

STATEMENT OF INVESTMENTS
BNY Mellon Global Fixed Income Fund
September 30, 2024 (Unaudited)

Description		Coupon Rate (%)	Maturity Date	Principal Amount (\$) ^a	Value (\$)
Bonds and Notes - 94.9%					
Australia - 3.0%					
Australia, Sr. Unscd. Bonds, Ser. 140	AUD	4.50	4/21/2033	22,400,000	16,131,861
Australia, Sr. Unscd. Bonds, Ser. 150	AUD	3.00	3/21/2047	5,240,000	2,844,125
New South Wales Treasury Corp., Govt. Gtd. Notes	AUD	1.75	3/20/2034	8,862,000	4,744,244
New South Wales Treasury Corp., Govt. Gtd. Notes	AUD	2.00	3/8/2033	19,591,000	11,113,995
New South Wales Treasury Corp., Govt. Gtd. Notes	AUD	4.25	2/20/2036	10,116,000	6,587,573
New South Wales Treasury Corp., Govt. Gtd. Notes	AUD	4.75	2/20/2035	4,848,000	3,336,549
Queensland Treasury Corp., Govt. Gtd. Bonds	AUD	4.50	8/22/2035	9,700,000 ^b	6,508,332
Treasury Corp. of Victoria, Govt. Gtd. Bonds	AUD	2.00	9/17/2035	8,814,000	4,569,377
Treasury Corp. of Victoria, Govt. Gtd. Notes	AUD	4.75	9/15/2036	41,354,000	27,829,592
					83,665,648
Austria - 1.0%					
Austria, Sr. Unscd. Bonds	EUR	2.90	2/20/2034	9,875,000 ^b	11,233,221
Raiffeisen Bank International AG, Sr. Notes	EUR	4.63	8/21/2029	4,400,000	5,041,771
Raiffeisen Bank International AG, Sub. Notes	EUR	2.88	6/18/2032	7,600,000 ^c	8,049,739
Raiffeisen Bank International AG, Sub. Notes	EUR	7.38	12/20/2032	2,700,000 ^c	3,217,404
					27,542,135
Belgium - .6%					
Belgium, Sr. Unscd. Notes, Ser. 98	EUR	3.30	6/22/2054	6,825,000 ^b	7,436,377
FLUVIUS System Operator CV, Gtd. Notes	EUR	3.88	5/9/2033	7,000,000	8,075,759
					15,512,136
Brazil - .8%					
Brazil Notas do Tesouro Nacional, Notes, Ser. F	BRL	10.00	1/1/2035	147,421,000	23,587,171
Canada - 1.9%					
Alimentation Couche-Tard, Inc., Gtd. Notes	EUR	3.65	5/12/2031	6,196,000 ^b	6,938,539
Alimentation Couche-Tard, Inc., Sr. Unscd. Notes	EUR	4.01	2/12/2036	6,518,000 ^b	7,279,483
Canada, Bonds	CAD	1.75	12/1/2053	22,100,000	12,043,107
Canada, Bonds	CAD	3.25	9/1/2028	17,600,000	13,270,045
Canadian Pacific Railway Co., Gtd. Notes		3.10	12/2/2051	3,500,000	2,502,357
CNH Capital Canada Receivables Trust, Ser. 2021-1A, Cl. A2	CAD	1.00	11/16/2026	1,854,567 ^b	1,345,402
Ford Auto Securitization Trust II, Ser. 2022-AA, Cl. A3	CAD	5.40	9/15/2028	11,382,000 ^b	8,662,170
					52,041,103
Cayman Islands - .5%					
Octagon 61 Ltd. CLO, Ser. 2023-2A, Cl. A, (3 Month TSFR +1.85%)		7.13	4/20/2036	5,274,060 ^{b,d}	5,303,067

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description		Coupon Rate (%)	Maturity Date	Principal Amount (\$) ^a	Value (\$)
Bonds and Notes - 94.9% (continued)					
Cayman Islands - .5% (continued)					
Regatta XXV Funding Ltd. CLO, Ser. 2023-1A, Cl. A, (3 Month TSFR +1.90%)		7.20	7/15/2036	5,775,000 ^{b,d}	5,822,026
Southern Water Services Finance Ltd., Sr. Scd. Notes	GBP	3.00	5/28/2037	4,416,000	4,130,045
					15,255,138
China - 3.2%					
China, Bonds	CNY	3.00	10/15/2053	52,830,000	8,612,193
China, Bonds	CNY	3.81	9/14/2050	438,050,000	79,958,463
					88,570,656
Denmark - .3%					
Carlsberg Breweries AS, Sr. Unscd. Notes	EUR	4.25	10/5/2033	5,037,000	5,964,362
Denmark, Bonds	DKK	4.50	11/15/2039	14,250,000	2,720,256
					8,684,618
Finland - .1%					
Finland, Sr. Unscd. Bonds, Ser. 10Y	EUR	3.00	9/15/2033	3,750,000 ^b	4,309,659
France - 3.4%					
Electricite de France SA, Sr. Unscd. Notes	EUR	4.63	1/25/2043	2,200,000	2,553,025
Electricite de France SA, Sr. Unscd. Notes		5.95	4/22/2034	8,810,000 ^{b,c}	9,385,447
French Republic, Bonds	EUR	3.00	5/25/2033	26,150,000 ^b	29,565,958
French Republic, Bonds	EUR	3.25	5/25/2055	8,625,000 ^b	9,054,833
French Republic, Bonds	EUR	4.00	10/25/2038	11,685,000 ^b	14,241,421
Kering SA, Sr. Unscd. Notes	EUR	3.38	3/11/2032	2,600,000 ^c	2,901,568
Kering SA, Sr. Unscd. Notes	EUR	3.63	9/5/2031	5,100,000	5,818,946
Kering SA, Sr. Unscd. Notes	EUR	3.88	9/5/2035	1,900,000	2,171,727
Pernod Ricard SA, Sr. Unscd. Notes	EUR	3.38	11/7/2030	8,500,000	9,619,531
Pernod Ricard SA, Sr. Unscd. Notes	EUR	3.75	9/15/2033	3,100,000	3,560,033
Suez SACA, Sr. Unscd. Notes	EUR	2.38	5/24/2030	5,900,000	6,263,642
Suez SACA, Sr. Unscd. Notes	EUR	5.00	11/3/2032	1,000,000	1,221,714
					96,357,845
Germany - 1.7%					
Amprion GmbH, Sr. Unscd. Notes	EUR	3.63	5/21/2031	8,900,000	10,161,720
Amprion GmbH, Sr. Unscd. Notes	EUR	3.97	9/22/2032	12,500,000	14,552,217
Deutsche Bahn Finance GmbH, Gtd. Notes	EUR	1.88	5/24/2030	8,067,000	8,641,308
Deutsche Bahn Finance GmbH, Gtd. Notes	EUR	2.75	3/19/2029	4,488,000 ^c	5,083,212
Deutsche Bahn Finance GmbH, Gtd. Notes	EUR	3.25	5/19/2033	4,646,000 ^c	5,375,395
Eurogrid GmbH, Gtd. Notes	EUR	3.72	4/27/2030	3,400,000	3,868,537
					47,682,389
Greece - .2%					
Hellenic Republic, Sr. Unscd. Notes	EUR	4.38	7/18/2038	3,438,000 ^b	4,197,088
Piraeus Bank SA, Sr. Notes	EUR	6.75	12/5/2029	2,361,000	2,915,141
					7,112,229
Hungary - .0%					
Hungary, Bonds, Ser. 33A	HUF	2.25	4/20/2033	710,000	1,502
Indonesia - .3%					
Indonesia, Bonds, Ser. FR83	IDR	7.50	4/15/2040	109,930,000,000	7,787,386

