(667) (1,139) (706)	(668) (1,154)
02/02/2018 05/30/2018 01/31/2018 03/08/2018	08/02/2018 08/30/2018 07/31/2018	(1,139) (706)	(1,154)
05/30/2018 01/31/2018 03/08/2018	08/30/2018 07/31/2018	(706)	
01/31/2018 03/08/2018	07/31/2018	× /	(708)
03/08/2018	011001000	(1,717)	
	00/07/0010	(1,11)	(1,739)
04/05/2018	09/07/2018	(2,612)	(2,640)
04/05/2010	10/05/2018	(3,954)	(3,987)
04/06/2018	10/09/2018	(4,300)	(4,336)
05/07/2018	11/07/2018	(7,269)	(7,309)
05/08/2018	11/08/2018	(2,845)	(2,860)
05/29/2018	08/29/2018	(208)	(209)
06/18/2018	09/12/2018	(190)	(192)
04/05/2018	10/05/2018	(1,331)	(1,341)
04/24/2018	07/24/2018	(719)	(723)
06/04/2018	09/04/2018	(270)	(271)
05/15/2018	11/15/2018	(438)	(440)
01/10/2018	07/10/2018	(924)	(927)
04/23/2018	07/23/2018	(1,278)	(1,286)
05/31/2018	08/31/2018	(2,084)	(2,090)
05/07/2018	08/07/2018	(1,742)	(1,751)
05/09/2018	08/09/2018	(3,040)	(3,055)
	06/18/2018 04/05/2018 04/24/2018 06/04/2018 05/15/2018 01/10/2018 04/23/2018 05/31/2018 05/07/2018	06/18/2018 09/12/2018 04/05/2018 10/05/2018 04/02/2018 07/24/2018 06/04/2018 09/04/2018 05/15/2018 11/15/2018 01/10/2018 07/10/2018 04/23/2018 07/23/2018 05/31/2018 08/31/2018 05/07/2018 08/07/2018	06/18/2018 09/12/2018 (190) 04/05/2018 10/05/2018 (1,331) 04/24/2018 07/24/2018 (719) 06/04/2018 09/04/2018 (270) 05/15/2018 11/15/2018 (438) 01/10/2018 07/10/2018 (924) 04/23/2018 07/23/2018 (1,278) 05/31/2018 08/31/2018 (2,084) 05/07/2018 08/07/2018 (1,742)

Total Reverse Repurchase Agreements

\$ (62,464)

32 PIMCO CLOSED-END FUNDS

June 30, 2018

BORROWINGS AND OTHER FINANCING TRANSACTIONS SUMMARY

The following is a summary by counterparty of the market value of Borrowings and Other Financing Transactions and collateral pledged/(received) as of June 30, 2018:

Counterparty Global/Master Repurchase Agreement	Agr Pr t	urchase reement oceeds to be eived ⁽¹⁾	ent Payable for ds Reverse Repurchase		Payable for Sale-Buyback Transactions		Total Borrowings and Other Financing Transactions			ollateral d/(Received)	Net E	xposure ⁽³⁾
BCY	\$	0	\$	(9,132)	\$	0	\$	(9,132)	\$	13,669	\$	4,537
FICC	Ŧ	688	Ŧ	0	Ŧ	0	Ŧ	688	Ŧ	(702)	Ŧ	(14)
GSC		0		(739)		0		(739)		963		224
JPS		0		(4,126)		0		(4,126)		4,425		299
MSB		0		(1,115)		0		(1,115)		1,592		477
NOM		0		(202)		0		(202)		224		22
RBC		0		(10,132)		0		(10,132)		14,196		4,064
RCY		0		(1,154)		0		(1,154)		0		(1,154)
RDR		0		(708)		0		(708)		732		24
RTA		0		(23,272)		0		(23,272)		31,382		8,110
SAL		5,701		(1,341)		0		4,360		(4,139)		221
SOG		0		(2,361)		0		(2,361)		3,049		688
UBS		0		(8,182)		0		(8,182)		11,087		2,905
Total Borrowings and Other	¢	(200	¢		¢	0						
Financing Transactions	\$	6,389	\$	(62,464)	\$	0						

CERTAIN TRANSFERS ACCOUNTED FOR AS SECURED BORROWINGS

Remaining Contractual Maturity of the Agreements

	0	Overnight and Continuous		Up to 30 days		-90 days	Greater Than 90 days			Total		
Reverse Repurchase Agreements			-									
Corporate Bonds & Notes	\$	0	\$	(2,210)	\$	(978)	\$	0	\$	(3,188)		
U.S. Government Agencies		0		(554)		(695)		0		(1,249)		
Non-Agency Mortgage-Backed Securities		0		(1, 119)		(12,363)		(6,719)		(20,201)		
Asset-Backed Securities		0		(5,558)		(14,725)		(17,543)		(37,826)		
Total Borrowings	\$	0	\$	(9,441)	\$	(28,761)	\$	(24,262)	\$	(62,464)		
Payable for reverse repurchase agreements and sale-buyback financing transactions \$										(62,464)		

- (k) Securities with an aggregate market value of \$83,002 have been pledged as collateral under the terms of the above master agreements as of June 30, 2018.
- ⁽¹⁾ Includes accrued interest.
- (2) The average amount of borrowings outstanding during the period ended June 30, 2018 was \$(68,248) at a weighted average interest rate of 2.800%. Average borrowings may include sale-buyback transactions and reverse repurchase agreements, if held during the period.
- (3) Net Exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. Exposure from borrowings and other financing transactions can only be netted across transactions governed under the same master agreement with the same legal entity. See Note 8, Master Netting Arrangements, in the Notes to Financial Statements for more information regarding master netting arrangements.

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

SWAP AGREEMENTS:

CREDIT DEFAULT SWAPS ON CORPORATE ISSUES - SELL PROTECTION⁽¹⁾

			Implied						alized		Variation Mar					
	Fixed	Payment	Maturity Credi	t Spread at	t Noti	ional	Pren	niums A	Appre	ciation/	Ma	arket				
Reference Entity	Receive Rate	Frequency	Date June	30, 2018(2)	Amo	unt ⁽³ P	aid/(R	leceive@	Depre	ciation) V	alue	As	set	Liab	oility
Frontier Communications Cor	p. 5.000%	Quarterly	06/20/2020	8.963%	\$	590	\$	(33)	\$	(6)	\$	(39)	\$	0	\$	(2)
Sprint Corp.	5.000	Quarterly	12/20/2021	2.482		300		9		16		25		0		0
							\$	(24)	\$	10	\$	(14)	\$	0	\$	(2)

See Accompanying Notes

Schedule of Investments PCM Fund, Inc. (Cont.)

INTEREST RATE SWAPS

			_			_		 realized	_		Va	riatio	n Ma	argin
Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount P			 reciation/ reciation)		/larket Value	As	sset	Lia	bility
Pay	3-Month USD-LIBOR	1.750%	Semi-Annual	12/21/2023	\$ 60,000	\$	1,131	\$ (4,661)	\$	(3,530)	\$	0	\$	(41)
Pay	3-Month USD-LIBOR	1.750	Semi-Annual	12/21/2026	3,200		77	(366)		(289)		0		(3)
Receive	3-Month USD-LIBOR	2.000	Semi-Annual	06/20/2023	5,500		154	76		230		3		0
Receive	3-Month USD-LIBOR	2.500	Semi-Annual	06/20/2038	20,200		465	1,122		1,587		19		0
Receive	3-Month USD-LIBOR	2.500	Semi-Annual	06/20/2048	1,600		132	27		159		3		0
Pay	3-Month USD-LIBOR	2.860	Semi-Annual	04/26/2023	50,000		(137)	95		(42)		0		(21)
						\$	1,822	\$ (3,707)	\$	(1,885)	\$	25	\$	(65)
Total Swap Ag	reements					\$	1,798	\$ (3,697)	\$	(1,899)	\$	25	\$	(67)

FINANCIAL DERIVATIVE INSTRUMENTS: EXCHANGE-TRADED OR CENTRALLY CLEARED SUMMARY

The following is a summary of the market value and variation margin of Exchange-Traded or Centrally Cleared Financial Derivative Instruments as of June 30, 2018:

		al Derivative Asso riation Margin	ets	Financial Derivative Liabilities Variation Margin						
	Market Value	Market Value	Liability							
	Purchased Swap			Written	Swap					
	Options Futu	res Agreements	Total	Options Futu	ires Agreements	Total				
Total Exchange-Traded or Centrally Cleared	\$ 0 \$	0 \$ 25	\$ 25	\$ 0 \$	0 \$ (67)	\$ (67)				

Cash of \$1,772 has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as of June 30, 2018. See Note 8, Master Netting Arrangements, in the Notes to Financial Statements for more information regarding master netting arrangements.

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) Implied credit spreads, represented in absolute terms, utilized in determining the market value of credit default swap agreements on issues as of period end serve as indicators of the current status of the payment/performance risk and represent the likelihood or risk of default for the credit derivative. The implied credit spread of a particular referenced entity reflects the cost of buying/selling protection and may include upfront payments required to be made to enter into the agreement. Wider credit spreads represent a deterioration of the referenced entity s credit soundness and a greater likelihood or risk of default or other credit event occurring as defined under the terms of the agreement.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

(m) FINANCIAL DERIVATIVE INSTRUMENTS: OVER THE COUNTER

SWAP AGREEMENTS:

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

		Fixed	Payment	Maturity	Notional	Premiums	Unrealized Appreciation		Agre Val	eements,
Counterparty	Index/Tranches	Receive Rate	•	Date		aid/(Received				iability
DUB	CMBX.NA.BBB6 Index	3.000%	Monthly	05/11/2063	\$ 300	\$ (16)	\$ (15)	\$ 0	\$	(31)
	CMBX.NA.BBB8 Index	3.000	Monthly	10/17/2057	600	(69)	(2)	0		(71)
	CMBX.NA.BBB9 Index	3.000	Monthly	09/17/2058	300	(38)	7	0		(31)
FBF	CMBX.NA.BBB8 Index	3.000	Monthly	10/17/2057	100	(16)	4	0		(12)
GST	ABX.HE.AA.6-1 Index	0.320	Monthly	07/25/2045	5,306	(1,056)	739	0		(317)
	ABX.HE.PENAAA.7-1 Index	0.090	Monthly	08/25/2037	1,274	(247)	41	0		(206)
	CMBX.NA.A.6 Index	2.000	Monthly	05/11/2063	500	(25)	23	0		(2)
	CMBX.NA.BB.6 Index	5.000	Monthly	05/11/2063	300	(41)	(16)	0		(57)
	CMBX.NA.BBB6 Index	3.000	Monthly	05/11/2063	700	(39)	(33)	0		(72)
	CMBX.NA.BBB7 Index	3.000	Monthly	01/17/2047	100	(5)	(2)	0		(7)
	CMBX.NA.BBB9 Index	3.000	Monthly	09/17/2058	700	(87)	15	0		(72)
MYC	CMBX.NA.BBB10 Index	3.000	Monthly	11/17/2059	1,200	(126)	18	0		(108)
	CMBX.NA.BBB7 Index	3.000	Monthly	01/17/2047	300	(13)	(8)	0		(21)
	CMBX.NA.BBB8 Index	3.000	Monthly	10/17/2057	100	(12)	0	0		(12)
	CMBX.NA.BBB9 Index	3.000	Monthly	09/17/2058	300	(37)	6	0		(31)
						\$ (1,827)	\$ 777	\$ 0	\$	(1,050)
						φ (1,027)	ψ	ψυ	Ψ	(1,050)
Total Swap Ag	greements					\$ (1,827)	\$ 777	\$ 0	\$	(1,050)

34 PIMCO CLOSED-END FUNDS

June 30, 2018

FINANCIAL DERIVATIVE INSTRUMENTS: OVER THE COUNTER SUMMARY

The following is a summary by counterparty of the market value of OTC financial derivative instruments and collateral pledged/(received) as of June 30, 2018:

	Financial Derivative Assets									ŀ	inancial Derivative Liabilities											
	Forward								Forv	vard												
	Foreign						Total Foreign								Total	Market		Collateral				
	CurrencyPurchased Swap			/ap	Ove	r the	the Currency Written			1	Swap Over the			Value of OTC		Pledged/	Net					
Counterparty	Cont	ract	s Opti	ons A	Agree	ments	s Cou	nter	Cont	racts	s Opti	ons	Agı	reements	С	ounter	Der	ivatives	(Received)	Exposure ⁽⁴⁾		
DUB	\$	0	\$	0	\$	0	\$	0	\$	0	\$	0	\$	(133)	\$	(133)	\$	(133)	\$ 0	\$ (133)		
FBF		0		0		0		0		0		0		(12)		(12)		(12)	0	(12)		
GST		0		0		0		0		0		0		(733)		(733)		(733)	963	230		
MYC		0		0		0		0		0		0		(172)		(172)		(172)	164	(8)		
Total Over the Counter	\$	0	\$	0	\$	0	\$	0	\$	0	\$	0	\$	(1,050)	\$	(1,050)						

(n) Securities with an aggregate market value of \$1,257 have been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as of June 30, 2018.

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- ⁽²⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) The prices and resulting values for credit default swap agreements on credit indices serve as indicators of the current status of the payment/performance risk and represent the likelihood of an expected liability (or profit) for the credit derivative should the notional amount of the swap agreement be closed/sold as of the period end. Increasing market values, in absolute terms when compared to the notional amount of the swap, represent a deterioration of the referenced indices credit soundness and a greater likelihood or risk of default or other credit event occurring as defined under the terms of the agreement.
- (4) Net Exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. Exposure from OTC financial derivative instruments can only be netted across transactions governed under the same master agreement with the same legal entity. See Note 8, Master Netting Arrangements, in the Notes to Financial Statements for more information regarding master netting arrangements.

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

Fair Values of Financial Derivative Instruments on the Statements of Assets and Liabilities as of June 30, 2018:

Derivatives not accounted for as hedging instruments Foreign Commodity Credit Equity Exchange Interest Contracts Contracts Contracts Total

Financial Derivative Instruments - Assets							
Exchange-traded or centrally cleared							
Swap Agreements	\$ 0	\$	0	\$ 0	\$ 0	\$ 25	\$ 25
Financial Derivative Instruments - Liabilities							
Exchange-traded or centrally cleared							
Swap Agreements	\$ 0	\$	2	\$ 0	\$ 0	\$ 65	\$ 67
Over the counter							
Swap Agreements	\$ 0	\$	1,050	\$ 0	\$ 0	\$ 0	\$ 1,050
	\$ 0	\$	1,052	\$ 0	\$ 0	\$ 65	\$ 1,117
Swap Agreements		\$ \$,				,

The effect of Financial Derivative Instruments on the Statements of Operations for the period ended June 30, 2018:

	Derivatives not accounted for as hedging instruments Foreign														
		Commodity Credit Contracts Contracts			-	Equity Exchange Contracts Contracts				iterest Contracts	Total				
Net Realized Gain (Loss) on Financial Derivative Instruments															
Exchange-traded or centrally cleared															
Swap Agreements	\$	0	\$	42	\$	0	\$	0	\$	2,781	\$	2,823			
Over the counter															
Swap Agreements	\$	0	\$	377	\$	0	\$	0	\$	(84)	\$	293			
	\$	0	\$	419	\$	0	\$	0	\$	2,697	\$	3,116			

See Accompanying Notes

Schedule of Investments PCM Fund, Inc. (Cont.)

	Derivatives not accounted for as hedging instruments Foreign													
	Comr Cont	nodity racts	·	edit tracts	Equity Contracts		Exchange Contracts		Interest Rate Contracts		,	Fotal		
Net Change in Unrealized (Depreciation) on Financial Derivative Instruments														
Exchange-traded or centrally cleared														
Swap Agreements	\$	0	\$	(19)	\$	0	\$	0	\$	(3,615)	\$	(3,634)		
Over the counter														
Swap Agreements	\$	0	\$	546	\$	0	\$	0	\$	0	\$	546		
	\$	0	\$	527	\$	0	\$	0	\$	(3,615)	\$	(3,088)		

FAIR VALUE MEASUREMENTS

The following is a summary of the fair valuations according to the inputs used as of June 30, 2018 in valuing the Fund s assets and liabilities:

Category and Subcategory Investments in Securities, at Value	Level 1	Level 2	Level 3	Fair Value at 06/30/2018
Loan Participations and Assignments	\$ 0	\$ 5,704	\$ 224	\$ 5,928
Corporate Bonds & Notes	÷ •	+ +,	÷:	+ •,/=•
Banking & Finance	0	3,852	798	4,650
Industrials	0	9.439	96	9,535
Utilities	0	253	0	253
Convertible Bonds & Notes				
Industrials	0	47	0	47
Municipal Bonds & Notes				
Arkansas	0	160	0	160
West Virginia	0	805	0	805
U.S. Government Agencies	0	6,201	0	6,201
Non-Agency Mortgage-Backed Securities	0	58,585	649	59,234
Asset-Backed Securities	0	79,657	1,491	81,148
Common Stocks				
Consumer Discretionary	764	0	0	764
Energy	322	0	0	322
Utilities	0	0	314	314
Warrants				
Industrials	0	0	30	30
Preferred Securities				
Industrials	0	0	1,967	1,967 Fair Value at
Category and Subcategory	Leve	l 1 Level 2	Level 3	06/30/2018
Real Estate Investment Trusts				
Real Estate	\$ 2,	167 \$ 0	\$ 0	\$ 2,167
Short-term Instruments				
Repurchase Agreements		0 6,388	3 0	6,388
U.S. Treasury Bills		0 1,260) 0	1,260
Total Investments	\$ 3,	253 \$ 172,351	\$ 5,569	\$ 181,173

Financial Derivative Instruments - Assets								
Exchange-traded or centrally cleared	\$	0	\$	25	\$	0	\$	25
Financial Derivative Instruments - Liabilities								
Exchange-traded or centrally cleared		0		(67)		0		(67)
Over the counter		0		(1,050)		0		(1,050)
	\$	0	\$	(1, 117)	\$	0	\$	(1,117)
	Ψ	0	Ψ	(1,117)	Ψ	0	Ŷ	(1,117)
Total Financial Derivative Instruments	\$	0	\$	(1,092)	\$	0	\$	(1,092)
Totals	\$	3,253	\$	171,259	\$	5,569	\$	180,081

There were no significant transfers among Levels 1 and 2 during the period ended June 30, 2018.

The following is a reconciliation of the fair valuations using significant unobservable inputs (Level 3) for the Fund during the period ended June 30, 2018:

Category and Subcategory Investments in Securities, at	Ba at 06	ginning alance //30/2017 e	Net rchases	Net Sales	Dise		alized	Ur App	Change in nrealized oreciation) ⁽	rans				Un Appi Depi n In H	Change in realized reciation/ reciation) vestments eld at 0/2018 ⁽¹⁾
Loan Participations															
and Assignments	\$	438	\$ 31	\$ 0	\$	12	\$ 0	\$	(13)	\$	224	\$ (468)	\$ 224	\$	0
Corporate Bonds & Notes															
Banking & Finance		780	0	0		4	0		14		0	0	798		14
Industrials		1,292	98	(1,313)		0	14		5		0	0	96		(2)
Non-Agency															
Mortgage-Backed Securities		767	0	(86)		3	8		(43)		0	0	649		(41)
Asset-Backed Securities		3,133	192	0		101	0		(46)		0	(1,889)	1,491		(264)
Common Stocks															
Energy		10	0	0		0	(988)		978		0	0	0		0
Utilities		0	314	0		0	0		0		0	0	314		0
Warrants															
Industrials		55	0	0		0	0		(25)		0	0	30		(25)
Preferred Securities															
Industrials		2,131	0	0		0	0		(164)		0	0	1,967		(165)
Totals	\$	8,606	\$ 635	\$ (1,399)	\$	120	\$ (966)	\$	706	\$	224	\$ (2,357)	\$ 5,569	\$	(483)

36 PIMCO CLOSED-END FUNDS

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

Category and Subcategory	Ba at 06	nding alance /30/2018	Valuation Technique	Unobservable Inputs	Input Value(s) (% Unless Noted Otherwise)
Investments in Securities, at Va	alue				
Loan Participations and Assignments	\$	224	Third Party Vendor	Broker Quote	102.000
Corporate Bonds & Notes Banking & Finance		798	Reference Instrument	Spread Movement	24.000 bps
Industrials		96	Reference Instrument	Yield	10.153
Non-Agency					
Mortgage-Backed Securities		462	Proxy Pricing	Base Price	4.700-100.250
		187	Third Party Vendor	Broker Quote	88.470
Asset-Backed Securities		1,491	Proxy Pricing	Base Price	2.126-1,847.826
Common Stocks					
Utilities		314	Indicative Market Quotation	Broker Quote	\$ 35.500
Warrants					
Industrials		30	Other Valuation Techniques ⁽²⁾		
Preferred Securities					
Industrials		1,967	Indicative Market Quotation	Broker Quote	\$ 900.000
Total	\$	5,569			

(1) Any difference between Net Change in Unrealized Appreciation/(Depreciation) and Net Change in Unrealized Appreciation/(Depreciation) on Investments Held at June 30, 2018 may be due to an investment no longer held or categorized as Level 3 at period end.

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

See Accompanying Notes

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Schedule of Investments PIMCO Global StocksPLUS® & Income Fund

(Amounts in thousands*, except number of shares, contracts and units, if any)

