BNY Mellon International Bond Fund
Statement of Investments
January 31, 2025 (Unaudited)

Description		Coupon Rate (%)	Maturity Date	Principal Amount ($)[a]	Value ($)
Bonds and Notes — 96.5%					
Australia — 3.5%					
New South Wales Treasury Corp., Govt. Gtd. Notes	AUD	1.75	3/20/2034	4,126,000	1,949,297
New South Wales Treasury Corp., Govt. Gtd. Notes	AUD	4.25	2/20/2036	637,000	362,519
Queensland Treasury Corp., Govt. Gtd. Bonds[b]	AUD	1.75	7/20/2034	575,000	266,099
Queensland Treasury Corp., Govt. Gtd. Bonds[b]	AUD	4.50	8/22/2035	275,000	160,061
Treasury Corp. of Victoria, Govt. Gtd. Bonds	AUD	2.00	9/17/2035	635,000	289,117
Treasury Corp. of Victoria, Govt. Gtd. Notes	AUD	4.75	9/15/2036	2,791,000	1,639,696
					4,666,789
Austria — 1.8%					
Austria, Sr. Unscd. Bonds[b]	EUR	2.90	2/20/2034	1,275,000	1,332,350
Raiffeisen Bank International AG, Sr. Notes	EUR	4.63	8/21/2029	100,000	108,050
Raiffeisen Bank International AG, Sub. Notes	EUR	2.88	6/18/2032	900,000	913,400
					2,353,800
Belgium — 1.0%					
Belgium, Sr. Unscd. Notes, Ser. 98[b]	EUR	3.30	6/22/2054	775,000	756,920
FLUVIUS System Operator CV, Gtd. Notes	EUR	3.88	5/9/2033	500,000	532,533
					1,289,453
Brazil — 2.7%					
Brazil Notas do Tesouro Nacional, Notes, Ser. F	BRL	10.00	1/1/2033	14,720,000	2,001,215
Brazil Notas do Tesouro Nacional, Notes, Ser. F	BRL	10.00	1/1/2035	12,348,000	1,625,476
					3,626,691
Canada — 2.3%					
Canada, Bonds	CAD	1.75	12/1/2053	2,075,000	1,031,896
Ford Auto Securitization Trust II, Ser. 2022-AA, Cl. A3[b]	CAD	5.40	9/15/2028	1,107,000	786,375
GFL Environmental, Inc., Sr. Scd. Notes[b]		6.75	1/15/2031	400,000	415,462
Province of Ontario Canada, Sr. Unscd. Notes	CAD	4.15	12/2/2054	485,000	333,708
Province of Ontario Canada, Sr. Unscd. Notes	CAD	4.60	12/2/2055	625,000	464,010
					3,031,451
Cayman Islands — .5%					
Regatta XXV Funding Ltd. CLO, Ser. 2023-1A, Cl. A, (3 Month TSFR + 1.90%)[b],[c]		6.20	7/15/2036	600,000	**603,349**
China — 7.4%					
China, Bonds	CNY	3.81	9/14/2050	13,600,000	2,596,272
China, Bonds, Ser. INBK	CNY	2.60	9/1/2032	28,550,000	4,201,766
China, Bonds, Ser. INBK	CNY	3.73	5/25/2070	14,050,000	2,974,295
					9,772,333
Colombia — .9%					
Colombian TES, Bonds, Ser. B	COP	13.25	2/9/2033	4,775,000,000	**1,246,956**
Czechia — .2%					
CEZ AS, Sr. Unscd. Notes	EUR	4.25	6/11/2032	300,000	**319,382**
Denmark — .2%					
Denmark, Bonds	DKK	4.50	11/15/2039	1,500,000	**262,543**
Finland — .4%					
Finland, Sr. Unscd. Bonds, Ser. 10Y[b]	EUR	3.00	9/15/2033	500,000	**527,217**

Description		Coupon Rate (%)	Maturity Date	Principal Amount ($)[a]	Value ($)
Bonds and Notes — 96.5% (continued)					
France — 2.5%					
France, Bonds, Ser. OAT[b]	EUR	2.75	2/25/2029	325,000	339,060
France, Bonds, Ser. OAT[b]	EUR	3.00	5/25/2054	160,000	144,000
France, Bonds, Ser. OAT[b]	EUR	3.25	5/25/2055	950,000	893,221
France, Bonds, Ser. OAT[b]	EUR	4.00	10/25/2038	560,000	617,164
Kering SA, Sr. Unscd. Notes	EUR	3.38	3/11/2032	300,000	312,606
Kering SA, Sr. Unscd. Notes	EUR	3.63	9/5/2031	800,000	847,779
Pernod Ricard SA, Sr. Unscd. Notes	EUR	3.38	11/7/2030	100,000	105,339
Suez SACA, Sr. Unscd. Notes	EUR	5.00	11/3/2032	100,000	113,675
					3,372,844
Germany — 2.4%					
Aareal Bank AG, Sub. Notes	EUR	5.63	12/12/2034	300,000	314,228
Amprion GmbH, Sr. Unscd. Notes	EUR	3.97	9/22/2032	700,000	758,819
Deutsche Bahn Finance GmbH, Gtd. Notes	EUR	1.38	3/3/2034	400,000	362,496
Deutsche Bahn Finance GmbH, Gtd. Notes	EUR	1.63	8/16/2033	460,000	430,950
Deutsche Bahn Finance GmbH, Gtd. Notes	EUR	1.88	5/24/2030	495,000	491,861
Hamburg Commercial Bank AG, Sr. Notes	EUR	4.50	7/24/2028	500,000	530,760
Merck KGaA, Jr. Sub. Notes	EUR	3.88	8/27/2054	300,000	312,421
					3,201,535
Greece — .3%					
Eurobank Ergasias Services and Holdings SA, Sub. Notes	EUR	6.25	4/25/2034	120,000	134,544
Hellenic Republic, Sr. Unscd. Notes[b]	EUR	4.38	7/18/2038	247,000	278,946
					413,490
Hungary — .1%					
Hungary, Bonds, Ser. 33A	HUF	2.25	4/20/2033	44,000,000	**81,953**
Indonesia — .5%					
Indonesia, Bonds, Ser. FR83	IDR	7.50	4/15/2040	10,580,000,000	**669,065**
Ireland — 1.0%					
Eaton Capital ULC, Gtd. Notes	EUR	3.60	5/21/2031	200,000	213,282
Ireland, Unscd. Bonds	EUR	2.60	10/18/2034	525,000	539,168
Linde PLC, Sr. Unscd. Notes	EUR	3.20	2/14/2031	600,000	631,341
					1,383,791
Italy — 4.1%					
Autostrade per l'Italia SpA, Sr. Unscd. Notes	EUR	4.63	2/28/2036	416,000	448,955
Autostrade per l'Italia SpA, Sr. Unscd. Notes	EUR	4.75	1/24/2031	480,000	530,495
Eni SpA, Sr. Unscd. Notes[b]		5.50	5/15/2034	200,000	198,422
Eni SpA, Sr. Unscd. Notes[b]		5.95	5/15/2054	442,000	427,267
Italy Buoni Poliennali Del Tesoro, Sr. Unscd. Bonds, Ser. 10Y	EUR	4.40	5/1/2033	2,125,000	2,379,925
Italy Buoni Poliennali Del Tesoro, Sr. Unscd. Bonds, Ser. 30Y[b]	EUR	2.45	9/1/2050	1,785,000	1,386,443
					5,371,507
Japan — 8.7%					
Japan, (20 Year Issue), Bonds, Ser. 183	JPY	1.40	12/20/2042	249,250,000	1,500,893
Japan, (20 Year Issue), Bonds, Ser. 184	JPY	1.10	3/20/2043	427,800,000	2,443,431
Japan, (30 Year Issue), Bonds, Ser. 83	JPY	2.20	6/20/2054	486,000,000	3,084,140
Japan, (30 Year Issue), Bonds, Ser. 66	JPY	0.40	3/20/2050	165,000,000	705,753
Japan, (30 Year Issue), Bonds, Ser. 69	JPY	0.70	12/20/2050	122,050,000	557,826