Description		Coupon Rate (%)	Maturity Date	Principal Amount (\$) ^a	Value (\$)
Bonds and Notes - 94.9% (continued)					
Ireland - .8%					
ESB Finance DAC, Gtd. Notes	EUR	3.75	1/25/2043	6,170,000 ^c	6,739,942
Ireland, Unscd. Bonds	EUR	2.60	10/18/2034	3,950,000	4,445,358
Linde PLC, Sr. Unscd. Notes	EUR	1.63	3/31/2035	7,800,000	7,467,227
Permanent TSB Group Holdings PLC, Sub. Notes	EUR	3.00	8/19/2031	2,476,000	2,704,599
					21,357,126
Israel - .4%					
Israel, Sr. Unscd. Notes, Ser. 10Y		5.50	3/12/2034	11,359,000 ^c	11,442,091
Italy - 3.2%					
Autostrade per l'Italia SpA, Sr. Unscd. Notes	EUR	2.25	1/25/2032	3,500,000	3,521,232
Autostrade per l'Italia SpA, Sr. Unscd. Notes	EUR	4.63	2/28/2036	3,855,000	4,448,938
Autostrade per l'Italia SpA, Sr. Unscd. Notes	EUR	5.13	6/14/2033	3,178,000	3,843,577
Eni SpA, Sr. Unscd. Notes		5.50	5/15/2034	3,209,000 ^b	3,325,576
Eni SpA, Sr. Unscd. Notes		5.95	5/15/2054	10,729,000 ^{b,c}	11,057,420
Italy Buoni Poliennali Del Tesoro, Sr. Unscd. Bonds, Ser. 10Y	EUR	4.40	5/1/2033	51,375,000	62,400,131
					88,596,874
Japan - 4.0%					
Japan (20 Year Issue), Bonds, Ser. 183	JPY	1.40	12/20/2042	3,756,900,000	25,260,985
Japan (20 Year Issue), Bonds, Ser. 184	JPY	1.10	3/20/2043	1,066,400,000	6,805,945
Japan (30 Year Issue), Bonds, Ser. 66	JPY	0.40	3/20/2050	606,600,000	2,902,703
Japan (30 Year Issue), Bonds, Ser. 69	JPY	0.70	12/20/2050	957,200,000	4,901,499
Japan (30 Year Issue), Bonds, Ser. 83	JPY	2.20	6/20/2054	9,190,000,000	65,463,942
Japan (40 Year Issue), Bonds, Ser. 15	JPY	1.00	3/20/2062	1,336,600,000	6,344,558
					111,679,632
Jersey - .6%					
AA Bond Co. Ltd., Sr. Scd. Notes, Ser. A8	GBP	5.50	7/31/2027	5,400,000	7,154,894
Ballyrock 24 Ltd. CLO, Ser. 2023-24A, Cl. A1, (3 Month TSFR +1.77%)		7.07	7/15/2036	5,420,000 ^{b,d}	5,434,780
Invesco US Ltd. CLO, Ser. 2023-3A, Cl. A, (3 Month TSFR +1.80%)		7.10	7/15/2036	5,600,000 ^{b,d}	5,641,782
					18,231,456
Malaysia - .4%					
Malaysia, Bonds, Ser. 318	MYR	4.64	11/7/2033	41,200,000	10,672,822
Netherlands - 2.1%					
Athora Netherlands NV, Sub. Notes	EUR	5.38	8/31/2032	7,156,000	8,028,174
BNI Finance BV, Gtd. Notes	EUR	3.88	12/1/2030	2,717,000 ^c	3,141,226
Enel Finance International NV, Gtd. Notes	EUR	0.75	6/17/2030	5,278,000 ^c	5,162,665
JDE Peet's NV, Sr. Unscd. Notes	EUR	4.50	1/23/2034	5,345,000	6,245,958
Netherlands, Bonds	EUR	2.50	7/15/2034	13,300,000 ^b	14,906,591
Sartorius Finance BV, Gtd. Notes	EUR	4.50	9/14/2032	6,100,000	7,169,370
Stellantis NV, Sr. Unscd. Notes	EUR	1.25	6/20/2033	1,570,000	1,403,670
Stellantis NV, Sr. Unscd. Notes	EUR	4.25	6/16/2031	8,910,000	10,185,421
Stellantis NV, Sr. Unscd. Notes	EUR	4.38	3/14/2030	1,200,000	1,387,259
					57,630,334

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description		Coupon Rate (%)	Maturity Date	Principal Amount (\$) ^a	Value (\$)
Bonds and Notes - 94.9% (continued)					
New Zealand - 2.9%					
New Zealand, Unscd. Bonds, Ser. 433	NZD	3.50	4/14/2033	58,152,000 ^c	35,124,151
New Zealand, Unscd. Bonds, Ser. 532	NZD	2.00	5/15/2032	60,205,000	33,002,240
New Zealand, Unscd. Bonds, Ser. 534	NZD	4.25	5/15/2034	22,800,000	14,489,922
					82,616,313
Peru - 1.4%					
Peru, Bonds	PEN	7.60	8/12/2039	69,860,000 ^b	20,551,383
Peru, Sr. Unscd. Bonds	PEN	7.30	8/12/2033	65,380,000 ^b	19,093,184
					39,644,567
Poland - .4%					
Poland, Bonds, Ser. 1033	PLN	6.00	10/25/2033	11,625,000	3,195,724
Poland, Sr. Unscd. Notes		5.50	3/18/2054	7,977,000	8,162,126
					11,357,850
Portugal - .2%					
Novo Banco SA, Sub. Notes	EUR	9.88	12/1/2033	3,800,000 ^c	4,943,796
Romania - 1.4%					
Romania, Bonds, Ser. 10Y	RON	7.20	10/30/2033	80,425,000	18,734,706
Romania, Sr. Unscd. Notes	EUR	5.25	5/30/2032	13,425,000 ^b	15,025,872
Romania, Sr. Unscd. Notes		5.75	3/24/2035	4,540,000 ^b	4,515,030
					38,275,608
Singapore - .5%					
Pfizer Investment Enterprises Pte Ltd., Gtd. Notes		5.30	5/19/2053	6,120,000	6,337,019
Pfizer Investment Enterprises Pte Ltd., Gtd. Notes		5.34	5/19/2063	2,250,000	2,313,248
Singapore, Bonds	SGD	3.38	9/1/2033	5,615,000	4,633,557
					13,283,824
South Korea - 4.7%					
Korea, Bonds, Ser. 2812	KRW	2.38	12/10/2028	11,350,200,000	8,511,843
Korea, Bonds, Ser. 3212	KRW	4.25	12/10/2032	134,468,300,000	111,757,439
Korea, Bonds, Ser. 5209	KRW	3.13	9/10/2052	5,180,000,000	4,114,746
Korea, Bonds, Ser. 5303	KRW	3.25	3/10/2053	7,778,000,000	6,328,767
					130,712,795
Spain - 5.3%					
Banco de Credito Social Cooperativo SA, Sub. Notes	EUR	5.25	11/27/2031	9,200,000	10,260,182
Cellnex Finance Co. SA, Gtd. Notes	EUR	2.00	9/15/2032	6,200,000 ^c	6,185,512
Cellnex Telecom SA, Sr. Unscd. Notes	EUR	1.75	10/23/2030	8,000,000 ^c	8,149,797
Spain, Sr. Unscd. Bonds	EUR	0.70	4/30/2032	27,750,000 ^b	26,799,972
Spain, Sr. Unscd. Bonds	EUR	3.25	4/30/2034	12,875,000 ^b	14,770,288
Spain, Sr. Unscd. Notes	EUR	3.45	10/31/2034	71,750,000 ^b	83,455,827
					149,621,578
Supranational - .4%					
European Union, Sr. Unscd. Bonds	EUR	3.00	3/4/2053	10,042,694	10,535,191
Switzerland - 1.2%					
Switzerland, Bonds	CHF	0.50	6/27/2032	14,445,000	17,253,459

