

BNY Mellon Global Fixed Income ETF

SCHEDULE OF INVESTMENTS

August 31, 2026 (Unaudited)

Description	Coupon Rate (%)	Maturity Date		Principal Amount (\$) ^(a)	Value (\$)
Asset-Backed Securities — 1.6%					
United States — 1.6%					
Exeter Automobile Receivables Trust, Ser. 2024-5A, Cl. C	4.64	1/15/2030		125,000	125,051
GM Financial Automobile Leasing Trust, Ser. 2026-2, Cl. A4	4.36	5/20/2030		125,000	124,329
MetroNet Infrastructure Issuer LLC, Ser. 2026-1A, Cl. A2 ^(b)	5.27	4/20/2056		125,000	123,989
Total Asset-Backed Securities (cost \$373,432)					373,369
Corporate Bonds and Notes — 20.9%					
Austria — 1.0%					
Volksbank Wien AG, Sub. Bonds	5.75	6/21/2034	EUR	100,000	118,815
Volksbank Wien AG, Sub. Notes	5.50	12/4/2035	EUR	100,000	118,187
					237,002
Bermuda — 1.4%					
Athora Holding Ltd., Sub. Notes	5.88	9/10/2034	EUR	100,000	120,779
RLGH Finance Bermuda Ltd., Gtd. Notes	8.25	7/17/2031		200,000	218,524
					339,303
Canada — .3%					
Canadian Imperial Bank of Commerce, Sr. Unscd. Bonds	4.24	9/8/2028		36,000	35,862
The Bank of Nova Scotia, Sr. Unscd. Notes	4.40	9/8/2028		48,000	47,878
					83,740
Denmark — .8%					
Danske Bank A/S, Sr. Notes ^(b)	4.30	4/1/2028		200,000	199,717
France — 2.3%					
Arkema SA, Sr. Unscd. Notes	3.50	9/9/2033	EUR	100,000	111,716
BNP Paribas SA, Sr. Notes ^(b)	1.90	9/30/2028		200,000	194,017
Renault SA, Sr. Unscd. Notes	3.88	9/30/2030	EUR	100,000	114,758
Suez SACA, Sr. Unscd. Notes	5.00	11/3/2032	EUR	100,000	121,364
					541,855
Germany — .5%					
Aareal Bank AG, Sub. Notes	5.63	12/12/2034	EUR	100,000	119,743
Italy — 1.3%					
Eni SpA, Sr. Unscd. Notes ^(b)	5.25	5/18/2036		200,000	193,198
Fibercop SpA, Sr. Scd. Bonds	5.38	4/15/2031	EUR	100,000	120,277
					313,475
Luxembourg — .5%					
P3 Group Sarl, Sr. Unscd. Notes	3.75	4/2/2033	EUR	100,000	111,447
Netherlands — .8%					
JBS NV/JBS USA Foods Group Holdings, Inc./JBS USA Food Co. Holdings, Sr. Unscd. Notes	7.25	11/15/2053		40,000	42,318
JT International Financial Services BV, Gtd. Bonds	3.87	9/4/2055	EUR	129,000	146,870
					189,188
Singapore — .1%					
Pfizer Investment Enterprises Pte Ltd., Gtd. Notes	5.11	5/19/2043		18,000	16,466
Spain — 1.2%					
Banco Santander SA, Sr. Notes	5.13	11/6/2035		200,000	191,493
Cellnex Finance Co. SA, Gtd. Notes	2.00	2/15/2033	EUR	100,000	102,141
					293,634
United Kingdom — 5.0%					
Barclays PLC, Sr. Unscd. Notes	7.39	11/2/2028		200,000	205,695

SCHEDULE OF INVESTMENTS (Unaudited) (continued)

