BNY Mellon Global Fixed Income Fund
SCHEDULE OF INVESTMENTS
September 30, 2025 (Unaudited)

Description		Coupon Rate (%)	Maturity Date	Principal Amount ($)[a]	Value ($)
Bonds and Notes — 97.6%					
Australia — 2.7%					
Australia, Sr. Unscd. Bonds, Ser. 140	AUD	4.50	4/21/2033	22,400,000	15,251,327
Australia, Sr. Unscd. Bonds, Ser. 150	AUD	3.00	3/21/2047	5,240,000	2,607,173
New South Wales Treasury Corp., Govt. Gtd. Notes	AUD	1.75	3/20/2034	8,862,000	4,656,298
New South Wales Treasury Corp., Govt. Gtd. Notes	AUD	2.00	3/8/2033	19,591,000	10,910,875
New South Wales Treasury Corp., Govt. Gtd. Notes	AUD	4.25	2/20/2036	10,116,000	6,323,191
New South Wales Treasury Corp., Govt. Gtd. Notes	AUD	4.75	2/20/2035	4,848,000	3,198,105
New South Wales Treasury Corp., Govt. Gtd. Notes	AUD	4.75	2/20/2037	7,835,600	5,043,271
Queensland Treasury Corp., Govt. Gtd. Bonds[b]	AUD	1.75	7/20/2034	9,979,000	5,159,600
Queensland Treasury Corp., Govt. Gtd. Bonds	AUD	2.00	8/22/2033	9,256,000	5,058,876
Queensland Treasury Corp., Govt. Gtd. Bonds[b]	AUD	4.50	8/22/2035	9,700,000	6,205,396
Treasury Corp. of Victoria, Govt. Gtd. Bonds	AUD	2.00	9/17/2035	8,814,000	4,472,324
Treasury Corp. of Victoria, Govt. Gtd. Notes	AUD	4.75	9/15/2036	41,354,000	26,659,047
					95,545,483
Austria — .6%					
Austria, Sr. Unscd. Bonds[b]	EUR	2.90	2/20/2034	9,875,000	11,596,686
Kommunalkredit Austria AG, Sr. Notes	EUR	4.25	4/1/2031	2,800,000	3,361,615
Raiffeisen Bank International AG, Sub. Notes	EUR	2.88	6/18/2032	5,300,000	6,189,174
					21,147,475
Belgium — .2%					
Belgium, Sr. Unscd. Notes, Ser. 98[b]	EUR	3.30	6/22/2054	6,825,000	**6,871,465**
Bermuda — .5%					
Athora Holding Ltd., Sub. Notes	EUR	5.88	9/10/2034	7,100,000	9,072,528
RLGH Finance Bermuda Ltd., Gtd. Notes		8.25	7/17/2031	7,045,000	8,020,404
					17,092,932
Brazil — 2.6%					
Brazil Notas do Tesouro Nacional, Notes, Ser. F	BRL	10.00	1/1/2033	342,150,000	54,199,733
Brazil Notas do Tesouro Nacional, Notes, Ser. F	BRL	10.00	1/1/2035	262,740,000	40,407,891
					94,607,624
Canada — 1.7%					
Canada, Bonds	CAD	3.25	9/1/2028	17,600,000	12,900,849
Canada, Bonds	CAD	3.25	12/1/2034	6,928,000	5,024,978
Ford Auto Securitization Trust II, Ser. 2022-AA, Cl. A3[b]	CAD	5.40	9/15/2028	11,382,000	8,351,871
Magna International, Inc., Sr. Unscd. Notes	EUR	3.63	5/21/2031	3,865,000	4,576,538
Province of Alberta Canada, Unscd. Bonds	CAD	4.45	12/1/2054	4,176,000	2,995,786
Province of Alberta Canada, Unscd. Debs.	CAD	3.10	6/1/2050	4,172,000	2,388,295
Province of Ontario Canada, Sr. Unscd. Notes	CAD	4.15	12/2/2054	11,261,000	7,711,564
Province of Ontario Canada, Sr. Unscd. Notes	CAD	4.60	12/2/2055	21,393,000	15,803,335
					59,753,216
Cayman Islands — .4%					
Octagon 61 Ltd., Ser. 2023-2A, Cl. A1R, (3 Month TSFR +1.40%)[b],[c]		5.73	4/20/2038	7,900,000	7,941,625
Regatta XXV Funding Ltd. CLO, Ser. 2023-1A, Cl. A1R, (3 Month TSFR +1.34%)[b],[c]		5.67	7/15/2038	5,775,000	5,803,344
					13,744,969
China — 3.7%					
China, Bonds, Ser. INBK	CNY	1.61	2/15/2035	492,050,000	67,804,493
China, Bonds, Ser. INBK	CNY	1.92	1/15/2055	406,020,000	52,961,477

Description		Coupon Rate (%)	Maturity Date	Principal Amount ($)[a]	Value ($)
Bonds and Notes — 97.6% (continued)					
China — 3.7% (continued)					
China, Bonds, Ser. INBK	CNY	3.00	10/15/2053	30,610,000	4,975,950
China, Bonds, Ser. INBK	CNY	3.73	5/25/2070	39,170,000	7,712,777
					133,454,697
Colombia — .7%					
Colombian TES, Bonds, Ser. B	COP	13.25	2/9/2033	95,500,000,000	**26,362,142**
Czechia — .1%					
Czech Republic, Sr. Unscd. Bonds, Ser. 156	CZK	3.00	3/3/2033	96,730,000	**4,268,692**
Denmark — .1%					
Denmark, Bonds, Ser. 31Y	DKK	4.50	11/15/2039	14,250,000	**2,718,370**
Finland — .1%					
Finland, Sr. Unscd. Bonds, Ser. 10Y[b]	EUR	3.00	9/15/2033	3,750,000	**4,440,190**
France — 2.5%					
Electricite de France SA, Sr. Unscd. Notes	EUR	4.63	1/25/2043	1,100,000	1,282,185
Electricite de France SA, Sr. Unscd. Notes	EUR	4.75	6/17/2044	2,400,000	2,830,409
France, Bonds, Ser. OAT[b]	EUR	3.00	5/25/2033	26,150,000	30,308,521
France, Bonds, Ser. OAT[b]	EUR	3.25	5/25/2055	8,625,000	8,298,365
France, Bonds, Ser. OAT[b]	EUR	4.00	10/25/2038	11,685,000	14,059,660
Kering SA, Sr. Unscd. Notes[d]	EUR	3.63	9/5/2031	7,100,000	8,462,821
Orange SA, Sr. Unscd. Notes	EUR	3.50	5/19/2035	2,600,000	3,057,161
Pernod Ricard SA, Sr. Unscd. Notes[d]	EUR	3.25	3/3/2032	4,000,000	4,685,353
Pernod Ricard SA, Sr. Unscd. Notes	EUR	3.63	5/7/2034	1,900,000	2,246,036
Suez SACA, Sr. Unscd. Notes	EUR	5.00	11/3/2032	4,200,000	5,366,585
TotalEnergies Capital International SA, Gtd. Notes	EUR	3.85	3/3/2045	6,600,000	7,282,718
					87,879,814
Germany — 1.0%					
Aareal Bank AG, Sub. Notes	EUR	5.63	12/12/2034	3,900,000	4,810,276
Deutsche Bahn AG, Sr. Unscd. Notes	EUR	0.63	4/15/2036	5,370,000	4,809,925
Deutsche Bahn AG, Sr. Unscd. Notes	EUR	0.63	12/8/2050	3,010,000	1,729,429
Deutsche Bahn AG, Sr. Unscd. Notes	EUR	1.13	5/29/2051	3,920,000	2,539,028
Deutsche Bahn AG, Sr. Unscd. Notes	EUR	1.38	3/3/2034	2,416,000	2,489,307
Deutsche Bahn AG, Sr. Unscd. Notes	EUR	1.63	8/16/2033	6,970,000	7,425,958
Deutsche Bahn AG, Sr. Unscd. Notes	EUR	1.88	5/24/2030	6,457,000	7,355,065
Deutsche Telekom AG, Sr. Unscd. Notes	EUR	3.63	2/3/2045	3,580,000	3,917,585
Merck KGaA, Jr. Sub. Notes[d]	EUR	3.88	8/27/2054	1,400,000	1,661,831
					36,738,404
Greece — .1%					
Hellenic Republic, Sr. Unscd. Notes[b]	EUR	4.38	7/18/2038	3,438,000	**4,333,563**
Hungary — .0%					
Hungary, Bonds, Ser. 33A	HUF	2.25	4/20/2033	710,000	**1,584**
Indonesia — .2%					
Indonesia, Bonds, Ser. FR83	IDR	7.50	4/15/2040	109,930,000,000	**7,021,272**
Ireland — .4%					
Ireland, Unscd. Bonds	EUR	2.60	10/18/2034	3,950,000	4,511,358
Sequoia Logistics DAC, Ser. 2025-1A, Cl. B, (3 Month EURIBOR +1.75%)[b],[c]	EUR	3.79	2/17/2037	7,793,000	9,175,383
					13,686,741
Italy — 3.8%					
Autostrade per l'Italia SpA, Sr. Unscd. Notes	EUR	4.63	2/28/2036	3,835,000	4,703,897
Eni SpA, Sr. Unscd. Notes[b]		5.50	5/15/2034	4,609,000	4,743,737
Eni SpA, Sr. Unscd. Notes[b]		5.95	5/15/2054	5,459,000	5,460,934