LOAN PARTICIPATIONS AND ASSIGNMENTS 4.3% Banff Merger Stoh, Inc. TBD% due 0/21/2019 S. 2.300 S. 2.291 Community Health Systems, Inc. 5.575% (LIBOR03M + 3.250%) due 01/27/2021 – 999 90 Derynodes World II.C TBD% due 11/20/2020 00 7 TBD% due 01/30/2012 – 7 TBD% due 01/30/2012 – 7 TBD% due 01/30/2012 – 7 TBD% due 01/30/2012 – 999 99 HeartCommunitations Corp. 5.350% (LIBOR03M + 3.750%) due 06/15/2024 – 999 99 HeartCommunitations Inc. TDD% - 9.025% due 01/30/2014 ~ 99 99 HeartCommunitations Corp. 5.350% (LIBOR03M + 3.750%) due 06/15/2024 – 99 99 HeartCommunitations Inc. TDD% - 9.025% due 01/30/2014 ~ 90 201 Met Stob 01/2019 ^ce) 1,400 1,073 Met Dermoit International, Inc. 7 10/4% (LIBOR03M + 3.750%) due 09/13/2024 – 20 201 Mit Stob LLC 5.353% (LIBOR03M + 3.750%) due 09/13/2024 – 20 201 Mit Color Corp. 4.44% (LIBOR03M + 3.570%) due 09/13/2024 – 20 16 Segua Mezzanine Holding LLC 5.90% (LIBOR03M + 3.00%) due 03/11/2022 – 20 16 Segua Mezzanine Holding LLC 5.90% (LIBOR03M + 3.00%) due 10/11/2024 – 40 40 11.09% (LIBOR03M + 3.000%) due 10/11/2024 – 40 30 11.09% (LIBOR03M + 3.000%) due 10/2020 – 5 500% due 01/2020 – 10 10.00% (LIBOR03M + 4.000%) due 10/2020 – 40 40 10.00% (LIBOR03M + 4.000%) due 10/2020 – 40 40 10.00% (LIBOR03M + 4.000%) due 10/2020 – 40 40 10.00% (LIBOR03M + 4.000%) due 10/2020 – 40 40.90 10.00% (LIBOR03M + 4.000%) due 10/2020 – 40 10.00% (LIBOR03M + 4.000%) due 10/2020 – 40 10.00% (LIBOR03M + 1.500%) due 10/2020 – 40 10.00% due 00/2020 – 10 10.00% due 00/2020 – 10		1	PRINCIPAL AMOUNT (000S)	MARKET VALUE (000S)
Bant Marger Sub, Inc.S2,300S2,291Community Health Systems, Inc.996SysTer (LLBORSM) + 3,250%) due 01/27/2021 –9996Dryoks World LLC400383Dubál World1000% due 00/30/2022 -10095Forbes Energy Services LLC7172Storber -7,000% due 00/30/2022 -9999Heart Communications Corp.7172Frontier Communications, Inc.9999Heart Communications, Inc.9999Heart Communications, Inc.90201Mbbb LLC1,4001,073Storber (LHORSM) + 5,305%) due 05/12/2025 -200201Mith Color Corp.1,4001,073Jorber A, 100% due 100/30/204 -20201Matter LINC, Storber A, 100% due 05/12/2025 -20031Jorber A, 100% due 05/12/2025 -200201Mith Color Corp.33Persmert, Inc.33Jorber A, 112/2025 due 10/31/2024 -4040J1.09% duE DRORM + 3.300% due 03/11/2022 -4030Storber CLBORDM + 2.300% due 04/12/2022 *20122Vest Corp.391399Total Loan Participations and Assignments50060Cord Sty, Storber Starber Sta	INVESTMENTS IN SECURITIES 151.1%			
TBD% due 0/21/2019 \$ 2,200 \$ 2,200 Commantly Health Systems, Inc.				
Community Health Systems, Inc. 55% (1.10 ROM3 + 3.20%) due 01/27/2021 - 99 96 Dryrocks World LLC 100 95 Forbes World LLC 100 95 Forbes Lergy Services LLC 100 97 Forbes Lergy Services LLC 100 99 99 99 99 99 99 99 99 99 99 99 99 9	0	¢	2 200	\$ 2.201
5.55% (LIBOR03M + 2.329%) due 01/27/2021 - 99 96 Dryncoks World LLC 383 TBD% 4.2000% due 09/30/2022 - 100 95 Forbes ELC 71 72 St00% - 7.000% due 09/30/2022 - 99 99 Heart Communications Corp. 71 72 St00% - 17.000% due 09/30/2012 - 99 99 Heart Communications Corp. 9 99 Heart Communications Corp. 1,000 1,073 RDF0% - 9.02% due 01/3/2024 - 90 201 MH Stot LC 20 20 St35% (LIBOR03M + 3.25%) due 00/13/2024 - 20 20 Multi Color Corp. - - - St44% (LIBOR03M + 2.20%) due 01/3/2024 - 20 20 16 St35% (LIBOR03M + 2.00%) due 01/1/2024 - 3 3 3 St00% (LIBOR03M + 2.00%) due 01/1/2024 - 9 9 9 Westmoreland Coal Co. - - 122 Westmoreland Coal Co. - 9 9 Cost St,083) - - - 13 17 Cost St,083/1/2020<		ф	2,500	\$ 2,291
Dyrocks World LLC 400 383 Dubai World 383 Dubai World 9 95 Forbes Energy Services LLC 71 72 Frontier Communications Corp. 99 99 B30% (LIBOR03M + 3.750%) due 06/15/2024 - 99 99 IBERTCOmmunications. Inc. 71 72 TBD% - 9.052% due 01/30/2019 *(c) 1,400 1,073 TBD% - 9.052% due 01/30/2019 *(c) 200 201 MSUB LLC 70 20 20 TBD% - 9.052% due 01/31/2024 - 3 3 3 StaSW (LIBOR03M + 5.000%) due 09/13/2024 - 20 20 10 MSUB LLC 7 7 7 20 122 Personart Inc. 7 7 20 122 West Corp. 7 7 7 7 10.09% (LIBOR03M + 5.000%) due 10/11/2024 - 9 9 9 West Corp. 10 122 122 West Corp. 10 122 122			00	06
ThiD we due 11/20/202040038.3Dobai World7000% due 09/30/2022 ~10095Forbes Energy Services LLC7172Frontier Communications Corp.7172StoD (M 1000 SM + 3.700%) due 06/15/2024 ~9999Heart Communications Corp.9090Other Model Score (M 1000 SM + 3.700%) due 06/15/2024 ~9090Optimizations Inc7000 Method (M 1000 SM + 3.700%) due 05/12/2025 ~9090RDD ~ 9.02% due 01/30/2019 ^(c)1,4001,07373Alb LLC7000 Method (M 2000 SM + 3.700%) due 09/13/2024 ~700201Stads (LIBOROM + 3.200%) due 09/13/2024 ~7009090Mult Color Corp.700700700Ald W (LIBOROM + 3.200%) due 10/31/2024 ~700100100Stads (LIBOROM + 3.000%) due 03/11/2022 ~700100400Oll Method Shorof M + 3.000%) due 03/11/2022 ~700700700Corp.700700700Stads (LIBOROM + 4.200%) due 10/10/2024 ~99Or due 03/11/202099Other LLD Shorof M + 3.000%) due 01/01/2024 ~99Other LLD Shorof M + 3.000%) due 01/10/2024 ~99Other LLD Shorof M + 3.000%) due 01/10/2024 ~99Other LLD Shorof M + 3.000%) due 01/10/2024 ~99Other LLD Shorof M + 3.000% due 01/10/2024 ~99Other LLD Shorof M + 3.000% due 01/10/2024 ~99Di Dhor due 03/11/202099			22	90
Dabai World 9 TBDW - 2.00% due 09/30202 ~ 71 72 Fordise Energy Services LLC 71 72 5.00% - 7.00% due 04/13/2021 ~ 99 99 Fordise Communications Corp. 99 99 Energy Control Communications (LBCR03M + 3.750%) due 06/15/2024 ~ 90 100 MDEORTON (LBCR03M + 5.000%) due 05/12/2025 ~ 200 201 MIT Sub LC 20 20 20 SAS5% (LBCR03M + 3.500%) due 09/13/2024 ~ 20 20 20 MUH Cabor Corp. 3 3 3 4344% (LBCR03M + 3.000%) due 03/11/2022 ~ 20 106 100 40 40 5010% (LBCR03M + 3.000%) due 03/11/2022 ~ 20 16 5 500% (LBCR03M + 3.000%) due 03/11/2022 ~ 20 16 5 5010% (LBCR03M + 3.000%) due 03/11/2022 ~ 20 16 5 5 604% (LBCR03M + 3.000%) due 11/28/201 ~ 40 40 40 10 10 10 10 10 10 10 10 10 10 10			400	383
TBD% - 2000% due (9/13/2021 100 95 Forbes Energy Services LLC 71 72 S000% - 7.000% due (9/13/2021 71 72 Frontier Communications Corp. 99 99 Heart Communications Corp. 90 90 Store (L1BC003M + 3.700%) due 0/15/2024 ~ 90 201 MBORIOM + 5.700%) due 0/13/2024 ~ 20 201 MH Sub LLC 3 3 Store (L1BC003M + 5.300%) due 0/11/2022 ~ 20 16 Segua Mezzanie Holdings LLC 3 3 7.046% (L1BC003M + 3.000%) due 0/11/2022 ~ 40 40 1.09% (L1BC003M + 4.000%) due 0/12/2024 ~ 9 9 Segua Mezzanie Holdings LLC 3 3 7.046% (L1BC003M + 4.000%) due 0/12/2024 ~ 9 9 Westmoreland Coal Co. 9 9 Cops 3 3 3 Obd9% (L1BC003M + 4.000%) due 0/12/2024 ~ 9 9 Westmoreland Coal Co. 7 9 9 Cost Stores Sto			100	505
Forbes Energy Services LLC 71 72 Frontier Communications Corp. 71 72 Frontier Communications Corp. 99 99 11 120 170 72 Frontier Communications Inc. 99 99 TBD% - 9.052% due 01/30/2019 ^(c) 1,400 1,073 MCDernot International, Inc. 70 72 7.094% (LIBOR03M + 5.000%) due 05/12/2025 ~ 200 200 MSUE LC 20 20 20 5.813% (LIBOR03M + 5.000%) due 01/31/2024 ~ 3 3 3 MSUE LC Corp. 20 16 20 16 Seque Mezzarine Holdings LLC 20 16 20 12 Vest Corp. 20 16 20 12 12 Vest Corp. 20 16 20 12 12 Vest Corp. 20 10 9 9 9 VestStrip. 40 40 40 40 10 10 10 10 12 <			100	95
5.00% - 7.00% due 0/13/2021 71 72 Forniter Communication Corp. 99 99 1180% - 9.02% due 0/13/2021 ~ (1400 1.073 RDS-% 9.02% due 0/13/2021 %(2) 1.400 1.073 MEDermott International, Inc.			100	,,,
Frontier Communications Corp. 99 99 5.850% (LIBOR03M + 3.750%) due 06/15/2024 ~ 99 99 IteartCommunications, Inc. 1,400 1.073 TBD% - 9.052% due 01/30/2019 ^(e) 200 201 McDermott International, Inc. 200 201 TSD% (LIBOR03M + 5.000%) due 05/12/2025 ~ 200 200 Mult Color Corp. 20 20 5.835% (LIBOR03M + 3.750%) due 09/13/2024 ~ 3 3 At4% (LIBOR03M + 5.000%) due 03/11/2022 ~ 20 16 Sol0% (LIBOR03M + 5.000%) due 03/11/2022 ~ 20 16 Sol0% (LIBOR03M + 5.000%) due 03/11/2022 ~ 20 16 Sol0% (LIBOR03M + 5.000%) due 03/11/2022 ~ 20 12 Vest Corp. 20 120 122 Vest Corp. 9 9 9 Obs/% (LIBOR03M + 4.000%) due 10/10/2024 ~ 9 9 9 Vest Corp. 3 13 17 TBD% due 06/51/2020 33 17 104 Cost St_0S3 4,919 9 9	01		71	72
5 850% (LIBOR03M + 3,750%) due 06/15/2024 - 9 99 HeartCommunications, Inc. 1,400 1,073 MCDermott International, Inc. 200 201 MtBoot S003M + 5,00%) due 05/12/2025 - 200 20 MH Sub LLC 20 20 S35% (LIBOR03M + 3,750%) due 05/12/2024 - 20 20 Multi Color Corp. 3 3 4,344% (LIBOR03M + 3,200%) due 05/11/2022 - 20 16 Sequa Mezzamine Holding LLC 7 7046% (LIBOR03M + 3,000%) due 03/11/2022 - 40 40 11,099% (LIBOR03M + 9,000%) due 11/28/021 - 40 40 10 11,099% (LIBOR03M + 9,000%) due 10/28/2022 «- 120 12 12 Westronerland Coal Co. 9 9 9 Westronerland Coal Co. 9 9 9 Cost \$5,083) 391 399 399 Total Loan Participations and Assignments (Cost \$5,083) 4,919 39 CORPORATE BONDS & NOTES 42.5% 4 17 ANKPC 20,20 13 17 A00% due 06/712/2023 - 104 106 ANSW 0400 01/15/2067 ~(m)			1 1	
HieartCommunications, Inc. I,400 1,073 TBD% - 9,052% due 01/3/02019 ^(c) 1,400 1,073 McDermoti International, Inc. 7,04% (LIBOR03M + 5,000%) due 05/12/2025 ~ 20 20 Mt Sub LC 20 20 20 S.335% (LIBOR03M + 3,750%) due 09/13/2024 ~ 20 20 20 Multi Color Corp. 3 3 3 PetSmart, Inc. 20 16 20 16 Sol0% (LIBOR03M + 2,250%) due 10/31/2022 ~ 20 16 20 16 Sol0% (LIBOR03M + 3,000%) due 03/11/2022 ~ 20 16 20 16 Sol0% (LIBOR03M + 4,000%) due 10/2022 ~ 40 40 40 10 10.09% (LIBOR03M + 4,000%) due 10/2020 ~ 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 100 5 13 17 13 17 14 13 16 10 10 10 10 10 10 10 10 10 10 10 10 10 <td>*</td> <td></td> <td>99</td> <td>99</td>	*		99	99
McDermott International, Inc. 200 201 7.094% (LIBOR03M + 5.500%) due 09/13/2024 ~ 20 20 Sk35% (LIBOR03M + 3.750%) due 09/13/2024 ~ 3 3 * 3 3 PelSmart, Inc. 20 10 Sequa Mezzanine Holdings LLC 20 10 Sol0% (LIBOR03M + 5.300%) due 03/11/2022 ~ 20 10 Sequa Mezzanine Holdings LLC 7 7 7.045% (LIBOR03M + 5.000%) due 04/28/2022 ~ 120 122 Vol4% (LIBOR03M + 5.000%) due 04/28/2022 ~ 120 122 West Corp. 7 7 7 0.094% (LIBOR03M + 4.000%) due 10/10/2024 ~ 9 9 9 West Corp. 7 7 7 7 0.094% (LIBOR03M + 4.000%) due 10/10/2024 ~ 9 9 9 West Corp. 7 7 7 7 TBD & due 05/31/2020 391 399 7 Total Loan Participations and Assignments 4,919 6 6 CORPORATE BONDS & NOTES 42.5% 7 10 10 6 SANKING & FINANCE 20.3% <td< td=""><td>iHeartCommunications, Inc.</td><td></td><td></td><td></td></td<>	iHeartCommunications, Inc.			
7.094% (LBOR03M + 5.000%) due 05/12/2025 ~ 200 201 MH Sub LLC 0 200 MH Sub LLC 0 200 Sa5% (LBOR03M + 3.750%) due 09/13/2024 ~ 3 3 Val4W (LBOR03M + 2.250%) due 10/31/2022 ~ 0 16 Segua Mezzanine Holdings LLC 0 10 7.046% (LBOR03M + 5.000%) due 03/11/2022 ~ 40 40 10.09% (LBOR03M + 5.000%) due 04/28/2022 ~ 120 122 Vestmoreland Coal Co. 9 9 6094% (LBOR03M + 9.000%) due 01/02024 ~ 9 9 Westmoreland Coal Co. 7 7 TBD% due 05/31/2020 391 399 Total Loan Participations and Assignments (Cost \$5,083) 4,919 9 CORPORATE BONDS & NOTES 42.5% BANKING & FINANCE 20.3% 4,919 9 CORPORATE BONDS & NOTES 42.5% BANKING & FINANCE 20.3% 4,919 9 CORPORATE BONDS & NOTES 42.5% 1 1 1 S100% due 00/12020 13 17 1 1 A08% (US0003M + 1.750%) due 01/15/2067 ~(m) 1 1 1 1 S100% due 0007/203 1 <	TBD% - 9.052% due 01/30/2019 ^(e)		1,400	1,073
MH Sub LC 20 20 5.835% (LIBOR03M + 3.750%) due 10/31/2024 ~ 3 3 4.344% (LIBOR03M + 2.250%) due 10/31/2024 ~ 3 3 PetSmart, Ine. 20 16 5.010% (LIBOR03M + 3.000%) due 03/11/2022 ~ 20 16 Sequa Mezzanine Holdings LLC 20 16 7.045% (LIBOR03M + 5.000%) due 10/28/2012 ~ 40 40 V046% (LIBOR03M + 9.000%) due 04/28/2022 ~~ 120 122 West Corp. 9 9 6.094% (LIBOR03M + 4.000%) due 10/10/2024 ~ 9 9 West Corp. 391 391 6.094% (LIBOR03M + 5.000%) due 10/10/2024 ~ 9 9 West Corp. 391 391 6.094% (LIBOR03M + 5.000%) due 10/10/2024 ~ 9 9 West Corp. 3 391 399 Total Loan Participations and Assignments 4,919 4,919 CORPORATE BONDS & NOTES 42.5% A 4 4,919 CORPORATE BONDS & NOTES 42.5% 4,919 5 ANBAK (M due 04/07/2020 13 17 Ambac Assurance Corp. 10 6 <td>McDermott International, Inc.</td> <td></td> <td></td> <td></td>	McDermott International, Inc.			
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PetSmart, Inc. 20 16 5.010% (LIBOR03M + 3.000%) due 03/11/2022 ~ 20 16 Sequa Mezzanine Holdings LLC 40 40 11.099% (LIBOR03M + 5.000%) due 11/28/2021 ~ 120 122 West Corp. 120 122 6.094% (LIBOR03M + 4.000%) due 10/10/2024 ~ 9 9 Westmoreland Coal Co. 9 9 TBD% due 05/31/2020 391 399 Total Loan Participations and Assignments (Cost \$5,083) 4,919 CORPORATE BONDS & NOTES 42.5% 4,919 CORPORATE BONDS & NOTES 42.5% 4,919 CORPORATE BONDS & NOTES 42.5% 1,000 605 AGFC Capital Trust 1,000 605 AND8% (US0003M + 1.750%) due 01/15/2067 ~(m) 1,000 605 S.10% due 06/07/2020 13 17 Ambac Assurance Corp. 1 106 S.10% due 06/07/2020 13 17 Ardonagh Mido PLC 1 106 S.15% due 07/15/2023 6 10 9 Aviona Mido PLC 1 106 1 S.150% due 01/15/2023 \$	Multi Color Corp.			
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Sequa Mezzanine Holdings LÍ.C 40 40 7.046% (LIBOR03M + 5.00%) due 01/28/2022 ~ 120 122 West Corp. 6.094% (LIBOR03M + 4.00%) due 01/10/2024 ~ 9 9 6.094% (LIBOR03M + 4.00%) due 10/10/2024 ~ 9 9 9 Westmoreland Coal Co. 391 399 TBD% due 05/31/2020 391 399 CORPORATE BONDS & NOTES 42.5% BANKING & FINANCE 20.3% AGFC Capital Trust 4.090% (US003M + 1.750%) due 01/15/2067 ~(m) 1,000 605 Ambae LSNI LLC 7.337% due 07/15/2023 ~ 104 106 Artonea LSNI LLC 7.337% due 07/15/2023 ~ 104 106 Artonea Mideo PLC 8.375% due 07/15/2023 ~ 10 9 Aviet 11/15/2067 ~(m) 104 106 Artonagh Mideo PLC 5 8.375% due 07/15/2023 ~ 104 106 Artonagh Mideo PLC 5 10 9 8.300 due 04/20/2028 \$ 10 9<	PetSmart, Inc.			
7.046% (LIBOR03M + 5.000%) due 11/28/2021 ~ 40 40 11.099% (LIBOR03M + 9.000%) due 04/28/2022 «~ 120 122 6.094% (LIBOR03M + 4.000%) due 10/10/2024 ~ 9 9 West corp. 391 399 Total Loan Participations and Assignments (Cost \$5,083) 4919 9 CORPORATE BONDS & NOTES 42.5% BANKING & FINANCE 20.3% 4,919 CORPORATE BONDS & NOTES 42.5% BANKING & FINANCE 20.3% 4,919 CORPORATE BONDS & NOTES 42.5% 1,000 605 BANKING & FINANCE 20.3% 4,919 5 CORPORATE BONDS & NOTES 42.5% 1 1 Anbac Assurance Corp. 1 1 5.100% due 06/07/2020 13 17 Ambac LSNI LLC 1 1 1 7.337% due 07/15/2023 ~ 104 106 1 Ardonagh Midco PLC 1 1 1 8.375% due 07/15/2023 30 30 30 5.000% due 01/15/2023 30 30 30 Ardonagh Midco PLC 1 1 1 4.125% due 01/12/2028 \$ 10 9 Avioen Holding			20	16
11.099% (LIBOR03M + 9.000%) due 04/28/2022 «- 120 122 West Corp. - - 6.094% (LIBOR03M + 4.000%) due 10/10/2024 ~ 9 9 Westmoreland Coal Co. - - TBD% due 05/31/2020 391 399 Total Loan Participations and Assignments (Cost \$5,083) 4,919 CORPORATE BONDS & NOTES 42.5% - - BANKING & FINANCE 20.3% AGFC Capital Trust - 4.098% (US0003M + 1.750%) due 01/15/2067 ~(m) 1,000 605 Ambac Assurance Corp. - - 5.100% due 06/07/2020 13 17 7.337% due 02/12/2023 ~ 104 106 Ardonagh Midco PLC - - 8.375% due 01/15/2023 GBP 1,500 2,007 Athene Holding Ltd. - - - 4.255% due 01/12/2028 \$ 10 9 Avolon Holdings Funding Ltd. - - - 5.000% due 04/20/2028 \$ 10 9 Avolon Holdings Funding Ltd. - - - 5.000% due 04/20/2048 30				
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Westmoreland Coal Co. No. 100 100 100 100 100 100 100 100 100 10	•		0	0
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Total Loan Participations and Assignments (Cost \$5,083) 4,919 CORPORATE BONDS & NOTES 42.5% BANKING & FINANCE 20.3% 5 AGFC Capital Trust 1,000 605 4.098% (US0003M + 1.750%) due 01/15/2067 ~(m) 1,000 605 Ambac Assurance Corp. 1 7 5.100% due 06/07/2020 13 17 Ambac LSNI LLC 7 7 7.337% due 02/12/2023 ~ 104 106 Ardonagh Midco PLC 2,007 8.375% due 07/15/2023 GBP 1,500 2,007 Athene Holding Ltd. 7 7 7 5.000% due 01/15/2023 30 30 30 Avolon Holdings Funding Ltd. 30 30 30 5.000% due 04/20/2028 24 23 23 5.000% due 04/20/2048 14 13			201	200
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4.098% (US0003M + 1.750%) due 01/15/2067 ~(m) 1,000 605 Ambac Assurance Corp. 13 17 5.100% due 06/07/2020 13 17 Ambac LSNI LLC 7 104 106 Ardonagh Midco PLC 8.375% due 07/15/2023 GBP 1,500 2,007 Athene Holding Ltd. 10 9 4.125% due 01/12/2028 10 9 Avoion Holdings Funding Ltd. 5.500% due 01/15/2023 30 30 30 5.500% due 04/20/2028 24 23 5.000% due 04/20/2048 14 13				
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5.100% due 06/07/2020 13 17 Ambac LSNI LLC 7.337% due 02/12/2023 ~ 104 106 Ardonagh Midco PLC 104 106 8.375% due 07/15/2023 GBP 1,500 2,007 Athene Holding Ltd. 10 9 4.125% due 01/12/2028 \$ 10 9 Avoion Holdings Funding Ltd. 5 500% due 01/15/2023 30 30 5.500% due 01/15/2023 30 30 30 30 AXA Equitable Holdings, Inc. 24 23 5.000% due 04/20/2048 14 13 Banco Bilbao Vizcaya Argentaria S.A. 14 13 13			1,000	005
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4.350% due 04/20/2028 24 23 5.000% due 04/20/2048 14 13 Banco Bilbao Vizcaya Argentaria S.A.	AXA Equitable Holdings, Inc.			
5.000% due 04/20/2048 14 13 Banco Bilbao Vizcaya Argentaria S.A.	4.350% due 04/20/2028		24	23
			14	13
6.750% due 02/18/2020 (i)(j) EUR 400 487	Banco Bilbao Vizcaya Argentaria S.A.			
	6.750% due 02/18/2020 (i)(j)	EUR	400	487

Banco Espirito Santo S.A.			
4.000% due 01/21/2019 ^(e)		700	245
Barclays Bank PLC 14.000% due 06/15/2019 (i)	CDD	100	146
14.000% due 06/15/2019 (1) Barclays PLC	GBP	100	146
6.500% due 09/15/2019 (i)(j)	EUR	600	723
7.875% due 09/15/2022 (i)(j)(m)	GBP	1,250	1,754
		PRINCIPAL AMOUNT (000S)	MARKET VALUE (000S)
Brookfield Finance, Inc.			
3.900% due 01/25/2028	\$	18	\$ 17
4.700% due 09/20/2047		16	15
CIT Group, Inc. 5.250% due 03/07/2025		10	10
Credit Agricole S.A.		10	10
7.875% due $01/23/2024$ (i)(j)		200	204
Emerald Bay S.A.			
0.000% due 10/08/2020 (h)	EUR	6	7
Exeter Finance Corp.			
9.750% due 05/20/2019 «	\$	900	898
Fortress Transportation & Infrastructure Investors LLC 6.750% due 03/15/2022		24	25
Freedom Mortgage Corp.		24	23
8.250% due 04/15/2025		20	20
HSBC Holdings PLC			
5.000% due 09/29/2023 (i)(j)	EUR	200	262
Hunt Cos., Inc.			
5.250% due 02/15/2026	\$	6	6
Star, Inc. 4.625% due 09/15/2020		3	3
5.250% due 09/15/2022		10	10
lefferies Finance LLC		10	10
7.500% due 04/15/2021		967	986
Kennedy-Wilson, Inc.			
5.875% due 04/01/2024		14	14
Life Storage LP		((
3.875% due 12/15/2027 Lloyds Banking Group PLC		6	6
7.625% due $06/27/2023$ (i)(j)(m)	GBP	1,600	2,314
LoanCore Capital Markets LLC		-,	_,= - :
5.875% due 06/01/2020 (m)	\$	1,400	1,418
MetLife, Inc.			
5.875% due 03/15/2028 (i)		20	20
Nationstar Mortgage LLC 5.500% due 07/01/2021		138	138
Nationwide Building Society		130	130
10.250% ~(i)	GBP	10	2,100
Navient Corp.			,
5.875% due 03/25/2021	\$	531	541
5.500% due 06/15/2022		16	16
Oppenheimer Holdings, Inc. 5.750% due 07/01/2022		10	10
S./50% due 0//01/2022 Pinnacol Assurance		10	10
3.625% due 06/25/2034 «(k)		1,100	1,142
Provident Funding Associates LP		-,-00	
5.375% due 06/15/2025		6	6
Rio Oil Finance Trust			
2.250% due 07/06/2024		1,567	1,685
Royal Bank of Scotland Group PLC 2.500% due 08/10/2020 (i)(j)(m)		1,730	1,768
.000% due $08/10/2020$ (1)(j)(m) .000% due $08/10/2025$ (i)(j)		300	316
3.625% due $08/15/2021$ (i)(j)		200	213
Santander UK Group Holdings PLC			
0.750% due 06/24/2024 (i)(j)	GBP	450	615
7.375% due 06/24/2022 (i)(j)(m)		1,100	1,514
Springleaf Finance Corp.	+		
7.125% due 03/15/2026 Stichting AK Bababark Cortificator	\$	74	74
Stichting AK Rabobank Certificaten 6.500% (i)	EUR	140	194
1.500 /0 (1)	LUK	140	174

Toll Road Investors Partnership LP		
0.000% due 02/15/2045 (h)	\$ 337	84
Wand Merger Corp.		
8.125% due 07/15/2023 (c)	112	114
WeWork Cos., Inc.		
7.875% due 05/01/2025	14	13
		22.042
		22,943

INDUSTRIALS 19.6%

NDUSTRIALS 19.6%		
Air Canada Pass-Through Trust		
.700% due 07/15/2027	4 PRINCIPAL AMOUNT (000S)	4 MARKET VALUE (000S)
Altice Financing S.A.		
.500% due 05/15/2026	\$ 800	\$ 776
lltice France S.A.		
.375% due 05/01/2026 (m)	1,327	1,302
Andeavor Logistics LP		
.500% due 12/01/2022	2	2
.250% due 12/01/2027	4	4
Associated Materials LLC		
.000% due 01/01/2024	940	989
BMC Software Finance, Inc.		
.125% due 07/15/2021	400	409
Centene Escrow Corp.		
.375% due 06/01/2026	34	35
Charles River Laboratories International, Inc.		
.500% due 04/01/2026	6	6
Charter Communications Operating LLC		
.200% due 03/15/2028	27	25
Cheniere Energy Partners LP		
.250% due 10/01/2025	5	5
Chesapeake Energy Corp.		
.598% (US0003M + 3.250%) due 04/15/2019 ~	10	10
Clear Channel Worldwide Holdings, Inc.		
.625% due 03/15/2020	820	818
Cleveland-Cliffs, Inc.		
.875% due 01/15/2024	6	6
Community Health Systems, Inc.		
.125% due 08/01/2021	650	604
.250% due 03/31/2023 (m)	1,390	1,279
.625% due 01/15/2024 (c)	50	50
Corp. GEO S.A.B. de C.V.		
.250% due 06/30/2020 ^(e)	470	0
CSN Resources S.A.		
.500% due 07/21/2020	200	187
CVS Pass-Through Trust		
.880% due 01/10/2028	452	480
DriveTime Automotive Group, Inc.		
.000% due 06/01/2021 (m)	1,170	1,188
El Group PLC		
.875% due 05/09/2025	GBP 10	15
Cnergizer Gamma Acquisition, Inc.		
.375% due 07/15/2026 (c)	\$ 56	57
Cxela Intermediate LLC	22	
0.000% due 07/15/2023	23	24
irst Quantum Minerals Ltd.		
.500% due 03/01/2024	284	275
.875% due 03/01/2026	312	299
.000% due 02/15/2021	116	117
lex Acquisition Co., Inc.		
.875% due 07/15/2026	120	120
resh Market, Inc.		
.750% due 05/01/2023 (m)	1,200	768
full House Resorts, Inc.		
.575% due 01/31/2024 «	100	96

5.000% due 01/21/2021 (i)	26	26
Hadrian Merger Sub, Inc.		
8.500% due 05/01/2026	10	10
Harland Clarke Holdings Corp.		
8.375% due 08/15/2022	8	8
HCA, Inc.		
7.500% due 11/15/2095	300	290
Hilton Domestic Operating Co., Inc.		
5.125% due 05/01/2026	28	28
iHeartCommunications, Inc.		
9.000% due 12/15/2019 ^(e)	86	66
9.000% due 03/01/2021 ^(e)	1,052	805
9.000% due 09/15/2022 ^(e)	1,073	821
11.250% due 03/01/2021 ^	75	58
Intelsat Jackson Holdings S.A.		
5.500% due 08/01/2023	300	270
7.250% due 10/15/2020 (m)	1,318	1,318
9.750% due 07/15/2025	23	24

38 PIMCO CLOSED-END FUNDS

See Accompanying Notes

June 30, 2018

		PRINCIPAL AMOUNT (000S)	MARKET VALUE (000S)
Intelsat Luxembourg S.A.			
7.750% due 06/01/2021	\$	1,310	\$ 1,225
8.125% due 06/01/2023		54	44
Intrepid Aviation Group Holdings LLC		2 000	2 00 4
6.875% due 02/15/2019		2,990	2,994
Kinder Morgan, Inc.		300	366
7.750% due 01/15/2032 Live Nation Entertainment, Inc.		300	300
5.625% due 03/15/2026		4	4
Mallinckrodt International Finance S.A.		4	4
5.500% due 04/15/2025		134	108
Matterhorn Merger Sub LLC		154	100
8.500% due 06/01/2026		30	29
Metinvest BV		50	2)
8.500% due 04/23/2026		200	187
Odebrecht Oil & Gas Finance Ltd.		200	107
0.000% due 07/30/2018 (h)(i)		322	5
Park Aerospace Holdings Ltd.		222	5
3.625% due 03/15/2021		16	16
4.500% due 03/15/2023		32	30
5.250% due 08/15/2022		32	3
5.500% due 02/15/2024		8	8
Petroleos Mexicanos		0	0
6.500% due 03/13/2027		50	51
6.750% due 09/21/2047		10	9
PetSmart, Inc.		10	,
5.875% due 06/01/2025		22	17
Pisces Midco, Inc.			17
8.000% due 04/15/2026		34	33
Pitney Bowes, Inc.		51	55
4.700% due 04/01/2023		8	7
QVC, Inc.		0	,
5.950% due 03/15/2043		200	189
Radiate Holdco LLC		200	107
6.875% due 02/15/2023		10	10
Rockpoint Gas Storage Canada Ltd.		10	10
7.000% due 03/31/2023		2	2
Safeway, Inc.		_	_
7.250% due 02/01/2031 (m)		350	327
Scientific Games International, Inc.			
5.000% due 10/15/2025		2	2
Shelf Drilling Holdings Ltd.			
8.250% due 02/15/2025		10	10
Standard Industries, Inc.			
4.750% due 01/15/2028		22	20
Stars Group Holdings BV			
7.000% due 07/15/2026 (c)		36	36
Sunoco LP			
4.875% due 01/15/2023		16	15
T-Mobile USA, Inc.			
4.750% due 02/01/2028		5	5
Teva Pharmaceutical Finance Netherlands BV			
3.250% due 04/15/2022	EUR	100	119
UAL Pass-Through Trust			
6.636% due 01/02/2024	\$	1,211	1,275
Unique Pub Finance Co. PLC			-
5.659% due 06/30/2027	GBP	601	879
Valeant Pharmaceuticals International, Inc.			

6.500% due 03/15/2022	\$ 17	18
7.000% due 03/15/2024	33	35
ViaSat, Inc.		
5.625% due 09/15/2025	18	17
VOC Escrow Ltd.		
5.000% due 02/15/2028	16	15
Westmoreland Coal Co.		
8.750% due 01/01/2022 ^(e)(m)	1,755	434
		22.218

UTILITIES 2.6%

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	778
	778
55	56
14	14
	2,917
	48,078
600	583
	583
40	44
70	76
	11
10	6
10 5	0
	0
	40 70 10

170

WEST VIRGINIA 1.9%

Tobacco Settlement Finance Authority, West Virginia Revenue Bonds, Series 2007		
0.000% due 06/01/2047 (h)	8,800	545
7.467% due 06/01/2047	1,625	1,625

2,170

2,340

Total Municipal Bonds & Notes (Cost \$2,168)

U.S. GOVERNMENT AGENCIES 33.8%

U.S. GOVERNMENT AGENCIES 55.8%		
Fannie Mae		
3.959% (- 1.0*LIBOR01M + 6.050%) due 03/25/2037 ~(a)	349	39
4.059% (- 1.0*LIBOR01M + 6.150%) due 11/25/2039 ~(a)	301	40
4.209% (- 1.0*LIBOR01M + 6.300%) due 01/25/2038 ~(a)	445	50
4.289% (- 1.0*LIBOR01M + 6.380%) due 03/25/2037 ~(a)	382	51
4.309% (- 1.0*LIBOR01M + 6.400%) due 12/25/2037 ~(a)	440	51
4.319% (- 1.0*LIBOR01M + 6.410%) due 06/25/2037 ~(a)	152	14
4.359% (- 1.0*LIBOR01M + 6.450%) due 04/25/2037 ~(a)(m)	940	139
	PRINCIPAL AMOUNT (000S)	MARKET VALUE (000S)
4.509% (- 1.0*LIBOR01M + 6.600%) due 11/25/2035 ~(a)	\$ 137	\$ 14
4.709% (- 1.0*LIBOR01M + 6.800%) due 11/25/2036 ~(a)(m)	1,868	299
5.109% (- 1.0*LIBOR01M + 7.200%) due 02/25/2037 ~(a)	310	43
5.641% (US0001M + 3.550%) due 07/25/2029 ~	170	185
7.000% due 12/25/2023	87	93
7.500% due 06/01/2032	42	43
7.800% due 06/25/2026 ~	2	3
7.841% (US0001M + 5.750%) due 07/25/2029 ~	220	263
10.411% due 12/25/2042 ~	69	77
11.272% (-1.4*LIBOR01M + 14.200%) due 08/25/2022 ~	86	97
Fannie Mae, TBA		
3.500% due 07/01/2048 - 08/01/2048	30,500	30,342
4.000% due 08/01/2048	2,500	2,545
Freddie Mac		
0.000% due 04/25/2045 - 08/25/2046 (b)(h)	2,430	1,912
0.000% due 04/25/2046 (b)(h)(m)	1,033	884
0.100% due 02/25/2046 - 08/25/2046 (a)	26,385	64
0.200% due 04/25/2045 (a)	1,129	1
0.806% due 10/25/2020 ~(a)	10,035	126
4.367% (- 1.0*LIBOR01M + 6.440%) due 03/15/2037 ~(a)	681	92
4.497% (- 1.0*LIBOR01M + 6.570%) due 09/15/2036 ~(a)	387	55
4.507% (- 1.0*LIBOR01M + 6.580%) due 09/15/2036 ~(a)(m)	890	111
7.000% due 08/15/2023	4	4
7.241% (US0001M + 5.150%) due 10/25/2029 ~	500	572
Total U.S. Government Agencies		
(Cost \$38,084)		38,209
U.S. TREASURY OBLIGATIONS 0.9%		
U.S. Treasury Notes		
1.500% due 08/31/2018 (o)(q)	1,000	999
Total U.S. Treasury Obligations (Cost \$996)		999
NON A GENERAL KODERAL OF DA GUED GEOUDIEURG AF 5 7		

NON-AGENCY MORTGAGE-BACKED SECURITIES 35.7%

Banc of America Alternative Loan Trust		
12.340% due 09/25/2035 ^ (m)	1,326	1,488
Banc of America Funding Trust		
3.119% due 12/20/2034 ~	340	280
3.946% due 03/20/2036 ~	480	465
5.846% due 01/25/2037 ^~	204	189
Banc of America Merrill Lynch Commercial Mortgage, Inc.		
5.959% due 03/11/2041 ~	1,558	1,567
Banc of America Mortgage Trust		
6.000% due 07/25/2046 ^	2	2
Bear Stearns Adjustable Rate Mortgage Trust		

4.137% due 07/25/2036 ^~	289	273
Bear Stearns ALT-A Trust		
3.563% due 04/25/2035 ~	172	157
3.791% due 09/25/2035 ~	140	116
3.882% due 11/25/2035 ^~	149	130
Bear Stearns Asset-Backed Securities Trust		
16.622% due 03/25/2036 ^ (m)	1,710	1,585
Bear Stearns Commercial Mortgage Securities Trust		
5.911% due 04/12/2038 ~	40	31
6.257% due 02/11/2041 ~	718	716
Bear Stearns Structured Products, Inc. Trust		
3.104% due 12/26/2046 ~	339	311
3.664% due 01/26/2036 ~	775	688
BRAD Resecuritization Trust		
2.185% due 03/12/2021 «	1,673	78
6.550% due 03/12/2021 «	313	309

See Accompanying Notes

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Schedule of Investments PIMCO Global StocksPLUS® & Income Fund (Cont.)

	PRINCIPAL AMOUNT (000S)	MARKET VALUE (000S)
CBA Commercial Small Balance Commercial Mortgage 5.540% due 01/25/2039 ^×	\$ 440	\$ 369
CD Mortgage Trust	\$ 440	\$ 309
5.688% due 10/15/2048	1,557	786
Chevy Chase Funding LLC Mortgage-Backed Certificates 2.391% due 08/25/2035	115	114
2.771% due 10/25/2034	8	8
Citigroup Commercial Mortgage Trust	Ŭ	Ū
5.800% due 12/10/2049 ~	955	654
Citigroup Mortgage Loan Trust		
3.887% due 03/25/2037 ^~(m)	414	351
4.011% due 11/25/2035 ~	1,785	1,254
Citigroup/Deutsche Bank Commercial Mortgage Trust		
5.398% due 12/11/2049 ~	118	71
Commercial Mortgage Loan Trust	592	2(0
6.254% due 12/10/2049 ~(m) Commercial Mortages Truct	582	362
Commercial Mortgage Trust 0.199% due 10/10/2046 ~(a)	77,000	552
5.505% due $03/10/2039 \sim$	313	215
6.285% due 07/10/2046 ~	760	783
Countrywide Alternative Loan Trust	,00	,00
2.331% due 12/25/2046 ^	136	87
2.441% due 05/25/2036 ^	1,741	958
2.751% due 10/25/2035 (m)	776	645
3.315% due 10/25/2035 ^~	155	135
3.695% due 02/25/2037 ^~	195	190
5.059% due 07/25/2036 (a)	1,253	319
5.500% due 08/25/2034 (m)	428	430
5.500% due 02/25/2036 ^	23	21
5.250% due 09/25/2034	68 928	69 1,044
14.049% due 07/25/2035 (m) Countrywide Home Loan Mortgage Pass-Through Trust	928	1,044
2.331% due 03/25/2036	186	178
2.871% due 02/25/2035	109	105
3.182% due 03/25/2037 ^~	387	330
3.329% due 10/20/2035 ^~	130	113
3.381% due 10/20/2035 ~	346	307
3.462% due 02/20/2036 ^	469	105
3.510% due 10/20/2035 ^~	153	142
3.679% due 08/25/2034 ~	171	166
5.500% due 08/25/2035 ^	30	27
Credit Suisse Commercial Mortgage Trust	400	411
5.869% due 09/15/2040 ~ 5.886% due 02/15/2039 ~	423 117	411 119
Credit Suisse Mortgage Capital Mortgage-Backed Trust	117	119
5.000% due 11/25/2036	247	230
DBUBS Mortgage Trust	277	250
4.652% due 11/10/2046	700	536
First Horizon Alternative Mortgage Securities Trust		
3.653% due 11/25/2036 ^~(m)	390	320
First Horizon Mortgage Pass-Through Trust		
3.664% due 01/25/2037 ^~(m)	616	560
GE Commercial Mortgage Corp. Trust		
5.606% due 12/10/2049 ~	764	760
GMAC Mortgage Corp. Loan Trust		
4.500% due 06/25/2034 ~	64	63
GS Mortgage Securities Trust	100	157
5.622% due 11/10/2039 6.196% due 08/10/2043 ~(m)	182 730	157 735
GSR Mortgage Loan Trust	/30	155

3.650% due 04/25/2035 ~	275	277
4.059% due 05/25/2035 ~	84	77
5.500% due 06/25/2036 ^	9	17
HarborView Mortgage Loan Trust		
2.685% due 04/19/2034	17	16
3.242% due 11/19/2034 ~	137	122
4.073% due 08/19/2036 ^~	15	15
4.075% due 02/25/2036 ^~	35	26
HSI Asset Loan Obligation Trust		20
3.680% due 01/25/2037 ^~	322	279
IndyMac Mortgage Loan Trust		=.,
2.361% due 06/25/2037 ^	1,222	943
2.651% due 03/25/2035	30	30
3.296% due 06/25/2037 ^~(m)	581	509
5.270% due 66/25/2657 (m)	PRINCIPAL	MARKET
	AMOUNT	VALUE
	(000S)	(000S)
JPMBB Commercial Mortgage Securities Trust	(0005)	(0005)
0.327% due 11/15/2045 ~(a) \$	76,047 \$	1,167
JPMorgan Chase Commercial Mortgage Securities Trust	70,017 ¢	1,107
5.411% due 05/15/2047	700	504
JPMorgan Mortgage Trust	700	501
3.607% due 04/25/2037 ^~(m)	717	610
5.500% due 01/25/2036 ^	55	49
5.500% due 06/25/2037 ^	25	25
MASTR Adjustable Rate Mortgages Trust	20	25
3.693% due 10/25/2034 ~	207	196
3.712% due 11/25/2035 ^~	671	557
Merrill Lynch Alternative Note Asset Trust	071	551
2.161% due 01/25/2037	848	414
Merrill Lynch Mortgage Trust	0+0	717
5.986% due 06/12/2050 ~(m)	194	193
Morgan Stanley Capital Trust	174	195
6.285% due 06/11/2049 ~	119	120
Motel 6 Trust	119	120
9.000% due 08/15/2019 (m)	1,564	1,592
Opteum Mortgage Acceptance Corp. Trust	1,304	1,392
2.361% due 07/25/2036	274	175
Prime Mortgage Trust	2/4	175
4.459% due 11/25/2036 (a)	3,032	179
Provident Funding Mortgage Loan Trust	5,052	177
4.188% due 10/25/2035 ~	78	79
RBSSP Resecuritization Trust	70	17
5.000% due 09/26/2036 ~	2,079	1,842
Residential Accredit Loans, Inc. Trust	2,079	1,042
4.139% due 12/26/2034 ^~	237	198
4.566% due 01/25/2036 ^~	815	707
6.000% due 09/25/2035 (m)	408	286
6.000% due 08/25/2035 (iii) 6.000% due 08/25/2036 ^	266	245
Residential Asset Mortgage Products Trust	200	243
7.500% due 12/25/2031	89	91
Structured Adjustable Rate Mortgage Loan Trust	07	71
2.958% due 05/25/2035 ^ (m)	1,834	1,533
3.522% due 09/25/2035 ^~	315	248
3.688% due 04/25/2036 ^~	374	334
3.742% due 09/25/2035 ~	81	66
3.771% due 01/25/2035 ~ 3.771% due 01/25/2036 ^~	363	284
Structured Asset Mortgage Investments Trust	505	204
2.321% due 02/25/2036	419	381
2.371% due 02/25/2036 ^	316	294
Suntrust Adjustable Rate Mortgage Loan Trust	510	2/4
4.033% due 01/25/2037 ^~	116	110
Theatre Hospitals PLC	110	110
3.786% due 10/15/2031 (m) GBP	969	1,246
WaMu Mortgage Pass-Through Certificates Trust	202	1,240
3.438% due 12/25/2036 ^~(m) \$	421	413
3.565% due 07/25/2037 ^~	113	105
Washington Mutual Mortgage Pass-Through Certificates Trust	115	105
2.328% due 04/25/2047 ^	78	2
Wells Fargo Mortgage-Backed Securities Trust	10	2