Description		Coupon Rate (%)	Maturity Date	Principal Amount ($)[a]	Value ($)
Bonds and Notes — 96.5% (continued)					
Japan — 8.7% (continued)					
Japan, (40 Year Issue), Bonds, Ser. 15	JPY	1.00	3/20/2062	132,100,000	550,067
Japan, (40 Year Issue), Bonds, Ser. 17	JPY	2.20	3/20/2064	450,000,000	2,648,251
					11,490,361
Jersey — 1.1%					
AA Bond Co. Ltd., Sr. Scd. Notes, Ser. A8	GBP	5.50	7/31/2027	290,000	358,753
Ballyrock 24 Ltd. CLO, Ser. 2023-24A, Cl. A1, (3 Month TSFR + 1.77%)[b],[c]		6.07	7/15/2036	545,000	546,455
Invesco US Ltd. CLO, Ser. 2023-3A, Cl. A, (3 Month TSFR + 1.80%)[b],[c]		6.10	7/15/2036	575,000	578,371
					1,483,579
Luxembourg — .3%					
P3 Group Sarl, Sr. Unscd. Notes	EUR	4.00	4/19/2032	400,000	**416,593**
Malaysia — .9%					
Malaysia, Bonds, Ser. 318	MYR	4.64	11/7/2033	5,100,000	**1,215,070**
Mexico — .4%					
Mexico, Sr. Unscd. Bonds, Ser. M[d]	MXN	7.75	11/23/2034	12,800,000	**532,838**
Netherlands — 2.7%					
ABN AMRO Bank NV, Sr. Notes	EUR	3.88	1/15/2032	400,000	428,867
Athora Netherlands NV, Sub. Notes	EUR	5.38	8/31/2032	774,000	829,033
Enel Finance International NV, Gtd. Notes	EUR	0.88	1/17/2031	300,000	273,716
JDE Peet's NV, Sr. Unscd. Notes	EUR	4.50	1/23/2034	104,000	113,673
Netherlands, Bonds[b]	EUR	2.50	7/15/2034	1,350,000	1,383,527
Sartorius Finance BV, Gtd. Notes	EUR	4.50	9/14/2032	500,000	554,152
					3,582,968
New Zealand — 3.8%					
New Zealand, Unscd. Bonds, Ser. 433	NZD	3.50	4/14/2033	4,345,000	2,298,142
New Zealand, Unscd. Bonds, Ser. 532	NZD	2.00	5/15/2032	3,640,000	1,759,705
New Zealand, Unscd. Bonds, Ser. 534	NZD	4.25	5/15/2034	1,690,000	934,986
					4,992,833
Peru — .1%					
Peru, Sr. Unscd. Bonds[b]	PEN	7.30	8/12/2033	440,000	**124,370**
Poland — .4%					
Poland, Bonds, Ser. 1033	PLN	6.00	10/25/2033	1,375,000	342,824
Poland, Sr. Unscd. Notes		5.50	3/18/2054	158,000	147,065
					489,889
Portugal — .4%					
Portugal Obrigacoes do Tesouro OT, Sr. Unscd. Notes, Ser. 11Y[b]	EUR	2.88	10/20/2034	450,000	**467,267**
Romania — .5%					
Romania, Bonds, Ser. 10Y	RON	7.20	10/30/2033	1,200,000	244,171
Romania, Sr. Unscd. Notes[b]	EUR	5.25	5/30/2032	354,000	355,710
Romania, Sr. Unscd. Notes		6.38	1/30/2034	110,000	105,262
					705,143
Saudi Arabia — .3%					
Saudi Arabia, Sr. Unscd. Notes[b]		5.63	1/13/2035	382,000	**386,072**
Singapore — .5%					
Singapore, Bonds	SGD	3.38	9/1/2033	875,000	**666,069**