Description		Coupon Rate (%)	Maturity Date	Principal Amount ($)[a]	Value ($)
Bonds and Notes — 97.6% (continued)					
Italy — 3.8% (continued)					
Italy Buoni Poliennali Del Tesoro, Sr. Unscd. Bonds, Ser. 10Y	EUR	4.40	5/1/2033	51,375,000	65,250,644
Italy Buoni Poliennali Del Tesoro, Sr. Unscd. Notes, Ser. 30Y[b]	EUR	4.30	10/1/2054	48,495,000	55,942,243
					136,101,455
Japan — 4.0%					
Japan (20 Year Issue), Bonds, Ser. 183	JPY	1.40	12/20/2042	3,756,900,000	21,826,098
Japan (20 Year Issue), Bonds, Ser. 184	JPY	1.10	3/20/2043	1,066,400,000	5,861,418
Japan (30 Year Issue), Bonds, Ser. 66	JPY	0.40	3/20/2050	606,600,000	2,326,853
Japan (30 Year Issue), Bonds, Ser. 69	JPY	0.70	12/20/2050	782,050,000	3,186,093
Japan (30 Year Issue), Bonds, Ser. 83	JPY	2.20	6/20/2054	9,190,000,000	51,960,830
Japan (40 Year Issue), Bonds, Ser. 15	JPY	1.00	3/20/2062	1,473,600,000	5,351,250
Japan (40 Year Issue), Bonds, Ser. 17	JPY	2.20	3/20/2064	10,000,000,000	51,911,067
					142,423,609
Jersey — .8%					
AA Bond Co. Ltd., Sr. Scd. Notes, Ser. A8	GBP	5.50	7/31/2027	5,400,000	7,310,926
Aptiv Swiss Holdings Ltd., Gtd. Notes		3.10	12/1/2051	2,830,000	1,797,702
Ballyrock 24 Ltd. CLO, Ser. 2023-24A, Cl. A1R, (3 Month TSFR +1.32%)[b],[c]		5.65	7/15/2038	5,420,000	5,439,273
Heathrow Funding Ltd., Sr. Scd. Notes	EUR	1.88	3/14/2034	2,845,000	2,900,084
Invesco US Ltd. CLO, Ser. 2023-3A, Cl. AR, (3 Month TSFR +1.31%)[b],[c]		5.63	7/15/2038	11,113,232	11,149,328
					28,597,313
Luxembourg — .4%					
Becton Dickinson Euro Finance Sarl, Gtd. Notes	EUR	1.34	8/13/2041	6,079,000	4,865,592
P3 Group Sarl, Sr. Unscd. Notes	EUR	4.00	4/19/2032	8,369,000	10,004,865
					14,870,457
Malaysia — .3%					
Malaysia, Bonds, Ser. 318	MYR	4.64	11/7/2033	41,200,000	**10,573,984**
Mexico — .3%					
Mexican Bonos, Bonds, Ser. M	MXN	7.50	5/26/2033	190,500,000	**9,831,613**
Netherlands — 1.9%					
ABN AMRO Bank NV, Sr. Notes[b]		5.52	12/3/2035	11,200,000	11,640,310
DSV Finance BV, Gtd. Notes	EUR	3.38	11/6/2034	3,040,000	3,538,542
Enel Finance International NV, Gtd. Notes	EUR	3.88	1/23/2035	2,885,000	3,456,561
ING Groep NV, Sr. Unscd. Notes	EUR	4.75	5/23/2034	5,500,000	7,009,970
JT International Financial Services BV, Gtd. Notes	EUR	4.13	6/17/2035	14,533,000	17,348,433
Netherlands, Bonds[b]	EUR	2.50	7/15/2034	13,300,000	15,285,157
Sartorius Finance BV, Gtd. Notes	EUR	4.88	9/14/2035	4,000,000	5,026,594
Stellantis NV, Sr. Unscd. Notes	EUR	4.00	3/19/2034	3,080,000	3,454,015
					66,759,582
New Zealand — .1%					
New Zealand, Unscd. Bonds, Ser. 534	NZD	4.25	5/15/2034	9,220,000	**5,412,089**
Norway — .1%					
Telenor ASA, Sr. Unscd. Notes[d]	EUR	0.63	9/25/2031	2,058,000	**2,104,568**
Peru — .1%					
Peru, Bonds[b]	PEN	7.60	8/12/2039	8,000,000	**2,522,021**
Poland — .2%					
Bank Millennium SA, Sr. Notes	EUR	5.31	9/25/2029	2,080,000	2,566,372
Poland, Bonds, Ser. 1033	PLN	6.00	10/25/2033	11,625,000	3,355,422
					5,921,794

