

STATEMENT OF INVESTMENTS
BNY Mellon Global Fixed Income Fund
March 31, 2024 (Unaudited)

Description		Coupon Rate (%)	Maturity Date	Principal Amount (\$) ^a	Value (\$)
Bonds and Notes - 96.3%					
Australia - 2.0%					
Australia, Sr. Unscd. Bonds, Ser. 140	AUD	4.50	4/21/2033	22,400,000	15,221,975
Australia, Sr. Unscd. Bonds, Ser. 150	AUD	3.00	3/21/2047	5,240,000	2,750,247
Treasury Corp. of Victoria, Bonds	AUD	2.00	9/17/2035	8,814,000	4,259,946
Treasury Corp. of Victoria, Govt. Gtd. Notes	AUD	4.75	9/15/2036	41,354,000	26,511,384
					48,743,552
Austria - 1.3%					
Austria, Sr. Unscd. Bonds	EUR	2.90	2/20/2034	9,875,000 ^b	10,733,333
Raiffeisen Bank International AG, Sr. Bonds	EUR	4.75	1/26/2027	8,300,000	9,035,457
Raiffeisen Bank International AG, Sr. Notes	EUR	0.05	9/1/2027	900,000	851,182
Raiffeisen Bank International AG, Sub. Notes	EUR	2.88	6/18/2032	7,600,000	7,442,919
Raiffeisen Bank International AG, Sub. Notes	EUR	7.38	12/20/2032	2,700,000 ^c	3,041,773
					31,104,664
Belgium - 1.1%					
Anheuser-Busch InBev SA, Gtd. Notes	EUR	2.88	4/2/2032	7,174,000	7,533,036
Belgium, Sr. Unscd. Notes	EUR	3.30	6/22/2054	6,825,000 ^b	7,302,111
FLUVIUS System Operator CVBA, Gtd. Notes	EUR	3.88	5/9/2033	10,600,000	11,696,764
					26,531,911
Bermuda - .1%					
Athora Holding Ltd., Sr. Unscd. Bonds	EUR	6.63	6/16/2028	1,652,000	1,894,503
Canada - 1.9%					
Alimentation Couche-Tard, Inc., Gtd. Notes	EUR	3.65	5/12/2031	6,196,000 ^b	6,711,888
Alimentation Couche-Tard, Inc., Sr. Unscd. Notes	EUR	4.01	2/12/2036	6,518,000 ^b	7,084,206
Canada, Bonds	CAD	1.75	12/1/2053	19,725,000	10,221,818
Canada, Bonds	CAD	3.25	9/1/2028	17,600,000	12,836,546
CNH Capital Canada Receivables Trust, Ser. 2021-1A, Cl. A2	CAD	1.00	11/16/2026	2,863,802 ^b	2,047,168
Ford Auto Securitization Trust II, Ser. 2022-AA, Cl. A3	CAD	5.40	9/15/2028	11,382,000 ^b	8,464,803
					47,366,429

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description		Coupon Rate (%)	Maturity Date	Principal Amount (\$) ^a	Value (\$)
Bonds and Notes - 96.3% (continued)					
Cayman Islands - .4%					
Octagon 61 CLO, Ser. 2023-2A, Cl. A, (3 Month TSFR +1.85%)		7.17	4/20/2036	5,274,060 ^{b,d}	5,299,650
Regatta XXV Funding Ltd. CLO, Ser. 2023-1A, Cl.A, (3 Month TSFR +1.90%)		7.21	7/15/2036	5,775,000 ^{b,d}	5,821,829
					11,121,479
China - 3.0%					
China, Unscd. Bonds	CNY	3.81	9/14/2050	438,050,000	73,878,771
Denmark - .4%					
Carlsberg Breweries AS, Sr. Unscd. Notes	EUR	4.25	10/5/2033	7,117,000	8,178,988
Denmark, Bonds	DKK	4.50	11/15/2039	14,250,000	2,595,198
					10,774,186
Finland - .2%					
Finland, Sr. Unscd. Bonds	EUR	3.00	9/15/2033	3,750,000 ^b	4,119,219
France - 4.2%					
BNP Paribas SA, Sr. Notes	EUR	2.10	4/7/2032	8,700,000 ^c	8,374,814
Credit Agricole SA, Sr. Notes		5.34	1/10/2030	9,588,000 ^{b,c}	9,563,617
Electricite de France SA, Sr. Unscd. Notes	EUR	4.63	1/25/2043	3,200,000	3,609,590
France, Bonds	EUR	0.75	5/25/2052	12,800,000 ^b	7,595,173
France, Bonds	EUR	3.00	5/25/2033	22,650,000 ^b	24,897,206
France, Bonds	EUR	4.00	10/25/2038	11,685,000 ^b	14,044,830
Kering SA, Sr. Unscd. Notes	EUR	3.63	9/5/2031	5,100,000	5,610,248
Kering SA, Sr. Unscd. Notes	EUR	3.88	9/5/2035	4,000,000	4,444,353
La Banque Postale SA, Sub. Notes	EUR	5.50	3/5/2034	1,600,000	1,813,281
Orano SA, Sr. Unscd. Notes	EUR	5.38	5/15/2027	5,100,000	5,733,335
Pernod Ricard SA, Sr. Unscd. Notes	EUR	3.75	9/15/2033	9,100,000	10,124,961
Suez SACA, Sr. Unscd. Notes	EUR	2.38	5/24/2030	7,400,000	7,472,800
Suez SACA, Sr. Unscd. Notes	EUR	5.00	11/3/2032	1,000,000	1,180,730
					104,464,938
Germany - 2.5%					
Amprion GmbH, Sr. Unscd. Notes	EUR	3.97	9/22/2032	12,500,000 ^c	13,919,756
Amprion GmbH, Sr. Unscd. Notes	EUR	4.13	9/7/2034	6,200,000 ^c	6,968,191
Deutsche Bahn Finance GmbH, Gtd. Notes	EUR	1.88	5/24/2030	8,067,000	8,184,536
Deutsche Bahn Finance GmbH, Gtd. Notes	EUR	2.75	3/19/2029	6,210,000	6,637,680
Deutsche Bahn Finance GmbH, Gtd. Notes	EUR	3.25	5/19/2033	4,646,000	5,163,435
Eurogrid GmbH, Gtd. Notes	EUR	0.74	4/21/2033	2,600,000	2,217,052
Eurogrid GmbH, Gtd. Notes	EUR	1.11	5/15/2032	200,000	180,158
LEG Immobilien SE, Sr. Unscd. Notes	EUR	0.88	1/17/2029	200,000	188,236
Vonovia SE, Sr. Unscd. Notes	EUR	0.50	9/14/2029	1,700,000	1,525,087
Vonovia SE, Sr. Unscd. Notes	EUR	0.63	12/14/2029	1,400,000	1,257,472