Description	Coupon Rate (%)	Maturity Date		Principal Amount (\$) ^(a)	Value (\$)
Corporate Bonds and Notes — 20.9% (continued)					
United Kingdom — 5.0% (continued)					
British Telecommunications Ltd., Gtd. Notes	3.88	1/20/2034	EUR	106,000	120,738
HSBC Holdings PLC, Sr. Unscd. Bonds	5.73	8/14/2037		200,000	198,248
Nationwide Building Society, Sr. Notes	3.77	1/27/2036	EUR	107,000	120,652
NatWest Group PLC, Sr. Unscd. Notes	3.07	5/22/2028		200,000	197,840
Northumbrian Water Finance PLC, Gtd. Notes	6.38	10/28/2034	GBP	107,000	146,617
Standard Chartered PLC, Sr. Unscd. Notes ^(b)	5.69	5/14/2028		200,000	201,296
					1,191,086
United States — 5.7%					
Bank of America Corp., Sr. Unscd. Notes	4.38	4/27/2028		96,000	95,882
Brown & Brown, Inc., Sr. Unscd. Notes	5.55	6/23/2035		73,000	71,373
Citigroup, Inc., Sr. Unscd. Notes	4.64	5/7/2028		72,000	72,012
Constellation Energy Generation LLC, Sr. Unscd. Notes	5.88	1/15/2066		89,000	83,104
Exelon Corp., Sr. Unscd. Notes	5.88	3/15/2055		63,000	59,650
Global Payments, Inc., Sr. Unscd. Notes	5.55	11/15/2035		100,000	95,535
JPMorgan Chase & Co., Sr. Unscd. Notes	5.57	4/22/2028		95,000	95,583
Morgan Stanley, Sr. Unscd. Notes	5.61	7/17/2037		240,000	237,712
Pacific Gas and Electric Co., First Mortgage Bonds	6.00	5/1/2056		26,000	23,732
PG&E Corp., Jr. Sub. Notes	7.38	3/15/2055		83,000	83,471
Puget Energy, Inc., Jr. Sub. Notes	7.00	9/15/2056		35,000	35,147
Puget Energy, Inc., Jr. Sub. Notes	7.25	9/15/2056		38,000	38,111
Sierra Pacific Power Co., Jr. Sub. Notes	6.38	9/15/2056		126,000	125,537
Take-Two Interactive Software, Inc., Sr. Unscd. Notes	5.60	6/12/2034		9,000	9,067
The Goldman Sachs Group, Inc., Sr. Unscd. Notes	4.94	4/23/2028		72,000	72,160
US Bancorp, Sr. Unscd. Notes	4.55	7/22/2028		48,000	47,973
Verizon Communications, Inc., Sr. Unscd. Notes	6.00	11/30/2065		26,000	23,928
Western Alliance Bank, Sub. Notes	6.54	11/15/2035		100,000	98,464
					1,368,441
Total Corporate Bonds and Notes (cost \$4,984,241)					5,005,097
				Shares	
Exchange-Traded Funds — 2.2%					
Ireland — 2.2%					
iShares China CNY Bond UCITS ETF, Cl. D (cost \$528,924)				93,433	534,530
	Coupon Rate (%)	Maturity Date		Principal Amount (\$) ^(a)	
Foreign Governmental — 21.2%					
Australia — 2.2%					
New South Wales Treasury Corp., Govt. Gtd. Notes	2.00	3/8/2033	AUD	144,000	84,874
New South Wales Treasury Corp., Govt. Gtd. Notes	4.25	2/20/2036	AUD	129,600	83,800
Queensland Treasury Corp., Govt. Gtd. Bonds	2.00	8/22/2033	AUD	209,000	121,045
Queensland Treasury Corp., Govt. Gtd. Notes ^(b)	5.00	7/21/2037	AUD	181,000	121,731
Treasury Corp. of Victoria, Govt. Gtd. Notes	4.75	9/15/2036	AUD	180,000	119,924
					531,374
Austria — .6%					
Austria, Sr. Unscd. Bonds ^(b)	2.90	2/20/2034	EUR	126,300	142,071
Belgium — .4%					
Belgium, Sr. Unscd. Notes, Ser. 103 ^(b)	3.10	6/22/2035	EUR	56,023	61,916
Belgium, Sr. Unscd. Notes, Ser. 98 ^(b)	3.30	6/22/2054	EUR	29,871	27,508
					89,424