Description		Coupon Rate (%)	Maturity Date	Principal Amount ($)[a]	Value ($)
Bonds and Notes — 97.6% (continued)					
Portugal — .2%					
Portugal Obrigacoes do Tesouro OT, Sr. Unscd. Notes, Ser. 11Y[b]	EUR	2.88	10/20/2034	5,250,000	**6,088,731**
Romania — .3%					
Romania, Sr. Unscd. Notes[b]	EUR	5.25	5/30/2032	9,096,000	**10,703,093**
Singapore — .3%					
Pfizer Investment Enterprises Pte Ltd., Gtd. Notes		5.11	5/19/2043	2,940,000	2,850,814
Pfizer Investment Enterprises Pte Ltd., Gtd. Notes[d]		5.30	5/19/2053	3,740,000	3,616,852
Singapore, Bonds	SGD	3.38	9/1/2033	5,615,000	4,840,408
					11,308,074
South Korea — 1.1%					
Korea, Bonds, Ser. 2812	KRW	2.38	12/10/2028	11,350,200,000	8,029,477
Korea, Bonds, Ser. 3212	KRW	4.25	12/10/2032	26,127,800,000	20,236,456
Korea, Bonds, Ser. 5209	KRW	3.13	9/10/2052	8,610,000,000	6,393,531
Korea, Bonds, Ser. 5303	KRW	3.25	3/10/2053	7,778,000,000	5,909,981
					40,569,445
Spain — 1.9%					
Banco Santander SA, Sr. Notes	EUR	4.88	10/18/2031	1,200,000	1,533,273
Cellnex Finance Co. SA, Gtd. Notes	EUR	2.00	2/15/2033	1,600,000	1,692,785
Cellnex Finance Co. SA, Gtd. Notes[d]	EUR	2.00	9/15/2032	8,300,000	8,857,116
Spain, Sr. Unscd. Bonds[b]	EUR	0.70	4/30/2032	27,750,000	28,502,458
Spain, Sr. Unscd. Bonds[b]	EUR	3.25	4/30/2034	16,975,000	20,164,707
Spain, Sr. Unscd. Notes[b]	EUR	3.45	10/31/2034	6,250,000	7,514,648
					68,264,987
Supranational — 1.4%					
European Union, Sr. Unscd. Bonds, Ser. UFA	EUR	3.00	3/4/2053	8,406,311	8,297,530
European Union, Sr. Unscd. Notes, Ser. SURE	EUR	0.20	6/4/2036	14,551,000	12,554,467
European Union, Sr. Unscd. Notes, Ser. UFA	EUR	3.13	12/4/2030	8,900,000	10,726,159
European Union, Sr. Unscd. Notes, Ser. UFA	EUR	3.38	10/5/2054	6,666,674	6,992,458
European Union, Sr. Unscd. Notes, Ser. UFA	EUR	3.75	10/12/2045	8,748,870	10,166,994
					48,737,608
Sweden — .2%					
Sweden, Bonds, Ser. 1066	SEK	2.25	5/11/2035	48,000,000	4,945,039
Telia Co. AB, Sr. Unscd. Notes	EUR	3.63	2/22/2032	2,510,000	3,040,612
					7,985,651
Switzerland — .5%					
Swiss Confederation, Bonds	CHF	0.50	6/27/2032	14,445,000	**18,669,480**
United Kingdom — 5.8%					
Gemgarto PLC, Ser. 2021-1A, Cl. A, (3 Month SONIO +0.89%)[b],[c]	GBP	4.87	12/16/2067	337,047	454,447
Motability Operations Group PLC, Gtd. Notes	EUR	3.88	1/24/2034	2,920,000	3,471,387
National Grid PLC, Sr. Unscd. Notes	EUR	0.75	9/1/2033	3,180,000	3,027,221
National Grid PLC, Sr. Unscd. Notes[d]	EUR	3.25	3/30/2034	2,965,000	3,379,067
Northumbrian Water Finance PLC, Gtd. Notes	GBP	6.38	10/28/2034	8,640,000	11,988,690
Severn Trent Utilities Finance PLC, Gtd. Notes	GBP	5.25	4/4/2036	1,657,000	2,149,297
United Kingdom Gilt, Bonds	GBP	1.50	7/31/2053	113,800,000	66,261,093
United Kingdom Gilt, Bonds	GBP	3.25	1/31/2033	21,500,000	26,749,265
United Kingdom Gilt, Bonds	GBP	4.13	7/22/2029	11,600,000	15,627,955
United Kingdom Gilt, Bonds	GBP	4.25	7/31/2034	15,710,000	20,543,360
United Kingdom Gilt, Bonds	GBP	4.38	7/31/2054	27,525,000	30,981,014
United Kingdom Gilt, Bonds	GBP	4.50	6/7/2028	13,250,000	18,051,370

Description		Coupon Rate (%)	Maturity Date	Principal Amount ($)[a]	Value ($)
Bonds and Notes — 97.6% (continued)					
United Kingdom — 5.8% (continued)					
United Utilities Water Finance PLC, Gtd. Notes	EUR	3.75	5/23/2034	330,000	388,780
Yorkshire Water Finance PLC, Sr. Scd. Bonds	GBP	6.60	4/17/2031	2,200,000	3,096,339
					206,169,285
United States — 56.3%					
A&D Mortgage Trust, Ser. 2023-NQM2, Cl. A1[b]		6.13	5/25/2068	2,659,196	2,671,240
Alexandria Real Estate Equities, Inc., Gtd. Notes		5.25	5/15/2036	3,102,000	3,121,496
Aligned Data Centers Issuer LLC, Ser. 2023-1A, Cl. A2[b]		6.00	8/17/2048	3,914,000	3,955,650
Alphabet, Inc., Sr. Unscd. Notes	EUR	3.88	5/6/2045	6,787,000	7,871,706
Alphabet, Inc., Sr. Unscd. Notes	EUR	4.00	5/6/2054	4,327,000	4,963,722
AT&T, Inc., Sr. Unscd. Notes	EUR	3.60	6/1/2033	1,976,000	2,343,353
AutoNation Finance Trust, Ser. 2025-1A, Cl. A3[b]		4.62	11/13/2029	2,656,000	2,682,983
Avis Budget Rental Car Funding AESOP LLC, Ser. 2023-4A, Cl. A[b]		5.49	6/20/2029	3,643,000	3,752,424
Avis Budget Rental Car Funding AESOP LLC, Ser. 2023-8A, Cl. A[b]		6.02	2/20/2030	2,831,000	2,976,528
Avis Budget Rental Car Funding AESOP LLC, Ser. 2025-2A, Cl. A[b]		5.12	8/20/2031	3,804,000	3,917,448
Avis Budget Rental Car Funding AESOP LLC, Ser. 2025-3A, Cl. A[b]		4.17	2/20/2030	2,055,000	2,051,059
Bank of America Corp., Sr. Unscd. Notes	EUR	1.10	5/24/2032	1,223,000	1,281,836
Bank of America Corp., Sr. Unscd. Notes[d]	EUR	3.49	3/10/2034	2,312,000	2,722,632
Carrier Global Corp., Sr. Unscd. Notes		5.90	3/15/2034	4,583,000	4,920,440
Carvana Auto Receivables Trust, Ser. 2021-N2, Cl. C		1.07	3/10/2028	515,682	502,852
Citigroup, Inc., Sr. Unscd. Notes		3.06	1/25/2033	7,750,000	7,058,230
Citigroup, Inc., Sr. Unscd. Notes		3.79	3/17/2033	1,830,000	1,739,140
Citigroup, Inc., Sr. Unscd. Notes		5.33	3/27/2036	3,060,000	3,129,096
Citigroup, Inc., Sr. Unscd. Notes		5.45	6/11/2035	670,000	695,015
COLT Mortgage Loan Trust, Ser. 2023-2, Cl. A1[b]		6.60	7/25/2068	1,884,962	1,901,293
COLT Mortgage Loan Trust, Ser. 2023-4, Cl. A1[b]		7.16	10/25/2068	4,614,380	4,695,413
Columbia Pipelines Operating Co. LLC, Sr. Unscd. Notes[b]		6.04	11/15/2033	1,721,000	1,837,010
Constellation Energy Generation LLC, Sr. Unscd. Notes		5.75	3/15/2054	1,300,000	1,318,612
CyrusOne Data Centers Issuer I LLC, Ser. 2023-1A, Cl. B[b]		5.45	4/20/2048	1,133,887	1,114,592
CyrusOne Data Centers Issuer I LLC, Ser. 2023-2A, Cl. A2[b]		5.56	11/20/2048	5,979,000	6,047,764
DataBank Issuer II LLC, Ser. 2025-1A, Cl. A2[b]		5.18	9/27/2055	11,011,000	11,076,813
Diamondback Energy, Inc., Gtd. Notes		5.90	4/18/2064	2,690,000	2,591,952
Domino's Pizza Master Issuer LLC, Ser. 2021-1A, Cl. A2I[b]		2.66	4/25/2051	5,470,312	5,179,929
Duke Energy Carolinas LLC, First Mortgage Bonds		4.85	1/15/2034	15,715,000	15,923,944
Energy Transfer LP, Sr. Unscd. Notes[d]		6.05	9/1/2054	3,470,000	3,409,419
ENT Auto Receivables Trust, Ser. 2023-1A, Cl. A3[b]		6.24	1/16/2029	1,738,501	1,752,389
Exelon Corp., Sr. Unscd. Notes		5.60	3/15/2053	4,480,000	4,384,291
FMC Corp., Sr. Unscd. Notes[d]		5.65	5/18/2033	3,490,000	3,491,279
Ford Motor Credit Co. LLC, Sr. Unscd. Notes		7.12	11/7/2033	840,000	898,272
Ford Motor Credit Co. LLC, Sr. Unscd. Notes[d]		7.20	6/10/2030	1,600,000	1,711,243
General Mills, Inc., Sr. Unscd. Bonds	EUR	3.60	4/17/2032	5,720,000	6,785,722
General Motors Financial Co., Inc., Sr. Unscd. Notes[d]	EUR	4.00	7/10/2030	1,962,000	2,372,553
General Motors Financial Co., Inc., Sr. Unscd. Notes		5.45	9/6/2034	3,000,000	3,019,687
General Motors Financial Co., Inc., Sr. Unscd. Notes[d]		5.63	4/4/2032	1,497,000	1,545,855
General Motors Financial Co., Inc., Sr. Unscd. Notes		6.10	1/7/2034	2,860,000	3,007,789
JPMorgan Chase & Co., Sr. Unscd. Notes		5.77	4/22/2035	5,460,000	5,819,555
Kraft Heinz Foods Co., Gtd. Notes[d]		5.40	3/15/2035	552,000	564,329
Morgan Stanley, Sr. Unscd. Notes		5.47	1/18/2035	3,963,000	4,129,014
Mosaic Solar Loan Trust, Ser. 2023-2A, Cl. A[b]		5.36	9/22/2053	1,959,785	1,879,617
New Residential Mortgage Loan Trust, Ser. 2022-NQM1, Cl. A1[b]		2.28	4/25/2061	4,355,510	3,897,791
OBX Trust, Ser. 2025-NQM18, Cl. A1[b]		5.06	9/25/2065	6,074,575	6,082,408

