

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name:

onemarkets PIMCO Global
Balanced Allocation Fund

Legal entity identifier:

529900IOCRFOWJOB2E74

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective**: ___%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: ___%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub-Fund promoted environmental and/or social characteristics by operating an exclusion strategy through the application of the set of exclusions detailed below, also listed in the template pre-contractual disclosure of the sub-fund:

1. Companies that are involved in severe violations of the UN Global Compact
2. Companies manufacturing, maintaining, or trading controversial and/or morally unacceptable weapons, as identified through the international obligations, treaties and legislations.
3. Companies involved in thermal coal production and/or production of energy from thermal coal which derive from these businesses more than 10% of their consolidated revenues. It's also requested a mandatory phase out by 2028.
4. Companies involved in controversial fuel production and companies that extract hydrocarbons with controversial techniques or in areas with high environmental impact.
5. Companies involved in the tobacco production which derive from these businesses more than 5% of their consolidated revenues.
6. Companies involved in the nuclear energy production which derive from these businesses more than 15% of their consolidated revenues.
7. Companies involved in the weapons production which derive from these businesses more than 10% of their consolidated revenues.
8. Companies involved in the gambling business which derive from these businesses more than 15% of their consolidated revenues.
9. Companies involved in the adult entertainment business which derive from these businesses more than 15% of their consolidated revenues.

In addition, the Sub-Fund actively engaged with certain issuers as applicable including on matters of material climate and biodiversity impacts.

● ***How did the sustainability indicators perform?***

Over the considered period, the Sub-Fund measured performance against one sustainable indicator i.e., the set of exclusions detailed below, also listed in the template pre-contractual disclosure of the sub-fund:

1. Companies that are involved in severe violations of the UN Global Compact
2. Companies manufacturing, maintaining, or trading controversial and/or morally unacceptable weapons, as identified through the international obligations, treaties and legislations.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

3. Companies involved in thermal coal production and/or production of energy from thermal coal which derive from these businesses more than 10% of their consolidated revenues. It's also requested a mandatory phase out by 2028.
4. Companies involved in controversial fuel production and companies that extract hydrocarbons with controversial techniques or in areas with high environmental impact.
5. Companies involved in the tobacco production which derive from these businesses more than 5% of their consolidated revenues.
6. Companies involved in the nuclear energy production which derive from these businesses more than 15% of their consolidated revenues.
7. Companies involved in the weapons production which derive from these businesses more than 10% of their consolidated revenues.
8. Companies involved in the gambling business which derive from these businesses more than 15% of their consolidated revenues.
9. Companies involved in the adult entertainment business which derive from these businesses more than 15% of their consolidated revenues.

The sub-fund met the requirements of the sustainability indicators above throughout this reporting period as all of the direct investments of the Sub-Fund which did not comply with the exclusions defined remained below the 10% threshold set in the template pre-contractual disclosure of the sub-fund.

● ***...and compared to previous periods?***

For the previous reporting period ending 30 June 2023, the sub-fund met the requirements of the sustainability as all of the direct investments of the Sub-Fund which did not comply with the exclusions defined remained below the 10% threshold set in the template pre-contractual disclosure of the sub-fund.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

Not Applicable. The Sub-Fund does not commit to any minimum investment in sustainable investments.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

Not Applicable. The Sub-Fund does not commit to any minimum investment in sustainable investments.

— — How were the indicators for adverse impacts on sustainability factors taken into account?

Not Applicable. The Sub-Fund does not commit to any minimum investment in sustainable investments.

— — Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not Applicable. The Sub-Fund does not commit to any minimum investment in sustainable investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the Union criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the Union criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

Not Applicable. The Sub-Fund did not consider principal adverse impact indicators on sustainability factors.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



What were the top investments of this financial product?

The figures here below are calculated on an average basis for the last quarter ends of the financial year of the Sub-Fund.

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: 01.07.2023 – 30.06.2024

Largest investments	Sector	% Assets	Country
PIMCO EUR SH MT - ACC ETF EUR	Investment or pension funds/trusts	5.66%	IRL
FRANCE 0.1 14-25 01/03A	Countries & central governments	3.18%	FRA
USA TREAS INF 2.375 23-28 15/10S	Countries & central governments	2.23%	USA
UNITED KINGDOM 0.125 12-24 22/03S	Countries & central governments	1.91%	GBR
US TREASURY INDEXED 1.25 23-28 15/04S	Countries & central governments	1.80%	USA
GERMANY 2.4 23-28 19/10A	Countries & central governments	1.40%	DEU
US TREASURY N/B 5.0000 23-25 31/08S	Countries & central governments	1.38%	USA
UNITED STATES TREASU 4.5 23-33 15/11S	Countries & central governments	1.26%	USA
US TREASURY N/B 4.3750 23-28 31/08S	Countries & central governments	1.23%	USA
US TREASURY N/B 4.7500 23-53 15/11S	Countries & central governments	1.19%	USA
0473820FRENCH R ZCP 190624	Cities, municipal authorities	1.16%	FRA
US TREASURY N/B 3.7500 24-28 31/12S	Countries & central governments	1.09%	USA
GERMANY 3.1 23-25 18/09A	Countries & central governments	1.08%	DEU
GERMANY 2.5 24-54 15/08A	Countries & central governments	1.05%	DEU
ITALY BUONI POLIEN 4.2 23-34 01/03S	Countries & central governments	1.01%	ITA