Description		Coupon Rate (%)	Maturity Date	Principal Amount ($)[a]	Value ($)
Bonds and Notes — 96.5% (continued)					
South Korea — 1.5%					
Korea, Bonds, Ser. 3212	KRW	4.25	12/10/2032	1,193,700,000	905,411
Korea, Bonds, Ser. 5209	KRW	3.13	9/10/2052	1,415,000,000	1,059,203
					1,964,614
Spain — 3.8%					
Cellnex Finance Co. SA, Gtd. Notes	EUR	2.00	9/15/2032	500,000	470,847
Cellnex Telecom SA, Sr. Unscd. Notes	EUR	1.75	10/23/2030	500,000	478,233
Spain, Sr. Unscd. Bonds[b]	EUR	0.70	4/30/2032	4,350,000	3,899,102
Spain, Sr. Unscd. Bonds[b]	EUR	3.25	4/30/2034	75,000	79,226
Spain, Sr. Unscd. Notes[b]	EUR	3.45	10/31/2034	150,000	160,645
					5,088,053
Supranational — 1.2%					
European Union, Sr. Unscd. Bonds, Ser. NGEU	EUR	3.00	3/4/2053	455,963	438,077
European Union, Sr. Unscd. Notes, Ser. SURE	EUR	0.20	6/4/2036	1,475,000	1,126,935
					1,565,012
Sweden — .1%					
Sweden, Bonds, Ser. 1066	SEK	2.25	5/11/2035	1,875,000	**169,235**
Switzerland — 1.2%					
Swiss Confederation, Bonds	CHF	0.50	6/27/2032	1,390,000	**1,549,817**
United Kingdom — 11.5%					
Gemgarto PLC, Ser. 2021-1A, Cl. A, (3 Month SONIO + 0.59%)[b],[c]	GBP	5.32	12/16/2067	143,167	177,776
Motability Operations Group PLC, Gtd. Notes	EUR	3.50	7/17/2031	1,310,000	1,379,695
National Grid PLC, Sr. Unscd. Notes	EUR	0.75	9/1/2033	770,000	639,039
Northumbrian Water Finance PLC, Gtd. Notes	GBP	6.38	10/28/2034	519,000	671,711
Severn Trent Utilities Finance PLC, Gtd. Notes	GBP	5.25	4/4/2036	108,000	130,218
Tower Bridge Funding PLC, Ser. 2021-2, Cl. A, (3 Month SONIO + 0.78%)[c]	GBP	5.51	11/20/2063	233,077	289,534
United Kingdom Gilt, Bonds	GBP	1.50	7/31/2053	5,500,000	3,197,855
United Kingdom Gilt, Bonds	GBP	3.25	1/31/2033	1,575,000	1,800,033
United Kingdom Gilt, Bonds	GBP	4.25	7/31/2034	700,000	849,707
United Kingdom Gilt, Bonds	GBP	4.38	7/31/2054	2,350,000	2,588,589
United Kingdom Gilt, Bonds	GBP	4.50	6/7/2028	2,350,000	2,940,955
United Utilities Water Finance PLC, Gtd. Notes	EUR	3.75	5/23/2034	583,000	607,245
					15,272,357
United States — 25.3%					
A&D Mortgage Trust, Ser. 2023-NQM2, Cl. A1[b]		6.13	5/25/2068	379,371	381,131
Alexandria Real Estate Equities, Inc., Gtd. Notes		5.25	5/15/2036	343,000	333,377
Aligned Data Centers Issuer LLC, Ser. 2023-1A, Cl. A2[b]		6.00	8/17/2048	379,000	383,940
AMSR Trust, Ser. 2019-SFR1, Cl. B [b]		3.02	1/19/2039	525,000	507,397
Avis Budget Rental Car Funding AESOP LLC, Ser. 2023-8A, Cl. A [b]		6.02	2/20/2030	261,000	271,088
Carrier Global Corp., Sr. Unscd. Notes		5.90	3/15/2034	400,000	414,345
Citigroup, Inc., Sr. Unscd. Notes		5.45	6/11/2035	400,000	398,272
COLT Mortgage Loan Trust, Ser. 2023-2, Cl. A1[b]		6.60	7/25/2068	219,537	221,501
COLT Mortgage Loan Trust, Ser. 2023-4, Cl. A1[b]		7.16	10/25/2068	430,322	436,902
CVS Health Corp., Sr. Unscd. Notes [d]		5.70	6/1/2034	598,000	596,456
CyrusOne Data Centers Issuer I LLC, Ser. 2023-1A, Cl. B [b]		5.45	4/20/2048	114,774	112,070
CyrusOne Data Centers Issuer I LLC, Ser. 2023-2A, Cl. A2[b]		5.56	11/20/2048	394,000	392,762