	,		
6.000% due 03/25/2037 ^		208	207
Wells Fargo-RBS Commercial Mortgage Trust 0.505% due 12/15/2046 ~(a)		30,000	479
otal Non-Agency Mortgage-Backed Securities (Cost \$35,240)			40,408
SSET-BACKED SECURITIES 9.9%			
dagio CLO DAC			
.000% due 04/30/2031 ~	EUR	250	264
pidos CLO .000% due 07/22/2026 ~	\$	500	297
ear Stearns Asset-Backed Securities Trust .500% due 08/25/2036 ^(m)	Ψ	606	416
elle Haven ABS CDO Ltd.			
.571% due 07/05/2046		34,966	339
Bombardier Capital Mortgage Securitization Corp.		1 421	57(
.830% due 06/15/2030 ~ Carlyle Global Market Strategies CLO Ltd.		1,421	57(
.000% due 04/07/2031 ~		1,700 PRINCIPAL AMOUNT (000S)	1,343 MARKET VALUE (000S)
Carrington Mortgage Loan Trust	.		
.241% due 08/25/2036	\$	97	\$ 81
Sitigroup Mortgage Loan Trust .251% due 12/25/2036 (m)		1,606	1,063
.251% due 01/25/2037		188	123
Conseco Finance Securitizations Corp.			
960% due 05/01/2031		407	260
ountrywide Asset-Backed Certificates 191% due 09/25/2034		80	79
MC Mortgage Loan Trust .837% due 05/25/2039		183	174
ehman XS Trust		103	174
.859% due 05/25/2037 ^		163	162
.420% due 11/25/2035 ^×		44	44
Iorgan Stanley ABS Capital, Inc. Trust .151% due 05/25/2037		93	85
Residential Asset Mortgage Products Trust		~ ~ ~	
.572% due 06/25/2032 ~ MB Private Education Loan Trust		64	64
.000% due 09/18/2046 «(h)		1	1,405
oundview Home Loan Trust		1	1,400
.151% due 11/25/2036		191	88
outh Coast Funding Ltd.			
.585% due 01/06/2041		13,492	3,643
tructured Asset Securities Corp. Mortgage Loan Trust .391% due 06/25/2035		291	286
ymphony CLO Ltd.		271	200
948% due 07/14/2026		400	398
Vashington Mutual Asset-Backed Certificates Trust			
151% due 10/25/2036		106	61
Yotal Asset-Backed Securities (Cost \$11,995)			11,245
OVEREIGN ISSUES 4.6%			
rgentina Government International Bond		240	
260% due 12/31/2038 × .820% due 12/31/2033	EUR	760 1,760	526
2.844% (BADLARPP) due 10/04/2022 ~	ARS	132	2,050
4.188% (BADLARPP + 2.000%) due 04/03/2022 ~		13,063	412
4.660% (BADLARPP + 3.250%) due 03/01/2020 ~		400	14
0.000% (ARPP7DRR) due 06/21/2020 ~		27,379	986
gypt Government International Bond 625% due 04/16/2030	EUD	100	104
eru Government International Bond	EUR	100	105
350% due 08/12/2028	PEN	600	191
Republic of Greece Government International Bond	(1/1

Republic of Greece Government International Bond

3.000% due 02/24/2023	EUR	33	39
3.000% due 02/24/2024		33	39
3.000% due 02/24/2025		33	39
3.000% due 02/24/2026		33	38
3.000% due 02/24/2027		33	38
3.000% due 02/24/2028		33	37
3.000% due 02/24/2029		33	37
3.000% due 02/24/2030		33	37
3.000% due 02/24/2031		33	36
3.000% due 02/24/2032		33	35
3.000% due 02/24/2033		33	35
3.000% due 02/24/2034		33	35
3.000% due 02/24/2035		33	34
3.000% due 02/24/2036		33	35
3.000% due 02/24/2037		33	35
3.000% due 02/24/2038		33	34
3.000% due 02/24/2039		33	34
3.000% due 02/24/2040		33	34
3.000% due 02/24/2041		33	34
3.000% due 02/24/2042		33	34
4.750% due 04/17/2019		100	120
Venezuela Government International Bond			
6.000% due 12/09/2020 ^(e)		50	13
9.250% due 09/15/2027 ^(e)		62	18
Total Sovereign Issues (Cost \$6,095)			5,167

40 PIMCO CLOSED-END FUNDS

See Accompanying Notes

June 30, 2018

COMMON STOCKS 2.6%	SHARES	MARKET VALUE (000S)		
CONSUMER DISCRETIONARY 0.7%	54.050	* 011		
Caesars Entertainment Corp. (f)	76,053	\$ 814		
ENERGY 1.3%				
Dommo Energia S.A. «(f)(k)	3,005,980	822		
Dommo Energia S.A. SP - ADR «	547	20		
Forbes Energy Services Ltd. (f)(k)	5,475	49 540		
Ocean Rig UDW, Inc. (f)	18,303	540		
		1,431		
FINANCIALS 0.6%				
TIG FinCo PLC «(k)	431,831	684		
INDUSTRIALS 0.0%				
Sierra Hamilton Holder LLC «(k)	100,456	36		
UTILITIES 0.0%				
Eneva S.A. (f)(k)	2,076	6		
Total Common Stocks (Cost \$2,227)		2,971		
WARRANTS 0.0% INDUSTRIALS 0.0%				
Sequa Corp Exp. 04/28/2024 «	121,000	31		
Total Warrants (Cost \$0)		31		
	SHARES	MARKET VALUE (000S)		
PREFERRED SECURITIES 2.8% BANKING & FINANCE 1.0%	SHARES	(0003)		
OCP CLO 2016-11 Ltd.				
0.000% due 04/26/2028 (h)	1,400 \$	1,202		
INDUSTRIALS 1.8%				
Sequa Corp.				
9.000% «	2,235	2,011		
Total Preferred Securities (Cost \$3,428)		3,213		
REAL ESTATE INVESTMENT TRUSTS 2.2%				
REAL ESTATE 2.2% VICI Properties, Inc. (k)	121,529	2,508		
Total Real Estate Investment Trusts				
(Cost \$1,780)		2,508		
SHORT-TERM INSTRUMENTS 9.2% REPURCHASE AGREEMENTS (1) 9.0%				
		10,183		

ADCIENTINA TREACURV BULI CA 100		RINCIPAL AMOUNT (000S)		
ARGENTINA TREASURY BILLS 0.1%	4.0.0	2.460		110
9.718% due 09/14/2018 (g)(h)	ARS	3,460 12		119 12
1.855% due 09/14/2018 (g)(h)		12		12
				131
U.S. TREASURY BILLS 0.1%	PRINCI AMOU (0009	J NT	VA	RKET ALUE 100S)
1.958% due 10/04/2018 (h)(q)	\$	121	\$	120
Total Short-Term Instruments (Cost \$10,495)				10,434
Total Investments in Securities (Cost \$167,223)				171,105
(000 \$107,220)				1/1,100
Total Investments 151.1% (Cost \$167,223) Financial Derivative Instruments (n)(p) 1.4%			\$	171,105
(Cost or Premiums, net \$9,625) Other Assets and Liabilities, net (52.5)%				1,609 (59,510)
Net Assets 100.0%			\$	113,204

NOTES TO SCHEDULE OF INVESTMENTS:

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- « Security valued using significant unobservable inputs (Level 3). All or a portion of this amount represent unfunded loan commitments. The interest rate for the unfunded portion will be determined at the time of funding. See Note 4, Securities and Other Investments, in the Notes to Financial Statements for more information regarding unfunded loan commitments.
- Variable or Floating rate security. Rate shown is the rate in effect as of period end. Certain variable rate securities are not based on a published reference rate and spread, rather are determined by the issuer or agent and are based on current market conditions. Reference rate is as of reset date, which may vary by security. These securities may not indicate a reference rate and/or spread in their description.
 Rate shown is the rate in effect as of period end. The rate may be based on a fixed rate, a capped rate or a floor rate and may convert to a variable or
- floating rate in the future. These securities do not indicate a reference rate and spread in their description.
- × Coupon represents a rate which changes periodically based on a predetermined schedule. Rate shown is the rate in effect as of period end.
- (a) Interest only security.
- (b) Principal only security.
- (c) When-issued security.(d) Payment in-kind security.
- (e) Security is not accruing income as of the date of this report.
- (f) Security did not produce income within the last twelve months.
- (g) Coupon represents a weighted average yield to maturity.
- (h) Zero coupon security.
- (i) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (j) Contingent convertible security.

(k) RESTRICTED SECURITIES:

Laura Description	Acquisition		Market	Market Value as Percentage	
Issuer Description	Date	Cost	Value	of Net Assets	
Dommo Energia S.A.	12/21/2017 - 12/26/2017	\$ 78	\$ 822	0.73%	
Eneva S.A.	12/21/2017	9	6	0.01	
Forbes Energy Services Ltd.	03/11/2014 - 12/03/2014	241	49	0.04	

See Accompanying Notes

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Schedule of Investments PIMCO Global StocksPLUS® & Income Fund (Cont.)

Issuer Description	Acquisition Date	Cost	Market Value	Market Value as Percentage of Net Assets
Pinnacol Assurance 8.625% due 06/25/2034	06/23/2014	\$ 1,100	\$ 1,142	1.01%
Sierra Hamilton Holder LLC	07/31/2017	25	36	0.03
TIG FinCo PLC	04/02/2015 - 07/20/2017	579	684	0.60
VICI Properties, Inc.	03/03/2014 - 11/20/2017	1,780	2,508	2.22
		\$ 3,812	\$ 5,247	4.64%

BORROWINGS AND OTHER FINANCING TRANSACTIONS

(I) REPURCHASE AGREEMENTS:

Counterparty	Lending Rate	Settlement Date	Maturity Date	incipal mount	Collateralized By	-	ollateral acceived)	Agr	ourchase eements, : Value	Agi Pi	ourchase reement roceeds to be ceived ⁽¹⁾
FICC	1.500%	06/29/2018	07/02/2018	\$ 1,783	U.S. Treasury Notes 2.125% due 08/15/2021	\$	(1,822)	\$	1,783	\$	1,783
RDR	2.220	06/29/2018	07/02/2018	8,400	U.S. Treasury Bills 0.000% due 04/25/2019		(8,577)		8,400		8,402
Total Repurch	nase Agreen	nents				\$	(10,399)	\$	10,183	\$	10,185

REVERSE REPURCHASE AGREEMENTS:

Counterparty	Borrowing Rate ⁽²⁾	Settlement Date					able for everse urchase eements
BCY	2.850%	05/16/2018	08/16/2018	\$	(490)	\$	(492)
	3.312	04/03/2018	07/03/2018		(321)		(324)
	3.362	04/25/2018	07/25/2018		(1,217)		(1,225)
	3.362	04/26/2018	07/26/2018		(544)		(547)
BPS	0.900	06/29/2018	07/30/2018	GBP	(1,064)		(1,405)
	2.950	06/04/2018	09/04/2018	\$	(466)		(467)
MSB	3.763	02/05/2018	02/05/2019		(1, 110)		(1,116)
NOM	2.670	05/23/2018	07/23/2018		(690)		(692)
RTA	3.017	01/31/2018	07/31/2018		(1, 322)		(1,339)
	3.296	03/08/2018	09/07/2018		(1,333)		(1,347)
	3.337	06/28/2018	09/24/2018		(1, 144)		(1, 144)
	3.519	06/18/2018	09/12/2018		(168)		(170)
SAL	3.280	05/16/2018	08/16/2018		(580)		(583)
SOG	2.750	05/08/2018	08/08/2018		(1,188)		(1,193)
UBS	0.950	06/18/2018	07/18/2018	GBP	(2,496)		(3,296)
	1.601	04/27/2018	07/27/2018		(738)		(976)

	2.760	06/05/2018	09/05/2018	¢	(669)	(660)
				¢	(668)	(669)
	2.780	06/12/2018	09/12/2018		(3,528)	(3,533)
	2.780	06/21/2018	09/12/2018		(1,182)	(1,183)
	2.860	05/31/2018	08/31/2018		(1,557)	(1,561)
	2.910	04/25/2018	07/25/2018		(415)	(417)
	3.321	04/05/2018	07/05/2018		(3,295)	(3,322)
Total Reverse Repurchase Agreements					\$	(27,001)
					4	(=: ,001)

BORROWINGS AND OTHER FINANCING TRANSACTIONS SUMMARY

The following is a summary by counterparty of the market value of Borrowings and Other Financing Transactions and collateral pledged/(received) as of June 30, 2018:

Counterparty	Ag Pi	purchase reement roceeds to be ceived ⁽¹⁾	I Re	yable for Reverse purchase reements	Sale-B	uyback	Oth	Total rowings and er Financing ansactions		ollateral cd/(Received)		Net oosure ⁽³⁾
Global/Master Repurchase Agreement BCY	\$	0	\$	(2,588)	\$	0	\$	(2,588)	\$	3,408	\$	820
BPS	ψ	0	ψ	(1,872)	ψ	0	Ψ	(1,872)	φ	2,050	Ψ	178
FICC		1,783		0		0		1,783		(1,822)		(39)
MSB		0		(1,116)		0		(1,116)		1,592		476
NOM		0		(692)		0		(692)		768		76
RDR		8,402		0		0		8,402		(8,577)		(175)
RTA		0		(4,000)		0		(4,000)		5,700		1,700
SAL		0		(583)		0		(583)		735		152
SOG		0		(1,193)		0		(1,193)		1,302		109
UBS		0		(14,957)		0		(14,957)		17,544		2,587
Total Borrowings and Other Financing Transactions	\$	10,185	\$	(27,001)	\$	0						

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See Accompanying Notes

June 30, 2018

CERTAIN TRANSFERS ACCOUNTED FOR AS SECURED BORROWINGS

Remaining Contractual Maturity of the Agreements

	Overnig Contin		Up	to 30 days	31	-90 days	Greate	er Than 90 days	Total
Reverse Repurchase Agreements			_						
Corporate Bonds & Notes	\$	0	\$	(5,810)	\$	(8,632)	\$	0	\$ (14,442)
U.S. Government Agencies		0		(547)		(467)		0	(1,014)
Non-Agency Mortgage-Backed Securities		0		(5,847)		(3,452)		(1,115)	(10,414)
Asset-Backed Securities		0		0		(1,131)		0	(1,131)
Total Borrowings	\$	0	\$	(12,204)	\$	(13,682)	\$	(1,115)	\$ (27,001)
Payable for reverse repurchase agreements and sale-buy	back financ	cing trai	nsactio	ons					\$ (27,001)

(m) Securities with an aggregate market value of \$33,100 have been pledged as collateral under the terms of the above master agreements as of June 30, 2018.

(1) Includes accrued interest.

(2) The average amount of borrowings outstanding during the period ended June 30, 2018 was \$(37,696) at a weighted average interest rate of 2.339%. Average borrowings may include sale-buyback transactions and reverse repurchase agreements, if held during the period.

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

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

PURCHASED OPTIONS:

OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS

Description	Strike Price	Expiration Date	# of Contracts	Notional Amount	Cost	Market Value
Put - CME S&P 500 July 2018 Futures	\$ 2,650.000	07/20/2018	80	\$ 20	\$ 160	\$ 298
Total Purchased Options					\$ 160	\$ 298

Total Purchased Options

WRITTEN OPTIONS:

OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS

Description	Strike Price	Expiration Date	# of Contracts	ional Iount	emiums ceived)	arket alue
Call - CME S&P 500 July 2018 Futures	\$ 2,790.000	07/20/2018	80	\$ 20	\$ (614)	\$ (97)
Total Written Options					\$ (614)	\$ (97)

FUTURES CONTRACTS:

LONG FUTURES CONTRACTS

	Expiration	# of	Notional	-	ealized eciation/		Variat	ion Mar	gin	
Description	Month	Contracts	Amount	(Depro	eciation)	A	sset	L	iability	
E-mini S&P 500 Index September Futures	09/2018	420	\$ 57,154	\$	(1,192)	\$	44	\$	0	
Total Futures Contracts				\$	(1,192)	\$	44	\$	0	

SWAP AGREEMENTS:

CREDIT DEFAULT SWAPS ON CORPORATE ISSUES - SELL PROTECTION $^{\left(1\right) }$

	Fixed	Payment	Maturity	Implied Credit Spread at	No	otional	Prem	iums A		alized ciation/	′ M		Vari	iatio	on Ma	argin
Reference Entity	Receive Rate	Frequency	Date	June 30, 2018 ⁽²⁾	Am	nount ⁽³ Pa	aid/(Re	eceive) epre	ciation) V	alue	As	set	Liał	oility
Frontier																
Communications Corp.	5.000%	Quarterly	06/20/2020	8.963%	\$	1,910	\$	(76)	\$	(50)	\$	(126)	\$	0	\$	(5)

See Accompanying Notes

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Schedule of Investments PIMCO Global StocksPLUS[®] & Income Fund (Cont.)

INTEREST RATE SWAPS

Pav/Receive			Payment	Maturity	Not	tional	Pr	emiums .	-	realized	N	larket	Va	riatio	n M	argin
•	Floating Rate Index	Fixed Rate	Frequency	Date				(Received	• •			Value	А	sset	Lia	ability
Pay	1-Year BRL-CDI	12.055%	Maturity	01/04/2021	BRL	3,600	\$	33	\$	30	\$	63	\$	1	\$	0
Pay	3-Month CAD Bank Bill	3.300	Semi-Annual	06/19/2024	CAD	4,900		369		(195)		174		0		(23)
Receive	3-Month CAD Bank Bill	3.500	Semi-Annual	06/20/2044		1,600		(285)		79		(206)		16		0
Pay	3-Month USD-LIBOR	2.860	Semi-Annual	04/26/2023	\$	50,000		(137)		95		(42)		0		(21)
Pay	3-Month USD-LIBOR	2.750	Semi-Annual	06/19/2023		150,300		5,854		(6,864)		(1,010)		0		(83)
Receive	3-Month USD-LIBOR	2.000	Semi-Annual	06/20/2023		21,500		772		128		900		13		0
Pay	3-Month USD-LIBOR	3.000	Semi-Annual	06/18/2024		19,700		1,187		(1,081)		106		0		(12)
Receive	3-Month USD-LIBOR	2.250	Semi-Annual	06/20/2028		128,700		3,214		4,826		8,040		135		0
Receive ⁽⁴⁾	6-Month EUR-EURIBOI	R 1.250	Annual	09/19/2028	EUR	2,200		(31)		(51)		(82)		0		(4)
Receive ⁽⁴⁾	6-Month EUR-EURIBOI	R 1.250	Annual	12/19/2028		300		(5)		(4)		(9)		0		(1)
Receive ⁽⁴⁾	6-Month GBP-LIBOR	1.500	Semi-Annual	09/19/2028	GBP	4,062		94		(68)		26		6		0
							\$	11,065	\$	(3,105)	\$	7,960	\$	171	\$	(144)
Total Swap A	greements						\$	10,989	\$	(3,155)	\$	7,834	\$	171	\$	(149)

FINANCIAL DERIVATIVE INSTRUMENTS: EXCHANGE-TRADED OR CENTRALLY CLEARED SUMMARY

The following is a summary of the market value and variation margin of Exchange-Traded or Centrally Cleared Financial Derivative Instruments as of June 30, 2018:

	Fi		erivative A tion Margi			Fin			vative Liabi n Margin	lities
	Market Valu Purchased		Asset Swap		Marko Wi	et Valı ritten	ıe	Lia	bility Swap	
	Options	Futures	Agreeme	nts Tot	al Op	otions	Futu	res A	greements	Total
Total Exchange-Traded or Centrally Cleared	\$ 298	\$ 44	\$ 1	71 \$ 5	13 \$	(97)	\$	0 5	6 (149)	\$ (246)

- (o) Securities with an aggregate market value of \$538 and cash of \$4,391 have been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as of June 30, 2018. See Note 8, Master Netting Arrangements, in the Notes to Financial Statements for more information regarding master netting arrangements.
- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) Implied credit spreads, represented in absolute terms, utilized in determining the market value of credit default swap agreements on issues as of period end serve as indicators of the current status of the payment/performance risk and represent the likelihood or risk of default for the credit derivative. The implied credit spread of a particular referenced entity reflects the cost of buying/selling protection and may include upfront payments required to be made to enter into the agreement. Wider credit spreads represent a deterioration of the referenced entity s credit soundness and a greater likelihood or risk of default or other credit

event occurring as defined under the terms of the agreement.

- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (4) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

(p) FINANCIAL DERIVATIVE INSTRUMENTS: OVER THE COUNTER

FORWARD FOREIGN CURRENCY CONTRACTS:

Counterparty	Settlement Month		ency to livered		ency to ceived		d Appreciation/ preciation) Liability
BPS	07/2018	ARS	11,670	\$	429	\$ 28	\$ 0
	07/2018	EUR	5,685		6,594	0	(45)
	07/2018	GBP	409		546	6	0
	07/2018	\$	221	ARS	6,071	0	(12)
	07/2018		212	PEN	695	0	(1)
	08/2018	CHF	78	\$	79	0	0
	09/2018	PEN	695		212	1	0
BRC	09/2018	ARS	12,279		442	52	0
CBK	07/2018		318		15	4	0
	07/2018	GBP	5,756		7,626	30	0
	07/2018	\$	11	ARS	318	0	0
	07/2018		133	EUR	115	1	0
DUB	07/2018	ARS	3,832	\$	137	5	0
	07/2018	\$	132	ARS	3,832	0	0
GLM	07/2018	BRL	1,686	\$	437	2	0

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See Accompanying Notes

June 30, 2018

	Settlement	Curr	ency to	Curr	ency to	Un	realized A (Depre)		
Counterparty	Month		livered		eceived	А	sset) ability
counterparty	07/2018	GBP	575	\$	774	\$	15	\$	0
	07/2018	PEN	695	Ψ	212	Ŷ	0	Ψ	0
	07/2018	\$	28	ARS	744		0		(3)
	07/2018		443	BRL	1,686		0		(8)
	07/2018		329	EUR	280		0		(2)
	07/2018		180	GBP	135		0		(2)
	07/2018		75	RUB	4,693		0		0
	08/2018		83	EUR	71		0		0
HUS	07/2018	RUB	4,693	\$	74		0		0
	08/2018	\$	1,074	RUB	67,198		0		(10)
JPM	07/2018	ARS	222	\$	10		3		0
	07/2018	BRL	606		161		5		0
	07/2018	CAD	35		27		0		0
	07/2018	\$	8	ARS	222		0		0
	07/2018		157	BRL	606		0		(1)
	07/2018		605	GBP	453		0		(7)
	08/2018		186	JPY	20,400		0		(1)
MSB	07/2018	BRL	4,000	\$	1,046		14		0
	07/2018	\$	1,062	BRL	4,000		0		(30)
	08/2018	BRL	4,000	\$	1,059		30		0
SCX	07/2018		4,414		1,209		70		0
	07/2018	\$	1,145	BRL	4,414		0		(6)
	08/2018	JPY	33,217	\$	306		5		0
SSB	07/2018	\$	6,158	EUR	5,290		20		0
	08/2018	EUR	5,290	\$	6,172		0		(19)
UAG	07/2018	\$	8,135	GBP	6,152		0		(15)
	08/2018	GBP	6,152	\$	8,146		16		0
	09/2018	\$	26	RUB	1,607		0		0
Total Forward Foreign Currency Contracts						\$	307	\$	(162)

SWAP AGREEMENTS:

CREDIT DEFAULT SWAPS ON ASSET-BACKED SECURITIES - SELL PROTECTION⁽¹⁾

							U	nrealized	Swap	Agree	ements,
		Fixed	Payment	Maturity	Notional	Premiu	ms Apj	preciation/	at	Valu	le ⁽³⁾
Counterparty	Reference Obligation	Receive Rate	Frequency	Date	Amount ⁽²⁾ I	Paid/(Reco	eivedDej	preciation)	Asse	t L	iability
BOA	Long Beach Mortgage Loan Trust	6.250%	Monthly	07/25/2033	\$ 128	\$	0 \$	9	\$	9 5	5 0

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

Counterparty	Index/Tranches
--------------	----------------

Fixed Payment Maturity Notional Premiums Unrealized Swap Agreements, Amount⁽²⁾Paid/(ReceivedAppreciation/ at Value⁽³⁾ Receive Rate Frequency Date

						(Depre	ciation)	As	set	Lia	bility
DUB	CMBX.NA.BBB8 Index	3.000%	Monthly	10/17/2057	\$ 400	\$ (46)	\$	(2)	\$	0	\$	(48)
FBF	CMBX.NA.BBB8 Index	3.000	Monthly	10/17/2057	100	(16)		4		0		(12)
GST	ABX.HE.AA.6-1 Index	0.320	Monthly	07/25/2045	2,358	(469)		328		0		(141)
	ABX.HE.PENAAA.7-1 Index	0.090	Monthly	08/25/2037	1,359	(263)		43		0		(220)
	CMBX.NA.A.6 Index	2.000	Monthly	05/11/2063	500	(25)		23		0		(2)
	CMBX.NA.BB.6 Index	5.000	Monthly	05/11/2063	100	(14)		(5)		0		(19)
	CMBX.NA.BBB6 Index	3.000	Monthly	05/11/2063	100	(6)		(4)		0		(10)
	CMBX.NA.BBB7 Index	3.000	Monthly	01/17/2047	100	(5)		(2)		0		(7)
MYC	CMBX.NA.BBB6 Index	3.000	Monthly	05/11/2063	700	(41)		(31)		0		(72)
	CMBX.NA.BBB7 Index	3.000	Monthly	01/17/2047	300	(13)		(8)		0		(21)
	CMBX.NA.BBB8 Index	3.000	Monthly	10/17/2057	100	(12)		0		0		(12)

\$ (910) \$ 346 \$ 0 \$ (564)

See Accompanying Notes

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Schedule of Investments PIMCO Global StocksPLUS® & Income Fund (Cont.)

TOTAL RETURN SWAPS ON EQUITY INDICES

Counterparty	Pay/Receive ⁽⁴⁾	Underlying Reference# 6	of Unit:	s Financing Rate	Payment Frequency	Maturity Date	Notional Amoui P a	niums	ppi		/	Sw Agreer at Va Asset	nent alue	· ·
FBF	Receive	NDDUEAFE Index	8,666	3-Month USD-LIBOR plus a specified spread	Maturity	07/11/2018	\$ 49,112	\$ 0	\$	1,944	\$	1,944	\$	0
GST	Receive	NDDUEAFE Index	850	3-Month USD-LIBOR less a specified spread	Quarterly	08/08/2018	5,219	0		(192)		0		(192)
								\$ 0	\$	1,752	\$	1,944	\$	(192)
Total Swap Ag	greements							\$ (910)	\$	2,107	\$	1,953	\$	(756)

FINANCIAL DERIVATIVE INSTRUMENTS: OVER THE COUNTER SUMMARY

The following is a summary by counterparty of the market value of OTC financial derivative instruments and collateral pledged/(received) as of June 30, 2018:

	F	'inancial I	Derivative Ass	ets	Fina	ncial De	rivative Liabi	lities			
	Forward Foreign Currency	Purchased	l Swap	Total Over the	Forward Foreign Currency	Written	Swap	Total Over the	Net Market Value of OTC	Collateral Pledged/	Net
Counterparty	Contracts	Options	Agreements	Counter	Contracts	Options	Agreements	Counter	Derivatives	(Received)	Exposure ⁽⁵⁾
BOA	\$ 0	\$ 0	\$ 9	\$ 9	\$ 0	\$ 0	\$ 0	\$ 0	\$ 9	\$ 0	\$ 9
BPS	35	0	0	35	(58)	0	0	(58)	(23)	0	(23)
BRC	52	0	0	52	0	0	0	0	52	0	52
CBK	35	0	0	35	0	0	0	0	35	0	35
DUB	5	0	0	5	0	0	(48)	(48)	(43)	0	(43)
FBF	0	0	1,944	1,944	0	0	(12)	(12)	1,932	(1,440)	492
GLM	17	0	0	17	(15)	0	0	(15)	2	0	2
GST	0	0	0	0	0	0	(591)	(591)	(591)	582	(9)
HUS	0	0	0	0	(10)	0	0	(10)	(10)	0	(10)
JPM	8	0	0	8	(9)	0	0	(9)	(1)	0	(1)
MSB	44	0	0	44	(30)	0	0	(30)	14	0	14
MYC	0	0	0	0	0	0	(105)	(105)	(105)	(126)	(231)
SCX	75	0	0	75	(6)	0	0	(6)	69	(20)	49
SSB	20	0	0	20	(19)	0	0	(19)	1	0	1
UAG	16	0	0	16	(15)	0	0	(15)	1	0	1
Total Over the Counter	\$ 307	\$ 0	\$ 1,953	\$ 2,260	\$ (162)	\$ 0	\$ (756)	\$ (918)			

(q) Securities with an aggregate market value of \$582 have been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as of June 30, 2018.

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- ⁽²⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) The prices and resulting values for credit default swap agreements on asset-backed securities and credit indices serve as indicators of the current status of the payment/performance risk and represent the likelihood of an expected liability (or profit) for the credit derivative should the notional amount of the swap agreement be closed/sold as of the period end. Increasing market values, in absolute terms when compared to the notional amount of the swap, represent a deterioration of the referenced indices credit soundness and a greater likelihood or risk of default or other credit event occurring as defined under the terms of the agreement.
- (4) Receive represents that the Fund receives payments for any positive net return on the underlying reference. The Fund makes payments for any negative net return on such underlying reference. Pay represents that the Fund receives payments for any negative net return on the underlying reference. The Fund makes payments for any positive net return on such underlying reference.
- (5) Net Exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. Exposure from OTC financial derivative instruments can only be netted across transactions governed under the same master agreement with the same legal entity. See Note 8, Master Netting Arrangements, in the Notes to Financial Statements for more information regarding master netting arrangements.

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See Accompanying Notes

June 30, 2018

FAIR VALUE OF FINANCIAL DERIVATIVE INSTRUMENTS

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

Fair Values of Financial Derivative Instruments on the Statements of Assets and Liabilities as of June 30, 2018:

	Derivatives not accounted for as hedging instruments Foreign											
		nodity		redit		quity		hange		terest		
	Cont	tracts	Con	ntracts	Co	ntracts	Cor	tracts	Rate (Contracts		Fotal
Financial Derivative Instruments - Assets												
Exchange-traded or centrally cleared												
Purchased Options	\$	0	\$	0	\$	298	\$	0	\$	0	\$	298
Futures		0		0		44		0		0		44
Swap Agreements		0		0		0		0		171		171
	\$	0	\$	0	\$	342	\$	0	\$	171	\$	513
Over the counter												
Forward Foreign Currency Contracts	\$	0	\$	0	\$	0	\$	307	\$	0	\$	307
Swap Agreements		0		9		1,944		0		0		1,953
	\$	0	\$	9	\$	1,944	\$	307	\$	0	\$	2,260
	\$	0	\$	9	\$	2,286	\$	307	\$	171	\$	2,773
Financial Derivative Instruments - Liabilities												
Exchange-traded or centrally cleared												
Written Options	\$	0	\$	0	\$	97	\$	0	\$	0	\$	97
Swap Agreements	ψ	0	ψ	5	ψ	0	ψ	0	Ψ	144	ψ	149
Swup Agreements		0		5		0		0		144		177
	\$	0	\$	5	\$	97	\$	0	\$	144	\$	246
Over the counter												
Forward Foreign Currency Contracts	\$	0	\$	0	\$	0	\$	162	\$	0	\$	162
Swap Agreements		0		564		192		0		0		756
	\$	0	\$	564	\$	192	\$	162	\$	0	\$	918
	\$	0	\$	569	\$	289	\$	162	\$	144	\$	1,164

The effect of Financial Derivative Instruments on the Statements of Operations for the period ended June 30, 2018:

				De	erivativ	es not acco		or as hedg reign	ging inst	ruments		
	Com	nodit	ty C	redit	F	Equity	Exc	hange	I	nterest		
				ntracts		ontracts		itracts	Rate	Contracts		Total
Net Realized Gain (Loss) on Financial Deriva	ative Instrum	ents										
Exchange-traded or centrally cleared												
Purchased Options	\$	0	\$	0	\$	(2,042)	\$	0	\$	0	\$	(2,042)
Written Options		0		0		(4,619)		0		0		(4,619)
Futures		0		0		7,908		0		0		7,908
Swap Agreements		0		91		0		0		1,931		2,022
	\$	0	\$	91	\$	1,247	\$	0	\$	1,931	\$	3,269
Over the counter												
Forward Foreign Currency Contracts	\$	0	\$	0	\$	0	\$	359	\$	0	\$	359
Swap Agreements		0		201		1,044		0		273		1,518
	\$	0	\$	201	\$	1,044	\$	359	\$	273	\$	1,877
	\$	0	\$	292	\$	2,291	\$	359	\$	2,204	\$	5,146
Net Change in Unrealized Appreciation (Dep	preciation) on	Fina	ncial	Derivativ	e Instr	uments						
Exchange-traded or centrally cleared	\$	0	\$	0	\$	215	\$	0	\$	0	\$	215
Purchased Options	¢	0	Ф	0	¢	213	ф	0	¢	0	ф	213
Written Options Futures		0		0		(980)		0		0		(980)
Swap Agreements		0		(51)		0		0		(3,310)		(3,361)
	\$	0	\$	(51)	\$	(475)	\$	0	\$	(3,310)	\$	(3,836)
Over the counter												
Forward Foreign Currency Contracts	\$	0	\$	0	\$	0	\$	242	\$	0	\$	242
Swap Agreements		0		251		2,085		0		0		2,336
	\$	0	\$	251	\$	2,085	\$	242	\$	0	\$	2,578
	\$	0	\$	200	\$	1,610	\$	242	\$	(3,310)	\$	(1,258)

See Accompanying Notes

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Schedule of Investments PIMCO Global StocksPLUS® & Income Fund (Cont.)