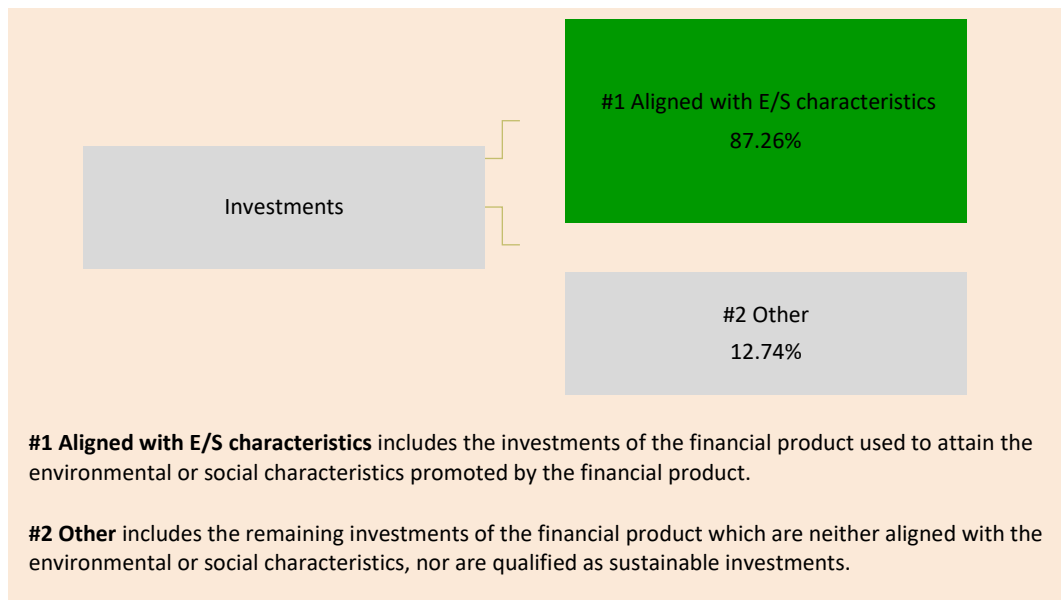
What was the proportion of sustainability-related investments?

Not applicable, the Sub-Fund does not commit for sustainable investments.

● *What was the asset allocation?*

The Investment Manager has managed the Sub-Fund in accordance with the binding selection criteria written down in the Pre-Contractual Disclosure and within the limits set out in the Investment Guidelines of this Sub-Fund. The binding selection criteria referred to in this report are applied to 100% of the Sub-Funds direct holdings. Additionally, the Sub-Fund also contains instruments which are used for the purposes of hedging, unscreened investments for diversification purposes (except where there is a binding exclusion list or policy applied), and cash held as ancillary liquidity. The Sub-Fund did not include any target to invest a minimum of assets in sustainable investments at this time.

Asset allocation describes the share of investments in specific assets.



● *In which economic sectors were the investments made?*

Sector	% of Assets
Bonds of States, provinces and municipalities	42.58%
Banks and other financial institutions	11.52%
Investment funds	9.83%
Internet and Internet services	5.75%
Electronics and semiconductors	3.68%
Pharmaceuticals and cosmetics	2.99%
Holding and finance companies	2.77%
Office supplies and computing	2.74%
Retail trade and department stores	2.67%

Building materials and trade	1.73%
Supranational Organisations	1.66%
Insurance	1.34%
Machine and apparatus construction	0.93%
Communications	0.88%
Petroleum	0.77%
Miscellaneous consumer goods	0.77%
Transportation	0.74%
Electrical engineering and electronics	0.60%
Biotechnology	0.53%
Non-ferrous metals	0.50%
Coal mining and steel industry	0.45%
Road vehicles	0.45%
Utilities	0.40%
Healthcare and social services	0.38%
Foods and non alcoholic drinks	0.36%
Paper and forest products	0.34%
Tires and rubber	0.32%
Graphic art and publishing	0.31%
Chemicals	0.23%
Packaging industries	0.20%
Miscellaneous services	0.15%
Real Estate companies	0.13%
Agriculture and fishery	0.12%
Precious metals and stones	0.11%
Aeronautic and astronautic industry	0.10%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Sub-Fund did not make any sustainable investments during the reference period (for the period ending 30 June 2024 the percentage of investments aligned with the EU Taxonomy is 0%). The investments made by the Sub-Fund were not aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?¹

Yes:

In fossil gas

In nuclear energy

No

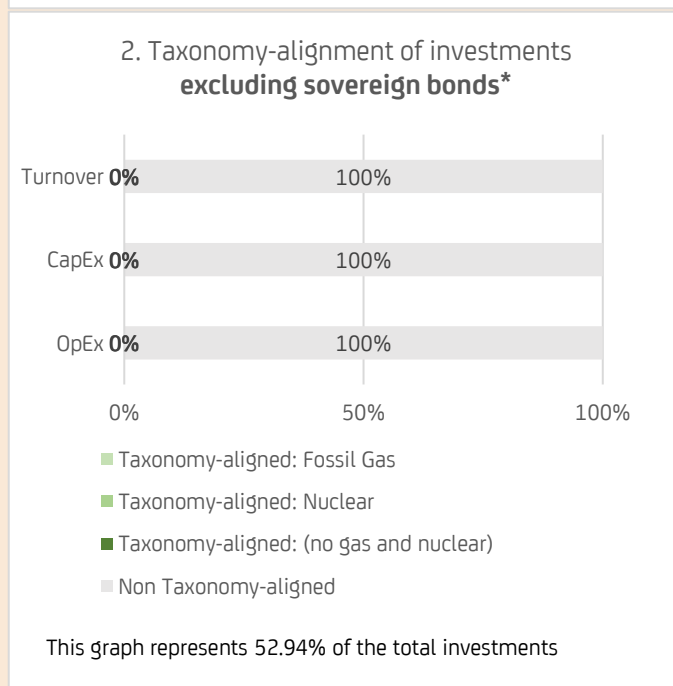
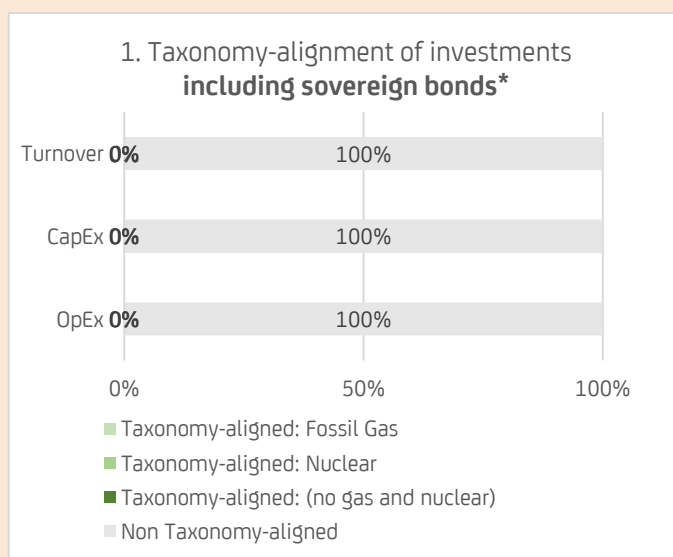
To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflects the "greenness" of investee companies today.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure** (OpEx) reflects the green operational activities of investee companies.

● **What was the share of investments made in transitional and enabling activities?**

For the period ending 30 June 2024 the percentage of investments in transitional as well as the percentage of investments in enabling activities in the Sub-Fund is 0%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

For the period ending 30 June 2024, the investments for this Sub-Fund were not aligned with the EU Taxonomy. The investments for this Sub-Fund were not aligned with the EU Taxonomy for the previous reference period.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not Applicable. The Sub-Fund does not commit to any minimum investment in sustainable investments.



What was the share of socially sustainable investments?

The Sub-Fund does not intend to make any investments in sustainable investments with a social objective.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

In accordance with the Investment Guidelines of this Sub-Fund, the "#Other" investments include instruments which may have been used for the purposes of hedging, unscreened investments for diversification purposes as permitted by the prospectus to the Sub-Fund and subject to the application of any exclusion list or policy, and residual cash held as ancillary liquidity. Those instruments are not screened against environmental and/or social safeguards. In addition, up to 10% of further assets whilst screened against the exclusion criteria have been purchased by the Sub-Fund within an allowed tolerance of non-compliant securities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

PIMCO has taken a number of actions to promote environmental and social characteristics in the Sub-Fund throughout the reference period including the application of those binding selection criteria specified in your pre-contractual report which include the following:

- Application of the exclusion list or policy as further specified in the Investment Guidelines of this Sub-Fund.

The Investment Manager manages portfolios in line with the investment guidelines applicable to each Sub-Fund. With regards to engagement, no guidelines with respect to issuer engagement have been set for your portfolio as binding criteria nor has there been any commitment made to engage with a particular issuer. Nonetheless, PIMCO does engage with issuers at a firm level, this includes, on an annual basis, our team of over 80 credit analysts conduct more than 5,000 meetings and calls with company management teams. In addition to discussing financial matters,

we also focus on strategic issues that relate to ESG risks and sustainable business management practices. Accordingly, your Account may benefit from PIMCO's firm level engagement programme, given that issuers may be held across multiple strategies.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Not Applicable. The Sub-Fund does not use a reference index for the purpose of attaining any environmental or social characteristics.

- ***How does the reference benchmark differ from a broad market index?***
Not applicable.
- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***
Not applicable.
- ***How did this financial product perform compared with the reference benchmark?***
Not applicable.
- ***How did this financial product perform compared with the broad market index?***
Not applicable.