Description	Coupon Rate (%)	Maturity Date		Principal Amount (\$) ^(a)	Value (\$)
Foreign Governmental — 21.2% (continued)					
Brazil — .0%					
Brazil Notas do Tesouro Nacional, Notes, Ser. F	10.00	1/1/2037	BRL	10,000	1,482
Canada — .3%					
Canadian, Bonds	3.50	12/1/2057	CAD	119,000	76,332
Colombia — 1.1%					
Colombian TES, Bonds, Ser. B	13.25	2/9/2033	COP	850,000,000	270,679
Germany — 1.9%					
Bundesrepublik Deutschland Bundesanleihe, Bonds	2.90	8/15/2056	EUR	320,000	312,354
Bundesrepublik Deutschland Bundesanleihe, Bonds, Ser. TWIN	2.60	5/15/2041	EUR	132,000	136,051
					448,405
Japan — 4.7%					
Japan (20 Year Issue), Bonds, Ser. 156	0.40	3/20/2036	JPY	52,700,000	262,082
Japan (30 Year Issue), Bonds, Ser. 83	2.20	6/20/2054	JPY	140,650,000	597,540
Japan (40 Year Issue), Bonds, Ser. 17	2.20	3/20/2064	JPY	67,500,000	268,555
					1,128,177
Mexico — .3%					
Mexican Bonos, Bonds, Ser. M	8.00	2/21/2036	MXN	1,400,000	75,822
Netherlands — .6%					
Netherlands, Bonds ^(b)	2.50	7/15/2034	EUR	122,000	134,344
New Zealand — .1%					
New Zealand, Unscd. Notes, Ser. 534	4.25	5/15/2034	NZD	63,000	36,564
Poland — .9%					
Poland, Bonds, Ser. 436	5.25	4/25/2036	PLN	900,000	227,824
Portugal — .2%					
Portugal Obrigacoes do Tesouro OT, Sr. Unscd. Notes, Ser. 11Y ^(b)	2.88	10/20/2034	EUR	43,000	47,811
Romania — .3%					
Romania, Sr. Unscd. Notes ^(b)	5.25	5/30/2032	EUR	41,000	48,014
Romania, Sr. Unscd. Notes	6.75	7/11/2039	EUR	20,000	23,880
					71,894
Singapore — .2%					
Singapore, Bonds	3.38	9/1/2033	SGD	45,000	38,096
Spain — 1.8%					
Spain, Sr. Unscd. Bonds ^(b)	0.70	4/30/2032	EUR	173,000	174,241
Spain, Sr. Unscd. Notes ^(b)	3.45	10/31/2034	EUR	232,000	267,115
					441,356
Supranational — .8%					
European Union, Sr. Unscd. Bonds, Ser. UFA	0.40	2/4/2037	EUR	230,000	191,810
Switzerland — .5%					
Swiss, Bonds	2.50	3/8/2036	CHF	74,000	109,512
United Kingdom — 4.3%					
United Kingdom Gilt, Bonds	4.38	7/31/2054	GBP	710,000	773,526
United Kingdom Gilt, Bonds	5.38	1/31/2056	GBP	200,000	255,617
					1,029,143
Total Foreign Governmental (cost \$5,059,777)					5,092,120
U.S. Government Agencies Mortgage-Backed — 23.3%					
Mortgage Pools — 23.3%					
Federal Home Loan Mortgage Corp.:					
2.00%, 7/1/2040-3/1/2052 ^(c)				498,171	409,819
2.50%, 8/1/2051 ^(c)				223,839	186,523
3.00%, 4/1/2052 ^(c)				176,545	152,088