FAIR VALUE MEASUREMENTS

The following is a summary of the fair valuations according to the inputs used as of June 30, 2018 in valuing the Fund s assets and liabilities:

Category and Subcategory	Level 1	L	evel 2	I	level 3		Fair Value at 06/30/2018
Investments in Securities, at Value							
Loan Participations and Assignments	\$ 0	\$	4,797	\$	122	:	\$ 4,919
Corporate Bonds & Notes							
Banking & Finance	0		20,903		2,040		22,943
Industrials	0		22,122		96		22,218
Utilities	0		2,917		0		2,917
Convertible Bonds & Notes							
Industrials	0		583		0		583
Municipal Bonds & Notes							
Illinois	0		170		0		170
West Virginia	0		2,170		0		2,170
U.S. Government Agencies	0		38,209		0		38,209
U.S. Treasury Obligations	0		999		0		999
Non-Agency Mortgage-Backed Securities	0		40,021		387		40,408
Asset-Backed Securities	0		9,840		1,405		11,245
Sovereign Issues	0		5,167		0		5,167
Common Stocks			.,				-,
Consumer Discretionary	814		0		0		814
Energy	589		0		842		1,431
Financials	0		0		684		684
Industrials	0		0		36		36
Utilities	6		0		0		6
Warrants	0		0		0		0
Industrials	0		0		31		31
Preferred Securities	U		0		51		51
Banking & Finance	0		1,202		0		1,202
Industrials	0		0		2,011		2,011
Category and Subcategory	Level 1]	Level 2	\mathbf{L}	evel 3		Fair alue at /30/2018
Real Estate Investment Trusts							
Real Estate	\$ 2,508	\$	0	\$	0	\$	2,508
Short-Term Instruments							
Repurchase Agreements	0		10,183		0		10,183
Argentina Treasury Bills	0		131		0		131
U.S. Treasury Bills	0		120		0		120
Total Investments	\$ 3,917	\$	159,534	\$	7,654	\$	171,105
Financial Derivative Instruments - Assets							
Exchange-traded or centrally cleared	342		171		0		513
Over the counter	0		2,260		0		2,260
	\$ 342	\$	2,431	\$	0	\$	2,773

Financial Derivative Instruments - Liabilities				
Exchange-traded or centrally cleared	(97)	(149)	0	(246)
Over the counter	0	(918)	0	(918)
	\$ (97)	\$ (1,067)	\$ 0	\$ (1,164)
Total Financial Derivative Instruments	\$ 245	\$ 1,364	\$ 0	\$ 1,609
Totals	\$ 4,162	\$ 160,898	\$ 7,654	\$ 172,714

There were no significant transfers among Levels 1 and 2 during the period ended June 30, 2018.

The following is a reconciliation of the fair valuations using significant unobservable inputs (Level 3) for the Fund during the period ended June 30, 2018:

Category and Subcategory	Ba at 06	ginning alance //30/2017	7 Pu	Net urchases			Disc			alized 1	U Aj	et Change in Unrealized ppreciation preciation)	'ran				t l	() Ending of Balance	Unr Appr Depr n Inv He	ld at
Investments in Securities, at Va	llue																			
Loan Participations	¢	103	¢	~	¢	$\langle 2 0 \rangle$	¢	2	¢	(02)		ф 7 5	¢	100	¢	(70)	¢	100	¢	0
and Assignments	\$	103	\$	5	\$	(20)	\$	2	\$	(93)		\$ 75	\$	122	\$	(72)	\$	122	\$	0
Corporate Bonds & Notes Banking & Finance		2,068		0		0		4		0		(32)		0		0		2,040		(32)
Industrials		2,008		98		0		4		0		(32)		0		0		2,040		(32)
Utilities		22		0		(32)		0		(69)		(2)		0		0		90		0
Non-Agency		22		0		(32)		0		(0))		1)		0		0		0		0
Mortgage-Backed Securities		788		27		(123)		6		50		(50)		0		(311)		387		(41)
Asset-Backed Securities		0		1,450		0		0		0		(45)		0		0		1,405		(41)
Common Stocks		Ū		1,100		Ŭ		U		Ŭ		(15)		0		0		1,105		(15)
Energy		0		78		0		0		0		764		0		0		842		764
Financials		154		403		0		0		0		127		0		0		684		127
Industrials		0		25		0		0		0		11		0		0		36		11
Warrants																				
Industrials		57		0		0		0		0		(26)		0		0		31		(26)
Preferred Securities																				
Industrials		2,180		0		0		0		0		(169)		0		0		2,011		(169)
Totals	\$	5,372	\$	2,086	\$	(175)	\$	12	\$	(112)		\$ 732	\$	122	\$	(383)	\$	7,654	\$	587

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See Accompanying Notes

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

Category and Subcategory	Ending Balance at 06/30/2018	Valuation Technique	Unobservable Inputs	Input Value(s) (% Unless Noted Otherwise))
Investments in Securities, at Value					
Loan Participations and Assignments	\$ 122	Third Party Vendor	Broker Quote	102.000)
Corporate Bonds & Notes					
Banking & Finance	1,142	Reference Instrument	OAS Spread	525.729 bps	s
-	898	Reference Instrument	Spread Movement	24.000 bps	s
Industrials	96	Reference Instrument	Yield	10.153	3
Non-Agency					
Mortgage-Backed Securities	387	Proxy Pricing	Base Price	4.700-100.250)
Asset-Backed Securities	1,405	Proxy Pricing	Base Price	140,500.000)
Common Stocks					
Energy	842	Other Valuation Techniques ⁽²⁾			
Financials	684	Discounted Cash Flow	Discounted Rate	\$ 1.200)
Industrials	36	Other Valuation Techniques ⁽²⁾			
Warrants		1			
Industrials	31	Other Valuation Techniques ⁽²⁾			
Preferred Securities		1			
Industrials	2,011	Indicative Market Quotation	Broker Quote	\$ 900.000)
	_,				
Total	\$ 7,654				

(1) Any difference between Net Change in Unrealized Appreciation/(Depreciation) and Net Change in Unrealized Appreciation/(Depreciation) on Investments Held at June 30, 2018 may be due to an investment no longer held or categorized as Level 3 at period end.

⁽²⁾ Includes valuation techniques not defined in the Notes to Financial Statements as securities valued using such techniques are not considered significant to the Fund.

See Accompanying Notes

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Schedule of Investments PIMCO Income Opportunity Fund

(Amounts in thousands*, except number of shares, contracts and units, if any)

5.100% due 06/07/2020

INVESTMENTS IN SECURITIES 142.2% LOAN PARTICIPATIONS AND ASSIGNMENTS 4.6%	PRINCIPAL AMOUNT (000S)	MARKET VALUE (000S)
Altice Financing S.A.		
5.098% (LIBOR03M + 2.750%) due 01/31/2026 ~	\$ 16	\$ 16
Avantor, Inc.		
6.094% (LIBOR03M + 4.000%) due 11/21/2024 ~	50	50
Banff Merger Sub, Inc.		
TBD% due 06/21/2019	6,000	5,977
California Resources Corp.		
6.838% (LIBOR03M + 4.750%) due 12/31/2022 ~	50	51
Community Health Systems, Inc.		
5.557% (LIBOR03M + 3.250%) due 01/27/2021 ~	1,389	1,357
Dubai World		
1.750% - 2.000% (LIBOR03M + 2.000%) due 09/30/2022 ~	4,200	3,976
Energizer Holdings. Inc.	,	
TBD% due 05/18/2019	100	100
Forbes Energy Services LLC	100	
5.000% - 7.000% due 04/13/2021	384	389
Frontier Communications Corp.		
5.850% (LIBOR03M + 3.750%) due 06/15/2024 ~	397	395
iHeartCommunications, Inc.		
TBD% - 9.052% due 01/30/2019 ^(e)	4,600	3,525
McDermott International, Inc.	.,	-,
7.094% (LIBOR03M + 5.000%) due 05/12/2025 ~	599	602
MH Sub LLC		
5.835% (LIBOR03M + 3.750%) due 09/13/2024 ~	69	70
Multi Color Corp.		
4.344% (LIBOR03M + 2.250%) due 10/31/2024 ~	10	10
PetSmart, Inc.	10	10
5.010% (LIBOR03M + 3.000%) due $03/11/2022 \sim$	50	42
Ply Gem Industries, Inc.		
6.089% (LIBOR03M + 3.750%) due $04/12/2025 \sim$	100	100
Sequa Mezzanine Holdings LLC	100	100
7.046% (LIBOR03M + 5.000%) due 11/28/2021 ~	139	139
11.099% (LIBOR03M + 9.000%) due $04/28/2022 \sim \ll$	460	469
Stars Group Holdings BV	100	107
TBD% due 07/28/2025	100	100
Syniverse Holdings, Inc.	100	100
7.046% (LIBOR03M + 5.000%) due 03/09/2023 ~	10	10
Wand Merger Corp.	10	10
TBD% due 04/27/2019	200	198
West Corp.	200	170
6.094% (LIBOR03M + 4.000%) due 10/10/2024 ~	35	35
Total Loan Participations and Assignments (Cost \$18,615) CORPORATE BONDS & NOTES 42.0% BANKING & FINANCE 16.4%		17,611
AGFC Capital Trust	2 200	1 200
4.098% (US0003M + 1.750%) due 01/15/2067 ~	2,300	1,392
Ally Financial, Inc.	1.675	1.006

		PRINCIPAL AMOUNT (000S)	MARKET VALUE (000S)
Ambac LSNI LLC 7.337% due 02/12/2023 ·	\$	179	\$ 182
Ardonagh Midco PLC	ф	179	ф 182
.375% due 07/15/2023	GBP	700	937
Athene Holding Ltd.			
.125% due 01/12/2028	\$	34	31
Volon Holdings Funding Ltd.			
5.500% due 01/15/2023		110	110
AXA Equitable Holdings, Inc.		00	
.350% due 04/20/2028		80 48	77 44
.000% due 04/20/2048 Banco Espirito Santo S.A.		48	44
.000% due 01/21/2019 ^(e)	EUR	3,100	1,086
Barclays Bank PLC	LOR	5,100	1,000
1.625% due $11/21/2022$ (k)(n)	\$	400	431
Barclays PLC			
.250% due 01/17/2033	GBP	100	121
.500% due 09/15/2019 (j)(k)	EUR	2,000	2,409
7.250% due $03/15/2023$ (j)(k)(n)	GBP	2,055	2,791
.875% due 09/15/2022 (j)(k)(n)		1,970	2,764
.000% due 12/15/2020 (j)(k)	EUR	200	259
Brookfield Finance, Inc.		E (50
.900% due 01/25/2028 .700% due 09/20/2047	\$	56 48	53 46
Cantor Fitzgerald LP		48	40
2.875% due 10/15/2019 (n)		3,160	3,305
CIT Group, Inc.		5,100	5,505
5.250% due 03/07/2025		34	34
Co-operative Group Holdings Ltd.			
7.500% due 07/08/2026	GBP	1,600	2,541
Credit Agricole S.A.			
7.875% due $01/23/2024$ (j)(k)(n)	\$	300	307
Credit Suisse AG			
5.500% due 08/08/2023 (k)		200	213
Emerald Bay S.A.	EUD	10	20
0.000% due 10/08/2020 (h) Equinix, Inc.	EUR	18	20
2.875% due 03/15/2024		100	115
2.875% due 02/01/2026		100	115
Exeter Finance Corp.		100	
.750% due 05/20/2019 «	\$	2,800	2,795
Fortress Transportation & Infrastructure Investors LLC			
.750% due 03/15/2022 (n)		180	185
Freedom Mortgage Corp.			
3.250% due 04/15/2025		64	63
ISBC Holdings PLC		1 000	1.550
5000% due $09/29/2023$ (j)(k)(n)	EUR	1,200	1,572
.500% due 03/23/2028 (j)(k)	\$	310	298
Aunt Cos., Inc. .250% due 02/15/2026		16	15
Star, Inc.		10	13
.625% due 09/15/2020		9	9
.250% due 09/15/2022		31	30
efferies Finance LLC			
.875% due 04/15/2022 (n)		200	201
.500% due 04/15/2021 (n)		2,285	2,331
Kennedy-Wilson, Inc.			
.875% due 04/01/2024		42	41
ife Storage LP			
.875% due 12/15/2027		18	17
Loyds Banking Group PLC	CDD	200	200
.625% due 06/27/2023 (j)(k) .oanCore Capital Markets LLC	GBP	200	289
.875% due 06/01/2020 (n)	\$	1,450	1,469
Aeiji Yasuda Life Insurance Co.	ф	1,450	1,409
5.100% due 04/26/2048		200	202
		200	202

0 0			
5.875% due 03/15/2028 (j)		50	51
MPT Operating Partnership LP			
5.250% due 08/01/2026 (n)		315	310
Nationstar Mortgage LLC			
6.500% due 07/01/2021		466 PRINCIPAL AMOUNT (000S)	466 MARKET VALUE (000S)
Nationwide Building Society			
10.250% ~(j)	GBP	12	\$ 2,381
Navient Corp.			
5.625% due 08/01/2033	\$	74	63
6.500% due 06/15/2022		50	51
8.000% due 03/25/2020 (n)		1,100	1,163
Oppenheimer Holdings, Inc.			
6.750% due 07/01/2022		28	29
Pinnacol Assurance			
8.625% due 06/25/2034 «(1)		2,900	3,011
Provident Funding Associates LP			
6.375% due 06/15/2025		17	17
Rio Oil Finance Trust			
9.250% due 07/06/2024 (n)		1,138	1,224
Royal Bank of Scotland Group PLC			
7.500% due $\frac{08}{10} \frac{2020}{2020}$ (j)(k)(n)		2,650	2,708
8.000% due $\frac{08}{10} \frac{2025}{2025}$ (j)(k)(n)		1,900	2,000
8.625% due $08/15/2021$ (j)(k)(n)		1,600	1,704
Santander UK Group Holdings PLC			
6.750% due 06/24/2024 (j)(k)	GBP	800	1,093
7.375% due $\frac{06}{24}$ (j)(k)(n)		2,500	3,442
Sberbank of Russia Via SB Capital S.A.			
6.125% due 02/07/2022 (n)	\$	4,000	4,187
Societe Generale S.A.			
6.750% due 04/06/2028 (j)(k)		200	184
Springleaf Finance Corp.			
5.625% due 03/15/2023 (n)		800	798
6.125% due 05/15/2022 (n)		414	424
6.875% due 03/15/2025		183	182
7.125% due 03/15/2026		224	223
Stichting AK Rabobank Certificaten			
6.500% (j)	EUR	370	513
Tesco Property Finance PLC			
6.052% due 10/13/2039	GBP	1,698	2,654
Toll Road Investors Partnership LP			
0.000% due 02/15/2045 (h)	\$	4,887	1,211
UBS Group Funding Switzerland AG			
5.750% due 02/19/2022 (j)(k)	EUR	400	505
Unigel Luxembourg S.A.			
10.500% due 01/22/2024	\$	370	383
Wand Merger Corp.			
8.125% due 07/15/2023 (c)		378	384
WeWork Cos., Inc.			
7.875% due 05/01/2025		46	44
			62,298
INDUSTRIALS 20.8%			
Air Canada Pass-Through Trust			
3.700% due 07/15/2027		14	13
			10

Air Canada Pass-Through Trust			
3.700% due 07/15/2027		14	13
Altice Financing S.A.			
7.500% due 05/15/2026 (n)		2,000	1,939
Altice France S.A.			
6.000% due 05/15/2022 (n)		500	504
7.375% due 05/01/2026 (n)		2,938	2,883
Altice Luxembourg S.A.			
7.250% due 05/15/2022	EUR	440	518
7.750% due 05/15/2022 (n)	\$	2,100	2,040
Andeavor Logistics LP			
3.500% due 12/01/2022		6	6
4.250% due 12/01/2027		12	12

Associated Materials LLC		
9.000% due 01/01/2024	3,100	3,263
Bacardi Ltd.		
4.450% due 05/15/2025	100	100
4.700% due 05/15/2028	100	98
5.150% due 05/15/2038	100	95
Baffinland Iron Mines Corp.		
8.750% due 07/15/2026	800	803
BMC Software Finance, Inc.		
8.125% due 07/15/2021 (n)	930	952
Caesars Resort Collection LLC		
5.250% due 10/15/2025	4	4

50 PIMCO CLOSED-END FUNDS

See Accompanying Notes

June 30, 2018

	PRINCIPAL AMOUNT (000S)	MARKET VALUE (000S)
Centene Escrow Corp.		
5.375% due 06/01/2026	\$ 108	\$ 110
Charles River Laboratories International, Inc. 5.500% due 04/01/2026	16	16
Charter Communications Operating LLC 4.200% due 03/15/2028	86	81
Cheniere Corpus Christi Holdings LLC		
5.875% due 03/31/2025	100	104
Cheniere Energy Partners LP		
5.250% due 10/01/2025	20	20
Chesapeake Energy Corp. 5.598% (US0003M + 3.250%) due 04/15/2019 ~	29	29
Clear Channel Worldwide Holdings, Inc.		
5.500% due 11/15/2022	410	420
7.625% due 03/15/2020	2,010	2,006
Cleveland-Cliffs, Inc.		
4.875% due 01/15/2024	22	21
Community Health Systems, Inc.		
5.125% due 08/01/2021 (n)	850	
5.250% due 03/31/2023 (n)	5,110	
3.625% due 01/15/2024 (c)	150	151
Continental Airlines Pass-Through Trust		
7.707% due 10/02/2022 «	226	
3.048% due 05/01/2022 «(n)	360	380
Corp. GEO S.A.B. de C.V.	200	0
3.875% due 03/27/2022 ^(e) 0.250% due 06/30/2020 ^(e)	200 1,800	
CSN Islands Corp.	1,800	0
5.875% due 09/21/2019	100	99
CSN Resources S.A.	100	
6.500% due 07/21/2020	500	468
CVS Pass-Through Trust		100
7.507% due 01/10/2032 (n)	2,362	2,773
Delta Air Lines Pass-Through Trust		
7.750% due 06/17/2021	318	335
Diamond Resorts International, Inc.		
10.750% due 09/01/2024 (n)	1,600	1,724
DriveTime Automotive Group, Inc.		
3.000% due 06/01/2021	1,500	1,522
EI Group PLC		
5.875% due 05/09/2025	GBP 20	29
Energizer Gamma Acquisition, Inc.	*	100
5.375% due 07/15/2026 (c)	\$ 188	192
Exela Intermediate LLC 0.000% due 07/15/2023	74	76
First Quantum Minerals Ltd.	/4	/6
5.500% due 03/01/2024	924	894
	1,018	
7.000% due 02/15/2021	380	
Tex Acquisition Co., Inc.		501
1.875% due 07/15/2026	402	401
Fresh Market, Inc.		
0.750% due 05/01/2023 (n)	3,490	2,234
Frontier Finance PLC		
3.000% due 03/23/2022	GBP 2,900	3,826
Full House Resorts, Inc.		
3.575% due 01/31/2024 «	\$ 199	190

unspaceunspacebooks019brand Clarke Holdings Corp.018CA, Inc.018CA, Inc.018CA, Inc.018125% de 001/202015001444Books Double Corp.15001444Corp. de 12/15/2019 ^{(c)}15001444Corp. de 12/15/2019 ^{(c)}15001444Corp. de 12/15/2019 ^{(c)}557424402Corp. de 12/15/2019 ^{(c)}557424402Corp. de 12/15/2019 ^{(c)}557424402Corp. de 12/15/2019 ^{(c)}57473574Corp. de 12/15/2019 ^{(c)}57473574Corp. de 12/15/2020 (n)57473578Corp. de 12/15/2020 (n)57833700Corp. de 01/15/2025 (n)57833700Corp. de 01/15/2025 (n)100120Corp. de 01/15/2025 (n)100100Corp. de 01/15/2025 (n)100100 <th>6 6</th> <th>,</th> <th></th> <th></th>	6 6	,		
500% dec 03012022 0.737% dec 071502027 1.000 (0.000 (5.000% due 01/21/2021 (j)		96	95
lardnar Carly Ca	8		20	19
ICA. Inc.Jet al. Solution of the set of	Harland Clarke Holdings Corp.		20	17
300% dec 021/5/2027 (a)600560125% dec 02501/2026887126% dec 02501/2026 (c)5.7344.402000% dec 02101/2026 (c)5.7344.4021500 00% dec 02101/2026 (c)5.7344.4021500 00% dec 02101/2026 (c)2.7348.4021500 dec 02101/2026 (c)2.7348.4021500 dec 02101/2026 (c)2.7348.42231500 dec 02101/2026 (c)7.88.81500 dec 02101/2026 (c)3.9583.2011500 dec 02101/2026 (c)3.9583.2011500 dec 02101/2026 (c)3.9583.2011558 dec 0211/52025 (c)3.9583.2011558 dec 02101/2026 (c)9.08.71558 dec 02101/2026 (c)1.01.51558 dec 02101/2027 (c)1.0 </td <td>8.375% due 08/15/2022</td> <td></td> <td>34</td> <td>33</td>	8.375% due 08/15/2022		34	33
Hin Densite Operating Co, Inc. Hear Communications, Inc. Hear Communications, Inc. Use of the Distribution of the Distrib	HCA, Inc.		(00	5((
128% dec 0501/2026 88 87 000% dec 0501/2026 *(°) 1.500 1.144 000% dec 0501/2021 *(°) 5.754 4.402 HS Markit Ld. NARE 2 200% dec 0501/2026 *(°) 5.874 4.402 HS Markit Ld. NARE NARE 200% dec 0501/2026 *(°) 8 4.723 25% dec 01/52020 *(n) \$ 4.733 25% dec 01/52020 *(n) \$ 4.793 25% dec 01/52020 *(n) \$ 4.793 25% dec 01/52020 *(n) \$ 5.754 25% dec 01/52020 *(n) \$ 5.754 25% dec 01/52020 *(n) \$ 5.754 25% dec 01/52020 *(n)			000	300
.000% de (2015/2019 (°c)15001,144.000% de (2013/12/2017 (°c)2,7544.402LIS Mark LL LL	5.125% due 05/01/2026		88	87
.000% due 03/01/2026 (°).758.44.02IKS Markit LKS22PEINCIPAL AMOUNDSNARKET.200% due 03/01/2026 (°)54.72354.723.200% due 01/15/2020 (°)\$54.72354.723.200% due 01/15/2020 (°)\$54.72354.723.256% due 001/15/2020 (°)\$54.72354.723.256% due 001/2021 (°)\$\$7.801.807.80.256% due 001/2023 (°)\$7.807.807.807.80.256% due 001/2023 (°)\$7.807.807.807.80.256% due 001/2020 (°)\$7.807.807.807.80.256% due 001/2020 (°)\$7.807.807.807.80.256% due 001/2020 (°)\$\$7.807.807.80.256% due 001/2020 (°)\$\$7.807.807.80.256% due 001/2020 (°)\$\$\$7.807.80.256% due 001/2020 (°)\$\$\$\$8.807.80.256% due 001/2020 (°)\$\$\$\$\$8.80\$8.80\$ <td< td=""><td>iHeartCommunications, Inc.</td><td></td><td></td><td></td></td<>	iHeartCommunications, Inc.			
HS Markit Ld. 200% due 03/01/2026			,	· · · · · · · · · · · · · · · · · · ·
PRINCIPAL UNDER UNDER UNDER 	IHS Markit Ltd.		5,754	4,402
250% due 1015/2020 (n)S4/23S4/273750% due 0010/2023 (n)7478750% due 0001/2023 (n)39.583.701125% due 0001/2023 (n)39.583.701125% due 0001/2023 (n)39.583.701750% due 0001/2023 (n)79.17.991750% due 0001/2023 (n)7.917.991750% due 0001/2020 (n)39.587.991750% due 0001/2025 (n)400322750% due 0001/2025 (n)60052750% due 001/2025 (n)60052750% due 001/2025 (n)60052750% due 001/2021 (n)608676750% due 001/2021 (n)608676750% due 001/2021 (n)608676750% due 001/2021 (n)7058750% due 001/2021 (n)7170750% due 001/2021 (n)7170750% due 001/2021 (n)7073750% due 001/2021 (n)7074750% due 001/2025 (n)7074750% due 001/2025 (n)7074750% due 001/2025 (n)7074750% due 001/2025 (n)7074	4.000% due 03/01/2026		PRINCIPAL AMOUNT	MARKET VALUE
7,59% due 07/15/2025 74 78 7,59% due 07/15/2025 3,70% 3,70% 1,75% due 07/15/2023 (n) 966 7,85% 1,75% due 07/15/2023 966 7,85% 1,75% due 07/15/2026 7,981 7,991 ire Nation Entertainment. Inc. 7 7 2,55% due 07/15/2026 14 14 1,50% due 07/15/2026 90 87 1,50% due 07/15/2025 103 88 1,50% due 07/15/2025 103 98 1,50% due 07/15/2025 103 104 1,50% due 07/15/2025 103 104 1,50% due 07/15/2025 104<	Intelsat Jackson Holdings S.A.			
ntesh Luxennbourg S.A. 7.598-6u 00/01/2021 (n) 3.958 3.701 1.259.6u 00/01/2021 (n) 96 88 3.701 1.259.6u 00/15/2020 7.981 4.7991 ire Nation Extensioned Luc. 2.595.6u 00/15/2020 7.01 4.14 4.14 Talline.toot International Finance S.A. 5.009: 6u 00/15/2020 7.01 4.00 3.222 Tatterhorn Merger Sub LUC 5.009: 6u 00/15/2020 7.00 5.00 8.70 Tetimest BV 5.009: 6u 00/15/2020 7.01 5.00 8.70 Tetimest BV 5.009: 6u 00/15/2020 7.01 5.00 8.8 5.009: 6u 00/15/2020 7.01 1.0 1.13 5.009: 6u 00/15/2020 7.01 1.0 5.009: 6u 00/15/2020 7.01 7.0 5.009: 6u 00/15/2020 7.01 7.0 5.000: 6u 00/15/2020 7.0 5.000: 6	7.250% due 10/15/2020 (n)	\$		
730% due 0001/2021 (n) 3,958 3,701 125% due 0001/2023 (n) 966 785 htre pid Aviation Group Holdings LLC 7,981 7,991 2875% due 0215/2019 7,981 7,991 Ave Nation Entertainment, Inc. 625% due 0215/2019 7,981 7,991 262% due 0215/2025 (n) 400 322 700 800 802 500% due 04/15/2025 (n) 600 660 562 90 87 500% due 06/01/2026 (n) 600 562 90 87 90 86 676 90 86 676 90 86 676 90 86 676 90 87 500 640 07/30/2018 (h)(i) 115 18 500 90 88 500 </td <td></td> <td></td> <td>/4</td> <td>/8</td>			/4	/8
ntrepid Aviation Croup Holdings LLC Strös due 02/15/2020 1,9 (1999) Strös due 02/15/2020 14 (1999) Strös due 02/15/2021 14 (1999) Strös due 02/15/2023 14 (7.750% due 06/01/2021 (n)		3,958	3,701
strös due 02/15/2019 7,981 7,981 7,981 ick stanto niterialisment, Inc. ick	8.125% due 06/01/2023 (n)		966	785
Jve Nation Entertainment, Inc. Image: State			7 081	7 001
.625% due 0x1/s/2026 (n)1414Allinchcroft International Finance S.A	Live Nation Entertainment, Inc.		/,901	7,991
500% due 0/15/2026 (n)400322fatterhorn Merger Sub LLC9087fatterhorn Merger Sub LLC8886fatterhorn Merger Sub LLC9190fatterhorn Merger Sub LLC9190fatterhorn Merger Sub LLC9190fatterhorn Merger Sub LLC9191fatterhorn Merger Sub LLC9190fatterhorn Merger Sub LLC9191fatterhorn Merger Sub LLC9191fatter Sub LLC9191fatterhorn Merger Sub LLC </td <td>5.625% due 03/15/2026</td> <td></td> <td>14</td> <td>14</td>	5.625% due 03/15/2026		14	14
Jatterbard Jaterbard 500% due 04/2026 90 87 Jeinvest BV 000 620 562 500% due 04/23/026 600 562 Joberecht 014 & Gas Finance Ltd. 000% due 07/30/2018 (b)(j) 1,150 188 Vichorell Diagnostics, Inc. 688 676 Tark Acceptace Holdings Ltd. 51 500 250% due 03/15/2021 51 500 250% due 03/15/2021 51 500 250% due 03/15/2021 103 98 250% due 03/15/2021 100 113 250% due 03/15/2024 22 22 250% due 03/15/2024 20 22 250% due 03/13/2027 100 113 250% due 03/13/2027 100 113 250% due 03/13/2025 70 54 568 500 601 100 750% due 04/15/2025 70 54 575% due 05/15/2023 20 20 500% due 03/15/2025 70 54 575% due 03/15/	Mallinckrodt International Finance S.A.		100	
500% due 0/01/20269087Iterinvest BV600562500% due 0/1/2026600562Debrecht Oil & Gas Finance Ltd.115018Ortho-Clinical Diagnosties, Inc.115018Cast Star 0.01/5/2021688667Cark Aerospace Holdings Ltd.5150Cark Aerospace Holdings Ltd.5150Scow due 0.01/5/2022888Scow due 0.01/5/2022888Scow due 0.01/5/20221011110113Scow due 0.01/5/2024302222Vertow Mexicanos7054Scow due 0.01/5/20257054Scow due 0.01/5/20257054Stress Milco, Inc.70101113Onord due 0.01/5/20257054Stress Milco LC7054Stress Milco Strage Canada Ltd.70101Att Strade Coll Strage Canada Ltd.70101Coll Strage Canada Ltd.70101Stress Milco/Strage Canada Ltd.70101Stress Milco/Strage Canada Ltd.70101Stress Milco/Strage Canada Ltd.70101Stress Milco/Strage Canada Ltd.70101Att Stress Milco/Strage Canada Ltd.70101Stress Milco/Strage Canada Ltd.70101Stress Milco/Strage Canada Ltd.700101Stress Milco/Strage Canada Ltd.700101Stress Milco/Strage Canada Ltd.700101S			400	322
500% due 04/23/2026 600 562 bebrecht Oil & Gas Finance Ltd.	B.500% due 06/01/2026		90	87
blebrecht Oil & Gas Finance Ltd. 1,150 1.18 0.00% due 07/30/2018 (ht() 1,150 18 Drtho-Clinical Diagnostics, Inc. . . .625% due 05/15/2022 (n) 688 676 ark Areoragae Holdings Ltd. 51 50 .625% due 03/15/2023 103 98 .205% due 03/15/2024 22 22 .206% due 03/15/2024 23 22 .200% due 03/15/2024 20 22 .200% due 03/13/2027 110 113 .500% due 03/13/2027 100 113 .500% due 03/13/2027 100 113 .500% due 03/13/2027 101 113 .500% due 04/15/2026 70 54 #Stess Mideo, Nic. 100 131 .000% due 04/15/2026 113 109 .700% due 04/15/2026 113 109 .875% due 05/15/2023 4 4 .000% due 03/13/2023 4 4 .000% due 03/13/2023 5 1.00 .875% due 05/13/2023 <td>Metinvest BV</td> <td></td> <td></td> <td></td>	Metinvest BV			
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brthe. start start <t< td=""><td></td><td></td><td>1 150</td><td>18</td></t<>			1 150	18
Park Acrospace Holdings Ltd. 51 50 .625% due 03/15/2023 103 98 .250% due 08/15/2024 22 22 .250% due 08/15/2024 22 22 250% due 03/15/2027 10 113 .500% due 03/13/2027 10 113 .500% due 03/13/2027 10 113 .500% due 09/12/2047 30 29 248mart, Inc. 30 29 .500% due 04/15/2025 70 54 #isces Midco, Inc. 113 109 1700% due 04/15/2026 113 109 Yitney Bowes, Inc. 22 20 .000% due 04/15/2026 113 109 Yitney Bowes, Inc. 21 20 .000% due 04/15/2026 22 20 Ratin Holdco LLC 20 20 .000% due 03/12/203 4 4 .000% due 03/31/2023 4 4 .000% due 03/31/2023 4 4 .000% due 03/31/2023 140 131 .250% due 02/01/2031 140 131 .250% due 02/01/	Ortho-Clinical Diagnostics, Inc.		1,100	10
.625% due 03/15/2021 51 50 .500% due 03/15/2023 103 98 .500% due 02/15/2024 22 22 200° due 03/13/2027 110 113 .500% due 03/13/2027 30 29 visces Mictoanos 30 29 visces Midto, Inc. 30 29 visces Midto, Inc. 70 54 .875% due 06/01/2025 70 54 visces Midto, Inc. 113 109 .000% due 04/15/2026 70 54 visces Midto, Inc. 113 109 .700% due 04/01/2023 20 22 20 Katte Holdco LLC 113 109 39 Rockpoint Gas Storage Canada Ltd. 110 138 .000% due 03/31/2023 40 39 Kat7% due 03/25/2031 GBP 100 166 abine Pass Liquefaction LLC 110 161 .250% due 02/01/2031 GBP 100 161 ateway, Inc. 100 166 161 .250% due 02/01/2031 100 166 161 <	5.625% due 05/15/2022 (n)		688	676
.500% due 03/15/2023 103 98 .250% due 02/15/2024 22 22 Petroleos Mexicanos 110 113 .500% due 03/13/2027 110 113 .500% due 03/13/2027 30 292 Petroleos Mexicanos 30 292 Petroleos Mexicanos 30 292 Petroleos Mexicanos 30 292 Petroleos Mexicanos 70 54 Stoes Mideo, Inc. 70 54 .000% due 04/15/2026 113 109 Pitrue Bowes, Inc. 113 109 .000% due 04/15/2023 22 20 Radiat Holdeo LLC 2 20 Radiat Holdeo Storage Canada Ltd. 10 39 .000% due 03/31/2023 4 4 .000% due 03/31/2023 5 1,500 1,611 .afway ton. 2 20 16 .250% due 02/01/2031 GBP 100 166 .afway Inc. 2 20 16 11 .250% due 02/01/2031 140 131 16			51	50
250% due 08/15/2022 8 8 .500% due 03/15/2024 22 22 terloes Mexicanos 110 113 .500% due 03/13/2027 110 113 .500% due 03/13/2027 30 29 terloes Mexicanos 30 29 terloes Mexicanos 70 54 .500% due 03/13/2025 70 54 S75% due 06/01/2025 70 54 terses Mideo, Inc. 70 54 .000% due 04/01/2023 22 20 terses Mideo, Inc. 70 54 .700% due 04/01/2023 22 20 terses Miceo, Inc. 70 54 .700% due 03/13/2023 40 39 terses Mezen zer Zenada Ltd. 70 54 .875% due 03/15/2023 40 30 .876% due 03/25/2031 GBP 100 166 abine Pass Liquefaction LLC 70 161 110 .875% due 06/03/2026 \$1,500 1,611 166 abine Colo/15/2025 23 23 23 .000% due 10/15/2025<				
Petroleos Mexicanos 110 113 .500% due 03/13/2027 110 113 .506% due 09/21/2047 30 29 PetSmart, Inc. 70 54 .875% due 06/01/2025 70 54 visces Mideo, Inc. 113 109 Viney Bowes, Inc. 22 20 .700% due 04/01/2023 20 30 Zediate Holdeo LLC 22 20 .875% due 02/15/2023 40 39 Yo0% due 03/31/2023 40 39 Yo0% due 03/31/2023 4 4 Atsian Railways via RZD Capital PLC 10 166 abine Pass Liquefaction LLC 2 20 .250% due 03/02/026 \$ 1,500 1,611 X64% due 03/25/2031 GBP 100 1,661 abine Pass Liquefaction LLC 2 2 2 .250% due 02/01/2031 \$ 1,500 1,611 1 .250% due 02/01/2031 \$ 2 3 3 .250% due 02/01/2031 \$ 2 3	5.250% due 08/15/2022			
5.500% due 03/13/2027 110 113 .750% due 09/21/2047 30 29 vetsmart, Inc. 70 54 875% due 06/01/2025 70 54 visces Midco, Inc. 113 109 vitteng Bowes, Inc. 113 109 .700% due 04/05/2026 22 20 kadiate Holdco LLC 22 20 kadiate Holdco LLC 30 39 .000% due 03/31/2023 40 39 000% due 03/31/2023 4 4 kurssian Railways via RZD Capital PLC 30 161 .000% due 03/31/2023 4 4 4 kurssian Railways via RZD Capital PLC 30 161 .200% due 03/31/2026 \$ 1,500 1,611 .300% due 03/31/2026 \$ 1,500 1,611 .200% due 02/01/2031 140 131 161 .200% due 02/01/2031 <td>5.500% due 02/15/2024</td> <td></td> <td>22</td> <td>22</td>	5.500% due 02/15/2024		22	22
.750% due 09/21/2047 30 29 etSmart, Inc.			110	113
.875% due 06/01/2025 70 54 isces Mideo, Inc. 113 109 .000% due 04/15/2026 113 109 itney Bowes, Inc. 22 20 .700% due 04/01/2023 22 20 Radiate Holdeo LLC 22 20 Rockpoint Gas Storage Canada Ltd. 39 39 colow due 03/31/2023 4 4 Russian Railways via RZD Capital PLC 4 4 .875% due 03/25/2031 GBP 100 166 abine Pass Liquefaction LLC 1500 1,611 safeway, Inc. 140 131 .250% due 02/01/2031 140 131 cientific Games International, Inc. 140 131 .000% due 02/15/2025 8 8 heft Driling Holdings Ltd. 140 131 .250% due 02/01/2031 140 131 .250% due 02/15/2025 23 23 .000% due 04/20/2023	5.750% due 09/21/2047			
Pisces Mideo, Inc. 113 109 .000% due 04/15/2026 113 109 Pitney Bowes, Inc. 22 20 .700% due 04/01/2023 22 20 Radiate Holdeo LLC 22 20 .875% due 02/15/2023 40 39 Rockpoint Gas Storage Canada Ltd. 40 39 .000% due 03/31/2023 4 4 Russian Railways via RZD Capital PLC 4 4 .487% due 03/25/2031 GBP 100 166 abine Pass Liquefaction LLC 113 131 .875% due 06/30/2026 \$ 1,500 1,611 iafeway, Inc. 140 131 131 .250% due 02/01/2031 140 131 131 cientific Games International, Inc. 140 131 .200% due 02/15/2025 8 8 8 Sheft Drilling Holdings Ltd. 23 23 .200% due 02/15/2025 5	PetSmart, Inc.			
.000% due 04/15/2026 113 109 itney Bowes, Inc. 2 20 ?700% due 04/01/2023 20 20 Radiate Holdco LLC 2 20 Ration E Holdco LLC 40 39 Rockpoint Gas Storage Canada Ltd. 40 39 .000% due 03/31/2023 4 4 .000% due 03/25/2031 GBP 100 166 abine Pass Liquefaction LLC 30 36 .875% due 06/30/2026 \$ 1,500 1,611 afeway, Inc. 31 31 31 .250% due 02/01/2031 140 131 31 offer Games International, Inc. 31 31 31 .250% due 02/01/2031 140 131 31 cientific Games International, Inc. 31 31 31 .250% due 02/15/2025 8 8 8 Sheft Drilling Holdings Ltd. 32 33 32 .250% due 02/15/2025 23 32 32 .000% due 04/20/2023 EUR 1,100 1,327 .000% due 04/20/2023 <t< td=""><td>5.875% due 06/01/2025</td><td></td><td>70</td><td>54</td></t<>	5.875% due 06/01/2025		70	54
Pitney Bowes, Inc. .700% due 04/01/2023 .22 .20 Radiate Holdco LLC			113	100
7.70% due 04/01/2023 22 20 Radiate Holdco LLC	Pitney Bowes, Inc.		115	107
.875% due 02/15/2023 40 39 Rockpoint Gas Storage Canada Ltd. .000% due 03/31/2023 4 4 Russian Railways via RZD Capital PLC 4 4 .487% due 03/25/2031 GBP 100 166 abine Pass Liquefaction LLC 5 1,500 1,611 .875% due 06/30/2026 \$ 1,500 1,611 .afeway, Inc.	1.700% due 04/01/2023		22	20
Acception Gas Storage Canada Ltd. 4 4 .000% due 03/31/2023 4 4 Russian Railways via RZD Capital PLC 5 6 .487% due 03/25/2031 GBP 100 166 abine Pass Liquefaction LLC 5 1,500 1,611 .875% due 06/30/2026 \$ 1,500 1,611 .6afeway, Inc. 140 131 .250% due 02/01/2031 140 131 cientific Games International, Inc. 8 8 .000% due 01/15/2025 8 8 .000% due 02/15/2025 23 23 .000% due 02/15/2025 23 23 .000% due 02/15/2025 23 23 .000% due 04/20/2023 EUR 1,100 1,327 .000% due 04/20/2023 EUR 1,100 1,327 .000% due 12/28/2027 GBP 1,501 2,030			40	20
.000% due 03/31/2023 4 4 Russian Railways via RZD Capital PLC			40	39
.487% due 03/25/2031 GBP 100 166 .abine Pass Liquefaction LLC	2.000% due 03/31/2023		4	4
Sabine Pass Liquefaction LLC \$ 1,500 1,611 .875% due 06/30/2026 \$ 1,500 1,611 Safeway, Inc. 140 131 .250% due 02/01/2031 140 131 Scientific Games International, Inc. 8 8 .000% due 10/15/2025 8 8 Shelf Drilling Holdings Ltd. 23 23 .250% due 02/15/2025 23 23 SoftBank Group Corp. 200% due 04/20/2023 EUR 1,100 1,327 .000% due 12/28/2027 GBP 1,501 2,030	Russian Railways via RZD Capital PLC			
.875% due 06/30/2026 \$ 1,500 1,611 Safeway, Inc. 140 131 .250% due 02/01/2031 140 131 Scientific Games International, Inc. 8 8 .000% due 10/15/2025 8 8 Shelf Drilling Holdings Ltd. 23 23 .250% due 02/15/2025 23 23 SoftBank Group Corp. 200% due 04/20/2023 EUR 1,100 1,327 .000% due 12/28/2027 GBP 1,501 2,030		GBP	100	166
Adeway, Inc. 140 131 .250% due 02/01/2031 140 131 cientific Games International, Inc. 8 8 .000% due 10/15/2025 8 8 Adef Drilling Holdings Ltd. 23 23 .250% due 02/15/2025 23 23 coftBank Group Corp. 200% due 04/20/2023 EUR 1,100 1,327 .000% due 12/28/2027 GBP 1,501 2,030	5.875% due 06/30/2026	\$	1.500	1.611
Accentific Games International, Inc. 8 8 .000% due 10/15/2025 8 8 Shelf Drilling Holdings Ltd. 23 23 .250% due 02/15/2025 23 23 fofBank Group Corp. 2 23 .000% due 04/20/2023 EUR 1,100 1,327 pirit Issuer PLC 1 2,030	Safeway, Inc.	Ψ		
.000% due 10/15/2025 8 8 Shelf Drilling Holdings Ltd. 23 23 .250% due 02/15/2025 23 23 fofBank Group Corp. 200% due 04/20/2023 EUR 1,100 1,327 .000% due 12/28/2027 GBP 1,501 2,030	2.250% due 02/01/2031		140	131
Scheft Drilling Holdings Ltd. 23 23 .250% due 02/15/2025 23 23 SoftBank Group Corp. .000% due 04/20/2023 EUR 1,100 1,327 Spirit Issuer PLC .582% due 12/28/2027 GBP 1,501 2,030			Q	0
.250% due 02/15/2025 23 23 boftBank Group Corp. .000% due 04/20/2023 EUR 1,100 1,327 bpirit Issuer PLC .582% due 12/28/2027 GBP 1,501 2,030			0	0
.000% due 04/20/2023 EUR 1,100 1,327 pirit Issuer PLC GBP 1,501 2,030	3.250% due 02/15/2025		23	23
Spirit Issuer PLC GBP 1,501 2,030	SoftBank Group Corp.		1 100	1.005
.582% due 12/28/2027 GBP 1,501 2,030		EUR	1,100	1,327
	5.582% due 12/28/2027	GBP	1,501	2,030
	Standard Industries, Inc.			