Description		Coupon Rate (%)	Maturity Date	Principal Amount (\$) ^a	Value (\$)
Bonds and Notes - 96.3% (continued)					
Germany - 2.5% (continued)					
Vonovia SE, Sr. Unscd. Notes	EUR	0.75	9/1/2032	12,000,000	9,840,575
Vonovia SE, Sr. Unscd. Notes	EUR	2.38	3/25/2032	6,300,000 ^c	6,042,179
					62,124,357
Greece - .3%					
Hellenic Republic, Sr. Unscd. Notes	EUR	4.38	7/18/2038	3,438,000 ^b	4,001,449
Piraeus Bank SA, Sr. Notes	EUR	6.75	12/5/2029	2,951,000	3,421,724
					7,423,173
Hungary - .3%					
Hungary, Bonds, Ser. 32/A	HUF	4.75	11/24/2032	1,702,850,000	4,085,235
Hungary, Sr. Unscd. Notes	EUR	5.38	9/12/2033	4,054,000	4,619,061
					8,704,296
Indonesia - .2%					
Indonesia, Bonds, Ser. FR83	IDR	7.50	4/15/2040	93,430,000,000	6,227,547
Ireland - 1.1%					
ESB Finance DAC, Gtd. Notes	EUR	3.75	1/25/2043	6,170,000	6,589,600
Ireland, Bonds	EUR	2.60	10/18/2034	3,950,000	4,209,400
Linde PLC, Sr. Unscd. Notes	EUR	1.63	3/31/2035	7,800,000	7,133,799
Permanent TSB Group Holdings PLC, Sr. Unscd. Notes	EUR	6.63	4/25/2028	3,872,000	4,447,178
Permanent TSB Group Holdings PLC, Sub. Notes	EUR	3.00	8/19/2031	4,102,000	4,196,430
					26,576,407
Israel - .5%					
Israel, Sr. Unscd. Notes		5.50	3/12/2034	11,359,000	11,266,424
Italy - 3.0%					
Autostrade per L'Italia SpA, Sr. Unscd. Bonds	EUR	2.00	1/15/2030	3,890,000	3,813,859
Autostrade per L'Italia SpA, Sr. Unscd. Notes	EUR	1.88	9/26/2029	3,550,000	3,466,516
Autostrade per L'Italia SpA, Sr. Unscd. Notes	EUR	2.00	12/4/2028	6,450,000	6,455,595
Autostrade per L'Italia SpA, Sr. Unscd. Notes	EUR	5.13	6/14/2033	3,178,000	3,668,192
Italy Buoni Poliennali Del Tesoro, Sr. Unscd. Bonds, Ser. 10Y	EUR	4.40	5/1/2033	48,375,000	55,684,960
					73,089,122
Japan - 2.4%					
Japan (20 Year Issue), Bonds, Ser. 183	JPY	1.40	12/20/2042	3,756,900,000	24,887,251
Japan (20 Year Issue), Bonds, Ser. 184	JPY	1.10	3/20/2043	1,329,500,000	8,350,152
Japan (30 Year Issue), Bonds, Ser. 66	JPY	0.40	3/20/2050	760,000,000	3,699,700
Japan (30 Year Issue), Bonds, Ser. 69	JPY	0.70	12/20/2050	1,593,000,000	8,323,657
Japan (40 Year Issue), Bonds, Ser. 15	JPY	1.00	3/20/2062	1,336,600,000	6,809,418

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description		Coupon Rate (%)	Maturity Date	Principal Amount (\$) ^a	Value (\$)
Bonds and Notes - 96.3% (continued)					
Japan - 2.4% (continued)					
Mizuho Financial Group, Inc., Sr. Unscd. Notes	EUR	4.03	9/5/2032	4,767,000	5,328,695
OSCAR US Funding X LLC, Ser. 2019- 1A, Cl. A4		3.27	5/10/2026	98,145 ^b	98,093
OSCAR US Funding XI LLC, Ser. 2019-2A, Cl. A4		2.68	9/10/2026	864,892 ^b	862,131
					58,359,097
Jersey - .4%					
Ballyrock 24 Ltd. CLO, Ser. 2023- 24A, Cl. A1, (3 Month TSFR +1.77%)		7.08	7/15/2036	5,420,000 ^{b,d}	5,436,027
Invesco US Ltd. CLO, Ser. 2023-3A, Cl. A, (3 Month TSFR +1.80%)		7.22	7/15/2036	5,600,000 ^{b,d}	5,636,814
					11,072,841
Luxembourg - .4%					
Logicor Financing Sarl, Gtd. Notes	EUR	0.88	1/14/2031	6,047,000	5,201,424
Logicor Financing Sarl, Gtd. Notes	EUR	2.00	1/17/2034	1,095,000	928,587
SELP Finance Sarl, Gtd. Bonds	EUR	0.88	5/27/2029	1,996,000 ^c	1,858,110
SELP Finance Sarl, Gtd. Notes	EUR	3.75	8/10/2027	1,359,000	1,459,293
					9,447,414
Malaysia - .4%					
Malaysia, Bonds	MYR	4.64	11/7/2033	41,200,000	9,246,581
Mexico - .2%					
Mexico, Bonds, Ser. M	MXN	7.50	5/26/2033	99,700,000	5,343,721
Netherlands - 2.2%					
Athora Netherlands NV, Sub. Notes	EUR	2.25	7/15/2031	1,170,000	1,164,869
Athora Netherlands NV, Sub. Notes	EUR	5.38	8/31/2032	9,541,000	10,118,579
BNI Finance BV, Gtd. Notes	EUR	3.88	12/1/2030	7,907,000	8,784,632
Enel Finance International NV, Gtd. Notes	EUR	0.50	6/17/2030	5,278,000	4,824,558
Enel Finance International NV, Gtd. Notes	EUR	4.50	2/20/2043	1,000,000	1,131,560
ING Groep NV, Sr. Unscd. Notes		6.11	9/11/2034	2,188,000 ^c	2,273,433
JDE Peet's NV, Sr. Unscd. Notes	EUR	4.50	1/23/2034	5,345,000	6,000,548
RELX Finance BV, Gtd. Bonds	EUR	3.75	6/12/2031	5,050,000	5,601,537
Sartorius Finance BV, Gtd. Notes	EUR	4.50	9/14/2032	6,100,000	6,945,966
Stellantis NV, Sr. Unscd. Notes	EUR	4.25	6/16/2031	3,210,000	3,609,114
WPC Eurobond BV, Gtd. Bonds	EUR	2.25	7/19/2024	2,975,000	3,189,227
					53,644,023
New Zealand - 3.3%					
New Zealand, Unscd. Bonds, Ser. 433	NZD	3.50	4/14/2033	86,392,000	47,673,096
New Zealand, Unscd. Bonds, Ser. 532	NZD	2.00	5/15/2032	66,105,000	32,834,735
					80,507,831
Panama - .1%					
Panama, Sr. Unscd. Notes		8.00	3/1/2038	3,118,000	3,274,243