Description		Coupon Rate (%)	Maturity Date	Principal Amount ($)[(a)]	Value ($)
Bonds and Notes — 97.6% (continued)					
United States — 56.3% (continued)					
Oracle Corp., Sr. Unscd. Notes		5.95	9/26/2055	5,983,000	5,968,739
Oracle Corp., Sr. Unscd. Notes		6.10	9/26/2065	8,546,000	8,536,617
PenFed Auto Receivables Owner Trust, Ser. 2025-A, Cl. A3[(b)]		4.03	7/15/2030	1,513,000	1,512,122
PepsiCo, Inc., Sr. Unscd. Notes	EUR	1.13	3/18/2031	3,495,000	3,749,634
Rentokil Terminix Funding LLC, Gtd. Notes[(b)]		5.00	4/28/2030	3,650,000	3,720,675
Retained Vantage Data Centers Issuer LLC, Ser. 2023-1A, Cl. A2A[(b)]		5.00	9/15/2048	5,630,000	5,640,782
SBA Tower Trust, Asset Backed Notes[(b)]		1.88	1/15/2026	6,860,000	6,808,295
SBA Tower Trust, Asset Backed Notes[(b)]		2.59	10/15/2031	6,340,000	5,612,472
Southwestern Public Service Co., First Mortgage Bonds		5.30	5/15/2035	4,990,000	5,097,515
SpringCastle America Funding LLC, Ser. 2020-AA, Cl. A[(b)]		1.97	9/25/2037	1,474,367	1,397,590
Stack Infrastructure Issuer LLC, Ser. 2023-1A, Cl. A2[(b)]		5.90	3/25/2048	1,430,000	1,436,065
Store Capital LLC, Sr. Unscd. Notes[(b),(d)]		5.40	4/30/2030	1,740,000	1,772,788
Sunnova Hestia I Issuer LLC, Ser. 2023-GRID1, Cl. 1A[(b)]		5.75	12/20/2050	741,675	749,456
Take-Two Interactive Software, Inc., Sr. Unscd. Notes[(d)]		5.60	6/12/2034	1,590,000	1,661,247
The AES Corp., Sr. Unscd. Notes		5.80	3/15/2032	1,288,000	1,334,159
The Dow Chemical Company, Sr. Unscd. Notes[(d)]		5.95	3/15/2055	3,842,000	3,653,366
The Dow Chemical Company, Sr. Unscd. Notes[(d)]		6.90	5/15/2053	3,558,000	3,804,361
The Williams Companies, Inc., Sr. Unscd. Notes		5.60	3/15/2035	7,866,000	8,167,758
TIF Funding III LLC, Ser. 2024-1A, Cl. A[(b)]		5.48	4/20/2049	7,005,925	7,044,783
Tricon American Homes Trust, Ser. 2019-SFR1, Cl. A[(b)]		2.75	3/17/2038	7,387,015	7,328,494
Triumph Rail Holdings LLC, Ser. 2021-2, Cl. A[(b)]		2.15	6/19/2051	5,876,629	5,622,927
TRP LLC, Ser. 2021-1, Cl. A[(b)]		2.07	6/19/2051	5,989,503	5,739,357
U.S. Treasury Bonds[(d)]		4.63	2/15/2055	14,275,000	14,036,340
U.S. Treasury Bonds[(d)]		4.75	2/15/2045	38,400,000	38,649,000
U.S. Treasury Bonds[(d)]		4.75	5/15/2055	18,000,000	18,061,875
U.S. Treasury Bonds		5.00	5/15/2045	25,600,000	26,590,000
U.S. Treasury Notes		2.25	8/15/2027	15,700,000	15,313,019
U.S. Treasury Notes		3.75	8/31/2031	60,000,000	59,739,844
U.S. Treasury Notes		3.88	8/15/2034	1,000,000	984,883
U.S. Treasury Notes		3.88	5/31/2027	85,000,000	85,302,149
U.S. Treasury Notes		3.88	6/30/2030	13,500,000	13,583,848
U.S. Treasury Notes[(d)]		3.88	7/31/2027	176,000,000	176,739,063
U.S. Treasury Notes		3.88	8/31/2032	41,300,000	41,183,844
U.S. Treasury Notes[(d)]		4.00	2/28/2030	167,625,000	169,595,903
U.S. Treasury Notes		4.00	2/15/2034	37,170,000	37,080,705
U.S. Treasury Notes		4.00	3/31/2030	61,175,000	61,884,725
U.S. Treasury Notes[(d)]		4.13	2/28/2027	19,075,000	19,191,611
U.S. Treasury Notes		4.25	2/28/2031	19,300,000	19,738,019
U.S. Treasury Notes		4.25	11/15/2034	44,825,000	45,339,787
U.S. Treasury Notes[(e)]		4.25	5/15/2035	114,000,000	115,068,750
U.S. Treasury Notes		4.25	8/15/2035	54,500,000	54,947,070
U.S. Treasury Notes		4.38	12/31/2029	151,275,000	155,219,378
U.S. Treasury Notes		4.63	9/30/2030	54,250,000	56,398,809
U.S. Treasury Notes[(d)]		4.63	2/15/2035	62,875,000	65,355,615
Vantage Data Centers Issuer LLC, Ser. 2023-1A, Cl. A2[(b)]		6.32	3/16/2048	5,716,000	5,743,140
Verus Securitization Trust, Ser. 2023-4, Cl. A1[(b)]		5.81	5/25/2068	1,582,495	1,588,285
Verus Securitization Trust, Ser. 2023-5, Cl. A1[(b)]		6.48	6/25/2068	1,744,959	1,757,893
WEA Finance LLC, Gtd. Notes[(b)]		2.88	1/15/2027	5,510,000	5,400,375
WEA Finance LLC, Gtd. Notes		2.88	1/15/2027	2,764,000	2,709,008
WEA Finance LLC, Gtd. Notes[(b),(d)]		4.13	9/20/2028	2,326,000	2,298,493