4.750% due 01/15/2028	\$	6	52	57
Stars Group Holdings BV	Ψ	,	.2	51
7.000% due 07/15/2026 (c)		13	8	140
Sunoco LP				
4.875% due 01/15/2023		4	2	40
T-Mobile USA, Inc.				
4.750% due 02/01/2028		1	2	11
Teva Pharmaceutical Finance Netherlands BV				
3.250% due 04/15/2022	EUR	20	0	238
Times Square Hotel Trust				
8.528% due 08/01/2026	\$	4,08	8	4,778
Unique Pub Finance Co. PLC				
5.659% due 06/30/2027	GBP	1,21	4	1,774
7.395% due 03/28/2024		80	00	1,171
United Group BV				
4.375% due 07/01/2022	EUR	10	00	119
4.875% due 07/01/2024		10	00	119
UPCB Finance Ltd.				
3.625% due 06/15/2029		12	20	136
	PRI	NCIPAL		MARKET
		IOUNT		VALUE
		1OUNT 000S)		VALUE (000S)
Valeant Pharmaceuticals International, Inc.	(000S)		(000S)
5.500% due 11/01/2025		000S) 10	\$	(000S) 10
5.500% due 11/01/2025 6.500% due 03/15/2022	(000S) 10 55	\$	(000S) 10 57
5.500% due 11/01/2025 6.500% due 03/15/2022 7.000% due 03/15/2024	(000S) 10	\$	(000S) 10
5.500% due 11/01/2025 6.500% due 03/15/2022 7.000% due 03/15/2024 ViaSat, Inc.	(000S) 10 55 105	\$	(000S) 10 57 110
5.500% due 11/01/2025 6.500% due 03/15/2022 7.000% due 03/15/2024 ViaSat, Inc. 5.625% due 09/15/2025	(000S) 10 55	\$	(000S) 10 57
5.500% due 11/01/2025 6.500% due 03/15/2022 7.000% due 03/15/2024 ViaSat, Inc. 5.625% due 09/15/2025 VOC Escrow Ltd.	(10 55 105 58	\$	(000S) 10 57 110 55
5.500% due 11/01/2025 6.500% due 03/15/2022 7.000% due 03/15/2024 ViaSat, Inc. 5.625% due 09/15/2025 VOC Escrow Ltd. 5.000% due 02/15/2028	(000S) 10 55 105	\$	(000S) 10 57 110
5.500% due 11/01/2025 6.500% due 03/15/2022 7.000% due 03/15/2024 ViaSat, Inc. 5.625% due 09/15/2025 VOC Escrow Ltd. 5.000% due 02/15/2028 Wind Tre SpA	(10 55 105 58 46	\$	(000S) 10 57 110 55 44
5.500% due 11/01/2025 6.500% due 03/15/2022 7.000% due 03/15/2024 ViaSat, Inc. 5.625% due 09/15/2025 VOC Escrow Ltd. 5.000% due 02/15/2028	(10 55 105 58	\$	(000S) 10 57 110 55

78,822

UTILITIES 4.8%			
AT&T, Inc.			
4.900% due 08/15/2037 (n)	\$	228	217
5.150% due 02/15/2050		306	286
5.300% due 08/15/2058		102	95
Enable Midstream Partners LP			
4.950% due 05/15/2028		39	38
Gazprom Neft OAO Via GPN Capital S.A.			
4.375% due 09/19/2022		200	196
Gazprom OAO Via Gaz Capital S.A.			
5.999% due 01/23/2021		381	398
6.510% due 03/07/2022 (n)		3,400	3,613
8.625% due 04/28/2034 (n)		1,081	1,340
9.250% due 04/23/2019		100	104
Odebrecht Drilling Norbe Ltd.			
6.350% due 12/01/2021 (n)		1,217	1,150
Odebrecht Drilling Norbe Ltd. (6.350% Cash or 7.350% PIK)			
7.350% due 12/01/2026 (d)		2,128	1,058
Petrobras Global Finance BV			
5.299% due 01/27/2025		7	7
5.999% due 01/27/2028 (n)		886	803
6.125% due 01/17/2022 (n)		84	86
6.250% due 12/14/2026	GBP	3,100	4,142
6.625% due 01/16/2034		200	257
7.375% due 01/17/2027 (n)	\$	1,875	1,877
Rio Oil Finance Trust			
9.750% due 01/06/2027 (n)		229	246
Sprint Capital Corp.			
6.900% due 05/01/2019 (n)		1,000	1,023
Sprint Communications, Inc.			
7.000% due 08/15/2020 (n)		1,100	1,141
Sprint Corp.			
7.625% due 03/01/2026		177	181

Vodafone Group PLC		
4.125% due 05/30/2025	44	44
		18,302
		10,502
Total Corporate Bonds & Notes		
(Cost \$159,705)		159,422
CONVERTIBLE BONDS & NOTES 0.0%		
INDUSTRIALS 0.0%		
Caesars Entertainment Corp.		
5.000% due 10/01/2024	33	56
Total Convertible Bonds & Notes		
(Cost \$61)		56
		20
MUNICIPAL BONDO & NOTEC 1 40		
MUNICIPAL BONDS & NOTES 1.4%		
ILLINOIS 0.2%		
ILLINOIS 0.2% Chicago, Illinois General Obligation Bonds, Series 2014	50	51
ILLINOIS 0.2% Chicago, Illinois General Obligation Bonds, Series 2014 6.314% due 01/01/2044	50	51
ILLINOIS 0.2% Chicago, Illinois General Obligation Bonds, Series 2014 6.314% due 01/01/2044 Chicago, Illinois General Obligation Bonds, Series 2015		
ILLINOIS 0.2% Chicago, Illinois General Obligation Bonds, Series 2014 6.314% due 01/01/2044 Chicago, Illinois General Obligation Bonds, Series 2015 7.375% due 01/01/2033	120	134
ILLINOIS 0.2% Chicago, Illinois General Obligation Bonds, Series 2014 6.314% due 01/01/2044 Chicago, Illinois General Obligation Bonds, Series 2015 7.375% due 01/01/2033 7.750% due 01/01/2042		
ILLINOIS 0.2% Chicago, Illinois General Obligation Bonds, Series 2014 6.314% due 01/01/2044 Chicago, Illinois General Obligation Bonds, Series 2015 7.375% due 01/01/2033	120	134

See Accompanying Notes

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Schedule of Investments PIMCO Income Opportunity Fund (Cont.)

	PRINCIPAL AMOUNT (000S)	MARKET VALUE (000S)
Illinois State General Obligation Bonds, (BABs), Series 2010		
6.725% due 04/01/2035	5 25	\$ 27
7.350% due 07/01/2035	15	17
Illinois State General Obligation Bonds, Series 2003		
5.100% due 06/01/2033	165	156
		689
IOWA 0.0%		
Iowa Tobacco Settlement Authority Revenue Bonds, Series 2005 6.500% due 06/01/2023	125	127
0.300% due 00/01/2023	123	127
WEST VIRGINIA 1.2%		
Tobacco Settlement Finance Authority, West Virginia Revenue Bonds, Series 2007		
0.000% due 06/01/2047 (h)	28,100	1,740
7.467% due 06/01/2047	2,575	2,575
		4,315
Total Municipal Bonds & Notes		
(Cost \$4,757)		5,131
(Cost \$4,757)		5,151
U.S. GOVERNMENT AGENCIES 3.3%		
Fannie Mae		
4.000% due 10/01/2040	23	23
5.641% (US0001M + 3.550%) due 07/25/2029 ~	530	576
7.841% (US0001M + 5.750%) due 07/25/2029 ~	720	860
Freddie Mac		
0.000% due 04/25/2045 -	11 101	0.050
08/25/2046 (b)(h)(n)	11,101	8,959
0.100% due 05/25/2020 -	104 200	2(2
08/25/2046 (a) 0.2009($dex 0.04/25/2045$ (c)	124,388	262
0.200% due $04/25/2045$ (a) 0.806% due $10/25/2020$ (c)	3,595 26,968	4
0.806% due 10/25/2020 ~(a) 7.241% (US0001M + 5.150%) due 10/25/2029 ~	1,300	337 1,488
7.241% (030001101 + 5.130%) due $10/23/2029 \sim$	1,500	1,400
Total U.S. Government Agencies		
(Cost \$12,291)		12,509
NON-AGENCY MORTGAGE-BACKED SECURITIES 37.4%		
American Home Mortgage Investment Trust		
2.361% due 03/25/2037	4,349	2,927
Banc of America Alternative Loan Trust		
12.340% due 09/25/2035 ^	1,122	1,260
Banc of America Funding Trust		
3.119% due 12/20/2034 ~	737	607
3.696% due 10/20/2046 ^~	590	473
3.725% due 03/20/2036 ^~	784	682
3.777% due 12/20/2036 ~	101	104
Banc of America Mortgage Trust		
3.608% due 09/25/2034 ~	130	129
3.622% due 10/20/2046 ^~	79	52
Bancorp Commercial Mortgage Trust		
5.796% due 08/15/2032 ~(n)	3,800	3,831
Barclays Commercial Mortgage Securities Trust		
7.073% due 08/15/2027 (n)	2,900	2,858
Bayview Commercial Asset Trust		

a anno 11 anno 10 an	1.41	106
2.311% due 03/25/2037 BCAP LLC Trust	141	136
3.365% due 05/26/2037 ~	3,517	3,039
Bear Stearns Adjustable Rate Mortgage Trust	0,017	0,005
3.530% due 09/25/2034 ~	88	85
3.616% due 03/25/2035 ~	130	127
3.725% due 08/25/2047 ^~	332	302
3.750% due 09/25/2034 ~	29	29
3.783% due 06/25/2047 ^~	231	214
4.232% due 10/25/2036 ^~	790	763
Bear Stearns ALT-A Trust 2.251% due 06/25/2046 ^ (n)	3,017	3,107
2.791% due 00/25/2035	354	355
2.7)170 dde 01725/2055	PRINCIPAL	MARKET
	AMOUNT	VALUE
	(000S)	(000S)
3.453% due 05/25/2036 ^~	\$ 812	\$ 752
3.555% due 04/25/2035 ~	301	284
5.556% due 09/25/2034 ~	300	298
5.576% due 11/25/2036 ^~	465	422
3.731% due 05/25/2035 ~	455	427
3.737% due 11/25/2035 ~	59 472	52 327
3.737% due 08/25/2036 ^~ 3.864% due 07/25/2035 ^~	329	291
3.904% due $07/23/2035$ ~~ 3.911% due $08/25/2036$ ~~(n)	2,351	2,352
BRAD Resecuritization Trust	2,001	2,332
2.185% due 03/12/2021 «	2,719	127
5.550% due 03/12/2021 «	508	502
CBA Commercial Small Balance Commercial Mortgage		
5.540% due 01/25/2039 ^×	1,339	1,122
CD Mortgage Trust		
5.688% due 10/15/2048 (n)	4,893	2,471
Chase Mortgage Finance Trust	944	(27
5.500% due 11/25/2021 ^ 5.000% due 03/25/2037 ^	844 851	637 721
Citigroup Commercial Mortgage Trust	051	121
5.800% due $12/10/2049 \sim (n)$	1.698	1,163
Citigroup Global Markets Mortgage Securities, Inc.	-,***	-,
5.500% due 02/25/2029	280	283
Citigroup Mortgage Loan Trust		
3.887% due 03/25/2037 ^~(n)	1,353	1,147
5.500% due 11/25/2035 ^	577	553
Citigroup/Deutsche Bank Commercial Mortgage Trust	100	0.50
5.398% due 12/11/2049 ~	423	253
Commercial Mortgage Loan Trust 5.254% due 12/10/2049 ~(n)	2.423	1,506
Commercial Mortgage Trust	2,723	1,500
5.285% due $07/10/2046 \sim (n)$	2,170	2,234
Countrywide Alternative Loan Trust	_,,,,,	2,201
.341% due 06/25/2037 ^	991	761
2.441% due 05/25/2036 ^	1,741	958
.441% due 06/25/2036 ^ (n)	1,404	916
.500% due 10/25/2035 ^	297	271
5.500% due 12/25/2035 ^(n)	1,459	1,265
.750% due 05/25/2036 ^	285	217
5.000% due 11/25/2035 ^ 5.000% due 04/25/2036 ^	364 315	140 267
.000% due 04/25/2037 ^	605	423
.500% due 09/25/2032 ^	393	385
.500% due 07/25/2032 ^	375	307
.500% due 06/25/2036 ^(n)	486	380
Countrywide Home Loan Mortgage Pass-Through Trust		
.182% due 03/25/2037 ^~	1,184	1,010
0.453% due 11/25/2035 ^~(n)	1,763	1,586
5.640% due 08/20/2035 ^~	79	75
8.679% due 08/25/2034 ^~	45	43
3.738% due 06/20/2035 ~	177	172
	940	918
3.851% due 09/25/2047 ^~ 3.961% due 03/25/2046 ^	2,808	1,801

Cundit Suizza First Doston Montrage Securities Com			
Credit Suisse First Boston Mortgage Securities Corp. 7.500% due 05/25/2032		1,334	1,444
Credit Suisse Mortgage Capital Certificates		1,007	1,477
2.460% due 11/30/2037 (n)		9,500	8,377
Credit Suisse Mortgage Capital Mortgage-Backed Trust			
2.691% due 07/25/2036 ^		536	193
5.896% due 04/25/2036 ×		447	316
6.500% due 05/25/2036 ^		371	235
6.500% due 07/26/2036 ^		471	262
Debussy DTC PLC 5.0200(_dug 07/12/2025 (g))	GBP	7 000	9,192
5.930% due 07/12/2025 (n) Deutsche ALT-A Securities, Inc.	UDP	7,000	9,192
2.241% due 02/25/2047	\$	583	483
Deutsche ALT-B Securities, Inc.	ψ	565	-05
6.250% due 07/25/2036 ^~		85	77
Deutsche Mortgage Securities, Inc. Mortgage Loan Trust			
5.500% due 09/25/2033		148	153
Downey Savings & Loan Association Mortgage Loan Trust			
2.265% due 04/19/2047 ^		357	298
		PRINCIPAL	MARKET
		AMOUNT	VALUE
ENTE NIL DX7		(000S)	(000S)
EMF-NL BV	ELID	000	\$ 000
0.671% due 07/17/2041 Epic Drummond Ltd.	EUR	800	\$ 909
0.000% due 01/25/2022		87	101
Eurosail PLC		07	101
2.227% due 09/13/2045	GBP	1,814	2,311
2.877% due 09/13/2045	0.51	1,314	1,661
4.477% due 09/13/2045		1,126	1,567
First Horizon Alternative Mortgage Securities Trust			
3.547% due 05/25/2036 ^~	\$	1,423	1,296
3.645% due 08/25/2035 ^~		67	13
3.653% due 11/25/2036 ^~		1,169	961
3.838% due 02/25/2036 ~		119	101
5.250% due 11/25/2036 ^		93	67
First Horizon Mortgage Pass-Through Trust		16	20
3.619% due 07/25/2037 ^~		46	38
3.664% due 01/25/2037 ^~(n) GE Commercial Mortgage Corp. Trust		691	628
5.606% due $12/10/2049 \sim (n)$		2,484	2,471
GMAC Mortgage Corp. Loan Trust		2,404	2,771
4.130% due 07/19/2035 ~		54	52
1.243% due 06/25/2034 ~		151	149
4.500% due 06/25/2034 ~		83	82
GreenPoint Mortgage Funding Trust			
2.271% due 01/25/2037		1,049	990
GS Mortgage Securities Corp.			
4.744% due 10/10/2032 ~		3,400	3,071
GS Mortgage Securities Trust			
.503% due 08/10/2043 ~(a)		7,724	170
5.196% due 08/10/2043 ~(n)		2,100	2,115
GSR Mortgage Loan Trust 2.541% due 07/25/2037 ^		380	200
2.541% due $07/25/2037$ ^ 3.729% due $01/25/2036$ ^~(n)		1,008	1,001
3.865% due 12/25/2034 ~		29	29
5.000% due 09/25/2034		212	213
Harbor View Mortgage Loan Trust		212	215
2.275% due $02/19/2046$ (n)		1,621	1,589
.295% due 11/19/2036 (n)		3,028	2,616
.645% due 06/19/2034		237	230
.725% due 01/19/2035		244	233
.947% due 08/19/2036 ^~		205	167
IomeBanc Mortgage Trust			
2.341% due 03/25/2035		280	248
M Pastor Fondo de Titulizacion de Activos			
0.000% due 03/22/2044	EUR	616	662
Impac CMB Trust		017	
2.611% due 11/25/2035 ^ IndyMac Mortgage Loan Trust	\$	317	264

2.551% due 04/25/2035		168	161
2.891% due 08/25/2034		168	153
2.951% due 09/25/2034		400	375
3.273% due 06/25/2037 ^~		305	282
3.589% due 05/25/2037 ^~(n)		3,274	3,064
3.591% due 11/25/2036 ^~(n)		1,010	996
3.686% due 05/25/2037 ^		8	2
3.752% due 12/25/2036 ^~		1,105	1,063
JPMorgan Alternative Loan Trust			
3.735% due 05/25/2036 ^~		412	335
5.500% due 11/25/2036 ^~		7	5
JPMorgan Chase Commercial Mortgage Securities Trust			
5.768% due 01/12/2043 ~		384	389
JPMorgan Mortgage Trust			
3.603% due 05/25/2036 ^~		631	630
3.653% due 10/25/2036 ^~		45	41
3.853% due 07/25/2035 ~		96	97
6.000% due 08/25/2037 ^		601	494
Landmark Mortgage Securities PLC			
0.000% due 06/17/2038	EUR	221	253
0.851% due 06/17/2038	GBP	579	754
Lehman Mortgage Trust			
5.763% due 04/25/2036 ~	\$	313	287
6.000% due 05/25/2037 ^(n)		1,284	1,292
MASTR Adjustable Rate Mortgages Trust			
2.298% due 01/25/2047 ^		372	302
3.693% due 10/25/2034 ~		663	627

52 PIMCO CLOSED-END FUNDS

See Accompanying Notes

June 30, 2018

		RINCIPAL AMOUNT (000S)	MARKET VALUE (000S)
Merrill Lynch Mortgage Trust			
5.986% due 06/12/2050 ~(n)	\$	653	\$ 653
Morgan Stanley Capital Trust			
5.285% due 06/11/2049 ~		356	360
Morgan Stanley Mortgage Loan Trust			
3.746% due 07/25/2035 ^~(n)		1,505	1,408
3.886% due 01/25/2035 ^~		270	212
5.750% due 12/25/2035 ^		416	390
6.000% due 08/25/2037 ^ Mortgage Equity Conversion Asset Trust		256	211
4.000% due 07/25/2060 «		670	593
Motel 6 Trust		070	575
9.000% due 08/15/2019 ~		5,084	5,174
Prime Mortgage Trust		5,004	5,174
2.441% due 06/25/2036 ^		3,443	2,179
7.000% due 07/25/2034		180	172
Regal Trust			
2.316% due 09/29/2031		3	3
Residential Accredit Loans, Inc. Trust		-	
2.301% due 06/25/2037		1,759	1,527
5.500% due 04/25/2037		107	96
5.000% due 08/25/2035 ^		564	530
5.000% due 01/25/2037 ^		495	465
Residential Asset Securitization Trust			
5.000% due 03/25/2037 ^		473	318
5.000% due 07/25/2037		7,220	4,890
Residential Funding Mortgage Securities, Inc. Trust			
5.092% due 07/27/2037 ^~		207	179
5.000% due 06/25/2037 ^		377	359
Sequoia Mortgage Trust			
3.912% due 01/20/2038 ^~		275	262
Structured Adjustable Rate Mortgage Loan Trust		0.1	
3.583% due 08/25/2034 ~		21	21
3.771% due 01/25/2036 ^~		1,066	833
Structured Asset Mortgage Investments Trust		0.017	2.024
2.301% due 08/25/2036 ^ (n) 2.551% due 05/25/2045		2,217	2,024 135
Structured Asset Securities Corp. Mortgage Pass-Through Certificates		139	135
3.926% due 01/25/2034 ~		345	348
FBW Mortgage-Backed Trust		545	540
5.000% due 07/25/2036 ^		313	245
Cheatre Hospitals PLC		515	243
1.536% due 10/15/2031	GBP	239	307
WaMu Mortgage Pass-Through Certificates Trust	ODI	237	507
2.395% due $07/25/2046$ (n)	\$	1,992	1,948
0.061% due 11/25/2036 ^~	Ψ	311	302
8.084% due 03/25/2037 ^~		501	457
8.404% due 07/25/2037 ^~		1,201	1,110
.450% due 03/25/2033 ~		76	77
.462% due 07/25/2037 ^~(n)		2,609	2,210
.568% due 06/25/2037 ^~(n)		1,549	1,463
Vashington Mutual Mortgage Pass-Through Certificates Trust			
408% due 10/25/2046 ^ (n)		481	423
.600% due 06/25/2033 ~		67	68
Vells Fargo Mortgage-Backed Securities Trust			
2.591% due 07/25/2037 ^		193	174
3.633% due 10/25/2036 ^~		20	19
3.682% due 09/25/2036 ^~		19	19