Description		Coupon Rate (%)	Maturity Date	Principal Amount (\$) ^a	Value (\$)
Bonds and Notes - 96.3% (continued)					
Peru - .7%					
Peru, Sr. Unscd. Bonds	PEN	7.30	8/12/2033	65,380,000 ^b	17,668,856
Poland - .6%					
Poland, Bonds, Ser. 1033	PLN	6.00	10/25/2033	11,625,000	3,029,805
Poland, Sr. Unscd. Notes		5.50	3/18/2054	11,379,000	11,346,228
					14,376,033
Portugal - .3%					
Novo Banco SA, Sub. Notes	EUR	9.88	12/1/2033	5,800,000	7,228,605
Romania - .1%					
Romania, Sr. Unscd. Notes		6.38	1/30/2034	3,546,000 ^b	3,602,186
Saudi Arabia - .5%					
Saudi, Sr. Unscd. Notes		5.00	1/16/2034	13,008,000 ^b	12,949,594
Singapore - .5%					
Pfizer Investment Enterprises Pte Ltd., Gtd. Notes		5.30	5/19/2053	6,120,000	6,089,193
Pfizer Investment Enterprises Pte Ltd., Gtd. Notes		5.34	5/19/2063	2,250,000	2,206,515
Singapore, Bonds	SGD	3.38	9/1/2033	5,615,000	4,254,613
					12,550,321
South Korea - 4.2%					
Korea, Bonds, Ser. 2812	KRW	2.38	12/10/2028	11,350,200,000	8,087,844
Korea, Bonds, Ser. 3212	KRW	4.25	12/10/2032	108,270,300,000	85,759,305
Korea, Bonds, Ser. 5209	KRW	3.13	9/10/2052	5,180,000,000	3,741,925
Korea, Bonds, Ser. 5303	KRW	3.25	3/10/2053	7,778,000,000	5,756,467
					103,345,541
Spain - 2.9%					
Banco de Credito Social Cooperativo SA, Sr. Notes	EUR	7.50	9/14/2029	4,500,000	5,373,413
Banco de Credito Social Cooperativo SA, Sub. Notes	EUR	5.25	11/27/2031	10,200,000	10,626,020
Cellnex Finance Co. SA, Gtd. Notes	EUR	2.00	9/15/2032	6,200,000	5,862,701
Cellnex Telecom SA, Sr. Unscd. Notes	EUR	1.75	10/23/2030	8,000,000 ^c	7,698,026
Cellnex Telecom SA, Sr. Unscd. Notes	EUR	1.88	6/26/2029	6,300,000	6,241,956
Spain, Sr. Unscd. Bonds	EUR	0.70	4/30/2032	27,750,000 ^b	25,108,775
Spain, Sr. Unscd. Bonds	EUR	3.25	4/30/2034	10,875,000 ^b	11,830,660
					72,741,551
Supranational - .2%					
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc., Gtd. Notes		3.63	1/15/2032	5,915,000	5,064,778
Sweden - .1%					
Sweden, Bonds, Ser. 1066	SEK	2.25	5/11/2035	40,325,000	3,703,465
Switzerland - 1.5%					
Switzerland, Bonds	CHF	0.50	6/27/2032	10,775,000	11,816,776

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$) ^a	Value (\$)	
Bonds and Notes - 96.3% (continued)					
Switzerland - 1.5% (continued)					
UBS Group AG, Sr. Unscd. Notes	EUR	0.88	11/3/2031	14,469,000	12,733,026
UBS Group AG, Sr. Unscd. Notes	EUR	2.88	4/2/2032	12,330,000	12,499,604
					37,049,406
United Kingdom - 5.3%					
BAE Systems PLC, Sr. Unscd. Notes		5.30	3/26/2034	5,272,000 ^b	5,300,425
BAE Systems PLC, Sr. Unscd. Notes		5.50	3/26/2054	200,000 ^b	202,045
BAT International Finance PLC, Gtd. Notes	EUR	2.25	1/16/2030	5,700,000	5,660,972
Brass No. 10 PLC, Ser. 10-A, Cl. A1		0.67	4/16/2069	911,516 ^b	891,906
Gemgarto PLC, Ser. 2021-1A, Cl. A, (3 Month SONIO +0.59%)	GBP	5.81	12/16/2067	2,069,340 ^{b,d}	2,611,449
International Distributions Services PLC, Gtd. Notes	EUR	5.25	9/14/2028	1,130,000	1,268,875
Motability Operations Group PLC, Gtd. Notes	EUR	3.50	7/17/2031	17,340,000 ^c	18,821,935
National Grid PLC, Sr. Unscd. Notes	EUR	0.75	9/1/2033	10,180,000	8,439,628
SW Finance I PLC, Sr. Scd. Notes	GBP	7.38	12/12/2041	7,129,000	9,483,266
Thames Water Utilities Finance PLC, Sr. Scd. Notes	EUR	1.25	1/31/2032	7,347,000	5,989,619
Thames Water Utilities Finance PLC, Sr. Scd. Notes	EUR	4.38	1/18/2031	3,543,000	3,564,508
Tower Bridge Funding PLC, Ser. 2021-2, Cl. A, (3 Month SONIO +0.78%)	GBP	6.00	11/20/2063	2,267,688 ^d	2,865,737
United Kingdom Gilt, Bonds	GBP	1.25	7/31/2051	26,900,000	17,155,862
United Kingdom Gilt, Bonds	GBP	3.25	1/31/2033	29,500,000	35,521,023
United Kingdom Gilt, Bonds	GBP	3.75	7/22/2052	3,175,000	3,592,034
United Kingdom Gilt, Bonds	GBP	4.50	6/7/2028	7,175,000	9,255,609
					130,624,893
United States - 47.5%					
A&D Mortgage Trust, Ser. 2023- NQM2, Cl. A1		6.13	5/25/2068	4,489,429 ^b	4,467,948
Alexandria Real Estate Equities, Inc., Gtd. Notes		5.25	5/15/2036	4,432,000	4,351,675
Aligned Data Centers Issuer LLC, Ser. 2023-1A, Cl. A2		6.00	8/17/2048	3,914,000 ^b	3,919,648
American Homes 4 Rent Trust, Ser. 2014-SFR3, Cl. A		3.68	12/17/2036	3,730,295 ^b	3,668,139
American Tower Corp., Sr. Unscd. Notes		5.20	2/15/2029	17,200,000	17,200,118
AmeriCredit Automobile Receivables Trust, Ser. 2020-1, Cl. C		1.59	10/20/2025	991,880	988,779
AMSR Trust, Ser. 2019-SFR1, Cl. B		3.02	1/19/2039	4,925,000 ^b	4,617,692
AT&T, Inc., Sr. Unscd. Bonds	EUR	3.55	12/17/2032	1,080,000 ^c	1,174,231
AT&T, Inc., Sr. Unscd. Notes	EUR	3.95	4/30/2031	4,210,000	4,686,779