Description		Coupon Rate (%)	Maturity Date	Principal Amount ($)[a]	Value ($)
Bonds and Notes — 96.5% (continued)					
United States — 25.3% (continued)					
ENT Auto Receivables Trust, Ser. 2023-1A, Cl. A3[b]		6.24	1/16/2029	192,000	194,872
General Motors Financial Co., Inc., Sr. Unscd. Notes	EUR	4.00	7/10/2030	100,000	106,745
Honeywell International, Inc., Sr. Unscd. Bonds	EUR	4.13	11/2/2034	214,000	234,436
JPMorgan Chase & Co., Sr. Unscd. Bonds		5.50	1/24/2036	185,000	186,169
MetroNet Infrastructure Issuer LLC, Ser. 2024-1A, Cl. A2[b]		6.23	4/20/2054	123,114	125,754
Morgan Stanley, Sr. Unscd. Notes		5.47	1/18/2035	571,000	569,942
Morgan Stanley, Sr. Unscd. Notes		6.63	11/1/2034	236,000	254,709
Mosaic Solar Loan Trust, Ser. 2023-2A, Cl. A [b]		5.36	9/22/2053	229,645	221,672
National Grid North America, Inc., Sr. Unscd. Notes	EUR	1.05	1/20/2031	1,001,000	912,753
Retained Vantage Data Centers Issuer LLC, Ser. 2023-1A, Cl. A2A [b]		5.00	9/15/2048	515,000	506,128
SBA Tower Trust, Asset Backed Notes [b]		2.59	10/15/2031	695,000	578,661
Stack Infrastructure Issuer LLC, Ser. 2023-1A, Cl. A2[b]		5.90	3/25/2048	150,000	151,415
Sunnova Hestia I Issuer LLC, Ser. 2023-GRID1, Cl. 1A [b]		5.75	12/20/2050	91,323	92,895
The Goldman Sachs Group, Inc., Sr. Unscd. Notes		5.02	10/23/2035	300,000	288,331
The Goldman Sachs Group, Inc., Sr. Unscd. Notes		5.85	4/25/2035	194,000	198,372
The Williams Companies, Inc., Sr. Unscd. Notes		5.60	3/15/2035	390,000	391,597
U.S. Treasury Notes [d]		3.88	8/15/2034	400,000	379,563
U.S. Treasury Notes		4.13	11/30/2029	4,500,000	4,461,504
U.S. Treasury Notes		4.13	11/30/2031	1,300,000	1,275,828
U.S. Treasury Notes [d]		4.25	11/15/2034	5,200,000	5,079,344
U.S. Treasury Notes [d]		4.25	11/30/2026	700,000	700,492
Vantage Data Centers Issuer LLC, Ser. 2023-1A, Cl. A2[b]		6.32	3/16/2048	583,000	591,536
Verus Securitization Trust, Ser. 2023-4, Cl. A1[b]		5.81	5/25/2068	217,722	218,241
Verus Securitization Trust, Ser. 2023-5, Cl. A1[b]		6.48	6/25/2068	230,875	232,705
WEA Finance LLC, Gtd. Notes		2.88	1/15/2027	283,000	270,042
Wells Fargo & Co., Sr. Unscd. Notes		5.39	4/24/2034	100,000	99,244
Wells Fargo & Co., Sr. Unscd. Notes		5.56	7/25/2034	630,000	632,227
WEA Finance LLC, Gtd. Notes [b]		2.88	1/15/2027	380,000	362,601
WEA Finance LLC, Gtd. Notes [b]		4.13	9/20/2028	93,000	89,160
WEA Finance LLC, Gtd. Notes [b],[d]		4.63	9/20/2048	111,000	87,915
WEA Finance LLC / Westfield UK & Europe Finance PLC, Gtd. Notes [b]		4.75	9/17/2044	856,000	694,554
TIF Funding III LLC, Ser. 2024-1A, Cl. A[b]		5.48	4/20/2049	536,250	537,484
Federal Home Loan Mortgage Corp.:					
5.50, 7/1/2054[e]				932,748	928,631
6.00, 9/1/2054-1/1/2055[e]				2,594,028	2,630,748
Federal National Mortgage Association:					
5.00, 10/1/2054[e]				976,977	947,748
5.50, 9/1/2054-10/1/2054[e]				1,837,286	1,828,350
6.00, 6/1/2054-1/1/2055[e]				1,906,313	1,939,768
					33,451,377
Total Bonds and Notes (cost $131,531,441)					**127,807,666**

Description/Number of Contracts /Counterparty		Exercise Price	Expiration Date	Notional Amount ($)[f]	Value ($)
Options Purchased — .0%					
Call Options — .0%					
Australian Dollar Cross Currency, Contracts N/A, BNP Paribas Corp.	EUR	1.70	2/19/2025	898,000	987
New Zealand Dollar Cross Currency, Contracts N/A, Barclays Capital, Inc.	GBP	2.28	2/4/2025	747,000	0
Swedish Krona Cross Currency, Contracts N/A, Barclays Capital, Inc.	NZD	6.25	2/26/2025	1,638,000	6,428
Swiss Franc Cross Currency, Contracts N/A, Barclays Capital, Inc.		0.91	2/27/2025	929,000	5,324
Swiss Franc Cross Currency, Contracts N/A, Goldman Sachs & Co. LLC	GBP	1.16	2/27/2025	746,000	404
USD, Contracts N/A, Goldman Sachs & Co. LLC	EUR	1.04	2/19/2025	898,000	6,535
					19,678
Put Options — .0%					
Australian Dollar Cross Currency, Contracts N/A, BNP Paribas Corp.	EUR	1.62	2/19/2025	898,000	132
New Zealand Dollar Cross Currency, Contracts N/A, Barclays Capital, Inc.	GBP	2.20	2/4/2025	747,000	3,648
Swedish Krona Cross Currency, Contracts N/A, Barclays Capital, Inc.	NZD	6.05	2/26/2025	1,638,000	489
Swiss Franc Cross Currency, Contracts N/A, Barclays Capital, Inc.		0.90	2/27/2025	929,000	4,361
Swiss Franc Cross Currency, Contracts N/A, Goldman Sachs & Co. LLC	GBP	1.10	2/27/2025	746,000	1,380
USD, Contracts N/A, Goldman Sachs & Co. LLC	EUR	1.03	2/19/2025	898,000	2,929
					12,939
Total Options Purchased (cost $43,995)					**32,617**

Description	1-Day Yield (%)	Shares	Value ($)
Investment Companies — .5%			
Registered Investment Companies — .5%			
Dreyfus Institutional Preferred Government Plus Money Market Fund, Institutional Shares[g] (cost $652,226)	4.42	652,226	**652,226**
Investment of Cash Collateral for Securities Loaned — 1.0%			
Registered Investment Companies — 1.0%			
Dreyfus Institutional Preferred Government Plus Money Market Fund, Institutional Shares[g] (cost $1,264,790)	4.42	1,264,790	**1,264,790**
Total Investments (cost $133,492,452)		**98.0%**	**129,757,299**
Cash and Receivables (Net)		**2.0%**	**2,704,386**
Net Assets		**100.0%**	**132,461,685**

AUD—Australian Dollar

BRL—Brazilian Real

CAD—Canadian Dollar

CHF—Swiss Franc

CNY—Chinese Yuan Renminbi

COP—Colombia Peso

DKK—Danish Krone

EUR—Euro

GBP—British Pound
HUF—Hungarian Forint
IDR—Indonesian Rupiah
JPY—Japanese Yen
KRW—South Korean Won
MXN—Mexican Peso
MYR—Malaysia Ringgit
NZD—New Zealand Dollar
PEN—Peruvian Nuevo Sol
PLN—Poland Zloty
RON—Romania New Leu
SEK—Swedish Krona
SGD—Singapore Dollar
SONIO—Sterling Overnight Index Average
TSFR—Term Secured Overnight Financing Rate Reference Rates
USD—United States Dollar

[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 January 31, 2025, these securities amounted to $24,683,261 or 18.6% 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 January 31, 2025, the value of the fund's securities on loan was $3,952,407 and the value of the collateral was $4,095,444, consisting of cash collateral of $1,264,790 and U.S. Government & Agency securities valued at $2,830,654. In addition, the value of collateral may include pending sales that are also on loan.*