SCHEDULE OF INVESTMENTS (Unaudited) (continued)

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$) ^(a)	Value (\$)
U.S. Government Agencies Mortgage-Backed — 23.3% (continued)				
Mortgage Pools — 23.3% (continued)				
3.50%, 4/1/2052 ^(c)			168,542	150,958
4.50%, 1/1/2056 ^(c)			122,938	115,783
5.00%, 11/1/2040-3/1/2056 ^(c)			794,736	781,369
5.50%, 7/1/2040-3/1/2054 ^(c)			1,174,302	1,185,573
Federal National Mortgage Association:				
2.00%, 8/1/2041-4/1/2051 ^(c)			451,421	370,665
2.50%, 12/1/2050 ^(c)			217,978	180,383
3.00%, 8/1/2050 ^(c)			174,433	152,812
4.00%, 6/1/2052 ^(c)			124,357	114,733
4.50%, 12/1/2055 ^(c)			144,119	135,414
5.00%, 12/1/2040-10/1/2052 ^(c)			370,050	364,295
5.50%, 10/1/2053-7/1/2056 ^(c)			703,493	700,284
6.00%, 3/1/2056 ^(c)			194,421	197,851
Government National Mortgage Association II:				
4.00%, 1/20/2055			213,922	193,395
4.50%, 7/20/2052			207,845	197,744
Total U.S. Government Agencies Mortgage-Backed (cost \$5,621,756)				5,589,689
U.S. Treasury Securities — 27.3%				
U.S. Treasury Bonds	4.75	5/15/2055	881,000	815,028
U.S. Treasury Bonds	4.75	2/15/2056	820,000	759,397
U.S. Treasury Bonds	5.13	8/15/2056	450,000	442,371
U.S. Treasury Notes	3.88	7/31/2030	1,000,000	979,199
U.S. Treasury Notes	4.13	6/30/2028	878,000	874,793
U.S. Treasury Notes	4.13	5/31/2031	500,000	492,207
U.S. Treasury Notes	4.13	6/30/2031	386,500	380,371
U.S. Treasury Notes	4.13	2/15/2036	660,000	629,681
U.S. Treasury Notes	4.38	5/15/2036	1,200,000	1,166,157
Total U.S. Treasury Securities (cost \$6,568,170)				6,539,204
		1-Day Yield (%)	Shares	
Investment Companies — 2.3%				
Registered Investment Companies — 2.3%				
BNY Dreyfus Institutional Preferred Government Money Market Fund, Institutional Shares ^(d)				
(cost \$559,721)		3.64	559,721	559,721
Total Investments (cost \$23,692,034)			98.8%	23,690,881
Cash and Receivables (Net)			1.2%	286,695
Net Assets			100.0%	23,977,576

AUD—Australian Dollar

BRL—Brazilian Real

CAD—Canadian Dollar

CHF—Swiss Franc

COP—Colombian Peso

ETF—Exchange-Traded Fund

EUR—Euro

GBP—British Pound

JPY—Japanese Yen

MXN—Mexican Peso

NZD—New Zealand Dollar

PLN—Polish Zloty

SGD—Singapore Dollar

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 August 31, 2026, these securities amounted to \$1,936,968 or 8.1% of net assets.

^(c) 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.