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Bonds and Notes - 96.3% (continued)				
United States - 47.5% (continued)				
AT&T, Inc., Sr. Unscd. Notes	4.50	5/15/2035	1,400,000	1,308,283
Avis Budget Rental Car Funding AESOP LLC, Ser. 2023-4A, Cl. A	5.49	6/20/2029	3,643,000 ^b	3,677,116
Avis Budget Rental Car Funding AESOP LLC, Ser. 2023-8A, Cl. A	6.02	2/20/2030	2,831,000 ^b	2,926,281
Bimbo Bakeries USA, Inc., Gtd. Notes	5.38	1/9/2036	1,939,000 ^b	1,924,977
Bristol-Myers Squibb Co., Sr. Unscd. Notes	5.20	2/22/2034	1,838,000 ^c	1,867,158
Bristol-Myers Squibb Co., Sr. Unscd. Notes	5.55	2/22/2054	2,687,000 ^c	2,765,653
Bristol-Myers Squibb Co., Sr. Unscd. Notes	6.25	11/15/2053	3,051,000	3,439,239
Bristol-Myers Squibb Co., Sr. Unscd. Notes	6.40	11/15/2063	3,211,000	3,672,948
BXHPP Trust, Ser. 2021-FILM, Cl. B, (1 Month TSFR +1.01%)	6.34	8/15/2036	9,620,000 ^{b,d}	9,086,018
CAMB Commercial Mortgage Trust, Ser. 2019-LIFE, Cl. A, (1 Month TSFR +1.37%)	6.69	12/15/2037	8,350,000 ^{b,d}	8,354,582
Capital One Financial Corp., Sr. Unscd. Notes	7.62	10/30/2031	4,405,000	4,868,413
Carrier Global Corp., Sr. Unscd. Notes	EUR 4.50	11/29/2032	3,829,000	4,388,678
Carrier Global Corp., Sr. Unscd. Notes	5.90	3/15/2034	1,863,000	1,958,864
Carrier Global Corp., Sr. Unscd. Notes	6.20	3/15/2054	1,346,000 ^c	1,483,238
Carvana Auto Receivables Trust, Ser. 2021-N2, Cl. C	1.07	3/10/2028	1,168,915	1,099,073
Charter Communications Operating LLC/Charter Communications Operating Capital, Sr. Scd. Notes	3.90	6/1/2052	5,760,000	3,667,127
Charter Communications Operating LLC/Charter Communications Operating Capital, Sr. Scd. Notes	5.25	4/1/2053	7,583,000 ^c	6,012,121
COLT Mortgage Loan Trust, Ser. 2023-2, Cl. A1	6.60	7/25/2068	3,027,035 ^b	3,051,514
COLT Mortgage Loan Trust, Ser. 2023-4, Cl. A1	7.16	10/25/2068	7,059,019 ^b	7,166,655
Columbia Pipelines Operating Co. LLC, Sr. Unscd. Notes	5.93	8/15/2030	6,623,000 ^b	6,797,791
Columbia Pipelines Operating Co. LLC, Sr. Unscd. Notes	6.04	11/15/2033	3,441,000 ^b	3,566,978
Constellation Energy Generation LLC, Sr. Unscd. Notes	5.75	3/15/2054	8,670,000	8,690,683
Consumers Energy Co., First Mortgage Bonds	4.60	5/30/2029	5,508,000	5,447,731
CVS Health Corp., Sr. Unscd. Notes	5.05	3/25/2048	3,200,000	2,908,099

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$) ^a	Value (\$)
Bonds and Notes - 96.3% (continued)				
United States - 47.5% (continued)				
CyrusOne Data Centers Issuer I LLC, Ser. 2023-1A, Cl. B	5.45	4/20/2048	1,212,549 ^b	1,130,834
CyrusOne Data Centers Issuer I LLC, Ser. 2023-2A, Cl. A2	5.56	11/20/2048	4,454,000 ^b	4,368,977
Digital Euro Finco LLC, Gtd. Bonds	EUR 2.63	4/15/2024	5,814,000 ^c	6,268,658
Domino's Pizza Master Issuer LLC, Ser. 2021-1A, Cl. A2I	2.66	4/25/2051	5,470,312 ^b	4,876,814
Duke Energy Carolinas LLC, First Mortgage Bonds	4.85	1/15/2034	15,715,000	15,456,719
Energy Transfer LP, Sr. Unscd. Notes	5.55	5/15/2034	2,965,000	2,975,885
Energy Transfer LP, Sr. Unscd. Notes	6.40	12/1/2030	3,053,000	3,224,815
Energy Transfer LP, Sr. Unscd. Notes	6.55	12/1/2033	3,218,000	3,456,510
Ent Auto Receivables Trust, Ser. 2023-1A, Cl. A3	6.24	1/16/2029	2,112,000 ^b	2,139,358
Enterprise Products Operating LLC, Gtd. Notes	4.85	1/31/2034	16,086,000	15,851,852
Exelon Corp., Sr. Unscd. Notes	5.60	3/15/2053	4,480,000 ^c	4,475,314
Federal Agricultural Mortgage Corp. Mortgage Trust, Ser. 2021-1, Cl. A	2.18	1/25/2051	5,595,996 ^b	4,514,866
Federal Home Loan Mortgage Corp. Multifamily Structured Credit Risk, Ser. 2021-MN1, Cl. M1, (1 Month SOFR +2.00%)	7.32	1/25/2051	991,100 ^{b,d,e}	971,521
Federal Home Loan Mortgage Corp. Multifamily Structured Pass Through Certificates, Ser. KC02, Cl. A2	3.37	7/25/2025	5,400,998 ^e	5,280,376
Federal Home Loan Mortgage Corp. Multifamily Structured Pass Through Certificates, Ser. KL3W, Cl. AFLW, (1 Month SOFR +0.56%)	5.88	8/25/2025	3,816,393 ^{d,e}	3,822,527
Federal National Mortgage Association Grantor Trust, Ser. 2017-T1, Cl. A	2.90	6/25/2027	7,628,777 ^e	7,188,772
Ford Motor Credit Co. LLC, Sr. Unscd. Notes	6.05	3/5/2031	9,231,000	9,302,532
General Motors Financial Co., Inc., Sr. Unscd. Notes	5.85	4/6/2030	2,444,000 ^c	2,493,700
HCA, Inc., Gtd. Notes	5.45	4/1/2031	17,030,000	17,124,733
Helios Issuer LLC, Ser. 2023-GRID1, Cl. 1A	5.75	12/20/2050	823,371 ^b	837,587
Honeywell International, Inc., Sr. Unscd. Bonds	EUR 4.13	11/2/2034	5,980,000	6,822,060
Honeywell International, Inc., Sr. Unscd. Notes	EUR 3.38	3/1/2030	12,376,000	13,384,199
Honeywell International, Inc., Sr. Unscd. Notes	EUR 3.75	5/17/2032	2,386,000	2,647,980