Description	Coupon Rate (%)	Maturity Date	Principal Amount ($)[a]	Value ($)
Bonds and Notes — 97.6% (continued)				
United States — 56.3% (continued)				
WEA Finance LLC, Gtd. Notes[b]	4.63	9/20/2048	379,000	312,235
WEA Finance LLC/Westfield UK & Europe Finance PLC, Gtd. Notes[b]	4.75	9/17/2044	1,662,000	1,446,717
Federal Home Loan Mortgage Corp.:				
2.50, 10/1/2050-4/1/2052[f]			51,173,784	43,912,693
3.00, 7/1/2052[f]			2,740,017	2,435,948
5.00, 4/1/2053-2/1/2055[f]			47,952,402	47,831,899
5.50, 9/1/2053-12/1/2054[f]			39,475,329	40,270,406
6.00, 11/1/2054[f]			15,449,482	15,883,169
Federal National Mortgage Association:				
2.00, 7/1/2051[f]			17,441,413	14,162,344
2.50, 9/1/2050-4/1/2052[f]			57,442,832	49,416,453
3.00, 5/1/2050-11/1/2050[f]			37,819,561	33,967,809
5.00, 9/1/2054-10/1/2054[f]			38,669,272	38,550,126
5.50, 10/1/2052-12/1/2054[f]			71,714,530	72,888,982
6.00, 1/1/2055-7/1/2055[f]			28,951,457	30,010,973
6.50, 10/1/2054[f]			10,472,152	10,967,282
Government National Mortgage Association II:				
4.00, 5/20/2050			5,011,924	4,756,069
4.50, 1/20/2050-10/20/2052			31,345,735	30,640,009
				2,012,109,132
Total Bonds and Notes (cost $3,454,993,337)				**3,485,392,604**

Description/Number of Contracts /Counterparty	Exercise Price	Expiration Date	Notional Amount ($)[g]	
Options Purchased — .0%				
Put Options — .0%				
Swaption Payer Markit CDX North America Investment Grade Index Series 44, Receiver 3 Month Fixed Rate of 1.00% terminating on 6/20/2030, Contracts N/A, Morgan Stanley & Co. LLC	0.50	11/19/2025	357,700,000	378,013
Swaption Payer Markit CDX North America Investment Grade Index Series 44, Receiver 3 Month Fixed Rate of 1.00% terminating on 6/20/2030, Contracts N/A, Citigroup Global Markets, Inc.	0.53	10/15/2025	325,700,000	60,024
Total Options Purchased (cost $1,031,671)				**438,037**

Description	1-Day Yield (%)	Shares	
Investment Companies — 2.1%			
Registered Investment Companies — 2.1%			
Dreyfus Institutional Preferred Government Plus Money Market Fund, Institutional Shares[h] (cost $73,635,598)	4.28	73,635,598	**73,635,598**

Description	1-Day Yield (%)	Shares	Value ($)
Investment of Cash Collateral for Securities Loaned — .5%			
Registered Investment Companies — .5%			
Dreyfus Institutional Preferred Government Plus Money Market Fund, Institutional Shares(h) (cost $17,849,050)	4.28	17,849,050	**17,849,050**
Total Investments (cost $3,547,509,656)		**100.2%**	**3,577,315,289**
Liabilities, Less Cash and Receivables		**(.2%)**	**(6,460,309)**
Net Assets		**100.0%**	**3,570,854,980**

AUD—Australian Dollar
BRL—Brazilian Real
CAD—Canadian Dollar
CHF—Swiss Franc
CNY—Chinese Yuan Renminbi
COP—Colombian Peso
CZK—Czech Koruna
DKK—Danish Krone
EUR—Euro
EURIBOR—Euro Interbank Offered Rate
GBP—British Pound
HUF—Hungarian Forint
IDR—Indonesian Rupiah
JPY—Japanese Yen
KRW—South Korean Won
MXN—Mexican Peso
MYR—Malaysian Ringgit
NZD—New Zealand Dollar
PEN—Peruvian Sol
PLN—Polish Zloty
SEK—Swedish Krona
SGD—Singapore Dollar
SONIO—Sterling Overnight Index Average
TSFR—Term Secured Overnight Financing Rate Reference Rates

(a) *Amount stated in U.S. Dollars unless otherwise noted above.*

(b) *Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers. At September 30, 2025, these securities amounted to $448,562,051 or 12.6% of net assets.*

(c) *Variable rate security—Interest rate resets periodically and the rate shown is the interest rate in effect at period end. Security description also includes the reference rate and spread if published and available.*

(d) *Security, or portion thereof, on loan. At September 30, 2025, the value of the fund's securities on loan was $360,859,704 and the value of the collateral was $370,889,041, consisting of cash collateral of $17,849,050 and U.S. Government & Agency securities valued at $353,039,991. In addition, the value of collateral may include pending sales that are also on loan.*

(e) *Held or partially held by a broker as collateral for open over-the-counter derivative contracts.*

(f) *The Federal Housing Finance Agency ("FHFA") placed the Federal Home Loan Mortgage Corporation and Federal National Mortgage Association into conservatorship with FHFA as the conservator. As such, the FHFA oversees the continuing affairs of these companies.*

(g) *Notional amount stated in U.S. Dollars unless otherwise indicated.*

(h) *Investment in affiliated issuer. The investment objective of this investment company is publicly available and can be found within the investment company's prospectus.*