^(d) 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	10	12/31/2026	1,060,680	1,057,031	(3,649)
10 Year U.S. Treasury Note	2	12/21/2026	216,426	215,313	(1,113)
Australian 10-Year Bond	7	9/15/2026	539,111 ^(a)	536,846	(2,265)
Canadian 10 Year Bond	5	12/18/2026	422,251 ^(a)	422,815	564
Euro-Bobl	8	9/8/2026	1,058,193 ^(a)	1,052,827	(5,366)
Euro-BTP	4	9/8/2026	539,472 ^(a)	535,009	(4,463)
Euro-Bund	1	12/8/2026	142,198 ^(a)	142,197	(1)
Euro-Buxl 30 Year Bond	6	9/8/2026	745,793 ^(a)	722,436	(23,357)
Euro-OAT	16	9/8/2026	2,161,510 ^(a)	2,151,001	(10,509)
Euro-Schatz	14	9/8/2026	1,714,572 ^(a)	1,712,273	(2,299)
Japanese 10 Year Bond	1	9/14/2026	794,482 ^(a)	788,545	(5,937)
U.S. Treasury Long-Term Bond	10	12/21/2026	1,083,714	1,086,250	2,536
Futures Short					
Euro-Bund	28	9/8/2026	4,040,634 ^(a)	4,008,828	31,806
Long Gilt	1	12/29/2026	116,733 ^(a)	116,719	14
Ultra 10 Year U.S. Treasury Note	16	12/21/2026	1,753,722	1,750,750	2,972
Ultra U.S. Treasury Bond	22	12/21/2026	2,411,084	2,420,688	(9,604)
Gross Unrealized Appreciation					37,892
Gross Unrealized Depreciation					(68,563)

^(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:					
Swaption Receiver Markit CDX North America Investment Grade Index Series 46, Payer 3 Month Fixed Rate of 1.00% terminating on 06/20/2031, Contracts N/A, Morgan Stanley & Co. LLC	0.53	9/17/2026	2,450,000		(2,440)
Swaption Receiver Markit iTraxx Europe Index Series 45, Payer 3 Month Fixed Rate of 1.00% terminating on 06/20/2031, Contracts N/A, Barclays Capital, Inc.	0.53	9/17/2026	1,800,000	EUR	(1,844)

SCHEDULE OF INVESTMENTS (Unaudited) (continued)

Options Written (continued)					
Description/Contracts/Counterparty	Exercise Price	Expiration Date	Notional Amount (\$) ^(a)		Value (\$)
Put Options:					
Swaption Payer Markit CDX North America Investment Grade Index Series 46, Receiver 3 Month Fixed Rate of 1.00% terminating on 06/20/2031, Contracts N/A, Morgan Stanley & Co. LLC	0.53	9/17/2026	2,450,000		(869)
Swaption Payer Markit iTraxx Europe Index Series 45, Receiver 3 Month Fixed Rate of 1.00% terminating on 06/20/2031, Contracts N/A, Barclays Capital, Inc.	0.53	9/17/2026	1,800,000	EUR	(941)
Total Options Written (premiums received \$12,621)					(6,094)

EUR—Euro

^(a) Notional amounts in foreign currency have been converted to USD using relevant foreign exchange rates.

Forward Foreign Currency Exchange Contracts					
Counterparty/ Purchased Currency	Purchased Currency Amounts	Currency Sold	Sold Currency Amounts	Settlement Date	Unrealized Appreciation (Depreciation) (\$)
Barclays Capital, Inc.					
Euro	139,000	United States Dollar	162,176	9/4/2026	(696)
United States Dollar	38,289	Singapore Dollar	49,000	9/4/2026	(270)
Australian Dollar	109,000	United States Dollar	78,260	9/11/2026	(163)
Australian Dollar	73,000	United States Dollar	52,438	9/11/2026	(134)
Canadian Dollar	23,000	United States Dollar	16,440	9/11/2026	163
Swiss Franc	49,000	United States Dollar	60,533	9/11/2026	159
Swiss Franc	6,776	United States Dollar	8,417	9/11/2026	(24)
Euro	13,000	United States Dollar	15,088	9/11/2026	18
British Pound	13,000	United States Dollar	17,731	9/11/2026	(116)
New Zealand Dollar	20,299	Australian Dollar	17,000	9/11/2026	(167)
United States Dollar	154,071	Canadian Dollar	217,000	9/11/2026	(2,578)
United States Dollar	122,922	Japanese Yen	20,053,000	9/11/2026	(2,715)
United States Dollar	41,674	British Pound	31,000	9/11/2026	(332)
United States Dollar	54,744	Swiss Franc	44,000	9/11/2026	245
United States Dollar	17,647	New Zealand Dollar	30,000	9/11/2026	(108)
United States Dollar	16,360	British Pound	12,000	9/11/2026	100
United States Dollar	1,082	Canadian Dollar	1,499	9/11/2026	(0)
United States Dollar	14,866	New Zealand Dollar	25,000	9/11/2026	70
United States Dollar	17,668	British Pound	13,000	9/11/2026	53
Deutsche Bank AG					
British Pound	58,000	United States Dollar	78,824	9/4/2026	(233)
United States Dollar	601,289	Australian Dollar	857,000	9/4/2026	(12,801)
Canadian Dollar	105,000	United States Dollar	75,691	9/11/2026	107
Euro	67,855	United States Dollar	77,464	9/11/2026	1,387
Euro	36,214	United States Dollar	42,336	9/11/2026	(254)
Euro	35,574	United States Dollar	41,633	9/11/2026	(295)
British Pound	21,271	United States Dollar	28,578	9/11/2026	245
Japanese Yen	25,059,307	United States Dollar	157,263	9/11/2026	(260)
Norwegian Krone	184,000	United States Dollar	19,025	9/11/2026	665
United States Dollar	14,632	British Pound	11,000	9/11/2026	(274)