Description		Coupon Rate (%)	Maturity Date	Principal Amount (\$) ^a	Value (\$)
Bonds and Notes - 96.3% (continued)					
United States - 47.5% (continued)					
John Deere Capital Corp., Sr. Unscd. Notes		4.50	1/16/2029	13,300,000	13,175,464
JPMorgan Chase & Co., Sr. Unscd. Notes		5.34	1/23/2035	6,331,000 ^c	6,358,144
Keurig Dr Pepper, Inc., Gtd. Notes		5.30	3/15/2034	14,690,000	14,746,325
Kite Realty Group LP, Sr. Unscd. Notes		5.50	3/1/2034	1,224,000	1,216,733
Life Mortgage Trust, Ser. 2021-BMR, Cl. A, (1 Month TSFR +0.81%)		6.14	3/15/2038	4,275,920 ^{b,d}	4,230,993
McDonald's Corp., Sr. Unscd. Notes	EUR	4.13	11/28/2035	12,000,000	13,542,903
MetroNet Infrastructure Issuer LLC, Ser. 2024-1A, Cl. A2		6.23	4/20/2054	1,643,978 ^b	1,649,489
Metropolitan Life Global Funding I, Scd. Notes		4.85	1/8/2029	12,288,000 ^b	12,205,824
Morgan Stanley, Sr. Unscd. Notes		5.47	1/18/2035	6,103,000 ^c	6,159,869
Mosaic Solar Loan Trust, Ser. 2023-2A, Cl. A		5.36	9/22/2053	2,348,625 ^b	2,318,668
Nasdaq, Inc., Sr. Unscd. Bonds	EUR	4.50	2/15/2032	13,980,000	15,957,083
Nasdaq, Inc., Sr. Unscd. Notes		5.55	2/15/2034	3,328,000	3,386,168
Nasdaq, Inc., Sr. Unscd. Notes		6.10	6/28/2063	3,164,000 ^c	3,376,874
National Grid North America, Inc., Sr. Unscd. Notes	EUR	1.05	1/20/2031	13,249,000	12,064,627
New Residential Mortgage Loan Trust, Ser. 2022-NQM1, Cl. A1		2.28	4/25/2061	5,415,273 ^b	4,657,000
Public Service Enterprise Group, Inc., Sr. Unscd. Notes		5.45	4/1/2034	3,193,000	3,201,010
Purewest Funding LLC, Ser. 2021-1, Cl. A1		4.09	12/22/2036	2,260,196 ^b	2,189,120
Realty Income Corp., Sr. Unscd. Notes	EUR	4.88	7/6/2030	6,834,000	7,819,125
Realty Income Corp., Sr. Unscd. Notes	EUR	5.13	7/6/2034	1,288,000	1,519,187
Retained Vantage Data Centers Issuer LLC, Ser. 2023-1A, Cl. A2A		5.00	9/15/2048	5,630,000 ^b	5,455,616
SBA Tower Trust, Asset Backed Notes		1.88	1/15/2026	6,860,000 ^b	6,406,839
SBA Tower Trust, Asset Backed Notes		2.59	10/15/2031	6,340,000 ^b	5,124,713
SBA Tower Trust, Asset Backed Notes		2.84	1/15/2025	8,030,000 ^b	7,838,815
SpringCastle America Funding LLC, Ser. 2020-AA, Cl. A		1.97	9/25/2037	2,381,626 ^b	2,211,491
Stack Infrastructure Issuer LLC, Ser. 2023-1A, Cl. A2		5.90	3/25/2048	1,430,000 ^b	1,427,380
Tapestry, Inc., Sr. Unscd. Notes		7.70	11/27/2030	1,707,000	1,821,694
Texas Instruments, Inc., Sr. Unscd. Notes		4.85	2/8/2034	2,918,000	2,933,172

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$) ^a	Value (\$)
Bonds and Notes - 96.3% (continued)				
United States - 47.5% (continued)				
Texas Instruments, Inc., Sr. Unscd. Notes	5.15	2/8/2054	3,135,000	3,149,414
The PNC Financial Services Group, Inc., Sr. Unscd. Notes	5.94	8/18/2034	5,080,000	5,214,786
The PNC Financial Services Group, Inc., Sr. Unscd. Notes	6.04	10/28/2033	4,385,000	4,536,198
TIF Funding III LLC, Ser. 2024-1A, Cl. A	5.48	5/22/2034	7,894,000 ^b	7,891,359
Tricon American Homes Trust, Ser. 2019-SFR1, Cl. A	2.75	3/17/2038	7,428,760 ^b	7,044,739
TRP LLC, Ser. 2021-1, Cl. A	2.07	6/19/2051	6,473,290 ^b	5,845,137
TRP LLC, Ser. 2021-2, Cl. A	2.15	6/19/2051	6,530,359 ^b	5,914,898
Truist Financial Corp., Sr. Unscd. Notes	5.12	1/26/2034	3,648,000	3,512,942
Truist Financial Corp., Sr. Unscd. Notes	5.87	6/8/2034	8,175,000	8,278,265
Truist Financial Corp., Sr. Unscd. Notes	6.12	10/28/2033	859,000	888,362
Truist Financial Corp., Sr. Unscd. Notes	7.16	10/30/2029	2,399,000	2,559,114
U.S. Bancorp, Sr. Unscd. Notes	5.84	6/12/2034	5,801,000	5,914,906
U.S. Treasury Bonds	4.13	8/15/2053	15,800,000	15,190,219
U.S. Treasury Notes	2.88	8/15/2028	4,400,000	4,155,594
U.S. Treasury Notes	3.13	11/15/2028	51,050,000	48,633,102
U.S. Treasury Notes	4.00	1/31/2029	85,000,000 ^c	84,136,719
U.S. Treasury Notes	4.00	2/15/2034	107,500,000	105,736,328
U.S. Treasury Notes	4.63	2/28/2026	3,575,000 ^c	3,572,347
U.S. Treasury Notes	4.63	9/30/2030	50,250,000	51,362,959
Unilever Capital Corp., Sr. Unscd. Notes	EUR 3.40	6/6/2033	4,404,000	4,845,554
Vantage Data Centers Issuer LLC, Ser. 2023-1A, Cl. A2	6.32	3/16/2048	5,716,000 ^b	5,779,097
Verizon Communications, Inc., Sr. Unscd. Bonds	EUR 4.25	10/31/2030	2,900,000	3,283,628
Verizon Communications, Inc., Sr. Unscd. Notes	EUR 3.50	6/28/2032	16,691,000	18,085,776
Verus Securitization Trust, Ser. 2023-4, Cl. A1	5.81	5/25/2068	2,683,511 ^b	2,670,360
Verus Securitization Trust, Ser. 2023-5, Cl. A1	6.48	6/25/2068	3,041,133 ^b	3,054,698
WEA Finance LLC, Gtd. Notes	2.88	1/15/2027	2,764,000	2,530,444
WEA Finance LLC, Gtd. Notes	2.88	1/15/2027	5,510,000 ^b	5,044,409
WEA Finance LLC, Gtd. Notes	3.50	6/15/2029	2,180,000 ^b	1,927,559
WEA Finance LLC, Gtd. Notes	4.13	9/20/2028	2,326,000 ^b	2,132,705
WEA Finance LLC, Gtd. Notes	4.63	9/20/2048	379,000 ^b	269,274

Description	Coupon Rate (%)	Maturity Date	Principal Amount (\$) ^a	Value (\$)
Bonds and Notes - 96.3% (continued)				
United States - 47.5% (continued)				
WEA Finance LLC/Westfield UK & Europe Finance PLC, Gtd. Notes	4.75	9/17/2044	6,752,000 ^b	5,003,961
Wells Fargo & Co., Sr. Unscd. Notes	5.39	4/24/2034	3,670,000	3,648,439
Wells Fargo & Co., Sr. Unscd. Notes	5.56	7/25/2034	6,900,000	6,929,641
Wells Fargo Commercial Mortgage Trust, Ser. 2021-SAVE, Cl. A, (1 Month TSFR +1.26%)	6.59	2/15/2040	2,877,544 ^{b,d}	2,861,033
Federal Home Loan Mortgage Corp.:				
2.50%, 10/1/2050			18,130,936 ^e	15,284,624
3.50%, 6/1/2052			23,042,539 ^e	20,641,319
5.00%, 7/1/2052-9/1/2053			32,639,348 ^e	32,010,515
5.50%, 9/1/2053			25,071,410 ^e	25,276,974
6.00%, 12/1/2053			8,808,037 ^e	8,992,942
Federal National Mortgage Association:				
2.50%, 9/1/2050-4/1/2052			43,852,785 ^e	36,907,213
3.00%, 6/1/2050			35,641,688 ^e	31,263,164
4.00%, 5/1/2052-6/1/2052			14,271,685 ^e	13,249,862
4.50%, 6/1/2052			47,501,809 ^e	45,251,265
5.00%, 7/1/2052			25,833,610 ^e	25,237,965
6.00%, 11/1/2053-2/1/2054			31,349,377 ^e	32,307,377
				1,174,842,330
Total Bonds and Notes (cost \$2,404,514,228)				2,382,054,288
Description /Number of Contracts/Counterparty	Exercise Price	Expiration Date	Notional Amount (\$)	Value (\$)
Options Purchased - .0%				
Call Options - .0%				
Japanese Yen, Contracts N/A, Goldman Sachs & Co. LLC	150.85	5/21/2024	18,205,000	176,840
Put Options - .0%				
Swaption Receiver Markit CDX North America Investment Grade Index Series 41, Payer 3 Month Fixed Rate of 1.00% terminating on 12/20/2028, Contracts 249,950,000, Citigroup Global Markets Inc.	0.58	4/17/2024	249,950,000 ^f	18,567
Swaption Receiver Markit CDX North America Investment Grade Index Series 42, Payer 3 Month Fixed Rate of .00% terminating on 06/20/2029, Contracts 237,150,000, Citigroup Global Markets Inc.	0.55	5/15/2024	237,150,000 ^f	215,841