3.933% due 04/25/2036 ^~		19	19
Total Non-Agency Mortgage-Backed Securities (Cost \$127,450)			141,991
ASSET-BACKED SECURITIES 37.8%			
Access Financial Manufactured Housing Contract Trust			
7.650% due 05/15/2021		203	44
Airspeed Ltd.		203	44
2.343% due 06/15/2032		458	400
American Money Management Corp. CLO Ltd.		400	400
9.307% due 12/09/2026		1,200	1,223
Ameriquest Mortgage Securities, Inc. Asset-Backed Pass-Through Certificates		1,200	1,225
3.816% due 05/25/2034		154	155
4.941% due 08/25/2032		857	853
1) 1 // dd 00/20/202		PRINCIPAL	MARKET
		AMOUNT	VALUE
		(000S)	(000S)
Asset-Backed Funding Certificates Trust		(****2)	()
2.241% due 10/25/2036 (n)	\$	5,986	\$ 5,730
2.651% due 10/25/2033		167	158
2.751% due 03/25/2035 (n)		4,431	4,431
Associates Manufactured Housing Pass-Through Certificates		,	.,
7.150% due 03/15/2028 ~(n)		1,343	1,473
Bear Stearns Asset-Backed Securities Trust			· · · ·
1.982% due 09/25/2034		558	541
3.647% due 07/25/2036 ~		467	329
Bombardier Capital Mortgage Securitization Corp.			
7.830% due 06/15/2030 ~		3,549	1,424
C-BASS CBO Corp.			
2.564% due 09/06/2041		7,846	838
Conseco Finance Corp.			
6.220% due 03/01/2030		72	77
6.530% due 02/01/2031 ~		1,086	1,056
7.050% due 01/15/2027		45	46
Conseco Finance Securitizations Corp.			
7.770% due 09/01/2031		784	859
7.960% due 05/01/2031		1,630	1,039
8.060% due 09/01/2029 ~(n)		2,966	1,545
9.163% due 03/01/2033 ~		2,757	2,599
Countrywide Asset-Backed Certificates			
2.231% due 06/25/2035 (n)		8,082	7,406
2.341% due $01/25/2037$ (n)		15,575	14,834
2.431% due 12/25/2036 ^		566	316
2.520% due 08/25/2032 ^		345	327
3.366% due 02/25/2035 (n)		2,313	2,343
Countrywide Asset-Backed Certificates Trust			
2.871% due 11/25/2034		275	276
4.693% due 10/25/2035 ~		6	7
Crecera Americas LLC		6.000	6.000
0.000% due 08/31/2020		6,000	6,008
Credit Suisse First Boston Mortgage Securities Corp.		1 402	1.400
3.141% due 02/25/2031		1,492	1,498
Credit-Based Asset Servicing & Securitization LLC		1 077	1.057
3.411% due 12/25/2035		1,377	1,357
Euromax ABS PLC	ELID	5 000	5 202
0.012% due 11/10/2095	EUR	5,000	5,323
Greenpoint Manufactured Housing 8.300% due 10/15/2026 ~	\$	542	583
	φ	542	363
Home Equity Asset Trust 4.491% due 10/25/2033		14	13
Home Equity Loan Trust		14	15
2.431% due $04/25/2037$ (n)		8,700	7,236
Home Equity Mortgage Loan Asset-Backed Trust		0,700	7,230
2.331% due 04/25/2037 (n)		14,614	11,050
2.331% due 04/25/2037 (ff)		4,708	4,240
		4,700	4,240
IPMorgan Mortgage Acquisition Trust			
JPMorgan Mortgage Acquisition Trust 2 171% due 08/25/2036		7	Λ
JPMorgan Mortgage Acquisition Trust 2.171% due 08/25/2036 2.281% due 03/25/2047		7 1,849	4 1,791

1.086% due 04/25/2038 «~(a)		1,027	29
Lehman ABS Mortgage Loan Trust			
2.181% due 06/25/2037		6,006	4,253
Long Beach Mortgage Loan Trust			
2.281% due 02/25/2036		3,036	2,566
2.361% due 05/25/2046		3,364	1,495
2.796% due 11/25/2035 (n)		4,593	3,667
4.566% due 03/25/2032		67	68
Morgan Stanley ABS Capital, Inc. Trust		(01	290
3.126% due 01/25/2035		601	280
Morgan Stanley Dean Witter Capital, Inc. Trust 3.516% due 02/25/2033		278	278
National Collegiate Commutation Trust		278	278
0.000% due 03/25/2038		10.400	5,612
NovaStar Mortgage Funding Trust		10,400	5,012
2.261% due 11/25/2036		1,405	672
Oakwood Mortgage Investors, Inc.		1,100	072
2.303% due 06/15/2032		16	15
Option One Mortgage Loan Trust			
5.662% due 01/25/2037 ^		10	10
]	PRINCIPAL AMOUNT (000S)	MARKET VALUE (000S)
Origen Manufactured Housing Contract Trust			
8.150% due 03/15/2032	\$	1,320	\$ 1,362
Ownit Mortgage Loan Trust			
3.384% due 10/25/2035		2,219	1,404
Park Place Securities, Inc. Asset-Backed Pass-Through Certificates		1.171	0(5
3.966% due 10/25/2034 Desidential Asset Mantages Products Trust		1,161	965
Residential Asset Mortgage Products Trust 3.216% due 08/25/2033		536	512
Residential Asset Securities Corp. Trust		550	512
2.531% due 10/25/2035 (n)		3,526	3,225
Saxon Asset Securities Trust		5,520	5,225
3.066% due 12/26/2034		629	565
Securitized Asset-Backed Receivables LLC Trust		02)	505
2.321% due 02/25/2037 ^		370	220
2.766% due 01/25/2035		28	27
SLM Student Loan Trust			
0.000% due 01/25/2042 «(h)		2	1,504
SoFi Professional Loan Program LLC			
0.000% due 01/25/2039 «(h)		2,540	1,226
0.000% due 09/25/2040 «(a)(h)		1,094	656
Soloso CDO Ltd.			
2.651% due 10/07/2037		1,300	1,079
South Coast Funding Ltd.			
2.585% due 01/06/2041		41,426	11,185
Specialty Underwriting & Residential Finance Trust			
2.241% due 06/25/2037 (n)		5,570	4,097
Structured Asset Investment Loan Trust		5 707	5 (00
2.531% due 01/25/2036 (n)		5,796	5,600
Structured Asset Securities Corp. Mortgage Loan Trust 2.391% due 06/25/2035		201	286
Talon Funding Ltd.		291	280
2.808% due 06/05/2035		885	433
UCFC Home Equity Loan Trust		005	55
7.750% due 04/15/2030 ~		671	644
		071	011
Total Asset-Backed Securities (Cost \$124,368)			143,367
1 otal Asser Datken Securities (Cost \$124,300)			145,507
SOVEREIGN ISSUES 3.9%			
Argentina Government International Bond	Pr in	0.100	2 200
2.260% due 12/31/2038 ×	EUR	3,180	2,200
3.375% due 01/15/2023		100	106
5.250% due 01/15/2028		100	101
6.250% due 11/09/2047 7 820% due 12/31/2023		100	91
7.820% due 12/31/2033 22.844% (BADLARPP) due 10/04/2022 ~	ARS	6,784 36	7,926
34.188% (BADLARPP + 2.000%) due 04/03/2022 ~	AND	39.487	1.246
$J_{1,100/0}$ (DADLANT + 2.000/0) UUC $U_{1/0}$ (2022 ~		J7.40/	1.240

1,246

39,487

34.194% (BADLARPP + 2.500%) due 03/11/2019 ~		100	3
34.660% (BADLARPP + 3.250%) due 03/01/2020 ~		400	14
40.000% (ARPP7DRR) due 06/21/2020 ~		38,881	1,401
Egypt Government International Bond			
4.750% due 04/16/2026	EUR	200	215
5.625% due 04/16/2030		200	210
Peru Government International Bond			
6.150% due 08/12/2032	PEN	1,160	\$ 363
6.350% due 08/12/2028		250	80
8.200% due 08/12/2026		250	91
Qatar Government International Bond			
3.875% due 04/23/2023	\$	200	200
Republic of Greece Government International Bond			
4.750% due 04/17/2019	EUR	200	241
Venezuela Government International Bond			
6.000% due 12/09/2020 ^(e)	\$	165	44
9.250% due 09/15/2027 ^(e)		198	57

Total Sovereign Issues (Cost \$17,504)

14,591

See Accompanying Notes

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Schedule of Investments PIMCO Income Opportunity Fund (Cont.)

COMMON STOCKS 2.1%	SHARES	MARKET VALUE (000S)
CONSUMER DISCRETIONARY 0.7%		
Caesars Entertainment Corp. (f)	219,638	\$ 2,350
Tribune Media Co. A	5,969	229
		2,579
ENERGY 0.8%	(101 101	1.440
Dommo Energia S.A. «(f)(l)	6,101,134	1,668
Dommo Energia S.A. SP - ADR « Forbes Energy Services Ltd. (f)(l)	1,108 29,625	41 268
Ocean Rig UDW, Inc. (f)	35,500	1,047
	55,500	1,047
		3,024
		5,024
FINANCIALS 0.6% TIG FinCo PLC «(1)	1,377,983	2,182
	1,377,965	2,102
INDUSTRIALS 0.0%	200.012	70
Sierra Hamilton Holder LLC «(I)	200,912	72
UTILITIES 0.2% Eneva S.A. (f)(l)	4,214	13
TexGen Power LLC «	33,708	1,069
TEXOEN I OWEI LLC «	55,708	1,009
Total Common Stocks (Cost \$8,288)		8,939
Total Common Stocks (Cost \$6,288)		0,939
WARRANTS 0.0% INDUSTRIALS 0.0% Sequa Corp Exp. 04/28/2024 «	279.000	71
Sequa Corp Exp. 04/20/2024 «	279,000	/1
Total Warrants (Cost \$0)		71
	SHARES	MARKET VALUE (000S)
CONVERTIBLE PREFERRED SECURITIES 3.3%		
BANKING & FINANCE 3.3%		
Wells Fargo & Co. 7.500% (j)	9,900	\$ 12,469
7.500 //c (j)	9,900	¢ 12,409
Total Convertible Preferred Securities (Cost \$6,294)		12,469
PREFERRED SECURITIES 1.2% INDUSTRIALS 1.2%		
Sequa Corp.		
9.000% «	5,177	4,659
Total Preferred Securities (Cost \$5,177)		4,659

REAL ESTATE INVESTMENT TRUSTS 1.9%

REAL ESTATE 1.9%		
VICI Properties, Inc. (l)	340,104	7,020
Total Real Estate Investment Trusts (Cost \$4,976)		7,020

SHORT-TERM INSTRUMENTS 3.3% DEDUDCHASE ACDEEMENTS (m) 1.6

REF	PURCHASE	AGREEMENTS	(m)	1.6%

SHORT-TERM NOTES 0.3%		PRINCIPAL AMOUNT (000S)	
Letras del Banco Central de la Republica Argentina			
25.150% due 10/17/2018 (i)	ARS	530	16
25.600% due 07/18/2018 (i)	1110	524	18
25.650% due 08/15/2018 (i)		570	19
25.700% due 07/18/2018 (i)		3,241	110
33.500% due 07/18/2018 (i)		80	3
	AN	NCIPAL 10UNT 000S)	MARKET VALUE (000S)
Nigeria Open Market Operation Bills			
15.432% due 10/25/2018 (i)	NGN		\$ 188
15.696% due 11/08/2018 (i)		7,740	20
15.703% due 10/25/2018 (i)		50,100	133
15.716% due 11/08/2018 (i)		10,800	29
15.737% due 11/08/2018 (i)		122,000	324
15.798% due 11/08/2018 (i)		50,000	133
			993
ARGENTINA TREASURY BILLS 0.1%			
9.357% due 09/14/2018 - 10/12/2018 (g)(h)	ARS	6,374	219
4.719% due 08/24/2018 - 09/14/2018 (g)(h)	\$	136	135
			354
NIGERIA TREASURY BILLS 0.5%			
15.532% due 10/04/2018 - 11/29/2018 (g)(h)	NGN	706,940	1,884
U.S. TREASURY BILLS 0.8%			
1.938% due 08/02/2018 - 10/04/2018 (g)(h)(q)	\$	3,143	3,130
Total Short-Term Instruments (Cost \$12,674)			12,524
Total Investments in Securities (Cost \$502,160)			540,360
			_ 10,000
Total Investments 142.4% (Cost \$502,160) Financial Derivative Instruments (o)(p) (0.5)%		:	\$ 540,360
(Cost or Premiums, net \$(8,332)) Other Assets and Liabilities, net (41.9)%			(1,865) (159,117)
Net Assets 100.0%		:	\$ 379,378

6,163

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- « Security valued using significant unobservable inputs (Level 3). All or a portion of this amount represent unfunded loan commitments. The interest rate for the unfunded portion will be determined at the time of funding. See Note 4, Securities and Other Investments, in the Notes to Financial Statements for more information regarding unfunded loan commitments.
- Variable or Floating rate security. Rate shown is the rate in effect as of period end. Certain variable rate securities are not based on a published reference rate and spread, rather are determined by the issuer or agent and are based on current market conditions. Reference rate is as of reset date, which may vary by security. These securities may not indicate a reference rate and/or spread in their description.
 Rate shown is the rate in effect as of period end. The rate may be based on a fixed rate, a capped rate or a floor rate and may convert to a variable or
- floating rate in the future. These securities do not indicate a reference rate and spread in their description. × Coupon represents a rate which changes periodically based on a predetermined schedule. Rate shown is the rate in effect as of period end.
- (a) Interest only security.
- (b) Principal only security.
- (c) When-issued security.
- (d) Payment in-kind security.
- (e) Security is not accruing income as of the date of this report.
- (f) Security did not produce income within the last twelve months.
- (g) Coupon represents a weighted average yield to maturity.
- (h) Zero coupon security.
- (i) Coupon represents a yield to maturity.
- (j) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (k) Contingent convertible security.

54 PIMCO CLOSED-END FUNDS

See Accompanying Notes

June 30, 2018

(I) RESTRICTED SECURITIES:

Issuer Description	Acquisition Date	Cost	 Iarket Value	Market Value as Percentage of Net Assets
Dommo Energia S.A.	12/21/2017 - 12/26/2017	\$ 159	\$ 1,668	0.44%
Eneva S.A.	12/21/2017	18	13	0.00
Forbes Energy Services Ltd.	03/11/2014 - 07/31/2014	1,470	268	0.07
Pinnacol Assurance 8.625% due 06/25/2034	06/23/2014	2,900	3,011	0.79
Sierra Hamilton Holder LLC	07/31/2017	51	72	0.02
TIG FinCo PLC	04/02/2015 - 07/20/2017	1,846	2,182	0.58
VICI Properties, Inc.	03/03/2014 - 11/17/2017	4,976	7,020	1.85
		\$ 11,420	\$ 14,234	3.75%

BORROWINGS AND OTHER FINANCING TRANSACTIONS

(m) REPURCHASE AGREEMENTS:

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralized By	 ollateral eceived)	Agr	ourchase eements, Value	Agr Pr t	ourchase reement coceeds to be ceived ⁽¹⁾
FICC	1.500%	06/29/2018	07/02/2018	\$ 1,663	U.S. Treasury Notes 2.125% due 08/15/2021	\$ (1,697)	\$	1,663	\$	1,663
SAL	2.220	06/29/2018	07/02/2018	4,500	U.S. Treasury Notes 2.000% due 10/31/2022	(4,599)		4,500		4,501
Total Repurch	nase Agreem	ents				\$ (6,296)	\$	6,163	\$	6,164

REVERSE REPURCHASE AGREEMENTS:

Counterparty	Borrowing Rate ⁽²⁾	Settlement Date	Maturity Date	Amount Borrowed ⁽²⁾	Payable for Reverse Repurchase Agreements
BPS	2.890%	05/29/2018	08/29/2018	\$ (286)	\$ (287)
	3.455	05/14/2018	08/14/2018	(7,839)	(7,876)
BRC	3.326	06/01/2018	08/20/2018	(1,121)	(1,124)

	3.332	06/21/2018	09/21/2018	(8,163)	(8,171)
	3.343	06/01/2018	08/14/2018	(2,299)	(2,306)
	3.353	06/01/2018	07/16/2018	(7,485)	(7,507)
	3.353	06/01/2018	08/09/2018	(10,374)	(10,404)
	4.337	06/27/2017	TBD ⁽³⁾	(1,682)	(1,683)
JML	0.850	05/15/2018	08/15/2018	GBP (1,901)	(2,512)
JIVIL	2.550	06/18/2018	07/18/2018	\$ (6,913)	(6,920)
	2.550	06/18/2018	07/18/2018	(511)	(511)
MSB	4.041	09/15/2017	09/17/2018	(1,212)	(1,214)
NIGD .	4.071	08/17/2017	08/17/2018	(5,187)	(5,207)
NOM	2.670	05/23/2018	07/23/2018	(4,960)	(4,975)
110101	2.670	05/25/2018	07/25/2018	(3,436)	(3,446)
RBC	2.500	01/18/2018	07/18/2018	(1,171)	(1,184)
	2.550	01/18/2018	07/18/2018	(2,590)	(2,620)
	3.450	03/12/2018	09/12/2018	(8,252)	(8,340)
	3.530	06/20/2018	09/20/2018	(2,169)	(2,171)
RDR	2.520	05/30/2018	08/30/2018	(2,016)	(2,021)
	2.670	05/10/2018	08/10/2018	(1,009)	(1,013)
RTA	2.538	01/16/2018	07/16/2018	(468)	(473)
	2.887	01/03/2018	07/03/2018	(7,549)	(7,658)
	3.016	02/02/2018	08/02/2018	(4,780)	(4,840)
	3.296	03/08/2018	09/07/2018	(2,275)	(2,299)
	3.435	06/22/2018	09/24/2018	(1,077)	(1,078)
	3.460	04/05/2018	10/05/2018	(3,774)	(3,806)
	3.511	04/23/2018	10/23/2018	(723)	(728)
	3.519	04/26/2018	10/26/2018	(4,931)	(4,963)
	3.519	06/18/2018	09/12/2018	(569)	(575)
SAL	3.171	04/05/2018	10/05/2018	(3,464)	(3,491)
SOG	2.600	04/11/2018	07/11/2018	(1,057)	(1,063)
	2.630	04/16/2018	07/16/2018	(7,435)	(7,477)
	2.690	04/24/2018	07/24/2018	(1,237)	(1,243)
	2.730	04/26/2018	07/24/2018	(1,536)	(1,544)
	2.730	06/06/2018	07/24/2018	(82)	(82)
	2.800	06/06/2018	09/06/2018	(7,224)	(7,239)
	2.810	06/07/2018	09/07/2018	(2,662)	(2,667)
	2.810	06/12/2018	09/12/2018	(885)	(886)

See Accompanying Notes

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Schedule of Investments PIMCO Income Opportunity Fund (Cont.)

Counterparty	Borrowing Rate ⁽²⁾	Settlement Date	Maturity Date	Amount Borrowed ⁽²⁾	Payable for Reverse Repurchase Agreements
	2.820%	06/14/2018	09/14/2018	\$ (2,559)	\$ (2,563)
	3.612	01/22/2018	07/23/2018	(1,304)	(1,312)
UBS	0.100	04/23/2018	07/23/2018	EUR (1,186)	(1,385)
	0.950	06/18/2018	07/18/2018	GBP (4,113)	(5,430)
	1.500	06/22/2018	07/23/2018	(2,665)	(3,519)
	2.560	06/13/2018	09/13/2018	\$(212)	(212)
	2.780	06/11/2018	09/12/2018	(2,667)	(2,671)
	2.780	06/13/2018	09/13/2018	(1,134)	(1,136)
	2.860	06/05/2018	09/05/2018	(3,926)	(3,934)
	2.910	05/14/2018	08/14/2018	(2,959)	(2,971)
	3.321	04/05/2018	07/05/2018	(3,407)	(3,435)
	3.337	04/10/2018	07/10/2018	(4,766)	(4,803)
	3.362	04/23/2018	07/23/2018	(5,749)	(5,787)

Total Reverse Repurchase Agreements

\$ (172,762)

BORROWINGS AND OTHER FINANCING TRANSACTIONS SUMMARY

The following is a summary by counterparty of the market value of Borrowings and Other Financing Transactions and collateral pledged/(received) as of June 30, 2018:

Counterparty Global/Master Repurchase Agreement	Repurchase Agreement Proceeds to be Received ⁽¹⁾	R Rej	yable for Reverse purchase reements	fo Sale-B	able or uyback actions	Total Borrowings and Other Financin Transactions	<i>.</i>	ollateral cd/(Received)	Ex	Net posure ⁽⁴⁾
BPS	\$ 0	\$	(8,163)	\$	0	\$ (8,163) \$	10,768	\$	2,605
BRC	0		(31,195)		0	(31,195)	44,748		13,553
FICC	1,663		0		0	1,663		(1,697)		(34)
JML	0		(9,943)		0	(9,943)	11,931		1,988
MSB	0		(6,421)		0	(6,421)	9,852		3,431
NOM	0		(8,421)		0	(8,421)	9,549		1,128
RBC	0		(14,315)		0	(14,315)	17,652		3,337
RDR	0		(3,034)		0	(3,034)	3,138		104
RTA	0		(26,420)		0	(26,420))	35,255		8,835
SAL	4,501		(3,491)		0	1,010		(249)		761
SOG	0		(26,076)		0	(26,076)	28,423		2,347
UBS	0		(35,283)		0	(35,283)	46,959		11,676
Total Borrowings and Other Financing Transactions	\$ 6,164	\$	(172,762)	\$	0					

CERTAIN TRANSFERS ACCOUNTED FOR AS SECURED BORROWINGS

Remaining Contractual Maturity of the Agreements

	Overnight and Continuous		Up to 30 days		31-90 days		Greater Than 90 days			Total	
Reverse Repurchase Agreements			_								
Corporate Bonds & Notes	\$	0	\$	(38,354)	\$	(30,111)	\$	0	\$	(68,465)	
U.S. Government Agencies		0		0		(6,093)		0		(6,093)	
Non-Agency Mortgage-Backed Securities		0		(11,160)		(24,055)		(10,071)		(45,286)	
Asset-Backed Securities		0		(22,860)		(25,458)		(4,600)		(52,918)	
Total Borrowings	\$	0	\$	(72,374)	\$	(85,717)	\$	(14,671)	\$	(172,762)	
Payable for reverse repurchase agreements and sale-buyback financing transactions											

- (n) Securities with an aggregate market value of \$223,144 have been pledged as collateral under the terms of the above master agreements as of June 30, 2018.
- (1) Includes accrued interest.

(2) The average amount of borrowings outstanding during the period ended June 30, 2018 was \$(203,741) at a weighted average interest rate of 2.484%. Average borrowings may include sale-buyback transactions and reverse repurchase agreements, if held during the period.

⁽³⁾ Open maturity reverse repurchase agreement.

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

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See Accompanying Notes

June 30, 2018

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

SWAP AGREEMENTS:

CREDIT DEFAULT SWAPS ON CORPORATE ISSUES - SELL PROTECTION⁽¹⁾

				Implied									Vai	iati	on M	largin
			Ci	redit Spread at												
	Fixed	Payment	Maturity	June 30,	N	otional	Pr	emiums	Аррі	reciation/	Μ	larket				
Reference Entity	Receive Rate	Frequency	Date	2018 ⁽²⁾	An	10unt ⁽³⁾ I	Paid/	(Received	Dep	reciation)	I	alue	As	set	Lia	bility
Frontier Communications																
Corp.	5.000%	Quarterly	06/20/2020	8.963%	\$	4,200	\$	(139)	\$	(139)	\$	(278)	\$	0	\$	(11)
Sprint Corp.	5.000	Quarterly	12/20/2021	2.482		1,000		22		60		82		0		(1)
							\$	(117)	\$	(79)	\$	(196)	\$	0	\$	(12)

INTEREST RATE SWAPS

Pav/Receive			Payment	Maturity	Noti	ional	Premiums	Unrealized Appreciation/	Market	Variatio	n Margin
•	Floating Rate Index	Fixed Rate	Frequency	Date				Depreciation)	Value	Asset	Liability
Pay	1-Year BRL-CDI	11.680%	Maturity	01/04/2021	BRL	51,500	\$ (252)	\$ 913	\$ 661	\$ 14	\$ 0
Pay	1-Year BRL-CDI	15.590	Maturity	01/04/2021		20	1	0	1	0	0
Pay	3-Month CAD Bank										
	Bill	3.300	Semi-Annual	06/19/2024	CAD	13,300	618	(145)	473	0	(63)
Receive	3-Month CAD Bank										
	Bill	3.500	Semi-Annual	06/20/2044		4,400	(154)	(412)	(566)	44	0
Pay	3-Month USD-LIBOR	1.500	Semi-Annual	12/21/2021	\$	18,000	154	(976)	(822)	0	(3)
Pay	3-Month	1.500	Senn-Annuar	12/21/2021	φ	10,000	154	(970)	(822)	0	(3)
Tay	USD-LIBOR	1.500	Semi-Annual	06/21/2027		22,000	(1,596)	(949)	(2,545)	0	(21)
Pay	3-Month										
	USD-LIBOR	2.000	Semi-Annual	06/20/2023		63,400	(2,639)	(16)	(2,655)	0	(39)
Pay	3-Month										
	USD-LIBOR	2.140	Semi-Annual	11/15/2022		73,400	0	(2,308)	(2,308)	0	(29)
Pay	3-Month										
	USD-LIBOR	2.250	Semi-Annual	06/20/2028		52,200	(3,333)	72	(3,261)	0	(54)
Pay	3-Month		a	10/00/0007		0.400	1.50		(222)	0	
D '	USD-LIBOR	2.500	Semi-Annual	12/20/2027		9,100	152	(474)	(322)	0	(7)
Receive	3-Month	2 500	C: A	0(10010029		45 200	1.041	2.510	2 551	4.4	0
D '	USD-LIBOR	2.500	Semi-Annual	06/20/2038		45,200	1,041	2,510	3,551	44	0
Receive	3-Month USD-LIBOR	2.500	Semi-Annual	06/20/2048		25,500	2,291	241	2,532	41	0
Pay		2.860	Semi-Annual	04/26/2023		200,000	(548)	381	(167)	0	(83)

	3-Month USD-LIBOR											
Pay	6-Month AUD-BBR-BBSW	3.500	Semi-Annual	06/17/2025	AUD	5,200	129		86	215	0	0
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	1.250	Annual	09/19/2028	EUR	10,100	(141)		(234)	(375)	0	(16)
Receive ⁽⁴⁾	6-Month GBP-LIBOR	1.500	Semi-Annual	09/19/2028	GBP	17,050	392		(234)	108	25	0
							\$ (3,885)	\$ (1,595)	\$ (5,480)	\$ 168	\$ (315)
Total Swap A	Agreements						\$ (4,002)	\$ (1,674)	\$ (5,676)	\$ 168	\$ (327)

FINANCIAL DERIVATIVE INSTRUMENTS: EXCHANGE-TRADED OR CENTRALLY CLEARED SUMMARY

The following is a summary of the market value and variation margin of Exchange-Traded or Centrally Cleared Financial Derivative Instruments as of June 30, 2018:

		ial Derivative Assets riation Margin	Financial Derivative Liabilities Variation Margin
	Market Value Purchased	Asset Swap	Market Value Liability Written Swap
		res Agreements Total	Options Futures Agreements Total
Total Exchange-Traded or Centrally Cleared	\$ 0 \$	0 \$ 168 \$ 16	8 \$ 0 \$ 0 \$ (327) \$ (327)

Cash of \$10,368 has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as of June 30, 2018. See Note 8, Master Netting Arrangements, in the Notes to Financial Statements for more information regarding master netting arrangements.

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) Implied credit spreads, represented in absolute terms, utilized in determining the market value of credit default swap agreements on corporate or sovereign issues as of period end serve as indicators of the current status of the payment/performance risk and represent the likelihood or risk of default for the credit derivative. The implied credit spread of a particular referenced entity reflects the cost of buying/selling protection and may include upfront payments required to be made to enter into the agreement. Wider credit spreads represent a deterioration of the referenced entity s credit soundness and a greater likelihood or risk of default or other credit event occurring as defined under the terms of the agreement.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (4) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

See Accompanying Notes

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Schedule of Investments PIMCO Income Opportunity Fund (Cont.)

(p) FINANCIAL DERIVATIVE INSTRUMENTS: OVER THE COUNTER

FORWARD FOREIGN CURRENCY CONTRACTS:

Counterparty	Settlement Month		rency to elivered		ency to eceived	Appre	ealized eciation/ eciation) Liability
BPS	07/2018	EUR	22,885	\$	26,544	\$ 0	\$ (182)
	07/2018	PEN	1,929		591	3	0
	07/2018	\$	110	ARS	2,941	0	(10)
	08/2018	ARS	570	\$	27	8	0
СВК	07/2018	GBP	31,287		41,451	160	0
	07/2018	\$	3	ARS	85	0	0
	07/2018		519	GBP	386	0	(9)
	10/2018		34	ARS	1,020	0	(2)
	11/2018	NGN	7,334	\$	19	0	(1)
GLM	07/2018	BRL	872		226	1	0
	07/2018	\$	232	BRL	872	0	(7)
	07/2018		192	EUR	162	0	(3)
	07/2018		235	RUB	14,637	0	(1)
	08/2018		338	EUR	290	1	0
HUS	07/2018	ARS	524	\$	25	7	0
	07/2018	EUR	1,226		1,431	0	(1)
	07/2018	RUB	14,637		232	0	(1)
	07/2018	\$	3	ARS	74	0	0
	08/2018		3,423	RUB	214,136	1	(33)
	10/2018		5	ARS	150	0	0
JPM	10/2018	NGN	279,094	\$	743	0	(19)
	11/2018		535,519		1,423	0	(32)
MSB	07/2018	BRL	12,099		3,176	54	0
	07/2018	\$	3,211	BRL	12,099	0	(89)
	08/2018	BRL	12,099	\$	3,202	91	0
	10/2018	NGN	41,371		110	0	(3)
RYL	07/2018	GBP	332		441	3	0
SCX	07/2018	BRL	10,018		2,732	147	0
	07/2018	\$	2,598	BRL	10,018	0	(13)
	10/2018	NGN	84,245	\$	224	0	(6)
	11/2018		10,172		27	0	(1)
SSB	07/2018	\$	27,879	EUR	23,949	89	0
	08/2018	EUR	23,949	\$	27,941	0	(87)
UAG	07/2018	\$	41,298	GBP	31,233	0	(78)
	08/2018	GBP	31,233	\$	41,356	80	0
	09/2018	\$	77	RUB	4,834	0	0

Total Forward Foreign Currency Contracts

\$ 645 \$ (578)

SWAP AGREEMENTS:

CREDIT DEFAULT SWAPS ON CORPORATE AND SOVEREIGN ISSUES - SELL PROTECTION $^{\left(1\right) }$

				Cre	Implied edit Spread	at		I	Unrea		-		reements /alue
Counterparty	Reference Entity	Fixed Receive Rate	Payment Frequency	Maturity Date	June 30, 2018 ⁽²⁾	Notional AmountPa						et	Liability
BOA	Russia Government International Bond	1.000%	Quarterly	06/20/2024	1.621%	\$ 400	\$	(40)	\$	27	\$	0	\$ (13)
BRC	Russia Government International Bond	1.000	Quarterly	06/20/2024	1.621	400		(46)		33		0	(13)
	Russia Government International Bond	1.000	Quarterly	09/20/2024	1.661	300		(25)		14		0	(11)
CBK	Russia Government International Bond	1.000	Quarterly	06/20/2024	1.621	500		(53)		37		0	(16)
	Russia Government International Bond	1.000	Quarterly	09/20/2024	1.661	300		(26)		15		0	(11)
GST	Petrobras Global Finance BV	1.000	Quarterly	09/20/2020	2.175	110		(16)		13		0	(3)
	Russia Government International Bond	1.000	Quarterly	03/20/2020	0.894	100		(19)		19		0	0
	Russia Government International Bond	1.000	Quarterly	06/20/2024	1.621	200		(23)		17		0	(6)
HUS	Russia Government International Bond	1.000	Quarterly	06/20/2019	0.804	130		(5)		6		1	0
	Russia Government International Bond	1.000	Quarterly	06/20/2024	1.621	130		(13)		9		0	(4)
	Russia Government International Bond	1.000	Quarterly	09/20/2024	1.661	69		(10)		8		0	(2)
JPM	Russia Government International Bond	1.000	Quarterly	06/20/2024	1.621	200		(18)		11		0	(7)
							\$ (2	294)	\$ 2	209	\$	1	\$ (86)

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See Accompanying Notes

June 30, 2018

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

Counterparty	Index/Tranches	Fixed Receive Rate	Payment Frequency	Maturity Date	Notional Amount ⁽³⁾ I		Unrealized Appreciation/ (Depreciation)	at	Agreements, Value ⁽⁴⁾ Liability
DUB	CMBX.NA.BBB6 Index	3.000%	Monthly	05/11/2063	\$ 100	\$ (12)	\$ 2	\$ 0	\$ (10)
	CMBX.NA.BBB9 Index	3.000	Monthly	09/17/2058	100	(13)	3	0	(10)
FBF	CMBX.NA.BBB6 Index	3.000	Monthly	05/11/2063	100	(12)	2	0	(10)
	CMBX.NA.BBB7 Index	3.000	Monthly	01/17/2047	100	(10)	3	0	(7)
	CMBX.NA.BBB8 Index	3.000	Monthly	10/17/2057	500	(78)	18	0	(60)
GST	ABX.HE.AA.6-1 Index	0.320	Monthly	07/25/2045	15,182	(3,021)	2,115	0	(906)
	ABX.HE.PENAAA.7-1 Index	0.090	Monthly	08/25/2037	3,949	(765)	126	0	(639)
	CMBX.NA.A.6 Index	2.000	Monthly	05/11/2063	1,500	(76)	69	0	(7)
MYC	CMBX.NA.BBB10 Index	3.000	Monthly	11/17/2059	200	(25)	7	0	(18)
	CMBX.NA.BBB9 Index	3.000	Monthly	09/17/2058	200	(24)	3	0	(21)
						\$ (4,036)	\$ 2,348	\$ 0	\$ (1,688)
Total Swap Ag	greements					\$ (4,330)	\$ 2,557	\$ 1	\$ (1,774)

FINANCIAL DERIVATIVE INSTRUMENTS: OVER THE COUNTER SUMMARY

The following is a summary by counterparty of the market value of OTC financial derivative instruments and collateral pledged/(received) as of June 30, 2018:

	Fina	ancial Deri	ivative A	ssets	Fina	ncial De	erivative Liab	ilities			
	Forward				Forward				Net		
	Foreign			Total	Foreign			Total	Market	Collateral	
	Currency	Purchased	Swap	Over the	Currency	Written	Swap	Over the	Value of OTC	0	Net
Counterparty	Contracts	Options	greemen	tsCounter	Contracts	Options	Agreements	Counter	Derivatives	(Received)	Exposure ⁽⁵⁾
BOA	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ (13)	\$ (13)	\$ (13)	\$ 13	\$ (0)
BPS	11	0	0	11	(192)	0	0	(192)	(181)	0	(181)
BRC	0	0	0	0	0	0	(24)	(24)	(24)	0	(24)
CBK	160	0	0	160	(12)	0	(27)	(39)	121	(270)	(149)
DUB	0	0	0	0	0	0	(20)	(20)	(20)	0	(20)
FBF	0	0	0	0	0	0	(77)	(77)	(77)	0	(77)
GLM	2	0	0	2	(11)	0	0	(11)	(9)	0	(9)
GST	0	0	0	0	0	0	(1,561)	(1,561)	(1,561)	1,903	342
HUS	8	0	1	9	(35)	0	(6)	(41)	(32)	0	(32)
JPM	0	0	0	0	(51)	0	(7)	(58)	(58)	0	(58)
MSB	145	0	0	145	(92)	0	0	(92)	53	0	53
MYC	0	0	0	0	0	0	(39)	(39)	(39)	(595)	(634)
RYL	3	0	0	3	0	0	0	0	3	0	3
SCX	147	0	0	147	(20)	0	0	(20)	127	(60)	67
SSB	89	0	0	89	(87)	0	0	(87)	2	0	2
UAG	80	0	0	80	(78)	0	0	(78)	2	0	2

Total Over the Counter	\$ 645	\$	0 \$	1	\$	646	\$ (578)	\$	0	\$	(1,774)	\$	(2,352)
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- (q) Securities with an aggregate market value of \$1,916 have been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as of June 30, 2018.
- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) Implied credit spreads, represented in absolute terms, utilized in determining the market value of credit default swap agreements on corporate or sovereign issues as of period end serve as indicators of the current status of the payment/performance risk and represent the likelihood or risk of default for the credit derivative. The implied credit spread of a particular referenced entity reflects the cost of buying/selling protection and may include upfront payments required to be made to enter into the agreement. Wider credit spreads represent a deterioration of the referenced entity s credit soundness and a greater likelihood or risk of default or other credit event occurring as defined under the terms of the agreement.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (4) The prices and resulting values for credit default swap agreements on credit indices serve as indicators of the current status of the payment/performance risk and represent the likelihood of an expected liability (or profit) for the credit derivative should the notional amount of the swap agreement be closed/sold as of the period end. Increasing market values, in absolute terms when compared to the notional amount of the swap, represent a deterioration of the referenced indices credit soundness and a greater likelihood or risk of default or other credit event occurring as defined under the terms of the agreement.
- (5) Net Exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. Exposure from OTC financial derivative instruments can only be netted across transactions governed under the same master agreement with the same legal entity. See Note 8, Master Netting Arrangements, in the Notes to Financial Statements for more information regarding master netting arrangements.