Futures					
Description	Number of Contracts	Expiration	Notional Value ($)	Market Value ($)	Unrealized Appreciation (Depreciation) ($)
Futures Long					
5 Year U.S. Treasury Note	2,934	12/31/2025	319,755,759	320,379,040	623,281
10 Year U.S. Treasury Note	735	12/19/2025	83,152,991	82,687,500	(465,491)
Australian 3-Year Treasury Bond	592	12/15/2025	42,003,306[a]	41,852,327	(150,979)
Canadian 10 Year Bond	1,557	12/18/2025	134,059,748[a]	137,005,260	2,945,512
Euro-Bobl	937	12/8/2025	129,638,592[a]	129,600,996	(37,596)
Euro-BTP	170	12/8/2025	23,770,249[a]	23,918,686	148,437
Euro-Bund	1,353	12/8/2025	203,304,519[a]	204,232,114	927,595
Euro-Schatz	1,976	12/8/2025	248,442,783[a]	248,185,341	(257,442)
U.S. Treasury Long-Term Bond	395	12/19/2025	45,444,378	46,054,531	610,153
Ultra 10 Year U.S. Treasury Note	2,000	12/19/2025	229,989,636	230,156,260	166,624
Futures Short					
2 Year U.S. Treasury Note	679	12/31/2025	141,534,693	141,502,539	32,154
Australian 10-Year Treasury Bond	923	12/15/2025	69,366,084[a]	69,229,418	136,666
Euro-Buxl 30 Year Bond	170	12/8/2025	22,510,853[a]	22,848,891	(338,038)
Euro-OAT	2,063	12/8/2025	291,650,085[a]	293,917,606	(2,267,521)
Japanese 10 Year Bond	70	12/15/2025	64,806,299[a]	64,274,943	531,356
Long Gilt	1,053	12/29/2025	128,494,465	128,645,764	(151,299)
Ultra U.S. Treasury Bond	1,789	12/19/2025	210,081,214	214,791,813	(4,710,599)
Gross Unrealized Appreciation					**6,121,778**
Gross Unrealized Depreciation					**(8,378,965)**

[a] *Notional amounts in foreign currency have been converted to USD using relevant foreign exchange rates.*

Options Written				
Description/Contracts /Counterparty	Exercise Price[a]	Expiration Date	Notional Amount ($)	Value ($)
Call Options:				
Swaption Payer Markit CDX North America Investment Grade Index Series 44, Receiver 3 Month Fixed Rate of 1.00% terminating on 6/20/2030, Contracts N/A, Citigroup Global Markets, Inc.	0.48	10/15/2025	325,700,000	(167,998)
Swaption Payer Markit CDX North America Investment Grade Index Series 44, Receiver 3 Month Fixed Rate of 1.00% terminating on 6/20/2030, Contracts N/A, Morgan Stanley & Co. LLC	0.45	11/19/2025	357,700,000	(146,623)
Put Options:				
Swaption Payer Markit CDX North America Investment Grade Index Series 44, Receiver 3 Month Fixed Rate of 1.00% terminating on 6/20/2030, Contracts N/A, Citigroup Global Markets, Inc.	0.60	10/15/2025	325,700,000	(17,634)
Swaption Payer Markit CDX North America Investment Grade Index Series 44, Receiver 3 Month Fixed Rate of 1.00% terminating on 6/20/2030, Contracts N/A, Morgan Stanley & Co. LLC	0.58	11/19/2025	357,700,000	(171,960)
Total Options Written (premiums received $770,482)				**(504,215)**

[a] *Notional amount stated in U.S. Dollars unless otherwise indicated.*

Forward Foreign Currency Exchange Contracts

Counterparty/ Purchased Currency	Purchased Currency Amounts	Currency Sold	Sold Currency Amounts	Settlement Date	Unrealized Appreciation (Depreciation) ($)
Bank of America Corp.					
British Pound	453,000	United States Dollar	616,686	10/10/2025	(7,410)
United States Dollar	3,191,811	Brazilian Real	17,187,000	11/7/2025	(7,406)
United States Dollar	5,167,604	Canadian Dollar	7,121,000	11/7/2025	41,219
United States Dollar	26,592,169	Colombian Peso	104,789,101,000	11/7/2025	(2,674)
United States Dollar	9,595,169	Australian Dollar	14,397,000	11/7/2025	63,577
Barclays Capital, Inc.					
United States Dollar	2,641,859	Danish Krone	16,792,000	10/10/2025	(1,100)
Euro	2,134,000	United States Dollar	2,511,071	10/10/2025	(4,097)
New Zealand Dollar	62,496,000	United States Dollar	36,925,537	10/10/2025	(680,220)
Australian Dollar	982,000	United States Dollar	654,710	10/10/2025	(4,822)
Australian Dollar	196,000	United States Dollar	129,466	10/10/2025	247
United States Dollar	28,098,352	South Korean Won	39,075,254,000	10/10/2025	234,625
United States Dollar	15,032,602	British Pound	11,102,712	11/7/2025	97,991
United States Dollar	7,765,002	Swiss Franc	6,090,000	11/7/2025	79,210
Euro	57,369,188	United States Dollar	67,380,002	11/7/2025	130,450
New Zealand Dollar	9,204,000	United States Dollar	5,511,548	11/7/2025	(167,554)
United States Dollar	3,094,426	Canadian Dollar	4,305,000	11/7/2025	(4,730)
BNP Paribas Corp.					
New Zealand Dollar	105,546,000	United States Dollar	61,782,925	10/10/2025	(570,235)
United States Dollar	3,667,482	Chinese Yuan Renminbi	26,067,000	10/10/2025	7,812
New Zealand Dollar	29,448,000	United States Dollar	16,964,701	10/10/2025	114,025
United States Dollar	16,776,057	Swiss Franc	13,374,000	10/10/2025	(45,040)
Canadian Dollar	1,737,000	United States Dollar	1,264,298	10/10/2025	(15,569)
United States Dollar	4,382,079	Singapore Dollar	5,609,000	10/10/2025	30,226
Euro	5,988,000	United States Dollar	7,087,759	11/7/2025	(41,248)
United States Dollar	9,734,484	Canadian Dollar	13,524,000	11/7/2025	(1,400)
United States Dollar	15,674,516	Canadian Dollar	21,603,000	11/7/2025	122,587
Canadian Dollar	5,404,000	United States Dollar	3,908,463	11/7/2025	(18,140)
United States Dollar	2,961,258	Swiss Franc	2,343,658	11/7/2025	3,480
United States Dollar	3,183,143	British Pound	2,334,000	11/7/2025	43,605
Euro	4,380,000	United States Dollar	5,141,807	11/7/2025	12,454
Australian Dollar	53,061,580	United States Dollar	35,079,695	11/7/2025	49,936
Japanese Yen	92,717	United States Dollar	636	11/7/2025	(6)
Swiss Franc	12,180,000	United States Dollar	15,331,698	11/7/2025	39,885
British Pound	3,907,000	United States Dollar	5,276,981	11/7/2025	(21,551)
Euro	3,787,448	New Zealand Dollar	7,656,000	11/7/2025	11,763
Citigroup Global Markets, Inc.					
Euro	5,402,000	United States Dollar	6,382,414	10/10/2025	(36,268)
United States Dollar	2,783,161	Peruvian Sol	9,824,000	10/10/2025	(45,508)
Hungarian Forint	540,256,000	United States Dollar	1,598,121	10/10/2025	27,252
Canadian Dollar	2,656,000	United States Dollar	1,935,345	11/7/2025	(23,299)
Swiss Franc	5,556,000	United States Dollar	7,041,879	11/7/2025	(30,014)
Brazilian Real	7,514,000	United States Dollar	1,364,743	11/7/2025	33,926
United States Dollar	5,181,101	Euro	4,400,000	11/7/2025	3,305