[e] *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.*

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

[g] *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					
Euro-Bobl	101	3/6/2025	12,445,978[a]	12,304,010	(141,968)
Euro-BTP Italian Government Bonds	1	3/6/2025	127,877[a]	124,322	(3,555)
Euro-Buxl 30 Year Bonds	14	3/6/2025	2,049,823[a]	1,872,383	(177,440)
Euro-OAT	24	3/6/2025	3,138,252[a]	3,071,866	(66,386)
Euro-Schatz	93	3/6/2025	10,354,234[a]	10,305,319	(48,915)
U.S. Treasury 5 Year Notes	336	3/31/2025	35,820,526	35,747,252	(73,274)
U.S. Treasury 10 Year Ultra Notes	66	3/20/2025	7,377,456	7,350,750	(26,706)
United Kingdom Long Gilt Bonds	1	3/27/2025	111,648[a]	115,026	3,378
Futures Short					
Australian Treasury 10 Year Bonds	42	3/17/2025	2,948,684[a]	2,932,717	15,967
Canadian 10 Year Bonds	86	3/20/2025	7,221,495[a]	7,333,388	(111,893)
Euro-Bund	37	3/6/2025	5,249,397[a]	5,086,621	162,776
Japanese 10 Year Bonds	18	3/13/2025	16,514,471[a]	16,325,865	188,606
U.S. Treasury 2 Year Notes	81	3/31/2025	16,659,633	16,655,625	4,009
U.S. Treasury 10 Year Notes	3	3/20/2025	325,973	326,531	(559)
U.S. Treasury Ultra Long Bonds	96	3/20/2025	11,750,690	11,373,000	377,690
Gross Unrealized Appreciation					**752,426**
Gross Unrealized Depreciation					**(650,696)**

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

Options Written					
Description/Contracts /Counterparty	Exercise Price	Expiration Date	Notional Amount ($)[a]		Value ($)
Call Options:					
Australian Dollar Cross Currency, Contracts N/A, BNP Paribas Corp.	1.66	2/19/2025	898,000	EUR	(9,576)
New Zealand Dollar Cross Currency, Contracts N/A, Barclays Capital, Inc.	2.24	2/4/2025	747,000	GBP	(18)
Swedish Krona Cross Currency, Contracts N/A, Barclays Capital, Inc.	6.35	2/26/2025	1,638,000	NZD	(1,772)
Swiss Franc Cross Currency, Contracts N/A, Goldman Sachs & Co. LLC	1.13	2/27/2025	746,000	GBP	(5,022)
Put Options:					
Australian Dollar Cross Currency, Contracts N/A, BNP Paribas Corp.	1.66	2/19/2025	898,000	EUR	(2,553)
New Zealand Dollar Cross Currency, Contracts N/A, Barclays Capital, Inc.	2.17	2/4/2025	747,000	GBP	(147)
Swedish Krona Cross Currency, Contracts N/A, Barclays Capital, Inc.	6.15	2/26/2025	1,638,000	NZD	(2,099)
Swiss Franc Cross Currency, Contracts N/A, Goldman Sachs & Co. LLC	1.13	2/27/2025	746,000	GBP	(7,268)
Total Options Written (premiums received $38,858)					**(28,455)**

EUR—Euro
GBP—British Pound
NZD—New Zealand Dollar

[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.					
United States Dollar	868,107	Canadian Dollar	1,240,000	2/27/2025	13,957
Canadian Dollar	1,373,524	United States Dollar	955,565	2/27/2025	(9,440)
South Korean Won	288,666,000	United States Dollar	197,989	2/27/2025	904
United States Dollar	700,491	Euro	681,243	2/27/2025	(7,097)
Barclays Capital, Inc.					
United States Dollar	959,947	Brazilian Real	5,824,000	2/4/2025	(35,770)
Brazilian Real	5,824,000	United States Dollar	998,954	2/4/2025	(3,236)
Euro	110,000	United States Dollar	114,588	2/10/2025	(423)
United States Dollar	195,527	Euro	188,000	2/10/2025	408
Polish Zloty	853,000	United States Dollar	205,599	2/10/2025	4,096
United States Dollar	2,806,419	British Pound	2,263,000	2/10/2025	639
Euro	417,000	United States Dollar	429,960	2/10/2025	2,829
United States Dollar	42,435	British Pound	35,000	2/10/2025	(960)
United States Dollar	51,681	South African Rand	968,000	2/10/2025	(87)
United States Dollar	49,774	Euro	48,000	2/10/2025	(44)
United States Dollar	1,348,832	Colombian Peso	5,876,306,000	2/27/2025	(43,516)
United States Dollar	4,441,634	Canadian Dollar	6,361,261	2/27/2025	59,802
United States Dollar	1,015,160	Canadian Dollar	1,452,000	2/27/2025	14,977
Swiss Franc	153,000	United States Dollar	168,957	2/27/2025	(452)
United States Dollar	260,971	British Pound	215,000	2/27/2025	(5,585)
United States Dollar	196,799	British Pound	157,000	2/27/2025	2,151
United States Dollar	1,247,961	Chinese Yuan Renminbi	9,151,000	2/27/2025	(2,931)
United States Dollar	309,798	Australian Dollar	490,000	2/27/2025	5,137
United States Dollar	702,628	British Pound	562,000	2/27/2025	5,862
Canadian Dollar	67,745	United States Dollar	47,445	2/27/2025	(780)
BNP Paribas Corp.					
Euro	91,000	United States Dollar	93,937	2/10/2025	509
Euro	1,144,000	United States Dollar	1,195,771	2/10/2025	(8,454)
Swedish Krona	1,846,000	United States Dollar	164,822	2/10/2025	1,767
Canadian Dollar	2,646,255	United States Dollar	1,840,833	2/27/2025	(18,011)
New Zealand Dollar	1,425,000	United States Dollar	799,387	2/27/2025	4,751
United States Dollar	277,091	New Zealand Dollar	498,050	2/27/2025	(3,963)
United States Dollar	604,403	Euro	587,757	2/27/2025	(6,083)
United States Dollar	353,954	British Pound	290,000	2/27/2025	(5,587)
United States Dollar	5,336	Czech Koruna	129,065	2/27/2025	18
Euro	563,036	United States Dollar	591,924	2/27/2025	(7,114)
United States Dollar	462,002	Canadian Dollar	665,000	2/27/2025	3,929
British Pound	512,000	United States Dollar	628,617	2/27/2025	6,161
United States Dollar	159,344	Chinese Yuan Renminbi	1,157,000	2/27/2025	1,189
Brazilian Real	978,000	United States Dollar	157,998	2/27/2025	8,058
United States Dollar	167,559	Swiss Franc	153,000	2/27/2025	(946)
Euro	143,000	United States Dollar	147,369	2/27/2025	1,161
New Zealand Dollar	352,000	United States Dollar	199,630	2/27/2025	(993)