Description		Coupon Rate (%)	Maturity Date	Principal Amount (\$) ^a	Value (\$)
Bonds and Notes - 94.9% (continued)					
Switzerland - 1.2% (continued)					
UBS Group AG, Sr. Unscd. Notes	EUR	0.88	11/3/2031	7,239,000	6,814,258
UBS Group AG, Sr. Unscd. Notes	EUR	2.88	4/2/2032	8,014,000	8,650,029
					32,717,746
Thailand - .3%					
Thailand, Sr. Unscd. Bonds	THB	3.39	6/17/2037	234,200,000	7,873,924
United Kingdom - 5.5%					
BAE Systems PLC, Sr. Unscd. Notes		5.30	3/26/2034	5,272,000 ^b	5,485,072
Brass No. 10 PLC, Ser. 10-A, Cl. A1		0.67	4/16/2069	421,545 ^b	419,112
Gemgarto PLC, Ser. 2021-1A, Cl. A, (3 Month SONIO +0.59%)	GBP	5.57	12/16/2067	1,592,301 ^{b,d}	2,130,457
Motability Operations Group PLC, Gtd. Notes	EUR	3.50	7/17/2031	17,340,000	19,602,476
National Grid PLC, Sr. Unscd. Notes	EUR	0.75	9/1/2033	10,180,000	8,960,685
Northumbrian Water Finance PLC, Gtd. Notes	GBP	5.50	10/2/2037	1,123,000 ^c	1,419,582
Northumbrian Water Finance PLC, Gtd. Notes	GBP	6.38	10/28/2034	8,640,000 ^c	11,955,530
Severn Trent Utilities Finance PLC, Gtd. Notes	EUR	4.00	3/5/2034	4,526,000 ^c	5,145,477
Severn Trent Utilities Finance PLC, Sr. Unscd. Notes	GBP	5.88	7/31/2038	1,615,000	2,219,117
SW Finance I PLC, Sr. Scd. Notes	GBP	7.38	12/12/2041	2,524,000 ^c	2,993,239
Tower Bridge Funding PLC, Ser. 2021-2, Cl. A, (3 Month SONIO +0.78%)	GBP	5.76	11/20/2063	2,039,162 ^d	2,731,874
United Kingdom Gilt, Bonds	GBP	3.25	1/31/2033	21,500,000	27,367,880
United Kingdom Gilt, Bonds	GBP	4.38	7/31/2054	22,375,000	28,891,189
United Kingdom Gilt, Bonds	GBP	4.50	6/7/2028	17,750,000	24,240,165
United Utilities Water Finance PLC, Gtd. Notes	EUR	3.75	5/23/2034	10,214,000	11,438,785
					155,000,640
United States - 42.2%					
A&D Mortgage Trust, Ser. 2023-NQM2, Cl. A1		6.13	5/25/2068	3,954,739 ^b	3,981,077
Alexandria Real Estate Equities, Inc., Gtd. Notes		5.25	5/15/2036	4,432,000	4,510,327
Aligned Data Centers Issuer LLC, Ser. 2023-1A, Cl. A2		6.00	8/17/2048	3,914,000 ^b	3,995,315
AMSR Trust, Ser. 2019-SFR1, Cl. B		3.02	1/19/2039	4,925,000 ^b	4,779,970
AT&T, Inc., Sr. Unscd. Notes	EUR	3.95	4/30/2031	4,210,000	4,888,045
Avis Budget Rental Car Funding AESOP LLC, Ser. 2023-4A, Cl. A		5.49	6/20/2029	3,643,000 ^b	3,754,203
Avis Budget Rental Car Funding AESOP LLC, Ser. 2023-8A, Cl. A		6.02	2/20/2030	2,831,000 ^b	2,985,248
Becton, Dickinson and Co., Gtd. Notes	EUR	3.83	6/7/2032	5,381,000	6,189,793
Bristol-Myers Squibb Co., Sr. Unscd. Notes		5.55	2/22/2054	2,687,000 ^c	2,848,663
Bristol-Myers Squibb Co., Sr. Unscd. Notes		6.25	11/15/2053	3,051,000 ^c	3,536,751
Bristol-Myers Squibb Co., Sr. Unscd. Notes		6.40	11/15/2063	3,211,000	3,779,729
Carrier Global Corp., Sr. Unscd. Notes		5.90	3/15/2034	773,000	844,197
Carvana Auto Receivables Trust, Ser. 2021-N2, Cl. C		1.07	3/10/2028	919,165	880,739
Citigroup, Inc., Sr. Unscd. Notes	EUR	3.75	5/14/2032	9,970,000	11,342,519
COLT Mortgage Loan Trust, Ser. 2023-2, Cl. A1		6.60	7/25/2068	2,676,836 ^b	2,721,218

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$) ^a	Value (\$)
Bonds and Notes - 94.9% (continued)				
United States - 42.2% (continued)				
COLT Mortgage Loan Trust, Ser. 2023-4, Cl. A1	7.16	10/25/2068	6,219,922 ^b	6,376,236
Columbia Pipelines Operating Co. LLC, Sr. Unscd. Notes	6.04	11/15/2033	3,441,000 ^b	3,673,685
Constellation Energy Generation LLC, Sr. Unscd. Notes	5.75	3/15/2054	3,470,000	3,674,778
Consumers Energy Co., First Mortgage Bonds	4.60	5/30/2029	3,258,000	3,325,629
CVS Health Corp., Sr. Unscd. Notes	5.05	3/25/2048	3,200,000	2,922,851
CVS Health Corp., Sr. Unscd. Notes	5.70	6/1/2034	10,198,000 ^c	10,642,884
CVS Health Corp., Sr. Unscd. Notes	6.05	6/1/2054	4,849,000	5,062,436
CyrusOne Data Centers Issuer I LLC, Ser. 2023- 1A, Cl. B	5.45	4/20/2048	1,198,887 ^b	1,187,209
CyrusOne Data Centers Issuer I LLC, Ser. 2023- 2A, Cl. A2	5.56	11/20/2048	4,454,000 ^b	4,512,020
Diamondback Energy, Inc., Gtd. Notes	5.40	4/18/2034	2,212,000	2,259,118
Diamondback Energy, Inc., Gtd. Notes	5.75	4/18/2054	2,218,000	2,236,591
Diamondback Energy, Inc., Gtd. Notes	5.90	4/18/2064	2,690,000	2,713,437
Domino's Pizza Master Issuer LLC, Ser. 2021- 1A, Cl. A2I	2.66	4/25/2051	5,470,312 ^b	5,050,411
Duke Energy Carolinas LLC, First Mortgage Bonds	4.85	1/15/2034	15,715,000	16,083,045
Ent Auto Receivables Trust, Ser. 2023-1A, Cl. A3	6.24	1/16/2029	2,112,000 ^b	2,153,911
Enterprise Products Operating LLC, Gtd. Notes	4.85	1/31/2034	6,434,000	6,529,429
Exelon Corp., Sr. Unscd. Notes	5.60	3/15/2053	4,480,000 ^c	4,666,560
Federal Home Loan Mortgage Corp. Multifamily Structured Pass Through Certificates, Ser. KC02, Cl. A2	3.37	7/25/2025	5,031,335 ^e	4,982,035
Federal Home Loan Mortgage Corp. Multifamily Structured Pass Through Certificates, Ser. KL3W, Cl. AFLW, (1 Month SOFR +0.56%)	5.91	8/25/2025	3,794,479 ^{d,e}	3,800,122
HCA, Inc., Gtd. Notes	5.45	4/1/2031	17,030,000	17,749,282
HCA, Inc., Gtd. Notes	5.45	9/15/2034	2,081,000	2,142,027
Honeywell International, Inc., Sr. Unscd. Bonds	EUR 4.13	11/2/2034	5,980,000	7,044,975
John Deere Capital Corp., Sr. Unscd. Notes	4.50	1/16/2029	7,310,000	7,446,583
JPMorgan Chase & Co., Sr. Unscd. Notes	5.34	1/23/2035	6,331,000	6,619,900
JPMorgan Chase & Co., Sr. Unscd. Notes	6.25	10/23/2034	1,370,000	1,524,237
McDonald's Corp., Sr. Unscd. Notes	EUR 4.13	11/28/2035	9,600,000	11,244,543
MetroNet Infrastructure Issuer LLC, Ser. 2024- 1A, Cl. A2	6.23	4/20/2054	1,643,978 ^b	1,696,934
Morgan Stanley, Sr. Unscd. Notes	5.47	1/18/2035	6,103,000	6,383,568
Morgan Stanley, Sr. Unscd. Notes	6.63	11/1/2034	1,972,000	2,231,359
Mosaic Solar Loan Trust, Ser. 2023-2A, Cl. A	5.36	9/22/2053	2,158,905 ^b	2,165,507
Nasdaq, Inc., Sr. Unscd. Bonds	EUR 4.50	2/15/2032	13,980,000	16,700,264
Nasdaq, Inc., Sr. Unscd. Notes	5.55	2/15/2034	1,168,000	1,232,645
National Grid North America, Inc., Sr. Unscd. Notes	EUR 1.05	1/20/2031	13,249,000	12,836,436