Forward Foreign Currency Exchange Contracts (continued)					
Counterparty/ Purchased Currency	Purchased Currency Amounts	Currency Sold	Sold Currency Amounts	Settlement Date	Unrealized Appreciation (Depreciation) ($)
Deutsche Bank AG					
United States Dollar	2,865,081	New Zealand Dollar	4,883,000	11/7/2025	29,931
Japanese Yen	1,011,548,000	United States Dollar	6,832,430	11/7/2025	35,731
United States Dollar	7,043,262	Swiss Franc	5,556,000	11/7/2025	31,397
British Pound	5,080,000	United States Dollar	6,931,462	11/7/2025	(98,192)
Goldman Sachs & Co. LLC					
United States Dollar	92,711,423	Brazilian Real	505,713,000	10/2/2025	(2,260,575)
United States Dollar	124,926,729	Chinese Yuan Renminbi	888,733,625	10/10/2025	153,175
United States Dollar	9,285,020	Mexican Peso	173,446,000	10/10/2025	(175,804)
United States Dollar	10,568,835	Malaysian Ringgit	44,480,000	10/10/2025	(4,601)
Euro	247,000	United States Dollar	289,837	10/10/2025	333
Chinese Yuan Renminbi	914,800,625	United States Dollar	128,370,963	10/10/2025	62,261
Euro	1,629,000	United States Dollar	1,923,486	10/10/2025	(9,774)
United States Dollar	125,833,539	New Zealand Dollar	212,930,000	10/10/2025	2,342,190
Norwegian Krone	172,108,852	United States Dollar	17,347,009	11/7/2025	(97,161)
Australian Dollar	6,836,000	United States Dollar	4,494,431	11/7/2025	31,370
United States Dollar	2,835,816	Canadian Dollar	3,919,571	11/7/2025	14,129
United States Dollar	128,704,834	Chinese Yuan Renminbi	914,800,625	11/14/2025	(43,900)
HSBC Securities (USA), Inc.					
Brazilian Real	505,713,000	United States Dollar	95,256,510	10/2/2025	(284,512)
New Zealand Dollar	24,320,000	United States Dollar	14,284,700	10/10/2025	(180,019)
Euro	10,424,000	United States Dollar	12,167,107	10/10/2025	78,771
United States Dollar	7,556,290	Indonesian Rupiah	124,302,636,000	10/10/2025	97,932
United States Dollar	49,115,861	Canadian Dollar	67,394,000	10/10/2025	666,326
United States Dollar	3,924,427	Swedish Krona	36,765,000	10/10/2025	16,606
United States Dollar	89,587,166	Australian Dollar	136,518,000	10/10/2025	(760,479)
South Korean Won	39,075,254,000	United States Dollar	27,671,733	10/10/2025	191,994
Euro	3,134,000	United States Dollar	3,682,220	10/10/2025	(469)
United States Dollar	1,424,845	Euro	1,210,000	10/10/2025	3,364
United States Dollar	94,522,084	Brazilian Real	505,713,000	11/4/2025	326,181
United States Dollar	8,921,221	Swiss Franc	6,986,342	11/7/2025	104,215
United States Dollar	9,503,178	Chinese Yuan Renminbi	67,402,000	11/7/2025	21,601
Australian Dollar	9,323,000	United States Dollar	6,153,914	11/7/2025	18,415
Canadian Dollar	10,218,000	United States Dollar	7,400,666	11/7/2025	(44,760)
United States Dollar	12,901,755	Canadian Dollar	17,959,000	11/7/2025	(26,872)
United States Dollar	5,018,889	Australian Dollar	7,610,000	11/7/2025	(19,342)
New Zealand Dollar	16,562,000	United States Dollar	9,745,501	11/7/2025	(129,331)
Japanese Yen	1,912,159,806	United States Dollar	13,038,016	11/7/2025	(54,923)
Japanese Yen	1,359,261,283	United States Dollar	9,318,561	11/7/2025	(89,513)
United States Dollar	27,718,450	South Korean Won	39,075,254,000	11/14/2025	(192,645)
J.P. Morgan Securities LLC					
Euro	2,036,000	United States Dollar	2,391,180	10/10/2025	667
Canadian Dollar	337,000	United States Dollar	243,674	10/10/2025	(1,404)
United States Dollar	14,801,891	South Korean Won	20,497,452,000	11/7/2025	165,507
United States Dollar	7,707,156	Swiss Franc	6,090,000	11/7/2025	21,365

Forward Foreign Currency Exchange Contracts (continued)					
Counterparty/ Purchased Currency	Purchased Currency Amounts	Currency Sold	Sold Currency Amounts	Settlement Date	Unrealized Appreciation (Depreciation) ($)
Morgan Stanley & Co. LLC					
Australian Dollar	915,000	United States Dollar	595,649	10/10/2025	9,899
Euro	771,000	United States Dollar	906,047	10/10/2025	(294)
United States Dollar	5,408,570	Canadian Dollar	7,530,000	10/10/2025	(4,746)
United States Dollar	568,629,111	Euro	485,762,000	10/10/2025	(2,033,014)
United States Dollar	3,101,903	Polish Zloty	11,291,000	10/10/2025	(4,152)
United States Dollar	4,350,026	Czech Koruna	90,694,000	10/10/2025	(25,029)
United States Dollar	7,075,934	Euro	6,008,000	10/10/2025	17,873
United States Dollar	36,725,833	New Zealand Dollar	61,682,000	11/7/2025	912,245
Chinese Yuan Renminbi	25,504,000	United States Dollar	3,585,681	11/7/2025	2,019
Australian Dollar	9,504,000	United States Dollar	6,294,550	11/7/2025	(2,388)
RBC Capital Markets, LLC					
United States Dollar	171,168,855	Japanese Yen	25,104,908,000	10/10/2025	1,225,260
United States Dollar	201,527,362	British Pound	148,703,000	10/10/2025	1,524,875
United States Dollar	38,729,739	Swedish Krona	360,775,343	11/7/2025	312,604
UBS Securities LLC					
United States Dollar	35,583,498	Swiss Franc	28,188,963	11/7/2025	8,049
Gross Unrealized Appreciation					**9,573,860**
Gross Unrealized Depreciation					**(8,272,190)**

Centrally Cleared Credit Default Swaps					
Reference Obligations	Maturity Date	Notional Amount ($)[(a)]	Market Value ($)	Upfront Payments/ Receipts ($)	Unrealized Appreciation (Depreciation) ($)
Purchased Contracts:[(b)]					
Markit CDX North America Investment Grade Index Series 45, Paid 3 Month Fixed Rate of 1.00%	12/20/2030	317,045,000	(7,286,649)	(7,153,579)	(133,070)
Markit iTraxx Europe Crossover Index Series 44, Paid 3 Month Fixed Rate of 5.00%	12/20/2030	9,844,409	(1,059,698)	(1,041,610)	(18,088)
Markit iTraxx Europe Index Series 44, Paid 3 Month Fixed Rate of 1.00%	12/20/2030	129,908,633	(2,825,113)	(2,800,347)	(24,766)
Sold Contracts:[(c)]					
Markit CDX North America Investment Grade Index Series 45, Received 3 Month Fixed Rate of 1.00%	12/20/2030	157,800,000	3,626,719	3,560,030	66,689
Markit CDX North America Investment Grade Index Series 45, Received 3 Month Fixed Rate of 1.00%	12/20/2030	2,960,000	68,030	66,935	1,096

Centrally Cleared Credit Default Swaps (continued)					
Reference Obligations	Maturity Date	Notional Amount ($)[(a)]	Market Value ($)	Upfront Payments/ Receipts ($)	Unrealized Appreciation (Depreciation) ($)
Sold Contracts: (continued)[(c)]					
Markit iTraxx Europe Index Series 44, Received 3 Month Fixed Rate of 1.00%	12/20/2030	525,035,160	11,417,900	11,440,931	(23,031)
Gross Unrealized Appreciation					**67,785**
Gross Unrealized Depreciation					**(198,955)**

(a) 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 the swap agreement.