Forward Foreign Currency Exchange Contracts (continued)

Counterparty/ Purchased Currency	Purchased Currency Amounts	Currency Sold	Sold Currency Amounts	Settlement Date	Unrealized Appreciation (Depreciation) ($)
Citigroup Global Markets, Inc.					
South Korean Won	1,286,870,000	United States Dollar	877,960	2/10/2025	8,072
Australian Dollar	340,535	South African Rand	3,935,000	2/27/2025	1,596
United States Dollar	1,009,144	Japanese Yen	158,062,245	2/27/2025	(13,157)
United States Dollar	155,962	British Pound	127,000	2/27/2025	(1,492)
United States Dollar	346,443	Taiwan New Dollar	11,326,000	2/27/2025	(408)
Goldman Sachs & Co. LLC					
United States Dollar	2,158,602	New Zealand Dollar	3,847,000	2/10/2025	(11,827)
Euro	257,000	United States Dollar	265,376	2/10/2025	1,355
United States Dollar	1,264,814	Japanese Yen	197,501,000	2/10/2025	(10,193)
Mexican Peso	4,426,000	United States Dollar	211,812	2/10/2025	1,438
Swedish Krona	6,857,000	United States Dollar	620,437	2/10/2025	(1,641)
United States Dollar	289,286	Malaysian Ringgit	1,296,000	2/10/2025	(1,566)
British Pound	81,000	United States Dollar	100,101	2/10/2025	326
Canadian Dollar	6,241,000	United States Dollar	4,333,805	2/10/2025	(37,855)
United States Dollar	51,608	Euro	50,000	2/10/2025	(285)
Swedish Krona	2,547,000	United States Dollar	227,400	2/27/2025	2,685
British Pound	215,000	United States Dollar	262,204	2/27/2025	4,353
Swiss Franc	279,000	United States Dollar	310,412	2/27/2025	(3,138)
United States Dollar	133,648	Japanese Yen	20,986,000	2/27/2025	(2,083)
Euro	254,352	Norwegian Krone	2,993,000	2/27/2025	(233)
United States Dollar	7,110,922	Euro	6,836,682	2/27/2025	9,855
Swiss Franc	241,000	United States Dollar	264,452	2/27/2025	970
United States Dollar	2,114,683	New Zealand Dollar	3,743,000	2/27/2025	2,478
Australian Dollar	2,437,756	United States Dollar	1,526,130	2/27/2025	(10,437)
United States Dollar	261,807	Norwegian Krone	3,007,000	2/27/2025	(3,851)
United States Dollar	493,336	Australian Dollar	797,000	2/27/2025	(2,205)
United States Dollar	128,560	Indonesian Rupiah	2,081,907,000	2/27/2025	964
United States Dollar	487,981	Swedish Krona	5,366,000	2/27/2025	3,239
United States Dollar	164,490	British Pound	135,000	2/27/2025	(2,883)
Euro	1,027,000	United States Dollar	1,070,819	2/27/2025	(4,102)
Norwegian Krone	24,653,496	United States Dollar	2,184,143	2/27/2025	(6,093)
United States Dollar	243,490	British Pound	196,000	2/27/2025	489
United States Dollar	3,084,774	Swiss Franc	2,774,603	2/27/2025	28,999
Norwegian Krone	3,007,000	United States Dollar	263,456	2/27/2025	2,202
Euro	204,000	United States Dollar	211,701	2/27/2025	188
United States Dollar	972,420	Swedish Krona	10,710,574	2/27/2025	4,873
Polish Zloty	1,285,000	United States Dollar	319,667	2/27/2025	(3,970)
HSBC Securities (USA), Inc.					
United States Dollar	2,737,026	Brazilian Real	16,913,000	2/4/2025	(154,555)
Brazilian Real	16,913,000	United States Dollar	2,900,980	2/4/2025	(9,398)
Indonesian Rupiah	8,025,015,000	United States Dollar	494,022	2/10/2025	(1,880)
United States Dollar	32,950	Euro	32,000	2/10/2025	(262)
Euro	472,000	United States Dollar	492,683	2/10/2025	(2,811)
Colombian Peso	1,178,390,000	United States Dollar	265,322	2/10/2025	14,532

Forward Foreign Currency Exchange Contracts (continued)