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 (continued)					
United States Dollar	18,075	Australian Dollar	26,000	9/11/2026	(554)
United States Dollar	119,975	Euro	104,000	9/11/2026	(878)
United States Dollar	28,816	Euro	25,000	9/11/2026	(235)
United States Dollar	42,328	Norwegian Krone	395,000	9/11/2026	60
United States Dollar	41,654	Swedish Krona	394,000	9/11/2026	491
Goldman Sachs & Co. LLC					
Australian Dollar	102,000	United States Dollar	72,591	9/4/2026	498
United States Dollar	236,662	Polish Zloty	883,000	9/4/2026	(290)
United States Dollar	1,195,404	Japanese Yen	186,890,000	9/4/2026	25,140
United States Dollar	110,322	Swiss Franc	89,000	9/4/2026	172
United States Dollar	36,968	New Zealand Dollar	63,000	9/4/2026	(310)
United States Dollar	1,273,392	British Pound	948,000	9/4/2026	(11,150)
United States Dollar	3,209,172	Euro	2,783,000	9/4/2026	(23,923)
United States Dollar	193,724	Euro	168,000	9/4/2026	(1,447)
Australian Dollar	84,000	New Zealand Dollar	100,429	9/11/2026	748
Australian Dollar	82,000	United States Dollar	58,993	9/11/2026	(241)
Canadian Dollar	38,000	United States Dollar	27,093	9/11/2026	338
Canadian Dollar	69,000	United States Dollar	49,560	9/11/2026	250
Canadian Dollar	59,000	United States Dollar	42,387	9/11/2026	204
Canadian Dollar	64,000	United States Dollar	46,542	9/11/2026	(341)
Swiss Franc	49,000	United States Dollar	60,140	9/11/2026	552
Swiss Franc	18,116	United States Dollar	22,509	9/11/2026	(70)
Euro	129,000	United States Dollar	147,877	9/11/2026	2,028
Euro	77,000	United States Dollar	88,436	9/11/2026	1,042
Euro	18,000	United States Dollar	20,855	9/11/2026	62
Euro	149,786	United States Dollar	175,247	9/11/2026	(1,188)
Euro	72,426	United States Dollar	84,739	9/11/2026	(576)
British Pound	21,000	United States Dollar	28,200	9/11/2026	256
British Pound	3,729	United States Dollar	5,011	9/11/2026	42
Japanese Yen	54,144,693	United States Dollar	339,312	9/11/2026	(81)
Japanese Yen	13,704,000	United States Dollar	86,749	9/11/2026	(890)
Swedish Krona	122,000	United States Dollar	12,551	9/11/2026	194
Swedish Krona	571,005	Norwegian Krone	561,000	9/11/2026	(376)
United States Dollar	216,459	Euro	190,000	9/11/2026	(4,330)
United States Dollar	89,124	British Pound	67,000	9/11/2026	(1,662)
United States Dollar	25,035	Euro	22,000	9/11/2026	(530)
United States Dollar	83,938	Japanese Yen	13,696,000	9/11/2026	(1,872)
United States Dollar	59,725	Swiss Franc	48,000	9/11/2026	272
United States Dollar	49,621	Euro	43,000	9/11/2026	(347)
United States Dollar	12,619	Japanese Yen	1,985,000	9/11/2026	182
United States Dollar	172,514	Euro	149,000	9/11/2026	(631)
United States Dollar	12,296	Norwegian Krone	116,000	9/11/2026	(117)
United States Dollar	23,973	Swedish Krona	228,000	9/11/2026	153
United States Dollar	24,031	Swedish Krona	228,000	9/11/2026	211
United States Dollar	43,161	Japanese Yen	6,871,000	9/11/2026	113