(b) If the fund is a buyer of protection and a credit event occurs, as defined under the terms of the swap agreement, the fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the reference obligation or (ii) receive a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the reference obligation.

(c) If the fund is a seller of protection and a credit event occurs, as defined under the terms of the 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 reference obligation or (ii) pay a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the reference obligation.

OTC Credit Default Swaps					
Reference Obligations/ Counterparty	Maturity Date	Notional Amount ($)[(a)]	Market Value ($)	Upfront Payments/ Receipts ($)	Unrealized Appreciation (Depreciation) ($)
Purchased Contracts:[(b)]					
Bank of America Corp.					
YUM! Brands, 3.63%, 3/15/2031, Paid 3 Month Fixed Rate of 1.00%	12/20/2029	7,930,000	(116,565)	(23,873)	(92,692)
YUM! Brands, 3.63%, 3/15/2031, Paid 3 Month Fixed Rate of 1.00%	12/20/2029	5,280,000	(77,612)	(19,688)	(57,924)
BNP Paribas Corp.					
Intesa Sanpaolo SpA, 4.20%, 6/1/2032, Paid 3 Month Fixed Rate of 1.00%	12/20/2029	14,299,929	(153,113)	252,877	(405,990)
UniCredit SpA, 2.73%, 1/15/2032, Paid 3 Month Fixed Rate of 1.00%	12/20/2029	13,877,271	(102,665)	273,938	(376,603)
Citigroup Global Markets, Inc.					
Mediobanca Banca di Credito Finanziario SpA, 2.30%, 11/23/2030, Paid 3 Month Fixed Rate of 1.00%	12/20/2029	7,161,705	(32,568)	120,186	(152,754)
Goldman Sachs & Co. LLC					
TransDigm Inc., 5.50%, 11/15/2027, Received 3 Month Fixed Rate of 5.00%	12/20/2029	5,560,000	(877,076)	(748,255)	(128,821)
Morgan Stanley & Co. LLC					
Teva Pharmaceuticals Ltd., 3.15%, 12/20/2030, Paid 3 Month Fixed Rate of 1.00%	12/20/2030	1,750,000	(1,894)	804	(2,698)
Sold Contracts:[(c)]					
BNP Paribas Corp.					
Electrolux AB, 2.50%, 5/18/2030 Received 3 Month Fixed Rate of 1.00%	12/20/2029	3,651,296	(43,771)	(46,832)	3,061
Electrolux AB, 2.50%, 5/18/2030, Received 3 Month Fixed Rate of 1.00%	12/20/2029	1,385,379	(16,608)	(23,346)	6,738
Electrolux AB, 2.50%, 5/18/2030, Received 3 Month Fixed Rate of 1.00%	12/20/2029	3,569,112	(42,786)	(58,023)	15,237

OTC Credit Default Swaps (continued)					
Reference Obligations/ Counterparty	Maturity Date	Notional Amount ($)[a]	Market Value ($)	Upfront Payments/ Receipts ($)	Unrealized Appreciation (Depreciation) ($)
Sold Contracts: (continued)[c]					
Goldman Sachs & Co. LLC					
Electrolux AB, 2.50%, 5/18/2030, Received 3 Month Fixed Rate of 1.00%	12/20/2029	1,819,778	(21,815)	(22,147)	332
Electrolux AB, 2.50%, 5/18/2030, Received 3 Month Fixed Rate of 1.00%	6/20/2029	4,696,200	(25,076)	(97,625)	72,549
Virgin Media Finance PLC, 3.75%, 7/15/2030, Received 3 Month Fixed Rate of 5.00%	12/20/2029	6,222,465	587,920	183,862	404,058
Ziggo BondCo, 5.13%, 2/28/2030 Received 3 Month Fixed Rate of 5.00%	12/20/2029	3,193,416	194,669	147,164	47,505
Ziggo BondCo, 5.13%, 2/28/2030 Received 3 Month Fixed Rate of 5.00%	12/20/2029	3,451,707	210,414	158,724	51,690
Gross Unrealized Appreciation					**601,170**
Gross Unrealized Depreciation					**(1,217,482)**

[a] *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 the swap agreement.*

[b] *If the fund is a buyer of protection and a credit event occurs, as defined under the terms of the swap agreement, the fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the reference obligation or (ii) receive a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the reference obligation.*

[c] *If the fund is a seller of protection and a credit event occurs, as defined under the terms of the 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 reference obligation or (ii) pay a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the reference obligation.*

Centrally Cleared Interest Rate Swaps						
Received Reference Entity	Paid Reference Entity	Maturity Date	Notional Amount ($)	Market Value ($)	Upfront Payments/ Receipts ($)	Unrealized Appreciation (Depreciation) ($)
EUR Maturity Fixed at 2.80%	EUR - CPTFEMU at Maturity	7/28/2053	12,347,484	2,092,237	1,995,211	97,026
USD - CPURNSA at Maturity	USD Maturity Fixed at 2.53%	7/28/2053	15,405,000	(160,478)	(599,117)	438,639
EUR Maturity Fixed at 2.50%	EUR - CPTFEMU at Maturity	12/7/2053	38,485,359	3,228,709	733,478	2,495,231
USD - CPURNSA at Maturity	USD Maturity Fixed at 2.45%	12/7/2053	48,869,000	46,494	49,299	(2,805)
Gross Unrealized Appreciation						**3,030,896**
Gross Unrealized Depreciation						**(2,805)**

CPTFEMU—Eurostat Eurozone HICP Ex Tobacco Unrevised NSA
CPURNSA—US CPI Urban Consumers NSA
EUR—Euro

USD—United States Dollar

OTC Total Return Swaps

Received Reference Entity	Paid Reference Entity	Counterparties	Maturity Date	Notional Amount ($)	Unrealized Appreciation (Depreciation) ($)
USD - 3 Month SOFR at 4.16%	USD - IBOXIG at Maturity	J.P. Morgan Securities LLC	3/20/2026	33,425,675	(91,046)
USD - 3 Month SOFR at 4.16%	USD - IBOXIG at Maturity	Morgan Stanley & Co. LLC	3/20/2026	82,058,525	(223,515)
USD - 3 Month SOFR at 4.16%	USD - IBOXIG at Maturity	Goldman Sachs & Co. LLC	3/20/2026	63,092,133	223,639
Gross Unrealized Appreciation					**223,639**
Gross Unrealized Depreciation					**(314,561)**

IBOXIG—Markit iBoxx $ Investment Grade Corporate Bond Index

SOFR—Secured Overnight Financing Rate

USD—United States Dollar

See notes to schedule of investments.