Counterparty/ Purchased Currency	Purchased Currency Amounts	Currency Sold	Sold Currency Amounts	Settlement Date	Unrealized Appreciation (Depreciation) ($)
HSBC Securities (USA), Inc. (continued)					
Danish Krone	1,728,000	United States Dollar	239,527	2/10/2025	829
United States Dollar	1,181,941	Chinese Yuan Renminbi	8,540,000	2/10/2025	5,550
Euro	420,000	United States Dollar	436,970	2/10/2025	(1,067)
Czech Koruna	8,176,000	United States Dollar	334,397	2/10/2025	2,385
Japanese Yen	2,583,863,000	United States Dollar	16,536,606	2/10/2025	144,037
United States Dollar	65,995	Singapore Dollar	90,000	2/10/2025	(259)
Euro	21,973,000	United States Dollar	22,642,696	2/10/2025	162,295
United States Dollar	1,352,138	Japanese Yen	211,127,000	2/10/2025	(10,835)
Thai Baht	29,664,264	United States Dollar	866,626	2/10/2025	14,796
Peruvian Nuevo Sol	276,000	United States Dollar	73,366	2/10/2025	744
Chilean Peso	135,187,000	United States Dollar	135,201	2/10/2025	2,603
United States Dollar	1,838,854	British Pound	1,471,363	2/27/2025	14,662
United States Dollar	110,274	Singapore Dollar	150,000	2/27/2025	(228)
Canadian Dollar	477,000	United States Dollar	332,098	2/27/2025	(3,526)
United States Dollar	331,184	Canadian Dollar	477,000	2/27/2025	2,612
Australian Dollar	801,000	United States Dollar	491,843	2/27/2025	6,185
Canadian Dollar	740,000	United States Dollar	514,718	2/27/2025	(4,984)
United States Dollar	213,000	Swiss Franc	192,292	2/27/2025	1,222
British Pound	620,000	United States Dollar	750,854	2/27/2025	17,821
United States Dollar	114,974	New Zealand Dollar	206,950	2/27/2025	(1,810)
Chinese Yuan Renminbi	4,339,000	United States Dollar	599,400	2/27/2025	(6,282)
Indonesian Rupiah	4,347,224,000	United States Dollar	267,185	2/27/2025	(752)
United States Dollar	8,556	Polish Zloty	35,075	2/27/2025	(61)
Indian Rupee	46,064,000	United States Dollar	531,572	2/27/2025	(848)
New Zealand Dollar	354,000	United States Dollar	200,000	2/27/2025	(235)
J.P. Morgan Securities LLC					
Brazilian Real	22,737,000	United States Dollar	3,821,023	2/4/2025	66,274
United States Dollar	3,899,933	Brazilian Real	22,737,000	2/4/2025	12,635
United States Dollar	88,445	Swiss Franc	80,000	2/10/2025	507
Norwegian Krone	2,367,000	United States Dollar	208,453	2/10/2025	668
Chinese Yuan Renminbi	125,385,000	United States Dollar	17,098,163	2/10/2025	29,156
United States Dollar	1,264,563	Australian Dollar	2,035,000	2/10/2025	(622)
Swedish Krona	1,000,000	United States Dollar	91,312	2/10/2025	(1,070)
Norwegian Krone	2,993,000	Euro	253,089	2/27/2025	1,545
United States Dollar	231,015	Swedish Krona	2,572,000	2/27/2025	(1,329)
United States Dollar	148,520	Swedish Krona	1,637,000	2/27/2025	640
United States Dollar	330,011	Canadian Dollar	474,000	2/27/2025	3,505
Euro	219,964	United States Dollar	231,648	2/27/2025	(3,178)
Canadian Dollar	349,000	United States Dollar	243,815	2/27/2025	(3,413)
United States Dollar	289,802	South Korean Won	422,085,000	2/27/2025	(1,018)
New Zealand Dollar	469,000	British Pound	212,222	2/27/2025	1,548
New Zealand Dollar	732,000	United States Dollar	415,910	2/27/2025	(2,836)
New Zealand Dollar	248,000	United States Dollar	139,035	2/27/2025	914

Forward Foreign Currency Exchange Contracts (continued)					
Counterparty/ Purchased Currency	Purchased Currency Amounts	Currency Sold	Sold Currency Amounts	Settlement Date	Unrealized Appreciation (Depreciation) ($)
J.P. Morgan Securities LLC (continued)					
United States Dollar	221,860	Euro	213,000	2/27/2025	623
United States Dollar	3,800,966	Brazilian Real	22,737,000	3/6/2025	(56,405)
Morgan Stanley & Co. LLC					
United States Dollar	2,159,190	New Zealand Dollar	3,847,000	2/10/2025	(11,238)
Hungarian Forint	64,310,000	United States Dollar	160,242	2/10/2025	3,169
South Korean Won	269,622,000	United States Dollar	184,187	2/10/2025	1,452
Hong Kong Dollar	245,000	United States Dollar	31,520	2/10/2025	(69)
Czech Koruna	882,000	United States Dollar	36,147	2/10/2025	183
Israeli Shekel	1,171,000	United States Dollar	321,014	2/10/2025	6,314
United States Dollar	25,839	Mexican Peso	530,000	2/27/2025	371
RBC Capital Markets, LLC					
Canadian Dollar	217,000	United States Dollar	150,020	2/10/2025	(649)
Canadian Dollar	273,476	United States Dollar	190,243	2/27/2025	(1,864)
United States Dollar	199,727	South Korean Won	289,783,000	2/27/2025	64
British Pound	130,000	United States Dollar	162,478	2/27/2025	(1,305)
United States Dollar	244,830	Japanese Yen	38,059,000	2/27/2025	(1,324)
UBS Securities LLC					
United States Dollar	73,672	British Pound	60,000	2/10/2025	(719)
Norwegian Krone	2,025,000	United States Dollar	179,654	2/27/2025	(752)
Gross Unrealized Appreciation					**732,228**
Gross Unrealized Depreciation					**(566,475)**

Centrally Cleared Credit Default Swaps					
Reference Obligations	Maturity Date	Notional Amount ($)[a]	Market Value ($)	Upfront Payments/ Receipts ($)	Unrealized Appreciation (Depreciation) ($)
Purchased Contracts:[b]					
Markit iTraxx Europe Crossover Index Series 42, Paid 3 Month Fixed Rate of 5.00%	12/20/2029	286,600	(27,216)	(23,438)	(3,778)
Sold Contracts:[c]					
Markit CDX North America Investment Grade Index Series 43, Received 3 Month Fixed Rate of 1.00%	12/20/2029	2,960,000	70,674	65,941	4,733
Markit iTraxx Europe Index Series 42, Received 3 Month Fixed Rate of 1.00%	12/20/2029	1,633,905	37,227	31,406	5,821
Gross Unrealized Appreciation					**10,554**
Gross Unrealized Depreciation					**(3,778)**