SCHEDULE OF INVESTMENTS (Unaudited) (continued)

Forward Foreign Currency Exchange Contracts (continued)					
Counterparty/ Purchased Currency	Purchased Currency Amounts	Currency Sold	Sold Currency Amounts	Settlement Date	Unrealized Appreciation (Depreciation) (\$)
Goldman Sachs & Co. LLC (continued)					
United States Dollar	24,142	Swedish Krona	230,000	9/11/2026	113
United States Dollar	33,969	British Pound	25,000	9/11/2026	93
United States Dollar	28,214	Japanese Yen	4,497,000	9/11/2026	39
United States Dollar	23,302	Euro	20,000	9/11/2026	61
HSBC Securities (USA), Inc.					
Euro	28,000	United States Dollar	32,325	9/4/2026	203
United States Dollar	86,971	Canadian Dollar	122,000	9/4/2026	(1,071)
United States Dollar	27,674	Euro	24,000	9/4/2026	(207)
United States Dollar	291,310	Colombian Peso	946,845,000	9/10/2026	(1,757)
Australian Dollar	25,000	United States Dollar	17,568	9/11/2026	344
Swiss Franc	20,000	United States Dollar	24,786	9/11/2026	(14)
Swiss Franc	16,000	United States Dollar	20,032	9/11/2026	(214)
Euro	43,145	United States Dollar	49,269	9/11/2026	867
Euro	52,000	United States Dollar	60,028	9/11/2026	398
Euro	141,000	United States Dollar	163,006	9/11/2026	843
Japanese Yen	13,687,000	United States Dollar	87,518	9/11/2026	(1,766)
New Zealand Dollar	101,885	Australian Dollar	85,000	9/11/2026	(603)
New Zealand Dollar	22,000	United States Dollar	12,934	9/11/2026	87
New Zealand Dollar	29,000	United States Dollar	17,324	9/11/2026	(161)
United States Dollar	135,027	Canadian Dollar	189,000	9/11/2026	(1,409)
United States Dollar	65,789	Swiss Franc	53,000	9/11/2026	143
United States Dollar	12,837	New Zealand Dollar	22,000	9/11/2026	(184)
United States Dollar	23,957	Swedish Krona	227,000	9/11/2026	242
United States Dollar	103,934	Canadian Dollar	144,000	9/11/2026	(17)
Morgan Stanley & Co. LLC					
United States Dollar	76,982	Mexican Peso	1,336,000	9/4/2026	(1,598)
United States Dollar	531,297	Chinese Yuan Renminbi	3,580,000	9/4/2026	(1,759)
Canadian Dollar	83,108	Norwegian Krone	564,000	9/11/2026	(358)
Swiss Franc	49,000	United States Dollar	60,668	9/11/2026	23
Swiss Franc	22,108	United States Dollar	27,466	9/11/2026	(83)
Euro	66,000	United States Dollar	76,671	9/11/2026	24
New Zealand Dollar	124,000	United States Dollar	71,788	9/11/2026	1,599
New Zealand Dollar	102,000	Australian Dollar	85,058	9/11/2026	(577)
United States Dollar	219,671	Swiss Franc	179,000	9/11/2026	(2,039)
United States Dollar	105,498	Australian Dollar	151,000	9/11/2026	(2,692)
United States Dollar	14,421	Swedish Krona	140,000	9/11/2026	(205)
United States Dollar	12,621	Swedish Krona	122,000	9/11/2026	(125)
United States Dollar	85,773	Japanese Yen	13,497,000	9/11/2026	1,211
United States Dollar	25,247	New Zealand Dollar	43,000	9/11/2026	(202)
United States Dollar	123,760	Euro	106,000	9/11/2026	583