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$) ^a	Value (\$)
Bonds and Notes - 94.9% (continued)				
United States - 42.2% (continued)				
New Residential Mortgage Loan Trust, Ser. 2022-NQM1, Cl. A1	2.28	4/25/2061	5,133,761 ^b	4,587,505
Public Service Enterprise Group, Inc., Sr. Unscd. Notes	5.45	4/1/2034	4,693,000	4,890,350
Purewest Funding LLC, Ser. 2021-1, Cl. A1	4.09	12/22/2036	1,777,156 ^b	1,746,024
Retained Vantage Data Centers Issuer LLC, Ser. 2023-1A, Cl. A2A	5.00	9/15/2048	5,630,000 ^b	5,613,442
SBA Tower Trust, Asset Backed Notes	1.88	1/15/2026	6,860,000 ^b	6,622,051
SBA Tower Trust, Asset Backed Notes	2.59	10/15/2031	6,340,000 ^b	5,429,430
SBA Tower Trust, Asset Backed Notes	2.84	1/15/2025	8,030,000 ^b	7,972,800
SpringCastle America Funding LLC, Ser. 2020- AA, Cl. A	1.97	9/25/2037	2,038,464 ^b	1,891,974
Stack Infrastructure Issuer LLC, Ser. 2023-1A, Cl. A2	5.90	3/25/2048	1,430,000 ^b	1,446,386
Sunnova Hestia I Issuer LLC, Ser. 2023-GRID1, Cl. 1A	5.75	12/20/2050	791,486 ^b	817,925
The Kroger Company, Sr. Unscd. Notes	5.00	9/15/2034	1,961,000	1,978,122
The Kroger Company, Sr. Unscd. Notes	5.50	9/15/2054	2,201,000	2,216,709
The Kroger Company, Sr. Unscd. Notes	5.65	9/15/2064	4,442,000	4,469,063
TIF Funding III LLC, Ser. 2024-1A, Cl. A	5.48	4/20/2049	7,597,975 ^b	7,724,277
Tricon American Homes Trust, Ser. 2019-SFR1, Cl. A	2.75	3/17/2038	7,413,030 ^b	7,232,226
TRP LLC, Ser. 2021-1, Cl. A	2.07	6/19/2051	6,311,225 ^b	5,877,392
TRP LLC, Ser. 2021-2, Cl. A	2.15	6/19/2051	6,299,466 ^b	5,885,504
Truist Financial Corp., Sr. Unscd. Notes	5.12	1/26/2034	3,648,000	3,689,358
Truist Financial Corp., Sr. Unscd. Notes	5.87	6/8/2034	8,175,000	8,693,970
U.S. Treasury Notes	3.88	8/15/2034	55,780,000	56,176,561
U.S. Treasury Notes	4.00	2/15/2034	127,170,000 ^f	129,385,540
U.S. Treasury Notes	4.00	1/31/2029	60,850,000 ^f	61,888,728
U.S. Treasury Notes	4.25	2/28/2031	20,300,000 ^c	20,997,813
U.S. Treasury Notes	4.63	6/30/2026	115,000,000 ^c	116,781,152
U.S. Treasury Notes	4.63	4/30/2029	6,000,000	6,266,602
U.S. Treasury Notes	4.63	9/30/2030	54,250,000 ^c	57,144,746
U.S. Treasury Notes	4.63	2/28/2026	23,675,000 ^f	23,941,344
Vantage Data Centers Issuer LLC, Ser. 2023-1A, Cl. A2	6.32	3/16/2048	5,716,000 ^b	5,805,133
Verizon Communications, Inc., Sr. Unscd. Notes	EUR 3.50	6/28/2032	17,314,000 ^c	19,559,549
Verus Securitization Trust, Ser. 2023-4, Cl. A1	5.81	5/25/2068	2,322,139 ^b	2,338,936
Verus Securitization Trust, Ser. 2023-5, Cl. A1	6.48	6/25/2068	2,658,598 ^b	2,698,555
WEA Finance LLC, Gtd. Notes	2.88	1/15/2027	5,510,000 ^b	5,271,277
WEA Finance LLC, Gtd. Notes	2.88	1/15/2027	2,764,000	2,644,248
WEA Finance LLC, Gtd. Notes	3.50	6/15/2029	2,180,000 ^{b,c}	2,046,238
WEA Finance LLC, Gtd. Notes	4.13	9/20/2028	2,326,000 ^b	2,268,686
WEA Finance LLC, Gtd. Notes	4.63	9/20/2048	379,000 ^{b,c}	313,313
WEA Finance LLC/Westfield UK & Europe Finance PLC, Gtd. Notes	4.75	9/17/2044	8,662,000 ^b	7,240,290