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Description /Number of Contracts/Counterparty	Exercise Price	Expiration Date	Notional Amount (\$) ^a	Value (\$)	
Options Purchased - .0% (continued)					
Put Options - .0% (continued)					
Swaption Receiver Markit iTraxx Europe Index Series 40, Payer 3 Month Fixed Rate of 1.00% terminating on 12/20/2028, Contracts 188,700,000, Goldman Sachs & Co. LLC	EUR	0.60	4/17/2024	188,700,000 ^f	25,861
Swaption Receiver Markit iTraxx Europe Index Series 41, Payer 3 Month Fixed Rate of .00% terminating on 06/20/2029, Contracts 179,550,000, Citigroup Global Markets Inc.	EUR	0.58	5/15/2024	179,550,000 ^f	223,791
					484,060
Total Options Purchased (cost \$1,290,162)					660,900
Description	1-Day Yield (%)		Shares	Value (\$)	
Investment Companies - 1.1%					
Registered Investment Companies - 1.1%					
Dreyfus Institutional Preferred Government Plus Money Market Fund, Institutional Shares (cost \$26,232,555)	5.42		26,232,555 ^g	26,232,555	
Investment of Cash Collateral for Securities Loaned - .7%					
Registered Investment Companies - .7%					
Dreyfus Institutional Preferred Government Plus Money Market Fund, Institutional Shares (cost \$17,782,619)	5.42		17,782,619 ^g	17,782,619	
Total Investments (cost \$2,449,819,564)			98.1%	2,426,730,362	
Cash and Receivables (Net)			1.9%	47,091,243	
Net Assets			100.0%	2,473,821,605	

SOFR—Secured Overnight Financing Rate

SONLA—Sterling Overnight Index Average

TSFR—Term Secured Overnight Financing Rate Reference Rates

AUD—Australian Dollar

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

MXN—Mexican Peso

MYR—Malaysian Ringgit

NZD—New Zealand Dollar
PEN—Peruvian Nuevo Sol
PLN—Polish Zloty
SEK—Swedish Krona
SGD—Singapore 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 March 31, 2024, these securities were valued at \$403,105,916 or 16.29% of net assets.

^c Security, or portion thereof, on loan. At March 31, 2024, the value of the fund's securities on loan was \$121,030,375 and the value of the collateral was \$124,926,558, consisting of cash collateral of \$17,782,619 and U.S. Government & Agency securities valued at \$107,143,939. 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 Exercise price is referenced as basis points.

^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					
U.S. Treasury 10 Year Notes	1,790	6/18/2024	198,408,013	198,326,415	(81,598)
U.S. Treasury 2 Year Notes	231	6/28/2024	47,281,061	47,235,891	(45,170)
U.S. Treasury 5 Year Notes	978	6/28/2024	104,472,782	104,661,286	188,504
U.S. Treasury Long Bond	152	6/18/2024	18,135,780	18,306,500	170,720
Ultra 10 Year U.S. Treasury Notes	590	6/18/2024	67,482,592	67,619,534	136,942
Futures Short					
Australian 10 Year Bond	361	6/17/2024	27,150,166 ^a	27,423,952	(273,786)
Canadian 10 Year Bond	2,523	6/19/2024	222,809,155 ^a	224,146,632	(1,337,477)
Euro 30 Year Bond	225	6/6/2024	32,034,332 ^a	32,964,262	(929,930)
Euro-Bobl	342	6/6/2024	43,501,242 ^a	43,630,312	(129,070)
Euro-Bond	1,179	6/6/2024	167,970,051 ^a	169,654,578	(1,684,527)
Long Gilt	84	6/26/2024	10,406,786 ^a	10,595,699	(188,913)
U.S. Treasury Ultra Long Bond	90	6/18/2024	11,461,640	11,610,000	(148,360)
Gross Unrealized Appreciation					496,166
Gross Unrealized Depreciation					(4,818,831)

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

STATEMENT OF INVESTMENTS (Unaudited) (continued)

Options Written				
Description/ Contracts/ Counterparties	Exercise Price	Expiration Date	Notional Amount (\$) ^a	Value (\$)
Call Options:				
Japanese Yen, Contracts N/A, Goldman Sachs & Co. LLC	153.00	5/21/2024	18,205,000	(84,905)
Put Options:				
Swaption Payer Markit CDX North America Investment Grade Index Series 41, Receiver 3 Month Fixed Rate of 1.00% terminating on 12/20/2028, Contracts 499,900,000, Citigroup Global Markets Inc.	0.65	4/17/2024	499,900,000 ^b	(30,144)
Swaption Payer Markit CDX North America Investment Grade Index Series 42, Receiver 3 Month Fixed Rate of .00% terminating on 06/20/2029, Contracts 474,300,000, Citigroup Global Markets Inc.	0.63	5/15/2024	474,300,000 ^b	(171,410)
Swaption Payer Markit iTraxx Europe Index Series 40, Receiver 3 Month Fixed Rate of 1.00% terminating on 12/20/2028, Contracts 377,400,000, Goldman Sachs & Co. LLC	0.68	4/17/2024	377,400,000 ^b EUR	(25,503)
Swaption Payer Markit iTraxx Europe Index Series 41, Receiver 3 Month Fixed Rate of .00% terminating on 06/20/2029, Contracts 359,100,000, Citigroup Global Markets Inc.	0.65	5/15/2024	359,100,000 ^b EUR	(198,309)
Japanese Yen, Contracts N/A, Goldman Sachs & Co. LLC	144.00	5/21/2024	18,205,000	(40,706)
Total Options Written (premiums received \$1,161,753)				(550,977)

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

^b Exercise price is referenced as basis points.