See Accompanying Notes

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Schedule of Investments PIMCO Income Opportunity Fund (Cont.)

FAIR VALUE OF FINANCIAL DERIVATIVE INSTRUMENTS

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

Fair Values of Financial Derivative Instruments on the Statements of Assets and Liabilities as of June 30, 2018:

				Der	ivatives	not acco		r as hedg reign	ing instru	nents		
		nodity tracts		Credit ntracts		uity racts	Exc	hange		terest Contracts	r	Fotal
Financial Derivative Instruments - Assets												
Exchange-traded or centrally cleared												
Swap Agreements	\$	0	\$	0	\$	0	\$	0	\$	168	\$	168
Over the counter												
Forward Foreign Currency Contracts	\$	0	\$	0	\$	0	\$	645	\$	0	\$	645
Swap Agreements		0		1		0		0		0		1
	\$	0	\$	1	\$	0	\$	645	\$	0	\$	646
	\$	0	\$	1	\$	0	\$	645	\$	168	\$	814
	ψ	0	Ψ	1	ψ	0	ψ	0+5	Ψ	100	ψ	014
Financial Derivative Instruments - Liabilities												
Exchange-traded or centrally cleared												
Swap Agreements	\$	0	\$	12	\$	0	\$	0	\$	315	\$	327
Over the counter												
Forward Foreign Currency Contracts	\$	0	\$	0	\$	0	\$	578	\$	0	\$	578
Swap Agreements	Ψ	0	Ψ	1,774	Ŷ	0	Ψ	0	Ŷ	0	Ψ	1,774
<u>r</u> <u>o</u>				-,		5		0		0		-,
	\$	0	\$	1,774	\$	0	\$	578	\$	0	\$	2,352
	ф	0	φ	1,//4	φ	0	φ	570	φ	0	φ	2,332
											+	
	\$	0	\$	1,786	\$	0	\$	578	\$	315	\$	2,679

The effect of Financial Derivative Instruments on the Statements of Operations for the period ended June 30, 2018:

	Der	ivatives not acco	unted for as hed	ging instruments	
			Foreign		
Con	nmodity Credit	Equity	Exchange	Interest	
Co	ontracts Contracts	Contracts	Contracts	Rate Contracts	Total
Net Realized Gain (Loss) on Financial Derivative Instrum	nents				

Exchange-traded or centrally cleared

Swap Agreements	\$	0	\$	257	\$	0	\$	0	\$	430	\$	687
Over the counter												
Forward Foreign Currency Contracts	\$	0	\$	0	\$	0	\$	128	\$	0	\$	128
Swap Agreements		0		756		0		0		(13)		743
	\$	0	\$	756	\$	0	\$	128	\$	(13)	\$	871
	\$	0	\$	1,013	\$	0	\$	128	\$	417	\$	1,558
	Ŷ	0	Ŷ	1,010	Ψ	Ŭ	Ŷ	120	Ŷ	117	Ŷ	1,000
Net Change in Unrealized Appreciation (Deprec	ciation) on 1	Fina	ncial	Derivative	Instrun	nents						
Exchange-traded or centrally cleared												
Swap Agreements	\$	0	\$	(187)	\$	0	\$	0	\$	(4,177)	\$	(4,364)
Over the counter												
Forward Foreign Currency Contracts	\$	0	\$	0	\$	0	\$	633	\$	0	\$	633
Swap Agreements		0		1,429		0		0		0		1,429
	\$	0	\$	1,429	\$	0	\$	633	\$	0	\$	2,062
	\$	0	\$	1,242	\$	0	\$	633	\$	(4,177)	\$	(2,302)
	Ψ	5	Ψ	1,212	Ψ	5	Ψ	000	Ψ	(.,)	Ψ	(2,002)

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See Accompanying Notes

June 30, 2018

FAIR VALUE MEASUREMENTS

The following is a summary of the fair valuations according to the inputs used as of June 30, 2018 in valuing the Fund s assets and liabilities:

Category and Subcategory	Level	1	Leve	el 2	Level 3			Fair Value at 6/30/2018
Investments in Securities, at Value								
Loan Participations and Assignments	\$	99	\$ 1	7,043	\$	469	\$	17,611
Corporate Bonds & Notes								
Banking & Finance		0	5	6,492		5,806		62,298
Industrials		0		8,011		811		78,822
Utilities		0		8,302		0		18,302
Convertible Bonds & Notes				-,				,
Industrials		0		56		0		56
Municipal Bonds & Notes								
Illinois		0		689		0		689
Iowa		0		127		0		127
West Virginia		0		4,315		0		4,315
U.S. Government Agencies		0		2,509		0		12,509
Non-Agency Mortgage-Backed Securities		0		0,769		1,222		141,991
Asset-Backed Securities		0		9,952		3,415		143,367
Sovereign Issues		0		4,591		0		14,591
Common Stocks			-	.,		-		,. ,
Consumer Discretionary	2.	579		0		0		2,579
Energy		315		0		1,709		3,024
Financials	,	0		0		2,182		2,182
Industrials		0		0		72		72
Utilities		13		0		1,069		1,082
Warrants						-,		-,
Industrials		0		0		71		71
Convertible Preferred Securities								
Banking & Finance	12,	469		0		0		12,469
Preferred Securities	,			-		-		,
Industrials		0		0		4,659		4,659
		-		-		.,		Fair
							v	alue at
Category and Subcategory	1	Level 1]	Level 2	\mathbf{L}	evel 3	06	/30/2018
Real Estate Investment Trusts								
Real Estate	\$	7,020	\$	0	\$	0	\$	7,020
Short-Term Instruments								
Repurchase Agreements		0		6,163		0		6,163
Short-Term Notes		0		993		0		993
Argentina Treasury Bills		0		354		0		354
Nigeria Treasury Bills		0		1,884		0		1,884
U.S. Treasury Bills		0		3,130		0		3,130
		~		- ,		-		- ,
Total Investments	\$	23,495	\$	495,380	\$	21,485	\$	540,360

Exchange-traded or centrally cleared	0	168	0	168
Over the counter	0	646	0	646
	\$ 0	\$ 814	\$ 0	\$ 814
Financial Derivative Instruments - Liabilities				
Exchange-traded or centrally cleared	0	(327)	0	(327)
Over the counter	0	(2,352)	0	(2,352)
	\$ 0	\$ (2,679)	\$ 0	\$ (2,679)
Total Financial Derivative Instruments	\$ 0	\$ (1,865)	\$ 0	\$ (1,865)
Totals	\$ 23,495	\$ 493,515	\$ 21,485	\$ 538,495

There were assets and liabilities valued at \$12,737 transferred from Level 2 to Level 1 during the period ended June 30, 2018. There were no significant assets and liabilities transferred from Level 1 to Level 2 during the period ended June 30, 2018.

The following is a reconciliation of the fair valuations using significant unobservable inputs (Level 3) for the Fund during the period ended June 30, 2018:

Category and Subcategory	B at 0	eginning Balance 6/30/2017	Pu	Net Irchases	Net Sales	Di			Uı Apj	Net hange in nrealized preciation/I reciation)(1			I		Un App (Dep on In F	Net nange in realized reciation/ reciation) westments Held at 80/2018 ⁽¹⁾
Investments in Securities,	, at V	alue														
Loan Participations																
and Assignments	\$	436	\$	25	\$ (40)	\$	10	\$ (189)	\$	147	\$ 469	\$ (389)	\$	469	\$	0
Corporate Bonds & Notes																
Banking & Finance		5,868		0	0		12	0		(74)	0	0		5,806		(74)
Industrials		6,476		196	(2,829)		0	29		144	621	(3,826)		811		(5)
Utilities		44		1	(63)		0	(138)		156	0	0		0		0
Non-Agency Mortgage-Backed																
Securities		1,437		0	(200)		6	23		(44)	0	0		1,222		(42)
Asset-Backed Securities		8,243		619	0		222	0		(56)	0	(5,613)		3,415		(703)
Common Stocks																
Energy		0		159	0		0	0		1,550	0	0		1,709		1,550
Financials		491		1,286	0		0	0		405	0	0		2,182		405
Industrials		0		51	0		0	0		21	0	0		72		21
Utilities		0		1,069	0		0	0		0	0	0		1,069		0
Warrants																
Industrials		131		0	0		0	0		(60)	0	0		71		(60)
Preferred Securities																
Industrials		5,050		0	0		0	0		(391)	0	0		4,659		(391)
Totals	\$	28,176	\$	3,406	\$ (3,132)	\$	250	\$ (275)	\$	1,798	\$ 1,090	\$ (9,828)	\$	21,485	\$	701

See Accompanying Notes

Schedule of Investments PIMCO Income Opportunity Fund (Cont.)

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

Category and Subcategory	Endin Balanc at 06/30/2	ce	Valuation Technique	Unobservable Inputs	Input V (% U No Other	nless ted
Investments in Securities, at Value						
Loan Participations and Assignments	\$	469	Third Party Vendor	Broker Quote		102.000
Corporate Bonds & Notes						
Banking & Finance	3	,011	Reference Instrument	OAS Spread	52	5.729 bps
	2	2,795	Reference Instrument	Spread Movement	24	4.000 bps
Industrials		190	Reference Instrument	Yield		10.153
		621	Third Party Vendor	Broker Quote	105.620)-107.060
Non-Agency						
Mortgage-Backed Securities		629	Proxy Pricing	Base Price	4.700	0-100.250
		593	Third Party Vendor	Broker Quote		88.470
Asset-Backed Securities	3	,415	Proxy Pricing	Base Price	2.780-75	5,000.000
Common Stocks						
Energy	1	,709	Other Valuation Techniques ⁽²⁾			
Financials	2	2,182	Discounted Cash Flow	Discounted Rate	\$	1.200
Industrials		72	Other Valuation Techniques ⁽²⁾			
Common Stocks						
Utilities	1	,069	Indicative Market Quotation	Broker Quote	\$	35.500
Warrants						
Industrials		71	Other Valuation Techniques ⁽²⁾			
Preferred Securities						
Industrials	4	,659	Indicative Market Quotation	Broker Quote	\$	900.000
Total	\$ 21	,485				

(1) Any difference between Net Change in Unrealized Appreciation/(Depreciation) and Net Change in Unrealized Appreciation/(Depreciation) on Investments Held at June 30, 2018 may be due to an investment no longer held or categorized as Level 3 at period end.

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

62 PIMCO CLOSED-END FUNDS

See Accompanying Notes

Schedule of Investments PIMCO Strategic Income Fund, Inc.

June 30, 2018

(Amounts in thousands*, except number of shares, contracts and units, if any)

Ardonagh Midco PLC 8.375% due 07/15/2023

Athene Holding Ltd.

INVESTMENTS IN SECURITIES 383.3% LOAN PARTICIPATIONS AND ASSIGNMENTS 2.4%	PRINCIPAL AMOUNT (000S)	MARKET VALUE (000S)
Avantor, Inc.		
6.094% (LIBOR03M + 4.000%) due 11/21/2024 ~	\$ 50	\$ 50
California Resources Corp.		
6.838% (LIBOR03M + 4.750%) due 12/31/2022 ~	50	51
Community Health Systems, Inc.		
5.557% (LIBOR03M + 3.250%) due 01/27/2021 ~	1,290	1,261
Core & Main LP		
5.211% - 5.300% (LIBOR03M + 3.000%) due 08/01/2024 ~	20	20
Dubai World		
1.750% - 2.000% (LIBOR03M + 2.000%) due 09/30/2022 ~	1,899	1,797
Forbes Energy Services LLC		
5.000% - 7.000% due 04/13/2021	58	59
Frontier Communications Corp.		
5.850% (LIBOR03M + 3.750%) due 06/15/2024 ~	298	297
iHeartCommunications, Inc.		
TBD% - 9.052% due 01/30/2019 ^(d)	1,600	1,226
McDermott International, Inc.		
7.094% (LIBOR03M + 5.000%) due 05/12/2025 ~	409	412
MH Sub LLC		
5.835% (LIBOR03M + 3.750%) due 09/13/2024 ~	60	60
PetSmart, Inc.		
5.010% (LIBOR03M + 3.000%) due 03/11/2022 ~	200	166
Ply Gem Industries, Inc.		
6.089% (LIBOR03M + 3.750%) due 04/12/2025 ~	100	100
Sequa Mezzanine Holdings LLC		
7.046% (LIBOR03M + 5.000%) due 11/28/2021 ~	119	119
11.099% (LIBOR03M + 9.000%) due 04/28/2022 «~	1,350	1,377
SS&C Technologies, Inc.		
4.594% (LIBOR03M + 2.500%) due 04/16/2025 ~	278	279
Stars Group Holdings BV		
TBD% due 07/28/2025	100	99
Wand Merger Corp.		
TBD% due 04/27/2019	200	198
West Corp.		
6.094% (LIBOR03M + 4.000%) due 10/10/2024 ~	35	35
Total Loan Participations and Assignments (Cost \$7,859)		7,606
CORPORATE BONDS & NOTES 27.4% BANKING & FINANCE 11.4%		
Ally Financial, Inc.	2	2
8.000% due 11/01/2031	3	3
Ambac LSNI LLC	140	140
7.337% due 02/12/2023 ~	140	142

GBP

700

937

4.125% due 01/12/2028 Avolon Holdings Funding Ltd.	\$	28	26
5,500% due 01/15/2023		90	90
AXA Equitable Holdings, Inc.		20	20
4.350% due 04/20/2028		68	65
5.000% due 04/20/2048		40	37
Barclays Bank PLC			
7.625% due 11/21/2022 (i)(1)		800	863
14.000% due 06/15/2019 (h)	GBP	1,300 PRINCIPAL AMOUNT (000S)	1,900 MARKET VALUE (000S)
Barclays PLC		(0003)	(0005)
3.250% due 01/17/2033	GBP	100	\$ 121
5.875% due 09/15/2024 (h)(i)		1,100	1,384
7.250% due 03/15/2023 (h)(i)		1,000	1,358
Brookfield Finance, Inc.	¢	10	16
3.900% due 01/25/2028	\$	48	46
4.700% due 09/20/2047 Cantor Fitzgerald LP		110	104
7.875% due 10/15/2019 (1)		930	973
CIT Group, Inc.		250	713
4.125% due 03/09/2021		32	32
5.250% due 03/07/2025		28	28
Deutsche Bank AG			
4.250% due 10/14/2021 (1)		3,200	3,153
Emerald Bay S.A.			
0.000% due 10/08/2020 (g)	EUR	15	16
Equinix, Inc. 2.875% due 03/15/2024		100	115
2.875% due 02/01/2026		100	115
Exeter Finance Corp.		100	111
0.750% due 05/20/2019 «	\$	2,400	2,396
Fortress Transportation & Infrastructure Investors LLC			,
6.750% due 03/15/2022 (1)		166	170
Freedom Mortgage Corp.			
8.250% due 04/15/2025		52	51
HSBC Holdings PLC		200	200
6.500% due 03/23/2028 (h)(i) Hudson Pacific Properties LP		300	288
3.950% due 11/01/2027		18	17
Hunt Cos., Inc.		10	17
5.250% due 02/15/2026		14	13
Star, Inc.			
4.625% due 09/15/2020		7	7
5.250% due 09/15/2022		27	26
Kennedy-Wilson, Inc.		26	25
5.875% due 04/01/2024 Life Storage LP		36	35
3.875% due 12/15/2027		16	15
LoanCore Capital Markets LLC		10	13
5.875% due 06/01/2020 (1)		1,000	1,013
Meiji Yasuda Life Insurance Co.			
5.100% due 04/26/2048		200	202
MetLife, Inc.			
5.875% due 03/15/2028 (h)		50	51
Nationstar Mortgage LLC		207	207
5.500% due 07/01/2021 Navient Corp.		386	386
5.875% due 03/25/2021 (1)		1,009	1,028
5.500% due 06/15/2022		44	45
Oppenheimer Holdings, Inc.			
5.750% due 07/01/2022		26	27
Pinnacol Assurance			
3.625% due 06/25/2034 «(j)		2,600	2,699
Reckson Operating Partnership LP			
7.750% due 03/15/2020 (1)		4,500	4,809
Royal Bank of Scotland Group PLC 8.625% due 08/15/2021 (h)(i)		1,000	1,065
		1.000	1000

Sherbank of Russia Via SB Capital SA.Spirit Really LP3.2007.094Spirit Really LP7007.001Spring Really SQ26(1)2.0027.001Spring Really SQ26(1)2.0027.001Spring Real Object SQ20(1)2.0027.001Spring Real Object SQ20(1)2.0017.001Spring Real Object SQ20(1)2.0017.001Spring Real Object SQ20(1)2.0017.001Spring Real Object SQ20(1)2.0017.001Spring Real Object SQ20(1)3.0017.001Spring Real Object SQ20(1)3.0017.001Spring Real Object SQ20(1)3.0017.001Spring Real Object SQ20(1)3.0017.001Spring Real Object SQ20(1)3.0017.001Weber Cos., Inc.Spring Real Object SQ20(1)7.001Spring Real Object SQ20(1)2.0117.001Spring Real Object SQ20(1)2.0117.001Spring Real Object SQ20(1)2.0117.001Spring Real Object SQ20(1)2.0117.001Spring Real Object SQ20(1)2.0107.001Spring Real Object SQ20(1)2.0107.001Spring Real Object SQ20(1)2.0107.001Spring Real Object SQ20(1)2.0007.001Spring Real Object SQ20(1)2.0007.001Spring Real Object SQ20(1)2.0007.001Spring Real Object SQ20(1)1.0017.001Spring Real Object SQ20(1)1.0017.001Spring Real Object SQ20(1)1.001 </th <th></th> <th></th> <th></th> <th></th>				
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5.62567006885.6257.2082.136.8756.2.242.241.8756.2.242.24Unigel Laxembourg S.A.3003103.1556.3.2123143133.1556.3.2123143133.1556.3.2123143133.1556.3.2153143133.1556.3.2153143133.1557.3.35405393.1575.3.40539393.1575.3.373003003003.2556.3.373930303.2556.3.373030303.2557.3.373030303.2557.3.373030303.2557.3.373030303.2557.3.373030303.2557.3.373030303.2557.3.373030303.2557.3.373030303.2557.3.373030303.2557.3.373030303.2557.3.373030303.2557.3.373030303.2557.3.373030303.2557.3.373030303.2557.3.373030303.2557.3.373030303.2557.3.373			3,300	3,170
6.125% due 030152025 (1)2082137.125% due 030152025 (2)1741737.125% due 030152025 (2)310310Ward Merger Corp.310MAKKET8.125% due 07/157023 (2)340598000 (2)3003009MAKKETMAKKET0000 (2)991000 (2)1000 (2)10.50% due 0501/2025 (2)\$4053991000 (2)100 (2)100 (2)100 (2)1000 (2)100 (2)100 (2)100 (2)100 (2)1000 (2)100 (2)100 (2)100 (2)100 (2)1000 (2)100 (2)100 (2)100 (2)100 (2)1000 (2)100 (2)100 (2)100 (2)100 (2)1000 (2)100 (2)100 (2)100 (2)100 (2)1000 (2)100 (2)100 (2)100 (2)100 (2)1000 (2)100 (2)100 (2)100 (2)100 (2)1000 (2)100 (2)100 (2)100 (2)100 (2)1000 (2)100 (2)100 (2)100 (2)100 (2)1000 (2)100 (2)100 (2)100 (2)100 (2)1000 (2)100 (2)100 (2)100 (2)100 (2)1000 (2)100 (2)100 (2)100 (2)100 (2)1000 (2)100 (2)100 (2)100 (2)100 (2)1000 (2)100 (2)100 (2)100 (2)100 (2)1000 (2)100 (2)100 (2)100 (2)100 (2)<			700	(00
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Wand Steper Corp. 314 319 SI,125% due 07/15/2023 (c) 314 319 PRINCIPAL WeVork Cos., Inc. 0000S) 0000S) T.875% due 05/01/2025 \$ 40 \$ 39 INUSTRIALS 12.7% 35 40 \$ 39 INUSTRIALS 12.7% 12 11 30.05 60.07/15/2027 12 11 Alter Financing S.A. 66.0 6 <t< td=""><td></td><td></td><td>300</td><td>310</td></t<>			300	310
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AMOQINTVALUE 0000S)Wewark Cass, Inc.0000S)7.875% due 05/01/2025\$40\$39Ar Canada Pass-Through TrustKar Canada Pass-Through Trust <td>8.125% due 07/15/2023 (c)</td> <td></td> <td>314</td> <td>319</td>	8.125% due 07/15/2023 (c)		314	319
\$\$40\$397.873% due 05/01/2025\$ <td< td=""><td></td><td></td><td>MOUNT</td><td>VALUE</td></td<>			MOUNT	VALUE
35,957 INDUSTRIALS 12.7% Air Canada Pas-Through Trust 3,700% due 07/15/2027 12 Air Canada Pas-Through Trust 3,700% due 07/15/2027 12 Altice Financing S.A. 6,25% due 02/15/2023 (0) 420 Atorsor Long/Stics LP - 3,500% due 12/01/2022 6 6 4,500% due 12/01/2024 0 10 Associated Materials LLC - - 9,000% due 03/01/2024 2,700 2,842 Associated Materials LLC - - 9,000% due 03/01/2024 100 100 4,500% due 03/01/5/2028 (0) 100 98 5,150% due 03/15/2028 (0) 100 98 5,150% due 03/15/2028 (0) 100 98 5,150% due 03/15/2028 (0) 74 76 Catera Chared Kate - - 8,150% due 03/15/2028 (0) 74 76 Catera Chared Kate - - 5,250% due 03/15/2028 (0) 14 14 Choretance Marere Statera	WeWork Cos., Inc.			
NUDSTRIALS 12.7% NUDSTRIALS 12.7% Air Canada Pas-Through Trust 1 3.700% due 07/15/2027 12 11 6.255% due 02/15/2023 (0) 420 415 6.625% due 02/15/2023 (0) 420 415 7.00% due 120/17/202 6 6 5.00% due 120/17/202 10 10 Associated Materiak LLC 2,200 2,842 Bacardi Ld. 3 4 4.50% due 05/15/2028 (1) 100 100 9.00% due 01/01/2024 2,700 2,842 Bacardi Ld. - 4 4.50% due 05/15/2028 (1) 100 100 9.10% due 05/15/2028 (1) 100 98 Baffinial Fron Mines Corp. - 6 5.10% due 05/15/2028 (1) 74 76 Casars Resort Collection LLC - - 5.20% due 03/15/2021 74 69 Casars Resort Collection LLC - - 5.20% due 03/15/2028 74 69 Casars Resort Oberating LLC - <td< td=""><td>7.875% due 05/01/2025</td><td>\$</td><td>40</td><td>\$ 39</td></td<>	7.875% due 05/01/2025	\$	40	\$ 39
NUDSTRIALS 12.7% NUDSTRIALS 12.7% Air Canada Pas-Through Trust 1 3.700% due 07/15/2027 12 11 6.255% due 02/15/2023 (0) 420 415 6.625% due 02/15/2023 (0) 420 415 7.00% due 120/17/202 6 6 5.00% due 120/17/202 10 10 Associated Materiak LLC 2,200 2,842 Bacardi Ld. 3 4 4.50% due 05/15/2028 (1) 100 100 9.00% due 01/01/2024 2,700 2,842 Bacardi Ld. - 4 4.50% due 05/15/2028 (1) 100 100 9.10% due 05/15/2028 (1) 100 98 Baffinial Fron Mines Corp. - 6 5.10% due 05/15/2028 (1) 74 76 Casars Resort Collection LLC - - 5.20% due 03/15/2021 74 69 Casars Resort Collection LLC - - 5.20% due 03/15/2028 74 69 Casars Resort Oberating LLC - <td< td=""><td></td><td></td><td></td><td></td></td<>				
Air Canada Pass-Through Trust 12 11 Altice Financing S.A. 6 6. 6.025% due 12/15/2023 (1). 420 415 Andraour LogiSties LP				35,957
Air Canada Pass-Through Trust 12 11 Altice Financing S.A. 6 6. 6.025% due 12/15/2023 (1). 420 415 Andraour LogiSties LP				
Air Canada Pass-Through Trust 12 11 Altice Financing S.A. 6 6. 6.025% due 12/15/2023 (1). 420 415 Andraour LogiSties LP	INDUSTRIALS 12.7%			
3.700% due 0/11/S2023 () 12 11 Attice Financing SA.				
6.625% due (2/) 5/2023 (i) 420 415 Andeavor LogiStris LP 6 6 3.500% due 1/201/2027 10 0 Associated Materials LLC 700 2.842 Smacraft LA 2,000 8.842 Macraft LO 0 90 Associated Materials LLC 000 98 Substring Materials LC 000 98 Macraft LA 000 98 At50% due 05/15/2028 (i) 100 98 S150% due 05/15/2028 (i) 000 93 BMC Software Finance, Inc.	3.700% due 07/15/2027		12	11
6.625% due (2/) 5/2023 (i) 420 415 Andeavor LogiStris LP 6 6 3.500% due 1/201/2027 10 0 Associated Materials LLC 700 2.842 Smacraft LA 2,000 8.842 Macraft LO 0 90 Associated Materials LLC 000 98 Substring Materials LC 000 98 Macraft LA 000 98 At50% due 05/15/2028 (i) 100 98 S150% due 05/15/2028 (i) 000 93 BMC Software Finance, Inc.				
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4.25% due 12/01/2027 10 10 Associated Materials LLC	Andeavor Logistics LP			
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9,00% due 01/01/2024 2,700 2,842 Bacardi Ltd.	4.250% due 12/01/2027		10	10
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4.700% due 05/15/2028 (1) 100 98 5.150% due 05/15/2028 (100 100 95 BMfinand ron Mines Corp. 700 703 BMC Software Finance, Inc. 70 703 BL25% due 07/15/2021 (100 74 76 Caesars Resort Collection LLC 74 76 Catesars Resort Collection LLC 74 76 Catesar Resort Collection Suffer 86 87 Carlet River Laboratories International, Inc. 86 87 S.50% due 04/01/2026 (14 14 14 Charlet River Laboratories International, Inc. 74 69 Charlet Communications Operating LLC 18 18 Clear Chancel Worldvide Holdings, Inc. 18 18 Clear Chancel Worldvide Holdings, Inc. 1672 1.668 Cleveland-Cliffs, Inc. 10 349 348 7.625% due 03/12/2020 (1) 530 493 6.250% 6.374 69 S.15% due 03/12/2021 (10 530 493 6.250% 160 151 S.25% due 03/12/2023 (1) 10 151 152 151 151				
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8.750% due 07/15/2026 700 703 BMC Software Finance, Inc.			100	95
BMC Software Finance, Inc. 74 76 8.125% due 01/15/2021 74 76 Caesars Resort Collection LLC 7 76 5.250% due 10/15/2025 4 4 Center Escrow Corp. 7 76 5.355% due 06/01/2026 86 87 Charles River Laboratories International, Inc. 7 68 5.50% due 04/01/2026 74 69 Charles River Laboratories International, Inc. 74 69 Charles River Laboratories International, Inc. 74 69 5.50% due 03/15/2028 74 69 Charles Charles Worldwide Holdings, Inc. 18 18 Clear Channel Worldwide Holdings, Inc. 340 348 C.55% due 03/15/2024 (1) 360 348 C.55% due 03/15/2024 (1) 360 493 Cleared Cliffs, Inc. 10 151 S.125% due 03/15/2024 (1) 530 493 C.55% due 03/15/2024 (1) 500 151 S.25% due 03/15/2024 (2) 150 151 CS.55% due 03/15/2024 (2) 150 151 CS.55% due 03/15/2024 (2)<	•		700	702
8.125% due 07/15/2021 74 76 Caesars Resort Collection LLC			700	705
Caesars Resort Collection LLC 4 4 5.250% due 10/15/2025 6 87 Cantene Escrow Corp. 86 87 5.375% due 06/01/2026 86 87 Charles River Laboratories International, Inc. 14 14 5.500% due 04/01/2026 14 14 Charler Communications Operating LLC 74 69 4.200% due 03/15/2028 74 69 Charler Communications Operating LLC 18 18 2.500% due 11/15/2028 18 18 Clear Channel Worldwide Holdings, Inc. 340 348 7.625% due 03/15/2020 (1) 16,672 1,668 Cleveland-Cliffs, Inc. 17 16 Cleveland-Cliffs, Inc. 18 17 Community Health Systems, Inc. 18 17 Cls50% due 03/15/2024 (c) 18 19 6.505% due 03/15/2024 (c) 18 17 CST Islands Corp. 15 15 CST Vislands Corp. 16 3,740 6.555% due 01/15/2024 (c) 16 9,740 CST State 01/15/2024 (c) 100 99 <td></td> <td></td> <td>74</td> <td>76</td>			74	76
5.250% due 10/15/2025 4 4 Centene Escrow Corp.			/+	70
Centene Escrow Corp. 86 87 5.375% due 06/01/2026 86 87 Charles River Laboratories International, Inc. 1 14 S.500% due 04/01/2026 14 14 Charter Communications Operating LLC 74 69 Cheniere Energy Partners LP 18 18 5.250% due 10/01/2025 18 18 Clearer Channel Worldwide Holdings, Inc. 340 348 Color (11/15/2022 (1) 340 348 7.625% due 03/15/2020 (1) 1,672 1,668 Cleveland-Cliffs, Inc. 7 1668 Cleveland Systems, Inc. 7 14 5.125% due 03/15/2024 (1) 530 493 6.250% due 03/15/2024 (c) 530 493 6.250% due 03/15/2024 (c) 530 493 6.250% due 03/15/2024 (c) 100 99 CSN Islands Corp. 7 7 6.875% due 09/21/2019 400 374 CSN Stands Corp. 7 7 6.800% due 07/21/2020 787 924 CSN Stands Corp. 7 7			4	4
Charles River Laboratories International, Inc. 14 14 5.500% due 04/01/2026 14 14 Charter Communications Operating LLC 74 69 A.200% due 03/15/2028 74 69 Cheniere Energy Partners LP 8 18 5.250% due 10/01/2025 18 18 18 Clear Channel Worldwide Holdings, Inc. 340 348 348 7.625% due 03/15/2020 (1) 1,672 1,668 348 7.625% due 03/15/2020 (1) 1,672 1,668 348 7.625% due 03/15/2024 (1) 18 17 340 348 7.625% due 03/15/2024 (1) 18 17 340 348 6.250% due 03/15/2024 (1) 530 493 36250% 3,740 8.625% due 03/12/023 (1) 4,065 3,740 316 316 316 6.250% due 03/21/2023 (1) 4,065 3,740 316 <t< td=""><td></td><td></td><td></td><td></td></t<>				
5.500% due 04/01/2026 14 14 Charter Communications Operating LLC 74 69 4.200% due 03/15/2028 74 69 Cheniere Energy Partners LP 18 18 5.250% due 10/01/2025 18 18 18 Clear Channel Worldwide Holdings, Inc. 340 348 348 7.625% due 03/15/2020 (1) 1,672 1,668 168 Cleveland-Cliffs, Inc. 18 17 17 4.875% due 01/15/2024 18 17 18 17 Community Health Systems, Inc. 18 17 19 19 19 5.125% due 03/01/2021 (1) 530 493 6,250% due 03/01/2023 (1) 4065 3,740 8.625% due 03/01/2023 (1) 4,065 3,740 151 151 151 CSN Islands Corp. 6,875% due 09/21/2019 100 99 92 151 150	*		86	87
Charter Communications Operating LLC 74 69 4,200% due 03/15/2028 74 69 Cheniere Energy Partners LP 8 18 Clear Channel Worldwide Holdings, Inc. 18 18 Clear Channel Worldwide Holdings, Inc. 340 348 7.625% due 03/15/2020 (1) 340 348 7.625% due 03/15/2020 (1) 1667 1668 Cleveland-Cliffs, Inc. 18 17 4.875% due 01/15/2024 18 17 Community Health Systems, Inc. 18 17 5.125% due 03/31/2023 (1) 530 493 6.625% due 03/31/2023 (1) 4,065 3,740 8.625% due 03/31/2023 (1) 151 151 CSN Islands Corp. 10 92 6.875% due 07/21/2019 400 374 CSN Resources S.A. 100 93 CSN Gue O7/21/2020 400 374 CSN due 07/21/2020 787 924 CSN We 01/10/2032 787 924 CSN We 05/09/2025 GBP 620 906	Charles River Laboratories International, Inc.			
4.200% due 03/15/2028 74 69 Cheniere Energy Partners LP 5.250% due 10/01/2025 18 18 Clear Channel Worldwide Holdings, Inc. 340 348 Clear Channel Worldwide Holdings, Inc. 340 348 6.500% due 11/15/2022 (1) 340 348 7.625% due 03/15/2020 (1) 1,672 1,668 Cleveland-Cliffs, Inc. 1 17 Community Health Systems, Inc. 530 493 6.250% due 08/01/2021 (1) 530 493 6.250% due 03/31/2023 (1) 4,065 3,740 8.625% due 08/01/2021 (2) 100 99 CSN Resources S.A. 100 99 CSN Resources S.A. 2 24 6.500% due 07/21/2020 400 374 CSN Resources S.A. 7 924 El Group PLC 787 924 El Group PLC 68P 620 906 Energizer Gamma Acquisition, Inc. 618P 620 906	5.500% due 04/01/2026		14	14
Cheniere Energy Partners LP 18 18 5.250% due 10/01/2025 18 18 Clear Channel Worldwide Holdings, Inc. 340 348 6.500% due 11/15/2022 (1) 340 348 7.625% due 03/15/2020 (1) 1,672 1,668 Cleveland-Cliffs, Inc. 18 17 4.875% due 01/15/2024 18 17 Community Health Systems, Inc. 18 17 5.125% due 08/01/2021 (1) 530 493 6.250% due 03/31/2023 (1) 4,065 3,740 8.625% due 01/15/2024 (c) 150 151 CSN Islands Corp. 100 99 6.875% due 09/21/2019 100 99 CSN Resources S.A. 100 374 6.500% due 07/21/2020 400 374 CVS Pass-Through Trust 100 99 7.507% due 01/10/2032 787 924 El Group PLC 6805 (09/2025 6BP 620 906 Energizer Gamma Acquisition, Inc. 500 906 5006 5006 5006 5006	Charter Communications Operating LLC			
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Clear Channel Worldwide Holdings, Inc. 340 348 6.500% due 11/15/2022 (1) 340 348 7.625% due 03/15/2020 (1) 1,672 1,668 Cleveland-Cliffs, Inc. 1 1 4.875% due 01/15/2024 (2) 18 17 Community Health Systems, Inc. 530 493 6.250% due 03/31/2023 (1) 530 493 6.250% due 03/31/2023 (1) 4,065 3,740 8.625% due 01/15/2024 (c) 150 151 CSN Islands Corp. 100 99 CSN Resources S.A. 100 99 CVS Pass-Through Trust 787 224 7.507% due 01/10/2032 787 924 CNS Pass-Through Trust 787 924 C.S05% due 05/09/2025 GBP 620 906				
6.500% due 11/15/2022 (1) 340 348 7.625% due 03/15/2020 (1) 1,672 1,668 Cleveland-Cliffs, Inc. 18 17 4.875% due 01/15/2024 18 17 Community Health Systems, Inc. 530 493 5.125% due 03/01/2021 (1) 530 493 6.250% due 03/01/2023 (1) 4,065 3,740 8.625% due 01/15/2024 (c) 150 151 CSN Islands Corp. 150 151 CSN Resources S.A. 100 99 CVS Pass-Through Trust 7 7 7.507% due 05/09/2025 787 924 El Group PLC 6.875% due 05/09/2025 906 Energizer Gamma Acquisition, Inc. 620 906			18	18
7.625% due 03/15/2020 (1) 1,672 1,668 Cleveland-Cliffs, Inc. 18 17 4.875% due 01/15/2024 18 17 Community Health Systems, Inc. 530 493 6.25% due 08/01/2021 (1) 530 493 6.25% due 03/31/2023 (1) 4,065 3,740 8.625% due 01/15/2024 (c) 150 151 CSN Islands Corp. 00 99 CSN Resources S.A. 90 99 CSN Resources S.A. 100 99 CSN Gue 01/10/2032 787 924 EI Group PLC 787 924 El Group PLC 6,875% due 05/09/2025 GBP 620 906			0.10	
Cleveland-Cliffs, Inc. 18 17 4.875% due 01/15/2024 18 17 Community Health Systems, Inc. 530 493 5.125% due 08/01/2021 (1) 530 493 6.250% due 03/31/2023 (1) 4,065 3,740 8.625% due 01/15/2024 (c) 150 151 CSN Islands Corp. 100 99 6.875% due 09/21/2019 100 99 CSN Resources S.A. 100 374 6.500% due 07/21/2020 400 374 CVS Pass-Through Trust 787 924 El Group PLC 10 906 6.875% due 05/09/2025 GBP 620 906				
4.875% due 01/15/2024 18 17 Community Health Systems, Inc. 530 493 5.125% due 08/01/2021 (1) 530 493 6.250% due 03/31/2023 (1) 4,065 3,740 8.625% due 01/15/2024 (c) 150 151 CSN Islands Corp. 100 99 CSN Resources S.A. 100 99 CSN Resources S.A. 400 374 CVS Pass-Through Trust 787 924 EI Group PLC 787 924 E.875% due 05/09/2025 GBP 620 906			1,672	1,668
Community Health Systems, Inc. 5.125% due 08/01/2021 (1) 530 493 6.250% due 03/31/2023 (1) 4,065 3,740 8.625% due 01/15/2024 (c) 150 151 CSN Islands Corp. 100 99 6.875% due 09/21/2019 100 99 CSN Resources S.A. 400 374 6.500% due 07/21/2020 400 374 CVS Pass-Through Trust 787 924 EI Group PLC 6.875% due 05/09/2025 GBP 620 906 Energizer Gamma Acquisition, Inc. 6.80 906 906	· · · · · · · · · · · · · · · · · · ·		10	17
5.125% due 08/01/2021 (1) 530 493 6.250% due 03/31/2023 (1) 4,065 3,740 8.625% due 01/15/2024 (c) 150 151 CSN Islands Corp. 6.875% due 09/21/2019 100 99 CSN Resources S.A. 6.500% due 07/21/2020 400 374 CVS Pass-Through Trust 7.507% due 01/10/2032 787 924 EI Group PLC 6.875% due 05/09/2025 GBP 620 906 Energizer Gamma Acquisition, Inc. 6.80 906 906			18	1/
6.250% due 03/31/2023 (i) 4,065 3,740 8.625% due 01/15/2024 (c) 150 151 CSN Islands Corp. 500% due 09/21/2019 100 99 CSN Resources S.A. 500% due 07/21/2020 400 374 CVS Pass-Through Trust 787 924 EI Group PLC 6.875% due 05/09/2025 GBP 620 906 Energizer Gamma Acquisition, Inc. 500% 620 906			520	402
8.625% due 01/15/2024 (c) 150 151 CSN Islands Corp. 6.875% due 09/21/2019 100 99 CSN Resources S.A. 6.500% due 07/21/2020 400 374 CVS Pass-Through Trust 7.507% due 01/10/2032 787 924 EI Group PLC 6.875% due 05/09/2025 GBP 620 906 Energizer Gamma Acquisition, Inc.				
CSN Islands Corp. 100 99 6.875% due 09/21/2019 100 99 CSN Resources S.A. 400 374 6.500% due 07/21/2020 400 374 CVS Pass-Through Trust 787 924 EI Group PLC 6.875% due 05/09/2025 GBP 620 906 Energizer Gamma Acquisition, Inc. 500 500 500 500				
6.875% due 09/21/2019 100 99 CSN Resources S.A. 400 374 6.500% due 07/21/2020 400 374 CVS Pass-Through Trust 787 924 EI Group PLC 6.875% due 05/09/2025 GBP 620 906 Energizer Gamma Acquisition, Inc. 500 500 906			150	151
CSN Resources S.A. 400 374 6.500% due 07/21/2020 400 374 CVS Pass-Through Trust 7507% due 01/10/2032 787 924 EI Group PLC 6.875% due 05/09/2025 GBP 620 906 Energizer Gamma Acquisition, Inc. 6.875% 6.800% 906			100	99
6.500% due 07/21/2020 400 374 CVS Pass-Through Trust 7.507% due 01/10/2032 787 924 EI Group PLC 6.875% due 05/09/2025 GBP 620 906 Energizer Gamma Acquisition, Inc.			100	
CVS Pass-Through Trust 7507% due 01/10/2032 787 924 FI Group PLC 6.875% due 05/09/2025 GBP 620 906 Energizer Gamma Acquisition, Inc. 6.875% due 05/09/2025 906	6.500% due 07/21/2020		400	374
7.507% due 01/10/2032 787 924 EI Group PLC 6.875% due 05/09/2025 GBP 620 906 Energizer Gamma Acquisition, Inc. 6.875% 6.875% 6.875% 906				
EI Group PLC GBP 620 906 6.875% due 05/09/2025 GBP 620 906 Energizer Gamma Acquisition, Inc.	0		787	924
6.875% due 05/09/2025 GBP 620 906 Energizer Gamma Acquisition, Inc.				
Energizer Gamma Acquisition, Inc.	6.875% due 05/09/2025	GBP	620	906
6.375% due 07/15/2026 (c) \$ 156 159	Energizer Gamma Acquisition, Inc.			
	6.375% due 07/15/2026 (c)	\$	156	159