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Coupon Rate (%)		Maturity Date	Principal Amount (\$) ^a	Value (\$)
Bonds and Notes - 94.9% (continued)					
United States - 42.2% (continued)					
Wells Fargo & Co., Sr. Unscd. Notes	EUR	3.90	7/22/2032	5,000,000	5,715,107
Wells Fargo & Co., Sr. Unscd. Notes		5.56	7/25/2034	6,900,000	7,242,175
Federal Home Loan Mortgage Corp.:					
2.50%, 10/1/2050-2/1/2052				46,358,180 ^e	40,629,612
3.50%, 6/1/2052				22,200,961 ^e	20,699,547
5.00%, 4/1/2053-9/1/2053				32,953,567 ^e	33,105,645
5.50%, 9/1/2053-6/1/2054				34,142,918 ^e	35,052,431
Federal National Mortgage Association:					
2.50%, 9/1/2050-4/1/2052				61,918,944 ^e	54,259,905
3.00%, 6/1/2050				33,947,999 ^e	31,059,587
4.00%, 5/1/2052-6/1/2052				14,673,564 ^e	14,123,639
4.50%, 6/1/2052				45,142,681 ^e	44,386,761
5.00%, 9/1/2054				18,299,806 ^e	18,312,221
5.50%, 10/1/2052				14,908,299 ^e	15,134,836
					1,181,183,126
Total Bonds and Notes (cost \$2,551,941,595)					2,655,486,908
Description /Number of Contracts/Counterparty	Exercise Price		Expiration Date	Notional Amount (\$)	Value (\$)
Options Purchased - .1%					
Call Options - .0%					
Australian Dollar Cross Currency, Contracts N/A, BNP Paribas Corp.	EUR	1.63	10/1/2024	6,304,000	21
Chinese Yuan, Contracts N/A, Goldman Sachs & Co. LLC		7.16	11/4/2024	6,881,000	10,988
Chinese Yuan, Contracts N/A, Morgan Stanley & Co. LLC		7.19	11/4/2024	6,832,000	8,136
Indian Rupee, Contracts N/A, Goldman Sachs & Co. LLC		84.10	10/17/2024	8,344,000	7,124
Pound Sterling, Contracts N/A, BNP Paribas Corp.	GBP	1.36	10/9/2024	7,545,000	10,867
Pound Sterling Cross Currency, Contracts N/A, BNP Paribas Corp.	EUR	0.85	10/11/2024	6,445,000	1,157
					38,293
Put Options - .1%					
Australian Dollar Cross Currency, Contracts N/A, BNP Paribas Corp.	EUR	1.63	10/1/2024	6,304,000	86,478
Pound Sterling, Contracts N/A, BNP Paribas Corp.	GBP	1.30	10/9/2024	7,545,000	1,107
Pound Sterling Cross Currency, Contracts N/A, BNP Paribas Corp.	EUR	0.85	10/11/2024	6,445,000	106,376

Description /Number of Contracts/Counterparty	Exercise Price	Expiration Date	Notional Amount (\$) ^a	Value (\$)	
Options Purchased - .1% (continued)					
Put Options - .1% (continued)					
Swaption Receiver Markit iTraxx Europe Index Series 42, Payer 3 Month Fixed Rate of 1.00% terminating on 12/20/2029, Contracts 259,050,000, BNP Paribas Corp.	EUR	0.63	11/20/2024	259,050,000 ^g	479,614
U.S Treasury 5 Year December Future, Contracts 3,159		109.75	10/25/2024	346,700,250	1,308,025
					1,981,600
Total Options Purchased (cost \$2,645,859)					2,019,893
Exchange-Traded Funds - 2.5%					
United States - 2.5%					
iShares iBoxx Investment Grade Corporate Bond ETF (cost \$70,687,713)				623,021 ^c	70,388,913
Description	1-Day Yield (%)			Shares	Value (\$)
Investment Companies - .4%					
Registered Investment Companies - .4%					
Dreyfus Institutional Preferred Government Plus Money Market Fund, Institutional Shares (cost \$10,902,134)		4.95		10,902,134 ^h	10,902,134
Investment of Cash Collateral for Securities Loaned - 2.8%					
Registered Investment Companies - 2.8%					
Dreyfus Institutional Preferred Government Plus Money Market Fund, Institutional Shares (cost \$78,677,610)		4.95		78,677,610 ^h	78,677,610
Total Investments (cost \$2,714,854,911)				100.7%	2,817,475,458
Liabilities, Less Cash and Receivables				(0.7%)	(18,975,702)
Net Assets				100.0%	2,798,499,756

ETF—Exchange-Traded Fund

SOFR—Secured Overnight Financing Rate

SONIA—Sterling Overnight Index Average

TSFR—Term Secured Overnight Financing Rate Reference Rates

AUD—Australian Dollar

BRL—Brazilian Real

CAD—Canadian Dollar

CHF—Swiss Franc

CNY—Chinese Yuan Renminbi

DKK—Danish Krone

EUR—Euro

GBP—British Pound

HUF—Hungarian Forint

IDR—Indonesian Rupiah

JPY—Japanese Yen

KRW—South Korean Won

MYR—Malaysian Ringgit

NZD—New Zealand Dollar

STATEMENT OF INVESTMENTS (Unaudited) (continued)

PEN—Peruvian Nuevo Sol

PLN—Polish Zloty

RON—Romanian Leu

SGD—Singapore Dollar

THB—Thai Baht

^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, 2024, these securities were valued at \$503,757,677 or 18.0% of net assets.

^c Security, or portion thereof, on loan. At September 30, 2024, the value of the fund's securities on loan was \$225,099,020 and the value of the collateral was \$232,698,161, consisting of cash collateral of \$78,677,610 and U.S. Government & Agency securities valued at \$154,020,551. In addition, the value of collateral may include pending sales that are also on loan.

^d Variable rate security—interest rate resets periodically and rate shown is the interest rate in effect at period end. Security description also includes the reference rate and spread if published and available.

^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 Held by a broker as collateral for open over-the-counter derivative contracts.

^g Exercise price is referenced as basis points.

^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.

See notes to financial statements.

Futures					
Description	Number of Contracts	Expiration	Notional Value (\$)	Market Value (\$)	Unrealized Appreciation (Depreciation) (\$)
Futures Long					
Euro-Bobl	1,046	12/6/2024	138,479,196 ^a	139,780,806	1,301,610
Euro-BTP Italian Government Bonds	25	12/6/2024	3,309,699 ^a	3,380,358	70,659
Euro-Buxl 30 Year Bonds	186	12/6/2024	27,934,829 ^a	28,216,215	281,386
Euro-Schatz	1,943	12/6/2024	230,616,959 ^a	231,803,497	1,186,538
U.S. Treasury 10 Year Notes	374	12/19/2024	42,802,244	42,741,188	(61,056)
U.S. Treasury 2 Year Notes	156	12/31/2024	32,525,112	32,485,781	(39,331)
U.S. Treasury 5 Year Notes	790	12/31/2024	87,227,349	86,807,420	(419,929)
U.S. Treasury Long Bonds	56	12/19/2024	6,966,135	6,954,500	(11,635)
U.S. Treasury Ultra Long Notes	998	12/19/2024	118,666,524	118,060,286	(606,238)
Futures Short					
Australian 10 Year Bonds	828	12/16/2024	66,733,728 ^a	66,629,625	104,103
Canadian 10 Year Bonds	1,722	12/18/2024	157,688,378 ^a	159,168,339	(1,479,961)
Euro-Bund	1,693	12/6/2024	251,589,074 ^a	254,265,233	(2,676,159)
Euro-OAT	585	12/6/2024	82,160,567 ^a	82,597,288	(436,721)
Japanese 10 Year Bonds	371	12/13/2024	373,571,034 ^a	373,387,720	183,314
Long Gilt	28	12/27/2024	3,716,096 ^a	3,684,688	31,408
U.S. Treasury Ultra Long Bonds	29	12/19/2024	3,874,226	3,859,719	14,507
Gross Unrealized Appreciation					3,173,525
Gross Unrealized Depreciation					(5,731,030)

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

See notes to financial statements.