[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)]					
Ford Motor Company, 4.35%, 12/08/2026 Paid 3 Month Fixed Rate of 5.00%, J.P. Morgan Securities LLC	12/20/2029	360,000	(56,086)	(53,010)	(3,076)
Intesa Sanpaolo SpA, 4.20%, 6/1/2032 Paid 3 Month Fixed Rate of 1.00%, BNP Paribas Corp.	12/20/2029	663,936	3,788	15,405	(11,617)
Mediobanca Banca di Credito Finanziario SpA, 2.30%, 11/23/2030 Paid 3 Month Fixed Rate of 1.00%, Citigroup Global Markets, Inc.	12/20/2029	331,968	2,079	7,309	(5,230)
Transdigm, 5.50%, 11/15/2027 Paid 3 Month Fixed Rate of 5.00%, Goldman Sachs & Co. LLC	12/20/2029	290,000	(48,165)	(45,157)	(3,008)
UniCredit S.p.A., 2.73%, 1/15/2032 Paid 3 Month Fixed Rate of 1.00%, BNP Paribas Corp.	12/20/2029	643,188	3,572	16,688	(13,116)
YUM! Brands, 3.63%, 3/15/2031 Paid 3 Month Fixed Rate of 1.00%, Bank of America Corp.	12/20/2029	420,000	(3,925)	(1,463)	(2,462)
YUM! Brands, 3.63%, 3/15/2031 Paid 3 Month Fixed Rate of 1.00%, Bank of America Corp.	12/20/2029	280,000	(2,616)	(1,208)	(1,408)
Sold Contracts:[(c)]					
Electrolux AB, 2.50%, 5/18/2030 Received 3 Month Fixed Rate of 1.00%, Goldman Sachs & Co. LLC	6/20/2029	300,846	(1,646)	(8,413)	6,767
Electrolux AB, 2.50%, 5/18/2030 Received 3 Month Fixed Rate of 1.00%, Goldman Sachs & Co. LLC	12/20/2029	82,992	(920)	(1,336)	416
Electrolux AB, 2.50%, 5/18/2030 Received 3 Month Fixed Rate of 1.00%, BNP Paribas Corp.	12/20/2029	155,610	(1,724)	(2,641)	917
Electrolux AB, 2.50%, 5/18/2030 Received 3 Month Fixed Rate of 1.00%, BNP Paribas Corp.	12/20/2029	62,244	(690)	(1,391)	701
Electrolux AB, 2.50%, 5/18/2030 Received 3 Month Fixed Rate of 1.00%, BNP Paribas Corp.	12/20/2029	72,618	(805)	(1,563)	758
Virgin Media Finance PLC, 3.75%, 7/15/2030 Received 3 Month Fixed Rate of 5.00%, Goldman Sachs & Co. LLC	12/20/2029	290,472	11,889	11,281	608
Gross Unrealized Appreciation					**10,167**
Gross Unrealized Depreciation					**(39,917)**

[(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 ($)	Unrealized Appreciation (Depreciation) ($)
GBP Maturity Fixed at 3.71%	GBP - UKRPI at Maturity	4/5/2034	8,778,492	85,570	—	85,570
USD - CPURNSA at Maturity	USD Maturity Fixed at 2.53%	7/28/2053	2,157,000	(11,534)	(30,448)	18,914
USD - CPURNSA at Maturity	USD Maturity Fixed at 2.46%	12/7/2053	1,277,000	7,819	(32,070)	39,889
GBP Maturity Fixed at 3.46%	GBP - UKRPI at Maturity	9/15/2034	4,959,600	(63,047)	(17,415)	(45,632)
EUR Maturity Fixed at 2.80%	EUR - CPTFEMU at Maturity	7/28/2053	2,473,162	478,503	463,159	15,344
EUR 12 Month Fixed at 2.77%	EUR - 6 Month Euribor at 2.66%	7/17/2029	3,682,770	124,229	60,945	63,284
EUR 12 Month Fixed at 2.84%	EUR - 6 Month Euribor at 2.66%	6/19/2029	3,719,079	137,303	71,282	66,021
SEK - 3 Month STIBOR at 2.45%	SEK 12 Month Fixed at 2.44%	7/17/2029	3,652,663	(71,581)	(5,245)	(66,336)
SEK - 3 Month STIBOR at 2.58%	SEK 12 Month Fixed at 2.63%	6/19/2029	3,631,469	(101,445)	(32,556)	(68,889)
Gross Unrealized Appreciation						**289,022**
Gross Unrealized Depreciation						**(180,857)**

CPTFEMU—Eurostat Eurozone HICP Ex Tobacco Unrevised NSA
CPURNSA—US CPI Urban Consumers NSA
EUR—Euro
GBP—British Pound
SEK—Swedish Krona
STIBOR—Stockholm Interbank Offered Rate
UKRPI—UK RPI All Items NSA
USD—United States Dollar

OTC Total Return Swaps

Received Reference Entity	Paid Reference Entity	Counterparties	Maturity Date	Notional Amount ($)	Unrealized Appreciation (Depreciation) ($)
EUR - 3 Month EURIBOR at 2.85%	EUR - IBOXXMJA at Maturity	J.P. Morgan Securities LLC	3/20/2025	322,271	(9,991)
EUR - 3 Month EURIBOR at 2.85%	EUR - IBOXXMJA at Maturity	Goldman Sachs & Co. LLC	3/20/2025	909,475	(26,763)
USD - 3 Month SOFRRATE at 4.35%	USD - IBOXIG at Maturity	Morgan Stanley & Co. LLC	3/20/2025	1,660,612	48,225
USD - 3 Month SOFRRATE at 4.35%	USD - IBOXIG at Maturity	Morgan Stanley & Co. LLC	3/20/2025	6,552,532	282,816
USD - 3 Month SOFRRATE at 4.35%	USD - IBOXIG at Maturity	J.P. Morgan Securities LLC	3/20/2025	2,259,833	52,123
EUR - 3 Month EURIBOR at 2.85%	EUR - QW5A at Maturity	Goldman Sachs & Co. LLC	3/20/2025	3,387,401	(56,412)

OTC Total Return Swaps (continued)

Received Reference Entity	Paid Reference Entity	Counterparties	Maturity Date	Notional Amount ($)	Unrealized Appreciation (Depreciation) ($)
EUR - 3 Month EURIBOR at 2.85%	EUR - QW5A at Maturity	BNP Paribas Corp.	3/20/2025	826,726	6,021
Gross Unrealized Appreciation					**389,185**
Gross Unrealized Depreciation					**(93,166)**

EURIBOR—Euro Interbank Offered Rate

IBOXIG—Markit iBoxx $ Investment Grade Corporate Bond Index

IBOXXMJA—Markit iBoxx € Liquid High Yield Index

QW5A—Markit iBoxx € Corporates Index

SOFRRATE—Secured Overnight Financing Rate

USD—United States Dollar

EUR—Euro

See notes to statement of investments.