Exela Intermediate LLC			
10.000% due 07/15/2023		65	67
First Quantum Minerals Ltd.			
6.500% due 03/01/2024 (1)		766	741
6.875% due 03/01/2026 (1)		844	810
7.000% due 02/15/2021 (1)		316	320
Flex Acquisition Co., Inc.			
7.875% due 07/15/2026		332	332
Frontier Finance PLC			
8.000% due 03/23/2022	GBP	2,600	3,430
Full House Resorts, Inc.			
8.575% due 01/31/2024 «	\$	199	190
General Electric Co.			
5.000% due 01/21/2021 (h)		78	77
Hadrian Merger Sub, Inc.			
8.500% due 05/01/2026		20	19
Harland Clarke Holdings Corp.			
8.375% due 08/15/2022		28	28
iHeartCommunications, Inc.			
9.000% due 03/01/2021 ^(d)		5,770	4,414
9.000% due 09/15/2022 ^(d)		1,200	918

See Accompanying Notes

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Schedule of Investments PIMCO Strategic Income Fund, Inc. (Cont.)

		RINCIPAL AMOUNT (000S)	MARKET VALUE (000S)
HS Markit Ltd.			
1.000% due 03/01/2026	\$	3	\$ 3
ntelsat Jackson Holdings S.A.			
2.250% due 10/15/2020 (1)		3,970	3,970
.750% due 07/15/2025		64	68
Kinder Morgan, Inc.		1 500	1 101
5.300% due 12/01/2034 (1)		1,500	1,481
7.750% due 01/15/2032 (1)		4,500	5,497
vive Nation Entertainment, Inc.		10	12
5.625% due 03/15/2026 Matterhorn Merger Sub LLC		12	12
3.500% due 06/01/2026		70	68
Aetinvest BV		70	08
B.500% due 04/23/2026		600	562
Park Aerospace Holdings Ltd.		000	502
.625% due 03/15/2021		44	43
.500% due 03/15/2021		88	84
5.250% due 05/15/2022		7	7
5.500% due 08/15/2022		20	20
Petroleos Mexicanos		20	20
5.500% due 03/13/2027		90	92
5.750% due 09/21/2047		20	19
Pisces Midco, Inc.		20	17
8.000% due 04/15/2026		95	92
Pitney Bowes, Inc.		,,,	12
4.700% due 04/01/2023		20	18
Radiate Holdco LLC		20	10
5.875% due 02/15/2023		40	39
Rockpoint Gas Storage Canada Ltd.		10	0,7
7.000% due 03/31/2023		4	4
Scientific Games International, Inc.			
5.000% due 10/15/2025		7	7
Shelf Drilling Holdings Ltd.			
3.250% due 02/15/2025		19	19
Sprint Spectrum Co. LLC			
.738% due 09/20/2029		200	199
standard Industries, Inc.			
.750% due 01/15/2028		46	42
Stars Group Holdings BV			
7.000% due 07/15/2026 (c)		94	95
Sunoco LP			
.875% due 01/15/2023		36	35
Γ-Mobile USA, Inc.			
.750% due 02/01/2028		11	10
Teva Pharmaceutical Finance Netherlands BV			
.250% due 04/15/2022	EUR	200	238
JAL Pass-Through Trust			
.636% due 01/02/2024	\$	1,453	1,530
JPCB Finance Ltd.			
.625% due 06/15/2029	EUR	110	124
aleant Pharmaceuticals International, Inc.			
.500% due 11/01/2025	\$	10	10
.500% due 03/15/2022		49	51
.000% due 03/15/2024 (1)		244	256
/iaSat, Inc.			
.625% due 09/15/2025		50	47
/OC Escrow Ltd.			
		40	38
0.000% due 02/15/2028		10	20
.000% due 02/15/2028 Vind Tre SpA		10	20

2.750% due 01/20/2024 ~		200	195
			39,945
TILITIES 3.3%			
T&T, Inc. 900% due 08/15/2037 (1)	\$	198	188
.150% due 02/15/2050	ψ	268	251
300% due 08/15/2058		90	84
nable Midstream Partners LP			
950% due 05/15/2028		33	32
Cazprom Neft OAO Via GPN Capital S.A.			
0.000% due 11/27/2023		5,600	5,845
		PRINCIPAL AMOUNT	MARKET VALUE
		(000S)	(000S)
azprom OAO Via Gaz Capital S.A.		(0005)	(0005)
625% due 04/28/2034	\$	1,710	\$ 2,120
debrecht Offshore Drilling Finance Ltd.			
720% due 12/01/2022		1,269	1,151
etrobras Global Finance BV			
999% due 01/27/2028		16	15
.125% due 01/17/2022 (l) 375% due 01/17/2027 (l)		76 424	77 425
.375% due 01/17/2027 (1) print Corp.		424	425
.625% due 03/01/2026 (1)		151	154
Vodafone Group PLC		101	154
.125% due 05/30/2025		36	36
			10 279
			10,378
			10,578
Fotal Corporate Bonds & Notes (Cost \$85.222)			
Total Corporate Bonds & Notes (Cost \$85,222)			86,280
IUNICIPAL BONDS & NOTES 1.1%			
IUNICIPAL BONDS & NOTES 1.1% LLINOIS 0.1% Chicago, Illinois General Obligation Bonds, Series 2014			86,280
IUNICIPAL BONDS & NOTES 1.1% LLINOIS 0.1% Chicago, Illinois General Obligation Bonds, Series 2014 .314% due 01/01/2044		50	
AUNICIPAL BONDS & NOTES 1.1% LLINOIS 0.1% Chicago, Illinois General Obligation Bonds, Series 2014 .314% due 01/01/2044 Chicago, Illinois General Obligation Bonds, Series 2017			86,280 51
AUNICIPAL BONDS & NOTES 1.1% LLINOIS 0.1% Chicago, Illinois General Obligation Bonds, Series 2014 .314% due 01/01/2044 Chicago, Illinois General Obligation Bonds, Series 2017 .045% due 01/01/2029		50 70	86,280
IUNICIPAL BONDS & NOTES 1.1% LLINOIS 0.1% Chicago, Illinois General Obligation Bonds, Series 2014 .314% due 01/01/2044 Chicago, Illinois General Obligation Bonds, Series 2017 .045% due 01/01/2029 llinois State General Obligation Bonds, (BABs), Series 2010		70	86,280 51 76
AUNICIPAL BONDS & NOTES 1.1% LLINOIS 0.1% Chicago, Illinois General Obligation Bonds, Series 2014 .314% due 01/01/2044 Chicago, Illinois General Obligation Bonds, Series 2017 .045% due 01/01/2029 Ilinois State General Obligation Bonds, (BABs), Series 2010 .725% due 04/01/2035		70 15	86,280 51 76 16
IUNICIPAL BONDS & NOTES 1.1% LLINOIS 0.1% Chicago, Illinois General Obligation Bonds, Series 2014 .314% due 01/01/2044 Chicago, Illinois General Obligation Bonds, Series 2017 .045% due 01/01/2029 Ilinois State General Obligation Bonds, (BABs), Series 2010 .725% due 04/01/2035 .350% due 07/01/2035		70	86,280 51 76
IUNICIPAL BONDS & NOTES 1.1% LLINOIS 0.1% Chicago, Illinois General Obligation Bonds, Series 2014 .314% due 01/01/2044 Chicago, Illinois General Obligation Bonds, Series 2017 .045% due 01/01/2029 Ilinois State General Obligation Bonds, (BABs), Series 2010 .725% due 04/01/2035 .350% due 07/01/2035 Ilinois State General Obligation Bonds, Series 2003		70 15	86,280 51 76 16
Fotal Corporate Bonds & Notes (Cost \$85,222) MUNICIPAL BONDS & NOTES 1.1% LLINOIS 0.1% Chicago, Illinois General Obligation Bonds, Series 2014 .314% due 01/01/2044 Chicago, Illinois General Obligation Bonds, Series 2017 .045% due 01/01/2029 Ilinois State General Obligation Bonds, (BABs), Series 2010 .725% due 04/01/2035 .350% due 07/01/2035 Ilinois State General Obligation Bonds, Series 2003 .100% due 06/01/2033		70 15 10	86,280 51 76 16 11
IUNICIPAL BONDS & NOTES 1.1% LLINOIS 0.1% Chicago, Illinois General Obligation Bonds, Series 2014 .314% due 01/01/2044 Chicago, Illinois General Obligation Bonds, Series 2017 .045% due 01/01/2029 Ilinois State General Obligation Bonds, (BABs), Series 2010 .725% due 04/01/2035 .350% due 07/01/2035 Ilinois State General Obligation Bonds, Series 2003		70 15 10	86,280 51 76 16 11
IUNICIPAL BONDS & NOTES 1.1% LLINOIS 0.1% Chicago, Illinois General Obligation Bonds, Series 2014 .314% due 01/01/2044 Chicago, Illinois General Obligation Bonds, Series 2017 .045% due 01/01/2029 Ilinois State General Obligation Bonds, (BABs), Series 2010 .725% due 04/01/2035 .350% due 07/01/2035 Ilinois State General Obligation Bonds, Series 2003		70 15 10	86,280 51 76 16 11 138
IUNICIPAL BONDS & NOTES 1.1% LINOIS 0.1% hicago, Illinois General Obligation Bonds, Series 2014 314% due 01/01/2044 hicago, Illinois General Obligation Bonds, Series 2017 045% due 01/01/2029 linois State General Obligation Bonds, (BABs), Series 2010 725% due 04/01/2035 350% due 07/01/2035 linois State General Obligation Bonds, Series 2003 100% due 06/01/2033		70 15 10	86,280 51 76 16 11 138
IUNICIPAL BONDS & NOTES 1.1% LINOIS 0.1% hicago, Illinois General Obligation Bonds, Series 2014 314% due 01/01/2044 hicago, Illinois General Obligation Bonds, Series 2017 045% due 01/01/2029 linois State General Obligation Bonds, (BABs), Series 2010 725% due 04/01/2035 350% due 07/01/2035 linois State General Obligation Bonds, Series 2003 100% due 06/01/2033		70 15 10	86,280 51 76 16 11 138
UNICIPAL BONDS & NOTES 1.1% LINOIS 0.1% hicago, Illinois General Obligation Bonds, Series 2014 314% due 01/01/2044 hicago, Illinois General Obligation Bonds, Series 2017 045% due 01/01/2029 linois State General Obligation Bonds, (BABs), Series 2010 725% due 04/01/2035 350% due 07/01/2035 linois State General Obligation Bonds, Series 2003 100% due 06/01/2033 VEST VIRGINIA 1.0% obacco Settlement Finance Authority, West Virginia Revenue Bonds, Series 2007 000% due 06/01/2047 (g)		70 15 10 145 25,300	86,280 51 76 16 11 138 292 1,567
UNICIPAL BONDS & NOTES 1.1% LINOIS 0.1% hicago, Illinois General Obligation Bonds, Series 2014 314% due 01/01/2044 hicago, Illinois General Obligation Bonds, Series 2017 045% due 01/01/2029 linois State General Obligation Bonds, (BABs), Series 2010 725% due 04/01/2035 350% due 07/01/2035 linois State General Obligation Bonds, Series 2003 100% due 06/01/2033 VEST VIRGINIA 1.0% obacco Settlement Finance Authority, West Virginia Revenue Bonds, Series 2007 000% due 06/01/2047 (g)		70 15 10 145	86,280 51 76 16 11 138 292
IUNICIPAL BONDS & NOTES 1.1% LINOIS 0.1% hicago, Illinois General Obligation Bonds, Series 2014 314% due 01/01/2044 hicago, Illinois General Obligation Bonds, Series 2017 045% due 01/01/2029 linois State General Obligation Bonds, (BABs), Series 2010 725% due 04/01/2035 350% due 07/01/2035 linois State General Obligation Bonds, Series 2003 100% due 06/01/2033		70 15 10 145 25,300	86,280 51 76 16 11 138 292 1,567
IUNICIPAL BONDS & NOTES 1.1% LINOIS 0.1% hicago, Illinois General Obligation Bonds, Series 2014 314% due 01/01/2044 hicago, Illinois General Obligation Bonds, Series 2017 045% due 01/01/2029 linois State General Obligation Bonds, (BABs), Series 2010 725% due 04/01/2035 350% due 07/01/2035 linois State General Obligation Bonds, Series 2003 100% due 06/01/2033		70 15 10 145 25,300	86,280 51 76 16 11 138 292 1,567
IUNICIPAL BONDS & NOTES 1.1% LINOIS 0.1% hicago, Illinois General Obligation Bonds, Series 2014 314% due 01/01/2044 hicago, Illinois General Obligation Bonds, Series 2017 045% due 01/01/2029 linois State General Obligation Bonds, (BABs), Series 2010 725% due 04/01/2035 350% due 07/01/2035 linois State General Obligation Bonds, Series 2003 100% due 06/01/2033		70 15 10 145 25,300	86,280 51 76 16 11 138 292 1,567 1,625
IUNICIPAL BONDS & NOTES 1.1% LINOIS 0.1% hicago, Illinois General Obligation Bonds, Series 2014 314% due 01/01/2044 hicago, Illinois General Obligation Bonds, Series 2017 045% due 01/01/2029 linois State General Obligation Bonds, (BABs), Series 2010 725% due 04/01/2035 350% due 07/01/2035 linois State General Obligation Bonds, Series 2003 100% due 06/01/2033 VEST VIRGINIA 1.0% obacco Settlement Finance Authority, West Virginia Revenue Bonds, Series 2007 000% due 06/01/2047 (g) 467% due 06/01/2047		70 15 10 145 25,300	86,280 51 76 16 11 138 292 1,567 1,625
IUNICIPAL BONDS & NOTES 1.1% LINOIS 0.1% hicago, Illinois General Obligation Bonds, Series 2014 314% due 01/01/2044 hicago, Illinois General Obligation Bonds, Series 2017 045% due 01/01/2029 linois State General Obligation Bonds, (BABs), Series 2010 725% due 04/01/2035 350% due 07/01/2035 linois State General Obligation Bonds, Series 2003 100% due 06/01/2033		70 15 10 145 25,300	86,280 51 76 16 11 138 292 1,567 1,625 3,192
UNICIPAL BONDS & NOTES 1.1% LINOIS 0.1% hicago, Illinois General Obligation Bonds, Series 2014 314% due 01/01/2044 hicago, Illinois General Obligation Bonds, Series 2017 045% due 01/01/2029 linois State General Obligation Bonds, (BABs), Series 2010 725% due 04/01/2035 350% due 07/01/2035 linois State General Obligation Bonds, Series 2003 100% due 06/01/2035 linois State General Obligation Bonds, Series 2003 100% due 06/01/2033		70 15 10 145 25,300	86,280 51 76 16 11 138 292 1,567 1,625 3,192
IUNICIPAL BONDS & NOTES 1.1% LLINOIS 0.1% thicago, Illinois General Obligation Bonds, Series 2014 314% due 01/01/2044 thicago, Illinois General Obligation Bonds, Series 2017 045% due 01/01/2029 linois State General Obligation Bonds, (BABs), Series 2010 725% due 04/01/2035 350% due 07/01/2035 linois State General Obligation Bonds, Series 2003 100% due 06/01/2033 VEST VIRGINIA 1.0% obacco Settlement Finance Authority, West Virginia Revenue Bonds, Series 2007 000% due 06/01/2047 (g) 467% due 06/01/2047		70 15 10 145 25,300	86,280 51 76 16 11 138 292 1,567 1,625 3,192
IUNICIPAL BONDS & NOTES 1.1% LLINOIS 0.1% bicago, Illinois General Obligation Bonds, Series 2014 .314% due 01/01/2044 bicago, Illinois General Obligation Bonds, Series 2017 .045% due 01/01/2029 llinois State General Obligation Bonds, (BABs), Series 2010 .725% due 04/01/2035 .350% due 07/01/2035 linois State General Obligation Bonds, Series 2003 .100% due 06/01/2033 VEST VIRGINIA 1.0% obacco Settlement Finance Authority, West Virginia Revenue Bonds, Series 2007 .000% due 06/01/2047 (g) .467% due 06/01/2047 otal Municipal Bonds & Notes (Cost \$3,182) .S. GOVERNMENT AGENCIES 268.7% annie Mae .467% due 08/25/2054 ~(a)(1)		70 15 10 145 25,300 1,625	86,280 51 76 16 11 138 292 1,567 1,625 3,192 3,484 892
RUNICIPAL BONDS & NOTES 1.1% LINOIS 0.1% hicago, Illinois General Obligation Bonds, Series 2014 314% due 01/01/2044 hicago, Illinois General Obligation Bonds, Series 2017 045% due 01/01/2029 linois State General Obligation Bonds, (BABs), Series 2010 725% due 04/01/2035 350% due 07/01/2035 linois State General Obligation Bonds, Series 2003 100% due 06/01/2033 VEST VIRGINIA 1.0% obacco Settlement Finance Authority, West Virginia Revenue Bonds, Series 2007 000% due 06/01/2047 (g) 467% due 06/01/2047 S. GOVERNMENT AGENCIES 268.7% annie Mae 467% due 08/25/2054 ~(a)(1) 500% due 12/25/2027 (a)		70 15 10 145 25,300 1,625 17,432 3,863	86,280 51 76 16 11 138 292 1,567 1,625 3,192 3,484 892 284
RUNICIPAL BONDS & NOTES 1.1% LINOIS 0.1% hicago, Illinois General Obligation Bonds, Series 2014 314% due 01/01/2044 hicago, Illinois General Obligation Bonds, Series 2017 045% due 01/01/2029 linois State General Obligation Bonds, (BABs), Series 2010 725% due 04/01/2035 350% due 07/01/2035 linois State General Obligation Bonds, Series 2003 100% due 06/01/2033 //EST VIRGINIA 1.0% obacco Settlement Finance Authority, West Virginia Revenue Bonds, Series 2007 000% due 06/01/2047 (g) 467% due 06/01/2047 S. GOVERNMENT AGENCIES 268.7% annie Mae 467% due 08/25/2054 ~(a)(1) 500% due 12/25/2027 (a) 260% (H15T1Y + 2.135%) due 09/01/2028 ~		70 15 10 145 25,300 1,625 17,432 3,863 3	86,280 51 76 16 11 138 292 1,567 1,625 3,192 3,484 892 284 3
RUNICIPAL BONDS & NOTES 1.1% LINOIS 0.1% hicago, Illinois General Obligation Bonds, Series 2014 314% due 01/01/2044 hicago, Illinois General Obligation Bonds, Series 2017 045% due 01/01/2029 linois State General Obligation Bonds, (BABs), Series 2010 725% due 04/01/2035 350% due 07/01/2035 linois State General Obligation Bonds, Series 2003 100% due 06/01/2033 VEST VIRGINIA 1.0% obacco Settlement Finance Authority, West Virginia Revenue Bonds, Series 2007 000% due 06/01/2047 (g) 467% due 06/01/2047 S. GOVERNMENT AGENCIES 268.7% annie Mae 467% due 08/25/2054 ~(a)(1) 500% due 12/25/2027 (a) 260% (H15T1Y + 2.35%) due 09/01/2028 ~ 538% (H15T1Y + 2.325%) due 11/01/2027 ~		70 15 10 145 25,300 1,625 17,432 3,863 3 44	86,280 51 76 16 11 138 292 1,567 1,625 3,192 3,484 892 284 3 45
RUNICIPAL BONDS & NOTES 1.1% LINOIS 0.1% hicago, Illinois General Obligation Bonds, Series 2014 314% due 01/01/2044 hicago, Illinois General Obligation Bonds, Series 2017 045% due 01/01/2029 linois State General Obligation Bonds, (BABs), Series 2010 725% due 04/01/2035 350% due 07/01/2035 linois State General Obligation Bonds, Series 2003 100% due 06/01/2033 VEST VIRGINIA 1.0% obacco Settlement Finance Authority, West Virginia Revenue Bonds, Series 2007 000% due 06/01/2047 (g) 467% due 06/01/2047 S. GOVERNMENT AGENCIES 268.7% annie Mae 467% due 08/25/2054 ~(a)(1) 500% due 12/25/2027 (a) 260% (H15T1Y + 2.135%) due 09/01/2028 ~ 538% (H15T1Y + 2.325%) due 11/01/2027 ~ 724% (H15T1Y + 2.320%) due 12/01/2028 ~		70 15 10 145 25,300 1,625 17,432 3,863 3 44 25	86,280 51 76 16 11 138 292 1,567 1,625 3,192 3,484 892 284 3 45 26
RUNICIPAL BONDS & NOTES 1.1% LLINOIS 0.1% hicago, Illinois General Obligation Bonds, Series 2014 314% due 01/01/2044 hicago, Illinois General Obligation Bonds, Series 2017 045% due 01/01/2029 linois State General Obligation Bonds, (BABs), Series 2010 .725% due 04/01/2035 sö0% due 07/01/2035 linois State General Obligation Bonds, Series 2003 .100% due 06/01/2035 .100% due 06/01/2033 VEST VIRGINIA 1.0% obacco Settlement Finance Authority, West Virginia Revenue Bonds, Series 2007 .000% due 06/01/2047 (g) .467% due 06/01/2047 S. GOVERNMENT AGENCIES 268.7% annie Mae 467% due 08/25/2054 ~(a)(1) 500% due 12/25/2027 (a) 2.60% (H15T1Y + 2.135%) due 09/01/2028 ~ 538% (H15T1Y + 2.325%) due 11/01/2027 ~ .724% (H15T1Y + 2.275%) due 03/01/2032 ~		70 15 10 145 25,300 1,625 17,432 3,863 3 44 25 73	86,280 51 76 16 11 138 292 1,567 1,625 3,192 3,484 3,484 892 284 3 3,484 3 3,484
AUNICIPAL BONDS & NOTES 1.1% LLINOIS 0.1% Chicago, Illinois General Obligation Bonds, Series 2014 .314% due 01/01/2044 Chicago, Illinois General Obligation Bonds, Series 2017 .045% due 01/01/2029 Illinois State General Obligation Bonds, (BABs), Series 2010 .725% due 04/01/2035 .350% due 07/01/2035 Illinois State General Obligation Bonds, Series 2003		70 15 10 145 25,300 1,625 17,432 3,863 3 44 25	86,280 51 76 16 11 138 292 1,567 1,625 3,192 3,484 892 284 3 45 26

4.500% due 07/25/2040 - 04/01/2041 (l)	1,409	1,459
5.000% due 12/01/2018 - 07/25/2038	202	216
5.000% due 01/25/2038 (1)	7,477	7,934
5.427% due 12/25/2042 ~	32	33
5.500% due 07/25/2024 - 08/01/2037	545	567
5.500% due 11/25/2032 - 04/25/2035 (1)	6,400	6,867
5.641% (US0001M + 3.550%) due 07/25/2029 ~	490	533
5.750% due 06/25/2033	26	29
5.807% due 08/25/2043 (1)	1,694	1,801
6.000% due 09/25/2031 - 01/25/2044	1,763	1,926
6.000% due 12/01/2032 - 06/01/2040 (1)	5,581	6,150