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 (continued)					
United States Dollar	68,178	Canadian Dollar	94,501	9/11/2026	(41)
United States Dollar	29,591	Norwegian Krone	277,000	9/11/2026	(50)
Gross Unrealized Appreciation					43,093
Gross Unrealized Depreciation					(90,591)

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 Senior Financial Index Series 45, Paid 3 Month Fixed Rate of 1.00%	6/20/2031	7,259,676	(163,546)	(149,382)	(14,164)	
Sold Contracts:^(c)						
Markit iTraxx Europe Index Series 45, Received 3 Month Fixed Rate of 1.00%	6/20/2031	(8,246,992)	195,819	181,275	14,544	
Gross Unrealized Appreciation					14,544	
Gross Unrealized Depreciation					(14,164)	

^(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 - 12 Month SONIA at Maturity	GBP - 12 Month Fixed at 4.57%	7/27/2036	1,002,696	7,126	323	6,803
EUR - 12 Month Fixed at 3.17%	EUR - 6 Month EURIBOR at Maturity	7/29/2036	708,544	(8,682)	—	(8,682)
EUR - 12 Month Fixed at 3.17%	EUR - 6 Month EURIBOR at Maturity	7/29/2036	1,415,927	(17,543)	(1,390)	(16,153)
SEK - 3 Month STIBOR at Maturity	SEK - 12 Month Fixed at 3.06%	7/29/2036	696,413	7,312	—	7,312
KRW - 3 Month Fixed at 3.99%	KRW - Korean Bond Rate for 91-day CDs at Maturity	8/10/2036	1,022,943	(5,046)	—	(5,046)
EUR - 12 Month Fixed at 97.26%	EUR - CPTFEMU at Maturity	7/29/2056	413,511	(5,055)	(1,241)	(3,814)
EUR - 6 Month EURIBOR at Maturity	EUR - 12 Month Fixed at 3.25%	7/29/2056	641,175	19,801	—	19,801
GBP - 12 Month Fixed at 157.05%	GBP - UKRPI at Maturity	7/29/2056	543,353	(8,826)	(704)	(8,122)

SCHEDULE OF INVESTMENTS (Unaudited) (continued)

Centrally Cleared Interest Rate Swaps (continued)						
Received Reference Entity	Paid Reference Entity	Maturity Date	Notional Amount (\$)	Market Value (\$)	Upfront Payments/ Receipts (\$)	Unrealized Appreciation (Depreciation) (\$)
USD - CPURNSA at Maturity	USD - 12 Month Fixed at 99.38%	7/29/2056	1,113,000	4,077	(975)	5,052
Gross Unrealized Appreciation						38,968
Gross Unrealized Depreciation						(41,817)

CPTFEMU—Eurostat Eurozone HICP Ex Tobacco Unrevised NSA

CPURNSA—US CPI Urban Consumers NSA

EURIBOR—Euro Interbank Offered Rate

KRW—South Korean Won

SONIA—Sterling Overnight Index Average

STIBOR—Stockholm Interbank Offered Rate

UKRPI—UK RPI All Items NSA

See notes to schedule of investments.