Options Written				
Description/ Contracts/ Counterparties	Exercise Price	Expiration Date	Notional Amount (\$) ^a	Value (\$)
Call Options:				
Chinese Yuan, Contracts N/A, Morgan Stanley & Co. LLC	7.30	11/4/2024	13,664,000	(6,078)
Chinese Yuan, Contracts N/A, Goldman Sachs & Co. LLC	7.30	11/4/2024	13,763,000	(6,122)
Indian Rupee, Contracts N/A, Goldman Sachs & Co. LLC	84.80	10/17/2024	12,516,000	(2,548)
Japanese Yen Cross Currency, Contracts N/A, Morgan Stanley & Co. LLC	175.20	11/4/2024	5,970,000 CHF	(15,081)
Pound Sterling, Contracts N/A, BNP Paribas Corp.	1.33	10/9/2024	7,545,000 GBP	(88,909)
Swiss Franc Cross Currency, Contracts N/A, Goldman Sachs & Co. LLC	0.93	10/11/2024	6,445,000 EUR	(76,592)
Swiss Franc Cross Currency, Contracts N/A, Barclays Capital, Inc.	0.94	10/1/2024	6,304,000 EUR	(25,199)
Put Options:				
Swaption Payer Markit iTraxx Europe Index Series 42, Receiver 3 Month Fixed Rate of 1.00% terminating on 12/20/2029, Contracts 518,100,000, BNP Paribas Corp.	0.73	11/20/2024	518,100,000 ^b EUR	(453,179)
Japanese Yen Cross Currency, Contracts N/A, Morgan Stanley & Co. LLC	166.19	11/4/2024	5,970,000 CHF	(36,888)
Swiss Franc Cross Currency, Contracts N/A, Goldman Sachs & Co. LLC	0.93	10/11/2024	6,445,000 EUR	(10,627)
Swiss Franc Cross Currency, Contracts N/A, Barclays Capital, Inc.	0.94	10/1/2024	6,304,000 EUR	(2,226)
U.S Treasury 5 Year December Future, Contracts 3,159	107.75	10/25/2024	340,382,250	(74,041)
Total Options Written (premiums received \$1,235,083)				(797,490)

^a Notional amount stated in U.S. Dollars unless otherwise indicated.

^b Exercise price is referenced as basis points.

CHF—Swiss Franc

EUR—Euro

GBP—British Pound

See notes to financial statements.

Forward Foreign Currency Exchange Contracts					
Counterparty/ Purchased Currency	Purchased Currency Amounts	Currency Sold	Sold Currency Amounts	Settlement Date	Unrealized Appreciation (Depreciation) (\$)
Barclays Capital, Inc.					
Australian Dollar	2,269,000	United States Dollar	1,529,138	10/22/2024	40,110
Swedish Krona	19,875,500	United States Dollar	1,897,686	10/22/2024	61,539
Japanese Yen	2,848,452,101	United States Dollar	19,580,809	10/22/2024	302,453
United States Dollar	5,818,024	Japanese Yen	849,295,000	10/22/2024	(110,373)
United States Dollar	711,292	New Zealand Dollar	1,160,500	10/22/2024	(26,023)

STATEMENT 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) (\$)
Barclays Capital, Inc. (continued)					
Australian Dollar	1,178,000	United States Dollar	796,142	10/10/2024	18,402
Norwegian Krone	92,776,000	United States Dollar	8,842,616	10/22/2024	(48,988)
United States Dollar	2,261,239	Norwegian Krone	23,910,000	10/22/2024	(5,033)
Euro	4,648,000	United States Dollar	5,189,987	10/10/2024	(13,945)
United States Dollar	4,965,134	Euro	4,453,000	10/10/2024	6,245
United States Dollar	1,561,501	Swedish Krona	16,118,000	10/10/2024	(26,338)
British Pound	1,443,000	United States Dollar	1,886,349	10/10/2024	42,863
United States Dollar	928,533	British Pound	698,000	10/10/2024	(4,655)
United States Dollar	16,407,116	Euro	14,800,322	10/22/2024	(83,701)
United States Dollar	5,155,074	South Korean Won	6,951,308,000	10/22/2024	(167,984)
United States Dollar	3,315,393	British Pound	2,523,000	10/22/2024	(57,697)
Swiss Franc	5,485,000	United States Dollar	6,505,580	10/22/2024	(7,570)
United States Dollar	13,962,326	Swiss Franc	11,926,690	10/22/2024	(167,072)
BNP Paribas Corp.					
Swedish Krona	50,666,500	United States Dollar	4,889,510	10/22/2024	104,934
United States Dollar	23,928,625	Brazilian Real	135,256,000	10/10/2024	(868,714)
United States Dollar	8,002,608	Euro	7,176,000	10/10/2024	11,369
United States Dollar	9,659,790	New Zealand Dollar	15,576,000	10/22/2024	(236,311)
British Pound	2,114,000	Euro	2,500,790	10/22/2024	39,853
Norwegian Krone	156,227,000	United States Dollar	14,643,889	10/22/2024	163,842
Norwegian Krone	87,387,000	United States Dollar	8,311,274	10/22/2024	(28,434)
United States Dollar	5,053,161	Norwegian Krone	53,086,000	10/22/2024	21,488
Citigroup Global Markets, Inc.					
Canadian Dollar	2,980,000	United States Dollar	2,197,162	10/22/2024	7,387
United States Dollar	36,430,214	Peruvian Nuevo Sol	137,841,000	10/10/2024	(748,372)
United States Dollar	2,381,497	Swedish Krona	24,320,000	10/22/2024	(15,844)
United States Dollar	187,876,333	Euro	169,922,000	10/10/2024	(1,349,886)
United States Dollar	80,819,684	Chinese Yuan Renminbi	572,741,625	11/8/2024	(1,192,785)
United States Dollar	2,741,965	New Zealand Dollar	4,314,000	10/22/2024	1,096
United States Dollar	5,363,538	Japanese Yen	775,917,000	10/22/2024	(52,653)
British Pound	408,000	United States Dollar	535,573	10/10/2024	9,901
Singapore Dollar	3,662,000	United States Dollar	2,794,780	10/22/2024	57,795
United States Dollar	2,802,705	Singapore Dollar	3,662,000	10/22/2024	(49,870)
Goldman Sachs & Co. LLC					
United States Dollar	1,163,768	Norwegian Krone	12,248,000	10/22/2024	2,860
Swiss Franc	5,221,000	United States Dollar	6,173,375	10/22/2024	11,877
United States Dollar	80,441,868	Australian Dollar	119,285,000	10/10/2024	(2,039,399)
United States Dollar	2,344,754	Swedish Krona	24,366,000	10/22/2024	(57,122)
New Zealand Dollar	4,648,000	United States Dollar	2,794,354	10/22/2024	158,720
United States Dollar	19,653,626	Romanian Leu	88,440,000	10/10/2024	(129,232)
Euro	1,252,806	British Pound	1,056,999	10/22/2024	(17,239)
United States Dollar	630,429	British Pound	472,000	10/10/2024	(609)
United States Dollar	2,146,294	New Zealand Dollar	3,487,500	10/22/2024	(69,464)