EUR—Euro

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.					
United States Dollar	1,593,543	Japanese Yen United States	234,550,000	4/9/2024	41,343
Euro	4,400,000	Dollar United States	4,822,980	4/18/2024	(72,173)
Chilean Peso	1,786,930,000	Dollar	1,842,861	4/18/2024	(20,205)
United States Dollar	3,345,460	Swedish Krona	34,174,546	4/18/2024	150,162
Australian Dollar	3,720,623	Japanese Yen United States	361,170,000	4/18/2024	32,668
Japanese Yen	1,810,162,000	Dollar	12,064,015	4/18/2024	(68,995)
United States Dollar	3,280,872	Japanese Yen	489,055,000	4/18/2024	40,154
BNP Paribas Corp.					
Singapore Dollar	6,463,000	United States Dollar	4,847,975	4/18/2024	(56,916)
Japanese Yen	358,533,284	Australian Dollar	3,677,000	4/18/2024	(21,697)
Euro	7,717,000	United States Dollar	8,366,583	4/18/2024	(34,315)
United States Dollar	2,877,671	Swiss Franc	2,511,000	4/18/2024	87,095
Citigroup Global Markets Inc.					
United States Dollar	75,955,572	New Zealand Dollar	122,862,000	4/9/2024	2,550,959
United States Dollar	2,377,434	Swiss Franc	2,072,000	4/18/2024	74,736
United States Dollar	3,909,676	Hungarian Forint	1,408,187,000	4/9/2024	55,131
South African Rand	200,516,000	United States Dollar	10,575,635	4/9/2024	1,505
Taiwan Dollar	141,971,000	United States Dollar	4,525,058	4/18/2024	(77,560)
Euro	6,980,000	United States Dollar	7,644,030	4/9/2024	(110,147)
United States Dollar	3,025,379	Euro	2,770,000	4/9/2024	35,572
British Pound	10,506,000	United States Dollar	13,272,910	4/18/2024	(11,283)
South African Rand	26,960,000	United States Dollar	1,426,289	4/18/2024	(5,150)
Japanese Yen	361,942,000	Australian Dollar	3,709,448	4/18/2024	(20,266)
United States Dollar	33,913,758	South African Rand	658,068,000	4/9/2024	(799,069)

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) (\$)
Goldman Sachs & Co. LLC					
United States Dollar	10,150,963	Swedish Krona United States Dollar	104,519,000	4/9/2024	381,883
Euro	1,764,000	Dollar	1,932,615	4/9/2024	(28,637)
United States Dollar	13,400,637	Euro	12,320,000	4/9/2024	103,010
United States Dollar	2,362,818	Hungarian Forint United States Dollar	851,227,000	4/18/2024	34,162
Canadian Dollar	7,702,000	Dollar	5,700,747	4/18/2024	(13,032)
United States Dollar	50,721,578	Japanese Yen	7,581,618,000	4/9/2024	548,095
United States Dollar	8,609,410	New Zealand Dollar	14,157,000	4/9/2024	151,228
United States Dollar	4,522,215	Singapore Dollar	6,051,000	4/18/2024	36,574
South African Rand	460,353,000	United States Dollar	24,575,431	4/9/2024	(291,992)
United States Dollar	615,097	Swedish Krona	6,326,454	4/18/2024	23,578
United States Dollar	3,005,040	Polish Zloty	11,989,000	4/9/2024	3,789
United States Dollar	25,199,025	Australian Dollar	38,289,000	4/9/2024	239,728
United States Dollar	17,381,648	Japanese Yen	2,610,604,800	4/18/2024	82,503
United States Dollar	18,260,588	Peruvian Nuevo Sol	67,902,000	5/14/2024	23,508
United States Dollar	1,866,397	Brazilian Real	9,260,000	4/18/2024	23,915
South African Rand	33,996,000	United States Dollar	1,815,838	4/18/2024	(23,811)
United States Dollar	3,347,515	South African Rand	62,976,000	4/18/2024	27,869
United States Dollar	1,857,844	Chilean Peso	1,786,930,000	4/18/2024	35,188
United States Dollar	4,030,764	Polish Zloty United States Dollar	16,106,000	4/18/2024	(785)
Euro	4,990,000	Dollar	5,403,342	4/18/2024	(15,495)
United States Dollar	4,568,791	Euro	4,203,000	4/18/2024	30,691
United States Dollar	9,502,244	Malaysian Ringgit	44,480,000	5/14/2024	75,096
HSBC Securities (USA) Inc.					
Czech Koruna	91,992,000	United States Dollar	3,925,996	4/18/2024	(4,402)

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)					
Euro	21,035,000	United States Dollar	22,877,934	4/9/2024	(173,748)
United States Dollar	233,958,606	Euro	215,466,000	4/9/2024	1,394,775
United States Dollar	11,213,116	Swiss Franc	9,828,000	4/9/2024	301,329
Japanese Yen	2,239,506,878	United States Dollar	15,039,999	4/18/2024	(199,930)
United States Dollar	4,971,120	Japanese Yen	740,062,000	4/18/2024	67,107
United States Dollar	4,829,276	Indian Rupee	399,866,000	4/18/2024	37,485
United States Dollar	89,523,508	British Pound	70,510,000	4/9/2024	523,592
Australian Dollar	7,405,638	Japanese Yen	719,159,020	4/18/2024	63,198
Japanese Yen	358,161,000	Australian Dollar	3,674,950	4/18/2024	(22,827)
Taiwan Dollar	74,302,000	United States Dollar	2,368,229	4/18/2024	(40,585)
United States Dollar	2,367,021	Taiwan Dollar	74,302,000	4/18/2024	39,377
Brazilian Real	9,260,000	United States Dollar	1,867,877	4/18/2024	(25,395)
United States Dollar	4,965,037	South Korean Won	6,646,000,000	5/14/2024	15,677
United States Dollar	994,306	Swedish Krona	10,225,000	4/18/2024	38,275
Hungarian Forint	851,042,000	United States Dollar	2,327,503	4/18/2024	647
United States Dollar	6,778,596	Indonesian Rupiah	106,229,675,000	5/14/2024	87,405
United States Dollar	2,356,939	Mexican Peso	40,372,000	4/18/2024	(63,850)
United States Dollar	30,485,476	Swiss Franc	26,661,008	4/18/2024	856,016
United States Dollar	26,208,830	Australian Dollar	40,204,000	4/9/2024	1,210
United States Dollar	32,661,180	Canadian Dollar	43,952,000	4/9/2024	207,926
Thai Baht	208,793,000	United States Dollar	5,845,023	4/9/2024	(117,049)
Euro	1,165,000	United States Dollar	1,275,267	4/18/2024	(17,383)
United States Dollar	4,857,626	Euro	4,449,000	4/18/2024	53,912
Norwegian Krone	88,905,000	United States Dollar	8,494,454	4/18/2024	(301,033)