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)					
British Pound	1,522,000	United States Dollar	1,957,306	10/22/2024	77,511
United States Dollar	204,867,602	Euro	185,241,000	10/10/2024	(1,417,952)
Japanese Yen	669,542,000	United States Dollar	4,681,116	10/22/2024	(7,462)
United States Dollar	3,017,801	Japanese Yen	430,562,000	10/22/2024	12,317
Norwegian Krone	23,910,000	United States Dollar	2,233,561	10/22/2024	32,711
Swedish Krona	16,910,000	United States Dollar	1,653,450	10/10/2024	12,412
United States Dollar	9,579,367	Swedish Krona	98,102,000	10/10/2024	(84,997)
United States Dollar	112,491,870	Japanese Yen	16,284,836,000	10/10/2024	(974,293)
United States Dollar	1,532,509	Australian Dollar	2,300,000	10/22/2024	(58,179)
United States Dollar	697,742	South African Rand	12,429,000	10/22/2024	(20,256)
British Pound	1,514,000	United States Dollar	1,950,053	10/22/2024	74,068
United States Dollar	3,983,393	British Pound	3,036,000	10/22/2024	(75,545)
Canadian Dollar	6,864,000	United States Dollar	5,057,634	10/22/2024	20,228
United States Dollar	4,447,333	Canadian Dollar	6,024,000	10/22/2024	(9,112)
United States Dollar	10,192,484	Malaysian Ringgit	44,480,000	10/10/2024	(600,571)
Indian Rupee	232,243,000	United States Dollar	2,761,806	10/22/2024	6,710
New Zealand Dollar	5,119,000	United States Dollar	3,168,139	10/10/2024	83,969
HSBC Securities (USA), Inc.					
South African Rand	24,858,000	United States Dollar	1,379,180	10/22/2024	56,816
United States Dollar	694,662	South African Rand	12,429,000	10/22/2024	(23,336)
Euro	6,159,000	United States Dollar	6,891,304	10/22/2024	(28,822)
United States Dollar	4,309,924	Euro	3,898,000	10/22/2024	(33,306)
United States Dollar	2,760,975	Indian Rupee	232,243,000	10/22/2024	(7,541)
United States Dollar	3,064,409	Canadian Dollar	4,147,000	10/22/2024	(3,466)
New Zealand Dollar	6,734,000	United States Dollar	4,219,296	10/22/2024	59,103
United States Dollar	20,539,487	New Zealand Dollar	34,132,000	10/22/2024	(1,146,036)
Australian Dollar	3,719,000	United States Dollar	2,500,552	10/22/2024	71,521
United States Dollar	8,960,345	Australian Dollar	13,303,000	10/22/2024	(240,054)
United States Dollar	1,723,071	Euro	1,558,000	10/10/2024	(11,928)
United States Dollar	10,502,672	Swedish Krona	108,879,386	10/22/2024	(230,101)
Euro	1,251,786	British Pound	3,238,536	10/22/2024	(18,376)
British Pound	3,225,808	Swedish Krona	43,267,350	10/22/2024	47,626
Canadian Dollar	5,448,000	United States Dollar	4,028,839	10/22/2024	1,492
Hungarian Forint	540,256,000	United States Dollar	1,515,134	10/10/2024	(2,056)
Norwegian Krone	166,373,827	United States Dollar	15,632,137	10/22/2024	137,345
Japanese Yen	2,776,895,000	United States Dollar	19,308,032	10/22/2024	75,734
United States Dollar	4,312,836	Japanese Yen	617,398,000	10/22/2024	3,167
British Pound	341,000	United States Dollar	452,976	10/10/2024	2,922
United States Dollar	18,864,194	British Pound	14,632,751	10/22/2024	(698,860)
United States Dollar	7,973,715	Indonesian Rupiah	124,302,636,000	10/10/2024	(232,867)
		Chinese Yuan			
United States Dollar	11,109,602	Renminbi	78,776,000	10/22/2024	(154,470)
United States Dollar	4,980,181	Swiss Franc	4,223,000	10/22/2024	(22,753)
United States Dollar	7,329,929	Thai Baht	250,880,000	10/10/2024	(472,237)

STATEMENT 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) (\$)	
HSBC Securities (USA), Inc. (continued)						
United States Dollar	5,468,599	Swiss Franc	4,613,000	10/22/2024	3,637	
United States Dollar	2,587,727	Danish Krone	17,434,000	10/10/2024	(17,056)	
United States Dollar	3,095,193	Polish Zloty	11,989,000	10/10/2024	(19,014)	
United States Dollar	4,294,343	Singapore Dollar	5,609,000	10/10/2024	(71,920)	
United States Dollar	32,517,845	Canadian Dollar	43,985,000	10/10/2024	(11,791)	
J.P. Morgan Securities LLC						
Swedish Krona	130,328,000	United States Dollar	12,653,119	10/22/2024	193,949	
United States Dollar	9,631,632	Swedish Krona	97,945,000	10/22/2024	(23,285)	
Swedish Krona	43,267,350	British Pound	1,057,000	10/22/2024	(64,642)	
United States Dollar	2,231,937	South Korean Won	2,987,015,000	10/22/2024	(55,410)	
Swiss Franc	1,338,000	United States Dollar	1,583,572	10/22/2024	1,540	
United States Dollar	80,737,375	New Zealand Dollar	130,124,000	10/10/2024	(1,930,581)	
Canadian Dollar	13,904,000	United States Dollar	10,228,957	10/22/2024	56,968	
Australian Dollar	3,744,000	United States Dollar	2,514,208	10/22/2024	75,155	
United States Dollar	3,625,560	Norwegian Krone	38,110,000	10/22/2024	13,363	
United States Dollar	2,656,016	Euro	2,377,000	10/22/2024	7,515	
Morgan Stanley & Co. LLC						
United States Dollar	85,805,309	Euro	77,087,000	10/10/2024	(39,264)	
United States Dollar	2,669,745	New Zealand Dollar	4,336,000	10/22/2024	(85,102)	
Japanese Yen	403,538,000	United States Dollar	2,870,063	10/22/2024	(53,217)	
United States Dollar	2,370,908	Japanese Yen	339,350,000	10/22/2024	2,118	
Australian Dollar	6,313,863	United States Dollar	4,189,866	10/22/2024	176,823	
United States Dollar	107,815,315	British Pound	82,033,000	10/10/2024	(1,858,345)	
Canadian Dollar	3,137,000	United States Dollar	2,336,765	10/22/2024	(16,070)	
United States Dollar	19,035,732	Canadian Dollar	26,018,000	10/22/2024	(211,908)	
United States Dollar	9,821,383	Norwegian Krone	102,676,000	10/22/2024	89,399	
Euro	436,000	United States Dollar	482,814	10/10/2024	2,718	
United States Dollar	187,867,548	Euro	169,923,000	10/10/2024	(1,359,784)	
United States Dollar	15,814,529	Swiss Franc	13,374,000	10/10/2024	(6,022)	
RBC Capital Markets, LLC						
United States Dollar	124,061,521	South Korean Won	166,125,821,000	10/10/2024	(3,062,493)	
Canadian Dollar	3,915,000	United States Dollar	2,889,267	10/22/2024	6,978	
United States Dollar	2,884,344	Canadian Dollar	3,894,000	10/22/2024	3,634	
UBS Securities LLC						
United States Dollar	2,966,445	Canadian Dollar	4,023,000	10/22/2024	(9,697)	
Swedish Krona	34,659,000	United States Dollar	3,419,156	10/22/2024	(2,649)	
United States Dollar	3,414,684	Swedish Krona	34,896,000	10/22/2024	(25,185)	
Norwegian Krone	52,078,000	United States Dollar	4,914,400	10/22/2024	21,732	
United States Dollar	2,709,003	Euro	2,420,000	10/10/2024	14,076	
United States Dollar	1,408,615	Japanese Yen	204,540,000	10/22/2024	(19,151)	
United States Dollar	1,064,321	British Pound	807,000	10/10/2024	(14,594)	
Australian Dollar	594,000	United States Dollar	399,148	10/10/2024	11,582	
Gross Unrealized Appreciation					2,519,573	

Forward Foreign Currency Exchange Contracts (continued)						
Counterparty/ Purchased Currency	Purchased Currency Amounts	Currency Sold	Sold Currency Amounts	Settlement Date	Unrealized Appreciation (Depreciation) (\$)	
Gross Unrealized Depreciation						(23,107,069)

See notes to financial statements.

Centrally Cleared Interest Rate Swaps						
Received Reference Entity	Paid Reference Entity	Maturity Date	Notional Amount (\$)	Market Value (\$)	Upfront Payments/ Receipts (\$)	Unrealized Appreciation (Depreciation) (\$)
USD - CPURNSA at Maturity	USD Maturity Fixed at 2.45%	12/7/2053	48,869,000	(1,030,817)	51,047	(1,081,864)
EUR Maturity Fixed at 2.50%	EUR - CPTFEMU at Maturity	12/7/2053	36,489,057	2,703,960	760,155	1,943,805
GBP Maturity Fixed at 3.70%	GBP - UKRPI at Maturity	4/5/2034	132,358,050	2,717,337	-	2,717,337
GBP Maturity Fixed at 3.71%	GBP - UKRPI at Maturity	5/16/2034	137,919,762	3,166,946	(209,286)	3,376,232
SEK - 3 Month STIBOR at 3.72%	SEK 12 Month Fixed at 2.63%	6/19/2029	144,429,073	(4,834,220)	-	(4,834,220)
EUR 12 Month Fixed at 2.84%	EUR - 6 Month Euribor at 3.68%	6/19/2029	145,210,417	3,582,459	-	3,582,459
EUR 12 Month Fixed at 2.77%	EUR - 6 Month Euribor at 3.58%	7/17/2029	144,709,500	3,259,467	-	3,259,467
SEK - 3 Month STIBOR at 3.61%	SEK 12 Month Fixed at 2.44%	7/17/2029	147,698,125	(2,454,924)	-	(2,454,924)
USD Maturity Fixed at 2.53%	USD - CPURNSA at Maturity	7/28/2053	-	-	(139)	139
USD Maturity Fixed at 2.53%	USD Maturity Fixed at 2.53%	7/28/2053	15,405,000	(533,699)	(599,117)	65,418
EUR Maturity Fixed at 2.80%	EUR - CPTFEMU at Maturity	7/28/2053	11,706,999	2,024,469	2,066,087	(41,618)
Gross Unrealized Appreciation						14,944,857
Gross Unrealized Depreciation						(8,412,626)

EUR—Euro

GBP—British Pound

SEK—Swedish Krona

USD—United States Dollar

CPTFEMU—Eurostat Eurozone HICP Ex Tobacco Unrevised NSA

CPURNSA—US CPI Urban Consumers NSA

UKRPI—UK RPI All Items NSA

See notes to financial statements.

OTC Total Return Swaps						
Received Reference Entity	Paid Reference Entity	Counterparties	Maturity Date	Notional Amount (\$)	Unrealized (Depreciation) (\$)	
EUR - 3 Month Euribor at 3.28%	EUR - IBOXXMJA at Maturity	Goldman Sachs & Co. LLC	3/20/25	95,547,734	(679,576)	

STATEMENT OF INVESTMENTS (Unaudited) (continued)

OTC Total Return Swaps (continued)					
Received Reference Entity	Paid Reference Entity	Counterparties	Maturity Date	Notional Amount (\$)	Unrealized (Depreciation) (\$)
EUR - 3 Month Euribor at 3.28%	EUR - IBOXXMJA at Maturity	J.P. Morgan Securities LLC	3/20/25	13,545,792	(118,162)
EUR - 3 Month Euribor at 3.28%	EUR - IBOXXMJA at Maturity	BNP Paribas Corp.	3/20/25	30,659,462	(238,357)
EUR - 3 Month Euribor at 3.28%	EUR - QW5A at Maturity	Goldman Sachs & Co. LLC	3/20/25	16,513,556	(132,962)
Gross Unrealized Depreciation					(1,169,057)

EUR—Euro

IBOXXMJA—Markit iBoxx € Liquid High Yield Index

QW5A—Markit iBoxx € Corporates

See notes to financial statements.

OTC Credit Default Swaps					
Reference Obligation/ Counterparty	Maturity Date	Notional Amount (\$) ¹	Market Value (\$)	Upfront Payments/ Receipts (\$)	Unrealized Appreciation (Depreciation)(\$)
Sold Contracts:²					
Goldman Sachs & Co. LLC					
Electrolux AB, 2.50%, 5/18/2030 Received 3 Month Fixed Rate of 1.00%	6/20/2029	4,452,600	(27,193)	(124,820)	97,627
Virgin Media Finance PLC, 3.75%, 7/15/2030 Received 3 Month Fixed Rate of 5.00%	12/20/2029	5,899,695	240,477	227,664	12,813
Ziggo BondCo, 5.125%, 2/28/2030 Received 3 Month Fixed Rate of 5.00%	12/20/2029	3,027,768	207,170	181,776	25,394
Ziggo BondCo, 5.125%, 2/28/2030 Received 3 Month Fixed Rate of 5.00%	12/20/2029	3,272,661	223,926	196,054	27,872
Purchased Contracts:³					
BNP Paribas Corp.					
UniCredit S.p.A., 2.731%, 1/15/2032 Paid 3 Month Fixed Rate of 1.00%	12/20/2029	13,157,433	283,523	339,198	(55,675)
Intesa Sanpaolo SpA, 4.198%, 6/1/2032 Paid 3 Month Fixed Rate of 1.00%	12/20/2029	13,558,167	291,461	312,351	(20,890)
Citigroup Global Markets, Inc.					
Mediobanca Banca di Credito Finanziario SpA, 2.3%, 11/23/2030 Paid 3 Month Fixed Rate of 1.00%	12/20/2029	6,790,215	143,751	148,437	(4,686)

OTC Credit Default Swaps (continued)

Reference Obligation/ Counterparty	Maturity Date	Notional Amount (\$) ¹	Market Value (\$)	Upfront Payments/ Receipts (\$)	Unrealized Appreciation (Depreciation)(\$)
Purchased Contracts:³ (continued)					
Goldman Sachs & Co. LLC					
Transdigm, 5.5%, 11/15/2027 Paid 3 Month Fixed Rate of 5.00%	12/20/2029	5,560,000	(993,770)	(925,486)	(68,284)
Merrill Lynch, Pierce, Fenner & Smith, Inc.					
YUM! Brands, 3.625%, 3/15/2031 Paid 3 Month Fixed Rate of 1.00%	12/20/2029	7,930,000	(55,355)	(29,527)	(25,828)
YUM! Brands, 3.625%, 3/15/2031 Paid 3 Month Fixed Rate of 1.00%	12/20/2029	5,280,000	(36,857)	(24,351)	(12,506)
Gross Unrealized Appreciation					163,706
Gross Unrealized Depreciation					(187,869)

¹ 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.

² 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.

³ 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.

See notes to financial statements.

Centrally Cleared Credit Default Swaps

Reference Obligation	Maturity Date	Notional Amount (\$) ¹	Market Value (\$)	Upfront Payments/ Receipts (\$)	Unrealized Appreciation (Depreciation) (\$)
Sold Contracts:²					
Markit iTraxx Europe Subordinated Financial Index Series 42, Received 3 Month Fixed Rate of 1.00%	12/20/2029	34,791,503	(336,788)	(365,863)	29,075
Purchased Contracts:³					
Markit iTraxx Europe Index Series 42, Paid 3 Month Fixed Rate of 1.00%	12/20/2029	311,938,024	(6,355,957)	(6,176,064)	(179,893)
Markit iTraxx Europe Crossover Index Series 42, Paid 3 Month Fixed Rate of 5.00%	12/20/2029	11,949,665	(1,006,970)	(970,277)	(36,693)
Markit CDX North America Investment Grade Index Series 43, Paid 3 Month Fixed Rate of 1.00%	12/20/2029	263,940,000	(5,981,635)	(5,943,810)	(37,825)
Gross Unrealized Appreciation					29,075
Gross Unrealized Depreciation					(254,411)

¹ 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.

STATEMENT OF INVESTMENTS (Unaudited) (continued)

² 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.

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See notes to financial statements.