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) (\$)
J.P. Morgan Securities LLC					
United States Dollar	5,378,707	Thai Baht United States	193,625,000	4/9/2024	66,848
Euro	3,072,000	Dollar	3,329,206	4/18/2024	(12,279)
United States Dollar	5,271,263	Euro United States	4,855,000	4/18/2024	29,179
Japanese Yen	897,710,000	Dollar	6,103,039	4/18/2024	(154,373)
Swedish Krona	39,286,000	Dollar	3,817,086	4/18/2024	(143,871)
United States Dollar	3,349,877	Chinese Yuan Renminbi	24,098,000	4/18/2024	29,540
Australian Dollar	15,550,000	United States Dollar	10,211,086	4/18/2024	(72,022)
United States Dollar	2,256,917	Australian Dollar	3,453,000	4/18/2024	5,458
New Zealand Dollar	21,523,000	United States Dollar	13,308,663	4/18/2024	(449,436)
Mexican Peso	40,467,000	United States Dollar	2,351,419	4/18/2024	75,066
United States Dollar	100,592,868	South Korean Won	133,399,220,000	5/14/2024	1,248,796
United States Dollar	247,467,011	Euro	227,897,000	4/9/2024	1,485,745
Morgan Stanley & Co. LLC					
United States Dollar	5,612,988	British Pound United States	4,413,000	4/9/2024	42,762
Swedish Krona	32,496,000	Dollar	3,175,164	4/9/2024	(137,860)
United States Dollar	4,181,486	Singapore Dollar	5,609,000	4/9/2024	25,172
Chinese Yuan Renminbi	8,465,000	United States Dollar	1,175,447	4/9/2024	(9,547)
United States Dollar	5,460,369	Mexican Peso United States	94,022,000	4/9/2024	(184,938)
Euro	969,000	Dollar	1,049,618	4/9/2024	(3,725)
United States Dollar	241,926,209	Euro	222,651,000	4/9/2024	1,607,228
RBC Capital Markets, LLC					
United States Dollar	2,539,664	Danish Krone United States	17,434,000	4/9/2024	16,581
Canadian Dollar	4,885,000	Dollar	3,599,582	4/18/2024	7,856
British Pound	11,039,000	United States Dollar	14,008,148	4/9/2024	(74,379)
United States Dollar	2,520,277	Swiss Franc	2,250,000	4/18/2024	19,761

Forward Foreign Currency Exchange Contracts (continued)					
Counterparty/ Purchased Currency	Purchased Currency Amounts	Currency Sold	Sold Currency Amounts	Settlement Date	Unrealized Appreciation (Depreciation) (\$)
RBC Capital Markets, LLC (continued)					
United States Dollar	72,774,754	Chinese Yuan Renminbi	522,879,626	4/9/2024	757,581
Gross Unrealized Appreciation					13,995,646
Gross Unrealized Depreciation					(3,880,160)

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(D epreciation) (\$)
EUR - Maturity Eurostat Eurozone HICP Ex Tobacco Unrevised NSA	EUR Fixed at 2.80% at Maturity	7/28/2053	39,556,035	4,195,343	2,534,847	1,660,496
USD Fixed at 2.53% at Maturity	USD - Maturity US CPI Urban Consumers NSA at Maturity	7/28/2053	55,615,000	(392,597)	996,600	(1,389,197)
USD Fixed at 2.45% at Maturity	USD - Maturity US CPI Urban Consumers NSA at Maturity	12/7/2053	48,869,000	250,589	51,923	198,666
EUR - Maturity Eurostat Eurozone HICP Ex Tobacco Unrevised NSA	EUR Fixed at 2.50% at Maturity	12/7/2053	35,364,703	359,862	773,310	(413,448)
GBP - 12 Month Sterling Overnight Interbank Average	GBP Fixed at 3.45% at Maturity	12/21/2028	126,215,000	2,731,917	95,389	2,636,528
Gross Unrealized Appreciation						4,495,690
Gross Unrealized Depreciation						(1,802,645)

EUR—Euro

STATEMENT OF INVESTMENTS (Unaudited) (continued)

GBP—British Pound

USD—United States Dollar

See notes to financial statements.

OTC Total Return Swaps					
Received Reference Entity	Paid Reference Entity	Counterparties	Maturity Date	Notional Amount (\$)	Unrealized Appreciation (\$)
EUR - 3 Month Euribor at 3.93%	EUR - Maturity Markit iBoxx € Liquid High Yield Index at Maturity	J.P. Morgan Securities LLC	6/20/24	12,980,546	36,617
EUR - Maturity Markit iBoxx € Corporates at Maturity	EUR - 3 Month Euribor at 3.93%	J.P. Morgan Securities LLC	6/20/24	77,107,358	30,623
EUR - 3 Month Euribor at 3.93%	EUR - Maturity Markit iBoxx € Liquid High Yield Index at Maturity	Goldman Sachs & Co. LLC	6/20/24	72,294,735	336,719
EUR - Maturity Markit iBoxx € Corporates at Maturity	EUR - 3 Month Euribor at 3.93%	Goldman Sachs & Co. LLC	6/20/24	158,003,047	554,777
USD - Maturity Markit iBoxx \$ Investment Grade Corporate Bond ETF at Maturity	USD - 3 Month Secured Overnight Financing Rate 5.32%	J.P. Morgan Securities LLC	6/20/24	16,334,477	5,537
Gross Unrealized Appreciation					964,273

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					
Barclays Capital, Inc.					
Electrolux AB, 2.5%, 5/18/2030 Received 3 Month Fixed Rate of 1.00%	12/20/2028	2,028,238	(46,414)	(53,755)	7,341
Citigroup Global Markets Inc.					
Whirlpool, 4.75%, 2/26/2029 Received 3 Month Fixed Rate of 1.00%	6/20/2029	5,530,000	(70,237)	(71,929)	1,692
Goldman Sachs & Co. LLC					
Electrolux AB, 2.5%, 5/18/2030 Received 3 Month Fixed Rate of 1.00%	12/20/2028	2,740,279	(62,708)	(75,626)	12,918
Purchased Contracts:³					
Barclays Capital, Inc.					
Deutsche Lufthansa, .25%, 9/6/2024 Paid 3 Month Fixed Rate of 1.00%	12/20/2028	3,560,205	(4,631)	51,960	(56,591)
Citigroup Global Markets Inc.					
Southwest Airlines, 5.125%, 6/15/2027 Paid 3 Month Fixed Rate of 1.00%	12/20/2028	8,590,000	(77,867)	(17,536)	(60,331)
Deutsche Lufthansa, .25%, 9/6/2024 Paid 3 Month Fixed Rate of 1.00%	12/20/2028	3,775,975	(4,912)	58,140	(63,052)
Goldman Sachs & Co. LLC					
United Airlines, 4.875%, 1/15/2025 Paid 3 Month Fixed Rate of 5.00%	12/20/2028	2,790,000	(183,859)	10,698	(194,557)
Gross Unrealized Appreciation					21,951
Gross Unrealized Depreciation					(374,531)

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.

STATEMENT OF INVESTMENTS (Unaudited) (continued)

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 CDX North America High Yield Index Series 42, Received 3 Month Fixed Rate of 5.00%	6/20/2029	2,980,000	214,074	208,669	5,405
Markit CDX North America Investment Grade Index Series 42, Received 3 Month Fixed Rate of 1.00%	6/20/2029	139,500,000	3,197,641	3,048,722	148,919
Markit CDX North America High Yield Index Series 41, Received 3 Month Fixed Rate of 5.00%	12/20/2028	3,306,600	248,944	186,483	62,461
Purchased Contracts:³					
Markit CDX North America High Yield Index Series 41, Paid 3 Month Fixed Rate of 5.00%	12/20/2028	3,306,600	(242,743)	(236,683)	(6,060)
Markit iTraxx Europe Index Series 41, Paid 3 Month Fixed Rate of 1.00%	6/20/2029	165,716,754	(3,710,208)	(3,569,807)	(140,401)
Markit CDX North America Investment Grade Index Series 42, Paid 3 Month Fixed Rate of 1.00%	6/20/2029	975,000	(22,055)	(21,685)	(370)
Markit iTraxx Europe Senior Financial Index Series 41, Paid 3 Month Fixed Rate of 1.00%	6/20/2029	142,667,124	(2,576,319)	(2,402,018)	(174,301)
Gross Unrealized Appreciation					216,785
Gross Unrealized Depreciation					(321,132)

- 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.